

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment ; Amendment Number: 1

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-5400

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews New York, New York September 10, 1999

(Signature) (City, State) (Date)

Report Type (Check only one.):

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

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 2408

Form 13F Information Table Value Total: \$11,120,271 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
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1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL LLC

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8				
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	VOTING AUTHORITY SOLE	SHARED	NONE
3COM	COM	885535104	64	2,400	SH		DEFINED	1		2,400	
99 CENTS ONLY STORES	COM	65440K106	41,306	827,149	SH		DEFINED	3		809,099	18,050
A D C TELECOMMUNICATN	COM	000886101	9,700	212,900	SH		DEFINED	3		176,600	36,300
A. SCHULMAN INC	COM	808194104	57	3,300	SH		DEFINED	1		3,300	
A. J. GALLAGHER	COM	363576109	11,177	225,800	SH		DEFINED	1		225,800	
AAR CORP	COM	000361105	86	4,800	SH		DEFINED	2		4,800	
ABACUS DIRECT CORP	COM	002553105	14,924	163,100	SH		DEFINED	3		159,300	3,800
ABBEY NATIONAL	COM	000445007	269	13,000	SH		DEFINED	2		13,000	
ABITIBI-PRICE	COM	003924107	1,928	161,675	SH		DEFINED	1		161,675	
ABBOTT LABORATORIES	COM	002824100	3,004	66,200	SH		DEFINED	1		66,200	
ABBOTT LABS	COM	002824100	2,563	54,900	SH		DEFINED	2		54,900	
ABERCROMBIE & FITCH - CL A	COM	002896207	2,554	53,200	SH		DEFINED	3		50,800	2,400
ABERCROMBIE & FITCH - CL A	COM	002896207	442	9,200	SH		DEFINED	1		9,200	
ABERCROMBIE & FITCH - CL A	COM	002896207	7,102	77,200	SH		DEFINED	2		77,200	
ABR INFORMATION SVCS INC	COM	00077R108	207	2,300	SH		DEFINED	2		2,300	
ACCREDITO HEALTH INC	COM	00437V104	10,153	310,000	SH		DEFINED	3		310,000	
ACE LTD	COM	G0070K103	1,182	37,900	SH		DEFINED	2		37,900	
ACNIELSEN CORP	COM	004833109	148	4,899	SH		DEFINED	1		4,899	
ACTION PERFORMANCE COS INC	COM	004933107	4,641	154,300	SH		DEFINED	2		154,300	
ACUSON CORP	COM	005113105	43	2,500	SH		DEFINED	1		2,500	
ACXION CORP	COM	005125109	885	33,400	SH		DEFINED	2		33,400	
ADAC LABS	COM	005313200	19	1,400	SH		DEFINED	2		1,400	
ADAPTEC INC	COM	00651F108	457	20,100	SH		DEFINED	2		20,100	
ADC TELECOMMUNICATIONS	COM	000886101	560	12,300	SH		DEFINED	1		12,300	
ADC TELECOMMUNICATIONS	COM	000886101	844	17,700	SH		DEFINED	2		17,700	
ADELPHIA COMMUNICATIONS CORP	COM	006848105	688	10,900	SH		DEFINED	2		10,900	
ADOBE SYS INC	COM	00724F101	289	5,100	SH		DEFINED	2		5,100	
ADOBE SYSTEMS INC	COM	00724F101	214	2,600	SH		DEFINED	1		2,600	
ADVANCE PARADIGM INC	COM	007491103	31,208	511,600	SH		DEFINED	3		502,100	9,500
ADVANCED MICRO DEVICES	COM	007903107	94	5,200	SH		DEFINED	1		5,200	
AEA INVESTORS CLASS B	COM	00799H115	1,800	11,250	SH		DEFINED	1		11,250	
AES CORP	COM	00130H105	401	6,900	SH		DEFINED	1		6,900	
AETNA INC	COM	008117103	537	6,000	SH		DEFINED	1		6,000	
AETNA INC	COM	008117103	1,312	16,100	SH		DEFINED	2		16,100	
AFFILIATED COMPUTER	COM	008190100	98,830	1,952,200	SH		DEFINED	3		1,881,800	70,400
AFFILIATED COMPUTER SVCS INC	COM	008190100	791	17,300	SH		DEFINED	2		17,300	
AFFILIATED COMPUTER SVCS-A	COM	008190100	223	4,400	SH		DEFINED	1		4,400	
AFLAC INC	COM	001055102	1,682	30,900	SH		DEFINED	2		30,900	
AFLAC INC.	COM	001055102	8,632	180,300	SH		DEFINED	1		180,300	
AGCO CORP	COM	001084102	61	5,400	SH		DEFINED	1		5,400	
AGL RES INC	COM	001204106	89	4,800	SH		DEFINED	1		4,800	
AGL RES INC	COM	001204106	657	37,400	SH		DEFINED	2		37,400	
AGOURON PHARMACEUTICALS INC	COM	008488108	136	2,400	SH		DEFINED	2		2,400	
AIR EXPRESS INTL CORP	COM	009104100	416	27,500	SH		DEFINED	2		27,500	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY SHARED	NONE
AIR PRODS + CHEMS INC	COM	009158106	4,425	129,191	SH		DEFINED	2		129,191	
AIR PRODUCTS	COM	009158106	358	8,900	SH		DEFINED	1		8,900	
AIRBORNE FGHT CORP	COM	009266107	311	10,000	SH		DEFINED	2		10,000	
AIRBORNE FREIGHT CORP	COM	009266107	100	3,600	SH		DEFINED	1		3,600	
AIRGAS INC	COM	009363102	70	5,700	SH		DEFINED	1		5,700	
AK STEEL HOLDING CORP	COM	001547108	104	4,600	SH		DEFINED	1		4,600	
AK STL HLDG CORP	COM	001547108	505	22,400	SH		DEFINED	2		22,400	
ALASKA AIR GROUP	COM	011659109	88	2,100	SH		DEFINED	1		2,100	
ALASKA AIR GROUP INC	COM	011659109	95	2,000	SH		DEFINED	2		2,000	
ALBANY INTL CORP	COM	012348108	52	2,470	SH		DEFINED	1		2,470	
ALBEMARLE CORP	COM	012653101	111	4,800	SH		DEFINED	1		4,800	
ALBERTO-CULVER CO	COM	013068101	59	2,200	SH		DEFINED	1		2,200	
ALBERTSON'S INC	COM	013104104	16,806	325,943	SH		DEFINED	1		325,943	
ALCAN ALUM LTD	COM	013716956	45	1,740	SH		DEFINED	2		1,740	
ALCAN ALUMINUM LTD	COM	013716105	16,383	507,400	SH		DEFINED	1		507,400	
ALCOA INC	COM	013817101	362	8,800	SH		DEFINED	2		8,800	
ALCOA INC.	COM	013817101	693	11,200	SH		DEFINED	1		11,200	
ALEXANDER BALDWIN	COM	014482103	87	3,900	SH		DEFINED	1		3,900	
ALIAN COMMUNICATIONS INC	COM	016090102	143	3,100	SH		DEFINED	1		3,100	
ALKERMES INC	COM	016427108	2,542	93,600	SH		DEFINED	2		93,600	
ALLAIRE CORP	COM	016714107	2,040	30,000	SH		DEFINED	2		30,000	
ALLEGHENY ENERGY INC	COM	017361106	337	10,500	SH		DEFINED	1		10,500	
ALLEGHENY TELEDYNE INC	COM	017415100	166	7,345	SH		DEFINED	1		7,345	
ALLEN TELECOM INC	COM	018091108	82	13,500	SH		DEFINED	2		13,500	
ALLERGAN INC	COM	018490102	289	2,600	SH		DEFINED	1		2,600	
ALLIANT ENERGY CORP	COM	018802108	182	6,400	SH		DEFINED	1		6,400	
ALLIED WASTE INDUSTRIES I	COM	019589308	310	15,700	SH		DEFINED	1		15,700	
ALLIED WASTE INDUSTRIES I	COM	019589308	2,673	185,125	SH		DEFINED	2		185,125	
ALLIED-SIGNAL INC.	COM	019512102	18,153	288,150	SH		DEFINED	1		288,150	
ALLMERICA FINANCIAL CORP	COM	019754100	304	5,000	SH		DEFINED	1		5,000	
ALLOY ONLINE INC	COM	019855105	6	500	SH		DEFINED	1		500	
ALLSTATE CORP	COM	020002101	30,424	848,050	SH		DEFINED	1		848,050	
ALLSTATE CORP	COM	020002101	1,831	49,400	SH		DEFINED	2		49,400	
ALLTEL CORP	COM	020039103	672	9,400	SH		DEFINED	1		9,400	
ALLTEL CORP	COM	020039103	5,184	83,105	SH		DEFINED	2		83,105	
ALPHA INDUSTRIES INC	COM	020753109	19	390	SH		DEFINED	2		390	
ALTERA CORP	COM	021441100	655	17,800	SH		DEFINED	1		17,800	
ALTERNATIVE LIVING SVCS I	COM	02145K107	3,504	175,200	SH		DEFINED	2		175,200	
ALZA	COM	022615108	163	3,200	SH		DEFINED	1		3,200	
ALZA CORP	COM	022615108	1,251	32,700	SH		DEFINED	2		32,700	
AMB PPTY CORP	COM	001637109	16,137	686,700	SH		DEFINED	3		561,900	124,000
AMBAC FINL GROUP INC	COM	023139108	680	12,600	SH		DEFINED	2		12,600	
AMBAC INC.	COM	023139108	343	6,000	SH		DEFINED	1		6,000	
AMCORE FINL INC	COM	023912108	186	9,000	SH		DEFINED	2		9,000	
AMDOCS LIMITED	COM	002256908	796	35,000	SH		DEFINED	1		35,000	
AMERADA HESS CORP	COM	023551104	214	3,600	SH		DEFINED	1		3,600	
AMERADA HESS CORP	COM	023551104	21,667	148,470	SH		DEFINED	2		148,470	
AMEREN CORPORATION	COM	023608102	176	4,580	SH		DEFINED	1		4,580	
AMERICA ONLINE INC	COM	023643104	4,290	39,000	SH		DEFINED	1		39,000	
AMERICAN AIRLINES	COM	001765106	484	7,100	SH		DEFINED	1		7,100	

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AMERICAN BANKERS INS GROUP INC	COM	024456204	802	7,600	SH		DEFINED	2		7,600	
AMERICAN CELLULAR COMMON STOCK	COM	02599C106	357	3,571	SH		DEFINED	1		3,571	
AMERICAN ELEC PWR INC	COM	025537101	20	500	SH		DEFINED	2		500	
AMERICAN ELECTRIC POWER	COM	025537101	285	7,600	SH		DEFINED	1		7,600	
AMERICAN EXPRESS	COM	025816109	27,645	212,450	SH		DEFINED	1		212,450	
AMERICAN EXPRESS CO	COM	025816109	20,250	172,255	SH		DEFINED	2		172,255	
AMERICAN FINANCIAL GROUP INC	COM	025932104	187	5,500	SH		DEFINED	1		5,500	
AMERICAN FINL GROUP INC OHIO	COM	025932104	176	5,000	SH		DEFINED	2		5,000	
AMERICAN GENERAL CORP	COM	026351106	758	10,061	SH		DEFINED	1		10,061	
AMERICAN GREETINGS -CL A	COM	026375105	81	2,700	SH		DEFINED	1		2,700	
AMERICAN GREETINGS CORP	COM	026375105	3,145	123,950	SH		DEFINED	2		123,950	
AMERICAN HEALTH PPTY	COM	026494104	4,423	219,800	SH		DEFINED	3		180,300	39,500
AMERICAN HERITAGE LIFE INVT	COM	026522102	61	2,600	SH		DEFINED	2		2,600	
AMERICAN HOME PRODUCTS	COM	026609107	18,412	320,900	SH		DEFINED	1		320,900	
AMERICAN HOME PRODUCTS CORP	COM	026609107	6,225	95,400	SH		DEFINED	2		95,400	
AMERICAN INTL GROUP INC	COM	026874107	7,673	65,438	SH		DEFINED	1		7,673	
AMERICAN INTL GROUP INC	COM	026874107	2,120	17,575	SH		DEFINED	2		17,575	
AMERICAN ITALIAN PASTA CO	COM	027070101	143	5,700	SH		DEFINED	2		5,700	
AMERICAN POWER CONVERSION	COM	029066107	326	16,200	SH		DEFINED	1		16,200	
AMERICAN PWR CONVERSION CORP	COM	029066107	918	34,000	SH		DEFINED	2		34,000	
AMERICAN SKIING CORP COMMON	COM	029654308	2	371,415	SH		DEFINED	2		371,415	
AMERICAN STANDARD COMPANIES	COM	029712106	302	6,300	SH		DEFINED	1		6,300	
AMERICAN TOWER	COM	029912201	52,178	2,174,100	SH		DEFINED	3		2,088,300	85,800
AMERICAN WTR WKS INC	COM	030411102	209	6,800	SH		DEFINED	1		6,800	
AMERICREDIT CORP	COM	03060R101	40,726	2,545,400	SH		DEFINED	3		2,479,500	65,900
AMERIN CORP	COM	03070X106	278	13,700	SH		DEFINED	2		13,700	
AMERISOURCE HEALTH CORP	COM	03071P102	940	27,500	SH		DEFINED	2		27,500	
AMERITECH CORPORATION/DEL	COM	030954101	3,197	43,500	SH		DEFINED	1		43,500	
AMES DEPT STORES INC	COM	030789507	16	360	SH		DEFINED	1		360	
AMES DEPT STORES INC	COM	030789507	50,251	1,101,400	SH		DEFINED	3		1,080,200	21,200
AMETEK INC (new)	COM	031100100	67	2,900	SH		DEFINED	1		2,900	
AMGEN INC	COM	031162100	12,343	165,300	SH		DEFINED	2		165,300	
AMGEN INC.	COM	031162100	1,297	21,300	SH		DEFINED	1		21,300	
AMLI RESIDENTIAL PPTYS TR	COM	001735109	95	4,600	SH		DEFINED	2		4,600	
AMSOUTH BANCORPORATION	COM	321651020	139	6,000	SH		DEFINED	1		6,000	
ANADARKO PETROLEUM CORP	COM	032511107	180	4,900	SH		DEFINED	1		4,900	
ANALOG DEVICES INC	COM	032654105	693	13,800	SH		DEFINED	1		13,800	
ANALOG DEVICES INC	COM	032654105	473	15,900	SH		DEFINED	2		15,900	
ANDREW CORPRATION	COM	034425108	62	3,275	SH		DEFINED	1		3,275	
ANHEUSER BUSCH COS INC	COM	035229103	4,099	53,800	SH		DEFINED	2		53,800	
ANHEUSER-BUSCH COS	COM	035229103	13,531	190,750	SH		DEFINED	1		190,750	
ANIXTER INTL INC	COM	035290105	208	17,400	SH		DEFINED	2		17,400	
ANN TAYLOR STORES CORP	COM	036115103	433	9,800	SH		DEFINED	2		9,800	
ANNUITY AND LIFE RE HLDGS	COM	G03910109	229	10,000	SH		DEFINED	2		10,000	
ANSWERTHINK CONSULTING GROUP	COM	036916104	2,940	105,000	SH		DEFINED	2		105,000	
ANTEC CORP	COM	03664P105	56,543	1,763,517	SH		DEFINED	3		1,702,517	61,000
AON CORP	COM	037389103	11,362	275,450	SH		DEFINED	1		275,450	
APACHE CORP	COM	037411105	135	3,450	SH		DEFINED	1		3,450	
APACHE CORP	COM	037411105	58	1,475	SH		DEFINED	2		1,475	
APACHE CORP	COM	037411105	5,737	147,100	SH		DEFINED	3		127,800	19,300

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APARTMENT INVT & MGMT	COM	03748R101	11,158	261,000	SH		DEFINED	3		216,100	44,900
APARTMENT INVT. + MGMT CO	COM	03748R101	558	15,400	SH		DEFINED	2		15,400	
APOGEE ENTERPRISES INC	COM	037598109	166	14,400	SH		DEFINED	2		14,400	
APOLLO GROUP INC	COM	037604105	189	7,100	SH		DEFINED	1		7,100	
APPLE COMPUTER	COM	037833100	222	4,800	SH		DEFINED	1		4,800	
APPLE COMPUTER	COM	037833100	410	11,400	SH		DEFINED	2		11,400	
APPLEBEES INTL INC	COM	037899101	109	4,400	SH		DEFINED	2		4,400	
APPLIED MATERIALS INC	COM	038222105	1,056	14,300	SH		DEFINED	1		14,300	
APPLIED MATERIALS INC	COM	038222105	1,616	26,200	SH		DEFINED	2		26,200	
APPLIED MICRO CIRCUITS	COM	03822W109	15,356	186,700	SH		DEFINED	3		182,300	4,400
APPLIED PWR INC	COM	038225108	63	2,300	SH		DEFINED	2		2,300	
APRIA HEALTHCARE GROUP	COM	037933108	75	4,400	SH		DEFINED	1		4,400	
APRIA HEALTHCARE GROUP INC	COM	037933108	120	10,100	SH		DEFINED	2		10,100	
APTARGROUP INC	COM	038336103	187	7,200	SH		DEFINED	2		7,200	
ARCHER DANIELS MIDLAND	COM	039483102	4,832	313,026	SH		DEFINED	1		313,026	
ARCHER DANIELS MIDLAND CO	COM	039483102	238	16,200	SH		DEFINED	2		16,200	
ARCHSTONE COMM	COM	039581103	14,320	652,762	SH		DEFINED	3		536,649	116,113
ARCHSTONE COMMUNITIES TRUST	COM	039581103	4,388	200,000	SH		DEFINED	1		200,000	
ARDEN RLTY GROUP INC	COM	039793104	8,446	343,000	SH		DEFINED	3		284,600	58,400
ARDEN RLTY INC	COM	039793104	65	2,900	SH		DEFINED	2		2,900	
ARGONAUT GROUP INC	COM	040157109	721	29,000	SH		DEFINED	2		29,000	
ARMSTRONG WORLD INDS INS	COM	042476101	81	1,400	SH		DEFINED	1		1,400	
ARNOLD INDS INC	COM	042595108	37	2,400	SH		DEFINED	1		2,400	
ARROW ELECTRONICS	COM	042735100	152	8,000	SH		DEFINED	1		8,000	
ARVIN INDS INC	COM	043339100	76	2,000	SH		DEFINED	1		2,000	
ASARCO	COM	043413103	26	1,400	SH		DEFINED	1		1,400	
ASDA GROUP	COM	005720008	122	50,000	SH		DEFINED	2		50,000	
ASHLAND INC	COM	044204105	104	2,600	SH		DEFINED	1		2,600	
ASHLAND INC	COM	044204105	197	4,800	SH		DEFINED	2		4,800	
ASSOCIATED BANC CORP	COM	045487105	169	5,300	SH		DEFINED	2		5,300	
ASSOCIATED BANC-CORP	COM	045487105	218	5,250	SH		DEFINED	1		5,250	
ASSOCIATES FIRST CAP CORP	COM	046008108	2,056	45,738	SH		DEFINED	2		45,738	
ASSOCIATES FIRST CAPITAL CORP	COM	046008108	1,164	26,368	SH		DEFINED	1		26,368	
ASTORIA FINANCIAL CORP	COM	046265104	220	5,000	SH		DEFINED	1		5,000	
ASTORIA FINL CORP	COM	046265104	178	3,560	SH		DEFINED	2		3,560	
ASTRA AB	COM	046298105	1,193	52,000	SH		DEFINED	2		52,000	
ASTROPOWER INC	COM	04644A101	2,935	167,700	SH		DEFINED	3		167,700	
AT & T	COM	001957109	36,178	648,200	SH		DEFINED	1		648,200	
AT + T CORP	COM	001957109	21,262	271,394	SH		DEFINED	2		271,394	
AT HOME CORP	COM	045919107	8,628	54,825	SH		DEFINED	2		54,825	
AT&T CORP LIBERTY MEDIA A	COM	001957208	2,840	54,719	SH		DEFINED	2		54,719	
ATLANTIC RICHFIELD	COM	048825103	1,070	12,800	SH		DEFINED	1		12,800	
ATLANTIC RICHFIELD CO	COM	048825103	781	10,700	SH		DEFINED	2		10,700	
ATMEL CRP	COM	049513104	223	8,500	SH		DEFINED	1		8,500	
AUDIOCODES LTD ORD	COM	M15342104	3,283	121,600	SH		DEFINED	3		115,200	6,400
AURORA FOODS INC	COM	05164B106	85	5,200	SH		DEFINED	2		5,200	
AUTO BY TEL	COM	05275N106	4,000	400,000	SH		DEFINED	1		400,000	
AUTOBYTEL INC	COM	05275N106	616	14,700	SH		DEFINED	2		14,700	
AUTODESK INC.	COM	052769106	56	1,900	SH		DEFINED	1		1,900	
AUTOMATIC DATA PROCESSING INC	COM	053015103	15,655	355,800	SH		DEFINED	1		355,800	

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AUTOMATIC DATA PROCESSING INC	COM	053015103	9,930	240,000	SH		DEFINED	2		240,000	
AUTOZONE INC	COM	053332102	178	5,900	SH		DEFINED	1		5,900	
AUTOZONE INC	COM	053332102	945	31,100	SH		DEFINED	2		31,100	
AVALONBAY COMM	COM	053484101	16,979	458,898	SH		DEFINED	3		388,785	70,113
AVERY DENNISON CORP.	COM	053611109	248	4,100	SH		DEFINED	1		4,100	
AVISTA CORP	COM	05379B503	1,028	60,000	SH		DEFINED	2		60,000	
AVNET INC.	COM	053807103	172	3,700	SH		DEFINED	1		3,700	
AVON PRODUCTS	COM	054303102	566	10,200	SH		DEFINED	1		10,200	
AVT CORP	COM	002420107	742	31,100	SH		DEFINED	2		31,100	
AXIOM SYSTEMS	COM	054607106	6	5,025	SH		DEFINED	1		5,025	
AXOGEN LTD	COM	G0690R108	6,275	200,000	SH		DEFINED	1		200,000	
BAKER HUGHES INC	COM	057224107	938	38,600	SH		DEFINED	2		38,600	
BAKER HUGHES INC.	COM	057224107	418	12,470	SH		DEFINED	1		12,470	
BALL CORP	COM	058498106	46	1,100	SH		DEFINED	1		1,100	
BANC ONE CORP	COM	06423A103	18,387	308,700	SH		DEFINED	1		308,700	
BANCO DE A EDWARDS - ADR	COM	059504100	568	39,200	SH		DEFINED	1		39,200	
BANCO DE GALICIA Y BUENOS AIR	COM	059538207	15	909	SH		DEFINED	2		909	
BANCO FRANCES ADR	COM	059591107	501	27,500	SH		DEFINED	1		27,500	
BANCO FRANCES DEL RIO LA PLAT	COM	059591107	10	560	SH		DEFINED	2		560	
BANCO GANADERO SA - ADR	CVT	059594507	81	10,500	SH		DEFINED	1		10,500	
BANCO LATINOAMERICANO DE EXP	COM	P16994132	624	24,000	SH		DEFINED	2		24,000	
BANCO RIO DE LA PLATA - ADR	COM	059644104	278	29,300	SH		DEFINED	1		29,300	
BANCWEST CORP NEW	COM	059790105	123	2,900	SH		DEFINED	2		2,900	
BANDAG INC	COM	059815100	66	1,900	SH		DEFINED	1		1,900	
BANK COMM SAN DIEGO CALIF	COM	061589107	78	3,900	SH		DEFINED	2		3,900	
BANK NEW YORK INC	COM	064057102	4,589	127,680	SH		DEFINED	2		127,680	
BANK OF IRELAND	COM	407617000	581	27,700	SH		DEFINED	2		27,700	
BANK OF MONTREAL	COM	063671101	9,500	254,700	SH		DEFINED	1		254,700	
BANK OF NEW YORK	COM	064057102	1,376	37,500	SH		DEFINED	1		37,500	
BANK ONE CORP	COM	06423A103	3,924	70,539	SH		DEFINED	2		70,539	
BANK ONE CORP	COM	06423A103	514	8,622	SH		DEFINED	1		8,622	
BANK UNITED CORP.	COM	065412108	47,835	1,190,302	SH		DEFINED	1		1,190,302	
BANK UTD CORP	COM	065412108	28,200	701,700	SH		DEFINED	3		687,000	14,700
BANKAMERICA CORP NEW	COM	06605F102	4,130	58,480	SH		DEFINED	2		58,480	
BANKAMERICA CORPORATION	COM	060505104	29,744	405,719	SH		DEFINED	1		405,719	
BANK OF MONTREAL	COM	063671101	2,576	72,650	SH		DEFINED	1		72,650	
BANTA CORP	COM	066821109	57	2,700	SH		DEFINED	1		2,700	
BANTA CORP	COM	066821109	439	23,100	SH		DEFINED	2		23,100	
BARCLAYS	COM	007820004	487	16,900	SH		DEFINED	2		16,900	
BARD C R INC	COM	067383109	2,018	40,000	SH		DEFINED	2		40,000	
BARD(C.R.)	COM	067383109	19	400	SH		DEFINED	1		400	
BARNES & NOBLE INC.	COM	067774109	153	5,600	SH		DEFINED	1		5,600	
BARNETT INC	COM	068062108	94	10,900	SH		DEFINED	2		10,900	
BARR LABS INC	COM	068306109	40	1,300	SH		DEFINED	2		1,300	
BARRETT RES CORP	COM	068480201	566	22,600	SH		DEFINED	2		22,600	
BARRICK GOLD CORP.	COM	067901108	1,487	79,035	SH		DEFINED	1		79,035	
BASSETT FURNITURE INDS INC	COM	070203104	138	6,400	SH		DEFINED	2		6,400	
BATTLE MTN GOLD CO	COM	071593107	22	9,000	SH		DEFINED	1		9,000	

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BAUSCH & LOMB	COM	071707103	153	2,000	SH		DEFINED	1		2,000	
BAXTER INTERNATIONAL INC.	COM	071813109	6,117	100,900	SH		DEFINED	1		100,900	
BAXTER INTL INC	COM	071813109	1,676	25,400	SH		DEFINED	2		25,400	
BB&T CORPORATION	COM	054937107	404	11,000	SH		DEFINED	1		11,000	
BCE INC	COM	05534B109	10,212	211,530	SH		DEFINED	1		211,530	
BE AEROSPACE INC	COM	073302101	239	16,300	SH		DEFINED	2		16,300	
BEAR STEARNS	COM	073902108	207	4,430	SH		DEFINED	1		4,430	
BEAR STEARNS COS INC	COM	073902108	469	10,500	SH		DEFINED	2		10,500	
BECKMAN COULTER INC	COM	075811109	122	2,500	SH		DEFINED	1		2,500	
BECTON DICKINSON & CO	COM	075887109	309	10,300	SH		DEFINED	1		10,300	
BECTON DICKINSON + CO	COM	075887109	1,023	26,700	SH		DEFINED	2		26,700	
BED BATH & BEYOND	COM	075896100	4,570	118,700	SH		DEFINED	3		87,400	31,300
BED BATH + BEYOND INC	COM	075896100	136	3,700	SH		DEFINED	2		3,700	
BED BATH AND BEYOND	COM	075896100	454	11,800	SH		DEFINED	1		11,800	
BEDFORD PPTY INVS	COM	076446301	3,375	188,800	SH		DEFINED	3		154,700	34,100
BEDFORD PPTY INVS INC	COM	076446301	70	6,100	SH		DEFINED	2		6,100	
BELCO OIL + GAS CORP	COM	077410207	488	31,000	SH		DEFINED	2		31,000	
BELDEN INC	COM	077459105	119	7,000	SH		DEFINED	2		7,000	
BELL + HOWELL CO NEW	COM	077852101	196	6,700	SH		DEFINED	2		6,700	
BELL ATLANTIC	COM	077853109	4,456	68,160	SH		DEFINED	1		68,160	
BELL ATLANTIC CORP	COM	077853109	1,091	21,100	SH		DEFINED	2		21,100	
BELL CANADA INTERNATIONAL INC.	COM	077914109	505	40,000	SH		DEFINED	1		40,000	
BELLSOUTH CORP	COM	079860102	3,510	76,100	SH		DEFINED	1		76,100	
BELO A H CORP DEL	COM	080555105	217	10,800	SH		DEFINED	1		10,800	
BEMIS CO.	COM	081437105	80	2,000	SH		DEFINED	1		2,000	
BEMIS INC	COM	081437105	5,739	184,758	SH		DEFINED	2		184,758	
BEN + JERRYS HOMEMADE INC	COM	081465106	722	25,900	SH		DEFINED	2		25,900	
BENCHMARK ELECTRS INC	COM	08160H101	106	3,531	SH		DEFINED	2		3,531	
BERGEN BRUNSWIG CORP	COM	083739102	198	11,450	SH		DEFINED	1		11,450	
BERGEN BRUNSWIG CORP	COM	083739102	438	21,900	SH		DEFINED	2		21,900	
BERINGER WINE ESTATES HLDGS	COM	084102102	1,004	27,900	SH		DEFINED	2		27,900	
BERKLEY W R CORP	COM	084423102	102	4,150	SH		DEFINED	2		4,150	
BERKLEY, W.R.	COM	084423102	1,650	66,000	SH		DEFINED	1		66,000	
BERKSHIRE HATHAWAY INC	COM	084670207	447	191	SH		DEFINED	2		191	
BERKSHIRE HATHAWAY INC DEL	COM	084670108	4,855	68	SH		DEFINED	2		68	
BERKSHIRE HATHAWAY INC	COM	084990308	971	10,000	SH		DEFINED	1		10,000	
BEST BUY CO INC	COM	086516101	603	11,600	SH		DEFINED	2		11,600	
BEST BUY INC	COM	086516101	1,161	17,200	SH		DEFINED	1		17,200	
BEST FOODS INC	COM	08658U101	629	12,700	SH		DEFINED	1		12,700	
BESTFOODS	COM	08658U101	4,945	105,217	SH		DEFINED	2		105,217	
BETHELEM STEEL CORP	COM	087509105	36	4,700	SH		DEFINED	1		4,700	
BEVERLY ENTERPRISES INC (new)	COM	087851309	73	9,000	SH		DEFINED	1		9,000	
BEYOND COM CORP	COM	08860E101	1,359	51,900	SH		DEFINED	2		51,900	
BG	COM	015421902	96	16,294	SH		DEFINED	2		16,294	
BIOGEN	COM	090597105	810	12,600	SH		DEFINED	1		12,600	
BIOGEN INC	COM	090597105	8,538	74,700	SH		DEFINED	2		74,700	
BIOMET INC	COM	090613100	183	4,600	SH		DEFINED	1		4,600	
BISYS GROUP INC	COM	055472104	1,670	29,700	SH		DEFINED	2		29,700	
BJ SVCS CO	COM	055482103	188	6,400	SH		DEFINED	1		6,400	
BJ SVCS CO	COM	055482103	4,645	198,200	SH		DEFINED	2		198,200	

