

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

- 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).)

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FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1,602

Form 13F Information Table Value Total: \$11,092,103 (thousands)

List of Other Included Managers:

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

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

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File Number 28-219 (Consolidated)
As of 3/31/00

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	823597	53,445,620	SH		DEFINE
3 COM CORP	EQUITY	885535104	122	21,300	SH		DEFINE
99 CENTS ONLY STORES COM	EQUITY	65440K106	36821	1593310	SH		DEFINE
A. SCHULMAN INC	EQUITY	808194104	20	1,700	SH		DEFINE
A.J. GALLAGHER	EQUITY	363576109	25152	908,000	SH		DEFINE
ABBOTT LABORATORIES	EQUITY	002824100	19255	408,040	SH		DEFINE
ABBOTT LABS	EQUITY	002824100	62	1,340	SH		DEFINE
Abbott Labs	EQUITY	002824100	4719	100,000	SH		DEFINE
ABERCROMBIE & FITCH CO - CL A	EQUITY	002896207	196	6,000	SH		DEFINE
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	67234	2056100	SH		DEFINE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	20732	634,000	SH		DEFINE
ACCREDO HEALTH INC	EQUITY	00437V104	1798	55,000	SH		DEFINE
ACCREDO HEALTH INC COM	EQUITY	00437V104	50528	1545800	SH		DEFINE
ACE LTD	EQUITY	G0070K103	6154	167,400	SH		DEFINE
ACXIOM CORP	EQUITY	005125109	113	5,400	SH		DEFINE
ADAPTEC INC	EQUITY	00651F108	28	3,200	SH		DEFINE
ADC TELECOMMUNICATIONS	EQUITY	000886101	181	21,300	SH		DEFINE
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	3098	76,500	SH		DEFINE
ADEPT TECHNOLOGY INC	EQUITY	006854103	350	25,000	SH		DEFINE
Adobe Systems	EQUITY	00724F101	1749	50,000	SH		DEFINE
ADOBE SYSTEMS INC	EQUITY	00724F101	4826	138,010	SH		DEFINE
Adolph Coors	EQUITY	217016104	2290	35,000	SH		DEFINE
ADTRAN INC	EQUITY	00738A106	56	2,300	SH		DEFINE
ADVANCED FIBRE COMMUNICATION	EQUITY	00754A105	70	4,900	SH		DEFINE
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	4199	293,400	SH		DEFINE
ADVANCED MICRO DEVICES	EQUITY	007903107	231	8,700	SH		DEFINE
ADVANCEPCS	EQUITY	00790K109	3153	58,100	SH		DEFINE
AES CORP	EQUITY	00130H105	744	14,901	SH		DEFINE
AETNA CORP (NEW)	EQUITY	00817Y108	205	5,700	SH		DEFINE
AFFILIATED COMPUTER CL A	EQUITY	008190100	96877	1492710	SH		DEFINE
AFFILIATED COMPUTER SVCS-A	EQUITY	008190100	214	3,300	SH		DEFINE
AFFYMETRIX INC	EQUITY	00826T108	2926	105,200	SH		DEFINE
AFLAC INC	EQUITY	001055102	5971	216,800	SH		DEFINE
AFLAC INC.	EQUITY	001055102	9777	355,000	SH		DEFINE
AGCO CORP	EQUITY	001084102	35	3,600	SH		DEFINE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	395	12,842	SH		DEFINE
AGL RES INC	EQUITY	001204106	70	3,200	SH		DEFINE
AIR PRODUCTS	EQUITY	009158106	261	6,800	SH		DEFINE
AIRBORNE INC	EQUITY	009269101	29	2,900	SH		DEFINE
AIRGAS INC	EQUITY	009363102	32	4,000	SH		DEFINE
AK STEEL HOLDING CORP	EQUITY	001547108	65	6,500	SH		DEFINE
ALASKA AIR GROUP	EQUITY	011659109	41	1,600	SH		DEFINE
ALBANY INTL CORP	EQUITY	012348108	33	1,818	SH		DEFINE
ALBEMARLE CORP	EQUITY	012653101	61	2,700	SH		DEFINE

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Alberta Energy Co Ltd USD0.01	EQUITY	0128731050	603	13,600	SH	DEFINE
ALBERTO-CULVER CO	EQUITY	013068101	67	1,700	SH	DEFINE
ALBERTSONS INC	EQUITY	013104104	5888	185,047	SH	DEFINE
ALBERTSON'S INC	EQUITY	013104104	388	12,192	SH	DEFINE
ALCAN INC	EQUITY	013716105	338	9,400	SH	DEFINE
ALCOA INC.	EQUITY	013817101	10427	290,034	SH	DEFINE
ALEXANDER BALDWIN	EQUITY	014482103	51	2,400	SH	DEFINE
ALLEGHENY ENERGY INC	EQUITY	017361106	464	10,040	SH	DEFINE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	6662	382,655	SH	DEFINE
ALLERGAN INC	EQUITY	018490102	289	3,900	SH	DEFINE
ALLERGAN INC	EQUITY	018490102	6273	84,600	SH	DEFINE
ALLETE	EQUITY	018522102	116	4,500	SH	DEFINE
ALLIANT ENERGY CORP	EQUITY	018802108	153	4,800	SH	DEFINE
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	14230	160700	SH	DEFINE
ALLIED CAPITAL CORP	EQUITY	01903Q108	1711	85,000	SH	DEFINE
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	86	5,500	SH	DEFINE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	171	3,300	SH	DEFINE
ALLOS THERAPEUTICS INC	EQUITY	019777101	610	105,000	SH	DEFINE
ALLSTATE CORP	EQUITY	020002101	12397	295,600	SH	DEFINE
ALLTEL CORP	EQUITY	020039103	462	8,800	SH	DEFINE
ALLTEL CORP	EQUITY	020039103	4077	77,724	SH	DEFINE
ALTERA CORP	EQUITY	021441100	244	11,400	SH	DEFINE
ALZA	EQUITY	022615108	12160	300,240	SH	DEFINE
ALZA CORP	EQUITY	022615108	4248	104,900	SH	DEFINE
AMB PTY CORP	EQUITY	00163T109	17154	697300	SH	DEFINE
AMBAC INC.	EQUITY	023139108	178	2,800	SH	DEFINE
AMDOCS LIMITED	EQUITY	G02602103	6497	135,630	SH	DEFINE
AMERADA HESS CORP	EQUITY	023551104	203	2,600	SH	DEFINE
AMEREN CORPORATION	EQUITY	023608102	7288	177,980	SH	DEFINE
Ameren Corporation	EQUITY	023608102	8563	209,100	SH	DEFINE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3094	211,190	SH	DEFINE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	121	4,200	SH	DEFINE
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	8625	300,000	SH	DEFINE
AMERICAN ELECTRIC POWER	EQUITY	025537101	430	9,140	SH	DEFINE
AMERICAN EXPRESS	EQUITY	025816109	1699	41,130	SH	DEFINE
American Express	EQUITY	025816109	2478	60,000	SH	DEFINE
AMERICAN EXPRESS CO	EQUITY	025816109	11478	277,850	SH	DEFINE
AMERICAN FINANCIAL GROUP INC	EQUITY	025932104	96	4,000	SH	DEFINE
AMERICAN FINL GROUP OH COM	EQUITY	025932104	16361	678900	SH	DEFINE
AMERICAN GENERAL CORP	EQUITY	026351106	551	14,398	SH	DEFINE
AMERICAN GREETINGS -CL A	EQUITY	026375105	21	2,000	SH	DEFINE
AMERICAN HOME PRODUCTS	EQUITY	026609107	15631	266,060	SH	DEFINE
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	2266	28,148	SH	DEFINE
AMERICAN INTL GROUP INC	EQUITY	026874107	981	12,187	SH	DEFINE
AMERICAN POWER CONVERSION	EQUITY	029066107	73	5,640	SH	DEFINE
AMERICAN SKIING CORP COMMON	EQUITY	029654308	803	528,581	SH	DEFINE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	254	4,300	SH	DEFINE
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	642	40,000	SH	DEFINE
AMERICAN TOWER	EQUITY	029912201	28147	1521444	SH	DEFINE
AMERICAN TOWER CVT 6.25% 10/15	EQUITY	029912aa0	2192	20700	SH	DEFINE
AMERICAN WTR WKS INC	EQUITY	030411102	190	5,900	SH	DEFINE
AMERICAN WTR WKS INC	EQUITY	030411102	3225	100,000	SH	DEFINE
AMERICREDIT CORP	EQUITY	03060R101	152	4,700	SH	DEFINE
AMERICREDIT CORP COM	EQUITY	03060R101	136441	4207246	SH	DEFINE

