

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews -----	New York, New York -----	November 15, 1999 -----
(Signature)	(City, State)	(Date)

Report Type (Check only one.):

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

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 2480

Form 13F Information Table Value Total: \$12,503,568 (thousands)

List of Other Included Managers:

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

No. - - -	Form 13F File Number -----	Name -----
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL L.P.
4	28-5794	AIG INTERNATIONAL MANAGEMENT COMPANY, INC.

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SHRS/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
20TH CENTURY INDUSTRIES CAL	EQUITY	901272203	1,035,509	53,445,620	SH		DEFINED	1		53,445,620		
3COM CORP	EQUITY	885535104	357	12,400	SH		DEFINED	1		12,400		
800 TRAVEL SYSTEM	EQUITY	282506112	84	84,300	SH		DEFINED	4		84,300		
99 CENTS ONLY STORES	EQUITY	65440K106	34,647	959,098	SH		DEFINED	3		925,448		33,650
A D C TELECOMMUNICA-TIONS	EQUITY	000886101	205	4,900	SH		DEFINED	1		4,900		
A D C TELECOMMUNICA-TIONS	EQUITY	000886101	7,863	187,500	SH		DEFINED	3		152,900		34,600
AAR CORP	EQUITY	000361105	101	5,600	SH		DEFINED	2		5,600		
ABBEY NATIONAL	EQUITY	000445007	230	13,000	SH		DEFINED	2		13,000		
ABBOTT LABORATORIES	EQUITY	002824100	2,370	64,600	SH		DEFINED	1		64,600		
ABBOTT LABORATORIES	EQUITY	002824100	1,654	45,000	SH		DEFINED	2		45,000		
ABERCROMBIE & FITCH CO	EQUITY	002896207	313	9,200	SH		DEFINED	1		9,200		
ABERCROMBIE & FITCH CO	EQUITY	002896207	4,994	146,600	SH		DEFINED	2		146,600		
ACCREDO HEALTH INC	EQUITY	00437V104	10,395	330,000	SH		DEFINED	3		330,000		
ACE LTD	EQUITY	G0070K103	1,004	59,300	SH		DEFINED	2		59,300		
ACME COMMUNICATION INC	EQUITY	004631107	1,550	50,000	SH		DEFINED	3		50,000		
ACNIELSEN CORP	EQUITY	004833109	118	5,199	SH		DEFINED	1		5,199		
ACTV INC	EQUITY	00088E104	1,882	135,000	SH		DEFINED	3		135,000		
ACUSON CORP	EQUITY	005113105	32	2,500	SH		DEFINED	1		2,500		
ACXIOM CORP	EQUITY	005125109	828	42,200	SH		DEFINED	2		42,200		
ADAPTEC INC	EQUITY	00651F108	175	4,400	SH		DEFINED	1		4,400		
ADAPTIVE BROADBAND CORP	CORPBOND	00650MAA3	10,990	9,158,000	PRN		DEFINED	4		9,158,000		
ADELPHIA COMMUNICA-TIONS CORP	EQUITY	006848105	670	11,400	SH		DEFINED	2		11,400		
ADOBE SYSTEMS INC	EQUITY	00724F101	284	2,500	SH		DEFINED	1		2,500		
ADOBE SYSTEMS INC	EQUITY	00724F101	1,748	15,400	SH		DEFINED	2		15,400		
ADTRAN INC	EQUITY	00738A106	134	3,500	SH		DEFINED	1		3,500		
ADTRAN INC	EQUITY	00738A106	45,044	1,175,700	SH		DEFINED	3		1,152,800		22,900
ADVANCE PARADIGM INC	EQUITY	007491103	45,716	835,000	SH		DEFINED	3		818,900		16,100
ADVANCED FIBRE COM-MUNICATIONS	EQUITY	00754A105	1,296	58,400	SH		DEFINED	2		58,400		
ADVANCED MICRO DEVICES INC	EQUITY	007903107	83	4,800	SH		DEFINED	1		4,800		
AES CORP	EQUITY	00130H105	401	6,800	SH		DEFINED	1		6,800		
AES CORP	EQUITY	00130H113	4,957	55,500	SH		DEFINED	4		55,500		
AETNA INC	EQUITY	008117103	266	5,400	SH		DEFINED	1		5,400		
AETNA INC	EQUITY	008117103	737	14,959	SH		DEFINED	2		14,959		
AFFILIATED COMPUTER SERVICES INC	EQUITY	008190100	179	4,400	SH		DEFINED	1		4,400		
AFFILIATED COMPUTER SERVICES INC	EQUITY	008190100	683	16,800	SH		DEFINED	2		16,800		
AFFILIATED COMPUTER SERVICES INC	EQUITY	008190100	78,455	1,931,200	SH		DEFINED	3		1,860,800		70,400
AFFYMETRIX INC	EQUITY	00826T108	3,847	39,100	SH		DEFINED	2		39,100		
AFLAC INC	EQUITY	001055102	7,508	179,300	SH		DEFINED	1		179,300		

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

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ALTEON WEBSYSTEMS INC	EQUITY	02145A109	940	10,000	SH		DEFINED	3		10,000	
ALTERA CORP	EQUITY	021441100	772	17,800	SH		DEFINED	1		17,800	
ALZA CORP DEL	EQUITY	022615108	128	3,000	SH		DEFINED	1		3,000	
ALZA CORP DEL	EQUITY	022615108	51	1,200	SH		DEFINED	2		1,200	
ALZA CORP DEL	CORPBOND	022615AC2	49,417	86,924,000	PRN		DEFINED	4		86,924,000	
ALZA CORP DEL	CORPBOND	022615AD0	714	500,000	PRN		DEFINED	4		500,000	
AMB PROPERTY CORP	EQUITY	00163T109	15,685	740,300	SH		DEFINED	3		619,400	20,900
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	298	6,300	SH		DEFINED	1		6,300	
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	725	15,300	SH		DEFINED	2		15,300	
AMDOCS LTD	EQUITY	G02602103	1,174	55,900	SH		DEFINED	2		55,900	
AMERADA HESS CORP	EQUITY	023551104	202	3,300	SH		DEFINED	1		3,300	
AMERADA HESS CORP	EQUITY	023551104	6	100	SH		DEFINED	2		100	
AMEREN CORP	EQUITY	023608102	158	4,180	SH		DEFINED	1		4,180	
AMERICA ONLINE INC DEL	EQUITY	02364J104	6,181	59,400	SH		DEFINED	1		59,400	
AMERICA ONLINE INC DEL	EQUITY	02364J104	8,506	81,787	SH		DEFINED	2		81,787	
AMERICA ONLINE INC DEL	CORPBOND	02364JAB0	126,819	15,867,000	PRN		DEFINED	4		15,867,000	
AMERICAN ELECTRIC POWER INC	EQUITY	025537101	242	7,100	SH		DEFINED	1		7,100	
AMERICAN ELECTRIC POWER INC	EQUITY	025537101	17	500	SH		DEFINED	2		500	
AMERICAN EXPRESS CO	EQUITY	025816109	26,764	198,250	SH		DEFINED	1		198,250	
AMERICAN EXPRESS CO	EQUITY	025816109	23,574	175,105	SH		DEFINED	2		175,105	
AMERICAN FINANCIAL GROUP INC	EQUITY	025932104	154	5,500	SH		DEFINED	1		5,500	
AMERICAN FINANCIAL GROUP INC	EQUITY	025932104	84	3,000	SH		DEFINED	2		3,000	
AMERICAN GENERAL CORP	EQUITY	026351106	573	9,061	SH		DEFINED	1		9,061	
AMERICAN GENERAL CORP	EQUITY	026351106	221	3,500	SH		DEFINED	2		3,500	
AMERICAN GENERAL CORP	EQUITY	026351809	3,546	67,200	SH		DEFINED	4		67,200	
AMERICAN GREETINGS CORP	EQUITY	026375105	67	2,600	SH		DEFINED	1		2,600	
AMERICAN GREETINGS CORP	EQUITY	026375105	3,962	153,864	SH		DEFINED	2		153,864	
AMERICAN HEALTH PROPERTIES INC	EQUITY	026494104	6,665	331,200	SH		DEFINED	3		278,500	52,700
AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	22,684	546,600	SH		DEFINED	1		546,600	
AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	3,324	80,100	SH		DEFINED	2		80,100	
AMERICAN INTERNATIONAL GROUP INC	EQUITY	026874107	7,397	85,088	SH		DEFINED	1		984,229	
AMERICAN INTERNATIONAL GROUP INC	EQUITY	026874107	1,910	21,968	SH		DEFINED	2		21,968	
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	206	7,200	SH		DEFINED	2		7,200	
AMERICAN NATIONAL CAN GROUP INC	EQUITY	027714104	443	28,000	SH		DEFINED	2		28,000	
AMERICAN MANAGEMENT SYSTEMS INC	EQUITY	027352103	620	24,200	SH		DEFINED	2		24,200	
AMERICAN POWER CONVERSION CORP	EQUITY	029066107	327	17,200	SH		DEFINED	1		17,200	
AMERICAN RETIREMENT CORP	CORPBOND	028913AA9	1,084	1,500,000	PRN		DEFINED	4		1,500,000	
AMERICAN SKIING CORP	EQUITY	029654308	2,118	529,581	SH		DEFINED	1		529,581	
AMERICAN STANDARD COS INC DEL	EQUITY	029712106	243	6,300	SH		DEFINED	1		6,300	
AMERICAN TOWER CORP	EQUITY	029912201	42,953	2,188,700	SH		DEFINED	3		2,102,900	85,800
AMERICAN WATER WORKS INC	EQUITY	030411102	246	8,500	SH		DEFINED	1		8,500	
AMERICREDIT CORP	EQUITY	03060R101	713	47,700	SH		DEFINED	2		47,700	
AMERICREDIT CORP	EQUITY	03060R101	43,401	2,905,500	SH		DEFINED	3		2,809,500	96,000
AMERISOURCE HEALTH CORP	EQUITY	03071P102	488	20,600	SH		DEFINED	2		20,600	
AMERITECH CORP NEW	EQUITY	030954101	2,683	40,200	SH		DEFINED	1		40,200	
AMERITRADE HOLDING CORP	CORPBOND	03072HAA7	2,008	2,750,000	PRN		DEFINED	4		2,750,000	

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									SOLE	SHARED	NONE
AMES DEPARTMENT STORES INC	EQUITY	030789507	11	360	SH		DEFINED	1		360	
AMES DEPARTMENT STORES INC	EQUITY	030789507	35,381	1,110,000	SH		DEFINED	3		1,088,800	21,200
AMETEK INC NEW	EQUITY	031100100	57	2,900	SH		DEFINED	1		2,900	
AMF BOWLING INC	CORPBOND	03113VAA7	591	6,753,000	PRN		DEFINED	4		6,753,000	
AMF BOWLING INC	CORPBOND	03113VAB5	421	4,806,000	PRN		DEFINED	4		4,806,000	
AMFM INC	EQUITY	001693209	15,351	91,310	SH		DEFINED	4		91,310	
AMFM INC	EQUITY	001693100	4,246	69,897	SH		DEFINED	3		57,709	12,188
AMGEN INC	EQUITY	031162100	1,573	19,300	SH		DEFINED	1		19,300	
AMGEN INC	EQUITY	031162100	9,267	113,700	SH		DEFINED	2		113,700	
AMKOR TECHNOLOGY INC	CORPBOND	031652AA8	1,300	1,000,000	PRN		DEFINED	4		1,000,000	
AMR CORP	EQUITY	001765106	360	6,600	SH		DEFINED	1		6,600	
AMR CORP	EQUITY	001765106	278	5,100	SH		DEFINED	2		5,100	
AMSOUTH BANCORPORATION	EQUITY	032165102	131	5,600	SH		DEFINED	1		5,600	
ANADARKO PETROLEUM CORP	EQUITY	032511107	138	4,500	SH		DEFINED	1		4,500	
ANADARKO PETROLEUM CORP	EQUITY	032511107	4,890	160,000	SH		DEFINED	3		160,000	
ANALOG DEVICES INC	EQUITY	032654105	794	15,500	SH		DEFINED	1		15,500	
ANALOG DEVICES INC	EQUITY	032654105	620	12,100	SH		DEFINED	2		12,100	
ANALOGIC CORP	EQUITY	032657207	349	11,100	SH		DEFINED	2		11,100	
ANCOR COMMUNICATIONS INC	EQUITY	03332K108	364	15,000	SH		DEFINED	2		15,000	
ANDREW CORP	EQUITY	034425108	52	2,975	SH		DEFINED	1		2,975	
ANHEUSER BUSCH COS INC	EQUITY	035229103	12,951	184,850	SH		DEFINED	1		184,850	
ANHEUSER BUSCH COS INC	EQUITY	035229103	5,453	77,834	SH		DEFINED	2		77,834	
ANIXTER INTL INC	EQUITY	035290105	198	8,500	SH		DEFINED	2		8,500	
ANSWERTHINK CONSULTING GROUP	EQUITY	036916104	1,076	112,000	SH		DEFINED	2		112,000	
ANTEC CORP	EQUITY	03664P105	1,965	37,000	SH		DEFINED	2		37,000	
ANTEC CORP	CORPBOND	03664PAB1	13,673	5,929,000	PRN		DEFINED	4		5,929,000	
ANTEC CORP	EQUITY	03664P105	38,139	717,917	SH		DEFINED	3		693,017	24,900
AO TATNEFT	EQUITY	03737P306	66	21,200	SH		DEFINED	4		21,200	
AON CORP	EQUITY	037389103	8,116	274,550	SH		DEFINED	1		274,550	
APACHE CORP	EQUITY	037411105	132	3,050	SH		DEFINED	1		3,050	
APACHE CORP	EQUITY	037411105	8,715	201,800	SH		DEFINED	3		177,100	24,700
APACHE CORP	EQUITY	037411600	2,402	60,800	SH		DEFINED	4		60,800	
APARTMENT INVT & MGMT CO	EQUITY	03748R101	8,013	209,500	SH		DEFINED	3		176,300	33,200
APOGEE ENTERPRISES INC	EQUITY	037598109	101	14,400	SH		DEFINED	2		14,400	
APOLLO GROUP INC	EQUITY	037604105	150	7,100	SH		DEFINED	1		7,100	
APOLLO GROUP INC	EQUITY	037604105	110	5,200	SH		DEFINED	2		5,200	
APP FIN VI MAURITIUS LTD	CORPBOND	00202NAA3	894	7,649,000	PRN		DEFINED	4		7,649,000	
APPLE COMPUTER INC	EQUITY	037833100	298	4,700	SH		DEFINED	1		4,700	
APPLE COMPUTER INC	EQUITY	037833100	5,011	79,225	SH		DEFINED	2		79,225	
APPLIED MAGNETICS CORP DEL	CORPBOND	038213AA2	420	2,627,000	PRN		DEFINED	4		2,627,000	
APPLIED MATERIALS INC	EQUITY	038222105	1,018	13,100	SH		DEFINED	1		13,100	
APPLIED MATERIALS INC	EQUITY	038222105	4,575	58,875	SH		DEFINED	2		58,875	
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	1,128	19,800	SH		DEFINED	2		19,800	
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	17,328	304,000	SH		DEFINED	3		296,800	7,200
APPLIED POWER INC	EQUITY	038225108	100	3,300	SH		DEFINED	2		3,300	
APPLIED POWE RINC	EQUITY	038225108	16,910	556,700	SH		DEFINED	3		545,400	11,300

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									SOLE	SHARED	NONE
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	74	4,400	SH		DEFINED	1		4,400	
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	132	7,900	SH		DEFINED	2		7,900	
ARCH COMMUNICATIONS GROUP INC	EQUITY	039381140	11	60,000	SH		DEFINED	4		60,000	
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	3,961	326,658	SH		DEFINED	1		326,658	
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	698	57,310	SH		DEFINED	2		57,310	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039581103	3,950	200,000	SH		DEFINED	1		200,000	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039581103	15,697	794,762	SH		DEFINED	3		665,149	129,613
ARDEN REALTY GROUP INC	EQUITY	039793104	7,660	352,200	SH		DEFINED	3		296,400	55,800
ARGONAUT GROUP INC	EQUITY	040157109	629	25,400	SH		DEFINED	2		25,400	
ARMCO INC	EQUITY	042170407	2,543	48,900	SH		DEFINED	4		48,900	
ARMSTRONG WORLD INDUSTRIES INC	EQUITY	042476101	63	1,400	SH		DEFINED	1		1,400	
ARNOLD INDUSTRIES INC	EQUITY	042595108	30	2,400	SH		DEFINED	1		2,400	
ARROW ELECTRONICS INC	EQUITY	042735100	151	8,550	SH		DEFINED	1		8,550	
ARV ASSISTED LIVING INC	CORPBOND	00204CAA5	131	545,000	PRN		DEFINED	4		545,000	
ARVIN INDUSTRIES INC	EQUITY	043339100	71	2,300	SH		DEFINED	1		2,300	
ASARCO INC	EQUITY	043413103	38	1,400	SH		DEFINED	1		1,400	
ASHLAND INC	EQUITY	044204105	84	2,500	SH		DEFINED	1		2,500	
ASHLAND INC	EQUITY	044204105	269	8,000	SH		DEFINED	2		8,000	
ASIA PULP & PAPER LTD	EQUITY	04516V100	68	11,400	SH		DEFINED	4		11,400	
ASIA TIGERS FUND INC	EQUITY	04516T105	354	42,600	SH		DEFINED	4		42,600	
ASM LITHOGRAPHY HOLDINGS N V	EQUITY	N07059111	888	13,250	SH		DEFINED	2		13,250	
ASPECT TELECOMMUNICATIONS CORP	EQUITY	045237104	1,294	76,400	SH		DEFINED	2		76,400	
ASPECT TELECOMMUNICATIONS CORP	CORPBOND	045237AE4	773	3,000,000	PRN		DEFINED	4		3,000,000	
ASSISTED LIVING CONCEPTS INC	CORPBOND	04543LAD1	90	166,000	PRN		DEFINED	4		166,000	
ASSOCIATED BANC CORP	EQUITY	045487105	203	5,600	SH		DEFINED	1		5,600	
ASSOCIATES FIRST CAPITAL CORP	EQUITY	046008108	902	25,068	SH		DEFINED	1		25,068	
ASSOCIATES FIRST CAPITAL CORP	EQUITY	046008108	414	11,500	SH		DEFINED	2		11,500	
ASTORIA FINANCIAL CORP	EQUITY	046265104	154	5,000	SH		DEFINED	1		5,000	
ASTORIA FINANCIAL CORP	EQUITY	046265104	109	3,560	SH		DEFINED	2		3,560	
ASTROPOWER INC	EQUITY	04644A101	2,012	167,700	SH		DEFINED	3		167,700	
AT + T CORP	EQUITY	001957109	11,813	271,571	SH		DEFINED	2		271,571	
AT&T CORP	EQUITY	001957109	6,110	140,450	SH		DEFINED	1		140,450	
AT&T CORP	EQUITY	001957208	13,892	374,188	SH		DEFINED	2		374,188	
AT HOME CORP	EQUITY	045919107	3,065	73,968	SH		DEFINED	2		73,968	
ATLANTIC RICHFIELD CO	EQUITY	048825103	1,046	11,800	SH		DEFINED	1		11,800	
ATLANTIC RICHFIELD CO	EQUITY	048825103	656	7,400	SH		DEFINED	2		7,400	
ATMEL CORP	EQUITY	049513104	304	9,000	SH		DEFINED	1		9,000	
ATMEL CORP	EQUITY	049513104	1,353	40,000	SH		DEFINED	2		40,000	
ATMEL CORP	EQUITY	049513AB0	2,110	4,000,000	SH		DEFINED	4		4,000,000	
ATRIX LABS INC	CORPBOND	04962LAC5	967	1,560,000	PRN		DEFINED	4		1,560,000	
AUDIOCODES LTD	EQUITY	M15342104	1,164	31,000	SH		DEFINED	2		31,000	
AURORA FOODS INC	EQUITY	05164B106	102	6,400	SH		DEFINED	2		6,400	
AUTODESK INC	EQUITY	052769106	42	1,900	SH		DEFINED	1		1,900	
AUTODESK INC	EQUITY	052769106	219	10,000	SH		DEFINED	2		10,000	
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	2,026	45,400	SH		DEFINED	1		45,400	
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	16,511	370,000	SH		DEFINED	2		370,000	

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AUTOZONE INC	EQUITY	053332102	154	5,500	SH		DEFINED	1		5,500	
AUTOZONE INC	EQUITY	053332102	121	4,300	SH		DEFINED	2		4,300	
AVALONBAY COMMUNTYS INC	EQUITY	053484101	8,768	258,835	SH		DEFINED	3		227,122	31,713
AVATAR HLDGS INC	EQUITY	053494100	238	12,500	SH		DEFINED	2		12,500	
AVERY DENNISON CORP	EQUITY	053611109	195	3,700	SH		DEFINED	1		3,700	
AVIATION SALES CO	EQUITY	053672101	49	2,600	SH		DEFINED	2		2,600	
AVISTA CORP	EQUITY	05379B107	79	4,500	SH		DEFINED	2		4,500	
AVISTA CORP	EQUITY	05379B503	1,138	65,000	SH		DEFINED	2		65,000	
AVNET INC	EQUITY	053807103	130	3,100	SH		DEFINED	1		3,100	
AVON PRODUCTS INC	EQUITY	054303102	241	9,700	SH		DEFINED	1		9,700	
AVX CORP NEW	EQUITY	002444107	3,281	93,400	SH		DEFINED	3		77,800	15,600
AXOGEN LTD	EQUITY	G0690R108	6,375	200,000	SH		DEFINED	1		200,000	
BAKER HUGHES INC	EQUITY	057224107	333	11,470	SH		DEFINED	1		11,470	
BAKER HUGHES INC	EQUITY	057224107	6,670	230,000	SH		DEFINED	2		230,000	
BALL CORP	EQUITY	058498106	48	1,100	SH		DEFINED	1		1,100	
BANCO DE A EDWARDS	EQUITY	059504100	627	39,200	SH		DEFINED	1		39,200	
BANCO DE GALICIA Y BUENOS AIRE	EQUITY	059538207	19	909	SH		DEFINED	2		909	
BANCO FRANCES DEL RIO DE LA PL	EQUITY	059591107	487	26,000	SH		DEFINED	1		26,000	
BANCO FRANCES DEL RIO DE LA PL	EQUITY	059591107	29	1,460	SH		DEFINED	2		1,460	
BANCO GANADERO S A	EQUITY	059594507	77	10,500	SH		DEFINED	1		10,500	
BANCO LATINOAMERICANO DE EXP	EQUITY	F16994132	229	10,000	SH		DEFINED	1		10,000	
BANCO LATINOAMERICANO DE EXP	EQUITY	F16994132	615	26,900	SH		DEFINED	2		26,900	
BANCO RIO DE LA PLATA SA	EQUITY	059644104	315	29,300	SH		DEFINED	1		29,300	
BANDAG INC	EQUITY	059815100	61	1,900	SH		DEFINED	1		1,900	
BANK NEW YORK INC	EQUITY	064057102	1,177	35,200	SH		DEFINED	1		35,200	
BANK NEW YORK INC	EQUITY	064057102	4,406	131,780	SH		DEFINED	2		131,780	
BANK OF AMERICA CORP	EQUITY	060505104	21,803	391,519	SH		DEFINED	1		391,519	
BANK OF AMERICA CORP	EQUITY	060505104	5,997	107,683	SH		DEFINED	2		107,683	
BANK ONE CORP	EQUITY	06423A103	1,804	51,822	SH		DEFINED	1		7,822	
BANK ONE CORP	EQUITY	06423A103	1,698	48,784	SH		DEFINED	2		48,784	
BANK UNITED CORP	EQUITY	065412108	30,199	932,802	SH		DEFINED	1		932,802	
BANK UNITED CORP	EQUITY	065412108	225	7,000	SH		DEFINED	2		7,000	
BANK UNITED CORP	EQUITY	065412108	29,228	902,800	SH		DEFINED	3		881,200	21,600
BANKATLANTIC BANCORP	CORPBOND	065908AB1	5,719	5,517,000	PRN		DEFINED	4		5,517,000	
BANKBOSTON CORP	EQUITY	06605R106	442	10,200	SH		DEFINED	1		10,200	
BANKBOSTON CORP	EQUITY	06605R106	785	18,100	SH		DEFINED	2		18,100	
BANTA CORP	EQUITY	066821109	60	2,700	SH		DEFINED	1		2,700	
BANTA CORP	EQUITY	066821109	393	17,600	SH		DEFINED	2		17,600	
BARD C R INC	EQUITY	067383109	89	1,900	SH		DEFINED	1		1,900	
BARNES & NOBLE INC	EQUITY	067774109	159	6,100	SH		DEFINED	1		6,100	
BARNESANDNOBLE COM INC	EQUITY	067846105	343	17,800	SH		DEFINED	2		17,800	
BARRETT RESOURCES CORP	EQUITY	068480201	624	16,900	SH		DEFINED	2		16,900	
BARRETT RESOURCES CORP	EQUITY	068480201	2,744	74,300	SH		DEFINED	3		74,300	
BARRICK GOLD CORP.	EQUITY	067901108	309	14,200	SH		DEFINED	1		14,200	
BASSETT FURNITURE INDUSTRIES INC	EQUITY	070203104	112	6,000	SH		DEFINED	2		6,000	
BAUSCH & LOMB INC	EQUITY	071707103	132	2,000	SH		DEFINED	1		2,000	

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BAXTER INTERNATIONAL INC	EQUITY	071813109	17,189	285,300	SH		DEFINED	1		285,300	
BAXTER INTERNATIONAL INC	EQUITY	071813109	1,332	22,100	SH		DEFINED	2		22,100	
BB&T CORP	EQUITY	054937107	343	10,600	SH		DEFINED	1		10,600	
BE AEROSPACE INC	EQUITY	073302101	150	12,600	SH		DEFINED	2		12,600	
BEA SYSTEMS INC	EQUITY	073325102	706	20,000	SH		DEFINED	2		20,000	
BEAR STEARNS COMPAN-IES INC	EQUITY	073902108	159	4,130	SH		DEFINED	1		4,130	
BEAR STEARNS COMPAN-IES INC	EQUITY	073902108	404	10,500	SH		DEFINED	2		10,500	
BECKMAN COULTER INC	EQUITY	075811109	113	2,500	SH		DEFINED	1		2,500	
BECTON DICKINSON & CO	EQUITY	075887109	267	9,500	SH		DEFINED	1		9,500	
BECTON DICKINSON & CO	EQUITY	075887109	932	33,200	SH		DEFINED	2		33,200	
BED BATH & BEYOND INC	EQUITY	075896100	196	5,600	SH		DEFINED	1		5,600	
BELCO OIL & GAS CORP	EQUITY	077410207	307	18,300	SH		DEFINED	2		18,300	
BELDEN INC	EQUITY	077459105	113	5,500	SH		DEFINED	2		5,500	
BELL & HOWELL CO NEW	EQUITY	077852101	220	6,000	SH		DEFINED	2		6,000	
BELL ATLANTIC CORP	EQUITY	077853109	4,278	63,560	SH		DEFINED	1		63,560	
BELL ATLANTIC CORP	EQUITY	077853109	471	7,000	SH		DEFINED	2		7,000	
BELL CANADA INTERNA-TIONAL INC.	EQUITY	077914109	410	40,000	SH		DEFINED	1		40,000	
BELLSOUTH CORP	EQUITY	079860102	3,065	68,100	SH		DEFINED	1		68,100	
BELO A H CORP DEL	EQUITY	080555105	207	10,800	SH		DEFINED	1		10,800	
BEMIS INC	EQUITY	081437105	68	2,000	SH		DEFINED	1		2,000	
BEMIS INC	EQUITY	081437105	7,566	223,339	SH		DEFINED	2		223,339	
BEN & JERRYS HOME-MADE INC	EQUITY	081465106	445	25,900	SH		DEFINED	2		25,900	
BENTLEY PHARMACEUTI-CALS INC	EQUITY	082657123	16	85,500	SH		DEFINED	4		85,500	
BENTLEY PHARMACEUTI-CALS INC	CORPBOND	082657AB3	216	180,000	PRN		DEFINED	4		180,000	
BERGEN BRUNSWIG CORP	EQUITY	083739102	125	12,000	SH		DEFINED	1		12,000	
BERINGER WINE ESTATES HOLDINGS	EQUITY	084102102	1,300	31,900	SH		DEFINED	2		31,900	
BERKLEY W R CORP	EQUITY	084423102	1,369	59,500	SH		DEFINED	1		59,500	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670108	3,465	63	SH		DEFINED	2		63	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	312	168	SH		DEFINED	2		168	
BEST BUY INC	EQUITY	086516101	453	7,300	SH		DEFINED	1		7,300	
BEST BUY INC	EQUITY	086516101	3,103	50,000	SH		DEFINED	2		50,000	
BESTFOODS INC	EQUITY	08658U101	573	11,800	SH		DEFINED	1		11,800	
BESTFOODS INC	EQUITY	08658U101	6,413	132,230	SH		DEFINED	2		132,230	
BETHELEM STEEL CORP	EQUITY	087509105	32	4,400	SH		DEFINED	1		4,400	
BEVERLY ENTERPRISES INC	EQUITY	087851309	38	9,000	SH		DEFINED	1		9,000	
BEYOND COM CORP	EQUITY	08860E101	1,019	83,300	SH		DEFINED	2		83,300	
BIOGEN INC	EQUITY	090597105	1,056	13,400	SH		DEFINED	1		13,400	
BIOGEN INC	EQUITY	090597105	10,316	130,900	SH		DEFINED	2		130,900	
BIOMET INC	EQUITY	090613100	111	4,200	SH		DEFINED	1		4,200	
BIOMET INC	EQUITY	090613100	50	1,900	SH		DEFINED	2		1,900	
BISYS GROUP INC	EQUITY	055472104	1,203	25,800	SH		DEFINED	2		25,800	
BJ SERVICES CO	EQUITY	055482103	204	6,400	SH		DEFINED	1		6,400	
BJ SERVICES CO	EQUITY	055482103	7,540	237,000	SH		DEFINED	2		237,000	
BJ SERVICES CO	EQUITY	055482111	2,154	62,200	SH		DEFINED	4		62,200	
BJS WHOLESALE CLUB INC	EQUITY	05548J106	192	6,500	SH		DEFINED	1		6,500	
BJS WHOLESALE CLUB INC	EQUITY	05548J106	1,212	41,000	SH		DEFINED	2		41,000	

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BJS WHOLESALE CLUB INC	EQUITY	05548J106	33,831	1,144,400	SH		DEFINED	3		1,101,100	43,300
BLACK & DECKER CORP	EQUITY	091797100	151	3,300	SH		DEFINED	1		3,300	
BLACK BOX CORP	EQUITY	091826107	609	11,600	SH		DEFINED	2		11,600	
BLACK HILLS CORP	EQUITY	092113109	45	1,950	SH		DEFINED	1		1,950	
BLANCH E W HOLDINGS INC	EQUITY	093210102	378	5,800	SH		DEFINED	2		5,800	
BLOCK H & R INC	EQUITY	093671105	669	15,400	SH		DEFINED	1		15,400	
BLUESTONE SOFTWARE INC	EQUITY	09623P102	353	15,000	SH		DEFINED	2		15,000	
BLYTH INDUSTRIES INC	EQUITY	09643P108	121	4,300	SH		DEFINED	1		4,300	
BMC SOFTWARE INC	EQUITY	055921100	608	8,500	SH		DEFINED	1		8,500	
BMC SOFTWARE INC	EQUITY	055921100	1,087	15,200	SH		DEFINED	2		15,200	
BOARDWALK EQUITIES INC	EQUITY	096613104	7	800	SH		DEFINED	2		800	
BOB EVANS FARMS INC	EQUITY	096761101	75	3,700	SH		DEFINED	1		3,700	
BOEING CO	EQUITY	097023105	1,467	34,426	SH		DEFINED	1		34,426	
BOEING CO	EQUITY	097023105	499	11,700	SH		DEFINED	2		11,700	
BOISE CASCADE CORP	EQUITY	097383103	69	1,900	SH		DEFINED	1		1,900	
BONSO ELECTRONICS INTL INC	EQUITY	098529126	4	11,500	SH		DEFINED	4		11,500	
BORDERS GROUP INC	EQUITY	099709107	101	6,900	SH		DEFINED	1		6,900	
BORDERS GROUP INC	EQUITY	099709107	370	25,200	SH		DEFINED	2		25,200	
BORG-WARNER AUTOMOTIVE INC	EQUITY	099724106	103	2,400	SH		DEFINED	1		2,400	
BORG-WARNER AUTOMOTIVE INC	EQUITY	099724106	159	3,700	SH		DEFINED	2		3,700	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	337	13,600	SH		DEFINED	1		13,600	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	822	33,300	SH		DEFINED	2		33,300	
BOWATER INC	EQUITY	102183100	257	4,900	SH		DEFINED	1		4,900	
BOWNE & CO INC	EQUITY	103043105	177	14,700	SH		DEFINED	2		14,700	
BOYDS COLLECTION LTD	EQUITY	103354106	187	15,300	SH		DEFINED	2		15,300	
BRADLEY REAL ESTATE INC	EQUITY	104580105	3,666	199,500	SH		DEFINED	1		199,500	
BRADLEY REAL ESTATE INC	EQUITY	104580105	4,743	258,100	SH		DEFINED	3		215,700	42,400
BRAZILIAN EQUITY FUND INC	EQUITY	105884100	187	45,400	SH		DEFINED	4		45,400	
BRE PROPERTIES INC	EQUITY	05564E106	4,551	190,100	SH		DEFINED	3		159,200	30,900
BRIGGS & STRATTON CORP	EQUITY	109043109	53	900	SH		DEFINED	1		900	
BRIGHT HORIZON FAMILY SOLUTION	EQUITY	109195107	25,550	1,635,180	SH		DEFINED	3		1,635,180	
BRIGHTSTAR INF TECH GRP INC	EQUITY	10947N104	103	31,000	SH		DEFINED	2		31,000	
BRILLANCE CHINA AUTO HDGS LTD	EQUITY	G1368B102	2,631	100,000	SH		DEFINED	1		100,000	
BRINKER INTERNATIONAL INC	EQUITY	109641100	160	5,900	SH		DEFINED	1		5,900	
BRINKER INTERNATIONAL INC	EQUITY	109641100	15,418	569,700	SH		DEFINED	3		528,900	40,800
BRISTOL HOTEL & RESORTS INC	EQUITY	110041100	338	49,200	SH		DEFINED	3		49,200	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	5,751	85,200	SH		DEFINED	1		85,200	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	21,647	320,700	SH		DEFINED	2		320,700	
BROADCOM CORP	EQUITY	111320107	425	3,900	SH		DEFINED	2		3,900	
BROADVISION INC	EQUITY	111412102	5,721	43,000	SH		DEFINED	2		43,000	
BROWN & BROWN INC	EQUITY	115236101	3,895	117,150	SH		DEFINED	1		117,150	
BROWN FORMAN CORP	EQUITY	115637209	150	2,400	SH		DEFINED	1		2,400	
BROWN SHOE INC NEW	EQUITY	115736100	4,794	261,800	SH		DEFINED	3		261,800	
BRUNSWICK CORP	EQUITY	117043109	80	3,200	SH		DEFINED	1		3,200	
BRUNSWICK CORP	EQUITY	117043109	164	6,600	SH		DEFINED	2		6,600	
BUDGET GROUP INC	EQUITY	119003101	196	27,749	SH		DEFINED	1		27,749	