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BJS WHOLESALE CLUB	COM	05548J106	37,320	1,241,400	SH		DEFINED	3		1,180,900	60,500
BJ'S WHOLESALE CLUB INC	COM	05548J106	180	6,000	SH		DEFINED	1		6,000	
BJS WHSL CLUB INC	COM	05548J106	788	29,800	SH		DEFINED	2		29,800	
BLACK & DECKER CORP	COM	091797100	227	3,600	SH		DEFINED	1		3,600	
BLACK BOX CORP	COM	091826107	550	17,800	SH		DEFINED	2		17,800	
BLACK HILLS CORP	COM	092113109	45	1,950	SH		DEFINED	1		1,950	
BLANCH E W HLDGS INC	COM	093210102	184	3,500	SH		DEFINED	2		3,500	
BLOCK H & R INC	COM	093671105	800	16,000	SH		DEFINED	1		16,000	
BMC SOFTWARE	COM	055921100	502	9,300	SH		DEFINED	1		9,300	
BMC SOFTWARE INC	COM	055921100	990	26,700	SH		DEFINED	2		26,700	
BOARDWALK EQUITIES INC	COM	096613104	7	800	SH		DEFINED	2		800	
BOB EVANS FARMS INC	COM	096761101	74	3,700	SH		DEFINED	1		3,700	
BOB EVANS FARMS INC	COM	096761101	161	8,100	SH		DEFINED	2		8,100	
BOEING CO	COM	097023105	1,411	37,690	SH		DEFINED	2		37,690	
BOEING CO.	COM	097023105	1,620	36,826	SH		DEFINED	1		36,826	
BOISE CASCADE CORP	COM	097383103	86	2,000	SH		DEFINED	1		2,000	
BORDERS GROUP INC	COM	099709107	101	6,400	SH		DEFINED	1		6,400	
BORDERS GROUP INC	COM	099709107	203	14,400	SH		DEFINED	2		14,400	
BORG WARNER AUTOMOTIVE INC	COM	099724106	306	6,400	SH		DEFINED	2		6,400	
BORG-WARNER AUTOMOTIVE INC	COM	099724106	110	2,000	SH		DEFINED	1		2,000	
BOSTON SCIENTIFIC	COM	101137107	633	14,400	SH		DEFINED	1		14,400	
BOSTON SCIENTIFIC CORP	COM	101137107	933	23,000	SH		DEFINED	2		23,000	
BOWATER INC	COM	102183100	232	4,900	SH		DEFINED	1		4,900	
BOWATER INC	COM	102183100	83	2,100	SH		DEFINED	2		2,100	
BOWNE + CO INC	COM	103043105	141	12,100	SH		DEFINED	2		12,100	
BOYDS COLLECTION LTD	COM	103354106	427	23,700	SH		DEFINED	2		23,700	
BP AMOCO PLC	COM	055622104	1,319	12,684	SH		DEFINED	2		12,684	
BRADLEY REAL ESTATE	COM	104580105	4,324	208,400	SH		DEFINED	3		172,000	36,400
BRADLEY REAL ESTATE INC	COM	104580105	4,140	199,500	SH		DEFINED	1		199,500	
BRADLEY REAL ESTATE INC	COM	104580105	78	4,300	SH		DEFINED	2		4,300	
BRANDYWINE RLTY	COM	105368203	6,613	333,800	SH		DEFINED	3		275,500	58,300
BRANDYWINE RLTY TR	COM	105368203	86	5,300	SH		DEFINED	2		5,300	
BRASIL DISTR PAO ACU-SP AD	COM	20440T201	663	35,500	SH		DEFINED	1		35,500	
BRE PROPERTIES	COM	05564E106	4,264	164,000	SH		DEFINED	3		134,900	29,100
BRIGGS & STRATTON	COM	109043109	52	900	SH		DEFINED	1		900	
BRIGGS + STRATTON CORP	COM	109043109	44	900	SH		DEFINED	2		900	
BRIGHT HORIZON FAMILY	COM	109195107	28,242	1,496,280	SH		DEFINED	3		1,496,280	
BRIGHTSTAR INFORMATION	COM	10947N104	119	31,000	SH		DEFINED	2		31,000	
BRINKER INTERNATIONAL INC	COM	109641100	149	5,400	SH		DEFINED	1		5,400	
BRINKER INTL INC	COM	109641100	17,149	623,600	SH		DEFINED	3		582,800	40,800
BRISTOL HOTEL	COM	110041100	369	49,200	SH		DEFINED	3		49,200	
BRISTOL MYERS SQUIBB	COM	110122108	19,906	282,600	SH		DEFINED	1		282,600	
BRISTOL MYERS SQUIBB	COM	110122108	6,208	96,260	SH		DEFINED	2		96,260	
BROADCOM CORP	COM	111320107	486	7,900	SH		DEFINED	2		7,900	
BROADVISION INC	COM	111412102	4,626	77,400	SH		DEFINED	2		77,400	
BROWN AND BROWN	COM	115236101	4,452	117,150	SH		DEFINED	1		117,150	
BROWN GROUP INC	COM	115736100	9,657	444,000	SH		DEFINED	3		444,000	
BROWN-FORMAN CORP CL B	COM	115637209	163	2,500	SH		DEFINED	1		2,500	
BROWNING FERRIS INDS INC	COM	115885105	490	12,700	SH		DEFINED	2		12,700	
BROWNING FERRIS INDUSTRIES	COM	115885105	344	8,000	SH		DEFINED	1		8,000	

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BRUNSWICK CORP	COM	117043109	98	3,500	SH		DEFINED	1		3,500	
BRUNSWICK CORP	COM	117043109	135	7,100	SH		DEFINED	2		7,100	
BUDGET GROUP INC	COM	119003101	1,611	130,874	SH		DEFINED	1		130,874	
BUDGET GROUP INC	COM	119003101	98	8,000	SH		DEFINED	2		8,000	
BUFFETS INC	COM	119882108	47	4,100	SH		DEFINED	1		4,100	
BURLINGTON INDUSTRIES EQUITY INC	COM	121693105	50	5,400	SH		DEFINED	1		5,400	
BURLINGTON NORTHERN SANTA FE	COM	12189T104	564	18,310	SH		DEFINED	1		18,310	
BURLINGTON NORTHN SANTA FE	COM	12189T104	4,241	129,000	SH		DEFINED	2		129,000	
BURLINGTON RES INC	COM	122014103	192	4,800	SH		DEFINED	2		4,800	
BURLINGTON RESOURCES	COM	122014103	286	6,624	SH		DEFINED	1		6,624	
BURNHAM PAC PPTYS	COM	12232C108	4,079	331,300	SH		DEFINED	3		273,400	57,900
BUSH BOAKE ALLEN INC	COM	123162109	275	10,000	SH		DEFINED	2		10,000	
C D I CORP	COM	125071100	106	4,400	SH		DEFINED	2		4,400	
C H ROBINSON WORLDWIDE	COM	12541W100	732	28,900	SH		DEFINED	2		28,900	
C.R. BARD	COM	067383109	77	1,600	SH		DEFINED	1		1,600	
CABLE + WIRELESS	COM	016255903	378	30,334	SH		DEFINED	2		30,334	
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	132	12,000	SH		DEFINED	2		12,000	
CABLETRON SYSTEMS INC	COM	126920107	77	5,900	SH		DEFINED	1		5,900	
CABLEVISION SYS CORP	COM	12686C109	4,249	57,320	SH		DEFINED	2		57,320	
CABOT CORP	COM	127055101	150	6,200	SH		DEFINED	1		6,200	
CADBURY SCHWEPPES	COM	016124000	302	21,000	SH		DEFINED	2		21,000	
CADENCE DESIGN SYSTEMS INC.	COM	127387108	274	21,700	SH		DEFINED	1		21,700	
CALIBER LEARNING NETWORK INC	COM	129914107	147	37,700	SH		DEFINED	2		37,700	
CALLAWAY GOLF CO	COM	131193104	89	6,100	SH		DEFINED	1		6,100	
CALPINE CORP	COM	131347106	215	5,900	SH		DEFINED	2		5,900	
CAMBRIDGE TECH PARTNERS INC	COM	132524109	88	5,000	SH		DEFINED	1		5,000	
CAMBRIDGE TECHNOLOGY PARNERS M	COM	132524109	1,388	100,000	SH		DEFINED	2		100,000	
CAMBRIDGE TECHNOLOGY PARNERS M	COM	132524109	339	24,400	SH		DEFINED	2		24,400	
CAMDEN PPTY	COM	133131102	11,935	430,100	SH		DEFINED	3		353,500	76,600
CAPITAL ONE FINL CORP	COM	14040H105	12,609	83,500	SH		DEFINED	2		83,500	
CAPITAL RE CORP	COM	140432105	79	4,600	SH		DEFINED	2		4,600	
CAPITOL TRANSAMERICA CORP	COM	140640103	1,601	120,800	SH		DEFINED	1		120,800	
CAPSTAR BROADCASTING	COM	14067g105	3,301	120,600	SH		DEFINED	3		96,000	24,600
CAPTEC NET LEASE RLTY	COM	140724105	6,005	442,800	SH		DEFINED	3		370,700	72,100
CARAUSTAR INDS INC	COM	140909102	80	3,500	SH		DEFINED	2		3,500	
CARDIAC SCIENCE INC.	COM	141410209	2	578	SH		DEFINED	1		578	
CARDINAL HEALTH INC	COM	14149Y108	616	9,600	SH		DEFINED	1		9,600	
CARDINAL HEALTH INC	COM	14149Y108	9,900	150,000	SH		DEFINED	2		150,000	
CAREER ED CORP	COM	141665109	1,731	50,000	SH		DEFINED	2		50,000	
CARLISLE COS INC	COM	142339100	130	2,700	SH		DEFINED	1		2,700	
CARLISLE COS INC	COM	142339100	173	3,700	SH		DEFINED	2		3,700	
CARNIVAL CORP	COM	143658102	7,006	144,275	SH		DEFINED	2		144,275	

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CARNIVAL CORP CLASS A	COM	143658102	1,130	23,300	SH		DEFINED	1		23,300	
CAROLINA POWER AND LIGHT	COM	144141108	253	5,900	SH		DEFINED	1		5,900	
CARPENTER TECHNOLOGY	COM	144285103	49	1,700	SH		DEFINED	1		1,700	
CARPENTER TECHNOLOGY CORP	COM	144285103	493	19,000	SH		DEFINED	2		19,000	
CARRAMERICA REALTY	COM	144418100	12,238	489,500	SH		DEFINED	3		403,600	85,900
CARRIAGE SVCS INC	COM	143905107	1,187	63,500	SH		DEFINED	3		63,500	
CARTER WALLACE INC	COM	146285101	64	3,500	SH		DEFINED	1		3,500	
CASCADE NAT GAS CORP	COM	147339105	363	24,300	SH		DEFINED	2		24,300	
CASE CORP	COM	14743R103	149	3,100	SH		DEFINED	1		3,100	
CATALINA MARKETING CORP	COM	148867104	1,718	20,000	SH		DEFINED	2		20,000	
CATAPULT COMMUNICATIONS CORP	COM	149016107	69	5,000	SH		DEFINED	2		5,000	
CATELLUS DEV CORP	COM	149111106	115	8,600	SH		DEFINED	2		8,600	
CATERPILLAR INC	COM	149123101	4,993	108,689	SH		DEFINED	2		108,689	
CATERPILLAR INC.	COM	149123101	918	15,300	SH		DEFINED	1		15,300	
CB RICHARD ELLIS SVCS INC	COM	12489L108	450	27,300	SH		DEFINED	2		27,300	
CBL + ASSOC PPTYS INC	COM	124830100	88	3,800	SH		DEFINED	2		3,800	
CBRL GROUP INC	COM	12489V106	92	5,300	SH		DEFINED	1		5,300	
CBRL GROUP INC	COM	12489V106	108	6,000	SH		DEFINED	2		6,000	
CBS CORP	COM	12490K107	7,892	192,700	SH		DEFINED	2		192,700	
CBS CORPORATION	COM	12490K107	1,167	26,800	SH		DEFINED	1		26,800	
CBT GROUP PUB LTD	COM	124853300	29	2,527	SH		DEFINED	2		2,527	
CCB FINANCIAL CORP	COM	124875105	185	3,500	SH		DEFINED	1		3,500	
CCB FINL CORP	COM	124875105	487	9,000	SH		DEFINED	2		9,000	
CCC INFORMATION SERVICE GROUP INC	COM	12487Q109	1,545	120,000	SH		DEFINED	1		120,000	
CELLSTAR CORP	COM	150925105	138	13,300	SH		DEFINED	2		13,300	
CEMENTOS DIAMANTE S.A. - ADR	COM	151261104	119	9,600	SH		DEFINED	1		9,600	
CEMIG-ENERGETICA DE MINAS											
GERAIS-ADR	COM	204409601	1,066	51,090	SH		DEFINED	1		51,090	
CENDANT CORP	COM	151313103	7	324	SH		DEFINED	2		324	
CENDANT CORPORATION	COM	151313103	642	31,318	SH		DEFINED	1		31,318	
CENTERPOINT PPTYS TR	COM	151895109	72	2,300	SH		DEFINED	2		2,300	
CENTERPOINT PPTYS TR	COM	151895109	3	100	SH		DEFINED	2		100	
CENTEX CORP	COM	152312104	75	2,000	SH		DEFINED	1		2,000	
CENTOCOR INC	COM	152342101	654	17,700	SH		DEFINED	2		17,700	
CENTOCOR INC.	COM	152342101	280	6,000	SH		DEFINED	1		6,000	
CENTRAIS ELEC BRAS-SP ADR CM	COM	15234Q207	401	42,400	SH		DEFINED	1		42,400	
CENTRAL + SOUTH WEST CORP	COM	152357109	117	5,000	SH		DEFINED	2		5,000	
CENTRAL AND SOUTHWEST CORP	COM	152357109	192	8,200	SH		DEFINED	1		8,200	
CENTRAL EUROPEAN MEDIA ENT LTD	COM	G20045103	466	37,300	SH		DEFINED	2		37,300	
CENTRAL GARDEN + PET CO	COM	153527106	597	35,400	SH		DEFINED	2		35,400	
CENTURY TEL ENTERPRISES INC	COM	156686107	4,229	60,200	SH		DEFINED	2		60,200	
CENTURYTEL INC	COM	156700106	239	6,000	SH		DEFINED	1		6,000	
CERIDIAN CORP	COM	15677T106	193	5,900	SH		DEFINED	1		5,900	
CHAMPION INTERNATIONAL CORP	COM	158525105	182	3,800	SH		DEFINED	1		3,800	
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	507	17,400	SH		DEFINED	2		17,400	
CHARTER ONE FINANCIAL, INC.	COM	160903100	426	15,300	SH		DEFINED	1		15,300	
CHARTER ONE FINL INC	COM	160903100	37,975	1,365,383	SH		DEFINED	3		1,286,259	79,124
CHARTWELL RE CORP	COM	16139W109	43	2,500	SH		DEFINED	2		2,500	
CHASE MANHATTAN CORP NEW	COM	16161A108	22,889	281,500	SH		DEFINED	2		281,500	
CHASE MANHATTAN CORP(new)	COM	16161A108	26,363	304,776	SH		DEFINED	1		304,776	
CHATEAU CMNTYS INC	COM	161726104	116	4,200	SH		DEFINED	2		4,200	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY SHARED	NONE
CHATEAU COMMUNITIES	COM	161726104	3,362	112,300	SH		DEFINED	3		90,800	21,500
CHATEAU COMMUNITIES INC.	COM	161726104	4,640	155,000	SH		DEFINED	1		155,000	
CHECKFREE HLDGS CORP	COM	162816102	2,171	51,010	SH		DEFINED	2		51,010	
CHEESECAKE FACTORY	COM	163072101	31,545	1,034,250	SH		DEFINED	3		1,012,300	21,950
CHESAPEAKE CORP	COM	165159104	75	2,000	SH		DEFINED	1		2,000	
CHESAPEAKE CORP	COM	165159104	62	2,300	SH		DEFINED	2		2,300	
CHEVRON CORP	COM	166751107	12,061	136,379	SH		DEFINED	2		136,379	
CHEVRON CORPORATION	COM	166751107	19,968	210,050	SH		DEFINED	1		210,050	
CHICOS FAS INC	COM	168615102	1,217	51,800	SH		DEFINED	3		51,800	
CHIEFTAIN INTL INC	COM	16867C101	306	25,000	SH		DEFINED	2		25,000	
CHILDRENS PL RETAIL STORES INC	COM	168905107	5	200	SH		DEFINED	2		200	
CHILECTRA S A	COM	168884104	9	422	SH		DEFINED	2		422	
CHIQUITA BRANDS INTL INC	COM	170032502	313	7,000	SH		DEFINED	2		7,000	
CHIRON CORP	COM	170040109	329	15,000	SH		DEFINED	2		15,000	
CHIRON CORP.	COM	170040109	338	16,300	SH		DEFINED	1		16,300	
CHRIS CRAFT INDS INC	COM	170520100	117	2,481	SH		DEFINED	1		2,481	
CHUBB CORP	COM	171232101	848	12,200	SH		DEFINED	1		12,200	
CHUBB CORP	COM	171232101	1,605	27,400	SH		DEFINED	2		27,400	
CHURCH & DWIGHT INC	COM	171340102	74	1,700	SH		DEFINED	1		1,700	
CIA ANONIMA NAEL TELEF											
DE VENEZUELA-A	COM	204421101	1,259	46,200	SH		DEFINED	1		46,200	
CIA CERVEJARIA BRAHMA-SP ADR	COM	20440X103	632	55,900	SH		DEFINED	1		55,900	
CIA DE MINAS BUENAVENTURA - ADR	COM	204448104	507	33,102	SH		DEFINED	1		33,102	
CIA PARANAENSE ENER-SP ADR	COM	20441B407	501	59,850	SH		DEFINED	1		59,850	
CIA TELECOM CHILE-SPONS ADR	COM	204449300	705	28,500	SH		DEFINED	1		28,500	
CIA VALE DO RIO DOCE-ADR	COM	204412100	1,064	53,600	SH		DEFINED	1		53,600	
CIBER INC	COM	17163B102	290	15,100	SH		DEFINED	2		15,100	
CIENA CORP	COM	171779101	450	20,000	SH		DEFINED	2		20,000	
CIFRA S.A. DE C.V. ADR Series V	COM	171785405	244	12,745	SH		DEFINED	1		12,745	
CIGNA CORP	COM	125509109	730	8,200	SH		DEFINED	1		8,200	
CINAR CORP	COM	171905300	968	43,000	SH		DEFINED	2		43,000	
CINAR CORPORATION	COM	171905300	71,070	2,900,800	SH		DEFINED	3		2,845,600	55,200
CINCINNATI BELL	COM	171870108	289	11,600	SH		DEFINED	1		11,600	
CINCINNATI BELL INC	COM	171870108	523	23,300	SH		DEFINED	2		23,300	
CINCINNATI FINANCIAL CORPORATION	COM	172062101	201	5,350	SH		DEFINED	1		5,350	
CINERGY CORP	COM	172474108	195	6,100	SH		DEFINED	1		6,100	
CINTAS CORP	COM	172908105	645	9,600	SH		DEFINED	1		9,600	
CINTAS CORP	COM	172908105	411	6,300	SH		DEFINED	2		6,300	
CIRCLE INTL GROUP INC	COM	172574105	60	4,200	SH		DEFINED	2		4,200	
CIRCUIT CITY STORES INC	COM	172737108	942	12,300	SH		DEFINED	2		12,300	
CIRCUIT CITY STORES-CIRCUIT CITY GROU	COM	172737108	363	3,900	SH		DEFINED	1		3,900	
CIRRUS LOGIC, INCORPORATED	COM	172755100	50	5,600	SH		DEFINED	1		5,600	
CISCO SYS INC	COM	17275R102	31,567	288,440	SH		DEFINED	2		288,440	
CISCO SYSTEMS INC.	COM	17275R102	38,753	601,400	SH		DEFINED	1		601,400	
CIT GROUP INC	COM	125577106	568	18,600	SH		DEFINED	2		18,600	
CITIGROUP INC	COM	172967101	30,598	644,162	SH		DEFINED	1		644,162	
CITIGROUP INC	COM	172967101	43,938	698,726	SH		DEFINED	2		698,726	
CITRIX SYS INC	COM	177376100	2,769	72,800	SH		DEFINED	2		72,800	
CITRIX SYSTEMS INC	COM	177376100	396	7,000	SH		DEFINED	1		7,000	
CITY NATL CORP	COM	178566105	150	4,000	SH		DEFINED	1		4,000	
CLAIRE S STORES INC	COM	179584107	1,022	34,000	SH		DEFINED	2		34,000	

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CLAIRE'S STORES INC	COM	179584107	108	4,200	SH		DEFINED	1		4,200	
CLAYTON HOMES INC	COM	184190106	148	12,968	SH		DEFINED	1		12,968	
CLEAR CHANNEL COMMUN	COM	184502102	95,459	1,384,714	SH		DEFINED	3		1,339,844	44,870
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	724	10,500	SH		DEFINED	1		10,500	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20,736	309,200	SH		DEFINED	2		309,200	
CLECO CORPORATION	COM	12561M107	61	2,000	SH		DEFINED	1		2,000	
CLEVELAND CLIFFS INC	COM	185896107	32	1,000	SH		DEFINED	1		1,000	
CLEVELAND CLIFFS INC	COM	185896107	61	1,800	SH		DEFINED	2		1,800	
CLOROX CO.	COM	189054109	427	4,000	SH		DEFINED	1		4,000	
CMAC INVT CORP	COM	125662106	312	8,000	SH		DEFINED	2		8,000	
CMG INFORMATION SVCS INC	COM	125750109	4,832	26,400	SH		DEFINED	2		26,400	
CMP GROUP INC	COM	125887109	73	2,800	SH		DEFINED	1		2,800	
CMS ENERGY CORP	COM	125896100	184	4,400	SH		DEFINED	1		4,400	
CNF TRANSN INC	COM	12612W104	787	20,800	SH		DEFINED	2		20,800	
CNF TRANSPORTATION	COM	12612W104	169	4,400	SH		DEFINED	1		4,400	
COACH USA INC	COM	18975L106	446	16,200	SH		DEFINED	2		16,200	
COAST FEDERAL LITIGATION TR	COM	19034Q110	9	1,500	SH		DEFINED	2		1,500	
COASTAL CORP	COM	190441105	326	8,100	SH		DEFINED	1		8,100	
COASTAL CORP	COM	190441105	4,335	107,700	SH		DEFINED	3		92,700	15,000
COCA COLA	COM	191216100	5,927	95,600	SH		DEFINED	1		95,600	
COCA COLA CO	COM	191216100	1,384	22,545	SH		DEFINED	2		22,545	
COCA COLA ENTERPRISES INC	COM	191219104	743	24,550	SH		DEFINED	2		24,550	
COCA-COLA ENTERPRISES	COM	191219104	470	15,800	SH		DEFINED	1		15,800	
COGNEX CORP	COM	192422103	471	20,100	SH		DEFINED	2		20,100	
COGNOS INC	COM	19244C109	503	21,500	SH		DEFINED	2		21,500	
COINSTAR INC	COM	19259P300	7,172	250,000	SH		DEFINED	3		250,000	
COLE NATL CORP	COM	193290103	88	4,800	SH		DEFINED	2		4,800	
COLGATE PALMOLIVE CO	COM	194162103	285	3,100	SH		DEFINED	2		3,100	
COLGATE-PALMOLIVE	COM	194162103	1,807	18,350	SH		DEFINED	1		18,350	
COLONIAL PROPERTIES TRUST	COM	195872106	17,275	611,500	SH		DEFINED	1		611,500	
COLT TELECOM GROUP	COM	042469908	563	31,300	SH		DEFINED	2		31,300	
COLUMBIA / HCA HEALTHCARE CORP	COM	197677107	394	20,787	SH		DEFINED	2		20,787	
COLUMBIA ENERGY GROUP	COM	197648108	213	3,400	SH		DEFINED	1		3,400	
COLUMBIA/HCA HEALTHCARE CO	COM	197677107	601	26,350	SH		DEFINED	1		26,350	
COMAIR HLDGS INC	COM	199789108	408	17,250	SH		DEFINED	2		17,250	
COMAIR HOLDINGS	COM	199789108	178	8,550	SH		DEFINED	1		8,550	
COMCAST CORP	COM	200300200	14,132	224,540	SH		DEFINED	2		224,540	
COMCAST CORP. SPECIAL CL A	COM	200300200	1,061	27,600	SH		DEFINED	1		27,600	
COMDISCO	COM	200336105	336	13,100	SH		DEFINED	1		13,100	
COMERICA INC	COM	200340107	392	6,600	SH		DEFINED	1		6,600	
COMMSCOPE INC	COM	203372107	30,818	1,002,200	SH		DEFINED	3		982,000	20,200
COMMUNICATIONS SATELLITE CORP											
SERIES	COM	20564D107	137	4,200	SH		DEFINED	1		4,200	
COMMUNITY BK SYS INC	COM	203607106	262	11,000	SH		DEFINED	2		11,000	
COMPANHIA BRASILEIRA DE DISTR	COM	20440T201	15	1,000	SH		DEFINED	2		1,000	
COMPANHIA ENERGETICA DE MINAS	COM	204409601	42	1,888	SH		DEFINED	2		1,888	
COMPANHIA ENERGETICA DE MINAS											
GERAIS	COM	204409601	470	22,500	SH		DEFINED	1		22,500	
COMPANIA TELECOMUNICACIONES											
CHILE AD	COM	204449300	1,103	44,550	SH		DEFINED	1		44,550	
COMPAQ COMPUTER	COM	204493100	2,318	97,844	SH		DEFINED	1		97,844	
COMPAQ COMPUTER CORP	COM	204493100	1,782	61,519	SH		DEFINED	2		61,519	
COMPASS BANCSHARES INC	COM	20449H109	518	15,000	SH		DEFINED	2		15,000	

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COMPASS GROUP	COM	028801900	796	68,800	SH		DEFINED	2		68,800	
COMPUSA INC	COM	204932107	64	8,600	SH		DEFINED	1		8,600	
COMPUTER ASSOC INTL INC	COM	204912109	960	27,000	SH		DEFINED	2		27,000	
COMPUTER ASSOCIATES INT'L	COM	204912109	15,867	289,800	SH		DEFINED	1		289,800	
COMPUTER HORIZONS CORP	COM	205908106	301	27,500	SH		DEFINED	2		27,500	
COMPUTER SCIENCES CORP	COM	205363104	422	6,100	SH		DEFINED	1		6,100	
COMPUTER SCIENCES CORP	COM	205363104	14,901	270,000	SH		DEFINED	2		270,000	
COMPUWARE CORP	COM	205638109	452	14,200	SH		DEFINED	1		14,200	
COMVERSE TECH	COM	205862402	419	5,550	SH		DEFINED	1		5,550	
CONAGRA	COM	205887102	511	19,200	SH		DEFINED	1		19,200	
CONAGRA INC	COM	205887102	4,931	192,882	SH		DEFINED	2		192,882	
CONCENTRA MANAGED CARE	COM	20589T103	15,978	078,700	SH		DEFINED	3		1,051,000	27,700
CONCENTRA MANAGED CARE INC	COM	20589T103	61	4,100	SH		DEFINED	1		4,100	
CONCENTRA MANAGED CARE INC	COM	20589T103	551	38,000	SH		DEFINED	2		38,000	
CONCENTRIC NETWORK CORP DEL	COM	20589R107	599	8,000	SH		DEFINED	2		8,000	
CONCORD COMMUNICATIONS INC	COM	206186108	241	4,300	SH		DEFINED	2		4,300	
CONCORD EFS INC	COM	206197105	449	10,600	SH		DEFINED	1		10,600	
CONCORD EFS INC	COM	206197105	829	30,200	SH		DEFINED	2		30,200	
CONCORD EFS INC	COM	206197105	9,495	224,400	SH		DEFINED	3		183,300	41,100
CONNECTIV INC	COM	206829103	200	8,200	SH		DEFINED	1		8,200	
CONEXANT SYSTEMS	COM	207142100	4,697	80,900	SH		DEFINED	3		67,600	13,300
CONEXANT SYSTEMS INC	COM	207142100	73	1,250	SH		DEFINED	1		1,250	
CONMED CORP	COM	207410101	164	5,300	SH		DEFINED	2		5,300	
CONOCO INC	COM	208251306	160	5,855	SH		DEFINED	2		5,855	
CONSECO INC	COM	208464107	56	1,800	SH		DEFINED	2		1,800	
CONSECO INC.	COM	208464107	372	12,206	SH		DEFINED	1		12,206	
CONSOLIDATED EDISON INC	COM	209115104	1,317	29,100	SH		DEFINED	1		29,100	
CONSOLIDATED EDISON INC	COM	209115104	18	400	SH		DEFINED	2		400	
CONSOLIDATED NATURAL GAS CO.	COM	209615103	231	3,800	SH		DEFINED	1		3,800	
CONSOLIDATED PAPER INC	COM	209759109	209	7,800	SH		DEFINED	1		7,800	
CONSOLIDATED PAPERS INC	COM	209759109	940	40,000	SH		DEFINED	2		40,000	
CONSOLIDATED STORES CORP	COM	210149100	485	16,000	SH		DEFINED	2		16,000	
CONSOLIDATED STORES CORPORATION	COM	210149100	119	4,400	SH		DEFINED	1		4,400	
CONSTELLATION ENERGY GROUP	COM	210371100	172	5,800	SH		DEFINED	1		5,800	
CONTINENTAL AIRLS INC	COM	210795308	836	22,000	SH		DEFINED	2		22,000	
CONVERGYS CORPORATION	COM	212485106	271	14,000	SH		DEFINED	1		14,000	
COOPER CAMERON CORP	COM	216640102	722	21,300	SH		DEFINED	2		21,300	
COOPER INDS INC	COM	216669101	38	900	SH		DEFINED	2		900	
COOPER INDUSTRIES	COM	216669101	276	5,300	SH		DEFINED	1		5,300	
COOPER TIRE & RUBBER	COM	216831107	73	3,100	SH		DEFINED	1		3,100	
COOPER TIRE + RUBR CO	COM	216831107	4,606	250,645	SH		DEFINED	2		250,645	
COORS (ADOLPH) - CL B	COM	217016104	54	1,100	SH		DEFINED	1		1,100	
COPART INC	COM	217204106	132	6,400	SH		DEFINED	2		6,400	
CORDANT TECHNOLOGIES INC	COM	218412104	145	3,200	SH		DEFINED	1		3,200	
CORN PRODUCTS INTL INC	COM	219023108	110	4,600	SH		DEFINED	2		4,600	
CORNERSTONE PPTYS	COM	21922h103	10,333	650,900	SH		DEFINED	3		530,400	120,500
CORNING INC.	COM	219350105	631	9,000	SH		DEFINED	1		9,000	
CORPORATE EXEC BRD	COM	21988R102	6,223	175,000	SH		DEFINED	3		175,000	
CORPORATE EXECUTIVE BRD CO	COM	21988R102	26	1,000	SH		DEFINED	2		1,000	
CORPORATE EXPRESS INC	COM	219881042	0	3,901	SH		DEFINED	2		3,901	