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AMERISOURCE HEALTH CORP CL A	EQUITY	03071P102	280	5,700	SH		DEFINE
AMES DEPT STORES INC	EQUITY	030789507	1	360	SH		DEFINE
AMETEK INC (new)	EQUITY	031100100	52	1,900	SH		DEFINE
AMGEN INC	EQUITY	031162100	20960	348,205	SH		DEFINE
AMGEN INC.	EQUITY	031162100	8368	139,040	SH		DEFINE
AMLI RESIDNTL PPTYS TR SH BEN	EQUITY	001735109	3202	143600	SH		DEFINE
AMR Corp/Del USD1	EQUITY	001765106	158	4,500	SH		DEFINE
AmSouth	EQUITY	032165102	1429	85,000	SH		DEFINE
AMSOUTH BANCORPORATION	EQUITY	032165102	175	10,388	SH		DEFINE
AMSURG CORP CL A	EQUITY	03232P108	12814	672200	SH		DEFINE
ANADARKO PETROLEUM CORP	EQUITY	032511107	1758	28,006	SH		DEFINE
ANALOG DEVICES INC	EQUITY	032654105	366	10,100	SH		DEFINE
ANDREW CORPRATION	EQUITY	034425108	34	2,350	SH		DEFINE
ANDRX CORP DEL	EQUITY	034553107	735	15,000	SH		DEFINE
Anheuser Busch	EQUITY	035229103	3215	70,000	SH		DEFINE
ANHEUSER BUSCH COS INC	EQUITY	035229103	3743	81,500	SH		DEFINE
ANHEUSER-BUSCH COS	EQUITY	035229103	1339	29,160	SH		DEFINE
ANIXTER INTL INC	EQUITY	035290105	3198	132,700	SH		DEFINE
ANN TAYLOR STORES CORP	EQUITY	036115103	6223	234,400	SH		DEFINE
ANTEC CORP	EQUITY	03664P105	17	2,300	SH		DEFINE
ANTHRACITE CAPITAL INC	EQUITY	037023108	2752	285,177	SH		DEFINE
AO Tafneft ADR	EQUITY	03737P3064	316	40,000	SH		DEFINE
AOL TIME WARNER	EQUITY	00184A105	34503	859,340	SH		DEFINE
AOL TIME WARNER INC	EQUITY	00184A105	22560	558,754	SH		DEFINE
AON CORP	EQUITY	037389103	9461	266,500	SH		DEFINE
Apache	EQUITY	037411105	864	15,000	SH		DEFINE
APACHE CORP	EQUITY	037411105	199	3,450	SH		DEFINE
APACHE CORP	EQUITY	037411105	14980	259,860	SH		DEFINE
APACHE CORP COM	EQUITY	037411105	5001	86800	SH		DEFINE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	33208	747100	SH		DEFINE
APERIAN INC (MSI HOLDINGS)	EQUITY	037531100	139	111,111	SH		DEFINE
APOGENT TECHNOLOGIES INC	EQUITY	03760A101	130	6,400	SH		DEFINE
APOLLO GROUP INC	EQUITY	037604105	226	6,900	SH		DEFINE
APPLE COMPUTER	EQUITY	037833100	207	9,400	SH		DEFINE
APPLERA CORP APPLIED BIOSYS	EQUITY	038020103	42	1,500	SH		DEFINE
APPLERA CORP-APPLIED BIOSYS	EQUITY	038020103	237	8,540	SH		DEFINE
Applied Biosystems	EQUITY	038020103	555	20,000	SH		DEFINE
APPLIED MATERIALS INC	EQUITY	038222105	1105	25,400	SH		DEFINE
APPLIED MATERIALS INC	EQUITY	038222105	21345	490,700	SH		DEFINE
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	139	8,400	SH		DEFINE
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	576	54,870	SH		DEFINE
APRIA HEALTHCARE GROUP	EQUITY	037933108	75	3,100	SH		DEFINE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	1391	105,410	SH		DEFINE
Arbitron Inc Com Stk USD0.5	EQUITY	03875Q1085	17	900	SH		DEFINE
ARCHER DANIELS MIDLAND	EQUITY	039483102	4431	336,982	SH		DEFINE
ARCHSTONE COMM	EQUITY	039581103	21888	889736	SH		DEFINE
ARDEN RLTY GROUP INC COM	EQUITY	039793104	18502	784000	SH		DEFINE
AREMISSOFT CORP DEL COM	EQUITY	040026106	2275	175000	SH		DEFINE
ARROW ELECTRONICS	EQUITY	042735100	134	5,950	SH		DEFINE
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	473	39,400	SH		DEFINE
Arthur J Gallagher	EQUITY	363576109	1385	50,000	SH		DEFINE
ARVINMERITOR INC.	EQUITY	043353101	58	4,223	SH		DEFINE
ASHLAND INC	EQUITY	044204105	84	2,200	SH		DEFINE
ASSOCIATED BANC-CORP	EQUITY	045487105	135	4,060	SH		DEFINE

