

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment []; Amendment Number: ----

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street
New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews
Title: Vice Chairman -- Investments and Financial Services
Phone: (212) 770-5400

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews New York, New York August 16, 1999

(Signature) (City, State) (Date)

Report Type (Check only one.):

- [X] 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are reported in this report.)
- [] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)
- [] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 2408

Form 13F Information Table Value Total: \$13,873,074 (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 LLC

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 6/30/99

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN
3COM	COM	8855351040	64	2,400	SH
99 CENTS ONLY STORES	COM	65440K106	41,306	827,149	SH
A D C TELECOMMUNICATN	COM	000886101	9,700	212,900	SH
A. SCHULMAN INC	COM	808194104	57	3,300	SH
A.J. GALLAGHER	COM	363576109	11,177	225,800	SH
AAR CORP	COM	000361105	86	4,800	SH
ABACUS DIRECT CORP	COM	002553105	14,924	163,100	SH
ABBEY NATIONAL	COM	000445007	269	13,000	SH
ABITIBI-PRICE	COM	003924107	1,928	161,675	SH
ABBOTT LABORATORIES	COM	002824100	3,004	66,200	SH
ABBOTT LABS	COM	002824100	2,563	54,900	SH
ABERCROMBIE & FITCH - CL A	COM	002896207	2,554	53,200	SH
ABERCROMBIE & FITCH - CL A	COM	002896207	442	9,200	SH
ABERCROMBIE & FITCH - CL A	COM	002896207	7,102	77,200	SH
ABR INFORMATION SVCS INC	COM	00077R108	207	2,300	SH
ACCREDO HEALTH INC	COM	00437V104	10,153	310,000	SH
ACE LTD	COM	G0070R103	1,182	37,900	SH
ACNIELSEN CORP	COM	004833109	148	4,899	SH
ACTION PERFORMANCE COS INC	COM	004933107	4,641	154,300	SH
ACUSON CORP	COM	005113105	43	2,500	SH
ACXION CORP	COM	005125109	885	33,400	SH
ADAC LABS	COM	005313200	19	1,400	SH
ADAPTEC INC	COM	00651F108	457	20,100	SH
ADC TELECOMMUNICATIONS	COM	000886101	560	12,300	SH
ADC TELECOMMUNICATIONS	COM	000886101	844	17,700	SH
ADELPHIA COMMUNICATIONS CORP	COM	006848105	688	10,900	SH
ADOBE SYS INC	COM	00724F101	289	5,100	SH
ADOBE SYSTEMS INC	COM	00724F101	214	2,600	SH
ADVANCE PARADIGM INC	COM	007491103	31,208	511,600	SH
ADVANCED MICRO DEVICES	COM	007903107	94	5,200	SH
AEA INVESTORS CLASS B	COM	00799H115	1,800	11,250	SH
AES CORP	COM	00130H105	401	6,900	SH
AETNA INC	COM	008117103	537	6,000	SH
AETNA INC	COM	008117103	1,312	16,100	SH
AFFILIATED COMPUTER	COM	008190100	98,830	1,952,200	SH
AFFILIATED COMPUTER SVCS INC	COM	008190100	791	17,300	SH
AFFILIATED COMPUTER SVCS-A	COM	008190100	223	4,400	SH
AFLAC INC	COM	001055102	1,682	30,900	SH
AFLAC INC.	COM	001055102	8,632	180,300	SH
AGCO CORP	COM	001084102	61	5,400	SH
AGL RES INC	COM	001204106	89	4,800	SH
AGL RES INC	COM	001204106	657	37,400	SH
AGOURON PHARMACEUTICALS INC	COM	008488108	136	2,400	SH
AIR EXPRESS INTL CORP	COM	009104100	416	27,500	SH

NAME OF ISSUER	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY	
					SHARED	NONE
3COM		DEFINED	1		2,400	
99 CENTS ONLY STORES		DEFINED	3		809,099	18,050
A D C TELECOMMUNICATN		DEFINED	3		176,600	36,300
A. SCHULMAN INC		DEFINED	1		3,300	
A.J. GALLAGHER		DEFINED	1		225,800	
AAR CORP		DEFINED	2		4,800	
ABACUS DIRECT CORP		DEFINED	3		159,300	3,800
ABBAY NATIONAL		DEFINED	2		13,000	
ABITIBI-PRICE		DEFINED	1		161,675	
ABBOTT LABORATORIES		DEFINED	1		66,200	
ABBOTT LABS		DEFINED	2		54,900	
ABERCROMBIE & FITCH - CL A		DEFINED	3		50,800	2,400
ABERCROMBIE & FITCH - CL A		DEFINED	1		9,200	
ABERCROMBIE & FITCH - CL A		DEFINED	2		77,200	
ABR INFORMATION SVCS INC		DEFINED	2		2,300	
ACCREDO HEALTH INC		DEFINED	3		310,000	
ACE LTD		DEFINED	2		37,900	
ACNIELSEN CORP		DEFINED	1		4,899	
ACTION PERFORMANCE COS INC		DEFINED	2		154,300	
ACUSON CORP		DEFINED	1		2,500	
ACXIOM CORP		DEFINED	2		33,400	
ADAC LABS		DEFINED	2		1,400	
ADAPTEC INC		DEFINED	2		20,100	
ADC TELECOMMUNICATIONS		DEFINED	1		12,300	
ADC TELECOMMUNICATIONS		DEFINED	2		17,700	
ADELPHIA COMMUNICATIONS CORP		DEFINED	2		10,900	
ADOBE SYS INC		DEFINED	2		5,100	
ADOBE SYSTEMS INC		DEFINED	1		2,600	
ADVANCE PARADIGM INC		DEFINED	3		502,100	9,500
ADVANCED MICRO DEVICES		DEFINED	1		5,200	
AEA INVESTORS CLASS B		DEFINED	1		11,250	
AES CORP		DEFINED	1		6,900	
AETNA INC		DEFINED	1		6,000	
AETNA INC		DEFINED	2		16,100	
AFFILIATED COMPUTER		DEFINED	3		1,881,800	70,400
AFFILIATED COMPUTER SVCS INC		DEFINED	2		17,300	
AFFILIATED COMPUTER SVCS-A		DEFINED	1		4,400	
AFLAC INC		DEFINED	2		30,900	
AFLAC INC.		DEFINED	1		180,300	
AGCO CORP		DEFINED	1		5,400	
AGL RES INC		DEFINED	1		4,800	
AGL RES INC		DEFINED	2		37,400	
AGOURON PHARMACEUTICALS INC		DEFINED	2		2,400	
AIR EXPRESS INTL CORP		DEFINED	2		27,500	

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 6/30/99

AIR PRODS + CHEMS INC	COM	009158106	4,425	129,191	SH
AIR PRODUCTS	COM	009158106	358	8,900	SH
AIRBORNE FGHT CORP	COM	009266107	311	10,000	SH
AIRBORNE FREIGHT CORP	COM	009266107	100	3,600	SH
AIRGAS INC	COM	009363102	70	5,700	SH
AK STEEL HOLDING CORP	COM	001547108	104	4,600	SH
AK STL HLDG CORP	COM	001547108	505	22,400	SH
ALASKA AIR GROUP	COM	011659109	88	2,100	SH
ALASKA AIR GROUP INC	COM	011659109	95	2,000	SH
ALBANY INTL CORP	COM	012348108	52	2,470	SH
ALBEMARLE CORP	COM	012653101	111	4,800	SH
ALBERTO-CULVER CO	COM	013068101	59	2,200	SH
ALBERTSON'S INC	COM	013104104	16,806	325,943	SH
ALCAN ALUM LTD	COM	013716956	45	1,740	SH
ALCAN ALUMINUM LTD	COM	013716105	16,383	507,400	SH
ALCOA INC	COM	013817101	362	8,800	SH
ALCOA INC.	COM	013817101	693	11,200	SH
ALEXANDER BALDWIN	COM	014482103	87	3,900	SH
ALIAN COMMUNICATIONS INC	COM	016090102	143	3,100	SH
ALKERMES INC	COM	01642T108	2,542	93,600	SH
ALLAIRE CORP	COM	016714107	2,040	30,000	SH
ALLEGHENY ENERGY INC	COM	017361106	337	10,500	SH
ALLEGHENY TELEDYNE INC	COM	017415100	166	7,345	SH
ALLEN TELECOM INC	COM	018091108	82	13,500	SH
ALLERGAN INC	COM	018490102	289	2,600	SH
ALLIANT ENERGY CORP	COM	018802108	182	6,400	SH
ALLIED WASTE INDUSTRIES INC	COM	019589308	310	15,700	SH
ALLIED WASTE INDUSTRIES INC	COM	019589308	2,673	185,125	SH
ALLIED-SIGNAL INC.	COM	019512102	18,153	288,150	SH
ALLMERICA FINANCIAL CORP	COM	019754100	304	5,000	SH
ALLOY ONLINE INC	COM	019855105	6	500	SH

ALLSTATE CORP	COM	020002101	30,424	848,050	SH
ALLSTATE CORP	COM	020002101	1,831	49,400	SH
ALLTEL CORP	COM	020039103	672	9,400	SH
ALLTEL CORP	COM	020039103	5,184	83,105	SH
ALPHA INDUSTRIES INC	COM	020753109	19	390	SH
ALTERA CORP	COM	021441100	655	17,800	SH
ALTERNATIVE LIVING SVCS INC	COM	02145K107	3,504	175,200	SH
ALZA	COM	022615108	163	3,200	SH
ALZA CORP	COM	022615108	1,251	32,700	SH
AMB PPTY CORP	COM	00163T109	16,137	686,700	SH
AMBAC FINL GROUP INC	COM	023139108	680	12,600	SH
AMBAC INC.	COM	023139108	343	6,000	SH
AMCORE FINL INC	COM	023912108	186	9,000	SH
AMDOCS LIMITED	COM	002256908	796	35,000	SH
AMERADA HESS CORP	COM	023551104	214	3,600	SH
AMERADA HESS CORP	COM	023551104	21,667	148,470	SH
AMEREN CORPORATION	COM	023608102	176	4,580	SH
AMERICA ONLINE INC	COM	02364J104	4,290	39,000	SH
AMERICAN AIRLINES	COM	001765106	484	7,100	SH

AIR PRODS + CHEMS INC	DEFINED	2	129,191		
AIR PRODUCTS	DEFINED	1	8,900		
AIRBORNE FGHT CORP	DEFINED	2	10,000		
AIRBORNE FREIGHT CORP	DEFINED	1	3,600		
AIRGAS INC	DEFINED	1	5,700		
AK STEEL HOLDING CORP	DEFINED	1	4,600		
AK STL HLDG CORP	DEFINED	2	22,400		
ALASKA AIR GROUP	DEFINED	1	2,100		
ALASKA AIR GROUP INC	DEFINED	2	2,000		
ALBANY INTL CORP	DEFINED	1	2,470		
ALBEMARLE CORP	DEFINED	1	4,800		
ALBERTO-CULVER CO	DEFINED	1	2,200		
ALBERTSON'S INC	DEFINED	1	325,943		
ALCAN ALUM LTD	DEFINED	2	1,740		
ALCAN ALUMINUM LTD	DEFINED	1	507,400		
ALCOA INC	DEFINED	2	8,800		
ALCOA INC.	DEFINED	1	11,200		
ALEXANDER BALDWIN	DEFINED	1	3,900		
ALIAN COMMUNICATIONS INC	DEFINED	1	3,100		
ALKERMES INC	DEFINED	2	93,600		
ALLAIRE CORP	DEFINED	2	30,000		
ALLEGHENY ENERGY INC	DEFINED	1	10,500		
ALLEGHENY TELEDYNE INC	DEFINED	1	7,345		
ALLEN TELECOM INC	DEFINED	2	13,500		
ALLERGAN INC	DEFINED	1	2,600		
ALLIANT ENERGY CORP	DEFINED	1	6,400		
ALLIED WASTE INDUSTRIES INC	DEFINED	1	15,700		
ALLIED WASTE INDUSTRIES INC	DEFINED	2	185,125		
ALLIED-SIGNAL INC.	DEFINED	1	288,150		
ALLMERICA FINANCIAL CORP	DEFINED	1	5,000		
ALLOY ONLINE INC	DEFINED	1	500		
ALLSTATE CORP	DEFINED	1	848,050		
ALLSTATE CORP	DEFINED	2	49,400		
ALLTEL CORP	DEFINED	1	9,400		
ALLTEL CORP	DEFINED	2	83,105		
ALPHA INDUSTRIES INC	DEFINED	2	390		
ALTERA CORP	DEFINED	1	17,800		
ALTERNATIVE LIVING SVCS INC	DEFINED	2	175,200		
ALZA	DEFINED	1	3,200		
ALZA CORP	DEFINED	2	32,700		
AMB PPTY CORP	DEFINED	3	561,900	124,800	
AMBAC FINL GROUP INC	DEFINED	2	12,600		
AMBAC INC.	DEFINED	1	6,000		
AMCORE FINL INC	DEFINED	2	9,000		
AMDOCS LIMITED	DEFINED	1	35,000		
AMERADA HESS CORP	DEFINED	1	3,600		
AMERADA HESS CORP	DEFINED	2	148,470		
AMEREN CORPORATION	DEFINED	1	4,580		
AMERICA ONLINE INC	DEFINED	1	39,000		
AMERICAN AIRLINES	DEFINED	1	7,100		

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 6/30/99

AMERICAN BANKERS INS GROUP INC	COM	024456204	802	7,600	SH
AMERICAN CELLULAR COMMON STOCK	COM	02599C106	357	3,571	SH
AMERICAN ELEC PWR INC	COM	025537101	20	500	SH
AMERICAN ELECTRIC POWER	COM	025537101	285	7,600	SH
AMERICAN EXPRESS	COM	025816109	27,645	212,450	SH

AMERICAN EXPRESS CO	COM	025816109	20,250	172,255	SH
AMERICAN FINANCIAL GROUP INC	COM	025932104	187	5,500	SH
AMERICAN FINL GROUP INC OHIO	COM	025932104	176	5,000	SH
AMERICAN GENERAL CORP	COM	026351106	758	10,061	SH
AMERICAN GREETINGS -CL A	COM	026375105	81	2,700	SH
AMERICAN GREETINGS CORP	COM	026375105	3,145	123,950	SH
AMERICAN HEALTH PPTYS	COM	026494104	4,423	219,800	SH
AMERICAN HERITAGE LIFE INVT	COM	026522102	61	2,600	SH
AMERICAN HOME PRODUCTS	COM	026609107	18,412	320,900	SH
AMERICAN HOME PRODUCTS CORP	COM	026609107	6,225	95,400	SH
AMERICAN INTL GROUP INC	COM	026874107	2,760,476	23,543,506	SH
AMERICAN INTL GROUP INC	COM	026874107	2,120	17,575	SH
AMERICAN ITALIAN PASTA CO	COM	027070101	143	5,700	SH
AMERICAN POWER CONVERSION	COM	029066107	326	16,200	SH
AMERICAN PWR CONVERSION CORP	COM	029066107	918	34,000	SH
AMERICAN SKIING CORP COMMON	COM	029654308	2	371,415	SH
AMERICAN STANDARD COMPANIES	COM	029712106	302	6,300	SH
AMERICAN TOWER	COM	029912201	52,178	2,174,100	SH
AMERICAN WTR WKS INC	COM	030411102	209	6,800	SH
AMERICREDIT CORP	COM	03060R101	40,726	2,545,400	SH
AMERIN CORP	COM	03070X106	278	13,700	SH
AMERISOURCE HEALTH CORP	COM	03071P102	940	27,500	SH
AMERITECH CORPORATION/DEL	COM	030954101	3,197	43,500	SH
AMES DEPT STORES INC	COM	030789507	16	360	SH
AMES DEPT STORES INC	COM	030789507	50,251	1,101,400	SH
AMETEK INC (new)	COM	031100100	67	2,900	SH
AMGEN INC	COM	031162100	12,343	165,300	SH
AMGEN INC.	COM	031162100	1,297	21,300	SH
AMLI RESIDENTIAL PPTYS TR	COM	001735109	95	4,600	SH
AMSOUTH BANCORPORATION	COM	321651020	139	6,000	SH
ANADARKO PETROLEUM CORP	COM	032511107	180	4,900	SH
ANALOG DEVICES INC	COM	032654105	693	13,800	SH
ANALOG DEVICES INC	COM	032654105	473	15,900	SH
ANDREW CORPRATION	COM	034425108	62	3,275	SH
ANHEUSER BUSCH COS INC	COM	035229103	4,099	53,800	SH
ANHEUSER-BUSCH COS	COM	035229103	13,531	190,750	SH
ANIXTER INTL INC	COM	035290105	208	17,400	SH
ANN TAYLOR STORES CORP	COM	036115103	433	9,800	SH
ANNUITY AND LIFE RE HLDGS	COM	G03910109	229	10,000	SH
ANSWERTHINK CONSULTING GROUP	COM	036916104	2,940	105,000	SH
ANTEC CORP	COM	03664P105	56,543	1,763,517	SH
AON CORP	COM	037389103	11,362	275,450	SH
APACHE CORP	COM	037411105	135	3,450	SH
APACHE CORP	COM	037411105	58	1,475	SH
APACHE CORP	COM	037411105	5,737	147,100	SH

AMERICAN BANKERS INS GROUP INC	DEFINED	2	7,600		
AMERICAN CELLULAR COMMON STOCK	DEFINED	1	3,571		
AMERICAN ELEC PWR INC	DEFINED	2	500		
AMERICAN ELECTRIC POWER	DEFINED	1	7,600		
AMERICAN EXPRESS	DEFINED	1	212,450		
AMERICAN EXPRESS CO	DEFINED	2	172,255		
AMERICAN FINANCIAL GROUP INC	DEFINED	1	5,500		
AMERICAN FINL GROUP INC OHIO	DEFINED	2	5,000		
AMERICAN GENERAL CORP	DEFINED	1	10,061		
AMERICAN GREETINGS -CL A	DEFINED	1	2,700		
AMERICAN GREETINGS CORP	DEFINED	2	123,950		
AMERICAN HEALTH PPTYS	DEFINED	3	180,300	39,500	
AMERICAN HERITAGE LIFE INVT	DEFINED	2	2,600		
AMERICAN HOME PRODUCTS	DEFINED	1	320,900		
AMERICAN HOME PRODUCTS CORP	DEFINED	2	95,400		
AMERICAN INTL GROUP INC	DEFINED	1	23,543,506		
AMERICAN INTL GROUP INC	DEFINED	2	17,575		
AMERICAN ITALIAN PASTA CO	DEFINED	2	5,700		
AMERICAN POWER CONVERSION	DEFINED	1	16,200		
AMERICAN PWR CONVERSION CORP	DEFINED	2	34,000		
AMERICAN SKIING CORP COMMON	DEFINED	2	371,415		
AMERICAN STANDARD COMPANIES	DEFINED	1	6,300		
AMERICAN TOWER	DEFINED	3	2,088,300	85,800	
AMERICAN WTR WKS INC	DEFINED	1	6,800		
AMERICREDIT CORP	DEFINED	3	2,479,500	65,900	
AMERIN CORP	DEFINED	2	13,700		
AMERISOURCE HEALTH CORP	DEFINED	2	27,500		
AMERITECH CORPORATION/DEL	DEFINED	1	43,500		
AMES DEPT STORES INC	DEFINED	1	360		
AMES DEPT STORES INC	DEFINED	3	1,080,200	21,200	
AMETEK INC (new)	DEFINED	1	2,900		
AMGEN INC	DEFINED	2	165,300		
AMGEN INC.	DEFINED	1	21,300		
AMLI RESIDENTIAL PPTYS TR	DEFINED	2	4,600		
AMSOUTH BANCORPORATION	DEFINED	1	6,000		
ANADARKO PETROLEUM CORP	DEFINED	1	4,900		
ANALOG DEVICES INC	DEFINED	1	13,800		
ANALOG DEVICES INC	DEFINED	2	15,900		
ANDREW CORPRATION	DEFINED	1	3,275		
ANHEUSER BUSCH COS INC	DEFINED	2	53,800		

ANHEUSER-BUSCH COS	DEFINED	1	190,750	
ANIXTER INTL INC	DEFINED	2	17,400	
ANN TAYLOR STORES CORP	DEFINED	2	9,800	
ANNUITY AND LIFE RE HLDGS	DEFINED	2	10,000	
ANSWERTHINK CONSULTING GROUP	DEFINED	2	105,000	
ANTEC CORP	DEFINED	3	1,702,517	61,000
ACN CORP	DEFINED	1	275,450	
APACHE CORP	DEFINED	1	3,450	
APACHE CORP	DEFINED	2	1,475	
APACHE CORP	DEFINED	3	127,800	19,300

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 6/30/99

APARTMENT INVT & MGMT	COM	03748R101	11,158	261,000	SH
APARTMENT INVT. + MGMT CO	COM	03748R101	558	15,400	SH
APOGEE ENTERPRISES INC	COM	037598109	166	14,400	SH
APOLLO GROUP INC	COM	037604105	189	7,100	SH
APPLE COMPUTER	COM	037833100	222	4,800	SH
APPLE COMPUTER	COM	037833100	410	11,400	SH
APPLEBEES INTL INC	COM	037899101	109	4,400	SH
APPLIED MATERIALS INC	COM	038222105	1,056	14,300	SH
APPLIED MATERIALS INC	COM	038222105	1,616	26,200	SH
APPLIED MICRO CIRCUITS	COM	03822W109	15,356	186,700	SH
APPLIED PWR INC	COM	038225108	63	2,300	SH
APRIA HEALTHCARE GROUP	COM	037933108	75	4,400	SH
APRIA HEALTHCARE GROUP INC	COM	037933108	120	10,100	SH
APTARGROUP INC	COM	038336103	187	7,200	SH
ARCHER DANIELS MIDLAND	COM	039483102	4,832	313,026	SH
ARCHER DANIELS MIDLAND CO	COM	039483102	238	16,200	SH
ARCHSTONE COMM	COM	039581103	14,320	652,762	SH
ARCHSTONE COMMUNITIES TRUST	COM	039581103	4,388	200,000	SH
ARDEN RLTY GROUP INC	COM	039793104	8,446	343,000	SH
ARDEN RLTY INC	COM	039793104	65	2,900	SH
ARGONAUT GROUP INC	COM	040157109	721	29,000	SH
ARMSTRONG WORLD INDS INS	COM	042476101	81	1,400	SH
ARNOLD INDS INC	COM	042595108	37	2,400	SH
ARROW ELECTRONICS	COM	042735100	152	8,000	SH
ARVIN INDS INC	COM	043339100	76	2,000	SH
ASARCO	COM	043413103	26	1,400	SH
ASDA GROUP	COM	005720008	122	50,000	SH
ASHLAND INC	COM	044204105	104	2,600	SH
ASHLAND INC	COM	044204105	197	4,800	SH
ASSOCIATED BANC CORP	COM	045487105	169	5,300	SH
ASSOCIATED BANC-CORP	COM	045487105	218	5,250	SH
ASSOCIATES FIRST CAP CORP	COM	046008108	2,056	45,738	SH
ASSOCIATES FIRST CAPITAL CORP	COM	046008108	1,164	26,368	SH
ASTORIA FINANCIAL CORP	COM	046265104	220	5,000	SH
ASTORIA FINL CORP	COM	046265104	178	3,560	SH
ASTRA AB	COM	046298105	1,193	52,000	SH
ASTROPOWER INC	COM	04644A101	2,935	167,700	SH
AT & T	COM	001957109	36,178	648,200	SH
AT + T CORP	COM	001957109	21,262	271,394	SH
AT HOME CORP	COM	045919107	8,628	54,825	SH
AT&T CORP LIBERTY MEDIA A	COM	001957208	2,840	54,719	SH
ATLANTIC RICHFIELD	COM	048825103	1,070	12,800	SH
ATLANTIC RICHFIELD CO	COM	048825103	781	10,700	SH
ATMEL CRP	COM	049513104	223	8,500	SH
AUDICODES LTD ORD	COM	M15342104	3,283	121,600	SH
AURORA FOODS INC	COM	05164B106	85	5,200	SH
AUTO BY TEL	COM	05275N106	4,000	400,000	SH
AUTOBYTEL INC	COM	05275N106	616	14,700	SH
AUTODESK INC.	COM	052769106	56	1,900	SH
AUTOMATIC DATA PROCESSING INC	COM	053015103	15,655	355,800	SH

APARTMENT INVT & MGMT	DEFINED	3	216,100	44,900
APARTMENT INVT. + MGMT CO	DEFINED	2	15,400	
APOGEE ENTERPRISES INC	DEFINED	2	14,400	
APOLLO GROUP INC	DEFINED	1	7,100	
APPLE COMPUTER	DEFINED	1	4,800	
APPLE COMPUTER	DEFINED	2	11,400	
APPLEBEES INTL INC	DEFINED	2	4,400	
APPLIED MATERIALS INC	DEFINED	1	14,300	
APPLIED MATERIALS INC	DEFINED	2	26,200	

APPLIED MICRO CIRCUITS	DEFINED	3	182,300	4,400
APPLIED PWR INC	DEFINED	2	2,300	
APRIA HEALTHCARE GROUP	DEFINED	1	4,400	
APRIA HEALTHCARE GROUP INC	DEFINED	2	10,100	
APTARGROUP INC	DEFINED	2	7,200	
ARCHER DANIELS MIDLAND	DEFINED	1	313,026	
ARCHER DANIELS MIDLAND CO	DEFINED	2	16,200	
ARCHSTONE COMM	DEFINED	3	536,649	116,113
ARCHSTONE COMMUNITIES TRUST	DEFINED	1	200,000	
ARDEN RLTY GROUP INC	DEFINED	3	284,600	58,400
ARDEN RLTY INC	DEFINED	2	2,900	
ARGONAUT GROUP INC	DEFINED	2	29,000	
ARMSTRONG WORLD INDS INS	DEFINED	1	1,400	
ARNOLD INDS INC	DEFINED	1	2,400	
ARROW ELECTRONICS	DEFINED	1	8,000	
ARVIN INDS INC	DEFINED	1	2,000	
ASARCO	DEFINED	1	1,400	
ASDA GROUP	DEFINED	2	50,000	
ASHLAND INC	DEFINED	1	2,600	
ASHLAND INC	DEFINED	2	4,800	
ASSOCIATED BANC CORP	DEFINED	2	5,300	
ASSOCIATED BANC-CORP	DEFINED	1	5,250	
ASSOCIATES FIRST CAP CORP	DEFINED	2	45,738	
ASSOCIATES FIRST CAPITAL CORP	DEFINED	1	26,368	
ASTORIA FINANCIAL CORP	DEFINED	1	5,000	
ASTORIA FINL CORP	DEFINED	2	3,560	
ASTRA AB	DEFINED	2	52,000	
ASTROPOWER INC	DEFINED	3	167,700	
AT & T	DEFINED	1	648,200	
AT + T CORP	DEFINED	2	271,394	
AT HOME CORP	DEFINED	2	54,825	
AT&T CORP LIBERTY MEDIA A	DEFINED	2	54,719	
ATLANTIC RICHFIELD	DEFINED	1	12,800	
ATLANTIC RICHFIELD CO	DEFINED	2	10,700	
ATMEL CRP	DEFINED	1	8,500	
AUDIOCODES LTD ORD	DEFINED	3	115,200	6,400
AURORA FOODS INC	DEFINED	2	5,200	
AUTO BY TEL	DEFINED	1	400,000	
AUTOBYTEL INC	DEFINED	2	14,700	
AUTODESK INC.	DEFINED	1	1,900	
AUTOMATIC DATA PROCESSING INC	DEFINED	1	355,800	

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AUTOMATIC DATA PROCESSING INC	COM	053015103	9,930	240,000	SH
AUTOZONE INC	COM	053332102	178	5,900	SH
AUTOZONE INC	COM	053332102	945	31,100	SH
AVALONBAY COMM	COM	053484101	16,979	458,898	SH
AVERY DENNISON CORP.	COM	053611109	248	4,100	SH
AVISTA CORP	COM	05379B503	1,028	60,000	SH
AVNET INC.	COM	053807103	172	3,700	SH
AVON PRODUCTS	COM	054303102	566	10,200	SH
AVT CORP	COM	002420107	742	31,100	SH
AXIOM SYSTEMS	COM	054607106	6	5,025	SH
AXOGEN LTD	COM	G0690R108	6,275	200,000	SH
BAKER HUGHES INC	COM	057224107	938	38,600	SH
BAKER HUGHES INC.	COM	057224107	418	12,470	SH
BALL CORP	COM	058498106	46	1100	SH
BANC ONE CORP	COM	06423A103	18,387	308,700	SH
BANCO DE A EDWARDS - ADR	COM	059504100	568	39,200	SH
BANCO DE GALICIA Y BUENOS AIRE	COM	059538207	15	909	SH
BANCO FRANCES ADR	COM	059591107	501	27,500	SH
BANCO FRANCES DEL RIO LA PLATA	COM	059591107	10	560	SH
BANCO GANADERO SA - ADR	CVT	059594507	81	10,500	SH
BANCO LATINOAMERICANO DE EXP	COM	P16994132	624	24,000	SH
BANCO RIO DE LA PLATA - ADR	COM	059644104	278	29,300	SH
BANCWEST CORP NEW	COM	059790105	123	2,900	SH
BANDAG INC	COM	059815100	66	1,900	SH
BANK COMM SAN DIEGO CALIF	COM	061589107	78	3,900	SH
BANK NEW YORK INC	COM	064057102	4,589	127,680	SH
BANK OF IRELAND	COM	407617000	581	27,700	SH
BANK OF MONTREAL	COM	063671101	9,500	254,700	SH
BANK OF NEW YORK	COM	064057102	1,376	37,500	SH
BANK ONE CORP	COM	06423A103	3,924	70,539	SH
BANK ONE CORP	COM	06423A103	514	8,622	SH
BANK UNITED CORP.	COM	065412108	47,835	1,190,302	SH
BANK UTD CORP	COM	065412108	28,200	701,700	SH
BANKAMERICA CORP NEW	COM	06605F102	4,130	58,480	SH
BANKAMERICA CORPORATION	COM	060505104	29,744	405,719	SH
BANKBOSTON CORP	COM	06605R106	134	3,100	SH

BANKBOSTON CORP.	COM	06605R106	568	11,100	SH
BANK OF MONTREAL	COM	063671101	2,576	72,650	SH
BANTA CORP	COM	066821109	57	2,700	SH
BANTA CORP	COM	066821109	439	23,100	SH
BARCLAYS	COM	007820004	487	16,900	SH
BARD C R INC	COM	067383109	2,018	40,000	SH
BARD (C.R.)	COM	067383109	19	400	SH
BARNES & NOBLE INC.	COM	067774109	153	5,600	SH
BARNETT INC	COM	068062108	94	10,900	SH
BARR LABS INC	COM	068306109	40	1,300	SH
BARRETT RES CORP	COM	068480201	566	22,600	SH
BARRICK GOLD CORP.	COM	067901108	1,487	79,035	SH
BASSETT FURNITURE INDS INC	COM	070203104	138	6,400	SH
BATTLE MTN GOLD CO	COM	071593107	22	9,000	SH

AUTOMATIC DATA PROCESSING INC	DEFINED	2	240,000		
AUTOZONE INC	DEFINED	1	5,900		
AUTOZONE INC	DEFINED	2	31,100		
AVALONBAY COMM	DEFINED	3	388,785	70,113	
AVERY DENNISON CORP.	DEFINED	1	4,100		
AVISTA CORP	DEFINED	2	60,000		
AVNET INC.	DEFINED	1	3,700		
AVON PRODUCTS	DEFINED	1	10,200		
AVT CORP	DEFINED	2	31,100		
AXIOM SYSTEMS	DEFINED	1	5,025		
AXOGEN LTD	DEFINED	1	200,000		
BAKER HUGHES INC	DEFINED	2	38,600		
BAKER HUGHES INC.	DEFINED	1	12,470		
BALL CORP	DEFINED	1	1,100		
BANC ONE CORP	DEFINED	1	308,700		
BANCO DE A EDWARDS - ADR	DEFINED	1	39,200		
BANCO DE GALICIA Y BUENOS AIRE	DEFINED	2	909		
BANCO FRANCES ADR	DEFINED	1	27,500		
BANCO FRANCES DEL RIO LA PLATA	DEFINED	2	560		
BANCO GANADERO SA - ADR	DEFINED	1	10,500		
BANCO LATINOAMERICANO DE EXP	DEFINED	2	24,000		
BANCO RIO DE LA PLATA - ADR	DEFINED	1	29,300		
BANGWEST CORP NEW	DEFINED	2	2,900		
BANDAG INC	DEFINED	1	1,900		
BANK COMM SAN DIEGO CALIF	DEFINED	2	3,900		
BANK NEW YORK INC	DEFINED	2	127,680		
BANK OF IRELAND	DEFINED	2	27,700		
BANK OF MONTREAL	DEFINED	1	254,700		
BANK OF NEW YORK	DEFINED	1	37,500		
BANK ONE CORP	DEFINED	2	70,539		
BANK ONE CORP	DEFINED	1	8,622		
BANK UNITED CORP.	DEFINED	1	1,190,302		
BANK UTD CORP	DEFINED	3	687,000	14,700	
BANKAMERICA CORP NEW	DEFINED	2	58,480		
BANKAMERICA CORPORATION	DEFINED	1	405,719		
BANKBOSTON CORP	DEFINED	2	3,100		
BANKBOSTON CORP.	DEFINED	1	11,100		
BANK OF MONTREAL	DEFINED	1	72,650		
BANTA CORP	DEFINED	1	2,700		
BANTA CORP	DEFINED	2	23,100		
BARCLAYS	DEFINED	2	16,900		
BARD C R INC	DEFINED	2	40,000		
BARD (C.R.)	DEFINED	1	400		
BARNES & NOBLE INC.	DEFINED	1	5,600		
BARNETT INC	DEFINED	2	10,900		
BARR LABS INC	DEFINED	2	1,300		
BARRETT RES CORP	DEFINED	2	22,600		
BARRICK GOLD CORP.	DEFINED	1	79,035		
BASSETT FURNITURE INDS INC	DEFINED	2	6,400		
BATTLE MTN GOLD CO	DEFINED	1	9,000		

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BAUSCH & LOMB	COM	071707103	153	2,000	SH
BAXTER INTERNATIONAL INC.	COM	071813109	6,117	100,900	SH
BAXTER INTL INC	COM	071813109	1,676	25,400	SH
BB&T CORPORATION	COM	054937107	404	11,000	SH
BCE INC	COM	05534B109	10,212	211,530	SH
BE AEROSPACE INC	COM	073302101	239	16,300	SH
BEAR STEARNS	COM	073902108	207	4,430	SH
BEAR STEARNS COS INC	COM	073902108	469	10,500	SH
BECKMAN COULTER INC	COM	075811109	122	2,500	SH
BECTON DICKINSON & CO	COM	075887109	309	10,300	SH
BECTON DICKINSON + CO	COM	075887109	1,023	26,700	SH
BED BATH & BEYOND	COM	075896100	4,570	118,700	SH

BED BATH + BEYOND INC	COM	075896100	136	3,700	SH
BED BATH AND BEYOND	COM	075896100	454	11,800	SH
BEDFORD PPTY INVS	COM	076446301	3,375	188,800	SH
BEDFORD PPTY INVS INC	COM	076446301	70	6,100	SH
BELCO OIL + GAS CORP	COM	077410207	488	31,000	SH
BELDEN INC	COM	077459105	119	7,000	SH
BELL + HOWELL CO NEW	COM	077852101	196	6,700	SH
BELL ATLANTIC	COM	077853109	4,456	68,160	SH
BELL ATLANTIC CORP	COM	077853109	1,091	21,100	SH
BELL CANADA INTERNATIONAL INC.	COM	077914109	505	40,000	SH
BELLSOUTH CORP	COM	079860102	3,510	76,100	SH
BELO A H CORP DEL	COM	080555105	217	10,800	SH
BEMIS CO.	COM	081437105	80	2,000	SH
BEMIS INC	COM	081437105	5,739	184,758	SH
BEN + JERRYS HOMEMADE INC	COM	081465106	722	25,900	SH
BENCHMARK ELECTRS INC	COM	08160H101	106	3,531	SH
BERGEN BRUNSWIG CORP	COM	083739102	198	11,450	SH
BERGEN BRUNSWIG CORP	COM	083739102	438	21,900	SH
BERINGER WINE ESTATES HLDGS	COM	084102102	1,004	27,900	SH
BERKLEY W R CORP	COM	084423102	102	4,150	SH
BERKLEY, W.R.	COM	084423102	1,650	66,000	SH
BERKSHIRE HATHAWAY INC	COM	084670207	447	191	SH
BERKSHIRE HATHAWAY INC DEL	COM	084670108	4,855	68	SH
BERKSHIRE HATHAWAY INC	COM	084990308	971	10,000	SH
BEST BUY CO INC	COM	086516101	603	11,600	SH
BEST BUY INC	COM	086516101	1,161	17,200	SH
BEST FOODS INC	COM	08658U101	629	12,700	SH
BESTFOODS	COM	08658U101	4,945	105,217	SH
BETHELEM STEEL CORP	COM	087509105	36	4,700	SH
BEVERLY ENTERPRISES INC (new)	COM	087851309	73	9,000	SH
BEYOND COM CORP	COM	08860E101	1,359	51,900	SH
BG	COM	015421902	96	16,294	SH
BIOGEN	COM	090597105	810	12,600	SH
BIOGEN INC	COM	090597105	8,538	74,700	SH
BIOMET INC	COM	090613100	183	4,600	SH
BISYS GROUP INC	COM	055472104	1,670	29,700	SH
BJ SVCS CO	COM	055482103	188	6,400	SH
BJ SVCS CO	COM	055482103	4,645	198,200	SH

BAUSCH & LOMB	DEFINED	1	2,000		
BAXTER INTERNATIONAL INC.	DEFINED	1	100,900		
BAXTER INTL INC	DEFINED	2	25,400		
BB&T CORPORATION	DEFINED	1	11,000		
BCE INC	DEFINED	1	211,530		
BE AEROSPACE INC	DEFINED	2	16,300		
BEAR STEARNS	DEFINED	1	4,430		
BEAR STEARNS COS INC	DEFINED	2	10,500		
BECKMAN COULTER INC	DEFINED	1	2,500		
BECTON DICKINSON & CO	DEFINED	1	10,300		
BECTON DICKINSON + CO	DEFINED	2	26,700		
BED BATH & BEYOND	DEFINED	3	87,400	31,300	
BED BATH + BEYOND INC	DEFINED	2	3,700		
BED BATH AND BEYOND	DEFINED	1	11,800		
BEDFORD PPTY INVS	DEFINED	3	154,700	34,100	
BEDFORD PPTY INVS INC	DEFINED	2	6,100		
BELCO OIL + GAS CORP	DEFINED	2	31,000		
BELDEN INC	DEFINED	2	7,000		
BELL + HOWELL CO NEW	DEFINED	2	6,700		
BELL ATLANTIC	DEFINED	1	68,160		
BELL ATLANTIC CORP	DEFINED	2	21,100		
BELL CANADA INTERNATIONAL INC.	DEFINED	1	40,000		
BELLSOUTH CORP	DEFINED	1	76,100		
BELO A H CORP DEL	DEFINED	1	10,800		
BEMIS CO.	DEFINED	1	2,000		
BEMIS INC	DEFINED	2	184,758		
BEN + JERRYS HOMEMADE INC	DEFINED	2	25,900		
BENCHMARK ELECTRS INC	DEFINED	2	3,531		
BERGEN BRUNSWIG CORP	DEFINED	1	11,450		
BERGEN BRUNSWIG CORP	DEFINED	2	21,900		
BERINGER WINE ESTATES HLDGS	DEFINED	2	27,900		
BERKLEY W R CORP	DEFINED	2	4,150		
BERKLEY, W.R.	DEFINED	1	66,000		
BERKSHIRE HATHAWAY INC	DEFINED	2	191		
BERKSHIRE HATHAWAY INC DEL	DEFINED	2	68		
BERKSHIRE HATHAWAY INC	DEFINED	1	10,000		
BEST BUY CO INC	DEFINED	2	11,600		
BEST BUY INC	DEFINED	1	17,200		
BEST FOODS INC	DEFINED	1	12,700		
BESTFOODS	DEFINED	2	105,217		
BETHELEM STEEL CORP	DEFINED	1	4,700		
BEVERLY ENTERPRISES INC (new)	DEFINED	1	9,000		
BEYOND COM CORP	DEFINED	2	51,900		
BG	DEFINED	2	16,294		
BIOGEN	DEFINED	1	12,600		
BIOGEN INC	DEFINED	2	74,700		
BIOMET INC	DEFINED	1	4,600		
BISYS GROUP INC	DEFINED	2	29,700		
BJ SVCS CO	DEFINED	1	6,400		

