

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 1999

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

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street
New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews New York, New York May 17, 1999

(Signature) (City, State) (Date)

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 2165

Form 13F Information Table Value Total: \$6,687,131 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 3/31/99

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (\$1000)	SHRS OR PRN	OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	VOTING AUTHORITY SHARED NONE
3 COM CORP	COM	885535104	296	12,700	SH		DEFINED	1		12,700
A. SCHULMAN INC	COM	808194104	45	3,300	SH		DEFINED	1		3,300
A.J. GALLAGHER	COM	363576109	10,387	225,800	SH		DEFINED	1		225,800
AAR CORP	COM	000361105	86	4,800	SH		DEFINED	2		4,800
ABBOTT LABORATORIES	COM	002824100	2,930	62,600	SH		DEFINED	1		62,600
ABBOTT LABS	COM	002824100	2,339	49,975	SH		DEFINED	2		49,975
ABERCROMBIE & FITCH CO - CL A	COM	002896207	424	4,600	SH		DEFINED	1		4,600
ABERCROMBIE AND FITCH CO	COM	002896207	7,102	77,200	SH		DEFINED	2		77,200
ACE LTD	COM	G0070K103	1,182	37,900	SH		DEFINED	2		37,900
ACNIELSEN CORP	COM	004833109	133	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	37	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	587	12,300	SH		DEFINED	1		12,300
ADC TELECOMMUNICATIONS INC	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	182	3,200	SH		DEFINED	1		3,200
ADVANCED MICRO DEVICES	COM	007903107	76	4,900	SH		DEFINED	1		4,900
AEA INVESTORS CLASS B	COM	00799H115	1,800	11,250	SH		DEFINED	1		11,250
AEROQUIP-VICKERS INC	COM	007869100	57	1,000	SH		DEFINED	1		1,000
AES CORP	COM	00130H105	242	6,500	SH		DEFINED	1		6,500
AETNA 6.25% PFD	CVT	008117202	3,403	45,000	SH		DEFINED	1		45,000
AETNA INC	COM	008117103	1,062	12,800	SH		DEFINED	2		12,800
AETNA INC	COM	008117103	448	5,400	SH		DEFINED	1		5,400
AFFILIATED COMPUTER SVCS INC	COM	008190100	791	17,300	SH		DEFINED	2		17,300
AFLAC INC	COM	001055102	1,682	30,900	SH		DEFINED	2		30,900
AFLAC INC.	COM	001055102	10,523	193,300	SH		DEFINED	1		193,300
AGCO CORP	COM	001084102	35	5,400	SH		DEFINED	1		5,400
AGL RES INC	COM	001204106	657	37,400	SH		DEFINED	2		37,400
AGL RES INC	COM	001204106	84	4,800	SH		DEFINED	1		4,800
AGOURON PHARMACEUTICALS INC	COM	008488108	136	2,400	SH		DEFINED	2		2,400
AGOURON PHARMACEUTICALS INC	COM	008488108	153	2,700	SH		DEFINED	1		2,700
AIR EXPRESS INTL CORP	COM	009104100	416	27,500	SH		DEFINED	2		27,500
AIR PRODS + CHEMS INC	COM	009158106	4,425	129,191	SH		DEFINED	2		129,191
AIR PRODUCTS	COM	009158106	288	8,400	SH		DEFINED	1		8,400
AIRBORNE FGHT CORP	COM	009266107	311	10,000	SH		DEFINED	2		10,000
AIRBORNE FREIGHT CORP	COM	009266107	112	3,600	SH		DEFINED	1		3,600
AIRGAS INC	COM	009363102	48	5,700	SH		DEFINED	1		5,700
AIRTOUCH COMMUNICATIONS	COM	00949T100	1,913	19,800	SH		DEFINED	1		19,800
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	100	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	46	2,470	SH		DEFINED	1		2,470

ALBEMARLE CORP	COM	012653101	101	4,800	SH	DEFINED	1	4,800
ALBERTO-CULVER CO	COM	013068101	37	1,600	SH	DEFINED	1	1,600

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ALBERTSON'S INC	COM	013104104	14,355	263,700	SH	DEFINED	1	263,700
ALCAN ALUM LTD	COM	013716956	45	1,740	SH	DEFINED	2	1,740
ALCAN ALUMINUM LTD	COM	013716105	11,156	432,200	SH	DEFINED	1	432,200
ALCOA INC	COM	013817101	362	8,800	SH	DEFINED	2	8,800
ALCOA INC.	COM	013817101	535	13,000	SH	DEFINED	1	13,000
ALEXANDER BALDWIN	COM	014482103	77	3,900	SH	DEFINED	1	3,900
ALIAN T COMMUNICATIONS INC	COM	016090102	127	3,100	SH	DEFINED	1	3,100
ALKERMES INC	COM	01642T108	1,948	71,500	SH	DEFINED	2	71,500
ALKERMES INC	COM	01642T108	594	22,100	SH	DEFINED	2	22,100
ALLAIRE CORP	COM	016714107	2,040	30,000	SH	DEFINED	2	30,000
ALLEGHENY ENERGY INC	COM	017361106	310	10,500	SH	DEFINED	1	10,500
ALLEGHENY TELEDYNE INC	COM	017415100	132	6,945	SH	DEFINED	1	6,945
ALLEN TELECOM INC	COM	018091108	82	13,500	SH	DEFINED	2	13,500
ALLERGAN INC	COM	018490102	220	2,500	SH	DEFINED	1	2,500
ALLIED WASTE INDUSTRIES INC	COM	019589308	2,673	185,125	SH	DEFINED	2	185,125
ALLIED WASTE INDUSTRIES INC	COM	019589308	241	16,700	SH	DEFINED	1	16,700
ALLIED-SIGNAL INC.	COM	019512102	1,043	21,200	SH	DEFINED	1	21,200
ALLSTATE CORP	COM	020002101	1,831	49,400	SH	DEFINED	2	49,400
ALLSTATE CORP	COM	020002101	32,148	867,400	SH	DEFINED	1	867,400
ALLTEL CORP	COM	020039103	5,184	83,105	SH	DEFINED	2	83,105
ALLTEL CORP	COM	020039103	580	9,300	SH	DEFINED	1	9,300
ALTERA CORP	COM	021441100	530	8,900	SH	DEFINED	1	8,900
ALTERNATIVE LIVING SVCS INC	COM	02145K107	3,504	175,200	SH	DEFINED	2	175,200
ALZA	COM	022615108	119	3,100	SH	DEFINED	1	3,100
ALZA CORP	COM	022615108	1,251	32,700	SH	DEFINED	2	32,700
AMBAC FINL GROUP INC	COM	023139108	680	12,600	SH	DEFINED	2	12,600
AMBAC INC.	COM	023139108	324	6,000	SH	DEFINED	1	6,000
AMCORE FINL INC	COM	023912108	186	9,000	SH	DEFINED	2	9,000
AMERADA HESS CORP	COM	023551104	5	100	SH	DEFINED	2	100
AMERADA HESS CORP	COM	023551104	178	3,500	SH	DEFINED	1	3,500
AMEREN CORPORATION	COM	023608102	162	4,480	SH	DEFINED	1	4,480
AMERICA ONLINE INC	COM	02364J104	5,351	36,400	SH	DEFINED	1	36,400
AMERICA ONLINE INC DEL	COM	02364J104	21,662	148,370	SH	DEFINED	2	148,370
AMERICAN AIRLINES	COM	001765106	398	6,800	SH	DEFINED	1	6,800
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	278	7,000	SH	DEFINED	1	7,000
AMERICAN EXPRESS	COM	025816109	24,822	210,800	SH	DEFINED	1	210,800
AMERICAN EXPRESS CO	COM	025816109	20,149	171,480	SH	DEFINED	2	171,480
AMERICAN FINANCIAL GROUP INC	COM	025932104	194	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	646	9,161	SH	DEFINED	1	9,161
AMERICAN GREETINGS -CL A	COM	026375105	66	2,600	SH	DEFINED	1	2,600
AMERICAN GREETINGS CORP	COM	026375105	3,145	123,950	SH	DEFINED	2	123,950
AMERICAN HERITAGE LIFE INVT	COM	026522102	61	2,600	SH	DEFINED	2	2,600
AMERICAN HOME PRODUCTS	COM	026609107	3,125	47,900	SH	DEFINED	1	47,900
AMERICAN HOME PRODUCTS CORP	COM	026609107	6,225	95,400	SH	DEFINED	2	95,400
AMERICAN INTERNATIONAL GROUP	COM	026874107	7,468	61,914	SH	DEFINED	1	61,914
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	219	8,100	SH	DEFINED	1	8,100
AMERICAN PWR CONVERSION CORP	COM	029066107	918	34,000	SH	DEFINED	2	34,000
AMERICAN STANDARD COMPANIES	COM	029712106	217	6,300	SH	DEFINED	1	6,300

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AMERICAN STORES CO	COM	030096101	333	10,100	SH	DEFINED	1	10,100
AMERICAN WTR WKS INC	COM	030411102	198	6,800	SH	DEFINED	1	6,800
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	2,357	40,900	SH	DEFINED	1	40,900
AMES DEPT STORES INC	COM	030789507	13	360	SH	DEFINED	1	360
AMETEK INC (new)	COM	031100100	53	2,900	SH	DEFINED	1	2,900
AMGEN INC	COM	031162100	12,197	162,900	SH	DEFINED	2	162,900
AMGEN INC.	COM	031162100	1,468	19,600	SH	DEFINED	1	19,600
AMLI RESIDENTIAL PPTYS TR	COM	001735109	95	4,600	SH	DEFINED	2	4,600
AMP INC.	COM	031897101	439	8,200	SH	DEFINED	1	8,200
AMSOUTH BANCORPORATION	COM	032165102	173	3,800	SH	DEFINED	1	3,800
ANADARKO PETROLEUM CORP	COM	032511107	162	4,300	SH	DEFINED	1	4,300
ANALOG DEVICES INC	COM	032654105	473	15,900	SH	DEFINED	2	15,900
ANALOG DEVICES INC	COM	032654105	443	14,900	SH	DEFINED	1	14,900
ANDREW CORPRATION	COM	034425108	39	3,175	SH	DEFINED	1	3,175
ANHEUSER BUSCH COS INC	COM	035229103	4,099	53,800	SH	DEFINED	2	53,800
ANHEUSER-BUSCH COS	COM	035229103	26,103	342,900	SH	DEFINED	1	342,900

ANIXTER INTL INC	COM	035290105	208	17,400	SH	DEFINED	2	17,400
ANNITAYLOR 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
AON CORP	COM	037389103	11,673	184,550	SH	DEFINED	1	184,550
APACHE CORP	COM	037411105	107	4,100	SH	DEFINED	1	4,100
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	212	7,100	SH	DEFINED	1	7,100
APPLE COMPUTER	COM	037833100	410	11,400	SH	DEFINED	2	11,400
APPLE COMPUTER	COM	037833100	165	4,600	SH	DEFINED	1	4,600
APPLEBEES INTL INC	COM	037899101	109	4,400	SH	DEFINED	2	4,400
APPLIED MATERIALS INC	COM	038222105	1,616	26,200	SH	DEFINED	2	26,200
APPLIED MATERIALS INC	COM	038222105	827	13,400	SH	DEFINED	1	13,400
APPLIED PWR INC	COM	038225108	63	2,300	SH	DEFINED	2	2,300
APRIA HEALTHCARE GROUP	COM	037933108	52	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
Aracruz Celulose SA - Spon ADR	COM	038496204	776	53,500	SH	DEFINED	1	53,500
ARCHER DANIELS MIDLAND	COM	039483102	4,580	311,851	SH	DEFINED	1	311,851
ARCHER DANIELS MIDLAND CO	COM	039483102	238	16,200	SH	DEFINED	2	16,200
ARCHSTONE COMMUNITIES TRUST	COM	039581103	4,025	200,000	SH	DEFINED	1	200,000
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	59	1,300	SH	DEFINED	1	1,300
ARNOLD INDS INC	COM	042595108	36	2,400	SH	DEFINED	1	2,400
ARROW ELECTRONICS	COM	042735100	120	8,000	SH	DEFINED	1	8,000
ARVIN INDS INC	COM	043339100	67	2,000	SH	DEFINED	1	2,000
ASARCO	COM	043413103	17	1,200	SH	DEFINED	1	1,200
ASCEND COMMUNICATIONS, INC	COM	043491109	611	7,300	SH	DEFINED	1	7,300
ASDA GROUP	COM	005720008	122	50,000	SH	DEFINED	2	50,000
ASHLAND INC	COM	044204105	197	4,800	SH	DEFINED	2	4,800
ASHLAND INC	COM	044204105	102	2,500	SH	DEFINED	1	2,500
ASSOCIATED BANC CORP	COM	045487105	169	5,300	SH	DEFINED	2	5,300
ASSOCIATED BANC-CORP	COM	045487105	168	5,250	SH	DEFINED	1	5,250
ASSOCIATES FIRST CAP CORP	COM	046008108	1,944	43,200	SH	DEFINED	2	43,200

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ASSOCIATES FIRST CAPITAL CORP	COM	046008108	1,146	25,470	SH	DEFINED	1	25,470
ASTORIA FINANCIAL CORP	COM	046265104	250	5,000	SH	DEFINED	1	5,000
ASTORIA FINL CORP	COM	046265104	178	3,560	SH	DEFINED	2	3,560
AT & T	COM	001957109	34,543	432,801	SH	DEFINED	1	432,801
AT + T CORP	COM	001957109	20,402	255,623	SH	DEFINED	2	255,623
AT HOME CORP	COM	045919107	8,628	54,825	SH	DEFINED	2	54,825
AT+T CORP	COM	001957208	2,748	52,219	SH	DEFINED	2	52,219
ATLANTIC RICHFIELD	COM	048825103	885	12,100	SH	DEFINED	1	12,100
ATLANTIC RICHFIELD CO	COM	048825103	781	10,700	SH	DEFINED	2	10,700
ATMEL CRP	COM	049513104	129	8,500	SH	DEFINED	1	8,500
AURORA FOODS INC	COM	05164B106	85	5,200	SH	DEFINED	2	5,200
AUTO BY TEL	COM	05299E108	4,000	400,000	SH	DEFINED	1	400,000
AUTO BY TEL SERIES B PFD STOCK	COM	05299E207	2,500	267,380	SH	DEFINED	1	267,380
AUTO BY TEL SERIES C PFD STOCK	COM	05299E306	2,000	227,273	SH	DEFINED	1	227,273
AUTOBYTEL INC	COM	05275N106	616	14,700	SH	DEFINED	2	14,700
AUTODESK INC.	COM	052769106	77	1,900	SH	DEFINED	1	1,900
AUTOMATIC DATA PROCESSING INC	COM	053015103	9,930	240,000	SH	DEFINED	2	240,000
AUTOMATIC DATA PROCESSING INC	COM	053015103	906	21,900	SH	DEFINED	1	21,900
AUTOZONE INC	COM	053332102	945	31,100	SH	DEFINED	2	31,100
AUTOZONE INC	COM	053332102	170	5,600	SH	DEFINED	1	5,600
AVERY DENNISON CORP.	COM	053611109	224	3,900	SH	DEFINED	1	3,900
AVISTA CORP	COM	05379B503	1,028	60,000	SH	DEFINED	2	60,000
AVNET INC.	COM	053807103	136	3,700	SH	DEFINED	1	3,700
AVON PRODUCTS	COM	054303102	461	9,800	SH	DEFINED	1	9,800
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	6,225	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	286	11,750	SH	DEFINED	1	11,750
BALL CORP	COM	058498106	47	1,000	SH	DEFINED	1	1,000
BALTIMORE GAS & ELECTRIC	COM	059165100	137	5,400	SH	DEFINED	1	5,400
BANC ONE CORP	COM	06423A103	17,306	314,300	SH	DEFINED	1	314,300
Banco de A Edwards ADR	COM	059504100	446	39,200	SH	DEFINED	1	39,200
BANCO DE GALICIA Y BUENOS AIRE	COM	059538207	15	909	SH	DEFINED	2	909
BANCO FRANCES ADR	COM	059591107	394	22,200	SH	DEFINED	1	22,200
BANCO FRANCES DEL RIO LA PLATA	COM	059591107	10	560	SH	DEFINED	2	560
Banco Ganadero SA - Sponsored ADR	CVT	059594507	98	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	215	22,300	SH	DEFINED	1	22,300
BANCWEST CORP NEW	COM	059790105	123	2,900	SH	DEFINED	2	2,900
BANDAG INC	COM	059815100	54	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	10,199	253,400	SH	DEFINED	1	253,400
BANK OF NEW YORK	COM	064057102	1,261	35,100	SH	DEFINED	1	35,100
BANK ONE CORP	COM	06423A103	3,389	61,554	SH	DEFINED	2	61,554
BANK UNITED CORP.	COM	065412108	52,741	1,290,302	SH	DEFINED	1	1,290,302
BANKAMERICA CORP NEW	COM	06605F102	4,130	58,480	SH	DEFINED	2	58,480
BANKAMERICA CORPORATION	COM	06605F102	34,254	485,019	SH	DEFINED	1	485,019
BANKBOSTON CORP	COM	06605R106	134	3,100	SH	DEFINED	2	3,100
BANKBOSTON CORP.	COM	06605R106	450	10,400	SH	DEFINED	1	10,400
BANKERS TRUST CORP	COM	066365107	282	3,200	SH	DEFINED	1	3,200
BANTA CORP	COM	066821109	439	23,100	SH	DEFINED	2	23,100

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BANTA CORP	COM	066821109	51	2,700	SH	DEFINED	1	2,700
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
BARNES & NOBLE INC.	COM	067774109	180	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	244	14,300	SH	DEFINED	1	14,300
BASSETT FURNITURE INDS INC	COM	070203104	138	6,400	SH	DEFINED	2	6,400
BATTLE MTN GOLD CO	COM	071593107	24	8,600	SH	DEFINED	1	8,600
BAUSCH & LOMB	COM	071707103	124	1,900	SH	DEFINED	1	1,900
BAXTER INTERNATIONAL INC.	COM	071813109	680	10,300	SH	DEFINED	1	10,300
BAXTER INTL INC	COM	071813109	1,676	25,400	SH	DEFINED	2	25,400
BB&T CORPORATION	COM	054937107	373	10,300	SH	DEFINED	1	10,300
BE AEROSPACE INC	COM	073302101	239	16,300	SH	DEFINED	2	16,300
BEAR STEARNS	COM	073902108	197	4,415	SH	DEFINED	1	4,415
BEAR STEARNS CO PFD	CVT	073902868	17,225	400,000	SH	DEFINED	1	400,000
BEAR STEARNS CO'S 5.72%								
SER F PFD	CVT	073902876	11,250	250,000	SH	DEFINED	1	250,000
BEAR STEARNS COS INC	COM	073902108	469	10,500	SH	DEFINED	2	10,500
BECKMAN COULTER INC	COM	075811109	111	2,500	SH	DEFINED	1	2,500
BECTON DICKINSON & CO	COM	075887109	375	9,800	SH	DEFINED	1	9,800
BECTON DICKINSON + CO	COM	075887109	1,023	26,700	SH	DEFINED	2	26,700
BED BATH + BEYOND INC	COM	075896100	136	3,700	SH	DEFINED	2	3,700
BED BATH AND BEYOND	COM	075896100	431	11,800	SH	DEFINED	1	11,800
BEDFORD PPTY INVS INC	COM	076446301	89	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	3,338	64,580	SH	DEFINED	1	64,580
BELL ATLANTIC CORP	COM	077853109	1,091	21,100	SH	DEFINED	2	21,100
BELL CANADA INTERNATIONAL INC.	COM	077914109	520	40,000	SH	DEFINED	1	40,000
BELLSOUTH CORP	COM	079860102	12,127	302,700	SH	DEFINED	1	302,700
BELO A H CORP DEL	COM	080555105	197	10,800	SH	DEFINED	1	10,800
BEMIS CO.	COM	081437105	59	1,900	SH	DEFINED	1	1,900
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	438	21,900	SH	DEFINED	2	21,900
BERGEN BRUNSWIG CORP	COM	083739102	175	8,750	SH	DEFINED	1	8,750
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	1,617	66,000	SH	DEFINED	1	66,000
BERKSHIRE HATHAWAY INC DEL	COM	084670108	4,855	68	SH	DEFINED	2	68
BERKSHIRE HATHAWAY INC DEL	COM	084670207	397	169	SH	DEFINED	2	169
BERKSHIRE HATHWAY 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	894	17,200	SH	DEFINED	1	17,200
BEST FOODS INC	COM	08658U101	564	12,000	SH	DEFINED	1	12,000
BESTFOODS	COM	08658U101	4,945	105,217	SH	DEFINED	2	105,217
BETHELEM STEEL CORP	COM	087509105	38	4,600	SH	DEFINED	1	4,600
BEVERLY ENTERPRISES INC (new)	COM	087851309	46	9,000	SH	DEFINED	1	9,000
BEYOND COM CORP	COM	08860E101	1,359	51,900	SH	DEFINED	2	51,900
BIOGEN	COM	090597105	720	6,300	SH	DEFINED	1	6,300
BIOGEN INC	COM	090597105	9,967	87,200	SH	DEFINED	2	87,200