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BUDGET GROUP INC	EQUITY	119003101	57	8,000	SH		DEFINED	2		8,000	
BUFFETS INC	EQUITY	119882108	48	4,100	SH		DEFINED	1		4,100	
BURLINGTON INDUS- TRIES INC	EQUITY	121693105	24	5,400	SH		DEFINED	1		5,400	
BURLINGTON NRTHRN SANTA FE CORP	EQUITY	12189T104	462	16,910	SH		DEFINED	1		16,910	
BURLINGTON NRTHRN SANTA FE CORP	EQUITY	12189T104	748	27,200	SH		DEFINED	2		27,200	
BURLINGTON RESOURCES INC	EQUITY	122014103	225	6,124	SH		DEFINED	1		6,124	
BURLINGTON RESOURCES INC	EQUITY	122014103	393	10,700	SH		DEFINED	2		10,700	
BURNHAM PAC PPTYS INC	EQUITY	12232C108	2,534	239,900	SH		DEFINED	3		200,900	39,000
BURR BROWN CORP	EQUITY	122574106	1,225	31,200	SH		DEFINED	2		31,200	
BURR BROWN CORP	EQUITY	122574106	11,763	297,800	SH		DEFINED	3		291,700	6,100
BUSH BOAKE ALLEN INC	EQUITY	123162109	1,121	42,500	SH		DEFINED	2		42,500	
BUSINESS OBJECTS S A C COR NET CORP	EQUITY	12328X107	13,080	221,700	SH		DEFINED	3		217,200	4,500
C COR NET CORP	EQUITY	125010108	1,756	57,800	SH		DEFINED	3		57,800	
C CUBE MICROSYSTEMS INC	EQUITY	125015107	447	10,300	SH		DEFINED	2		10,300	
C D I CORP	EQUITY	125071100	115	4,200	SH		DEFINED	2		4,200	
C H ROBINSON WORLD- WIDE	EQUITY	12541W100	974	28,900	SH		DEFINED	2		28,900	
C21 SOLUTIONS INC	EQUITY	12652N113	13	26,725	SH		DEFINED	4		26,725	
CABLETRON SYSTEMS INC	EQUITY	126920107	85	5,400	SH		DEFINED	1		5,400	
CABLETRON SYSTEMS INC	EQUITY	126920107	1,199	76,400	SH		DEFINED	2		76,400	
CABLEVISION SYS CORP	EQUITY	12686C109	4,556	62,620	SH		DEFINED	2		62,620	
CABOT CORP	EQUITY	127055101	147	6,200	SH		DEFINED	1		6,200	
CADENCE DESIGN SYSTEM INC	EQUITY	127387108	290	21,700	SH		DEFINED	1		21,700	
CADENCE DESIGN SYSTEM INC	EQUITY	127387108	502	37,900	SH		DEFINED	2		37,900	
CALLAWAY GOLF CO	EQUITY	131193104	83	6,800	SH		DEFINED	1		6,800	
CALPINE CORP	EQUITY	131347106	204	2,400	SH		DEFINED	1		2,400	
CALPINE CORP	EQUITY	131347106	510	6,000	SH		DEFINED	2		6,000	
CAMBRIDGE TECH PARTNERS MASS CAMDEN PROPERTY TRUST	EQUITY	132524109	73	5,000	SH		DEFINED	1		5,000	
CAMDEN PROPERTY TRUST	EQUITY	133131102	4,434	165,000	SH		DEFINED	1		165,000	
CAMDEN PROPERTY TRUST	EQUITY	133131102	8,581	319,300	SH		DEFINED	3		267,400	51,900
CAMDEN PROPERTY TRUST	CORPBOND	133131AA0	28	25,000	PRN		DEFINED	4		25,000	
CAMPBELL SOUP CO	EQUITY	134429109	661	16,900	SH		DEFINED	1		16,900	
CANADIAN NATIONAL RY CO	EQUITY	136375102	164	5,400	SH		DEFINED	2		5,400	
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	238	6,100	SH		DEFINED	1		6,100	
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	11,684	299,600	SH		DEFINED	2		299,600	
CAPITAL SOUTHWEST CORP	EQUITY	140501107	216	3,000	SH		DEFINED	2		3,000	
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	1,508	107,700	SH		DEFINED	1		107,700	
CAPTEC NET LEASE REALTY INC	EQUITY	140724105	6,052	601,400	SH		DEFINED	3		484,800	116,600
CARADON	EQUITY	017626904	37	14,800	SH		DEFINED	2		14,800	
CARDINAL HEALTH INC	EQUITY	14149Y108	480	8,800	SH		DEFINED	1		8,800	
CARDINAL HEALTH INC	EQUITY	14149Y108	17,232	316,188	SH		DEFINED	2		316,188	
CAREER EDUCATION CORP	EQUITY	141665109	1,885	65,000	SH		DEFINED	2		65,000	
CAREINSITE INC	EQUITY	14170M106	695	13,900	SH		DEFINED	2		13,900	
CAREMARK RX INC	EQUITY	141705103	774	134,600	SH		DEFINED	2		134,600	
CAREMATRIX CORP	CORPBOND	141706AA9	109	250,000	PRN		DEFINED	4		250,000	
CAREMATRIX CORP	CORPBOND	141706AC5	2,020	4,634,000	PRN		DEFINED	4		4,634,000	
CARLISLE COS INC	EQUITY	142339100	107	2,700	SH		DEFINED	1		2,700	

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CARNIVAL CORP	EQUITY	143658102	3,985	91,600	SH		DEFINED	2		91,600	
CARNIVAL CORP	EQUITY	143658102	931	21,400	SH		DEFINED	1		21,400	
CAROLINA POWER & LIGHT CO	EQUITY	144141108	191	5,400	SH		DEFINED	1		5,400	
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	42	1,700	SH		DEFINED	1		1,700	
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	458	18,700	SH		DEFINED	2		18,700	
CARRAMERICA REALTY CORP	EQUITY	144418100	8,610	392,500	SH		DEFINED	3		330,300	62,200
CARRIER ACCESS CORP	EQUITY	144460102	949	22,700	SH		DEFINED	2		22,700	
CARTER WALLACE INC	EQUITY	146285101	72	4,000	SH		DEFINED	1		4,000	
CASCADE NATURAL GAS CORP	EQUITY	147339105	245	13,700	SH		DEFINED	2		13,700	
CASE CORP	EQUITY	14743R103	139	2,800	SH		DEFINED	1		2,800	
CASEYS GENERAL STORES INC	EQUITY	147528103	55	4,100	SH		DEFINED	2		4,100	
CATALINA MARKETING CORP	EQUITY	148867104	1,247	14,700	SH		DEFINED	2		14,700	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	382	32,500	SH		DEFINED	2		32,500	
CATERPILLAR INC	EQUITY	149123101	724	13,200	SH		DEFINED	1		13,200	
CATERPILLAR INC	EQUITY	149123101	7,395	134,921	SH		DEFINED	2		134,921	
CB RICHARD ELLIS SERVICES INC	EQUITY	12489L108	750	49,600	SH		DEFINED	2		49,600	
CBRL GROUP INC	EQUITY	12489V106	82	5,300	SH		DEFINED	1		5,300	
CBS CORP	EQUITY	12490K107	1,138	24,600	SH		DEFINED	1		24,600	
CBS CORP	EQUITY	12490K107	26,019	562,575	SH		DEFINED	2		562,575	
CBS CORP	EQUITY	12490K107	578	12,500	SH		DEFINED	3		12,500	
CBT GROUP PUB LTD	EQUITY	124853300	62	2,527	SH		DEFINED	2		2,527	
CCB FINANCIAL CORP	EQUITY	124875105	146	3,500	SH		DEFINED	1		3,500	
CCB FINANCIAL CORP	EQUITY	124875105	333	8,000	SH		DEFINED	2		8,000	
CCC INFORMATION SERVICES GRP INC	EQUITY	12487Q109	1,583	120,000	SH		DEFINED	1		120,000	
C-CUBE MICROSYSTEMS INC	CORPBOND	125015AA5	792	570,000	PRN		DEFINED	4		570,000	
CD RADIO INC	EQUITY	125127100	574	22,500	SH		DEFINED	2		22,500	
CEC ENTERTAINMENT INC	EQUITY	125137109	14,601	407,000	SH		DEFINED	3		398,900	8,100
CEMEX S A	EQUITY	151290889	29	1,200	SH		DEFINED	2		1,200	
CENDANT CORP	EQUITY	151313103	494	27,818	SH		DEFINED	1		27,818	
CENTERPOINT PROPERTIES TRUST	EQUITY	151895109	79	2,400	SH		DEFINED	2		2,400	
CENTEX CORP	EQUITY	152312104	56	1,900	SH		DEFINED	1		1,900	
CENTOCOR INC	EQUITY	152342101	375	6,400	SH		DEFINED	1		6,400	
CENTOCOR INC	EQUITY	152342101	2,223	38,000	SH		DEFINED	2		38,000	
CENTOCOR INC	CORPBOND	152342AE1	145	1,100	PRN		DEFINED	1		1,100	
CENTOCOR INC	CORPBOND	152342AE1	1,311	1,000,000	PRN		DEFINED	4		1,000,000	
CENTRAL & SOUTHWEST CORP	EQUITY	152357109	163	7,700	SH		DEFINED	1		7,700	
CENTRAL & SOUTHWEST CORP	EQUITY	152357109	76	3,600	SH		DEFINED	2		3,600	
CENTRAL EUROPEAN MEDIA ENT LTD	EQUITY	G20045103	67	44,800	SH		DEFINED	2		44,800	
CENTRICA	EQUITY	057343907	37	13,500	SH		DEFINED	2		13,500	
CENTURY BANCORP INC MASS	EQUITY	156432106	86	4,800	SH		DEFINED	2		4,800	
CENTURYTEL INC	EQUITY	156700106	228	5,600	SH		DEFINED	1		5,600	
CEPHALON INC	EQUITY	156708307	8,668	154,100	SH		DEFINED	4		154,100	
CEPHALON INC	EQUITY	156708109	3,179	177,000	SH		DEFINED	2		177,000	
CERIDIAN CORP	EQUITY	15677T106	137	5,500	SH		DEFINED	1		5,500	
CERIDIAN CORP	EQUITY	15677T106	798	32,100	SH		DEFINED	2		32,100	
CHAMPION INTERNATIONAL CORP	EQUITY	158525105	180	3,500	SH		DEFINED	1		3,500	

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CHAMPION INTERNA- TIONAL CORP	EQUITY	158525105	154	3,000	SH		DEFINED	2		3,000	
CHARMING SHOPPES INC CHARTER ONE	CORPBOND	161133AA1	1,551	1,665,000	PRN		DEFINED	4		1,665,000	
FINANCIAL INC CHARTER ONE	EQUITY	160903100	372	16,065	SH		DEFINED	1		16,065	
FINANCIAL INC CHASE MANHATTAN CORP NEW	EQUITY	160903100	40,807	1,764,630	SH		DEFINED	3		1,674,097	90,533
CHASE MANHATTAN CORP NEW	EQUITY	16161A108	21,592	286,460	SH		DEFINED	1		286,460	
CHASE MANHATTAN CORP NEW	EQUITY	16161A108	16,236	215,400	SH		DEFINED	2		215,400	
CHATEAU COMMUNITIES INC	EQUITY	161726104	4,030	155,000	SH		DEFINED	1		155,000	
CHATEAU COMMUNITIES INC	EQUITY	161726104	125	4,800	SH		DEFINED	2		4,800	
CHEAP TICKETS INC	EQUITY	162672109	541	16,700	SH		DEFINED	2		16,700	
CHECKFREE HLDGS CORP CHEESECAKE FACTORY INC	EQUITY	162816102	3,500	85,100	SH		DEFINED	2		85,100	
INC	EQUITY	163072101	26,833	966,950	SH		DEFINED	3		945,400	21,550
CHESAPEAKE CORP	EQUITY	165159104	61	2,000	SH		DEFINED	1		2,000	
CHESAPEAKE CORP	EQUITY	165159104	145	4,800	SH		DEFINED	2		4,800	
CHESAPEAKE ENERGY CORP	EQUITY	165167305	1,627	49,300	SH		DEFINED	4		49,300	
CHEVRON CORP	EQUITY	166751107	26,896	303,050	SH		DEFINED	1		303,050	
CHEVRON CORP	EQUITY	166751107	12,452	140,309	SH		DEFINED	2		140,309	
CHICOS FAS INC	EQUITY	168615102	8,284	304,000	SH		DEFINED	3		304,000	
CHIEFTAIN INTERNA- TIONAL FDG CORP	EQUITY	168672202	708	26,700	SH		DEFINED	4		26,700	
CHIEFTAIN INTERNA- TIONAL FDG CORP	EQUITY	16867C101	323	17,000	SH		DEFINED	2		17,000	
CHILECTRA S A	EQUITY	168884104	8	422	SH		DEFINED	2		422	
CHINA FUND INC	EQUITY	169373107	279	27,200	SH		DEFINED	4		27,200	
CHIQUITA BRANDS INC	EQUITY	170032403	438	18,200	SH		DEFINED	4		18,200	
CHIRON CORP	EQUITY	170040109	451	16,300	SH		DEFINED	1		16,300	
CHIRON CORP	CORPBOND	170040AB5	9,100	8,750,000	PRN		DEFINED	4		8,750,000	
CHRIS CRAFT INDUS- TRIES INC	EQUITY	170520100	167	2,981	SH		DEFINED	1		2,981	
CHUBB CORP	EQUITY	171232101	2,348	47,315	SH		DEFINED	1		47,315	
CHUBB CORP	EQUITY	171232101	1,509	30,300	SH		DEFINED	2		30,300	
CHURCH & DWIGHT INC	EQUITY	171340102	85	3,400	SH		DEFINED	1		3,400	
CIBER INC	EQUITY	17163B102	377	24,600	SH		DEFINED	2		24,600	
CIENA CORP	EQUITY	171779101	730	20,000	SH		DEFINED	2		20,000	
CIGNA CORP	EQUITY	125509109	583	7,500	SH		DEFINED	1		7,500	
CIGNA CORP	EQUITY	125509109	1,998	25,700	SH		DEFINED	2		25,700	
CINAR CORP	EQUITY	171905300	85,952	2,841,400	SH		DEFINED	3		2,786,200	55,200
CINAR CORP	EQUITY	171905300	4,515	149,600	SH		DEFINED	2		149,600	
CINCINNATI BELL INC	EQUITY	171870108	237	12,200	SH		DEFINED	1		12,200	
CINCINNATI FINANCIAL CORP	EQUITY	172062101	175	4,650	SH		DEFINED	1		4,650	
CINERGY CORP	EQUITY	172474108	161	5,700	SH		DEFINED	1		5,700	
CINTAS CORP	EQUITY	172908105	578	10,000	SH		DEFINED	1		10,000	
CINTAS CORP	EQUITY	172908105	520	9,000	SH		DEFINED	2		9,000	
CIRCUIT CITY STORES INC	EQUITY	172737108	304	7,200	SH		DEFINED	1		7,200	
CIRCUIT CITY STORES INC	EQUITY	172737108	953	22,600	SH		DEFINED	2		22,600	
CIRRUS LOGIC CORP	EQUITY	172755100	62	5,600	SH		DEFINED	1		5,600	
CIRRUS LOGIC CORP	CORPBOND	172755AC4	1,688	2,254,000	PRN		DEFINED	4		2,254,000	
CISCO SYSTEMS INC	EQUITY	17275R102	38,882	567,100	SH		DEFINED	1		567,100	
CISCO SYSTEMS INC	EQUITY	17275R102	43,366	632,892	SH		DEFINED	2		632,892	
CIT GROUP INC	EQUITY	125577106	317	15,400	SH		DEFINED	2		15,400	

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CITADEL COMMUNICA- TIONS CORP	EQUITY	172853202	351	10,300	SH		DEFINED	2		10,300		
CITIGROUP INC	EQUITY	172967101	34,708	788,811	SH		DEFINED	1		788,811		
CITIGROUP INC	EQUITY	172967101	42,625	968,752	SH		DEFINED	2		968,752		
CITRIX SYSTEMS INC	EQUITY	177376100	477	7,700	SH		DEFINED	1		7,700		
CITRIX SYSTEMS INC	EQUITY	177376100	4,388	70,900	SH		DEFINED	2		70,900		
CITY NATIONAL CORP	EQUITY	178566105	134	4,000	SH		DEFINED	1		4,000		
CK WITCO CORP	EQUITY	12562C108	157	10,529	SH		DEFINED	1		10,529		
CK WITCO CORP	EQUITY	12562C108	104	7,144	SH		DEFINED	2		7,144		
CKE RESTAURANTS INC	EQUITY	12561E105	41	5,600	SH		DEFINED	2		5,600		
CLAIRE'S STORES INC	EQUITY	179584107	76	4,600	SH		DEFINED	1		4,600		
CLARENT CORP DEL	EQUITY	180461105	2,007	39,400	SH		DEFINED	2		39,400		
CLARIFY INC	EQUITY	180492100	5,196	103,300	SH		DEFINED	2		103,300		
CLAYTON HOMES INC	EQUITY	184190106	113	12,968	SH		DEFINED	1		12,968		
CLEAR CHANNEL COM- MUNICATIONS	EQUITY	184502102	815	10,200	SH		DEFINED	1		10,200		
CLEAR CHANNEL COM- MUNICATIONS	EQUITY	184502102	13,418	167,987	SH		DEFINED	2		167,987		
CLEAR CHANNEL COM- MUNICATIONS	EQUITY	184502102	97,348	1,218,756	SH		DEFINED	3		1,178,286	40,470	
CLECO CORP	EQUITY	12561W105	65	2,000	SH		DEFINED	1		2,000		
CLEVELAND CLIFFS INC	EQUITY	185896107	31	1,000	SH		DEFINED	1		1,000		
CLOROX CO	EQUITY	189054109	279	7,300	SH		DEFINED	1		7,300		
CMG INFORMATION SVCS INC	EQUITY	125750109	3,977	38,800	SH		DEFINED	2		38,800		
CMP GROUP INC	EQUITY	125887109	74	2,800	SH		DEFINED	1		2,800		
CMS ENERGY CORP	EQUITY	125896100	136	4,000	SH		DEFINED	1		4,000		
CNF TRANSN INC	EQUITY	12612W104	659	17,700	SH		DEFINED	2		17,700		
CNF TRANSPORTATION INC	EQUITY	12612W104	164	4,400	SH		DEFINED	1		4,400		
COAST FEDERAL LITI- GATION TR	EQUITY	19034Q110	2	1,500	SH		DEFINED	2		1,500		
COASTAL CORP	EQUITY	190441105	307	7,500	SH		DEFINED	1		7,500		
COASTAL CORP	EQUITY	190441105	2,456	60,000	SH		DEFINED	2		60,000		
COASTAL CORP	EQUITY	190441105	6,947	169,700	SH		DEFINED	3		143,200	26,500	
COCA COLA CO	EQUITY	191216100	4,251	88,100	SH		DEFINED	1		88,100		
COCA COLA CO	EQUITY	191216100	1,327	27,600	SH		DEFINED	2		27,600		
COCA COLA ENTER- PRISES INC	EQUITY	191219104	327	14,500	SH		DEFINED	1		14,500		
COCA COLA ENTER- PRISES INC	EQUITY	191219104	482	21,350	SH		DEFINED	2		21,350		
COEUR D ALENE MINES CORP	EQUITY	192108207	954	165,800	SH		DEFINED	4		165,800		
COGNEX CORP	EQUITY	192422103	699	23,200	SH		DEFINED	2		23,200		
COGNOS INC	EQUITY	19244C109	390	15,000	SH		DEFINED	2		15,000		
COLGATE PALMOLIVE CO	EQUITY	194162103	1,633	35,700	SH		DEFINED	1		35,700		
COLGATE PALMOLIVE CO	EQUITY	194162103	284	6,200	SH		DEFINED	2		6,200		
COLLAGENEX PHARMA- CEUTICALS INC	EQUITY	19419B100	137	7,814	SH		DEFINED	1		7,814		
COLONIAL BANCGROUP INC	CORPBOND	195493AA9	384	240,000	PRN		DEFINED	4		240,000		
COLONIAL PROPERTIES TRUST	EQUITY	195872106	10,679	399,200	SH		DEFINED	1		399,200		
COLT TELECOM GROUP	EQUITY	042469908	573	24,080	SH		DEFINED	2		24,080		
COLUMBIA/HCA HEALTH- CARE CORP	EQUITY	197677107	430	20,000	SH		DEFINED	1		20,000		
COLUMBIA/HCA HEALTH- CARE CORP	EQUITY	197677107	436	20,600	SH		DEFINED	2		20,600		
COLUMBIA ENERGY GROUP	EQUITY	197648108	172	3,100	SH		DEFINED	1		3,100		
COMAIR HOLDINGS INC	EQUITY	199789108	143	8,550	SH		DEFINED	1		8,550		
COMCAST CORP	EQUITY	200300200	1,009	25,300	SH		DEFINED	1		25,300		

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COMCAST CORP	EQUITY	200300200	17,521	439,605	SH		DEFINED	2		439,605	
COMDISCO INC	EQUITY	200336105	261	13,500	SH		DEFINED	1		13,500	
COMERICA INC	EQUITY	200340107	314	6,200	SH		DEFINED	1		6,200	
COMMERCE BANCSHARES INC	EQUITY	200525103	25	700	SH		DEFINED	2		700	
COMMONWEALTH TEL ENTERPRISES	EQUITY	203349105	756	17,200	SH		DEFINED	2		17,200	
COMMSCOPE INC	EQUITY	203372107	757	23,300	SH		DEFINED	2		23,300	
COMMSCOPE INC	EQUITY	203372107	32,620	1,003,700	SH		DEFINED	3		983,500	20,200
COMMUNITY BANK SYSTEMS INC	EQUITY	203607106	282	10,300	SH		DEFINED	2		10,300	
COMPANHIA BRASILEIRA DE DISTRB	EQUITY	20440T201	604	30,500	SH		DEFINED	1		30,500	
COMPANHIA BRASILEIRA DE DISTRB	EQUITY	20440T201	53	2,696	SH		DEFINED	2		2,696	
COMPANHIA CERVEJARIA BRAHMA	EQUITY	20440X103	311	25,900	SH		DEFINED	1		25,900	
COMPANHIA ENERGETICA DE MINAS	EQUITY	204409601	29	1,888	SH		DEFINED	2		1,888	
COMPANHIA PARANAENSE ENRG COP	EQUITY	20441B407	393	59,850	SH		DEFINED	1		59,850	
COMPANIA ANONIMA NACIONAL TEL	EQUITY	204421101	1,239	46,200	SH		DEFINED	1		46,200	
COMPANIA DE MINAS BUENAVENTURA	EQUITY	204448104	764	44,102	SH		DEFINED	1		44,102	
COMPANIA DE TELECOMUNICS CHILE	EQUITY	204449300	1,184	65,550	SH		DEFINED	1		65,550	
COMPAQ COMPUTER CORP	EQUITY	204493100	1,376	60,144	SH		DEFINED	1		60,144	
COMPAQ COMPUTER CORP	EQUITY	204493100	310	13,500	SH		DEFINED	2		13,500	
COMPASS BANCSHARES INC	EQUITY	20449H109	250	10,000	SH		DEFINED	1		10,000	
COMPUSA INC	EQUITY	204932107	52	8,600	SH		DEFINED	1		8,600	
COMPUSA INC	EQUITY	204932107	64	10,500	SH		DEFINED	2		10,500	
COMPUTER ASSOCIATES INTL INC	EQUITY	204912109	20,611	337,200	SH		DEFINED	1		337,200	
COMPUTER ASSOCIATES INTL INC	EQUITY	204912109	1,831	29,900	SH		DEFINED	2		29,900	
COMPUTER HORIZONS CORP	EQUITY	205908106	349	30,000	SH		DEFINED	2		30,000	
COMPUTER SCIENCES CORP	EQUITY	205363104	394	5,600	SH		DEFINED	1		5,600	
COMPUTER SCIENCES CORP	EQUITY	205363104	27,408	389,800	SH		DEFINED	2		389,800	
COMPUWARE CORP	EQUITY	205638109	341	13,100	SH		DEFINED	1		13,100	
COMSAT CORP	EQUITY	20564D107	124	4,200	SH		DEFINED	1		4,200	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	599	6,350	SH		DEFINED	1		6,350	
COMVERSE TECHNOLOGY INC	CORPBOND	205862AE5	73,666	23,823,000	PRN		DEFINED	4		23,823,000	
COMVERSE TECHNOLOGY INC	CORPBOND	205862AG0	12,483	5,500,000	PRN		DEFINED	4		5,500,000	
CONAGRA INC	EQUITY	205887102	402	17,800	SH		DEFINED	1		17,800	
CONAGRA INC	EQUITY	205887102	4,538	201,138	SH		DEFINED	2		201,138	
CONCORD EFS INC	EQUITY	206197105	350	16,950	SH		DEFINED	1		16,950	
CONCORD EFS INC	EQUITY	206197105	1,383	67,050	SH		DEFINED	2		67,050	
CONCORD EFS INC	EQUITY	206197105	6,820	330,650	SH		DEFINED	3		269,000	61,650
CONNECTIV INC	EQUITY	206829103	161	8,200	SH		DEFINED	1		8,200	
CONEXANT SYSTEMS INC	EQUITY	207142100	5,689	78,300	SH		DEFINED	3		65,000	13,300
CONEXANT SYSTEMS INC	EQUITY	207142100	5,224	71,900	SH		DEFINED	2		71,900	
CONOCO INC	EQUITY	208251405	2,053	75,000	SH		DEFINED	4		75,000	
CONOCO INC	EQUITY	208251405	610	22,300	SH		DEFINED	1		22,300	
CONSECO INC.	EQUITY	208464107	211	11,106	SH		DEFINED	1		11,106	
CONSOL ENERGY INC	EQUITY	20854P109	48	3,300	SH		DEFINED	2		3,300	
CONSOLIDATED EDISON INC	EQUITY	209115104	842	20,300	SH		DEFINED	1		20,300	
CONSOLIDATED EDISON INC	EQUITY	209115104	17	400	SH		DEFINED	2		400	
CONSOLIDATED NATURAL GAS CO	EQUITY	209615103	218	3,500	SH		DEFINED	1		3,500	

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CONSOLIDATED PAPERS INC	EQUITY	209759109	218	8,100	SH		DEFINED	1		8,100	
CONSOLIDATED PAPERS INC	EQUITY	209759109	532	19,800	SH		DEFINED	2		19,800	
CONSOLIDATED STORES CORP	EQUITY	210149100	90	4,100	SH		DEFINED	1		4,100	
CONSOLIDATED STORES CORP	EQUITY	210149100	664	30,100	SH		DEFINED	2		30,100	
CONSTELLATION ENERGY CORP	EQUITY	210371100	152	5,400	SH		DEFINED	1		5,400	
CONTINENTAL AIRLINES INC	EQUITY	210795308	655	20,000	SH		DEFINED	2		20,000	
CONVERGYS CORP	EQUITY	212485106	277	14,000	SH		DEFINED	1		14,000	
COOPER CAMERON CORP	EQUITY	216640102	1,046	27,700	SH		DEFINED	2		27,700	
COOPER CAMERON CORP	EQUITY	216640102	7,206	190,900	SH		DEFINED	3		163,400	27,500
COOPER INDUSTRIES INC	EQUITY	216669101	234	5,000	SH		DEFINED	1		5,000	
COOPER INDUSTRIES INC	EQUITY	216669101	136	2,900	SH		DEFINED	2		2,900	
COOPER TIRE & RUBBER CO	EQUITY	216831107	51	2,900	SH		DEFINED	1		2,900	
COOPER TIRE & RUBBER CO	EQUITY	216831107	5,484	311,147	SH		DEFINED	2		311,147	
COORS ADOLPH CO	EQUITY	217016104	54	1,000	SH		DEFINED	1		1,000	
CORDANT TECHNOLOGIES INC	EQUITY	218412104	97	3,200	SH		DEFINED	1		3,200	
CORECOMM LTD	EQUITY	G2422R109	518	15,750	SH		DEFINED	2		15,750	
CORN PRODUCTS INTL INC	EQUITY	219023108	149	4,900	SH		DEFINED	2		4,900	
CORNERSTONE PROPERTIES INC	EQUITY	21922h103	5,790	379,700	SH		DEFINED	3		318,600	61,100
CORNING INC.	EQUITY	219350105	562	8,200	SH		DEFINED	1		8,200	
CORPORATE EXECUTIVE BOARD CO	EQUITY	21988R102	7,131	175,000	SH		DEFINED	3		175,000	
COST PLUS INC CALIF	EQUITY	221485105	14,526	299,500	SH		DEFINED	3		299,500	
COSTCO COMPANIES INC	EQUITY	22160Q102	101	1,400	SH		DEFINED	1		1,400	
COSTCO WHOLESALE CORP	EQUITY	22160K105	439	6,100	SH		DEFINED	1		6,100	
COSTCO WHOLESALE CORP	EQUITY	22160K105	2,183	30,350	SH		DEFINED	2		30,350	
COUNTRYWIDE CREDIT INDUSTRIES INC	EQUITY	222372104	126	3,900	SH		DEFINED	1		3,900	
COUNTRYWIDE CREDIT INDUSTRIES INC	EQUITY	222372104	745	23,100	SH		DEFINED	2		23,100	
COVAD COMMUNICATIONS GROUP INC	EQUITY	222814204	2,079	47,700	SH		DEFINED	2		47,700	
COVANCE INC	EQUITY	222816100	49	5,100	SH		DEFINED	1		5,100	
COVANCE INC	EQUITY	222816100	573	59,100	SH		DEFINED	2		59,100	
CRANE CO	EQUITY	224399105	53	2,375	SH		DEFINED	1		2,375	
CRANE CO	EQUITY	224399105	164	7,300	SH		DEFINED	2		7,300	
CREDENCE SYSTEMS CORP	EQUITY	225302108	237	5,300	SH		DEFINED	2		5,300	
CREDITCORP LTD	EQUITY	G2519Y108	843	81,121	SH		DEFINED	1		81,121	
CRESCENT REAL ESTATE EQUITIES	EQUITY	225756204	330	22,000	SH		DEFINED	4		22,000	
CRESCENT REAL ESTATE EQUITIES	EQUITY	225756105	338	18,800	SH		DEFINED	2		18,800	
CRESCENT REAL ESTATE EQUITIES	EQUITY	225756105	8,996	499,800	SH		DEFINED	3		416,600	83,200
CRESCENT REAL ESTATE EQUITIES	EQUITY	225756204	1,050	70,000	SH		DEFINED	1		70,000	
CRESTLINE CAPITAL CORP	EQUITY	226153104	68	3,309	SH		DEFINED	1		3,309	
CRITICAL PATH INC	EQUITY	22674V100	1,202	29,800	SH		DEFINED	2		29,800	
CRITICAL PATH INC	EQUITY	22674V100	11,337	281,000	SH		DEFINED	3		275,900	5,100
CROSS TIMBERS OIL CO	EQUITY	227573201	2,442	77,620	SH		DEFINED	4		77,620	
CROWN CASTLE INTERNATIONAL CORP	EQUITY	228227104	45,750	2,444,050	SH		DEFINED	1		2,444,050	
CROWN CASTLE INTERNATIONAL CORP	EQUITY	228227104	628	33,600	SH		DEFINED	2		33,600	
CROWN CORK & SEAL INC	EQUITY	228255303	7,988	356,600	SH		DEFINED	4		356,600	
CROWN CORK & SEAL INC	EQUITY	228255105	112	4,600	SH		DEFINED	1		4,600	
CSG SYS INTL INC	EQUITY	126349109	45,870	1,673,700	SH		DEFINED	3		1,614,200	59,500