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									SOLE	SHARED	NONE
COST COMPANIES INC	COM	22160Q102	649	8,100	SH		DEFINED	1		8,100	
COST PLUS INC CALIF	COM	221485105	13,463	295,900	SH		DEFINED	3		295,900	
COSTCO COS INC	COM	22160Q102	4,110	44,890	SH		DEFINED	2		44,890	
COUNTRYWIDE CR INDS INC	COM	222372104	1,219	32,500	SH		DEFINED	2		32,500	
COUNTRYWIDE CREDIT IND INC	COM	222372104	180	4,200	SH		DEFINED	1		4,200	
COVAD COMMUNICATIONS GROUP INC	COM	222814204	1,460	22,200	SH		DEFINED	2		22,200	
COVANCE INC	COM	222816100	122	5,100	SH		DEFINED	1		5,100	
COVANCE INC	COM	222816100	1,519	60,600	SH		DEFINED	2		60,600	
COX COMMUNICATIONS INC NEW	COM	224044107	401	5,300	SH		DEFINED	2		5,300	
CRANE CO	COM	224399105	78	2,475	SH		DEFINED	1		2,475	
CRANE CO	COM	224399105	145	6,000	SH		DEFINED	2		6,000	
CREDENCE SYSTEMS CORP	COM	225302108	212	9,900	SH		DEFINED	2		9,900	
CREDITRUST CORP	COM	225429109	79	4,000	SH		DEFINED	2		4,000	
CRESCENT REAL ESTATE	COM	225756105	17,490	736,400	SH		DEFINED	3		603,000	133,400
CRESCENT REAL ESTATE EQUITIES	COM	225756105	591	27,500	SH		DEFINED	2		27,500	
CRESTLINE CAPITAL CORP	COM	226153104	56	3,309	SH		DEFINED	1		3,309	
CRISTALERIAS DE CHILE S.A. - ADR	COM	226714103	96	6,200	SH		DEFINED	1		6,200	
CRITICAL PATH INC	COM	22674V100	1,594	20,700	SH		DEFINED	2		20,700	
CRITICAL PATH INC	COM	22674V100	10,178	184,000	SH		DEFINED	3		180,700	3,300
CROMPTON & KNOWLES COR	COM	227111101	119	6,000	SH		DEFINED	1		6,000	
CROWN CASTLE INTERNATIONAL	COM	228227104	50,867	2,444,050	SH		DEFINED	1		2,444,050	
CROWN CORK & SEAL	COM	228255105	140	4,900	SH		DEFINED	1		4,900	
CSG SYS INTL INC	COM	126349109	631	16,000	SH		DEFINED	2		16,000	
CSG SYS INTL INC	COM	126349109	43,380	1,656,500	SH		DEFINED	3		1,597,000	59,500
CSK AUTO CORP	COM	125965103	16,327	604,700	SH		DEFINED	3		557,900	46,800
CSX CORP	COM	126408103	381	8,400	SH		DEFINED	1		8,400	
CSX CORP	COM	126408103	596	15,300	SH		DEFINED	2		15,300	
CTG RES INC	COM	125957100	676	28,000	SH		DEFINED	2		28,000	
CUMMINS ENGINE	COM	231021106	91	1,600	SH		DEFINED	1		1,600	
CUMMINS ENGINE INC	COM	231021106	61,284	1,072,800	SH		DEFINED	3		1,047,400	25,400
CUSTOMTRACKS CORP	COM	232046102	1,398	25,000	SH		DEFINED	3		25,000	
CVS CORP	COM	126650100	9,500	200,000	SH		DEFINED	2		200,000	
CVS CORPORATION	COM	126650100	716	14,100	SH		DEFINED	1		14,100	
CYPRESS SEMICONDUCTOR	COM	232806109	123	7,200	SH		DEFINED	1		7,200	
CYPRUS AMAX MINERALS CO	COM	232809103	52	3,400	SH		DEFINED	1		3,400	
CYTEC INDUSTRIES INC	COM	232820100	123	3,900	SH		DEFINED	1		3,900	
D + N SVGS FINL CORP	COM	232864108	59	2,600	SH		DEFINED	2		2,600	
D R HORTON INC	COM	23331A109	1,421	85,500	SH		DEFINED	3		85,500	
D.R.HORTON INC	COM	23331A109	1,420	84,800	SH		DEFINED	2		84,800	
DAIMLER CHRYSLER AG	COM	D1668R123	5,706	66,375	SH		DEFINED	2		66,375	
DAIRY MART CONV STORES	COM	2338602*5		360,001	SH		DEFINED	2		360,001	
DAISYTEK INTL CORP	COM	234053106	3,042	186,500	SH		DEFINED	3		186,500	
DALLAS SEMICONDUCTOR CORP	COM	235204104	1,027	26,600	SH		DEFINED	2		26,600	
DANA CORP	COM	235811106	284	6,157	SH		DEFINED	1		6,157	
DANA CORP	COM	235811106	380	10,000	SH		DEFINED	2		10,000	
DANAHER CORP	COM	235851102	273	4,700	SH		DEFINED	1		4,700	
DANAHER CORP	COM	235851102	993	19,000	SH		DEFINED	2		19,000	
DANAHER CORP DEL	COM	235851102	10,195	175,400	SH		DEFINED	3		148,800	26,600
DARDEN RESTAURANTS INC	COM	237194105	127	5,800	SH		DEFINED	1		5,800	
DARDEN RESTAURANTS INC	COM	237194105	516	25,000	SH		DEFINED	2		25,000	

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DATA GENERAL CORP	COM	237688106	22	1,500	SH		DEFINED	1		1,500	
DAYTON HUDSON CORP	COM	239753106	1,229	18,900	SH		DEFINED	1		18,900	
DAYTON HUDSON CORP	COM	239753106	5,996	90,000	SH		DEFINED	2		90,000	
DEAN FOODS CO	COM	242361103	145	3,500	SH		DEFINED	1		3,500	
DEERE & CO	COM	244199105	643	16,400	SH		DEFINED	1		16,400	
DEERE & CO	COM	244199105	231	5,915	SH		DEFINED	2		5,915	
DELL COMPUTER CORP	COM	247025109	21,747	532,620	SH		DEFINED	2		532,620	
DELL COMPUTER CORP.	COM	247025109	3,689	99,700	SH		DEFINED	1		99,700	
DELPHI AUTOMOTIVE SYSTEMS	COM	247126105	62	3,354	SH		DEFINED	1		3,354	
DELPHI AUTOMOTIVE SYSTEMS	COM	247126105	71	3,862	SH		DEFINED	2		3,862	
DELTA AIRLINES INC.	COM	247361108	328	5,700	SH		DEFINED	1		5,700	
DELUXE CHECK PRINTERS	COM	248019101	109	2,800	SH		DEFINED	1		2,800	
DENTSPLY INTL INC NEW	COM	249030107	139	4,800	SH		DEFINED	1		4,800	
DEPARTMENT 56 INC	COM	249509100	88	2,900	SH		DEFINED	2		2,900	
DEPPHI AUTOMOTIVE SYSTEMS	COM	247126105	290	15,668	SH		DEFINED	1		15,668	
DESC SA -SPON ADR	COM	250309101	534	23,600	SH		DEFINED	1		23,600	
DESCARTES SYS GROUP INC	COM	249906108	332	40,000	SH		DEFINED	2		40,000	
DETROIT EDISON CO	COM	233331107	183	4,500	SH		DEFINED	1		4,500	
DEVELOPERS DIVERS RLTY	COM	251591103	12,754	755,800	SH		DEFINED	3		623,900	131,900
DEVON ENERGY CORP	COM	251799102	543	19,700	SH		DEFINED	2		19,700	
DEVON ENERGY CORP	COM	251799102	13,437	375,200	SH		DEFINED	3		366,500	8,700
DEVON FING TR	COM	251910402	77	1,200	SH		DEFINED	2		1,200	
DEVRY INC DEL	COM	251893103	853	29,400	SH		DEFINED	2		29,400	
DEVRY INC DEL	COM	251893103	53,886	2,408,300	SH		DEFINED	3		2,355,600	52,700
DEXTER	COM	252165105	86	2,100	SH		DEFINED	1		2,100	
DEXTER CORP	COM	252165105	145	4,600	SH		DEFINED	2		4,600	
DIAGEO PLC	COM	252430205	828	18,100	SH		DEFINED	2		18,100	
DIAL CORP (NEW)	COM	25247D101	331	8,900	SH		DEFINED	1		8,900	
DIAMOND FIELDS NOE	COM	252905203		125	SH		DEFINED	1		125	
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	3,036	96,000	SH		DEFINED	2		96,000	
DIEBOLD	COM	253651103	174	6,050	SH		DEFINED	1		6,050	
DILLARDS INC - CL A	COM	254067101	158	4,500	SH		DEFINED	1		4,500	
DIME BANCORP, INC.	COM	25429Q102	205	10,200	SH		DEFINED	1		10,200	
DISNEY WALT CO	COM	254687106	996	32,000	SH		DEFINED	2		32,000	
DITECH CORP	COM	25500M103	3,898	194,900	SH		DEFINED	3		184,600	10,300
DOLE FOOD INC	COM	256605106	153	5,200	SH		DEFINED	1		5,200	
DOLLAR GENERAL	COM	256669102	209	7,206	SH		DEFINED	1		7,206	
DOLLAR TREE STORES	COM	256747106	5,320	120,900	SH		DEFINED	3		98,100	22,800
DOLLAR TREE STORES INC	COM	256747106	278	6,888	SH		DEFINED	1		6,888	
DOMINION RESOURCES	COM	257470104	316	7,300	SH		DEFINED	1		7,300	
DONALDSON CO INC	COM	257651109	103	4,200	SH		DEFINED	1		4,200	
DONALDSON INC	COM	257651109	360	20,000	SH		DEFINED	2		20,000	
DONALDSON LUFKIN+JENRETTE INC	COM	257661108	767	11,000	SH		DEFINED	2		11,000	
DOREL INDS INC	COM	25822C205	107	6,400	SH		DEFINED	2		6,400	
DOUBLECLICK INC	COM	258609304	2,840	15,600	SH		DEFINED	2		15,600	
DOVER CORP	COM	260003108	700	21,300	SH		DEFINED	2		21,300	
DOVER CORP	COM	260003108	174	5,300	SH		DEFINED	2		5,300	
DOVER CORP.	COM	260003108	291	8,300	SH		DEFINED	1		8,300	
DOW CHEMICAL CORP	COM	260543103	1,218	9,600	SH		DEFINED	1		9,600	
DOW JONES & CO.	COM	260561105	212	4,000	SH		DEFINED	1		4,000	

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DOW JONES + CO INC	COM	260561105	227	4,800	SH		DEFINED	2		4,800	
DPL INC	COM	233293109	258	13,900	SH		DEFINED	1		13,900	
DREYER'S GRAND ICE CREAM	COM	261878102	33	2,200	SH		DEFINED	1		2,200	
DRKOOP COM INC	COM	262098106	2,550	160,000	SH		DEFINED	3		160,000	
DSET CORP	COM	262504103	3,217	276,700	SH		DEFINED	2		276,700	
DSP COMMUNICATIONS	COM	23332K106	27,420	949,600	SH		DEFINED	3		930,700	18,900
DSP COMMUNICATIONS INC	COM	23332K106	267	17,200	SH		DEFINED	2		17,200	
DST SYS INC DEL	COM	233326107	1,171	19,500	SH		DEFINED	2		19,500	
DST SYS INC DEL	COM	233326107	402	6,700	SH		DEFINED	2		6,700	
DTE Energy Co Com Stk	COM	233331107	37	900	SH		DEFINED	1		900	
DU PONT E I DE NEMOUR	COM	263534109	11,586	197,633	SH		DEFINED	2		197,633	
DU PONT E.I. DE NEMOURS	COM	263534109	3,040	44,500	SH		DEFINED	1		44,500	
DUKE ENERGY CO	COM	264399106	5	100	SH		DEFINED	2		100	
DUKE ENERGY CORP	COM	264399106	793	14,572	SH		DEFINED	1		14,572	
DUKE REALTY INVT	COM	264411505	10,534	466,900	SH		DEFINED	3		383,400	83,500
DUN & BRADSTREET CORP	COM	26483B106	237	6,700	SH		DEFINED	1		6,700	
DURA AUTOMOTIVE SYS INC	COM	265903104	90	3,200	SH		DEFINED	2		3,200	
DURA PHARMACEUTICALS	COM	26632S109	29,531	2,473,800	SH		DEFINED	3	2,382,800		91,000
E M C CORP MASS	COM	268648102	47,979	379,383	SH		DEFINED	2		379,383	
E TRADE GROUP INC	COM	269246104	542	9,300	SH		DEFINED	2		9,300	
E*TRADE GROUP INC	COM	269246104	783	19,600	SH		DEFINED	1		19,600	
EAGLE HARDWARE AND GARDEN	COM	26959B101	99	2,600	SH		DEFINED	2		2,600	
EASTERN ENTERPRISES	COM	27637F100	28	700	SH		DEFINED	1		700	
EASTMAN CHEMICAL	COM	277432100	166	3,200	SH		DEFINED	1		3,200	
EASTMAN KODAK	COM	277461109	901	13,300	SH		DEFINED	1		13,300	
EASTMAN KODAK CO	COM	277461109	4,687	73,384	SH		DEFINED	2		73,384	
EATON CORP	COM	278058102	285	3,100	SH		DEFINED	1		3,100	
EATON CORP	COM	278058102	21	300	SH		DEFINED	2		300	
EBAY INC	COM	278642103	2,053	14,955	SH		DEFINED	2		14,955	
ECHOSTAR COMMUNICATIONS CORP N	COM	278762109	3,141	38,500	SH		DEFINED	2		38,500	
ECOLAB INC	COM	278865100	239	5,476	SH		DEFINED	1		5,476	
EDISON INTERNATIONAL -formerly S	COM	281020107	14,779	552,500	SH		DEFINED	1		552,500	
EDISON INTL	COM	281020107	2	100	SH		DEFINED	2		100	
EDUCATION MGMT CORP	COM	28139T101	19,244	927,400	SH		DEFINED	3		927,400	
EDWARDS AG INC	COM	281760108	266	8,250	SH		DEFINED	1		8,250	
EG & G	COM	268457108	57	1,600	SH		DEFINED	1		1,600	
EL PASO ENERGY CORPORATION	COM	283905107	387	11,000	SH		DEFINED	1		11,000	
ELAN CORP PLC - ADR	COM	284131208	46,289	1,668,055	SH		DEFINED	1	1,668,055		
ELAN CORP PLC -WTS CL-A ADR	COM	284131703	6,300	200,000	SH		DEFINED	1		200,000	
ELDER BEERMAN STR	COM	284470101	249	34,100	SH		DEFINED	3		34,100	
ELDERTRUST COM	COM	284560109	2,745	269,400	SH		DEFINED	3		221,000	48,400
ELECTRONIC ARTS	COM	285512109	255	4,700	SH		DEFINED	1		4,700	
ELECTRONIC ARTS	COM	285512109	1,014	21,400	SH		DEFINED	2		21,400	
ELECTRONIC DATA SYS CORP NEW	COM	285661104	584	12,000	SH		DEFINED	2		12,000	
ELECTRONIC DATA SYSTEMS	COM	285661104	1,076	19,000	SH		DEFINED	1		19,000	
ELETRONICS FOR IMAGING INC	COM	286082102	648	16,300	SH		DEFINED	2		16,300	
ELF AQUITAINE - ADR	COM	286269105	75	1,306	SH		DEFINED	1		1,306	
ELI LILLY AND COMPANY	COM	532457108	10,908	152,300	SH		DEFINED	1		152,300	
EMBOTELLADORA ANDINA -ADR 'B'	COM	29081P303	584	38,300	SH		DEFINED	1		38,300	
EMBRATEL PARTICIPACOES - ADR	COM	29081N100	698	50,300	SH		DEFINED	1		50,300	

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									SOLE	SHARED	NONE	
EMC CORPORATION	COM	268648102	2,090	38,000	SH		DEFINED	1		38,000		
EMERSON ELEC CO	COM	291011104	4,274	80,741	SH		DEFINED	2		80,741		
EMERSON ELECTRIC	COM	291011104	1,687	26,800	SH		DEFINED	1		26,800		
EMMIS COMMUNICTNS	COM	291525103	741	15,000	SH		DEFINED	3		15,000		
EMPRESA NACIONAL DE ELEC ADR	COM	29244T101	353	29,392	SH		DEFINED	1		29,392		
EMPRESAS ICA S.A. ADS	COM	292448107	400	59,300	SH		DEFINED	1		59,300		
ENERGY EAST CORP	COM	29266M109	1,314	25,000	SH		DEFINED	2		25,000		
ENERGY EAST CORPORATION	COM	29266M109	289	11,100	SH		DEFINED	1		11,100		
ENERSIS SA ADR	COM	29274F104	499	20,797	SH		DEFINED	1		20,797		
ENESCO GROUP	COM	292973104	37	1,600	SH		DEFINED	1		1,600		
ENGELHARD CORP	COM	292845104	127	5,600	SH		DEFINED	1		5,600		
ENHANCE FINL SVCS GROUP INC	COM	293310108	817	35,900	SH		DEFINED	2		35,900		
ENRON CORP	COM	293561106	899	11,000	SH		DEFINED	1		11,000		
ENRON CORP	COM	293561106	10,000	155,500	SH		DEFINED	2		155,500		
ENSCO INTL INC	COM	26874Q100	247	12,400	SH		DEFINED	1		12,400		
ENTERGY CORP	COM	29364G103	297	9,500	SH		DEFINED	1		9,500		
ENTRUST TECHNOLOGIES INC	COM	293848107	4,140	122,700	SH		DEFINED	2		122,700		
EQUIFAX INC.	COM	294429105	239	6,700	SH		DEFINED	1		6,700		
EQUITABLE RES INC	COM	294549100	261	10,000	SH		DEFINED	2		10,000		
EQUITY OFFICE PPTYS	COM	294741103	30,321	183,275	SH		DEFINED	3		981,598	201,677	
EQUITY OFFICE PPTYS TR	COM	294741103	244	9,600	SH		DEFINED	2		9,600		
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	13,399	522,873	SH		DEFINED	1		522,873		
EQUITY RESIDENTIAL PPTYS	COM	29476L107	25,582	567,700	SH		DEFINED	3		468,200	99,500	
EQUITY RESIDENTIAL 7.25% PFD	CVT	29476L859	3,572	150,000	SH		DEFINED	1		150,000		
EQUITY RESIDENTIAL PPTYS TR	COM	29476L107	165	4,000	SH		DEFINED	2		4,000		
EQUITY RESIDENTIAL PROPS TR	COM	29476L107	4,506	100,000	SH		DEFINED	1		100,000		
ERICSSON L M TEL CO	COM	294821400	533	22,400	SH		DEFINED	2		22,400		
ESAT TELECOM GROUP PLC	COM	26883Y102	226	5,400	SH		DEFINED	2		5,400		
ESSEX PPTY TR INC	COM	297178105	318	9,000	SH		DEFINED	3		9,000		
ETEC SYS INC	COM	26922C103	400	13,600	SH		DEFINED	2		13,600		
ETHAN ALLEN INTERIORS INC	COM	297602104	736	17,700	SH		DEFINED	2		17,700		
ETHYL CORP	COM	297659104	41	6,800	SH		DEFINED	1		6,800		
EVEREST REINSURANCE HOLDINGS	COM	299808105	150	4,600	SH		DEFINED	1		4,600		
EVERGREEN RESOURCES	COM	299900308	296	14,800	SH		DEFINED	2		14,800		
EXCALIBUR TECHNOLOGIES CORP	COM	300651205	260	19,900	SH		DEFINED	2		19,900		
EXCITE INC	COM	300904109	5,725	40,900	SH		DEFINED	2		40,900		
EXECUTIVE RISK INC	COM	301586103	2,467	29,000	SH		DEFINED	1		29,000		
EXODUS COMMUNICATIONS INC	COM	302088109	656	4,900	SH		DEFINED	2		4,900		
EXTENDED STAY AMER INC	COM	30224P101	567	55,700	SH		DEFINED	2		55,700		
EXXON	COM	302290101	38,138	494,500	SH		DEFINED	1		494,500		
EXXON CORP	COM	302290101	2,371	33,600	SH		DEFINED	2		33,600		
FAIRFAX FINL	COM	303901953	28	100	SH		DEFINED	2		100		
FAIRFAX FINL HLDGS LTD	COM	303901102	233	800	SH		DEFINED	2		800		
FAMILY DLR STORES INC	COM	307000109	499	21,700	SH		DEFINED	2		21,700		
FAMILY DOLLAR STORES	COM	307000109	377	15,700	SH		DEFINED	1		15,700		
FASTENAL CO	COM	311900104	178	3,400	SH		DEFINED	1		3,400		
FDX CORPORATION	COM	31304N107	575	10,600	SH		DEFINED	1		10,600		
FEDERAL HOME LN MTG CORP	COM	313400301	6,252	109,450	SH		DEFINED	2		109,450		
FEDERAL HOME LOAN MTG CORP.	COM	313400301	1,740	30,000	SH		DEFINED	1		30,000		
FEDERAL MOGUL CORP	COM	313549107	296	5,700	SH		DEFINED	1		5,700		

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FEDERAL NAT'L MORTGAGE CO.	COM	313586109	24,976	365,950	SH		DEFINED	1		365,950	
FEDERAL NATL MTG ASSN	COM	313586109	3,172	45,800	SH		DEFINED	2		45,800	
FEDERAL REALTY INVS TRUST	COM	313747206	3,899	170,000	SH		DEFINED	1		170,000	
FEDERAL RLTY INVT TR	COM	313747206	38	1,800	SH		DEFINED	2		1,800	
FEDERAL SIGNAL CORP	COM	313855108	83	3,900	SH		DEFINED	1		3,900	
FEDERATED DEPARTMENT STORES	COM	31410H101	17,745	335,200	SH		DEFINED	1		335,200	
FELCOR LODGING TR INC	COM	31430F101	227	9,800	SH		DEFINED	2		9,800	
FELCOR LODGING TRUST	COM	31430f101	23,941	1,153,769	SH		DEFINED	3		956,154	197,615
FERRO CORP	COM	315405100	99	3,600	SH		DEFINED	1		3,600	
FERRO CORP	COM	315405100	139	5,600	SH		DEFINED	2		5,600	
FIFTH THIRD BANK	COM	316773100	651	9,775	SH		DEFINED	1		9,775	
FINOVA GROUP INC	COM	317928109	519	10,000	SH		DEFINED	2		10,000	
FINOVA GROUP INC	COM	317928109	488	9,400	SH		DEFINED	2		9,400	
FINOVA GROUP INC COM	COM	317928109	11,125	211,400	SH		DEFINED	3		193,800	17,600
FINOVA GROUP INC.	COM	317928109	284	5,400	SH		DEFINED	1		5,400	
FIREBIRD REPUBLICA FUND LTD	COM	318991965	50	960	SH		DEFINED	2		960	
FIRST DATA CORP	COM	319963104	866	17,700	SH		DEFINED	1		17,700	
FIRST DATA CORP	COM	319963104	718	16,800	SH		DEFINED	2		16,800	
FIRST HEALTH GROUP CORP	COM	320960107	104	4,800	SH		DEFINED	1		4,800	
FIRST INDUSTRIAL RLTY	COM	32054K103	10,690	389,600	SH		DEFINED	3		321,300	68,300
FIRST SEC CORP DEL	COM	336294103	471	17,300	SH		DEFINED	1		17,300	
FIRST SENTINEL BANCORP INC	COM	33640T103	291	37,000	SH		DEFINED	2		37,000	
FIRST SIERRA FINANCIAL	COM	335944104	19,985	799,400	SH		DEFINED	3		787,200	12,200
FIRST TENN NATL CORP	COM	337162101	444	11,600	SH		DEFINED	1		11,600	
FIRST TENN NATL CORP	COM	337162101	568	15,500	SH		DEFINED	2		15,500	
FIRST UN CORP	COM	337358105	5,889	110,200	SH		DEFINED	2		110,200	
FIRST UNION CORP	COM	337358105	1,778	37,726	SH		DEFINED	1		37,726	
FIRST VA BKS INC	COM	337477103	1,818	39,800	SH		DEFINED	2		39,800	
FIRST VIRGINIA BANKS	COM	337477103	219	4,450	SH		DEFINED	1		4,450	
FIRST WASH RLTY TR	COM	337489504	4,009	171,500	SH		DEFINED	3		141,600	29,900
FIRST YRS INC	COM	337610109	66	4,800	SH		DEFINED	2		4,800	
FIRSTAR CORPORATION	COM	33763V109	687	24,550	SH		DEFINED	1		24,550	
FIRSTENERGY CORPORATION	COM	337932107	279	9,000	SH		DEFINED	1		9,000	
FIRSTMERIT CORP	COM	337915102	21,185	754,922	SH		DEFINED	3		738,922	16,000
FISERV INC	COM	337738108	336	10,725	SH		DEFINED	1		10,725	
FISERV INC	COM	337738108	1,618	30,250	SH		DEFINED	2		30,250	
FISERV INC COM	COM	337738108	13,337	425,925	SH		DEFINED	3		386,300	39,625
FLASHNET COMMUNICATIONS INC	COM	338527104	267	6,500	SH		DEFINED	2		6,500	
FLEET FINANCIAL GROUP	COM	338915101	932	21,000	SH		DEFINED	1		21,000	
FLEETWOOD ENTERPRISES	COM	339099103	45	1,700	SH		DEFINED	1		1,700	
FLEXTRONICS INTERNATIONAL	COM	Y2573F102	622	12,200	SH		DEFINED	2		12,200	
FLIR SYS INC	COM	302445101	65	3,600	SH		DEFINED	2		3,600	
FLORIDA PROGRESS	COM	341109106	347	8,400	SH		DEFINED	1		8,400	
FLORIDA PROGRESS CORP	COM	341109106	468	12,400	SH		DEFINED	2		12,400	
FLOWERS INDS INC	COM	343496105	148	6,000	SH		DEFINED	2		6,000	
FLOWERS INDUSTRIES INC	COM	343496105	191	8,800	SH		DEFINED	1		8,800	
FLOWSERVE CORP	COM	34354P105	1,503	96,600	SH		DEFINED	2		96,600	
FLOWSERVE CORPORATION	COM	34354P105	49	2,600	SH		DEFINED	1		2,600	
FLUOR CORP	COM	343861100	142	3,500	SH		DEFINED	1		3,500	
FMC CORP	COM	302491303	109	1,600	SH		DEFINED	1		1,600	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY SHARED	NONE
FOMENTO ECONOMICO MEX-SP											
ADR	COM	344419106	319	8,000	SH		DEFINED	1		8,000	
FOODMAKER INC	COM	344839204	217	8,500	SH		DEFINED	2		8,500	
FORD MOTOR	COM	345370100	2,658	47,100	SH		DEFINED	1		47,100	
FORD MOTOR	COM	345370100	12,179	214,650	SH		DEFINED	2		214,650	
FORE SYSTEMS	COM	345449102	689	36,500	SH		DEFINED	2		36,500	
FOREST LABORATORIES- CLASS A	COM	345838106	5,564	120,300	SH		DEFINED	1		120,300	
FORT JAMES CORPORATION	COM	347471104	314	8,300	SH		DEFINED	1		8,300	
FORTUNE BRANDS INC	COM	349631101	281	6,800	SH		DEFINED	1		6,800	
FORTUNE BRANDS INC	COM	349631101	8	200	SH		DEFINED	2		200	
FOSTER WHEELER CORP.	COM	350244109	25	1,800	SH		DEFINED	1		1,800	
FOUNDATION HEALTH SYSTEMS - CL A	COM	350404109	157	10,490	SH		DEFINED	1		10,490	
FOX ENTMT GROUP INC	COM	351381107	328	12,100	SH		DEFINED	2		12,100	
FPL GROUP INC	COM	302571104	415	7,600	SH		DEFINED	1		7,600	
FPL GROUP INC	COM	302571104	692	13,000	SH		DEFINED	2		13,000	
FRANCHISE FIN CORP	COM	351807102	8,310	373,500	SH		DEFINED	3		308,900	64,600
FRANKLIN RES INC	COM	354613101	402	9,900	SH		DEFINED	1		9,900	
FRANKLIN RES INC	COM	354613101	152	5,400	SH		DEFINED	2		5,400	
FREDS INC	COM	356108100	83	7,500	SH		DEFINED	2		7,500	
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	135	7,500	SH		DEFINED	1		7,500	
FRIEDE GOLDMAN INTL INC	COM	358430106	1,808	113,000	SH		DEFINED	2		113,000	
FRONTIER CORP	COM	35906P105	416	7,100	SH		DEFINED	1		7,100	
FRONTIER CORP	COM	35906P105	4,145	79,900	SH		DEFINED	2		79,900	
FRONTIER INS GROUP INC NEW	COM	359081106	318	26,740	SH		DEFINED	2		26,740	
FRONTIER INS. GRP.	COM	359081106	28	1,740	SH		DEFINED	1		1,740	
FRUIT OF THE LOOM INC	COM	G3682L105	28	2,900	SH		DEFINED	1		2,900	
FULLER H B CO	COM	359694106	188	3,200	SH		DEFINED	2		3,200	
FULLER, H.B.	COM	359694106	82	1,200	SH		DEFINED	1		1,200	
FUNDTECH LTD	COM	M47095100	2,445	81,000	SH		DEFINED	2		81,000	
FURNITURE BRANDS INTERNATIONAL	COM	360921100	131	4,700	SH		DEFINED	1		4,700	
FURNITURE BRANDS INTL	COM	360921100	7,203	258,400	SH		DEFINED	3		235,200	23,200
FURNITURE BRANDS INTL INC	COM	360921100	177	8,000	SH		DEFINED	2		8,000	
G + K SERVICES	COM	361268105	876	19,000	SH		DEFINED	2		19,000	
GABLES RESIDENTIAL	COM	362418105	8,166	338,500	SH		DEFINED	3		272,500	66,000
GABLES RESIDENTIAL TR	COM	362418105	368	16,700	SH		DEFINED	2		16,700	
GALILEO INTL INC	COM	363547100	779	16,100	SH		DEFINED	2		16,100	
GALLAGHER ARTHUR J + CO	COM	363576109	129	2,800	SH		DEFINED	2		2,800	
GALLAHER GROUP PLC	COM	363595109	5	200	SH		DEFINED	2		200	
GANNETT INC	COM	364730101	907	14,400	SH		DEFINED	2		14,400	
GANNETT PUBLISHING	COM	364730101	17,518	245,430	SH		DEFINED	1		245,430	
GAP INC	COM	364760108	13,412	266,251	SH		DEFINED	1		266,251	
GAP INC	COM	364760108	14,206	211,050	SH		DEFINED	2		211,050	
GARTNER GROUP INC NEW	COM	366651107	478	21,200	SH		DEFINED	2		21,200	
GATEWAY INC	COM	367626108	307	5,200	SH		DEFINED	1		5,200	
GATX CORP.	COM	361448103	145	3,800	SH		DEFINED	1		3,800	
GELTEX PHARMACEUTICALS INC	COM	368538104	1,055	75,000	SH		DEFINED	2		75,000	
GENCORP INC	COM	368682100	78	3,100	SH		DEFINED	1		3,100	
GENENTECH INC	COM	368710307	612	6,900	SH		DEFINED	2		6,900	
GENER S.A. - Spons ADR	COM	368731105	1,269	71,465	SH		DEFINED	1		71,465	
GENERAL ALUMINUM CORP.	COM	368768107	1,162	516,663	SH		DEFINED	1		516,663	
GENERAL COMMUNICATION INC	COM	369385109	254	55,700	SH		DEFINED	2		55,700	