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File Number 28-219 (Consolidated)
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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
ASTORIA FINANCIAL CORP	EQUITY	046265104	166	3,100	SH		DEFINE
ASTROPOWER INC COM	EQUITY	04644A101	16407	546900	SH		DEFINE
AT & T	EQUITY	001957109	2430	114,085	SH		DEFINE
AT + T CORP	EQUITY	001957109	3630	170,224	SH		DEFINE
AT&T LATIN AMERICA CORP CL A	EQUITY	04649A106	197	78,000	SH		DEFINE
AT+T CORP	EQUITY	001957208	5837	414,800	SH		DEFINE
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	4343	206,800	SH		DEFINE
ATLAS AIR WORLDWIDE HLDGS	EQUITY	049164106	65	2,300	SH		DEFINE
ATMEL CORP	EQUITY	049513104	2506	255,400	SH		DEFINE
ATMEL CRP	EQUITY	049513104	278	28,300	SH		DEFINE
ATS MED INC COM	EQUITY	002083103	8044	835700	SH		DEFINE
AUTODESK INC.	EQUITY	052769106	52	1,700	SH		DEFINE
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	2542	46,740	SH		DEFINE
AUTOZONE INC	EQUITY	053332102	98	3,500	SH		DEFINE
AVALONBAY COMM	EQUITY	053484101	23944	522668	SH		DEFINE
AVAYA INC	EQUITY	053499109	102	7,845	SH		DEFINE
AVAYA INC	EQUITY	053499109	12	828	SH		DEFINE
AVERY DENNISON CORP	EQUITY	053611109	4516	86,816	SH		DEFINE
AVERY DENNISON CORP.	EQUITY	053611109	172	3,300	SH		DEFINE
AVNET INC.	EQUITY	053807103	275	13,400	SH		DEFINE
AVOCENT CORPORATION	EQUITY	053893103	57	2,600	SH		DEFINE
AVON PRODUCTS	EQUITY	054303102	272	6,800	SH		DEFINE
B I S Y S GROUP INC	EQUITY	055472104	107853	2018300	SH		DEFINE
BAKER HUGHES INC	EQUITY	057224107	3573	98,400	SH		DEFINE
BAKER HUGHES INC.	EQUITY	057224107	340	9,370	SH		DEFINE
BALL CORP	EQUITY	058498106	37	800	SH		DEFINE
BANC ONE CORP	EQUITY	06423A103	1169	32,322	SH		DEFINE
BANCO DE A. EDWARDS-SP ADR	EQUITY	059504100	775	49,978	SH		DEFINE
Banco Frances Rio Plata ADR	EQUITY	0595911076	159	9,500	SH		DEFINE
BANDAG INC	EQUITY	059815100	35	1,300	SH		DEFINE
BANK NEW YORK INC	EQUITY	064057102	17653	358,500	SH		DEFINE
BANK OF NEW YORK	EQUITY	064057102	8236	167,270	SH		DEFINE
BANK ONE CORP	EQUITY	06423A103	3618	100,000	SH		DEFINE
BANK UNITED CORP-CONTINGENT	EQUITY	065416117	127	506,802	SH		DEFINE
BANKAMERICA CORPORATION	EQUITY	060505104	2486	45,400	SH		DEFINE
BANKNORTH GROUP INC.	EQUITY	06646R107	175	8,800	SH		DEFINE
BANTA CORP	EQUITY	066821109	34	1,400	SH		DEFINE
BARNES & NOBLE INC.	EQUITY	067774109	93	3,900	SH		DEFINE
BARNES & NOBLES INC COM	EQUITY	067774109	20664	864600	SH		DEFINE
BARR LABORATORIES	EQUITY	068306109	126	2,200	SH		DEFINE
BARRA INC	EQUITY	068313105	1404	26,000	SH		DEFINE
BARRICK GOLD CORP.	EQUITY	067901108	163	11,400	SH		DEFINE
BAUSCH & LOMB	EQUITY	071707103	73	1,600	SH		DEFINE
BAXTER INTERNATIONAL INC.	EQUITY	071813109	15813	167,970	SH		DEFINE
BAXTER INTL INC	EQUITY	071813109	1883	20,000	SH		DEFINE
BB&T CORPORATION	EQUITY	054937107	387	11,000	SH		DEFINE
BEA SYS INC	EQUITY	073325102	6116	208,200	SH		DEFINE
BEAR STEARNS	EQUITY	073902108	147	3,205	SH		DEFINE
BEAZER HOMES USA INC COM	EQUITY	07556Q105	1890	48100	SH		DEFINE
BECKMAN COULTER INC	EQUITY	075811109	141	3,600	SH		DEFINE

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Beckman Coulter Inc.	EQUITY	075811109	1173	30,000	SH	DEFINE
BECTON DICKINSON & CO	EQUITY	075887109	265	7,500	SH	DEFINE
BED BATH & BEYOND INC COM	EQUITY	075896100	7973	324600	SH	DEFINE
BED BATH + BEYOND INC	EQUITY	075896100	2640	107,500	SH	DEFINE

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BED BATH AND BEYOND	EQUITY	075896100	201	8,200	SH		DEFINE
BEDFORD PPTY INVS INC COM PAR	EQUITY	076446301	3501	186600	SH		DEFINE
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	500	40,000	SH		DEFINE
BELLSOUTH CORP	EQUITY	079860102	2137	52,230	SH		DEFINE
BELO CORPORATION	EQUITY	080555105	115	7,000	SH		DEFINE
BEMIS CO.	EQUITY	081437105	53	1,600	SH		DEFINE
BEMIS INC	EQUITY	081437105	4627	139,825	SH		DEFINE
BERGEN BRUNSWIG CORP	EQUITY	083739102	136	8,200	SH		DEFINE
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	39	17	SH		DEFINE
BEST BUY INC	EQUITY	086516101	219	6,100	SH		DEFINE
BIOGEN	EQUITY	090597105	279	4,400	SH		DEFINE
BIOGEN INC	EQUITY	090597105	18392	290,500	SH		DEFINE
BIOMET INC	EQUITY	090613100	207	5,250	SH		DEFINE
BIOMET INC	EQUITY	090613100	5853	148,600	SH		DEFINE
BIOSITE DIAGNOSTICS COM	EQUITY	090945106	5932	158200	SH		DEFINE
BIOSOURCE INTL INC	EQUITY	09066H104	810	125,200	SH		DEFINE
BIOVAIL CORP	EQUITY	09067J109	62235	1722524	SH		DEFINE
BIOVAIL CORP	EQUITY	09067J109	5047	139,700	SH		DEFINE
BISYS GROUP, INC.	EQUITY	055472104	187	3,500	SH		DEFINE
BJ SVCS CO	EQUITY	055482103	363	5,100	SH		DEFINE
BJ'S WHOLESALE CLUB INC	EQUITY	05548J106	211	4,400	SH		DEFINE
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	22511	470457	SH		DEFINE
BLACK & DECKER CORP	EQUITY	091797100	92	2,500	SH		DEFINE
BLACK HILLS CORP	EQUITY	092113109	66	1,450	SH		DEFINE
BLYTH INC.	EQUITY	09643P108	67	2,900	SH		DEFINE
BMC SOFTWARE	EQUITY	055921100	148	6,900	SH		DEFINE
BOB EVANS FARMS INC	EQUITY	096761101	37	2,100	SH		DEFINE
BOEING CO	EQUITY	097023105	3049	54,370	SH		DEFINE
BOEING CO.	EQUITY	097023105	1299	23,326	SH		DEFINE
BOISE CASCADE CORP	EQUITY	097383103	57	1,800	SH		DEFINE
BORDERS GROUP INC	EQUITY	099709107	79	4,700	SH		DEFINE
BORG-WARNER AUTOMOTIVE INC	EQUITY	099724106	64	1,600	SH		DEFINE
BOSTON PROPERTIES INC COM	EQUITY	101121101	19567	508900	SH		DEFINE
BOSTON SCIENTIFIC	EQUITY	101137107	236	11,700	SH		DEFINE
BOWATER INC	EQUITY	102183100	147	3,100	SH		DEFINE
BP Amoco	EQUITY	055622104	1737	35,000	SH		DEFINE
BP AMOCO PLC SPON ADR	EQUITY	055622104	295	5,448	SH		DEFINE
BRANDYWINE RLTY TR SH BEN INT	EQUITY	105368203	416	20900	SH		DEFINE
BRAODBASE SOFTWARE INC	EQUITY	11130R100	8	4,067	SH		DEFINE
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	1470	47,277	SH		DEFINE
BRE PROPERTIES INC CL A	EQUITY	05564E106	14492	499900	SH		DEFINE
BRIGGS & STRATTON	EQUITY	109043109	27	700	SH		DEFINE
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	38949	1643400	SH		DEFINE
BRILLIANCE CHINA AUTO-SP ADR	EQUITY	10949Q105	69	2,400	SH		DEFINE
BRINKER INTERNATIONAL INC	EQUITY	109641100	167	6,000	SH		DEFINE