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CSK AUTO CORP	EQUITY	125965103	8,245	378,000	SH		DEFINED	3		341,800	36,200
CSX CORP	EQUITY	126408103	331	7,800	SH		DEFINED	1		7,800	
CSX CORP	EQUITY	126408103	661	15,600	SH		DEFINED	2		15,600	
CUMMINS ENGINE INC	EQUITY	231021106	75	1,500	SH		DEFINED	1		1,500	
CUMMINS ENGINE INC	EQUITY	231021106	13,828	277,600	SH		DEFINED	3		270,900	6,700
CUMULUS MEDIA INC	EQUITY	231082108	20,495	627,000	SH		DEFINED	3		614,100	12,900
CUSTOMTRACKS CORP	EQUITY	232046102	593	20,000	SH		DEFINED	3		20,000	
CVS CORP	EQUITY	126650100	551	13,500	SH		DEFINED	1		13,500	
CVS CORP	EQUITY	126650100	13,468	330,000	SH		DEFINED	2		330,000	
CYBERSOURCE CORP	EQUITY	23251J106	3,480	62,900	SH		DEFINED	2		62,900	
CYBERSOURCE CORP	EQUITY	23251J106	13,733	248,000	SH		DEFINED	3		242,900	5,100
CYMER INC	CORPBOND	232572AC1	1,466	1,500,000	PRN		DEFINED	4		1,500,000	
CYPRESS SEMICON- DUCTOR CORP	EQUITY	232806109	204	9,500	SH		DEFINED	1		9,500	
CYPRUS AMAX MINERALS CO	EQUITY	232809103	61	3,100	SH		DEFINED	1		3,100	
CYTEC INDUSTRIES INC	EQUITY	232820100	92	3,900	SH		DEFINED	1		3,900	
CYTEC INDUSTRIES INC	EQUITY	232820100	199	8,300	SH		DEFINED	2		8,300	
CYTOCLONAL PHARMA- CAUTICALS INC	EQUITY	23282G113	33	17,900	SH		DEFINED	4		17,900	
DALLAS SEMICONDUCTOR CORP	EQUITY	235204104	1,021	19,100	SH		DEFINED	2		19,100	
DANA CORP	EQUITY	235811106	210	5,657	SH		DEFINED	1		5,657	
DANA CORP	EQUITY	235811106	468	12,600	SH		DEFINED	2		12,600	
DANAHER CORP	EQUITY	235851102	227	4,300	SH		DEFINED	1		4,300	
DANAHER CORP	EQUITY	235851102	869	16,500	SH		DEFINED	2		16,500	
DANAHER CORP	EQUITY	235851102	10,785	204,700	SH		DEFINED	3		173,900	30,800
DANKA BUSINESS SYSTEMS	CORPBOND	236277AB5	363	471,000	PRN		DEFINED	4		471,000	
DARDEN RESTAURANTS INC	EQUITY	237194105	106	5,400	SH		DEFINED	1		5,400	
DATA GENERAL CORP	EQUITY	237688106	32	1,500	SH		DEFINED	1		1,500	
DATA GENERAL CORP	CORPBOND	237688AG1	1,040	1,000,000	PRN		DEFINED	4		1,000,000	
DAYTON HUDSON CORP	EQUITY	239753106	1,057	17,600	SH		DEFINED	1		17,600	
DAYTON HUDSON CORP	EQUITY	239753106	5,406	90,000	SH		DEFINED	2		90,000	
DEAN FOODS CO	EQUITY	242361103	152	3,500	SH		DEFINED	1		3,500	
DEERE & CO	EQUITY	244199105	604	15,600	SH		DEFINED	1		15,600	
DELL COMPUTER CORP	EQUITY	247025109	3,851	92,100	SH		DEFINED	1		92,100	
DELL COMPUTER CORP	EQUITY	247025109	10,856	259,645	SH		DEFINED	2		259,645	
DELPHI AUTOMOTIVE SYSTEMS CORP	EQUITY	247126105	298	18,540	SH		DEFINED	1		18,540	
DELPHI AUTOMOTIVE SYSTEMS CORP	EQUITY	247126105	92	5,700	SH		DEFINED	2		5,700	
DELTA AIRLINES INC	EQUITY	247361108	257	5,300	SH		DEFINED	1		5,300	
DELUXE CORP	EQUITY	248019101	88	2,600	SH		DEFINED	1		2,600	
DENTAL MEDICAL DIAG- NOSTICS SYSTEMS	EQUITY	24873K117	45	27,300	SH		DEFINED	4		27,300	
DENTSPLY INTERNA- TIONAL INC NEW	EQUITY	249030107	109	4,800	SH		DEFINED	1		4,800	
DENTSPLY INTERNA- TIONAL INC NEW	EQUITY	249030107	59	2,600	SH		DEFINED	2		2,600	
DEPOMED INC	EQUITY	249908112	27	31,300	SH		DEFINED	4		31,300	
DETROIT EDISON CO	EQUITY	233331107	153	4,200	SH		DEFINED	1		4,200	
DEVELOPERS DIVERSI- VIED REALTY CO	EQUITY	251591103	14,333	1,023,800	SH		DEFINED	3		834,200	189,600
DEVON ENERGY CORP	EQUITY	25179M103	257	6,200	SH		DEFINED	1		6,200	
DEVON ENERGY CORP	EQUITY	25179M103	1,177	28,400	SH		DEFINED	2		28,400	
DEVON ENERGY CORP	EQUITY	25179m103	32,591	786,500	SH		DEFINED	3		768,800	17,700

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DEVRY INC DEL	EQUITY	251893103	648	32,400	SH		DEFINED	2		32,400	
DEVRY INC DEL	EQUITY	251893103	31,496	1,574,800	SH		DEFINED	3		1,537,600	37,200
DEXTER CORP	EQUITY	252165105	78	2,100	SH		DEFINED	1		2,100	
DIAGEO PLC	EQUITY	25243Q205	1,384	33,400	SH		DEFINED	2		33,400	
DIAL CORP NEW	EQUITY	25247D101	235	9,200	SH		DEFINED	1		9,200	
DIAL CORP NEW	EQUITY	25247D101	362	14,200	SH		DEFINED	2		14,200	
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	4,322	129,500	SH		DEFINED	2		129,500	
DIEBOLD INC	EQUITY	253651103	140	6,050	SH		DEFINED	1		6,050	
DIGITAL IS INC DEL	EQUITY	25385N101	485	18,700	SH		DEFINED	2		18,700	
DIGITAL LAVA INC	EQUITY	253928113	14	12,000	SH		DEFINED	4		12,000	
DILLARDS INC	EQUITY	254067101	85	4,200	SH		DEFINED	1		4,200	
DIME BANCORP INC NEW	EQUITY	25429Q102	179	10,200	SH		DEFINED	1		10,200	
DISNEY WALT CO	EQUITY	254687106	1,903	73,200	SH		DEFINED	1		73,200	
DISNEY WALT CO	EQUITY	254687106	911	35,200	SH		DEFINED	2		35,200	
DOLE FOOD INC	EQUITY	256605106	99	5,200	SH		DEFINED	1		5,200	
DOLLAR GENERAL CORP	EQUITY	256669102	253	8,192	SH		DEFINED	1		8,192	
DOLLAR GEN CORP	EQUITY	256669102	509	16,500	SH		DEFINED	2		16,500	
DOLLAR TREE STORES INC	EQUITY	256747106	220	5,500	SH		DEFINED	1		5,500	
DOLLAR TREE STORES INC	EQUITY	256747106	4,557	114,100	SH		DEFINED	3		91,300	22,800
DOMINION RESOURCES INC VA	EQUITY	257470104	307	6,800	SH		DEFINED	1		6,800	
DONALDSON INC	EQUITY	257651109	97	4,200	SH		DEFINED	1		4,200	
DONALDSON INC	EQUITY	257651109	464	20,000	SH		DEFINED	2		20,000	
DONALDSON LUFKIN & JENRETTE INC	EQUITY	257661108	736	18,600	SH		DEFINED	2		18,600	
DONNELLEY R R & SONS CO	EQUITY	257867101	156	5,400	SH		DEFINED	1		5,400	
DOREL INDS INC	EQUITY	25822C205	108	6,400	SH		DEFINED	2		6,400	
DOUBLECLICK INC	EQUITY	258609304	3,407	28,600	SH		DEFINED	2		28,600	
DOVER CORP	EQUITY	260003108	315	7,700	SH		DEFINED	1		7,700	
DOVER CORP	EQUITY	260003108	956	23,400	SH		DEFINED	2		23,400	
DOW CHEMICAL CO	EQUITY	260543103	989	8,700	SH		DEFINED	1		8,700	
DOW JONES & CO INC	EQUITY	260561105	197	4,700	SH		DEFINED	1		4,700	
DOW JONES & CO INC	EQUITY	260561105	256	4,800	SH		DEFINED	2		4,800	
DPL INC	EQUITY	233293109	245	13,900	SH		DEFINED	1		13,900	
DQE INC	EQUITY	23329J104	274	7,000	SH		DEFINED	1		7,000	
DREYER'S GRAND ICE CREAM INC	EQUITY	261878102	38	2,200	SH		DEFINED	1		2,200	
DRKOOP COM INC	EQUITY	262098106	2,372	167,200	SH		DEFINED	3		167,200	
DRS TECHNOLOGIES INC	CORPBOND	23330XAB6	1,024	881,000	PRN		DEFINED	4		881,000	
DSET CORP	EQUITY	262504103	3,517	239,100	SH		DEFINED	2		239,100	
DSP COMMUNICATIONS INC	EQUITY	23332K106	885	46,600	SH		DEFINED	2		46,600	
DSP COMMUNICATIONS INC	EQUITY	23332K106	17,520	922,100	SH		DEFINED	3		903,200	18,900
DST SYSTEMS INC DEL	EQUITY	233326107	319	5,600	SH		DEFINED	1		5,600	
DST SYSTEMS INC DEL	EQUITY	233326107	745	13,100	SH		DEFINED	2		13,100	
DTE ENERGY CO	EQUITY	233331107	29	800	SH		DEFINED	1		800	
DU PONT E I DE NEMOURS & CO	EQUITY	263534109	2,099	34,700	SH		DEFINED	1		34,700	
DU PONT E I DE NEMOURS & CO	EQUITY	263534109	12,199	200,387	SH		DEFINED	2		200,387	
DUALSTAR TECHNOLOGIES	EQUITY	263572117	77	38,700	SH		DEFINED	4		38,700	
DUKE ENERGY CORP	EQUITY	264399106	743	13,472	SH		DEFINED	1		13,472	

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DUKE ENERGY CORP	EQUITY	264399106	6	100	SH		DEFINED	2		100	
DUKE WEEKS REALTY CORP	EQUITY	264411505	21,743	1,115,020	SH		DEFINED	3		937,102	177,918
DUN & BRADSTREET CORP	EQUITY	26483B106	185	6,200	SH		DEFINED	1		6,200	
DURA AUTOMOTIVE SYSTEMS INC	EQUITY	265903104	76	3,200	SH		DEFINED	2		3,200	
DURA PHARMACEUTICALS INC	EQUITY	26632S109	38,020	2,727,900	SH		DEFINED	3		2,589,100	138,800
DUSA PHARMACEUTICALS INC	EQUITY	266898105	490	35,000	SH		DEFINED	2		35,000	
DYCOM INDUSTRIES INC	EQUITY	267475101	540	12,800	SH		DEFINED	2		12,800	
E M C CORP MASS	EQUITY	268648102	94,595	1,324,166	SH		DEFINED	2		1,324,166	
E*TRADE GROUP INC	EQUITY	269246104	484	20,600	SH		DEFINED	1		20,600	
EAGLE SUPPLY GROUP INC	EQUITY	269894119	23	24,500	SH		DEFINED	4		24,500	
EASTERN ENTERPRISES	EQUITY	27637F100	33	700	SH		DEFINED	1		700	
EASTMAN CHEMICAL CO	EQUITY	277432100	120	3,000	SH		DEFINED	1		3,000	
EASTMAN KODAK CO	EQUITY	277461109	938	12,300	SH		DEFINED	1		12,300	
EASTMAN KODAK CO	EQUITY	277461109	6,718	89,050	SH		DEFINED	2		89,050	
EATON CORP	EQUITY	278058102	242	2,800	SH		DEFINED	1		2,800	
EATON CORP	EQUITY	278058102	26	300	SH		DEFINED	2		300	
EATON VANCE CORP	EQUITY	278265103	54	1,700	SH		DEFINED	2		1,700	
EBAY INC	EQUITY	278642103	465	3,300	SH		DEFINED	2		3,300	
ECHOSTAR COMMUNICATIONS NEW	EQUITY	278762109	3,048	33,560	SH		DEFINED	2		33,560	
ECHOSTAR COMMUNICATIONS NEW	EQUITY	278762307	87,143	233,350	SH		DEFINED	4		233,350	
ECOLAB INC	EQUITY	278865100	173	5,076	SH		DEFINED	1		5,076	
EDISON INTERNATIONAL	EQUITY	281020107	1,106	45,500	SH		DEFINED	1		45,500	
EDISON INTERNATIONAL	EQUITY	281020107	2	100	SH		DEFINED	2		100	
EDWARDS AG INC	EQUITY	281760108	224	8,500	SH		DEFINED	1		8,500	
EFFICIENT NETWORKS INC	EQUITY	282056100	4,547	125,000	SH		DEFINED	3		125,000	
EG & G INC	EQUITY	268457108	60	1,500	SH		DEFINED	1		1,500	
EINSTEIN / NOAH BAGEL CORP	CORPBOND	282577AC9	413	750,000	PRN		DEFINED	4		750,000	
EL PASO ENERGY CORP	EQUITY	283905107	443	11,000	SH		DEFINED	1		11,000	
ELAN PLC	EQUITY	284131208	46,754	1,393,055	SH		DEFINED	1		1,393,055	
ELAN PLC	EQUITY	284131703	7,550	200,000	SH		DEFINED	1		200,000	
ELDERTRUST	EQUITY	284560109	4,322	557,700	SH		DEFINED	3		465,500	92,200
ELECTROCOMPONENTS	EQUITY	030964001	102	12,000	SH		DEFINED	2		12,000	
ELECTROGLAS INC	EQUITY	285324109	468	20,000	SH		DEFINED	2		20,000	
ELECTRONIC ARTS INC	EQUITY	285512109	391	5,400	SH		DEFINED	1		5,400	
ELECTRONIC ARTS INC	EQUITY	285512109	723	10,000	SH		DEFINED	2		10,000	
ELECTRONIC DATA SYSTEMS NEW	EQUITY	285661104	926	17,500	SH		DEFINED	1		17,500	
ELECTRONIC DATA SYSTEMS NEW	EQUITY	285661104	836	15,800	SH		DEFINED	2		15,800	
ELECTRONICS FOR IMAGING INC	EQUITY	286082102	1,141	22,200	SH		DEFINED	2		22,200	
ELF AQUATAINE	EQUITY	286269105	75	1,306	SH		DEFINED	1		1,306	
EMBOTELLADORA ANDINA S A	EQUITY	29081P303	498	38,300	SH		DEFINED	1		38,300	
EMBRATEL PARTICIPACOES S A	EQUITY	29081N100	578	50,300	SH		DEFINED	1		50,300	
EMC CORP	EQUITY	268648102	2,520	35,300	SH		DEFINED	1		35,300	
EMC CORP	CORPBOND	26865YAA2	205,651	2,628,000	PRN		DEFINED	4		2,628,000	
EMCOR GROUP INC	CORPBOND	29084QAC4	5,320	5,870,000	PRN		DEFINED	4		5,870,000	
EMERSON ELECTRIC CO	EQUITY	291011104	1,592	25,200	SH		DEFINED	1		25,200	
EMERSON ELECTRIC CO	EQUITY	291011104	6,680	105,724	SH		DEFINED	2		105,724	

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EMMIS COMMUNICATIONS CORP	EQUITY	291525103	991	15,000	SH		DEFINED	3		15,000	
EMPRESA NACIONAL DE ELECTRICIDAD	EQUITY	29244T101	378	29,392	SH		DEFINED	1		29,392	
EMPRESAS ICA SOCIEDAD CONTRLAD	EQUITY	292448107	174	59,300	SH		DEFINED	1		59,300	
ENERGEN CORP	EQUITY	29265N108	71	3,500	SH		DEFINED	2		3,500	
ENERGY CONVERSION DEVICES INC	EQUITY	292659224	165	73,200	SH		DEFINED	4		73,200	
ENERGY EAST CORP	EQUITY	29266M109	264	11,100	SH		DEFINED	1		11,100	
ENERGY EAST CORP	EQUITY	29266M109	1,188	50,000	SH		DEFINED	2		50,000	
ENERSIS S A	EQUITY	29274F104	485	20,797	SH		DEFINED	1		20,797	
ENGAGE TECHNOLOGIES INC	EQUITY	292827102	4,009	106,400	SH		DEFINED	2		106,400	
ENGELHARD CORP	EQUITY	292845104	95	5,200	SH		DEFINED	1		5,200	
ENGELHARD CORP	EQUITY	292845104	497	27,300	SH		DEFINED	2		27,300	
ENHANCE FINL SVCS GROUP INC	EQUITY	293310108	1,380	78,000	SH		DEFINED	2		78,000	
ENRON CORP	EQUITY	293561106	1,014	24,700	SH		DEFINED	1		24,700	
ENRON CORP	EQUITY	293561106	8,747	212,050	SH		DEFINED	2		212,050	
ENSCO INTERNATIONAL INC	EQUITY	26874Q100	224	12,400	SH		DEFINED	1		12,400	
ENTERGY CORP	EQUITY	29364G103	252	8,700	SH		DEFINED	1		8,700	
ENTRUST TECHNOLOGIES INC	EQUITY	293848107	2,368	105,600	SH		DEFINED	2		105,600	
EOG RESOURCES INC	EQUITY	26875P101	385	18,100	SH		DEFINED	2		18,100	
EQUANT N V	EQUITY	294409107	155	1,900	SH		DEFINED	2		1,900	
EQUIFAX INC	EQUITY	294429105	177	6,300	SH		DEFINED	1		6,300	
EQUITABLE RES INC	EQUITY	294549100	730	19,300	SH		DEFINED	2		19,300	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	12,157	522,873	SH		DEFINED	1		522,873	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	34,549	1,485,975	SH		DEFINED	3		1,231,398	254,577
EQUITY RESIDENTIAL PROPERTIES TRUST	EQUITY	29476L107	4,238	100,000	SH		DEFINED	1		100,000	
EQUITY RESIDENTIAL PROPERTIES TRUST	EQUITY	29476L107	148	3,500	SH		DEFINED	2		3,500	
EQUITY RESIDENTIAL PROPERTIES TRUST	EQUITY	29476L107	23,310	550,100	SH		DEFINED	3		461,300	88,800
EQUITY RESIDENTIAL PROPERTIES TRUST	EQUITY	29476L826	650	25,000	SH		DEFINED	4		25,000	
ERICSSON L M TEL CO	EQUITY	294821400	895	28,700	SH		DEFINED	2		28,700	
ETHAN ALLEN INTERIORS INC	EQUITY	297602104	972	30,550	SH		DEFINED	2		30,550	
ETHYL CORP	EQUITY	297659104	26	6,800	SH		DEFINED	1		6,800	
ETOYS INC	EQUITY	297862104	539	8,100	SH		DEFINED	2		8,100	
EVANS & SUTHERLAND COMPUTER CO	EQUITY	299096107	417	33,700	SH		DEFINED	2		33,700	
EVEREST REINSURANCE HOLDINGS INC	EQUITY	299808105	110	4,600	SH		DEFINED	1		4,600	
EVEREST REINSURANCE HLDGS	EQUITY	299808105	79	3,300	SH		DEFINED	2		3,300	
EVERGREEN RESOURCES	EQUITY	299900308	265	11,000	SH		DEFINED	2		11,000	
EXPEDITORES INTER-NATIONAL WASH INC	EQUITY	302130109	32	1,000	SH		DEFINED	2		1,000	
EXPRESS SCRIPTS INC	EQUITY	302182100	837	10,692	SH		DEFINED	2		10,692	
EXTENDED STAY AMER INC	EQUITY	30224P101	591	65,700	SH		DEFINED	2		65,700	
EXXON CORP	EQUITY	302290101	8,421	110,800	SH		DEFINED	1		110,800	
EXXON CORP	EQUITY	302290101	2,384	31,400	SH		DEFINED	2		31,400	
F N B CORP PA	EQUITY	302520101	290	12,050	SH		DEFINED	2		12,050	
FAMILY DLR STORES INC	EQUITY	307000109	792	37,500	SH		DEFINED	2		37,500	
FAMILY DOLLAR STORES INC	EQUITY	307000109	332	15,700	SH		DEFINED	1		15,700	
FARMSTEAD TEL GROUP INC	EQUITY	311565121	3	16,600	SH		DEFINED	4		16,600	
FARMSTEAD TEL GROUP INC	EQUITY	311565139	3	21,200	SH		DEFINED	4		21,200	
FASTENAL CO	EQUITY	311900104	160	3,400	SH		DEFINED	1		3,400	

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FDX CORP	EQUITY	31304N107	395	10,160	SH		DEFINED	1		10,160	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	608	30,500	SH		DEFINED	2		30,500	
FEDERAL HOME LOAN MORTGAGE CORP	EQUITY	313400301	19,126	367,800	SH		DEFINED	1		367,800	
FEDERAL HOME LOAN MORTGAGE CORP	EQUITY	313400301	1,214	23,350	SH		DEFINED	2		23,350	
FEDERAL MOGUL CORP	EQUITY	313549107	171	6,200	SH		DEFINED	1		6,200	
FEDERAL NATIONAL MORTGAGE ASSN	EQUITY	313586109	3,332	53,150	SH		DEFINED	1		52,750	
FEDERAL NATIONAL MORTGAGE ASSN	EQUITY	313586109	2,772	44,225	SH		DEFINED	2		44,225	
FEDERAL REALTY INVESTMENT TRUST	EQUITY	313747206	3,559	170,000	SH		DEFINED	1		170,000	
FEDERAL SIGNAL CORP	EQUITY	313855108	78	3,900	SH		DEFINED	1		3,900	
FEDERAL SIGNAL CORP	EQUITY	313855108	411	20,700	SH		DEFINED	2		20,700	
FEDERATED DEPARTMENT STORES INC	EQUITY	31410H101	13,325	305,000	SH		DEFINED	1		305,000	
FEDERATED DEPARTMENT STORES INC	EQUITY	31410H119	11,788	654,600	SH		DEFINED	4		654,600	
FEDERATED DEPARTMENT STORES INC	EQUITY	31410H127	6,226	345,527	SH		DEFINED	4		345,527	
FEDERATED INVESTMENTS INC	EQUITY	314211103	335	19,400	SH		DEFINED	2		19,400	
FELCOR LODGING TRUST INC	EQUITY	31430F101	140	8,000	SH		DEFINED	2		8,000	
FELCOR LODGING TRUST INC	EQUITY	31430f101	19,629	1,121,669	SH		DEFINED	3		918,254	203,415
FERRO CORP	EQUITY	315405100	77	3,600	SH		DEFINED	1		3,600	
FERRO CORP	EQUITY	315405100	119	5,600	SH		DEFINED	2		5,600	
FIFTH THIRD BANCORP	EQUITY	316773100	540	8,875	SH		DEFINED	1		8,875	
FINANCIAL SECURITY ASSR HLDGS LTD	EQUITY	31769P100	646	12,500	SH		DEFINED	2		12,500	
FINOVA FINANCIAL TRUST	EQUITY	31808E207	7,093	135,100	SH		DEFINED	4		135,100	
FINOVA GROUP INC	EQUITY	317928109	197	5,400	SH		DEFINED	1		5,400	
FIREBIRD REPUBLICA FUND LTD	EQUITY	318991965	57	960	SH		DEFINED	2		960	
FIRST AMERICAN FINL CORP	EQUITY	318522307	532	39,800	SH		DEFINED	2		39,800	
FIRST DATA CORP	EQUITY	319963104	720	16,400	SH		DEFINED	1		16,400	
FIRST DATA CORP	EQUITY	319963104	601	13,700	SH		DEFINED	2		13,700	
FIRST HEALTH GROUP CORP	EQUITY	320960107	108	4,800	SH		DEFINED	1		4,800	
FIRST HEALTH GROUP CORP	EQUITY	320960107	617	27,500	SH		DEFINED	2		27,500	
FIRST INDUSTRIAL REALTY TRUST	EQUITY	32054K103	10,638	429,800	SH		DEFINED	3		361,200	68,600
FIRST SECURITIES CORP DEL	EQUITY	336294103	411	17,300	SH		DEFINED	1		17,300	
FIRST SIERRA FINANCIAL INC	EQUITY	335944104	10,840	1,014,300	SH		DEFINED	3		1,014,300	
FIRST TENNESSEE NATIONAL CORP	EQUITY	337162101	326	11,600	SH		DEFINED	1		11,600	
FIRST TENNESSEE NATIONAL CORP	EQUITY	337162101	385	13,700	SH		DEFINED	2		13,700	
FIRST UNION CORP	EQUITY	337358105	1,244	34,926	SH		DEFINED	1		34,926	
FIRST UNION CORP	EQUITY	337358105	2,251	63,300	SH		DEFINED	2		63,300	
FIRST VIRGINIA BANKS INC	EQUITY	337477103	194	4,450	SH		DEFINED	1		4,450	
FIRST VIRGINIA BANKS INC	EQUITY	337477103	2,043	46,900	SH		DEFINED	2		46,900	
FIRST WASHINGTON REALTY TRUST INC	EQUITY	337489504	4,473	213,000	SH		DEFINED	3		178,200	34,800
FIRSTAR CORP WIS	EQUITY	33763V109	1,025	40,000	SH		DEFINED	2		40,000	
FIRSTAR CORP WIS	EQUITY	33763V109	897	34,986	SH		DEFINED	1		34,986	
FIRSTENERGY CORP	EQUITY	337932107	210	8,300	SH		DEFINED	1		8,300	
FIRSTMERIT CORP	EQUITY	337915102	10,704	421,822	SH		DEFINED	3		410,022	11,800
FISERV INC	EQUITY	337738108	349	10,725	SH		DEFINED	1		10,725	
FISERV INC	EQUITY	337738108	516	15,875	SH		DEFINED	2		15,875	
FISERV INC	EQUITY	337738108	13,908	427,925	SH		DEFINED	3		388,300	39,625
FLEET FINANCIAL GROUP INC NEW	EQUITY	338915101	586	16,000	SH		DEFINED	1		16,000	

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FLEETWOOD ENTERPRISES INC	EQUITY	339099103	34	1,700	SH		DEFINED	1		1,700		
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	22,236	382,147	SH		DEFINED	2		382,147		
FLORIDA PROGRESS CORP	EQUITY	341109106	162	3,500	SH		DEFINED	1		3,500		
FLORIDA PROGRESS CORP	EQUITY	341109106	347	7,500	SH		DEFINED	2		7,500		
FLOWERS INDUSTRIES INC	EQUITY	343496105	119	8,800	SH		DEFINED	1		8,800		
FLOWERS INDUSTRIES INC	EQUITY	343496105	87	6,400	SH		DEFINED	2		6,400		
FLOWERVE CORP	EQUITY	34354P105	57	3,400	SH		DEFINED	1		3,400		
FLOWERVE CORP	EQUITY	34354P105	1,195	71,900	SH		DEFINED	2		71,900		
FLUOR CORP	EQUITY	343861100	133	3,300	SH		DEFINED	1		3,300		
FMC CORP	EQUITY	302491303	72	1,500	SH		DEFINED	1		1,500		
FOCAL COMMUNICATIONS CORP	EQUITY	344155106	51	2,000	SH		DEFINED	1		2,000		
FOMENTO ECONOMICO MEXICANO	EQUITY	344419106	251	8,000	SH		DEFINED	1		8,000		
FORD MOTOR CO DEL	EQUITY	345370100	2,181	43,400	SH		DEFINED	1		43,400		
FORD MOTOR CO DEL	EQUITY	345370100	3,794	75,600	SH		DEFINED	2		75,600		
FOREST CITY ENTERPRISES INC	EQUITY	345550107	502	22,500	SH		DEFINED	2		22,500		
FOREST LABORATORIES INC	EQUITY	345838106	11,290	268,000	SH		DEFINED	1		268,000		
FOREST OIL CORP	EQUITY	346091606	384	22,500	SH		DEFINED	2		22,500		
FORT JAMES CORP	EQUITY	347471104	205	7,700	SH		DEFINED	1		7,700		
FORT JAMES CORP	EQUITY	347471104	398	14,900	SH		DEFINED	2		14,900		
FORTUNE BRANDS INC	EQUITY	349631101	203	6,300	SH		DEFINED	1		6,300		
FORTUNE BRANDS INC	EQUITY	349631101	6	200	SH		DEFINED	2		200		
FOSTER WHEELER CORP	EQUITY	350244109	22	1,800	SH		DEFINED	1		1,800		
FOUNDATION HEALTH SYSTEMS INC	EQUITY	350404109	99	10,490	SH		DEFINED	1		10,490		
FOUNDATION HEALTH SYSTEMS INC	EQUITY	350404109	780	82,600	SH		DEFINED	2		82,600		
FOUNDRY NETWORKS INC	EQUITY	35063R100	756	6,000	SH		DEFINED	2		6,000		
FOUNDRY NETWORKS INC	EQUITY	35063R100	3,780	30,000	SH		DEFINED	3		29,300		700
FOUR SEASONS HOTELS INC	EQUITY	35100E104	703	19,226	SH		DEFINED	2		19,226		
FOX ENTMT GROUP INC	EQUITY	35138T107	321	15,200	SH		DEFINED	2		15,200		
FPL GROUP INC	EQUITY	302571104	358	7,100	SH		DEFINED	1		7,100		
FPL GROUP INC	EQUITY	302571104	448	8,900	SH		DEFINED	2		8,900		
FRANCHISE FINANCIAL CORP OF AM	EQUITY	351807102	9,712	415,500	SH		DEFINED	3		348,000		67,500
FRANKLIN RESOURCES INC	EQUITY	354613101	278	9,100	SH		DEFINED	1		9,100		
FREEMPORT-MCMORAN COPPER & GLD	EQUITY	35671D857	109	7,000	SH		DEFINED	1		7,000		
FRONTIER INSURANCE GROUP NEW	EQUITY	359081106	15	1,740	SH		DEFINED	1		1,740		
FRONTIER INSURANCE GROUP NEW	EQUITY	359081106	225	25,740	SH		DEFINED	2		25,740		
FRONTLINE COMMUNICATIONS CORP	EQUITY	35921T116	98	65,025	SH		DEFINED	4		65,025		
FULLER H B CO	EQUITY	359694106	73	1,200	SH		DEFINED	1		1,200		
FULLER H B CO	EQUITY	359694106	176	2,900	SH		DEFINED	2		2,900		
FUNDTECH LTD	EQUITY	M47095100	1,584	71,000	SH		DEFINED	2		71,000		
FURNITURE BRANDS INTL INC	EQUITY	360921100	93	4,700	SH		DEFINED	1		4,700		
FURNITURE BRANDS INTL INC	EQUITY	360921100	2,262	114,900	SH		DEFINED	3		110,100		4,800
FURNITURE BRANDS INTL INC	EQUITY	360921100	158	8,000	SH		DEFINED	2		8,000		
G & K SERVICES INC	EQUITY	361268105	890	22,000	SH		DEFINED	2		22,000		
GABLES RESIDENTIAL TRUST	EQUITY	362418105	324	13,500	SH		DEFINED	2		13,500		
GABLES RESIDENTIAL TRUST	EQUITY	362418105	9,720	405,000	SH		DEFINED	3		338,300		66,700
GADZOOX NETWORKS INC	EQUITY	362555104	1,616	30,000	SH		DEFINED	2		30,000		