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BIOMET INC	COM	090613100	185	4,400	SH	DEFINED	1	4,400
BISYS GROUP INC	COM	055472104	1,671	29,700	SH	DEFINED	2	29,700
BJ SVCS CO	COM	055482103	4,645	198,200	SH	DEFINED	2	198,200
BJ SVCS CO	COM	055482103	149	6,400	SH	DEFINED	1	6,400
BJ'S WHOLESALE CLUB INC	COM	05548J106	158	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	194	3,500	SH	DEFINED	1	3,500
BLACK BOX CORP	COM	091826107	550	17,800	SH	DEFINED	2	17,800
BLACK HILLS CORP	COM	092113109	42	1,950	SH	DEFINED	1	1,950
BLANCH E W HLDGS INC	COM	093210102	184	3,500	SH	DEFINED	2	3,500
BMC SOFTWARE	COM	055921100	282	7,600	SH	DEFINED	1	7,600
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	161	8,100	SH	DEFINED	2	8,100
BOB EVANS FARMS INC	COM	096761101	74	3,700	SH	DEFINED	1	3,700
BOEING CO	COM	097023105	847	24,855	SH	DEFINED	2	24,855
BOEING CO.	COM	097023105	1,156	34,006	SH	DEFINED	1	34,006
BOISE CASCADE CORP	COM	097383103	61	1,900	SH	DEFINED	1	1,900
Bompreco SA Supermercados GDR	COM	09775W202	58	6,576	SH	DEFINED	1	6,576
BORDERS GROUP INC	COM	099709107	203	14,400	SH	DEFINED	2	14,400
BORDERS GROUP INC	COM	099709107	90	6,400	SH	DEFINED	1	6,400
BORG WARNER AUTOMOTIVE INC	COM	099724106	306	6,400	SH	DEFINED	2	6,400
BORG-WARNER AUTOMOTIVE INC	COM	099724106	96	2,000	SH	DEFINED	1	2,000
BOSTON SCIENTIFIC	COM	101137107	540	13,300	SH	DEFINED	1	13,300
BOSTON SCIENTIFIC CORP	COM	101137107	933	23,000	SH	DEFINED	2	23,000
BOWATER INC	COM	102183100	83	2,100	SH	DEFINED	2	2,100

BOWATER INC	COM	102183100	194	4,900	SH	DEFINED	1	4,900
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	COM	013849005	220	13,000	SH	DEFINED	2	13,000
BP AMOCO PLC	COM	055622104	762	7,549	SH	DEFINED	2	7,549
BRADLEY REAL ESTATE INC	COM	104580105	78	4,300	SH	DEFINED	2	4,300
BRADLEY REAL ESTATE INC	COM	104580105	3,566	199,500	SH	DEFINED	1	199,500
BRANDYWINE RLTY TR	COM	105368203	86	5,300	SH	DEFINED	2	5,300
BRIGGS & STRATTON	COM	109043109	44	900	SH	DEFINED	1	900
BRIGGS + STRATTON CORP	COM	109043109	44	900	SH	DEFINED	2	900
BRIGHTSTAR INFORMATION	COM	10947N104	119	31,000	SH	DEFINED	2	31,000
BRINKER INTERNATIONAL INC	COM	109641100	140	5,400	SH	DEFINED	1	5,400
BRISTOL MYERS SQUIBB	COM	110122108	6,002	93,330	SH	DEFINED	2	93,330
BRISTOL MYERS SQUIBB	COM	110122108	20,453	318,950	SH	DEFINED	1	318,950
BRITISH LAND CO	COM	013670005	455	52,800	SH	DEFINED	2	52,800
BRITISH STEEL	COM	014114003	201	97,900	SH	DEFINED	2	97,900
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-FORMAN CORP CL B	COM	115637209	144	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	285	7,400	SH	DEFINED	1	7,400
BRUNSWICK CORP	COM	117043109	135	7,100	SH	DEFINED	2	7,100
BRUNSWICK CORP	COM	117043109	61	3,200	SH	DEFINED	1	3,200
BTR SIEBE	COM	080704000	391	88,720	SH	DEFINED	2	88,720
BUDGET GROUP INC	COM	119003101	98	8,000	SH	DEFINED	2	8,000
BUDGET GROUP INC	COM	119003101	1,603	130,874	SH	DEFINED	1	130,874
BUFFETS INC	COM	119882108	40	4,100	SH	DEFINED	1	4,100
BURLINGTON INDUSTRIES EQUITY INC	COM	121693105	36	5,400	SH	DEFINED	1	5,400

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BURLINGTON NORTHERN SANTA FE	COM	12189T104	559	17,000	SH	DEFINED	1	17,000
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	250	6,267	SH	DEFINED	1	6,267
BURR BROWN	COM	122574106	618	26,300	SH	DEFINED	2	26,300
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	96	1,900	SH	DEFINED	1	1,900
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	45	5,500	SH	DEFINED	1	5,500
CABLEVISION SYS CORP	COM	12686C109	4,249	57,320	SH	DEFINED	2	57,320
CABOT CORP	COM	127055101	132	6,200	SH	DEFINED	1	6,200
CADBURY SCHWEPPEES	COM	016124000	302	21,000	SH	DEFINED	2	21,000
CADENCE DESIGN SYSTEMS INC.	COM	127387108	523	20,300	SH	DEFINED	1	20,300
CALGON CARBON CORP.	COM	129603106	18	3,500	SH	DEFINED	1	3,500
CALIBER LEARNING NETWORK INC	COM	129914107	147	37,700	SH	DEFINED	2	37,700
CALLAWAY GOLF CO	COM	131193104	62	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	69	5,000	SH	DEFINED	1	5,000
CAMBRIDGE TECHNOLOGY PARTNERS M	COM	132524109	1,726	124,400	SH	DEFINED	2	124,400
CAMDEN PROPERTY TRUST	COM	133131102	4,084	165,000	SH	DEFINED	1	165,000
CAMPBELL SOUP COMPANY	COM	134429109	684	16,800	SH	DEFINED	1	16,800
CANADIAN NATL RY CO	COM	136375102	139	2,500	SH	DEFINED	2	2,500
CANANDAIGUA WINE INC	COM	137219200	70	1,400	SH	DEFINED	2	1,400
CAPITAL ONE FINANCIAL CORP	COM	14040H105	362	2,400	SH	DEFINED	1	2,400
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	1,822	123,500	SH	DEFINED	1	123,500
CARADON	COM	017626904	83	37,800	SH	DEFINED	2	37,800
CARAUSTAR INDS INC	COM	140909102	80	3,500	SH	DEFINED	2	3,500
CARDIAC SCIENCE INC.	COM	141410209	1	578	SH	DEFINED	1	578
CARDINAL HEALTH INC	COM	14149Y108	9,900	150,000	SH	DEFINED	2	150,000
CARDINAL HEALTH INC	COM	14149Y108	594	9,000	SH	DEFINED	1	9,000
CAREER ED CORP	COM	141665109	1,731	50,000	SH	DEFINED	2	50,000
CARLISLE COS INC	COM	142339100	173	3,700	SH	DEFINED	2	3,700
CARLISLE COS INC	COM	142339100	126	2,700	SH	DEFINED	1	2,700
CARNIVAL CORP	COM	143658102	7,006	144,275	SH	DEFINED	2	144,275
CARNIVAL CORP CLASS A	COM	143658102	1,054	21,700	SH	DEFINED	1	21,700
CAROLINA POWER AND LIGHT	COM	144141108	208	5,500	SH	DEFINED	1	5,500
CARPENTER TECHNOLOGY	COM	144285103	44	1,700	SH	DEFINED	1	1,700
CARPENTER TECHNOLOGY CORP	COM	144285103	493	19,000	SH	DEFINED	2	19,000
CARTER WALLACE INC	COM	146285101	63	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	76	3,000	SH	DEFINED	1	3,000
CASTLE TOWER HOLDING CORP. WARRANTS	COM	14799C125	3,147	299,990	SH	DEFINED	1	299,990
CASTLE TOWER HOLDINGS CORP SR	COM	14799C117	315	30,000	SH	DEFINED	1	30,000
CFD WTS	COM	148867104	1,718	20,000	SH	DEFINED	2	20,000
CATALINA MARKETING CORP	COM	149016107	69	5,000	SH	DEFINED	2	5,000
CATAPULT COMMUNICATIONS 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	657	14,300	SH	DEFINED	1	14,300
CB RICHARD ELLIS SVCS INC	COM	12489L108	450	27,300	SH	DEFINED	2	27,300

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CBL + ASSOC PPTYS INC	COM	124830100	88	3,800	SH	DEFINED	2	3,800
CBRL GROUP INC	COM	12489V106	108	6,000	SH	DEFINED	2	6,000
CBRL GROUP INC	COM	12489V106	95	5,300	SH	DEFINED	1	5,300
CBS CORP	COM	12490K107	7,831	191,300	SH	DEFINED	2	191,300
CBS CORPORATION	COM	12490K107	1,057	25,900	SH	DEFINED	1	25,900
CBT GROUP PUB LTD	COM	124853300	29	2,527	SH	DEFINED	2	2,527
CCB FINANCIAL CORP	COM	124875105	189	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	1,395	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
CENDANT CORPORATION	COM	151313103	483	30,289	SH	DEFINED	1	30,289
CENTERPOINT PPTYS TR	COM	151895109	75	2,400	SH	DEFINED	2	2,400
CENTEX CORP	COM	152312104	63	1,900	SH	DEFINED	1	1,900
CENTOCOR INC	COM	152342101	654	17,700	SH	DEFINED	2	17,700
CENTOCOR INC.	COM	152342101	222	6,000	SH	DEFINED	1	6,000
CENTRAIS ELEC BRAS-SP ADR CM	COM	15234Q207	424	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	185	7,900	SH	DEFINED	1	7,900
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
CENTRICA	COM	018390906	26	15,000	SH	DEFINED	2	15,000
CENTURY TEL ENTERPRISES INC	COM	156686107	4,229	60,200	SH	DEFINED	2	60,200
CENTURY TELEPHONE ENTERPRISE	COM	156686107	232	3,300	SH	DEFINED	1	3,300
CERIDIAN CORP	COM	15677T106	197	5,400	SH	DEFINED	1	5,400
CHAMPION INTERNATIONAL CORP	COM	158525105	148	3,600	SH	DEFINED	1	3,600
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	507	17,400	SH	DEFINED	2	17,400
CHARTER ONE FINANCIAL, INC.	COM	160903100	442	15,300	SH	DEFINED	1	15,300
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	24,720	303,776	SH	DEFINED	1	303,776
CHATEAU CMNTYS INC	COM	161726104	116	4,200	SH	DEFINED	2	4,200
CHATEAU COMMUNITIES INC.	COM	161726104	4,263	155,000	SH	DEFINED	1	155,000
CHECKFREE HDGS CORP	COM	162816102	2,171	51,010	SH	DEFINED	2	51,010
CHESAPEAKE CORP	COM	165159104	62	2,300	SH	DEFINED	2	2,300
CHESAPEAKE CORP	COM	165159104	54	2,000	SH	DEFINED	1	2,000
CHEVRON CORP	COM	166751107	12,061	136,379	SH	DEFINED	2	136,379
CHEVRON CORPORATION	COM	166751107	18,487	208,300	SH	DEFINED	1	208,300
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
CHILLECTRA S A	COM	168884104	9	422	SH	DEFINED	2	422
Chilectra SA ADR	COM	168884104	41	1,900	SH	DEFINED	1	1,900
Chilquinta SA ADR	COM	169255205	20	1,800	SH	DEFINED	1	1,800
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	358	16,300	SH	DEFINED	1	16,300
CHRIS CRAFT INDS INC	COM	170520100	113	2,483	SH	DEFINED	1	2,483
CHUBB CORP	COM	171232101	1,605	27,400	SH	DEFINED	2	27,400
CHUBB CORP	COM	171232101	755	12,900	SH	DEFINED	1	12,900
CHURCH & DWIGHT INC	COM	171340102	69	1,700	SH	DEFINED	1	1,700
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	197	12,745	SH	DEFINED	1	12,745
CIGNA CORP	COM	125509109	2,296	27,400	SH	DEFINED	2	27,400

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CIGNA CORP	COM	125509109	721	8,600	SH	DEFINED	1	8,600
CINAR CORP	COM	171905300	3,461	151,400	SH	DEFINED	2	151,400
CINCINNATI BELL	COM	171870108	260	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	211	5,800	SH	DEFINED	1	5,800
CINERGY CORP	COM	172474108	154	5,600	SH	DEFINED	1	5,600
CINTAS CORP	COM	172908105	411	6,300	SH	DEFINED	2	6,300
CINTAS CORP	COM	172908105	628	9,600	SH	DEFINED	1	9,600
CIRCLE INFL 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	284	3,700	SH	DEFINED	1	3,700
CIRCUS CIRCUS	COM	172909103	148	8,400	SH	DEFINED	1	8,400
CIRRUS LOGIC, INCORPORATED	COM	172755100	36	5,600	SH	DEFINED	1	5,600
CISCO SYS INC	COM	17275R102	31,517	287,660	SH	DEFINED	2	287,660
CISCO SYSTEMS INC.	COM	17275R102	39,421	359,800	SH	DEFINED	1	359,800
CIT GROUP INC	COM	125577106	568	18,600	SH	DEFINED	2	18,600
CITIGROUP INC	COM	172967101	41,927	656,389	SH	DEFINED	2	656,389
CITIGROUP INC	COM	172967101	28,804	450,941	SH	DEFINED	1	450,941
CITRIX SYS INC	COM	177376100	2,769	72,800	SH	DEFINED	2	72,800
CITRIX SYSTEMS INC	COM	177376100	267	7,000	SH	DEFINED	1	7,000
CITY NATL CORP	COM	178566105	124	4,000	SH	DEFINED	1	4,000
CLAIRE S STORES INC	COM	179584107	1,022	34,000	SH	DEFINED	2	34,000
CLAIRE'S STORES INC	COM	179584107	127	4,200	SH	DEFINED	1	4,200
CLAYTON HOMES INC	COM	184190106	143	12,968	SH	DEFINED	1	12,968
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20,736	309,200	SH	DEFINED	2	309,200
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	604	9,000	SH	DEFINED	1	9,000
CLECO CORPORATION	COM	12561M107	59	2,000	SH	DEFINED	1	2,000
CLEVELAND CLIFFS INC	COM	185896107	61	1,800	SH	DEFINED	2	1,800

CLEVELAND CLIFFS INC	COM	185896107	34	1,000	SH	DEFINED	1	1,000
CLOROX CO.	COM	189054109	445	3,800	SH	DEFINED	1	3,800
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	51	2,800	SH	DEFINED	1	2,800
CMS ENERGY CORP	COM	125896100	382	9,500	SH	DEFINED	1	9,500
CNF TRANSN INC	COM	12612W104	787	20,800	SH	DEFINED	2	20,800
CNF TRANSPORTATION	COM	12612W104	166	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	254	7,700	SH	DEFINED	1	7,700
COCA COLA	COM	191216100	5,561	90,600	SH	DEFINED	1	90,600
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	445	14,700	SH	DEFINED	1	14,700
COGNEX CORP	COM	192422103	471	20,100	SH	DEFINED	2	20,100
COGNOS INC	COM	19244C109	503	21,500	SH	DEFINED	2	21,500
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	1,766	19,200	SH	DEFINED	1	19,200
COLONIAL PROPERTIES TRUST	COM	195872106	15,588	611,300	SH	DEFINED	1	611,300
COLT TELECOM GROUP	COM	042469908	563	31,300	SH	DEFINED	2	31,300
COLUMBIA / HCA HEALTHCARE CORP	COM	197677107	390	20,600	SH	DEFINED	2	20,600
COLUMBIA ENERGY GROUP	COM	197648108	162	3,100	SH	DEFINED	1	3,100
COLUMBIA/HCA HEALTHCARE CO	COM	197677107	469	24,750	SH	DEFINED	1	24,750
COMAIR HDLGS INC	COM	199789108	408	17,250	SH	DEFINED	2	17,250

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COMAIR HOLDINGS	COM	199789108	135	5,700	SH	DEFINED	1	5,700
COMCAST CORP	COM	200300200	14,132	224,540	SH	DEFINED	2	224,540
COMCAST CORP. SPECIAL CL A	COM	200300200	837	13,300	SH	DEFINED	1	13,300
COMDISCO	COM	200336105	234	13,100	SH	DEFINED	1	13,100
COMERICA INC	COM	200340107	390	6,250	SH	DEFINED	1	6,250
COMMUNICATIONS SATELLITE CORP SERIES	COM	20564D107	122	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	502	22,500	SH	DEFINED	1	22,500
COMPAQ COMPUTER	COM	204493100	10,880	343,341	SH	DEFINED	1	343,341
COMPAQ COMPUTER CORP	COM	204493100	1,286	40,584	SH	DEFINED	2	40,584
COMPASS BANCSHARES INC	COM	20449H109	518	15,000	SH	DEFINED	2	15,000
COMPASS GROUP	COM	028801900	796	68,800	SH	DEFINED	2	68,800
COMPUSA INC	COM	204932107	60	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	722	20,300	SH	DEFINED	1	20,300
COMPUTER HORIZONS CORP	COM	205908106	301	27,500	SH	DEFINED	2	27,500
COMPUTER SCIENCES CORP	COM	205363104	14,901	270,000	SH	DEFINED	2	270,000
COMPUTER SCIENCES CORP	COM	205363104	315	5,700	SH	DEFINED	1	5,700
COMPUWARE CORP	COM	205638109	320	13,400	SH	DEFINED	1	13,400
Comverse Technology Inc.	COM	205862402	315	3,700	SH	DEFINED	1	3,700
CONAGRA	COM	205887102	464	18,100	SH	DEFINED	1	18,100
CONAGRA INC	COM	205887102	4,931	192,882	SH	DEFINED	2	192,882
CONCENTRA MANAGED CARE INC	COM	20589T103	551	38,000	SH	DEFINED	2	38,000
CONCENTRA MANAGED CARE INC	COM	20589T103	59	4,100	SH	DEFINED	1	4,100
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	829	30,200	SH	DEFINED	2	30,200
CONCORD EFS INC	COM	206197105	292	10,600	SH	DEFINED	1	10,600
CONNECTIV INC	COM	206829103	190	9,800	SH	DEFINED	1	9,800
CONMED CORP	COM	207410101	164	5,300	SH	DEFINED	2	5,300
CONOCO INC	COM	208251306	22	900	SH	DEFINED	2	900
CONSECO 7% PFD	CVT	208464602	3,442	87,000	SH	DEFINED	1	87,000
CONSECO INC	COM	208464107	56	1,800	SH	DEFINED	2	1,800
CONSECO INC.	COM	208464107	349	11,315	SH	DEFINED	1	11,315
CONSOLIDATED EDISON INC	COM	209115104	18	400	SH	DEFINED	2	400
CONSOLIDATED EDISON INC	COM	209115104	1,359	30,000	SH	DEFINED	1	30,000
CONSOLIDATED NATURAL GAS CO.	COM	209615103	175	3,600	SH	DEFINED	1	3,600
CONSOLIDATED PAPER INC	COM	209759109	183	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	121	4,000	SH	DEFINED	1	4,000
CONTINENTAL AIRLNS INC	COM	210795308	836	22,000	SH	DEFINED	2	22,000
CONVERGYS CORPORATION	COM	212485106	240	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	209	4,900	SH	DEFINED	1	4,900
COOPER TIRE & RUBBER	COM	216831107	55	3,000	SH	DEFINED	1	3,000
COOPER TIRE + RUBR CO	COM	216831107	4,606	250,645	SH	DEFINED	2	250,645
COORS (ADOLPH) - CL B	COM	217016104	59	1,100	SH	DEFINED	1	1,100
COPART INC	COM	217204106	132	6,400	SH	DEFINED	2	6,400
CORDANT TECHNOLOGIES INC	COM	218412104	127	3,200	SH	DEFINED	1	3,200
CORE CAP, INC. CLASS A COMMON STOCK	COM	21867R108	4,444	222,222	SH	DEFINED	1	222,222