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BJS WHOLESALE CLUB	COM	05548J106	37,320	1,241,400	SH
BJ'S WHOLESALE CLUB INC	COM	05548J106	180	6,000	SH
BJS WHSL CLUB INC	COM	05548J106	788	29,800	SH
BLACK & DECKER CORP	COM	091797100	227	3,600	SH
BLACK BOX CORP	COM	091826107	550	17,800	SH
BLACK HILLS CORP	COM	092113109	45	1,950	SH
BLANCH E W HLDGS INC	COM	093210102	184	3,500	SH
BLOCK H & R INC	COM	0936711052	800	16,000	SH
BMC SOFTWARE	COM	055921100	502	9,300	SH
BMC SOFTWARE INC	COM	055921100	990	26,700	SH
BOARDWALK EQUITIES INC	COM	096613104	7	800	SH
BOB EVANS FARMS INC	COM	096761101	74	3,700	SH
BOB EVANS FARMS INC	COM	096761101	161	8,100	SH
BOEING CO	COM	097023105	1,411	37,690	SH
BOEING CO.	COM	097023105	1,620	36,826	SH
BOISE CASCADE CORP	COM	097383103	86	2,000	SH
BORDERS GROUP INC	COM	099709107	101	6,400	SH
BORDERS GROUP INC	COM	099709107	203	14,400	SH
BORG WARNER AUTOMOTIVE INC	COM	099724106	306	6,400	SH
BORG-WARNER AUTOMOTIVE INC	COM	099724106	110	2,000	SH
BOSTON SCIENTIFIC	COM	101137107	633	14,400	SH
BOSTON SCIENTIFIC CORP	COM	101137107	933	23,000	SH
BOWATER INC	COM	102183100	232	4,900	SH
BOWATER INC	COM	102183100	83	2,100	SH
BOWNE + CO INC	COM	103043105	141	12,100	SH
BOYDS COLLECTION LTD	COM	103354106	427	23,700	SH
BP AMOCO PLC	COM	055622104	1,319	12,684	SH
BRADLEY REAL ESTATE	COM	104580105	4,324	208,400	SH
BRADLEY REAL ESTATE INC	COM	104580105	4,140	199,500	SH
BRADLEY REAL ESTATE INC	COM	104580105	78	4,300	SH
BRANDYWINE RLTY	COM	105368203	6,613	333,800	SH
BRANDYWINE RLTY TR	COM	105368203	86	5,300	SH
BRASIL DISTR PAO ACU-SP ADR	COM	20440T201	663	35,500	SH
BRE PROPERTIES	COM	05564E106	4,264	164,000	SH
BRIGGS & STRATTON	COM	109043109	52	900	SH
BRIGGS + STRATTON CORP	COM	109043109	44	900	SH
BRIGHT HORIZON FAMILY	COM	109195107	28,242	1,496,280	SH
BRIGHTSTAR INFORMATION	COM	10947N104	119	31,000	SH
BRINKER INTERNATIONAL INC	COM	109641100	149	5,400	SH
BRINKER INTL INC	COM	109641100	17,149	623,600	SH
BRISTOL HOTEL	COM	110041100	369	49,200	SH
BRISTOL MYERS SQUIBB	COM	110122108	19,906	282,600	SH
BRISTOL MYERS SQUIBB	COM	110122108	6,208	96,260	SH
BROADCOM CORP	COM	111320107	486	7,900	SH
BROADVISION INC	COM	111412102	4,626	77,400	SH
BROWN AND BROWN	COM	115236101	4,452	117,150	SH
BROWN GROUP INC	COM	115736100	9,657	444,000	SH
BROWN-FORMAN CORP CL B	COM	115637209	163	2,500	SH
BROWNING FERRIS INDS INC	COM	115885105	490	12,700	SH
BROWNING FERRIS INDUSTRIES	COM	115885105	344	8,000	SH

BJS WHOLESALE CLUB	DEFINED	3	1,180,900	60,500	
BJ'S WHOLESALE CLUB INC	DEFINED	1	6,000		
BJS WHSL CLUB INC	DEFINED	2	29,800		
BLACK & DECKER CORP	DEFINED	1	3,600		
BLACK BOX CORP	DEFINED	2	17,800		
BLACK HILLS CORP	DEFINED	1	1,950		
BLANCH E W HLDGS INC	DEFINED	2	3,500		
BLOCK H & R INC	DEFINED	1	16,000		
BMC SOFTWARE	DEFINED	1	9,300		
BMC SOFTWARE INC	DEFINED	2	26,700		
BOARDWALK EQUITIES INC	DEFINED	2	800		
BOB EVANS FARMS INC	DEFINED	1	3,700		
BOB EVANS FARMS INC	DEFINED	2	8,100		
BOEING CO	DEFINED	2	37,690		
BOEING CO.	DEFINED	1	36,826		
BOISE CASCADE CORP	DEFINED	1	2,000		
BORDERS GROUP INC	DEFINED	1	6,400		
BORDERS GROUP INC	DEFINED	2	14,400		

BORG WARNER AUTOMOTIVE INC	DEFINED	2	6,400	
BORG-WARNER AUTOMOTIVE INC	DEFINED	1	2,000	
BOSTON SCIENTIFIC	DEFINED	1	14,400	
BOSTON SCIENTIFIC CORP	DEFINED	2	23,000	
BOWATER INC	DEFINED	1	4,900	
BOWATER INC	DEFINED	2	2,100	
BOWNE + CO INC	DEFINED	2	12,100	
BOYDS COLLECTION LTD	DEFINED	2	23,700	
BP AMOCO PLC	DEFINED	2	12,684	
BRADLEY REAL ESTATE	DEFINED	3	172,000	36,400
BRADLEY REAL ESTATE INC	DEFINED	1	199,500	
BRADLEY REAL ESTATE INC	DEFINED	2	4,300	
BRANDYWINE RLTY	DEFINED	3	275,500	58,300
BRANDYWINE RLTY TR	DEFINED	2	5,300	
BRASIL DISTR PAO ACU-SP ADR	DEFINED	1	35,500	
BRE PROPERTIES	DEFINED	3	134,900	29,100
BRIGGS & STRATTON	DEFINED	1	900	
BRIGGS + STRATTON CORP	DEFINED	2	900	
BRIGHT HORIZON FAMILY	DEFINED	3	1,496,280	
BRIGHTSTAR INFORMATION	DEFINED	2	31,000	
BRINKER INTERNATIONAL INC	DEFINED	1	5,400	
BRINKER INTL INC	DEFINED	3	582,800	40,800
BRISTOL HOTEL	DEFINED	3	49,200	
BRISTOL MYERS SQUIBB	DEFINED	1	282,600	
BRISTOL MYERS SQUIBB	DEFINED	2	96,260	
BROADCOM CORP	DEFINED	2	7,900	
BROADVISION INC	DEFINED	2	77,400	
BROWN AND BROWN	DEFINED	1	117,150	
BROWN GROUP INC	DEFINED	3	444,000	
BROWN-FORMAN CORP CL B	DEFINED	1	2,500	
BROWNING FERRIS INDS INC	DEFINED	2	12,700	
BROWNING FERRIS INDUSTRIES	DEFINED	1	8,000	

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BRUNSWICK CORP	COM	117043109	98	3,500	SH
BRUNSWICK CORP	COM	117043109	135	7,100	SH
BUDGET GROUP INC	COM	119003101	1,611	130,874	SH
BUDGET GROUP INC	COM	119003101	98	8,000	SH
BUFFETS INC	COM	119882108	47	4,100	SH
BURLINGTON INDUSTRIES EQUITY INC	COM	121693105	50	5,400	SH
BURLINGTON NORTHERN SANTA FE	COM	12189T104	564	18,310	SH
BURLINGTON NORTHN SANTA FE	COM	12189T104	4,241	129,000	SH
BURLINGTON RES INC	COM	122014103	192	4,800	SH
BURLINGTON RESOURCES	COM	122014103	286	6,624	SH
BURNHAM PAC PPTYS	COM	12232C108	4,079	331,300	SH
BURR BROWN	COM	122574106	618	26,300	SH
BUSH BOAKE ALLEN INC	COM	123162109	275	10,000	SH
C D I CORP	COM	125071100	106	4,400	SH
C H ROBINSON WORLDWIDE	COM	12541W100	732	28,900	SH
C.R. BARD	COM	067383109	77	1,600	SH
CABLE + WIRELESS	COM	016255903	378	30,334	SH
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	132	12,000	SH
CABLETRON SYSTEMS INC	COM	126920107	77	5,900	SH
CABLEVISION SYS CORP	COM	12686C109	4,249	57,320	SH
CABOT CORP	COM	127055101	150	6,200	SH
CADBURY SCHWEPPES	COM	016124000	302	21,000	SH
CADENCE DESIGN SYSTEMS INC.	COM	127387108	274	21,700	SH
CALIBER LEARNING NETWORK INC	COM	129914107	147	37,700	SH
CALLAWAY GOLF CO	COM	131193104	89	6,100	SH
CALPINE CORP	COM	131347106	215	5,900	SH
CAMBRIDGE TECH PARTNERS INC	COM	132524109	88	5,000	SH
CAMBRIDGE TECHNOLOGY PARTNERS M	COM	132524109	1,388	100,000	SH
CAMBRIDGE TECHNOLOGY PARTNERS M	COM	132524109	339	24,400	SH
CAMDEN PPTY	COM	133131102	11,935	430,100	SH
CAMDEN PROPERTY TRUST	COM	133131102	4,579	165,000	SH
CAMPBELL SOUP COMPANY	COM	134429109	844	18,200	SH
CANADIAN NATL RY CO	COM	136375102	139	2,500	SH
CANADIAN PACIFIC	COM	135923100	1,435	62,400	SH
CANANDAIGUA WINE INC	COM	137219200	70	1,400	SH
CANDLEWOOD HTL	COM	13741M108	1,495	398,700	SH
CAPITAL ONE FINANCIAL CORP	COM	14040H105	373	6,700	SH
CAPITAL ONE FINL CORP	COM	14040H105	12,609	83,500	SH
CAPITAL RE CORP	COM	140432105	79	4,600	SH
CAPITOL TRANSAMERICA CORP	COM	140640103	1,601	120,800	SH
CAPSTAR BROADCASTING	COM	14067g105	3,301	120,600	SH
CAPTEC NET LEASE RLTY	COM	140724105	6,005	442,800	SH
CARAUSTAR INDS INC	COM	140909102	80	3,500	SH
CARDIAC SCIENCE INC.	COM	141410209	2	578	SH

CARDINAL HEALTH INC	COM	14149Y108	616	9,600	SH
CARDINAL HEALTH INC	COM	14149Y108	9,900	150,000	SH
CAREER ED CORP	COM	141665109	1,731	50,000	SH
CARLISLE COS INC	COM	142339100	130	2,700	SH
CARLISLE COS INC	COM	142339100	173	3,700	SH
CARNIVAL CORP	COM	143658102	7,006	144,275	SH

BRUNSWICK CORP	DEFINED	1	3,500		
BRUNSWICK CORP	DEFINED	2	7,100		
BUDGET GROUP INC	DEFINED	1	130,874		
BUDGET GROUP INC	DEFINED	2	8,000		
BUFFETS INC	DEFINED	1	4,100		
BURLINGTON INDUSTRIES EQUITY INC	DEFINED	1	5,400		
BURLINGTON NORTHERN SANTA FE	DEFINED	1	18,310		
BURLINGTON NORTHN SANTA FE	DEFINED	2	129,000		
BURLINGTON RES INC	DEFINED	2	4,800		
BURLINGTON RESOURCES	DEFINED	1	6,624		
BURNHAM PAC PPTYS	DEFINED	3	273,400	57,900	
BURR BROWN	DEFINED	2	26,300		
BUSH BOAKE ALLEN INC	DEFINED	2	10,000		
C D I CORP	DEFINED	2	4,400		
C H ROBINSON WORLDWIDE	DEFINED	2	28,900		
C.R. BARD	DEFINED	1	1,600		
CABLE + WIRELESS	DEFINED	2	30,334		
CABLE DESIGN TECHNOLOGIES CORP	DEFINED	2	12,000		
CABLETRON SYSTEMS INC	DEFINED	1	5,900		
CABLEVISION SYS CORP	DEFINED	2	57,320		
CABOT CORP	DEFINED	1	6,200		
CADBURY SCHWEPPE	DEFINED	2	21,000		
CADENCE DESIGN SYSTEMS INC.	DEFINED	1	21,700		
CALIBER LEARNING NETWORK INC	DEFINED	2	37,700		
CALLAWAY GOLF CO	DEFINED	1	6,100		
CALPINE CORP	DEFINED	2	5,900		
CAMBRIDGE TECH PARTNERS INC	DEFINED	1	5,000		
CAMBRIDGE TECHNOLOGY PARTNERS M	DEFINED	2	100,000		
CAMBRIDGE TECHNOLOGY PARTNERS M	DEFINED	2	24,400		
CAMDEN PPTY	DEFINED	3	353,500	76,600	
CAMDEN PROPERTY TRUST	DEFINED	1	165,000		
CAMPBELL SOUP COMPANY	DEFINED	1	18,200		
CANADIAN NATL RY CO	DEFINED	2	2,500		
CANADIAN PACIFIC	DEFINED	1	62,400		
CANANDAIGUA WINE INC	DEFINED	2	1,400		
CANDLEWOOD HTL	DEFINED	3	320,200	78,500	
CAPITAL ONE FINANCIAL CORP	DEFINED	1	6,700		
CAPITAL ONE FINL CORP	DEFINED	2	83,500		
CAPITAL RE CORP	DEFINED	2	4,600		
CAPITOL TRANSAMERICA CORP	DEFINED	1	120,800		
CAPSTAR BROADCASTING	DEFINED	3	96,000	24,600	
CAPTEC NET LEASE RLTY	DEFINED	3	370,700	72,100	
CARAUSTAR INDS INC	DEFINED	2	3,500		
CARDIAC SCIENCE INC.	DEFINED	1	578		
CARDINAL HEALTH INC	DEFINED	1	9,600		
CARDINAL HEALTH INC	DEFINED	2	150,000		
CAREER ED CORP	DEFINED	2	50,000		
CARLISLE COS INC	DEFINED	1	2,700		
CARLISLE COS INC	DEFINED	2	3,700		
CARNIVAL CORP	DEFINED	2	144,275		

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CARNIVAL CORP CLASS A	COM	143658102	1,130	23,300	SH
CAROLINA POWER AND LIGHT	COM	144141108	253	5,900	SH
CARPENTER TECHNOLOGY	COM	144285103	49	1,700	SH
CARPENTER TECHNOLOGY CORP	COM	144285103	493	19,000	SH
CARRAMERICA REALTY	COM	144418100	12,238	489,500	SH
CARRIAGE SVCS INC	COM	143905107	1,187	63,500	SH
CARTER WALLACE INC	COM	146285101	64	3,500	SH
CASCADE NAT GAS CORP	COM	147339105	363	24,300	SH
CASE CORP	COM	14743R103	149	3,100	SH
CATALINA MARKETING CORP	COM	148867104	1,718	20,000	SH
CATAPULT COMMUNICATIONS CORP	COM	149016107	69	5,000	SH
CATELLUS DEV CORP	COM	149111106	115	8,600	SH
CATERPILLAR INC	COM	149123101	4,993	108,689	SH
CATERPILLAR INC.	COM	149123101	918	15,300	SH
CB RICHARD ELLIS SVCS INC	COM	12489L108	450	27,300	SH
CBL + ASSOC PPTYS INC	COM	124830100	88	3,800	SH
CBRL GROUP INC	COM	12489V106	92	5,300	SH
CBRL GROUP INC	COM	12489V106	108	6,000	SH
CBS CORP	COM	12490K107	7,892	192,700	SH
CBS CORPORATION	COM	12490K107	1,167	26,800	SH

CBT GROUP PUB LTD	COM	124853300	29	2,527	SH
CCB FINANCIAL CORP	COM	124875105	185	3,500	SH
CCB FINL CORP	COM	124875105	487	9,000	SH
CCC INFORMATION SERVICE GROUP INC	COM	12487Q109	1,545	120,000	SH
CELLSTAR CORP	COM	150925105	138	13,300	SH
CEMENTOS DIAMANTE S.A. - ADR	COM	151261104	119	9,600	SH
CEMIG-ENERGETICA DE MINAS GERAIS-ADR	COM	2044096012	1,066	51,090	SH
CENDANT CORP	COM	151313103	7	324	SH
CENDANT CORPORATION	COM	151313103	642	31,318	SH
CENTERPOINT PPTYS TR	COM	151895109	72	2,300	SH
CENTERPOINT PPTYS TR	COM	151895109	3	100	SH
CENTEX CORP	COM	152312104	75	2,000	SH
CENTOCOR INC	COM	152342101	654	17,700	SH
CENTOCOR INC.	COM	152342101	280	6,000	SH
CENTRAIS ELEC BRAS-SP ADR CM	COM	15234Q207	401	42,400	SH
CENTRAL + SOUTH WEST CORP	COM	152357109	117	5,000	SH
CENTRAL AND SOUTHWEST CORP	COM	152357109	192	8,200	SH
CENTRAL EUROPEAN MEDIA ENT LTD	COM	G20045103	466	37,300	SH
CENTRAL GARDEN + PET CO	COM	153527106	597	35,400	SH
CENTURY TEL ENTERPRISES INC	COM	156686107	4,229	60,200	SH
CENTURYTEL INC	COM	156700106	239	6,000	SH
CERIDIAN CORP	COM	15677T106	193	5,900	SH
CHAMPION INTERNATIONAL CORP	COM	158525105	182	3,800	SH
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	507	17,400	SH
CHARTER ONE FINANCIAL, INC.	COM	160903100	426	15,300	SH
CHARTER ONE FINL INC	COM	160903100	37,975	1,365,383	SH
CHARTWELL RE CORP	COM	16139W109	43	2,500	SH
CHASE MANHATTAN CORP NEW	COM	16161A108	22,889	281,500	SH
CHASE MANHATTAN CORP(new)	COM	16161A1088	26,363	304,776	SH
CHATEAU CMNTYS INC	COM	161726104	116	4,200	SH

CARNIVAL CORP CLASS A	DEFINED	1	23,300		
CAROLINA POWER AND LIGHT	DEFINED	1	5,900		
CARPENTER TECHNOLOGY	DEFINED	1	1,700		
CARPENTER TECHNOLOGY CORP	DEFINED	2	19,000		
CARRAMERICA REALTY	DEFINED	3	403,600	85,900	
CARRIAGE SVCS INC	DEFINED	3	63,500		
CARTER WALLACE INC	DEFINED	1	3,500		
CASCADE NAT GAS CORP	DEFINED	2	24,300		
CASE CORP	DEFINED	1	3,100		
CATALINA MARKETING CORP	DEFINED	2	20,000		
CATAPULT COMMUNICATIONS CORP	DEFINED	2	5,000		
CATELLUS DEV CORP	DEFINED	2	8,600		
CATERPILLAR INC	DEFINED	2	108,689		
CATERPILLAR INC.	DEFINED	1	15,300		
CB RICHARD ELLIS SVCS INC	DEFINED	2	27,300		
CBL + ASSOC PPTYS INC	DEFINED	2	3,800		
CBRL GROUP INC	DEFINED	1	5,300		
CBRL GROUP INC	DEFINED	2	6,000		
CBS CORP	DEFINED	2	192,700		
CBS CORPORATION	DEFINED	1	26,800		
CBT GROUP PUB LTD	DEFINED	2	2,527		
CCB FINANCIAL CORP	DEFINED	1	3,500		
CCB FINL CORP	DEFINED	2	9,000		
CCC INFORMATION SERVICE GROUP INC	DEFINED	1	120,000		
CELLSTAR CORP	DEFINED	2	13,300		
CEMENTOS DIAMANTE S.A. - ADR	DEFINED	1	9,600		
CEMIG-ENERGETICA DE MINAS GERAIS-ADR	DEFINED	1	51,090		
CENDANT CORP	DEFINED	2	324		
CENDANT CORPORATION	DEFINED	1	31,318		
CENTERPOINT PPTYS TR	DEFINED	2	2,300		
CENTERPOINT PPTYS TR	DEFINED	2	100		
CENTEX CORP	DEFINED	1	2,000		
CENTOCOR INC	DEFINED	2	17,700		
CENTOCOR INC.	DEFINED	1	6,000		
CENTRAIS ELEC BRAS-SP ADR CM	DEFINED	1	42,400		
CENTRAL + SOUTH WEST CORP	DEFINED	2	5,000		
CENTRAL AND SOUTHWEST CORP	DEFINED	1	8,200		
CENTRAL EUROPEAN MEDIA ENT LTD	DEFINED	2	37,300		
CENTRAL GARDEN + PET CO	DEFINED	2	35,400		
CENTURY TEL ENTERPRISES INC	DEFINED	2	60,200		
CENTURYTEL INC	DEFINED	1	6,000		
CERIDIAN CORP	DEFINED	1	5,900		
CHAMPION INTERNATIONAL CORP	DEFINED	1	3,800		
CHAMPIONSHIP AUTO RACING TEAM	DEFINED	2	17,400		
CHARTER ONE FINANCIAL, INC.	DEFINED	1	15,300		
CHARTER ONE FINL INC	DEFINED	3	1,286,259	79,124	
CHARTWELL RE CORP	DEFINED	2	2,500		
CHASE MANHATTAN CORP NEW	DEFINED	2	281,500		
CHASE MANHATTAN CORP(new)	DEFINED	1	304,776		
CHATEAU CMNTYS INC	DEFINED	2	4,200		

CHATEAU COMMUNITIES	COM	161726104	3,362	112,300	SH
CHATEAU COMMUNITIES INC.	COM	161726104	4,640	155,000	SH
CHECKFREE HLDGS CORP	COM	162816102	2,171	51,010	SH
CHEESECAKE FACTORY	COM	163072101	31,545	1,034,250	SH
CHESAPEAKE CORP	COM	165159104	75	2,000	SH
CHESAPEAKE CORP	COM	165159104	62	2,300	SH
CHEVRON CORP	COM	166751107	12,061	136,379	SH
CHEVRON CORPORATION	COM	166751107	19,968	210,050	SH
CHICOS FAS INC	COM	168615102	1,217	51,800	SH
CHIEFTAIN INTL INC	COM	16867C101	306	25,000	SH
CHILDRENS PL RETAIL STORES INC	COM	168905107	5	200	SH
CHILECTRA S A	COM	168884104	9	422	SH
CHIQUITA BRANDS INTL INC	COM	170032502	313	7,000	SH
CHIRON CORP	COM	170040109	329	15,000	SH
CHIRON CORP.	COM	170040109	338	16,300	SH
CHRIS CRAFT INDS INC	COM	170520100	117	2,481	SH
CHUBB CORP	COM	171232101	848	12,200	SH
CHUBB CORP	COM	171232101	1,605	27,400	SH
CHURCH & DWIGHT INC	COM	171340102	74	1,700	SH
CIA ANONIMA NACL TELEF DE VENEZUELA-A	COM	204421101	1,259	46,200	SH
CIA CERVEJARIA BRAHMA-SP ADR	COM	20440X103	632	55,900	SH
CIA DE MINAS BUENAVENTURA - ADR	COM	204448104	507	33,102	SH
CIA PARANAENSE ENER-SP ADR	COM	20441B407	501	59,850	SH
CIA TELECOM CHILE-SPONS ADR	COM	204449300	705	28,500	SH
CIA VALE DO RIO DOCE-ADR	COM	204412100	1,064	53,600	SH
CIBER INC	COM	17163B102	290	15,100	SH
CIENA CORP	COM	171779101	450	20,000	SH
CIFRA S.A. DE C.V. ADR Series V	COM	171785405	244	12,745	SH
CIGNA CORP	COM	125509109	730	8,200	SH
CINAR CORP	COM	171905300	968	43,000	SH
CINAR CORPORATION	COM	171905300	71,070	2,900,800	SH
CINCINNATI BELL	COM	171870108	289	11,600	SH
CINCINNATI BELL INC	COM	171870108	523	23,300	SH
CINCINNATI FINANCIAL CORPORATION	COM	172062101	201	5,350	SH
CINERGY CORP	COM	172474108	195	6,100	SH
CINTAS CORP	COM	172908105	645	9,600	SH
CINTAS CORP	COM	172908105	411	6,300	SH
CIRCLE INTL GROUP INC	COM	172574105	60	4,200	SH
CIRCUIT CITY STORES INC	COM	172737108	942	12,300	SH
CIRCUIT CITY STORES-CIRCUIT CITY GROU	COM	172737108	363	3,900	SH
CIRRUS LOGIC, INCORPORATED	COM	172755100	50	5,600	SH
CISCO SYS INC	COM	17275R102	31,567	288,440	SH
CISCO SYSTEMS INC.	COM	17275R102	38,753	601,400	SH
CIT GROUP INC	COM	125577106	568	18,600	SH
CITIGROUP INC	COM	172967101	30,598	644,162	SH
CITIGROUP INC	COM	172967101	43,938	698,726	SH
CITRIX SYS INC	COM	177376100	2,769	72,800	SH
CITRIX SYSTEMS INC	COM	177376100	396	7,000	SH
CITY NATL CORP	COM	178566105	150	4,000	SH
CLAIRE S STORES INC	COM	179584107	1,022	34,000	SH

CHATEAU COMMUNITIES	DEFINED	3	90,800	21,500	
CHATEAU COMMUNITIES INC.	DEFINED	1	155,000		
CHECKFREE HLDGS CORP	DEFINED	2	51,010		
CHEESECAKE FACTORY	DEFINED	3	1,012,300	21,950	
CHESAPEAKE CORP	DEFINED	1	2,000		
CHESAPEAKE CORP	DEFINED	2	2,300		
CHEVRON CORP	DEFINED	2	136,379		
CHEVRON CORPORATION	DEFINED	1	210,050		
CHICOS FAS INC	DEFINED	3	51,800		
CHIEFTAIN INTL INC	DEFINED	2	25,000		
CHILDRENS PL RETAIL STORES INC	DEFINED	2	200		
CHILECTRA S A	DEFINED	2	422		
CHIQUITA BRANDS INTL INC	DEFINED	2	7,000		
CHIRON CORP	DEFINED	2	15,000		
CHIRON CORP.	DEFINED	1	16,300		
CHRIS CRAFT INDS INC	DEFINED	1	2,481		
CHUBB CORP	DEFINED	1	12,200		
CHUBB CORP	DEFINED	2	27,400		
CHURCH & DWIGHT INC	DEFINED	1	1,700		
CIA ANONIMA NACL TELEF DE VENEZUELA-A	DEFINED	1	46,200		
CIA CERVEJARIA BRAHMA-SP ADR	DEFINED	1	55,900		
CIA DE MINAS BUENAVENTURA - ADR	DEFINED	1	33,102		
CIA PARANAENSE ENER-SP ADR	DEFINED	1	59,850		
CIA TELECOM CHILE-SPONS ADR	DEFINED	1	28,500		
CIA VALE DO RIO DOCE-ADR	DEFINED	1	53,600		
CIBER INC	DEFINED	2	15,100		
CIENA CORP	DEFINED	2	20,000		
CIFRA S.A. DE C.V. ADR Series V	DEFINED	1	12,745		

CIGNA CORP	DEFINED	1	8,200	
CINAR CORP	DEFINED	2	43,000	
CINAR CORPORATION	DEFINED	3	2,845,600	55,200
CINCINNATI BELL	DEFINED	1	11,600	
CINCINNATI BELL INC	DEFINED	2	23,300	
CINCINNATI FINANCIAL CORPORATION	DEFINED	1	5,350	
CINERGY CORP	DEFINED	1	6,100	
CINTAS CORP	DEFINED	1	9,600	
CINTAS CORP	DEFINED	2	6,300	
CIRCLE INTL GROUP INC	DEFINED	2	4,200	
CIRCUIT CITY STORES INC	DEFINED	2	12,300	
CIRCUIT CITY STORES-CIRCUIT CITY GROU	DEFINED	1	3,900	
CIRRUS LOGIC, INCORPORATED	DEFINED	1	5,600	
CISCO SYS INC	DEFINED	2	288,440	
CISCO SYSTEMS INC.	DEFINED	1	601,400	
CIT GROUP INC	DEFINED	2	18,600	
CITIGROUP INC	DEFINED	1	644,162	
CITIGROUP INC	DEFINED	2	698,726	
CITRIX SYS INC	DEFINED	2	72,800	
CITRIX SYSTEMS INC	DEFINED	1	7,000	
CITY NATL CORP	DEFINED	1	4,000	
CLAIRE S STORES INC	DEFINED	2	34,000	

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CLAIRE'S STORES INC	COM	179584107	108	4,200	SH
CLAYTON HOMES INC	COM	184190106	148	12,968	SH
CLEAR CHANNEL COMMUN	COM	184502102	95,459	1,384,714	SH
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	724	10,500	SH
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20,736	309,200	SH
CLECO CORPORATION	COM	12561M107	61	2,000	SH
CLEVELAND CLIFFS INC	COM	185896107	32	1,000	SH
CLEVELAND CLIFFS INC	COM	185896107	61	1,800	SH
CLOROX CO.	COM	189054109	427	4,000	SH
CMAC INVT CORP	COM	125662106	312	8,000	SH
CMG INFORMATION SVCS INC	COM	125750109	4,832	26,400	SH
CMP GROUP INC	COM	125887109	73	2,800	SH
CMS ENERGY CORP	COM	125896100	184	4,400	SH
CNF TRANSN INC	COM	12612W104	787	20,800	SH
CNF TRANSPORTATION	COM	12612W104	169	4,400	SH
COACH USA INC	COM	18975L106	446	16,200	SH
COAST FEDERAL LITIGATION TR	COM	19034Q110	9	1,500	SH
COASTAL CORP	COM	190441105	326	8,100	SH
COASTAL CORP	COM	190441105	4,335	107,700	SH
COCA COLA	COM	191216100	5,927	95,600	SH
COCA COLA CO	COM	191216100	1,384	22,545	SH
COCA COLA ENTERPRISES INC	COM	191219104	743	24,550	SH
COCA-COLA ENTERPRISES	COM	191219104	470	15,800	SH
COGNEX CORP	COM	192422103	471	20,100	SH
COGNOS INC	COM	19244C109	503	21,500	SH
COINSTAR INC	COM	19259P300	7,172	250,000	SH
COLE NATL CORP	COM	193290103	88	4,800	SH
COLGATE PALMOLIVE CO	COM	194162103	285	3,100	SH
COLGATE-PALMOLIVE	COM	194162103	1,807	18,350	SH
COLONIAL PROPERTIES TRUST	COM	195872106	17,275	611,500	SH
COLT TELECOM GROUP	COM	042469908	563	31,300	SH
COLUMBIA / HCA HEALTHCARE CORP	COM	197677107	394	20,787	SH
COLUMBIA ENERGY GROUP	COM	197648108	213	3,400	SH
COLUMBIA/HCA HEALTHCARE CO	COM	197677107	601	26,350	SH
COMAIR HLDGS INC	COM	199789108	408	17,250	SH
COMAIR HOLDINGS	COM	199789108	178	8,550	SH
COMCAST CORP	COM	200300200	14,132	224,540	SH
COMCAST CORP. SPECIAL CL A	COM	200300200	1,061	27,600	SH
COMDISCO	COM	200336105	336	13,100	SH
COMERICA INC	COM	200340107	392	6,600	SH
COMMSCOPE INC	COM	203372107	30,818	1,002,200	SH
COMMUNICATIONS SATELLITE CORP SERIES	COM	20564D107	137	4,200	SH
COMMUNITY BK SYS INC	COM	203607106	262	11,000	SH
COMPANHIA BRASILEIRA DE DISTR	COM	20440T201	15	1,000	SH
COMPANHIA ENERGETICA DE MINAS	COM	204409601	42	1,888	SH
COMPANHIA ENERGETICA DE MINAS GERAIS	COM	204409601	470	22,500	SH
COMPANIA TELECOMUNICACIONES CHILE ADR	COM	2044493003	1,103	44,550	SH
COMPAQ COMPUTER	COM	204493100	2,318	97,844	SH
COMPAQ COMPUTER CORP	COM	204493100	1,782	61,519	SH
COMPASS BANCSHARES INC	COM	20449H109	518	15,000	SH

CLAIRE'S STORES INC	DEFINED	1	4,200	
CLAYTON HOMES INC	DEFINED	1	12,968	
CLEAR CHANNEL COMMUN	DEFINED	3	1,339,844	44,870
CLEAR CHANNEL COMMUNICATIONS	DEFINED	1	10,500	
CLEAR CHANNEL COMMUNICATIONS	DEFINED	2	309,200	
CLECO CORPORATION	DEFINED	1	2,000	
CLEVELAND CLIFFS INC	DEFINED	1	1,000	
CLEVELAND CLIFFS INC	DEFINED	2	1,800	
CLOROX CO.	DEFINED	1	4,000	
CMAC INVT CORP	DEFINED	2	8,000	
CMG INFORMATION SVCS INC	DEFINED	2	26,400	
CMP GROUP INC	DEFINED	1	2,800	
CMS ENERGY CORP	DEFINED	1	4,400	
CNF TRANSN INC	DEFINED	2	20,800	
CNF TRANSPORTATION	DEFINED	1	4,400	
COACH USA INC	DEFINED	2	16,200	
COAST FEDERAL LITIGATION TR	DEFINED	2	1,500	
COASTAL CORP	DEFINED	1	8,100	
COASTAL CORP	DEFINED	3	92,700	15,000
COCA COLA	DEFINED	1	95,600	
COCA COLA CO	DEFINED	2	22,545	
COCA COLA ENTERPRISES INC	DEFINED	2	24,550	
COCA-COLA ENTERPRISES	DEFINED	1	15,800	
COGNEX CORP	DEFINED	2	20,100	
COGNOS INC	DEFINED	2	21,500	
COINSTAR INC	DEFINED	3	250,000	
COLE NATL CORP	DEFINED	2	4,800	
COLGATE PALMOLIVE CO	DEFINED	2	3,100	
COLGATE-PALMOLIVE	DEFINED	1	18,350	
COLONIAL PROPERTIES TRUST	DEFINED	1	611,500	
COLT TELECOM GROUP	DEFINED	2	31,300	
COLUMBIA / HCA HEALTHCARE CORP	DEFINED	2	20,787	
COLUMBIA ENERGY GROUP	DEFINED	1	3,400	
COLUMBIA/HCA HEALTHCARE CO	DEFINED	1	26,350	
COMAIR HLDGS INC	DEFINED	2	17,250	
COMAIR HOLDINGS	DEFINED	1	8,550	
COMCAST CORP	DEFINED	2	224,540	
COMCAST CORP. SPECIAL CL A	DEFINED	1	27,600	
COMDISCO	DEFINED	1	13,100	
COMERICA INC	DEFINED	1	6,600	
COMMSCOPE INC	DEFINED	3	982,000	20,200
COMMUNICATIONS SATELLITE CORP SERIES	DEFINED	1	4,200	
COMMUNITY BK SYS INC	DEFINED	2	11,000	
COMPANHIA BRASILEIRA DE DISTR	DEFINED	2	1,000	
COMPANHIA ENERGETICA DE MINAS	DEFINED	2	1,888	
COMPANHIA ENERGETICA DE MINAS GERAIS	DEFINED	1	22,500	
COMPANIA TELECOMUNICACIONES CHILE ADR	DEFINED	1	44,550	
COMPAQ COMPUTER	DEFINED	1	97,844	
COMPAQ COMPUTER CORP	DEFINED	2	61,519	
COMPASS BANCSHARES INC	DEFINED	2	15,000	

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COMPASS GROUP	COM	028801900	796	68,800	SH
COMPUSA INC	COM	204932107	64	8,600	SH
COMPUTER ASSOC INTL INC	COM	204912109	960	27,000	SH
COMPUTER ASSOCIATES INT'L	COM	204912109	15,867	289,800	SH
COMPUTER HORIZONS CORP	COM	205908106	301	27,500	SH
COMPUTER SCIENCES CORP	COM	205363104	422	6,100	SH
COMPUTER SCIENCES CORP	COM	205363104	14,901	270,000	SH
COMPUWARE CORP	COM	205638109	452	14,200	SH
CONVERSE TECH	COM	205862402	419	5,550	SH
CONAGRA	COM	205887102	511	19,200	SH
CONAGRA INC	COM	205887102	4,931	192,882	SH
CONCENTRA MANAGED CARE	COM	20589T103	15,978	1,078,700	SH
CONCENTRA MANAGED CARE INC	COM	20589T103	61	4,100	SH
CONCENTRA MANAGED CARE INC	COM	20589T103	551	38,000	SH
CONCENTRIC NETWORK CORP DEL	COM	20589R107	599	8,000	SH
CONCORD COMMUNICATIONS INC	COM	206186108	241	4,300	SH
CONCORD EFS INC	COM	206197105	449	10,600	SH
CONCORD EFS INC	COM	206197105	829	30,200	SH
CONCORD EFS INC	COM	206197105	9,495	224,400	SH
CONECTIV INC	COM	206829103	200	8,200	SH
CONEXANT SYSTEMS	COM	207142100	4,697	80,900	SH
CONEXANT SYSTEMS INC	COM	207142100	73	1,250	SH
CONMED CORP	COM	207410101	164	5,300	SH
CONOCO INC	COM	208251306	160	5,855	SH
CONSECO INC	COM	208464107	56	1,800	SH
CONSECO INC.	COM	208464107	372	12,206	SH
CONSOLIDATED EDISON INC	COM	209115104	1,317	29,100	SH
CONSOLIDATED EDISON INC	COM	209115104	18	400	SH

CONSOLIDATED NATURAL GAS CO.	COM	209615103	231	3,800	SH
CONSOLIDATED PAPER INC	COM	209759109	209	7,800	SH
CONSOLIDATED PAPERS INC	COM	209759109	940	40,000	SH
CONSOLIDATED STORES CORP	COM	210149100	485	16,000	SH
CONSOLIDATED STORES CORPORATION	COM	210149100	119	4,400	SH
CONSTELLATION ENERGY GROUP	COM	210371100	172	5,800	SH
CONTINENTAL AIRLS INC	COM	210795308	836	22,000	SH
CONVERGYS CORPORATION	COM	212485106	271	14,000	SH
COOPER CAMERON CORP	COM	216640102	722	21,300	SH
COOPER INDS INC	COM	216669101	38	900	SH
COOPER INDUSTRIES	COM	216669101	276	5,300	SH
COOPER TIRE & RUBBER	COM	216831107	73	3,100	SH
COOPER TIRE + RUBR CO	COM	216831107	4,606	250,645	SH
COORS (ADOLPH) - CL B	COM	217016104	54	1,100	SH
COPART INC	COM	217204106	132	6,400	SH
CORDANT TECHNOLOGIES INC	COM	218412104	145	3,200	SH
CORN PRODUCTS INTL INC	COM	219023108	110	4,600	SH
CORNERSTONE PPTYS	COM	21922h103	10,333	650,900	SH
CORNING INC.	COM	219350105	631	9,000	SH
CORPORATE EXEC BRD	COM	21988R102	6,223	175,000	SH
CORPORATE EXECUTIVE BRD CO	COM	21988R102	26	1,000	SH
CORPORATE EXPRESS INC	COM	219881042	0	3,901	SH

COMPASS GROUP	DEFINED	2	68,800		
COMPUSA INC	DEFINED	1	8,600		
COMPUTER ASSOC INTL INC	DEFINED	2	27,000		
COMPUTER ASSOCIATES INT'L	DEFINED	1	289,800		
COMPUTER HORIZONS CORP	DEFINED	2	27,500		
COMPUTER SCIENCES CORP	DEFINED	1	6,100		
COMPUTER SCIENCES CORP	DEFINED	2	270,000		
COMPUWARE CORP	DEFINED	1	14,200		
COMVERSE TECH	DEFINED	1	5,550		
CONAGRA	DEFINED	1	19,200		
CONAGRA INC	DEFINED	2	192,882		
CONCENTRA MANAGED CARE	DEFINED	3	1,051,000	27,700	
CONCENTRA MANAGED CARE INC	DEFINED	1	4,100		
CONCENTRA MANAGED CARE INC	DEFINED	2	38,000		
CONCENTRIC NETWORK CORP DEL	DEFINED	2	8,000		
CONCORD COMMUNICATIONS INC	DEFINED	2	4,300		
CONCORD EFS INC	DEFINED	1	10,600		
CONCORD EFS INC	DEFINED	2	30,200		
CONCORD EFS INC	DEFINED	3	183,300	41,100	
CONNECTIV INC	DEFINED	1	8,200		
CONEXANT SYSTEMS	DEFINED	3	67,600	13,300	
CONEXANT SYSTEMS INC	DEFINED	1	1,250		
CONMED CORP	DEFINED	2	5,300		
CONOCO INC	DEFINED	2	5,855		
CONSECO INC	DEFINED	2	1,800		
CONSECO INC.	DEFINED	1	12,206		
CONSOLIDATED EDISON INC	DEFINED	1	29,100		
CONSOLIDATED EDISON INC	DEFINED	2	400		
CONSOLIDATED NATURAL GAS CO.	DEFINED	1	3,800		
CONSOLIDATED PAPER INC	DEFINED	1	7,800		
CONSOLIDATED PAPERS INC	DEFINED	2	40,000		
CONSOLIDATED STORES CORP	DEFINED	2	16,000		
CONSOLIDATED STORES CORPORATION	DEFINED	1	4,400		
CONSTELLATION ENERGY GROUP	DEFINED	1	5,800		
CONTINENTAL AIRLS INC	DEFINED	2	22,000		
CONVERGYS CORPORATION	DEFINED	1	14,000		
COOPER CAMERON CORP	DEFINED	2	21,300		
COOPER INDS INC	DEFINED	2	900		
COOPER INDUSTRIES	DEFINED	1	5,300		
COOPER TIRE & RUBBER	DEFINED	1	3,100		
COOPER TIRE + RUBR CO	DEFINED	2	250,645		
COORS (ADOLPH) - CL B	DEFINED	1	1,100		
COPART INC	DEFINED	2	6,400		
CORDANT TECHNOLOGIES INC	DEFINED	1	3,200		
CORN PRODUCTS INTL INC	DEFINED	2	4,600		
CORNERSTONE PPTYS	DEFINED	3	530,400	120,500	
CORNING INC.	DEFINED	1	9,000		
CORPORATE EXEC BRD	DEFINED	3	175,000		
CORPORATE EXECUTIVE BRD CO	DEFINED	2	1,000		
CORPORATE EXPRESS INC	DEFINED	2	3,901		

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COST COMPANIES INC	COM	22160Q102	649	8,100	SH
COST PLUS INC CALIF	COM	221485105	13,463	295,900	SH
COSTCO COS INC	COM	22160Q102	4,110	44,890	SH
COUNTRYWIDE CR INDS INC	COM	222372104	1,219	32,500	SH