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GALILEO INTL INC	EQUITY	363547100	576	14,300	SH		DEFINED	2		14,300	
GALILEO TECHNOLOGY LTD	EQUITY	M47298100	19,340	773,600	SH		DEFINED	3		757,800	15,800
GALLAGHER ARTHUR J & CO	EQUITY	363576109	12,024	225,800	SH		DEFINED	1		225,800	
GALLAGHER ARTHUR J & CO	EQUITY	363576109	852	16,000	SH		DEFINED	2		16,000	
GALLAHER GROUP PLC	EQUITY	363595109	5	200	SH		DEFINED	2		200	
GANNETT INC	EQUITY	364730101	16,310	235,730	SH		DEFINED	1		235,730	
GANNETT INC	EQUITY	364730101	982	14,200	SH		DEFINED	2		14,200	
GAP INC DEL	EQUITY	364760108	8,374	261,700	SH		DEFINED	1		261,700	
GAP INC DEL	EQUITY	364760108	8,087	252,725	SH		DEFINED	2		252,725	
GARTNER GROUP INC NEW	EQUITY	366651206	153	9,177	SH		DEFINED	1		9,177	
GARTNER GROUP INC NEW	EQUITY	366651107	284	17,800	SH		DEFINED	2		17,800	
GATEWAY INC	EQUITY	367626108	488	11,100	SH		DEFINED	1		11,100	
GATX CORP	EQUITY	361448103	137	4,400	SH		DEFINED	1		4,400	
GENCORP INC	EQUITY	368682100	68	3,700	SH		DEFINED	1		3,700	
GENER S A	EQUITY	368731105	910	59,665	SH		DEFINED	1		59,665	
GENERAL ALUMINUM CORP	EQUITY	368768107	928	516,663	SH		DEFINED	1		516,663	
GENERAL COMMUNICATION INC	EQUITY	369385109	208	40,000	SH		DEFINED	2		40,000	
GENERAL DYNAMICS CORP	EQUITY	369550108	1,055	16,900	SH		DEFINED	1		16,900	
GENERAL DYNAMICS CORP	EQUITY	369550108	1,655	26,500	SH		DEFINED	2		26,500	
GENERAL ELECTRIC CO	EQUITY	369604103	47,235	398,400	SH		DEFINED	1		398,400	
GENERAL ELECTRIC CO	EQUITY	369604103	53,986	455,342	SH		DEFINED	2		455,342	
GENERAL ELECTRIC CO	EQUITY	369604103	2,846	24,000	SH		DEFINED	3		24,000	
GENERAL GROWTH PROPERTIES INC	EQUITY	370021107	491	15,600	SH		DEFINED	2		15,600	
GENERAL GROWTH PROPERTIES INC	EQUITY	370021107	16,890	536,200	SH		DEFINED	3		453,600	82,600
GENERAL GROWTH PROPERTIES INC	EQUITY	370021206	290	13,200	SH		DEFINED	2		13,200	
GENERAL INSTRUMENT CORP	EQUITY	370120107	240	5,000	SH		DEFINED	1		5,000	
GENERAL INSTRUMENT CORP	EQUITY	370120107	1,121	23,300	SH		DEFINED	2		23,300	
GENERAL MILLS INC	EQUITY	370334104	454	5,600	SH		DEFINED	1		5,600	
GENERAL MOTORS CORP	EQUITY	370442105	1,485	23,600	SH		DEFINED	1		23,600	
GENERAL MOTORS CORP	EQUITY	370442105	10,907	173,303	SH		DEFINED	2		173,303	
GENERAL MOTORS CORP	EQUITY	370442832	1,431	25,000	SH		DEFINED	2		25,000	
GENERAL RE CORP	EQUITY	370997306	971	10,000	SH		DEFINED	1		10,000	
GENETECH INC	EQUITY	368710406	21,857	149,384	SH		DEFINED	2		149,384	
GENTEX CORP	EQUITY	371901109	38,602	1,868,800	SH		DEFINED	3		1,805,100	63,700
GENUINE PARTS CO	EQUITY	372460105	178	6,700	SH		DEFINED	1		6,700	
GENUINE PARTS CO	EQUITY	372460105	4,952	186,440	SH		DEFINED	2		186,440	
GENZYME CORP	EQUITY	372917104	333	7,400	SH		DEFINED	1		7,400	
GENZYME CORP	EQUITY	372917104	2,670	59,300	SH		DEFINED	2		59,300	
GENZYME CORP	EQUITY	372917500		2	SH		DEFINED	2		2	
GENZYME CORP	EQUITY	372917609	17	3,114	SH		DEFINED	2		3,114	
GENZYME CORP	CORPBOND	372917AF1	3,350	2,500,000	PRN		DEFINED	4		2,500,000	
GENZYME CORP	CORPBOND	372917AE4	533	4,000	PRN		DEFINED	1		4,000	
GEORGIA GULF CORP	EQUITY	373200203	53	3,000	SH		DEFINED	1		3,000	
GEORGIA PACIFIC CORP	EQUITY	373298108	279	6,900	SH		DEFINED	1		6,900	
GEORGIA PACIFIC CORP	EQUITY	373298108	4,005	98,900	SH		DEFINED	2		98,900	
GEORGIA PACIFIC CORP	EQUITY	373298702	172	7,500	SH		DEFINED	1		7,500	

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GEORGIA PACIFIC CORP	EQUITY	373298702	595	26,000	SH		DEFINED	2		26,000	
GILEAD SCIENCES INC	EQUITY	375558103	244	3,800	SH		DEFINED	1		3,800	
GILEAD SCIENCES INC	EQUITY	375558103	860	13,400	SH		DEFINED	2		13,400	
GILLETTE CO	EQUITY	375766102	7,979	235,100	SH		DEFINED	1		235,100	
GILLETTE CO	EQUITY	375766102	1,490	43,900	SH		DEFINED	2		43,900	
GLATFELTER P H CO	EQUITY	377316104	59	3,600	SH		DEFINED	1		3,600	
GLAXO WELLCOME PLC	EQUITY	37733W105	421	8,100	SH		DEFINED	2		8,100	
GLEASON CORP	EQUITY	377339106	252	15,000	SH		DEFINED	2		15,000	
GLENBOROUGH REALTY TRUST INC	EQUITY	37803P105	130	7,900	SH		DEFINED	2		7,900	
GLENBOROUGH REALTY TRUST INC	EQUITY	37803P105	10,844	657,200	SH		DEFINED	3		549,800	107,400
GLOBAL CROSSING LTD	EQUITY	G3921A100	133	5,000	SH		DEFINED	1		5,000	
GLOBAL CROSSING LTD	EQUITY	G3921A100	804	30,340	SH		DEFINED	2		30,340	
GLOBAL INDUSTRIES INC	EQUITY	379336100	828	101,900	SH		DEFINED	2		101,900	
GLOBAL MARINE INC	EQUITY	379352404	255	15,500	SH		DEFINED	1		15,500	
GLOBAL MARINE INC	EQUITY	379352404	2,490	151,500	SH		DEFINED	2		151,500	
GLOBAL MARINE INC	EQUITY	379352404	4,931	300,000	SH		DEFINED	3		300,000	
GLOBAL TELESYSTEMS GROUP	EQUITY	37936U104	3,549	180,000	SH		DEFINED	1		180,000	
GLOBAL TELESYSTEMS GROUP	CORPBOND	37936UAA2	2,402	1,200,000	PRN		DEFINED	4		1,200,000	
GLOBALSTAR LP LTD	EQUITY	G3930H104	685	29,960	SH		DEFINED	2		29,960	
GOLDEN ST BANCORP INC	EQUITY	381197128	5,607	760,299	SH		DEFINED	4		760,299	
GOLDEN ST BANCORP INC	EQUITY	381197102	12,533	698,700	SH		DEFINED	3		677,400	21,300
GOLDEN WEST FINANCIAL CORP	EQUITY	381317106	236	2,400	SH		DEFINED	1		2,400	
GOLDEN WEST FINANCIAL CORP	EQUITY	381317106	1,002	10,200	SH		DEFINED	2		10,200	
GOLF TRUST AMERICA INC	EQUITY	38168B103	7,826	396,250	SH		DEFINED	3		331,350	64,900
GOODRICH B F CO	EQUITY	382388106	70	2,420	SH		DEFINED	1		2,420	
GOODYEAR TIRE & RUBBER CO	EQUITY	382550101	274	5,700	SH		DEFINED	1		5,700	
GOODYEAR TIRE & RUBBER CO	EQUITY	382550101	5,903	122,664	SH		DEFINED	2		122,664	
GPU INC	EQUITY	36225X100	134	4,100	SH		DEFINED	1		4,100	
GRACE W R & CO DEL NEW	EQUITY	38388F108	51	3,100	SH		DEFINED	1		3,100	
GRAINGER W W INC	EQUITY	384802104	183	3,800	SH		DEFINED	1		3,800	
GRANITE CONSTRUCTION INC	EQUITY	387328107	63	2,400	SH		DEFINED	1		2,400	
GRANITE CONSTRUCTION INC	EQUITY	387328107	83	3,200	SH		DEFINED	2		3,200	
GREAT ATLANTIC & PACIFIC TEA INC	EQUITY	390064103	42	1,400	SH		DEFINED	1		1,400	
GREAT ATLANTIC & PACIFIC TEA INC	EQUITY	390064103	167	5,500	SH		DEFINED	2		5,500	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	91	2,400	SH		DEFINED	1		2,400	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	232	6,100	SH		DEFINED	2		6,100	
GREAT PLAINS SOFTWARE	EQUITY	39119E105	11,608	225,400	SH		DEFINED	3		213,400	12,000
GREENPOINT FINANCIAL CORP	EQUITY	395384100	255	9,600	SH		DEFINED	1		9,600	
GREY WOLF INC	EQUITY	397888108	316	105,400	SH		DEFINED	2		105,400	
GRUMA SA DE CV	EQUITY	400131306	4	642	SH		DEFINED	2		642	
GRUPO TELEVISIA SA DE CV	EQUITY	40049J206	1,398	35,000	SH		DEFINED	1		35,000	
GRUPO TELEVISIA SA DE CV	EQUITY	40049J206	284	7,100	SH		DEFINED	2		7,100	
GST TELECOMMUNICATI-ONS INC	EQUITY	361942105	263	37,400	SH		DEFINED	2		37,400	
GTE CORP	EQUITY	362320103	35,293	459,097	SH		DEFINED	1		459,097	
GTE CORP	EQUITY	362320103	20,326	264,400	SH		DEFINED	2		264,400	
GTECH HOLDINGS CORP	EQUITY	400518106	81	3,800	SH		DEFINED	1		3,800	

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GTS DURATEK INC	EQUITY	36237J107	1,373	230,000	SH		DEFINED	1		230,000	
GUCCI GROUP N V	EQUITY	401566104	173	2,076	SH		DEFINED	2		2,076	
GUIDANT CORP	EQUITY	401698105	5,893	109,900	SH		DEFINED	1		109,900	
GULF INDONESIA RESOURCES LTD	EQUITY	402284103	155	15,400	SH		DEFINED	4		15,400	
HALLIBURTON CO	EQUITY	406216101	627	15,300	SH		DEFINED	1		15,300	
HALLIBURTON CO	EQUITY	406216101	8,618	210,195	SH		DEFINED	2		210,195	
HALTER MARINE GROUP INC	CORPBOND	40642YAC9	837	1,329,000	PRN		DEFINED	4		1,329,000	
HAMILTON BANCORP INC FLA	EQUITY	407013101	1,279	60,200	SH		DEFINED	2		60,200	
HANNA M A CO	EQUITY	410522106	51	4,500	SH		DEFINED	1		4,500	
HANNAFORD BROS CO	EQUITY	410550107	268	3,800	SH		DEFINED	1		3,800	
HANOVER CAP MORTGAGE HLDGS INC	EQUITY	410761118	6	199,200	SH		DEFINED	4		199,200	
HANOVER COMPRESSOR CO	EQUITY	410768105	89	2,800	SH		DEFINED	2		2,800	
HANSON PLC	EQUITY	411352404	236	6,100	SH		DEFINED	2		6,100	
HARBINGER CORP	EQUITY	41145C103	844	50,000	SH		DEFINED	2		50,000	
HARCOURT GENERAL INC	EQUITY	41163G101	108	2,600	SH		DEFINED	1		2,600	
HARCOURT GENERAL INC	EQUITY	41163G101	1,902	45,700	SH		DEFINED	2		45,700	
HARLEY DAVIDSON INC	EQUITY	412822108	681	13,600	SH		DEFINED	1		13,600	
HARLEYSVILLE GROUP INC	EQUITY	412824104	60	4,300	SH		DEFINED	2		4,300	
HARMAN INTERNATIONAL INDS INC	EQUITY	413086109	168	4,000	SH		DEFINED	2		4,000	
HARMONIC INC	EQUITY	413160102	1,308	10,000	SH		DEFINED	2		10,000	
HARMONIC INC	EQUITY	413160102	15,227	116,400	SH		DEFINED	3		112,400	4,000
HARRAH'S ENTERTAINMENT INC	EQUITY	413619107	97	3,500	SH		DEFINED	1		3,500	
HARRIS CORP	EQUITY	413875105	72	2,600	SH		DEFINED	1		2,600	
HARSCO CORP	EQUITY	415864107	119	4,300	SH		DEFINED	1		4,300	
HARTE-HANKS INC	EQUITY	416196103	159	6,300	SH		DEFINED	1		6,300	
HARTE-HANKS INC	EQUITY	416196103	30,207	1,199,300	SH		DEFINED	3		1,174,000	25,300
HARTFORD FINANCIAL SVCS GRP INC	EQUITY	416515104	352	8,600	SH		DEFINED	1		8,600	
HASBRO INC	EQUITY	418056107	151	7,025	SH		DEFINED	1		7,025	
HAWAIIAN ELECTRIC INDUSTRIES	EQUITY	419870100	95	2,700	SH		DEFINED	1		2,700	
HCC INS HLDGS INC	EQUITY	404132102	146	8,700	SH		DEFINED	2		8,700	
HEALTH CARE PROPERTY INV INC	EQUITY	421915109	9,182	349,800	SH		DEFINED	3		278,400	71,400
HEALTH MGMT ASSOCIATES INC NEW	EQUITY	421933102	171	22,000	SH		DEFINED	1		22,000	
HEALTH MGMT ASSOCIATES INC NEW	EQUITY	421933102	468	63,400	SH		DEFINED	2		63,400	
HEALTHSOUTH CORP	EQUITY	421924101	88	15,300	SH		DEFINED	1		15,300	
HEICO CORP NEW	EQUITY	422806208	3,211	166,800	SH		DEFINED	2		166,800	
HEILIG MEYERS CO	EQUITY	422893107	26	5,500	SH		DEFINED	1		5,500	
HEINZ H J CO	EQUITY	423074103	14,986	348,500	SH		DEFINED	1		348,500	
HEINZ H J CO	EQUITY	423074103	4,660	108,378	SH		DEFINED	2		108,378	
HELLENIC TELECOMMUN ORG SA	EQUITY	423325307	470	42,000	SH		DEFINED	1		42,000	
HELLER FINANCIAL INC	EQUITY	423328871	13,047	125,000	SH		DEFINED	1		125,000	
HELLER FINANCIAL INC	EQUITY	423328103	889	39,500	SH		DEFINED	2		39,500	
HELMERICH & PAYNE INC	EQUITY	423452101	43	1,700	SH		DEFINED	1		1,700	
HELMERICH & PAYNE INC	EQUITY	423452101	187	7,400	SH		DEFINED	2		7,400	
HELMERICH & PAYNE INC	EQUITY	423452101	16,086	635,500	SH		DEFINED	3		622,900	12,600
HERCULES INC	EQUITY	427056106	106	3,700	SH		DEFINED	1		3,700	
HERLEY INDUSTRIES INC DEL	EQUITY	427398110	10	15,000	SH		DEFINED	4		15,000	

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HERMAN MILLER INC	EQUITY	600544100	3,885	162,500	SH		DEFINED	3		132,200	30,300
HERSHEY FOODS CORP	EQUITY	427866108	268	5,500	SH		DEFINED	1		5,500	
HERTZ CORP	EQUITY	428040109	220	5,000	SH		DEFINED	2		5,000	
HEWLETT PACKARD CO	EQUITY	428236103	3,403	37,500	SH		DEFINED	1		37,500	
HEWLETT PACKARD CO	EQUITY	428236103	11,123	120,900	SH		DEFINED	2		120,900	
HEWLETT PACKARD CO	CORPBOND	428236AC7	18,417	30,130,000	PRN		DEFINED	4		30,130,000	
HEXCEL CORP NEW	CORPBOND	428291AA6	266	365,000	PRN		DEFINED	4		365,000	
HIBERNIA CORP	EQUITY	428656102	166	14,300	SH		DEFINED	1		14,300	
HIGHWOODS PROPERTIES INC	EQUITY	431284108	3,105	120,000	SH		DEFINED	1		120,000	
HIGHWOODS PROPERTIES INC	EQUITY	431284108	14,901	575,900	SH		DEFINED	3		489,000	86,900
HILLENBRAND INDUSTRIES INC	EQUITY	431573104	153	5,800	SH		DEFINED	1		5,800	
HILTON HOTELS CORP	EQUITY	432848109	90	9,100	SH		DEFINED	1		9,100	
HILTON HOTELS CORP	EQUITY	432848109	7,197	728,800	SH		DEFINED	3		600,900	127,900
HILTON HOTELS CORP	CORPBOND	432848AL3	203	2,500	PRN		DEFINED	1		2,500	
HISPANIC BROADCASTING CORP	EQUITY	43357B104	335	4,400	SH		DEFINED	1		4,400	
HISPANIC BROADCASTING CORP	EQUITY	43357b104	80,152	1,052,900	SH		DEFINED	3		1,024,200	28,700
HISPANIC BROADCASTING CORP	EQUITY	43357B104	1,303	17,113	SH		DEFINED	2		17,113	
HMT TECHNOLOGY CORP	CORPBOND	403917AD9	387	1,031,000	PRN		DEFINED	4		1,031,000	
HOLLINGER INTERNATIONAL INC	EQUITY	435569207	890	86,600	SH		DEFINED	4		86,600	
HOME DEPOT INC	EQUITY	437076102	13,107	191,000	SH		DEFINED	1		191,000	
HOME DEPOT INC	EQUITY	437076102	35,315	514,614	SH		DEFINED	2		514,614	
HOME DEPOT INC	EQUITY	437076102	2,402	35,000	SH		DEFINED	3		35,000	
HOME DEPOT INC	CORPBOND	437076AE2	81,552	27,382,000	PRN		DEFINED	4		27,382,000	
HOME PROPERTIES NY INC	EQUITY	437306103	422	15,800	SH		DEFINED	2		15,800	
HOMEBASE INC	CORPBOND	43738EAB4	1,208	1,750,000	PRN		DEFINED	4		1,750,000	
HOMEBASE INC	CORPBOND	43738EAA6	208	3,000	PRN		DEFINED	1		3,000	
HOMESTAKE MINING CO	EQUITY	437614100	74	8,000	SH		DEFINED	1		8,000	
HON HAI PRECISION IND LTD	EQUITY	438090201	64	4,574	SH		DEFINED	2		4,574	
HON INDUSTRIES INC	EQUITY	438092108	100	5,200	SH		DEFINED	1		5,200	
HON INDS INC	EQUITY	438092108	753	39,100	SH		DEFINED	2		39,100	
HONEYWELL INC	EQUITY	438506107	490	4,400	SH		DEFINED	1		4,400	
HONEYWELL INC	EQUITY	438506107	1,670	15,000	SH		DEFINED	2		15,000	
HORACE MANN EDUCATORS CORP NEW	EQUITY	440327104	1,874	72,600	SH		DEFINED	1		72,600	
HORMEL FOODS CORP	EQUITY	440452100	269	6,500	SH		DEFINED	1		6,500	
HOST MARRIOTT CORP NEW	EQUITY	44107P104	342	35,967	SH		DEFINED	1		35,967	
HOST MARRIOTT CORP NEW	EQUITY	44107P104	22,882	2,408,600	SH		DEFINED	3		2,023,400	385,200
HOUGHTON MIFFLIN CO	EQUITY	441560109	110	2,700	SH		DEFINED	1		2,700	
HOUGHTON MIFFLIN CO	EQUITY	441560109	366	9,000	SH		DEFINED	2		9,000	
HOUSEHOLD INTERNATIONAL INC	EQUITY	441815107	766	19,086	SH		DEFINED	1		19,086	
HOUSEHOLD INTERNATIONAL INC	EQUITY	441815107	4,237	105,600	SH		DEFINED	2		105,600	
HOWELL CORP	EQUITY	443051206	1,025	39,800	SH		DEFINED	4		39,800	
HSB GROUP INC	EQUITY	40428N109	12,701	360,950	SH		DEFINED	1		360,950	
HUANENG POWER INTL INC	EQUITY	443304100	50	4,000	SH		DEFINED	2		4,000	
HUBBELL INC	EQUITY	443510201	182	5,700	SH		DEFINED	1		5,700	
HUDSON UTD BANCORP	EQUITY	444165104	172	5,587	SH		DEFINED	2		5,587	
HUGHES SUPPLY INC	EQUITY	444482103	80	3,700	SH		DEFINED	2		3,700	

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HUMAN GENOME SCIENCES INC	EQUITY	444903108	369	5,000	SH		DEFINED	2		5,000	
HUMAN GENOME SCIENCES INC	CORPBOND	444903AA6	9,953	6,380,000	PRN		DEFINED	4		6,380,000	
HUMANA CORP	EQUITY	444859102	41	5,900	SH		DEFINED	1		5,900	
HUNT J B TRANSPORTATION SVCS INC	EQUITY	445658107	47	3,400	SH		DEFINED	1		3,400	
HUNTINGTON BANK-SHARES INC	EQUITY	446150104	213	8,023	SH		DEFINED	1		8,023	
HUSSMANN INTL INC	EQUITY	448110106	138	8,100	SH		DEFINED	2		8,100	
HYPERCOM CORP	EQUITY	44913M105	272	34,000	SH		DEFINED	2		34,000	
IBP INC	EQUITY	449223106	202	8,200	SH		DEFINED	1		8,200	
ICN PHARMACEUTICALS INC NEW	EQUITY	448924100	120	7,000	SH		DEFINED	1		7,000	
IDACORP INC	EQUITY	451107106	99	3,300	SH		DEFINED	1		3,300	
IDACORP INC	EQUITY	451107106	232	7,700	SH		DEFINED	2		7,700	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	75	800	SH		DEFINED	2		800	
IDEXX LABS INC	EQUITY	45168D104	724	42,100	SH		DEFINED	2		42,100	
IFS INTERNATIONAL INC	EQUITY	449515139	6	17,900	SH		DEFINED	4		17,900	
IKON OFFICE SOLUTIONS INC	EQUITY	451713101	49	4,600	SH		DEFINED	1		4,600	
ILLINOIS TOOL WORKS INC	EQUITY	452308109	671	9,000	SH		DEFINED	1		9,000	
ILLINOVA CORP	EQUITY	452317100	182	6,500	SH		DEFINED	1		6,500	
IMAGEX COM INC	EQUITY	45244D102	945	135,000	SH		DEFINED	1		135,000	
IMATION CORP	EQUITY	45245A107	115	3,700	SH		DEFINED	1		3,700	
IMAX CORP	EQUITY	45245E109	364	18,500	SH		DEFINED	2		18,500	
IMC GLOBAL INC	EQUITY	449669118	2	10,000	SH		DEFINED	4		10,000	
IMC GLOBAL INC	EQUITY	449669100	153	10,500	SH		DEFINED	1		10,500	
IMMUNEX CORP NEW	EQUITY	452528102	217	5,000	SH		DEFINED	2		5,000	
IMPLANT SCIENCES CORP	EQUITY	45320R116	12	23,400	SH		DEFINED	4		23,400	
IMS HEALTH INC	EQUITY	449934108	278	12,200	SH		DEFINED	1		12,200	
INACOM CORP	EQUITY	45323G109	101	11,000	SH		DEFINED	2		11,000	
INCO LTD	EQUITY	453258402	15,148	708,700	SH		DEFINED	1		708,700	
INCO LTD	EQUITY	453258956	303	14,200	SH		DEFINED	2		14,200	
INCO LTD	CORPBOND	453258AK1	1,696	1,790,000	PRN		DEFINED	4		1,790,000	
INDIANA ENERGY INC	EQUITY	454707100	53	2,666	SH		DEFINED	1		2,666	
INDIGO AVIATION AB	EQUITY	45567P104	2,450	272,200	SH		DEFINED	3		272,200	
INFINITY BROADCASTING CORP NEW	EQUITY	45662S102	2,609	89,000	SH		DEFINED	3		67,300	21,700
INFOCURE CORP	EQUITY	45665A108	5,304	281,000	SH		DEFINED	3		281,000	
INFORMIX CORP	EQUITY	456779107	133	16,800	SH		DEFINED	1		16,800	
INFOSPACE COM INC	EQUITY	45678T102	679	16,500	SH		DEFINED	2		16,500	
INGERSOLL-RAND CO	EQUITY	456866102	865	15,750	SH		DEFINED	1		15,750	
INGRAM MICRO INC	EQUITY	457153104	129	10,000	SH		DEFINED	2		10,000	
INKTOMI CORP	EQUITY	457277101	8,168	68,060	SH		DEFINED	2		68,060	
INNKEEPERS USA TRUST	EQUITY	4576J0302	807	49,300	SH		DEFINED	4		49,300	
INSIGHT COMMUNICATIONS INC	EQUITY	45768V108	336	11,700	SH		DEFINED	2		11,700	
INSPIRE INS SOLUTIONS INC	EQUITY	457732105	6,056	880,804	SH		DEFINED	3		859,904	20,900
INSURANCE AUTO AUCTIONS INC	EQUITY	457875102	1,488	100,000	SH		DEFINED	1		100,000	
INSWEB CORP	EQUITY	45809K103	1,276	65,000	SH		DEFINED	1		65,000	
INSWEB CORP	EQUITY	45809K103	981	50,000	SH		DEFINED	3		50,000	
INTEGRATED DEVICE TECH INC	EQUITY	458118106	142	7,700	SH		DEFINED	1		7,700	
INTEL CORP	EQUITY	458140100	36,131	486,200	SH		DEFINED	1		486,200	

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INTEL CORP	EQUITY	458140100	38,598	519,400	SH		DEFINED	2		519,400	
INTERFACE INC	EQUITY	458665106	57	11,000	SH		DEFINED	2		11,000	
INTERIM SVCS INC	EQUITY	45868P100	571	34,900	SH		DEFINED	2		34,900	
INTERLIANT INC	EQUITY	458742103	955	80,000	SH		DEFINED	2		80,000	
INTERMEDIA COMMUNI- CATIONS INC.	EQUITY	458801107	167	7,663	SH		DEFINED	1		7,663	
INTERNAP NETWORK SVCS CORP	EQUITY	45885A102	536	12,000	SH		DEFINED	2		12,000	
INTERNATIONAL BUSI- NESS MACHINES	EQUITY	459200101	31,575	260,950	SH		DEFINED	1		260,950	
INTERNATIONAL BUSI- NESS MACHINES	EQUITY	459200101	32,201	265,300	SH		DEFINED	2		265,300	
INTERNATIONAL FLVRS & FRAGRANCES	EQUITY	459506101	148	4,300	SH		DEFINED	1		4,300	
INTERNATIONAL FLVRS & FRAGRANCES	EQUITY	459506101	4,840	140,289	SH		DEFINED	2		140,289	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	171	9,500	SH		DEFINED	1		9,500	
INTERNATIONAL MULTI- FOODS CORP	EQUITY	460043102	37	1,600	SH		DEFINED	1		1,600	
INTERNATIONAL MULTI- FOODS CORP	EQUITY	460043102	147	6,400	SH		DEFINED	2		6,400	
INTERNATIONAL PAPER CO	EQUITY	460146103	685	14,259	SH		DEFINED	1		14,259	
INTERNATIONAL PAPER CO	EQUITY	460146103	6,784	141,146	SH		DEFINED	2		141,146	
INTERNATIONAL SMART SOURCING	EQUITY	46033G116	96	123,400	SH		DEFINED	4		123,400	
INTERNATIONAL SPEED- WAY CORP	EQUITY	460335201	49,193	935,900	SH		DEFINED	3		909,700	26,200
INTERNET CAP GROUP INC	EQUITY	46059C106	1,001	11,400	SH		DEFINED	2		11,400	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	424	10,300	SH		DEFINED	1		10,300	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	576	14,000	SH		DEFINED	2		14,000	
INTERPUBLIC GROUP COS INC	CORPBOND	460690AF7	13,821	11,838,000	PRN		DEFINED	4		11,838,000	
INTERSPEED INC	EQUITY	46070W107	740	42,000	SH		DEFINED	2		42,000	
INTERSTATE BAKERIES CORP	EQUITY	46072H108	143	6,200	SH		DEFINED	1		6,200	
INTERSTATE BAKERIES CORP	EQUITY	46072H108	248	10,800	SH		DEFINED	2		10,800	
INTERSTATE HOTELS CORP	EQUITY	46088R108	48	15,058	SH		DEFINED	1		15,058	
INTERTAN INC	EQUITY	461120107	5,599	285,300	SH		DEFINED	3		255,800	29,500
INTERWEST BANCORP INC	EQUITY	460931108	234	11,300	SH		DEFINED	2		11,300	
INTUIT INC	EQUITY	461202103	482	5,500	SH		DEFINED	1		5,500	
INTUIT	EQUITY	461202103	272	3,100	SH		DEFINED	2		3,100	
INVACARE CORP	EQUITY	461203101	125	6,400	SH		DEFINED	2		6,400	
INVESTMENT TECH- NOLOGY GROUP	EQUITY	46145F105	64	2,800	SH		DEFINED	1		2,800	
INVITROGEN CORP	EQUITY	46185R100	1,822	54,200	SH		DEFINED	2		54,200	
INVITROGEN CORP	EQUITY	46185r100	2,488	74,000	SH		DEFINED	3		74,000	
IONICS INC	EQUITY	462218108	557	17,200	SH		DEFINED	2		17,200	
IPALCO ENTERPRISES INC	EQUITY	462613100	148	7,600	SH		DEFINED	1		7,600	
IPC HOLDINGS LTD	EQUITY	G4933P101	114,375	6,100,000	SH		DEFINED	1		6,100,000	
IPC HOLDINGS LTD	EQUITY	G4933P101	488	26,000	SH		DEFINED	2		26,000	
IRON MOUNTAIN INC	EQUITY	46284P104	3,150	100,000	SH		DEFINED	1		100,000	
IRON MOUNTAIN INC	EQUITY	46284P104	53,009	1,564,850	SH		DEFINED	3		1,508,300	56,550
IRT PROPERTY CO	EQUITY	450058102	243	27,000	SH		DEFINED	2		27,000	
ITC DELTACOM INC	EQUITY	45031T104	294	10,679	SH		DEFINED	2		10,679	
ITRON INC	CORPBOND	465741AC0	1,128	1,762,000	PRN		DEFINED	4		1,762,000	
ITT EDUCATIONAL SERVICES INC	EQUITY	45068B109	698	35,800	SH		DEFINED	2		35,800	
ITT INDUSTRIES INC	EQUITY	450911102	124	3,900	SH		DEFINED	1		3,900	
IVAX CORP	EQUITY	465823102	173	10,500	SH		DEFINED	1		10,500	
IVAX CORP	EQUITY	465823102	571	34,600	SH		DEFINED	2		34,600	

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									SOLE	SHARED	NONE	
IXNET INC	EQUITY	46601C109	2,084	137,900	SH		DEFINED	2		137,900		
JABIL CIRCUIT INC	EQUITY	466313103	361	7,300	SH		DEFINED	1		7,300		
JACOBS ENGINEERING GROUP INC	EQUITY	469814107	75	2,300	SH		DEFINED	1		2,300		
JACOR COMMUNICATIONS INC	EQUITY	469858138	5,359	396,977	SH		DEFINED	4		396,977		
JACOR COMMUNICATIONS INC	EQUITY	469858146	1,440	240,000	SH		DEFINED	4		240,000		
JACOR COMMUNICATIONS INC	CORPBOND	469858AA2	37,585	30,133,000	PRN		DEFINED	4		30,133,000		
JDA SOFTWARE GROUP INC	EQUITY	46612K108	121	10,400	SH		DEFINED	2		10,400		
JDN REALTY CORP	EQUITY	465917102	4,840	236,100	SH		DEFINED	3		197,700		38,400
JDN REALTY CORP	EQUITY	465917102	125	6,100	SH		DEFINED	2		6,100		
JDS UNIPHASE CORP	EQUITY	46612J101	7,123	62,600	SH		DEFINED	2		62,600		
JEFFERSON PILOT CORP	EQUITY	475070108	303	4,800	SH		DEFINED	1		4,800		
JLG INDUSTRIES INC	EQUITY	466210101	252	16,600	SH		DEFINED	2		16,600		
JOHNSON & JOHNSON	EQUITY	478160104	4,860	52,900	SH		DEFINED	1		52,900		
JOHNSON & JOHNSON	EQUITY	478160104	15,150	164,900	SH		DEFINED	2		164,900		
JOHNSON CONTROLS INC	EQUITY	478366107	212	3,200	SH		DEFINED	1		3,200		
JONES APPAREL GROUP INC	EQUITY	480074103	315	10,952	SH		DEFINED	1		10,952		
JONES APPAREL GROUP INC	EQUITY	480074103	581	20,200	SH		DEFINED	2		20,200		
JONES INTERCABLE INC	EQUITY	480206200	961	17,800	SH		DEFINED	2		17,800		
JONES PHARMACEUTICALS INC	EQUITY	480236108	39,299	1,191,999	SH		DEFINED	3		1,149,199		42,800
JOSTENS INC	EQUITY	481088102	23	1,200	SH		DEFINED	1		1,200		
JOSTENS INC	EQUITY	481088102	421	22,000	SH		DEFINED	2		22,000		
JUNO ONLINE SVCS INC	EQUITY	482048105	648	40,000	SH		DEFINED	2		40,000		
K MART CORP	EQUITY	482584109	203	17,400	SH		DEFINED	1		17,400		
K MART CORP	EQUITY	482584109	402	34,400	SH		DEFINED	2		34,400		
KANA COMMUNICATIONS INC	EQUITY	483600102	100	2,000	SH		DEFINED	2		2,000		
KANSAS CITY POWER & LIGHT CO	EQUITY	485134100	131	5,400	SH		DEFINED	1		5,400		
KANSAS CITY SOUTHERN INDS INC	EQUITY	485170104	205	4,400	SH		DEFINED	1		4,400		
KAUFMAN & BROAD HOME CORP	EQUITY	486168107	43	2,100	SH		DEFINED	1		2,100		
KAUFMAN + BROAD HOME CORP	EQUITY	486168107	78	3,800	SH		DEFINED	2		3,800		
KAYDON CORP	EQUITY	486587108	70	2,800	SH		DEFINED	1		2,800		
KEANE INC	EQUITY	486665102	144	6,300	SH		DEFINED	1		6,300		
KEANE INC	EQUITY	486665102	192	8,400	SH		DEFINED	2		8,400		
KELLOGG CO	EQUITY	487836108	588	15,700	SH		DEFINED	1		15,700		
KELLOGG CO	EQUITY	487836108	6,763	180,635	SH		DEFINED	2		180,635		
KELLY SERVICES INC	EQUITY	488152208	96	3,200	SH		DEFINED	1		3,200		
KEMET CORP	EQUITY	488360108	297	9,300	SH		DEFINED	2		9,300		
KEMET CORP	EQUITY	488360108	16,569	518,300	SH		DEFINED	3		507,900		10,400
KENNAMETAL INC	EQUITY	489170100	70	2,700	SH		DEFINED	1		2,700		
KERR MCGEE CORP	EQUITY	492386107	164	2,985	SH		DEFINED	1		2,985		
KEY ENERGY SERVICES INC	EQUITY	492914106	395	80,000	SH		DEFINED	2		80,000		
KEY PRODUCTION INC	EQUITY	493138101	985	101,000	SH		DEFINED	3		101,000		
KEYCORP NEW	EQUITY	493267108	436	16,900	SH		DEFINED	1		16,900		
KEYCORP NEW	EQUITY	493267108	1,389	53,800	SH		DEFINED	2		53,800		
KEYSPAN CORP	EQUITY	49337W100	369	12,900	SH		DEFINED	1		12,900		
KEYSTONE FINANCIAL INC	EQUITY	493482103	105	4,400	SH		DEFINED	1		4,400		
KEYSTONE FINANCIAL INC	EQUITY	493482103	76	3,200	SH		DEFINED	2		3,200		