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CORE CAP, INC. SERIES A								
PREFERRED	COM	21867R207	5,556	222,222	SH	DEFINED	1	222,222
Corimon C.A.-Spons ADR	COM	218728509	10	11,400	SH	DEFINED	1	11,400
CORN PRODUCTS INTL INC	COM	219023108	110	4,600	SH	DEFINED	2	4,600
CORNING INC.	COM	219350105	504	8,400	SH	DEFINED	1	8,400
CORPORATE EXECUTIVE BRD CO	COM	21988R102	26	1,000	SH	DEFINED	2	1,000
CORPORATE EXPRESS	COM	21988R104	3	622	SH	SOLE		622
COST COMPANIES INC	COM	22160Q102	696	7,600	SH	DEFINED	1	7,600
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	150	4,000	SH	DEFINED	1	4,000
COVAD COMMUNICATIONS GROUP INC	COM	222814204	1,460	22,200	SH	DEFINED	2	22,200
COVANCE INC	COM	222816100	1,519	60,600	SH	DEFINED	2	60,600
COVANCE INC	COM	222816100	128	5,100	SH	DEFINED	1	5,100
COX COMMUNICATIONS INC NEW	COM	224044107	401	5,300	SH	DEFINED	2	5,300
CRANE CO	COM	224399105	145	6,000	SH	DEFINED	2	6,000
CRANE CO	COM	224399105	57	2,375	SH	DEFINED	1	2,375
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 6.75% PFD	CVT	225756204	1,111	70,000	SH	DEFINED	1	70,000
CRESCENT REAL ESTATE EQUITIES	COM	225756105	591	27,500	SH	DEFINED	2	27,500
CRESTLINE CAPITAL CORP	COM	226153104	51	3,309	SH	DEFINED	1	3,309
Cristalerias de Chile S.A.								
- - ADR	COM	226714103	89	6,200	SH	DEFINED	1	6,200
CRITICAL PATH INC	COM	22674V100	1,594	20,700	SH	DEFINED	2	20,700
CROMPTON & KNOWLES COR	COM	227111101	95	6,000	SH	DEFINED	1	6,000
CROWN CASTLE INTERNATIONAL								
COMMON STO	COM	228227104	43,993	2,444,050	SH	DEFINED	1	2,444,050
CROWN CORK & SEAL	COM	228255105	134	4,700	SH	DEFINED	1	4,700
CSG SYS INTL INC	COM	126349109	631	16,000	SH	DEFINED	2	16,000
CSX CORP	COM	126408103	596	15,300	SH	DEFINED	2	15,300
CSX CORP	COM	126408103	308	7,900	SH	DEFINED	1	7,900
CTG RES INC	COM	125957100	676	28,000	SH	DEFINED	2	28,000
CUMMINS ENGINE	COM	231021106	53	1,500	SH	DEFINED	1	1,500
CVS CORP	COM	126650100	9,500	200,000	SH	DEFINED	2	200,000
CVS CORPORATION	COM	126650100	641	13,500	SH	DEFINED	1	13,500
CYPRESS BIOSCIENCE	COM	232674101	320	86,092	SH	DEFINED	1	86,092
CYPRESS BIOSCIENCE INC -WTS	COM	232674127	91	55,752	SH	DEFINED	1	55,752
CYPRESS SEMICONDUCTOR	COM	232806109	65	7,200	SH	DEFINED	1	7,200
CYPRUS AMAX MINERALS CO	COM	232809103	40	3,300	SH	DEFINED	1	3,300
CYTEC INDUSTRIES INC	COM	232820100	87	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	1,420	84,800	SH	DEFINED	2	84,800
DAIMLER CHRYSLER AG STUTTGART	COM	D1668R123	5,149	60,000	SH	DEFINED	2	60,000
DALLAS SEMICONDUCTOR CORP	COM	235204104	1,027	26,600	SH	DEFINED	2	26,600
DANA CORP	COM	235811106	380	10,000	SH	DEFINED	2	10,000
DANA CORP	COM	235811106	224	5,900	SH	DEFINED	1	5,900
DANAHER CORP	COM	235851102	993	19,000	SH	DEFINED	2	19,000
DANAHER CORP	COM	235851102	235	4,500	SH	DEFINED	1	4,500
DARDEN RESTAURANTS INC	COM	237194105	516	25,000	SH	DEFINED	2	25,000
DARDEN RESTAURANTS INC	COM	237194105	116	5,600	SH	DEFINED	1	5,600
DATA GENERAL CORP	COM	237688106	15	1,500	SH	DEFINED	1	1,500
DAYTON HUDSON CORP	COM	239753106	5,996	90,000	SH	DEFINED	2	90,000
DAYTON HUDSON CORP	COM	239753106	1,113	16,700	SH	DEFINED	1	16,700
Dayton Power & Light \$3.90%								
Pfd Stock	CVT	240019406	104	2,000	SH	DEFINED	1	2,000
DEAN FOODS CO	COM	242361103	125	3,500	SH	DEFINED	1	3,500
DEERE & CO	COM	244199105	645	16,700	SH	DEFINED	1	16,700

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DEERE + CO								
DELL COMPUTER CORP	COM	244199105	50	1,300	SH	DEFINED	2	1,300
DELL COMPUTER CORP	COM	247025109	21,520	526,490	SH	DEFINED	2	526,490
DELL COMPUTER CORP.	COM	247025109	3,859	94,400	SH	DEFINED	1	94,400
DELTA AIRLINES INC.	COM	247361108	368	5,300	SH	DEFINED	1	5,300
DELUXE CHECK PRINTERS	COM	248019101	79	2,700	SH	DEFINED	1	2,700
DENTSPLY INTL INC NEW	COM	249030107	112	4,800	SH	DEFINED	1	4,800
DEPARTMENT 56 INC	COM	249509100	88	2,900	SH	DEFINED	2	2,900
DESC SA -SPON ADR	COM	250309101	334	12,500	SH	DEFINED	1	12,500
DESCARTES SYS GROUP INC	COM	249906108	332	40,000	SH	DEFINED	2	40,000
DETROIT EDISON CO	COM	233331107	204	5,300	SH	DEFINED	1	5,300
DEVON ENERGY CORP	COM	251799102	543	19,700	SH	DEFINED	2	19,700
DEVON FING TR	COM	251910402	64	1,000	SH	DEFINED	2	1,000
DEVON FING TR	COM	251910402	13	200	SH	DEFINED	2	200
DEVRY INC DEL	COM	251893103	853	29,400	SH	DEFINED	2	29,400
DEXTER	COM	252165105	66	2,100	SH	DEFINED	1	2,100
DEXTER CORP	COM	252165105	145	4,600	SH	DEFINED	2	4,600
DIAGEO PLC	COM	25243Q205	828	18,100	SH	DEFINED	2	18,100
DIAL CORP (NEW)	COM	25247D101	306	8,900	SH	DEFINED	1	8,900
DIAMOND FIELDS NOE	COM	252905203	0	125	SH	DEFINED	1	125
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	3,036	96,000	SH	DEFINED	2	96,000
DIEBOLD	COM	253651103	145	6,050	SH	DEFINED	1	6,050
DILLARDS INC - CL A	COM	254067101	107	4,200	SH	DEFINED	1	4,200
DIME BANCORP, INC.	COM	25429Q102	237	10,200	SH	DEFINED	1	10,200
DISNEY COMPANY	COM	254687106	2,334	75,000	SH	DEFINED	1	75,000
DISNEY WALT CO	COM	254687106	996	32,000	SH	DEFINED	2	32,000
DOLE FOOD INC	COM	256605106	156	5,200	SH	DEFINED	1	5,200
DOLLAR GENERAL	COM	256669102	227	6,675	SH	DEFINED	1	6,675
DOLLAR TREE STORES INC	COM	256747106	161	5,200	SH	DEFINED	1	5,200
DOMINION RESOURCES	COM	257470104	251	6,800	SH	DEFINED	1	6,800
DONALDSON CO INC	COM	257651109	76	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
DONNELLEY & SONS, R.R.	COM	257867101	180	5,600	SH	DEFINED	1	5,600
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	874	26,600	SH	DEFINED	2	26,600
DOVER CORP.	COM	260003108	286	8,700	SH	DEFINED	1	8,700
DOW CHEMICAL CORP	COM	260543103	857	9,200	SH	DEFINED	1	9,200
DOW JONES & CO.	COM	260561105	179	3,800	SH	DEFINED	1	3,800
DOW JONES + CO INC	COM	260561105	227	4,800	SH	DEFINED	2	4,800
DPL INC	COM	233293109	229	13,900	SH	DEFINED	1	13,900
DREYER'S GRAND ICE CREAM	COM	261878102	28	2,200	SH	DEFINED	1	2,200
DSET CORP	COM	262504103	3,217	276,700	SH	DEFINED	2	276,700
DSP COMMUNICATIONS INC	COM	23332K106	194	12,200	SH	DEFINED	2	12,200
DSP GROUP INC	COM	23332B106	73	5,000	SH	DEFINED	2	5,000
DST SYS INC DEL	COM	233326107	1,574	26,200	SH	DEFINED	2	26,200
DU PONT E I DE NEMOUR	COM	263534109	10,846	186,803	SH	DEFINED	2	186,803
DU PONT E.I. DE NEMOURS	COM	263534109	2,421	41,700	SH	DEFINED	1	41,700
DUKE ENERGY CO	COM	264399106	5	100	SH	DEFINED	2	100
DUKE ENERGY CORP	COM	264399106	744	13,572	SH	DEFINED	1	13,572
DUN & BRADSTREET CORP	COM	26483B106	224	6,300	SH	DEFINED	1	6,300
DURA AUTOMOTIVE SYS INC	COM	265903104	90	3,200	SH	DEFINED	2	3,200
E M C CORP MASS	COM	268648102	47,612	372,693	SH	DEFINED	2	372,693
E TRADE GROUP INC	COM	269246104	542	9,300	SH	DEFINED	2	9,300

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E*TRADE GROUP INC	COM	269246104	571	9,800	SH	DEFINED	1	9,800
EAGLE HARDWARE AND GARDEN	COM	26959B101	99	2,600	SH	DEFINED	2	2,600
EASTERN ENTERPRISES	COM	27637F100	25	700	SH	DEFINED	1	700
EASTMAN CHEMICAL	COM	277432100	126	3,000	SH	DEFINED	1	3,000
EASTMAN KODAK	COM	277461109	805	12,600	SH	DEFINED	1	12,600
EASTMAN KODAK CO	COM	277461109	4,687	73,384	SH	DEFINED	2	73,384
EATON CORP	COM	278058102	21	300	SH	DEFINED	2	300
EATON CORP	COM	278058102	207	2,900	SH	DEFINED	1	2,900
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	184	5,176	SH	DEFINED	1	5,176
EDISON INTERNATIONAL-formerly SCECORP	COM	281020107	12,289	552,300	SH	DEFINED	1	552,300
EDISON INTL	COM	281020107	2	100	SH	DEFINED	2	100
EDWARDS AG INC	COM	281760108	270	8,250	SH	DEFINED	1	8,250
EG & G	COM	268457108	42	1,600	SH	DEFINED	1	1,600
EL PASO ENERGY CORPORATION	COM	283905107	360	11,000	SH	DEFINED	1	11,000
ELAN CORP PLC - ADR	COM	284131208	57,964	831,027	SH	DEFINED	1	831,027
ELAN CORP PLC -WTS CL-A ADR	COM	284131703	8,550	200,000	SH	DEFINED	1	200,000
ELECTRONIC ARTS	COM	285512109	1,014	21,400	SH	DEFINED	2	21,400
ELECTRONIC ARTS	COM	285512109	223	4,700	SH	DEFINED	1	4,700
ELECTRONIC DATA SYS CORP NEW	COM	285661104	584	12,000	SH	DEFINED	2	12,000
ELECTRONIC DATA SYSTEMS	COM	285661104	876	18,000	SH	DEFINED	1	18,000
ELETRONICS FOR IMAGING INC	COM	286082102	648	16,300	SH	DEFINED	2	16,300
Embotelladora Andina -ADR 'B'	COM	29081P303	474	38,300	SH	DEFINED	1	38,300
EMC CORPORATION	COM	268648102	2,287	17,900	SH	DEFINED	1	17,900
EMERSON ELEC CO	COM	291011104	4,274	80,741	SH	DEFINED	2	80,741
EMERSON ELECTRIC	COM	291011104	1,350	25,500	SH	DEFINED	1	25,500
Empresa Nacional de Elec ADR	COM	29244T101	622	44,200	SH	DEFINED	1	44,200
EMPRESAS ICA S.A. ADS	COM	292448107	311	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	326	6,200	SH	DEFINED	1	6,200
ENERGIS SA ADR	COM	29274F104	806	30,300	SH	DEFINED	1	30,300
ENESCO GROUP	COM	292973104	29	1,600	SH	DEFINED	1	1,600
ENGELHARD CORP	COM	292845104	91	5,400	SH	DEFINED	1	5,400
ENHANCE FINL SVCS GROUP INC	COM	293310108	817	35,900	SH	DEFINED	2	35,900
ENRON CORP	COM	293561106	9,959	155,000	SH	DEFINED	2	155,000
ENRON CORP	COM	293561106	694	10,800	SH	DEFINED	1	10,800
ENSCO INTL INC	COM	26874Q100	165	12,400	SH	DEFINED	1	12,400
ENTERGY CORP	COM	29364G103	248	9,000	SH	DEFINED	1	9,000
ENTRUST TECHNOLOGIES INC	COM	293848107	3,466	102,700	SH	DEFINED	2	102,700
ENTRUST TECHNOLOGIES INC	COM	293848107	674	20,000	SH	DEFINED	2	20,000
EQUIFAX INC.	COM	294429105	189	5,500	SH	DEFINED	1	5,500
EQUITABLE RES INC	COM	294549100	261	10,000	SH	DEFINED	2	10,000
EQUITY OFFICE PPTYS TR	COM	294741103	244	9,600	SH	DEFINED	2	9,600
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	13,268	522,873	SH	DEFINED	1	522,873
EQUITY RESIDENTIAL 7.25% PFD	CVT	29476L859	3,225	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	4,125	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
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	29	6,800	SH	DEFINED	1	6,800
EVEREST REINSURANCE HOLDINGS	COM	299808105	143	4,600	SH	DEFINED	1	4,600

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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	2,059	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	34,463	488,400	SH	DEFINED	1	488,400
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	361	15,700	SH	DEFINED	1	15,700
FASTENAL CO	COM	311900104	119	3,400	SH	DEFINED	1	3,400
FDX CORPORATION	COM	31304N107	454	4,880	SH	DEFINED	1	4,880
FEDERAL HOME LN MTG CORP	COM	313400301	6,252	109,450	SH	DEFINED	2	109,450
FEDERAL HOME LOAN MTG CORP.	COM	313400301	1,473	25,700	SH	DEFINED	1	25,700
FEDERAL MOGUL CORP	COM	313549107	244	5,700	SH	DEFINED	1	5,700
FEDERAL NAT'L MTGE. ASSN.	COM	313586109	28	400	SH	SOLE	400	
FEDERAL NAT'L MTGE. ASSN.	COM	313586109	25,373	366,400	SH	DEFINED	1	366,400
FEDERAL NATL MTGE. ASSN.	COM	313586109	3,172	45,800	SH	DEFINED	2	45,800
FEDERAL REALTY INVS TRUST	COM	313747206	3,602	170,000	SH	DEFINED	1	170,000
FEDERAL RITY INVT TR	COM	313747206	38	1,800	SH	DEFINED	2	1,800
FEDERAL SIGNAL CORP	COM	313855108	81	3,900	SH	DEFINED	1	3,900
FEDERATED DEPARTMENT STORES	COM	31410H101	297	7,400	SH	DEFINED	1	7,400
FELCOR LODGING TR INC	COM	31430F101	227	9,800	SH	DEFINED	2	9,800
FERRO CORP	COM	315405100	139	5,600	SH	DEFINED	2	5,600
FERRO CORP	COM	315405100	89	3,600	SH	DEFINED	1	3,600
FIFTH THIRD BANK	COM	316773100	597	9,050	SH	DEFINED	1	9,050
FINOVA GROUP INC.	COM	317928109	1,006	19,400	SH	DEFINED	2	19,400
FINOVA GROUP INC.	COM	317928109	280	5,400	SH	DEFINED	1	5,400
FIREBIRD REPUBLICA FUND LTD	COM	318991965	50	960	SH	DEFINED	2	960
FIRST DATA CORP	COM	319963104	718	16,800	SH	DEFINED	2	16,800
FIRST DATA CORP	COM	319963104	705	16,500	SH	DEFINED	1	16,500
FIRST HEALTH GROUP CORP	COM	320960107	77	4,800	SH	DEFINED	1	4,800
FIRST SEC CORP DEL	COM	336294103	334	17,300	SH	DEFINED	1	17,300
FIRST SENTINEL BANCORP INC	COM	33640T103	291	37,000	SH	DEFINED	2	37,000
FIRST TENN NATL CORP	COM	337162101	568	15,500	SH	DEFINED	2	15,500
FIRST TENN NATL CORP	COM	337162101	425	11,600	SH	DEFINED	1	11,600
FIRST UN CORP	COM	337358105	5,889	110,200	SH	DEFINED	2	110,200
FIRST UNION CORP	COM	337358105	1,927	36,062	SH	DEFINED	1	36,062
FIRST VA BKS INC	COM	337477103	1,818	39,800	SH	DEFINED	2	39,800
FIRST VIRGINIA BANKS	COM	337477103	203	4,450	SH	DEFINED	1	4,450
FIRST YRS INC	COM	337610109	66	4,800	SH	DEFINED	2	4,800
FIRSTAR CORPORATION	COM	33763V109	725	8,100	SH	DEFINED	1	8,100
FIRSTENERGY CORPORATION	COM	337932107	255	9,100	SH	DEFINED	1	9,100
FISERV INC	COM	337738108	1,618	30,250	SH	DEFINED	2	30,250
FISERV INC	COM	337738108	383	7,150	SH	DEFINED	1	7,150
FLASHNET COMMUNICATIONS INC	COM	338527104	267	6,500	SH	DEFINED	2	6,500
FLEET FINANCIAL GROUP	COM	338915101	756	20,100	SH	DEFINED	1	20,100
FLEETWOOD CAPITAL TRUST 6% PFD	CVT	339072209	2,338	55,000	SH	DEFINED	1	55,000
FLEETWOOD ENTERPRISES	COM	339099103	46	1,600	SH	DEFINED	1	1,600
FLIR SYS INC	COM	302445101	65	3,600	SH	DEFINED	2	3,600
FLORIDA PROGRESS	COM	341109106	317	8,400	SH	DEFINED	1	8,400
FLORIDA PROGRESS CORP	COM	341109106	468	12,400	SH	DEFINED	2	12,400

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FLOWERS INDS INC	COM	343496105	148	6,000	SH	DEFINED	2	6,000
FLOWERS INDUSTRIES INC	COM	343496105	217	8,800	SH	DEFINED	1	8,800
FLOWERVE CORP	COM	34354P105	1,503	96,600	SH	DEFINED	2	96,600
FLOWERVE CORPORATION	COM	34354P105	40	2,600	SH	DEFINED	1	2,600
FLUOR CORP	COM	343861100	89	3,300	SH	DEFINED	1	3,300
FMC CORP	COM	302491303	74	1,500	SH	DEFINED	1	1,500
FOMENTO ECONOMICO MEX-SP ADR	COM	344419106	433	14,000	SH	DEFINED	1	14,000
FOODMAKER INC	COM	344839204	217	8,500	SH	DEFINED	2	8,500
FORD MOTOR	COM	345370100	11,821	208,300	SH	DEFINED	2	208,300
FORD MOTOR	COM	345370100	2,500	44,100	SH	DEFINED	1	44,100
FORE SYSTEMS	COM	345449102	689	36,500	SH	DEFINED	2	36,500
FORE SYSTEMS INC	COM	345449102	191	10,100	SH	DEFINED	1	10,100
FOREST LABORATORIES-CLASS A	COM	345838106	428	7,600	SH	DEFINED	1	7,600
FORT JAMES CORPORATION	COM	347471104	247	7,800	SH	DEFINED	1	7,800
FORTUNE BRANDS INC	COM	349631101	8	200	SH	DEFINED	2	200
FORTUNE BRANDS INC	COM	349631101	250	6,500	SH	DEFINED	1	6,500
FOSTER WHEELER CORP.	COM	350244109	21	1,700	SH	DEFINED	1	1,700
FOUNDATION HEALTH SYSTEMS - CL A	COM	350404109	128	10,490	SH	DEFINED	1	10,490
FOX ENTMT GROUP INC	COM	35138T107	328	12,100	SH	DEFINED	2	12,100
FPL GROUP INC	COM	302571104	692	13,000	SH	DEFINED	2	13,000
FPL GROUP INC	COM	302571104	373	7,000	SH	DEFINED	1	7,000
FRANKLIN RES INC	COM	354613101	152	5,400	SH	DEFINED	2	5,400
FRANKLIN RES INC	COM	354613101	264	9,400	SH	DEFINED	1	9,400
FREDS INC	COM	356108100	83	7,500	SH	DEFINED	2	7,500
FREEPORT-MCMORAN COPPER & GOLD	COM	35671D857	74	6,800	SH	DEFINED	1	6,800
FRIEDE GOLDMAN INTL INC	COM	358430106	1,808	113,000	SH	DEFINED	2	113,000
FRONTIER CORP	COM	35906P105	4,145	79,900	SH	DEFINED	2	79,900
FRONTIER CORP	COM	35906P105	316	6,100	SH	DEFINED	1	6,100
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. CL A	COM	359416104	34	2,800	SH	DEFINED	1	2,800
FULLER H B CO	COM	359694106	188	3,200	SH	DEFINED	2	3,200
FULLER, H.B.	COM	359694106	71	1,200	SH	DEFINED	1	1,200
FURNITURE BRANDS INTERNATIONAL	COM	360921100	104	4,700	SH	DEFINED	1	4,700
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 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	9,332	148,130	SH	DEFINED	1	148,130
GAP INC	COM	364760108	14,206	211,050	SH	DEFINED	2	211,050
GAP INC	COM	364760108	11,825	175,675	SH	DEFINED	1	175,675
GARTNER GROUP INC NEW	COM	366651107	478	21,200	SH	DEFINED	2	21,200
Gateway 2000 Inc	COM	367833100	391	5,700	SH	DEFINED	1	5,700
GATX CORP.	COM	361448103	125	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	56	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	590	32,125	SH	DEFINED	1	32,125
GENERAL ALUMINUM CORP.	COM	368768107	985	516,663	SH	DEFINED	1	516,663
GENERAL COMMUNICATION INC	COM	369385109	254	55,700	SH	DEFINED	2	55,700
GENERAL DYNAMICS CORP	COM	369550108	1,169	18,200	SH	DEFINED	1	18,200