COUNTRYWIDE CREDIT IND INC	COM	222372104	180	4,200	SH
COVAD COMMUNICATIONS GROUP INC	COM	222814204	1,460	22,200	SH
COVANCE INC	COM	222816100	122	5,100	SH
COVANCE INC	COM	222816100	1,519	60,600	SH
COX COMMUNICATIONS INC NEW	COM	224044107	401	5,300	SH
CRANE CO	COM	224399105	78	2,475	SH
CRANE CO	COM	224399105	145	6,000	SH
CREDENCE SYSTEMS CORP	COM	225302108	212	9,900	SH
CREDITRUST CORP	COM	225429109	79	4,000	SH
CRESCENT REAL ESTATE	COM	225756105	17,490	736,400	SH
CRESCENT REAL ESTATE EQUITIES	COM	225756105	591	27,500	SH
CRESTLINE CAPITAL CORP	COM	226153104	56	3,309	SH
CRISTALERIAS DE CHILE S.A. - ADR	COM	226714103	96	6,200	SH
CRITICAL PATH INC	COM	22674V100	1,594	20,700	SH
CRITICAL PATH INC	COM	22674V100	10,178	184,000	SH
CROMPTON & KNOWLES COR	COM	227111101	119	6,000	SH
CROWN CASTLE INTERNATIONAL	COM	228227104	50,867	2,444,050	SH
CROWN CORK & SEAL	COM	228255105	140	4,900	SH
CSG SYS INTL INC	COM	126349109	631	16,000	SH
CSG SYS INTL INC	COM	126349109	43,380	1,656,500	SH
CSK AUTO CORP	COM	125965103	16,327	604,700	SH
CSX CORP	COM	126408103	381	8,400	SH
CSX CORP	COM	126408103	596	15,300	SH
CTG RES INC	COM	125957100	676	28,000	SH
CUMMINS ENGINE	COM	231021106	91	1,600	SH
CUMMINS ENGINE INC	COM	231021106	61,284	1,072,800	SH
CUSTOMTRACKS CORP	COM	232046102	1,398	25,000	SH
CVS CORP	COM	126650100	9,500	200,000	SH
CVS CORPORATION	COM	126650100	716	14,100	SH
CYPRESS SEMICONDUCTOR	COM	232806109	123	7,200	SH
CYPRUS AMAX MINERALS CO	COM	232809103	52	3,400	SH
CYTEC INDUSTRIES INC	COM	232820100	123	3,900	SH
D + N SVGS FINL CORP	COM	232864108	59	2,600	SH
D R HORTON INC	COM	23331A109	1,421	85,500	SH
D.R.HORTON INC	COM	23331A109	1,420	84,800	SH
DAIMLER CHRYSLER AG	COM	D1668R123	5,706	66,375	SH
DAIRY MART CONV STORES	COM	2338602*5		360,001	SH
DAISYTEK INTL CORP	COM	234053106	3,042	186,500	SH
DALLAS SEMICONDUCTOR CORP	COM	235204104	1,027	26,600	SH
DANA CORP	COM	235811106	284	6,157	SH
DANA CORP	COM	235811106	380	10,000	SH
DANAHER CORP	COM	235851102	273	4,700	SH
DANAHER CORP	COM	235851102	993	19,000	SH
DANAHER CORP DEL	COM	235851102	10,195	175,400	SH
DARDEN RESTAURANTS INC	COM	237194105	127	5,800	SH
DARDEN RESTAURANTS INC	COM	237194105	516	25,000	SH

COST COMPANIES INC	DEFINED	1	8,100		
COST PLUS INC CALIF	DEFINED	3	295,900		
COSTCO COS INC	DEFINED	2	44,890		
COUNTRYWIDE CR INDS INC	DEFINED	2	32,500		
COUNTRYWIDE CREDIT IND INC	DEFINED	1	4,200		
COVAD COMMUNICATIONS GROUP INC	DEFINED	2	22,200		
COVANCE INC	DEFINED	1	5,100		
COVANCE INC	DEFINED	2	60,600		
COX COMMUNICATIONS INC NEW	DEFINED	2	5,300		
CRANE CO	DEFINED	1	2,475		
CRANE CO	DEFINED	2	6,000		
CREDENCE SYSTEMS CORP	DEFINED	2	9,900		
CREDITRUST CORP	DEFINED	2	4,000		
CRESCENT REAL ESTATE	DEFINED	3	603,000	133,400	
CRESCENT REAL ESTATE EQUITIES	DEFINED	2	27,500		
CRESTLINE CAPITAL CORP	DEFINED	1	3,309		
CRISTALERIAS DE CHILE S.A. - ADR	DEFINED	1	6,200		
CRITICAL PATH INC	DEFINED	2	20,700		
CRITICAL PATH INC	DEFINED	3	180,700	3,300	
CROMPTON & KNOWLES COR	DEFINED	1	6,000		
CROWN CASTLE INTERNATIONAL	DEFINED	1	2,444,050		
CROWN CORK & SEAL	DEFINED	1	4,900		
CSG SYS INTL INC	DEFINED	2	16,000		
CSG SYS INTL INC	DEFINED	3	1,597,000	59,500	
CSK AUTO CORP	DEFINED	3	557,900	46,800	
CSX CORP	DEFINED	1	8,400		
CSX CORP	DEFINED	2	15,300		
CTG RES INC	DEFINED	2	28,000		
CUMMINS ENGINE	DEFINED	1	1,600		
CUMMINS ENGINE INC	DEFINED	3	1,047,400	25,400	
CUSTOMTRACKS CORP	DEFINED	3	25,000		
CVS CORP	DEFINED	2	200,000		
CVS CORPORATION	DEFINED	1	14,100		
CYPRESS SEMICONDUCTOR	DEFINED	1	7,200		
CYPRUS AMAX MINERALS CO	DEFINED	1	3,400		
CYTEC INDUSTRIES INC	DEFINED	1	3,900		
D + N SVGS FINL CORP	DEFINED	2	2,600		
D R HORTON INC	DEFINED	3	85,500		

D.R.HORTON INC	DEFINED	2	84,800	
DAIMLER CHRYSLER AG	DEFINED	2	66,375	
DAIRY MART CONV STORES	DEFINED	2	360,001	
DAISYTEK INTL CORP	DEFINED	3	186,500	
DALLAS SEMICONDUCTOR CORP	DEFINED	2	26,600	
DANA CORP	DEFINED	1	6,157	
DANA CORP	DEFINED	2	10,000	
DANAHER CORP	DEFINED	1	4,700	
DANAHER CORP	DEFINED	2	19,000	
DANAHER CORP DEL	DEFINED	3	148,800	26,600
DARDEN RESTAURANTS INC	DEFINED	1	5,800	
DARDEN RESTAURANTS INC	DEFINED	2	25,000	

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DATA GENERAL CORP	COM	237688106	22	1,500	SH
DAYTON HUDSON CORP	COM	239753106	1,229	18,900	SH
DAYTON HUDSON CORP	COM	239753106	5,996	90,000	SH
DEAN FOODS CO	COM	242361103	145	3,500	SH
DEERE & CO	COM	244199105	643	16,400	SH
DEERE & CO	COM	244199105	231	5,915	SH
DELL COMPUTER CORP	COM	247025109	21,747	532,620	SH
DELL COMPUTER CORP.	COM	247025109	3,689	99,700	SH
DELPHI AUTOMOTIVE SYSTEMS	COM	2471261055	62	3,354	SH
DELPHI AUTOMOTIVE SYSTEMS	COM	247126105	71	3,862	SH
DELTA AIRLINES INC.	COM	247361108	328	5,700	SH
DELUXE CHECK PRINTERS	COM	248019101	109	2,800	SH
DENTSPLY INTL INC NEW	COM	249030107	139	4,800	SH
DEPARTMENT 56 INC	COM	249509100	88	2,900	SH
DEPPHI AUTOMOTIVE SYSTEMS	COM	247126105	290	15,668	SH
DESC SA -SPON ADR	COM	250309101	534	23,600	SH
DESCARTES SYS GROUP INC	COM	249906108	332	40,000	SH
DETROIT EDISON CO	COM	233331107	183	4,500	SH
DEVELOPERS DIVERS RLTY	COM	251591103	12,754	755,800	SH
DEVON ENERGY CORP	COM	251799102	543	19,700	SH
DEVON ENERGY CORP	COM	251799102	13,437	375,200	SH
DEVON FING TR	COM	251910402	77	1,200	SH
DEVRY INC DEL	COM	251893103	853	29,400	SH
DEVRY INC DEL	COM	251893103	53,886	2,408,300	SH
DEXTER	COM	252165105	86	2,100	SH
DEXTER CORP	COM	252165105	145	4,600	SH
DIAGEO PLC	COM	25243Q205	828	18,100	SH
DIAL CORP (NEW)	COM	25247D101	331	8,900	SH
DIAMOND FIELDS NOE	COM	252905203		125	SH
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	3,036	96,000	SH
DIEBOLD	COM	253651103	174	6,050	SH
DILLARDS INC - CL A	COM	254067101	158	4,500	SH
DIME BANCORP, INC.	COM	25429Q102	205	10,200	SH
DISNEY WALT CO	COM	254687106	996	32,000	SH
DITECH CORP	COM	25500M103	3,898	194,900	SH
DOLE FOOD INC	COM	256605106	153	5,200	SH
DOLLAR GENERAL	COM	256669102	209	7,206	SH
DOLLAR TREE STORES	COM	256747106	5,320	120,900	SH
DOLLAR TREE STORES INC	COM	256747106	278	6,888	SH
DOMINION RESOURCES	COM	257470104	316	7,300	SH
DONALDSON CO INC	COM	257651109	103	4,200	SH
DONALDSON INC	COM	257651109	360	20,000	SH
DONALDSON LUFKIN+JENRETTE INC	COM	257661108	767	11,000	SH
DOREL INDS INC	COM	25822C205	107	6,400	SH
DOUBLECLICK INC	COM	258609304	2,840	15,600	SH
DOVER CORP	COM	260003108	700	21,300	SH
DOVER CORP	COM	260003108	174	5,300	SH
DOVER CORP.	COM	260003108	291	8,300	SH
DOW CHEMICAL CORP	COM	260543103	1,218	9,600	SH
DOW JONES & CO.	COM	260561105	212	4,000	SH

DATA GENERAL CORP	DEFINED	1	1,500	
DAYTON HUDSON CORP	DEFINED	1	18,900	
DAYTON HUDSON CORP	DEFINED	2	90,000	
DEAN FOODS CO	DEFINED	1	3,500	
DEERE & CO	DEFINED	1	16,400	
DEERE & CO	DEFINED	2	5,915	
DELL COMPUTER CORP	DEFINED	2	532,620	

DELL COMPUTER CORP.	DEFINED	1	99,700	
DELPHI AUTOMOTIVE SYSTEMS	DEFINED	1	3,354	
DELPHI AUTOMOTIVE SYSTEMS	DEFINED	2	3,862	
DELTA AIRLINES INC.	DEFINED	1	5,700	
DELUXE CHECK PRINTERS	DEFINED	1	2,800	
DENTSPLY INTL INC NEW	DEFINED	1	4,800	
DEPARTMENT 56 INC	DEFINED	2	2,900	
DEPHI AUTOMOTIVE SYSTEMS	DEFINED	1	15,668	
DESC SA -SPON ADR	DEFINED	1	23,600	
DESCARTES SYS GROUP INC	DEFINED	2	40,000	
DETROIT EDISON CO	DEFINED	1	4,500	
DEVELOPERS DIVERS RLTY	DEFINED	3	623,900	131,900
DEVON ENERGY CORP	DEFINED	2	19,700	
DEVON ENERGY CORP	DEFINED	3	366,500	8,700
DEVON FING TR	DEFINED	2	1,200	
DEVRY INC DEL	DEFINED	2	29,400	
DEVRY INC DEL	DEFINED	3	2,355,600	52,700
DEXTER	DEFINED	1	2,100	
DEXTER CORP	DEFINED	2	4,600	
DIAGEO PLC	DEFINED	2	18,100	
DIAL CORP (NEW)	DEFINED	1	8,900	
DIAMOND FIELDS NOE	DEFINED	1	125	
DIAMOND OFFSHORE DRILLING INC	DEFINED	2	96,000	
DIEBOLD	DEFINED	1	6,050	
DILLARDS INC - CL A	DEFINED	1	4,500	
DIME BANCORP, INC.	DEFINED	1	10,200	
DISNEY WALT CO	DEFINED	2	32,000	
DITECH CORP	DEFINED	3	184,600	10,300
DOLE FOOD INC	DEFINED	1	5,200	
DOLLAR GENERAL	DEFINED	1	7,206	
DOLLAR TREE STORES	DEFINED	3	98,100	22,800
DOLLAR TREE STORES INC	DEFINED	1	6,888	
DOMINION RESOURCES	DEFINED	1	7,300	
DONALDSON CO INC	DEFINED	1	4,200	
DONALDSON INC	DEFINED	2	20,000	
DONALDSON LUFKIN+JENRETTE INC	DEFINED	2	11,000	
DOREL INDS INC	DEFINED	2	6,400	
DOUBLECLICK INC	DEFINED	2	15,600	
DOVER CORP	DEFINED	2	21,300	
DOVER CORP	DEFINED	2	5,300	
DOVER CORP.	DEFINED	1	8,300	
DOW CHEMICAL CORP	DEFINED	1	9,600	
DOW JONES & CO.	DEFINED	1	4,000	

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DOW JONES + CO INC	COM	260561105	227	4,800	SH
DPL INC	COM	233293109	258	13,900	SH
DREYER'S GRAND ICE CREAM	COM	261878102	33	2,200	SH
DRKOOP COM INC	COM	262098106	2,550	160,000	SH
DSET CORP	COM	262504103	3,217	276,700	SH
DSP COMMUNICATIONS	COM	23332K106	27,420	949,600	SH
DSP COMMUNICATIONS INC	COM	23332K106	267	17,200	SH
DST SYS INC DEL	COM	233326107	1,171	19,500	SH
DST SYS INC DEL	COM	233326107	402	6,700	SH
DTE Energy Co Com Stk	COM	2333311072	37	900	SH
DU PONT E I DE NEMOUR	COM	263534109	11,586	197,633	SH
DU PONT E.I. DE NEMOURS	COM	263534109	3,040	44,500	SH
DUKE ENERGY CO	COM	264399106	5	100	SH
DUKE ENERGY CORP	COM	264399106	793	14,572	SH
DUKE REALTY INVT	COM	264411505	10,534	466,900	SH
DUN & BRADSTREET CORP	COM	26483B106	237	6,700	SH
DURA AUTOMOTIVE SYS INC	COM	265903104	90	3,200	SH
DURA PHARMACEUTICALS	COM	266328109	29,531	2,473,800	SH
E M C CORP MASS	COM	268648102	47,979	379,383	SH
E TRADE GROUP INC	COM	269246104	542	9,300	SH
E*TRADE GROUP INC	COM	269246104	783	19,600	SH
EAGLE HARDWARE AND GARDEN	COM	26959B101	99	2,600	SH
EASTERN ENTERPRISES	COM	27637F100	28	700	SH
EASTMAN CHEMICAL	COM	277432100	166	3,200	SH
EASTMAN KODAK	COM	277461109	901	13,300	SH
EASTMAN KODAK CO	COM	277461109	4,687	73,384	SH
EATON CORP	COM	278058102	285	3,100	SH
EATON CORP	COM	278058102	21	300	SH
EBAY INC	COM	278642103	2,053	14,955	SH
ECHOSTAR COMMUNICATIONS CORP N	COM	278762109	3,141	38,500	SH
ECOLAB INC	COM	278865100	239	5,476	SH
EDISON INTERNATIONAL-formerly SCECORP	COM	281020107	14,779	552,500	SH
EDISON INTL	COM	281020107	2	100	SH
EDUCATION MGMT CORP	COM	28139T101	19,244	927,400	SH
EDWARDS AG INC	COM	281760108	266	8,250	SH
EG & G	COM	268457108	57	1,600	SH

EL PASO ENERGY CORPORATION	COM	283905107	387	11,000	SH
ELAN CORP PLC - ADR	COM	284131208	46,289	1,668,055	SH
ELAN CORP PLC -WTS CL-A ADR	COM	284131703	6,300	200,000	SH
ELDER BEERMAN STR	COM	284470101	249	34,100	SH
ELDERTRUST COM	COM	284560109	2,745	269,400	SH
ELECTRONIC ARTS	COM	285512109	255	4,700	SH
ELECTRONIC ARTS	COM	285512109	1,014	21,400	SH
ELECTRONIC DATA SYS CORP NEW	COM	285661104	584	12,000	SH
ELECTRONIC DATA SYSTEMS	COM	285661104	1,076	19,000	SH
ELETRONICS FOR IMAGING INC	COM	286082102	648	16,300	SH
ELF AQUITAINE - ADR	COM	2862691050	75	1,306	SH
ELI LILLY AND COMPANY	COM	532457108	10,908	152,300	SH
EMBOTELLADORA ANDINA -ADR 'B'	COM	29081P303	584	38,300	SH
EMBRATEL PARTICIPACOES - ADR	COM	29081N100	698	50,300	SH

DOW JONES + CO INC	DEFINED	2	4,800		
DPL INC	DEFINED	1	13,900		
DREYER'S GRAND ICE CREAM	DEFINED	1	2,200		
DRKOOP COM INC	DEFINED	3	160,000		
DSET CORP	DEFINED	2	276,700		
DSP COMMUNICATIONS	DEFINED	3	930,700	18,900	
DSP COMMUNICATIONS INC	DEFINED	2	17,200		
DST SYS INC DEL	DEFINED	2	19,500		
DST SYS INC DEL	DEFINED	2	6,700		
DTE Energy Co Com Stk	DEFINED	1	900		
DU PONT E I DE NEMOUR	DEFINED	2	197,633		
DU PONT E.I. DE NEMOURS	DEFINED	1	44,500		
DUKE ENERGY CO	DEFINED	2	100		
DUKE ENERGY CORP	DEFINED	1	14,572		
DUKE REALTY INVT	DEFINED	3	383,400	83,500	
DUN & BRADSTREET CORP	DEFINED	1	6,700		
DURA AUTOMOTIVE SYS INC	DEFINED	2	3,200		
DURA PHARMACEUTICALS	DEFINED	3	2,382,800	91,000	
E M C CORP MASS	DEFINED	2	379,383		
E TRADE GROUP INC	DEFINED	2	9,300		
E*TRADE GROUP INC	DEFINED	1	19,600		
EAGLE HARDWARE AND GARDEN	DEFINED	2	2,600		
EASTERN ENTERPRISES	DEFINED	1	700		
EASTMAN CHEMICAL	DEFINED	1	3,200		
EASTMAN KODAK	DEFINED	1	13,300		
EASTMAN KODAK CO	DEFINED	2	73,384		
EATON CORP	DEFINED	1	3,100		
EATON CORP	DEFINED	2	300		
EBAY INC	DEFINED	2	14,955		
ECHOSTAR COMMUNICATIONS CORP N	DEFINED	2	38,500		
ECOLAB INC	DEFINED	1	5,476		
EDISON INTERNATIONAL-formerly SCECORP	DEFINED	1	552,500		
EDISON INTL	DEFINED	2	100		
EDUCATION MGMT CORP	DEFINED	3	927,400		
EDWARDS AG INC	DEFINED	1	8,250		
EG & G	DEFINED	1	1,600		
EL PASO ENERGY CORPORATION	DEFINED	1	11,000		
ELAN CORP PLC - ADR	DEFINED	1	1,668,055		
ELAN CORP PLC -WTS CL-A ADR	DEFINED	1	200,000		
ELDER BEERMAN STR	DEFINED	3	34,100		
ELDERTRUST COM	DEFINED	3	221,000	48,400	
ELECTRONIC ARTS	DEFINED	1	4,700		
ELECTRONIC ARTS	DEFINED	2	21,400		
ELECTRONIC DATA SYS CORP NEW	DEFINED	2	12,000		
ELECTRONIC DATA SYSTEMS	DEFINED	1	19,000		
ELETRONICS FOR IMAGING INC	DEFINED	2	16,300		
ELF AQUITAINE - ADR	DEFINED	1	1,306		
ELI LILLY AND COMPANY	DEFINED	1	152,300		
EMBOTELLADORA ANDINA -ADR 'B'	DEFINED	1	38,300		
EMBRATEL PARTICIPACOES - ADR	DEFINED	1	50,300		

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EMC CORPORATION	COM	268648102	2,090	38,000	SH
EMERSON ELEC CO	COM	291011104	4,274	80,741	SH
EMERSON ELECTRIC	COM	291011104	1,687	26,800	SH
EMMIS COMMUNICTNS	COM	291525103	741	15,000	SH
EMPRESA NACIONAL DE ELEC ADR	COM	29244T101	353	29,392	SH
EMPRESAS ICA S.A. ADS	COM	292448107	400	59,300	SH
ENERGY EAST CORP	COM	29266M109	1,314	25,000	SH
ENERGY EAST CORPORATION	COM	29266M109	289	11,100	SH
ENERSIS SA ADR	COM	29274F104	499	20,797	SH
ENESCO GROUP	COM	292973104	37	1,600	SH
ENGELHARD CORP	COM	292845104	127	5,600	SH
ENHANCE FINL SVCS GROUP INC	COM	293310108	817	35,900	SH

ENRON CORP	COM	293561106	899	11,000	SH
ENRON CORP	COM	293561106	10,000	155,500	SH
ENSCO INTL INC	COM	26874Q100	247	12,400	SH
ENTERGY CORP	COM	29364G103	297	9,500	SH
ENTRUST TECHNOLOGIES INC	COM	293848107	4,140	122,700	SH
EQUIFAX INC.	COM	294429105	239	6,700	SH
EQUITABLE RES INC	COM	294549100	261	10,000	SH
EQUITY OFFICE PPTYS	COM	294741103	30,321	1,183,275	SH
EQUITY OFFICE PPTYS TR	COM	294741103	244	9,600	SH
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	13,399	522,873	SH
EQUITY RESIDENT PPTYS	COM	29476L107	25,582	567,700	SH
EQUITY RESIDENTIAL 7.25% PFD	CVT	29476L859	3,572	150,000	SH
EQUITY RESIDENTIAL PPTYS TR	COM	29476L107	165	4,000	SH
EQUITY RESIDENTIAL PROPS TR	COM	29476L107	4,506	100,000	SH
ERICSSON L M TEL CO	COM	294821400	533	22,400	SH
ESAT TELECOM GROUP PLC	COM	26883Y102	226	5,400	SH
ESSEX PPTY TR INC	COM	297178105	318	9,000	SH
ETEC SYS INC	COM	26922C103	400	13,600	SH
ETHAN ALLEN INTERIORS INC	COM	297602104	736	17,700	SH
ETHYL CORP	COM	297659104	41	6,800	SH
EVEREST REINSURANCE HOLDINGS	COM	299808105	150	4,600	SH
EVERGREEN RESOURCES	COM	299900308	296	14,800	SH
EXCALIBUR TECHNOLOGIES CORP	COM	300651205	260	19,900	SH
EXCITE INC	COM	300904109	5,725	40,900	SH
EXECUTIVE RISK INC	COM	301586103	2,467	29,000	SH
EXODUS COMMUNICATIONS INC	COM	302088109	656	4,900	SH
EXTENDED STAY AMER INC	COM	30224P101	567	55,700	SH
EXXON	COM	302290101	38,138	494,500	SH
EXXON CORP	COM	302290101	2,371	33,600	SH
FAIRFAX FINL	COM	303901953	28	100	SH
FAIRFAX FINL HLDGS LTD	COM	303901102	233	800	SH
FAMILY DLR STORES INC	COM	307000109	499	21,700	SH
FAMILY DOLLAR STORES	COM	307000109	377	15,700	SH
FASTENAL CO	COM	311900104	178	3,400	SH
FDX CORPORATION	COM	31304N107	575	10,600	SH
FEDERAL HOME LN MTG CORP	COM	313400301	6,252	109,450	SH
FEDERAL HOME LOAN MTG CORP.	COM	313400301	1,740	30,000	SH
FEDERAL MOGUL CORP	COM	313549107	296	5,700	SH

EMC CORPORATION	DEFINED	1	38,000	
EMERSON ELEC CO	DEFINED	2	80,741	
EMERSON ELECTRIC	DEFINED	1	26,800	
EMMIS COMMUNICTNS	DEFINED	3	15,000	
EMPRESA NACIONAL DE ELEC ADR	DEFINED	1	29,392	
EMPRESAS ICA S.A. ADS	DEFINED	1	59,300	
ENERGY EAST CORP	DEFINED	2	25,000	
ENERGY EAST CORPORATION	DEFINED	1	11,100	
ENERGIS SA ADR	DEFINED	1	20,797	
ENESCO GROUP	DEFINED	1	1,600	
ENGELHARD CORP	DEFINED	1	5,600	
ENHANCE FINL SVCS GROUP INC	DEFINED	2	35,900	
ENRON CORP	DEFINED	1	11,000	
ENRON CORP	DEFINED	2	155,500	
ENSCO INTL INC	DEFINED	1	12,400	
ENTERGY CORP	DEFINED	1	9,500	
ENTRUST TECHNOLOGIES INC	DEFINED	2	122,700	
EQUIFAX INC.	DEFINED	1	6,700	
EQUITABLE RES INC	DEFINED	2	10,000	
EQUITY OFFICE PPTYS	DEFINED	3	981,598	201,677
EQUITY OFFICE PPTYS TR	DEFINED	2	9,600	
EQUITY OFFICE PROPERTIES TRUST	DEFINED	1	522,873	
EQUITY RESIDENT PPTYS	DEFINED	3	468,200	99,500
EQUITY RESIDENTIAL 7.25% PFD	DEFINED	1	150,000	
EQUITY RESIDENTIAL PPTYS TR	DEFINED	2	4,000	
EQUITY RESIDENTIAL PROPS TR	DEFINED	1	100,000	
ERICSSON L M TEL CO	DEFINED	2	22,400	
ESAT TELECOM GROUP PLC	DEFINED	2	5,400	
ESSEX PPTY TR INC	DEFINED	3	9,000	
ETEC SYS INC	DEFINED	2	13,600	
ETHAN ALLEN INTERIORS INC	DEFINED	2	17,700	
ETHYL CORP	DEFINED	1	6,800	
EVEREST REINSURANCE HOLDINGS	DEFINED	1	4,600	
EVERGREEN RESOURCES	DEFINED	2	14,800	
EXCALIBUR TECHNOLOGIES CORP	DEFINED	2	19,900	
EXCITE INC	DEFINED	2	40,900	
EXECUTIVE RISK INC	DEFINED	1	29,000	
EXODUS COMMUNICATIONS INC	DEFINED	2	4,900	
EXTENDED STAY AMER INC	DEFINED	2	55,700	
EXXON	DEFINED	1	494,500	
EXXON CORP	DEFINED	2	33,600	
FAIRFAX FINL	DEFINED	2	100	
FAIRFAX FINL HLDGS LTD	DEFINED	2	800	
FAMILY DLR STORES INC	DEFINED	2	21,700	
FAMILY DOLLAR STORES	DEFINED	1	15,700	
FASTENAL CO	DEFINED	1	3,400	
FDX CORPORATION	DEFINED	1	10,600	
FEDERAL HOME LN MTG CORP	DEFINED	2	109,450	
FEDERAL HOME LOAN MTG CORP.	DEFINED	1	30,000	

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FEDERAL NAT'L MORTGAGE CO.	COM	313586109	24,976	365,950	SH
FEDERAL NATL MTG ASSN	COM	313586109	3,172	45,800	SH
FEDERAL REALTY INVS TRUST	COM	313747206	3,899	170,000	SH
FEDERAL RLTY INVT TR	COM	313747206	38	1,800	SH
FEDERAL SIGNAL CORP	COM	313855108	83	3,900	SH
FEDERATED DEPARTMENT STORES	COM	31410H101	17,745	335,200	SH
FELCOR LODGING TR INC	COM	31430F101	227	9,800	SH
FELCOR LODGING TRUST	COM	31430F101	23,941	1,153,769	SH
FERRO CORP	COM	315405100	99	3,600	SH
FERRO CORP	COM	315405100	139	5,600	SH
FIFTH THIRD BANK	COM	316773100	651	9,775	SH
FINOVA GROUP INC	COM	317928109	519	10,000	SH
FINOVA GROUP INC	COM	317928109	488	9,400	SH
FINOVA GROUP INC COM	COM	317928109	11,125	211,400	SH
FINOVA GROUP INC.	COM	317928109	284	5,400	SH
FIREBIRD REPUBLICA FUND LTD	COM	318991965	50	960	SH
FIRST DATA CORP	COM	319963104	866	17,700	SH
FIRST DATA CORP	COM	319963104	718	16,800	SH
FIRST HEALTH GROUP CORP	COM	320960107	104	4,800	SH
FIRST INDUSTRIAL RLTY	COM	32054K103	10,690	389,600	SH
FIRST SEC CORP DEL	COM	336294103	471	17,300	SH
FIRST SENTINEL BANCORP INC	COM	33640T103	291	37,000	SH
FIRST SIERRA FINANCIAL	COM	335944104	19,985	799,400	SH
FIRST TENN NATL CORP	COM	337162101	444	11,600	SH
FIRST TENN NATL CORP	COM	337162101	568	15,500	SH
FIRST UN CORP	COM	337358105	5,889	110,200	SH
FIRST UNION CORP	COM	337358105	1,778	37,726	SH
FIRST VA BKS INC	COM	337477103	1,818	39,800	SH
FIRST VIRGINIA BANKS	COM	337477103	219	4,450	SH
FIRST WASH RLTY TR	COM	337489504	4,009	171,500	SH
FIRST YRS INC	COM	337610109	66	4,800	SH
FIRSTAR CORPORATION	COM	33763V109	687	24,550	SH
FIRSTENERGY CORPORATION	COM	337932107	279	9,000	SH
FIRSTMERIT CORP	COM	337915102	21,185	754,922	SH
FISERV INC	COM	337738108	336	10,725	SH
FISERV INC	COM	337738108	1,618	30,250	SH
FISERV INC COM	COM	337738108	13,337	425,925	SH
FLASHNET COMMUNICATIONS INC	COM	338527104	267	6,500	SH
FLEET FINANCIAL GROUP	COM	338915101	932	21,000	SH
FLEETWOOD ENTERPRISES	COM	339099103	45	1,700	SH
FLEXTRONICS INTERNATIONAL	COM	Y2573F102	622	12,200	SH
FLIR SYS INC	COM	302445101	65	3,600	SH
FLORIDA PROGRESS	COM	341109106	347	8,400	SH
FLORIDA PROGRESS CORP	COM	341109106	468	12,400	SH
FLOWERS INDS INC	COM	343496105	148	6,000	SH
FLOWERS INDUSTRIES INC	COM	343496105	191	8,800	SH
FLOWSERVE CORP	COM	34354P105	1,503	96,600	SH
FLOWSERVE CORPORATION	COM	34354P105	49	2,600	SH
FLUOR CORP	COM	343861100	142	3,500	SH
FMC CORP	COM	302491303	109	1,600	SH

FEDERAL NAT'L MORTGAGE CO.	DEFINED	1	365,950	
FEDERAL NATL MTG ASSN	DEFINED	2	45,800	
FEDERAL REALTY INVS TRUST	DEFINED	1	170,000	
FEDERAL RLTY INVT TR	DEFINED	2	1,800	
FEDERAL SIGNAL CORP	DEFINED	1	3,900	
FEDERATED DEPARTMENT STORES	DEFINED	1	335,200	
FELCOR LODGING TR INC	DEFINED	2	9,800	
FELCOR LODGING TRUST	DEFINED	3	956,154	197,615
FERRO CORP	DEFINED	1	3,600	
FERRO CORP	DEFINED	2	5,600	
FIFTH THIRD BANK	DEFINED	1	9,775	
FINOVA GROUP INC	DEFINED	2	10,000	
FINOVA GROUP INC	DEFINED	2	9,400	
FINOVA GROUP INC COM	DEFINED	3	193,800	17,600
FINOVA GROUP INC.	DEFINED	1	5,400	
FIREBIRD REPUBLICA FUND LTD	DEFINED	2	960	
FIRST DATA CORP	DEFINED	1	17,700	
FIRST DATA CORP	DEFINED	2	16,800	

FIRST HEALTH GROUP CORP	DEFINED	1	4,800	
FIRST INDUSTRIAL RLTY	DEFINED	3	321,300	68,300
FIRST SEC CORP DEL	DEFINED	1	17,300	
FIRST SENTINEL BANCORP INC	DEFINED	2	37,000	
FIRST SIERRA FINANCIAL	DEFINED	3	787,200	12,200
FIRST TENN NATL CORP	DEFINED	1	11,600	
FIRST TENN NATL CORP	DEFINED	2	15,500	
FIRST UN CORP	DEFINED	2	110,200	
FIRST UNION CORP	DEFINED	1	37,726	
FIRST VA BKS INC	DEFINED	2	39,800	
FIRST VIRGINIA BANKS	DEFINED	1	4,450	
FIRST WASH RLTY TR	DEFINED	3	141,600	29,900
FIRST YRS INC	DEFINED	2	4,800	
FIRSTAR CORPORATION	DEFINED	1	24,550	
FIRSTENERGY CORPORATION	DEFINED	1	9,000	
FIRSTMERIT CORP	DEFINED	3	738,922	16,000
FISERV INC	DEFINED	1	10,725	
FISERV INC	DEFINED	2	30,250	
FISERV INC COM	DEFINED	3	386,300	39,625
FLASHNET COMMUNICATIONS INC	DEFINED	2	6,500	
FLEET FINANCIAL GROUP	DEFINED	1	21,000	
FLEETWOOD ENTERPRISES	DEFINED	1	1,700	
FLEXTRONICS INTERNATIONAL	DEFINED	2	12,200	
FLIR SYS INC	DEFINED	2	3,600	
FLORIDA PROGRESS	DEFINED	1	8,400	
FLORIDA PROGRESS CORP	DEFINED	2	12,400	
FLOWERS INDS INC	DEFINED	2	6,000	
FLOWERS INDUSTRIES INC	DEFINED	1	8,800	
FLOWSERVE CORP	DEFINED	2	96,600	
FLOWSERVE CORPORATION	DEFINED	1	2,600	
FLUOR CORP	DEFINED	1	3,500	
FMC CORP	DEFINED	1	1,600	

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FOMENTO ECONOMICO MEX-SP ADR	COM	344419106	319	8,000	SH
FOODMAKER INC	COM	344839204	217	8,500	SH
FORD MOTOR	COM	345370100	2,658	47,100	SH
FORD MOTOR	COM	345370100	12,179	214,650	SH
FORE SYSTEMS	COM	345449102	689	36,500	SH
FOREST LABORATORIES-CLASS A	COM	345838106	5,564	120,300	SH
FORT JAMES CORPORATION	COM	347471104	314	8,300	SH
FORTUNE BRANDS INC	COM	349631101	281	6,800	SH
FORTUNE BRANDS INC	COM	349631101	8	200	SH
FOSTER WHEELER CORP.	COM	350244109	25	1,800	SH
FOUNDATION HEALTH SYSTEMS - CL A	COM	350404109	157	10,490	SH
FOX ENTMT GROUP INC	COM	35138T107	328	12,100	SH
FPL GROUP INC	COM	302571104	415	7,600	SH
FPL GROUP INC	COM	302571104	692	13,000	SH
FRANCHISE FIN CORP	COM	351807102	8,310	373,500	SH
FRANKLIN RES INC	COM	354613101	402	9,900	SH
FRANKLIN RES INC	COM	354613101	152	5,400	SH
FREDS INC	COM	356108100	83	7,500	SH
FREEMPORT-MCMORAN COPPER & GOLD	COM	35671D857	135	7,500	SH
FRIEDE GOLDMAN INTL INC	COM	358430106	1,808	113,000	SH
FRONTIER CORP	COM	35906P105	416	7,100	SH
FRONTIER CORP	COM	35906P105	4,145	79,900	SH
FRONTIER INS GROUP INC NEW	COM	359081106	318	26,740	SH
FRONTIER INS. GRP.	COM	359081106	28	1,740	SH
FRUIT OF THE LOOM INC	COM	G3682L105	28	2,900	SH
FULLER H B CO	COM	359694106	188	3,200	SH
FULLER, H.B.	COM	359694106	82	1,200	SH
FUNDTECH LTD	COM	M47095100	2,445	81,000	SH
FURNITURE BRANDS INTERNATIONAL	COM	360921100	131	4,700	SH
FURNITURE BRANDS INTL	COM	360921100	7,203	258,400	SH
FURNITURE BRANDS INTL INC	COM	360921100	177	8,000	SH
G + K SERVICES	COM	361268105	876	19,000	SH
GABLES RESIDENTIAL	COM	362418105	8,166	338,500	SH
GABLES RESIDENTIAL TR	COM	362418105	368	16,700	SH
GALILEO INTL INC	COM	363547100	779	16,100	SH
GALLAGHER ARTHUR J + CO	COM	363576109	129	2,800	SH
GALLAHER GROUP PLC	COM	363595109	5	200	SH
GANNETT INC	COM	364730101	907	14,400	SH
GANNETT PUBLISHING	COM	364730101	17,518	245,430	SH
GAP INC	COM	364760108	13,412	266,251	SH
GAP INC	COM	364760108	14,206	211,050	SH
GARTNER GROUP INC NEW	COM	366651107	478	21,200	SH
GATEWAY INC	COM	367626108	307	5,200	SH
GATX CORP.	COM	361448103	145	3,800	SH

GELTEX PHARMACEUTICALS INC	COM	368538104	1,055	75,000	SH
GENCORP INC	COM	368682100	78	3,100	SH
GENENTECH INC	COM	368710307	612	6,900	SH
GENER S.A. - Spons ADR	COM	368731105	1,269	71,465	SH
GENERAL ALUMINUM CORP.	COM	368768107	1,162	516,663	SH
GENERAL COMMUNICATION INC	COM	369385109	254	55,700	SH

FOMENTO ECONOMICO MEX-SP ADR	DEFINED	1	8,000		
FOODMAKER INC	DEFINED	2	8,500		
FORD MOTOR	DEFINED	1	47,100		
FORD MOTOR	DEFINED	2	214,650		
FORE SYSTEMS	DEFINED	2	36,500		
FOREST LABORATORIES-CLASS A	DEFINED	1	120,300		
FORT JAMES CORPORATION	DEFINED	1	8,300		
FORTUNE BRANDS INC	DEFINED	1	6,800		
FORTUNE BRANDS INC	DEFINED	2	200		
FOSTER WHEELER CORP.	DEFINED	1	1,800		
FOUNDATION HEALTH SYSTEMS - CL A	DEFINED	1	10,490		
FOX ENTMT GROUP INC	DEFINED	2	12,100		
FPL GROUP INC	DEFINED	1	7,600		
FPL GROUP INC	DEFINED	2	13,000		
FRANCHISE FIN CORP	DEFINED	3	308,900	64,600	
FRANKLIN RES INC	DEFINED	1	9,900		
FRANKLIN RES INC	DEFINED	2	5,400		
FREDS INC	DEFINED	2	7,500		
FREEMPORT-MCMORAN COPPER & GOLD	DEFINED	1	7,500		
FRIEDE GOLDMAN INTL INC	DEFINED	2	113,000		
FRONTIER CORP	DEFINED	1	7,100		
FRONTIER CORP	DEFINED	2	79,900		
FRONTIER INS GROUP INC NEW	DEFINED	2	26,740		
FRONTIER INS. GRP.	DEFINED	1	1,740		
FRUIT OF THE LOOM INC	DEFINED	1	2,900		
FULLER H B CO	DEFINED	2	3,200		
FULLER, H.B.	DEFINED	1	1,200		
FUNDTECH LTD	DEFINED	2	81,000		
FURNITURE BRANDS INTERNATIONAL	DEFINED	1	4,700		
FURNITURE BRANDS INTL	DEFINED	3	235,200	23,200	
FURNITURE BRANDS INTL INC	DEFINED	2	8,000		
G + K SERVICES	DEFINED	2	19,000		
GABLES RESIDENTIAL	DEFINED	3	272,500	66,000	
GABLES RESIDENTIAL TR	DEFINED	2	16,700		
GALILEO INTL INC	DEFINED	2	16,100		
GALLAGHER ARTHUR J + CO	DEFINED	2	2,800		
GALLAHER GROUP PLC	DEFINED	2	200		
GANNETT INC	DEFINED	2	14,400		
GANNETT PUBLISHING	DEFINED	1	245,430		
GAP INC	DEFINED	1	266,251		
GAP INC	DEFINED	2	211,050		
GARTNER GROUP INC NEW	DEFINED	2	21,200		
GATEWAY INC	DEFINED	1	5,200		
GATX CORP.	DEFINED	1	3,800		
GELTEX PHARMACEUTICALS INC	DEFINED	2	75,000		
GENCORP INC	DEFINED	1	3,100		
GENENTECH INC	DEFINED	2	6,900		
GENER S.A. - Spons ADR	DEFINED	1	71,465		
GENERAL ALUMINUM CORP.	DEFINED	1	516,663		
GENERAL COMMUNICATION INC	DEFINED	2	55,700		

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GENERAL DYNAMICS CORP	COM	369550108	1,164	16,900	SH
GENERAL ELEC CO	COM	369604103	30,928	279,525	SH
GENERAL ELEC CO	COM	369604103	2,712	24,000	SH
GENERAL ELECTRIC	COM	369604103	48,782	431,700	SH
GENERAL GROWTH PPTYS	COM	370021107	7,679	216,300	SH
GENERAL GROWTH PPTYS INC	COM	370021107	542	16,700	SH
GENERAL GROWTH PPTYS INC	COM	370021206	344	15,100	SH
GENERAL INSTR CORP	COM	370120107	8,016	188,600	SH
GENERAL INSTR CORP DEL	COM	370120107	667	22,000	SH
GENERAL INSTRUMENT CORP	COM	370120107	234	5,500	SH
GENERAL MILLS INC	COM	370334104	490	6,100	SH
GENERAL MOTORS	COM	370442105	1,683	25,500	SH
GENERAL MTRS CORP	COM	370442105	21,822	252,521	SH
GENERAL MTRS CORP	COM	370442832	1,261	25,000	SH
GENERAL NUTRITION COS	COM	37047F103	156	6,700	SH
GENERAL NUTRITION COS INC	COM	37047F103	82	5,900	SH
GENERAL PUBLIC UTILITY	COM	36225X100	186	4,400	SH
GENERAL RE CORPORATION	COM	370997306	971	10,000	SH
GENTEX CORP	COM	371901109	512	23,800	SH
GENTEX CORP	COM	371901109	57,142	2,040,800	SH