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GENERAL DYNAMICS CORP	COM	369550108	1,164	16,900	SH		DEFINED	1		16,900	
GENERAL ELEC CO	COM	369604103	30,928	279,525	SH		DEFINED	2		279,525	
GENERAL ELEC CO	COM	369604103	2,712	24,000	SH		DEFINED	3		24,000	
GENERAL ELECTRIC	COM	369604103	48,782	431,700	SH		DEFINED	1		431,700	
GENERAL GROWTH PPTYS	COM	370021107	7,679	216,300	SH		DEFINED	3		183,200	33,100
GENERAL GROWTH PPTYS INC	COM	370021107	542	16,700	SH		DEFINED	2		16,700	
GENERAL GROWTH PPTYS INC	COM	370021206	344	15,100	SH		DEFINED	2		15,100	
GENERAL INSTR CORP	COM	370120107	8,016	188,600	SH		DEFINED	3		155,100	33,500
GENERAL INSTR CORP DEL	COM	370120107	667	22,000	SH		DEFINED	2		22,000	
GENERAL INSTRUMENT CORP	COM	370120107	234	5,500	SH		DEFINED	1		5,500	
GENERAL MILLS INC	COM	370334104	490	6,100	SH		DEFINED	1		6,100	
GENERAL MOTORS	COM	370442105	1,683	25,500	SH		DEFINED	1		25,500	
GENERAL MTRS CORP	COM	370442105	21,822	252,521	SH		DEFINED	2		252,521	
GENERAL MTRS CORP	COM	370442832	1,261	25,000	SH		DEFINED	2		25,000	
GENERAL NUTRITION COS	COM	37047F103	156	6,700	SH		DEFINED	1		6,700	
GENERAL NUTRITION COS INC	COM	37047F103	82	5,900	SH		DEFINED	2		5,900	
GENERAL PUBLIC UTILITY	COM	36225X100	186	4,400	SH		DEFINED	1		4,400	
GENERAL RE CORPORATION	COM	370997306	971	10,000	SH		DEFINED	1		10,000	
GENTEX CORP	COM	371901109	512	23,800	SH		DEFINED	2		23,800	
GENTEX CORP	COM	371901109	57,142	2,040,800	SH		DEFINED	3		1,969,800	71,000
GENUINE PARTS CO	COM	372460105	4,327	150,192	SH		DEFINED	2		150,192	
GENUINE PARTS CO.	COM	372460105	252	7,200	SH		DEFINED	1		7,200	
GENZYME CORP	COM	372917104	359	7,400	SH		DEFINED	1		7,400	
GENZYME CORP	COM	372917104	5,491	108,900	SH		DEFINED	2		108,900	
GENZYME CORP	COM	372917500	0	3	SH		DEFINED	2		3	
GENZYME CORP GENL DIV											
5.25% 6/1/05	CVT	372917AE4	556	4,000	SH		DEFINED	1		4,000	
GENZYME SURGICAL PRODUCTS	COM	372917609	6	1,325	SH		DEFINED	1		1,325	
GEO. HORMEL & CO	COM	440452100	262	6,500	SH		DEFINED	1		6,500	
GEORGIA GULF CORP	COM	373200203	51	3,000	SH		DEFINED	1		3,000	
GEORGIA PAC CORP	COM	373298108	5,643	76,000	SH		DEFINED	2		76,000	
GEORGIA PAC CORP	COM	373298702	642	28,600	SH		DEFINED	2		28,600	
GEORGIA PACIFIC	COM	373298108	351	7,400	SH		DEFINED	1		7,400	
GEORGIA PACIFIC (TIMBER GRP)	COM	373298702	189	7,500	SH		DEFINED	1		7,500	
GERBER CHILDRENSWEAR INC	COM	373701101	578	91,500	SH		DEFINED	2		91,500	
GETTY IMAGES INC	COM	374276103	706	33,700	SH		DEFINED	2		33,700	
GIBSON GREETINGS INC	COM	374827103	20	2,800	SH		DEFINED	2		2,800	
GILAT SATELLITE NETWORKS LTD	COM	M51474100	537	9,000	SH		DEFINED	2		9,000	
GILAT SATELLITE NETWORKS, LTD.	COM	M51474100	289	5,500	SH		DEFINED	1		5,500	
GILEAD SCIENCES INC	COM	375558103	141	2,700	SH		DEFINED	1		2,700	
GILEAD SCIENCES INC	COM	375558103	1,114	24,500	SH		DEFINED	2		24,500	
GILLETTE CO	COM	375766102	10,328	251,900	SH		DEFINED	1		251,900	
GILLETTE CO	COM	375766102	2,152	36,200	SH		DEFINED	2		36,200	
GLATFELTER P H CO	COM	377316104	53	3,600	SH		DEFINED	1		3,600	
GLAXO PLC	COM	37733W105	748	11,980	SH		DEFINED	2		11,980	
GLENBOROUGH RLTY	COM	37803P105	10,864	620,800	SH		DEFINED	3		503,100	117,700
GLENBOROUGH RLTY TR INC	COM	37803P105	213	12,500	SH		DEFINED	2		12,500	
GLIMCHER RLTY TR	COM	379302102	66	4,600	SH		DEFINED	2		4,600	
GLOBAL CROSSING LTD	COM	G3921A100	162	3,500	SH		DEFINED	2		3,500	
GLOBAL INDUSTRIES INC	COM	379336100	101	10,000	SH		DEFINED	2		10,000	
GLOBAL MARINE	COM	379352404	231	14,900	SH		DEFINED	1		14,900	

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GLOBAL TELESYSTEMS	COM	37936U104	32,400	400,000	SH		DEFINED	1		400,000	
GLOBAL TELESYSTEMS GROUP INC	COM	37936U104	207	3,700	SH		DEFINED	2		3,700	
GLOBALSTAR LP LTD	COM	63930H104	522	37,760	SH		DEFINED	2		37,760	
GOLDEN ST BANCORP	COM	381197102	24,212	1,076,100	SH		DEFINED	3		1,053,000	23,100
GOLDEN WEST FINANCIAL CORP.	COM	381317106	245	2,500	SH		DEFINED	1		2,500	
GOLDEN WEST FINL CORP DEL	COM	381317106	535	5,600	SH		DEFINED	2		5,600	
GOLF TR AMER INC	COM	38168B103	4,175	170,850	SH		DEFINED	3		140,650	30,200
GOODRICH (B.F.) CO	COM	382388106	116	2,720	SH		DEFINED	1		2,720	
GOODYEAR TIRE & RUBBER CO.	COM	382550101	365	6,200	SH		DEFINED	1		6,200	
GOODYEAR TIRE AND RUBBER	COM	382550101	4,922	98,818	SH		DEFINED	2		98,818	
GP FINANCIAL CORP	COM	395384100	279	8,500	SH		DEFINED	1		8,500	
GPU INC	COM	36225X100	194	5,200	SH		DEFINED	2		5,200	
GRACE W.R. (NEW)	COM	38388F108	63	3,300	SH		DEFINED	1		3,300	
GRAINGER (W.W.) INC.	COM	384802104	221	4,100	SH		DEFINED	1		4,100	
GRANITE CONSTR INC	COM	387328107	130	5,550	SH		DEFINED	2		5,550	
GRANITE CONSTRUCTION INC	COM	387328107	70	2,400	SH		DEFINED	1		2,400	
GREAT ATLANTIC & PACIFIC	COM	390064103	47	1,400	SH		DEFINED	1		1,400	
GREAT ATLANTIC + PAC TEA INC	COM	390064103	78	2,600	SH		DEFINED	2		2,600	
GREAT LAKES CHEMICAL CORP	COM	390568103	115	2,500	SH		DEFINED	1		2,500	
GREAT LAKES CHEMICAL CORP	COM	390568103	243	6,600	SH		DEFINED	2		6,600	
GREAT LAKES REIT INC	COM	390752103	3,541	217,900	SH		DEFINED	3		178,900	39,000
GREAT PLAINS SOFTWARE	COM	39119E105	13,505	286,200	SH		DEFINED	3		264,500	21,700
GREATER BAY BANCORP	COM	391648102	86	3,000	SH		DEFINED	2		3,000	
GREENPOINT FINL CORP	COM	395384100	695	20,000	SH		DEFINED	2		20,000	
GRUPO INDUSTRIAL MASECA SA-ADR	COM	400488409	261	29,205	SH		DEFINED	1		29,205	
GRUPO TELEVISIA S.A. GDR (ADR)	COM	40049J206	2,438	54,400	SH		DEFINED	1		54,400	
GST TELECOMMUNICATIONS INC	COM	361942105	4,755	435,200	SH		DEFINED	2		435,200	
GTE CORP	COM	362320103	2,760	45,500	SH		DEFINED	2		45,500	
GTE CORP.	COM	362320103	36,882	488,497	SH		DEFINED	1		488,497	
GTECH HOLDINGS CORP	COM	400518106	90	3,800	SH		DEFINED	1		3,800	
GTS DURATEK	COM	36237J107	1,308	230,000	SH		DEFINED	1		230,000	
GUCCI GROUP N V	COM	401566104	3,144	39,054	SH		DEFINED	2		39,054	
GUIDANT CORP	COM	401698105	583	11,400	SH		DEFINED	1		11,400	
GULFSTREAM AEROSPACE CORP	COM	402734107	446	6,600	SH		DEFINED	1		6,600	
GULFSTREAM AEROSPACE CORP NEW	COM	402734107	542	12,500	SH		DEFINED	2		12,500	
HA LO INDS INC	COM	404429102	1,306	106,050	SH		DEFINED	2		106,050	
HALIBURTON	COM	406216101	751	16,600	SH		DEFINED	1		16,600	
HALLIBURTON CO	COM	406216101	5,808	148,550	SH		DEFINED	2		148,550	
HAMILTON BANCORP INC FLA	COM	407013101	1,548	60,000	SH		DEFINED	2		60,000	
HANNA M A CO	COM	410522106	74	4,500	SH		DEFINED	1		4,500	
HANNAFORD BROS CO	COM	410550107	193	3,600	SH		DEFINED	1		3,600	
HANSON PLC	COM	411352404	238	5,400	SH		DEFINED	2		5,400	
HARCOURT GEN INC	COM	41163G101	1,985	44,800	SH		DEFINED	2		44,800	
HARCOURT GENERAL	COM	41163G101	139	2,700	SH		DEFINED	1		2,700	
HARLEY DAVIDSON INC	COM	412822108	761	14,000	SH		DEFINED	1		14,000	
HARLEYSVILLE GROUP INC	COM	412824104	92	4,800	SH		DEFINED	2		4,800	
HARMAN INTL INDS INC NEW	COM	413086109	331	9,000	SH		DEFINED	2		9,000	
HARMONIC INC	COM	413160102	23,452	408,300	SH		DEFINED	3		392,200	16,100
HARRAH'S ENTERTAINMENT	COM	413619107	82	3,700	SH		DEFINED	1		3,700	
HARRIS COPR	COM	413875105	110	2,800	SH		DEFINED	1		2,800	

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HARRIS CORP DEL	COM	413875105	263	9,200	SH		DEFINED	2		9,200	25,300
HARSCO CORP	COM	415864107	138	4,300	SH		DEFINED	1		4,300	
HARTE HANKS INC	COM	416196103	576	21,000	SH		DEFINED	2		21,000	
HARTE-HANKS INC	COM	416196103	32,406	1,194,700	SH		DEFINED	3		1,169,400	
HARTFORD FINANCIAL SERVICES GROUP, IN	COM	416515104	554	9,500	SH		DEFINED	1		9,500	
HARTFORD FINANCIAL SVCS GRP	COM	416515104	1,136	20,000	SH		DEFINED	2		20,000	
HASBRO INC.	COM	418056107	210	7,525	SH		DEFINED	1		7,525	
HAVERTY FURNITURE COS INC	COM	419596101	112	4,400	SH		DEFINED	2		4,400	
HAWAIIAN ELECTRIC	COM	419870100	96	2,700	SH		DEFINED	1		2,700	
HCC INS HLDGS INC	COM	404132102	156	8,100	SH		DEFINED	2		8,100	46,800
HCR MANOR CARE	COM	404134108	73	3,000	SH		DEFINED	1		3,000	
HCR MANOR CARE INC	COM	404134108	167	7,300	SH		DEFINED	2		7,300	
HEALTH CARE PPTY INVS HEALTH MANAGEMENT	COM	421915109	7,655	265,100	SH		DEFINED	3		218,300	
ASSOCIATES INC - A	COM	421933102	248	22,000	SH		DEFINED	1		22,000	
HEALTH MGMT ASSOC	COM	421933102	950	77,975	SH		DEFINED	2		77,975	35,700
HEALTHCARE FINL PARTNERS INC	COM	42219W108	1,505	57,600	SH		DEFINED	2		57,600	47,200
HEALTHCARE FINL PRNTR	COM	42219W108	52,831	1,542,500	SH		DEFINED	3		1,506,800	
HEALTHCARE RLTY TR	COM	421946104	5,590	264,600	SH		DEFINED	3		217,400	
HEALTHSOUTH CORP	COM	421924101	89	8,600	SH		DEFINED	2		8,600	
HEALTHSOUTH CORPORATION	COM	421924101	231	15,500	SH		DEFINED	1		15,500	
HEFTEL BROADCASTING CORP	COM	422799106	907	20,900	SH		DEFINED	2		20,900	
HEICO CORP NEW	COM	422806208	2,734	127,900	SH		DEFINED	2		127,900	
HEILIG-MEYERS	COM	422893107	37	5,500	SH		DEFINED	1		5,500	
HEINZ H J CO	COM	423074103	4,136	87,310	SH		DEFINED	2		87,310	
HEINZ H.J.	COM	423074103	18,366	366,400	SH		DEFINED	1		366,400	
HELLENIC TELECOMMUN ORGANIZA ADR'S	COM	423325307	332	30,000	SH		DEFINED	1		30,000	
HELLER FINANCIAL INC	CVT	423328871	13,125	125,000	SH		DEFINED	1		125,000	
HELLER FINL INC	COM	423328103	494	21,000	SH		DEFINED	2		21,000	
HELMERICH & PAYNE	COM	423452101	43	1,800	SH		DEFINED	1		1,800	
HELMERICH AND PAYNE INC	COM	423452101	191	8,400	SH		DEFINED	2		8,400	
HENRY JACK + ASSOC INC	COM	426281101	66	1,800	SH		DEFINED	2		1,800	
HENRY SCHEIN INC	COM	806407102	1,437	56,900	SH		DEFINED	2		56,900	
HERCULES INC	COM	427056106	157	4,000	SH		DEFINED	1		4,000	
HERSHEY FOODS CORP	COM	427866108	350	5,900	SH		DEFINED	1		5,900	
HERTZ CORP	COM	428040109	11,224	209,800	SH		DEFINED	2		209,800	
HEWLETT PACKARD CO	COM	428236103	12,993	191,600	SH		DEFINED	2		191,600	
HEWLETT-PACKARD COMPANY	COM	428236103	4,080	40,600	SH		DEFINED	1		40,600	
HIBERNIA CORP	COM	428656102	224	14,300	SH		DEFINED	1		14,300	85,700
HIBERNIA CORP	COM	428656102	683	52,000	SH		DEFINED	2		52,000	
HIGHLAND INS GROUP INC	COM	431032101	0	15	SH		DEFINED	2		15	
HIGHWOODS PPTYS INC	COM	431284108	14,265	519,900	SH		DEFINED	3		434,200	
HIGHWOODS PROPERTIES INC	COM	431284108	3,293	120,000	SH		DEFINED	1		120,000	
HILLENBRAND INDUSTRIES	COM	431573104	251	5,800	SH		DEFINED	1		5,800	47,400
HILLSBOROUGH COMPANIES	COM	431992106	13	2,571	SH		DEFINED	1		2,571	
HILTON HOTELS	COM	432848109	140	9,900	SH		DEFINED	1		9,900	
HILTON HOTELS CORP	COM	432848109	3,623	255,400	SH		DEFINED	3		208,000	24,200
HILTON HOTELS CORP 5.0% 05/15/06	CVT	432848AL3	229	2,500	SH		DEFINED	1		2,500	
HISPANIC BROADCASTING	COM	43357b104	84,335	1,111,500	SH		DEFINED	3		1,087,300	
HOLLYWOOD ENTMT CORP	COM	436141105	302	16,200	SH		DEFINED	2		16,200	
HOLOPHANE CORP	COM	43645B106	264	12,000	SH		DEFINED	2		12,000	

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HOME DEPOT	COM	437076102	13,165	204,300	SH		DEFINED	1		204,300	
HOME DEPOT INC	COM	437076102	29,792	477,810	SH		DEFINED	2		477,810	
HOME DEPOT INC	COM	437076102	2,900	45,000	SH		DEFINED	3		45,000	
HOME PPTY'S N Y INC	COM	437306103	296	12,800	SH		DEFINED	2		12,800	
HOMEBASE INC 5.25% 11/1/04	CVT	43738EAA6	258	3,000	SH		DEFINED	1		3,000	
HOMESTAKE MINING	COM	437614100	63	7,700	SH		DEFINED	1		7,700	
HON INDS INC	COM	438092108	152	5,200	SH		DEFINED	1		5,200	
HON INDS INC	COM	438092108	325	14,800	SH		DEFINED	2		14,800	
HONEYWELL	COM	438506107	556	4,800	SH		DEFINED	1		4,800	
HONEYWELL INC	COM	438506107	1,137	15,000	SH		DEFINED	2		15,000	
HORACE MANN EDUCATORS CORP	COM	440327104	1,974	72,600	SH		DEFINED	1		72,600	
HOSPITALITY PPTY'S	COM	44106M102	4,199	154,800	SH		DEFINED	3		128,600	26,200
HOST MARRIOTT CORP	COM	44107P104	20,487	1,725,200	SH		DEFINED	3		1,424,100	301,100
HOST MARRIOTT CORP (REIT)	COM	44107P104	427	35,967	SH		DEFINED	1		35,967	
HOST MARRIOTT CORP NEW	COM	44107P104	468	42,100	SH		DEFINED	2		42,100	
HOST MARRIOTT SERVICES CORP	COM	440914109	54	6,617	SH		DEFINED	1		6,617	
HOUGHTON MIFFLIN CO	COM	441560109	127	2,700	SH		DEFINED	1		2,700	
HOUGHTON MIFFLIN CO	COM	441560109	502	10,700	SH		DEFINED	2		10,700	
HOUSEHOLD INT'L	COM	441815107	1,015	21,425	SH		DEFINED	1		21,425	
HOUSEHOLD INTL INC	COM	441815107	5,448	119,400	SH		DEFINED	2		119,400	
HRPT TRUST	COM	40426W101	5,416	353,700	SH		DEFINED	3		291,400	62,300
HSB GROUP INC	COM	40428N109	14,889	361,500	SH		DEFINED	1		361,500	
HUANENG POWER INTL INC	COM	443304100	40	4,000	SH		DEFINED	2		4,000	
HUBBELL INC. Class B	COM	443510201	259	5,700	SH		DEFINED	1		5,700	
HUBCO INC	COM	404382103	419	12,510	SH		DEFINED	2		12,510	
HUGHES SUPPLY INC	COM	444482103	96	4,200	SH		DEFINED	2		4,200	
HUMANA CORP	COM	444859102	82	6,300	SH		DEFINED	1		6,300	
HUNT (JB) TRANSPRT SVCS INC	COM	445658107	55	3,400	SH		DEFINED	1		3,400	
HUNTINGTON BANCSHARES	COM	446150104	278	7,930	SH		DEFINED	1		7,930	
HUSSMANN INTL INC	COM	448110106	84	5,700	SH		DEFINED	2		5,700	
HYPERCOM CORP	COM	44913M105	217	34,000	SH		DEFINED	2		34,000	
HYPERION SOLUTIONS CORP	COM	44914M104	77	5,280	SH		DEFINED	2		5,280	
IBERDROLA SA	COM	442464004	165	11,120	SH		DEFINED	2		11,120	
IBP INC.	COM	449223106	195	8,200	SH		DEFINED	1		8,200	
ICG COMMUNICATIONS INC	COM	449246107	755	37,800	SH		DEFINED	2		37,800	
ICN PHARMACEUTICALS INC	COM	448924100	225	7,000	SH		DEFINED	1		7,000	
IDACORP INC	COM	451107106	104	3,300	SH		DEFINED	1		3,300	
IDACORP INC	COM	451107106	226	7,700	SH		DEFINED	2		7,700	
IKON OFFICE SOLUTIONS INC	COM	451713101	75	5,000	SH		DEFINED	1		5,000	
ILLINOIS TOOL WORKS	COM	452308109	801	9,800	SH		DEFINED	1		9,800	
ILLINOVA CORP	COM	452317100	177	6,500	SH		DEFINED	1		6,500	
ILLINOVA CORP	COM	452317100	311	14,700	SH		DEFINED	2		14,700	
IMASCO	COM	452451701	3,661	131,400	SH		DEFINED	1		131,400	
IMATION CORPORATION	COM	45245A107	92	3,700	SH		DEFINED	1		3,700	
IMAX CORP	COM	45245E109	282	14,400	SH		DEFINED	2		14,400	
IMC GLOBAL INC	COM	449669100	204	10,000	SH		DEFINED	2		10,000	
IMC GLOBAL INC.	COM	449669100	182	10,500	SH		DEFINED	1		10,500	
IMPERIAL BANCORP	COM	452556103	343	20,000	SH		DEFINED	2		20,000	
IMS HEALTH INC	COM	449934108	3,119	94,160	SH		DEFINED	2		94,160	
IMS HEALTH INC.	COM	449934108	409	13,100	SH		DEFINED	1		13,100	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	VOTING AUTHORITY SOLE	SHARED	NONE
INA(IST NAZ ASS)	COM	453493900	242	80,000	SH		DEFINED	2		80,000	
INACOM CORP	COM	453236109	22	2,800	SH		DEFINED	2		2,800	
INCO LTD	COM	453258402	115	6,400	SH		DEFINED	1		6,400	
INDIANA ENERGY INC	COM	454707100	57	2,666	SH		DEFINED	1		2,666	
INDIGO AVIATION AB	COM	45567P104	2,182	329,300	SH		DEFINED	3		329,300	
INFINITY	COM	45662s102	3,719	125,800	SH		DEFINED	3		104,100	21,700
INFINITY BROADCASTING CORP NEW	COM	45662S102	749	29,100	SH		DEFINED	2		29,100	
INFORMATION RES INC	COM	456905108	21	2,400	SH		DEFINED	1		2,400	
INFORMIX CORP	COM	456779107	135	15,800	SH		DEFINED	1		15,800	
INFOSEEK CORP	COM	45678M107	3,839	51,900	SH		DEFINED	2		51,900	
INFOSYS TECH - ADR	COM	456788108	406	7,000	SH		DEFINED	1		7,000	
INGERSOLL-RAND	COM	456866102	1,050	16,250	SH		DEFINED	1		16,250	
INKTOMI CORP	COM	457277101	5,948	69,460	SH		DEFINED	2		69,460	
INNKEEPERS USA TR	COM	4576J0104	4,094	409,400	SH		DEFINED	3		341,600	67,800
INSIGHT ENTERPRISES INC	COM	45765U103	639	25,700	SH		DEFINED	2		25,700	
INSPIRE INS SOLUTIONS	COM	457732105	19,465	1,342,400	SH		DEFINED	3		1,318,400	24,000
INSURANCE AUTO AUCTIONS	COM	457875102	1,613	100,000	SH		DEFINED	1		100,000	
INSURANCE MGMT SOLUTNS	COM	458045101	638	75,000	SH		DEFINED	3		75,000	
INTEGRATED DEVICE TECH INC	COM	458118106	84	7,700	SH		DEFINED	1		7,700	
INTEL CORP	COM	458140100	30,982	520,700	SH		DEFINED	1		520,700	
INTEL CORP	COM	458140100	18,636	157,540	SH		DEFINED	2		157,540	
INTERFACE INC	COM	458665106	103	11,000	SH		DEFINED	2		11,000	
INTERIM SVCS INC	COM	45868P100	662	44,100	SH		DEFINED	2		44,100	
INTERMEDIA COMM COMMON	COM	458801107	0	7,399	SH		DEFINED	2		7,399	
INTERMEDIA COMM SER. B	CVT	458801404	507	5,169	SH		DEFINED	1		5,169	
INTERMEDIA COMMUNICATIONS INC	COM	458801107	3,166	118,900	SH		DEFINED	2		118,900	
INTERMET CORP	COM	45881K104	79	5,900	SH		DEFINED	2		5,900	
INTERNATIONAL BUSINESS MACHINES	COM	459200101	36,410	281,700	SH		DEFINED	1		281,700	
INTERNATIONAL BUSINESS MACHS	COM	459200101	26,626	152,755	SH		DEFINED	2		152,755	
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	202	4,600	SH		DEFINED	1		4,600	
INTERNATIONAL FLAVOURS	COM	459506101	4,245	113,016	SH		DEFINED	2		113,016	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	176	9,500	SH		DEFINED	1		9,500	
INTERNATIONAL MULTIFOOD	COM	460043102	36	1,600	SH		DEFINED	1		1,600	
INTERNATIONAL MULTIFOODS CORP	COM	460043102	84	3,600	SH		DEFINED	2		3,600	
INTERNATIONAL PAPER	COM	460146103	782	15,559	SH		DEFINED	1		15,559	
INTERNATIONAL PAPER CO	COM	460146103	4,793	113,605	SH		DEFINED	2		113,605	
INTERNATIONAL SPEEDWAY	COM	460335201	38,185	803,900	SH		DEFINED	3		782,400	21,500
INTERPUBLIC GROUP COS	COM	460690100	485	5,600	SH		DEFINED	1		5,600	
INTERPUBLIC GROUP COS INC	COM	460690100	1,931	24,800	SH		DEFINED	2		24,800	
INTERSTATE BAKERIES CORP	COM	46072H108	139	6,200	SH		DEFINED	1		6,200	
INTERSTATE BAKERIES CORP	COM	46072H108	173	8,000	SH		DEFINED	2		8,000	
INTERSTATE HOTELS CORPORATION	COM	46088R108	62	15,057	SH		DEFINED	1		15,057	
INTERTAN INC	COM	461120107	1,500	75,000	SH		DEFINED	3		75,000	
INTRAWARE INC	COM	46118M103	200	5,000	SH		DEFINED	2		5,000	
INTUIT	COM	461202103	1,025	10,080	SH		DEFINED	2		10,080	
INTUIT INCORPORATION	COM	461202103	469	5,200	SH		DEFINED	1		5,200	
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	80	2,500	SH		DEFINED	1		2,500	
INVITROGEN CORP	COM	46185R100	1,893	147,000	SH		DEFINED	2		147,000	
INVITROGEN CORP	COM	46185R100	1,827	74,000	SH		DEFINED	3		74,000	
IONICS INC	COM	462218108	609	20,200	SH		DEFINED	2		20,200	

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IPALCO ENTERPRISES INC	COM	462613100	161	7,600	SH		DEFINED	1		7,600	
IPC HOLDINGS LTD	COM	G4933P101	278	14,000	SH		DEFINED	2		14,000	
IPC HOLDINGS LTDS	COM	G4933P101	122,000	6,100,000	SH		DEFINED	1		6,100,000	
IRON MOUNTAIN INC	COM	462849104	3	100,000	SH		DEFINED	2		100,000	
IRON MTN INC DEL	COM	46284P104	45,149	1,577,250	SH		DEFINED	3		1,520,700	56,550
IRT PPTY CO	COM	450058102	353	40,000	SH		DEFINED	2		40,000	
IRT PPTY CO	COM	450058102	4,230	428,400	SH		DEFINED	3		352,500	75,900
ISS GROUP INC	COM	450306105	585	7,300	SH		DEFINED	2		7,300	
ITALGAS(SOC ITAL)	COM	446820003	39	8,000	SH		DEFINED	2		8,000	
ITT EDL SVCS INC	COM	45068B109	2,780	74,000	SH		DEFINED	2		74,000	
ITT INDUSTRIES	COM	450911102	160	4,200	SH		DEFINED	1		4,200	
IVAX CORP	COM	465823102	148	10,500	SH		DEFINED	1		10,500	
IVILLAGE INC	COM	46588H105	291	2,900	SH		DEFINED	2		2,900	
IXL ENTERPRISES INC	COM	450718101	1,075	40,000	SH		DEFINED	3		40,000	
J.C. PENNEY & CO.	COM	708160106	665	13,700	SH		DEFINED	1		13,700	
J.M. SMUCKER	COM	832696108	45	2,000	SH		DEFINED	1		2,000	
JABIL CIRCUIT INC	COM	466313103	320	7,100	SH		DEFINED	1		7,100	
JACOBS ENGR GROUP INC	COM	469814107	87	2,300	SH		DEFINED	1		2,300	
JACOR COMMUNICATIONS INC	COM	469858401	3,260	42,900	SH		DEFINED	2		42,900	
JDN RLTY CORP	COM	465917102	121	6,100	SH		DEFINED	2		6,100	
JDN RLTY CORP	COM	465917102	2,918	130,400	SH		DEFINED	3		106,900	23,500
JEFFERSON PILOT	COM	475070108	351	5,300	SH		DEFINED	1		5,300	
JERONIMO MARTINS SGPS	COM	447723008	163	4,566	SH		DEFINED	2		4,566	
JLG INDS INC	COM	466210101	226	16,600	SH		DEFINED	2		16,600	
JOHNSON & JOHNSON	COM	478160104	19,118	195,080	SH		DEFINED	1		195,080	
JOHNSON & JOHNSON	COM	478160104	17,649	188,080	SH		DEFINED	2		188,080	
JOHNSON CONTROLS INC	COM	478366107	243	3,500	SH		DEFINED	1		3,500	
JONES APPAREL GROUP INC	COM	480074103	376	10,953	SH		DEFINED	1		10,953	
JONES APPAREL GROUP INC	COM	480074103	617	22,100	SH		DEFINED	2		22,100	
JONES INTERCABLE INC	COM	480206200	1,138	28,900	SH		DEFINED	2		28,900	
JONES LANG LASALLE INC	COM	48020Q107	543	18,100	SH		DEFINED	2		18,100	
JONES PHARMACEUTICALS	COM	480236108	35,827	909,900	SH		DEFINED	3		877,100	32,800
JOSTENS	COM	481088102	25	1,200	SH		DEFINED	1		1,200	
JOSTENS INC	COM	481088102	425	20,000	SH		DEFINED	2		20,000	
JP REALTY INC	COM	46624A106	1,388	67,500	SH		DEFINED	3		55,500	12,000
JUST FOR FEET INC	COM	48213P106	313	25,000	SH		DEFINED	2		25,000	
K MART	COM	482584109	310	18,800	SH		DEFINED	1		18,800	
K MART CORP	COM	482584109	398	23,700	SH		DEFINED	2		23,700	
K2 INC	COM	482732104	65	8,200	SH		DEFINED	2		8,200	
KANSAS CITY PWR & LT C	COM	485134100	138	5,400	SH		DEFINED	1		5,400	
KANSAS CITY SOUTHND IND	COM	485170104	306	4,800	SH		DEFINED	1		4,800	
KAUFMAN & BROAD HOME CORP.	COM	486168107	55	2,200	SH		DEFINED	1		2,200	
KAUFMAN + BROAD HOME CORP	COM	486168107	47	2,100	SH		DEFINED	2		2,100	
KAYDON CORP	COM	486587108	130	4,500	SH		DEFINED	2		4,500	
KAYDON CORP.	COM	486587108	94	2,800	SH		DEFINED	1		2,800	
KBC BANKVERZEKERIN NPV	COM	449774009	433	6,480	SH		DEFINED	2		6,480	
KEANE INC	COM	486665102	127	5,600	SH		DEFINED	1		5,600	
KEEBLER FOODS CO	COM	487256109	548	15,000	SH		DEFINED	2		15,000	
KELLOGG	COM	487836108	561	17,000	SH		DEFINED	1		17,000	
KELLOGG CO	COM	487836108	4,920	145,517	SH		DEFINED	2		145,517	