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GENERAL ELEC CO	COM	369604103	30,648	277,045	SH	DEFINED	2	277,045
GENERAL ELECTRIC	COM	369604103	54,361	491,400	SH	DEFINED	1	491,400
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 DEL	COM	370120107	667	22,000	SH	DEFINED	2	22,000
GENERAL INSTRUMENT CORP	COM	370120107	167	5,500	SH	DEFINED	1	5,500
GENERAL MILLS INC	COM	370334104	423	5,600	SH	DEFINED	1	5,600
GENERAL MOTORS	COM	370442105	2,088	24,000	SH	DEFINED	1	24,000
GENERAL MOTORS CORP	COM	370442105	21,450	246,903	SH	DEFINED	2	246,903
GENERAL MTRS CORP	COM	370442832	1,261	25,000	SH	DEFINED	2	25,000
GENERAL NUTRITION COS	COM	37047F103	94	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	153	4,100	SH	DEFINED	1	4,100
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
GENUINE PARTS CO	COM	372460105	4,327	150,192	SH	DEFINED	2	150,192
GENUINE PARTS CO.	COM	372460105	193	6,700	SH	DEFINED	1	6,700
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	COM	372917104	373	7,400	SH	DEFINED	1	7,400
GENZYME CORP GENL DIV 5.25% 6/1/05	CVT	372917AE4	577	4,000	SH	DEFINED	1	4,000
GEO. HORMEL & CO	COM	440452100	232	6,500	SH	DEFINED	1	6,500
GEORGIA GULF CORP	COM	373200203	34	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	260	3,500	SH	DEFINED	1	3,500
GEORGIA PACIFIC (TIMBER GRP)	COM	373298702	191	8,500	SH	DEFINED	1	8,500
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	180	3,000	SH	DEFINED	1	3,000
GILEAD SCIENCES INC	COM	375558103	1,114	24,500	SH	DEFINED	2	24,500
GILLETTE CO	COM	375766102	2,152	36,200	SH	DEFINED	2	36,200
GILLETTE CO	COM	375766102	12,714	213,900	SH	DEFINED	1	213,900
GKN	COM	025830902	75	5,000	SH	DEFINED	2	5,000
GLATFELTER P H CO	COM	377316104	40	3,600	SH	DEFINED	1	3,600
GLAXO PLC	COM	37733W105	452	6,750	SH	DEFINED	2	6,750
GLENBOROUGH RLTY TR INC	COM	37803P105	134	7,900	SH	DEFINED	2	7,900
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	187	15,900	SH	DEFINED	1	15,900
GLOBAL TELESYSTEMS GROUP INC	COM	37936U104	207	3,700	SH	DEFINED	2	3,700
GLOBALSTAR LP LTD	COM	G3930H104	522	37,760	SH	DEFINED	2	37,760
GOLDEN WEST FINANCIAL CORP.	COM	381317106	229	2,400	SH	DEFINED	1	2,400
GOLDEN WEST FINL CORP DEL	COM	381317106	535	5,600	SH	DEFINED	2	5,600
GOODRICH (B.F.) CO	COM	382388106	93	2,720	SH	DEFINED	1	2,720
GOODYEAR TIRE & RUBBER CO.	COM	382550101	289	5,800	SH	DEFINED	1	5,800
GOODYEAR TIRE AND RUBBER	COM	382550101	4,922	98,818	SH	DEFINED	2	98,818
GP FINANCIAL CORP	COM	395384100	295	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	40	3,300	SH	DEFINED	1	3,300
GRAINGER (W.W.) INC.	COM	384802104	164	3,800	SH	DEFINED	1	3,800

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GRANITE CONSTR INC	COM	387328107	130	5,550	SH	DEFINED	2	5,550
GRANITE CONSTRUCTION INC	COM	387328107	56	2,400	SH	DEFINED	1	2,400
GREAT ATLANTIC & PACIFIC	COM	390064103	39	1,300	SH	DEFINED	1	1,300
GREAT ATLANTIC + PAC TEA INC	COM	390064103	78	2,600	SH	DEFINED	2	2,600
GREAT LAKES CHEMICAL CORP	COM	390568103	243	6,600	SH	DEFINED	2	6,600
GREAT LAKES CHEMICAL CORP	COM	390568103	88	2,400	SH	DEFINED	1	2,400
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
GRUMA SA DE CV	COM	400131306	6	632	SH	DEFINED	2	632
Grupo Industrial Maseca SA-ADR	COM	400488409	360	29,205	SH	DEFINED	1	29,205
Grupo Televisa S.A. GDR (ADR)	COM	40049J206	1,126	35,900	SH	DEFINED	1	35,900
GRUPO TELEVISION SA DE CV	COM	40049J206	245	7,800	SH	DEFINED	2	7,800
GST TELECOMMUNICATIONS INC	COM	361942105	4,755	435,200	SH	DEFINED	2	435,200
GTE CORP.	COM	362320103	2,723	45,000	SH	DEFINED	2	45,000
GTE CORP.	COM	362320103	29,379	485,597	SH	DEFINED	1	485,597
GTECH HOLDINGS CORP	COM	400518106	93	3,800	SH	DEFINED	1	3,800
GTS DURATEK	COM	36237J107	1,179	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	666	11,000	SH	DEFINED	1	11,000
GULFSTREAM AEROSPACE CORP	COM	402734107	286	6,600	SH	DEFINED	1	6,600
GULFSTREAM AEROSPACE CORP NEW	COM	402734107	542	12,500	SH	DEFINED	2	12,500
H & R BLOCK	COM	093671105	805	17,000	SH	DEFINED	1	17,000
HA LO INDS INC	COM	404429102	1,306	106,050	SH	DEFINED	2	106,050
HALLIBURTON	COM	406216101	597	15,500	SH	DEFINED	1	15,500
HALLIBURTON CO	COM	406216101	5,215	135,445	SH	DEFINED	2	135,445
HAMILTON BANCORP INC FLA	COM	407013101	1,548	60,000	SH	DEFINED	2	60,000
HANNA M A CO	COM	410522106	58	4,500	SH	DEFINED	1	4,500
HANNAFORD BROS CO	COM	410550107	164	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	115	2,600	SH	DEFINED	1	2,600
HARLEY DAVIDSON INC	COM	412822108	803	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
HARNISCHFEGER IND.	COM	413345109	10	1,800	SH	DEFINED	1	1,800
HARRAH'S ENTERTAINMENT	COM	413619107	69	3,600	SH	DEFINED	1	3,600
HARRIS CORP	COM	413875105	74	2,600	SH	DEFINED	1	2,600
HARRIS CORP DEL	COM	413875105	263	9,200	SH	DEFINED	2	9,200
HARSCO CORP	COM	415864107	108	4,300	SH	DEFINED	1	4,300
HARTE HANKS INC	COM	416196103	576	21,000	SH	DEFINED	2	21,000
HARTFORD FINANCIAL SERVICES GROUP, IN	COM	416515104	506	8,900	SH	DEFINED	1	8,900
HARTFORD FINANCIAL SVCS GRP	COM	416515104	1,136	20,000	SH	DEFINED	2	20,000
HASBRO INC.	COM	418056107	215	7,425	SH	DEFINED	1	7,425
HAVERTY FURNITURE COS INC	COM	419596101	112	4,400	SH	DEFINED	2	4,400
Hawaiian Elec Co \$4.25% Cum Pfd Ser	CVT	419866207	1	55	SH	DEFINED	1	55
Hawaiian Elec Co. \$5% Cum Pfd Ser C	CVT	419866405	5	300	SH	DEFINED	1	300
HAWAIIAN ELECTRIC	COM	419870100	95	2,700	SH	DEFINED	1	2,700
HCC INS HDGS INC	COM	404132102	156	8,100	SH	DEFINED	2	8,100
HCR MANOR CARE	COM	404134108	68	3,000	SH	DEFINED	1	3,000
HCR MANOR CARE INC	COM	404134108	167	7,300	SH	DEFINED	2	7,300
HEALTH MANAGEMENT ASSOCIATES INC - A	COM	421933102	280	23,000	SH	DEFINED	1	23,000
HEALTH MGMT ASSOC	COM	421933102	950	77,975	SH	DEFINED	2	77,975
HEALTHCARE FINL PARTNERS INC	COM	42219W108	1,505	57,600	SH	DEFINED	2	57,600
HEALTHSOUTH CORP	COM	421924101	89	8,600	SH	DEFINED	2	8,600

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HEALTHSOUTH CORPORATION	COM	421924101	154	14,800	SH	DEFINED	1	14,800
HEARST ARGYLE TELEVISION INC	COM	422317107	0	0	SH	DEFINED	2	0
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
HELLIG-MEYERS	COM	422893107	29	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	644	13,600	SH	DEFINED	1	13,600
HELLENIC TELECOMMUN ORGANIZA ADR'S	COM	423325307	584	50,000	SH	DEFINED	1	50,000
HELLER FINANCIAL INC	CVT	423328871	13,688	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	1,900	SH	DEFINED	1	1,900
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	96	3,800	SH	DEFINED	1	3,800
HERSHEY FOODS CORP	COM	427866108	308	5,500	SH	DEFINED	1	5,500
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	2,597	38,300	SH	DEFINED	1	38,300
HIBERNIA CORP	COM	428656102	683	52,000	SH	DEFINED	2	52,000
HIBERNIA CORP	COM	428656102	189	14,300	SH	DEFINED	1	14,300
HIGHWOODS PROPERTIES INC	COM	431284108	2,828	120,000	SH	DEFINED	1	120,000
HILLENBRAND INDUSTRIES	COM	431573104	268	5,800	SH	DEFINED	1	5,800
HILLSBOROUGH COMPANIES	COM	431992106	13	2,571	SH	DEFINED	1	2,571
HILTON HOTELS	COM	432848109	132	9,400	SH	DEFINED	1	9,400
HILTON HOTELS CORP 5.0% 05/15/06	CVT	432848A13	234	2,500	SH	DEFINED	1	2,500
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
HOME DEPOT	COM	437076102	23,456	376,800	SH	DEFINED	1	376,800
HOME DEPOT INC	COM	437076102	28,375	455,814	SH	DEFINED	2	455,814
HOME PPTYS N Y INC	COM	437306103	296	12,800	SH	DEFINED	2	12,800
HOMEBASE INC 5.25% 11/1/04	CVT	43738EAA6	212	3,000	SH	DEFINED	1	3,000
HOMESTAKE MINING	COM	437614100	65	7,500	SH	DEFINED	1	7,500
HON INDS INC	COM	438092108	325	14,800	SH	DEFINED	2	14,800
HON INDS INC	COM	438092108	114	5,200	SH	DEFINED	1	5,200
HONEYWELL	COM	438506107	341	4,500	SH	DEFINED	1	4,500
HONEYWELL INC	COM	438506107	1,137	15,000	SH	DEFINED	2	15,000
HORACE MANN EDUCATORS CORP	COM	440327104	1,683	72,600	SH	DEFINED	1	72,600
HOST MARRIOTT CORP (REIT)	COM	44107P104	400	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	45	6,617	SH	DEFINED	1	6,617
HOUGHTON MIFFLIN CO	COM	441560109	502	10,700	SH	DEFINED	2	10,700

HOUGHTON MIFFLIN CO	COM	441560109	127	2,700	SH	DEFINED	1	2,700
HOUSEHOLD INT'L	COM	441815107	798	17,486	SH	DEFINED	1	17,486
HOUSEHOLD INTL INC	COM	441815107	5,448	119,400	SH	DEFINED	2	119,400
HSB GROUP INC	COM	40428N109	13,421	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	228	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	105	6,100	SH	DEFINED	1	6,100
HUNT (JB) TRANSPRT SVCS INC	COM	445658107	71	3,400	SH	DEFINED	1	3,400
HUNTINGTON BANCSHARES	COM	446150104	237	7,670	SH	DEFINED	1	7,670
HUSSMANN INTL INC	COM	448110106	84	5,700	SH	DEFINED	2	5,700

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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
I B M	COM	459200101	848	4,785	SH	DEFINED	2	4,785
IBERDROLA SA	COM	442464004	165	11,120	SH	DEFINED	2	11,120
IBP INC.	COM	449223106	153	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	176	7,000	SH	DEFINED	1	7,000
IDACORP INC	COM	451107106	226	7,700	SH	DEFINED	2	7,700
IDACORP INC	COM	451107106	97	3,300	SH	DEFINED	1	3,300
IKON OFFICE SOLUTIONS INC	COM	451713101	60	4,700	SH	DEFINED	1	4,700
ILLINOIS TOOL WORKS	COM	452308109	557	9,000	SH	DEFINED	1	9,000
ILLINOVA CORP	COM	452317100	311	14,700	SH	DEFINED	2	14,700
ILLINOVA CORP	COM	452317100	138	6,500	SH	DEFINED	1	6,500
IMATION CORPORATION	COM	45245A107	61	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	215	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	411	12,400	SH	DEFINED	1	12,400
INA (IST NAZ ASS)	COM	453493900	242	80,000	SH	DEFINED	2	80,000
INACOM CORP	COM	45323G109	22	2,800	SH	DEFINED	2	2,800
INCO LTD	COM	453258402	80	6,000	SH	DEFINED	1	6,000
INDIANA ENERGY INC	COM	454707100	50	2,666	SH	DEFINED	1	2,666
INFINITY BROADCASTING CORP NEW	COM	45662S102	749	29,100	SH	DEFINED	2	29,100
INFORMATION RES INC	COM	456905108	15	2,400	SH	DEFINED	1	2,400
INFORMIX CORP	COM	456779107	117	15,800	SH	DEFINED	1	15,800
INFOSEEK CORP	COM	45678M107	3,839	51,900	SH	DEFINED	2	51,900
INGERSOLL-RAND	COM	456866102	315	6,350	SH	DEFINED	1	6,350
INGERSOLL-RAND CO 6.75% PFD	CVT	456867209	4,798	190,000	SH	DEFINED	1	190,000
INKTOMI CORP	COM	457277101	5,948	69,460	SH	DEFINED	2	69,460
INSIGHT ENTERPRISES INC	COM	45765U103	639	25,700	SH	DEFINED	2	25,700
INSURANCE AUTO AUCTIONS	COM	457875102	1,213	100,000	SH	DEFINED	1	100,000
INTEGRATED DEVICE TECH INC	COM	458118106	36	6,700	SH	DEFINED	1	6,700
INTEL CORP	COM	458140100	18,515	155,500	SH	DEFINED	2	155,500
INTEL CORP	COM	458140100	31,882	268,200	SH	DEFINED	1	268,200
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 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	34,954	197,200	SH	DEFINED	1	197,200
INTERNATIONAL BUSINESS MACHS	COM	459200101	24,567	138,600	SH	DEFINED	2	138,600
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	162	4,300	SH	DEFINED	1	4,300
INTERNATIONAL FLAVOURS	COM	459506101	4,245	113,016	SH	DEFINED	2	113,016
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	139	9,500	SH	DEFINED	1	9,500
INTERNATIONAL MULTIFOOD	COM	460043102	37	1,600	SH	DEFINED	1	1,600
INTERNATIONAL MULTIFOODS CORP	COM	460043102	84	3,600	SH	DEFINED	2	3,600
INTERNATIONAL PAPER	COM	460146103	460	10,900	SH	DEFINED	1	10,900
INTERNATIONAL PAPER 5.25% PFD	CVT	460137300	2,606	55,000	SH	DEFINED	1	55,000
INTERNATIONAL PAPER CO	COM	460146103	4,793	113,605	SH	DEFINED	2	113,605
INTERPUBLIC GROUP COS	COM	460690100	413	5,300	SH	DEFINED	1	5,300
INTERPUBLIC GROUP COS INC	COM	460690100	1,931	24,800	SH	DEFINED	2	24,800
INTERSTATE BAKERIES CORP	COM	46072H108	173	8,000	SH	DEFINED	2	8,000
INTERSTATE BAKERIES CORP	COM	46072H108	134	6,200	SH	DEFINED	1	6,200

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INTERSTATE ENERGY CORP	COM	460845100	170	6,400	SH	DEFINED	1	6,400
INTESYS SERIES A PREFERRED	COM	46114N204	33	334	SH	DEFINED	1	334
INTESYS TECHNOLOGIES, INC. WARRANTS	COM	46114N113	300	1,046	SH	DEFINED	1	1,046
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	529	5,200	SH	DEFINED	1	5,200
INVITROGEN CORP	COM	46185R100	1,893	147,000	SH	DEFINED	2	147,000
IONICS INC	COM	462218108	609	20,200	SH	DEFINED	2	20,200
IPALCO ENTERPRISES INC	COM	462613100	167	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	121,238	6,100,000	SH	DEFINED	1	6,100,000
IRON AGE SECURITIES COMMON STOCK	COM	462994104	1,190	3,273	SH	DEFINED	1	3,273
IRON AGE SECURITIES WARRANT	COM	462994112	33	1	SH	DEFINED	1	1
IRON MOUNTAIN INC.	COM	46284P104	1,222	39,111	SH	DEFINED	1	39,111
IRT PPTY CO	COM	450058102	353	40,000	SH	DEFINED	2	40,000
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	134	3,800	SH	DEFINED	1	3,800
IVAX CORP	COM	465823102	124	10,500	SH	DEFINED	1	10,500
IVILLAGE INC	COM	46588H105	291	2,900	SH	DEFINED	2	2,900
J.C. PENNEY & CO.	COM	708160106	531	13,100	SH	DEFINED	1	13,100
JACOBS ENGR GROUP INC	COM	469814107	91	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
JEFFERSON PILOT	COM	475070108	325	4,800	SH	DEFINED	1	4,800
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	16,972	181,165	SH	DEFINED	2	181,165
JOHNSON & JOHNSON	COM	478160104	34,369	367,580	SH	DEFINED	1	367,580
JOHNSON CONTROLS INC	COM	478366107	212	3,400	SH	DEFINED	1	3,400
JONES APPAREL GROUP IN	COM	480074103	263	9,400	SH	DEFINED	1	9,400
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
JOSTENS	COM	481088102	23	1,100	SH	DEFINED	1	1,100
JOSTENS INC	COM	481088102	425	20,000	SH	DEFINED	2	20,000
JUST FOR FEET INC	COM	48213P106	313	25,000	SH	DEFINED	2	25,000
K MART	COM	482584109	296	17,600	SH	DEFINED	1	17,600
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	133	5,400	SH	DEFINED	1	5,400
KANSAS CITY SOUTHND IND	COM	485170104	570	10,000	SH	DEFINED	1	10,000
KAUFMAN & BROAD HOME CORP.	COM	486168107	45	2,000	SH	DEFINED	1	2,000
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	81	2,800	SH	DEFINED	1	2,800
KBC BANKVERZEKERIN NVF	COM	449774009	433	6,480	SH	DEFINED	2	6,480
KEANE INC	COM	486665102	119	5,600	SH	DEFINED	1	5,600
KEEBLER FOODS CO	COM	487256109	548	15,000	SH	DEFINED	2	15,000
KELLOGG	COM	487836108	544	16,100	SH	DEFINED	1	16,100
KELLOGG CO	COM	487836108	4,920	145,517	SH	DEFINED	2	145,517
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

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KELLY SERVICES CI'A'	COM	488152208	89	3,200	SH	DEFINED	1	3,200
KEMET CORP	COM	488360108	162	14,200	SH	DEFINED	2	14,200
KENMETAL INC	COM	489170100	42	2,400	SH	DEFINED	1	2,400
KERR MCGEE CORP	COM	492386107	104	3,165	SH	DEFINED	1	3,165
KEYCORP	COM	493267108	524	17,300	SH	DEFINED	1	17,300
KEYSPAN ENERGY CORP.	COM	49337K106	324	12,900	SH	DEFINED	1	12,900
KEYSTONE FINANCIAL INC	COM	493482103	142	4,400	SH	DEFINED	1	4,400
KILROY REALTY CORP	COM	49427F108	3,075	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 MEX	COM	249191008	47	12,526	SH	DEFINED	2	12,526
KIMBERLY-CLARK CORP	COM	494368103	1,160	24,200	SH	DEFINED	1	24,200
KIMCO REALTY	COM	49446R109	32,877	891,575	SH	DEFINED	1	891,575
KIMCO RLTY CORP	COM	49446R109	15	400	SH	DEFINED	2	400
KING WORLD PRODUCTIONS	COM	495667107	70	2,300	SH	DEFINED	1	2,300
KLA TENCOR CORP	COM	482480100	481	9,900	SH	DEFINED	2	9,900
KLA-TENCOR CORP	COM	482480100	155	3,200	SH	DEFINED	1	3,200
KLM ROYAL DUTCH AIRLRS	COM	482516101	389	14,000	SH	DEFINED	2	14,000
KMART FINANCING 7.75% PFD	CVT	498778208	3,630	60,000	SH	DEFINED	1	60,000
KN ENERGY INC.	COM	482620101	114	5,700	SH	DEFINED	1	5,700
KNIGHT RIDDER INC.	COM	499040103	170	3,400	SH	DEFINED	1	3,400
KNIGHT TRIMARK GROUP	COM	499067106	670	10,000	SH	DEFINED	2	10,000
KNIGHTSBRIDGE TANKERS LTD	COM	G52996106	540	32,000	SH	DEFINED	2	32,000
ROGER EQUITY INC	COM	500228101	47	3,500	SH	DEFINED	2	3,500
KOHL'S CORPORATION	COM	500255104	411	5,800	SH	DEFINED	1	5,800
KOMAG INC	COM	500453105	157	35,800	SH	DEFINED	2	35,800
KOREA ELEC POWER CORP-SP ADR	COM	500631106	1,908	104,500	SH	DEFINED	1	104,500
KOREA ELEC PWR CORP	COM	500631106	136	10,700	SH	DEFINED	2	10,700
KRAUSES FURNITURE INC	COM	500760202	314	173,100	SH	DEFINED	2	173,100
KROGER CO.	COM	501044101	581	9,700	SH	DEFINED	1	9,700
KROLL O GARA CO	COM	501050108	4,646	171,800	SH	DEFINED	2	171,800
KROLL-O'GARA COMPANY	COM	501050108	39,174	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	69	11,900	SH	DEFINED	1	11,900
LAMONTS APPAREL INC	COM	513628404	13	34,222	SH	DEFINED	1	34,222
LANCASTER COLONY CORP	COM	513847103	797	30,000	SH	DEFINED	2	30,000
LANCASTER COLONY CORP	COM	513847103	100	3,750	SH	DEFINED	1	3,750
LANCE INC	COM	514606102	1,113	70,100	SH	DEFINED	2	70,100
LANCE INC	COM	514606102	267	16,400	SH	DEFINED	1	16,400
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	100	2,900	SH	DEFINED	1	2,900
LAPEYRE	COM	451015002	54	840	SH	DEFINED	2	840