GENUINE PARTS CO	COM	372460105	4,327	150,192	SH
GENUINE PARTS CO.	COM	372460105	252	7,200	SH
GENZYME CORP	COM	372917104	359	7,400	SH
GENZYME CORP	COM	372917104	5,491	108,900	SH
GENZYME CORP	COM	372917500	0	3	SH
GENZYME CORP GENL DIV 5.25% 6/1/05	CVT	372917AE4	556	4,000	SH
GENZYME SURGICAL PRODUCTS	COM	372917609	6	1,325	SH
GEO. HORMEL & CO	COM	440452100	262	6,500	SH
GEORGIA GULF CORP	COM	373200203	51	3,000	SH
GEORGIA PAC CORP	COM	373298108	5,643	76,000	SH
GEORGIA PAC CORP	COM	373298702	642	28,600	SH
GEORGIA PACIFIC	COM	373298108	351	7,400	SH
GEORGIA PACIFIC (TIMBER GRP)	COM	373298702	189	7,500	SH
GERBER CHILDRENSWEAR INC	COM	373701101	578	91,500	SH
GETTY IMAGES INC	COM	374276103	706	33,700	SH
GIBSON GREETINGS INC	COM	374827103	20	2,800	SH
GILAT SATELLITE NETWORKS LTD	COM	M51474100	537	9,000	SH
GILAT SATELLITE NETWORKS, LTD.	COM	M51474100	289	5,500	SH
GILEAD SCIENCES INC	COM	375558103	141	2,700	SH
GILEAD SCIENCES INC	COM	375558103	1,114	24,500	SH
GILLETTE CO	COM	375766102	10,328	251,900	SH
GILLETTE CO	COM	375766102	2,152	36,200	SH
GLATFELTER P H CO	COM	377316104	53	3,600	SH
GLAXO PLC	COM	37733W105	748	11,980	SH
GLENBOROUGH RLTY	COM	37803P105	10,864	620,800	SH
GLENBOROUGH RLTY TR INC	COM	37803P105	213	12,500	SH
GLIMCHER RLTY TR	COM	379302102	66	4,600	SH
GLOBAL CROSSING LTD	COM	G3921A100	162	3,500	SH
GLOBAL INDUSTRIES INC	COM	379336100	101	10,000	SH
GLOBAL MARINE	COM	379352404	231	14,900	SH

GENERAL DYNAMICS CORP	DEFINED	1	16,900		
GENERAL ELEC CO	DEFINED	2	279,525		
GENERAL ELEC CO	DEFINED	3	24,000		
GENERAL ELECTRIC	DEFINED	1	431,700		
GENERAL GROWTH PPTYS	DEFINED	3	183,200	33,100	
GENERAL GROWTH PPTYS INC	DEFINED	2	16,700		
GENERAL GROWTH PPTYS INC	DEFINED	2	15,100		
GENERAL INSTR CORP	DEFINED	3	155,100	33,500	
GENERAL INSTR CORP DEL	DEFINED	2	22,000		
GENERAL INSTRUMENT CORP	DEFINED	1	5,500		
GENERAL MILLS INC	DEFINED	1	6,100		
GENERAL MOTORS	DEFINED	1	25,500		
GENERAL MTRS CORP	DEFINED	2	252,521		
GENERAL MTRS CORP	DEFINED	2	25,000		
GENERAL NUTRITION COS	DEFINED	1	6,700		
GENERAL NUTRITION COS INC	DEFINED	2	5,900		
GENERAL PUBLIC UTILITY	DEFINED	1	4,400		
GENERAL RE CORPORATION	DEFINED	1	10,000		
GENTEX CORP	DEFINED	2	23,800		
GENTEX CORP	DEFINED	3	1,969,800	71,000	
GENUINE PARTS CO	DEFINED	2	150,192		
GENUINE PARTS CO.	DEFINED	1	7,200		
GENZYME CORP	DEFINED	1	7,400		
GENZYME CORP	DEFINED	2	108,900		
GENZYME CORP	DEFINED	2	3		
GENZYME CORP GENL DIV 5.25% 6/1/05	DEFINED	1	4,000		
GENZYME SURGICAL PRODUCTS	DEFINED	1	1,325		
GEO. HORMEL & CO	DEFINED	1	6,500		
GEORGIA GULF CORP	DEFINED	1	3,000		
GEORGIA PAC CORP	DEFINED	2	76,000		
GEORGIA PAC CORP	DEFINED	2	28,600		
GEORGIA PACIFIC	DEFINED	1	7,400		
GEORGIA PACIFIC (TIMBER GRP)	DEFINED	1	7,500		
GERBER CHILDRENSWEAR INC	DEFINED	2	91,500		
GETTY IMAGES INC	DEFINED	2	33,700		
GIBSON GREETINGS INC	DEFINED	2	2,800		
GILAT SATELLITE NETWORKS LTD	DEFINED	2	9,000		
GILAT SATELLITE NETWORKS, LTD.	DEFINED	1	5,500		
GILEAD SCIENCES INC	DEFINED	1	2,700		
GILEAD SCIENCES INC	DEFINED	2	24,500		
GILLETTE CO	DEFINED	1	251,900		
GILLETTE CO	DEFINED	2	36,200		
GLATFELTER P H CO	DEFINED	1	3,600		
GLAXO PLC	DEFINED	2	11,980		
GLENBOROUGH RLTY	DEFINED	3	503,100	117,700	
GLENBOROUGH RLTY TR INC	DEFINED	2	12,500		
GLIMCHER RLTY TR	DEFINED	2	4,600		
GLOBAL CROSSING LTD	DEFINED	2	3,500		
GLOBAL INDUSTRIES INC	DEFINED	2	10,000		
GLOBAL MARINE	DEFINED	1	14,900		

GLOBAL TELESYSTEMS	COM	37936U1043	32,400	400,000	SH
GLOBAL TELESYSTEMS GROUP INC	COM	37936U104	207	3,700	SH
GLOBALSTAR LP LTD	COM	G3930H104	522	37,760	SH
GOLDEN ST BANCORP	COM	381197102	24,212	1,076,100	SH
GOLDEN WEST FINANCIAL CORP.	COM	381317106	245	2,500	SH
GOLDEN WEST FINL CORP DEL	COM	381317106	535	5,600	SH
GOLF TR AMER INC	COM	38168B103	4,175	170,850	SH
GOODRICH (B.F.) CO	COM	382388106	116	2,720	SH
GOODYEAR TIRE & RUBBER CO.	COM	382550101	365	6,200	SH
GOODYEAR TIRE AND RUBBER	COM	382550101	4,922	98,818	SH
GP FINANCIAL CORP	COM	395384100	279	8,500	SH
GPU INC	COM	36225X100	194	5,200	SH
GRACE W.R. (NEW)	COM	38388F108	63	3,300	SH
GRAINGER (W.W.) INC.	COM	384802104	221	4,100	SH
GRANITE CONSTR INC	COM	387328107	130	5,550	SH
GRANITE CONSTRUCTION INC	COM	387328107	70	2,400	SH
GREAT ATLANTIC & PACIFIC	COM	390064103	47	1,400	SH
GREAT ATLANTIC + PAC TEA INC	COM	390064103	78	2,600	SH
GREAT LAKES CHEMICAL CORP	COM	390568103	115	2,500	SH
GREAT LAKES CHEMICAL CORP	COM	390568103	243	6,600	SH
GREAT LAKES REIT INC	COM	390752103	3,541	217,900	SH
GREAT PLAINS SOFTWARE	COM	39119E105	13,505	286,200	SH
GREATER BAY BANCORP	COM	391648102	86	3,000	SH
GREENPOINT FINL CORP	COM	395384100	695	20,000	SH
GRUPO INDUSTRIAL MASECA SA-ADR	COM	400488409	261	29,205	SH
GRUPO TELEVISIA S.A. GDR (ADR)	COM	40049J206	2,438	54,400	SH
GST TELECOMMUNICATIONS INC	COM	361942105	4,755	435,200	SH
GTE CORP	COM	362320103	2,760	45,500	SH
GTE CORP.	COM	362320103	36,882	488,497	SH
GTECH HOLDINGS CORP	COM	400518106	90	3,800	SH
GTS DURATEK	COM	36237J107	1,308	230,000	SH
GUCCI GROUP N V	COM	401566104	3,144	39,054	SH
GUIDANT CORP	COM	401698105	583	11,400	SH
GULFSTREAM AEROSPACE CORP	COM	402734107	446	6,600	SH
GULFSTREAM AEROSPACE CORP NEW	COM	402734107	542	12,500	SH
HA LO INDS INC	COM	404429102	1,306	106,050	SH
HALIBURTON	COM	406216101	751	16,600	SH
HALLIBURTON CO	COM	406216101	5,808	148,550	SH
HAMILTON BANCORP INC FLA	COM	407013101	1,548	60,000	SH
HANNA M A CO	COM	410522106	74	4,500	SH
HANNAFORD BROS CO	COM	410550107	193	3,600	SH
HANSON PLC	COM	411352404	238	5,400	SH
HARCOURT GEN INC	COM	41163G101	1,985	44,800	SH
HARCOURT GENERAL	COM	41163G101	139	2,700	SH
HARLEY DAVIDSON INC	COM	412822108	761	14,000	SH
HARLEYSVILLE GROUP INC	COM	412824104	92	4,800	SH
HARMAN INTL INDS INC NEW	COM	413086109	331	9,000	SH
HARMONIC INC	COM	413160102	23,452	408,300	SH
HARRAH'S ENTERTAINMENT	COM	413619107	82	3,700	SH
HARRIS CORP	COM	413875105	110	2,800	SH

GLOBAL TELESYSTEMS	DEFINED	1	400,000		
GLOBAL TELESYSTEMS GROUP INC	DEFINED	2	3,700		
GLOBALSTAR LP LTD	DEFINED	2	37,760		
GOLDEN ST BANCORP	DEFINED	3	1,053,000	23,100	
GOLDEN WEST FINANCIAL CORP.	DEFINED	1	2,500		
GOLDEN WEST FINL CORP DEL	DEFINED	2	5,600		
GOLF TR AMER INC	DEFINED	3	140,650	30,200	
GOODRICH (B.F.) CO	DEFINED	1	2,720		
GOODYEAR TIRE & RUBBER CO.	DEFINED	1	6,200		
GOODYEAR TIRE AND RUBBER	DEFINED	2	98,818		
GP FINANCIAL CORP	DEFINED	1	8,500		
GPU INC	DEFINED	2	5,200		
GRACE W.R. (NEW)	DEFINED	1	3,300		
GRAINGER (W.W.) INC.	DEFINED	1	4,100		
GRANITE CONSTR INC	DEFINED	2	5,550		
GRANITE CONSTRUCTION INC	DEFINED	1	2,400		
GREAT ATLANTIC & PACIFIC	DEFINED	1	1,400		
GREAT ATLANTIC + PAC TEA INC	DEFINED	2	2,600		
GREAT LAKES CHEMICAL CORP	DEFINED	1	2,500		
GREAT LAKES CHEMICAL CORP	DEFINED	2	6,600		
GREAT LAKES REIT INC	DEFINED	3	178,900	39,000	
GREAT PLAINS SOFTWARE	DEFINED	3	264,500	21,700	
GREATER BAY BANCORP	DEFINED	2	3,000		
GREENPOINT FINL CORP	DEFINED	2	20,000		
GRUPO INDUSTRIAL MASECA SA-ADR	DEFINED	1	29,205		
GRUPO TELEVISIA S.A. GDR (ADR)	DEFINED	1	54,400		
GST TELECOMMUNICATIONS INC	DEFINED	2	435,200		
GTE CORP	DEFINED	2	45,500		

GTE CORP.	DEFINED	1	488,497	
GTECH HOLDINGS CORP	DEFINED	1	3,800	
GTS DURATEK	DEFINED	1	230,000	
GUCCI GROUP N V	DEFINED	2	39,054	
GUIDANT CORP	DEFINED	1	11,400	
GULFSTREAM AEROSPACE CORP	DEFINED	1	6,600	
GULFSTREAM AEROSPACE CORP NEW	DEFINED	2	12,500	
HA LO INDS INC	DEFINED	2	106,050	
HALIBURTON	DEFINED	1	16,600	
HALLIBURTON CO	DEFINED	2	148,550	
HAMILTON BANCORP INC FLA	DEFINED	2	60,000	
HANNA M A CO	DEFINED	1	4,500	
HANNAFORD BROS CO	DEFINED	1	3,600	
HANSON PLC	DEFINED	2	5,400	
HARCOURT GEN INC	DEFINED	2	44,800	
HARCOURT GENERAL	DEFINED	1	2,700	
HARLEY DAVIDSON INC	DEFINED	1	14,000	
HARLEYSVILLE GROUP INC	DEFINED	2	4,800	
HARMAN INTL INDS INC NEW	DEFINED	2	9,000	
HARMONIC INC	DEFINED	3	392,200	16,100
HARRAH'S ENTERTAINMENT	DEFINED	1	3,700	
HARRIS CORP	DEFINED	1	2,800	

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HARRIS CORP DEL	COM	413875105	263	9,200	SH
HARSCO CORP	COM	415864107	138	4,300	SH
HARTE HANKS INC	COM	416196103	576	21,000	SH
HARTE-HANKS INC	COM	416196103	32,406	1,194,700	SH
HARTFORD FINANCIAL SERVICES GROUP, IN	COM	416515104	554	9,500	SH
HARTFORD FINANCIAL SVCS GRP	COM	416515104	1,136	20,000	SH
HASBRO INC.	COM	418056107	210	7,525	SH
HAVERTY FURNITURE COS INC	COM	419596101	112	4,400	SH
HAWAIIAN ELECTRIC	COM	419870100	96	2,700	SH
HCC INS HLDGS INC	COM	404132102	156	8,100	SH
HCR MANOR CARE	COM	404134108	73	3,000	SH
HCR MANOR CARE INC	COM	404134108	167	7,300	SH
HEALTH CARE PPTY INVS	COM	421915109	7,655	265,100	SH
HEALTH MANAGEMENT ASSOCIATES INC - A	COM	421933102	248	22,000	SH
HEALTH MGMT ASSOC	COM	421933102	950	77,975	SH
HEALTHCARE FINL PARTNERS INC	COM	42219W108	1,505	57,600	SH
HEALTHCARE FINL PRTRNER	COM	42219W108	52,831	1,542,500	SH
HEALTHCARE RLTY TR	COM	421946104	5,590	264,600	SH
HEALTHSOUTH CORP	COM	421924101	89	8,600	SH
HEALTHSOUTH CORPORATION	COM	421924101	231	15,500	SH
HEFTEL BROADCASTING CORP	COM	422799106	907	20,900	SH
HEICO CORP NEW	COM	422806208	2,734	127,900	SH
HELLIG-MEYERS	COM	422893107	37	5,500	SH
HEINZ H J CO	COM	423074103	4,136	87,310	SH
HEINZ H.J.	COM	423074103	18,366	366,400	SH
HELLENIC TELECOMMUN ORGANIZA ADR'S	COM	423325307	332	30,000	SH
HELLER FINANCIAL INC	CVT	423328871	13,125	125,000	SH
HELLER FINL INC	COM	423328103	494	21,000	SH
HELMERICH & PAYNE	COM	423452101	43	1,800	SH
HELMERICH AND PAYNE INC	COM	423452101	191	8,400	SH
HENRY JACK + ASSOC INC	COM	426281101	66	1,800	SH
HENRY SCHEIN INC	COM	806407102	1,437	56,900	SH
HERCULES INC	COM	427056106	157	4,000	SH
HERSHEY FOODS CORP	COM	427866108	350	5,900	SH
HERTZ CORP	COM	428040109	11,224	209,800	SH
HEWLETT PACKARD CO	COM	428236103	12,993	191,600	SH
HEWLETT-PACKARD COMPANY	COM	428236103	4,080	40,600	SH
HIBERNIA CORP	COM	428656102	224	14,300	SH
HIBERNIA CORP	COM	428656102	683	52,000	SH
HIGHLAND INS GROUP INC	COM	431032101	0	15	SH
HIGHWOODS PPTYS INC	COM	431284108	14,265	519,900	SH
HIGHWOODS PROPERTIES INC	COM	431284108	3,293	120,000	SH
HILLENBRAND INDUSTRIES	COM	431573104	251	5,800	SH
HILLSBOROUGH COMPANIES	COM	431992106	13	2,571	SH
HILTON HOTELS	COM	432848109	140	9,900	SH
HILTON HOTELS CORP	COM	432848109	3,623	255,400	SH
HILTON HOTELS CORP 5.0% 05/15/06	CVT	432848AL3	229	2,500	SH
HISPANIC BROADCASTING	COM	43357b104	84,335	1,111,500	SH
HOLLYWOOD ENTMT CORP	COM	436141105	302	16,200	SH
HOLOPHANE CORP	COM	43645B106	264	12,000	SH

HARRIS CORP DEL	DEFINED	2	9,200		
HARSCO CORP	DEFINED	1	4,300		
HARTE HANKS INC	DEFINED	2	21,000		
HARTE-HANKS INC	DEFINED	3	1,169,400	25,300	
HARTFORD FINANCIAL SERVICES GROUP, IN	DEFINED	1	9,500		
HARTFORD FINANCIAL SVCS GRP	DEFINED	2	20,000		
HASBRO INC.	DEFINED	1	7,525		
HAVERTY FURNITURE COS INC	DEFINED	2	4,400		
HAWAIIAN ELECTRIC	DEFINED	1	2,700		
HCC INS HLDGS INC	DEFINED	2	8,100		
HCR MANOR CARE	DEFINED	1	3,000		
HCR MANOR CARE INC	DEFINED	2	7,300		
HEALTH CARE PPTY INVS	DEFINED	3	218,300	46,800	
HEALTH MANAGEMENT ASSOCIATES INC - A	DEFINED	1	22,000		
HEALTH MGMT ASSOC	DEFINED	2	77,975		
HEALTHCARE FINL PARTNERS INC	DEFINED	2	57,600		
HEALTHCARE FINL PRNTR	DEFINED	3	1,506,800	35,700	
HEALTHCARE RLTY TR	DEFINED	3	217,400	47,200	
HEALTHSOUTH CORP	DEFINED	2	8,600		
HEALTHSOUTH CORPORATION	DEFINED	1	15,500		
HEPTEL BROADCASTING CORP	DEFINED	2	20,900		
HEICO CORP NEW	DEFINED	2	127,900		
HELLIG-MEYERS	DEFINED	1	5,500		
HEINZ H J CO	DEFINED	2	87,310		
HEINZ H.J.	DEFINED	1	366,400		
HELLENIC TELECOMMUN ORGANIZA ADR'S	DEFINED	1	30,000		
HELLER FINANCIAL INC	DEFINED	1	125,000		
HELLER FINL INC	DEFINED	2	21,000		
HELMERICH & PAYNE	DEFINED	1	1,800		
HELMERICH AND PAYNE INC	DEFINED	2	8,400		
HENRY JACK + ASSOC INC	DEFINED	2	1,800		
HENRY SCHEIN INC	DEFINED	2	56,900		
HERCULES INC	DEFINED	1	4,000		
HERSHEY FOODS CORP	DEFINED	1	5,900		
HERTZ CORP	DEFINED	2	209,800		
HEWLETT PACKARD CO	DEFINED	2	191,600		
HEWLETT-PACKARD COMPANY	DEFINED	1	40,600		
HIBERNIA CORP	DEFINED	1	14,300		
HIBERNIA CORP	DEFINED	2	52,000		
HIGHLAND INS GROUP INC	DEFINED	2	15		
HIGHWOODS PPTYS INC	DEFINED	3	434,200	85,700	
HIGHWOODS PROPERTIES INC	DEFINED	1	120,000		
HILLENBRAND INDUSTRIES	DEFINED	1	5,800		
HILLSBOROUGH COMPANIES	DEFINED	1	2,571		
HILTON HOTELS	DEFINED	1	9,900		
HILTON HOTELS CORP	DEFINED	3	208,000	47,400	
HILTON HOTELS CORP 5.0% 05/15/06	DEFINED	1	2,500		
HISPANIC BROADCASTING	DEFINED	3	1,087,300	24,200	
HOLLYWOOD ENTMT CORP	DEFINED	2	16,200		
HOLOPHANE CORP	DEFINED	2	12,000		

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HOME DEPOT	COM	437076102	13,165	204,300	SH
HOME DEPOT INC	COM	437076102	29,792	477,810	SH
HOME DEPOT INC	COM	437076102	2,900	45,000	SH
HOME PPTYS N Y INC	COM	437306103	296	12,800	SH
HOMEBASE INC 5.25% 11/1/04	CVT	43738EAA6	258	3,000	SH
HOMESTAKE MINING	COM	437614100	63	7,700	SH
HON INDS INC	COM	438092108	152	5,200	SH
HON INDS INC	COM	438092108	325	14,800	SH
HONEYWELL	COM	438506107	556	4,800	SH
HONEYWELL INC	COM	438506107	1,137	15,000	SH
HORACE MANN EDUCATORS CORP	COM	440327104	1,974	72,600	SH
HOSPITALITY PPTYS	COM	44106M102	4,199	154,800	SH
HOST MARRIOTT CORP	COM	44107P104	20,487	1,725,200	SH
HOST MARRIOTT CORP (REIT)	COM	44107P104	427	35,967	SH
HOST MARRIOTT CORP NEW	COM	44107P104	468	42,100	SH
HOST MARRIOTT SERVICES CORP	COM	440914109	54	6,617	SH
HOUGHTON MIFFLIN CO	COM	441560109	127	2,700	SH
HOUGHTON MIFFLIN CO	COM	441560109	502	10,700	SH
HOUSEHOLD INT'L	COM	441815107	1,015	21,425	SH
HOUSEHOLD INTL INC	COM	441815107	5,448	119,400	SH
HRPT TRUST	COM	40426w101	5,416	353,700	SH
HSB GROUP INC	COM	40428N109	14,889	361,500	SH
HUANENG POWER INTL INC	COM	443304100	40	4,000	SH
HUBBELL INC. Class B	COM	443510201	259	5,700	SH
HUBCO INC	COM	404382103	419	12,510	SH
HUGHES SUPPLY INC	COM	444482103	96	4,200	SH
HUMANA CORP	COM	444859102	82	6,300	SH
HUNT (JB) TRANSPRT SVCS INC	COM	445658107	55	3,400	SH

HUNTINGTON BANCSHARES	COM	446150104	278		7,930	SH
HUSSMANN INTL INC	COM	448110106	84		5,700	SH
HYPERCOM CORP	COM	44913M105	217		34,000	SH
HYPERION SOLUTIONS CORP	COM	44914M104	77		5,280	SH
IBERDROLA SA	COM	442464004	165		11,120	SH
IBP INC.	COM	449223106	195		8,200	SH
ICG COMMUNICATIONS INC	COM	449246107	755		37,800	SH
ICN PHARMACEUTICALS INC	COM	448924100	225		7,000	SH
IDACORP INC	COM	451107106	104		3,300	SH
IDACORP INC	COM	451107106	226		7,700	SH
IKON OFFICE SOLUTIONS INC	COM	451713101	75		5,000	SH
ILLINOIS TOOL WORKS	COM	452308109	801		9,800	SH
ILLINOVA CORP	COM	452317100	177		6,500	SH
ILLINOVA CORP	COM	452317100	311		14,700	SH
IMASCO	COM	452451701	3,661		131,400	SH
IMATION CORPORATION	COM	45245A107	92		3,700	SH
IMAX CORP	COM	45245E109	282		14,400	SH
IMC GLOBAL INC	COM	449669100	204		10,000	SH
IMC GLOBAL INC.	COM	449669100	182		10,500	SH
IMPERIAL BANCORP	COM	452556103	343		20,000	SH
IMS HEALTH INC	COM	449934108	3,119		94,160	SH
IMS HEALTH INC.	COM	449934108	409		13,100	SH

HOME DEPOT	DEFINED	1	204,300			
HOME DEPOT INC	DEFINED	2	477,810			
HOME DEPOT INC	DEFINED	3	45,000			
HOME PPTYS N Y INC	DEFINED	2	12,800			
HOMEBASE INC 5.25% 11/1/04	DEFINED	1	3,000			
HOMESTAKE MINING	DEFINED	1	7,700			
HON INDS INC	DEFINED	1	5,200			
HON INDS INC	DEFINED	2	14,800			
HONEYWELL	DEFINED	1	4,800			
HONEYWELL INC	DEFINED	2	15,000			
HORACE MANN EDUCATORS CORP	DEFINED	1	72,600			
HOSPITALITY PPTYS	DEFINED	3	128,600	26,200		
HOST MARRIOTT CORP	DEFINED	3	1,424,100	301,100		
HOST MARRIOTT CORP (REIT)	DEFINED	1	35,967			
HOST MARRIOTT CORP NEW	DEFINED	2	42,100			
HOST MARRIOTT SERVICES CORP	DEFINED	1	6,617			
HOUGHTON MIFFLIN CO	DEFINED	1	2,700			
HOUGHTON MIFFLIN CO	DEFINED	2	10,700			
HOUSEHOLD INT'L	DEFINED	1	21,425			
HOUSEHOLD INTL INC	DEFINED	2	119,400			
HRPT TRUST	DEFINED	3	291,400	62,300		
HSB GROUP INC	DEFINED	1	361,500			
HUANENG POWER INTL INC	DEFINED	2	4,000			
HUBBELL INC. Class B	DEFINED	1	5,700			
HUBCO INC	DEFINED	2	12,510			
HUGHES SUPPLY INC	DEFINED	2	4,200			
HUMANA CORP	DEFINED	1	6,300			
HUNT (JB) TRANSPRT SVCS INC	DEFINED	1	3,400			
HUNTINGTON BANCSHARES	DEFINED	1	7,930			
HUSSMANN INTL INC	DEFINED	2	5,700			
HYPERCOM CORP	DEFINED	2	34,000			
HYPERION SOLUTIONS CORP	DEFINED	2	5,280			
IBERDROLA SA	DEFINED	2	11,120			
IBP INC.	DEFINED	1	8,200			
ICG COMMUNICATIONS INC	DEFINED	2	37,800			
ICN PHARMACEUTICALS INC	DEFINED	1	7,000			
IDACORP INC	DEFINED	1	3,300			
IDACORP INC	DEFINED	2	7,700			
IKON OFFICE SOLUTIONS INC	DEFINED	1	5,000			
ILLINOIS TOOL WORKS	DEFINED	1	9,800			
ILLINOVA CORP	DEFINED	1	6,500			
ILLINOVA CORP	DEFINED	2	14,700			
IMASCO	DEFINED	1	131,400			
IMATION CORPORATION	DEFINED	1	3,700			
IMAX CORP	DEFINED	2	14,400			
IMC GLOBAL INC	DEFINED	2	10,000			
IMC GLOBAL INC.	DEFINED	1	10,500			
IMPERIAL BANCORP	DEFINED	2	20,000			
IMS HEALTH INC	DEFINED	2	94,160			
IMS HEALTH INC.	DEFINED	1	13,100			

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FILE NUMBER 28-219 (CONSOLIDATED)
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INA (IST NAZ ASS)	COM	453493900	242	0	80,000	SH
INACOM CORP	COM	45323G109	22		2,800	SH
INCO LTD	COM	453258402	115		6,400	SH
INDIANA ENERGY INC	COM	454707100	57		2,666	SH

INDIGO AVIATION AB	COM	45567P104	2,182	329,300	SH
INFINITY	COM	45662S102	3,719	125,800	SH
INFINITY BROADCASTING CORP NEW	COM	45662S102	749	29,100	SH
INFORMATION RES INC	COM	456905108	21	2,400	SH
INFORMIX CORP	COM	456779107	135	15,800	SH
INFOSEEK CORP	COM	45678M107	3,839	51,900	SH
INFOSYS TECH - ADR	COM	4567881085	406	7,000	SH
INGERSOLL-RAND	COM	456866102	1,050	16,250	SH
INKTOMI CORP	COM	457277101	5,948	69,460	SH
INNKEEPERS USA TR	COM	4576J0104	4,094	409,400	SH
INSIGHT ENTERPRISES INC	COM	45765U103	639	25,700	SH
INSPIRE INS SOLUTIONS	COM	457732105	19,465	1,342,400	SH
INSURANCE AUTO AUCTIONS	COM	457875102	1,613	100,000	SH
INSURANCE MGMT SOLUTNS	COM	458045101	638	75,000	SH
INTEGRATED DEVICE TECH INC	COM	458118106	84	7,700	SH
INTEL CORP	COM	458140100	30,982	520,700	SH
INTEL CORP	COM	458140100	18,636	157,540	SH
INTERFACE INC	COM	458665106	103	11,000	SH
INTERIM SVCS INC	COM	45868P100	662	44,100	SH
INTERMEDIA COMM COMMON	COM	458801107	0	7,399	SH
INTERMEDIA COMM SER. B	CVT	458801404	507	5,169	SH
INTERMEDIA COMMUNICATIONS INC	COM	458801107	3,166	118,900	SH
INTERMET CORP	COM	45881K104	79	5,900	SH
INTERNATIONAL BUSINESS MACHINES	COM	459200101	36,410	281,700	SH
INTERNATIONAL BUSINESS MACHS	COM	459200101	26,626	152,755	SH
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	202	4,600	SH
INTERNATIONAL FLAVOURS	COM	459506101	4,245	113,016	SH
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	176	9,500	SH
INTERNATIONAL MULTIFOOD	COM	460043102	36	1,600	SH
INTERNATIONAL MULTIFOODS CORP	COM	460043102	84	3,600	SH
INTERNATIONAL PAPER	COM	460146103	782	15,559	SH
INTERNATIONAL PAPER CO	COM	460146103	4,793	113,605	SH
INTERNATIONAL SPEEDWAY	COM	460335201	38,185	803,900	SH
INTERPUBLIC GROUP COS	COM	460690100	485	5,600	SH
INTERPUBLIC GROUP COS INC	COM	460690100	1,931	24,800	SH
INTERSTATE BAKERIES CORP	COM	46072H108	139	6,200	SH
INTERSTATE BAKERIES CORP	COM	46072H108	173	8,000	SH
INTERSTATE HOTELS CORPORATION	COM	46088R108	62	15,057	SH
INTERTAN INC	COM	461120107	1,500	75,000	SH
INTRAWARE INC	COM	46118M103	200	5,000	SH
INTUIT	COM	461202103	1,025	10,080	SH
INTUIT INCORPORATION	COM	461202103	469	5,200	SH
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	80	2,500	SH
INVITROGEN CORP	COM	46185R100	1,893	147,000	SH
INVITROGEN CORP	COM	46185R100	1,827	74,000	SH
IONICS INC	COM	462218108	609	20,200	SH

INA (IST NAZ ASS)	DEFINED	2	80,000		
INACOM CORP	DEFINED	2	2,800		
INCO LTD	DEFINED	1	6,400		
INDIANA ENERGY INC	DEFINED	1	2,666		
INDIGO AVIATION AB	DEFINED	3	329,300		
INFINITY	DEFINED	3	104,100	21,700	
INFINITY BROADCASTING CORP NEW	DEFINED	2	29,100		
INFORMATION RES INC	DEFINED	1	2,400		
INFORMIX CORP	DEFINED	1	15,800		
INFOSEEK CORP	DEFINED	2	51,900		
INFOSYS TECH - ADR	DEFINED	1	7,000		
INGERSOLL-RAND	DEFINED	1	16,250		
INKTOMI CORP	DEFINED	2	69,460		
INNKEEPERS USA TR	DEFINED	3	341,600	67,800	
INSIGHT ENTERPRISES INC	DEFINED	2	25,700		
INSPIRE INS SOLUTIONS	DEFINED	3	1,318,400	24,000	
INSURANCE AUTO AUCTIONS	DEFINED	1	100,000		
INSURANCE MGMT SOLUTNS	DEFINED	3	75,000		
INTEGRATED DEVICE TECH INC	DEFINED	1	7,700		
INTEL CORP	DEFINED	1	520,700		
INTEL CORP	DEFINED	2	157,540		
INTERFACE INC	DEFINED	2	11,000		
INTERIM SVCS INC	DEFINED	2	44,100		
INTERMEDIA COMM COMMON	DEFINED	2	7,399		
INTERMEDIA COMM SER. B	DEFINED	1	5,169		
INTERMEDIA COMMUNICATIONS INC	DEFINED	2	118,900		
INTERMET CORP	DEFINED	2	5,900		
INTERNATIONAL BUSINESS MACHINES	DEFINED	1	281,700		
INTERNATIONAL BUSINESS MACHS	DEFINED	2	152,755		
INTERNATIONAL FLAVORS & FRAGRANCES	DEFINED	1	4,600		
INTERNATIONAL FLAVOURS	DEFINED	2	113,016		
INTERNATIONAL GAME TECHNOLOGY	DEFINED	1	9,500		
INTERNATIONAL MULTIFOOD	DEFINED	1	1,600		
INTERNATIONAL MULTIFOODS CORP	DEFINED	2	3,600		
INTERNATIONAL PAPER	DEFINED	1	15,559		
INTERNATIONAL PAPER CO	DEFINED	2	113,605		
INTERNATIONAL SPEEDWAY	DEFINED	3	782,400	21,500	
INTERPUBLIC GROUP COS	DEFINED	1	5,600		

INTERPUBLIC GROUP COS INC	DEFINED	2	24,800
INTERSTATE BAKERIES CORP	DEFINED	1	6,200
INTERSTATE BAKERIES CORP	DEFINED	2	8,000
INTERSTATE HOTELS CORPORATION	DEFINED	1	15,057
INTERTAN INC	DEFINED	3	75,000
INTRAWARE INC	DEFINED	2	5,000
INTUIT	DEFINED	2	10,080
INTUIT INCORPORATION	DEFINED	1	5,200
INVESTMENT TECHNOLOGY GROUP	DEFINED	1	2,500
INVITROGEN CORP	DEFINED	2	147,000
INVITROGEN CORP	DEFINED	3	74,000
IONICS INC	DEFINED	2	20,200

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IPALCO ENTERPRISES INC	COM	462613100	161	7,600	SH
IPC HOLDINGS LTD	COM	G4933P101	278	14,000	SH
IPC HOLDINGS LTDS	COM	G4933P101	122,000	6,100,000	SH
IRON MOUNTAIN INC	COM	462849104	3	100,000	SH
IRON MTN INC DEL	COM	46284P104	45,149	1,577,250	SH
IRT PPTY CO	COM	450058102	353	40,000	SH
IRT PPTY CO	COM	450058102	4,230	428,400	SH
ISS GROUP INC	COM	450306105	585	7,300	SH
ITALGAS (SOC ITAL)	COM	446820003	39	8,000	SH
ITT EDL SVCS INC	COM	45068B109	2,780	74,000	SH
ITT INDUSTRIES	COM	450911102	160	4,200	SH
IVAX CORP	COM	465823102	148	10,500	SH
IVILLAGE INC	COM	46588H105	291	2,900	SH
IXL ENTERPRISES INC	COM	450718101	1,075	40,000	SH
J.C. PENNEY & CO.	COM	708160106	665	13,700	SH
J.M. SMUCKER	COM	832696108	45	2,000	SH
JABIL CIRCUIT INC	COM	466313103	320	7,100	SH
JACOBS ENGR GROUP INC	COM	469814107	87	2,300	SH
JACOR COMMUNICATIONS INC	COM	469858401	3,260	42,900	SH
JDN RLTY CORP	COM	465917102	121	6,100	SH
JDN RLTY CORP	COM	465917102	2,918	130,400	SH
JEFFERSON PILOT	COM	475070108	351	5,300	SH
JERONIMO MARTINS SGPS	COM	447723008	163	4,566	SH
JLG INDS INC	COM	466210101	226	16,600	SH
JOHNSON & JOHNSON	COM	478160104	19,118	195,080	SH
JOHNSON & JOHNSON	COM	478160104	17,649	188,080	SH
JOHNSON CONTROLS INC	COM	478366107	243	3,500	SH
JONES APPAREL GROUP IN	COM	480074103	376	10,953	SH
JONES APPAREL GROUP INC	COM	480074103	617	22,100	SH
JONES INTERCABLE INC	COM	480206200	1,138	28,900	SH
JONES LANG LASALLE INC	COM	48020Q107	543	18,100	SH
JONES PHARMACEUTICALS	COM	480236108	35,827	909,900	SH
JOSTENS	COM	481088102	25	1,200	SH
JOSTENS INC	COM	481088102	425	20,000	SH
JP REALTY INC	COM	46624A106	1,388	67,500	SH
JUST FOR FEET INC	COM	48213P106	313	25,000	SH
K MART	COM	482584109	310	18,800	SH
K MART CORP	COM	482584109	398	23,700	SH
K2 INC	COM	482732104	65	8,200	SH
KANSAS CITY PWR & LT C	COM	485134100	138	5,400	SH
KANSAS CITY SOUTHN IND	COM	485170104	306	4,800	SH
KAUFMAN & BROAD HOME CORP.	COM	486168107	55	2,200	SH
KAUFMAN + BROAD HOME CORP	COM	486168107	47	2,100	SH
KAYDON CORP	COM	486587108	130	4,500	SH
KAYDON CORP.	COM	486587108	94	2,800	SH
KBC BANKVERZEKERIN NPV	COM	449774009	433	6,480	SH
KEANE INC	COM	486665102	127	5,600	SH
KEEBLER FOODS CO	COM	487256109	548	15,000	SH
KELLOGG	COM	487836108	561	17,000	SH
KELLOGG CO	COM	487836108	4,920	145,517	SH

IPALCO ENTERPRISES INC	DEFINED	1	7,600	
IPC HOLDINGS LTD	DEFINED	2	14,000	
IPC HOLDINGS LTDS	DEFINED	1	6,100,000	
IRON MOUNTAIN INC	DEFINED	2	100,000	
IRON MTN INC DEL	DEFINED	3	1,520,700	56,550
IRT PPTY CO	DEFINED	2	40,000	

IRT PPTY CO	DEFINED	3	352,500	75,900
ISS GROUP INC	DEFINED	2	7,300	
ITALGAS (SOC ITAL)	DEFINED	2	8,000	
ITT EDL SVCS INC	DEFINED	2	74,000	
ITT INDUSTRIES	DEFINED	1	4,200	
IVAX CORP	DEFINED	1	10,500	
IVILLAGE INC	DEFINED	2	2,900	
IXL ENTERPRISES INC	DEFINED	3	40,000	
J.C. PENNEY & CO.	DEFINED	1	13,700	
J.M. SMUCKER	DEFINED	1	2,000	
JABIL CIRCUIT INC	DEFINED	1	7,100	
JACOBS ENGR GROUP INC	DEFINED	1	2,300	
JACOR COMMUNICATIONS INC	DEFINED	2	42,900	
JDN RLTY CORP	DEFINED	2	6,100	
JDN RLTY CORP	DEFINED	3	106,900	23,500
JEFFERSON PILOT	DEFINED	1	5,300	
JERONIMO MARTINS SGPS	DEFINED	2	4,566	
JLG INDS INC	DEFINED	2	16,600	
JOHNSON & JOHNSON	DEFINED	1	195,080	
JOHNSON & JOHNSON	DEFINED	2	188,080	
JOHNSON CONTROLS INC	DEFINED	1	3,500	
JONES APPAREL GROUP IN	DEFINED	1	10,953	
JONES APPAREL GROUP INC	DEFINED	2	22,100	
JONES INTERCABLE INC	DEFINED	2	28,900	
JONES LANG LASALLE INC	DEFINED	2	18,100	
JONES PHARMACEUTICALS	DEFINED	3	877,100	32,800
JOSTENS	DEFINED	1	1,200	
JOSTENS INC	DEFINED	2	20,000	
JP REALTY INC	DEFINED	3	55,500	12,000
JUST FOR FEET INC	DEFINED	2	25,000	
K MART	DEFINED	1	18,800	
K MART CORP	DEFINED	2	23,700	
K2 INC	DEFINED	2	8,200	
KANSAS CITY PWR & LT C	DEFINED	1	5,400	
KANSAS CITY SOUTHN IND	DEFINED	1	4,800	
KAUFMAN & BROAD HOME CORP.	DEFINED	1	2,200	
KAUFMAN + BROAD HOME CORP	DEFINED	2	2,100	
KAYDON CORP	DEFINED	2	4,500	
KAYDON CORP.	DEFINED	1	2,800	
KBC BANKVERZEKERIN NPV	DEFINED	2	6,480	
KEANE INC	DEFINED	1	5,600	
KEEBLER FOODS CO	DEFINED	2	15,000	
KELLOGG	DEFINED	1	17,000	
KELLOGG CO	DEFINED	2	145,517	

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FILE NUMBER 28-219 (CONSOLIDATED)
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KELLSTROM INDS INC	COM	488035106	71	4,500	SH
KELLWOOD CO	COM	488044108	119	5,400	SH
KELLY SERVICES CI'A'	COM	488152208	103	3,200	SH
KEMET CORP	COM	488360108	162	14,200	SH
KENNAMETAL INC	COM	489170100	74	2,400	SH
KERR MCGEE CORP	COM	492386107	165	3,285	SH
KEY PRODTN INC	COM	493138101	928	101,000	SH
KEYCORP	COM	493267108	585	18,200	SH
KEYSPAN CORPORTATION	COM	49337W100	340	12,900	SH
KEYSTONE FINANCIAL INC	COM	493482103	130	4,400	SH
KILROY REALTY CORP	COM	49427F108	3,656	150,000	SH
KILROY RLTY CORP	COM	49427F108	123	6,000	SH
KIMBALL INTL INC	COM	494274103	74	5,000	SH
KIMBERLY CLARK CORP	COM	494368103	259	5,400	SH
KIMBERLY-CLARK CORP	COM	494368103	1,454	25,500	SH
KIMCO REALTY	COM	49446R109	35,500	893,075	SH
KIMCO REALTY CORP	COM	49446R109	12,410	312,200	SH
KIMCO RLTY CORP	COM	49446R109	15	400	SH
KING WORLD PRODUCTIONS	COM	495667107	87	2,500	SH
KINGFISHER	COM	026201905	503	40,000	SH
KLA TENCOR CORP	COM	482480100	481	9,900	SH
KLA-TENCOR CORP	COM	482480100	212	3,275	SH
KLM ROYAL DUTCH AIRLS	COM	482516101	389	14,000	SH
KMART FINANCING 7.75% PFD	CVT	498778208	3,510	60,000	SH
KN ENERGY INC.	COM	482620101	76	5,700	SH
KNIGHT RIDDER INC.	COM	499040103	198	3,600	SH
KNIGHT TRIMARK GROUP	COM	499067106	670	10,000	SH
KNIGHT/TRIMARK GRP	COM	499067106	22,729	372,600	SH
KNIGHTSBRIDGE TANKERS LTD	COM	G5299G106	540	32,000	SH
KOGER EQUITY INC	COM	500228101	47	3,500	SH
KOHL'S CORPORATION	COM	500255104	538	7,000	SH
KOMAG INC	COM	500453105	157	35,800	SH
KONINKLIJKE PHILIPS ELECTRS NV	COM	500472105	247	3,000	SH
KONINKLIJKE PHILIPS ELECTRS NV	COM	500472105	41	500	SH
KOREA ELEC POWER CORP-SP ADR	COM	500631106	2,960	164,000	SH