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BRISTOL MYERS SQUIBB	EQUITY	110122108	21671	364,830	SH	DEFINE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	19620	330,300	SH	DEFINE
BROADCOM CORP CL A	EQUITY	111320107	194	6,700	SH	DEFINE
BROADVISION INC	EQUITY	111412102	41	7,600	SH	DEFINE
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	11220	11,000	SH	DEFINE
BROADWING INC	EQUITY	111620100	251	13,100	SH	DEFINE
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	3241	155,150	SH	DEFINE
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	3253	155,700	SH	DEFINE
BROWN AND BROWN	EQUITY	115236101	7423	218,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
BROWN FORMAN CORP	EQUITY	115637209	4339	70,043	SH	DEFINE	
BROWN-FORMAN CORP CL B	EQUITY	115637209	124	2,000	SH	DEFINE	
BRUNSWICK CORP	EQUITY	117043109	55	2,800	SH	DEFINE	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	343	11,410	SH	DEFINE	
BURLINGTON RES INC	EQUITY	122014103	4596	102,700	SH	DEFINE	
BURLINGTON RESOURCES	EQUITY	122014103	278	6,214	SH	DEFINE	
BUSINESS OBJECTS S A SPONSORED	EQUITY	12328X107	11284	365469	SH	DEFINE	
C MAC INDS INC	EQUITY	125920108	1013	50,000	SH	DEFINE	
C.H. ROBINSON WORLDWIDE INC	EQUITY	12541W100	140	5,100	SH	DEFINE	
C.I.T. Group Inc. A	EQUITY	125577106	14655	507,460	SH	DEFINE	
C.R. BARD	EQUITY	067383109	73	1,600	SH	DEFINE	
CABLETRON SYS INC COM	EQUITY	126920107	7674	594900	SH	DEFINE	
CABLETRON SYSTEMS INC	EQUITY	126920107	67	5,200	SH	DEFINE	
CABOT CORP	EQUITY	127055101	126	4,000	SH	DEFINE	
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	4311	222200	SH	DEFINE	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	66	1,493	SH	DEFINE	
CADENCE DESIGN SYSTEMS INC.	EQUITY	127387108	276	14,900	SH	DEFINE	
CALLAWAY GOLF CO	EQUITY	131193104	100	4,500	SH	DEFINE	
CALLAWAY GOLF CO	EQUITY	131193104	2887	130,000	SH	DEFINE	
CALPINE CORP	EQUITY	131347106	34220	621,400	SH	DEFINE	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	15002	451200	SH	DEFINE	
CAMINUS CORP COM	EQUITY	133766105	2820	138000	SH	DEFINE	
CAMPBELL SOUP COMPANY	EQUITY	134429109	361	12,100	SH	DEFINE	
CAPITAL GAMING INTL INC	EQUITY	140180308		344	SH	DEFINE	
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	14786	266,415	SH	DEFINE	
CAPITAL ONE FINL CORP	EQUITY	14040H105	21195	381,900	SH	DEFINE	
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	1454	107,700	SH	DEFINE	
CAPLINE CORPORATION	EQUITY	131347106	446	8,100	SH	DEFINE	
CARDINAL HEALTH INC	EQUITY	14149Y108	9839	101,700	SH	DEFINE	
CAREER ED CORP	EQUITY	141665109	3819	76,000	SH	DEFINE	
CARLISLE COS INC	EQUITY	142339100	59	1,800	SH	DEFINE	
CARNIVAL CORP CLASS A	EQUITY	143658102	459	16,600	SH	DEFINE	
CARPENTER TECHNOLOGY	EQUITY	144285103	36	1,300	SH	DEFINE	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	9885	346500	SH	DEFINE	
CARREKER ANTINORI INC COM	EQUITY	144433109	21398	1126200	SH	DEFINE	
CARTER WALLACE INC	EQUITY	146285101	67	2,700	SH	DEFINE	
CATALINA MARKETING CORP	EQUITY	148867104	107	3,300	SH	DEFINE	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	4990	316800	SH	DEFINE	
CATERPILLAR INC	EQUITY	149123101	4472	100,769	SH	DEFINE	
CATERPILLAR INC.	EQUITY	149123101	439	9,900	SH	DEFINE	

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CBRL GROUP INC	EQUITY	12489V106	62	3,400	SH	DEFINE
CCC INFORMATION SERVICE GROUP INC	EQUITY	12487Q109	1039	120,000	SH	DEFINE
CDW COMPUTER CENTERS, INC	EQUITY	125129106	164	5,300	SH	DEFINE
Cell Genesys	EQUITY	150921104	285	20,000	SH	DEFINE
CENDANT CORPORATION	EQUITY	151313103	312	21,418	SH	DEFINE
CENTERPOINT PPTYS TRUST	EQUITY	151895109	6881	147500	SH	DEFINE
CENTEX CORP	EQUITY	152312104	75	1,800	SH	DEFINE
CENTEX CORP COM	EQUITY	152312104	8068	193700	SH	DEFINE
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	23135	946700	SH	DEFINE
CENTURYTEL INC	EQUITY	156700106	121	4,200	SH	DEFINE
CEPHALON INC	EQUITY	156708109	1923	40,000	SH	DEFINE
CERIDIAN CORP	EQUITY	15677T106	67	3,600	SH	DEFINE
CERNER CORP	EQUITY	156782104	2254	65,800	SH	DEFINE
CH ENERGY GROUP INC	EQUITY	12541M102	1704	38,500	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	4450	179,800	SH	DEFINE	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	179	6,310	SH	DEFINE	
CHARTER ONE FIN'L	EQUITY	160903100	73208	2586860	SH	DEFINE	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	12566	415400	SH	DEFINE	
CHECK POINT SOFTWARE	EQUITY	M22465104	10716	225,600	SH	DEFINE	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	228	4,800	SH	DEFINE	
CHECKFREE CORP.	EQUITY	162813109	138	4,700	SH	DEFINE	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	19308	524494	SH	DEFINE	
CHEVRON CORPORATION	EQUITY	166751107	1580	18,000	SH	DEFINE	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2925	132,900	SH	DEFINE	
CHIRON CORP.	EQUITY	170040109	224	5,100	SH	DEFINE	
CHOICEPOINT INC	EQUITY	170388102	127	3,750	SH	DEFINE	
CHRIS CRAFT INDS INC	EQUITY	170520100	138	2,179	SH	DEFINE	
CHRISTOPHER & BANKS CP COM	EQUITY	171046105	2616	86837	SH	DEFINE	
CHUBB CORP	EQUITY	171232101	2964	40,915	SH	DEFINE	
CHURCH & DWIGHT INC	EQUITY	171340102	50	2,300	SH	DEFINE	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	1064	54,700	SH	DEFINE	
Cia de Minas Buenaventura - Spon ADR	EQUITY	204448104	465	31,400	SH	DEFINE	
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	505	60,900	SH	DEFINE	
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	1987	144,700	SH	DEFINE	
CIA VALE DO RIO DOCE - SP ADR	EQUITY	204412100	812	33,000	SH	DEFINE	
CIENA CORP	EQUITY	171779101	48	1,150	SH	DEFINE	
CIENA CORP	EQUITY	171779101	8459	202,600	SH	DEFINE	
CIGNA CORP	EQUITY	125509109	472	4,400	SH	DEFINE	
CINCINNATI FINANCIAL CORPORATION	EQUITY	172062101	180	4,750	SH	DEFINE	
CINERGY CORP	EQUITY	172474108	161	4,800	SH	DEFINE	
CINTAS CORP	EQUITY	172908105	189	4,800	SH	DEFINE	
CIRCUIT CITY STORES-CIRCUIT CITY GROU	EQUITY	172737108	63	5,900	SH	DEFINE	
CIRRUS LOGIC, INCORPORATED	EQUITY	172755100	69	4,600	SH	DEFINE	
CISCO SYS INC	EQUITY	17275R102	17223	1,088,940	SH	DEFINE	
Cisco Systems	EQUITY	17275R102	862	54,500	SH	DEFINE	
CISCO SYSTEMS INC.	EQUITY	17275R102	16690	1,055,515	SH	DEFINE	
CITIGROUP INC	EQUITY	172967101	37678	834,928	SH	DEFINE	
Citigroup Inc. Com Stk USD.01	EQUITY	172967101	2630	58,472	SH	DEFINE	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	94	7,400	SH	DEFINE	