LASALLE RE HOLDINGS LTD	COM	G5383Q101	881	30,000	SH	DEFINED	1	30,000
LASON HLDGS INC	COM	51808R107	528	9,400	SH	DEFINED	2	9,400
LAS VEGAS ENMT. NETWORK	COM	517669305	108	90,629	SH	SOLE	90,629	
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

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LAWTER INTERNATIONAL INC	COM	520786104	20	2,800	SH	DEFINED	1	2,800
LEAR CORP	COM	521865105	867	20,300	SH	DEFINED	2	20,300
LEAR CORPORATION	COM	521865105	248	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	104	3,600	SH	DEFINED	1	3,600
LEGATO SYSTEMS INC	COM	524651106	3,392	65,800	SH	DEFINED	2	65,800
LEGATO SYSTEMS INC	COM	524651106	176	3,400	SH	DEFINED	1	3,400
LEGGETT & PLATT INC.	COM	524660107	360	18,000	SH	DEFINED	1	18,000
LEHMAN BROTHERS HLDGS INC	COM	524908100	896	15,000	SH	DEFINED	2	15,000
LEHMAN BROTHERS HOLDING INC	COM	524908100	239	4,000	SH	DEFINED	1	4,000
LEHMAN BROTHERS HOLDINGS PFD	CVT	524908886	17,600	400,000	SH	DEFINED	1	400,000
LEINER HEALTH PRODUCTS INC. NEW	COM	525367108	364	3,640	SH	DEFINED	1	3,640
LEINER HEALTH PRODUCTS INC. WARRANTS	COM	525996112	43	8,925	SH	DEFINED	1	8,925
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3,713	50,990	SH	DEFINED	2	50,990
LEVEL 8 SYSTEMS	COM	52729M102	110	13,912	SH	DEFINED	1	13,912
LEXMARK INTL GROUP - CL A	COM	529771107	682	6,100	SH	DEFINED	1	6,100
LG&E ENERGY CORP	COM	501917108	248	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 PROPERTY	COM	531172104	66	3,200	SH	DEFINED	2	3,200
LIFE FINL CORP	COM	53184P101	25	8,000	SH	DEFINED	2	8,000
LILLY ELI + CO	COM	532457108	5,346	62,990	SH	DEFINED	2	62,990
LILLY, ELI AND COMPANY	COM	532457108	12,748	150,200	SH	DEFINED	1	150,200
LIMITED INC	COM	532716107	424	10,700	SH	DEFINED	2	10,700
LIMITED INC	COM	532716107	372	9,400	SH	DEFINED	1	9,400
LINCARE HLDGS INC	COM	532791100	1,313	46,800	SH	DEFINED	2	46,800
LINCARE HOLDINGS INC	COM	532791100	141	5,000	SH	DEFINED	1	5,000
LINCOLN NATIONAL CORP.	COM	534187109	475	4,800	SH	DEFINED	1	4,800
LINEAR TECHNOLOGY CORP	COM	535678106	1,040	20,270	SH	DEFINED	2	20,270
LINEAR TECHNOLOGY CORP	COM	535678106	666	13,000	SH	DEFINED	1	13,000
LITTELFUSE INC	COM	537008104	551	30,000	SH	DEFINED	2	30,000
LITTON INDS INC	COM	538021106	238	4,100	SH	DEFINED	1	4,100
LIZ CLAIBORNE INC	COM	539320101	85	2,600	SH	DEFINED	1	2,600
LOCKHEED MARTIN CORP	COM	539830109	328	8,700	SH	DEFINED	2	8,700
LOCKHEED MARTIN CORP	COM	539830109	849	22,500	SH	DEFINED	1	22,500
LOEWS CORP.	COM	540424108	358	4,800	SH	DEFINED	1	4,800
LO-JACK CORPORATION	COM	539451104	1,845	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	36	3,500	SH	DEFINED	1	3,500
LONGS DRUG STORES INC	COM	543162101	33	1,100	SH	DEFINED	1	1,100
LONGVIEW FIBRE	COM	543213102	52	4,500	SH	DEFINED	1	4,500
LORAL SPACE + COMMUNICATIONS	COM	G56462107	884	61,200	SH	DEFINED	2	61,200
LOUISIANA PACIFIC	COM	546347105	76	4,100	SH	DEFINED	1	4,100
LOWE'S COMPANIES	COM	548661107	750	12,400	SH	DEFINED	1	12,400
LSI LOGIC CORP	COM	502161102	153	4,900	SH	DEFINED	1	4,900
LUBRIZOL CORP	COM	549271104	450	20,000	SH	DEFINED	2	20,000
LUBRIZOL CORP.	COM	549271104	117	5,200	SH	DEFINED	1	5,200
LUBYS CAFETERIAS INC	COM	549282101	386	22,900	SH	DEFINED	2	22,900
LUCENT TECHNOLOGIES	COM	549463107	20,463	199,186	SH	DEFINED	2	199,186
LUCENT TECHNOLOGIES	COM	549463107	23,384	216,516	SH	DEFINED	1	216,516
LYCOS INC	COM	550818108	1,489	17,300	SH	DEFINED	2	17,300
LYONDELL CHEMICAL COMPANY	COM	552078107	94	6,900	SH	DEFINED	1	6,900
MAC GRAY CORP	COM	554153106	891	97,000	SH	DEFINED	2	97,000

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MACK CA RLTY CORP	COM	554489104	235	8,000	SH	DEFINED	2	8,000
MACROMEDIA INC	COM	556100105	2,315	51,100	SH	DEFINED	2	51,100
Madeco SA-ADR	COM	556304103	36	4,000	SH	DEFINED	1	4,000
MAGELLAN HEALTH SVCS INC	COM	559079108	36	8,700	SH	DEFINED	2	8,700
MAGNA INTL. 4.875% 2/15/05	CVT	559222AF1	300	3,000	SH	DEFINED	1	3,000
MAGNETEK INC	COM	559424106	84	10,000	SH	DEFINED	2	10,000
MAGNETEK INC	COM	559424106	18	2,200	SH	DEFINED	1	2,200
MAHANAGAR TELE NIGAM-GDR	COM	559778204	429	51,500	SH	DEFINED	1	51,500
MAHANAGAR TELEP NI	COM	559778204	21	2,000	SH	DEFINED	2	2,000
MALLINCKRODT GROUP INC	COM	561232109	75	2,800	SH	DEFINED	1	2,800
MALLINCKRODT INC NEW	COM	561232109	29	1,100	SH	DEFINED	2	1,100
MANNESMANN AG	COM	546095902	1,092	8,540	SH	DEFINED	2	8,540
MANPOWER INC	COM	56418H100	164	7,000	SH	DEFINED	1	7,000
MANPOWER INC WIS	COM	56418H100	281	12,000	SH	DEFINED	2	12,000
MANUFACTURED HOME CMNTYS INC	COM	564682102	401	16,700	SH	DEFINED	2	16,700
MANUFACTURED HOME COMMUNITIES	COM	564682102	4,320	180,000	SH	DEFINED	1	180,000
MARINE DRILLING COS INC	COM	568240204	385	35,000	SH	DEFINED	2	35,000

MARK IV INDS INC	COM	570387100	179	13,700	SH	DEFINED	2	13,700
MARK IV INDS INC	COM	570387100	60	4,600	SH	DEFINED	1	4,600
MARKETWATCH COM INC	COM	570619106	37	500	SH	DEFINED	2	500
MARRIOTT INTERNATIONAL-CL A	COM	571903202	2,538	75,476	SH	DEFINED	1	75,476
MARRIOTT INTL INC NEW	COM	571903202	1,150	34,200	SH	DEFINED	2	34,200
MARSH & MC LENNAN	COM	571748102	16,543	222,800	SH	DEFINED	1	222,800
MARSH + MCLENNAN COS INC	COM	571748102	163	2,200	SH	DEFINED	2	2,200
MARSHALL & ILSLY CORP	COM	571834100	493	8,900	SH	DEFINED	1	8,900
MARTIN MARIETTA MATERIALS INC	COM	573284106	228	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	2,011	71,200	SH	DEFINED	2	71,200
MASCO CORP	COM	574599106	345	12,200	SH	DEFINED	1	12,200
Masisa SA-ADR	COM	574799102	183	23,600	SH	DEFINED	1	23,600
MATAV RT-SPONSORED ADR	COM	559776109	256	9,625	SH	DEFINED	1	9,625
MATTEL INC	COM	577081102	2,128	85,513	SH	DEFINED	2	85,513
MATTEL INC.	COM	577081102	258	10,350	SH	DEFINED	1	10,350
MAXIM INTEGRATED PRODS	COM	57772K101	650	12,000	SH	DEFINED	1	12,000
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,341	24,800	SH	DEFINED	2	24,800
MAXXAM INC	COM	577913106	40	800	SH	DEFINED	1	800
MAXXIM MED INC	COM	57777G105	68	3,600	SH	DEFINED	2	3,600
MAY DEPARTMENT STORES	COM	577778103	974	24,900	SH	DEFINED	1	24,900
MAY DEPT STORES CO	COM	577778103	5,119	130,848	SH	DEFINED	2	130,848
MAYTAG CO.	COM	578592107	217	3,600	SH	DEFINED	1	3,600
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	191	3,300	SH	DEFINED	1	3,300
MBNA CORP	COM	55262L100	511	21,400	SH	DEFINED	2	21,400
MBNA CORP	COM	55262L100	658	27,540	SH	DEFINED	1	27,540
MC DONALDS CORP.	COM	580135101	13,938	307,600	SH	DEFINED	1	307,600
McCORMICK & CO.	COM	579780206	197	6,800	SH	DEFINED	1	6,800
MCDERMOTT INTERNATIONAL	COM	580037109	51	2,000	SH	DEFINED	1	2,000
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	1,591	29,200	SH	DEFINED	1	29,200
MCI WORLDCOM	COM	552688106	36,956	417,420	SH	DEFINED	2	417,420
MCI WORLDCOM INC	COM	552688106	3,985	45,000	SH	DEFINED	2	45,000
MCI WORLDCOM INC	COM	552688106	16,424	185,449	SH	DEFINED	1	185,449

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MCKESSON HBOC INC	COM	58155Q103	6,322	95,790	SH	DEFINED	2	95,790
MCKESSON HBOC INC	COM	58155Q103	644	9,762	SH	DEFINED	1	9,762
MCN ENERGY GROUP INC.	COM	55267J100	116	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	120	3,900	SH	DEFINED	1	3,900
MEDIA GEN INC	COM	584404107	112	2,400	SH	DEFINED	1	2,400
MEDIAONE GROUP INC	COM	58440J104	9,366	147,500	SH	DEFINED	2	147,500
MEDIAONE GROUP INC	COM	58440J104	1,370	21,600	SH	DEFINED	1	21,600
MEDIAONE GROUP INC 6.25% PFD	CVT	58440J401	6,206	75,000	SH	DEFINED	1	75,000
MEDICIS PHARMACEUTICAL CORP	COM	584690309	300	10,000	SH	DEFINED	2	10,000
MEDIMMUNE INC	COM	584699102	6,804	114,950	SH	DEFINED	2	114,950
MEDIMMUNE INC	COM	584699102	10,672	180,303	SH	DEFINED	1	180,303
MEDIOLANUM	COM	553519901	1,989	74,680	SH	DEFINED	2	74,680
MEDQUIST INC	COM	584949101	300	10,000	SH	DEFINED	2	10,000
MEDTRONIC INC	COM	585055106	1,830	25,500	SH	DEFINED	2	25,500
MEDTRONIC INC.	COM	585055106	1,538	21,400	SH	DEFINED	1	21,400
MELLON BANK CORP	COM	585509102	732	10,400	SH	DEFINED	1	10,400
MELLON BK CORP	COM	585509102	5,982	85,000	SH	DEFINED	2	85,000
MENTOR GRAPHICS	COM	587200106	76	5,600	SH	DEFINED	1	5,600
MERCANTILE BANCORPORAT	COM	587342106	238	5,000	SH	DEFINED	1	5,000
MERCANTILE BANCORPORATION INC	COM	587342106	2,294	48,300	SH	DEFINED	2	48,300
MERCANTILE BANKSHARES CORP	COM	587405101	734	20,100	SH	DEFINED	2	20,100
MERCANTILE BANKSHARES CORP	COM	587405101	916	24,750	SH	DEFINED	1	24,750
MERCK & CO INC	COM	589331107	17,311	215,900	SH	DEFINED	2	215,900
MERCK & CO.	COM	589331107	27,630	344,840	SH	DEFINED	1	344,840
MEREDITH CORP	COM	589433101	57	1,800	SH	DEFINED	1	1,800
MERITOR AUTOMOTIVE INC	COM	59000G100	88	5,699	SH	DEFINED	1	5,699
MERRILL LYNCH & CO.	COM	590188108	1,168	13,200	SH	DEFINED	1	13,200
MERRILL LYNCH + CO INC	COM	590188108	7,597	85,900	SH	DEFINED	2	85,900
MESABA HLDGS INC	COM	59066B102	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
METRO AG	COM	504141904	382	6,100	SH	DEFINED	2	6,100
METROCALL	COM	591647102	121	40,000	SH	SOLE		40,000
METTLER-TOLEDO INTERNATIONAL	COM	592688105	14,569	588,631	SH	DEFINED	1	588,631
METZLER GROUP INC	COM	592903108	622	19,900	SH	DEFINED	2	19,900
MEYER FRED INC DEL	COM	592907109	330	5,600	SH	DEFINED	1	5,600
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	158	4,500	SH	DEFINED	1	4,500
MGIC INVT CORP WIS	COM	552848103	214	6,100	SH	DEFINED	2	6,100
MGM GRAND INC	COM	552953101	842	25,035	SH	DEFINED	2	25,035
MIAMI CRUISELINE SERVICES HOLD I CX B	COM	593993108	1,604	3,333	SH	DEFINED	1	3,333
MICRO WHSE INC	COM	59501B105	48	3,000	SH	DEFINED	1	3,000
MICROCHIP TECHNOLOGY INCORPORATED	COM	595017104	159	4,600	SH	DEFINED	1	4,600
MICROMUSE INC	COM	595094103	4,393	95,500	SH	DEFINED	2	95,500
MICRON TECHNOLOGY INC	COM	595112103	241	5,000	SH	DEFINED	2	5,000
MICRON TECHNOLOGY INC	COM	595112103	361	7,500	SH	DEFINED	1	7,500
MICROSOFT	COM	594918104	63,548	709,040	SH	DEFINED	1	709,040
MICROSOFT CORP	COM	594918104	61,538	686,882	SH	DEFINED	2	686,882
MIDAMERICAN ENERGY HOLDINGS CO	COM	59562V107	143	5,100	SH	DEFINED	1	5,100
MIDWEST EXPRESS HLDGS INC	COM	597911106	97	3,300	SH	DEFINED	2	3,300
MILACRON INC	COM	598709103	33	2,100	SH	DEFINED	2	2,100

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MILACRON INC	COM	598709103	19	1,200	SH	DEFINED	1	1,200
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	133	7,300	SH	DEFINED	1	7,300
MILLER HERMAN INC	COM	600544100	471	26,100	SH	DEFINED	2	26,100
MILLIPORE CORP	COM	601073109	39	1,600	SH	DEFINED	1	1,600
MILLS COPORATION	COM	601148109	2,691	150,000	SH	DEFINED	1	150,000
MINAS BUENAVENTURA-SPON ADR	COM	204448104	66	5,000	SH	DEFINED	1	5,000
MINDSPRING ENTERPRISES INC	COM	602683104	568	6,600	SH	DEFINED	2	6,600
MINERALS TECHNOLOGIES INC	COM	603158106	912	19,000	SH	DEFINED	2	19,000
MINERALS TECHNOLOGIES INC	COM	603158106	96	2,000	SH	DEFINED	1	2,000
MINNESOTA MINING & MFG.	COM	604059105	1,104	15,600	SH	DEFINED	1	15,600
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	744	35,000	SH	DEFINED	2	35,000
MIRAGE RESORTS INC	COM	60462E104	128	6,000	SH	DEFINED	1	6,000
MITCHELL ENERGY + DEV CORP	COM	606592301	225	18,000	SH	DEFINED	2	18,000
MKS INSTRS INC	COM	55306N104	401	30,000	SH	DEFINED	2	30,000
MOBIL CORP	COM	607059102	10,650	121,025	SH	DEFINED	2	121,025
MOBIL CORP.	COM	607059102	3,485	39,600	SH	DEFINED	1	39,600
MODINE MFG CO	COM	607828100	70	2,500	SH	DEFINED	1	2,500
MODIS PROFESSIONAL SERVICES	COM	607830106	92	10,200	SH	DEFINED	1	10,200
MOHAWK INDS INC	COM	608190104	1,680	56,000	SH	DEFINED	2	56,000
MOL MAGYAR OLAJ-ES GZ-SP GDR	COM	608464202	158	7,375	SH	DEFINED	1	7,375
MOLEX INC	COM	608554200	839	32,500	SH	DEFINED	2	32,500
MOLEX INC	COM	608554101	492	16,737	SH	DEFINED	2	16,737
MOLEX INC	COM	608554101	402	13,686	SH	DEFINED	1	13,686
MONSANTO COMPANY	COM	611662107	1,282	27,900	SH	DEFINED	1	27,900
MONSANTO COMPANY 6.50% PFD	CVT	611662305	2,232	48,000	SH	DEFINED	1	48,000
MONTANA POWER CO	COM	612085100	353	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	34	3,400	SH	DEFINED	1	3,400
MORGAN J P + CO INC	COM	616880100	5,737	46,497	SH	DEFINED	2	46,497
MORGAN J.P.	COM	616880100	876	7,100	SH	DEFINED	1	7,100
MORGAN STANLEY ASIA PAC FD INC	COM	61744U106	656	82,000	SH	DEFINED	2	82,000
MORGAN STANLEY DEAN WITTER	COM	617446448	19,139	191,510	SH	DEFINED	2	191,510
MORGAN STANLEY DEAN WITTER & CO	COM	617446448	2,143	21,440	SH	DEFINED	1	21,440
MORTON INTERNATIONAL INC.	COM	619335102	187	5,100	SH	DEFINED	1	5,100
MOTOROLA INC	COM	620076109	8,440	115,225	SH	DEFINED	2	115,225
MOTOROLA INC	COM	620076109	1,626	22,200	SH	DEFINED	1	22,200
MOVADO GROUP INC	COM	624580106	1,304	52,200	SH	DEFINED	2	52,200
MSC INDL DIRECT INC	COM	553530106	751	44,200	SH	DEFINED	2	44,200
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	266	6,400	SH	DEFINED	2	6,400
MURPHY OIL CORP	COM	626717102	162	3,900	SH	DEFINED	1	3,900
MYLAN LABORATORIES	COM	628530107	324	11,800	SH	DEFINED	1	11,800
NABISCO HDGS CORP	COM	629526104	1,135	27,300	SH	DEFINED	2	27,300
NABORS INDS INC	COM	629568106	158	8,700	SH	DEFINED	1	8,700
NAC RE CORP	COM	628907107	413	7,700	SH	DEFINED	2	7,700
NACCO INDUSTRIES -CL A	COM	629579103	22	300	SH	DEFINED	1	300
NALCO CHEM CO	COM	629853102	5,814	218,868	SH	DEFINED	2	218,868

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NALCO CHEMICAL CO	COM	629853102	64	2,400	SH	DEFINED	1	2,400
NALE LABORATORIES WARRANTS	COM	629857111	400	26,000	SH	DEFINED	1	26,000
NANOGEN INC	COM	630075109	185	20,000	SH	DEFINED	2	20,000
NANOGEN INC	COM	630075109	4,813	500,000	SH	DEFINED	1	500,000
NATIONAL AUSTRALIA BK 7.875% PFD	CVT	632525309	3,914	125,000	SH	DEFINED	1	125,000
NATIONAL BANK OF GREECE GDR'S	COM	633643200	286	21,200	SH	DEFINED	1	21,200
NATIONAL CITY CORP	COM	635405103	976	14,700	SH	DEFINED	2	14,700
NATIONAL CITY CORP	COM	635405103	810	12,200	SH	DEFINED	1	12,200
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 FUEL GAS CO N	COM	636180101	130	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 SEMICONDUCTOR	COM	637640103	51	5,500	SH	DEFINED	1	5,500
NATIONAL SERVICE INDS INC	COM	637657107	44	1,300	SH	DEFINED	1	1,300
NATIONAL SVC INDS INC	COM	637657107	4,579	134,438	SH	DEFINED	2	134,438
NATSTEEL ELECTRONI	COM	607375904	115	42,000	SH	DEFINED	2	42,000
NAUTICA ENTERPRISES INC	COM	639089101	101	8,900	SH	DEFINED	2	8,900
NAVISTAR INTERNATIONAL	COM	63934E108	100	2,500	SH	DEFINED	1	2,500
NCH CORP.	COM	628850109	29	600	SH	DEFINED	1	600
NCR CORPORATION	COM	62886E108	440	8,800	SH	DEFINED	1	8,800
NEC CORP	COM	664040003	353	29,300	SH	DEFINED	2	29,300