KOREA ELEC PWR CORP	COM	500631106	136	10,700	SH
KOREA FUND INC	COM	500634100	1,978	133,000	SH
KRAUSES FURNITURE INC	COM	500760202	314	173,100	SH
KROGER CO.	COM	501044101	941	33,700	SH
KROLL O GARA CO	COM	501050108	4,646	171,800	SH
KROLL-O'GARA COMPANY	COM	501050108	31,863	1,444,212	SH
L OREAL	COM	453478000	101	160	SH
LA Z BOY INC	COM	505336107	131	6,900	SH
LAB HLDGS INC	COM	505353102	527	31,700	SH
LABONE INC	COM	50540E101	37	3,500	SH
LACLEDE GAS CO	COM	505588103	559	26,700	SH
LAFARGE	COM	450270004	67	742	SH
LAIDLAW INC.	COM	50730K503	92	12,500	SH
LAM RESH CORP	COM	512807108	525	18,100	SH
LAMONTS APPAREL INC	COM	513628404	13	34,222	SH

KELLSTROM INDS INC	DEFINED	2	4,500		
KELLWOOD CO	DEFINED	2	5,400		
KELLY SERVICES CI'A'	DEFINED	1	3,200		
KEMET CORP	DEFINED	2	14,200		
KENAMETAL INC	DEFINED	1	2,400		
KERR MCGEE CORP	DEFINED	1	3,285		
KEY PRODTN INC	DEFINED	3	101,000		
KEYCORP	DEFINED	1	18,200		
KEYSPAN CORPORTATION	DEFINED	1	12,900		
KEYSTONE FINANCIAL INC	DEFINED	1	4,400		
KILROY REALTY CORP	DEFINED	1	150,000		
KILROY RLTY CORP	DEFINED	2	6,000		
KIMBALL INTL INC	DEFINED	2	5,000		
KIMBERLY CLARK CORP	DEFINED	2	5,400		
KIMBERLY-CLARK CORP	DEFINED	1	25,500		
KIMCO REALTY	DEFINED	1	893,075		
KIMCO REALTY CORP	DEFINED	3	255,800	56,400	
KIMCO RLTY CORP	DEFINED	2	400		
KING WORLD PRODUCTIONS	DEFINED	1	2,500		
KINGFISHER	DEFINED	2	40,000		
KLA TENCOR CORP	DEFINED	2	9,900		
KLA-TENCOR CORP	DEFINED	1	3,275		
KLM ROYAL DUTCH AIRLS	DEFINED	2	14,000		
KMART FINANCING 7.75% PFD	DEFINED	1	60,000		
KN ENERGY INC.	DEFINED	1	5,700		
KNIGHT RIDDER INC.	DEFINED	1	3,600		
KNIGHT TRIMARK GROUP	DEFINED	2	10,000		
KNIGHT/TRIMARK GRP	DEFINED	3	357,200	15,400	
KNIGHTSBRIDGE TANKERS LTD	DEFINED	2	32,000		
ROGER EQUITY INC	DEFINED	2	3,500		
KOHL'S CORPORATION	DEFINED	1	7,000		
KOMAG INC	DEFINED	2	35,800		
KONINKLIJKE PHILIPS ELECTRS NV	DEFINED	2	3,000		
KONINKLIJKE PHILIPS ELECTRS NV	DEFINED	2	500		
KOREA ELEC POWER CORP-SP ADR	DEFINED	1	164,000		
KOREA ELEC PWR CORP	DEFINED	2	10,700		
KOREA FUND INC	DEFINED	1	133,000		
KRAUSES FURNITURE INC	DEFINED	2	173,100		
KROGER CO.	DEFINED	1	33,700		
KROLL O GARA CO	DEFINED	2	171,800		
KROLL-O'GARA COMPANY	DEFINED	1	1,444,212		
L OREAL	DEFINED	2	160		
LA Z BOY INC	DEFINED	2	6,900		
LAB HLDGS INC	DEFINED	2	31,700		
LABONE INC	DEFINED	2	3,500		
LACLEDE GAS CO	DEFINED	2	26,700		
LAFARGE	DEFINED	2	742		
LAIDLAW INC.	DEFINED	1	12,500		
LAM RESH CORP	DEFINED	2	18,100		
LAMONTS APPAREL INC	DEFINED	1	34,222		

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File Number 28-219 (Consolidated)
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LANCASTER COLONY CORP	COM	513847103	129	3,750	SH
LANCASTER COLONY CORP	COM	513847103	797	30,000	SH
LANCE INC	COM	514606102	225	14,400	SH
LANCE INC	COM	514606102	1,113	70,100	SH
LANDAMERICA FINL GROUP INC	COM	514936103	17	600	SH
LANDRYS SEAFOOD REST INC	COM	51508L103	179	28,000	SH
LANDS END INC	COM	515086106	140	2,900	SH
LAS VEGAS ENTER NETWRK CO	COM	517669305	0	90,629	SH
LASALLE RE HOLDINGS LTD	COM	65383Q101	881	30,000	SH
LASON HLDGS INC	COM	51808R107	528	9,400	SH
LATTICE SEMICONDUCTOR CORP	COM	518415104	632	13,900	SH
LAUDER ESTEE COS INC	COM	518439104	567	6,000	SH
LEAR CORP	COM	521865105	867	20,300	SH

LEAR CORPORATION	COM	521865105	289	5,800	SH
LEARNING CO INC	COM	522008101	458	15,800	SH
LEE ENTERPRISES INC	COM	523768109	110	3,600	SH
LEGATO SYSTEMS INC	COM	524651106	196	3,400	SH
LEGATO SYSTEMS INC	COM	524651106	3,392	65,800	SH
LEGGETT & PLATT INC.	COM	524660107	470	16,900	SH
LEHMAN BROTHERS HLDGS INC	COM	524908100	896	15,000	SH
LEHMAN BROTHERS HOLDING INC	COM	524908100	236	3,800	SH
LEINER HEALTH PRODUCTS INC. NEW	COM	525367108	364	3,640	SH
LEINER HEALTH PRODUCTS INC. WARRANTS	COM	525996112	43	8,925	SH
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3,713	50,990	SH
LEXMARK INTL GROUP - CL A	COM	529771107	799	12,200	SH
LG&E ENERGY CORP	COM	501917108	250	11,900	SH
LIBBEY INC	COM	529898108	90	2,900	SH
LIBERTY FINANCIAL COMPANIES	COM	530512102	628	25,000	SH
LIBERTY PPTY	COM	531172104	11,059	444,600	SH
LIBERTY PROPERTY	COM	531172104	66	3,200	SH
LIFE FINL CORP	COM	53184P101	25	8,000	SH
LIFEPOINT HOSPITAL INC	COM	53219L109	0	9	SH
LIFEPOINT HOSPITALS INC. W/I	COM	53219L109	0	1	SH
LILLY ELI + CO	COM	532457108	5,346	62,990	SH
LIMITED INC	COM	532716107	454	10,000	SH
LIMITED INC	COM	532716107	424	10,700	SH
LINCARE HLDGS INC	COM	532791100	1,313	46,800	SH
LINCARE HOLDINGS INC	COM	532791100	125	5,000	SH
LINCOLN NATIONAL CORP	COM	534187109	55	1,050	SH
LINCOLN NATIONAL CORP.	COM	534187109	544	10,400	SH
LINEAR TECHNOLOGY CORP	COM	535678106	874	13,000	SH
LINEAR TECHNOLOGY CORP	COM	535678106	1,040	20,270	SH
LINENS N THINGS INC	COM	535679104	43,273	989,100	SH
LITCHFIELD FINL CORP	COM	536619109	13,174	777,813	SH
LITTELFUSE INC	COM	537008104	551	30,000	SH
LITTON INDS INC	COM	538021106	296	4,100	SH
LIZ CLAIBORNE INC	COM	539320101	102	2,800	SH
LOCKHEED MARTIN CORP	COM	539830109	842	22,600	SH
LOCKHEED MARTIN CORP	COM	539830109	328	8,700	SH
LOEWS CORP.	COM	540424108	411	5,200	SH

LANCASTER COLONY CORP	DEFINED	1		3,750	
LANCASTER COLONY CORP	DEFINED	2		30,000	
LANCE INC	DEFINED	1		14,400	
LANCE INC	DEFINED	2		70,100	
LANDAMERICA FINL GROUP INC	DEFINED	2		600	
LANDRYS SEAFOOD REST INC	DEFINED	2		28,000	
LANDS END INC	DEFINED	1		2,900	
LAS VEGAS ENTER NETWRK CO	DEFINED	2		90,629	
LASALLE RE HOLDINGS LTD	DEFINED	1		30,000	
LASON HLDGS INC	DEFINED	2		9,400	
LATTICE SEMICONDUCTOR CORP	DEFINED	2		13,900	
LAUDER ESTEE COS INC	DEFINED	2		6,000	
LEAR CORP	DEFINED	2		20,300	
LEAR CORPORATION	DEFINED	1		5,800	
LEARNING CO INC	DEFINED	2		15,800	
LEE ENTERPRISES INC	DEFINED	1		3,600	
LEGATO SYSTEMS INC	DEFINED	1		3,400	
LEGATO SYSTEMS INC	DEFINED	2		65,800	
LEGGETT & PLATT INC.	DEFINED	1		16,900	
LEHMAN BROTHERS HLDGS INC	DEFINED	2		15,000	
LEHMAN BROTHERS HOLDING INC	DEFINED	1		3,800	
LEINER HEALTH PRODUCTS INC. NEW	DEFINED	1		3,640	
LEINER HEALTH PRODUCTS INC. WARRANTS	DEFINED	1		8,925	
LEVEL 3 COMMUNICATIONS INC	DEFINED	2		50,990	
LEXMARK INTL GROUP - CL A	DEFINED	1		12,200	
LG&E ENERGY CORP	DEFINED	1		11,900	
LIBBEY INC	DEFINED	2		2,900	
LIBERTY FINANCIAL COMPANIES	DEFINED	1		25,000	
LIBERTY PPTY	DEFINED	3		365,100	79,500
LIBERTY PROPERTY	DEFINED	2		3,200	
LIFE FINL CORP	DEFINED	2		8,000	
LIFEPOINT HOSPITAL INC	DEFINED	2		9	
LIFEPOINT HOSPITALS INC. W/I	DEFINED	1		1	
LILLY ELI + CO	DEFINED	2		62,990	
LIMITED INC	DEFINED	1		10,000	
LIMITED INC	DEFINED	2		10,700	
LINCARE HLDGS INC	DEFINED	2		46,800	
LINCARE HOLDINGS INC	DEFINED	1		5,000	
LINCOLN NATIONAL CORP	DEFINED	2		1,050	
LINCOLN NATIONAL CORP.	DEFINED	1		10,400	
LINEAR TECHNOLOGY CORP	DEFINED	1		13,000	
LINEAR TECHNOLOGY CORP	DEFINED	2		20,270	
LINENS N THINGS INC	DEFINED	3		969,700	19,400
LITCHFIELD FINL CORP	DEFINED	3		762,613	15,200
LITTELFUSE INC	DEFINED	2		30,000	
LITTON INDS INC	DEFINED	1		4,100	
LIZ CLAIBORNE INC	DEFINED	1		2,800	
LOCKHEED MARTIN CORP	DEFINED	1		22,600	
LOCKHEED MARTIN CORP	DEFINED	2		8,700	
LOEWS CORP.	DEFINED	1		5,200	

LO-JACK CORPORATION	COM	539451104	2,010	240,000	SH
LONE STAR INDS INC	COM	542290408	217	7,000	SH

LONE STAR STEAKHOUSE + SALOON	COM	542307103	71	6,900	SH
LONE STAR STEAKHOUSE S	COM	542307103	34	3,500	SH
LONGS DRUG STORES INC	COM	543162101	41	1,200	SH
LONGVIEW FIBRE	COM	543213102	70	4,500	SH
LORAL SPACE + COMMUNICATIONS	COM	656462107	884	61,200	SH
LOUISIANA PACIFIC	COM	546347105	103	4,300	SH
LOWE'S COMPANIES	COM	548661107	754	13,300	SH
LSI LOGIC CORP	COM	502161102	240	5,200	SH
LTC PROPERTIES	COM	502175102	3,374	259,500	SH
LUBRIZOL CORP	COM	549271104	450	20,000	SH
LUBRIZOL CORP.	COM	549271104	142	5,200	SH
LUBYS CAFETERIAS INC	COM	549282101	386	22,900	SH
LUCENT TECHNOLOGIES	COM	549463107	23,620	350,252	SH
LUCENT TECHNOLOGIES	COM	549463107	21,686	217,316	SH
LYCOS INC	COM	550818108	1,489	17,300	SH
LYONDELL CHEMICAL COMPANY	COM	552078107	198	9,600	SH
MAC GRAY CORP	COM	554153106	891	97,000	SH
MACDERMID INC	COM	554273102	16,298	350,500	SH
MACERICH CO	COM	554382101	7,038	268,100	SH
MACK CA RLTY CORP	COM	554489104	235	8,000	SH
MACK CALI REALTY CORP	COM	554489104	9,207	297,600	SH
MACROMEDIA INC	COM	556100105	2,315	51,100	SH
MADECO SA-ADR	COM	5563041038	197	19,500	SH
MAGELLAN HEALTH SVCS INC	COM	559079108	36	8,700	SH
MAGNA INTL. 4.875% 2/15/05	CVT	559222AF1	294	3,000	SH
MAGNETEK INC	COM	559424106	23	2,200	SH
MAGNETEK INC	COM	559424106	84	10,000	SH
MAHANAGAR TELE NIGAM-GDR	COM	559778204	442	51,500	SH
MAHANAGAR TELEP NI	COM	559778204	21	2,000	SH
MAKER COMMUNICATIONS	COM	560875106	1,380	44,500	SH
MALLINCKRODT GROUP INC	COM	561232109	105	2,900	SH
MALLINCKRODT INC NEW	COM	561232109	29	1,100	SH
MANDALAY RESORT GROUP	COM	562567107	178	8,400	SH
MANPOWER INC	COM	56418H100	158	7,000	SH
MANPOWER INC WIS	COM	56418H100	281	12,000	SH
MANUFACTURED HOME CMNT	COM	564682102	6,170	237,300	SH
MANUFACTURED HOME CMNTYS INC	COM	564682102	401	16,700	SH
MANUFACTURED HOME COMMUNITIES	COM	564682102	4,680	180,000	SH
MAPQUEST COM INC	COM	565644101	3,044	186,600	SH
MARINE DRILLING COS INC	COM	568240204	385	35,000	SH
MARK IV INDS INC	COM	570387100	97	4,600	SH
MARK IV INDS INC	COM	570387100	179	13,700	SH
MARKETWATCH COM INC	COM	570619106	37	500	SH
MARRIOTT INTERNATIONAL-CL A	COM	571903202	2,825	75,576	SH
MARRIOTT INTL INC NEW	COM	571903202	1,150	34,200	SH
MARSH & MC LENNAN	COM	571748102	16,928	223,650	SH
MARSH + MCLENNAN COS INC	COM	571748102	163	2,200	SH
MARSHALL & ILSLY CORP	COM	571834100	573	8,900	SH

LO-JACK CORPORATION	DEFINED	1	240,000		
LONE STAR INDS INC	DEFINED	2	7,000		
LONE STAR STEAKHOUSE + SALOON	DEFINED	2	6,900		
LONE STAR STEAKHOUSE S	DEFINED	1	3,500		
LONGS DRUG STORES INC	DEFINED	1	1,200		
LONGVIEW FIBRE	DEFINED	1	4,500		
LORAL SPACE + COMMUNICATIONS	DEFINED	2	61,200		
LOUISIANA PACIFIC	DEFINED	1	4,300		
LOWE'S COMPANIES	DEFINED	1	13,300		
LSI LOGIC CORP	DEFINED	1	5,200		
LTC PROPERTIES	DEFINED	3	209,000	50,500	
LUBRIZOL CORP	DEFINED	2	20,000		
LUBRIZOL CORP.	DEFINED	1	5,200		
LUBYS CAFETERIAS INC	DEFINED	2	22,900		
LUCENT TECHNOLOGIES	DEFINED	1	350,252		
LUCENT TECHNOLOGIES	DEFINED	2	217,316		
LYCOS INC	DEFINED	2	17,300		
LYONDELL CHEMICAL COMPANY	DEFINED	1	9,600		
MAC GRAY CORP	DEFINED	2	97,000		
MACDERMID INC	DEFINED	3	343,200	7,300	
MACERICH CO	DEFINED	3	221,600	46,500	
MACK CA RLTY CORP	DEFINED	2	8,000		
MACK CALI REALTY CORP	DEFINED	3	244,100	53,500	
MACROMEDIA INC	DEFINED	2	51,100		
MADECO SA-ADR	DEFINED	1	19,500		
MAGELLAN HEALTH SVCS INC	DEFINED	2	8,700		
MAGNA INTL. 4.875% 2/15/05	DEFINED	1	3,000		
MAGNETEK INC	DEFINED	1	2,200		
MAGNETEK INC	DEFINED	2	10,000		
MAHANAGAR TELE NIGAM-GDR	DEFINED	1	51,500		
MAHANAGAR TELEP NI	DEFINED	2	2,000		
MAKER COMMUNICATIONS	DEFINED	3	44,500		
MALLINCKRODT GROUP INC	DEFINED	1	2,900		
MALLINCKRODT INC NEW	DEFINED	2	1,100		
MANDALAY RESORT GROUP	DEFINED	1	8,400		
MANPOWER INC	DEFINED	1	7,000		
MANPOWER INC WIS	DEFINED	2	12,000		
MANUFACTURED HOME CMNT	DEFINED	3	195,500	41,800	
MANUFACTURED HOME CMNTYS INC	DEFINED	2	16,700		
MANUFACTURED HOME COMMUNITIES	DEFINED	1	180,000		
MAPQUEST COM INC	DEFINED	3	183,400	3,200	
MARINE DRILLING COS INC	DEFINED	2	35,000		
MARK IV INDS INC	DEFINED	1	4,600		
MARK IV INDS INC	DEFINED	2	13,700		
MARKETWATCH COM INC	DEFINED	2	500		
MARRIOTT INTERNATIONAL-CL A	DEFINED	1	75,576		
MARRIOTT INTL INC NEW	DEFINED	2	34,200		
MARSH & MC LENNAN	DEFINED	1	223,650		
MARSH + MCLENNAN COS INC	DEFINED	2	2,200		
MARSHALL & ILSLY CORP	DEFINED	1	8,900		

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MARTIN MARIETTA MATERIALS INC	COM	573284106	236	4,000	SH
MARTIN MARIETTA MATLS INC	COM	573284106	3,258	57,100	SH
MASCO CORP	COM	574599106	375	13,000	SH
MASCO CORP	COM	574599106	2,011	71,200	SH
MASISA SA-ADR	COM	574799102	185	17,600	SH
MATAV RT-SPONSORED ADR	COM	559776109	265	9,625	SH
MATTEL INC	COM	577081102	2,438	97,386	SH
MATTEL INC.	COM	577081102	355	13,600	SH
MAXIM INTEGRATED PRODS	COM	57772K101	798	12,000	SH
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,341	24,800	SH
MAXIMUS INC	COM	577933104	36,147	1,257,300	SH
MAXXAM INC	COM	577913106	52	800	SH
MAXXIM MED INC	COM	577776105	68	3,600	SH
MAY DEPARTMENT STORES	COM	577778103	989	24,200	SH
MAY DEPT STORES CO	COM	577778103	5,119	130,848	SH
MAYTAG CO.	COM	578592107	258	3,700	SH
MAYTAG CORP	COM	578592107	12	200	SH
MBIA INC	COM	55262C100	70	1,200	SH
MBIA INC.	COM	55262C100	259	4,000	SH
MBNA CORP	COM	55262L100	899	29,365	SH
MBNA CORP	COM	55262L100	511	21,400	SH
MBNA CORP	COM	55262L100	7,001	228,600	SH
MC DONALDS CORP.	COM	580135101	13,148	319,700	SH
MCCORMICK & CO.	COM	579780206	215	6,800	SH
MCDERMOTT INTERNATIONAL	COM	580037109	59	2,100	SH
MCDERMOTT INTL INC	COM	580037109	749	29,600	SH
MCDONALDS CORP	COM	580135101	10,109	223,100	SH
MCGRAW HILL CORP	COM	580645109	1,483	27,500	SH
MCI WORLDCOM	COM	552688106	521	5,885	SH
MCI WORLDCOM	COM	552688106	503	5,843	SH
MCI WORLDCOM INC	COM	55268B106	16,946	196,907	SH
MCI WORLDCOM INC	COM	55268B106	36,435	411,535	SH
MCKESSON HBOC INC	COM	58155Q103	299	9,294	SH
MCKESSON HBOC INC	COM	58155Q103	6,322	95,790	SH
MCN ENERGY GROUP INC.	COM	55267J100	149	7,200	SH
MDU RES GROUP INC	COM	552690109	48	2,100	SH
MEAD CORP	COM	582834107	175	4,200	SH
MEDE AMER CORP	COM	584067102	4,152	110,000	SH
MEDIA GEN INC	COM	584404107	122	2,400	SH
MEDIA METRIX INC	COM	58440X103	799	15,000	SH
MEDIAONE GROUP INC	COM	58440J104	1,726	23,200	SH
MEDIAONE GROUP INC	COM	58440J104	9,418	148,200	SH
MEDICIS PHARMACEUTICAL	COM	584690309	28,867	1,137,600	SH
MEDICIS PHARMACEUTICAL CORP	COM	584690309	300	10,000	SH
MEDIMMUNE INC	COM	584699102	318	4,700	SH
MEDIMMUNE INC	COM	584699102	6,804	114,950	SH
MEDIOLANUM	COM	553519901	1,987	74,680	SH
MEDITRUST CORP PAIRED	COM	58501T306	14,985	1,147,200	SH
MEDTRONIC INC	COM	585055106	1,830	25,500	SH
MEDTRONIC INC.	COM	585055106	1,768	22,700	SH

MARTIN MARIETTA MATERIALS INC	DEFINED	1		4,000	
MARTIN MARIETTA MATLS INC	DEFINED	2		57,100	
MASCO CORP	DEFINED	1		13,000	
MASCO CORP	DEFINED	2		71,200	
MASISA SA-ADR	DEFINED	1		17,600	
MATAV RT-SPONSORED ADR	DEFINED	1		9,625	
MATTEL INC	DEFINED	2		97,386	
MATTEL INC.	DEFINED	1		13,600	
MAXIM INTEGRATED PRODS	DEFINED	1		12,000	
MAXIM INTEGRATED PRODS INC	DEFINED	2		24,800	
MAXIMUS INC	DEFINED	3	1,232,900		24,400
MAXXAM INC	DEFINED	1		800	
MAXXIM MED INC	DEFINED	2		3,600	
MAY DEPARTMENT STORES	DEFINED	1		24,200	
MAY DEPT STORES CO	DEFINED	2		130,848	
MAYTAG CO.	DEFINED	1		3,700	
MAYTAG CORP	DEFINED	2		200	
MBIA INC	DEFINED	2		1,200	
MBIA INC.	DEFINED	1		4,000	
MBNA CORP	DEFINED	1		29,365	
MBNA CORP	DEFINED	2		21,400	
MBNA CORP	DEFINED	3		228,600	
MC DONALDS CORP.	DEFINED	1		319,700	
MCCORMICK & CO.	DEFINED	1		6,800	
MCDERMOTT INTERNATIONAL	DEFINED	1		2,100	
MCDERMOTT INTL INC	DEFINED	2		29,600	
MCDONALDS CORP	DEFINED	2		223,100	
MCGRAW HILL CORP	DEFINED	1		27,500	
MCI WORLDCOM	DEFINED	2		5,885	
MCI WORLDCOM	DEFINED	2		5,843	
MCI WORLDCOM INC	DEFINED	1		196,907	
MCI WORLDCOM INC	DEFINED	2		411,535	
MCKESSON HBOC INC	DEFINED	1		9,294	
MCKESSON HBOC INC	DEFINED	2		95,790	
MCN ENERGY GROUP INC.	DEFINED	1		7,200	
MDU RES GROUP INC	DEFINED	2		2,100	
MEAD CORP	DEFINED	1		4,200	
MEDE AMER CORP	DEFINED	3		110,000	
MEDIA GEN INC	DEFINED	1		2,400	
MEDIA METRIX INC	DEFINED	3		15,000	
MEDIAONE GROUP INC	DEFINED	1		23,200	
MEDIAONE GROUP INC	DEFINED	2		148,200	
MEDICIS PHARMACEUTICAL	DEFINED	3	1,112,700		24,900
MEDICIS PHARMACEUTICAL CORP	DEFINED	2		10,000	
MEDIMMUNE INC	DEFINED	1		4,700	
MEDIMMUNE INC	DEFINED	2		114,950	
MEDIOLANUM	DEFINED	2		74,680	
MEDITRUST CORP PAIRED	DEFINED	3		944,900	202,300

MEDTRONIC INC	DEFINED	2		25,500
MEDTRONIC INC.	DEFINED	1		22,700

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MELLON BANK CORP	COM	585509102	793	21,800	SH
MELLON BK CORP	COM	585509102	5,982	85,000	SH
MENTOR GRAPHICS	COM	587200106	72	5,600	SH
MERCANTILE BANCORPORAT	COM	587342106	343	6,000	SH
MERCANTILE BANCORPORATION INC	COM	587342106	2,294	48,300	SH
MERCANTILE BANCORPORTN	COM	587342106	4,142	72,500	SH
MERCANTILE BANKSHARES CORP	COM	587405101	822	23,250	SH
MERCANTILE BANKSHARES CORP	COM	587405101	734	20,100	SH
MERCK & CO INC	COM	589331107	18,648	234,050	SH
MERCK & CO.	COM	589331107	25,669	348,640	SH
MEREDITH CORP	COM	589433101	62	1,800	SH
MERISTAR HOSPITALITY	COM	58984y103	305	13,600	SH
MERITOR AUTOMOTIVE INC	COM	59000G100	145	5,699	SH
MERRILL LYNCH & CO.	COM	590188108	1,089	13,700	SH
MERRILL LYNCH + CO INC	COM	590188108	7,597	85,900	SH
MESABA HLDGS INC	COM	59066B102	265	20,000	SH
META GROUP INC	COM	591002100	673	43,800	SH
METHODE ELECTRS INC	COM	591520200	231	21,000	SH
METRIS COS INC	COM	591598107	143	3,601	SH
METRIS COS INC	COM	591598107	72,918	1,789,388	SH
METRO AG	COM	504141904	382	6,100	SH
METROCALL STOCKS	COM	591647102	0	40,000	SH
METTLER-TOLEDO INTERNATIONAL	COM	592688105	15,010	588,631	SH
METZLER GROUP INC	COM	592903108	622	19,900	SH
METZLER GROUP INC	COM	592903108	46,134	1,670,000	SH
MEYER FRED INC DEL NEW	COM	592907109	841	14,280	SH
MGI PPTYS	COM	552885105	30	1,100	SH
MGIC INVESTMENT CORP	COM	552848103	263	5,400	SH
MGIC INVT CORP WIS	COM	552848103	214	6,100	SH
MGIC INVT CORP WIS	COM	552848103	5,519	113,500	SH
MGM GRAND INC	COM	552953101	842	25,035	SH
MIAMI CRUISELINE SERVICES HOLD I CX B	COM	593993108	1,604	3,333	SH
MICHAELS STORES INC SUB NT CV6.75%03	CVT	594087ac2	593	600,000	SH
MICRO WHSE INC	COM	59501B105	54	3,000	SH
MICROCHIP TECHNOLOGY INCORPORATED	COM	595017104	218	4,600	SH
MICROMUSE INC	COM	595094103	4,393	95,500	SH
MICRON 7.0% 7/1/04	CVT	595112AB9	202	2,000	SH
MICRON TECHNOLOGY INC	COM	595112103	324	8,000	SH
MICRON TECHNOLOGY INC	COM	595112103	241	5,000	SH
MICROSOFT	COM	594918104	61,787	685,090	SH
MICROSOFT CORP	COM	594918104	61,821	690,010	SH
MIDAMERICAN ENERGY HOLDINGS CO	COM	59562V107	177	5,100	SH
MIDCOAST ENERGY RES	COM	59563W104	2,306	143,000	SH
MIDWEST EXPRESS HLDGS INC	COM	597911106	97	3,300	SH
MILACRON INC	COM	598709103	24	1,300	SH
MILACRON INC	COM	598709103	33	2,100	SH
MILLENNIUM CHEMICALS INC	COM	599903101	225	11,300	SH
MILLENNIUM PHARMACEUTICALS	COM	599902103	625	20,000	SH
MILLER HERMAN	COM	600544100	153	7,300	SH
MILLER HERMAN INC	COM	600544100	471	26,100	SH

MELLON BANK CORP	DEFINED	1		21,800	
MELLON BK CORP	DEFINED	2		85,000	
MENTOR GRAPHICS	DEFINED	1		5,600	
MERCANTILE BANCORPORAT	DEFINED	1		6,000	(C)
MERCANTILE BANCORPORATION INC	DEFINED	2		48,300	
MERCANTILE BANCORPORTN	DEFINED	3		59,800	12,700
MERCANTILE BANKSHARES CORP	DEFINED	1		23,250	
MERCANTILE BANKSHARES CORP	DEFINED	2		20,100	
MERCK & CO INC	DEFINED	2		234,050	
MERCK & CO.	DEFINED	1		348,640	
MEREDITH CORP	DEFINED	1		1,800	
MERISTAR HOSPITALITY	DEFINED	3		13,600	
MERITOR AUTOMOTIVE INC	DEFINED	1		5,699	
MERRILL LYNCH & CO.	DEFINED	1		13,700	
MERRILL LYNCH + CO INC	DEFINED	2		85,900	
MESABA HLDGS INC	DEFINED	2		20,000	
META GROUP INC	DEFINED	2		43,800	
METHODE ELECTRS INC	DEFINED	2		21,000	
METRIS COS INC	DEFINED	2		3,601	
METRIS COS INC	DEFINED	3		1,723,452	65,936
METRO AG	DEFINED	2		6,100	
METROCALL STOCKS	DEFINED	2		40,000	
METTLER-TOLEDO INTERNATIONAL	DEFINED	1		588,631	
METZLER GROUP INC	DEFINED	2		19,900	
METZLER GROUP INC	DEFINED	3		1,609,200	60,800
MEYER FRED INC DEL NEW	DEFINED	2		14,280	
MGI PPTYS	DEFINED	2		1,100	
MGIC INVESTMENT CORP	DEFINED	1		5,400	
MGIC INVT CORP WIS	DEFINED	2		6,100	
MGIC INVT CORP WIS	DEFINED	3		82,100	31,400
MGM GRAND INC	DEFINED	2		25,035	
MIAMI CRUISELINE SERVICES HOLD I CX B	DEFINED	1		3,333	
MICHAELS STORES INC SUB NT CV6.75%03	DEFINED	3		600,000	
MICRO WHSE INC	DEFINED	1		3,000	
MICROCHIP TECHNOLOGY INCORPORATED	DEFINED	1		4,600	
MICROMUSE INC	DEFINED	2		95,500	
MICRON 7.0% 7/1/04	DEFINED	1		2,000	

MICRON TECHNOLOGY INC	DEFINED	1	8,000
MICRON TECHNOLOGY INC	DEFINED	2	5,000
MICROSOFT	DEFINED	1	685,090
MICROSOFT CORP	DEFINED	2	690,010
MIDAMERICAN ENERGY HOLDINGS CO	DEFINED	1	5,100
MIDCOAST ENERGY RES	DEFINED	3	143,000
MIDWEST EXPRESS HLDGS INC	DEFINED	2	3,300
MILACRON INC	DEFINED	1	1,300
MILACRON INC	DEFINED	2	2,100
MILLENNIUM CHEMICALS INC	DEFINED	2	11,300
MILLENNIUM PHARMACEUTICALS	DEFINED	2	20,000
MILLER HERMAN	DEFINED	1	7,300
MILLER HERMAN INC	DEFINED	2	26,100

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As of 6/30/99

MILLIPORE CORP	COM	601073109	69	1,700	SH
MILLIPORE CORP	COM	601073109	18,456	455,000	SH
MILLS COPORATION	COM	601148109	3,253	150,000	SH
MINAS BUENAVENTURA-SPON ADR	COM	204448104	168	11,000	SH
MINDSPRING ENTERPRISES INC	COM	602683104	567	6,600	SH
MINERALS TECHNOLOGIES INC	COM	603158106	112	2,000	SH
MINERALS TECHNOLOGIES INC	COM	603158106	912	19,000	SH
MINNESOTA MINING & MFG.	COM	604059105	1,452	16,700	SH
MINNESOTA MNG + MFG CO	COM	604059105	6,576	92,949	SH
MINNESOTA POWER, INC	COM	604110106	115	5,800	SH
MIRAGE RESORTS INC	COM	60462E1047	124	7,400	SH
MIRAGE RESORTS INC	COM	60462E104	799	38,296	SH
MITCHELL ENERGY + DEV CORP	COM	606592301	225	18,000	SH
MITEL CORP	COM	606711109	1,809	275,125	SH
MMC NETWORKS INC	COM	55308N102	17,564	392,500	SH
MOBIL CORP	COM	607059102	11,492	129,550	SH
MOBIL CORP.	COM	607059102	3,985	40,350	SH
MOBILE MINI	COM	60740F105	1,072	54,800	SH
MODINE MFG CO	COM	607828100	81	2,500	SH
MODIS PROFESSIONAL SERVICES	COM	607830106	138	10,200	SH
MOHAWK INDS INC	COM	608190104	1,680	56,000	SH
MOHAWK INDUSTRIES INC	COM	608190104	161	5,300	SH
MOLEX INC	COM	608554101	506	13,686	SH
MOLEX INC	COM	608554200	839	32,500	SH
MOLEX INC	COM	608554101	492	16,737	SH
MONSANTO COMPANY	COM	611662107	942	23,800	SH
MONTANA POWER CO	COM	612085100	338	4,800	SH
MONTANA PWR CO	COM	612085100	736	10,000	SH
MONY GROUP INC	COM	615337102	62	2,500	SH
MOOG INC	COM	615394202	70	2,300	SH
MOORE CORP	COM	615785102	1,622	184,750	SH
MORGAN J P + CO INC	COM	616880100	5,737	46,497	SH
MORGAN J.P.	COM	616880100	1,068	7,600	SH
MORGAN STANLEY ASIA PAC FD INC	COM	61744U106	656	82,000	SH
MORGAN STANLEY DEAN WITTER	COM	617446448	20,933	208,995	SH
MORGAN STANLEY DEAN WITTER & CO	COM	617446448	24,650	240,191	SH
MORGAN STANLEY DW INDIA INVESTMENT FU	COM	61745C105	291	30,000	SH
MOTOROLA INC	COM	620076109	2,246	23,700	SH
MOTOROLA INC	COM	620076109	9,437	125,750	SH
MOVADO GROUP INC	COM	624580106	1,304	52,200	SH
MTI HOLDING INC COMMON	COM	553769100	0	104,164	SH
MULTEX SYS INC	COM	625367107	2,405	38,500	SH
MURATA MFG CO	COM	661040006	692	13,000	SH
MURPHY OIL CORP	COM	626717102	190	3,900	SH
MURPHY OIL CORP	COM	626717102	266	6,400	SH
MYLAN LABORATORIES	COM	628530107	313	11,800	SH
MYLAN LABS INC	COM	628530107	5,740	216,600	SH
NABISCO GROUP HOLDINGS	COM	62952P102	284	14,500	SH
NABISCO HLDGS CORP	COM	629526104	1,135	27,300	SH
NABORS INDS INC	COM	629568106	212	8,700	SH

MILLIPORE CORP	DEFINED	1	1,700	
MILLIPORE CORP	DEFINED	3	444,700	10,300
MILLS COPORATION	DEFINED	1	150,000	
MINAS BUENAVENTURA-SPON ADR	DEFINED	1	11,000	
MINDSPRING ENTERPRISES INC	DEFINED	2	6,600	
MINERALS TECHNOLOGIES INC	DEFINED	1	2,000	
MINERALS TECHNOLOGIES INC	DEFINED	2	19,000	
MINNESOTA MINING & MFG.	DEFINED	1	16,700	
MINNESOTA MNG + MFG CO	DEFINED	2	92,949	
MINNESOTA POWER, INC	DEFINED	1	5,800	
MIRAGE RESORTS INC	DEFINED	1	7,400	
MIRAGE RESORTS INC	DEFINED	2	38,296	
MITCHELL ENERGY + DEV CORP	DEFINED	2	18,000	
MITEL CORP	DEFINED	1	275,125	
MMC NETWORKS INC	DEFINED	3	384,500	8,000
MOBIL CORP	DEFINED	2	129,550	
MOBIL CORP.	DEFINED	1	40,350	
MOBILE MINI	DEFINED	3	54,800	
MODINE MFG CO	DEFINED	1	2,500	
MODIS PROFESSIONAL SERVICES	DEFINED	1	10,200	
MOHAWK INDS INC	DEFINED	2	56,000	
MOHAWK INDUSTRIES INC	DEFINED	1	5,300	
MOLEX INC	DEFINED	1	13,686	
MOLEX INC	DEFINED	2	32,500	
MOLEX INC	DEFINED	2	16,737	
MONSANTO COMPANY	DEFINED	1	23,800	

MONTANA POWER CO	DEFINED	1		4,800	
MONTANA PWR CO	DEFINED	2		10,000	
MONY GROUP INC	DEFINED	2		2,500	
MOOG INC	DEFINED	2		2,300	
MOORE CORP	DEFINED	1		184,750	
MORGAN J P + CO INC	DEFINED	2		46,497	
MORGAN J.P.	DEFINED	1		7,600	
MORGAN STANLEY ASIA PAC FD INC	DEFINED	2		82,000	
MORGAN STANLEY DEAN WITTER	DEFINED	2		208,995	
MORGAN STANLEY DEAN WITTER & CO	DEFINED	1		240,191	
MORGAN STANLEY DW INDIA INVESTMENT FU	DEFINED	1		30,000	
MOTOROLA INC	DEFINED	1		23,700	
MOTOROLA INC	DEFINED	2		125,750	
MOVADO GROUP INC	DEFINED	2		52,200	
MTI HOLDING INC COMMON	DEFINED	2		104,164	
MULTEX SYS INC	DEFINED	2		38,500	
MURATA MFG CO	DEFINED	2		13,000	
MURPHY OIL CORP	DEFINED	1		3,900	
MURPHY OIL CORP	DEFINED	2		6,400	
MYLAN LABORATORIES	DEFINED	1		11,800	
MYLAN LABS INC	DEFINED	3		188,300	28,300
NABISCO GROUP HOLDINGS	DEFINED	1		14,500	
NABISCO HLDGS CORP	DEFINED	2		27,300	
NABORS INDS INC	DEFINED	1		8,700	