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KELLSTROM INDS INC	COM	488035106	71	4,500	SH		DEFINED	2		4,500	
KELLWOOD CO	COM	488044108	119	5,400	SH		DEFINED	2		5,400	
KELLY SERVICES CI'A'	COM	488152208	103	3,200	SH		DEFINED	1		3,200	
KEMET CORP	COM	488360108	162	14,200	SH		DEFINED	2		14,200	
KENNAMETAL INC	COM	489170100	74	2,400	SH		DEFINED	1		2,400	
KERR MCGEE CORP	COM	492386107	165	3,285	SH		DEFINED	1		3,285	
KEY PRODTN INC	COM	493138101	928	101,000	SH		DEFINED	3		101,000	
KEYCORP	COM	493267108	585	18,200	SH		DEFINED	1		18,200	
KEYSPAN CORPORATION	COM	49337W100	340	12,900	SH		DEFINED	1		12,900	
KEYSTONE FINANCIAL INC	COM	493482103	130	4,400	SH		DEFINED	1		4,400	
KILROY REALTY CORP	COM	49427F108	3,656	150,000	SH		DEFINED	1		150,000	
KILROY RLTY CORP	COM	49427F108	123	6,000	SH		DEFINED	2		6,000	
KIMBALL INTL INC	COM	494274103	74	5,000	SH		DEFINED	2		5,000	
KIMBERLY CLARK CORP	COM	494368103	259	5,400	SH		DEFINED	2		5,400	
KIMBERLY-CLARK CORP	COM	494368103	1,454	25,500	SH		DEFINED	1		25,500	
KIMCO REALTY	COM	49446R109	35,500	893,075	SH		DEFINED	1		893,075	
KIMCO REALTY CORP	COM	49446R109	12,410	312,200	SH		DEFINED	3		255,800	56,400
KIMCO RLTY CORP	COM	49446R109	15	400	SH		DEFINED	2		400	
KING WORLD PRODUCTIONS	COM	495667107	87	2,500	SH		DEFINED	1		2,500	
KINGFISHER	COM	026201905	503	40,000	SH		DEFINED	2		40,000	
KLA TENCOR CORP	COM	482480100	481	9,900	SH		DEFINED	2		9,900	
KLA-TENCOR CORP	COM	482480100	212	3,275	SH		DEFINED	1		3,275	
KLM ROYAL DUTCH AIRLS	COM	482516101	389	14,000	SH		DEFINED	2		14,000	
KMART FINANCING 7.75% PFD	CVT	498778208	3,510	60,000	SH		DEFINED	1		60,000	
KN ENERGY INC.	COM	482620101	76	5,700	SH		DEFINED	1		5,700	
KNIGHT RIDDER INC.	COM	499040103	198	3,600	SH		DEFINED	1		3,600	
KNIGHT TRIMARK GROUP	COM	499067106	670	10,000	SH		DEFINED	2		10,000	
KNIGHT/TRIMARK GRP	COM	499067106	22,729	372,600	SH		DEFINED	3		357,200	15,400
KNIGHTSBRIDGE TANKERS LTD	COM	G5299G106	540	32,000	SH		DEFINED	2		32,000	
KOGER EQUITY INC	COM	500228101	47	3,500	SH		DEFINED	2		3,500	
KOHL'S CORPORATION	COM	500255104	538	7,000	SH		DEFINED	1		7,000	
KOMAG INC	COM	500453105	157	35,800	SH		DEFINED	2		35,800	
KONINKLIJKE PHILIPS ELECTRS NV	COM	500472105	247	3,000	SH		DEFINED	2		3,000	
KONINKLIJKE PHILIPS ELECTRS NV	COM	500472105	41	500	SH		DEFINED	2		500	
KOREA ELEC POWER CORP-SP ADR	COM	500631106	2,960	164,000	SH		DEFINED	1		164,000	
KOREA ELEC PWR CORP	COM	500631106	136	10,700	SH		DEFINED	2		10,700	
KOREA FUND INC	COM	500634100	1,978	133,000	SH		DEFINED	1		133,000	
KRAUSES FURNITURE INC	COM	500760202	314	173,100	SH		DEFINED	2		173,100	
KROGER CO.	COM	501044101	941	33,700	SH		DEFINED	1		33,700	
KROLL O GARA CO	COM	501050108	4,646	171,800	SH		DEFINED	2		171,800	
KROLL-O'GARA COMPANY	COM	501050108	31,863	1,444,212	SH		DEFINED	1		1,444,212	
L OREAL	COM	453478000	101	160	SH		DEFINED	2		160	
LA Z BOY INC	COM	505336107	131	6,900	SH		DEFINED	2		6,900	
LAB HLDGS INC	COM	505353102	527	31,700	SH		DEFINED	2		31,700	
LABONE INC	COM	50540E101	37	3,500	SH		DEFINED	2		3,500	
LACLEDE GAS CO	COM	505588103	559	26,700	SH		DEFINED	2		26,700	
LAFARGE	COM	450270004	67	742	SH		DEFINED	2		742	
LAIDLAW INC.	COM	50730K503	92	12,500	SH		DEFINED	1		12,500	
LAM RESH CORP	COM	512807108	525	18,100	SH		DEFINED	2		18,100	
LAMONTS APPAREL INC	COM	513628404	13	34,222	SH		DEFINED	1		34,222	

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									SOLE	SHARED	NONE
LANCASTER COLONY CORP	COM	513847103	129	3,750	SH		DEFINED	1		3,750	
LANCASTER COLONY CORP	COM	513847103	797	30,000	SH		DEFINED	2		30,000	
LANCE INC	COM	514606102	225	14,400	SH		DEFINED	1		14,400	
LANCE INC	COM	514606102	1,113	70,100	SH		DEFINED	2		70,100	
LANDAMERICA FINL GROUP INC	COM	514936103	17	600	SH		DEFINED	2		600	
LANDRYS SEAFOOD REST INC	COM	51508L103	179	28,000	SH		DEFINED	2		28,000	
LANDS END INC	COM	515086106	140	2,900	SH		DEFINED	1		2,900	
LAS VEGAS ENTER NETWRK CO	COM	517669305	0	90,629	SH		DEFINED	2		90,629	
LASALLE RE HOLDINGS LTD	COM	65383Q101	881	30,000	SH		DEFINED	1		30,000	
LASON HLDGS INC	COM	51808R107	528	9,400	SH		DEFINED	2		9,400	
LATTICE SEMICONDUCTOR CORP	COM	518415104	632	13,900	SH		DEFINED	2		13,900	
LAUDER ESTEE COS INC	COM	518439104	567	6,000	SH		DEFINED	2		6,000	
LEAR CORP	COM	521865105	867	20,300	SH		DEFINED	2		20,300	
LEAR CORPORATION	COM	521865105	289	5,800	SH		DEFINED	1		5,800	
LEARNING CO INC	COM	522008101	458	15,800	SH		DEFINED	2		15,800	
LEE ENTERPRISES INC	COM	523768109	110	3,600	SH		DEFINED	1		3,600	
LEGATO SYSTEMS INC	COM	524651106	196	3,400	SH		DEFINED	1		3,400	
LEGATO SYSTEMS INC	COM	524651106	3,392	65,800	SH		DEFINED	2		65,800	
LEGGETT & PLATT INC.	COM	524660107	470	16,900	SH		DEFINED	1		16,900	
LEHMAN BROTHERS HLDGS INC	COM	524908100	896	15,000	SH		DEFINED	2		15,000	
LEHMAN BROTHERS HOLDING INC	COM	524908100	236	3,800	SH		DEFINED	1		3,800	
LEINER HEALTH PRODUCTS INC.	NECOM	525367108	364	3,640	SH		DEFINED	1		3,640	
LEINER HEALTH PRODUCTS INC.	WACOM	525996112	43	8,925	SH		DEFINED	1		8,925	
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3,713	50,990	SH		DEFINED	2		50,990	
LEXMARK INTL GROUP - CL A	COM	529771107	799	12,200	SH		DEFINED	1		12,200	
LG&E ENERGY CORP	COM	501917108	250	11,900	SH		DEFINED	1		11,900	
LIBBEY INC	COM	529898108	90	2,900	SH		DEFINED	2		2,900	
LIBERTY FINANCIAL COMPANIES	COM	530512102	628	25,000	SH		DEFINED	1		25,000	
LIBERTY PPTY	COM	531172104	11,059	444,600	SH		DEFINED	3		365,100	79,500
LIBERTY PROPERTY	COM	531172104	66	3,200	SH		DEFINED	2		3,200	
LIFE FINL CORP	COM	53184P101	25	8,000	SH		DEFINED	2		8,000	
LIFEPOINT HOSPITAL INC	COM	53219L109	0	9	SH		DEFINED	2		9	
LIFEPOINT HOSPITALS INC. W/I	COM	53219L109	0	1	SH		DEFINED	1		1	
LILLY ELI + CO	COM	532457108	5,346	62,990	SH		DEFINED	2		62,990	
LIMITED INC	COM	532716107	454	10,000	SH		DEFINED	1		10,000	
LIMITED INC	COM	532716107	424	10,700	SH		DEFINED	2		10,700	
LINCARE HLDGS INC	COM	532791100	1,313	46,800	SH		DEFINED	2		46,800	
LINCARE HOLDINGS INC	COM	532791100	125	5,000	SH		DEFINED	1		5,000	
LINCOLN NATIONAL CORP	COM	534187109	55	1,050	SH		DEFINED	2		1,050	
LINCOLN NATIONAL CORP.	COM	534187109	544	10,400	SH		DEFINED	1		10,400	
LINEAR TECHNOLOGY CORP	COM	535678106	874	13,000	SH		DEFINED	1		13,000	
LINEAR TECHNOLOGY CORP	COM	535678106	1,040	20,270	SH		DEFINED	2		20,270	
LINENS N THINGS INC	COM	535679104	43,273	989,100	SH		DEFINED	3		969,700	19,400
LITCHFIELD FINL CORP	COM	536619109	13,174	777,813	SH		DEFINED	3		762,613	15,200
LITTELFUSE INC	COM	537008104	551	30,000	SH		DEFINED	2		30,000	
LITTON INDS INC	COM	538021106	296	4,100	SH		DEFINED	1		4,100	
LIZ CLAIBORNE INC	COM	539320101	102	2,800	SH		DEFINED	1		2,800	
LOCKHEED MARTIN CORP	COM	539830109	842	22,600	SH		DEFINED	1		22,600	
LOCKHEED MARTIN CORP	COM	539830109	328	8,700	SH		DEFINED	2		8,700	
LOEWS CORP.	COM	540424108	411	5,200	SH		DEFINED	1		5,200	

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									SOLE	SHARED	NONE
LO-JACK CORPORATION	COM	539451104	2,010	240,000	SH		DEFINED	1		240,000	
LONE STAR INDS INC	COM	542290408	217	7,000	SH		DEFINED	2		7,000	
LONE STAR STEAKHOUSE + SALOON	COM	542307103	71	6,900	SH		DEFINED	2		6,900	
LONE STAR STEAKHOUSE S	COM	542307103	34	3,500	SH		DEFINED	1		3,500	
LONGS DRUG STORES INC	COM	543162101	41	1,200	SH		DEFINED	1		1,200	
LONGVIEW FIBRE	COM	543213102	70	4,500	SH		DEFINED	1		4,500	
LORAL SPACE + COMMUNICATIONS	COM	656462107	884	61,200	SH		DEFINED	2		61,200	
LOUISIANA PACIFIC	COM	546347105	103	4,300	SH		DEFINED	1		4,300	
LOWE'S COMPANIES	COM	548661107	754	13,300	SH		DEFINED	1		13,300	
LSI LOGIC CORP	COM	502161102	240	5,200	SH		DEFINED	1		5,200	
LTC PROPERTIES	COM	502175102	3,374	259,500	SH	0	DEFINED	3		209,000	50,500
LUBRIZOL CORP	COM	549271104	450	20,000	SH		DEFINED	2		20,000	
LUBRIZOL CORP.	COM	549271104	142	5,200	SH		DEFINED	1		5,200	
LUBYS CAFETERIAS INC	COM	549282101	386	22,900	SH		DEFINED	2		22,900	
LUCENT TECHNOLOGIES	COM	549463107	23,620	350,252	SH		DEFINED	1		350,252	
LUCENT TECHNOLOGIES	COM	549463107	21,686	217,316	SH		DEFINED	2		217,316	
LYCOS INC	COM	550818108	1,489	17,300	SH		DEFINED	2		17,300	
LYONDELL CHEMICAL COMPANY	COM	552078107	198	9,600	SH		DEFINED	1		9,600	
MAC GRAY CORP	COM	554153106	891	97,000	SH		DEFINED	2		97,000	
MACDERMID INC	COM	554273102	16,298	350,500	SH	0	DEFINED	3		343,200	7,300
MACERICH CO	COM	554382101	7,038	268,100	SH	0	DEFINED	3		221,600	46,500
MACK CA RLTY CORP	COM	554489104	235	8,000	SH		DEFINED	2		8,000	
MACK CALI REALTY CORP	COM	554489104	9,207	297,600	SH	0	DEFINED	3		244,100	53,500
MACROMEDIA INC	COM	556100105	2,315	51,100	SH		DEFINED	2		51,100	
MADECO SA-ADR	COM	556304103	197	19,500	SH		DEFINED	1		19,500	
MAGELLAN HEALTH SVCS INC	COM	559079108	36	8,700	SH		DEFINED	2		8,700	
MAGNA INTL. 4.875% 2/15/05	CVT	559222AF1	294	3,000	SH		DEFINED	1		3,000	
MAGNETEK INC	COM	559424106	23	2,200	SH		DEFINED	1		2,200	
MAGNETEK INC	COM	559424106	84	10,000	SH		DEFINED	2		10,000	
MAHANAGAR TELE NIGAM-GDR	COM	559778204	442	51,500	SH		DEFINED	1		51,500	
MAHANAGAR TELEP NI	COM	559778204	21	2,000	SH		DEFINED	2		2,000	
MAKER COMMUNICATIONS	COM	560875106	1,380	44,500	SH		DEFINED	3		44,500	
MALLINCKRODT GROUP INC	COM	561232109	105	2,900	SH		DEFINED	1		2,900	
MALLINCKRODT INC NEW	COM	561232109	29	1,100	SH		DEFINED	2		1,100	
MANDALAY RESORT GROUP	COM	562567107	178	8,400	SH		DEFINED	1		8,400	
MANPOWER INC	COM	56418H100	158	7,000	SH		DEFINED	1		7,000	
MANPOWER INC WIS	COM	56418H100	281	12,000	SH		DEFINED	2		12,000	
MANUFACTURED HOME CMNT	COM	564682102	6,170	237,300	SH	0	DEFINED	3		195,500	41,800
MANUFACTURED HOME CMNTYS INC	COM	564682102	401	16,700	SH		DEFINED	2		16,700	
MANUFACTURED HOME COMMUNITIES	COM	564682102	4,680	180,000	SH		DEFINED	1		180,000	
MAPQUEST COM INC	COM	565644101	3,044	186,600	SH	0	DEFINED	3		183,400	3,200
MARINE DRILLING COS INC	COM	568240204	385	35,000	SH		DEFINED	2		35,000	
MARK IV INDS INC	COM	570387100	97	4,600	SH		DEFINED	1		4,600	
MARK IV INDS INC	COM	570387100	179	13,700	SH		DEFINED	2		13,700	
MARKETWATCH COM INC	COM	570619106	37	500	SH		DEFINED	2		500	
MARRIOTT INTERNATIONAL-CL A	COM	571903202	2,825	75,576	SH		DEFINED	1		75,576	
MARRIOTT INTL INC NEW	COM	571903202	1,150	34,200	SH		DEFINED	2		34,200	
MARSH & MC LENNAN	COM	571748102	16,928	223,650	SH		DEFINED	1		223,650	
MARSH + MCLENNAN COS INC	COM	571748102	163	2,200	SH		DEFINED	2		2,200	
MARSHALL & ILSLY CORP	COM	571834100	573	8,900	SH		DEFINED	1		8,900	

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MARTIN MARIETTA MATERIALS INC	COM	573284106	236	4,000	SH		DEFINED	1		4,000	
MARTIN MARIETTA MATLS INC	COM	573284106	3,258	57,100	SH		DEFINED	2		57,100	
MASCO CORP	COM	574599106	375	13,000	SH		DEFINED	1		13,000	
MASCO CORP	COM	574599106	2,011	71,200	SH		DEFINED	2		71,200	
MASISA SA-ADR	COM	574799102	185	17,600	SH		DEFINED	1		17,600	
MATAV RT-SPONSORED ADR	COM	559776109	265	9,625	SH		DEFINED	1		9,625	
MATTEL INC	COM	577081102	2,438	97,386	SH		DEFINED	2		97,386	
MATTEL INC.	COM	577081102	355	13,600	SH		DEFINED	1		13,600	
MAXIM INTEGRATED PRODS	COM	57772K101	798	12,000	SH		DEFINED	1		12,000	
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,341	24,800	SH		DEFINED	2		24,800	
MAXIMUS INC	COM	577933104	36,147	1,257,300	SH		DEFINED	3		1,232,900	24,400
MAXXAM INC	COM	577913106	52	800	SH		DEFINED	1		800	
MAXXIM MED INC	COM	57777G105	68	3,600	SH		DEFINED	2		3,600	
MAY DEPARTMENT STORES	COM	577778103	989	24,200	SH		DEFINED	1		24,200	
MAY DEPT STORES CO	COM	577778103	5,119	130,848	SH		DEFINED	2		130,848	
MAYTAG CO.	COM	578592107	258	3,700	SH		DEFINED	1		3,700	
MAYTAG CORP	COM	578592107	12	200	SH		DEFINED	2		200	
MBIA INC	COM	55262C100	70	1,200	SH		DEFINED	2		1,200	
MBIA INC.	COM	55262C100	259	4,000	SH		DEFINED	1		4,000	
MBNA CORP	COM	55262L100	899	29,365	SH		DEFINED	1		29,365	
MBNA CORP	COM	55262L100	511	21,400	SH		DEFINED	2		21,400	
MBNA CORP	COM	55262L100	7,001	228,600	SH		DEFINED	3		228,600	
MC DONALDS CORP.	COM	580135101	13,148	319,700	SH		DEFINED	1		319,700	
McCORMICK & CO.	COM	579780206	215	6,800	SH		DEFINED	1		6,800	
MCDERMOTT INTERNATIONAL	COM	580037109	59	2,100	SH		DEFINED	1		2,100	
MCDERMOTT INTL INC	COM	580037109	749	29,600	SH		DEFINED	2		29,600	
MCDONALDS CORP	COM	580135101	10,109	223,100	SH		DEFINED	2		223,100	
MCGRAW HILL CORP	COM	580645109	1,483	27,500	SH		DEFINED	1		27,500	
MCI WORLDCOM	COM	552688106	521	5,885	SH		DEFINED	2		5,885	
MCI WORLDCOM	COM	552688106	503	5,843	SH		DEFINED	2		5,843	
MCI WORLDCOM INC	COM	552688106	16,946	196,907	SH		DEFINED	1		196,907	
MCI WORLDCOM INC	COM	552688106	36,435	411,535	SH		DEFINED	2		411,535	
MCKESSON HBOC INC	COM	58155Q103	299	9,294	SH		DEFINED	1		9,294	
MCKESSON HBOC INC	COM	58155Q103	6,322	95,790	SH		DEFINED	2		95,790	
MCN ENERGY GROUP INC.	COM	55267J100	149	7,200	SH		DEFINED	1		7,200	
MDU RES GROUP INC	COM	552690109	48	2,100	SH		DEFINED	2		2,100	
MEAD CORP	COM	582834107	175	4,200	SH		DEFINED	1		4,200	
MEDE AMER CORP	COM	584067102	4,152	110,000	SH		DEFINED	3		110,000	
MEDIA GEN INC	COM	584404107	122	2,400	SH		DEFINED	1		2,400	
MEDIA METRIX INC	COM	58440X103	799	15,000	SH		DEFINED	3		15,000	
MEDIAONE GROUP INC	COM	58440J104	1,726	23,200	SH		DEFINED	1		23,200	
MEDIAONE GROUP INC	COM	58440J104	9,418	148,200	SH		DEFINED	2		148,200	
MEDICIS PHARMACEUTICAL	COM	584690309	28,867	1,137,600	SH		DEFINED	3		1,112,700	24,900
MEDICIS PHARMACEUTICAL CORP	COM	584690309	300	10,000	SH		DEFINED	2		10,000	
MEDIMMUNE INC	COM	584699102	318	4,700	SH		DEFINED	1		4,700	
MEDIMMUNE INC	COM	584699102	6,804	114,950	SH		DEFINED	2		114,950	
MEDIOLANUM	COM	553519901	1,987	74,680	SH		DEFINED	2		74,680	
MEDITRUST CORP PAIRED	COM	58501T306	14,985	1,147,200	SH		DEFINED	3		944,900	202,300
MEDTRONIC INC	COM	585055106	1,830	25,500	SH		DEFINED	2		25,500	
MEDTRONIC INC.	COM	585055106	1,768	22,700	SH		DEFINED	1		22,700	

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MELLON BANK CORP	COM	585509102	793	21,800	SH		DEFINED	1	21,800		
MELLON BK CORP	COM	585509102	5,982	85,000	SH		DEFINED	2	85,000		
MENTOR GRAPHICS	COM	587200106	72	5,600	SH		DEFINED	1	5,600		
MERCANTILE BANCORPORAT	COM	587342106	343	6,000	SH		DEFINED	1	6,000		
MERCANTILE BANCORPORATION INC	COM	587342106	2,294	48,300	SH		DEFINED	2	48,300		
MERCANTILE BANCORPORTN	COM	587342106	4,142	72,500	SH		DEFINED	3	59,800		12,700
MERCANTILE BANKSHARES CORP	COM	587405101	822	23,250	SH		DEFINED	1	23,250		
MERCANTILE BANKSHARES CORP	COM	587405101	734	20,100	SH		DEFINED	2	20,100		
MERCK & CO INC	COM	589331107	18,648	234,050	SH		DEFINED	2	234,050		
MERCK & CO.	COM	589331107	25,669	348,640	SH		DEFINED	1	348,640		
MEREDITH CORP	COM	589433101	62	1,800	SH		DEFINED	1	1,800		
MERISTAR HOSPITALITY	COM	58984y103	305	13,600	SH		DEFINED	3	13,600		
MERITOR AUTOMOTIVE INC	COM	590006100	145	5,699	SH		DEFINED	1	5,699		
MERRILL LYNCH & CO.	COM	590188108	1,089	13,700	SH		DEFINED	1	13,700		
MERRILL LYNCH + CO INC	COM	590188108	7,597	85,900	SH		DEFINED	2	85,900		
MESABA HLDGS INC	COM	590668102	265	20,000	SH		DEFINED	2	20,000		
META GROUP INC	COM	591002100	673	43,800	SH		DEFINED	2	43,800		
METHODE ELECTRS INC	COM	591520200	231	21,000	SH		DEFINED	2	21,000		
METRIS COS INC	COM	591598107	143	3,601	SH		DEFINED	2	3,601		
METRIS COS INC	COM	591598107	72,918	1,789,388	SH		DEFINED	3	1,723,452		65,936
METRO AG	COM	504141904	382	6,100	SH		DEFINED	2	6,100		
METROCALL STOCKS	COM	591647102	0	40,000	SH		DEFINED	2	40,000		
METTLER-TOLEDO INTERNATIONAL	COM	592688105	15,010	588,631	SH		DEFINED	1	588,631		
METZLER GROUP INC	COM	592903108	622	19,900	SH		DEFINED	2	19,900		
METZLER GROUP INC	COM	592903108	46,134	1,670,000	SH		DEFINED	3	1,609,200		60,800
MEYER FRED INC DEL NEW	COM	592907109	841	14,280	SH		DEFINED	2	14,280		
MGI PPTYS	COM	552885105	30	1,100	SH		DEFINED	2	1,100		
MGIC INVESTMENT CORP	COM	552848103	263	5,400	SH		DEFINED	1	5,400		
MGIC INVT CORP WIS	COM	552848103	214	6,100	SH		DEFINED	2	6,100		
MGIC INVT CORP WIS	COM	552848103	5,519	113,500	SH		DEFINED	3	82,100		31,400
MGM GRAND INC	COM	552953101	842	25,035	SH		DEFINED	2	25,035		
MIAMI CRUISELINE SERVICES HOLD	COM	593993108	1,604	3,333	SH		DEFINED	1	3,333		
MICHAELS STORES INC SUB NT CV6	CVT	594087ac2	593	600,000	SH		DEFINED	3	600,000		
MICRO WHSE INC	COM	59501B105	54	3,000	SH		DEFINED	1	3,000		
MICROCHIP TECHNOLOGY INCORPORATED	COM	595017104	218	4,600	SH		DEFINED	1	4,600		
MICROMUSE INC	COM	595094103	4,393	95,500	SH		DEFINED	2	95,500		
MICRON 7.0% 7/1/04	CVT	595112AB9	202	2,000	SH		DEFINED	1	2,000		
MICRON TECHNOLOGY INC	COM	595112103	324	8,000	SH		DEFINED	1	8,000		
MICRON TECHNOLOGY INC	COM	595112103	241	5,000	SH		DEFINED	2	5,000		
MICROSOFT	COM	594918104	61,787	685,090	SH		DEFINED	1	685,090		
MICROSOFT CORP	COM	594918104	61,821	690,010	SH		DEFINED	2	690,010		
MIDAMERICAN ENERGY HOLDINGS CO	COM	59562V107	177	5,100	SH		DEFINED	1	5,100		
MIDCOAST ENERGY RES	COM	59563W104	2,306	143,000	SH		DEFINED	3	143,000		
MIDWEST EXPRESS HLDGS INC	COM	597911106	97	3,300	SH		DEFINED	2	3,300		
MILACRON INC	COM	598709103	24	1,300	SH		DEFINED	1	1,300		
MILACRON INC	COM	598709103	33	2,100	SH		DEFINED	2	2,100		
MILLENNIUM CHEMICALS INC	COM	599903101	225	11,300	SH		DEFINED	2	11,300		
MILLENNIUM PHARMACEUTICALS	COM	599902103	625	20,000	SH		DEFINED	2	20,000		
MILLER HERMAN	COM	600544100	153	7,300	SH		DEFINED	1	7,300		
MILLER HERMAN INC	COM	600544100	471	26,100	SH		DEFINED	2	26,100		

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MILLIPORE CORP	COM	601073109	69	1,700	SH		DEFINED	1		1,700	
MILLIPORE CORP	COM	601073109	18,456	455,000	SH		DEFINED	3		444,700	10,300
MILLS COPORATION	COM	601148109	3,253	150,000	SH		DEFINED	1		150,000	
MINAS BUENAVENTURA-SPON ADR	COM	204448104	168	11,000	SH		DEFINED	1		11,000	
MINDSPRING ENTERPRISES INC	COM	602683104	567	6,600	SH		DEFINED	2		6,600	
MINERALS TECHNOLOGIES INC	COM	603158106	112	2,000	SH		DEFINED	1		2,000	
MINERALS TECHNOLOGIES INC	COM	603158106	912	19,000	SH		DEFINED	2		19,000	
MINNESOTA MINING & MFG.	COM	604059105	1,452	16,700	SH		DEFINED	1		16,700	
MINNESOTA MNG + MFG CO	COM	604059105	6,576	92,949	SH		DEFINED	2		92,949	
MINNESOTA POWER, INC	COM	604110106	115	5,800	SH		DEFINED	1		5,800	
MIRAGE RESORTS INC	COM	60462E104	124	7,400	SH		DEFINED	1		7,400	
MIRAGE RESORTS INC	COM	60462E104	799	38,296	SH		DEFINED	2		38,296	
MITCHELL ENERGY + DEV CORP	COM	606592301	225	18,000	SH		DEFINED	2		18,000	
MITEL CORP	COM	606711109	1,809	275,125	SH		DEFINED	1		275,125	
MMC NETWORKS INC	COM	55308N102	17,564	392,500	SH		DEFINED	3		384,500	8,000
MOBIL CORP	COM	607059102	11,492	129,550	SH		DEFINED	2		129,550	
MOBIL CORP.	COM	607059102	3,985	40,350	SH		DEFINED	1		40,350	
MOBILE MINI	COM	60740F105	1,072	54,800	SH		DEFINED	3		54,800	
MODINE MFG CO	COM	607828100	81	2,500	SH		DEFINED	1		2,500	
MODIS PROFESSIONAL SERVICES	COM	607830106	138	10,200	SH		DEFINED	1		10,200	
MOHAWK INDS INC	COM	608190104	1,680	56,000	SH		DEFINED	2		56,000	
MOHAWK INDUSTRIES INC	COM	608190104	161	5,300	SH		DEFINED	1		5,300	
MOLEX INC	COM	608554101	506	13,686	SH		DEFINED	1		13,686	
MOLEX INC	COM	608554200	839	32,500	SH		DEFINED	2		32,500	
MOLEX INC	COM	608554101	492	16,737	SH		DEFINED	2		16,737	
MONSANTO COMPANY	COM	611662107	942	23,800	SH		DEFINED	1		23,800	
MONTANA POWER CO	COM	612085100	338	4,800	SH		DEFINED	1		4,800	
MONTANA PWR CO	COM	612085100	736	10,000	SH		DEFINED	2		10,000	
MONY GROUP INC	COM	615337102	62	2,500	SH		DEFINED	2		2,500	
MOOG INC	COM	615394202	70	2,300	SH		DEFINED	2		2,300	
MOORE CORP	COM	615785102	1,622	184,750	SH		DEFINED	1		184,750	
MORGAN J P + CO INC	COM	616880100	5,737	46,497	SH		DEFINED	2		46,497	
MORGAN J.P.	COM	616880100	1,068	7,600	SH		DEFINED	1		7,600	
MORGAN STANLEY ASIA PAC FD INC	COM	61744U106	656	82,000	SH		DEFINED	2		82,000	
MORGAN STANLEY DEAN WITTER	COM	617446448	20,933	208,995	SH		DEFINED	2		208,995	
MORGAN STANLEY DEAN WITTER & CO	COM	617446448	24,650	240,191	SH		DEFINED	1		240,191	
MORGAN STANLEY DW INDIA INVESTMENT FU	COM	61745C105	291	30,000	SH		DEFINED	1		30,000	
MOTOROLA INC	COM	620076109	2,246	23,700	SH		DEFINED	1		23,700	
MOTOROLA INC	COM	620076109	9,437	125,750	SH		DEFINED	2		125,750	
MOVADO GROUP INC	COM	624580106	1,304	52,200	SH		DEFINED	2		52,200	
MTI HOLDING INC COMMON	COM	553769100	0	104,164	SH		DEFINED	2		104,164	
MULTEX SYS INC	COM	625367107	2,405	38,500	SH		DEFINED	2		38,500	
MURATA MFG CO	COM	661040006	692	13,000	SH		DEFINED	2		13,000	
MURPHY OIL CORP	COM	626717102	190	3,900	SH		DEFINED	1		3,900	
MURPHY OIL CORP	COM	626717102	266	6,400	SH		DEFINED	2		6,400	
MYLAN LABORATORIES	COM	628530107	313	11,800	SH		DEFINED	1		11,800	
MYLAN LABS INC	COM	628530107	5,740	216,600	SH		DEFINED	3		188,300	28,300
NABISCO GROUP HOLDINGS	COM	62952P102	284	14,500	SH		DEFINED	1		14,500	
NABISCO HLDGS CORP	COM	629526104	1,135	27,300	SH		DEFINED	2		27,300	
NABORS INDS INC	COM	629568106	212	8,700	SH		DEFINED	1		8,700	