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 DEL	COM	64121Q102	3,976	37,600	SH	DEFINED	2	37,600
NETWORKS ASSOCIATES INC	COM	640938106	347	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	104	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	140	4,100	SH	DEFINED	1	4,100
NEW ENGLAND ELEC SYS	COM	644001109	272	5,600	SH	DEFINED	1	5,600
NEW JERSEY RES CORP	COM	646025106	64	1,800	SH	DEFINED	2	1,800
NEW YORK TIMES	COM	650111107	211	7,400	SH	DEFINED	1	7,400
NEW YORK TIMES CO	COM	650111107	46	1,600	SH	DEFINED	2	1,600
NEW ZEALAND TEL 5.75% 4/1/03	CVT	07785GAB6	423	4,000	SH	DEFINED	1	4,000
NEWCOURT CR GROUP INC	COM	650905102	280	10,350	SH	DEFINED	2	10,350
NEWELL FINANCIAL TRUST 5.25% PFD	CVT	651195208	4,420	80,000	SH	DEFINED	1	80,000
NEWELL RUBBERMAID INC	COM	651229106	5,742	120,874	SH	DEFINED	2	120,874
NEWELL RUBBERMAID INC	COM	651229106	654	13,772	SH	DEFINED	1	13,772
NEWFIELD EXPL CO	COM	651290108	317	14,000	SH	DEFINED	2	14,000
NEWMONT MINING CORP	COM	651639106	100	5,733	SH	DEFINED	1	5,733
NEWPORT NEWS SHIPBUILDING	COM	652228107	79	2,500	SH	DEFINED	1	2,500
NEWS CORP LTD	COM	652487802	1,185	43,100	SH	DEFINED	2	43,100
NEWS CORPORATION	COM	662075902	56	8,162	SH	DEFINED	2	8,162
NEWS CORPORATION	COM	688692003	101	13,685	SH	DEFINED	2	13,685
NEXTEL COMMUNICATIONS	COM	65332V103	363	9,900	SH	DEFINED	1	9,900
NEXTELINK 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	81	6,000	SH	DEFINED	1	6,000
NICOR INC	COM	654086107	65	1,800	SH	DEFINED	1	1,800

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NIELSEN MEDIA RESH INC	COM	653929307	788	31,933	SH	DEFINED	2	31,933
NIKE INC CL B	COM	654106103	531	9,200	SH	DEFINED	2	9,200
NIKE INC.	COM	654106103	623	10,800	SH	DEFINED	1	10,800
NINE WEST GROUP INC	COM	65440D102	77	3,100	SH	DEFINED	1	3,100
NIPPON TEL+TEL CP	COM	664137007	774	79	SH	DEFINED	2	79
NIPSCO INDS 7.75% PFD	CVT	629140302	1,515	30,000	SH	DEFINED	1	30,000
NIPSCO INDS INC	COM	629140104	292	10,800	SH	DEFINED	1	10,800
NOBLE AFFILIATES INC	COM	654894104	136	4,700	SH	DEFINED	1	4,700
NOBLE DRILLING CORP	COM	655042109	55	3,200	SH	DEFINED	2	3,200
NOBLE DRILLING CORP	COM	655042109	196	11,300	SH	DEFINED	1	11,300
NOKIA CORP	COM	654902204	7,606	51,075	SH	DEFINED	2	51,075
NOMURA SECURITIES	COM	664310000	199	19,000	SH	DEFINED	2	19,000
NORDSON CORP	COM	655663102	279	5,000	SH	DEFINED	2	5,000
NORDSON CORP	COM	655663102	89	1,600	SH	DEFINED	1	1,600
NORDSTROM INC.	COM	655664100	237	5,800	SH	DEFINED	1	5,800
NORFOLK AND SOUTHERN	COM	655844108	367	13,900	SH	DEFINED	1	13,900
NORFOLK SOUTHN CORP	COM	655844108	4,225	160,188	SH	DEFINED	2	160,188
NORTH FORK BANCORPORATION	COM	659424105	275	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	154	11,100	SH	DEFINED	1	11,100
NORTHERN STATES POWER - MN	COM	665772109	121	5,200	SH	DEFINED	1	5,200
NORTHERN TELECOM LTD	COM	665815106	1,777	28,600	SH	DEFINED	2	28,600
NORTHERN TELECOM LTD	COM	665815957	430	6,900	SH	DEFINED	2	6,900
NORTHERN TELECOM LTD	COM	665815106	23,494	378,180	SH	DEFINED	1	378,180
NORTHERN TR CORP	COM	665859104	364	4,100	SH	DEFINED	1	4,100
NORTHROP GRUMMAN CORP	COM	666807102	54	900	SH	DEFINED	2	900
NORTHROP GRUMMAN CORP	COM	666807102	120	2,000	SH	DEFINED	1	2,000
NORTHWAY FINANCIAL INC.	COM	667270102	1,362	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	424	19,400	SH	DEFINED	1	19,400
NOVA CORP GA	COM	669784100	457	17,400	SH	DEFINED	2	17,400
NOVA CORP/GEORGIA	COM	669784100	152	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	340	13,500	SH	DEFINED	1	13,500
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
NTT MOBILE COMMUNI	COM	612927905	543	11	SH	DEFINED	2	11
NUCOR CORP	COM	670346105	154	3,500	SH	DEFINED	1	3,500
NUI CORP	COM	629430109	125	5,800	SH	DEFINED	2	5,800
O/SEAS CHINESE BK	COM	666369004	247	36,400	SH	DEFINED	2	36,400
OAK INDS INC	COM	671400505	149	4,700	SH	DEFINED	2	4,700
OAKLEY INC	COM	673662102	2,945	424,500	SH	DEFINED	2	424,500
OCCIDENTAL PETROLEUM	COM	674599105	229	12,700	SH	DEFINED	1	12,700
OCEAN ENERGY CORPORATION	COM	67481E106	94	13,800	SH	DEFINED	1	13,800
OCEAN ENERGY INC TEX	COM	67481E106	88	12,900	SH	DEFINED	2	12,900
OEA	COM	670826106	15	1,800	SH	DEFINED	1	1,800
OFFICE DEPOT INC	COM	676220106	2,544	78,855	SH	DEFINED	2	78,855
OFFICE DEPOT INCORPORATED	COM	676220106	842	22,500	SH	DEFINED	1	22,500
OFFICEMAX INC	COM	67622M108	92	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	94	3,900	SH	DEFINED	1	3,900
OGE ENERGY CORP.	COM	670837103	158	7,000	SH	DEFINED	1	7,000
OHIO CAS CORP	COM	677240103	78	2,000	SH	DEFINED	2	2,000

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OIL CO LUKOIL	COM	677862104	3	120	SH	DEFINED	2	120
OLD KENT FINANCIAL CORP	COM	679833103	410	9,700	SH	DEFINED	1	9,700
OLD REPUBLIC								
INTERNATIONAL GROUP	COM	680223104	228	12,500	SH	DEFINED	1	12,500
OLIN CORP	COM	680665205	42	4,200	SH	DEFINED	1	4,200
OLSTEN CORP.	COM	681385100	41	6,600	SH	DEFINED	1	6,600
OMNICARE INC	COM	681904108	170	8,900	SH	DEFINED	2	8,900
OMNICARE INC	COM	681904108	147	7,700	SH	DEFINED	1	7,700
OMNICOM GROUP	COM	681919106	1,119	14,000	SH	DEFINED	2	14,000
OMNICOM GROUP INC	COM	681919106	472	5,900	SH	DEFINED	1	5,900
OMNIPONT 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	20	800	SH	DEFINED	1	800
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	1,457	55,251	SH	DEFINED	1	55,251
ORBITAL IMAGING CORP WARRANT	COM	68556F119	200	5,000	SH	DEFINED	1	5,000
ORBOTECH LTD	COM	M75253100	399	8,100	SH	DEFINED	2	8,100
OREGON STL MLS INC	COM	686079104	21	2,000	SH	DEFINED	1	2,000
ORION CAP CORP	COM	686268103	247	7,900	SH	DEFINED	2	7,900
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
OTE (HELLENIC TLMC)	COM	505160903	114	4,700	SH	DEFINED	2	4,700
OUTBACK STEAKHOUSE INC	COM	689899102	3,443	105,300	SH	DEFINED	2	105,300
OUTBACK STEAKHOUSE INC	COM	689899102	201	6,150	SH	DEFINED	1	6,150
OUTDOOR SYS INC	COM	690057104	3,254	108,480	SH	DEFINED	2	108,480
OVERSEAS SHIPHOLDING	COM	690368105	36	3,100	SH	DEFINED	1	3,100
OWENS CORNING	COM	69073F103	60	1,900	SH	DEFINED	1	1,900
OWENS ILL INC	COM	690768403	575	23,000	SH	DEFINED	2	23,000
OWENS-ILLINOIS INC	COM	690768403	135	5,400	SH	DEFINED	1	5,400
OXFORD HEALTH PLANS	COM	691471106	116	7,400	SH	DEFINED	1	7,400
P G & E CORPORATION	COM	69331C108	7,567	243,600	SH	DEFINED	1	243,600
P P & L RESOURCES INC	COM	693499105	139	5,600	SH	DEFINED	1	5,600
PACCAR INC	COM	693718108	103	2,500	SH	DEFINED	1	2,500
PACIFIC CENTURY FINL	COM	694058108	138	6,600	SH	DEFINED	1	6,600
PACIFIC GULF PPTYS INC	COM	694396102	63	3,500	SH	DEFINED	2	3,500
PACIFICARE HEALTH								
SYSTEMS-CLASS B	COM	695112201	232	3,404	SH	DEFINED	1	3,404
PACIFICORP	COM	695114108	191	11,100	SH	DEFINED	1	11,100
PAINE WEBBER GROUP INC	COM	695629105	3,190	80,000	SH	DEFINED	2	80,000
PAINE WEBBER GROUP INC	COM	695629105	522	13,100	SH	DEFINED	1	13,100
PALL CORP	COM	696429307	222	13,400	SH	DEFINED	2	13,400
PALL CORP	COM	696429307	75	4,500	SH	DEFINED	1	4,500
PAPA JOHNS INTL INC	COM	698813102	434	9,900	SH	DEFINED	2	9,900
PAPA JOHN'S INTL INC	COM	698813102	115	2,600	SH	DEFINED	1	2,600
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,335	67,600	SH	DEFINED	2	67,600
PARAMETRIC TECHNOLOGY CORP	COM	699173100	188	9,500	SH	DEFINED	1	9,500
PARKER DRILLING CO.	COM	701081101	24	6,600	SH	DEFINED	1	6,600
PARKER HANNIFAN	COM	701094104	140	4,100	SH	DEFINED	1	4,100
PARKWAY PPTYS INC	COM	70159Q104	282	10,000	SH	DEFINED	2	10,000
PARTNERRE LTD	COM	G6852T105	45	1,100	SH	DEFINED	2	1,100
PATRIOT AMERICAN HOSPITALITY	COM	703352203	2,315	451,748	SH	DEFINED	1	451,748
PAYCHEX INC	COM	704326107	1,921	40,500	SH	DEFINED	2	40,500
PAYCHEX INC	COM	704326107	285	6,000	SH	DEFINED	1	6,000
PAYLESS SHOESOURCE INC	COM	704379106	632	13,600	SH	DEFINED	2	13,600

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PAYLESS SHOESOURCE INC.	COM	704379106	163	3,500	SH	DEFINED	1	3,500
PECO ENERGY CO	COM	693304107	5,550	120,000	SH	DEFINED	2	120,000
PECO ENERGY CO	COM	693304107	338	7,300	SH	DEFINED	1	7,300
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	111	3,300	SH	DEFINED	1	3,300
PENZOIL-QUAKER STATE CO	COM	709323109	87	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	39	1,200	SH	DEFINED	1	1,200
PEOPLES HERITAGE FINL GROUP	COM	711147108	1,101	61,400	SH	DEFINED	2	61,400
PEOPLESOFT INC	COM	712713106	123	8,400	SH	DEFINED	1	8,400
PEP BOYS MANNY MOE & JAC	COM	713278109	37	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	19,033	485,700	SH	DEFINED	1	485,700
Pepsi-Gemex S.A.- Spons GDR	COM	713435105	930	102,600	SH	DEFINED	1	102,600
PERKIN-ELMER	COM	714041100	175	1,800	SH	DEFINED	1	1,800
PERRIGO CO	COM	714290103	433	59,700	SH	DEFINED	2	59,700
PERRIGO CO	COM	714290103	48	6,600	SH	DEFINED	1	6,600
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
PFF BANCORP INC	COM	69331W104	175	10,000	SH	DEFINED	2	10,000
PFIZER	COM	717081103	30,990	223,350	SH	DEFINED	1	223,350
PFIZER INC	COM	717081103	29,921	215,650	SH	DEFINED	2	215,650
PG+E CORP	COM	69331C108	311	10,000	SH	DEFINED	2	10,000
PHARMACIA & UPJOHN INC	COM	716941109	1,697	27,200	SH	DEFINED	1	27,200
PHARMACIA + UPJOHN INC	COM	716941109	4,965	79,600	SH	DEFINED	2	79,600
PHELPS DODGE CORP.	COM	717265102	11,517	233,850	SH	DEFINED	1	233,850
PHILADELPHIA CONS HLDG 7% PFD	CVT	717528301	2,359	250,000	SH	DEFINED	1	250,000

PHILADELPHIA CONSOLIDATED								
HLDG CO	COM	717528103	1,898	81,232	SH	DEFINED	1	81,232
PHILIP MORRIS	COM	718154107	23,136	657,500	SH	DEFINED	1	657,500
PHILIP MORRIS COS INC	COM	718154107	14,368	408,313	SH	DEFINED	2	408,313
PHILLIPS PETROLEUM	COM	718507106	449	9,500	SH	DEFINED	1	9,500
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	247	6,800	SH	DEFINED	2	6,800
PINNACLE WEST CAP CORP	COM	723484101	273	7,500	SH	DEFINED	1	7,500
PIONEER HI BRD INTNL INC	COM	723686101	335	8,900	SH	DEFINED	1	8,900
PIONEER NATURAL RESOURCES CO	COM	723787107	71	9,200	SH	DEFINED	1	9,200
PITNEY BOWES	COM	724479100	663	10,400	SH	DEFINED	1	10,400
PITTSSTON BRINKS GROUP	COM	725701106	251	10,700	SH	DEFINED	2	10,700
PITTSSTON BRINK'S GROUP	COM	725701106	82	3,500	SH	DEFINED	1	3,500
PITTSSTON CO	COM	725701882	61	8,800	SH	DEFINED	2	8,800
PITTSWAY CORP DEL	COM	725790208	792	29,900	SH	DEFINED	2	29,900
PIXAR	COM	725811103	310	8,000	SH	DEFINED	2	8,000
PLACER DOME INC	COM	725906101	103	9,200	SH	DEFINED	1	9,200
PLATINUM SOFTWARE CORP	COM	72764R105	189	25,625	SH	DEFINED	1	25,625
PLATINUM TECHNOLOGY INTL INC	COM	72764T101	213	8,400	SH	DEFINED	2	8,400
PLATINUM TECHNOLOGY INT'L INC.	COM	72764T101	179	7,000	SH	DEFINED	1	7,000
PLEXUS CORP	COM	729132100	141	5,000	SH	DEFINED	2	5,000
PMC SIERRA INC	COM	69344F106	363	5,100	SH	DEFINED	2	5,100
PMI GROUP INC	COM	69344M101	148	3,200	SH	DEFINED	1	3,200
PNC FINANCIAL CORP	COM	693475105	689	12,400	SH	DEFINED	1	12,400

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POE AND BROWN INC	COM	730444106	3,954	119,150	SH	DEFINED	1	119,150
POLARIS INDS INC	COM	731068102	178	5,600	SH	DEFINED	2	5,600
POLAROID CORP	COM	731095105	34	1,700	SH	DEFINED	1	1,700
POLICY MANAGEMENT SYSTEMS	COM	731108106	98	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 PROPERTIES INC	COM	737464107	3,661	101,000	SH	DEFINED	1	101,000
POTLATCH CORP	COM	737628107	367	10,800	SH	DEFINED	2	10,800
POTLATCH CORP	COM	737628107	34	1,000	SH	DEFINED	1	1,000
POTOMAC ELEC PWR CO	COM	737679100	239	10,300	SH	DEFINED	1	10,300
POWER INTERGATIONS INC	COM	739276103	22	678	SH	DEFINED	1	678
PPG INDUSTRIES INC	COM	693506107	364	7,100	SH	DEFINED	1	7,100
PPT VISION INC	COM	693519100	125	26,000	SH	DEFINED	2	26,000
PRAXAIR INC	COM	74005P104	902	25,000	SH	DEFINED	2	25,000
PRAXAIR INC	COM	74005P104	7,162	198,600	SH	DEFINED	1	198,600
PRECISION CASTPARTS CORP	COM	740189105	153	3,800	SH	DEFINED	2	3,800
PRECISION CASTPARTS CORP	COM	740189105	81	2,000	SH	DEFINED	1	2,000
PREMARK INTERNATIONAL, INC.	COM	740459102	168	5,100	SH	DEFINED	1	5,100
PREMIER PKS INC	COM	740540208	2,395	64,300	SH	DEFINED	2	64,300
PRESIDENTIAL LIFE CORP	COM	740884101	81	4,500	SH	DEFINED	2	4,500
PRICE T ROWE & ASSOCIA	COM	741477103	375	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	31,565	322,300	SH	DEFINED	1	322,300
PROFESSIONAL DETAILING INC	COM	74312N107	524	20,000	SH	DEFINED	2	20,000
PROGRESSIVE CORP OHIO	COM	743315103	2,597	18,100	SH	DEFINED	2	18,100
PROGRESSIVE CORP.	COM	743315103	402	2,800	SH	DEFINED	1	2,800
PROMUS HOTEL CORP	COM	74342P106	253	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	238	38,000	SH	DEFINED	2	38,000
PROTECTIVE LIFE 6.5% PFD	CVT	743674202	3,552	57,000	SH	DEFINED	1	57,000
PROTECTIVE LIFE CORP	COM	743674103	1,011	26,700	SH	DEFINED	2	26,700
PROTECTIVE LIFE CORP.	COM	743674103	2,625	69,300	SH	DEFINED	1	69,300
PROVIDENT COMPANIES INC	COM	743862104	173	5,000	SH	DEFINED	1	5,000
PROVIDENT COS INC	COM	743862104	17	500	SH	DEFINED	2	500
PROVIDENT FINANCIAL GROUP	COM	743866105	142	3,700	SH	DEFINED	1	3,700
PROVIDIAN FINANCIAL CORP	COM	74406A102	633	5,750	SH	DEFINED	1	5,750
PROVIDIAN FINL CORP	COM	74406A102	7,194	65,400	SH	DEFINED	2	65,400
PSS WORLD MEDICAL INC	COM	69366A100	52	5,900	SH	DEFINED	1	5,900
PUBLIC SERVICE ENTERPRISE GP	COM	744573106	344	9,000	SH	DEFINED	1	9,000
PUBLIC STORAGE INC	COM	74460D109	153	6,100	SH	DEFINED	2	6,100
PUBLIC SVC CO N MEX	COM	744499104	61	3,600	SH	DEFINED	1	3,600
PUBLIC SVC CO NM	COM	744499104	78	4,600	SH	DEFINED	2	4,600
PUGET SOUND PWR & LT C	COM	745332106	166	7,200	SH	DEFINED	1	7,200
PULITZER INC	COM	745769109	81	2,000	SH	DEFINED	2	2,000
PULTE CORP	COM	745867101	35	1,700	SH	DEFINED	1	1,700
QRS CORP	COM	74726X105	1,058	17,000	SH	DEFINED	2	17,000
QUAKER OATS	COM	747402105	305	4,900	SH	DEFINED	1	4,900
QUALCOMM 5.75% PFD	CVT	74752R204	4,531	50,000	SH	DEFINED	1	50,000
QUALCOMM INC	COM	747525103	1,031	8,300	SH	DEFINED	2	8,300
QUALCOMM INC	COM	747525103	721	5,800	SH	DEFINED	1	5,800
QUANTUM 7% 8/1/04	CVT	747906A9	271	3,000	SH	DEFINED	1	3,000
QUANTUM CORP	COM	747906105	692	38,500	SH	DEFINED	2	38,500