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File Number 28-219 (Consolidated)
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NAC RE CORP	COM	628907107	413	7,700	SH
NACCO INDUSTRIES -CL A	COM	629579103	29	400	SH
NALCO CHEM CO	COM	629853102	5,814	218,868	SH
NALCO CHEMICAL CO	COM	629853102	130	2,500	SH
NALE LABORATORIES WARRANTS	COM	629857111	400	26,000	SH
NANOGEN INC	COM	630075109	3,438	500,000	SH
NANOGEN INC	COM	630075109	185	20,000	SH
NATIONAL AUSTRALIA BK 7.875% PFD	CVT	632525309	3,797	125,000	SH
NATIONAL CITY CORP	COM	635405103	878	13,400	SH
NATIONAL CITY CORP	COM	635405103	976	14,700	SH
NATIONAL COMM BANCORP	COM	635449101	342	15,000	SH
NATIONAL DATA CORP	COM	635621105	399	9,500	SH
NATIONAL EQUIPMENT SERV	COM	635847106	0	75,000	SH
NATIONAL FUEL GAS CO N	COM	636180101	160	3,300	SH
NATIONAL FUEL GAS CO N J	COM	636180101	279	7,100	SH
NATIONAL INSTRS CORP	COM	636518102	382	13,550	SH
NATIONAL PRESTO INDS INC	COM	637215104	2,112	59,600	SH
NATIONAL SEMICONDUCTOR 6.5% 10/01/02	CVT	637640AB9	143	1,500	SH
NATIONAL SEMICONDUCTOR	COM	637640103	144	5,700	SH
NATIONAL SERVICE INDS INC	COM	637657107	50	1,400	SH
NATIONAL SVC INDS INC	COM	637657107	4,579	134,438	SH
NATIONWIDE HEALTH PPTY	COM	638620104	6,729	353,000	SH
NAUTICA ENTERPRISES INC	COM	639089101	101	8,900	SH
NAVISTAR INTERNATIONAL	COM	63934E1082	135	2,700	SH
NCH CORP.	COM	628850109	30	600	SH
NEOMAGIC CORP	COM	640497103	64	6,400	SH
NEON SYS INC	COM	640509105	553	10,200	SH
NETGRAVITY INC	COM	641114103	2,852	69,000	SH
NETWORK APPLIANCE INC	COM	64120L104	4,250	83,900	SH
NETWORK EQUIP TECHNOLOGIES	COM	641208103	286	32,000	SH
NETWORK SOLUTIONS INC	COM	64121q102	26,863	339,500	SH
NETWORK SOLUTIONS INC DEL	COM	64121Q102	3,976	37,600	SH
NETWORKS ASSOCIATES INC	COM	640938106	166	11,300	SH
NETWORKS ASSOCS INC	COM	640938106	199	6,500	SH
NEVADA POWER CO	COM	641423108	105	4,200	SH
NEVADA PWR CO	COM	641423108	1,015	41,000	SH
NEW CENTURY ENERGIES	COM	64352U103	190	4,900	SH
NEW ENGLAND ELEC SYS	COM	644001109	281	5,600	SH
NEW JERSEY RES CORP	COM	646025106	64	1,800	SH
NEW PLAN EXCEL REALTY	COM	648053106	11,255	625,300	SH
NEW YORK TIMES	COM	650111107	283	7,700	SH
NEW YORK TIMES CO	COM	650111107	46	1,600	SH
NEWBRIDGE NETWORKS	COM	650901101	2,914	101,800	SH
NEWCOURT CR GROUP INC	COM	650905102	280	10,350	SH
NEWELL RUBBERMAID INC	COM	651229106	660	14,237	SH
NEWELL RUBBERMAID INC	COM	651229106	5,742	120,874	SH
NEWFIELD EXPL CO	COM	651290108	317	14,000	SH
NEWMONT MINING CORP	COM	651639106	122	6,133	SH
NEWPORT NEWS SHIPBUILDING	COM	652228107	74	2,500	SH
NEWS CORP LTD	COM	652487802	1,185	43,100	SH

NAC RE CORP	DEFINED	2		7,700	
NACCO INDUSTRIES -CL A	DEFINED	1		400	
NALCO CHEM CO	DEFINED	2		218,868	
NALCO CHEMICAL CO	DEFINED	1		2,500	
NALE LABORATORIES WARRANTS	DEFINED	1		26,000	
NANOGEN INC	DEFINED	1		500,000	
NANOGEN INC	DEFINED	2		20,000	
NATIONAL AUSTRALIA BK 7.875% PFD	DEFINED	1		125,000	
NATIONAL CITY CORP	DEFINED	1		13,400	
NATIONAL CITY CORP	DEFINED	2		14,700	
NATIONAL COMM BANCORP	DEFINED	2		15,000	
NATIONAL DATA CORP	DEFINED	2		9,500	
NATIONAL EQUIPMENT SERV	DEFINED	2		75,000	
NATIONAL FUEL GAS CO N	DEFINED	1		3,300	
NATIONAL FUEL GAS CO N J	DEFINED	2		7,100	

NATIONAL INSTRS CORP	DEFINED	2	13,550	
NATIONAL PRESTO INDS INC	DEFINED	2	59,600	
NATIONAL SEMICONDUCTER 6.5% 10/01/02	DEFINED	1	1,500	
NATIONAL SEMICONDUCTOR	DEFINED	1	5,700	
NATIONAL SERVICE INDS INC	DEFINED	1	1,400	
NATIONAL SVC INDS INC	DEFINED	2	134,438	
NATIONWIDE HEALTH PPTY	DEFINED	3	290,300	62,700
NAUTICA ENTERPRISES INC	DEFINED	2	8,900	
NAVISTAR INTERNATIONAL	DEFINED	1	2,700	
NCH CORP.	DEFINED	1	600	
NEOMAGIC CORP	DEFINED	2	6,400	
NEON SYS INC	DEFINED	2	10,200	
NETGRAVITY INC	DEFINED	2	69,000	
NETWORK APPLIANCE INC	DEFINED	2	83,900	
NETWORK EQUIP TECHNOLOGIES	DEFINED	2	32,000	
NETWORK SOLUTIONS INC	DEFINED	3	324,100	15,400
NETWORK SOLUTIONS INC DEL	DEFINED	2	37,600	
NETWORKS ASSOCIATES INC	DEFINED	1	11,300	
NETWORKS ASSOCS INC	DEFINED	2	6,500	
NEVADA POWER CO	DEFINED	1	4,200	
NEVADA PWR CO	DEFINED	2	41,000	
NEW CENTURY ENERGIES	DEFINED	1	4,900	
NEW ENGLAND ELEC SYS	DEFINED	1	5,600	
NEW JERSEY RES CORP	DEFINED	2	1,800	
NEW PLAN EXCEL REALTY	DEFINED	3	513,400	111,900
NEW YORK TIMES	DEFINED	1	7,700	
NEW YORK TIMES CO	DEFINED	2	1,600	
NEWRIDGE NETWORKS	DEFINED	1	101,800	
NEWCOURT CR GROUP INC	DEFINED	2	10,350	
NEWELL RUBBERMAID INC	DEFINED	1	14,237	
NEWELL RUBBERMAID INC	DEFINED	2	120,874	
NEWFIELD EXPL CO	DEFINED	2	14,000	
NEWMONT MINING CORP	DEFINED	1	6,133	
NEWPORT NEWS SHIPBUILDING	DEFINED	1	2,500	
NEWS CORP LTD	DEFINED	2	43,100	

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File Number 28-219 (Consolidated)
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NEWS CORPORATION	COM	662075902	56	8,162	SH
NEWS CORPORATION	COM	688692003	101	13,685	SH
NEXTCARD INC	COM	65332K107	6,631	195,400	SH
NEXTEL COMMUNICATIONS	COM	65332V103	527	10,500	SH
NEXTLINK COMMUNICATIONS INC	COM	65333H707	812	14,500	SH
NIAGARA MOHAWK HLDGS INC	COM	653520106	2,245	167,100	SH
NIAGARA MOHAWK HOLDINGS INC	COM	653520106	93	5,800	SH
NICOR INC	COM	654086107	72	1,900	SH
NIELSEN MEDIA RESH INC	COM	653929307	788	31,933	SH
NIKE INC CL B	COM	654106103	1,109	18,325	SH
NIKE INC.	COM	654106103	729	11,500	SH
NIPPON TEL+TEL CP	COM	664137007	774	79	SH
NISOURCE INC	COM	65473P105	279	10,800	SH
NOBLE AFFILIATES INC	COM	654894104	132	4,700	SH
NOBLE DRILLING CORP	COM	655042109	222	11,300	SH
NOBLE DRILLING CORP	COM	655042109	55	3,200	SH
NOKIA CORP	COM	654902204	8,009	55,475	SH
NOMURA SECURITIES	COM	664310000	199	19,000	SH
NORDSON CORP	COM	655663102	98	1,600	SH
NORDSON CORP	COM	655663102	279	5,000	SH
NORDSTROM INC.	COM	655664100	211	6,300	SH
NORFOLK AND SOUTHERN	COM	655844108	452	15,000	SH
NORFOLK SOUTHN CORP	COM	655844108	4,225	160,188	SH
NORTEL NETWORKS CORP	COM	656569100	25,294	291,360	SH
NORTH FORK BANCORPORATION	COM	659424105	278	13,000	SH
NORTH FORK BANCORPORATION INC	COM	659424105	1,208	57,200	SH
NORTHEAST UTILS	COM	664397106	198	11,100	SH
NORTHERN STATES POWER - MN	COM	665772109	135	5,600	SH
NORTHERN TELECOM LTD	COM	665815106	1,777	28,600	SH
NORTHERN TELECOM LTD	COM	665815106	8,977	108,500	SH
NORTHERN TELECOM LTD	COM	665815957	430	6,900	SH
NORTHERN TR CORP	COM	665859104	446	4,600	SH
NORTHROP GRUMMAN CORP	COM	666807102	139	2,100	SH
NORTHROP GRUMMAN CORP	COM	666807102	54	900	SH
NORTHWAY FINANCIAL INC.	COM	667270102	1,249	45,010	SH
NORTHWEST NAT GAS CO	COM	667655104	893	40,800	SH
NORTHWEST NATURAL GAS CO.	COM	667655104	405	16,800	SH
NOVA CORP GA	COM	669784100	457	17,400	SH
NOVA CORP GA	COM	669784100	59,001	2,360,021	SH
NOVA CORP/GEORGIA	COM	669784100	145	5,800	SH
NOVARTIS AG	COM	66987V109	479	5,900	SH
NOVELL INC	COM	670006105	1,496	59,400	SH
NOVELL INC.	COM	670006105	371	14,000	SH
NS GROUP INC	COM	628916108	278	50,000	SH
NTL INC	COM	629407107	195	2,400	SH
NUCOR CORP	COM	670346105	171	3,600	SH
NUI CORP	COM	629430109	125	5,800	SH
O CHARLEYS INC	COM	670823103	3,778	236,100	SH
OAK INDS INC	COM	671400505	149	4,700	SH
OAK INDS INC	COM	671400505	64,983	1,481,100	SH

NEWS CORPORATION	DEFINED	2	8,162	
NEWS CORPORATION	DEFINED	2	13,685	
NEXTCARD INC	DEFINED	3	191,300	4,100
NEXTEL COMMUNICATIONS	DEFINED	1	10,500	

NEXLINK COMMUNICATIONS INC	DEFINED	2	14,500	
NIAGARA MOHAWK HLDGS INC	DEFINED	2	167,100	
NIAGARA MOHAWK HOLDINGS INC	DEFINED	1	5,800	
NICOR INC	DEFINED	1	1,900	
NIELSEN MEDIA RESH INC	DEFINED	2	31,933	
NIKE INC CL B	DEFINED	2	18,325	
NIKE INC.	DEFINED	1	11,500	
NIPPON TEL+TEL CP	DEFINED	2	79	
NISOURCE INC	DEFINED	1	10,800	
NOBLE AFFILIATES INC	DEFINED	1	4,700	
NOBLE DRILLING CORP	DEFINED	1	11,300	
NOBLE DRILLING CORP	DEFINED	2	3,200	
NOKIA CORP	DEFINED	2	55,475	
NOMURA SECURITIES	DEFINED	2	19,000	
NORDSON CORP	DEFINED	1	1,600	
NORDSON CORP	DEFINED	2	5,000	
NORDSTROM INC.	DEFINED	1	6,300	
NORFOLK AND SOUTHERN	DEFINED	1	15,000	
NORFOLK SOUTHN CORP	DEFINED	2	160,188	
NORTEL NETWORKS CORP	DEFINED	1	291,360	
NORTH FORK BANCORPORATION	DEFINED	1	13,000	
NORTH FORK BANCORPORATION INC	DEFINED	2	57,200	
NORTHEAST UTILS	DEFINED	1	11,100	
NORTHERN STATES POWER - MN	DEFINED	1	5,600	
NORTHERN TELECOM LTD	DEFINED	2	28,600	
NORTHERN TELECOM LTD	DEFINED	1	108,500	
NORTHERN TELECOM LTD	DEFINED	2	6,900	
NORTHERN TR CORP	DEFINED	1	4,600	
NORTHROP GRUMMAN CORP	DEFINED	1	2,100	
NORTHROP GRUMMAN CORP	DEFINED	2	900	
NORTHWAY FINANCIAL INC.	DEFINED	1	45,010	
NORTHWEST NAT GAS CO	DEFINED	2	40,800	
NORTHWEST NATURAL GAS CO.	DEFINED	1	16,800	
NOVA CORP GA	DEFINED	2	17,400	
NOVA CORP GA	DEFINED	3	2,279,315	80,706
NOVA CORP/GEORGIA	DEFINED	1	5,800	
NOVARTIS AG	DEFINED	2	5,900	
NOVELL INC	DEFINED	2	59,400	
NOVELL INC.	DEFINED	1	14,000	
NS GROUP INC	DEFINED	2	50,000	
NTL INC	DEFINED	2	2,400	
NUCOR CORP	DEFINED	1	3,600	
NUI CORP	DEFINED	2	5,800	
O CHARLEYS INC	DEFINED	3	236,100	
OAK INDS INC	DEFINED	2	4,700	
OAK INDS INC	DEFINED	3	1,443,200	37,900

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File Number 28-219 (Consolidated)
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OAKLEY INC	COM	673662102	2,959	426,420	SH
OCCIDENTAL PETROLEUM	COM	674599105	277	13,100	SH
OCEAN ENERGY INC TEX	COM	67481E106	88	12,900	SH
OFFICE DEPOT INC	COM	676220106	3,198	108,471	SH
OFFICE DEPOT INCORPORATED	COM	676220106	710	32,200	SH
OFFICEMAX INC	COM	67622M108	128	10,700	SH
OFFSHORE LOGISTICS INC	COM	676255102	1,793	154,200	SH
OGDEN CORP	COM	676346109	105	3,900	SH
OGE ENERGY CORP.	COM	670837103	166	7,000	SH
OHIO CAS CORP	COM	677240103	78	2,000	SH
OIL CO LUKOIL	COM	677862104	3	120	SH
OLD KENT FINANCIAL CORP	COM	679833103	426	10,185	SH
OLD REPUBLIC INTERNATIONAL GROUP	COM	680223104	216	12,500	SH
OLIN CORP	COM	680665205	55	4,200	SH
OLSTEM CORP.	COM	681385100	42	6,600	SH
OMNICARE INC	COM	681904108	97	7,700	SH
OMNICARE INC	COM	681904108	170	8,900	SH
OMNICARE INC	COM	681904108	369	29,200	SH
OMNICOM GROUP	COM	681919106	1,119	14,000	SH
OMNICOM GROUP INC	COM	681919106	496	6,200	SH
OMNIPPOINT CORP	COM	68212D102	138	9,600	SH
OMNIQUIP INTL INC	COM	681969101	72	6,100	SH
ON ASSIGNMENT INC	COM	682159108	513	20,000	SH
ONEOK	COM	682680103	25	800	SH
ONHEALTH NETWORK CO	COM	68272W107	996	93,700	SH
ONYX SOFTWARE CORP	COM	683402101	1,163	29,700	SH
ORACLE CORP	COM	68389X105	18	700	SH
ORACLE SYSTEMS	COM	68389X105	2,119	57,075	SH
ORANGE	COM	066149907	292	20,900	SH
ORBOTECH LTD	COM	M75253100	399	8,100	SH
OREGON STL MLS INC	COM	686079104	27	2,000	SH
ORION CAP CORP	COM	686268103	247	7,900	SH
ORTHODONTIC CTRS AMER	COM	68750P103	18,700	1,323,900	SH
ORTHODONTIC CTRS AMER INC	COM	68750P103	394	25,000	SH
OSHKOSH TRUCK CORP	COM	688239201	3,298	102,000	SH
OUTBACK STEAKHOUSE	COM	689899102	543	13,800	SH
OUTBACK STEAKHOUSE INC	COM	689899102	242	6,150	SH
OUTBACK STEAKHOUSE INC	COM	689899102	3,443	105,300	SH
OUTDOOR SYS INC	COM	690057104	3,254	108,480	SH
OUTDOOR SYS INC	COM	690057104	99,230	2,718,639	SH
OVERSEAS SHIPHOLDING	COM	690368105	40	3,100	SH
OWENS CORNING	COM	69073F103	69	2,000	SH
OWENS ILL INC	COM	690768403	575	23,000	SH
OWENS-ILLINOIS INC	COM	690768403	173	5,300	SH
OXFORD HEALTH PLANS	COM	691471106	115	7,400	SH
P + O	COM	068004001	278	19,040	SH
P G & E CORPORATION	COM	69331C108	13,410	413,400	SH
P P & L RESOURCES INC	COM	693499105	178	5,800	SH
PACCAR INC	COM	693718108	144	2,700	SH

PACCAR INC COM	COM	693718108	7,344	137,600	SH
OAKLEY INC	DEFINED	2		426,420	
OCCIDENTAL PETROLEUM	DEFINED	1		13,100	
OCEAN ENERGY INC TEX	DEFINED	2		12,900	
OFFICE DEPOT INC	DEFINED	2		108,471	
OFFICE DEPOT INCORPORATED	DEFINED	1		32,200	
OFFICEMAX INC	DEFINED	1		10,700	
OFFSHORE LOGISTICS INC	DEFINED	2		154,200	
OGDEN CORP	DEFINED	1		3,900	
OGE ENERGY CORP.	DEFINED	1		7,000	
OHIO CAS CORP	DEFINED	2		2,000	
OIL CO LUKOIL	DEFINED	2		120	
OLD KENT FINANCIAL CORP	DEFINED	1		10,185	
OLD REPUBLIC INTERNATIONAL GROUP	DEFINED	1		12,500	
OLIN CORP	DEFINED	1		4,200	
OLSTEN CORP.	DEFINED	1		6,600	
OMNICARE INC	DEFINED	1		7,700	
OMNICARE INC	DEFINED	2		8,900	
OMNICARE INC	DEFINED	3		29,200	
OMNICOM GROUP	DEFINED	2		14,000	
OMNICOM GROUP INC	DEFINED	1		6,200	
OMNIPPOINT CORP	DEFINED	2		9,600	
OMNIQUIP INTL INC	DEFINED	2		6,100	
ON ASSIGNMENT INC	DEFINED	2		20,000	
ONEOK	DEFINED	1		800	
ONHEALTH NETWORK CO	DEFINED	3		93,700	
ONYX SOFTWARE CORP	DEFINED	2		29,700	
ORACLE CORP	DEFINED	2		700	
ORACLE SYSTEMS	DEFINED	1		57,075	
ORANGE	DEFINED	2		20,900	
ORBOTECH LTD	DEFINED	2		8,100	
OREGON STL MLS INC	DEFINED	1		2,000	
ORION CAP CORP	DEFINED	2		7,900	
ORTHODONTIC CTRS AMER	DEFINED	3		1,291,700	32,200
ORTHODONTIC CTRS AMER INC	DEFINED	2		25,000	
OSHKOSH TRUCK CORP	DEFINED	2		102,000	
OUTBACK STEAKHOUSE	DEFINED	3		13,800	
OUTBACK STEAKHOUSE INC	DEFINED	1		6,150	
OUTBACK STEAKHOUSE INC	DEFINED	2		105,300	
OUTDOOR SYS INC	DEFINED	2		108,480	
OUTDOOR SYS INC	DEFINED	3		2,633,014	85,625
OVERSEAS SHIPHOLDING	DEFINED	1		3,100	
OWENS CORNING	DEFINED	1		2,000	
OWENS ILL INC	DEFINED	2		23,000	
OWENS-ILLINOIS INC	DEFINED	1		5,300	
OXFORD HEALTH PLANS	DEFINED	1		7,400	
P + O	DEFINED	2		19,040	
P G & E CORPORATION	DEFINED	1		413,400	
P P & L RESOURCES INC	DEFINED	1		5,800	
PACCAR INC	DEFINED	1		2,700	
PACCAR INC COM	DEFINED	3		117,400	20,200

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PACIFIC CENTURY FINL	COM	694058108	142	6,600	SH
PACIFIC GULF PPTYS INC	COM	694396102	63	3,500	SH
PACIFICARE HEALTH SYSTEMS INC	COM	695112102	245	3,404	SH
PACIFICORP	COM	695114108	215	11,700	SH
PAINE WEBBER GROUP INC	COM	695629105	257	5,500	SH
PAINE WEBBER GROUP INC	COM	695629105	3,190	80,000	SH
PAINE WEBBER GROUP INC	COM	695629105	234	5,000	SH
PALL CORP	COM	696429307	107	4,800	SH
PALL CORP	COM	696429307	222	13,400	SH
PAN PACIFIC RETAIL	COM	69806L104	3,528	182,100	SH
PANAMERICAN BEVERAGES	COM	P74823108	207	8,700	SH
PANTRY INC COM	COM	698657103	790	49,000	SH
PAPA JOHNS INTL INC	COM	698813102	434	9,900	SH
PAPA JOHN'S INTL INC	COM	698813102	116	2,600	SH
PARAMETRIC TECHNOLOGY CORP	COM	699173100	146	10,500	SH
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,335	67,600	SH
PARK PLACE ENTERTAINMENT	COM	700690100	33	3,500	SH
PARKER HANNIFAN	COM	701094104	201	4,400	SH
PARKWAY PPTYS INC	COM	701590104	282	10,000	SH
PARMALAT FINANZ	COM	471440909	234	164,600	SH
PARTNERRE LTD	COM	G6852T105	45	1,100	SH
PAYCHEX INC	COM	704326107	271	8,500	SH
PAYCHEX INC	COM	704326107	1,921	40,500	SH
PAYCHEX INC	COM	704326107	56,216	1,763,648	SH
PAYLESS SHOESOURCE INC	COM	704379106	632	13,600	SH
PAYLESS SHOESOURCE INC.	COM	704379106	187	3,500	SH
PE CORP-PE BIOSYSTEMS	COM	69332S102	218	1,900	SH
PECO ENERGY CO	COM	693304107	327	7,800	SH
PECO ENERGY CO	COM	693304107	5,550	120,000	SH
PENNCORP FINANCIAL GROUP	COM	708094107	12	7,225	SH
PENNEY J C INC	COM	708160106	1,458	36,000	SH
PENSKE MOTORSPORTS INC	COM	709598106	1,114	31,600	SH
PENFAIR INC	COM	709631105	257	7,600	SH
PENFAIR, INC	COM	709631105	151	3,300	SH
PENZOIL-QUAKER STATE CO	COM	709323109	105	6,999	SH
PEOPLES ENERGY CORP	COM	711030106	452	14,000	SH
PEOPLE'S ENERGY CORP.	COM	711030106	53	1,400	SH
PEOPLES HERITAGE FINL GROUP	COM	711147108	1,101	61,400	SH

PEOPLESOFT INC	COM	712713106	174	10,100	SH
PEP BOYS MANNY MOE & JAC	COM	713278109	50	2,400	SH
PEPSI BOTTLING GROUP INC	COM	713409100	2,190	101,000	SH
PEPSICO INC.	COM	713448108	11,711	302,700	SH
PEPSI-GEMEX S.A.- GDR	COM	713435105	1,132	124,100	SH
PERRIGO CO	COM	714290103	50	6,600	SH
PERRIGO CO	COM	714290103	433	59,700	SH
PERVASIVE SOFTWARE INC	COM	715710109	13,661	549,200	SH
PETROL BRASILEIROS	COM	268453008	102	737,000	SH
PETROLEUM GEO SVCS AS	COM	716597109	688	45,100	SH
PETSMART INC	COM	716768106	590	73,800	SH
PETSMART INC	COM	716768106	9,370	914,100	SH

PACIFIC CENTURY FINL	DEFINED	1	6,600		
PACIFIC GULF PPTYS INC	DEFINED	2	3,500		
PACIFICARE HEALTH SYSTEMS INC	DEFINED	1	3,404		
PACIFICORP	DEFINED	1	11,700		
PAINE WEBBER GROUP INC	DEFINED	1	5,500		
PAINE WEBBER GROUP INC	DEFINED	2	80,000		
PAINE WEBBER GROUP INC	DEFINED	3	5,000		
PALL CORP	DEFINED	1	4,800		
PALL CORP	DEFINED	2	13,400		
PAN PACIFIC RETAIL	DEFINED	3	150,000	32,100	
PANAMERICAN BEVERAGES	DEFINED	1	8,700		
PANTRY INC COM	DEFINED	3	49,000		
PAPA JOHNS INTL INC	DEFINED	2	9,900		
PAPA JOHN'S INTL INC	DEFINED	1	2,600		
PARAMETRIC TECHNOLOGY CORP	DEFINED	1	10,500		
PARAMETRIC TECHNOLOGY CORP	DEFINED	2	67,600		
PARK PLACE ENTERTAINMENT	DEFINED	1	3,500		
PARKER HANNIFAN	DEFINED	1	4,400		
PARKWAY PPTYS INC	DEFINED	2	10,000		
PARMALAT FINANZ	DEFINED	2	164,600		
PARTNERRE LTD	DEFINED	2	1,100		
PAYCHEX INC	DEFINED	1	8,500		
PAYCHEX INC	DEFINED	2	40,500		
PAYCHEX INC	DEFINED	3	1,699,649	63,999	
PAYLESS SHOESOURCE INC	DEFINED	2	13,600		
PAYLESS SHOESOURCE INC.	DEFINED	1	3,500		
PE CORP-PE BIOSYSTEMS	DEFINED	1	1,900		
PECO ENERGY CO	DEFINED	1	7,800		
PECO ENERGY CO	DEFINED	2	120,000		
PENNCORP FINANCIAL GROUP	DEFINED	1	7,225		
PENNEY J C INC	DEFINED	2	36,000		
PENSKE MOTORSPORTS INC	DEFINED	2	31,600		
PENTAIR INC	DEFINED	2	7,600		
PENTAIR, INC	DEFINED	1	3,300		
PENZOIL-QUAKER STATE CO	DEFINED	1	6,999		
PEOPLES ENERGY CORP	DEFINED	2	14,000		
PEOPLE'S ENERGY CORP.	DEFINED	1	1,400		
PEOPLES HERITAGE FINL GROUP	DEFINED	2	61,400		
PEOPLESOFT INC	DEFINED	1	10,100		
PEP BOYS MANNY MOE & JAC	DEFINED	1	2,400		
PEPSI BOTTLING GROUP INC	DEFINED	2	101,000		
PEPSICO INC.	DEFINED	1	302,700		
PEPSI-GEMEX S.A.- GDR	DEFINED	1	124,100		
PERRIGO CO	DEFINED	1	6,600		
PERRIGO CO	DEFINED	2	59,700		
PERVASIVE SOFTWARE INC	DEFINED	3	549,200		
PETROL BRASILEIROS	DEFINED	2	737,000		
PETROLEUM GEO SVCS AS	DEFINED	2	45,100		
PETSMART INC	DEFINED	2	73,800		
PETSMART INC	DEFINED	3	914,100		

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PETSMART INC SB NT CV 6.75%04	CVT	716768ab2	513	400,000	SH
PFF BANCORP INC	COM	69331W104	175	10,000	SH
PFIZER	COM	717081103	6,262	57,450	SH
PFIZER INC	COM	717081103	30,456	230,365	SH
PG+E CORP	COM	69331C108	311	10,000	SH
PHARMACIA & UPJOHN INC	COM	716941109	1,613	28,400	SH
PHARMACIA + UPJOHN INC	COM	716941109	4,965	79,600	SH
PHELPS DODGE CORP.	COM	717265102	14,500	234,100	SH
PHILADELPHIA CONSOLIDATED HLDG CO	COM	717528103	1,898	81,232	SH
PHILIP MORRIS	COM	718154107	25,748	640,700	SH
PHILIP MORRIS COS INC	COM	718154107	14,368	408,313	SH
PHILLIPS PETROLEUM	COM	718507106	5,051	100,400	SH
PIER 1 IMPORTS INC	COM	720279108	403	49,600	SH
PINNACLE SYS INC	COM	723481107	209	4,600	SH
PINNACLE WEST CAP CORP	COM	723484101	302	7,500	SH
PINNACLE WEST CAP CORP	COM	723484101	247	6,800	SH
PIONEER HI BRED INTNL INC	COM	723686101	370	9,500	SH
PIONEER NATURAL RESOURCES CO	COM	723787107	101	9,200	SH
PITNEY BOWES	COM	724479100	752	11,700	SH
PITTSTON BRINKS GROUP	COM	725701106	251	10,700	SH
PITTSTON BRINK'S GROUP	COM	725701106	94	3,500	SH
PITTSTON CO	COM	725701882	61	8,800	SH
PITTMAY CORP DEL	COM	725790208	792	29,900	SH
PIXAR	COM	725811103	310	8,000	SH
PIXAR COM	COM	725811103	2,450	56,800	SH
PJ AMER INC COM	COM	725850104	3,581	169,000	SH
PLACER DOME INC	COM	725906101	114	9,700	SH

PLATINUM TECHNOLOGY INTL INC	COM	72764T101	213	8,400	SH
PLEXUS CORP	COM	729132100	141	5,000	SH
PLX TECHNOLOGY INC	COM	693417107	3,553	75,000	SH
PMC SIERRA INC	COM	69344F106	363	5,100	SH
PMI GROUP INC	COM	69344M101	201	3,200	SH
PNC FINANCIAL CORP	COM	693475105	749	13,000	SH
POGO PRODUCING CO	COM	730448107	18,137	973,800	SH
POLARIS INDS INC	COM	731068102	178	5,600	SH
POLAROID CORP	COM	731095105	50	1,800	SH
POLICY MANAGEMENT SYSTEMS	COM	731108106	96	3,200	SH
POLICY MGMT SYS CORP	COM	731108106	815	26,600	SH
POLO RALPH LAUREN CORP	COM	731572103	332	16,700	SH
POST PPTYS INC	COM	737464107	10,480	255,600	SH
POST PROPERTIES INC	COM	737464107	4,141	101,000	SH
POTLATCH CORP	COM	737628107	44	1,000	SH
POTLATCH CORP	COM	737628107	367	10,800	SH
POTOMAC ELEC PWR CO	COM	737679100	303	10,300	SH
POWER INTERIGATIONS INC	COM	739276103	50	678	SH
PPG INDUSTRIES INC	COM	693506107	443	7,500	SH
PPT VISION INC	COM	693519100	125	26,000	SH
PRAXAIR INC	COM	74005P104	15,738	321,600	SH
PRAXAIR INC	COM	74005P104	902	25,000	SH
PRECISION CASTPARTS CORP	COM	740189105	85	2,000	SH

PETSMART INC SB NT CV 6.75%04	DEFINED	3	400,000		
PFF BANCORP INC	DEFINED	2	10,000		
PFIZER	DEFINED	1	57,450		
PFIZER INC	DEFINED	2	230,365		
PG+E CORP	DEFINED	2	10,000		
PHARMACIA & UPJOHN INC	DEFINED	1	28,400		
PHARMACIA + UPJOHN INC	DEFINED	2	79,600		
PHELPS DODGE CORP.	DEFINED	1	234,100		
PHILADELPHIA CONSOLIDATED HLDG CO	DEFINED	1	81,232		
PHILIP MORRIS	DEFINED	1	640,700		
PHILIP MORRIS COS INC	DEFINED	2	408,313		
PHILLIPS PETROLEUM	DEFINED	1	100,400		
PIER 1 IMPORTS INC	DEFINED	2	49,600		
PINNACLE SYS INC	DEFINED	2	4,600		
PINNACLE WEST CAP CORP	DEFINED	1	7,500		
PINNACLE WEST CAP CORP	DEFINED	2	6,800		
PIONEER HI BRED INTNL INC	DEFINED	1	9,500		
PIONEER NATURAL RESOURCES CO	DEFINED	1	9,200		
PITNEY BOWES	DEFINED	1	11,700		
PITTSTON BRINKS GROUP	DEFINED	2	10,700		
PITTSTON BRINK'S GROUP	DEFINED	1	3,500		
PITTSTON CO	DEFINED	2	8,800		
PITTSWAY CORP DEL	DEFINED	2	29,900		
PIXAR	DEFINED	2	8,000		
PIXAR COM	DEFINED	3	56,800		
PJ AMER INC COM	DEFINED	3	169,000		
PLACER DOME INC	DEFINED	1	9,700		
PLATINUM TECHNOLOGY INTL INC	DEFINED	2	8,400		
PLEXUS CORP	DEFINED	2	5,000		
PLX TECHNOLOGY INC	DEFINED	3	75,000		
PMC SIERRA INC	DEFINED	2	5,100		
PMI GROUP INC	DEFINED	1	3,200		
PNC FINANCIAL CORP	DEFINED	1	13,000		
POGO PRODUCING CO	DEFINED	3	953,600	20,200	
POLARIS INDS INC	DEFINED	2	5,600		
POLAROID CORP	DEFINED	1	1,800		
POLICY MANAGEMENT SYSTEMS	DEFINED	1	3,200		
POLICY MGMT SYS CORP	DEFINED	2	26,600		
POLO RALPH LAUREN CORP	DEFINED	2	16,700		
POST PPTYS INC	DEFINED	3	212,500	43,100	
POST PROPERTIES INC	DEFINED	1	101,000		
POTLATCH CORP	DEFINED	1	1,000		
POTLATCH CORP	DEFINED	2	10,800		
POTOMAC ELEC PWR CO	DEFINED	1	10,300		
POWER INTERIGATIONS INC	DEFINED	1	678		
PPG INDUSTRIES INC	DEFINED	1	7,500		
PPT VISION INC	DEFINED	2	26,000		
PRAXAIR INC	DEFINED	1	321,600		
PRAXAIR INC	DEFINED	2	25,000		
PRECISION CASTPARTS CORP	DEFINED	1	2,000		

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PRECISION CASTPARTS CORP	COM	740189105	153	3,800	SH
PREMARK INTERNATIONAL, INC.	COM	740459102	191	5,100	SH
PREMIER PKS INC	COM	740540208	2,395	64,300	SH
PRENTISS PPTYS TR	COM	740706106	1,254	53,100	SH
PRESIDENTIAL LIFE CORP	COM	740884101	81	4,500	SH
PRICE T ROWE & ASSOCIA	COM	741477103	418	10,900	SH
PRICELINE COM INC	COM	741503106	124	1,500	SH
PRIME HOSPITALITY CORP	COM	741917108	95	9,600	SH
PROCTER + GAMBLE CO	COM	742718109	1,175	12,000	SH
PROCTER AND GAMBLE	COM	742718109	28,560	320,000	SH
PROFESSIONAL DETAILING	COM	74312N107	4,531	192,800	SH
PROFESSIONAL DETAILING INC	COM	74312N107	524	20,000	SH
PROFIT RECOVERY GROUP	COM	743168106	57,873	1,223,200	SH
PROGRESSIVE CORP OHIO	COM	743315103	2,597	18,100	SH
PROGRESSIVE CORP.	COM	743315103	467	3,220	SH
PROLOGIS TR SH BEN INT	COM	743410102	25,947	1,281,340	SH

PROMUS HOTEL CORP	COM	74342P106	216	6,962	SH
PROMUS HOTEL CORP NEW	COM	74342P106	524	14,400	SH
PROTECTION ONE INC	COM	743663304	237	38,000	SH
PROTECTIVE LIFE CORP	COM	743674103	1,011	26,700	SH
PROTECTIVE LIFE CORP.	COM	743674103	2,356	69,300	SH
PROVIDENT COMPANIES INC	COM	743862104	216	5,400	SH
PROVIDENT COS INC	COM	743862104	17	500	SH
PROVIDENT FINANCIAL GROUP	COM	743866105	162	3,700	SH
PROVIDIAN FINANCIAL CORP	COM	74406A102	1,445	15,500	SH
PROVIDIAN FINL CORP	COM	74406A102	7,194	65,400	SH
PROVIDIAN FINL CORP	COM	74406A102	5,026	53,900	SH
PSS WORLD MEDICAL INC	COM	69366A100	66	5,900	SH
PT INDOSAT (PERSERO) TBK	COM	715680104	351	18,000	SH
PUBLIC SERVICE ENTERPRISE GP	COM	744573106	380	9,300	SH
PUBLIC STORAGE INC	COM	74460D109	152	6,100	SH
PUBLIC STORAGE INC	COM	74460D109	16,395	585,522	SH
PUBLIC SVC CO N MEX	COM	744499104	72	3,600	SH
PUBLIC SVC CO NM	COM	744499104	78	4,600	SH
PUBLISHING + BROADCASTING LTD	COM	663708006	114	20,000	SH
PUGET SOUND PWR & LT C	COM	745332106	173	7,200	SH
PULITZER INC	COM	745769109	81	2,000	SH
PULTE CORP	COM	745867101	39	1,700	SH
QRS CORP	COM	74726X105	1,058	17,000	SH
QUAKER OATS	COM	747402105	345	5,200	SH
QUALCOMM INC	COM	747525103	1,808	12,600	SH
QUALCOMM INC	COM	747525103	1,031	8,300	SH
QUANTUM 7% 8/1/04	CVT	747906AC9	279	3,000	SH
QUANTUM CORP	COM	747906105	692	38,500	SH
QUANTUM CORP.	COM	747906105	372	15,400	SH
QUEBECOR	COM	747922210	1,345	61,850	SH
QUESTAR CORP	COM	748356102	604	31,600	SH
QUINTILES TRANSNATIONAL CORP	COM	748767100	407	9,700	SH
QUORUM HEALTH GROUP INC	COM	749084109	77	6,100	SH
QUORUM HEALTH GROUP INC	COM	749084109	36	3,600	SH

PRECISION CASTPARTS CORP	DEFINED	2		3,800	
PREMARK INTERNATIONAL, INC.	DEFINED	1		5,100	
PREMIER PKS INC	DEFINED	2		64,300	
PRENTISS PPTYS TR	DEFINED	3		53,100	
PRESIDENTIAL LIFE CORP	DEFINED	2		4,500	
PRICE T ROWE & ASSOCIA	DEFINED	1		10,900	
PRICELINE COM INC	DEFINED	2		1,500	
PRIME HOSPITALITY CORP	DEFINED	2		9,600	
PROCTER + GAMBLE CO	DEFINED	2		12,000	
PROCTER AND GAMBLE	DEFINED	1		320,000	
PROFESSIONAL DETAILING	DEFINED	3		192,800	
PROFESSIONAL DETAILING INC	DEFINED	2		20,000	
PROFIT RECOVERY GROUP	DEFINED	3	1,201,300		21,900
PROGRESSIVE CORP OHIO	DEFINED	2		18,100	
PROGRESSIVE CORP.	DEFINED	1		3,220	
PROLOGIS TR SH BEN INT	DEFINED	3	1,054,510		226,830
PROMUS HOTEL CORP	DEFINED	1		6,962	
PROMUS HOTEL CORP NEW	DEFINED	2		14,400	
PROTECTION ONE INC	DEFINED	2		38,000	
PROTECTIVE LIFE CORP	DEFINED	2		26,700	
PROTECTIVE LIFE CORP.	DEFINED	1		69,300	
PROVIDENT COMPANIES INC	DEFINED	1		5,400	
PROVIDENT COS INC	DEFINED	2		500	
PROVIDENT FINANCIAL GROUP	DEFINED	1		3,700	
PROVIDIAN FINANCIAL CORP	DEFINED	1		15,500	
PROVIDIAN FINL CORP	DEFINED	2		65,400	
PROVIDIAN FINL CORP	DEFINED	3		42,700	11,200
PSS WORLD MEDICAL INC	DEFINED	1		5,900	
PT INDOSAT (PERSERO) TBK	DEFINED	1		18,000	
PUBLIC SERVICE ENTERPRISE GP	DEFINED	1		9,300	
PUBLIC STORAGE INC	DEFINED	2		6,100	
PUBLIC STORAGE INC	DEFINED	3	483,696		101,826
PUBLIC SVC CO N MEX	DEFINED	1		3,600	
PUBLIC SVC CO NM	DEFINED	2		4,600	
PUBLISHING + BROADCASTING LTD	DEFINED	2		20,000	
PUGET SOUND PWR & LT C	DEFINED	1		7,200	
PULITZER INC	DEFINED	2		2,000	
PULTE CORP	DEFINED	1		1,700	
QRS CORP	DEFINED	2		17,000	
QUAKER OATS	DEFINED	1		5,200	
QUALCOMM INC	DEFINED	1		12,600	
QUALCOMM INC	DEFINED	2		8,300	
QUANTUM 7% 8/1/04	DEFINED	1		3,000	
QUANTUM CORP	DEFINED	2		38,500	
QUANTUM CORP.	DEFINED	1		15,400	
QUEBECOR	DEFINED	1		61,850	
QUESTAR CORP	DEFINED	1		31,600	
QUINTILES TRANSNATIONAL CORP	DEFINED	1		9,700	
QUORUM HEALTH GROUP INC	DEFINED	1		6,100	
QUORUM HEALTH GROUP INC	DEFINED	2		3,600	

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QWEST COMMUNICATIONS INTL INC	COM	749121109	4,060	56,324	SH
R R DONNELLEY & SONS	COM	257867101	215	5,800	SH
R.P.M. INC OHIO	COM	749685103	362	27,200	SH
RADIAM GROUP INC	COM	750236101	13,497	276,500	SH
RALCORP HLDGS INC NEW	COM	751028101	251	13,200	SH

RALSTON PURINA CO	COM	751277401	770	17,100	SH
RALSTON PURINA CO	COM	751277302	336	12,600	SH
RALSTON PURINA GROUP	COM	751277302	374	12,300	SH
RANBAXY LABORATORIES-GRD	COM	747204230	1,210	73,350	SH
RANGER OIL LTD	COM	752805101	57	11,500	SH
RAO GAZPROM	COM	753317205	11	1,080	SH
RATIONAL SOFTWARE CORP	COM	75409P202	247	7,500	SH
RATIONAL SOFTWARE CORP	COM	75409P202	681	25,700	SH
RAYCHEM CORP.	COM	754603108	133	3,600	SH
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,325	67,100	SH
RAYONIER INC	COM	754907103	125	2,500	SH
RAYTHEON CO	COM	755111408	586	10,000	SH
RAYTHEON CO	COM	755111309	982	17,000	SH
RAYTHEON COMPANY CLASS - B	COM	755111408	881	12,500	SH
RCM TECHNOLOGIES INC	COM	749360400	1,691	153,700	SH
READERS DIGEST ASSN- CLASS A	COM	755267101	1,157	29,100	SH
REAL NETWORKS INC	COM	75605L104	2,969	24,300	SH
RECKSON ASSOCS RLTY	COM	75621K106	5,954	252,700	SH
RECKSON ASSOCS RLTY CORP	COM	75621K106	80	3,900	SH
REEBOK INTL LTD	COM	758110100	47	2,500	SH
REEBOK INTL LTD	COM	758110100	416	26,200	SH
REGAL BELOIT CORP	COM	758750103	130	7,200	SH
REGENCY RLTY CORP	COM	758939102	39	2,100	SH
REGENCY RLTY CORP COM	COM	758939102	9,731	443,600	SH
REGIONS FINL CORP	COM	758940100	327	8,500	SH
REGIS CORP MINN COM	COM	758932107	19,951	1,039,800	SH
REINSURANCE GROUP AMER INC	COM	759351109	702	16,500	SH
REINSURANCE GROUP OF AMERICA	COM	759351208	930	27,450	SH
RELIANCE GROUP HLDGS INC	COM	759464100	329	43,500	SH
RELIANT ENERGY INC.	COM	75952J108	341	12,326	SH
RELIASTAR FINANCIAL CORP	COM	75952U103	333	7,600	SH
RELIASTAR FINL CORP	COM	75952U103	124	2,900	SH
RENAISSANCE RE HOLDINGS LTD	COM	67496G103	1,084	25,000	SH
RENAISSANCE WORLDWIDE INC	COM	75968A109	71	11,400	SH
REPUBLIC NEW YORK	COM	760719104	334	4,900	SH
RESTORATION HARDWARE INC DEL	COM	760981100	357	16,300	SH
REYNOLDS & REYNOLDS	COM	761695105	163	7,000	SH
REYNOLDS + REYNOLDS CO	COM	761695105	201	10,600	SH
REYNOLDS METALS	COM	761763101	142	2,400	SH
RICHFOOD HLDGS INC	COM	763408101	304	14,100	SH
RITCHIE BROS AUCTIONEERS INC	COM	767744105	573	17,000	SH
RITE AID CORP	COM	767754104	266	10,800	SH
RITE AID CORP	COM	767754104	1,050	42,000	SH
RIVERVIEW BANCORP INC	COM	769397100	238	20,000	SH
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	153	4,833	SH