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CITRIX SYS INC	EQUITY	177376100	4538	214,800	SH	DEFINE
CITRIX SYSTEMS INC	EQUITY	177376100	114	5,400	SH	DEFINE
CITY NATL CORP	EQUITY	178566105	111	2,900	SH	DEFINE
CLAIRE'S STORES INC	EQUITY	179584107	55	3,100	SH	DEFINE
CLAYTON HOMES INC	EQUITY	184190106	101	8,368	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	15407	282,955	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	2581	47,410	SH	DEFINE
CLECO CORPORATION	EQUITY	12561W105	64	1,400	SH	DEFINE
CLOROX CO	EQUITY	189054109	4388	139,519	SH	DEFINE
CLOROX CO.	EQUITY	189054109	201	6,400	SH	DEFINE
CMS ENERGY CORP	EQUITY	125896100	104	3,500	SH	DEFINE
CNF INC	EQUITY	12612W104	84	2,900	SH	DEFINE
COCA COLA	EQUITY	191216100	21812	483,000	SH	DEFINE
COCA-COLA ENTERPRISES	EQUITY	191219104	213	12,000	SH	DEFINE
COINSTAR COMMON	EQUITY	19259P300	3,405	203,300	SH	DEFINE
Colgate	EQUITY	194162103	3730	67,500	SH	DEFINE
COLGATE-PALMOLIVE	EQUITY	194162103	21008	380,170	SH	DEFINE
COLLATERAL THERAPEUTICS	EQUITY	193921103	384	40,000	SH	DEFINE
COLONIAL PPTYS TR COM SH BEN I	EQUITY	195872106	3214	119700	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
COMCAST CORP	EQUITY	200300200	27125	646,800	SH	DEFINE	
COMCAST CORP. SPECIAL CL A	EQUITY	200300200	1078	25,700	SH	DEFINE	
COMDISCO	EQUITY	200336105	74	9,200	SH	DEFINE	
COMERICA INC	EQUITY	200340107	289	4,700	SH	DEFINE	
COMMERCE ONE INC DEL COM	EQUITY	200693109	17622	1888700	SH	DEFINE	
COMMSCOPE INC	EQUITY	203372107	52	3,100	SH	DEFINE	
COMMUNITY HLTH SYS NEW COM	EQUITY	203668108	74627	2618500	SH	DEFINE	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	574	24,600	SH	DEFINE	
COMPAQ COMPUTER	EQUITY	204493100	863	47,444	SH	DEFINE	
COMPAQ COMPUTER CORP	EQUITY	204493100	2366	130,235	SH	DEFINE	
COMPASS BANCSHARES, INC	EQUITY	20449H109	156	7,300	SH	DEFINE	
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	439	16,150	SH	DEFINE	
COMPUTER SCIENCES CORP	EQUITY	205363104	340	10,500	SH	DEFINE	
COMPUWARE CORP	EQUITY	205638109	105	10,800	SH	DEFINE	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	3245	55,100	SH	DEFINE	
Comverse Technology Inc.	EQUITY	205862402	266	4,520	SH	DEFINE	
CONAGRA FOODS INC	EQUITY	205887102	266	14,600	SH	DEFINE	
CONAGRA INC	EQUITY	205887102	3331	182,598	SH	DEFINE	
CONCEPTUS INC	EQUITY	206016107	583	65,000	SH	DEFINE	
CONCORD EFS INC	EQUITY	206197105	532	13,150	SH	DEFINE	
CONCORD EFS INC COM	EQUITY	206197105	6614	163550	SH	DEFINE	
CONNECTIV INC	EQUITY	206829103	116	5,300	SH	DEFINE	
CONNECTIV INC - CL A	EQUITY	206829202	1374	68,200	SH	DEFINE	
CONEXANT SYSTEMS INC	EQUITY	207142100	56	6,300	SH	DEFINE	
Conoco Inc	EQUITY	208251405	1978	70,000	SH	DEFINE	
CONOCO INC - CLASS B	EQUITY	208251405	489	17,300	SH	DEFINE	
CONSECO INC.	EQUITY	208464107	154	9,582	SH	DEFINE	
CONSOLIDATED EDISON INC	EQUITY	209115104	255	6,870	SH	DEFINE	
CONSOLIDATED STORES CORPORATION	EQUITY	210149100	33	3,300	SH	DEFINE	
CONSTELLATION BRANDS INC	EQUITY	21036P108	4377	61,000	SH	DEFINE	

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CONSTELLATION ENERGY GROUP	EQUITY	210371100	194	4,400	SH	DEFINE
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	9953	225,700	SH	DEFINE
CONVERGYS CORPORATION	EQUITY	212485106	166	4,600	SH	DEFINE
COOPER CAMERON CORP	EQUITY	216640102	178	3,300	SH	DEFINE
COOPER INDUSTRIES	EQUITY	216669101	100	3,000	SH	DEFINE
COOPER TIRE & RUBBER	EQUITY	216831107	26	2,300	SH	DEFINE
COORS (ADOLPH) - CL B	EQUITY	217016104	59	900	SH	DEFINE
COR THERAPEUTICS INC	EQUITY	217753102	74	3,300	SH	DEFINE
CORNING INC.	EQUITY	219350105	674	32,590	SH	DEFINE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	25883	857400	SH	DEFINE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	23395	596,050	SH	DEFINE
COSTCO WHSL CORP NEW	EQUITY	22160K105	3878	98,800	SH	DEFINE
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	168	3,400	SH	DEFINE
COUSINS PPTYS INC COM	EQUITY	222795106	6485	259300	SH	DEFINE
COVANCE INC	EQUITY	222816100	45	3,500	SH	DEFINE
COVANTA ENERGY CORP	EQUITY	22281N103	50	3,000	SH	DEFINE
CRANE CO	EQUITY	224399105	51	1,975	SH	DEFINE
CREDENCE SYSTEMS, INC.	EQUITY	225302108	66	3,200	SH	DEFINE
CREDITCORP LTD	EQUITY	G2519Y108	791	98,121	SH	DEFINE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	6858	302,100	SH	DEFINE
CRESTLINE CAPITAL CORP	EQUITY	226153104	90	3,309	SH	DEFINE
CROMPTON CORPORATION	EQUITY	227116100	76	6,828	SH	DEFINE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	13831	933,762	SH	DEFINE
CSC HLDGS INC	EQUITY	126304401	16843	154,881	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
CSG SYS INTL INC COM	EQUITY	126349109	52726	1280147	SH	DEFINE	
CSG SYSTEMS INTERNATIONAL INC.	EQUITY	126349109	132	3,200	SH	DEFINE	
CSX CORP	EQUITY	126408103	222	6,600	SH	DEFINE	
CUMMINS ENGINE	EQUITY	231021106	49	1,300	SH	DEFINE	
CURAGEN CORP	EQUITY	23126R101	6445	275,000	SH	DEFINE	
CVS Corp	EQUITY	126650100	2047	35,000	SH	DEFINE	
CVS CORPORATION	EQUITY	126650100	3716	63,535	SH	DEFINE	
CYPRESS SEMICONDUCTOR	EQUITY	232806109	142	8,000	SH	DEFINE	
CYTEC INDUSTRIES INC	EQUITY	232820100	77	2,400	SH	DEFINE	
D R HORTON INC COM	EQUITY	23331A109	8597	406478	SH	DEFINE	
DALLAS SEMICONDUCTOR CORP	EQUITY	235204104	96	3,700	SH	DEFINE	
DANA CORP	EQUITY	235811106	79	4,621	SH	DEFINE	
DANAHER CORP	EQUITY	235851102	224	4,100	SH	DEFINE	
DARDEN RESTAURANTS INC	EQUITY	237194105	95	4,000	SH	DEFINE	
DEAN FOODS CO	EQUITY	242361103	71	2,100	SH	DEFINE	
DEERE & CO	EQUITY	244199105	243	6,700	SH	DEFINE	
DEERE & CO	EQUITY	244199105	106	2,590	SH	DEFINE	
DELL COMPUTER CORP	EQUITY	247025109	16467	640,900	SH	DEFINE	
DELL COMPUTER CORP.	EQUITY	247025109	12949	504,100	SH	DEFINE	
DELTA AIRLINES INC.	EQUITY	247361108	142	3,600	SH	DEFINE	
DELUXE CHECK PRINTERS	EQUITY	248019101	57	2,400	SH	DEFINE	
DENTSPLY INTL INC NEW	EQUITY	249030107	113	3,100	SH	DEFINE	
DENTSPLY INTL INC NEW	EQUITY	249030107	5709	156,400	SH	DEFINE	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	223	15,758	SH	DEFINE	