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QUANTUM CORP.	COM	747906105	277	15,400	SH	DEFINED	1	15,400
QUESTAR CORP	COM	748356102	583	34,400	SH	DEFINED	1	34,400
Quintiles Transnational Corp	COM	748767100	238	6,300	SH	DEFINED	1	6,300
QUORUM HEALTH GROUP INC	COM	749084109	36	3,600	SH	DEFINED	2	3,600
QUORUM HEALTH GROUP INC	COM	749084109	61	6,100	SH	DEFINED	1	6,100
QWEST COMMUNICATIONS INTL INC	COM	749121109	4,060	56,324	SH	DEFINED	2	56,324
R.P.M. INC OHIO	COM	749685103	362	27,200	SH	DEFINED	2	27,200
RALCORP HLDGS INC NEW	COM	751028101	251	13,200	SH	DEFINED	2	13,200
RALSTON PURINA CO	COM	751277401	1,106	29,700	SH	DEFINED	2	29,700
RALSTON PURINA GROUP	COM	751277302	310	11,600	SH	DEFINED	1	11,600
RANGER OIL LTD	COM	752805101	46	11,500	SH	DEFINED	1	11,500
RAO GAZPROM	COM	753317205	11	1,080	SH	DEFINED	2	1,080
RATIONAL SOFTWARE CORP	COM	754099202	681	25,700	SH	DEFINED	2	25,700
RATIONAL SOFTWARE CORP	COM	754099202	201	7,500	SH	DEFINED	1	7,500
RAYCHEM CORP.	COM	754603108	77	3,400	SH	DEFINED	1	3,400
RAYMOND JAMES FINANCIAL INC	COM	754730109	1,325	67,100	SH	DEFINED	2	67,100
RAYONIER INC	COM	754907103	100	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	733	12,500	SH	DEFINED	1	12,500
RCM TECHNOLOGIES INC	COM	749360400	1,691	153,700	SH	DEFINED	2	153,700
READERS DIGEST \$1.93 PFD	CVT	755271202	6,044	190,000	SH	DEFINED	1	190,000
READERS DIGEST ASSN- CLASS A	COM	755267101	679	21,600	SH	DEFINED	1	21,600
REAL NETWORKS INC	COM	75605L104	2,969	24,300	SH	DEFINED	2	24,300
RECKSON ASSOCS RLTY CORP	COM	75621K106	80	3,900	SH	DEFINED	2	3,900
REEBOK INTL LTD	COM	758110100	416	26,200	SH	DEFINED	2	26,200
REEBOK INTL LTD	COM	758110100	40	2,500	SH	DEFINED	1	2,500
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
REGIONS FINL CORP	COM	758940100	274	7,900	SH	DEFINED	1	7,900
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	291	11,177	SH	DEFINED	1	11,177
RELIASTAR FINANCIAL CORP	COM	75952U103	324	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	G7496G103	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	208	4,500	SH	DEFINED	1	4,500
RESTORATION HARDWARE INC DEL	COM	760981100	357	16,300	SH	DEFINED	2	16,300
REYNOLDS & REYNOLDS	COM	761695105	133	7,000	SH	DEFINED	1	7,000
REYNOLDS & REYNOLDS CO	COM	761695105	201	10,600	SH	DEFINED	2	10,600
REYNOLDS METALS	COM	761763101	101	2,100	SH	DEFINED	1	2,100
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	1,050	42,000	SH	DEFINED	2	42,000
RITE AID CORP	COM	767754104	230	9,200	SH	DEFINED	1	9,200
RITE AID CORP 5.25% 9/15/02	CVT	767754AK0	511	5,000	SH	DEFINED	1	5,000
RIVERVIEW BANCORP INC	COM	769397100	238	20,000	SH	DEFINED	2	20,000
RIVIERA HLDGS. CO.	COM	769627100	3,333	761,920	SH	SOLE		761,920
RJR NABISCO HOLDINGS CORP	COM	74960K876	303	12,100	SH	DEFINED	1	12,100
ROBERT HALF INTERNATIONAL INC	COM	770323103	251	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

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ROCKWELL INTL CORP	COM	773903109	331	7,800	SH	DEFINED	1	7,800
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	238	7,100	SH	DEFINED	1	7,100
ROLLINS INC	COM	775711104	50	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	180	4,100	SH	DEFINED	1	4,100
ROUSE CO	COM	779273101	697	31,400	SH	DEFINED	2	31,400
ROUSE CO	COM	779273309	15	400	SH	DEFINED	2	400
ROWAN COS. INC.	COM	779382100	38	3,000	SH	DEFINED	1	3,000
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 PETROL	COM	520270901	324	6,080	SH	DEFINED	2	6,080
ROYAL DUTCH PETRO-NY SHRS	COM	780257804	4,092	78,700	SH	DEFINED	1	78,700
RPM INC OHIO	COM	749685103	125	9,400	SH	DEFINED	1	9,400
RSL COMMUNICATIONS LTD	COM	G7702U102	592	16,500	SH	DEFINED	2	16,500
RUDDICK CORP	COM	781258108	80	4,100	SH	DEFINED	1	4,100
RUSSELL CORP	COM	782352108	30	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	75	2,700	SH	DEFINED	1	2,700
RYERSON TULL INC	COM	78375P107	28	1,900	SH	DEFINED	1	1,900
SAFECO CORP	COM	786429100	235	5,800	SH	DEFINED	1	5,800
SAFEGUARD SCIENTIFICS INC	COM	786449108	739	10,900	SH	DEFINED	2	10,900
SAFEMAY	COM	004924007	110	28,000	SH	DEFINED	2	28,000
SAFEMAY INC NEW	COM	786514208	913	17,800	SH	DEFINED	1	17,800
SAGA PETROLEUM	COM	476802905	8	770	SH	DEFINED	2	770
SAKS INC	COM	79377W108	850	32,700	SH	DEFINED	2	32,700
SAKS INCORPORATED	COM	79377W108	338	13,000	SH	DEFINED	1	13,000
SAMSUNG ELECTRON-SP GDR N/V								
SAMDR LI	COM	796050201	1,752	108,500	SH	DEFINED	1	108,500
SANMINA CORP	COM	800907107	83	1,300	SH	DEFINED	2	1,300
SANOFI	COM	488770900	335	1,986	SH	DEFINED	2	1,986
SANTA FE INTERNATIONAL CORP	COM	G7805C108	73	3,900	SH	DEFINED	2	3,900
Santa Isabel SA - Spons ADR	COM	802233106	45	5,151	SH	DEFINED	1	5,151
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	755	30,500	SH	DEFINED	2	30,500
SARA LEE CORP	COM	803111103	824	33,300	SH	DEFINED	1	33,300
SAVILLE SYS PLC	COM	805174109	1,701	139,100	SH	DEFINED	2	139,100
SBARRO INC	COM	805844107	1,720	64,900	SH	DEFINED	2	64,900
SBARRO INC	COM	805844107	48	1,800	SH	DEFINED	1	1,800
SBC COMMUNICATIONS INC	COM	78387G103	1,659	35,200	SH	DEFINED	2	35,200
SBC COMMUNICATIONS INC	COM	78387G103	21,218	449,658	SH	DEFINED	1	449,658
SCANA CORP	COM	805898103	117	5,400	SH	DEFINED	2	5,400
SCANNA CORP	COM	805898103	200	9,200	SH	DEFINED	1	9,200
SCHERING PLOUGH	COM	806605101	26,437	478,500	SH	DEFINED	1	478,500
SCHERING PLOUGH CORP	COM	806605101	17,374	314,100	SH	DEFINED	2	314,100
SCHLUMBERGER	COM	806857108	6,201	103,020	SH	DEFINED	2	103,020
SCHLUMBERGER	COM	806857108	17,340	288,100	SH	DEFINED	1	288,100
SCHOLASTIC CORP	COM	807066105	655	13,400	SH	DEFINED	2	13,400
SCHOLASTIC CORPORATION	COM	807066105	68	1,400	SH	DEFINED	1	1,400
SCHULMAN A INC	COM	808194104	471	34,700	SH	DEFINED	2	34,700

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SCHWAB (CHARLES) CORP	COM	808513105	1,391	14,475	SH	DEFINED	1	14,475
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	148	5,000	SH	DEFINED	1	5,000
SCIENTIFIC ATLANTA INC	COM	808655104	76	2,800	SH	DEFINED	1	2,800
SCOTSMAN INDS INC	COM	809340102	67	3,900	SH	DEFINED	2	3,900
SDL INC.	COM	784076101	12,178	134,190	SH	DEFINED	1	134,190
SEAGATE TECHNOLOGY	COM	811804103	591	20,000	SH	DEFINED	2	20,000
SEAGATE TECHNOLOGY	COM	811804103	284	9,600	SH	DEFINED	1	9,600
SEAGRAM COMPANY LTD	COM	811850106	715	14,300	SH	DEFINED	1	14,300
SEALED AIR CORP NEW	COM	81211K100	1,013	20,600	SH	DEFINED	2	20,600
SEALED AIR CORP. (new)	COM	81211K100	137	2,782	SH	DEFINED	1	2,782
SEARS ROEBUCK + CO	COM	812387108	375	8,300	SH	DEFINED	2	8,300
SEARS, ROEBUCK	COM	812387108	11,541	255,400	SH	DEFINED	1	255,400
SELECTIVE INS GROUP INC	COM	816300107	95	5,400	SH	DEFINED	2	5,400
SelectTech	CVT	816993208	250	150,000	SH	DEFINED	1	150,000
SEMPRA ENERGY	COM	816851109	171	8,899	SH	DEFINED	1	8,899
SENSORMATIC ELECTRONICS CORP	COM	817265101	62	6,500	SH	DEFINED	1	6,500
SEPRACOR INC	COM	817315104	4,469	39,835	SH	DEFINED	2	39,835
SEPRACOR INC	COM	817315104	292	2,600	SH	DEFINED	1	2,600
SEQUA CORP - CL A	COM	817320104	35	700	SH	DEFINED	1	700
SEQUENT COMPUTER SYS INC	COM	817338106	37	4,100	SH	DEFINED	2	4,100
SEQUENT COMPUTER SYS.	COM	817338106	28	3,100	SH	DEFINED	1	3,100
SERVICE CORP INTERNATIONAL	COM	817565104	133	9,300	SH	DEFINED	1	9,300
SFX ENTMT INC	COM	784178105	646	10,000	SH	DEFINED	2	10,000
SHARED MEDI CAL SYSTEM	COM	819486101	1,014	18,200	SH	DEFINED	2	18,200
SHARED MEDICAL SYSTEMS	COM	819486101	50	900	SH	DEFINED	1	900
SHAW INDUSTRIES INC.	COM	820286102	222	12,000	SH	DEFINED	1	12,000
SHERWIN-WILLIAMS	COM	824348106	172	6,100	SH	DEFINED	1	6,100
SHIRE PHARMACEUTICALS GROUP PL	COM	82481R106	98	4,300	SH	DEFINED	2	4,300
SHOPKO STORES INC	COM	824911101	332	11,100	SH	DEFINED	2	11,100
SHOPKO STORES INC	COM	824911101	111	3,700	SH	DEFINED	2	3,700
SIEBEL SYS INC	COM	826170102	1,425	30,000	SH	DEFINED	2	30,000
SIEBEL SYSTEMS INC	COM	826170102	352	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	111	3,800	SH	DEFINED	1	3,800
Silicon Graphics 5.25 09/04	CVT	827056AC6	359	4,000	SH	DEFINED	1	4,000
SILICON GRAPHICS, INC.	COM	827056102	108	6,500	SH	DEFINED	1	6,500
SILICON VY GROUP INC	COM	827066101	66	5,400	SH	DEFINED	2	5,400
SK TELECOM CO LTD-ADR	COM	78440P108	670	55,000	SH	DEFINED	1	55,000
SLM HLDG CORP	COM	78442A109	1,870	44,800	SH	DEFINED	2	44,800
SMITH CORONA	COM	831858204	1	785	SH	DEFINED	1	785
SMITH INTERNATIONAL INC.	COM	832110100	140	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
SMUCKER, J.M.	COM	832696108	45	2,000	SH	DEFINED	1	2,000
SNAP-ON INC.	COM	833034101	133	4,600	SH	DEFINED	1	4,600
SNYDER COMMUNICATIONS INC	COM	832914105	1,787	64,100	SH	DEFINED	2	64,100
SNYDER COMMUNICATIONS INC	COM	832914105	176	6,300	SH	DEFINED	1	6,300
SOC QUIMICA Y MINERA	COM	833635105	532	16,630	SH	DEFINED	1	16,630
SODEXHO MARIOTT SERVICES	COM	833793102	183	8,272	SH	DEFINED	1	8,272
SODEXHO MARIOTT SVCS INC	COM	833793102	154	7,000	SH	DEFINED	2	7,000

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SOLA INTERNATIONAL INC.	COM	834092108	1,983	164,400	SH	DEFINED	1	164,400
SOLA INTL INC	COM	834092108	434	36,000	SH	DEFINED	2	36,000
SOLETRON CORP	COM	834182107	777	16,000	SH	DEFINED	2	16,000
SOLETRON CORP	COM	834182107	374	7,700	SH	DEFINED	1	7,700
Soletron Corp.	COM	834182107(7)	63	1,300	SH	DEFINED	1	1,300
SOLUTIA INC	COM	834376105	26	1,485	SH	DEFINED	2	1,485
SOLUTIA INC	COM	834376105	193	11,100	SH	DEFINED	1	11,100

SONAT INC	COM	835415100	3	100	SH	DEFINED	2	100
SONAT INC.	COM	835415100	108	3,600	SH	DEFINED	1	3,600
SONOCO PRODS CO	COM	835495102	200	8,690	SH	DEFINED	1	8,690
SONY CORP	COM	682150008	583	6,300	SH	DEFINED	2	6,300
SOTHEBYS HLDGS INC	COM	835898107	2,493	77,000	SH	DEFINED	2	77,000
SOTHEBY'S HOLDINGS	COM	835898107	155	4,800	SH	DEFINED	1	4,800
SOUTHDOWN INC	COM	841297104	177	3,300	SH	DEFINED	1	3,300
SOUTHERN CO	COM	842587107	140	6,000	SH	DEFINED	2	6,000
SOUTHERN CO	COM	842587107	597	25,600	SH	DEFINED	1	25,600
SOUTHERN PERU COPPER CORP	COM	843611104	131	13,000	SH	DEFINED	1	13,000
SOUTHTRUST CORP	COM	844730101	119	3,200	SH	DEFINED	2	3,200
SOUTHTRUST CORP	COM	844730101	224	6,000	SH	DEFINED	1	6,000
SOUTHWEST AIRLINES	COM	844741108	376	12,425	SH	DEFINED	1	12,425
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	179	14,600	SH	DEFINED	1	14,600
SPEEDFAM IPEC INC	COM	847705100	240	20,000	SH	DEFINED	2	20,000
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
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
Spring Ridge Apartment I	COM	999911407	1,894	18,941	SH	DEFINED	1	18,941
SPRINGS INDUSTRIES INC - CL A	COM	851783100	14	500	SH	DEFINED	1	500
SPRINT	COM	852061100	11,128	113,410	SH	DEFINED	1	113,410
SPRINT CORP	COM	852061506	8,018	180,937	SH	DEFINED	2	180,937
SPRINT PCS GROUP	COM	852061506	674	15,200	SH	DEFINED	1	15,200
SPT TELECOM AS - GDR	COM	852110105	294	22,000	SH	DEFINED	1	22,000
SPX CORP	COM	784635104	136	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	71	2,900	SH	DEFINED	1	2,900
ST PAUL BANCORP INC	COM	792848103	281	13,000	SH	DEFINED	2	13,000
ST. PAUL COS INC.	COM	792860108	264	8,500	SH	DEFINED	1	8,500
STANDARD REGISTER CO	COM	853887107	74	2,500	SH	DEFINED	1	2,500
STANFORD TELECOMMUNICATIONS	COM	854402104	590	38,400	SH	DEFINED	2	38,400
STANLEY WORKS	COM	854616109	72	2,800	SH	DEFINED	2	2,800
STANLEY WORKS	COM	854616109	302	11,800	SH	DEFINED	1	11,800
STAPLES INC	COM	855030102	538	16,350	SH	DEFINED	1	16,350
STAR CHOICE COMMUNICATIONS WARRANT	COM	854921111	459	254,760	SH	DEFINED	1	254,760
STAR CITY HLDGS	COM	686871906	29	28,600	SH	DEFINED	2	28,600
STARBUCKS CORP	COM	855244109	8,400	300,000	SH	DEFINED	2	300,000
STARBUCKS CORP	COM	855244109	438	15,600	SH	DEFINED	1	15,600
STATE STREET CORP	COM	857477103	485	5,900	SH	DEFINED	1	5,900
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
STEINWAY MUSICAL	COM	858495104	39,157	1,764,771	SH	SOLE		1,764,771
STERIS CORP	COM	859152100	397	14,900	SH	DEFINED	2	14,900
STERIS CORP	COM	859152100	157	5,900	SH	DEFINED	1	5,900

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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	258	8,400	SH	DEFINED	1	8,400
STERLING SOFTWARE INC	COM	859547101	154	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	22	2,900	SH	DEFINED	1	2,900
STEWART + STEVENSON SVCS INC	COM	860342104	173	23,000	SH	DEFINED	2	23,000
STEWART ENTERPRISES INC - CL A	COM	860370105	157	9,800	SH	DEFINED	1	9,800
STORAGE TECHNOLOGY CORP.	COM	862111200	237	8,500	SH	DEFINED	1	8,500
STORAGE USA INC	COM	861907103	2,270	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	55	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	757	15,000	SH	DEFINED	2	15,000
STRYKER CORP	COM	863667101	419	8,300	SH	DEFINED	1	8,300
STUDENT LN CORP	COM	863902102	67	1,800	SH	DEFINED	2	1,800
STUDENT LOAN MARKETING	COM	78442A109	259	6,200	SH	DEFINED	1	6,200
SUIZA FOODS CORP	COM	865077101	596	17,700	SH	DEFINED	2	17,700
SUIZA FOODS CORP	COM	865077101	108	3,200	SH	DEFINED	1	3,200
SUMITOMO CORP	COM	685894008	144	22,000	SH	DEFINED	2	22,000
SUMITOMO ELEC INDS	COM	685870008	308	26,000	SH	DEFINED	2	26,000
SUMMIT BANCORP	COM	866005101	9,617	246,600	SH	DEFINED	2	246,600
SUMMIT BANCORPORATION	COM	866005101	254	6,500	SH	DEFINED	1	6,500
SUMMIT PPTY INC	COM	866239106	444	26,600	SH	DEFINED	2	26,600
SUN INTL. HOTELS	COM	P8797T133	13	385	SH	SOLE	385	
SUN MICROSYSTEMS	COM	866810104	13,919	111,300	SH	DEFINED	1	111,300
SUN MICROSYSTEMS INC	COM	866810104	8,750	70,000	SH	DEFINED	2	70,000
SUNDSTRAND CORP	COM	867323107	584	8,400	SH	DEFINED	1	8,400
SUNGARD DATA SYS INC	COM	867363103	468	11,700	SH	DEFINED	2	11,700
SUNGARD DATA SYSTEMS INC.	COM	867363103	384	9,600	SH	DEFINED	1	9,600
SUNGLASS HUT INTL INC	COM	86736F106	2,749	262,100	SH	DEFINED	2	262,100
SUNOCO INC	COM	86764P109	90	2,500	SH	DEFINED	1	2,500
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	672	10,800	SH	DEFINED	1	10,800
SUNTRUST BKS INC	COM	867914103	342	5,500	SH	DEFINED	2	5,500
SUPER VALU STORES	COM	868536103	85	4,100	SH	DEFINED	1	4,100
SUPERIOR INDS INTL INC	COM	868168105	346	14,900	SH	DEFINED	2	14,900
SUPERIOR INDS INTL INC	COM	868168105	56	2,400	SH	DEFINED	1	2,400
SWIFT TRANSN INC	COM	870756103	528	20,900	SH	DEFINED	2	20,900
SYBRON CORP	COM	87114F106	230	9,200	SH	DEFINED	1	9,200
SYBRON INTL CORP WISCONSIN	COM	87114F106	465	18,600	SH	DEFINED	2	18,600
SYLVAN LEARNING SYS INC	COM	871399101	1,668	61,000	SH	DEFINED	2	61,000
SYMANTEC CORP	COM	871503108	188	11,100	SH	DEFINED	2	11,100
SYMANTEC CORPORATION	COM	871503108	78	4,600	SH	DEFINED	1	4,600
SYMBOL TECHNOLOGIES IN	COM	871508107	223	4,950	SH	DEFINED	1	4,950

SYNOPSIS INC	COM	871607107	1,348	25,100	SH	DEFINED	2	25,100
SYNOPSIS INC	COM	871607107	285	5,300	SH	DEFINED	1	5,300
SYNOVUS FINANCIAL CORPORATION	COM	87161C105	200	9,750	SH	DEFINED	1	9,750
SYSCO CORP.	COM	871829107	1,108	42,100	SH	DEFINED	1	42,100
SYSTEMS + COMPUTER TECHNOLOGY	COM	871873105	191	19,300	SH	DEFINED	2	19,300
TALBOTS INC	COM	874161102	95	3,900	SH	DEFINED	2	3,900
TANDY CORP	COM	875382103	1,646	25,800	SH	DEFINED	2	25,800