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KILROY REALTY CORP	EQUITY	49427F108	3,169	150,000	SH		DEFINED	1		150,000	
KILROY REALTY CORP	EQUITY	49427F108	61	2,900	SH		DEFINED	2		2,900	
KIMBALL INTERNA- TIONAL INC	EQUITY	494274103	152	8,000	SH		DEFINED	2		8,000	
KIMBERLY CLARK CORP	EQUITY	494368103	1,255	23,800	SH		DEFINED	1		23,800	
KIMBERLY CLARK CORP	EQUITY	494368103	305	5,800	SH		DEFINED	2		5,800	
KIMCO REALTY CORP	EQUITY	49446R109	25,450	711,875	SH		DEFINED	1		711,875	
KIMCO REALTY CORP	EQUITY	49446R109	17,714	495,500	SH		DEFINED	3		408,400	87,100
KING WORLD PRODUC- TIONS INC	EQUITY	495667107	86	2,300	SH		DEFINED	1		2,300	
KLA-TENCOR CORP	EQUITY	482480100	193	2,975	SH		DEFINED	1		2,975	
KLA TENCOR CORP	EQUITY	482480100	1,008	15,500	SH		DEFINED	2		15,500	
KLM ROYAL DUTCH AIRLINES	EQUITY	482516101	526	20,142	SH		DEFINED	2		20,142	
KMART FINANCING I	EQUITY	498778208	2,858	60,000	SH		DEFINED	1		60,000	
KMART FINANCING I	EQUITY	498778208	76,293	1,606,177	SH		DEFINED	4		1,606,177	
KN ENERGY INC	EQUITY	482620101	141	6,300	SH		DEFINED	1		6,300	
KNIGHT RIDDER INC	EQUITY	499040103	182	3,300	SH		DEFINED	1		3,300	
KNIGHT/TRIMARK GROUP INC	EQUITY	499067106	187	6,300	SH		DEFINED	2		6,300	
KNIGHT/TRIMARK GROUP INC	EQUITY	499067106	39,419	1,330,600	SH		DEFINED	3		1,282,500	48,100
KNIGHTSBRIDGE TANKERS LTD	EQUITY	G5299G106	191	12,000	SH		DEFINED	2		12,000	
KOGER EQUITY INC	EQUITY	500228101	368	23,000	SH		DEFINED	2		23,000	
KOHL'S CORP	EQUITY	500255104	430	6,500	SH		DEFINED	1		6,500	
KOHL'S CORP	EQUITY	500255104	397	6,000	SH		DEFINED	2		6,000	
KONINKLIJKE PHILIPS ELECTRS NV	EQUITY	500472204	325	3,220	SH		DEFINED	2		3,220	
KOREA ELECTRIC POWER	EQUITY	500631106	2,095	139,000	SH		DEFINED	1		139,000	
KOREA ELECTRIC POWER	EQUITY	500631106	73	4,540	SH		DEFINED	2		4,540	
KOREA FUND	EQUITY	500634100	1,663	133,000	SH		DEFINED	1		133,000	
KOREA TELECOM	EQUITY	50063P103	273	7,390	SH		DEFINED	2		7,390	
KROGER CO	EQUITY	501044101	655	29,700	SH		DEFINED	1		29,700	
KROGER CO	EQUITY	501044101	785	35,600	SH		DEFINED	2		35,600	
KROLL O GARA CO	EQUITY	501050108	24,100	1,444,212	SH		DEFINED	1		1,444,212	
KROLL O GARA CO	EQUITY	501050108	2,435	145,900	SH		DEFINED	2		145,900	
K-SWISS INC	EQUITY	482686102	76	2,400	SH		DEFINED	2		2,400	
KULICKE & SOFFA INDS INC	EQUITY	501242101	3,074	126,500	SH		DEFINED	2		126,500	
LA JOLLA PHARMACEU- TICAL CO	EQUITY	503459117	1	70,000	SH		DEFINED	4		70,000	
LABONE INC NEW	EQUITY	50540L105	251	26,800	SH		DEFINED	2		26,800	
LACLEDE GAS CO	EQUITY	505588103	657	28,900	SH		DEFINED	2		28,900	
LAIDLAW INC	EQUITY	50730K503	80	11,800	SH		DEFINED	1		11,800	
LAM RESH CORP	EQUITY	512807108	1,043	17,100	SH		DEFINED	2		17,100	
LAMONTS APPAREL INC	EQUITY	513628404	11	34,222	SH		DEFINED	1		34,222	
LANCASTER COLONY CORP	EQUITY	513847103	120	3,750	SH		DEFINED	1		3,750	
LANCASTER COLONY CORP	EQUITY	513847103	214	6,700	SH		DEFINED	2		6,700	
LANCE INC	EQUITY	514606102	178	13,600	SH		DEFINED	1		13,600	
LANCE INC	EQUITY	514606102	974	74,900	SH		DEFINED	2		74,900	
LANDRYS SEAFOOD REST INC	EQUITY	51508L103	222	28,000	SH		DEFINED	2		28,000	
LANDS END INC	EQUITY	515086106	191	2,900	SH		DEFINED	1		2,900	
LARSEN & TOUBRO LTD	EQUITY	51729V104	168	7,600	SH		DEFINED	2		7,600	
LAS VEGAS ENT NET- WORK INC.	EQUITY	517669305	159	90,629	SH		DEFINED	1		90,629	

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LASALLE RE HOLDINGS LTD	EQUITY	G5383Q101	355	25,600	SH		DEFINED	2		25,600		
LASON HOLDINGS INC	EQUITY	51808R107	445	10,000	SH		DEFINED	2		10,000		
LATTICE SEMICON- DUCTOR CORP	EQUITY	518415104	4,635	156,200	SH		DEFINED	2		156,200		
LAUDER ESTEE COS INC	EQUITY	518439104	633	16,200	SH		DEFINED	2		16,200		
LEAR CORP	EQUITY	521865105	204	5,800	SH		DEFINED	1		5,800		
LEAR CORP	EQUITY	521865105	658	18,700	SH		DEFINED	2		18,700		
LEASING SOLUTIONS	CORPBOND	522113AA7	50	992,000	PRN		DEFINED	4		992,000		
LEE ENTERPRISES INC	EQUITY	523768109	110	4,000	SH		DEFINED	1		4,000		
LEGATO SYSTEMS INC	EQUITY	524651106	314	7,200	SH		DEFINED	1		7,200		
LEGATO SYSTEMS INC	EQUITY	524651106	3,722	85,400	SH		DEFINED	2		85,400		
LEGGETT & PLATT INC	EQUITY	524660107	343	17,400	SH		DEFINED	1		17,400		
LEHMAN BROTHERS HOLDING INC	EQUITY	524908100	198	3,400	SH		DEFINED	1		3,400		
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	875	15,000	SH		DEFINED	2		15,000		
LEUCADIA NATL CORP	EQUITY	527288104	428	20,400	SH		DEFINED	2		20,400		
LEUKOSITE INC	EQUITY	52728R102	1,579	78,451	SH		DEFINED	1		78,451		
LEVEL 3 COMMUNICA- TIONS INC	EQUITY	52729N100	2,807	53,790	SH		DEFINED	2		53,790		
LEXMARK INTERNA- TIONAL GROUP INC	EQUITY	529771107	407	5,050	SH		DEFINED	1		5,050		
LG&E ENERGY CORP	EQUITY	501917108	253	11,900	SH		DEFINED	1		11,900		
LIBERTY DIGITAL INC	EQUITY	530436104	368	16,000	SH		DEFINED	2		16,000		
LIBERTY FINANCIAL COMPANIES INC	EQUITY	530512102	548	25,000	SH		DEFINED	1		25,000		
LIFEPOINT HOSPS INC	EQUITY	53219L109	35	4,035	SH		DEFINED	2		4,035		
LIGAND PHARMACEU- TICALS INC	EQUITY	53220K116	107	47,632	SH		DEFINED	4		47,632		
LILLY ELI & CO	EQUITY	532457108	2,568	40,000	SH		DEFINED	1		40,000		
LILLY ELI & CO	EQUITY	532457108	624	9,755	SH		DEFINED	2		9,755		
LIMITED INC	EQUITY	532716107	360	9,400	SH		DEFINED	1		9,400		
LIMITED INC	EQUITY	532716107	467	12,200	SH		DEFINED	2		12,200		
LINCARE HOLDINGS INC	EQUITY	532791100	133	5,000	SH		DEFINED	1		5,000		
LINCARE HLDGS INC	EQUITY	532791100	847	31,800	SH		DEFINED	2		31,800		
LINCOLN NATIONAL CORP	EQUITY	534187109	334	8,900	SH		DEFINED	1		8,900		
LINEAR TECHNOLOGY CORP	EQUITY	535678106	794	13,500	SH		DEFINED	1		13,500		
LINEAR TECHNOLOGY CORP	EQUITY	535678106	3,693	62,845	SH		DEFINED	2		62,845		
LINENS N THINGS INC	EQUITY	535679104	32,815	972,300	SH		DEFINED	3		952,900		19,400
LIQUID AUDIO INC	EQUITY	53631T102	710	19,200	SH		DEFINED	2		19,200		
LITCHFIELD FINANCIAL CORP	EQUITY	536619109	16,774	697,113	SH		DEFINED	3		681,313		15,800
LITTELFUSE INC	EQUITY	537008104	668	30,000	SH		DEFINED	2		30,000		
LITTON INDUSTRIES INC	EQUITY	538021106	224	4,100	SH		DEFINED	1		4,100		
LIZ CLAIBORNE INC	EQUITY	539320101	84	2,700	SH		DEFINED	1		2,700		
LNR PROPERTY CORP	EQUITY	501940100	509	25,000	SH		DEFINED	2		25,000		
LOCKHEED MARTIN CORP	EQUITY	539830109	700	21,400	SH		DEFINED	1		21,400		
LOCKHEED MARTIN CORP	EQUITY	539830109	330	10,100	SH		DEFINED	2		10,100		
LOEWS CORP	EQUITY	540424108	337	4,800	SH		DEFINED	1		4,800		
LO-JACK CORP	EQUITY	539451104	1,987	240,000	SH		DEFINED	1		240,000		
LONE STAR INDUSTRIES INC	EQUITY	542290408	200	4,000	SH		DEFINED	2		4,000		
LONE STAR INDUSTRIES INC	EQUITY	542290119	30,638	378,250	SH		DEFINED	4		378,250		
LONE STAR STEAKHOUSE SALOON	EQUITY	542307103	27	3,500	SH		DEFINED	1		3,500		
LONE STAR STEAKHOUSE + SALOON	EQUITY	542307103	53	6,900	SH		DEFINED	2		6,900		

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LONE STAR TECH- NOLOGIES INC	EQUITY	542312103	800	40,000	SH		DEFINED	2		40,000	
LONGS DRUG STORES CORP	EQUITY	543162101	36	1,200	SH		DEFINED	1		1,200	
LONGVIEW FIBRE CO	EQUITY	543213102	56	4,500	SH		DEFINED	1		4,500	
LORAL SPACE & COMMUNICATIONS	EQUITY	G56462107	880	51,200	SH		DEFINED	2		51,200	
LORAL SPACE & COMMUNICATIONS	EQUITY	G56462149	17,981	366,960	SH		DEFINED	4		366,960	
LOUISIANA PACIFIC CORP	EQUITY	546347105	63	4,000	SH		DEFINED	1		4,000	
LOWES COMPANIES INC	EQUITY	548661107	478	9,800	SH		DEFINED	1		9,800	
LSI LOGIC CORP	EQUITY	502161102	250	4,800	SH		DEFINED	1		4,800	
LSI LOGIC CORP	CORPBOND	502161AD4	1,793	1,000,000	PRN		DEFINED	4		1,000,000	
LTC PROPERTIES INC	EQUITY	502175102	2,908	273,700	SH		DEFINED	3		225,100	48,600
LTC PROPERTIES INC	CORPBOND	502175AE2	2,175	2,500,000	PRN		DEFINED	4		2,500,000	
LTX CORP	EQUITY	502392103	548	40,000	SH		DEFINED	2		40,000	
LUBRIZOL CORP	EQUITY	549271104	134	5,200	SH		DEFINED	1		5,200	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	9,637	148,552	SH		DEFINED	1		148,552	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	33,087	510,006	SH		DEFINED	2		510,006	
LYCOS INC	EQUITY	550818108	7,238	144,400	SH		DEFINED	2		144,400	
LYONDELL CHEMICAL CO	EQUITY	552078107	142	10,600	SH		DEFINED	1		10,600	
LYONDELL CHEMICAL CO	EQUITY	552078107	87	6,500	SH		DEFINED	2		6,500	
MACDERMID INC	EQUITY	554273102	286	8,400	SH		DEFINED	2		8,400	
MACERICH CO	EQUITY	554382101	5,867	253,700	SH		DEFINED	3		213,800	39,900
MACK CALIFORNIA REALTY CORP	EQUITY	554489104	215	8,000	SH		DEFINED	2		8,000	
MACK CALIFORNIA REALTY CORP	EQUITY	554489104	11,843	441,700	SH		DEFINED	3		370,400	71,300
MACROMEDIA INC	EQUITY	556100105	2,844	69,600	SH		DEFINED	2		69,600	
MADECO S A	EQUITY	556304103	200	19,500	SH		DEFINED	1		19,500	
MAGNA INTERNATIONAL INC	CORPBOND	559222AE4	37,074	37,074,000	PRN		DEFINED	4		37,074,000	
MAGNA INTERNATIONAL INC	CORPBOND	559222AF1	366	4,000	PRN		DEFINED	1		4,000	
MAGNETEK INC	EQUITY	559424106	20	2,200	SH		DEFINED	1		2,200	
MAGNETEK INC	EQUITY	559424106	89	10,000	SH		DEFINED	2		10,000	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F120	32	84,700	SH		DEFINED	4		84,700	
MAGYAR TAVKOZLESI RT	EQUITY	559776109	262	9,625	SH		DEFINED	1		9,625	
MAHANAGAR TELEP NI	EQUITY	559778204	17	2,000	SH		DEFINED	2		2,000	
MAIL WELL HOLDINGS INC	EQUITY	560321200	12	900	SH		DEFINED	2		900	
MAKITA CORP	EQUITY	655580009	67	6,000	SH		DEFINED	2		6,000	
MALLINCKRODT INC NEW	EQUITY	561232109	85	2,800	SH		DEFINED	1		2,800	
MANDALAY RESORT GROUP	EQUITY	562567107	166	8,400	SH		DEFINED	1		8,400	
MANNESMANN AG	EQUITY	576750905	1,159	7,260	SH		DEFINED	2		7,260	
MANOR CARE INC	EQUITY	564055101	48	2,800	SH		DEFINED	1		2,800	
MANPOWER INC	EQUITY	56418H100	204	7,000	SH		DEFINED	1		7,000	
MANPOWER INC	EQUITY	56418H100	294	10,100	SH		DEFINED	2		10,100	
MANUFACTURED HOME CMMS INC	EQUITY	564682102	4,208	180,000	SH		DEFINED	1		180,000	
MANUFACTURED HOME CMMS INC	EQUITY	564682102	631	27,000	SH		DEFINED	2		27,000	
MANUFACTURED HOME CMMS INC	EQUITY	564682102	9,034	386,500	SH		DEFINED	3		323,200	63,300
MARINE DRILLING COS INC	EQUITY	568240204	712	45,000	SH		DEFINED	2		45,000	
MARK IV INDUSTRIES INC	EQUITY	570387100	91	4,600	SH		DEFINED	1		4,600	
MARK IV INDUSTRIES INC	EQUITY	570387100	138	7,000	SH		DEFINED	2		7,000	
MARRIOTT INTERNA- TIONAL INC NEW	EQUITY	571903202	2,444	74,776	SH		DEFINED	1		74,776	

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MARRIOTT INTERNATIONAL INC NEW	EQUITY	571903202	1,118	34,200	SH		DEFINED	2		34,200		
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	28,088	410,050	SH		DEFINED	1		410,050		
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	329	4,800	SH		DEFINED	2		4,800		
MARSH SUPERMARKETS INC	CORPBOND	571783AB5	372	388,000	PRN		DEFINED	4		388,000		
MARSHALL & ILSLY CORP	EQUITY	571834100	531	9,300	SH		DEFINED	1		9,300		
MARTIN MARIETTA MATERIALS INC	EQUITY	573284106	160	4,000	SH		DEFINED	1		4,000		
MARTIN MARIETTA MATERIALS INC	EQUITY	573284106	1,218	30,500	SH		DEFINED	2		30,500		
MASCO CORP	EQUITY	574599106	487	15,700	SH		DEFINED	1		15,700		
MASCO CORP	EQUITY	574599106	2,024	65,300	SH		DEFINED	2		65,300		
MASISA S A	EQUITY	574799102	183	17,600	SH		DEFINED	1		17,600		
MATTEL INC	EQUITY	577081102	266	14,000	SH		DEFINED	1		14,000		
MATTEL INC	EQUITY	577081102	255	13,425	SH		DEFINED	2		13,425		
MAVERICK TUBE CORP	EQUITY	577914104	499	30,000	SH		DEFINED	2		30,000		
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	2,586	41,000	SH		DEFINED	2		41,000		
MAXIM INTEGRATED PRODUCTS INC	EQUITY	57772K101	757	12,000	SH		DEFINED	1		12,000		
MAXIMUS INC	EQUITY	577933104	51,501	1,720,300	SH		DEFINED	3		1,649,500		70,800
MAXXAM INC	EQUITY	577913106	41	800	SH		DEFINED	1		800		
MAY DEPARTMENT STORES CO	EQUITY	577778103	845	23,200	SH		DEFINED	1		23,200		
MAY DEPT STORES CO	EQUITY	577778103	5,872	161,149	SH		DEFINED	2		161,149		
MAYTAG CO	EQUITY	578592107	113	3,400	SH		DEFINED	1		3,400		
MAYTAG CORP	EQUITY	578592107	7	200	SH		DEFINED	2		200		
MBIA INC	EQUITY	55262C100	168	3,600	SH		DEFINED	1		3,600		
MBIA INC	EQUITY	55262C100	256	5,500	SH		DEFINED	2		5,500		
MBIA, Inc	EQUITY	55262C100	51	1,100	SH		DEFINED	1		1,100		
MBL INTERNATIONAL FIN BERMUDA TR	CORPBOND	55262XAA2	3,544	3,000,000	PRN		DEFINED	4		3,000,000		
MBNA CORP	EQUITY	55262L100	615	26,965	SH		DEFINED	1		26,965		
MBNA CORP	EQUITY	55262L100	532	23,300	SH		DEFINED	2		23,300		
MBNA CORP	EQUITY	55262L100	5,094	223,300	SH		DEFINED	3		223,300		
MCCORMICK & CO.	EQUITY	579780206	225	6,800	SH		DEFINED	1		6,800		
MCDERMOTT INTERNATIONAL INC	EQUITY	580037109	41	2,000	SH		DEFINED	1		2,000		
MCDERMOTT INTERNATIONAL INC	EQUITY	580037109	549	27,100	SH		DEFINED	2		27,100		
MCDONALDS CORP	EQUITY	580135101	12,945	299,300	SH		DEFINED	1		299,300		
MCDONALDS CORP	EQUITY	580135101	9,474	220,333	SH		DEFINED	2		220,333		
MCGRAW HILL CORP	EQUITY	580645109	1,301	26,900	SH		DEFINED	1		26,900		
MCI WORLDCOM INC	EQUITY	55268B106	13,269	184,607	SH		DEFINED	1		184,607		
MCI WORLDCOM INC	EQUITY	55268B106	37,542	522,600	SH		DEFINED	2		522,600		
MCKESSON HBOC INC	EQUITY	58155Q103	284	9,794	SH		DEFINED	1		9,794		
MCLEODUSA INC	EQUITY	582266102	2,197	51,700	SH		DEFINED	2		51,700		
MCN ENERGY GROUP INC	EQUITY	55267J100	124	7,200	SH		DEFINED	1		7,200		
MEAD CORP	EQUITY	582834107	134	3,900	SH		DEFINED	1		3,900		
MEDE AMERICA CORP	EQUITY	584067102	2,530	110,000	SH		DEFINED	3		110,000		
MEDIA GEN INC	EQUITY	584404107	123	2,400	SH		DEFINED	1		2,400		
MEDIA METRIX INC	EQUITY	58440X103	1,048	15,000	SH		DEFINED	3		15,000		
MEDIAONE GROUP INC	EQUITY	58440J104	23,459	343,400	SH		DEFINED	1		343,400		
MEDIAONE GROUP INC	EQUITY	58440J104	11,084	162,248	SH		DEFINED	2		162,248		
MEDIAONE GROUP INC	EQUITY	58440J203	56,688	417,460	SH		DEFINED	4		417,460		

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MEDICAL MANAGER CORP NEW	EQUITY	58461U103	263	5,300	SH		DEFINED	2		5,300	
MEDICIS PHARMACEU- TICAL CORP	EQUITY	584690309	33,727	1,183,400	SH		DEFINED	3		1,158,500	24,900
MEDIMMUNE INC	EQUITY	584699102	488	4,900	SH		DEFINED	1		4,900	
MEDIMMUNE INC	EQUITY	584699102	7,836	78,650	SH		DEFINED	2		78,650	
MEDITRUST CORP	EQUITY	58501T306	14,409	1,695,200	SH		DEFINED	3		1,375,100	320,100
MEDQUIST INC	EQUITY	584949101	782	23,400	SH		DEFINED	2		23,400	
MEDTRONIC INC	EQUITY	585055106	1,487	41,800	SH		DEFINED	1		41,800	
MEDTRONIC INC	EQUITY	585055106	951	26,800	SH		DEFINED	2		26,800	
MELLON BANK CORP	EQUITY	585509102	679	20,200	SH		DEFINED	1		20,200	
MELLON BK CORP	EQUITY	585509102	6,750	200,000	SH		DEFINED	2		200,000	
MENS WEARHOUSE INC	EQUITY	587118100	72	3,400	SH		DEFINED	2		3,400	
MENTOR GRAPHICS CORP	EQUITY	587200106	48	5,600	SH		DEFINED	1		5,600	
MENTOR GRAPHICS CORP	EQUITY	587200106	75	8,800	SH		DEFINED	2		8,800	
MERCANTILE BANK- SHARES CORP	EQUITY	587405101	710	22,950	SH		DEFINED	1		22,950	
MERCANTILE BANK- SHARES CORP	EQUITY	587405101	464	15,000	SH		DEFINED	2		15,000	
MERCK & CO	EQUITY	589331107	21,148	326,290	SH		DEFINED	1		326,290	
MERCK & CO	EQUITY	589331107	8,756	135,100	SH		DEFINED	2		135,100	
MERCURY INTERACTIVE CORP	EQUITY	589405109	11,286	174,800	SH		DEFINED	3		168,100	6,700
MEREDITH CORP	EQUITY	589433101	62	1,700	SH		DEFINED	1		1,700	
MERISTAR HOSPITALITY CORP	EQUITY	58984y103	209	13,600	SH		DEFINED	3		13,600	
MERITOR AUTOMOTIVE INC	EQUITY	59000G100	129	6,199	SH		DEFINED	1		6,199	
MERRILL LYNCH & CO INC	EQUITY	590188108	849	12,600	SH		DEFINED	1		12,600	
MERRILL LYNCH & CO INC	EQUITY	590188108	6,248	93,000	SH		DEFINED	2		93,000	
MERRILL LYNCH & CO INC	EQUITY	590188751	612	35,100	SH		DEFINED	2		35,100	
METHODE ELECTRONICS INC	EQUITY	591520200	16,183	857,400	SH		DEFINED	3		840,700	16,700
METRETEK TECHNO- LOGIES INC	EQUITY	59159Q115	24	23,000	SH		DEFINED	4		23,000	
METRICOM INC	CORPBOND	591596AC5	9,758	6,241,000	PRN		DEFINED	4		6,241,000	
METRIS COS INC	EQUITY	591598107	62,224	2,109,290	SH		DEFINED	3		2,043,354	65,936
METROCALL INC	EQUITY	591647102	50	40,000	SH		DEFINED	1		40,000	
METROMEDIA FIBER NETWORK INC	EQUITY	591689104	725	29,610	SH		DEFINED	2		29,610	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	15,957	538,631	SH		DEFINED	1		538,631	
MEXICO FUND INC	EQUITY	592835102	549	39,400	SH		DEFINED	4		39,400	
MGI PROPERTIES INC	EQUITY	552885105	10	1,100	SH		DEFINED	2		1,100	
MGIC INVESTMENT CORP WIS	EQUITY	552848103	234	4,900	SH		DEFINED	1		4,900	
MGIC INVESTMENT CORP WIS	EQUITY	552848103	5,988	125,400	SH		DEFINED	3		94,000	31,400
MGIC INVESTMENT CORP WIS	EQUITY	552848103	334	7,000	SH		DEFINED	2		7,000	
MGM GRAND INC	EQUITY	552953101	994	19,425	SH		DEFINED	2		19,425	
MICHAELS STORES INC	CORPBOND	594087AC2	1,453	1,481,000	PRN		DEFINED	4		1,481,000	
MICHAELS STORES INC	CORPBOND	594087AC2	591	600,000	PRN		DEFINED	3		600,000	
MICRO WHAREHOUSE INC	EQUITY	59501B105	36	3,000	SH		DEFINED	1		3,000	
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	236	4,600	SH		DEFINED	1		4,600	
MICROMUSE INC	EQUITY	595094103	3,489	54,300	SH		DEFINED	2		54,300	
MICRON TECHNOLOGY INC	EQUITY	595112103	545	8,200	SH		DEFINED	1		8,200	
MICRON TECHNOLOGY INC	EQUITY	595112103	8,320	125,000	SH		DEFINED	2		125,000	
MICRON TECHNOLOGY INC	CORPBOND	595112AB9	250	2,000	PRN		DEFINED	1		2,000	
MICRON TECHNOLOGY INC	CORPBOND	595112AB9	8,208	7,000,000	PRN		DEFINED	4		7,000,000	

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MICROSOFT CORP	EQUITY	594918203	6,440	64,000	SH		DEFINED	4		64,000	
MICROSOFT CORP	EQUITY	594918104	58,167	642,290	SH		DEFINED	1		642,290	
MICROSOFT CORP	EQUITY	594918104	42,396	468,140	SH		DEFINED	2		468,140	
MIDAMERICAN ENERGY HOLDINGS CO	EQUITY	59562V107	150	5,100	SH		DEFINED	1		5,100	
MID-ATLANTIC REALTY TRUST	CORPBOND	595232AA7	1,491	1,500,000	PRN		DEFINED	4		1,500,000	
MIDCOAST ENERGY RESOURCES INC	EQUITY	59563W104	2,824	143,000	SH		DEFINED	3		143,000	
MIH LTD	EQUITY	G6116R101	170	5,900	SH		DEFINED	2		5,900	
MILACRON INC	EQUITY	598709103	23	1,300	SH		DEFINED	1		1,300	
MILACRON INC	EQUITY	598709103	37	2,100	SH		DEFINED	2		2,100	
MILLENIUM PHARMACEUTICALS INC	EQUITY	599902103	208	3,200	SH		DEFINED	1		3,200	
MILLENIUM PHARMACEUTICALS INC	EQUITY	599902103	3,512	54,100	SH		DEFINED	2		54,100	
MILLENNIUM CHEMICALS INC	EQUITY	599903101	258	12,600	SH		DEFINED	2		12,600	
MILLER HERMAN INC	EQUITY	600544100	175	7,300	SH		DEFINED	1		7,300	
MILLER HERMAN INC	EQUITY	600544100	640	26,800	SH		DEFINED	2		26,800	
MILLIPORE CORP	EQUITY	601073109	60	1,600	SH		DEFINED	1		1,600	
MILLIPORE CORP	EQUITY	601073109	188	5,000	SH		DEFINED	2		5,000	
MILLIPORE CORP	EQUITY	601073109	44,519	1,185,200	SH		DEFINED	3		1,141,800	43,400
MILLS CORP	EQUITY	601148109	2,672	150,000	SH		DEFINED	1		150,000	
MINDSPRING ENTERPRISES INC	EQUITY	602683104	277	10,000	SH		DEFINED	2		10,000	
MINERALS TECHNOLOGIES INC	EQUITY	603158106	97	2,000	SH		DEFINED	1		2,000	
MINERALS TECHNOLOGIES INC	EQUITY	603158106	874	18,000	SH		DEFINED	2		18,000	
MINIMED INC	EQUITY	60365K108	265	2,700	SH		DEFINED	1		2,700	
MINIMED INC	EQUITY	60365K108	344	3,500	SH		DEFINED	2		3,500	
MINNESOTA MINING & MFGT CO	EQUITY	604059105	1,479	15,400	SH		DEFINED	1		15,400	
MINNESOTA MINING & MFGT CO	EQUITY	604059105	9,118	94,919	SH		DEFINED	2		94,919	
MINNESOTA POWER INC	EQUITY	604110106	114	6,500	SH		DEFINED	1		6,500	
MIRAGE RESORTS INC	EQUITY	60462E104	95	6,800	SH		DEFINED	1		6,800	
MISSION CRITICAL SOFTWARE INC	EQUITY	605047109	890	20,000	SH		DEFINED	3		20,000	
MITCHELL ENERGY & DEV CORP	EQUITY	606592301	282	12,000	SH		DEFINED	2		12,000	
MKS INSTRUMENTS INC	EQUITY	55306N104	668	30,000	SH		DEFINED	2		30,000	
MMC NETWORKS INC	EQUITY	55308N102	468	15,000	SH		DEFINED	2		15,000	
MOBIL CORP	EQUITY	607059102	3,798	37,700	SH		DEFINED	1		37,700	
MOBIL CORP	EQUITY	607059102	10,085	100,100	SH		DEFINED	2		100,100	
MOBILE MINI INC	EQUITY	60740F105	3,299	150,800	SH		DEFINED	3		150,800	
MOBILE MINI INC	EQUITY	60740F105	3,288	150,300	SH		DEFINED	2		150,300	
MODINE MANUFACTURING CO	EQUITY	607828100	58	2,500	SH		DEFINED	1		2,500	
MODIS PROFESSIONAL SERVICES INC	EQUITY	607830106	111	8,400	SH		DEFINED	1		8,400	
MOHAWK INDUSTRIES INC	EQUITY	608190104	106	5,300	SH		DEFINED	1		5,300	
MOLEX INC	EQUITY	608554101	498	13,686	SH		DEFINED	1		13,686	
MOLEX INC	EQUITY	608554101	565	15,537	SH		DEFINED	2		15,537	
MOLEX INC	EQUITY	608554200	363	11,200	SH		DEFINED	2		11,200	
MONSANTO CO	EQUITY	611662107	935	26,200	SH		DEFINED	1		26,200	
MONSANTO CO	EQUITY	611662107	1,178	33,000	SH		DEFINED	2		33,000	
MONSANTO CO	EQUITY	611662305	1,980	55,000	SH		DEFINED	1		55,000	
MONTANA POWER CO	EQUITY	612085100	301	9,900	SH		DEFINED	1		9,900	
MONTANA POWER CO	EQUITY	612085100	180	5,900	SH		DEFINED	2		5,900	