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DETROIT EDISON CO	EQUITY	233331107	167	4,200	SH	DEFINE
DEUTSCHE TELEKOM AG-SPON ADR	EQUITY	251566105	3876	167,120	SH	DEFINE
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	5201	353,800	SH	DEFINE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	6978	474700	SH	DEFINE
DEVON ENERGY CORP	EQUITY	25179M103	1475	25,352	SH	DEFINE
DEVON ENERGY CORP COM	EQUITY	25179m103	42027	722118	SH	DEFINE
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	25812	443,500	SH	DEFINE
DEVRY INC	EQUITY	251893103	126	4,200	SH	DEFINE
DEVRY INC DEL COM	EQUITY	251893103	17520	583036	SH	DEFINE
DIAL CORP (NEW)	EQUITY	25247D101	71	5,700	SH	DEFINE
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	12525	318,300	SH	DEFINE
DIEBOLD	EQUITY	253651103	119	4,350	SH	DEFINE
DIGITAL LIGHTWAVE INC COM	EQUITY	253855100	13320	745200	SH	DEFINE
DILLARDS INC - CL A	EQUITY	254067101	68	3,100	SH	DEFINE
DIME BANCORP, INC.	EQUITY	25429Q102	216	6,600	SH	DEFINE
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	445	34,000	SH	DEFINE
DOLE FOOD INC	EQUITY	256605106	53	3,300	SH	DEFINE
DOLLAR GENERAL	EQUITY	256669102	197	9,615	SH	DEFINE
DOLLAR TREE STORES INC	EQUITY	256747106	13560	703,820	SH	DEFINE
DOMINION RES INC VA NEW	EQUITY	25746U109	8768	136,000	SH	DEFINE
DOMINION RESOURCES INC	EQUITY	25746U109	443	6,873	SH	DEFINE
DONALDSON CO INC	EQUITY	257651109	72	2,700	SH	DEFINE
DOVER CORP.	EQUITY	260003108	211	5,900	SH	DEFINE
DOW CHEMICAL CORP	EQUITY	260543103	789	25,003	SH	DEFINE
DOW JONES & CO.	EQUITY	260561105	381	7,280	SH	DEFINE
DPL INC	EQUITY	233293109	216	7,700	SH	DEFINE
DQE INC.	EQUITY	23329J104	4670	160,200	SH	DEFINE
DRESS BARN INC COM	EQUITY	261570105	8662	369600	SH	DEFINE
DREYER'S GRAND ICE CREAM	EQUITY	261878102	44	1,700	SH	DEFINE
DSP GROUP, INC.	EQUITY	23332B106	222	14,300	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
DST SYSTEMS INC	EQUITY	233326107	371	7,700	SH	DEFINE	
DTE Energy Company	EQUITY	233331107	7562	190,000	SH	DEFINE	
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	3949	97,032	SH	DEFINE	
DU PONT E.I. DE NEMOURS	EQUITY	263534109	1311	32,200	SH	DEFINE	
DUKE ENERGY CORP	EQUITY	264399106	886	20,732	SH	DEFINE	
DUKE WEEKS REALTY CORP COM NEW	EQUITY	264411505	23449	1012930	SH	DEFINE	
DUN & BRADSTREET CORP	EQUITY	26483E100	115	4,900	SH	DEFINE	
DURATEK INC	EQUITY	26658Q102	676	230,000	SH	DEFINE	
DYAX CORP	EQUITY	26746E103	400	50,000	SH	DEFINE	
DYCOM INDUSTRIES INC	EQUITY	267475101	34	2,600	SH	DEFINE	
DYNEGY INC	EQUITY	26816Q101	454	8,900	SH	DEFINE	
DYNEGY INC NEW	EQUITY	26816Q101	7616	149,300	SH	DEFINE	
E M C CORP MASS	EQUITY	268648102	18127	613,450	SH	DEFINE	
E PIPHANY INC COM	EQUITY	26881V100	3447	294900	SH	DEFINE	
E*TRADE GROUP INC	EQUITY	269246104	134	19,200	SH	DEFINE	
EARTHWATCH INC	EQUITY	270324601	2	249,160	SH	DEFINE	
EASTMAN CHEM CO	EQUITY	277432100	2505	50,900	SH	DEFINE	
EASTMAN CHEMICAL	EQUITY	277432100	118	2,400	SH	DEFINE	
EASTMAN KODAK	EQUITY	277461109	355	8,900	SH	DEFINE	