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TANDY CORP.	COM	875382103	281	4,400	SH	DEFINED	1	4,400
TCA CABLE TV INC	COM	872241104	699	16,100	SH	DEFINED	2	16,100
TCA CABLE TV INC.	COM	872241104	183	4,200	SH	DEFINED	1	4,200
TCF FINANCIAL CORP.	COM	872275102	198	7,600	SH	DEFINED	1	7,600
TECH DATA CORP	COM	878237106	94	4,100	SH	DEFINED	1	4,100
TECO ENERGY	COM	872375100	227	11,400	SH	DEFINED	1	11,400
TECUMSEH PRODS CO	COM	878895200	82	1,600	SH	DEFINED	1	1,600
TEKTRONIX INC	COM	879131100	42	1,650	SH	DEFINED	1	1,650
Telebras - Spons ADR Pfd Block	COM	879287308	2,999	37,200	SH	DEFINED	1	37,200
TELECOMUNICACOES BRASILEIRAS	COM	879287308	666	8,256	SH	DEFINED	2	8,256
TELEFLEX INC	COM	879369106	337	9,900	SH	DEFINED	2	9,900
TELEFLEX INC	COM	879369106	106	3,100	SH	DEFINED	1	3,100
TELEFONICA DE ARGENTINA ADR	COM	879378206	1,702	56,250	SH	DEFINED	1	56,250
TELEFONICA DE ARGENTINA S A	COM	879378206	81	2,690	SH	DEFINED	2	2,690
TELEFONICA DEL PERU ADR	COM	879384105	621	48,700	SH	DEFINED	1	48,700
TELEFONOS DE MEXICO S A	COM	879403780	364	5,550	SH	DEFINED	2	5,550
TELEKOMUNIKACJA POLSKA-GDR	COM	87943D207	359	68,000	SH	DEFINED	1	68,000
TELEPHONE & DATA SYSTEMS, INC.	COM	879433100	276	4,900	SH	DEFINED	1	4,900
TELESP PARTICIPACOES SA-ADR	COM	87952K100	1,118	54,200	SH	DEFINED	1	54,200
TELLABS	COM	879664100	694	7,100	SH	DEFINED	1	7,100
TELLABS INC	COM	879664100	704	7,200	SH	DEFINED	2	7,200
TELMEX ADS - TELEFONOS DE MEXICO CL L	COM	879403780	4,113	62,320	SH	DEFINED	1	62,320
TEMPLE-INLAND	COM	879868107	119	1,900	SH	DEFINED	1	1,900
TENET HEALTHCARE CORP	COM	88033G100	1,379	72,800	SH	DEFINED	2	72,800
TENET HEALTHCARE CORP.	COM	88033G100	210	11,100	SH	DEFINED	1	11,100
TENNECO INC NEW	COM	88037E101	698	25,000	SH	DEFINED	2	25,000
TENNECO(NEW)	COM	88037E101	187	6,700	SH	DEFINED	1	6,700
TERADYNE INC	COM	880770102	382	7,000	SH	DEFINED	2	7,000
TERADYNE INC.	COM	880770102	398	7,300	SH	DEFINED	1	7,300
TESORO PETE CORP	COM	881609101	116	10,500	SH	DEFINED	2	10,500
TETRA TECH INC NEW	COM	88162G103	427	20,200	SH	DEFINED	2	20,200
TEVA PHARMACEUTICAL INDS LTD	COM	881624209	1,056	22,300	SH	DEFINED	2	22,300
TEXACO CAPITAL INC 3.5% 8/5/04	CVT	NA5291052	403	4,000	SH	DEFINED	1	4,000
TEXACO INC	COM	881694103	1,888	33,270	SH	DEFINED	2	33,270
TEXACO INC.	COM	881694103	1,401	24,691	SH	DEFINED	1	24,691
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 INSTRUMENTS INC	COM	882508104	1,439	14,500	SH	DEFINED	1	14,500
TEXAS UTILITIES CO	COM	882848104	402	9,572	SH	DEFINED	1	9,572
TEXAS UTILS CO	COM	882848104	1,668	40,000	SH	DEFINED	2	40,000
TEXTRON INC	COM	883203101	487	6,300	SH	DEFINED	1	6,300
THERMADYNE CORP COMMON	COM	883434201	58	80,000	SH	DEFINED	1	80,000
THERMO ELECTRON	COM	883556102	75	5,500	SH	DEFINED	1	5,500
THOMAS & BETTS CORP	COM	884315102	60	1,600	SH	DEFINED	1	1,600
TIAA REALTY, INC.								
PREFERRED STOCK	CVT	87244S200	1,944	20,000	SH	DEFINED	1	20,000
TICKETMASTER ONLINE CITYSEARCH	COM	88633P203	2,989	88,900	SH	DEFINED	2	88,900
TIDEWATER INC.	COM	886423102	140	5,400	SH	DEFINED	1	5,400
TIFFANY & CO.	COM	886547108	217	2,900	SH	DEFINED	1	2,900
TIME WARNER (HOU IND) 7.00% PFD	CVT	442161204	7,471	62,000	SH	DEFINED	1	62,000
TIME WARNER INC	COM	887315109	29,083	409,308	SH	DEFINED	2	409,308
TIME WARNER INC.	COM	887315109	27,461	387,800	SH	DEFINED	1	387,800
TIMES MIRROR CO	COM	887364107	195	3,600	SH	DEFINED	1	3,600
TIMKEN CO.	COM	887389104	33	2,000	SH	DEFINED	1	2,000
TJX COMPANIES INC. NEW	COM	872540109	364	10,700	SH	DEFINED	1	10,700

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TOLL BROS INC	COM	889478103	237	13,100	SH	DEFINED	2	13,100
TORCHMARK CORP	COM	891027104	183	5,800	SH	DEFINED	1	5,800
TORO CO	COM	891092108	91	2,900	SH	DEFINED	2	2,900
TOSCO CORP	COM	891490302	819	33,000	SH	DEFINED	2	33,000
TOSCO CORP	COM	891490302	330	13,300	SH	DEFINED	1	13,300
TOSCO FINANCING TRUST 5.75% PFD	CVT	891491201	2,388	50,000	SH	DEFINED	1	50,000
TOTAL RENAL CARE HLDGS INC	COM	89151A107	95	8,600	SH	DEFINED	2	8,600
TOTAL RENAL CARE HOLDINGS	COM	89151A107	73	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	196	10,400	SH	DEFINED	1	10,400
TRANS WORLD AIRLINES, INC	COM	893349837	12	2,649	SH	DEFINED	1	2,649
TRANSACTION SYS ARCHITECTS INC	COM	893416107	1,274	35,400	SH	DEFINED	2	35,400
TRANSAMERICA	COM	893485102	383	5,400	SH	DEFINED	1	5,400
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	436,432	9,152,420	SH	DEFINED	1	19,152,420
TRANSOCEAN OFFSHORE INC	COM	893817106	1,570	54,500	SH	DEFINED	2	54,500
TRANSOCEAN OFFSHORE INC	COM	893817106	254	8,800	SH	DEFINED	1	8,800
TRAVEL SVCS INTL INC	COM	894169101	681	64,900	SH	DEFINED	2	64,900
TRIBUNE CO	COM	896047107	288	4,400	SH	DEFINED	1	4,400
TRIBUNE CO NEW	COM	896047107	386	5,900	SH	DEFINED	2	5,900
TRICOM GLOBAL RESTAURANTS, INC.	COM	895953107	407	5,790	SH	DEFINED	1	5,790
TRIGON HEALTHCARE INC	COM	89618L100	123	3,600	SH	DEFINED	1	3,600
TRIMERIS INC	COM	896263100	869	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	106	3,600	SH	DEFINED	1	3,600
TRW INC	COM	872649108	218	4,800	SH	DEFINED	1	4,800
TUPPERWARE CORP	COM	899896104	45	2,500	SH	DEFINED	1	2,500
TV AZTECA S A DE C V	COM	901145102	13	2,100	SH	DEFINED	2	2,100
- - Spons ADR	COM	901145102	196	31,400	SH	DEFINED	1	31,400
TV GUIDE INC	COM	87307Q109	757	20,600	SH	DEFINED	2	20,600
TWENTIETH CENTURY IND.	COM	901272203	846,382	2,085,020	SH	DEFINED	1	52,085,020
TWENTIETH CENTY INDS CAL	COM	901272203	80	4,900	SH	DEFINED	2	4,900
TYCO INTERNATIONAL LTD.	COM	902124106	18,144	252,880	SH	DEFINED	1	252,880
TYCO INTL LFD NEW	COM	902124106	3,057	42,600	SH	DEFINED	2	42,600
TYSON FOODS	COM	902494103	437	21,100	SH	DEFINED	1	21,100
U S FOODSERVICE	COM	90331R101	698	15,000	SH	DEFINED	2	15,000
U.S VISION INC	COM	90339M104	43	10,000	SH	DEFINED	2	10,000
U.S. BANCORP	COM	902973106	926	27,171	SH	DEFINED	1	27,171
U.S. FILTER CORP	COM	911843209	481	15,700	SH	DEFINED	1	15,700
U.S. FILTER CORP 4.5% 12/01/99	CVT	911843AF7	392	4,000	SH	DEFINED	1	4,000
U.S. FOODSERVICE	COM	90331R101	167	3,600	SH	DEFINED	1	3,600
U.S. RESTAURANT 7.72% PFD	CVT	902971209	1,397	75,000	SH	DEFINED	1	75,000
UAL CORP	COM	902549500	635	8,165	SH	DEFINED	2	8,165
UBS INC. SER H CUM PREF STK	CVT	90261B803	0	240	SH	DEFINED	1	240
UCAR INTERNATIONAL INC	COM	90262K109	54	3,800	SH	DEFINED	1	3,800
UGLY DUCKLING HLDGS. INC	COM	903512101	761	137,644	SH	SOLE		137,644
ULTRAMAR DIAMOND SHAMROCK	COM	904000106	160	7,399	SH	DEFINED	1	7,399
UMB FINL CORP	COM	902788108	743	19,300	SH	DEFINED	2	19,300
Unibanco - Sponsored GDR	COM	90458E107	743	38,600	SH	DEFINED	1	38,600
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	293	8,000	SH	DEFINED	1	8,000
UNIFI INC	COM	904677101	70	5,500	SH	DEFINED	1	5,500

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UNILEVER N V	COM	904784501	1,601	24,100	SH	DEFINED	1	24,100
UNION CAMP CORP	COM	905530101	7	100	SH	DEFINED	2	100
UNION CAMP CORP	COM	905530101	168	2,500	SH	DEFINED	1	2,500
UNION CARBIDE	COM	905581104	212	4,700	SH	DEFINED	1	4,700
UNION PACIFIC CORP.	COM	907818108	3,387	63,384	SH	DEFINED	1	63,384
UNION PACIFIC RES GROUP INC	COM	907834105	390	32,800	SH	DEFINED	2	32,800
UNION PACIFIC RESOURCES GRP	COM	907834105	660	55,578	SH	DEFINED	1	55,578
UNION PLANTERS CORP	COM	908068109	202	4,600	SH	DEFINED	1	4,600
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
UNISOURCE WORLDWIDE INC	COM	909208100	41	5,800	SH	DEFINED	1	5,800
UNISYS CORP.	COM	909214108	235	8,500	SH	DEFINED	1	8,500
UNITED DOMINION RLTY TR INC	COM	910197102	19	1,900	SH	DEFINED	2	1,900
UNITED HEALTHCARE CORP	COM	910581107	558	10,600	SH	DEFINED	2	10,600
UNITED HEALTHCARE CORP.	COM	910581107	353	6,700	SH	DEFINED	1	6,700
UNITED PARK CITY MINES	COM	911315208	5,008	154,094	SH	DEFINED	1	154,094
UNITED RENTALS INC	COM	911363109	869	30,500	SH	DEFINED	2	30,500
UNITED TECHNOLOGIES CORP	COM	913017109	7,449	55,000	SH	DEFINED	2	55,000
UNITED TECHNOLOGIES CORP	COM	913017109	1,178	8,700	SH	DEFINED	1	8,700
UNITRIN INC	COM	913275103	117	3,800	SH	DEFINED	2	3,800
UNIVERSAL CORP VA	COM	913456109	77	11,000	SH	DEFINED	2	11,000
UNIVERSAL CORP VA	COM	913456109	77	3,000	SH	DEFINED	1	3,000
UNIVERSAL FOODS	COM	913538104	78	3,800	SH	DEFINED	1	3,800
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 CAPITAL TRUST 6.25% PFD	CVT	91528T207	3,494	65,000	SH	DEFINED	1	65,000
UNOCAL CORP	COM	915289102	442	12,000	SH	DEFINED	2	12,000
UNOCAL CORP	COM	915289102	332	9,000	SH	DEFINED	1	9,000
UNUM CORP	COM	903192102	1,455	30,600	SH	DEFINED	2	30,600
UNUM CORP.	COM	903192102	99,301	2,087,800	SH	DEFINED	1	2,087,800
US AIRWAYS GROUP, INC.	COM	911905107	137	2,800	SH	DEFINED	1	2,800
US BANCORP DEL	COM	902973106	1,175	34,500	SH	DEFINED	2	34,500
US WEST INC	COM	91273H101	996	18,089	SH	DEFINED	1	18,089
USA NETWORKS INC	COM	902984103	2,849	79,600	SH	DEFINED	2	79,600
USA NETWORKS INC	COM	902984103	7,695	214,864	SH	DEFINED	1	214,864
USG CORP	COM	903293405	226	4,400	SH	DEFINED	1	4,400
UST INC	COM	902911106	4,134	158,222	SH	DEFINED	2	158,222
UST INC	COM	902911106	172	6,600	SH	DEFINED	1	6,600
USWEB CORP	COM	917327108	7,429	180,200	SH	DEFINED	2	180,200
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	297	10,800	SH	DEFINED	1	10,800
USX-U.S. STEEL GROUP INC.	COM	90337T101	73	3,100	SH	DEFINED	1	3,100
UTILICORP UTD INC DEL	COM	918005109	188	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	480	19,300	SH	DEFINED	2	19,300
VALERO ENERGY CORP	COM	91913Y100	127	5,100	SH	DEFINED	1	5,100
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
VANGUARD CELLULAR SYSTEM	COM	922022108	96	3,500	SH	DEFINED	1	3,500
VANSTAR FINANCING TR 6.75% PFD	CVT	92208Q307	1,140	60,000	SH	DEFINED	1	60,000
VARCO INTL INC	COM	922126107	60	5,400	SH	DEFINED	1	5,400
VARIAN ASSOC. INC.	COM	922204102	105	2,700	SH	DEFINED	1	2,700
VASTAR RES INC	COM	922380100	478	10,000	SH	DEFINED	2	10,000

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VERISIGN INC	COM	92343E102	7,256	47,120	SH	DEFINED	2	47,120
VERTICALNET INC	COM	92532L107	1,265	12,200	SH	DEFINED	2	12,200
VF CORP	COM	918204108	219	4,600	SH	DEFINED	1	4,600
VIACOM INC	COM	925524308	583	6,945	SH	DEFINED	2	6,945
VIACOM INC CL-B COMMON	COM	925524308	1,116	13,300	SH	DEFINED	1	13,300
VIAD CORP	COM	92552R109	334	12,000	SH	DEFINED	2	12,000
VIAD CORPORATION	COM	92552R109	253	9,100	SH	DEFINED	1	9,100
VIATEL INC PREFERRED SERIES A	CVT	925529307	656	3,647	SH	DEFINED	1	3,647
VIGNETTE CORP	COM	926734104	3,173	42,300	SH	DEFINED	2	42,300
VISHAY INTERTECHNOLOGY	COM	928298108	85	5,852	SH	DEFINED	1	5,852
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
VISX INC DEL	COM	92844S105	408	3,800	SH	DEFINED	2	3,800
VITESSE SEMICONDUCTOR CORP	COM	928497106	1,699	33,600	SH	DEFINED	2	33,600
VITESSE SEMICONDUCTOR CORP	COM	928497106	304	6,000	SH	DEFINED	1	6,000
VLASIC FOODS INTERNATIONAL	COM	928559103	50	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	495	5,000	SH	DEFINED	1	5,000
VLSI TECHNOLOGY INC	COM	918270109	179	9,200	SH	DEFINED	2	9,200
VORNADO REALTY TR	COM	929042208	15	300	SH	DEFINED	2	300
VORNADO RLTY TR	COM	929042109	476	13,800	SH	DEFINED	2	13,800
VULCAN MATLS CO	COM	929160109	905	21,900	SH	DEFINED	2	21,900
VULCAN MATLS CO	COM	929160109	372	9,000	SH	DEFINED	1	9,000
WACHOVIA CORP	COM	929771103	552	6,800	SH	DEFINED	1	6,800
WADDELL + REED FINL INC	COM	930059100	534	26,300	SH	DEFINED	2	26,300
WAL MART STORES INC	COM	931142103	12,963	140,620	SH	DEFINED	2	140,620
WALGREEN CO	COM	931422109	1,222	43,260	SH	DEFINED	2	43,260
WALGREEN CO	COM	931422109	1,048	37,100	SH	DEFINED	1	37,100
WALLACE COMPUTER SER INC	COM	932270101	361	18,200	SH	DEFINED	2	18,200
WALLACE COMPUTER SYSTEMS	COM	932270101	79	4,000	SH	DEFINED	1	4,000
WAL-MART STORES	COM	931142103	36,890	400,160	SH	DEFINED	1	400,160
WALTER INDS INC	COM	93317Q105	9	807	SH	SOLE		807
WALTER INDS INC	COM	93317Q105	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	136	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	3,473	496,120	SH	DEFINED	1	496,120
WARNER LAMBERT	COM	934488107	7,881	118,965	SH	DEFINED	1	118,965
WARNER LAMBERT CO	COM	934488107	11,672	176,330	SH	DEFINED	2	176,330
WASHINGTON GAS LT CO	COM	938837101	713	31,500	SH	DEFINED	2	31,500
WASHINGTON GAS LT CO	COM	938837101	86	3,800	SH	DEFINED	1	3,800
WASHINGTON MUT INC	COM	939322103	5,657	138,400	SH	DEFINED	2	138,400
WASHINGTON MUTUAL INC.	COM	939322103	846	20,690	SH	DEFINED	1	20,690
WASHINGTON POST CO	COM	939640108	104	200	SH	DEFINED	2	200
WASHINGTON POST CO.	COM	939640108	469	900	SH	DEFINED	1	900
WASTE MANAGEMENT INC	COM	94106L109	919	20,700	SH	DEFINED	1	20,700
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
WATSCO INC	COM	942622200	79	5,400	SH	DEFINED	2	5,400
WATSON PHARMACEUTICALS	COM	942683103	379	8,600	SH	DEFINED	1	8,600
WATSON PHARMACEUTICALS INC	COM	942683103	441	10,000	SH	DEFINED	2	10,000
WATTS INDS INC	COM	942749102	298	22,000	SH	DEFINED	2	22,000
WATTS INDS INC	COM	942749102	102	7,500	SH	DEFINED	2	7,500
WATTS INDUSTRIES CLASS A	COM	942749102	27	2,000	SH	DEFINED	1	2,000

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WAUSAU MOSINEE PAPER CORP	COM	943315101	101	7,200	SH	DEFINED	2	7,200
WAUSAU-MOSINEE PAPER CORP	COM	943315101	66	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	214	8,200	SH	DEFINED	1	8,200
WEATHERFORD INTL INC NEW	COM	947074100	3,041	116,400	SH	DEFINED	2	116,400
WEINGARTEN RLTY INVS	COM	948741103	24	600	SH	DEFINED	2	600
WELLMAN INC	COM	949702104	25	2,800	SH	DEFINED	1	2,800
WELLPOINT HEALTH NETWORKS INC	COM	94973H108	432	5,700	SH	DEFINED	2	5,700
WELLS FARGO & COMPANY	COM	949746101	2,072	59,100	SH	DEFINED	1	59,100
WELLS FARGO + CO NEW	COM	949746101	6,094	173,800	SH	DEFINED	2	173,800
WENDY'S	COM	950590109	125	4,400	SH	DEFINED	1	4,400
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	95306105	60	1,882	SH	DEFINED	2	1,882
WESTAMERICA BANCORPORATION	COM	957090103	538	17,000	SH	DEFINED	2	17,000
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
WESTPOINT STEVENS INC.	COM	961238102	1,398	50,480	SH	DEFINED	1	50,480
WESTVACO CORP	COM	961548104	273	13,000	SH	DEFINED	2	13,000
WESTVACO CORP.	COM	961548104	80	3,800	SH	DEFINED	1	3,800
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	427	7,700	SH	DEFINED	1	7,700
WHIRLPOOL CORP	COM	963320106	435	8,000	SH	DEFINED	2	8,000

WHIRLPOOL CORP	COM	963320106	158	2,900	SH	DEFINED	1	2,900
WHITMAN CORP	COM	96647K102	148	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
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	151	4,000	SH	DEFINED	1	4,000
WILLIAMS COMPANIES	COM	969457100	612	15,500	SH	DEFINED	1	15,500
WILLIAMS COS INC	COM	969457100	1,067	27,000	SH	DEFINED	2	27,000
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	171	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	206	5,500	SH	DEFINED	1	5,500
WISCONSIN CENTRAL TRANSPORT	COM	976592105	56	4,200	SH	DEFINED	1	4,200
WISCONSIN ENERGY CORP.	COM	976657106	276	10,600	SH	DEFINED	1	10,600
WITCO CORP	COM	977385103	62	4,900	SH	DEFINED	1	4,900
WM. WRIGLEY CO	COM	982526105	389	4,300	SH	DEFINED	1	4,300
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	40	3,400	SH	DEFINED	1	3,400
WPP GROUP PLC	COM	929309300	51	600	SH	DEFINED	2	600
XEROX CORP	COM	984121103	1,692	31,700	SH	DEFINED	2	31,700
XEROX CORP	COM	984121103	2,032	38,070	SH	DEFINED	1	38,070
XILINX INC	COM	983919101	1,053	26,000	SH	DEFINED	2	26,000
XILINX INC.	COM	983919101	511	12,600	SH	DEFINED	1	12,600
XIRCOM INC	COM	983922105	75	3,000	SH	DEFINED	2	3,000
XL CAPITAL LTD	COM	G98255105	547	9,000	SH	DEFINED	2	9,000
XL CAPITAL LTD	COM	G98255105	6,075	100,000	SH	DEFINED	1	100,000
XTRA CORP	COM	984138107	1,222	31,900	SH	DEFINED	2	31,900

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FILE NUMBER 28-219 (CONSOLIDATED)
AS OF 3/31/99

YACIEMENTOS PETROLIFEROS								
FISCADES ADR	COM	984245100	1,928	61,100	SH	DEFINED	1	61,100
YAHOO INC	COM	984332106	10,000	59,400	SH	DEFINED	2	59,400
YORK INTERNATIONAL CORP	COM	986670107	134	3,800	SH	DEFINED	1	3,800
YOUNG + RUBICAM INC	COM	987425105	660	16,200	SH	DEFINED	2	16,200
YPF SOCIEDAD ANONIMA	COM	984245100	399	12,626	SH	DEFINED	2	12,626
ZIFF DAVIS INC	COM	989511100	6,308	293,400	SH	DEFINED	2	293,400
ZIFF DAVIS INC	COM	989511209	918	25,500	SH	DEFINED	2	25,500
ZIONS BANCORP	COM	989701107	325	4,900	SH	DEFINED	2	4,900
ZIONS BANCORPORATION	COM	989701107	479	7,200	SH	DEFINED	1	7,200
ZONAGEN INC	COM	98975L108	215	10,000	SH	DEFINED	2	10,000

TOTAL			6,687,131	173,823,148				171,737,858
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