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MORGAN J P & CO INC	EQUITY	616880100	811	7,100	SH		DEFINED	1		7,100	
MORGAN J P & CO INC	EQUITY	616880100	6,588	57,664	SH		DEFINED	2		57,664	
MORGAN STANLEY ASIA PAC FD INC	EQUITY	61744U106	346	35,000	SH		DEFINED	2		35,000	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	1,894	21,240	SH		DEFINED	1		21,240	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	19,762	221,575	SH		DEFINED	2		221,575	
MORGAN STANLEY DN WIT AFRICA INV	EQUITY	617444104	368	39,300	SH		DEFINED	4		39,300	
MORGAN STANLEY DN WIT INDIA	EQUITY	61745C105	754	56,900	SH		DEFINED	1		56,900	
MOTOROLA INC	EQUITY	620076109	9,354	106,300	SH		DEFINED	1		106,300	
MOTOROLA INC	EQUITY	620076109	12,434	141,300	SH		DEFINED	2		141,300	
MOTOROLA INC	CORPBOND	620076AJ8	1,074	1,060,000	PRN		DEFINED	4		1,060,000	
MOVADO GROUP INC	EQUITY	624580106	1,189	51,700	SH		DEFINED	2		51,700	
MSC INDL DIRECT INC	EQUITY	553530106	119	12,900	SH		DEFINED	2		12,900	
MULTIMEDIA GAMES INC	EQUITY	625453113	17	22,100	SH		DEFINED	4		22,100	
MURPHY OIL CORP	EQUITY	626717102	211	3,900	SH		DEFINED	1		3,900	
MURPHY OIL CORP	EQUITY	626717102	389	7,200	SH		DEFINED	2		7,200	
MUSE TECHNOLOGIES INC	EQUITY	627487119	14	18,000	SH		DEFINED	4		18,000	
MUTUAL RISK MANAGEMENT LTD	CORPBOND	628351AA6	1,186	2,791,000	PRN		DEFINED	4		2,791,000	
MYLAN LABORATORIES INC	EQUITY	628530107	217	11,800	SH		DEFINED	1		11,800	
MYRIAD GENETICS INC	EQUITY	62855J104	1,870	109,900	SH		DEFINED	2		109,900	
NABI INC	EQUITY	628716102	203	39,224	SH		DEFINED	1		39,224	
NABISCO GROUP HOLDINGS CORP	EQUITY	62952P102	182	12,100	SH		DEFINED	1		12,100	
NABISCO HOLDINGS CORP	EQUITY	629526104	639	18,500	SH		DEFINED	2		18,500	
NABORS INDUSTRIES INC	EQUITY	629568106	263	10,500	SH		DEFINED	1		10,500	
NABORS INDUSTRIES INC	EQUITY	629568106	1,378	55,100	SH		DEFINED	2		55,100	
NABORS INDUSTRIES INC	EQUITY	629568106	5,000	200,000	SH		DEFINED	3		200,000	
NACCO INDUSTRIES INC	EQUITY	629579103	28	400	SH		DEFINED	1		400	
NALCO CHEM CO	EQUITY	629853102	10,442	206,771	SH		DEFINED	2		206,771	
NANOGEN INC	EQUITY	630075109	3,625	500,000	SH		DEFINED	1		500,000	
NANOGEN INC	EQUITY	630075109	140	20,000	SH		DEFINED	2		20,000	
NATIONAL AUSTRALIA BANK LTD	EQUITY	632525309	3,422	125,000	SH		DEFINED	1		125,000	
NATIONAL AUSTRALIA BANK LTD	EQUITY	632525309	19,200	704,600	SH		DEFINED	4		704,600	
NATIONAL CITY CORP	EQUITY	635405103	667	25,000	SH		DEFINED	1		25,000	
NATIONAL CITY CORP	EQUITY	635405103	1,102	41,300	SH		DEFINED	2		41,300	
NATIONAL COMM UNITY BANCORP	EQUITY	635449101	691	31,500	SH		DEFINED	2		31,500	
NATIONAL DATA CORP	EQUITY	635621105	322	12,400	SH		DEFINED	2		12,400	
NATIONAL EQUIPMENT SERVICES INC	EQUITY	635847106	893	75,000	SH		DEFINED	1		75,000	
NATIONAL FUEL GAS CO N J	EQUITY	636180101	462	9,800	SH		DEFINED	2		9,800	
NATIONAL FUEL GAS CO N J	EQUITY	636180101	156	3,300	SH		DEFINED	1		3,300	
NATIONAL INSTRUMENTS CORP	EQUITY	636518102	1,879	53,175	SH		DEFINED	2		53,175	
NATIONAL PRESTO INDS INC	EQUITY	637215104	1,313	34,000	SH		DEFINED	2		34,000	
NATIONAL SEMI-CONDUCTOR CORP	EQUITY	637640103	159	5,200	SH		DEFINED	1		5,200	
NATIONAL SEMI-CONDUCTOR CORP	EQUITY	637640103	9,437	309,400	SH		DEFINED	2		309,400	
NATIONAL SEMI-CONDUCTOR CORP	CORPBOND	637641AB9	149	1,500	PRN		DEFINED	1		1,500	
NATIONAL SEMI-CONDUCTOR CORP	CORPBOND	637640AB9	792	800,000	PRN		DEFINED	4		800,000	
NATIONAL SERVICE INDUSTRIES INC	EQUITY	637657107	41	1,300	SH		DEFINED	1		1,300	
NATIONAL SERVICE INDUSTRIES INC	EQUITY	637657107	5,257	166,883	SH		DEFINED	2		166,883	

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NATIONWIDE HEALTH PROPERTIES INC	EQUITY	638620104	12,933	777,900	SH		DEFINED	3		650,000	127,900
NAUTICA ENTERPRISES INC	EQUITY	639089101	77	4,800	SH		DEFINED	2		4,800	
NAVIGANT CONSULTING INC	EQUITY	63935N107	172	3,700	SH		DEFINED	1		3,700	
NAVIGANT CONSULTING INC	EQUITY	63935n107	70,448	1,519,100	SH		DEFINED	3		1,462,800	56,300
NAVISTAR INTERNATIONAL CORP NEW	EQUITY	63934E108	116	2,500	SH		DEFINED	1		2,500	
NCH CORP	EQUITY	628850109	27	600	SH		DEFINED	1		600	
NCR CORP	EQUITY	62886E108	291	8,800	SH		DEFINED	1		8,800	
NCS HEALTHCARE INC	CORPBOND	628874AC3	285	750,000	PRN		DEFINED	4		750,000	
NEC CORP	EQUITY	664040003	830	41,300	SH		DEFINED	2		41,300	
NEOWARE SYSTEMS INC	EQUITY	64065P110	2	24,000	SH		DEFINED	4		24,000	
NEPTUNE ORIENT LNS	EQUITY	662885003	106	88,600	SH		DEFINED	2		88,600	
NETGRAVITY INC	EQUITY	641114103	1,234	37,300	SH		DEFINED	2		37,300	
NETOPIA INC	EQUITY	64114K104	2,252	56,500	SH		DEFINED	2		56,500	
NETSCOUT SYS TEMS INC	EQUITY	64115T104	4,877	227,500	SH		DEFINED	3		227,500	
NETSOLVE INC	EQUITY	64115J106	2,041	115,000	SH		DEFINED	3		115,000	
NETWORK APPLIANCE INC	EQUITY	64120L104	179	2,500	SH		DEFINED	1		2,500	
NETWORK APPLIANCE INC	EQUITY	64120L104	5,608	78,300	SH		DEFINED	2		78,300	
NETWORK EQUIPMENT TECHNOLOGIES	EQUITY	641208103	239	26,000	SH		DEFINED	2		26,000	
NETWORK SOLUTIONS INC DEL	EQUITY	64121Q102	486	5,300	SH		DEFINED	2		5,300	
NETWORK SOLUTIONS INC DEL	EQUITY	64121q102	31,201	339,600	SH		DEFINED	3		324,200	15,400
NETWORKS ASSOCIATES INC	EQUITY	640938106	235	12,300	SH		DEFINED	1		12,300	
NETZERO INC	EQUITY	64122R109	26	1,000	SH		DEFINED	2		1,000	
NEW CENTURY ENERGIES INC	EQUITY	64352U103	154	4,600	SH		DEFINED	1		4,600	
NEW ENGLAND ELECTRIC SYSTEMS	EQUITY	644001109	291	5,600	SH		DEFINED	1		5,600	
NEW PLAN EXCEL REALTY TRUST INC	EQUITY	648053106	10,997	617,400	SH		DEFINED	3		516,600	100,800
NEW WORLD DEVELOPMENT CO	EQUITY	663376002	66	30,000	SH		DEFINED	2		30,000	
NEW YORK TIMES CO	EQUITY	650111107	270	7,200	SH		DEFINED	1		7,200	
NEWELL RUBBERMAID INC	EQUITY	651229106	381	13,337	SH		DEFINED	1		13,337	
NEWELL RUBBERMAID INC	EQUITY	651229106	4,720	165,247	SH		DEFINED	2		165,247	
NEWFIELD EXPLORATION CO	EQUITY	651290108	329	10,000	SH		DEFINED	2		10,000	
NEWFIELD EXPLORATION CO	EQUITY	651290108	11,143	338,300	SH		DEFINED	3		330,600	7,700
NEWMONT MINING CORP	EQUITY	651639106	146	5,633	SH		DEFINED	1		5,633	
NEWPORT NEWS SHIP-BUILDING INC	EQUITY	652228107	100	3,100	SH		DEFINED	1		3,100	
NEWS CORP LTD	EQUITY	652487802	1,353	50,700	SH		DEFINED	2		50,700	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	644	9,500	SH		DEFINED	1		9,500	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	932	13,750	SH		DEFINED	2		13,750	
NEXTLINK COMMUNICATIONS INC	EQUITY	65333H707	886	17,100	SH		DEFINED	2		17,100	
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	81	5,200	SH		DEFINED	1		5,200	
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	463	30,000	SH		DEFINED	2		30,000	
NICOR INC	EQUITY	654086107	71	1,900	SH		DEFINED	1		1,900	
NIELSEN MEDIA RESH INC	EQUITY	653929307	976	26,233	SH		DEFINED	2		26,233	
NIKE INC	EQUITY	654106103	603	10,600	SH		DEFINED	1		10,600	
NISOURCE INC	EQUITY	65473P105	248	11,200	SH		DEFINED	1		11,200	
NOBLE AFFILIATES INC	EQUITY	654894104	148	5,100	SH		DEFINED	1		5,100	
NOBLE AFFILIATES INC	EQUITY	654894104	9,338	322,000	SH		DEFINED	3		314,000	8,000
NOBLE DRILLING CORP	EQUITY	655042109	258	11,800	SH		DEFINED	1		11,800	

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NOBLE DRILLING CORP	EQUITY	655042109	72	3,300	SH		DEFINED	2		3,300	
NOKIA CORP	EQUITY	654902204	16,094	179,200	SH		DEFINED	2		179,200	
NORDSON CORP	EQUITY	655663102	78	1,600	SH		DEFINED	1		1,600	
NORDSON CORP	EQUITY	655663102	972	20,100	SH		DEFINED	2		20,100	
NORDSTROM INC	EQUITY	655664100	159	5,900	SH		DEFINED	1		5,900	
NORFOLK SOUTHERN CORP	EQUITY	655844108	338	13,800	SH		DEFINED	1		13,800	
NORFOLK SOUTHERN CORP	EQUITY	655844108	4,928	201,150	SH		DEFINED	2		201,150	
NORSK HYDRO AS	EQUITY	464580000	448	10,590	SH		DEFINED	2		10,590	
NORTEL NETWORKS CORP	EQUITY	656569100	27,179	532,920	SH		DEFINED	1		532,920	
NORTEL NETWORKS CORP	EQUITY	656569100	19,880	389,800	SH		DEFINED	2		389,800	
NORTEL NETWORKS CORP	EQUITY	656569951	602	11,800	SH		DEFINED	2		11,800	
NORTH AMERICAN VACCINE INC	EQUITY	657201AA7	497	1,130,000	SH		DEFINED	4		1,130,000	
NORTH FORK BANCORP	EQUITY	659424105	254	13,000	SH		DEFINED	1		13,000	
NORTHEAST UTILITIES	EQUITY	664397106	217	11,800	SH		DEFINED	1		11,800	
NORTHERN STATES POWER CO MINN	EQUITY	665772109	112	5,200	SH		DEFINED	1		5,200	
NORTHERN TRUST CORP	EQUITY	665859104	351	4,200	SH		DEFINED	1		4,200	
NORTHROP GRUMMAN CORP	EQUITY	666807102	127	2,000	SH		DEFINED	1		2,000	
NORTHWAY FINANCIAL INC	EQUITY	667270102	1,210	45,010	SH		DEFINED	1		45,010	
NORTHWEST NATIONAL GAS CO	EQUITY	667655104	206	8,000	SH		DEFINED	2		8,000	
NORTHWEST NATIONAL GAS CO	CORPBOND	667655AM6	1,861	1,435,000	PRN		DEFINED	4		1,435,000	
NORTHWEST NATURAL GAS CO	EQUITY	667655104	416	16,100	SH		DEFINED	1		16,100	
NOTIFY CORP	EQUITY	669956112	29	10,800	SH		DEFINED	4		10,800	
NOVA CORP GA	EQUITY	669784100	160	6,400	SH		DEFINED	1		6,400	
NOVA CORP GA	EQUITY	669784100	1,113	44,500	SH		DEFINED	2		44,500	
NOVA CORP GA	EQUITY	669784100	45,811	1,832,426	SH		DEFINED	3		1,763,220	9,206
NOVELL INC	EQUITY	670006105	269	13,000	SH		DEFINED	1		13,000	
NOVELL INC	EQUITY	670006105	414	20,000	SH		DEFINED	2		20,000	
NOVELLUS SYSTEMS INC	EQUITY	670008101	236	3,500	SH		DEFINED	1		3,500	
NOVELLUS SYS INC	EQUITY	670008101	823	12,200	SH		DEFINED	2		12,200	
NS GROUP INC	EQUITY	628916108	204	19,000	SH		DEFINED	2		19,000	
NTL INC	EQUITY	629407107	259	2,700	SH		DEFINED	2		2,700	
NUCOR CORP	EQUITY	670346105	157	3,300	SH		DEFINED	1		3,300	
NUEVO GRUPO IUSACELL SA DE DV	EQUITY	670512102	1,357	142,858	SH		DEFINED	1		142,858	
NUWAVE TECHNOLOGIES INC	EQUITY	67065M110	9	11,500	SH		DEFINED	4		11,500	
O CHARLEYS INC	EQUITY	670823103	3,482	236,100	SH		DEFINED	3		236,100	
O REILLY AUTOMOTIVE INC	EQUITY	686091109	210	4,400	SH		DEFINED	2		4,400	
OAK INDUSTRIES INC	EQUITY	671400505	160	4,700	SH		DEFINED	2		4,700	
OAK INDUSTRIES INC	EQUITY	671400505	64,916	1,909,300	SH		DEFINED	3		1,847,000	2,300
OAKLEY INC	EQUITY	673662102	2,789	450,700	SH		DEFINED	2		450,700	
OCCIDENTAL PETROLEUM CORP DEL	EQUITY	674599105	282	12,200	SH		DEFINED	1		12,200	
OCEAN ENERGY INC	EQUITY	67481E106	151	14,800	SH		DEFINED	1		14,800	
OCEANEERING INTERNATIONAL INC	EQUITY	675232102	14,484	861,500	SH		DEFINED	3		844,300	7,200
OFFICE DEPOT INC	EQUITY	676220106	143	13,600	SH		DEFINED	1		13,600	
OFFICE DEPOT INC	CORPBOND	676220AA4	3,842	5,934,000	PRN		DEFINED	4		5,934,000	
OFFICEMAX INC	EQUITY	67622M108	62	10,700	SH		DEFINED	1		10,700	
OGDEN CORP	EQUITY	676346109	46	4,400	SH		DEFINED	1		4,400	

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OGE ENERGY CORP	EQUITY	670837103	156	7,000	SH		DEFINED	1		7,000	
OHIO CASUALTY CORP	EQUITY	677240103	96	5,700	SH		DEFINED	1		5,700	
OLD KENT FINANCIAL CORP	EQUITY	679833103	393	10,584	SH		DEFINED	1		10,584	
OLD REPUBLIC INTERNATIONAL CORP	EQUITY	680223104	614	42,500	SH		DEFINED	1		42,500	
OLD REPUBLIC INTERNATIONAL CORP	EQUITY	680223104	274	19,000	SH		DEFINED	2		19,000	
OLIN CORP	EQUITY	680665205	57	4,200	SH		DEFINED	1		4,200	
OLSTEN CORP	EQUITY	681385100	69	6,600	SH		DEFINED	1		6,600	
OMEGA HEALTHCARE INVESTMENTS INC	EQUITY	681936100	3,402	162,000	SH		DEFINED	3		133,300	28,700
OMEGA HEALTHCARE INVESTMENTS INC	CORPBOND	681936AG5	8,633	9,435,000	PRN		DEFINED	4		9,435,000	
OMNICARE INC	EQUITY	681904108	74	7,700	SH		DEFINED	1		7,700	
OMNICARE INC	EQUITY	681904108	667	69,300	SH		DEFINED	2		69,300	
OMNICARE INC	CORPBOND	681904AD0	665	1,000,000	PRN		DEFINED	4		1,000,000	
OMNICOM GROUP INC	EQUITY	681919106	483	6,100	SH		DEFINED	1		6,100	
OMNICOM GROUP INC	EQUITY	681919106	467	5,900	SH		DEFINED	2		5,900	
OMNICOM GROUP INC	CORPBOND	681919AE6	28,339	11,184,000	PRN		DEFINED	4		11,184,000	
OMNIPOINT CORP	EQUITY	68212D102	367	6,600	SH		DEFINED	2		6,600	
ON ASSIGNMENT INC	EQUITY	682159108	593	24,700	SH		DEFINED	2		24,700	
ONEOK INC NEW	EQUITY	682680103	24	800	SH		DEFINED	1		800	
OPEN JOINT STOCK CO - VIMPEL COM	EQUITY	68370R109	108	8,438	SH		DEFINED	1		8,438	
OPTIBASE LTD	EQUITY	M7524R108	245	35,000	SH		DEFINED	2		35,000	
ORACLE CORP	EQUITY	68389X105	2,397	52,675	SH		DEFINED	1		52,675	
ORACLE CORP	EQUITY	68389X105	2,384	52,400	SH		DEFINED	2		52,400	
ORBOTECH LTD	EQUITY	M75253100	1,021	16,500	SH		DEFINED	2		16,500	
OREGON STEEL MILLS INC	EQUITY	686079104	22	2,000	SH		DEFINED	1		2,000	
ORTHODONTIC CENTERS OF AM INC	EQUITY	68750P103	16,086	922,500	SH		DEFINED	3		901,600	20,900
ORTHODONTIC CENTERS OF AM INC	EQUITY	68750P103	875	50,000	SH		DEFINED	2		50,000	
OSHKOSH TRUCK CORP	EQUITY	688239201	2,692	101,100	SH		DEFINED	2		101,100	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	171	6,700	SH		DEFINED	1		6,700	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	2,652	104,200	SH		DEFINED	2		104,200	
OUTDOOR SYSTEMS INC	EQUITY	690057104	50,843	1,422,189	SH		DEFINED	3		1,369,664	52,525
OUTDOOR SYSTEMS INC	EQUITY	690057104	1,330	37,200	SH		DEFINED	2		37,200	
OVERSEAS SHIPHOLDING GROUP INC	EQUITY	690368105	48	3,100	SH		DEFINED	1		3,100	
OWENS CORNING	EQUITY	69073F103	41	1,900	SH		DEFINED	1		1,900	
OWENS ILLINOIS INC	EQUITY	690768403	97	4,900	SH		DEFINED	1		4,900	
OXFORD HEALTH PLANS INC	EQUITY	691471106	93	7,400	SH		DEFINED	1		7,400	
OXFORD HEALTH PLANS INC	EQUITY	691471106	634	50,700	SH		DEFINED	2		50,700	
P COM INC	EQUITY	693262107	665	95,000	SH		DEFINED	2		95,000	
P G & E CORP	EQUITY	69331C108	435	16,800	SH		DEFINED	1		16,800	
P P & L RESOURCES INC	EQUITY	693499105	143	5,300	SH		DEFINED	1		5,300	
PACCAR INC	EQUITY	693718108	122	2,400	SH		DEFINED	1		2,400	
PACCAR INC	EQUITY	693718108	6,426	126,300	SH		DEFINED	3		106,100	20,200
PACIFIC CENTURY FINANCIAL CORP	EQUITY	694058108	145	7,100	SH		DEFINED	1		7,100	
PACIFICARE HEALTH SYSTEMS INC	EQUITY	695112102	173	4,004	SH		DEFINED	1		4,004	
PACIFICORP	EQUITY	695114108	217	10,800	SH		DEFINED	1		10,800	
PACKETEER INC	EQUITY	695210104	1,533	45,000	SH		DEFINED	3		45,000	
PAINE WEBBER GROUP INC	EQUITY	695629105	185	5,100	SH		DEFINED	1		5,100	

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PAIN WEBBER GROUP INC	EQUITY	695629105	2,900	80,000	SH		DEFINED	2		80,000	
PALL CORP	EQUITY	696429307	102	4,400	SH		DEFINED	1		4,400	
PANAMERICAN BEVE-RAGES INC	EQUITY	P74823108	144	8,700	SH		DEFINED	1		8,700	
PANTRY INC	EQUITY	698657103	870	78,200	SH		DEFINED	3		78,200	
PAPA JOHN'S INTER-NATIONAL INC	EQUITY	698813102	107	2,600	SH		DEFINED	1		2,600	
PARADYNE NETWORKS INC	EQUITY	69911G107	22,907	818,100	SH		DEFINED	3		798,000	20,100
PARAMETRIC TECHNO-LOGY CORP	EQUITY	699173100	131	9,700	SH		DEFINED	1		9,700	
PARAMETRIC TECHNO-LOGY CORP	EQUITY	699173100	877	65,300	SH		DEFINED	2		65,300	
PARK PLACE ENTER-TAINMENT CORP	EQUITY	700690100	500	40,000	SH		DEFINED	2		40,000	
PARKER HANNIFAN CORP	EQUITY	701094104	184	4,100	SH		DEFINED	1		4,100	
PARKWAY PPTYS INC	EQUITY	70159Q104	323	10,000	SH		DEFINED	2		10,000	
PATINA OIL & GAS CORP	EQUITY	703224113	76	67,200	SH		DEFINED	4		67,200	
PATTERSON ENERGY INC	EQUITY	703414102	3,060	201,500	SH		DEFINED	3		201,500	
PATTERSON ENERGY INC	EQUITY	703414102	1,063	70,000	SH		DEFINED	2		70,000	
PAXSON COMMUNICA-TIONS CORP	EQUITY	704231109	123	10,000	SH		DEFINED	4		10,000	
PAXSON COMMUNICA-TIONS CORP	EQUITY	704231109	376	30,700	SH		DEFINED	2		30,700	
PAYCHEX INC	EQUITY	704326107	304	8,899	SH		DEFINED	1		8,899	
PAYCHEX INC	EQUITY	704326107	358	10,500	SH		DEFINED	2		10,500	
PAYCHEX INC	EQUITY	704326107	58,576	1,716,525	SH		DEFINED	3		1,652,527	63,998
PAYLESS SHOESOURCE INC	EQUITY	704379106	141	2,800	SH		DEFINED	1		2,800	
PAYLESS SHOESOURCE INC	EQUITY	704379106	1,020	20,200	SH		DEFINED	2		20,200	
PE CORP	EQUITY	69332S102	260	3,600	SH		DEFINED	1		3,600	
PECO ENERGY CO	EQUITY	693304107	270	7,200	SH		DEFINED	1		7,200	
PECO ENERGY CO	EQUITY	693304107	3,750	100,000	SH		DEFINED	2		100,000	
PENNCORP FINANCIAL GROUP INC	EQUITY	708094107	5	7,225	SH		DEFINED	1		7,225	
PENNEY J C INC	EQUITY	708160106	438	12,700	SH		DEFINED	1		12,700	
PENNEY J C INC	EQUITY	708160106	378	11,000	SH		DEFINED	2		11,000	
PENNZOIL QUAKER ST CO	EQUITY	709323109	148	11,700	SH		DEFINED	2		11,700	
PENTAIR INC	EQUITY	709631105	152	3,800	SH		DEFINED	1		3,800	
PENTAIR INC	EQUITY	709631105	373	9,300	SH		DEFINED	2		9,300	
PENZOIL-QUAKER STATE CO	EQUITY	709323109	88	6,999	SH		DEFINED	1		6,999	
PEOPLE'S ENERGY CORP	EQUITY	711030106	46	1,300	SH		DEFINED	1		1,300	
PEOPLES HERITAGE FINL GROUP	EQUITY	711147108	499	30,000	SH		DEFINED	2		30,000	
PEOPLESOFT INC	EQUITY	712713106	159	9,400	SH		DEFINED	1		9,400	
PEP BOYS MANNY MOE & JACK	EQUITY	713278109	34	2,300	SH		DEFINED	1		2,300	
PEPSICO INC	EQUITY	713448108	1,708	56,000	SH		DEFINED	1		56,000	
PEPSI-GEMEX S A DE C V	EQUITY	713435105	706	124,100	SH		DEFINED	1		124,100	
PEREGRINE SYS INC	EQUITY	71366Q101	1,337	32,800	SH		DEFINED	2		32,800	
PERFICIENT INC	EQUITY	71375U101	179	21,000	SH		DEFINED	2		21,000	
PERRIGO CO	EQUITY	714290103	52	6,600	SH		DEFINED	1		6,600	
PERRIGO CO	EQUITY	714290103	334	42,700	SH		DEFINED	2		42,700	
PERUSAHAAN PERS INDO SATELLITE	EQUITY	715680104	243	18,000	SH		DEFINED	1		18,000	
PERVASIVE SOFTWARE INC	EQUITY	715710109	18,947	549,200	SH		DEFINED	3		549,200	
PETRO-CANADA	EQUITY	71644E102	14,473	956,900	SH		DEFINED	1		956,900	
PETROL BRASILEIROS	EQUITY	268453008	268	1,790,700	SH		DEFINED	2		1,790,700	
PETROLEUM GEO SVCS AS	EQUITY	716597109	1,289	67,600	SH		DEFINED	2		67,600	

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PETSMART INC	CORPBOND	716768AB2	913	1,350,000	PRN		DEFINED	4		1,350,000	
PFIZER INC	EQUITY	717081103	5,597	156,000	SH		DEFINED	1		156,000	
PFIZER INC	EQUITY	717081103	10,677	297,100	SH		DEFINED	2		297,100	
PG&E Corp	EQUITY	69331C108	75	2,900	SH		DEFINED	1		2,900	
PHARMACIA & UPJOHN INC	EQUITY	716941109	1,325	26,700	SH		DEFINED	1		26,700	
PHARMACIA & UPJOHN INC	EQUITY	716941109	726	14,625	SH		DEFINED	2		14,625	
PHELPS DODGE CORP PHILADELPHIA CONS HLDG CORP	EQUITY	717265102	12,119	220,100	SH		DEFINED	1		220,100	
PHILIP MORRIS COS INC	EQUITY	717528103	1,097	81,232	SH		DEFINED	1		81,232	
PHILIP MORRIS COS INC	EQUITY	718154107	3,354	98,100	SH		DEFINED	1		98,100	
PHILIP MORRIS COS INC	EQUITY	718154107	9,316	272,500	SH		DEFINED	2		272,500	
PHILIPPINE LONG DISTANCE TEL	EQUITY	718252604	211	9,700	SH		DEFINED	4		9,700	
PHILIPPINE LONG DISTANCE TEL	EQUITY	718252703	36,982	888,300	SH		DEFINED	4		888,300	
PHILIPS INTERNATIONAL REALTY CORP	EQUITY	718333107	3,232	205,200	SH		DEFINED	3		171,700	33,500
PHILLIPS PETROLEUM CO	EQUITY	718507106	20,733	425,300	SH		DEFINED	1		425,300	
PHOENIX INVESTMENT PARTNERS LTD	CORPBOND	719085AA0	6,508	5,801,000	PRN		DEFINED	4		5,801,000	
PHONE COM INC	EQUITY	71920Q100	682	4,500	SH		DEFINED	2		4,500	
PIER 1 IMPORTS INC	EQUITY	720279108	436	64,600	SH		DEFINED	2		64,600	
PIMCO ADVISORS HOLDINGS LP	EQUITY	69338P102	630	20,000	SH		DEFINED	2		20,000	
PINNACLE HOLDINGS INC	EQUITY	72346N101	226	8,700	SH		DEFINED	2		8,700	
PINNACLE WEST CAP CORP	EQUITY	723484101	273	7,500	SH		DEFINED	1		7,500	
PINNACLE WEST CAP CORP	EQUITY	723484101	229	6,300	SH		DEFINED	2		6,300	
PIONEER HI BRED INTERNATIONAL INC	EQUITY	723686101	345	8,700	SH		DEFINED	1		8,700	
PIONEER NATURAL RESOURCES CO	EQUITY	723787107	98	9,200	SH		DEFINED	1		9,200	
PITNEY BOWES INC	EQUITY	724479100	664	10,900	SH		DEFINED	1		10,900	
PITNEY BOWES INC	EQUITY	724479100	125	2,055	SH		DEFINED	2		2,055	
PITTSTON BRINKS GROUP	EQUITY	725701106	111	4,800	SH		DEFINED	2		4,800	
PITTSTON CO	EQUITY	725701106	81	3,500	SH		DEFINED	1		3,500	
PITTSTON CO	EQUITY	725701882	71	8,800	SH		DEFINED	2		8,800	
PITTSWAY CORP DEL	EQUITY	725790208	1,021	32,400	SH		DEFINED	2		32,400	
PJ AMERICA INC	EQUITY	72585Q104	2,693	129,000	SH		DEFINED	3		129,000	
PLACER DOME INC	EQUITY	725906101	146	8,300	SH		DEFINED	1		8,300	
PMC SIERRA INC	EQUITY	69344F106	1,443	15,600	SH		DEFINED	2		15,600	
PMI GROUP INC	EQUITY	69344M101	196	4,800	SH		DEFINED	1		4,800	
PMI GROUP INC	EQUITY	69344M101	23,859	583,700	SH		DEFINED	3		570,400	13,300
PNC BANK CORP	EQUITY	693475105	638	12,100	SH		DEFINED	1		12,100	
POGO PRODUCING CO	EQUITY	730448107	33,364	1,607,900	SH		DEFINED	3		1,575,200	32,700
POHANG IRON & STEEL LTD	EQUITY	730450103	626	20,000	SH		DEFINED	1		20,000	
POHANG IRON & STEEL LTD	EQUITY	730450103	204	6,500	SH		DEFINED	2		6,500	
POLARIS INDS INC	EQUITY	731068102	128	3,700	SH		DEFINED	2		3,700	
POLAROID CORP	EQUITY	731095105	44	1,700	SH		DEFINED	1		1,700	
POLAROID CORP	EQUITY	731095105	161	6,200	SH		DEFINED	2		6,200	
POLICY MANAGEMENT SYSTEMS CORP	EQUITY	731108106	101	3,200	SH		DEFINED	1		3,200	
POLICY MANAGEMENT SYSTEMS CORP	EQUITY	731108106	617	19,500	SH		DEFINED	2		19,500	
PORTAL SOFTWARE INC	EQUITY	736126103	1,814	46,800	SH		DEFINED	2		46,800	
POST PROPERTIES INC	EQUITY	737464107	3,971	101,000	SH		DEFINED	1		101,000	
POST PROPERTIES INC	EQUITY	737464107	9,246	235,200	SH		DEFINED	3		198,500	36,700