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EASTMAN KODAK CO	EQUITY	277461109	4762	119,389	SH	DEFINE
EATON CORP	EQUITY	278058102	144	2,100	SH	DEFINE
EATON VANCE CORP	EQUITY	278265103	5884	189,500	SH	DEFINE
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	25309	914,100	SH	DEFINE
ECOLAB INC	EQUITY	278865100	157	3,700	SH	DEFINE
ECOLAB INC	EQUITY	278865100	4624	109,000	SH	DEFINE
EDISON INTERNATIONAL	EQUITY	281020107	121	9,600	SH	DEFINE
EDISON INTL	EQUITY	281020107	3286	260,000	SH	DEFINE
EDISON SCHOOLS INC CL A	EQUITY	281033100	12150	600000	SH	DEFINE
EDUCATION MGMT CORP COM	EQUITY	28139T101	27715	849500	SH	DEFINE
EDWARDS AG INC	EQUITY	281760108	181	4,900	SH	DEFINE
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	69	3,500	SH	DEFINE
EGL INC	EQUITY	268484102	68	2,800	SH	DEFINE
EL PASO CORP	EQUITY	28336L109	14314	219,200	SH	DEFINE
EL PASO CORPORATION	EQUITY	28336L109	921	14,103	SH	DEFINE
ELAN CORP PLC - ADR	EQUITY	284131208	10241	196,000	SH	DEFINE
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	10000	200,000	SH	DEFINE
ELAN CORP PLC -WTS CL-A ADR	EQUITY	284131703	13640	200,000	SH	DEFINE
ELECTRONIC ARTS	EQUITY	285512109	439	8,100	SH	DEFINE
ELECTRONIC ARTS	EQUITY	285512109	10959	202,000	SH	DEFINE
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	868	15,540	SH	DEFINE
ELI LILLY AND COMPANY	EQUITY	532457108	2422	31,600	SH	DEFINE
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	375	38,300	SH	DEFINE
EMC Corp / Mass	EQUITY	268648102	1617	55,000	SH	DEFINE
EMC CORPORATION	EQUITY	268648102	11268	383,280	SH	DEFINE
EMERSON ELEC CO	EQUITY	291011104	14597	235,586	SH	DEFINE
Emerson Elec Co	EQUITY	291011104	3100	50,000	SH	DEFINE
EMERSON ELECTRIC	EQUITY	291011104	20187	325,600	SH	DEFINE
EMMIS COMMUNICATIONS CL A	EQUITY	291525103	71	2,800	SH	DEFINE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	942	81,892	SH	DEFINE
Endesa - Sponsored ADR USD6.16	EQUITY	29258N1072	96	5,800	SH	DEFINE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	144	5,740	SH	DEFINE
ENERGY EAST CORP	EQUITY	29266M109	868	50,000	SH	DEFINE
ENERGY EAST CORPORATION	EQUITY	29266M109	123	7,100	SH	DEFINE
ENERGY PARTNERS LTD	EQUITY	29270U105	3758	397700	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
ENERGY PARTNERS LTD	EQUITY	29270U105	1579	167,100	SH	DEFINE	
ENERSIS SA ADR	EQUITY	29274F104	1012	54,082	SH	DEFINE	
ENGELHARD CORP	EQUITY	292845104	106	4,100	SH	DEFINE	
ENRON CORP	EQUITY	293561106	1208	20,800	SH	DEFINE	
ENRON CORP	EQUITY	293561106	2359	40,600	SH	DEFINE	
ENRON CORP COM	EQUITY	293561106	2905	50000	SH	DEFINE	
ENSCO INTL INC	EQUITY	26874Q100	294	8,400	SH	DEFINE	
ENTERCOM COMMUNICATIONS CORP	EQUITY	293639100	110	2,800	SH	DEFINE	
ENTERGY CORP	EQUITY	29364G103	251	6,600	SH	DEFINE	
ENTRADE INC	EQUITY	29382L993	118	156,250	SH	DEFINE	
EOG RESOURCES INC	EQUITY	26875P101	140	3,400	SH	DEFINE	
EQUIFAX INC.	EQUITY	294429105	134	4,300	SH	DEFINE	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	50471	1802552	SH	DEFINE	
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	9800	350,000	SH	DEFINE	

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EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	46629	896200	SH	DEFINE
ESPERION THERAPEUTICS COM	EQUITY	29664R106	1303	193000	SH	DEFINE
ESSEX PPTY TR INC COM	EQUITY	297178105	12825	266900	SH	DEFINE
EVEREST RE GROUP LTD	EQUITY	G3223R108	20018	300,930	SH	DEFINE
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	72660	1092300	SH	DEFINE
EVOLVE SOFTWARE INC.	EQUITY	30049P104	3,214	1,239,564	SH	DEFINE
EXAR CORP COM	EQUITY	300645108	15541	791900	SH	DEFINE
EXELON CORP	EQUITY	30161N101	8948	136,400	SH	DEFINE
EXELON CORPORATION	EQUITY	30161N101	594	9,049	SH	DEFINE
EXPEDITORS INTL OF WASHINTON, INC.	EQUITY	302130109	161	3,200	SH	DEFINE
EXPRESS SCRIPTS INC CL A	EQUITY	302182100	208	2,400	SH	DEFINE
EXXON MOBIL CORP	EQUITY	30231G102	14277	175,563	SH	DEFINE
Exxon Mobil Corp	EQUITY	30231G102	2466	30,446	SH	DEFINE
EXXON MOBIL CORPORATIONS	EQUITY	30231G102	28025	345,982	SH	DEFINE
FAMILY DOLLAR STORES	EQUITY	307000109	267	10,400	SH	DEFINE
FASTENAL CO	EQUITY	311900104	131	2,400	SH	DEFINE
FED NATL MTG CO	EQUITY	313586109	8133	102,170	SH	DEFINE
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	25118	387,440	SH	DEFINE
FEDERAL NATL MTG ASSN	EQUITY	313586109	5	400	SH	DEFINE
FEDERAL SIGNAL CORP	EQUITY	313855108	53	2,700	SH	DEFINE
FEDERATED DEPARTMENT STORES	EQUITY	31410H101	245	5,900	SH	DEFINE
FEDEX CORP COM	EQUITY	31428X106	3259	78200	SH	DEFINE
FEDEX CORPORATION	EQUITY	31428X106	340	8,160	SH	DEFINE
FELCOR LODGING TRUST	EQUITY	31430f101	399	17400	SH	DEFINE
FERRO CORP	EQUITY	315405100	41	2,000	SH	DEFINE
FIFTH THIRD BANK	EQUITY	316773100	698	13,062	SH	DEFINE
FILENET CORP COM	EQUITY	316869106	15826	1008841	SH	DEFINE
FINANCIAL FED CORP COM	EQUITY	317492106	5677	231700	SH	DEFINE
FIRST DATA CORP	EQUITY	319963104	754	12,630	SH	DEFINE
FIRST HEALTH GROUP CORP	EQUITY	320960107	127	2,900	SH	DEFINE
FIRST TENN NATL CORP	EQUITY	337162101	241	7,800	SH	DEFINE
FIRST UNION CORP	EQUITY	337358105	903	27,366	SH	DEFINE
FIRST VIRGINIA BANKS	EQUITY	337477103	124	2,850	SH	DEFINE
FIRSTENERGY CORPORATION	EQUITY	337932107	181	6,500	SH	DEFINE
FIRSTMERIT CORP COM	EQUITY	337915102	31712	1219700	SH	DEFINE
FIRSTMERIT CORPORATION	EQUITY	337915102	138	5,300	SH	DEFINE
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	1181	75000	SH	DEFINE
FISERV INC	EQUITY	337738108	337	7,525	SH	DEFINE
FISERV INC COM	EQUITY	337738108	19419	434100	SH	DEFINE
Fleet Boston Financial Corp	EQUITY	339030108	944	25,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	1156	30,635	SH	DEFINE	
FLEETBOSTON FINL CORP	EQUITY	339030108	17339	459,300	SH	DEFINE	
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	1707	113,800	SH	DEFINE	
FLOWERVE CORPORATION	EQUITY	34354P105	49	2,200	SH	DEFINE	
FLUOR CORP (NEW)	EQUITY	343412102	102	2,300	SH	DEFINE	
FMC CORP	EQUITY	302491303	74	1000	SH	DEFINE	
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	785	22,100	SH	DEFINE	
FORD MOTOR COMPANY	EQUITY	345370860	1460	51,927	SH	DEFINE	
FORD MTR CO DEL	EQUITY	345370860	3031	107,514	SH	DEFINE	