QWEST COMMUNICATIONS INTL INC	DEFINED	2		56,324	
R R DONNELLEY & SONS	DEFINED	1		5,800	
R.P.M. INC OHIO	DEFINED	2		27,200	
RADIAN GROUP INC	DEFINED	3	269,800		6,700
RALCORP HLDGS INC NEW	DEFINED	2		13,200	
RALSTON PURINA CO	DEFINED	2		17,100	
RALSTON PURINA CO	DEFINED	2		12,600	
RALSTON PURINA GROUP	DEFINED	1		12,300	
RANBAXY LABORATORIES-GRD	DEFINED	1		73,350	
RANGER OIL LTD	DEFINED	1		11,500	
RAO GAZPROM	DEFINED	2		1,080	
RATIONAL SOFTWARE CORP	DEFINED	1		7,500	
RATIONAL SOFTWARE CORP	DEFINED	2		25,700	
RAYCHEM CORP.	DEFINED	1		3,600	
RAYMOND JAMES FINANCIAL INC	DEFINED	2		67,100	
RAYONIER INC	DEFINED	1		2,500	
RAYTHEON CO	DEFINED	2		10,000	
RAYTHEON CO	DEFINED	2		17,000	
RAYTHEON COMPANY CLASS - B	DEFINED	1		12,500	
RCM TECHNOLOGIES INC	DEFINED	2		153,700	
READERS DIGEST ASSN- CLASS A	DEFINED	1		29,100	
REAL NETWORKS INC	DEFINED	2		24,300	
RECKSON ASSOCS RLTY	DEFINED	3	215,000		37,700
RECKSON ASSOCS RLTY CORP	DEFINED	2		3,900	
REEBOK INTL LTD	DEFINED	1		2,500	
REEBOK INTL LTD	DEFINED	2		26,200	
REGAL BELOIT CORP	DEFINED	2		7,200	
REGENCY RLTY CORP	DEFINED	2		2,100	
REGENCY RLTY CORP COM	DEFINED	3	364,200		79,400
REGIONS FINL CORP	DEFINED	1		8,500	
REGIS CORP MINN COM	DEFINED	3	1,022,400		17,400
REINSURANCE GROUP AMER INC	DEFINED	2		16,500	
REINSURANCE GROUP OF AMERICA	DEFINED	2		27,450	
RELIANCE GROUP HLDGS INC	DEFINED	2		43,500	
RELIANT ENERGY INC.	DEFINED	1		12,326	
RELIASTAR FINANCIAL CORP	DEFINED	1		7,600	
RELIASTAR FINL CORP	DEFINED	2		2,900	
RENAISSANCE RE HOLDINGS LTD	DEFINED	1		25,000	
RENAISSANCE WORLDWIDE INC	DEFINED	2		11,400	
REPUBLIC NEW YORK	DEFINED	1		4,900	
RESTORATION HARDWARE INC DEL	DEFINED	2		16,300	
REYNOLDS & REYNOLDS	DEFINED	1		7,000	
REYNOLDS + REYNOLDS CO	DEFINED	2		10,600	
REYNOLDS METALS	DEFINED	1		2,400	
RICHFOOD HLDGS INC	DEFINED	2		14,100	
RITCHIE BROS AUCTIONEERS INC	DEFINED	2		17,000	
RITE AID CORP	DEFINED	1		10,800	
RITE AID CORP	DEFINED	2		42,000	
RIVERVIEW BANCORP INC	DEFINED	2		20,000	
RJ REYNOLDS TOBACCO HOLDINGS	DEFINED	1		4,833	

As of 6/30/99

ROBERT HALF INTERNATIONAL INC	COM	770323103	197	7,650	SH
ROBERT HALF INTL INC	COM	770323103	9,283	282,900	SH
ROBERTS PHARMACEUTICAL CORP	COM	770491108	77	3,700	SH
ROCKWELL INTL CORP	COM	773903109	510	8,400	SH
ROGERS COMMUNICATIONS INC	COM	775109200	1,437	94,200	SH
ROGERS COMMUNICATIONS INC	COM	775109200	185	10,200	SH
ROGERS COMMUNICATIONS INC	COM	775109960	298	16,400	SH
ROHM & HAAS CO	COM	775371107	401	9,354	SH
ROLLINS INC	COM	775711104	48	3,000	SH
ROMAC INTL INC	COM	775835101	194	22,800	SH
ROPER INDS	COM	776696106	167	7,000	SH
ROSS STORES INC	COM	778296103	207	4,100	SH
ROSS STORES INC COM	COM	778296103	43,907	871,600	SH
ROUSE CO	COM	779273101	555	25,000	SH
ROUSE CO	COM	779273309	15	400	SH
ROUSE CO	COM	779273101	142	6,400	SH
ROUSE CO COM	COM	779273101	17,592	693,300	SH
ROWAN COS. INC.	COM	779382100	57	3,100	SH
ROWECOM INC	COM	77957X108	48	1,100	SH
ROYAL BK CDA MONTREAL QUE	COM	780087953	30	640	SH
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	480	12,300	SH
ROYAL DUTCH PETE CO	COM	780257804	12,417	238,785	SH
ROYAL DUTCH PETRO-NY SHRS	COM	780257804	5,037	83,600	SH
RPM INC OHIO	COM	749685103	133	9,400	SH
RSL COMMUNICATIONS LTD	COM	G7702U102	592	16,500	SH
RUDDICK CORP	COM	781258108	82	4,100	SH
RUSSELL CORP	COM	782352108	29	1,500	SH
RYANS FAMILY STEAK HOUSES INC	COM	783519101	166	13,800	SH
RYDER SYS INC	COM	783549108	91	3,300	SH
RYDER SYSTEMS INC	COM	783549108	72	2,800	SH
RYERSON TULL INC	COM	78375P107	43	1,900	SH
SAFECO CORP	COM	786429100	278	6,300	SH
SAFEGUARD SCIENTIFICS INC	COM	786449108	739	10,900	SH
SAFEWAY INC NEW	COM	786514208	936	18,900	SH
SAKS INC	COM	79377W108	850	32,700	SH
SAKS INCORPORATED	COM	79377W108	375	13,000	SH
SAN JUAN BASIN RTY TR	COM	798241105	729	89,690	SH
SANMINA CORPORATION	COM	800907107	372	4,900	SH
SANTA FE INTERNATIONAL CORP	COM	G7805C108	73	3,900	SH
SANTA FE SNYDER CORPORATION	COM	80218K105	117	14,600	SH
SAP AKTIENGESELLSCHAFT	COM	803054204	705	26,800	SH
SAPIENT CORP	COM	803062108	328	4,600	SH
SARA LEE CORP	COM	803111103	819	36,100	SH
SARA LEE CORP	COM	803111103	755	30,500	SH
SAVILLE SYS PLC	COM	805174109	1,701	139,100	SH
SBA COMMUNICATIONS CRP	COM	78388J106	1,405	145,000	SH
SBARRO INC	COM	805844107	49	1,800	SH
SBARRO INC	COM	805844107	1,720	64,900	SH
SBC COMMUNICATIONS INC	COM	78387G103	26,628	459,108	SH
SBC COMMUNICATIONS INC	COM	78387G103	1,659	35,200	SH

ROBERT HALF INTERNATIONAL INC	DEFINED	1		7,650	
ROBERT HALF INTL INC	DEFINED	2		282,900	
ROBERTS PHARMACEUTICAL CORP	DEFINED	2		3,700	
ROCKWELL INTL CORP	DEFINED	1		8,400	
ROGERS COMMUNICATIONS INC	DEFINED	1		94,200	
ROGERS COMMUNICATIONS INC	DEFINED	2		10,200	
ROGERS COMMUNICATIONS INC	DEFINED	2		16,400	
ROHM & HAAS CO	DEFINED	1		9,354	
ROLLINS INC	DEFINED	1		3,000	
ROMAC INTL INC	DEFINED	2		22,800	
ROPER INDS	DEFINED	2		7,000	
ROSS STORES INC	DEFINED	1		4,100	
ROSS STORES INC COM	DEFINED	3		851,600	20,000
ROUSE CO	DEFINED	2		25,000	
ROUSE CO	DEFINED	2		400	
ROUSE CO	DEFINED	2		6,400	
ROUSE CO COM	DEFINED	3		567,600	125,700
ROWAN COS. INC.	DEFINED	1		3,100	
ROWECOM INC	DEFINED	2		1,100	
ROYAL BK CDA MONTREAL QUE	DEFINED	2		640	
ROYAL CARIBBEAN CRUISES LTD	DEFINED	2		12,300	
ROYAL DUTCH PETE CO	DEFINED	2		238,785	
ROYAL DUTCH PETRO-NY SHRS	DEFINED	1		83,600	
RPM INC OHIO	DEFINED	1		9,400	
RSL COMMUNICATIONS LTD	DEFINED	2		16,500	
RUDDICK CORP	DEFINED	1		4,100	
RUSSELL CORP	DEFINED	1		1,500	
RYANS FAMILY STEAK HOUSES INC	DEFINED	2		13,800	
RYDER SYS INC	DEFINED	2		3,300	
RYDER SYSTEMS INC	DEFINED	1		2,800	
RYERSON TULL INC	DEFINED	1		1,900	
SAFECO CORP	DEFINED	1		6,300	
SAFEGUARD SCIENTIFICS INC	DEFINED	2		10,900	
SAFEWAY INC NEW	DEFINED	1		18,900	
SAKS INC	DEFINED	2		32,700	
SAKS INCORPORATED	DEFINED	1		13,000	
SAN JUAN BASIN RTY TR	DEFINED	3		89,690	
SANMINA CORPORATION	DEFINED	1		4,900	
SANTA FE INTERNATIONAL CORP	DEFINED	2		3,900	
SANTA FE SNYDER CORPORATION	DEFINED	1		14,600	
SAP AKTIENGESELLSCHAFT	DEFINED	2		26,800	
SAPIENT CORP	DEFINED	2		4,600	
SARA LEE CORP	DEFINED	1		36,100	
SARA LEE CORP	DEFINED	2		30,500	
SAVILLE SYS PLC	DEFINED	2		139,100	
SBA COMMUNICATIONS CRP	DEFINED	3		145,000	
SBARRO INC	DEFINED	1		1,800	
SBARRO INC	DEFINED	2		64,900	
SBC COMMUNICATIONS INC	DEFINED	1		459,108	
SBC COMMUNICATIONS INC	DEFINED	2		35,200	

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SCANA CORP	COM	805898103	117	5,400	SH
SCANNA CORP	COM	805898103	215	9,200	SH
SCHERING PLOUGH	COM	806605101	28,366	540,300	SH
SCHERING PLOUGH CORP	COM	806605101	17,477	316,060	SH
SCHLUMBERGER	COM	806857108	18,390	288,750	SH
SCHLUMBERGER	COM	806857108	6,514	107,940	SH
SCHOLASTIC CORP	COM	807066105	655	13,400	SH
SCHOLASTIC CORPORATION	COM	807066105	71	1,400	SH
SCHULMAN A INC	COM	808194104	471	34,700	SH
SCHWAB (CHARLES) CORP	COM	808513105	1,684	15,450	SH
SCHWAB CHARLES CORP	COM	808513105	1,132	11,775	SH
SCHWEITZER MAUDUIT INTL INC	COM	808541106	115	10,000	SH
SCI SYS INC	COM	783890106	86	2,900	SH
SCI SYSTEMS INC	COM	783890106	237	5,000	SH
SCIENTIFIC ATLANTA INC	COM	808655104	104	2,900	SH
SCIENTIFIC ATLANTA INC	COM	808655104	5,900	163,900	SH
SCOTSMAN INDS INC	COM	809340102	67	3,900	SH
SDL INC COM	COM	784076101	39,727	778,000	SH
SEAGATE TECHNOLOGY	COM	811804103	246	9,600	SH
SEAGATE TECHNOLOGY	COM	811804103	591	20,000	SH
SEAGRAM COMPANY LTD	COM	811850106	5,885	121,400	SH
SEALED AIR CORP NEW	COM	81211K100	1,013	20,600	SH
SEALED AIR CORP. (new)	COM	81211K100	172	2,657	SH
SEARS ROEBUCK + CO	COM	812387108	375	8,300	SH
SEARS, ROEBUCK	COM	812387108	16,551	371,400	SH
SELECTIVE INS GROUP INC	COM	816300107	95	5,400	SH
SEMPRA ENERGY	COM	816851109	193	8,552	SH
SENSORMATIC ELECTRONICS CORP	COM	817265101	91	6,500	SH
SEPRACOR INC	COM	817315104	211	2,600	SH
SEPRACOR INC	COM	817315104	4,469	39,835	SH
SEQUA CORP - CL A	COM	817320104	49	700	SH
SEQUENT COMPUTER SYS INC	COM	817338106	37	4,100	SH
SEQUENT COMPUTER SYS.	COM	817338106	55	3,100	SH
SERVICE CORP INTERNATIONAL	COM	817565104	191	9,900	SH
SFX ENTMT INC	COM	784178105	646	10,000	SH
SFX ENTMT INC CL A	COM	784178105	71,507	1,117,300	SH
SHARED MEDI CAL SYSTEM	COM	819486101	1,014	18,200	SH
SHARED MEDICAL SYSTEMS	COM	819486101	65	1,000	SH
SHAW INDUSTRIES INC.	COM	820286102	210	12,000	SH
SHELL TRANS + TRADING PLC	COM	822703609	532	13,100	SH
SHELL TRNSPT+TRDG	COM	080341001	706	105,000	SH
SHERWIN-WILLIAMS	COM	824348106	183	6,600	SH
SHIRE PHARMACEUTICALS GROUP PL	COM	82481R106	98	4,300	SH
SHOPKO STORES INC	COM	824911101	442	14,800	SH
SIEBEL SYS INC	COM	826170102	1,425	30,000	SH
SIEBEL SYSTEMS INC	COM	826170102	491	7,400	SH
SIERRA HEALTH SVCS INC	COM	826322109	262	20,150	SH
SIERRA PAC RES	COM	826425100	194	5,500	SH
SIGMA-ALDRICH	COM	826552101	138	4,000	SH
SILICON GRAPHICS 5.25 09/04	CVT	827056AC6	354	4,000	SH

SCANA CORP	DEFINED	2	5,400	
SCANNA CORP	DEFINED	1	9,200	
SCHERING PLOUGH	DEFINED	1	540,300	
SCHERING PLOUGH CORP	DEFINED	2	316,060	
SCHLUMBERGER	DEFINED	1	288,750	
SCHLUMBERGER	DEFINED	2	107,940	
SCHOLASTIC CORP	DEFINED	2	13,400	
SCHOLASTIC CORPORATION	DEFINED	1	1,400	
SCHULMAN A INC	DEFINED	2	34,700	
SCHWAB (CHARLES) CORP	DEFINED	1	15,450	
SCHWAB CHARLES CORP	DEFINED	2	11,775	
SCHWEITZER MAUDUIT INTL INC	DEFINED	2	10,000	
SCI SYS INC	DEFINED	2	2,900	
SCI SYSTEMS INC	DEFINED	1	5,000	
SCIENTIFIC ATLANTA INC	DEFINED	1	2,900	
SCIENTIFIC ATLANTA INC	DEFINED	3	133,300	30,600
SCOTSMAN INDS INC	DEFINED	2	3,900	
SDL INC COM	DEFINED	3	762,600	15,400
SEAGATE TECHNOLOGY	DEFINED	1	9,600	
SEAGATE TECHNOLOGY	DEFINED	2	20,000	
SEAGRAM COMPANY LTD	DEFINED	1	121,400	
SEALED AIR CORP NEW	DEFINED	2	20,600	
SEALED AIR CORP. (new)	DEFINED	1	2,657	
SEARS ROEBUCK + CO	DEFINED	2	8,300	
SEARS, ROEBUCK	DEFINED	1	371,400	
SELECTIVE INS GROUP INC	DEFINED	2	5,400	
SEMPRA ENERGY	DEFINED	1	8,552	
SENSORMATIC ELECTRONICS CORP	DEFINED	1	6,500	
SEPRACOR INC	DEFINED	1	2,600	
SEPRACOR INC	DEFINED	2	39,835	
SEQUA CORP - CL A	DEFINED	1	700	
SEQUENT COMPUTER SYS INC	DEFINED	2	4,100	
SEQUENT COMPUTER SYS.	DEFINED	1	3,100	
SERVICE CORP INTERNATIONAL	DEFINED	1	9,900	
SFX ENTMT INC	DEFINED	2	10,000	
SFX ENTMT INC CL A	DEFINED	3	1,078,900	38,400
SHARED MEDI CAL SYSTEM	DEFINED	2	18,200	
SHARED MEDICAL SYSTEMS	DEFINED	1	1,000	
SHAW INDUSTRIES INC.	DEFINED	1	12,000	
SHELL TRANS + TRADING PLC	DEFINED	2	13,100	

SHELL TRNSPT+TRDG	DEFINED	2	105,000
SHERWIN-WILLIAMS	DEFINED	1	6,600
SHIRE PHARMACEUTICALS GROUP PL	DEFINED	2	4,300
SHOPKO STORES INC	DEFINED	2	14,800
SIEBEL SYS INC	DEFINED	2	30,000
SIEBEL SYSTEMS INC	DEFINED	1	7,400
SIERRA HEALTH SVCS INC	DEFINED	2	20,150
SIERRA PAC RES	DEFINED	2	5,500
SIGMA-ALDRICH	DEFINED	1	4,000
SILICON GRAPHICS 5.25 09/04	DEFINED	1	4,000

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File Number 28-219 (Consolidated)
As of 6/30/99

SILICON GRAPHICS, INC.	COM	827056102	113	6,900	SH
SILICON VY GROUP INC	COM	827066101	66	5,400	SH
SIMON PPTY GROUP NEW	COM	828806109	23,950	904,550	SH
SK TELECOM CO LTD - ADR	COM	78440P1084	3,0169	186,208	SH
SKY FINL GROUP INC COM	COM	83080P103	1,172	43,000	SH
SL GREEN REALTY CORP	COM	78440X101	11,269	551,400	SH
SLM HLDG CORP	COM	78442A109	1,870	44,800	SH
SMITH (DS) HLDGS	COM	082201906	32	18,000	SH
SMITH CORONA	COM	831858204	957	785	SH
SMITH INTERNATIONAL INC.	COM	832110100	152	3,500	SH
SMITH INTL INC	COM	832110100	5,224	130,600	SH
SMITHKLINE BEECHAM P L C	COM	832378301	2,200	30,775	SH
SNAP-ON INC.	COM	833034101	127	3,500	SH
SNYDER COMMUNICATIONS INC	COM	832914105	206	6,300	SH
SNYDER COMMUNICATIONS INC	COM	832914105	1,787	64,100	SH
SOC QUIMICA Y MINERA	COM	833635105	1,809	51,130	SH
SOC. GENERALE	COM	481775005	486	2,526	SH
SODEXHO ALLIANCE	COM	481830008	303	1,848	SH
SODEXHO MARIOTT SERVICES	COM	833793102	159	8,272	SH
SODEXHO MARIOTT SVCS INC	COM	833793102	154	7,000	SH
SOLA INTL INC	COM	834092108	434	36,000	SH
SOLETRON CORP	COM	834182107	600	9,000	SH
SOLETRON CORP	COM	834182107	777	16,000	SH
SOLUTIA INC	COM	834376105	205	9,600	SH
SOLUTIA INC	COM	834376105	26	1,485	SH
SONAT INC	COM	835415100	3	100	SH
SONAT INC.	COM	835415100	123	3,700	SH
SONIC AUTOMOTIVE INC CL A	COM	835456102	18,641	1,355,700	SH
SONOCO PRODS CO	COM	835495102	260	8,690	SH
SOTHEBYS HLDGS INC	COM	835898107	2,500	77,000	SH
SOTHEBY'S HOLDINGS	COM	835898107	183	4,800	SH
SOUTHDOWN INC	COM	841297104	212	3,300	SH
SOUTHERN CO	COM	842587107	729	27,500	SH
SOUTHERN CO	COM	842587107	140	6,000	SH
SOUTHERN PERU COPPER CORP	COM	843611104	188	13,000	SH
SOUTHTRUST CORP	COM	844730101	276	7,200	SH
SOUTHTRUST CORP	COM	844730101	119	3,200	SH
SOUTHWEST AIRLINES	COM	844741108	405	13,025	SH
SOUTHWEST AIRLS CO	COM	844741108	377	12,450	SH
SOUTHWEST BANCORPORATION TEX	COM	84476R109	59	4,800	SH
SOVEREIGN BANCORP INC	COM	845905108	177	14,600	SH
SPARTECH CORP COM NEW	COM	847220209	9,402	297,300	SH
SPEEDFAM IPEC INC	COM	847705100	240	20,000	SH
SPEEDWAY MOTORSPORTS	COM	847788106	16,751	426,100	SH
SPEEDWAY MOTORSPORTSINC	COM	847788106	1,159	28,100	SH
SPIEGEL INC	COM	848457107	122	20,000	SH
SPIEKER PPTYS INC COM	COM	848497103	6,714	172,700	SH
SPLASH TECHNOLOGY HLDGS INC	COM	848623104	194	32,000	SH
SPORTS AUTH INC	COM	849176102	25	3,400	SH
SPRINGS INDUSTRIES INC - CL A	COM	851783100	31	700	SH

SILICON GRAPHICS, INC.	DEFINED	1	6,900	
SILICON VY GROUP INC	DEFINED	2	5,400	
SIMON PPTY GROUP NEW	DEFINED	3	746,250	158,300
SK TELECOM CO LTD - ADR	DEFINED	1	186,208	
SKY FINL GROUP INC COM	DEFINED	3	43,000	
SL GREEN REALTY CORP	DEFINED	3	455,000	96,400
SLM HLDG CORP	DEFINED	2	44,800	
SMITH (DS) HLDGS	DEFINED	2	18,000	
SMITH CORONA	DEFINED	1	785	
SMITH INTERNATIONAL INC.	DEFINED	1	3,500	
SMITH INTL INC	DEFINED	2	130,600	
SMITHKLINE BEECHAM P L C	DEFINED	2	30,775	
SNAP-ON INC.	DEFINED	1	3,500	
SNYDER COMMUNICATIONS INC	DEFINED	1	6,300	
SNYDER COMMUNICATIONS INC	DEFINED	2	64,100	
SOC QUIMICA Y MINERA	DEFINED	1	51,130	
SOC. GENERALE	DEFINED	2	2,526	
SODEXHO ALLIANCE	DEFINED	2	1,848	
SODEXHO MARIOTT SERVICES	DEFINED	1	8,272	
SODEXHO MARIOTT SVCS INC	DEFINED	2	7,000	
SOLA INTL INC	DEFINED	2	36,000	
SOLETRON CORP	DEFINED	1	9,000	
SOLETRON CORP	DEFINED	2	16,000	
SOLUTIA INC	DEFINED	1	9,600	
SOLUTIA INC	DEFINED	2	1,485	
SONAT INC	DEFINED	2	100	
SONAT INC.	DEFINED	1	3,700	
SONIC AUTOMOTIVE INC CL A	DEFINED	3	1,336,300	19,400
SONOCO PRODS CO	DEFINED	1	8,690	

SOTHEBYS HLDGS INC	DEFINED	2	77,000	
SOTHEBY'S HOLDINGS	DEFINED	1	4,800	
SOUTHDOWN INC	DEFINED	1	3,300	
SOUTHERN CO	DEFINED	1	27,500	
SOUTHERN CO	DEFINED	2	6,000	
SOUTHERN PERU COPPER CORP	DEFINED	1	13,000	
SOUTHTRUST CORP	DEFINED	1	7,200	
SOUTHTRUST CORP	DEFINED	2	3,200	
SOUTHWEST AIRLINES	DEFINED	1	13,025	
SOUTHWEST AIRLS CO	DEFINED	2	12,450	
SOUTHWEST BANCORPORATION TEX	DEFINED	2	4,800	
SOVEREIGN BANCORP INC	DEFINED	1	14,600	
SPARTECH CORP COM NEW	DEFINED	3	288,200	9,100
SPEEDFAM IPEC INC	DEFINED	2	20,000	
SPEEDWAY MOTORSPORTS	DEFINED	3	406,700	19,400
SPEEDWAY MOTORSPORTSINC	DEFINED	2	28,100	
SPIEGEL INC	DEFINED	2	20,000	
SPIEKER PPTYS INC COM	DEFINED	3	143,300	29,400
SPLASH TECHNOLOGY HLDGS INC	DEFINED	2	32,000	
SPORTS AUTH INC	DEFINED	2	3,400	
SPRINGS INDUSTRIES INC - CL A	DEFINED	1	700	

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SPRINT	COM	852061100	1,727,800	32,600	SH
SPRINT CORP	COM	852061506	8,017,771	180,937	SH
SPRINT PCS GROUP	COM	852061506	971,850	17,050	SH
SPT TELECOM AS - GDR	COM	852110105	355,874	22,000	SH
SPX CORP	COM	784635104	225,450	2,700	SH
SPYGLASS INC	COM	852192103	1,208,406	134,100	SH
ST JUDE MEDICAL INC	COM	790849103	110,438	3,100	SH
ST PAUL BANCORP INC	COM	792848103	281,125	13,000	SH
ST PAUL BANCORP INC COM	COM	792848103	14,415,150	565,300	SH
ST. PAUL COS INC.	COM	792860108	286,312	9,000	SH
STANDARD REGISTER CO	COM	853887107	76,875	2,500	SH
STANFORD TELECOMMUNICATIONS	COM	854402104	590,400	38,400	SH
STANLEY WORKS	COM	854616109	347,626	10,800	SH
STANLEY WORKS	COM	854616109	71,750	2,800	SH
STAPLES INC	COM	855030102	539,860	17,450	SH
STAR CHOICE COMMUNICATIONS WARRANT	COM	854921111	700,590	254,760	SH
STAR CITY HLDGS	COM	686871906	29,200	28,600	SH
STARBUCKS CORP	COM	855244109	585,975	15,600	SH
STARBUCKS CORP	COM	855244109	8,400,000	300,000	SH
STARBUCKS CORP COM	COM	855244109	41,183,525	1,096,400	SH
STARWOOD HOTELS & RESORTS	COM	85590A203	3,328,256	108,900	SH
STATE STREET CORP	COM	857477103	572,013	6,700	SH
STATE STREET CORPORATION	COM	857477103	1,906,750	23,200	SH
STATEN IS BANCORP INC	COM	857550107	101,406	5,900	SH
STEINER LEISURE LIMITED	COM	P8744Y102	1,887,178	61,450	SH
STEINWAY MUSICAL COMMON	COM	858495104	47,730	1,801,131	SH
STERIS CORP	COM	859152100	114,313	5,900	SH
STERIS CORP	COM	859152100	396,713	14,900	SH
STERLING BANCSHARES INC	COM	858907108	34,238	3,300	SH
STERLING COMM INC	COM	859205106	753,375	24,500	SH
STERLING COMMERCE INC	COM	859205106	308,700	8,400	SH
STERLING SOFTWARE INC	COM	859547101	171,844	6,500	SH
STERLING SOFTWARE INC.	COM	859547101	1,206,500	50,800	SH
STEWART & STEVE	COM	860342104	44,225	2,900	SH
STEWART + STEVENSON SVCS INC	COM	860342104	172,500	23,000	SH
STEWART ENETERPRISES INC - CL A	COM	860370105	142,713	9,800	SH
STONE ENERGY CORP	COM	861642106	1,978,913	46,700	SH
STORAGE TECHNOLOGY CORP.	COM	862111200	193,375	8,500	SH
STORAGE USA	COM	861907103	7,552,000	236,000	SH
STORAGE USA INC	COM	861907103	2,560,000	80,000	SH
STRIDE RITE CORP	COM	863314100	253,575	20,700	SH
STRUCTURAL DYNAMICS RESEARCH	COM	863555108	53,831	2,900	SH
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	138,750	7,400	SH
STRYKER CORP	COM	863667101	499,038	8,300	SH
STRYKER CORP	COM	863667101	756,563	15,000	SH
STUDENT LN CORP	COM	863902102	67,275	1,800	SH
STUDENT LOAN MARKETING	COM	78442A109	242,806	5,300	SH
SUIZA FOODS CORP	COM	865077101	134,000	3,200	SH
SUIZA FOODS CORP	COM	865077101	596,269	17,700	SH
SUMMIT BANCORP	COM	866005101	9,617,400	246,600	SH

SPRINT	DEFINED	1	32,600	
SPRINT CORP	DEFINED	2	180,937	
SPRINT PCS GROUP	DEFINED	1	17,050	
SPT TELECOM AS - GDR	DEFINED	1	22,000	
SPX CORP	DEFINED	1	2,700	
SPYGLASS INC	DEFINED	2	134,100	
ST JUDE MEDICAL INC	DEFINED	1	3,100	
ST PAUL BANCORP INC	DEFINED	2	13,000	
ST PAUL BANCORP INC COM	DEFINED	3	554,300	11,000
ST. PAUL COS INC.	DEFINED	1	9,000	
STANDARD REGISTER CO	DEFINED	1	2,500	
STANFORD TELECOMMUNICATIONS	DEFINED	2	38,400	
STANLEY WORKS	DEFINED	1	10,800	
STANLEY WORKS	DEFINED	2	2,800	
STAPLES INC	DEFINED	1	17,450	
STAR CHOICE COMMUNICATIONS WARRANT	DEFINED	1	254,760	
STAR CITY HLDGS	DEFINED	2	28,600	
STARBUCKS CORP	DEFINED	1	15,600	

STARBUCKS CORP	DEFINED	2	300,000		
STARBUCKS CORP COM	DEFINED	3	1,057,800	38,600	
STARWOOD HOTELS & RESORTS	DEFINED	3	88,400	20,500	
STATE STREET CORP	DEFINED	1	6,700		
STATE STREET CORPORATION	DEFINED	2	23,200		
STATEN IS BANCORP INC	DEFINED	2	5,900		
STEINER LEISURE LIMITED	DEFINED	2	61,450		
STEINWAY MUSICAL COMMON	DEFINED	2	1,801,131		
STERIS CORP	DEFINED	1	5,900		
STERIS CORP	DEFINED	2	14,900		
STERLING BANCSHARES INC	DEFINED	2	3,300		
STERLING COMM INC	DEFINED	2	24,500		
STERLING COMMERCE INC	DEFINED	1	8,400		
STERLING SOFTWARE INC	DEFINED	1	6,500		
STERLING SOFTWARE INC.	DEFINED	2	50,800		
STEWART & STEVE	DEFINED	1	2,900		
STEWART + STEVENSON SVCS INC	DEFINED	2	23,000		
STEWART ENETERPRISES INC - CL A	DEFINED	1	9,800		
STONE ENERGY CORP	DEFINED	3	46,700		
STORAGE TECHNOLOGY CORP.	DEFINED	1	8,500		
STORAGE USA	DEFINED	3	193,200	42,800	
STORAGE USA INC	DEFINED	1	80,000		
STRIDE RITE CORP	DEFINED	2	20,700		
STRUCTURAL DYNAMICS RESEARCH	DEFINED	1	2,900		
STRUCTURAL DYNAMICS RESH CORP	DEFINED	2	7,400		
STRYKER CORP	DEFINED	1	8,300		
STRYKER CORP	DEFINED	2	15,000		
STUDENT LN CORP	DEFINED	2	1,800		
STUDENT LOAN MARKETING	DEFINED	1	5,300		
SUIZA FOODS CORP	DEFINED	1	3,200		
SUIZA FOODS CORP	DEFINED	2	17,700		
SUMMIT BANCORP	DEFINED	2	246,600		

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SUMMIT BANCORPORATION	COM	866005101	288,506	6,900	SH
SUMMIT PPTYS INC	COM	866239106	443,888	26,600	SH
SUN COMMUNITIES INC	COM	866674104	1,128,900	31,800	SH
SUN INTL HOTELS LTD	COM	P8797T133	17	385	SH
SUN MICROSYSTEMS	COM	866810104	2,052,475	29,800	SH
SUN MICROSYSTEMS INC	COM	866810104	8,750,000	70,000	SH
SUNGARD DATA SYS INC	COM	867363103	468,000	11,700	SH
SUNGARD DATA SYS INC	COM	867363103	88,930,512	2,577,696	SH
SUNGARD DATA SYSTEMS INC.	COM	867363103	331,200	9,600	SH
SUNGLASS HUT INTL INC	COM	86736F106	2,205,000	210,000	SH
SUNGLASS HUT INTL INC	COM	86736F106	543,794	52,100	SH
SUNGLASS HUT INTL INC	COM	86736F106	29,562	1,720	SH
SUNOCO INC	COM	86764F109	78,488	2,600	SH
SUNRISE ASSISTED LIVING INC	COM	86768K106	3,983,156	87,500	SH
SUNRISE MED INC	COM	867910101	55,000	8,800	SH
SUNTERRA CORP	COM	86787D109	418,275	42,900	SH
SUNTRUST BANKS INC.	COM	867914103	777,700	11,200	SH
SUNTRUST BKS INC	COM	867914103	342,375	5,500	SH
SUPER VALU STORES	COM	868536103	111,263	4300	SH
SUPERIOR CONSULT HLDG	COM	868146101	14,247,156	577,100	SH
SUPERIOR INDS INTL INC	COM	868168105	65,550	2,400	SH
SUPERIOR INDS INTL INC	COM	868168105	346,425	14,900	SH
SWIFT TRANSN CO	COM	870756103	22,073,150	1,003,325	SH
SWIFT TRANSN INC	COM	870756103	527,725	20,900	SH
SYBRON CORP	COM	87114F106	253,575	9,200	SH
SYBRON INTL CORP WISCONSIN	COM	87114F106	465,000	18,600	SH
SYKES ENTERPRISES INC	COM	871237103	16,343,738	489,700	SH
SYLVAN LEARNING SYS	COM	871399101	52,624,125	1,935,600	SH
SYLVAN LEARNING SYS INC	COM	871399101	1,668,375	61,000	SH
SYLVAN LEARNING SYSTEMS INC	COM	871399101	125,063	4,600	SH
SYMANTEC CORP	COM	871503108	188,006	11,100	SH
SYMANTEC CORPORATION	COM	871503108	117,300	4,600	SH
SYMBOL TECHNOLOGIES IN	COM	871508107	273,797	7,425	SH
SYNOFYS INC	COM	871607107	292,494	5,300	SH
SYNOFYS INC	COM	871607107	783,833	14,600	SH
SYNOVUS FINANCIAL CORPORATION	COM	87161C105	194,775	9,800	SH
SYSCO CORP.	COM	871829107	1,192,500	40,000	SH
SYSTEMS + COMPUTER TECHNOLOGY	COM	871873105	190,588	19,300	SH
TAIWAN FUND	COM	874036106	518,750	25,000	SH
TALBOTS INC	COM	874161102	95,063	3,900	SH
TANDY CORP	COM	875382103	1,646,363	25,800	SH
TANDY CORP COM	COM	875382103	18,919,513	387,100	SH
TANDY CORP.	COM	875382103	439,875	9,000	SH
TAUBMAN CTRS INC COM	COM	876664103	3,331,163	252,600	SH
TCA CABLE TV INC	COM	872241104	699,344	16,100	SH
TCA CABLE TV INC.	COM	872241104	233,100	4,200	SH
TCF FINANCIAL CORP.	COM	872275102	211,850	7,600	SH
TDK CORP	COM	686930009	404,932	5,000	SH
TECH DATA CORP	COM	878237106	156,825	4,100	SH
TECO ENERGY	COM	872375100	259,350	11,400	SH

SUMMIT BANCORPORATION	DEFINED	1	6,900		
SUMMIT PPTYS INC	DEFINED	2	26,600		
SUN COMMUNITIES INC	DEFINED	3	31,800		
SUN INTL HOTELS LTD	DEFINED	2	385		
SUN MICROSYSTEMS	DEFINED	1	29,800		
SUN MICROSYSTEMS INC	DEFINED	2	70,000		
SUNGARD DATA SYS INC	DEFINED	2	11,700		

SUNGARD DATA SYS INC	DEFINED	3	2,487,296	90,400
SUNGARD DATA SYSTEMS INC.	DEFINED	1	9,600	
SUNGLASS HUT INTL INC	DEFINED	2	210,000	
SUNGLASS HUT INTL INC	DEFINED	2	52,100	
SUNGLASS HUT INTL INC	DEFINED	2	1,720	
SUNOCO INC	DEFINED	1	2,600	
SUNRISE ASSISTED LIVING INC	DEFINED	2	87,500	
SUNRISE MED INC	DEFINED	2	8,800	
SUNTERRA CORP	DEFINED	2	42,900	
SUNTRUST BANKS INC.	DEFINED	1	11,200	
SUNTRUST BKS INC	DEFINED	2	5,500	
SUPER VALU STORES	DEFINED	1	4,300	
SUPERIOR CONSULT HLDG	DEFINED	3	554,900	22,200
SUPERIOR INDS INTL INC	DEFINED	1	2,400	
SUPERIOR INDS INTL INC	DEFINED	2	14,900	
SWIFT TRANSN CO	DEFINED	3	977,900	25,425
SWIFT TRANSN INC	DEFINED	2	20,900	
SYBRON CORP	DEFINED	1	9,200	
SYBRON INTL CORP WISCONSIN	DEFINED	2	18,600	
SYKES ENTERPRISES INC	DEFINED	3	479,500	10,200
SYLVAN LEARNING SYS	DEFINED	3	1,895,750	39,850
SYLVAN LEARNING SYS INC	DEFINED	2	61,000	
SYLVAN LEARNING SYSTEMS INC	DEFINED	1	4,600	
SYMANTEC CORP	DEFINED	2	11,100	
SYMANTEC CORPORATION	DEFINED	1	4,600	
SYMBOL TECHNOLOGIES IN	DEFINED	1	7,425	
SYNOPSIS INC	DEFINED	1	5,300	
SYNOPSIS INC	DEFINED	2	14,600	
SYNOVUS FINANCIAL CORPORATION	DEFINED	1	9,800	
SYSCO CORP.	DEFINED	1	40,000	
SYSTEMS + COMPUTER TECHNOLOGY	DEFINED	2	19,300	
TAIWAN FUND	DEFINED	1	25,000	
TALBOTS INC	DEFINED	2	3,900	
TANDY CORP	DEFINED	2	25,800	
TANDY CORP COM	DEFINED	3	346,300	40,800
TANDY CORP.	DEFINED	1	9,000	
TAUBMAN CTRS INC COM	DEFINED	3	208,600	44,000
TCA CABLE TV INC	DEFINED	2	16,100	
TCA CABLE TV INC.	DEFINED	1	4,200	
TCF FINANCIAL CORP.	DEFINED	1	7,600	
TDK CORP	DEFINED	2	5,000	
TECH DATA CORP	DEFINED	1	4,100	
TECO ENERGY	DEFINED	1	11,400	