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POTLATCH CORP	EQUITY	737628107	41	1,000	SH		DEFINED	1		1,000	
POTLATCH CORP	EQUITY	737628107	445	10,800	SH		DEFINED	2		10,800	
POTOMAC ELECTRIC POWER CO	EQUITY	737679100	262	10,300	SH		DEFINED	1		10,300	
POWER INTERIGATIONS INC	EQUITY	739276103	47	678	SH		DEFINED	1		678	
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	23,328	483,800	SH		DEFINED	3		475,300	8,500
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	4,213	87,400	SH		DEFINED	2		87,400	
PPG INDUSTRIES INC	EQUITY	693506107	420	7,000	SH		DEFINED	1		7,000	
PRAXAIR INC	EQUITY	74005P104	13,892	302,000	SH		DEFINED	1		302,000	
PRAXAIR INC	EQUITY	74005P104	1,003	21,800	SH		DEFINED	2		21,800	
PRECISION CASTPARTS CORP	EQUITY	740189105	61	2,000	SH		DEFINED	1		2,000	
PRECISION CASTPARTS CORP	EQUITY	740189105	149	4,900	SH		DEFINED	2		4,900	
PRECISION DRILLING CORP	EQUITY	74022D100	4,350	187,600	SH		DEFINED	2		187,600	
PREMARK INTERNATIONAL INC	EQUITY	740459102	278	5,500	SH		DEFINED	1		5,500	
PREMIER PARKS INC	EQUITY	740540208	200	6,900	SH		DEFINED	1		6,900	
PREMIER PARKS INC	EQUITY	740540208	1,546	53,300	SH		DEFINED	2		53,300	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	333	15,000	SH		DEFINED	2		15,000	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1,178	53,100	SH		DEFINED	3		53,100	
PRESIDENTIAL LIFE CORP	EQUITY	740884101	77	4,500	SH		DEFINED	2		4,500	
PRICE T ROWE & ASSOCIATES	EQUITY	741477103	299	10,900	SH		DEFINED	1		10,900	
PRIDE INTERNATIONAL INC	EQUITY	741932107	7,055	497,300	SH		DEFINED	3		483,300	14,000
PRIME HOSPITALITY CORP	EQUITY	741917108	77	9,600	SH		DEFINED	2		9,600	
PRINCETON VIDEO IMAGE INC	EQUITY	742476104	352	75,000	SH		DEFINED	1		75,000	
PROCTER & GAMBLE CO	EQUITY	742718109	28,219	301,000	SH		DEFINED	1		301,000	
PROCTER & GAMBLE CO	EQUITY	742718109	1,547	16,500	SH		DEFINED	2		16,500	
PROFESSIONAL DETAILING INC	EQUITY	74312N107	5,857	225,800	SH		DEFINED	3		225,800	
PROFESSIONAL DETAILING INC	EQUITY	74312N107	519	20,000	SH		DEFINED	2		20,000	
PROFIT RECOVERY GROUP INT INC	EQUITY	743168106	63,550	1,424,100	SH		DEFINED	3		1,395,050	29,050
PROGRESSIVE CORP OHIO	EQUITY	743315103	2,534	30,920	SH		DEFINED	1		30,920	
PROGRESSIVE CORP OHIO	EQUITY	743315103	1,348	16,500	SH		DEFINED	2		16,500	
PROLOGIS TRUST	EQUITY	743410300	1,428	59,000	SH		DEFINED	4		59,000	
PROLOGIS TRUST	EQUITY	743410102	29,944	1,586,440	SH		DEFINED	3		1,308,310	278,130
PROMUS HOTEL CORP	EQUITY	74342P106	241	7,400	SH		DEFINED	1		7,400	
PROTECTIVE LIFE CORP	EQUITY	743674103	2,021	69,700	SH		DEFINED	1		69,700	
PROTECTIVE LIFE CORP	EQUITY	743674103	334	11,500	SH		DEFINED	2		11,500	
PROVIDENT FINANCIAL GROUP INC	EQUITY	743866105	135	3,700	SH		DEFINED	1		3,700	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1,196	15,100	SH		DEFINED	1		15,100	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1,307	16,500	SH		DEFINED	2		16,500	
PROXIM INC	EQUITY	744284100	3,575	77,800	SH		DEFINED	2		77,800	
PSINET INC	EQUITY	74437C101	377	10,500	SH		DEFINED	2		10,500	
PSS WORLD MEDICAL INC	EQUITY	69366A100	53	5,900	SH		DEFINED	1		5,900	
PUBLIC SERVICE CO N MEX	EQUITY	744499104	66	3,600	SH		DEFINED	1		3,600	
PUBLIC SERVICE ENTERPRISE GROUP	EQUITY	744573106	336	8,700	SH		DEFINED	1		8,700	
PUBLIC STORAGE INC	EQUITY	74460D109	96	3,800	SH		DEFINED	2		3,800	
PUBLIC STORAGE INC	EQUITY	74460D109	17,365	689,422	SH		DEFINED	3		579,796	109,626
PUGET SOUND ENERGY INC	EQUITY	745332106	171	7,600	SH		DEFINED	1		7,600	
PULITZER INC	EQUITY	745769109	123	2,700	SH		DEFINED	2		2,700	

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PULTE CORP	EQUITY	745867101	35	1,600	SH		DEFINED	1		1,600	
PULTE CORP	EQUITY	745867101	100	4,600	SH		DEFINED	2		4,600	
QLOGIC CORP	EQUITY	747277101	223	3,200	SH		DEFINED	1		3,200	
QLOGIC CORP	EQUITY	747277101	384	5,500	SH		DEFINED	2		5,500	
QLT PHOTOTHERA- PEUTICS	EQUITY	746927102	3,152	41,300	SH		DEFINED	2		41,300	
QRS CORP	EQUITY	74726X105	1,600	25,000	SH		DEFINED	2		25,000	
QUAKER OATS CO	EQUITY	747402105	297	4,800	SH		DEFINED	1		4,800	
QUALCOMM INC	EQUITY	747525103	984	5,200	SH		DEFINED	1		5,200	
QUALCOMM INC	EQUITY	747525103	25,710	135,935	SH		DEFINED	2		135,935	
QUANTUM CORP	EQUITY	747906204	217	15,400	SH		DEFINED	1		15,400	
QUANTUM CORP	EQUITY	747906303	72	9,700	SH		DEFINED	2		9,700	
QUANTUM CORP	CORPBOND	747906AC9	264	3,000	PRN		DEFINED	1		3,000	
QUESTAR CORP	EQUITY	748356102	580	32,000	SH		DEFINED	1		32,000	
QUESTRON TECHNOLOGY INC	EQUITY	748372117	39	54,400	SH		DEFINED	4		54,400	
QUINTILES TRANSPOR- TATION CORP	EQUITY	748767100	185	9,700	SH		DEFINED	1		9,700	
QUOKKA SPORTS INC	EQUITY	749077103	17	2,500	SH		DEFINED	1		2,500	
QUORUM HEALTH GROUP INC	EQUITY	749084109	43	6,100	SH		DEFINED	1		6,100	
QUOTESMITH.COM INC	EQUITY	749117107	278	39,000	SH		DEFINED	1		39,000	
QWEST COMMUNICATIONS INTL INC	EQUITY	749121109	618	20,900	SH		DEFINED	2		20,900	
RADCOM LTD	EQUITY	M81873107	297	10,800	SH		DEFINED	2		10,800	
RADIAN GROUP INC	EQUITY	750236101	481	11,199	SH		DEFINED	2		11,199	
RADIAN GROUP INC	EQUITY	750236101	30,215	703,700	SH		DEFINED	3		687,400	16,300
RALCORP HOLDINGS INC NEW	EQUITY	751028101	156	8,800	SH		DEFINED	2		8,800	
RALSTON PURINA CO	EQUITY	751277302	318	11,400	SH		DEFINED	1		11,400	
RALSTON PURINA CO	EQUITY	751277401	1,391	29,600	SH		DEFINED	2		29,600	
RANBAXY LABORATORIES -GRD	EQUITY	4720423	600	25,000	SH		DEFINED	1		25,000	
RATIONAL SOFTWARE CORP	EQUITY	75409P202	220	7,500	SH		DEFINED	1		7,500	
RATIONAL SOFTWARE CORP	EQUITY	75409P202	483	16,600	SH		DEFINED	2		16,600	
RAYMOND JAMES FINAN- CIAL INC	EQUITY	754730109	1,138	57,100	SH		DEFINED	2		57,100	
RAYONIER INC	EQUITY	754907103	105	2,500	SH		DEFINED	1		2,500	
RAYTHEON CO	EQUITY	755111309	291	6,000	SH		DEFINED	2		6,000	
RAYTHEON CO	EQUITY	755111408	571	11,500	SH		DEFINED	1		11,500	
RCM TECHNOLOGIES INC	EQUITY	749360400	669	62,500	SH		DEFINED	2		62,500	
READERS DIGEST ASSOCIATION INC	EQUITY	755267101	790	27,000	SH		DEFINED	1		27,000	
REAL NETWORKS INC	EQUITY	75605L104	4,275	40,900	SH		DEFINED	2		40,900	
RECKSON ASSOCIATES REALTY CORP	EQUITY	75621K106	12,758	613,000	SH		DEFINED	3		500,100	112,900
RECKSON ASSOCIATES REALTY CORP	EQUITY	75621K205	8,079	400,200	SH		DEFINED	4		400,200	
RED HAT INC	EQUITY	756577102	48	500	SH		DEFINED	1		500	
RED HAT INC	EQUITY	756577102	2,160	22,500	SH		DEFINED	2		22,500	
REDBACK NETWORKS INC	EQUITY	757209101	2,030	18,800	SH		DEFINED	2		18,800	
REEBOK INTERNATIONAL LTD	EQUITY	758110100	26	2,400	SH		DEFINED	1		2,400	
REEBOK INTERNATIONAL LTD	EQUITY	758110100	406	38,000	SH		DEFINED	2		38,000	
REGAL BELOIT CORP	EQUITY	758750103	149	7,200	SH		DEFINED	2		7,200	
REGENCY REALTY CORP	EQUITY	758939102	9,647	459,400	SH		DEFINED	3		384,600	74,800
REGIONS FINANCIAL CORP	EQUITY	758940100	237	7,900	SH		DEFINED	1		7,900	
REGIONS FINANCIAL CORP	EQUITY	758940100	263	8,800	SH		DEFINED	2		8,800	

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REGIS CORP MINN REINSURANCE GROUP	EQUITY	758932107	20,495	1,064,650	SH		DEFINED	3		1,047,250	17,400
AMER INC	EQUITY	759351109	1,386	53,952	SH		DEFINED	2		53,952	
RELIANT ENERGY INC	EQUITY	75952J108	309	11,426	SH		DEFINED	1		11,426	
RELIANTSTAR FINANCIAL CORP	EQUITY	75952U103	266	8,000	SH		DEFINED	1		8,000	
REMEC INC	EQUITY	759543101	234	17,000	SH		DEFINED	2		17,000	
RENAISSANCE RE HOLDINGS LTD	EQUITY	G7496G103		25,000	SH		DEFINED	1		25,000	
RENAISSANCE RE HOLDINGS LTD	EQUITY	G7496G103	45	1,300	SH		DEFINED	2		1,300	
RENT WAY INC	CORPBOND	76009UAB0	10,073	6,894,000	PRN		DEFINED	4		6,894,000	
REPUBLIC NEW YORK CORP	EQUITY	760719104	283	4,600	SH		DEFINED	1		4,600	
REPUBLIC SEC FINL CORP	EQUITY	760758102	170	20,000	SH		DEFINED	2		20,000	
REPUBLIC SERVICES INC	EQUITY	760759100	365	33,600	SH		DEFINED	2		33,600	
RES-CARE INC	CORPBOND	760943AC4	3,742	3,756,000	PRN		DEFINED	4		3,756,000	
REYNOLDS & REYNOLDS CO	EQUITY	761695105	143	7,000	SH		DEFINED	1		7,000	
REYNOLDS METALS CO	EQUITY	761763101	139	2,300	SH		DEFINED	1		2,300	
REYNOLDS METALS CO	EQUITY	761763101	453	7,500	SH		DEFINED	2		7,500	
REYNOLDS R J TOBACCO HOLDINGS INC	EQUITY	76182K105	257	9,532	SH		DEFINED	1		9,532	
RH DONNELLEY CORP	EQUITY	74955W307	86	4,600	SH		DEFINED	2		4,600	
RHYTHMS NETCONNECTIONS INC	EQUITY	762430205	1,484	43,000	SH		DEFINED	2		43,000	
RITCHIE BROS AUCTIONEERS INC	EQUITY	767744105	532	14,000	SH		DEFINED	2		14,000	
RITE AID CORP	EQUITY	767754104	138	10,000	SH		DEFINED	1		10,000	
RITE AID CORP	EQUITY	767754104	464	33,600	SH		DEFINED	2		33,600	
RIVERVIEW BANCORP INC	EQUITY	769397100	168	14,000	SH		DEFINED	2		14,000	
RIVIERA HOLDINGS CORP	EQUITY	769627100	3,058	756,920	SH		DEFINED	1		756,920	
ROBBINS & MEYERS INC	CORPBOND	770196AA1	463	572,000	PRN		DEFINED	4		572,000	
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	195	8,200	SH		DEFINED	1		8,200	
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	175	7,300	SH		DEFINED	2		7,300	
ROCKWELL INTERNATIONAL CORP	EQUITY	773903109	410	7,800	SH		DEFINED	1		7,800	
ROGERS COMMUNICATIONS INC	EQUITY	775109200	158	9,400	SH		DEFINED	2		9,400	
ROGERS COMMUNICATIONS INC	EQUITY	775109960	312	18,420	SH		DEFINED	2		18,420	
ROHM & HAAS CO	EQUITY	775371107	316	8,753	SH		DEFINED	1		8,753	
ROLLINS INC	EQUITY	775711104	46	3,000	SH		DEFINED	1		3,000	
ROMAC INTL INC	EQUITY	775835101	253	30,500	SH		DEFINED	2		30,500	
ROPER INDS	EQUITY	776696106	268	7,000	SH		DEFINED	2		7,000	
ROSS STORES INC	EQUITY	778296103	165	8,200	SH		DEFINED	1		8,200	
ROSS STORES INC	EQUITY	778296103	33,468	1,663,000	SH		DEFINED	3		1,623,000	40,000
ROSTELECOM OPEN JT STOCK LNG DST	EQUITY	778529107	69	14,900	SH		DEFINED	4		14,900	
ROUSE CO	EQUITY	779273309	236	6,600	SH		DEFINED	4		6,600	
ROUSE CO	EQUITY	779273101	173	7,500	SH		DEFINED	2		7,500	
ROUSE CO	EQUITY	779273101	17,917	779,000	SH		DEFINED	3		651,500	127,500
ROUSE CO	EQUITY	779273309	14	400	SH		DEFINED	2		400	
ROWAN COMPANIES INC	EQUITY	779382100	46	2,800	SH		DEFINED	1		2,800	
ROWAN COMPANIES INC	EQUITY	779382100	650	40,000	SH		DEFINED	2		40,000	
ROYAL BNAKK CDA MONTREAL QUE	EQUITY	780087953	27	640	SH		DEFINED	2		640	
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	1,242	27,600	SH		DEFINED	2		27,600	
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T111	31,239	223,315	SH		DEFINED	4		223,315	
ROYAL DUTCH PETRO CO	EQUITY	780257804	4,554	77,100	SH		DEFINED	1		77,100	

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ROYAL DUTCH PETRO CO	EQUITY	780257804	17,102	289,553	SH		DEFINED	2		289,553		
RPM INC OHIO	EQUITY	749685103	115	9,400	SH		DEFINED	1		9,400		
RPM INC OHIO	EQUITY	749685103	537	44,100	SH		DEFINED	2		44,100		
RUDDICK CORP	EQUITY	781258108	65	4,100	SH		DEFINED	1		4,100		
RUDDICK CORP	EQUITY	781258108	17	1,100	SH		DEFINED	2		1,100		
RUSSELL CORP	EQUITY	782352108	21	1,500	SH		DEFINED	1		1,500		
RYANS FAMILY STEAK HOUSES INC	EQUITY	783519101	43	4,800	SH		DEFINED	2		4,800		
RYDER SYSTEMS INC	EQUITY	783549108	51	2,500	SH		DEFINED	1		2,500		
RYERSON TULL INC	EQUITY	78375P107	44	1,900	SH		DEFINED	1		1,900		
S3 INC	EQUITY	784849101	11,128	1,066,200	SH		DEFINED	3		1,066,200		
S3 INC	CORPBOND	784849AC5	358	400,000	PRN		DEFINED	3		400,000		
SABA PETE CO	CORPBOND	785152AA7	1,513	1,739,000	PRN		DEFINED	4		1,739,000		
SABRATEK CORP	CORPBOND	78571UAA6	216	800,000	PRN		DEFINED	4		800,000		
SAFECO CORP	EQUITY	786429100	157	5,600	SH		DEFINED	1		5,600		
SAFEGUARD SCIEN-TIFICS INC	EQUITY	786449108	714	10,500	SH		DEFINED	2		10,500		
SAFeway INC NEW	EQUITY	786514208	662	17,400	SH		DEFINED	1		17,400		
SAKS INCORPORATED	EQUITY	79377W108	197	13,000	SH		DEFINED	1		13,000		
SAN JUAN BASIN REALTY TRUST	EQUITY	798241105	1,595	179,690	SH		DEFINED	3		179,690		
SANMINA CORP	EQUITY	800907107	395	5,100	SH		DEFINED	1		5,100		
SANMINA CORP	EQUITY	800907107	224	2,900	SH		DEFINED	2		2,900		
SANTA FE SNYDER CORP	EQUITY	80218K105	145	16,100	SH		DEFINED	1		16,100		
SANTA FE SNYDER CORP	EQUITY	80218K105	4,950	550,000	SH		DEFINED	3		550,000		
SAP AKTIENGESELL-SCHAFT	EQUITY	803054204	985	26,100	SH		DEFINED	2		26,100		
SAPIENT CORP	EQUITY	803062108	547	5,800	SH		DEFINED	2		5,800		
SARA LEE CORP	EQUITY	803111103	781	35,400	SH		DEFINED	1		35,400		
SAVILLE SYSTEMS PLC	EQUITY	805174109	192	13,100	SH		DEFINED	2		13,100		
SBC COMMUNICATIONS INC	EQUITY	78387G103	21,970	430,258	SH		DEFINED	1		430,258		
SBC COMMUNICATIONS INC	EQUITY	78387G103	2,048	40,100	SH		DEFINED	2		40,100		
SBA COMMUNICATIONS INC	EQUITY	78388J106	3,937	362,000	SH		DEFINED	3		362,000		
SCANA CORP	EQUITY	805898103	223	9,200	SH		DEFINED	1		9,200		
SCANA CORP	EQUITY	805898103	140	5,800	SH		DEFINED	2		5,800		
SCHERING PLOUGH CORP	EQUITY	806605101	26,166	599,800	SH		DEFINED	1		599,800		
SCHERING PLOUGH CORP	EQUITY	806605101	6,490	148,775	SH		DEFINED	2		148,775		
SCHLUMBERGER LTD	EQUITY	806857108	21,859	350,800	SH		DEFINED	1		350,800		
SCHLUMBERGER LTD	EQUITY	806857108	14,870	238,636	SH		DEFINED	2		238,636		
SCHOLASTIC CORP	EQUITY	807066105	70	1,400	SH		DEFINED	1		1,400		
SCHULMAN A INC	EQUITY	808194104	57	3,300	SH		DEFINED	1		3,300		
SCHULMAN A INC	EQUITY	808194104	575	33,700	SH		DEFINED	2		33,700		
SCHWAB CHARLES CORP NEW	EQUITY	808513105	950	28,400	SH		DEFINED	1		28,400		
SCHWAB CHARLES CORP NEW	EQUITY	808513105	4,960	147,250	SH		DEFINED	2		147,250		
SCI SYSTEMS INC	EQUITY	783890106	289	6,500	SH		DEFINED	1		6,500		
SCI SYSTEMS INC	EQUITY	783890106	644	14,500	SH		DEFINED	2		14,500		
SCIENT CORP	EQUITY	80864H109	13	200	SH		DEFINED	2		200		
SCIENTIFIC ATLANTA INC	EQUITY	808655104	129	2,600	SH		DEFINED	1		2,600		
SCIENTIFIC ATLANTA INC	EQUITY	808655104	986	19,900	SH		DEFINED	2		19,900		
SCIENTIFIC ATLANTA INC	EQUITY	808655104	10,740	216,700	SH		DEFINED	3		192,900		23,800

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									SOLE	SHARED	NONE
SCIENTIFIC LEARNING CORP	EQUITY	808760102	1,173	70,000	SH		DEFINED	3		70,000	
SDL INC	EQUITY	784076101	29,151	382,000	SH		DEFINED	3		373,800	8,200
SEACOAST FINL SVCS CORP	EQUITY	81170Q106	200	20,000	SH		DEFINED	2		20,000	
SEACOR SMIT INC	CORPBOND	811904AE1	418	431,000	PRN		DEFINED	4		431,000	
SEAGATE TECHNOLOGY	EQUITY	811804103	273	8,900	SH		DEFINED	1		8,900	
SEAGRAM JOSEPH E & SONS INC	CORPBOND	811845AH9	220	262,000	PRN		DEFINED	4		262,000	
SEAGRAM LTD	EQUITY	811850106	628	13,800	SH		DEFINED	1		13,800	
SEAGRAM LTD	EQUITY	811850205	3,483	75,000	SH		DEFINED	1		75,000	
SEAGRAM LTD	EQUITY	811850205	10,838	235,600	SH		DEFINED	4		235,600	
SEALED AIR CORP NEW	EQUITY	81211K100	121	2,357	SH		DEFINED	1		2,357	
SEALED AIR CORP NEW	EQUITY	81211K100	954	18,600	SH		DEFINED	2		18,600	
SEALED AIR CORP NEW	EQUITY	81211K209	18,219	359,000	SH		DEFINED	4		359,000	
SEARS ROEBUCK & CO	EQUITY	812387108	449	14,300	SH		DEFINED	1		14,300	
SEARS ROEBUCK & CO	EQUITY	812387108	449	14,300	SH		DEFINED	2		14,300	
SEMA GROUP	EQUITY	017285008	262	21,430	SH		DEFINED	2		21,430	
SEMINIS INC	EQUITY	816658108	380	46,000	SH		DEFINED	2		46,000	
SEMPRA ENERGY	EQUITY	816851109	163	7,852	SH		DEFINED	1		7,852	
SENSORMATIC ELEC-TRONICS CORP	EQUITY	817265200	2,210	110,500	SH		DEFINED	4		110,500	
SENSORMATIC ELEC-TRONICS CORP	EQUITY	817265101	82	6,500	SH		DEFINED	1		6,500	
SEPRACOR INC	EQUITY	817315104	219	2,900	SH		DEFINED	1		2,900	
SEPRACOR INC	EQUITY	817315104	174	2,300	SH		DEFINED	2		2,300	
SEPRACOR INC	CORPBOND	817315AC8	427	250,000	PRN		DEFINED	4		250,000	
SEPRACOR INC	CORPBOND	817315AE4	5,665	3,315,000	PRN		DEFINED	4		3,315,000	
SEQUA CORP	EQUITY	817320104	44	700	SH		DEFINED	1		700	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	96	9,100	SH		DEFINED	1		9,100	
SFX ENTERTAINMENT INC	EQUITY	784178105	51,612	1,685,300	SH		DEFINED	3		1,627,700	57,600
SFX ENTERTAINMENT INC	EQUITY	784178105	458	15,000	SH		DEFINED	2		15,000	
SHARED MEDICAL SYSTEMS CORP	EQUITY	819486101	47	1,000	SH		DEFINED	1		1,000	
SHARED MEDICAL SYSTEMS CORP	EQUITY	819486101	837	17,900	SH		DEFINED	2		17,900	
SHAW INDUSTRIES INC	EQUITY	820286102	191	12,000	SH		DEFINED	1		12,000	
SHELL TRANSPORTATION & TRDG PLC	EQUITY	822703609	701	15,400	SH		DEFINED	2		15,400	
SHERWIN WILLIAMS CO	EQUITY	824348106	128	6,100	SH		DEFINED	1		6,100	
SHERWOOD BRANDS INC	EQUITY	82437L112	3	12,300	SH		DEFINED	4		12,300	
SHIRE PHARMACEUTICALS GROUP PLC	EQUITY	82481R106	328	11,400	SH		DEFINED	2		11,400	
SHOPKO STORES INC	EQUITY	824911101	435	15,000	SH		DEFINED	2		15,000	
SIEBEL SYSTEMS INC	EQUITY	826170102	546	8,200	SH		DEFINED	1		8,200	
SIEBEL SYSTEMS INC	EQUITY	826170102	1,339	20,100	SH		DEFINED	2		20,100	
SIERRA HEALTH SERVICES INC	EQUITY	826322109	110	10,900	SH		DEFINED	2		10,900	
SIERRA PACIFIC RESOURCES NEW	EQUITY	826428104	151	6,800	SH		DEFINED	1		6,800	
SIERRA PACIFIC RESOURCES NEW	EQUITY	826428104	353	15,867	SH		DEFINED	2		15,867	
SIGMA ALDRICH CORP	EQUITY	826552101	117	3,700	SH		DEFINED	1		3,700	
SILICON GRAPHICS INC	EQUITY	827056102	70	6,400	SH		DEFINED	1		6,400	
SILICON GRAPHICS INC	CORPBOND	827056AC6	457	5,500	PRN		DEFINED	1		5,500	
SIMON PROPERTY GROUP INC NEW	EQUITY	828806109	19,917	887,650	SH		DEFINED	3		729,350	158,300
SINCLAIR BROADCAST GROUP INC	EQUITY	829226109	640	70,600	SH		DEFINED	2		70,600	
SK TELECOM LTD	EQUITY	78440P108	102	9,900	SH		DEFINED	2		9,900	

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SL GREEN REALTY CORP	EQUITY	78440X101	8,417	410,600	SH		DEFINED	3		344,300	66,300
SLM HOLDING CORP	EQUITY	78442A109	13	300	SH		DEFINED	1		300	
SLM HOLDING CORP	EQUITY	78442A109	1,131	26,300	SH		DEFINED	2		26,300	
SMITH CORONA CORP	EQUITY	831858204	1	785	SH		DEFINED	1		785	
SMITH INTERNATIONAL INC	EQUITY	832110100	174	4,300	SH		DEFINED	1		4,300	
SMITH INTERNATIONAL INC	EQUITY	832110100	5,812	143,500	SH		DEFINED	2		143,500	
SMITH INTERNATIONAL INC	EQUITY	832110100	4,658	115,000	SH		DEFINED	3		115,000	
SMITHKLINE BEECHAM P L C	EQUITY	832378301	1,176	20,400	SH		DEFINED	2		20,400	
SMUCKER J M CO	EQUITY	832696108	42	2,000	SH		DEFINED	1		2,000	
SNAP-ON INC	EQUITY	833034101	111	3,400	SH		DEFINED	1		3,400	
SNYDER COMMUNICA-TIONS INC	EQUITY	832914105	96	6,300	SH		DEFINED	1		6,300	
SOCIEDAD QUIMICA MINERA DE CHILE	EQUITY	833635105	1,515	51,130	SH		DEFINED	1		51,130	
SODEXHO MARIOTT SERVICES INC	EQUITY	833793102	141	8,272	SH		DEFINED	1		8,272	
SOFTWORKS INC	EQUITY	83404P102	51	10,000	SH		DEFINED	2		10,000	
SOLA INTL INC	EQUITY	834092108	388	25,000	SH		DEFINED	2		25,000	
SOLETRON CORP	EQUITY	834182107	589	8,200	SH		DEFINED	1		8,200	
SOLETRON CORP	EQUITY	834182107	776	10,800	SH		DEFINED	2		10,800	
SOLUTIA INC	EQUITY	834376105	172	9,600	SH		DEFINED	1		9,600	
SONAT INC	EQUITY	835415100	135	3,400	SH		DEFINED	1		3,400	
SONAT INC	EQUITY	835415100	4	100	SH		DEFINED	2		100	
SONOCO PRODUCTS CO	EQUITY	835495102	198	8,690	SH		DEFINED	1		8,690	
SONY CORP	EQUITY	835699307	21,384	142,500	SH		DEFINED	2		142,500	
SOTHEBYS HOLDINGS INC	EQUITY	835898107	132	5,100	SH		DEFINED	1		5,100	
SOTHEBYS HOLDINGS INC	EQUITY	835898107	1,822	70,600	SH		DEFINED	2		70,600	
SOUTHDOWN INC	EQUITY	841297104	177	3,300	SH		DEFINED	1		3,300	
SOUTHERN CO	EQUITY	842587107	651	25,300	SH		DEFINED	1		25,300	
SOUTHERN CO	EQUITY	842587107	165	6,400	SH		DEFINED	2		6,400	
SOUTHERN PERU COPPER CORP	EQUITY	843611104	219	13,000	SH		DEFINED	1		13,000	
SOUTHTRUST CORP	EQUITY	844730101	244	6,800	SH		DEFINED	1		6,800	
SOUTHWEST AIRLINES CO	EQUITY	844741108	274	18,037	SH		DEFINED	1		18,037	
SOUTHWEST AIRLINES CO	EQUITY	844741108	470	30,920	SH		DEFINED	2		30,920	
SOUTHWEST BANCOR-PORATION TEX	EQUITY	84476R109	133	7,700	SH		DEFINED	2		7,700	
SOVEREIGN BANCORP INC	EQUITY	845905108	145	15,900	SH		DEFINED	1		15,900	
SPARTECH CORP	EQUITY	847220209	10,945	373,400	SH		DEFINED	3		361,900	11,500
SPEEDWAY MOTORSPORTS INC	EQUITY	847788106	22,111	510,500	SH		DEFINED	3		491,100	19,400
SPEEDWAY MOTORSPORTS INC	EQUITY	847788106	949	21,900	SH		DEFINED	2		21,900	
SPIEGEL INC	EQUITY	848457107	304	30,000	SH		DEFINED	3		30,000	
SPIEGEL INC	EQUITY	848457107	151	15,000	SH		DEFINED	2		15,000	
SPIEKER PROPERTIES INC	EQUITY	848497103	201	5,800	SH		DEFINED	3		5,800	
SPINNAKER EXPLOR-ATION CO	EQUITY	84855W109	7,150	550,000	SH		DEFINED	3		550,000	
SPLASH TECHNOLOGY HLDGS INC	EQUITY	848623104	165	27,000	SH		DEFINED	2		27,000	
SPRINGS INDUSTRIES INC	EQUITY	851783100	24	700	SH		DEFINED	1		700	
SPRINT CORP	EQUITY	852061100	1,649	30,400	SH		DEFINED	1		30,400	
SPRINT CORP	EQUITY	852061506	1,174	15,750	SH		DEFINED	1		15,750	
SPRINT CORP	EQUITY	852061506	23,884	320,323	SH		DEFINED	2		320,323	
SPX CORP	EQUITY	784635104	245	2,700	SH		DEFINED	1		2,700	

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SPX CORP	EQUITY	784635104	399	4,400	SH		DEFINED	2		4,400	
ST JUDE MEDICAL INC	EQUITY	790849103	91	2,900	SH		DEFINED	1		2,900	
ST PAUL BANCORP INC	EQUITY	792848103	12,892	563,600	SH		DEFINED	3		552,600	11,000
ST PAUL CAP LLC	EQUITY	792856205	3,512	65,045	SH		DEFINED	4		65,045	
ST PAUL COMPANIES INC	EQUITY	792860108	226	8,200	SH		DEFINED	1		8,200	
STAMPS COM INC	EQUITY	852857101	1,155	33,200	SH		DEFINED	2		33,200	
STANCORP FINL GROUP INC	EQUITY	852891100	136	6,100	SH		DEFINED	2		6,100	
STANDARD AUTOMOTIVE CORP	EQUITY	853097202	991	79,300	SH		DEFINED	4		79,300	
STANDARD REGISTER CO	EQUITY	853887107	59	2,500	SH		DEFINED	1		2,500	
STANDARD REGISTER CO	EQUITY	853887107	92	3,900	SH		DEFINED	2		3,900	
STANLEY WORKS	EQUITY	854616109	264	10,500	SH		DEFINED	1		10,500	
STANLEY WORKS	EQUITY	854616109	78	3,100	SH		DEFINED	2		3,100	
STAPLES INC	EQUITY	855030102	350	16,050	SH		DEFINED	1		16,050	
STARBUCKS CORP	EQUITY	855244109	401	16,200	SH		DEFINED	1		16,200	
STATE STREET CORP	EQUITY	857477103	401	6,200	SH		DEFINED	1		6,200	
STATE STREET CORP	EQUITY	857477103	343	5,300	SH		DEFINED	2		5,300	
STATEN IS BANCORP INC	EQUITY	857550107	124	6,600	SH		DEFINED	2		6,600	
STEINER LEISURE LTD	EQUITY	P8744Y102	302	12,100	SH		DEFINED	2		12,100	
STEINWAY MUSICAL INSTRUMENTS INC	EQUITY	858495104	37,599	1,801,131	SH		DEFINED	1		1,801,131	
STERIS CORP	EQUITY	859152100	81	5,900	SH		DEFINED	1		5,900	
STERIS CORP	EQUITY	859152100	199	14,500	SH		DEFINED	2		14,500	
STERLING COMMERCE INC	EQUITY	859205106	156	8,400	SH		DEFINED	1		8,400	
STERLING COMMERCE INC	EQUITY	859205106	265	14,300	SH		DEFINED	2		14,300	
STERLING SOFTWARE INC	EQUITY	859547101	148	7,400	SH		DEFINED	1		7,400	
STERLING SOFTWARE INC	EQUITY	859547101	954	47,700	SH		DEFINED	2		47,700	
STEWART & STEVENSON SERVICES INC	EQUITY	860342104	38	2,900	SH		DEFINED	1		2,900	
STEWART & STEVENSON SERVICES INC	EQUITY	860342104	206	16,000	SH		DEFINED	2		16,000	
STEWART ENTERPRISES INC	EQUITY	860370105	59	9,800	SH		DEFINED	1		9,800	
STEWART INFORMATION SVCS CORP	EQUITY	860372101	505	27,600	SH		DEFINED	2		27,600	
STMICROELECTRONICS NV	EQUITY	861012102	1,318	17,800	SH		DEFINED	1		17,800	
STMICROELECTRONICS NV	EQUITY	861012102	622	8,400	SH		DEFINED	2		8,400	
STMICROELECTRONICS NV	CORPBOND	861012AA0	22,082	16,165,000	PRN		DEFINED	4		16,165,000	
STONE ENERGY CORP	EQUITY	861642106	4,830	94,700	SH		DEFINED	3		94,700	
STORAGE TECHNOLOGY CORP	EQUITY	862111200	174	9,000	SH		DEFINED	1		9,000	
STORAGE USA INC	EQUITY	861907103	2,200	80,000	SH		DEFINED	1		80,000	
STORAGE USA INC	EQUITY	861907103	12,722	462,600	SH		DEFINED	3		386,200	76,400
STRIDE RITE CORP	EQUITY	863314100	40	5,700	SH		DEFINED	2		5,700	
STRUCTURAL DYNAMICS RES CORP	EQUITY	863555108	44	2,900	SH		DEFINED	1		2,900	
STRYKER CORP	EQUITY	863667101	440	8,600	SH		DEFINED	1		8,600	
STUDENT LOAN CORP	EQUITY	78442A109	211	4,900	SH		DEFINED	1		4,900	
STUDENT LOAN CORP	EQUITY	863902102	802	19,600	SH		DEFINED	2		19,600	
SUIZA FOODS CORP	EQUITY	865077101	120	3,200	SH		DEFINED	1		3,200	
SUIZA FOODS CORP	EQUITY	865077101	120	3,200	SH		DEFINED	2		3,200	
SUMMIT BANCORP	EQUITY	866005101	211	6,500	SH		DEFINED	1		6,500	
SUMMIT BANCORP	EQUITY	866005101	8,486	261,600	SH		DEFINED	2		261,600	
SUMMIT PPTYS INC	EQUITY	866239106	439	22,000	SH		DEFINED	2		22,000	