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NAC RE CORP	COM	628907107	413	7,700	SH		DEFINED	2		7,700	
NACCO INDUSTRIES -CL A	COM	629579103	29	400	SH		DEFINED	1		400	
NALCO CHEM CO	COM	629853102	5,814	218,868	SH		DEFINED	2		218,868	
NALCO CHEMICAL CO	COM	629853102	130	2,500	SH		DEFINED	1		2,500	
NALE LABORATORIES WARRANTS	COM	629857111	400	26,000	SH		DEFINED	1		26,000	
NANOGEN INC	COM	630075109	3,438	500,000	SH		DEFINED	1		500,000	
NANOGEN INC	COM	630075109	185	20,000	SH		DEFINED	2		20,000	
NATIONAL AUSTRALIA BK 7.875% PFD	CVT	632525309	3,797	125,000	SH		DEFINED	1		125,000	
NATIONAL CITY CORP	COM	635405103	878	13,400	SH		DEFINED	1		13,400	
NATIONAL CITY CORP	COM	635405103	976	14,700	SH		DEFINED	2		14,700	
NATIONAL COMM BANCORP	COM	635449101	342	15,000	SH		DEFINED	2		15,000	
NATIONAL DATA CORP	COM	635621105	399	9,500	SH		DEFINED	2		9,500	
NATIONAL EQUIPMENT SERV	COM	635847106	0	75,000	SH		DEFINED	2		75,000	
NATIONAL FUEL GAS CO N	COM	636180101	160	3,300	SH		DEFINED	1		3,300	
NATIONAL FUEL GAS CO N J	COM	636180101	279	7,100	SH		DEFINED	2		7,100	
NATIONAL INSTRS CORP	COM	636518102	382	13,550	SH		DEFINED	2		13,550	
NATIONAL PRESTO INDS INC	COM	637215104	2,112	59,600	SH		DEFINED	2		59,600	
NATIONAL SEMICONDUCTER 6.5% 10/01/02	CVT	637640AB9	143	1,500	SH		DEFINED	1		1,500	
NATIONAL SEMICONDUCTOR	COM	637640103	144	5,700	SH		DEFINED	1		5,700	
NATIONAL SERVICE INDS INC	COM	637657107	50	1,400	SH		DEFINED	1		1,400	
NATIONAL SVC INDS INC	COM	637657107	4,579	134,438	SH		DEFINED	2		134,438	
NATIONWIDE HEALTH PPTY	COM	638620104	6,729	353,000	SH		DEFINED	3		290,300	62,700
NAUTICA ENTERPRISES INC	COM	639089101	101	8,900	SH		DEFINED	2		8,900	
NAVISTAR INTERNATIONAL	COM	63934E108	135	2,700	SH		DEFINED	1		2,700	
NCH CORP.	COM	628850109	30	600	SH		DEFINED	1		600	
NEOMAGIC CORP	COM	640497103	64	6,400	SH		DEFINED	2		6,400	
NEON SYS INC	COM	640509105	553	10,200	SH		DEFINED	2		10,200	
NETGRAVITY INC	COM	641114103	2,852	69,000	SH		DEFINED	2		69,000	
NETWORK APPLIANCE INC	COM	64120L104	4,250	83,900	SH		DEFINED	2		83,900	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	286	32,000	SH		DEFINED	2		32,000	
NETWORK SOLUTIONS INC	COM	64121q102	26,863	339,500	SH		DEFINED	3		324,100	15,400
NETWORK SOLUTIONS INC DEL	COM	64121Q102	3,976	37,600	SH		DEFINED	2		37,600	
NETWORKS ASSOCIATES INC	COM	640938106	166	11,300	SH		DEFINED	1		11,300	
NETWORKS ASSOCS INC	COM	640938106	199	6,500	SH		DEFINED	2		6,500	
NEVADA POWER CO	COM	641423108	105	4,200	SH		DEFINED	1		4,200	
NEVADA PWR CO	COM	641423108	1,015	41,000	SH		DEFINED	2		41,000	
NEW CENTURY ENERGIES	COM	64352U103	190	4,900	SH		DEFINED	1		4,900	
NEW ENGLAND ELEC SYS	COM	644001109	281	5,600	SH		DEFINED	1		5,600	
NEW JERSEY RES CORP	COM	646025106	64	1,800	SH		DEFINED	2		1,800	
NEW PLAN EXCEL REALTY	COM	648053106	11,255	625,300	SH		DEFINED	3		513,400	111,900
NEW YORK TIMES	COM	650111107	283	7,700	SH		DEFINED	1		7,700	
NEW YORK TIMES CO	COM	650111107	46	1,600	SH		DEFINED	2		1,600	
NEWBRIDGE NETWORKS	COM	650901101	2,914	101,800	SH		DEFINED	1		101,800	
NEWCOURT CR GROUP INC	COM	650905102	280	10,350	SH		DEFINED	2		10,350	
NEWELL RUBBERMAID INC	COM	651229106	660	14,237	SH		DEFINED	1		14,237	
NEWELL RUBBERMAID INC	COM	651229106	5,742	120,874	SH		DEFINED	2		120,874	
NEWFIELD EXPL CO	COM	651290108	317	14,000	SH		DEFINED	2		14,000	
NEWMONT MINING CORP	COM	651639106	122	6,133	SH		DEFINED	1		6,133	
NEWPORT NEWS SHIPBUILDING	COM	652228107	74	2,500	SH		DEFINED	1		2,500	
NEWS CORP LTD	COM	652487802	1,185	43,100	SH		DEFINED	2		43,100	

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NEWS CORPORATION	COM	662075902	56	8,162	SH		DEFINED	2		8,162	
NEWS CORPORATION	COM	688692003	101	13,685	SH		DEFINED	2		13,685	
NEXTCARD INC	COM	65332K107	6,631	195,400	SH		DEFINED	3		191,300	4,100
NEXTEL COMMUNICATIONS	COM	65332V103	527	10,500	SH		DEFINED	1		10,500	
NEXTLINK COMMUNICATIONS INC	COM	65333H707	812	14,500	SH		DEFINED	2		14,500	
NIAGARA MOHAWK HLDGS INC	COM	653520106	2,245	167,100	SH		DEFINED	2		167,100	
NIAGARA MOHAWK HOLDINGS INC	COM	653520106	93	5,800	SH		DEFINED	1		5,800	
NICOR INC	COM	654086107	72	1,900	SH		DEFINED	1		1,900	
NIELSEN MEDIA RESH INC	COM	653929307	788	31,933	SH		DEFINED	2		31,933	
NIKE INC CL B	COM	654106103	1,109	18,325	SH		DEFINED	2		18,325	
NIKE INC.	COM	654106103	729	11,500	SH		DEFINED	1		11,500	
NIPPON TEL+TEL CP	COM	664137007	774	79	SH		DEFINED	2		79	
NISOURCE INC	COM	65473P105	279	10,800	SH		DEFINED	1		10,800	
NOBLE AFFILIATES INC	COM	654894104	132	4,700	SH		DEFINED	1		4,700	
NOBLE DRILLING CORP	COM	655042109	222	11,300	SH		DEFINED	1		11,300	
NOBLE DRILLING CORP	COM	655042109	55	3,200	SH		DEFINED	2		3,200	
NOKIA CORP	COM	654902204	8,009	55,475	SH		DEFINED	2		55,475	
NOMURA SECURITIES	COM	664310000	199	19,000	SH		DEFINED	2		19,000	
NORDSON CORP	COM	655663102	98	1,600	SH		DEFINED	1		1,600	
NORDSON CORP	COM	655663102	279	5,000	SH		DEFINED	2		5,000	
NORDSTROM INC.	COM	655664100	211	6,300	SH		DEFINED	1		6,300	
NORFOLK AND SOUTHERN	COM	655844108	452	15,000	SH		DEFINED	1		15,000	
NORFOLK SOUTHN CORP	COM	655844108	4,225	160,188	SH		DEFINED	2		160,188	
NORTEL NETWORKS CORP	COM	656569100	25,294	291,360	SH		DEFINED	1		291,360	
NORTH FORK BANCORPORATION	COM	659424105	278	13,000	SH		DEFINED	1		13,000	
NORTH FORK BANCORPORATION INC	COM	659424105	1,208	57,200	SH		DEFINED	2		57,200	
NORTHEAST UTILS	COM	664397106	198	11,100	SH		DEFINED	1		11,100	
NORTHERN STATES POWER - MN	COM	665772109	135	5,600	SH		DEFINED	1		5,600	
NORTHERN TELECOM LTD	COM	665815106	1,777	28,600	SH		DEFINED	2		28,600	
NORTHERN TELECOM LTD	COM	665815106	8,977	108,500	SH		DEFINED	1		108,500	
NORTHERN TELECOM LTD	COM	665815957	430	6,900	SH		DEFINED	2		6,900	
NORTHERN TR CORP	COM	665859104	446	4,600	SH		DEFINED	1		4,600	
NORTHROP GRUMMAN CORP	COM	666807102	139	2,100	SH		DEFINED	1		2,100	
NORTHROP GRUMMAN CORP	COM	666807102	54	900	SH		DEFINED	2		900	
NORTHWAY FINANCIAL INC.	COM	667270102	1,249	45,010	SH		DEFINED	1		45,010	
NORTHWEST NAT GAS CO	COM	667655104	893	40,800	SH		DEFINED	2		40,800	
NORTHWEST NATURAL GAS CO.	COM	667655104	405	16,800	SH		DEFINED	1		16,800	
NOVA CORP GA	COM	669784100	457	17,400	SH		DEFINED	2		17,400	
NOVA CORP GA	COM	669784100	59,001	2,360,021	SH		DEFINED	3		2,279,315	80,706
NOVA CORP/GEORGIA	COM	669784100	145	5,800	SH		DEFINED	1		5,800	
NOVARTIS AG	COM	66987V109	479	5,900	SH		DEFINED	2		5,900	
NOVELL INC	COM	670006105	1,496	59,400	SH		DEFINED	2		59,400	
NOVELL INC.	COM	670006105	371	14,000	SH		DEFINED	1		14,000	
NS GROUP INC	COM	628916108	278	50,000	SH		DEFINED	2		50,000	
NTL INC	COM	629407107	195	2,400	SH		DEFINED	2		2,400	
NUCOR CORP	COM	670346105	171	3,600	SH		DEFINED	1		3,600	
NUI CORP	COM	629430109	125	5,800	SH		DEFINED	2		5,800	
O CHARLEYS INC	COM	670823103	3,778	236,100	SH		DEFINED	3		236,100	
OAK INDS INC	COM	671400505	149	4,700	SH		DEFINED	2		4,700	
OAK INDS INC	COM	671400505	64,983	1,481,100	SH		DEFINED	3		1,443,200	37,900

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OAKLEY INC	COM	673662102	2,959	426,420	SH		DEFINED	2		426,420	
OCCIDENTAL PETROLEUM	COM	674599105	277	13,100	SH		DEFINED	1		13,100	
OCEAN ENERGY INC TEX	COM	67481E106	88	12,900	SH		DEFINED	2		12,900	
OFFICE DEPOT INC	COM	676220106	3,198	108,471	SH		DEFINED	2		108,471	
OFFICE DEPOT INCORPORATED	COM	676220106	710	32,200	SH		DEFINED	1		32,200	
OFFICEMAX INC	COM	67622M108	128	10,700	SH		DEFINED	1		10,700	
OFFSHORE LOGISTICS INC	COM	676255102	1,793	154,200	SH		DEFINED	2		154,200	
OGDEN CORP	COM	676346109	105	3,900	SH		DEFINED	1		3,900	
OGE ENERGY CORP.	COM	670837103	166	7,000	SH		DEFINED	1		7,000	
OHIO CAS CORP	COM	677240103	78	2,000	SH		DEFINED	2		2,000	
OIL CO LUKOIL	COM	677862104	3	120	SH		DEFINED	2		120	
OLD KENT FINANCIAL CORP	COM	679833103	426	10,185	SH		DEFINED	1		10,185	
OLD REPUBLIC INTERNATIONAL GROUP	COM	680223104	216	12,500	SH		DEFINED	1		12,500	
OLIN CORP	COM	680665205	55	4,200	SH		DEFINED	1		4,200	
OLSTEN CORP.	COM	681385100	42	6,600	SH		DEFINED	1		6,600	
OMNICARE INC	COM	681904108	97	7,700	SH		DEFINED	1		7,700	
OMNICARE INC	COM	681904108	170	8,900	SH		DEFINED	2		8,900	
OMNICARE INC	COM	681904108	369	29,200	SH		DEFINED	3		29,200	
OMNICOM GROUP	COM	681919106	1,119	14,000	SH		DEFINED	2		14,000	
OMNICOM GROUP INC	COM	681919106	496	6,200	SH		DEFINED	1		6,200	
OMNIPOINT CORP	COM	68212D102	138	9,600	SH		DEFINED	2		9,600	
OMNIQUIP INTL INC	COM	681969101	72	6,100	SH		DEFINED	2		6,100	
ON ASSIGNMENT INC	COM	682159108	513	20,000	SH		DEFINED	2		20,000	
ONEOK	COM	682680103	25	800	SH		DEFINED	1		800	
ONHEALTH NETWORK CO	COM	68272W107	996	93,700	SH		DEFINED	3		93,700	
ONYX SOFTWARE CORP	COM	683402101	1,163	29,700	SH		DEFINED	2		29,700	
ORACLE CORP	COM	68389X105	18	700	SH		DEFINED	2		700	
ORACLE SYSTEMS	COM	68389X105	2,119	57,075	SH		DEFINED	1		57,075	
ORANGE	COM	066149907	292	20,900	SH		DEFINED	2		20,900	
ORBOTECH LTD	COM	M75253100	399	8,100	SH		DEFINED	2		8,100	
OREGON STL MLS INC	COM	686079104	27	2,000	SH		DEFINED	1		2,000	
ORION CAP CORP	COM	686268103	247	7,900	SH		DEFINED	2		7,900	
ORTHODONTIC CTRS AMER	COM	68750P103	18,700	1,323,900	SH		DEFINED	3		1,291,700	32,200
ORTHODONTIC CTRS AMER INC	COM	68750P103	394	25,000	SH		DEFINED	2		25,000	
OSHKOSH TRUCK CORP	COM	688239201	3,298	102,000	SH		DEFINED	2		102,000	
OUTBACK STEAKHOUSE	COM	689899102	543	13,800	SH		DEFINED	3		13,800	
OUTBACK STEAKHOUSE INC	COM	689899102	242	6,150	SH		DEFINED	1		6,150	
OUTBACK STEAKHOUSE INC	COM	689899102	3,443	105,300	SH		DEFINED	2		105,300	
OUTDOOR SYS INC	COM	690057104	3,254	108,480	SH		DEFINED	2		108,480	
OUTDOOR SYS INC	COM	690057104	99,230	2,718,639	SH		DEFINED	3		2,633,014	85,625
OVERSEAS SHIPHOLDING	COM	690368105	40	3,100	SH		DEFINED	1		3,100	
OWENS CORNING	COM	69073F103	69	2,000	SH		DEFINED	1		2,000	
OWENS ILL INC	COM	690768403	575	23,000	SH		DEFINED	2		23,000	
OWENS-ILLINOIS INC	COM	690768403	173	5,300	SH		DEFINED	1		5,300	
OXFORD HEALTH PLANS	COM	691471106	115	7,400	SH		DEFINED	1		7,400	
P + O	COM	068004001	278	19,040	SH		DEFINED	2		19,040	
P G & E CORPORATION	COM	69331C108	13,410	413,400	SH		DEFINED	1		413,400	
P P & L RESOURCES INC	COM	693499105	178	5,800	SH		DEFINED	1		5,800	
PACCAR INC	COM	693718108	144	2,700	SH		DEFINED	1		2,700	
PACCAR INC COM	COM	693718108	7,344	137,600	SH		DEFINED	3		117,400	20,200

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PACIFIC CENTURY FINL	COM	694058108	142	6,600	SH		DEFINED	1		6,600	
PACIFIC GULF PPTYS INC	COM	694396102	63	3,500	SH		DEFINED	2		3,500	
PACIFICARE HEALTH SYSTEMS INC	COM	695112102	245	3,404	SH		DEFINED	1		3,404	
PACIFICORP	COM	695114108	215	11,700	SH		DEFINED	1		11,700	
PAINE WEBBER GROUP INC	COM	695629105	257	5,500	SH		DEFINED	1		5,500	
PAINE WEBBER GROUP INC	COM	695629105	3,190	80,000	SH		DEFINED	2		80,000	
PAINE WEBBER GROUP INC	COM	695629105	234	5,000	SH		DEFINED	3		5,000	
PALL CORP	COM	696429307	107	4,800	SH		DEFINED	1		4,800	
PALL CORP	COM	696429307	222	13,400	SH		DEFINED	2		13,400	
PAN PACIFIC RETAIL	COM	69806L104	3,528	182,100	SH		DEFINED	3		150,000	32,100
PANAMERICAN BEVERAGES	COM	P74823108	207	8,700	SH		DEFINED	1		8,700	
PANTRY INC COM	COM	698657103	790	49,000	SH		DEFINED	3		49,000	
PAPA JOHNS INTL INC	COM	698813102	434	9,900	SH		DEFINED	2		9,900	
PAPA JOHN'S INTL INC	COM	698813102	116	2,600	SH		DEFINED	1		2,600	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	146	10,500	SH		DEFINED	1		10,500	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,335	67,600	SH		DEFINED	2		67,600	
PARK PLACE ENTERTAINMENT	COM	700690100	33	3,500	SH		DEFINED	1		3,500	
PARKER HANNIFAN	COM	701094104	201	4,400	SH		DEFINED	1		4,400	
PARKWAY PPTYS INC	COM	70159Q104	282	10,000	SH		DEFINED	2		10,000	
PARMALAT FINANZ	COM	471440909	234	164,600	SH		DEFINED	2		164,600	
PARTNERRE LTD	COM	G6852T105	45	1,100	SH		DEFINED	2		1,100	
PAYCHEX INC	COM	704326107	271	8,500	SH		DEFINED	1		8,500	
PAYCHEX INC	COM	704326107	1,921	40,500	SH		DEFINED	2		40,500	
PAYCHEX INC	COM	704326107	56,216	1,763,648	SH		DEFINED	3	1,699,649		63,999
PAYLESS SHOESOURCE INC	COM	704379106	632	13,600	SH		DEFINED	2		13,600	
PAYLESS SHOESOURCE INC.	COM	704379106	187	3,500	SH		DEFINED	1		3,500	
PE CORP-PE BIOSYTEMS	COM	69332S102	218	1,900	SH		DEFINED	1		1,900	
PECO ENERGY CO	COM	693304107	327	7,800	SH		DEFINED	1		7,800	
PECO ENERGY CO	COM	693304107	5,550	120,000	SH		DEFINED	2		120,000	
PENNCORP FINANCIAL GROUP	COM	708094107	12	7,225	SH		DEFINED	1		7,225	
PENNEY J C INC	COM	708160106	1,458	36,000	SH		DEFINED	2		36,000	
PENSKE MOTORSPORTS INC	COM	709598106	1,114	31,600	SH		DEFINED	2		31,600	
PENTAIR INC	COM	709631105	257	7,600	SH		DEFINED	2		7,600	
PENTAIR, INC	COM	709631105	151	3,300	SH		DEFINED	1		3,300	
PENZOIL-QUAKER STATE CO	COM	709323109	105	6,999	SH		DEFINED	1		6,999	
PEOPLES ENERGY CORP	COM	711030106	452	14,000	SH		DEFINED	2		14,000	
PEOPLE'S ENERGY CORP.	COM	711030106	53	1,400	SH		DEFINED	1		1,400	
PEOPLES HERITAGE FINL GROUP	COM	711147108	1,101	61,400	SH		DEFINED	2		61,400	
PEOPLESOFT INC	COM	712713106	174	10,100	SH		DEFINED	1		10,100	
PEP BOYS MANNY MOE & JAC	COM	713278109	50	2,400	SH		DEFINED	1		2,400	
PEPSI BOTTLING GROUP INC	COM	713409100	2,190	101,000	SH		DEFINED	2		101,000	
PEPSICO INC.	COM	713448108	11,711	302,700	SH		DEFINED	1		302,700	
PEPSI-GEMEX S.A. - GDR	COM	713435105	1,132	124,100	SH		DEFINED	1		124,100	
PERRIGO CO	COM	714290103	50	6,600	SH		DEFINED	1		6,600	
PERRIGO CO	COM	714290103	433	59,700	SH		DEFINED	2		59,700	
PERVASIVE SOFTWARE INC	COM	715710109	13,661	549,200	SH		DEFINED	3		549,200	
PETROL BRASILEIROS	COM	268453008	102	737,000	SH		DEFINED	2		737,000	
PETROLEUM GEO SVCS AS	COM	716597109	688	45,100	SH		DEFINED	2		45,100	
PETSMART INC	COM	716768106	590	73,800	SH		DEFINED	2		73,800	
PETSMART INC	COM	716768106	9,370	914,100	SH		DEFINED	3		914,100	

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									SOLE	SHARED	NONE	
PETSMART INC SB NT CV 6.75%04	CVT	716768ab2	513	400,000	SH		DEFINED	3		400,000		
PFF BANCORP INC	COM	69331W104	175	10,000	SH		DEFINED	2		10,000		
PFIZER	COM	717081103	6,262	57,450	SH		DEFINED	1		57,450		
PFIZER INC	COM	717081103	30,456	230,365	SH		DEFINED	2		230,365		
PG+E CORP	COM	69331C108	311	10,000	SH		DEFINED	2		10,000		
PHARMACIA & UPJOHN INC	COM	716941109	1,613	28,400	SH		DEFINED	1		28,400		
PHARMACIA + UPJOHN INC	COM	716941109	4,965	79,600	SH		DEFINED	2		79,600		
HELPS DODGE CORP.	COM	717265102	14,500	234,100	SH		DEFINED	1		234,100		
PHILADELPHIA CONSOLIDATED HLDG CO	COM	717528103	1,898	81,232	SH		DEFINED	1		81,232		
PHILIP MORRIS	COM	718154107	25,748	640,700	SH		DEFINED	1		640,700		
PHILIP MORRIS COS INC	COM	718154107	14,368	408,313	SH		DEFINED	2		408,313		
PHILLIPS PETROLEUM	COM	718507106	5,051	100,400	SH		DEFINED	1		100,400		
PIER 1 IMPORTS INC	COM	720279108	403	49,600	SH		DEFINED	2		49,600		
PINNACLE SYS INC	COM	723481107	209	4,600	SH		DEFINED	2		4,600		
PINNACLE WEST CAP CORP	COM	723484101	302	7,500	SH		DEFINED	1		7,500		
PINNACLE WEST CAP CORP	COM	723484101	247	6,800	SH		DEFINED	2		6,800		
PIONEER HI BRED INTNL INC	COM	723686101	370	9,500	SH		DEFINED	1		9,500		
PIONEER NATURAL RESOURCES CO	COM	723787107	101	9,200	SH		DEFINED	1		9,200		
PITNEY BOWES	COM	724479100	752	11,700	SH		DEFINED	1		11,700		
PITTSTON BRINKS GROUP	COM	725701106	251	10,700	SH		DEFINED	2		10,700		
PITTSTON BRINK'S GROUP	COM	725701106	94	3,500	SH		DEFINED	1		3,500		
PITTSTON CO	COM	725701882	61	8,800	SH		DEFINED	2		8,800		
PITWAY CORP DEL	COM	725790208	792	29,900	SH		DEFINED	2		29,900		
PIXAR	COM	725811103	310	8,000	SH		DEFINED	2		8,000		
PIXAR COM	COM	725811103	2,450	56,800	SH		DEFINED	3		56,800		
PJ AMER INC COM	COM	72585Q104	3,581	169,000	SH		DEFINED	3		169,000		
PLACER DOME INC	COM	725906101	114	9,700	SH		DEFINED	1		9,700		
PLATINUM TECHNOLOGY INTL INC	COM	72764T101	213	8,400	SH		DEFINED	2		8,400		
PLEXUS CORP	COM	729132100	141	5,000	SH		DEFINED	2		5,000		
PLX TECHNOLOGY INC	COM	693417107	3,553	75,000	SH		DEFINED	3		75,000		
PMC SIERRA INC	COM	69344F106	363	5,100	SH		DEFINED	2		5,100		
PMI GROUP INC	COM	69344M101	201	3,200	SH		DEFINED	1		3,200		
PNC FINANCIAL CORP	COM	693475105	749	13,000	SH		DEFINED	1		13,000		
POGO PRODUCING CO	COM	730448107	18,137	973,800	SH		DEFINED	3		953,600		20,200
POLARIS INDS INC	COM	731068102	178	5,600	SH		DEFINED	2		5,600		
POLAROID CORP	COM	731095105	50	1,800	SH		DEFINED	1		1,800		
POLICY MANAGEMENT SYSTEMS	COM	731108106	96	3,200	SH		DEFINED	1		3,200		
POLICY MGMT SYS CORP	COM	731108106	815	26,600	SH		DEFINED	2		26,600		
POLO RALPH LAUREN CORP	COM	731572103	332	16,700	SH		DEFINED	2		16,700		
POST PPTYS INC	COM	737464107	10,480	255,600	SH		DEFINED	3		212,500		43,100
POST PROPERTIES INC	COM	737464107	4,141	101,000	SH		DEFINED	1		101,000		
POTLATCH CORP	COM	737628107	44	1,000	SH		DEFINED	1		1,000		
POTLATCH CORP	COM	737628107	367	10,800	SH		DEFINED	2		10,800		
POTOMAC ELEC PWR CO	COM	737679100	303	10,300	SH		DEFINED	1		10,300		
POWER INTERIGATIONS INC	COM	739276103	50	678	SH		DEFINED	1		678		
PPG INDUSTRIES INC	COM	693506107	443	7,500	SH		DEFINED	1		7,500		
PPT VISION INC	COM	693519100	125	26,000	SH		DEFINED	2		26,000		
PRAXAIR INC	COM	74005P104	15,738	321,600	SH		DEFINED	1		321,600		
PRAXAIR INC	COM	74005P104	902	25,000	SH		DEFINED	2		25,000		
PRECISION CASTPARTS CORP	COM	740189105	85	2,000	SH		DEFINED	1		2,000		

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PRECISION CASTPARTS CORP	COM	740189105	153	3,800		SH	DEFINED	2		3,800	
PREMARK INTERNATIONAL, INC.	COM	740459102	191	5,100		SH	DEFINED	1		5,100	
PREMIER PKS INC	COM	740540208	2,395	64,300		SH	DEFINED	2		64,300	
PRENTISS PPTYS TR	COM	740706106	1,254	53,100		SH	DEFINED	3		53,100	
PRESIDENTIAL LIFE CORP	COM	740884101	81	4,500		SH	DEFINED	2		4,500	
PRICE T ROWE & ASSOCIA	COM	741477103	418	10,900		SH	DEFINED	1		10,900	
PRICELINE COM INC	COM	741503106	124	1,500		SH	DEFINED	2		1,500	
PRIME HOSPITALITY CORP	COM	741917108	95	9,600		SH	DEFINED	2		9,600	
PROCTER + GAMBLE CO	COM	742718109	1,175	12,000		SH	DEFINED	2		12,000	
PROCTER AND GAMBLE	COM	742718109	28,560	320,000		SH	DEFINED	1		320,000	
PROFESSIONAL DETAILING	COM	74312N107	4,531	192,800		SH	DEFINED	3		192,800	
PROFESSIONAL DETAILING INC	COM	74312N107	524	20,000		SH	DEFINED	2		20,000	
PROFIT RECOVERY GROUP	COM	743168106	57,873	1,223,200		SH	DEFINED	3	1,201,300		21,900
PROGRESSIVE CORP OHIO	COM	743315103	2,597	18,100		SH	DEFINED	2		18,100	
PROGRESSIVE CORP.	COM	743315103	467	3,220		SH	DEFINED	1		3,220	
PROLOGIS TR SH BEN INT	COM	743410102	25,947	1,281,340		SH	DEFINED	3	1,054,510		226,830
PROMUS HOTEL CORP	COM	74342P106	216	6,962		SH	DEFINED	1		6,962	
PROMUS HOTEL CORP NEW	COM	74342P106	524	14,400		SH	DEFINED	2		14,400	
PROTECTION ONE INC	COM	743663304	237	38,000		SH	DEFINED	2		38,000	
PROTECTIVE LIFE CORP	COM	743674103	1,011	26,700		SH	DEFINED	2		26,700	
PROTECTIVE LIFE CORP.	COM	743674103	2,356	69,300		SH	DEFINED	1		69,300	
PROVIDENT COMPANIES INC	COM	743862104	216	5,400		SH	DEFINED	1		5,400	
PROVIDENT COS INC	COM	743862104	17	500		SH	DEFINED	2		500	
PROVIDENT FINANCIAL GROUP	COM	743866105	162	3,700		SH	DEFINED	1		3,700	
PROVIDIAN FINANCIAL CORP	COM	74406A102	1,445	15,500		SH	DEFINED	1		15,500	
PROVIDIAN FINL CORP	COM	74406A102	7,194	65,400		SH	DEFINED	2		65,400	
PROVIDIAN FINL CORP	COM	74406A102	5,026	53,900		SH	DEFINED	3		42,700	11,200
PSS WORLD MEDICAL INC	COM	69366A100	66	5,900		SH	DEFINED	1		5,900	
PT INDOSAT (PERSERO) TBK	COM	715680104	351	18,000		SH	DEFINED	1		18,000	
PUBLIC SERVICE ENTERPRISE GP	COM	744573106	380	9,300		SH	DEFINED	1		9,300	
PUBLIC STORAGE INC	COM	74460D109	152	6,100		SH	DEFINED	2		6,100	
PUBLIC STORAGE INC	COM	74460D109	16,395	585,522		SH	DEFINED	3	483,696		101,826
PUBLIC SVC CO N MEX	COM	744499104	72	3,600		SH	DEFINED	1		3,600	
PUBLIC SVC CO NM	COM	744499104	78	4,600		SH	DEFINED	2		4,600	
PUBLISHING + BROADCASTING LTD	COM	663708006	114	20,000		SH	DEFINED	2		20,000	
PUGET SOUND PWR & LT C	COM	745332106	173	7,200		SH	DEFINED	1		7,200	
PULITZER INC	COM	745769109	81	2,000		SH	DEFINED	2		2,000	
PULTE CORP	COM	745867101	39	1,700		SH	DEFINED	1		1,700	
QRS CORP	COM	74726X105	1,058	17,000		SH	DEFINED	2		17,000	
QUAKER OATS	COM	747402105	345	5,200		SH	DEFINED	1		5,200	
QUALCOMM INC	COM	747525103	1,808	12,600		SH	DEFINED	1		12,600	
QUALCOMM INC	COM	747525103	1,031	8,300		SH	DEFINED	2		8,300	
QUANTUM 7% 8/1/04	CVT	747906AC9	279	3,000		SH	DEFINED	1		3,000	
QUANTUM CORP	COM	747906105	692	38,500		SH	DEFINED	2		38,500	
QUANTUM CORP.	COM	747906105	372	15,400		SH	DEFINED	1		15,400	
QUEBECOR	COM	747922210	1,345	61,850		SH	DEFINED	1		61,850	
QUESTAR CORP	COM	748356102	604	31,600		SH	DEFINED	1		31,600	
QUINTILES TRANSNATIONAL CORP	COM	748767100	407	9,700		SH	DEFINED	1		9,700	
QUORUM HEALTH GROUP INC	COM	749084109	77	6,100		SH	DEFINED	1		6,100	
QUORUM HEALTH GROUP INC	COM	749084109	36	3,600		SH	DEFINED	2		3,600	