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TECUMSEH PRODS CO	COM	878895200	97	1,600	SH
TEEKAY SHIPPING CORP	COM	V89564104	76	4,600	SH
TEKTRONIX INC	COM	879131100	56	1,850	SH
TELE NORTE LESTE PARTICIPACOES S.A. A	COM	879246106	117	6,300	SH
TELEBRAS ADR PFD BLOCK	COM	879287308	3,202	37,200	SH
TELECOMUNICACOES BRASILEIRAS	COM	879287308	666	8,256	SH
TELEFLEX INC	COM	879369106	135	3,100	SH
TELEFLEX INC	COM	879369106	337	9,900	SH
TELEFONICA DE ARGENTINA ADR	COM	879378206	2,027	65,250	SH
TELEFONICA DE ARGENTINA S A	COM	879378206	81	2,690	SH
TELEFONICA DEL PERU ADR	COM	879384105	842	57,700	SH
TELEFONOS DE MEXICO S A	COM	879403780	364	5,550	SH
TELEKOMUNIKACJA POLSKA-GDR	COM	87943D207	477	68,000	SH
TELEPHONE & DATA SYSTEMS, INC.	COM	879433100	358	4,900	SH
TELESP CELULAR SA	COM	224695908	10	275,000	SH
TELESP PARTICIPACOES SA-ADR	COM	87952K100	816	38,500	SH
TELESP TEL SAO PAU	COM	288254006	35	287,924	SH
TELEWEST COMMS	COM	065445900	269	62,200	SH
TELLABS	COM	879664100	1,013	15,000	SH
TELLABS INC	COM	879664100	704	7,200	SH
TELMEX ADS - TELEFONOS DE MEXICO CL L	COM	879403780	5,779	76,770	SH
TEMPLE-INLAND	COM	879868107	144	2,100	SH
TENET HEALTHCARE CORP	COM	88033G100	1,379	72,800	SH
TENET HEALTHCARE CORP.	COM	88033G100	219	11,800	SH
TENNECO INC NEW	COM	88037E101	698	25,000	SH
TENNECO(NEW)	COM	88037E101	167	7,000	SH
TERADYNE INC	COM	880770102	382	7,000	SH
TERADYNE INC.	COM	880770102	4,111	57,300	SH
TESCO	COM	088470000	196	74,000	SH
TESORO PETE CORP	COM	881609101	116	10,500	SH
TETRA TECH INC NEW	COM	88162G103	427	20,200	SH
TETRA TECH INC NEW COM	COM	88162G103	33,066	2,003,991	SH
TEVA PHARMACEUTICAL INDS ADR	COM	881624209	1,061	22,400	SH
TEXACO INC	COM	881694103	2,207	38,390	SH
TEXACO INC.	COM	881694103	1,617	25,928	SH
TEXAS INDS INC	COM	882491103	65	2,600	SH
TEXAS INSTRS INC	COM	882508104	26,410	266,100	SH
TEXAS INSTRS INC	COM	882508104	2,881	20,010	SH
TEXAS INSTRUMENTS INC	COM	882508104	2,203	15,300	SH
TEXAS UTILITIES CO	COM	882848104	417	10,052	SH
TEXAS UTILS CO	COM	882848104	1,668	40,000	SH
TEXTRON INC	COM	883203101	560	6,800	SH
THERMADYNE CORP COMMON	COM	883434201	58	80,000	SH
THERMO ELECTRON	COM	883556102	130	6,500	SH
THOMAS & BETTS CORP	COM	884315102	85	1,800	SH
TICKETMASTER ONLINE CITYSEARCH	COM	88633P203	2,989	88,900	SH
TIDEWATER INC.	COM	886423102	165	5,400	SH
TIFFANY & CO.	COM	886547108	280	2,900	SH
TIME WARNER INC	COM	887315109	30,083	423,078	SH
TIME WARNER INC.	COM	887315109	28,364	390,550	SH

TECUMSEH PRODS CO	DEFINED	1	1,600	
TEEKAY SHIPPING CORP	DEFINED	2	4,600	
TEKTRONIX INC	DEFINED	1	1,850	
TELE NORTE LESTE PARTICIPACOES S.A. A	DEFINED	1	6,300	
TELEBRAS ADR PFD BLOCK	DEFINED	1	37,200	
TELECOMUNICACOES BRASILEIRAS	DEFINED	2	8,256	
TELEFLEX INC	DEFINED	1	3,100	
TELEFLEX INC	DEFINED	2	9,900	
TELEFONICA DE ARGENTINA ADR	DEFINED	1	65,250	
TELEFONICA DE ARGENTINA S A	DEFINED	2	2,690	
TELEFONICA DEL PERU ADR	DEFINED	1	57,700	
TELEFONOS DE MEXICO S A	DEFINED	2	5,550	
TELEKOMUNIKACJA POLSKA-GDR	DEFINED	1	68,000	
TELEPHONE & DATA SYSTEMS, INC.	DEFINED	1	4,900	
TELESP CELULAR SA	DEFINED	2	275,000	
TELESP PARTICIPACOES SA-ADR	DEFINED	1	38,500	
TELESP TEL SAO PAU	DEFINED	2	287,924	
TELEWEST COMMS	DEFINED	2	62,200	
TELLABS	DEFINED	1	15,000	
TELLABS INC	DEFINED	2	7,200	
TELMEX ADS - TELEFONOS DE MEXICO CL L	DEFINED	1	76,770	
TEMPLE-INLAND	DEFINED	1	2,100	
TENET HEALTHCARE CORP	DEFINED	2	72,800	
TENET HEALTHCARE CORP.	DEFINED	1	11,800	
TENNECO INC NEW	DEFINED	2	25,000	
TENNECO(NEW)	DEFINED	1	7,000	
TERADYNE INC	DEFINED	2	7,000	
TERADYNE INC.	DEFINED	1	57,300	
TESCO	DEFINED	2	74,000	
TESORO PETE CORP	DEFINED	2	10,500	
TETRA TECH INC NEW	DEFINED	2	20,200	
TETRA TECH INC NEW COM	DEFINED	3	1,961,956	42,035
TEVA PHARMACEUTICAL INDS ADR	DEFINED	2	22,400	
TEXACO INC	DEFINED	2	38,390	
TEXACO INC.	DEFINED	1	25,928	
TEXAS INDS INC	DEFINED	2	2,600	
TEXAS INSTRS INC	DEFINED	2	266,100	
TEXAS INSTRS INC	DEFINED	3	20,010	
TEXAS INSTRUMENTS INC	DEFINED	1	15,300	
TEXAS UTILITIES CO	DEFINED	1	10,052	
TEXAS UTILS CO	DEFINED	2	40,000	
TEXTRON INC	DEFINED	1	6,800	
THERMADYNE CORP COMMON	DEFINED	1	80,000	
THERMO ELECTRON	DEFINED	1	6,500	
THOMAS & BETTS CORP	DEFINED	1	1,800	
TICKETMASTER ONLINE CITYSEARCH	DEFINED	2	88,900	
TIDEWATER INC.	DEFINED	1	5,400	
TIFFANY & CO.	DEFINED	1	2,900	
TIME WARNER INC	DEFINED	2	423,078	
TIME WARNER INC.	DEFINED	1	390,550	

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TIMES MIRROR CO	COM	887364107	225	3,800	SH
TIMKEN CO.	COM	887389104	41	2,100	SH
TJX COMPANIES INC. NEW	COM	872540109	386	11,600	SH
TMP WORLDWIDE INC COM	COM	872941109	22,041	347,100	SH
TOKIO MARINE +FIRE	COM	689476000	68	6,000	SH
TOKYO ELECTRON	COM	689567006	207	4,000	SH
TOLL BROS INC	COM	889478103	237	13,100	SH
TOMKINS	COM	089626006	236	64,000	SH
TOPPAN PRINTING CO	COM	689702009	131	10,000	SH
TORCHMARK CORP	COM	891027104	229	6,700	SH
TORO CO	COM	891092108	91	2,900	SH
TORONTO DOMINION BANK	COM	891160509	5,916	134,350	SH
TOSCO CORP	COM	891490302	345	13,300	SH
TOSCO CORP	COM	891490302	819	33,000	SH
TOTAL RENAL CARE HLDGS INC	COM	89151A107	95	8,600	SH
TOTAL RENAL CARE HOLDINGS	COM	89151A107	103	6,600	SH
TOWER AUTOMOTIVE INC	COM	891707101	205	11,000	SH
TOYS R US	COM	892335100	230	11,100	SH
TRANS WORLD AIRLINES, INC	COM	893349837	12	2,649	SH
TRANSACTION SYS ARCHIT	COM	893416107	62,927	1,613,500	SH
TRANSACTION SYS ARCHITECTS INC	COM	893416107	1,274	35,400	SH
TRANSAMERICA	COM	893485102	443	5,900	SH
TRANSAMERICA CORP	COM	893485102	383	5,400	SH
TRANSATLANTIC HLDGS INC	COM	893521104	1,973	26,300	SH
TRANSATLANTIC HOLDINGS INC	COM	893521104	1,472,936	19,655,520	SH
TRANSMONTAIGNE INC	COM	893934109	16,432	1,308,000	SH
TRANSOCEAN OFFSHORE INC	COM	G90076103	231	8,800	SH
TRANSOCEAN OFFSHORE INC	COM	893817106	1,570	54,500	SH
TRANSPORTADOR GAS SUR-SP ADR	COM	893870204	730	77,900	SH
TRANSWITCH CORP	COM	894065101	17,766	375,000	SH
TRAVEL SVCS INTL INC	COM	894169101	681	64,900	SH
TRIAD HOSPITAL INC	COM	89379K109	0	9	SH
TRIAD HOSPITALS INC W/I	COM	89579K109	0	1	SH
TRIBUNE CO	COM	896047107	401	4,600	SH
TRIBUNE CO NEW	COM	896047107	386	5,900	SH
TRICON GLOBAL RESTAURANTS, INC.	COM	895953107	334	6,170	SH
TRIGON HEALTHCARE	COM	89618L100	30,271	832,200	SH
TRIGON HEALTHCARE INC	COM	89618L100	131	3,600	SH
TRIMERIS INC	COM	896263100	988	68,153	SH
TRINET CORP RLTY TR INC	COM	896287109	109	4,300	SH

TRINITY INDUSTRIES	COM	896522109	121	3,600	SH
TRIZEC HAHN CORP	COM	896938107	3,482	170,900	SH
TRW INC	COM	872649108	274	5,000	SH
TUBOS DE ACERO DE MEX-SP ADR	COM	898592506	384	35,300	SH
TUPPERWARE CORP	COM	899896104	66	2,600	SH
TV AZTECA S A DE C V	COM	901145102	13	2,100	SH
TV AZTECA S.A. DE C.V. - ADR	COM	901145102	1,021	196,900	SH
TV GUIDE INC	COM	873070109	757	20,600	SH
TWENTIETH CENTURY IND.	COM	901272203	988,744	53,445,620	SH
TWENTIETH CENTURY IND.	COM	901272203	80	4,900	SH
TIMES MIRROR CO	DEFINED	1		3,800	
TIMKEN CO.	DEFINED	1		2,100	
TJX COMPANIES INC. NEW	DEFINED	1		11,600	
TMP WORLDWIDE INC COM	DEFINED	3		339,700	7,400
TOKIO MARINE +FIRE	DEFINED	2		6,000	
TOKYO ELECTRON	DEFINED	2		4,000	
TOLL BROS INC	DEFINED	2		13,100	
TOMKINS	DEFINED	2		64,000	
TOPPAN PRINTING CO	DEFINED	2		10,000	
TORCHMARK CORP	DEFINED	1		6,700	
TORO CO	DEFINED	2		2,900	
TORONTO DOMINION BANK	DEFINED	1		134,350	
TOSCO CORP	DEFINED	1		13,300	
TOSCO CORP	DEFINED	2		33,000	
TOTAL RENAL CARE HLDGS INC	DEFINED	2		8,600	
TOTAL RENAL CARE HOLDINGS	DEFINED	1		6,600	
TOWER AUTOMOTIVE INC	DEFINED	2		11,000	
TOYS R US	DEFINED	1		11,100	
TRANS WORLD AIRLINES, INC	DEFINED	1		2,649	
TRANSACTION SYS ARCHIT	DEFINED	3		1,557,000	56,500
TRANSACTION SYS ARCHITECTS INC	DEFINED	2		35,400	
TRANSAMERICA	DEFINED	1		5,900	
TRANSAMERICA CORP	DEFINED	2		5,400	
TRANSATLANTIC HLDGS INC	DEFINED	2		26,300	
TRANSATLANTIC HOLDINGS INC	DEFINED	1		19,655,520	
TRANSMONTAIGNE INC	DEFINED	3		1,283,500	24,500
TRANSOCEAN OFFSHORE INC	DEFINED	1		8,800	
TRANSOCEAN OFFSHORE INC	DEFINED	2		54,500	
TRANSPORTADOR GAS SUR-SP ADR	DEFINED	1		77,900	
TRANSWITCH CORP	DEFINED	3		367,300	7,700
TRAVEL SVCS INTL INC	DEFINED	2		64,900	
TRIAD HOSPITAL INC	DEFINED	2		9	
TRIAD HOSPITALS INC W/I	DEFINED	1		1	
TRIBUNE CO	DEFINED	1		4,600	
TRIBUNE CO NEW	DEFINED	2		5,900	
TRICON GLOBAL RESTAURANTS, INC.	DEFINED	1		6,170	
TRIGON HEALTHCARE	DEFINED	3		812,100	20,100
TRIGON HEALTHCARE INC	DEFINED	1		3,600	
TRIMERIS INC	DEFINED	1		68,153	
TRINET CORP RLTY TR INC	DEFINED	2		4,300	
TRINITY INDUSTRIES	DEFINED	1		3,600	
TRIZEC HAHN CORP	DEFINED	3		136,800	34,100
TRW INC	DEFINED	1		5,000	
TUBOS DE ACERO DE MEX-SP ADR	DEFINED	1		35,300	
TUPPERWARE CORP	DEFINED	1		2,600	
TV AZTECA S A DE C V	DEFINED	2		2,100	
TV AZTECA S.A. DE C.V. - ADR	DEFINED	1		196,900	
TV GUIDE INC	DEFINED	2		20,600	
TWENTIETH CENTURY IND.	DEFINED	1		53,445,620	
TWENTIETH CENTURY IND.	DEFINED	2		4,900	

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TYCO INTERNATIONAL LTD.	COM	902124106	29,091	307,032	SH
TYCO INTL LTD NEW	COM	902124106	3,057	42,600	SH
TYSON FOODS	COM	902494103	448	19,900	SH
U S FOODSERVICE	COM	90331R101	698	15,000	SH
U S RESTAURANT PPTYS	COM	902971100	3,685	173,400	SH
U.S. VISION INC	COM	90339M104	43	10,000	SH
U.S. BANCORP	COM	902973106	982	29,420	SH
U.S. FOODSERVICE	COM	90331R101	153	3,600	SH
U.S. WEST INC	COM	91273H1014	203	3,463	SH
UAL CORP	COM	902549500	635	8,165	SH
UCAR INTERNATIONAL INC	COM	90262K109	96	3,800	SH
UGLY DUCKLING HLDGS INC COMMON	COM	903512101	1	137,644	SH
ULTRAMAR DIAMOND SHAMROCK	COM	904000106	161	7,399	SH
UMB FINL CORP	COM	902788108	743	19,300	SH
UNIBANCO UNIAO DE BARNCOOS BRAS	COM	90458E107	19	1,000	SH
UNICOM CORP	COM	904911104	1,002	27,400	SH
UNICOM CORPORATION	COM	904911104	320	8,300	SH
UNIFI INC	COM	904677101	117	5,500	SH
UNIFIED ENERGY SYSTEMS GDR	COM	9046882075	398	45,500	SH
UNILEVER N V	COM	904784709	1,600	22,946	SH
UNION CAMP CORP	COM	905530101	7	100	SH
UNION CARBIDE	COM	905581104	239	4,900	SH
UNION PACIFIC CORP.	COM	907818108	3,749	64,284	SH
UNION PACIFIC RES GROUP INC	COM	907834105	390	32,800	SH
UNION PACIFIC RESOURCES GRP	COM	907834105	916	56,178	SH
UNION PLANTERS CORP	COM	908068109	223	5,000	SH
UNIPHASE CORP	COM	909149106	2,639	23,000	SH
UNISOURCE WORLDWIDE INC	COM	909208100	72	10,100	SH
UNISYS CORP.	COM	909214108	323	8,300	SH

UNITED DOMINION IND.	COM	909914103	2,318	84,765	SH
UNITED DOMINION RLTY TR INC	COM	910197102	19	1,900	SH
UNITED HEALTHCARE CORP	COM	910581107	772	14,025	SH
UNITED HEALTHCARE CORP.	COM	910581107	451	7,200	SH
UNITED PARK CITY MINES	COM	911315208	4,970	154,094	SH
UNITED RENTALS INC	COM	911363109	2,068	72,578	SH
UNITED TECHNOLOGIES CORP	COM	913017109	19,966	277,305	SH
UNITED TECHNOLOGIES CORP	COM	913017109	7,449	55,000	SH
UNITRIN INC	COM	913275103	117	3,800	SH
UNIVERSAL CORP VA	COM	913456109	85	3,000	SH
UNIVERSAL CORP VA	COM	913456109	281	11,000	SH
UNIVERSAL FOODS	COM	913538104	80	3,800	SH
UNIVISION COMMUNICATIONS CL A	COM	914906102	507	7,800	SH
UNIVISION COMMUNICATIONS INC	COM	914906102	10,325	206,500	SH
UNOCAL CAP TR	COM	915282107	1,666	31,000	SH
UNOCAL CORP	COM	915289102	384	9,700	SH
UNOCAL CORP	COM	915289102	442	12,000	SH
UNUM CORP	COM	903192102	1,455	30,600	SH
UNUMPROVIDENT	COM	903192102	114,367	2,088,900	SH
URBAN SHOPPING CTRS	COM	917060105	4,202	133,400	SH
US AIRWAYS GROUP, INC.	COM	911905107	122	2,800	SH

TYCO INTERNATIONAL LTD.	DEFINED	1	307,032		
TYCO INTL LTD NEW	DEFINED	2	42,600		
TYSON FOODS	DEFINED	1	19,900		
U S FOODSERVICE	DEFINED	2	15,000		
U S RESTAURANT PPTYS	DEFINED	3	143,000	30,400	
U.S. VISION INC	DEFINED	2	10,000		
U.S. BANCORP	DEFINED	1	29,420		
U.S. FOODSERVICE	DEFINED	1	3,600		
U.S. WEST INC	DEFINED	1	3,463		
UAL CORP	DEFINED	2	8,165		
UCAR INTERNATIONAL INC	DEFINED	1	3,800		
UGLY DUCKLING HLDGS INC COMMON	DEFINED	2	137,644		
ULTRAMAR DIAMOND SHAMROCK	DEFINED	1	7,399		
UMB FINL CORP	DEFINED	2	19,300		
UNIBANCO UNIAO DE BARNCOS BRAS	DEFINED	2	1,000		
UNICOM CORP	DEFINED	2	27,400		
UNICOM CORPORATION	DEFINED	1	8,300		
UNIFI INC	DEFINED	1	5,500		
UNIFIED ENERGY SYSTEMS GDR	DEFINED	1	45,500		
UNILEVER N V	DEFINED	1	22,946		
UNION CAMP CORP	DEFINED	2	100		
UNION CARBIDE	DEFINED	1	4,900		
UNION PACIFIC CORP.	DEFINED	1	64,284		
UNION PACIFIC RES GROUP INC	DEFINED	2	32,800		
UNION PACIFIC RESOURCES GRP	DEFINED	1	56,178		
UNION PLANTERS CORP	DEFINED	1	5,000		
UNIPHASE CORP	DEFINED	2	23,000		
UNISOURCE WORLDWIDE INC	DEFINED	2	10,100		
UNISYS CORP.	DEFINED	1	8,300		
UNITED DOMINION IND.	DEFINED	1	84,765		
UNITED DOMINION RLTY TR INC	DEFINED	2	1,900		
UNITED HEALTHCARE CORP	DEFINED	2	14,025		
UNITED HEALTHCARE CORP.	DEFINED	1	7,200		
UNITED PARK CITY MINES	DEFINED	1	154,094		
UNITED RENTALS INC	DEFINED	2	72,578		
UNITED TECHNOLOGIES CORP	DEFINED	1	277,305		
UNITED TECHNOLOGIES CORP	DEFINED	2	55,000		
UNITRIN INC	DEFINED	2	3,800		
UNIVERSAL CORP VA	DEFINED	1	3,000		
UNIVERSAL CORP VA	DEFINED	2	11,000		
UNIVERSAL FOODS	DEFINED	1	3,800		
UNIVISION COMMUNICATIONS CL A	DEFINED	1	7,800		
UNIVISION COMMUNICATIONS INC	DEFINED	2	206,500		
UNOCAL CAP TR	DEFINED	2	31,000		
UNOCAL CORP	DEFINED	1	9,700		
UNOCAL CORP	DEFINED	2	12,000		
UNUM CORP	DEFINED	2	30,600		
UNUMPROVIDENT	DEFINED	1	2,088,900		
URBAN SHOPPING CTRS	DEFINED	3	109,200	24,200	
US AIRWAYS GROUP, INC.	DEFINED	1	2,800		

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File Number 28-219 (Consolidated)
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US BANCORP DEL	COM	902973106	1,175	34,500	SH
US WEST INC	COM	91273H101	916	15,589	SH
USA NETWORKS INC	COM	902984103	8,621	214,864	SH
USA NETWORKS INC	COM	902984103	2,849	79,600	SH
USG CORP	COM	903293405	246	4,400	SH
UST INC	COM	902911106	202	6,900	SH
UST INC	COM	902911106	4,133	158,222	SH
USWEB CORP	COM	917327108	7,429	180,200	SH
USWEB CORP COM	COM	917327108	25,416	1,145,500	SH
USX MARATHON GROUP	COM	902905827	245	8,900	SH
USX U S STL GROUP	COM	90337T101	392	16,700	SH
USX/MARATHON GROUP	COM	902905827	368	11,300	SH
USX-U.S. STEEL GROUP INC.	COM	90337T101	86	3,200	SH
UTILICORP UTD INC DEL	COM	918005109	201	8,250	SH
VALASSIS COMMUNICATIONS INC	COM	918866104	378	7,300	SH
VALERO ENERGY CORP	COM	91913Y100	109	5,100	SH
VALERO ENERGY CORP	COM	91913Y100	480	19,300	SH
VALLEY MEDIA INC	COM	91972C106	1,138	50,000	SH

VANGUARD CELLULAR SYS INC	COM	922022108	84	3,100	SH
VARCO INTL INC	COM	922126107	58	5,400	SH
VASTAR RES INC	COM	922380100	478	10,000	SH
VASTAR RES INC COM	COM	922380100	7,776	148,300	SH
VENTAS INC COM	COM	92276F100	3,720	692,100	SH
VERISIGN INC	COM	92343E102	7,256	47,120	SH
VERITAS SOFTWARE CORP	COM	923436109	570	6,000	SH
VERTICALNET INC	COM	92532L107	1,265	12,200	SH
VF CORP	COM	918204108	205	4,800	SH
VIACOM INC	COM	925524308	583	6,945	SH
VIACOM INC CL-B COMMON	COM	925524308	1,245	28,300	SH
VIAD CORP	COM	92552R109	334	12,000	SH
VIAD CORPORATION	COM	92552R109	282	9,100	SH
VIGNETTE CORP	COM	926734104	3,173	42,300	SH
VISHAY INTERTECHNOLOGY	COM	928298108	154	7,315	SH
VISTA INFO SOLUTIONS	COM	928365204	935	80,900	SH
VISTANA INC	COM	92839F108	570	42,200	SH
VISUAL NETWORKS INC	COM	928444108	483	13,000	SH
VISUAL NETWORKS INC	COM	928444108	18,515	578,600	SH
VISX INC DEL	COM	92844S105	408	3,800	SH
VISX INCORPORATED	COM	92844S105	412	5,200	SH
VITESSE SEMICONDUCTOR	COM	928497106	2,893	42,900	SH
VITESSE SEMICONDUCTOR CORP	COM	928497106	405	6,000	SH
VITESSE SEMICONDUCTOR CORP	COM	928497106	718	14,200	SH
VLASIC FOODS INTERNATIONAL	COM	928559103	29	3,900	SH
VLASIC FOODS INTL INC	COM	928559103	91	7,000	SH
VLSI TECHNOLOGY 8.25% 10/1/05	CVT	918270AB5	508	5,000	SH
VLSI TECHNOLOGY INC	COM	918270109	179	9,200	SH
VODAFONE	COM	92857T1079	2,059	10,450	SH
VODAFONE GROUP	COM	071921001	621	33,472	SH
VORNADO REALTY TR	COM	929042208	15	300	SH
VORNADO RLTY TR	COM	929042109	476	13,800	SH

US BANCORP DEL	DEFINED	2		34,500	
US WEST INC	DEFINED	1		15,589	
USA NETWORKS INC	DEFINED	1		214,864	
USA NETWORKS INC	DEFINED	2		79,600	
USG CORP	DEFINED	1		4,400	
UST INC	DEFINED	1		6,900	
UST INC	DEFINED	2		158,222	
USWEB CORP	DEFINED	2		180,200	
USWEB CORP COM	DEFINED	3		1,120,200	25,300
USX MARATHON GROUP	DEFINED	2		8,900	
USX U S STL GROUP	DEFINED	2		16,700	
USX/MARATHON GROUP	DEFINED	1		11,300	
USX-U.S. STEEL GROUP INC.	DEFINED	1		3,200	
UTILICORP UTD INC DEL	DEFINED	1		8,250	
VALASSIS COMMUNICATIONS INC	DEFINED	2		7,300	
VALERO ENERGY CORP	DEFINED	1		5,100	
VALERO ENERGY CORP	DEFINED	2		19,300	
VALLEY MEDIA INC	DEFINED	2		50,000	
VANGUARD CELLULAR SYS INC	DEFINED	2		3,100	
VARCO INTL INC	DEFINED	1		5,400	
VASTAR RES INC	DEFINED	2		10,000	
VASTAR RES INC COM	DEFINED	3		126,200	22,100
VENTAS INC COM	DEFINED	3		569,200	122,900
VERISIGN INC	DEFINED	2		47,120	
VERITAS SOFTWARE CORP	DEFINED	1		6,000	
VERTICALNET INC	DEFINED	2		12,200	
VF CORP	DEFINED	1		4,800	
VIACOM INC	DEFINED	2		6,945	
VIACOM INC CL-B COMMON	DEFINED	1		28,300	
VIAD CORP	DEFINED	2		12,000	
VIAD CORPORATION	DEFINED	1		9,100	
VIGNETTE CORP	DEFINED	2		42,300	
VISHAY INTERTECHNOLOGY	DEFINED	1		7,315	
VISTA INFO SOLUTIONS	DEFINED	3		80,900	
VISTANA INC	DEFINED	2		42,200	
VISUAL NETWORKS INC	DEFINED	2		13,000	
VISUAL NETWORKS INC	DEFINED	3		566,900	11,700
VISX INC DEL	DEFINED	2		3,800	
VISX INCORPORATED	DEFINED	1		5,200	
VITESSE SEMICONDUCTOR	DEFINED	3		35,600	7,300
VITESSE SEMICONDUCTOR CORP	DEFINED	1		6,000	
VITESSE SEMICONDUCTOR CORP	DEFINED	2		14,200	
VLASIC FOODS INTERNATIONAL	DEFINED	1		3,900	
VLASIC FOODS INTL INC	DEFINED	2		7,000	
VLSI TECHNOLOGY 8.25% 10/1/05	DEFINED	1		5,000	
VLSI TECHNOLOGY INC	DEFINED	2		9,200	
VODAFONE	DEFINED	1		10,450	
VODAFONE GROUP	DEFINED	2		33,472	
VORNADO REALTY TR	DEFINED	2		300	
VORNADO RLTY TR	DEFINED	2		13,800	

VORNADO RLTY TR	COM	929042109	13,867	392,700	SH
VULCAN MATERIALS INC	COM	929160109	434	9,000	SH
VULCAN MATLS CO	COM	929160109	905	21,900	SH
WACHOVIA CORP	COM	929771103	607	7,100	SH
WADDELL + REED FINL INC	COM	930059100	361	17,600	SH
WADDELL + REED FINL INC	COM	930059209	173	8,700	SH
WAL MART STORES INC	COM	931142103	13,089	143,230	SH

WALDEN RESIDENT	COM	931210108	6,201	288,400	SH
WALDEN RESIDENT PPTYS WT B EX 123107	WTS	931210124	443	443,020	SH
WALGREEN CO	COM	931422109	1,163	39,600	SH
WALGREEN CO	COM	931422109	1,222	43,260	SH
WALLACE COMPUTER SER INC	COM	932270101	361	18,200	SH
WALLACE COMPUTER SYSTEMS	COM	932270101	100	4,000	SH
WAL-MART STORES	COM	931142103	32,657	676,820	SH
WALT DISNEY COMPANY	COM	254687106	2,447	79,400	SH
WALTER IND COMMON	COM	933170105	0	807	SH
WALTER INDS INC	COM	933170105	98	8,700	SH
WANG LABS INC NEW	COM	93369N109	143	7,300	SH
WARNACO	COM	934390105	147	5,500	SH
WARNACO GROUP INC	COM	934390105	627	25,400	SH
WARNER CHILCOTT ADR (NEW)	COM	934435207	4,031	496,120	SH
WARNER LAMBERT	COM	934488107	8,431	121,965	SH
WARNER LAMBERT CO	COM	934488107	13,044	196,170	SH
WASHINGTON GAS LT CO	COM	938837101	99	3,800	SH
WASHINGTON GAS LT CO	COM	938837101	713	31,500	SH
WASHINGTON MUT INC	COM	939322103	6,370	169,900	SH
WASHINGTON MUTUAL INC.	COM	939322103	760	21,380	SH
WASHINGTON POST CO	COM	939640108	104	200	SH
WASHINGTON POST CO.	COM	939640108	484	900	SH
WASTE CONNECTIONS	COM	941053100	18,968	621,900	SH
WASTE MANAGEMENT INC	COM	94106L109	1,349	25,100	SH
WASTE MGMT INC DEL	COM	94106L109	1,237	27,872	SH
WATERS CORP	COM	941848103	147	1,400	SH
WATERS CORP COM	COM	941848103	58,374	1,098,800	SH
WATSCO INC	COM	942622200	79	5,400	SH
WATSON PHARMACEUTICALS	COM	942683103	140	4,000	SH
WATSON PHARMACEUTICALS INC	COM	942683103	441	10,000	SH
WATTS INDS INC	COM	942749102	400	29,500	SH
WATTS INDUSTRIES CLASS A	COM	942749102	38	2,000	SH
WAUSAU MOSINEE PAPER CORP	COM	943315101	101	7,200	SH
WAUSAU-MOSINEE PAPER CORP	COM	943315101	85	4,700	SH
WD 40 CO	COM	929236107	1,363	47,000	SH
WEATHERFORD INTERNATIONAL	COM	947074100	300	8,200	SH
WEATHERFORD INTL INC NEW	COM	947074100	3,041	116,400	SH
WEEKS CORP	COM	94856P102	3,935	129,000	SH
WEINGARTEN RLTY INVS	COM	948741103	24	600	SH
WELLMAN INC	COM	949702104	45	2,800	SH
WELLPOINT HEALTH NETWORKS	COM	94973H108	221	2,600	SH
WELLPOINT HEALTH NETWORKS INC	COM	94973H108	432	5,700	SH
WELLPOINT HLT NETW	COM	94973H108	4,702	55,400	SH
VORNADO RLTY TR	DEFINED	3	322,500	70,200	
VULCAN MATERIALS INC	DEFINED	1	9,000		
VULCAN MATLS CO	DEFINED	2	21,900		
WACHOVIA CORP	DEFINED	1	7,100		
WADDELL + REED FINL INC	DEFINED	2	17,600		
WADDELL + REED FINL INC	DEFINED	2	8,700		
WAL MART STORES INC	DEFINED	2	143,230		
WALDEN RESIDENT	DEFINED	3	236,500	51,900	
WALDEN RESIDENT PPTYS WT B EX 123107	DEFINED	3	443,020		
WALGREEN CO	DEFINED	1	39,600		
WALGREEN CO	DEFINED	2	43,260		
WALLACE COMPUTER SER INC	DEFINED	2	18,200		
WALLACE COMPUTER SYSTEMS	DEFINED	1	4,000		
WAL-MART STORES	DEFINED	1	676,820		
WALT DISNEY COMPANY	DEFINED	1	79,400		
WALTER IND COMMON	DEFINED	2	807		
WALTER INDS INC	DEFINED	2	8,700		
WANG LABS INC NEW	DEFINED	2	7,300		
WARNACO	DEFINED	1	5,500		
WARNACO GROUP INC	DEFINED	2	25,400		
WARNER CHILCOTT ADR (NEW)	DEFINED	1	496,120		
WARNER LAMBERT	DEFINED	1	121,965		
WARNER LAMBERT CO	DEFINED	2	196,170		
WASHINGTON GAS LT CO	DEFINED	1	3,800		
WASHINGTON GAS LT CO	DEFINED	2	31,500		
WASHINGTON MUT INC	DEFINED	2	169,900		
WASHINGTON MUTUAL INC.	DEFINED	1	21,380		
WASHINGTON POST CO	DEFINED	2	200		
WASHINGTON POST CO.	DEFINED	1	900		
WASTE CONNECTIONS	DEFINED	3	613,000	8,900	
WASTE MANAGEMENT INC	DEFINED	1	25,100		
WASTE MGMT INC DEL	DEFINED	2	27,872		
WATERS CORP	DEFINED	2	1,400		
WATERS CORP COM	DEFINED	3	1,048,200	50,600	
WATSCO INC	DEFINED	2	5,400		
WATSON PHARMACEUTICALS	DEFINED	1	4,000		
WATSON PHARMACEUTICALS INC	DEFINED	2	10,000		
WATTS INDS INC	DEFINED	2	29,500		
WATTS INDUSTRIES CLASS A	DEFINED	1	2,000		
WAUSAU MOSINEE PAPER CORP	DEFINED	2	7,200		
WAUSAU-MOSINEE PAPER CORP	DEFINED	1	4,700		
WD 40 CO	DEFINED	2	47,000		
WEATHERFORD INTERNATIONAL	DEFINED	1	8,200		
WEATHERFORD INTL INC NEW	DEFINED	2	116,400		
WEEKS CORP	DEFINED	3	107,900	21,100	
WEINGARTEN RLTY INVS	DEFINED	2	600		
WELLMAN INC	DEFINED	1	2,800		
WELLPOINT HEALTH NETWORKS	DEFINED	1	2,600		
WELLPOINT HEALTH NETWORKS INC	DEFINED	2	5,700		
WELLPOINT HLT NETW	DEFINED	3	44,500	10,900	

WELLS FARGO	COM	9497461015	2,685	62,800	SH
WELLS FARGO + CO NEW	COM	949746101	6,094	173,800	SH
WENDY'S	COM	950590109	131	4,600	SH
WERNER ENTERPRISES INC	COM	950755108	484	30,750	SH
WESLEY JESSEN VISIONCARE INC	COM	951018100	159	5,800	SH
WEST PHARMACEUTICAL SVCS INC	COM	955306105	60	1,882	SH
WESTAMERICA BANCORPORATION	COM	957090103	128	3,500	SH
WESTAMERICA BANCORPORATION	COM	957090103	538	17,000	SH
WESTCOAST ENERGY	COM	95751D102	1,736	78,800	SH
WESTERN BANCORP	COM	957683105	276	9,000	SH
WESTERN WIRELESS CORP	COM	95988E204	2,503	69,300	SH
WESTFIELD AMER INC	COM	959910100	8,128	539,600	SH
WESTPOINT STEVENS	COM	961238102	17,732	594,800	SH
WESTPOINT STEVENS INC.	COM	961238102	1,505	50,480	SH
WESTVACO CORP	COM	961548104	273	13,000	SH
WESTVACO CORP.	COM	961548104	116	4,000	SH
WESTWOOD ONE	COM	961815107	20,249	567,400	SH
WET SEAL INC	COM	961840105	103	2,800	SH
WEYERHAEUSER CO	COM	962166104	422	7,600	SH
WEYERHAEUSER CO.	COM	962166104	564	8,200	SH
WHIRLPOOL CORP	COM	963320106	222	3,000	SH
WHIRLPOOL CORP	COM	963320106	435	8,000	SH
WHITMAN CORP	COM	96647R107	155	8,600	SH
WHITTMAN HART INC	COM	966834103	323	15,000	SH
WHOLE FOODS MKT INC	COM	966837106	947	27,600	SH
WILD OATS MARKETS	COM	96808B107	26,815	883,700	SH
WILEY JOHN + SON	COM	968223206	567	13,500	SH
WILLAMETTE INDS INC	COM	969133107	483	12,800	SH
WILLAMETTE INDS. INC.	COM	969133107	198	4,300	SH
WILLIAMS COMPANIES	COM	969457100	694	16,300	SH
WILLIAMS COS INC	COM	969457100	1,067	27,000	SH
WILLIAMS SONOMA	COM	969904101	6,963	200,000	SH
WILLIAMS SONOMA INC	COM	969904101	520	18,400	SH
WILMINGTON TR CORP	COM	971807102	857	15,000	SH
WILMINGTON TRUST CORP	COM	971807102	172	3,000	SH
WINN DIXIE STORES INC	COM	974280109	4,119	110,195	SH
WINN-DIXIE STORES INC.	COM	974280109	214	5,800	SH
WISCONSIN CENTRAL TRANSPORT	COM	976592105	79	4,200	SH
WISCONSIN ENERGY CORP.	COM	976657106	266	10,600	SH
WITCO CORP	COM	977385103	97	4,900	SH
WM. WRIGLEY CO	COM	982526105	410	4,600	SH
WOLVERINE WORLD WIDE INC	COM	978097103	523	55,000	SH
WORLD COLOR PRESS INC DEL	COM	981443104	83	3,900	SH
WORTHINGTON INDUSTRIES	COM	981811102	58	3,500	SH
WPP GROUP PLC	COM	929309300	51	600	SH
WYNDHAM INTERNATIONAL CLASS A	COM	983101106	2,033	451,748	SH
XEROX CORP	COM	984121103	2,256	38,200	SH
XEROX CORP	COM	984121103	1,692	31,700	SH
XILINX INC	COM	983919101	1,053	26,000	SH
XILINX INC.	COM	983919101	721	12,600	SH

WELLS FARGO	DEFINED	1		62,800	
WELLS FARGO + CO NEW	DEFINED	2		173,800	
WENDY'S	DEFINED	1		4,600	
WERNER ENTERPRISES INC	DEFINED	2		30,750	
WESLEY JESSEN VISIONCARE INC	DEFINED	2		5,800	
WEST PHARMACEUTICAL SVCS INC	DEFINED	2		1,882	
WESTAMERICA BANCORPORATION	DEFINED	1		3,500	
WESTAMERICA BANCORPORATION	DEFINED	2		17,000	
WESTCOAST ENERGY	DEFINED	1		78,800	
WESTERN BANCORP	DEFINED	2		9,000	
WESTERN WIRELESS CORP	DEFINED	2		69,300	
WESTFIELD AMER INC	DEFINED	3		443,700	95,900
WESTPOINT STEVENS	DEFINED	3		562,800	32,000
WESTPOINT STEVENS INC.	DEFINED	1		50,480	
WESTVACO CORP	DEFINED	2		13,000	
WESTVACO CORP.	DEFINED	1		4,000	
WESTWOOD ONE	DEFINED	3		555,900	11,500
WET SEAL INC	DEFINED	2		2,800	
WEYERHAEUSER CO	DEFINED	2		7,600	
WEYERHAEUSER CO.	DEFINED	1		8,200	
WHIRLPOOL CORP	DEFINED	1		3,000	
WHIRLPOOL CORP	DEFINED	2		8,000	
WHITMAN CORP	DEFINED	1		8,600	
WHITTMAN HART INC	DEFINED	2		15,000	
WHOLE FOODS MKT INC	DEFINED	2		27,600	
WILD OATS MARKETS	DEFINED	3		865,700	18,000
WILEY JOHN + SON	DEFINED	2		13,500	
WILLAMETTE INDS INC	DEFINED	2		12,800	
WILLAMETTE INDS. INC.	DEFINED	1		4,300	
WILLIAMS COMPANIES	DEFINED	1		16,300	
WILLIAMS COS INC	DEFINED	2		27,000	
WILLIAMS SONOMA	DEFINED	3		190,600	9,400
WILLIAMS SONOMA INC	DEFINED	2		18,400	
WILMINGTON TR CORP	DEFINED	2		15,000	
WILMINGTON TRUST CORP	DEFINED	1		3,000	
WINN DIXIE STORES INC	DEFINED	2		110,195	
WINN-DIXIE STORES INC.	DEFINED	1		5,800	
WISCONSIN CENTRAL TRANSPORT	DEFINED	1		4,200	
WISCONSIN ENERGY CORP.	DEFINED	1		10,600	
WITCO CORP	DEFINED	1		4,900	
WM. WRIGLEY CO	DEFINED	1		4,600	
WOLVERINE WORLD WIDE INC	DEFINED	2		55,000	
WORLD COLOR PRESS INC DEL	DEFINED	2		3,900	
WORTHINGTON INDUSTRIES	DEFINED	1		3,500	
WPP GROUP PLC	DEFINED	2		600	
WYNDHAM INTERNATIONAL CLASS A	DEFINED	1		451,748	
XEROX CORP	DEFINED	1		38,200	
XEROX CORP	DEFINED	2		31,700	
XILINX INC	DEFINED	2		26,000	
XILINX INC.	DEFINED	1		12,600	

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File Number 28-219 (Consolidated)
As of 6/30/99

XIRCOM INC	COM	983922105	75	3,000	SH
XL CAPITAL LTD	COM	G98255105	5,650	100,000	SH
XL CAPITAL LTD	COM	G98255105	547	9,000	SH
XTRA CORP	COM	984138107	1,222	31,900	SH
YAHOO INC	COM	984332106	10,000	59,400	SH
YORK INTERNATIONAL CORP	COM	986670107	163	3,800	SH
YOUNG + RUBICAM INC	COM	987425105	660	16,200	SH
YPF S.A.- ADR	COM	9842451000	265	9,000	SH
YPF SOCIEDAD ANONIMA	COM	984245100	399	12,626	SH
ZANY BRAINY	COM	98906Q101	484	50,000	SH
ZIFF DAVIS INC	COM	989511100	7,226	318,900	SH
ZIONS BANCORP	COM	989701107	325	4,900	SH
ZIONS BANCORPORATION	COM	989701107	457	7,200	SH
ZONAGEN INC	COM	98975L108	215	10,000	SH

TOTAL			13,832,010	344,883,596	

XIRCOM INC	DEFINED	2		3,000	
XL CAPITAL LTD	DEFINED	1		100,000	
XL CAPITAL LTD	DEFINED	2		9,000	
XTRA CORP	DEFINED	2		31,900	
YAHOO INC	DEFINED	2		59,400	
YORK INTERNATIONAL CORP	DEFINED	1		3,800	
YOUNG + RUBICAM INC	DEFINED	2		16,200	
YPF S.A.- ADR	DEFINED	1		9,000	
YPF SOCIEDAD ANONIMA	DEFINED	2		12,626	
ZANY BRAINY	DEFINED	3		50,000	
ZIFF DAVIS INC	DEFINED	2		318,900	
ZIONS BANCORP	DEFINED	2		4,900	
ZIONS BANCORPORATION	DEFINED	1		7,200	
ZONAGEN INC	DEFINED	2		10,000	

TOTAL				336,106,277	8,777,319