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SUN COMMUNITIES INC	EQUITY	866674104	1,051	31,800	SH		DEFINED	3		31,800	
SUN HEALTHCARE GROUP INC	CORPBOND	866933AA2	17	1,546,000	PRN		DEFINED	4		1,546,000	
SUN INC	CORPBOND	866762AG2	534	534,000	PRN		DEFINED	4		534,000	
SUN MICROSYSTEMS INC	EQUITY	866810104	2,558	27,500	SH		DEFINED	1		27,500	
SUN MICROSYSTEMS INC	EQUITY	866810104	2,659	28,592	SH		DEFINED	2		28,592	
SUNBEAM CORP	CORPBOND	867071AA0	1,183	6,958,000	PRN		DEFINED	4		6,958,000	
SUNGARD DATA SYSTEMS INC	EQUITY	867363103	268	10,200	SH		DEFINED	1		10,200	
SUNGARD DATA SYSTEMS INC	EQUITY	867363103	466	17,700	SH		DEFINED	2		17,700	
SUNGARD DATA SYSTEMS INC	EQUITY	867363103	83,545	3,175,096	SH		DEFINED	3		3,052,996	122,100
SUNGLASS HUT INTERNATIONAL INC	EQUITY	86736F106	3,536	335,200	SH		DEFINED	2		335,200	
SUNOCO INC	EQUITY	86764P109	66	2,400	SH		DEFINED	1		2,400	
SUNRISE ASSISTED LIVING INC	EQUITY	86768K106	1,339	50,400	SH		DEFINED	2		50,400	
SUNRISE MEDICAL INC	EQUITY	867910101	53	8,800	SH		DEFINED	2		8,800	
SUNTERRA CORP	EQUITY	86787D109	660	55,600	SH		DEFINED	2		55,600	
SUNTRUST BANKS INC	EQUITY	867914103	671	10,200	SH		DEFINED	1		10,200	
SUPERGEN INC	EQUITY	868059106	459	20,000	SH		DEFINED	2		20,000	
SUPERIOR INDUSTRIES INTL INC	EQUITY	868168105	67	2,400	SH		DEFINED	1		2,400	
SUPERIOR INDUSTRIES INTL INC	EQUITY	868168105	493	17,600	SH		DEFINED	2		17,600	
SUPERVALUE INC	EQUITY	868536103	86	3,900	SH		DEFINED	1		3,900	
SURGE COMPONENTS INC NY	EQUITY	868908112	21	48,600	SH		DEFINED	4		48,600	
SWIFT TRANSPORTATION CO	EQUITY	870756103	112	5,700	SH		DEFINED	1		5,700	
SWIFT TRANSPORTATION CO	EQUITY	870756103	676	34,350	SH		DEFINED	2		34,350	
SWIFT TRANSPORTATION CO	EQUITY	870756103	19,751	1,003,225	SH		DEFINED	3		977,800	25,425
SYBRON INTERNATIONAL CORP	EQUITY	87114F106	247	9,200	SH		DEFINED	1		9,200	
SYBRON INTERNATIONAL CORP	EQUITY	87114F106	473	17,600	SH		DEFINED	2		17,600	
SYLVAN LEARNING SYSTEMS INC	EQUITY	871399101	233	12,000	SH		DEFINED	2		12,000	
SYLVAN LEARNING SYSTEMS INC	EQUITY	871399101	89	4,600	SH		DEFINED	1		4,600	
SYMANTEC CORP	EQUITY	871503108	180	5,000	SH		DEFINED	1		5,000	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	266	7,900	SH		DEFINED	1		7,900	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	422	12,550	SH		DEFINED	2		12,550	
SYNOPSYS INC	EQUITY	871607107	354	6,300	SH		DEFINED	1		6,300	
SYNOPSYS INC	EQUITY	871607107	1,454	25,900	SH		DEFINED	2		25,900	
SYNOVUS FINANCIAL CORP	EQUITY	87161C105	168	9,000	SH		DEFINED	1		9,000	
SYSCO CORP	EQUITY	871829107	1,367	39,000	SH		DEFINED	1		39,000	
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	338	26,900	SH		DEFINED	2		26,900	
TAIWAN FUND INC	EQUITY	874036106	4,143	228,600	SH		DEFINED	1		228,600	
TAIWAN SEMICONDUCTOR MFG LTD	EQUITY	874039100	378	12,800	SH		DEFINED	1		12,800	
TALBOTS INC	EQUITY	874161102	5,379	119,700	SH		DEFINED	2		119,700	
TANDY CORP	EQUITY	875382103	382	7,400	SH		DEFINED	1		7,400	
TANDY CORP	EQUITY	875382103	4,109	79,500	SH		DEFINED	2		79,500	
TANDY CORP	EQUITY	875382103	18,664	361,100	SH		DEFINED	3		329,400	31,700
TBA ENTERTAINMENT CORP	EQUITY	872173117	18	24,900	SH		DEFINED	4		24,900	
TCF FINANCIAL CORP	EQUITY	872275102	217	7,600	SH		DEFINED	1		7,600	
TECH DATA CORP	EQUITY	878237106	107	4,600	SH		DEFINED	1		4,600	
TECH DATA CORP	EQUITY	878237106	170	7,300	SH		DEFINED	2		7,300	
TECO ENERGY INC	EQUITY	872375100	241	11,400	SH		DEFINED	1		11,400	

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TECUMSEH PRODUCTS CO	EQUITY	878895200	80	1,600	SH		DEFINED	1		1,600	
TEKTRONIX INC	EQUITY	879131100	59	1,750	SH		DEFINED	1		1,750	
TEKTRONIX INC	EQUITY	879131100	235	7,000	SH		DEFINED	2		7,000	
TELE NORTE LESTE PARTICIPACOES S A	EQUITY	879246106	691	44,600	SH		DEFINED	1		44,600	
TELECOMUNICACOES BRASILEIRAS S A	EQUITY	879287100		15,500	SH		DEFINED	1		15,500	
TELECOMUNICACOES BRASILEIRAS S A	EQUITY	879287100		5,795	SH		DEFINED	2		5,795	
TELECOMUNICACOES BRASILEIRAS S A	EQUITY	879287308	1,775	24,700	SH		DEFINED	1		24,700	
TELECOMUNICACOES BRASILEIRAS S A	EQUITY	879287308	383	5,109	SH		DEFINED	2		5,109	
TELEFLEX INC	EQUITY	879369106	134	3,400	SH		DEFINED	1		3,400	
TELEFLEX INC	EQUITY	879369106	379	9,600	SH		DEFINED	2		9,600	
TELEFONICA DE ARGENTINA S A	EQUITY	879378206	71	2,690	SH		DEFINED	2		2,690	
TELEFONICA DE ARGENTINA S A	EQUITY	879378206	1,218	45,250	SH		DEFINED	1		45,250	
TELEFONICA DEL PERU S A	EQUITY	879384105	760	57,700	SH		DEFINED	1		57,700	
TELEFONOS DE MEXICO S A	EQUITY	879403780	5,863	85,870	SH		DEFINED	1		85,870	
TELEFONOS DE MEXICO S A	EQUITY	879403780	438	6,150	SH		DEFINED	2		6,150	
TELEPHONE & DATA SYSTEMS INC	EQUITY	879433100	480	5,400	SH		DEFINED	1		5,400	
TELESP PARTICIPACOES S A	EQUITY	87952K100	330	20,500	SH		DEFINED	1		20,500	
TELLABS INC	EQUITY	879664100	786	13,800	SH		DEFINED	1		13,800	
TELLABS INC	EQUITY	879664100	996	17,500	SH		DEFINED	2		17,500	
TEMPLE INLAND INC	EQUITY	879868107	122	2,000	SH		DEFINED	1		2,000	
TEMPLETON CHINA WORLD FUND INC	EQUITY	88018X102	235	33,600	SH		DEFINED	4		33,600	
TENET HEALTHCARE CORP	EQUITY	88033G100	191	10,900	SH		DEFINED	1		10,900	
TENET HEALTHCARE CORP	EQUITY	88033G100	609	34,700	SH		DEFINED	2		34,700	
TENNECO INC NEW	EQUITY	88037E101	114	6,700	SH		DEFINED	1		6,700	
TERADYNE INC	EQUITY	880770102	744	21,100	SH		DEFINED	2		21,100	
TERADYNE INC.	EQUITY	880770102	12,070	342,400	SH		DEFINED	1		342,400	
TESORO PETE CORP	EQUITY	881609408	11,430	721,600	SH		DEFINED	4		721,600	
TETRA TECH INC NEW	EQUITY	88162G103	208	12,500	SH		DEFINED	2		12,500	
TETRA TECHNOLOGIES INC NEW	EQUITY	88162G103	28,376	1,700,461	SH		DEFINED	3		1,663,428	37,033
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	508	10,100	SH		DEFINED	2		10,100	
TEXACO INC	EQUITY	881694103	1,529	24,228	SH		DEFINED	1		24,228	
TEXACO INC	EQUITY	881694103	814	12,900	SH		DEFINED	2		12,900	
TEXAS INSTRS INC	EQUITY	882508104	42,356	514,966	SH		DEFINED	2		514,966	
TEXAS INSTRUMENTS INC	EQUITY	882508104	2,352	28,600	SH		DEFINED	1		28,600	
TEXAS INSTRUMENTS INC	EQUITY	882508104	3,997	48,600	SH		DEFINED	3		48,600	
TEXAS UTILITIES CO	EQUITY	882848104	345	9,252	SH		DEFINED	1		9,252	
TEXAS UTILITIES CO	EQUITY	882848104	410	11,000	SH		DEFINED	2		11,000	
TEXTRON INC	EQUITY	883203101	487	6,300	SH		DEFINED	1		6,300	
THERMADYNE CORP	EQUITY	883434201	58	80,000	SH		DEFINED	1		80,000	
THERMO ELECTRON	EQUITY	883556102	82	6,100	SH		DEFINED	1		6,100	
THOMAS & BETTS CORP	EQUITY	884315102	92	1,800	SH		DEFINED	1		1,800	
TIBCO SOFTWARE INC	EQUITY	88632Q103	1,204	40,000	SH		DEFINED	3		40,000	
TICKETMASTER ONLINE CITYSEARCH	EQUITY	88633P203	2,736	113,100	SH		DEFINED	2		113,100	
TIDEWATER INC	EQUITY	886423102	125	4,900	SH		DEFINED	1		4,900	
TIFFANY & CO NEW	EQUITY	886547108	372	6,200	SH		DEFINED	1		6,200	
TIFFANY & CO NEW	EQUITY	886547108	20,271	338,200	SH		DEFINED	2		338,200	

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

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

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UNITED STATES CELL-ULAR CORP	EQUITY	911684AA6	35,596	54,507,000	SH		DEFINED	4		54,507,000		
UNITED STATES FILTER CORP NEW	CORPBOND	911843AF7	5,000	5,000,000	PRN		DEFINED	4		5,000,000		
UNITED STATIONERS INC	EQUITY	913004107	80	3,800	SH		DEFINED	2		3,800		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	19,283	325,104	SH		DEFINED	1		325,104		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	3,262	55,000	SH		DEFINED	2		55,000		
UNITRIN INC	EQUITY	913275103	226	6,500	SH		DEFINED	1		6,500		
UNITRIN INC	EQUITY	913275103	97	2,800	SH		DEFINED	2		2,800		
UNIVERSAL CORP VA	EQUITY	913456109	78	3,000	SH		DEFINED	1		3,000		
UNIVERSAL CORP VA	EQUITY	913456109	159	6,100	SH		DEFINED	2		6,100		
UNIVERSAL FOODS CORP	EQUITY	913538104	103	4,500	SH		DEFINED	1		4,500		
UNIVISION COMMUNI-CATIONS INC	EQUITY	914906102	749	9,200	SH		DEFINED	1		9,200		
UNIVISION COMMUNI-CATIONS INC	EQUITY	914906102	18,822	231,300	SH		DEFINED	2		231,300		
UNOCAL CORP	EQUITY	915289102	330	8,900	SH		DEFINED	1		8,900		
UNOCAL CORP	EQUITY	915289102	237	6,400	SH		DEFINED	2		6,400		
UNUMPROVIDENT CORP	EQUITY	91529Y106	62,465	2,121,942	SH		DEFINED	1		2,121,942		
UNUMPROVIDENT CORP	EQUITY	91529Y106	835	28,365	SH		DEFINED	2		28,365		
US AIRWAYS GROUP INC	EQUITY	911905107	68	2,600	SH		DEFINED	1		2,600		
US BANCORP	EQUITY	902973106	822	27,220	SH		DEFINED	1		5,349		
US BANCORP	EQUITY	902973106	1,081	35,800	SH		DEFINED	2		35,800		
USA NETWORKS INC	EQUITY	902984103	8,326	214,864	SH		DEFINED	1		214,864		
USA NETWORKS INC	EQUITY	902984103	3,119	80,500	SH		DEFINED	2		80,500		
USG CORP	EQUITY	903293405	210	4,400	SH		DEFINED	1		4,400		
USG CORP	EQUITY	903293405	950	20,000	SH		DEFINED	2		20,000		
UST INC	EQUITY	902911106	196	6,500	SH		DEFINED	1		6,500		
UST INC	EQUITY	902911106	6,178	204,652	SH		DEFINED	2		204,652		
USWEB CORP	EQUITY	917327108	2,450	71,400	SH		DEFINED	2		71,400		
USWEB CORP	EQUITY	917327108	38,962	1,135,500	SH		DEFINED	3		1,110,200		25,300
USX MARATHON GROUP	EQUITY	902905827	304	10,400	SH		DEFINED	1		10,400		
USX MARATHON GROUP	EQUITY	902905827	1,167	39,900	SH		DEFINED	2		39,900		
USX U S STL GROUP	EQUITY	90337T101	469	18,200	SH		DEFINED	2		18,200		
USX-US STEEL GROUP INC.	EQUITY	90337T101	77	3,000	SH		DEFINED	1		3,000		
UTILICORP UNITED INC	EQUITY	918005109	174	8,250	SH		DEFINED	1		8,250		
V F CORP	EQUITY	918204108	298	9,600	SH		DEFINED	2		9,600		
VALASSIS COMMUNI-CATIONS INC	EQUITY	918866104	692	15,750	SH		DEFINED	2		15,750		
VALERO ENERGY CORP	EQUITY	91913Y100	98	5,100	SH		DEFINED	1		5,100		
VALHI INC NEW	CORPBOND	918905AC4	5,953	9,538,000	PRN		DEFINED	4		9,538,000		
VALUEVISION INTL INC	EQUITY	92047K107	2,271	87,400	SH		DEFINED	2		87,400		
VARCO INTERNATIONAL INC	EQUITY	922126107	66	5,400	SH		DEFINED	1		5,400		
VARIAN MEDICAL SYS-TEMS INC	EQUITY	92220P105	131	6,000	SH		DEFINED	2		6,000		
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	316	15,000	SH		DEFINED	2		15,000		
VASTAR RESOURCES INC	EQUITY	922380100	9,072	145,000	SH		DEFINED	3		122,900		22,100
VASTAR RESOURCES INC	EQUITY	922380100	1,251	20,000	SH		DEFINED	2		20,000		
VENATOR GROUP INC	EQUITY	922944103	110	12,800	SH		DEFINED	2		12,800		
VERIO INC	EQUITY	923433106	996	32,100	SH		DEFINED	2		32,100		
VERISIGN INC	EQUITY	92343E102	8,677	81,540	SH		DEFINED	2		81,540		
VERITAS SOFTWARE CORP	EQUITY	923436109	1,124	14,800	SH		DEFINED	1		14,800		

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VERITAS SOFTWARE CORP	EQUITY	923436109	486	6,400	SH		DEFINED	2		6,400	
VERITAS SOFTWARE CORP	CORPBOND	923436AB5	40,062	10,985,000	PRN		DEFINED	4		10,985,000	
VERITY INC	EQUITY	92343C106	840	12,200	SH		DEFINED	2		12,200	
VERTEX COMMUNICA-TIONS CORP	EQUITY	925320103	448	40,000	SH		DEFINED	2		40,000	
VF CORP	EQUITY	918204108	136	4,400	SH		DEFINED	1		4,400	
VIACOM INC	EQUITY	925524308	748	17,715	SH		DEFINED	2		17,715	
VIACOM INC	EQUITY	925524308	1,107	26,200	SH		DEFINED	1		26,200	
VIAD CORP	EQUITY	92552R109	268	9,100	SH		DEFINED	1		9,100	
VIAD CORP	EQUITY	92552R109	1,407	47,700	SH		DEFINED	2		47,700	
VIALINK CO	EQUITY	92552Q119	143	11,400	SH		DEFINED	4		11,400	
VIDEO UPDATE INC	EQUITY	92657V104	24	37,800	SH		DEFINED	4		37,800	
VIGNETTE CORP	EQUITY	926734104	5,168	57,100	SH		DEFINED	2		57,100	
VION PHARMACEUTICALS INC	EQUITY	927624122	75	99,700	SH		DEFINED	4		99,700	
VISHAY INTERTECH-NOLOGY INC	EQUITY	928298108	174	7,315	SH		DEFINED	1		7,315	
VISHAY INTERTECH-NOLOGY INC	EQUITY	928298108	1,019	42,925	SH		DEFINED	2		42,925	
VISTANA INC	EQUITY	92839P108	761	51,400	SH		DEFINED	2		51,400	
VISUAL NETWORKS INC	EQUITY	928444108	24,554	578,600	SH		DEFINED	3		566,900	11,700
VISX INC DEL	EQUITY	92844S105	443	5,600	SH		DEFINED	1		5,600	
VISX INC DEL	EQUITY	92844S105	340	4,300	SH		DEFINED	2		4,300	
VITESSE SEMICON-DUCTOR CORP	EQUITY	928497106	572	6,700	SH		DEFINED	1		6,700	
VITESSE SEMICON-DUCTOR CORP	EQUITY	928497106	9,016	105,600	SH		DEFINED	3		93,800	11,800
VITESSE SEMICON-DUCTOR CORP	EQUITY	928497106	1,921	22,500	SH		DEFINED	2		22,500	
VITRIA TECHNOLOGY INC	EQUITY	92849Q104	59	1,600	SH		DEFINED	2		1,600	
VITRO SOCIEDAD ANONIMA	EQUITY	928502301	157	38,000	SH		DEFINED	4		38,000	
VLASIC FOODS INTER-NATIONAL INC	EQUITY	928559103	27	3,900	SH		DEFINED	1		3,900	
VLASIC FOODS INTL INC	EQUITY	928559103	147	21,200	SH		DEFINED	2		21,200	
VODAFONE AIRTOUCH PLC	EQUITY	92857T107	24,589	103,424	SH		DEFINED	2		103,424	
VOICESTREAM WIRELESS CORP	EQUITY	928615103	3,788	61,400	SH		DEFINED	2		61,400	
VORNADO REALTY TR	EQUITY	929042208	14	300	SH		DEFINED	2		300	
VORNADO REALTY TRUST	EQUITY	929042208	9,360	200,700	SH		DEFINED	4		200,700	
VORNADO REALTY TRUST	EQUITY	929042109	13,111	403,400	SH		DEFINED	3		337,500	65,900
VORNADO REALTY TRUST	EQUITY	929042109	351	10,800	SH		DEFINED	2		10,800	
VOYAGER NET INC	EQUITY	92906W101	42	4,800	SH		DEFINED	2		4,800	
VULCAN MATERIALS INC	EQUITY	929160109	128	3,500	SH		DEFINED	1		3,500	
VULCAN MATERIALS INC	EQUITY	929160109	754	20,600	SH		DEFINED	2		20,600	
WACHOVIA CORP	EQUITY	929771103	511	6,500	SH		DEFINED	1		6,500	
WADDELL & REED FINANCIAL INC	EQUITY	930059100	446	20,100	SH		DEFINED	2		20,100	
WADDELL & REED FINANCIAL INC	EQUITY	930059209	186	8,700	SH		DEFINED	2		8,700	
WAL MART STORES INC	EQUITY	931142103	30,003	630,820	SH		DEFINED	1		630,820	
WAL MART STORES INC	EQUITY	931142103	10,278	216,090	SH		DEFINED	2		216,090	
WALDEN RESIDENTIAL PROPERTIES INC	EQUITY	931210108	5,017	230,000	SH		DEFINED	3		192,700	37,300
WALGREEN CO	EQUITY	931422109	929	36,600	SH		DEFINED	1		36,600	
WALLACE COMPUTER SYSTEMS INC	EQUITY	932270101	81	4,000	SH		DEFINED	1		4,000	
WALLACE COMPUTER SYSTEMS INC	EQUITY	932270101	446	22,000	SH		DEFINED	2		22,000	
WALTER INDUSTRIES	EQUITY	93317Q105	11	807	SH		DEFINED	1		807	
WARNACO GROUP INC	EQUITY	934390105	100	5,500	SH		DEFINED	1		5,500	

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WARNACO GROUP INC	EQUITY	934390105	464	25,400	SH		DEFINED	2		25,400	
WARNER CHILCOTT PLC	EQUITY	934435207	3,659	496,120	SH		DEFINED	1		496,120	
WARNER LAMBERT CO	EQUITY	934488107	22,359	336,865	SH		DEFINED	1		336,865	
WARNER LAMBERT CO	EQUITY	934488107	10,491	158,050	SH		DEFINED	2		158,050	
WASHINGTON GAS LT CO	EQUITY	938837101	114	4,200	SH		DEFINED	1		4,200	
WASHINGTON GAS LT CO	EQUITY	938837101	711	26,200	SH		DEFINED	2		26,200	
WASHINGTON MUTUAL INC	EQUITY	939322103	573	19,580	SH		DEFINED	1		19,580	
WASHINGTON POST CO	EQUITY	939640108	459	900	SH		DEFINED	1		900	
WASHINGTON POST CO	EQUITY	939640108	51	100	SH		DEFINED	2		100	
WASTE CONNECTIONS INC	EQUITY	941053100	18,959	922,000	SH		DEFINED	3		908,200	13,800
WASTE MANAGEMENT INC	EQUITY	94106L109	410	21,300	SH		DEFINED	1		21,300	
WASTE MANAGEMENT INC	EQUITY	94106L109	981	50,972	SH		DEFINED	2		50,972	
WATERS CORP	EQUITY	941848103	327	5,400	SH		DEFINED	1		5,400	
WATERS CORP	EQUITY	941848103	648	10,700	SH		DEFINED	2		10,700	
WATERS CORP	EQUITY	941848103	56,771	937,400	SH		DEFINED	3		897,100	40,300
WATSON PHARMACEUTICALS INC	EQUITY	942683103	113	3,700	SH		DEFINED	1		3,700	
WATSON PHARMACEUTICALS INC	EQUITY	942683103	86	2,800	SH		DEFINED	2		2,800	
WATTS INDUSTRIES INC	EQUITY	942749102	52	2,400	SH		DEFINED	1		2,400	
WATTS INDS INC	EQUITY	942749102	511	23,500	SH		DEFINED	2		23,500	
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	57	4,700	SH		DEFINED	1		4,700	
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	127	10,500	SH		DEFINED	2		10,500	
WD 40 CO	EQUITY	929236107	1,113	47,600	SH		DEFINED	2		47,600	
WEATHERFORD INTERNATIONAL INC	EQUITY	947074100	307	9,600	SH		DEFINED	1		9,600	
WEATHERFORD INTERNATIONAL INC	EQUITY	947074100	5,229	163,400	SH		DEFINED	2		163,400	
WEBSTER FINANCIAL CORP	EQUITY	947890109	87	3,400	SH		DEFINED	1		3,400	
WEBSTER FINANCIAL CORP	EQUITY	947890109	382	15,000	SH		DEFINED	2		15,000	
WELLMAN INC	EQUITY	949702104	51	2,800	SH		DEFINED	1		2,800	
WELLPOINT HEALTH NETWORK NEW	EQUITY	94973H108	137	2,400	SH		DEFINED	1		2,400	
WELLPOINT HEALTH NETWORK NEW	EQUITY	94973H108	1,499	26,300	SH		DEFINED	2		26,300	
WELLPOINT HEALTH NETWORK NEW	EQUITY	94973H108	6,242	109,500	SH		DEFINED	3		88,700	20,800
WELLS FARGO & CO NEW	EQUITY	949746101	2,314	58,400	SH		DEFINED	1		58,400	
WELLS FARGO & CO NEW	EQUITY	949746101	8,198	206,900	SH		DEFINED	2		206,900	
WELLSFORD REAL PROPERTIES INC	EQUITY	950240101	403	42,400	SH		DEFINED	2		42,400	
WENDY'S INTERNATIONAL INC	EQUITY	950590109	111	4,200	SH		DEFINED	1		4,200	
WERNER ENTERPRISES INC	EQUITY	950755108	278	15,750	SH		DEFINED	2		15,750	
WEST PHARMACEUTICAL SVCS INC	EQUITY	955306105	90	2,382	SH		DEFINED	2		2,382	
WESTAMERICA BANCORP	EQUITY	957090103	106	3,500	SH		DEFINED	1		3,500	
WESTAMERICA BANCORP	EQUITY	957090103	454	15,000	SH		DEFINED	2		15,000	
WESTELL TECHNOLOGIES INC	EQUITY	957541105	1,829	225,100	SH		DEFINED	3		225,100	
WESTERN DIGITAL CORP	CORPBOND	958102AH8	1,953	13,953,000	PRN		DEFINED	4		13,953,000	
WESTERN WIRELESS CORP	EQUITY	95988E204	3,836	85,600	SH		DEFINED	2		85,600	
WESTPOINT STEVENS INC	EQUITY	961238102	1,193	50,480	SH		DEFINED	1		50,480	
WESTPOINT STEVENS INC	EQUITY	961238102	10,778	456,200	SH		DEFINED	3		429,500	26,700
WESTVACO CORP	EQUITY	961548104	95	3,700	SH		DEFINED	1		3,700	
WESTWOOD ONE INC	EQUITY	961815107	217	4,800	SH		DEFINED	1		4,800	
WESTWOOD ONE INC	EQUITY	961815107	25,478	564,600	SH		DEFINED	3		553,100	11,500

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WET SEAL INC	EQUITY	961840105	51	3,100	SH		DEFINED	2		3,100	
WEYERHAEUSER CO	EQUITY	962166104	438	7,600	SH		DEFINED	1		7,600	
WEYERHAEUSER CO	EQUITY	962166104	1,118	19,400	SH		DEFINED	2		19,400	
WHIRLPOOL CORP	EQUITY	963320106	9,634	147,500	SH		DEFINED	1		147,500	
WHITMAN CORP	EQUITY	96647R107	182	12,800	SH		DEFINED	1		12,800	
WHITMAN CORP	EQUITY	96647R107	111	7,800	SH		DEFINED	2		7,800	
WHITTMAN HART INC	EQUITY	966834103	225	5,800	SH		DEFINED	2		5,800	
WHOLE FOODS MARKET INC	EQUITY	966837106	954	29,200	SH		DEFINED	2		29,200	
WHX CORP	EQUITY	929248201	6,253	167,300	SH		DEFINED	4		167,300	
WICOR INC	EQUITY	929253102	1,026	35,300	SH		DEFINED	2		35,300	
WILD OATS MARKETS INC	EQUITY	96808B107	31,379	794,400	SH		DEFINED	3		776,700	17,700
WILEY JOHN & SON WILLAMETTE INDUS-TRIES INC	EQUITY	968223206	533	34,000	SH		DEFINED	2		34,000	
WILLAMETTE INDS INC	EQUITY	969133107	168	3,900	SH		DEFINED	1		3,900	
WILLAMETTE INDS INC	EQUITY	969133107	418	9,700	SH		DEFINED	2		9,700	
WILLIAMS COMPANIES INC DEL	EQUITY	969457100	564	15,000	SH		DEFINED	1		15,000	
WILLIAMS COMPANIES INC DEL	EQUITY	969457100	1,176	31,400	SH		DEFINED	2		31,400	
WILLIAMS SONOMA INC	EQUITY	969904101	228	4,700	SH		DEFINED	1		4,700	
WILLIAMS SONOMA INC	EQUITY	969904101	32,114	661,300	SH		DEFINED	3		630,300	31,000
WILMINGTON TRUST CORP	EQUITY	971807102	146	3,000	SH		DEFINED	1		3,000	
WILMINGTON TRUST CORP	EQUITY	971807102	728	15,000	SH		DEFINED	2		15,000	
WINK COMMUNICATIONS INC	EQUITY	974168106	87	2,000	SH		DEFINED	2		2,000	
WINN DIXIE STORES INC	EQUITY	974280109	160	5,400	SH		DEFINED	1		5,400	
WINN DIXIE STORES INC	EQUITY	974280109	4,061	136,789	SH		DEFINED	2		136,789	
WINSTAR COMMUNICATIONS INC	EQUITY	975515107	2,166	55,180	SH		DEFINED	2		55,180	
WISCONSIN CENTRAL TRANSP CORP	EQUITY	976592105	57	4,200	SH		DEFINED	1		4,200	
WISCONSIN ENERGY CORP	EQUITY	976657106	248	10,600	SH		DEFINED	1		10,600	
WMX TECHNOLOGIES INC	CORPBOND	92929QAF4	5,903	7,199,000	PRN		DEFINED	4		7,199,000	
WOLVERINE WORLD WIDE INC	EQUITY	978097103	569	50,000	SH		DEFINED	2		50,000	
WORLD COLOR PRESS INC	CORPBOND	981443AA2	1,611	1,520,000	PRN		DEFINED	4		1,520,000	
WORLD COLOR PRESS INC	EQUITY	981443104	145	3,900	SH		DEFINED	2		3,900	
WORTHINGTON INDUSTRIES	EQUITY	981811102	54	3,200	SH		DEFINED	1		3,200	
WPP GROUP PLC	EQUITY	929309300	56	600	SH		DEFINED	2		600	
WRIGLEY WM JR CO	EQUITY	982526105	289	4,200	SH		DEFINED	1		4,200	
WYNDHAM INTERNATIONAL INC	EQUITY	983101106	1,186	451,748	SH		DEFINED	1		451,748	
XCEED INC	EQUITY	98388N105	6,639	309,700	SH		DEFINED	3		309,700	
XEROX CORP	EQUITY	984121103	1,493	35,600	SH		DEFINED	1		35,600	
XEROX CORP	EQUITY	984121103	1,921	45,800	SH		DEFINED	2		45,800	
XILINX INC	EQUITY	983919101	937	14,300	SH		DEFINED	1		14,300	
XILINX INC	EQUITY	983919101	1,507	23,000	SH		DEFINED	2		23,000	
XL CAPITAL LTD	EQUITY	G98255105	529	11,745	SH		DEFINED	2		11,745	
XL CAPITAL LTD	EQUITY	G98255105	4,500	100,000	SH		DEFINED	1		100,000	
XTRA CORP	EQUITY	984138107	994	25,000	SH		DEFINED	2		25,000	
YAHOO INC	EQUITY	984332106	12,156	67,748	SH		DEFINED	2		67,748	
YANKEE CANDLE INC	EQUITY	984757104	3,075	159,200	SH		DEFINED	2		159,200	
YORK INTERNATIONAL CORP	EQUITY	986670107	137	3,800	SH		DEFINED	1		3,800	
YOUNG & RUBICAM INC	EQUITY	987425105	598	13,600	SH		DEFINED	2		13,600	

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YPF SOCIEDAD ANONIMA	EQUITY	984245100	265	9,000	SH		DEFINED	1			9,000
ZIFF DAVIS INC	EQUITY	989511100	2,296	142,400	SH		DEFINED	2			142,400
ZIONS BANCORP	EQUITY	989701107	397	7,200	SH		DEFINED	1			7,200
ZIONS BANCORP	EQUITY	989701107	314	5,700	SH		DEFINED	2			5,700
ZIPLINK INC	EQUITY	989741103	105	10,000	SH		DEFINED	2			10,000