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QWEST COMMUNICATIONS INTL INC	COM	749121109	4,060	56,324	SH		DEFINED	2		56,324	
R R DONNELLEY & SONS	COM	257867101	215	5,800	SH		DEFINED	1		5,800	
R.P.M. INC OHIO	COM	749685103	362	27,200	SH		DEFINED	2		27,200	
RADIAN GROUP INC	COM	750236101	13,497	276,500	SH		DEFINED	3		269,800	6,700
RALCORP HLDGS INC NEW	COM	751028101	251	13,200	SH		DEFINED	2		13,200	
RALSTON PURINA CO	COM	751277401	770	17,100	SH		DEFINED	2		17,100	
RALSTON PURINA CO	COM	751277302	336	12,600	SH		DEFINED	2		12,600	
RALSTON PURINA GROUP	COM	751277302	374	12,300	SH		DEFINED	1		12,300	
RANBAXY LABORATORIES-GRD	COM	747204230	1,210	73,350	SH		DEFINED	1		73,350	
RANGER OIL LTD	COM	752805101	57	11,500	SH		DEFINED	1		11,500	
RAO GAZPROM	COM	753317205	11	1,080	SH		DEFINED	2		1,080	
RATIONAL SOFTWARE CORP	COM	75409P202	247	7,500	SH		DEFINED	1		7,500	
RATIONAL SOFTWARE CORP	COM	75409P202	681	25,700	SH		DEFINED	2		25,700	
RAYCHEM CORP.	COM	754603108	133	3,600	SH		DEFINED	1		3,600	
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,325	67,100	SH		DEFINED	2		67,100	
RAYONIER INC	COM	754907103	125	2,500	SH		DEFINED	1		2,500	
RAYTHEON CO	COM	755111408	586	10,000	SH		DEFINED	2		10,000	
RAYTHEON CO	COM	755111309	982	17,000	SH		DEFINED	2		17,000	
RAYTHEON COMPANY CLASS - B	COM	755111408	881	12,500	SH		DEFINED	1		12,500	
RCM TECHNOLOGIES INC	COM	749360400	1,691	153,700	SH		DEFINED	2		153,700	
READERS DIGEST ASSN-CLASS A	COM	755267101	1,157	29,100	SH		DEFINED	1		29,100	
REAL NETWORKS INC	COM	75605L104	2,969	24,300	SH		DEFINED	2		24,300	
RECKSON ASSOCS RLTY	COM	75621K106	5,954	252,700	SH		DEFINED	3		215,000	37,700
RECKSON ASSOCS RLTY CORP	COM	75621K106	80	3,900	SH		DEFINED	2		3,900	
REEBOK INTL LTD	COM	758110100	47	2,500	SH		DEFINED	1		2,500	
REEBOK INTL LTD	COM	758110100	416	26,200	SH		DEFINED	2		26,200	
REGAL BELOIT CORP	COM	758750103	130	7,200	SH		DEFINED	2		7,200	
REGENCY RLTY CORP	COM	758939102	39	2,100	SH		DEFINED	2		2,100	
REGENCY RLTY CORP COM	COM	758939102	9,731	443,600	SH		DEFINED	3		364,200	79,400
REGIONS FINL CORP	COM	758940100	327	8,500	SH		DEFINED	1		8,500	
REGIS CORP MINN COM	COM	758932107	19,951	1,039,800	SH		DEFINED	3		1,022,400	17,400
REINSURANCE GROUP AMER INC	COM	759351109	702	16,500	SH		DEFINED	2		16,500	
REINSURANCE GROUP OF AMERICA	COM	759351208	930	27,450	SH		DEFINED	2		27,450	
RELIANCE GROUP HLDGS INC	COM	759464100	329	43,500	SH		DEFINED	2		43,500	
RELIANT ENERGY INC.	COM	75952J108	341	12,326	SH		DEFINED	1		12,326	
RELIASTAR FINANCIAL CORP	COM	75952U103	333	7,600	SH		DEFINED	1		7,600	
RELIASTAR FINL CORP	COM	75952U103	124	2,900	SH		DEFINED	2		2,900	
RENAISSANCE RE HOLDINGS LTD	COM	674966103	1,084	25,000	SH		DEFINED	1		25,000	
RENAISSANCE WORLDWIDE INC	COM	75968A109	71	11,400	SH		DEFINED	2		11,400	
REPUBLIC NEW YORK	COM	760719104	334	4,900	SH		DEFINED	1		4,900	
RESTORATION HARDWARE INC DEL	COM	760981100	357	16,300	SH		DEFINED	2		16,300	
REYNOLDS & REYNOLDS	COM	761695105	163	7,000	SH		DEFINED	1		7,000	
REYNOLDS + REYNOLDS CO	COM	761695105	201	10,600	SH		DEFINED	2		10,600	
REYNOLDS METALS	COM	761763101	142	2,400	SH		DEFINED	1		2,400	
RICHFOOD HLDGS INC	COM	763408101	304	14,100	SH		DEFINED	2		14,100	
RITCHIE BROS AUCTIONEERS INC	COM	767744105	573	17,000	SH		DEFINED	2		17,000	
RITE AID CORP	COM	767754104	266	10,800	SH		DEFINED	1		10,800	
RITE AID CORP	COM	767754104	1,050	42,000	SH		DEFINED	2		42,000	
RIVERVIEW BANCORP INC	COM	769397100	238	20,000	SH		DEFINED	2		20,000	
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	153	4,833	SH		DEFINED	1		4,833	

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ROBERT HALF INTERNATIONAL INC	COM	770323103	197	7,650	SH		DEFINED	1		7,650	
ROBERT HALF INTL INC	COM	770323103	9,283	282,900	SH		DEFINED	2		282,900	
ROBERTS PHARMACEUTICAL CORP	COM	770491108	77	3,700	SH		DEFINED	2		3,700	
ROCKWELL INTL CORP	COM	773903109	510	8,400	SH		DEFINED	1		8,400	
ROGERS COMMUNICATIONS INC	COM	775109200	1,437	94,200	SH		DEFINED	1		94,200	
ROGERS COMMUNICATIONS INC	COM	775109200	185	10,200	SH		DEFINED	2		10,200	
ROGERS COMMUNICATIONS INC	COM	775109960	298	16,400	SH		DEFINED	2		16,400	
ROHM & HAAS CO	COM	775371107	401	9,354	SH		DEFINED	1		9,354	
ROLLINS INC	COM	775711104	48	3,000	SH		DEFINED	1		3,000	
ROMAC INTL INC	COM	775835101	194	22,800	SH		DEFINED	2		22,800	
ROPER INDS	COM	776696106	167	7,000	SH		DEFINED	2		7,000	
ROSS STORES INC	COM	778296103	207	4,100	SH		DEFINED	1		4,100	
ROSS STORES INC COM	COM	778296103	43,907	871,600	SH		DEFINED	3		851,600	20,000
ROUSE CO	COM	779273101	555	25,000	SH		DEFINED	2		25,000	
ROUSE CO	COM	779273309	15	400	SH		DEFINED	2		400	
ROUSE CO	COM	779273101	142	6,400	SH		DEFINED	2		6,400	
ROUSE CO COM	COM	779273101	17,592	693,300	SH		DEFINED	3		567,600	125,700
ROWAN COS. INC.	COM	779382100	57	3,100	SH		DEFINED	1		3,100	
ROWECOM INC	COM	77957X108	48	1,100	SH		DEFINED	2		1,100	
ROYAL BK CDA MONTREAL QUE	COM	780087953	30	640	SH		DEFINED	2		640	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	480	12,300	SH		DEFINED	2		12,300	
ROYAL DUTCH PETE CO	COM	780257804	12,417	238,785	SH		DEFINED	2		238,785	
ROYAL DUTCH PETRO-NY SHRS	COM	780257804	5,037	83,600	SH		DEFINED	1		83,600	
RPM INC OHIO	COM	749685103	133	9,400	SH		DEFINED	1		9,400	
RSL COMMUNICATIONS LTD	COM	G7702U102	592	16,500	SH		DEFINED	2		16,500	
RUDDICK CORP	COM	781258108	82	4,100	SH		DEFINED	1		4,100	
RUSSELL CORP	COM	782352108	29	1,500	SH		DEFINED	1		1,500	
RYANS FAMILY STEAK HOUSES INC	COM	783519101	166	13,800	SH		DEFINED	2		13,800	
RYDER SYS INC	COM	783549108	91	3,300	SH		DEFINED	2		3,300	
RYDER SYSTEMS INC	COM	783549108	72	2,800	SH		DEFINED	1		2,800	
RYERSON TULL INC	COM	78375P107	43	1,900	SH		DEFINED	1		1,900	
SAFECO CORP	COM	786429100	278	6,300	SH		DEFINED	1		6,300	
SAFEGUARD SCIENTIFICS INC	COM	786449108	739	10,900	SH		DEFINED	2		10,900	
SAFEWAY INC NEW	COM	786514208	936	18,900	SH		DEFINED	1		18,900	
SAKS INC	COM	79377W108	850	32,700	SH		DEFINED	2		32,700	
SAKS INCORPORATED	COM	79377W108	375	13,000	SH		DEFINED	1		13,000	
SAN JUAN BASIN RTY TR	COM	798241105	729	89,690	SH		DEFINED	3		89,690	
SANMINA CORPORATION	COM	800907107	372	4,900	SH		DEFINED	1		4,900	
SANTA FE INTERNATIONAL CORP	COM	G7805C108	73	3,900	SH		DEFINED	2		3,900	
SANTA FE SNYDER CORPORATION	COM	80218K105	117	14,600	SH		DEFINED	1		14,600	
SAP AKTIENGESELLSCHAFT	COM	803054204	705	26,800	SH		DEFINED	2		26,800	
SAPIENT CORP	COM	803062108	328	4,600	SH		DEFINED	2		4,600	
SARA LEE CORP	COM	803111103	819	36,100	SH		DEFINED	1		36,100	
SARA LEE CORP	COM	803111103	755	30,500	SH		DEFINED	2		30,500	
SAVILLE SYS PLC	COM	805174109	1,701	139,100	SH		DEFINED	2		139,100	
SBA COMMUNICATIONS CRP	COM	78388J106	1,405	145,000	SH		DEFINED	3		145,000	
SBARRO INC	COM	805844107	49	1,800	SH		DEFINED	1		1,800	
SBARRO INC	COM	805844107	1,720	64,900	SH		DEFINED	2		64,900	
SBC COMMUNICATIONS INC	COM	78387G103	26,628	459,108	SH		DEFINED	1		459,108	
SBC COMMUNICATIONS INC	COM	78387G103	1,659	35,200	SH		DEFINED	2		35,200	

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SCANA CORP	COM	805898103	117	5,400	SH		DEFINED	2		5,400	
SCANNA CORP	COM	805898103	215	9,200	SH		DEFINED	1		9,200	
SCHERING PLOUGH	COM	806605101	8,366	540,300	SH		DEFINED	1		540,300	
SCHERING PLOUGH CORP	COM	806605101	7,477	316,060	SH		DEFINED	2		316,060	
SCHLUMBERGER	COM	806857108	8,390	288,750	SH		DEFINED	1		288,750	
SCHLUMBERGER	COM	806857108	6,514	107,940	SH		DEFINED	2		107,940	
SCHOLASTIC CORP	COM	807066105	655	13,400	SH		DEFINED	2		13,400	
SCHOLASTIC CORPORATION	COM	807066105	71	1,400	SH		DEFINED	1		1,400	
SCHULMAN A INC	COM	808194104	471	34,700	SH		DEFINED	2		34,700	
SCHWAB (CHARLES) CORP	COM	808513105	1,684	15,450	SH		DEFINED	1		15,450	
SCHWAB CHARLES CORP	COM	808513105	1,132	11,775	SH		DEFINED	2		11,775	
SCHWEITZER MAUDUIT INTL INC	COM	808541106	115	10,000	SH		DEFINED	2		10,000	
SCI SYS INC	COM	783890106	86	2,900	SH		DEFINED	2		2,900	
SCI SYSTEMS INC	COM	783890106	237	5,000	SH		DEFINED	1		5,000	
SCIENTIFIC ATLANTA INC	COM	808655104	104	2,900	SH		DEFINED	1		2,900	
SCIENTIFIC ATLANTA INC	COM	808655104	5,900	163,900	SH		DEFINED	3		133,300	30,600
SCOTSMAN INDS INC	COM	809340102	67	3,900	SH		DEFINED	2		3,900	
SDL INC COM	COM	784076101	9,727	778,000	SH		DEFINED	3		762,600	15,400
SEAGATE TECHNOLOGY	COM	811804103	246	9,600	SH		DEFINED	1		9,600	
SEAGATE TECHNOLOGY	COM	811804103	591	20,000	SH		DEFINED	2		20,000	
SEAGRAM COMPANY LTD	COM	811850106	5,885	121,400	SH		DEFINED	1		121,400	
SEALED AIR CORP NEW	COM	81211K100	1,013	20,600	SH		DEFINED	2		20,600	
SEALED AIR CORP. (new)	COM	81211K100	172	2,657	SH		DEFINED	1		2,657	
SEARS ROEBUCK + CO	COM	812387108	375	8,300	SH		DEFINED	2		8,300	
SEARS, ROEBUCK	COM	812387108	6,551	371,400	SH		DEFINED	1		371,400	
SELECTIVE INS GROUP INC	COM	816300107	95	5,400	SH		DEFINED	2		5,400	
SEMPRA ENERGY	COM	816851109	193	8,552	SH		DEFINED	1		8,552	
SENSORMATIC ELECTRONICS CORP	COM	817265101	91	6,500	SH		DEFINED	1		6,500	
SEPRACOR INC	COM	817315104	211	2,600	SH		DEFINED	1		2,600	
SEPRACOR INC	COM	817315104	4,469	39,835	SH		DEFINED	2		39,835	
SEQUA CORP - CL A	COM	817320104	49	700	SH		DEFINED	1		700	
SEQUENT COMPUTER SYS INC	COM	817338106	37	4,100	SH		DEFINED	2		4,100	
SEQUENT COMPUTER SYS.	COM	817338106	55	3,100	SH		DEFINED	1		3,100	
SERVICE CORP INTERNATIONAL	COM	817565104	191	9,900	SH		DEFINED	1		9,900	
SFX ENTMT INC	COM	784178105	646	10,000	SH		DEFINED	2		10,000	
SFX ENTMT INC CL A	COM	784178105	1,507	117,300	SH		DEFINED	3		1,078,900	38,400
SHARED MEDI CAL SYSTEM	COM	819486101	1,014	18,200	SH		DEFINED	2		18,200	
SHARED MEDICAL SYSTEMS	COM	819486101	65	1,000	SH		DEFINED	1		1,000	
SHAW INDUSTRIES INC.	COM	820286102	210	12,000	SH		DEFINED	1		12,000	
SHELL TRANS + TRADING PLC	COM	822703609	532	13,100	SH		DEFINED	2		13,100	
SHELL TRNSPT+TRDG	COM	080341001	706	105,000	SH		DEFINED	2		105,000	
SHERWIN-WILLIAMS	COM	824348106	183	6,600	SH		DEFINED	1		6,600	
SHIRE PHARMACEUTICALS GROUP PL	COM	82481R106	98	4,300	SH		DEFINED	2		4,300	
SHOPKO STORES INC	COM	824911101	442	14,800	SH		DEFINED	2		14,800	
SIEBEL SYS INC	COM	826170102	1,425	30,000	SH		DEFINED	2		30,000	
SIEBEL SYSTEMS INC	COM	826170102	491	7,400	SH		DEFINED	1		7,400	
SIERRA HEALTH SVCS INC	COM	826322109	262	20,150	SH		DEFINED	2		20,150	
SIERRA PAC RES	COM	826425100	194	5,500	SH		DEFINED	2		5,500	
SIGMA-ALDRICH	COM	826552101	138	4,000	SH		DEFINED	1		4,000	
SILICON GRAPHICS 5.25 09/04	CVT	827056AC6	354	4,000	SH		DEFINED	1		4,000	

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									SOLE	SHARED	NONE
SILICON GRAPHICS, INC.	COM	827056102	113	6,900	SH		DEFINED	1		6,900	
SILICON VY GROUP INC	COM	827066101	66	5,400	SH		DEFINED	2		5,400	
SIMON PPTY GROUP NEW	COM	828806109	23,950	904,550	SH		DEFINED	3		746,250	158,300
SK TELECOM CO LTD - ADR	COM	78440P108	3,0169	186,208	SH		DEFINED	1		186,208	
SKY FINL GROUP INC COM	COM	83080P103	1,172	43,000	SH		DEFINED	3		43,000	
SL GREEN REALTY CORP	COM	78440X101	11,269	551,400	SH		DEFINED	3		455,000	96,400
SJM HLDG CORP	COM	78442A109	1,870	44,800	SH		DEFINED	2		44,800	
SMITH (DS) HLDGS	COM	082201906	32	18,000	SH		DEFINED	2		18,000	
SMITH CORONA	COM	831858204	957	785	SH		DEFINED	1		785	
SMITH INTERNATIONAL INC.	COM	832110100	152	3,500	SH		DEFINED	1		3,500	
SMITH INTL INC	COM	832110100	5,224	130,600	SH		DEFINED	2		130,600	
SMITHKLINE BEECHAM P L C	COM	832378301	2,200	30,775	SH		DEFINED	2		30,775	
SNAP-ON INC.	COM	833034101	127	3,500	SH		DEFINED	1		3,500	
SNYDER COMMUNICATIONS INC	COM	832914105	206	6,300	SH		DEFINED	1		6,300	
SNYDER COMMUNICATIONS INC	COM	832914105	1,787	64,100	SH		DEFINED	2		64,100	
SOC QUIMICA Y MINERA	COM	833635105	1,809	51,130	SH		DEFINED	1		51,130	
SOC. GENERALE	COM	481775005	486	2,526	SH		DEFINED	2		2,526	
SODEXHO ALLIANCE	COM	481830008	303	1,848	SH		DEFINED	2		1,848	
SODEXHO MARIOTT SERVICES	COM	833793102	159	8,272	SH		DEFINED	1		8,272	
SODEXHO MARRIOTT SVCS INC	COM	833793102	154	7,000	SH		DEFINED	2		7,000	
SOLA INTL INC	COM	834092108	434	36,000	SH		DEFINED	2		36,000	
SOLELECTRON CORP	COM	834182107	600	9,000	SH		DEFINED	1		9,000	
SOLELECTRON CORP	COM	834182107	777	16,000	SH		DEFINED	2		16,000	
SOLUTIA INC	COM	834376105	205	9,600	SH		DEFINED	1		9,600	
SOLUTIA INC	COM	834376105	26	1,485	SH		DEFINED	2		1,485	
SONAT INC	COM	835415100	3	100	SH		DEFINED	2		100	
SONAT INC.	COM	835415100	123	3,700	SH		DEFINED	1		3,700	
SONIC AUTOMOTIVE INC CL A	COM	835456102	18,641	355,700	SH		DEFINED	3		336,300	19,400
SONOCO PRODS CO	COM	835495102	260	8,690	SH		DEFINED	1		8,690	
SOTHEBYS HLDGS INC	COM	835898107	2,500	77,000	SH		DEFINED	2		77,000	
SOTHEBY'S HOLDINGS	COM	835898107	183	4,800	SH		DEFINED	1		4,800	
SOUTHDOWN INC	COM	841297104	212	3,300	SH		DEFINED	1		3,300	
SOUTHERN CO	COM	842587107	729	27,500	SH		DEFINED	1		27,500	
SOUTHERN CO	COM	842587107	140	6,000	SH		DEFINED	2		6,000	
SOUTHERN PERU COPPER CORP	COM	843611104	188	13,000	SH		DEFINED	1		13,000	
SOUTHTRUST CORP	COM	844730101	276	7,200	SH		DEFINED	1		7,200	
SOUTHTRUST CORP	COM	844730101	119	3,200	SH		DEFINED	2		3,200	
SOUTHWEST AIRLINES	COM	844741108	405	13,025	SH		DEFINED	1		13,025	
SOUTHWEST AIRLS CO	COM	844741108	377	12,450	SH		DEFINED	2		12,450	
SOUTHWEST BANCORPORATION TEX	COM	84476R109	59	4,800	SH		DEFINED	2		4,800	
SOVEREIGN BANCORP INC	COM	845905108	177	14,600	SH		DEFINED	1		14,600	
SPARTECH CORP COM NEW	COM	847220209	9,402	297,300	SH		DEFINED	3		288,200	9,100
SPEEDFAM IPEC INC	COM	847705100	240	20,000	SH		DEFINED	2		20,000	
SPEEDWAY MOTORSPORTS	COM	847788106	16,751	426,100	SH		DEFINED	3		406,700	19,400
SPEEDWAY MOTORSPORTSINC	COM	847788106	1,159	28,100	SH		DEFINED	2		28,100	
SPIEGEL INC	COM	848457107	122	20,000	SH		DEFINED	2		20,000	
SPIEKER PPTYS INC COM	COM	848497103	6,714	172,700	SH		DEFINED	3		143,300	29,400
SPLASH TECHNOLOGY HLDGS INC	COM	848623104	194	32,000	SH		DEFINED	2		32,000	
SPORTS AUTH INC	COM	849176102	25	3,400	SH		DEFINED	2		3,400	
SPRINGS INDUSTRIES INC - CL A	COM	851783100	31	700	SH		DEFINED	1		700	

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SPRINT	COM	852061100	1,800	32,600	SH		DEFINED	1		32,600	
SPRINT CORP	COM	852061506	8,018	180,937	SH		DEFINED	2		180,937	
SPRINT PCS GROUP	COM	852061506	972	17,050	SH		DEFINED	1		17,050	
SPT TELECOM AS - GDR	COM	852110105	356	22,000	SH		DEFINED	1		22,000	
SPX CORP	COM	784635104	225	2,700	SH		DEFINED	1		2,700	
SPYGLASS INC	COM	852192103	1,208	134,100	SH		DEFINED	2		134,100	
ST JUDE MEDICAL INC	COM	790849103	110	3,100	SH		DEFINED	1		3,100	
ST PAUL BANCORP INC	COM	792848103	281	13,000	SH		DEFINED	2		13,000	
ST PAUL BANCORP INC COM	COM	792848103	14,415	565,300	SH		DEFINED	3		554,300	11,000
ST. PAUL COS INC.	COM	792860108	287	9,000	SH		DEFINED	1		9,000	
STANDARD REGISTER CO	COM	854402104	590	38,400	SH		DEFINED	2		38,400	
STANLEY WORKS	COM	854616109	348	10,800	SH		DEFINED	1		10,800	
STANLEY WORKS	COM	854616109	72	2,800	SH		DEFINED	2		2,800	
STAPLES INC	COM	855030102	540	17,450	SH		DEFINED	1		17,450	
STAR CHOICE COMMUNICATIONS WARRANT	COM	854921111	255	254,760	SH		DEFINED	1		254,760	
STAR CITY HLDGS	COM	686871906	29	28,600	SH		DEFINED	2		28,600	
STARBUCKS CORP	COM	855244109	586	15,600	SH		DEFINED	1		15,600	
STARBUCKS CORP	COM	855244109	800	300,000	SH		DEFINED	2		300,000	
STARBUCKS CORP COM	COM	855244109	1,096	1,096,400	SH		DEFINED	3		1,057,800	38,600
STARWOOD HOTELS & RESORTS	COM	85590A203	109	108,900	SH		DEFINED	3		88,400	20,500
STATE STREET CORP	COM	857477103	572	6,700	SH		DEFINED	1		6,700	
STATE STREET CORPORATION	COM	857477103	1,907	23,200	SH		DEFINED	2		23,200	
STATEN IS BANCORP INC	COM	857550107	101	5,900	SH		DEFINED	2		5,900	
STEINER LEISURE LIMITED	COM	P8744Y102	1,887	61,450	SH		DEFINED	2		61,450	
STEINWAY MUSICAL COMMON	COM	858495104	47,730	1,801,131	SH		DEFINED	2		1,801,131	
STERIS CORP	COM	859152100	114	5,900	SH		DEFINED	1		5,900	
STERIS CORP	COM	859152100	397	14,900	SH		DEFINED	2		14,900	
STERLING BANCSHARES INC	COM	858907108	34	3,300	SH		DEFINED	2		3,300	
STERLING COMM INC	COM	859205106	753	24,500	SH		DEFINED	2		24,500	
STERLING COMMERCE INC	COM	859205106	308	8,400	SH		DEFINED	1		8,400	
STERLING SOFTWARE INC	COM	859547101	172	6,500	SH		DEFINED	1		6,500	
STERLING SOFTWARE INC.	COM	859547101	1,207	50,800	SH		DEFINED	2		50,800	
STEWART & STEVE	COM	860342104	44	2,900	SH		DEFINED	1		2,900	
STEWART + STEVENSON SVCS INC	COM	860342104	173	23,000	SH		DEFINED	2		23,000	
STEWART ENETERPRISES INC - CL A	COM	860370105	143	9,800	SH		DEFINED	1		9,800	
STONE ENERGY CORP	COM	861642106	1,979	46,700	SH		DEFINED	3		46,700	
STORAGE TECHNOLOGY CORP.	COM	862111200	193	8,500	SH		DEFINED	1		8,500	
STORAGE USA	COM	861907103	7,552	236,000	SH		DEFINED	3		193,200	42,800
STORAGE USA INC	COM	861907103	2,560	80,000	SH		DEFINED	1		80,000	
STRIDE RITE CORP	COM	863314100	254	20,700	SH		DEFINED	2		20,700	
STRUCTURAL DYNAMICS RESEARCH	COM	863555108	54	2,900	SH		DEFINED	1		2,900	
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	139	7,400	SH		DEFINED	2		7,400	
STRYKER CORP	COM	863667101	499	8,300	SH		DEFINED	1		8,300	
STRYKER CORP	COM	863667101	257	15,000	SH		DEFINED	2		15,000	
STUDENT LN CORP	COM	863902102	67	1,800	SH		DEFINED	2		1,800	
STUDENT LOAN MARKETING	COM	78442A109	243	5,300	SH		DEFINED	1		5,300	
SUIZA FOODS CORP	COM	865077101	139	3,200	SH		DEFINED	1		3,200	
SUIZA FOODS CORP	COM	865077101	595	17,700	SH		DEFINED	2		17,700	
SUMMIT BANCORP	COM	866005101	9,617	246,600	SH		DEFINED	2		246,600	

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SUMMIT BANCORPORATION	COM	866005101	289	6,900	SH		DEFINED	1		6,900	
SUMMIT PTYS INC	COM	866239106	444	26,600	SH		DEFINED	2		26,600	
SUN COMMUNITIES INC	COM	866674104	1,129	31,800	SH		DEFINED	3		31,800	
SUN INTL HOTELS LTD	COM	P8797T133	17	385	SH		DEFINED	2		385	
SUN MICROSYSTEMS	COM	866810104	2,052	29,800	SH		DEFINED	1		29,800	
SUN MICROSYSTEMS INC	COM	866810104	8,750	70,000	SH		DEFINED	2		70,000	
SUNGARD DATA SYS INC	COM	867363103	768	11,700	SH		DEFINED	2		11,700	
SUNGARD DATA SYS INC	COM	867363103	8,931	2,577,696	SH		DEFINED	3		2,487,296	90,400
SUNGARD DATA SYSTEMS INC.	COM	867363103	331	9,600	SH		DEFINED	1		9,600	
SUNGLASS HUT INTL INC	COM	86736F106	2,205	210,000	SH		DEFINED	2		210,000	
SUNGLASS HUT INTL INC	COM	86736F106	564	52,100	SH		DEFINED	2		52,100	
SUNGLASS HUT INTL INC	COM	86736F106	30	1,720	SH		DEFINED	2		1,720	
SUNOCO INC	COM	86764P109	78	2,600	SH		DEFINED	1		2,600	
SUNRISE ASSISTED LIVING INC	COM	86768K106	3,983	87,500	SH		DEFINED	2		87,500	
SUNRISE MED INC	COM	867910101	55	8,800	SH		DEFINED	2		8,800	
SUNTERRA CORP	COM	86787D109	418	42,900	SH		DEFINED	2		42,900	
SUNTRUST BANKS INC.	COM	867914103	777	11,200	SH		DEFINED	1		11,200	
SUNTRUST BKS INC	COM	867914103	342	5,500	SH		DEFINED	2		5,500	
SUPER VALU STORES	COM	868536103	111	4,300	SH		DEFINED	1		4,300	
SUPERIOR CONSULT HLDG	COM	868146101	4,247	577,100	SH		DEFINED	3		554,900	22,200
SUPERIOR INDS INTL INC	COM	868168105	66	2,400	SH		DEFINED	1		2,400	
SUPERIOR INDS INTL INC	COM	868168105	346	14,900	SH		DEFINED	2		14,900	
SWIFT TRANSN CO	COM	870756103	2,073	1,003,325	SH		DEFINED	3		977,900	25,425
SWIFT TRANSN INC	COM	870756103	528	20,900	SH		DEFINED	2		20,900	
SYBRON CORP	COM	87114F106	254	9,200	SH		DEFINED	1		9,200	
SYBRON INTL CORP WISCONSIN	COM	87114F106	485	18,600	SH		DEFINED	2		18,600	
SYKES ENTERPRISES INC	COM	871237103	6,344	489,700	SH		DEFINED	3		479,500	10,200
SYLVAN LEARNING SYS	COM	871399101	2,624	1,935,600	SH		DEFINED	3		1,895,750	39,850
SYLVAN LEARNING SYS INC	COM	871399101	1,668	61,000	SH		DEFINED	2		61,000	
SYLVAN LEARNING SYSTEMS INC	COM	871399101	125	4,600	SH		DEFINED	1		4,600	
SYMANTEC CORP	COM	871503108	188	11,100	SH		DEFINED	2		11,100	
SYMANTEC CORPORATION	COM	871503108	117	4,600	SH		DEFINED	1		4,600	
SYMBOL TECHNOLOGIES IN	COM	871508107	274	7,425	SH		DEFINED	1		7,425	
SYNOPSIS INC	COM	871607107	293	5,300	SH		DEFINED	1		5,300	
SYNOPSIS INC	COM	871607107	784	14,600	SH		DEFINED	2		14,600	
SYNOVUS FINANCIAL CORPORATIO	COM	87161C105	195	9,800	SH		DEFINED	1		9,800	
SYSCO CORP.	COM	871829107	1,193	40,000	SH		DEFINED	1		40,000	
SYSTEMS + COMPUTER TECHNOLOG	COM	871873105	19	19,300	SH		DEFINED	2		19,300	
TAIWAN FUND	COM	874036106	519	25,000	SH		DEFINED	1		25,000	
TALBOTS INC	COM	874161102	95	3,900	SH		DEFINED	2		3,900	
TANDY CORP	COM	875382103	1,546	25,800	SH		DEFINED	2		25,800	
TANDY CORP COM	COM	875382103	8,920	387,100	SH		DEFINED	3		346,300	40,800
TANDY CORP.	COM	875382103	440	9,000	SH		DEFINED	1		9,000	
TAUBMAN CTRS INC COM	COM	876664103	3,331	252,600	SH		DEFINED	3		208,600	44,000
TCA CABLE TV INC	COM	872241104	699	16,100	SH		DEFINED	2		16,100	
TCA CABLE TV INC.	COM	872241104	233	4,200	SH		DEFINED	1		4,200	
TCF FINANCIAL CORP.	COM	872275102	212	7,600	SH		DEFINED	1		7,600	
TDK CORP	COM	686930009	405	5,000	SH		DEFINED	2		5,000P	
TECH DATA CORP	COM	878237106	157	4,100	SH		DEFINED	1		4,100	
TECO ENERGY	COM	872375100	259	11,400	SH		DEFINED	1		11,400	

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TECUMSEH PRODS CO	COM	878895200	97	1,600	SH		DEFINED	1		1,600	
TEEKAY SHIPPING CORP	COM	V89564104	76	4,600	SH		DEFINED	2		4,600	
TEKTRONIX INC	COM	879131100	56	1,850	SH		DEFINED	1		1,850	
TELE NORTE LESTE PARTICIPACOES S.A. A	COM	879246106	117	6,300	SH		DEFINED	1		6,300	
TELEBRAS ADR PFD BLOCK TELECOMUNICACOES	COM	879287308	3,202	37,200	SH		DEFINED	1		37,200	
BRASILEIRAS	COM	879287308	666	8,256	SH		DEFINED	2		8,256	
TELEFLEX INC	COM	879369106	135	3,100	SH		DEFINED	1		3,100	
TELEFLEX INC	COM	879369106	337	9,900	SH		DEFINED	2		9,900	
TELEFONICA DE ARGENTINA ADR	COM	879378206	2,027	65,250	SH		DEFINED	1		65,250	
TELEFONICA DE ARGENTINA S A	COM	879378206	81	2,690	SH		DEFINED	2		2,690	
TELEFONICA DEL PERU ADR	COM	879384105	842	57,700	SH		DEFINED	1		57,700	
TELEFONOS DE MEXICO S A	COM	879403780	364	5,550	SH		DEFINED	2		5,550	
TELEKOMUNIKACJA POLSKA-GDR	COM	87943D207	477	68,000	SH		DEFINED	1		68,000	
TELEPHONE & DATA SYSTEMS, INC.	COM	879433100	358	4,900	SH		DEFINED	1		4,900	
TELESP CELULAR SA	COM	224695908	10	275,000	SH		DEFINED	2		275,000	
TELESP PARTICIPACOES SA-ADR	COM	87952K100	816	38,500	SH		DEFINED	1		38,500	
TELESP TEL SAO PAU	COM	288254006	35	287,924	SH		DEFINED	2		287,924	
TELEWEST COMMS	COM	065445900	269	62,200	SH		DEFINED	2		62,200	
TELLABS	COM	879664100	1,013	15,000	SH		DEFINED	1		15,000	
TELLABS INC	COM	879664100	704	7,200	SH		DEFINED	2		7,200	
TELMEX ADS - TELEFONOS DE MEXICO CL L	COM	879403780	5,779	76,770	SH		DEFINED	1		76,770	
TEMPLE-INLAND	COM	879868107	144	2,100	SH		DEFINED	1		2,100	
TENET HEALTHCARE CORP	COM	880336100	1,379	72,800	SH		DEFINED	2		72,800	
TENET HEALTHCARE CORP.	COM	880336100	219	11,800	SH		DEFINED	1		11,800	
TENNECO INC NEW	COM	88037E101	698	25,000	SH		DEFINED	2		25,000	
TENNECO(NEW)	COM	88037E101	167	7,000	SH		DEFINED	1		7,000	
TERADYNE INC	COM	880770102	382	7,000	SH		DEFINED	2		7,000	
TERADYNE INC.	COM	880770102	4,111	57,300	SH		DEFINED	1		57,300	
TESCO	COM	088470000	196	74,000	SH		DEFINED	2		74,000	
TESORO PETE CORP	COM	881609101	116	10,500	SH		DEFINED	2		10,500	
TETRA TECH INC NEW	COM	881626103	427	20,200	SH		DEFINED	2		20,200	
TETRA TECH INC NEW COM	COM	881626103	33,066	2,003,991	SH		DEFINED	3		1,961,956	42,035
TEVA PHARMACEUTICAL											
INDS ADR	COM	881624209	1,061	22,400	SH		DEFINED	2		22,400	
TEXACO INC	COM	881694103	2,207	38,390	SH		DEFINED	2		38,390	
TEXACO INC.	COM	881694103	1,617	25,928	SH		DEFINED	1		25,928	
TEXAS INDS INC	COM	882491103	65	2,600	SH		DEFINED	2		2,600	
TEXAS INSTRS INC	COM	882508104	26,410	266,100	SH		DEFINED	2		266,100	
TEXAS INSTRS INC	COM	882508104	2,881	20,010	SH		DEFINED	3		20,010	
TEXAS INSTRUMENTS INC	COM	882508104	2,203	15,300	SH		DEFINED	1		15,300	
TEXAS UTILITIES CO	COM	882848104	417	10,052	SH		DEFINED	1		10,052	
TEXAS UTILS CO	COM	882848104	1,668	40,000	SH		DEFINED	2		40,000	
TEXTRON INC	COM	883203101	560	6,800	SH		DEFINED	1		6,800	
THERMADYNE CORP COMMON	COM	883434201	58	80,000	SH		DEFINED	1		80,000	
THERMO ELECTRON	COM	883556102	130	6,500	SH		DEFINED	1		6,500	
THOMAS & BETTS CORP	COM	884315102	85	1,800	SH		DEFINED	1		1,800	
TICKETMASTER ONLINE											
CITYSEARCH	COM	88633P203	2,989	88,900	SH		DEFINED	2		88,900	
TIDEWATER INC.	COM	886423102	165	5,400	SH		DEFINED	1		5,400	
TIFFANY & CO.	COM	886547108	280	2,900	SH		DEFINED	1		2,900	
TIME WARNER INC	COM	887315109	30,083	423,078	SH		DEFINED	2		423,078	
TIME WARNER INC.	COM	887315109	28,364	390,550	SH		DEFINED	1		390,550	

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TIMES MIRROR CO	COM	887364107	225	3,800	SH		DEFINED	1		3,800	
TIMKEN CO.	COM	887389104	41	2,100	SH		DEFINED	1		2,100	
TJX COMPANIES INC. NEW	COM	872540109	386	11,600	SH		DEFINED	1		11,600	
TMP WORLDWIDE INC COM	COM	872941109	22,041	347,100	SH		DEFINED	3		339,700	7,400
TOKIO MARINE +FIRE	COM	689476000	68	6,000	SH		DEFINED	2		6,000	
TOKYO ELECTRON	COM	689567006	207	4,000	SH		DEFINED	2		4,000	
TOLL BROS INC	COM	889478103	237	13,100	SH		DEFINED	2		13,100	
TOMKINS	COM	089626006	236	64,000	SH		DEFINED	2		64,000	
TOPPAN PRINTING CO	COM	689702009	131	10,000	SH		DEFINED	2		10,000	
TORCHMARK CORP	COM	891027104	229	6,700	SH		DEFINED	1		6,700	
TORO CO	COM	891092108	91	2,900	SH		DEFINED	2		2,900	
TORONTO DOMINION BANK	COM	891160509	5,916	134,350	SH		DEFINED	1		134,350	
TOSCO CORP	COM	891490302	345	13,300	SH		DEFINED	1		13,300	
TOSCO CORP	COM	891490302	819	33,000	SH		DEFINED	2		33,000	
TOTAL RENAL CARE HLDGS INC	COM	89151A107	95	8,600	SH		DEFINED	2		8,600	
TOTAL RENAL CARE HOLDINGS	COM	89151A107	103	6,600	SH		DEFINED	1		6,600	
TOWER AUTOMOTIVE INC	COM	891707101	205	11,000	SH		DEFINED	2		11,000	
TOYS R US	COM	892335100	230	11,100	SH		DEFINED	1		11,100	
TRANS WORLD AIRLINES, INC	COM	893349837	12	2,649	SH		DEFINED	1		2,649	
TRANSACTION SYS ARCHIT	COM	893416107	62,927	1,613,500	SH		DEFINED	3		1,557,000	56,500
TRANSACTION SYS ARCHITECTS INC	COM	893416107	1,274	35,400	SH		DEFINED	2		35,400	
TRANSAMERICA	COM	893485102	443	5,900	SH		DEFINED	1		5,900	
TRANSAMERICA CORP	COM	893485102	383	5,400	SH		DEFINED	2		5,400	
TRANSATLANTIC HLDGS INC	COM	893521104	1,973	26,300	SH		DEFINED	2		26,300	
TRANSATLANTIC HOLDINGS INC	COM	893521104	1,472,936	19,655,520	SH		DEFINED	1		19,655,520	
TRANSMONTAIGNE INC	COM	893934109	16,432	1,308,000	SH		DEFINED	3		1,283,500	24,500
TRANSOCEAN OFFSHORE INC	COM	690076103	231	8,800	SH		DEFINED	1		8,800	
TRANSOCEAN OFFSHORE INC	COM	893817106	1,570	54,500	SH		DEFINED	2		54,500	
TRANSPORTADOR GAS SUR-SP ADR	COM	893870204	730	77,900	SH		DEFINED	1		77,900	
TRANSWITCH CORP	COM	894065101	17,766	375,000	SH		DEFINED	3		367,300	7,700
TRAVEL SVCS INTL INC	COM	894169101	681	64,900	SH		DEFINED	2		64,900	
TRIAD HOSPITAL INC	COM	89379K109	0	9	SH		DEFINED	2		9	
TRIAD HOSPITALS INC W/I	COM	89579K109	0	1	SH		DEFINED	1		1	
TRIBUNE CO	COM	896047107	401	4,600	SH		DEFINED	1		4,600	
TRIBUNE CO NEW	COM	896047107	386	5,900	SH		DEFINED	2		5,900	
TRICON GLOBAL RESTAURANTS, INC.	COM	895953107	334	6,170	SH		DEFINED	1		6,170	
TRIGON HEALTHCARE	COM	89618L100	30,271	832,200	SH		DEFINED	3		812,100	20,100
TRIGON HEALTHCARE INC	COM	89618L100	131	3,600	SH		DEFINED	1		3,600	
TRIMERIS INC	COM	896263100	988	68,153	SH		DEFINED	1		68,153	
TRINET CORP RLTY TR INC	COM	896287109	109	4,300	SH		DEFINED	2		4,300	
TRINITY INDUSTRIES	COM	896522109	121	3,600	SH		DEFINED	1		3,600	
TRIZEC HAHN CORP	COM	896938107	3,482	170,900	SH		DEFINED	3		136,800	34,100
TRW INC	COM	872649108	274	5,000	SH		DEFINED	1		5,000	
TUBOS DE ACERO DE MEX-SP ADR	COM	898592506	384	35,300	SH		DEFINED	1		35,300	
TUPPERWARE CORP	COM	899896104	66	2,600	SH		DEFINED	1		2,600	
TV AZTECA S A DE C V	COM	901145102	13	2,100	SH		DEFINED	2		2,100	
TV AZTECA S.A. DE C.V. - ADR	COM	901145102	1,021	196,900	SH		DEFINED	1		196,900	
TV GUIDE INC	COM	87307Q109	757	20,600	SH		DEFINED	2		20,600	
TWENTIETH CENTURY IND.	COM	901272203	988,744	53,445,620	SH		DEFINED	1		53,445,620	
TWENTIETH CENTURY IND.	COM	901272203	80	4,900	SH		DEFINED	2		4,900	

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TYCO INTERNATIONAL LTD.	COM	902124106	29,091	307,032	SH		DEFINED	1		307,032	
TYCO INTL LTD NEW	COM	902124106	3,057	42,600	SH		DEFINED	2		42,600	
TYSON FOODS	COM	902494103	448	19,900	SH		DEFINED	1		19,900	
U S FOODSERVICE	COM	90331R101	698	15,000	SH		DEFINED	2		15,000	
U S RESTAURANT PPTYS	COM	902971100	3,685	173,400	SH		DEFINED	3		143,000	30,400
U.S VISION INC	COM	90339M104	43	10,000	SH		DEFINED	2		10,000	
U.S. BANCORP	COM	902973106	982	29,420	SH		DEFINED	1		29,420	
U.S. FOODSERVICE	COM	90331R101	153	3,600	SH		DEFINED	1		3,600	
U.S. WEST INC	COM	91273H101	203	3,463	SH		DEFINED	1		3,463	
UAL CORP	COM	902549500	635	8,165	SH		DEFINED	2		8,165	
UCAR INTERNATIONAL INC	COM	90262K109	96	3,800	SH		DEFINED	1		3,800	
UGLY DUCKLING HLDGS INC											
COMMON	COM	903512101	1	137,644	SH		DEFINED	2		137,644	
ULTRAMAR DIAMOND SHAMROCK	COM	904000106	161	7,399	SH		DEFINED	1		7,399	
UMB FINL CORP	COM	902788108	743	19,300	SH		DEFINED	2		19,300	
UNIBANCO UNIAO DE BARNCOS											
BRAS	COM	90458E107	19	1,000	SH		DEFINED	2		1,000	
UNICOM CORP	COM	904911104	1,002	27,400	SH		DEFINED	2		27,400	
UNICOM CORPORATION	COM	904911104	320	8,300	SH		DEFINED	1		8,300	
UNIFI INC	COM	904677101	117	5,500	SH		DEFINED	1		5,500	
UNIFIED ENERGY SYSTEMS GDR	COM	904688207	398	45,500	SH		DEFINED	1		45,500	
UNILEVER N V	COM	904784709	1,600	22,946	SH		DEFINED	1		22,946	
UNION CAMP CORP	COM	905530101	7	100	SH		DEFINED	2		100	
UNION CARBIDE	COM	905581104	239	4,900	SH		DEFINED	1		4,900	
UNION PACIFIC CORP.	COM	907818108	3,749	64,284	SH		DEFINED	1		64,284	
UNION PACIFIC RES GROUP INC	COM	907834105	390	32,800	SH		DEFINED	2		32,800	
UNION PACIFIC RESOURCES GRP	COM	907834105	916	56,178	SH		DEFINED	1		56,178	
UNION PLANTERS CORP	COM	908068109	223	5,000	SH		DEFINED	1		5,000	
UNIPHASE CORP	COM	909149106	2,639	23,000	SH		DEFINED	2		23,000	
UNISOURCE WORLDWIDE INC	COM	909208100	72	10,100	SH		DEFINED	2		10,100	
UNISYS CORP.	COM	909214108	323	8,300	SH		DEFINED	1		8,300	
UNITED DOMINION IND.	COM	909914103	2,318	84,765	SH		DEFINED	1		84,765	
UNITED DOMINION RLTY TR INC	COM	910197102	19	1,900	SH		DEFINED	2		1,900	
UNITED HEALTHCARE CORP	COM	910581107	772	14,025	SH		DEFINED	2		14,025	
UNITED HEALTHCARE CORP.	COM	910581107	451	7,200	SH		DEFINED	1		7,200	
UNITED PARK CITY MINES	COM	911315208	4,970	154,094	SH		DEFINED	1		154,094	
UNITED RENTALS INC	COM	911363109	2,068	72,578	SH		DEFINED	2		72,578	
UNITED TECHNOLOGIES CORP	COM	913017109	19,966	277,305	SH		DEFINED	1		277,305	
UNITED TECHNOLOGIES CORP	COM	913017109	7,449	55,000	SH		DEFINED	2		55,000	
UNITRIN INC	COM	913275103	117	3,800	SH		DEFINED	2		3,800	
UNIVERSAL CORP VA	COM	913456109	85	3,000	SH		DEFINED	1		3,000	
UNIVERSAL CORP VA	COM	913456109	281	11,000	SH		DEFINED	2		11,000	
UNIVERSAL FOODS	COM	913538104	80	3,800	SH		DEFINED	1		3,800	
UNIVISION COMMUNICATIONS											
CL A	COM	914906102	507	7,800	SH		DEFINED	1		7,800	
UNIVISION COMMUNICATIONS											
INC	COM	914906102	10,325	206,500	SH		DEFINED	2		206,500	
UNOCAL CAP TR	COM	91528T207	1,666	31,000	SH		DEFINED	2		31,000	
UNOCAL CORP	COM	915289102	384	9,700	SH		DEFINED	1		9,700	
UNOCAL CORP	COM	915289102	442	12,000	SH		DEFINED	2		12,000	
UNUM CORP	COM	903192102	1,455	30,600	SH		DEFINED	2		30,600	
UNUMPROVIDENT	COM	903192102	114,367	2,088,900	SH		DEFINED	1		2,088,900	
URBAN SHOPPING CTRS	COM	917060105	4,202	133,400	SH		DEFINED	3		109,200	24,200
US AIRWAYS GROUP, INC.	COM	911905107	122	2,800	SH		DEFINED	1		2,800	

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US BANCORP DEL	COM	902973106	1,175	34,500	SH		DEFINED	2		34,500	
US WEST INC	COM	91273H101	916	15,589	SH		DEFINED	1		15,589	
USA NETWORKS INC	COM	902984103	8,621	214,864	SH		DEFINED	1		214,864	
USA NETWORKS INC	COM	902984103	2,849	79,600	SH		DEFINED	2		79,600	
USG CORP	COM	903293405	246	4,400	SH		DEFINED	1		4,400	
UST INC	COM	902911106	202	6,900	SH		DEFINED	1		6,900	
UST INC	COM	902911106	4,133	158,222	SH		DEFINED	2		158,222	
USWEB CORP	COM	917327108	7,429	180,200	SH		DEFINED	2		180,200	
USWEB CORP COM	COM	917327108	25,416	1,145,500	SH		DEFINED	3	1,120,200		25,300
USX MARATHON GROUP	COM	902905827	245	8,900	SH		DEFINED	2		8,900	
USX U S STL GROUP	COM	90337T101	392	16,700	SH		DEFINED	2		16,700	
USX/MARATHON GROUP	COM	902905827	368	11,300	SH		DEFINED	1		11,300	
USX-U.S. STEEL GROUP INC.	COM	90337T101	86	3,200	SH		DEFINED	1		3,200	
UTILICORP UTD INC DEL	COM	918005109	201	8,250	SH		DEFINED	1		8,250	
VALASSIS COMMUNICATIONS INC	COM	918866104	378	7,300	SH		DEFINED	2		7,300	
VALERO ENERGY CORP	COM	91913Y100	109	5,100	SH		DEFINED	1		5,100	
VALERO ENERGY CORP	COM	91913Y100	480	19,300	SH		DEFINED	2		19,300	
VALLEY MEDIA INC	COM	91972C106	1,138	50,000	SH		DEFINED	2		50,000	
VANGUARD CELLULAR SYS INC	COM	922022108	84	3,100	SH		DEFINED	2		3,100	
VARCO INTL INC	COM	922126107	58	5,400	SH		DEFINED	1		5,400	
VASTAR RES INC	COM	922380100	478	10,000	SH		DEFINED	2		10,000	
VASTAR RES INC COM	COM	922380100	7,776	148,300	SH		DEFINED	3	126,200		22,100
VENTAS INC COM	COM	92276F100	3,720	692,100	SH		DEFINED	3	569,200		122,900
VERISIGN INC	COM	92343E102	7,256	47,120	SH		DEFINED	2		47,120	
VERITAS SOFTWARE CORP	COM	923436109	570	6,000	SH		DEFINED	1		6,000	
VERTICALNET INC	COM	92532L107	1,265	12,200	SH		DEFINED	2		12,200	
VF CORP	COM	918204108	205	4,800	SH		DEFINED	1		4,800	
VIACOM INC	COM	925524308	583	6,945	SH		DEFINED	2		6,945	
VIACOM INC CL-B COMMON	COM	925524308	1,245	28,300	SH		DEFINED	1		28,300	
VIAD CORP	COM	92552R109	334	12,000	SH		DEFINED	2		12,000	
VIAD CORPORATION	COM	92552R109	282	9,100	SH		DEFINED	1		9,100	
VIGNETTE CORP	COM	926734104	3,173	42,300	SH		DEFINED	2		42,300	
VISHAY INTERTECHNOLOGY	COM	928298108	154	7,315	SH		DEFINED	1		7,315	
VISTA INFO SOLUTIONS	COM	928365204	935	80,900	SH		DEFINED	3		80,900	
VISTANA INC	COM	92839P108	570	42,200	SH		DEFINED	2		42,200	
VISUAL NETWORKS INC	COM	928444108	483	13,000	SH		DEFINED	2		13,000	
VISUAL NETWORKS INC	COM	928444108	18,515	578,600	SH		DEFINED	3	566,900		11,700
VISX INC DEL	COM	92844S105	408	3,800	SH		DEFINED	2		3,800	
VISX INCORPORATED	COM	92844S105	412	5,200	SH		DEFINED	1		5,200	
VITESSE SEMICONDUCTOR	COM	928497106	2,893	42,900	SH		DEFINED	3	35,600		7,300
VITESSE SEMICONDUCTOR CORP	COM	928497106	405	6,000	SH		DEFINED	1		6,000	
VITESSE SEMICONDUCTOR CORP	COM	928497106	718	14,200	SH		DEFINED	2		14,200	
VLASIC FOODS INTERNATIONAL	COM	928559103	29	3,900	SH		DEFINED	1		3,900	
VLASIC FOODS INTL INC	COM	928559103	91	7,000	SH		DEFINED	2		7,000	
VLSI TECHNOLOGY 8.25% 10/1/05	CVT	918270AB5	508	5,000	SH		DEFINED	1		5,000	
VLSI TECHNOLOGY INC	COM	918270109	179	9,200	SH		DEFINED	2		9,200	
VODAFONE	COM	92857T107	2,059	10,450	SH		DEFINED	1		10,450	
VODAFONE GROUP	COM	071921001	621	33,472	SH		DEFINED	2		33,472	
VORNADO REALTY TR	COM	929042208	15	300	SH		DEFINED	2		300	
VORNADO RLTY TR	COM	929042109	476	13,800	SH		DEFINED	2		13,800	

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									SOLE	SHARED	NONE	
VORNADO RLTY TR	COM	929042109	13,867	392,700	SH		DEFINED	3		322,500	70,200	
VULCAN MATERIALS INC	COM	929160109	434	9,000	SH		DEFINED	1		9,000		
VULCAN MATLS CO	COM	929160109	905	21,900	SH		DEFINED	2		21,900		
WACHOVIA CORP	COM	929771103	607	7,100	SH		DEFINED	1		7,100		
WADDELL + REED FINL INC	COM	930059100	361	17,600	SH		DEFINED	2		17,600		
WADDELL + REED FINL INC	COM	930059209	173	8,700	SH		DEFINED	2		8,700		
WAL MART STORES INC	COM	931142103	13,089	143,230	SH		DEFINED	2		143,230		
WALDEN RESIDENT	COM	931210108	6,201	288,400	SH		DEFINED	3		236,500	51,900	
WALDEN RESIDENT PPTYS WT B EX 123107	WTS	931210124	443	443,020	SH		DEFINED	3		443,020		
WALGREEN CO	COM	931422109	1,163	39,600	SH		DEFINED	1		39,600		
WALGREEN CO	COM	931422109	1,222	43,260	SH		DEFINED	2		43,260		
WALLACE COMPUTER SER INC	COM	932270101	361	18,200	SH		DEFINED	2		18,200		
WALLACE COMPUTER SYSTEMS	COM	932270101	100	4,000	SH		DEFINED	1		4,000		
WAL-MART STORES	COM	931142103	32,657	676,820	SH		DEFINED	1		676,820		
WALT DISNEY COMPANY	COM	254687106	2,447	79,400	SH		DEFINED	1		79,400		
WALTER IND COMMON	COM	933170105	0	807	SH		DEFINED	2		807		
WALTER INDS INC	COM	933170105	98	8,700	SH		DEFINED	2		8,700		
WANG LABS INC NEW	COM	93369N109	143	7,300	SH		DEFINED	2		7,300		
WARNACO	COM	934390105	147	5,500	SH		DEFINED	1		5,500		
WARNACO GROUP INC	COM	934390105	627	25,400	SH		DEFINED	2		25,400		
WARNER CHILCOTT ADR (NEW)	COM	934435207	4,031	496,120	SH		DEFINED	1		496,120		
WARNER LAMBERT	COM	934488107	8,431	121,965	SH		DEFINED	1		121,965		
WARNER LAMBERT CO	COM	934488107	13,044	196,170	SH		DEFINED	2		196,170		
WASHINGTON GAS LT CO	COM	938837101	99	3,800	SH		DEFINED	1		3,800		
WASHINGTON GAS LT CO	COM	938837101	713	31,500	SH		DEFINED	2		31,500		
WASHINGTON MUT INC	COM	939322103	6,370	169,900	SH		DEFINED	2		169,900		
WASHINGTON MUTUAL INC.	COM	939322103	760	21,380	SH		DEFINED	1		21,380		
WASHINGTON POST CO	COM	939640108	104	200	SH		DEFINED	2		200		
WASHINGTON POST CO.	COM	939640108	484	900	SH		DEFINED	1		900		
WASTE CONNECTIONS	COM	941053100	18,968	621,900	SH		DEFINED	3		613,000	8,900	
WASTE MANAGEMENT INC	COM	94106L109	1,349	25,100	SH		DEFINED	1		25,100		
WASTE MGMT INC DEL	COM	94106L109	1,237	27,872	SH		DEFINED	2		27,872		
WATERS CORP	COM	941848103	147	1,400	SH		DEFINED	2		1,400		
WATERS CORP COM	COM	941848103	58,374	1,098,800	SH		DEFINED	3		1,048,200	50,600	
WATSCO INC	COM	942622200	79	5,400	SH		DEFINED	2		5,400		
WATSON PHARMACEUTICALS	COM	942683103	140	4,000	SH		DEFINED	1		4,000		
WATSON PHARMACEUTICALS INC	COM	942683103	441	10,000	SH		DEFINED	2		10,000		
WATTS INDS INC	COM	942749102	400	29,500	SH		DEFINED	2		29,500		
WATTS INDUSTRIES CLASS A	COM	942749102	38	2,000	SH		DEFINED	1		2,000		
WAUSAU MOSINEE PAPER CORP	COM	943315101	101	7,200	SH		DEFINED	2		7,200		
WAUSAU-MOSINEE PAPER CORP	COM	943315101	85	4,700	SH		DEFINED	1		4,700		
WD 40 CO	COM	929236107	1,363	47,000	SH		DEFINED	2		47,000		
WEATHERFORD INTERNATIONAL	COM	947074100	300	8,200	SH		DEFINED	1		8,200		
WEATHERFORD INTL INC NEW	COM	947074100	3,041	116,400	SH		DEFINED	2		116,400		
WEEKS CORP	COM	94856P102	3,935	129,000	SH		DEFINED	3		107,900	21,100	
WEINGARTEN RLTY INVS	COM	948741103	24	600	SH		DEFINED	2		600		
WELLMAN INC	COM	949702104	45	2,800	SH		DEFINED	1		2,800		
WELLPOINT HEALTH NETWORKS	COM	94973H108	221	2,600	SH		DEFINED	1		2,600		
WELLPOINT HEALTH NETWORKS INC	COM	94973H108	432	5,700	SH		DEFINED	2		5,700		
WELLPOINT HLT NETW	COM	94973H108	4,702	55,400	SH		DEFINED	3		44,500	10,900	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY SHARED	NONE
WELLS FARGO	COM	949746101	2,685	62,800	SH		DEFINED	1		62,800	
WELLS FARGO + CO NEW	COM	949746101	6,094	173,800	SH		DEFINED	2		173,800	
WENDY'S	COM	950590109	131	4,600	SH		DEFINED	1		4,600	
WERNER ENTERPRISES INC	COM	950755108	484	30,750	SH		DEFINED	2		30,750	
WESLEY JESSEN VISIONCARE INC	COM	951018100	159	5,800	SH		DEFINED	2		5,800	
WEST PHARMACEUTICAL SVCS INC	COM	955306105	60	1,882	SH		DEFINED	2		1,882	
WESTAMERICA BANCORPORATION	COM	957090103	128	3,500	SH		DEFINED	1		3,500	
WESTAMERICA BANCORPORATION	COM	957090103	538	17,000	SH		DEFINED	2		17,000	
WESTCOAST ENERGY	COM	95751D102	1,736	78,800	SH		DEFINED	1		78,800	
WESTERN BANCORP	COM	957683105	276	9,000	SH		DEFINED	2		9,000	
WESTERN WIRELESS CORP	COM	95988E204	2,503	69,300	SH		DEFINED	2		69,300	
WESTFIELD AMER INC	COM	959910100	8,128	539,600	SH		DEFINED	3		443,700	95,900
WESTPOINT STEVENS	COM	961238102	17,732	594,800	SH		DEFINED	3		562,800	32,000
WESTPOINT STEVENS INC.	COM	961238102	1,505	50,480	SH		DEFINED	1		50,480	
WESTVACO CORP	COM	961548104	273	13,000	SH		DEFINED	2		13,000	
WESTVACO CORP.	COM	961548104	116	4,000	SH		DEFINED	1		4,000	
WESTWOOD ONE	COM	961815107	20,249	567,400	SH		DEFINED	3		555,900	11,500
WET SEAL INC	COM	961840105	103	2,800	SH		DEFINED	2		2,800	
WEYERHAEUSER CO	COM	962166104	422	7,600	SH		DEFINED	2		7,600	
WEYERHAEUSER CO.	COM	962166104	564	8,200	SH		DEFINED	1		8,200	
WHIRLPOOL CORP	COM	963320106	222	3,000	SH		DEFINED	1		3,000	
WHIRLPOOL CORP	COM	963320106	435	8,000	SH		DEFINED	2		8,000	
WHITMAN CORP	COM	96647R107	155	8,600	SH		DEFINED	1		8,600	
WHITTMAN HART INC	COM	966834103	323	15,000	SH		DEFINED	2		15,000	
WHOLE FOODS MKT INC	COM	966837106	947	27,600	SH		DEFINED	2		27,600	
WILD OATS MARKETS	COM	96808B107	26,815	883,700	SH		DEFINED	3		865,700	18,000
WILEY JOHN + SON	COM	968223206	567	13,500	SH		DEFINED	2		13,500	
WILLAMETTE INDS INC	COM	969133107	483	12,800	SH		DEFINED	2		12,800	
WILLAMETTE INDS. INC.	COM	969133107	198	4,300	SH		DEFINED	1		4,300	
WILLIAMS COMPANIES	COM	969457100	694	16,300	SH		DEFINED	1		16,300	
WILLIAMS COS INC	COM	969457100	1,067	27,000	SH		DEFINED	2		27,000	
WILLIAMS SONOMA	COM	969904101	6,963	200,000	SH		DEFINED	3		190,600	9,400
WILLIAMS SONOMA INC	COM	969904101	520	18,400	SH		DEFINED	2		18,400	
WILMINGTON TR CORP	COM	971807102	857	15,000	SH		DEFINED	2		15,000	
WILMINGTON TRUST CORP	COM	971807102	172	3,000	SH		DEFINED	1		3,000	
WINN DIXIE STORES INC	COM	974280109	4,119	110,195	SH		DEFINED	2		110,195	
WINN-DIXIE STORES INC.	COM	974280109	214	5,800	SH		DEFINED	1		5,800	
WISCONSIN CENTRAL TRANSPORT	COM	976592105	79	4,200	SH		DEFINED	1		4,200	
WISCONSIN ENERGY CORP.	COM	976657106	266	10,600	SH		DEFINED	1		10,600	
WITCO CORP	COM	977385103	97	4,900	SH		DEFINED	1		4,900	
WM. WRIGLEY CO	COM	982526105	410	4,600	SH		DEFINED	1		4,600	
WOLVERINE WORLD WIDE INC	COM	978097103	523	55,000	SH		DEFINED	2		55,000	
WORLD COLOR PRESS INC DEL	COM	981443104	83	3,900	SH		DEFINED	2		3,900	
WORTHINGTON INDUSTRIES	COM	981811102	58	3,500	SH		DEFINED	1		3,500	
WPP GROUP PLC	COM	929309300	51	600	SH		DEFINED	2		600	
WYNDHAM INTERNATIONAL CLASS A	COM	983101106	2,033	451,748	SH		DEFINED	1		451,748	
XEROX CORP	COM	984121103	2,256	38,200	SH		DEFINED	1		38,200	
XEROX CORP	COM	984121103	1,692	31,700	SH		DEFINED	2		31,700	
XILINX INC	COM	983919101	1,053	26,000	SH		DEFINED	2		26,000	
XILINX INC.	COM	983919101	721	12,600	SH		DEFINED	1		12,600	

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XIRCOM INC	COM	983922105	75	3,000	SH		DEFINED	2		3,000	
XL CAPITAL LTD	COM	698255105	5,650	100,000	SH		DEFINED	1		100,000	
XL CAPITAL LTD	COM	698255105	547	9,000	SH		DEFINED	2		9,000	
XTRA CORP	COM	984138107	1,222	31,900	SH		DEFINED	2		31,900	
YAHOO INC	COM	984332106	10,000	59,400	SH		DEFINED	2		59,400	
YORK INTERNATIONAL CORP	COM	986670107	163	3,800	SH		DEFINED	1		3,800	
YOUNG + RUBICAM INC	COM	987425105	660	16,200	SH		DEFINED	2		16,200	
YPF S.A. - ADR	COM	984245100	265	9,000	SH		DEFINED	1		9,000	
YPF SOCIEDAD ANONIMA	COM	984245100	399	12,626	SH		DEFINED	2		12,626	
ZANY BRAINY	COM	98906Q101	484	50,000	SH		DEFINED	3		50,000	
ZIFF DAVIS INC	COM	989511100	7,226	318,900	SH		DEFINED	2		318,900	
ZIONS BANCORP	COM	989701107	325	4,900	SH		DEFINED	2		4,900	
ZIONS BANCORPORATION	COM	989701107	457	7,200	SH		DEFINED	1		7,200	
ZONAGEN INC	COM	98975L108	215	10,000	SH		DEFINED	2		10,000	
TOTAL			11,120,271								