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FOREST LABORATORIES-CLASS A	EQUITY	345838106	284	4,800	SH	DEFINE
FOREST LABS INC	EQUITY	345838106	6285	106,100	SH	DEFINE
FORTUNE BRANDS INC	EQUITY	349631101	165	4,800	SH	DEFINE
FPL GROUP INC	EQUITY	302571104	325	5,300	SH	DEFINE
FRANCHISE FIN CORP COM	EQUITY	351807102	12879	516800	SH	DEFINE
FRANKLIN RES INC	EQUITY	354613101	278	7,100	SH	DEFINE
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D857	65	5,000	SH	DEFINE
FRONTLINE LTD	EQUITY	556105906	974	55,889	SH	DEFINE
FULLER, H.B.	EQUITY	359694106	38	900	SH	DEFINE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	71	3,000	SH	DEFINE
FURNITURE BRANDS INTL COM	EQUITY	360921100	12618	532400	SH	DEFINE
FUTURELINK CORP	EQUITY	36114Q208	29	101,900	SH	DEFINE
GADZOOKS INC COM	EQUITY	362553109	6743	306500	SH	DEFINE
GALEN HOLDINGS - ADR	EQUITY	363240102	8390	198,575	SH	DEFINE
GALILEO INTERNATIONAL INC	EQUITY	363547100	118	5,400	SH	DEFINE
GANNETT PUBLISHING	EQUITY	364730101	460	7,700	SH	DEFINE
GAP INC	EQUITY	364760108	566	23,850	SH	DEFINE
GAP INC	EQUITY	364760108	21455	903,595	SH	DEFINE
GARTNER INC	EQUITY	366651206	33	5,177	SH	DEFINE
GATEWAY INC	EQUITY	367626108	158	9,400	SH	DEFINE
GATX CORP.	EQUITY	361448103	123	2,900	SH	DEFINE
GENE LOGIC	EQUITY	368689105	18	1,100	SH	DEFINE
GENENTECH INC	EQUITY	368710406	40	800	SH	DEFINE
GENENTECH INC	EQUITY	368710406	5221	103,310	SH	DEFINE
GENERAL COMMUNICATION CL A	EQUITY	369385109	10459	1162100	SH	DEFINE
General Dynamics	EQUITY	369550108	2133	34,000	SH	DEFINE
GENERAL DYNAMICS CORP	EQUITY	369550108	391	6,230	SH	DEFINE
GENERAL DYNAMICS CORP COM	EQUITY	369550108	2510	40000	SH	DEFINE
GENERAL ELEC CO	EQUITY	369604103	2646	63207	SH	DEFINE
GENERAL ELEC CO	EQUITY	369604103	59568	1,421,985	SH	DEFINE
General Elec Co	EQUITY	369604103	3767	90,000	SH	DEFINE
GENERAL ELECTRIC	EQUITY	369604103	32098	766,800	SH	DEFINE
GENERAL GROWTH PPTYS	EQUITY	370021107	20278	580200	SH	DEFINE
GENERAL MILLS INC	EQUITY	370334104	344	8,000	SH	DEFINE
GENERAL MOTORS	EQUITY	370442105	809	15,600	SH	DEFINE
GENERAL MTRS CORP	EQUITY	370442105	4968	95,739	SH	DEFINE
GENERAL MTRS CORP	EQUITY	370442832	10709	549,200	SH	DEFINE
General Public Utilities	EQUITY	36225X100	650	20,000	SH	DEFINE
GENERAL PUBLIC UTILITY	EQUITY	36225X100	120	3,700	SH	DEFINE
GENESCO INC COM	EQUITY	371532102	18706	682700	SH	DEFINE
GENOMIC SOLUTIONS INC	EQUITY	37243R109	375	125,000	SH	DEFINE
GENTEX CORP	EQUITY	371901109	104	4,500	SH	DEFINE
GENUINE PARTS CO	EQUITY	372460105	4763	183,843	SH	DEFINE
GENUINE PARTS CO.	EQUITY	372460105	136	5,250	SH	DEFINE
GENVEC INC	EQUITY	37246C109	1056	201,100	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
GENZYME CORP	EQUITY	372917104	524	5,800	SH	DEFINE	
GENZYME CORP	EQUITY	372917104	7308	80,900	SH	DEFINE	
GENZYME CORP	EQUITY	372917708	9	1,608	SH	DEFINE	
GEO. HORMEL & CO	EQUITY	440452100	164	8,400	SH	DEFINE	

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GEORGIA PAC CORP	EQUITY	373298108	23546	800,900	SH	DEFINE
GEORGIA PACIFIC (TIMBER GRP)	EQUITY	373298702	138	4,800	SH	DEFINE
GEORGIA-PAC (GEORGIA-PAC GP)	EQUITY	373298108	206	6,991	SH	DEFINE
GILEAD SCIENCES INC	EQUITY	375558103	189	5,800	SH	DEFINE
GILEAD SCIENCES INC	EQUITY	375558103	2275	70,000	SH	DEFINE
GILLETTE CO	EQUITY	375766102	975	31,280	SH	DEFINE
GLATFELTER P H CO	EQUITY	377316104	32	2,500	SH	DEFINE
GLAXO PLC	EQUITY	37733W105	120	2,235	SH	DEFINE
Glimcher Realty Trust	EQUITY	379302102	840	55,600	SH	DEFINE
GLOBAL CROSSING LTD	EQUITY	G3921A100	331	24,515	SH	DEFINE
GLOBAL CROSSING LTD	EQUITY	G3921A134	1533	9,750	SH	DEFINE
GLOBAL CROSSINGS CV	EQUITY	37932J301	1015	8,000	SH	DEFINE
GLOBAL INDUSTRIES INC	EQUITY	379336100	558	38,300	SH	DEFINE
GLOBAL MARINE	EQUITY	379352404	274	10,700	SH	DEFINE
GLOBAL MARINE INC	EQUITY	379352404	10281	401,600	SH	DEFINE
GLOBAL TELESYSTEMS INC	EQUITY	37936U104	882	1,160,000	SH	DEFINE
GOLDEN ST BANCORP INC COM	EQUITY	381197102	8197	294000	SH	DEFINE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	299	4,600	SH	DEFINE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	24031	282,380	SH	DEFINE
GOODRICH (B.F.) CO	EQUITY	382388106	115	3,000	SH	DEFINE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	112	4,700	SH	DEFINE
GP FINANCIAL CORP	EQUITY	395384100	199	6,100	SH	DEFINE
GRAINGER (W.W.) INC.	EQUITY	384802104	98	2,900	SH	DEFINE
GRAINGER W W INC	EQUITY	384802104	4512	133,282	SH	DEFINE
GRANITE CONSTRUCTION INC	EQUITY	387328107	54	1,600	SH	DEFINE
GRANT PRIDE INC	EQUITY	38821G101	6352	366,215	SH	DEFINE
GRANT PRIDECO INC	EQUITY	38821G101	114	6,600	SH	DEFINE
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	58	1,900	SH	DEFINE
GREATER BAY BANCORP	EQUITY	391648102	60	2,400	SH	DEFINE
GREY WOLF INC COM	EQUITY	397888108	6612	1017200	SH	DEFINE
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	2710	139,990	SH	DEFINE
GRUPO ELECTRA, S.A.	EQUITY	40050A102	344	41,500	SH	DEFINE
GRUPO IUSACELL-ADR V	EQUITY	40050B100	676	84,000	SH	DEFINE
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	1921	57,500	SH	DEFINE
GT GROUP TELECOM INC	EQUITY	362359101		5,650	SH	DEFINE
GT GROUP TELECOM INC.	EQUITY	362359408	190	35,000	SH	DEFINE
GTECH HOLDINGS CORP	EQUITY	400518106	57	2,100	SH	DEFINE
GUIDANT CORP	EQUITY	401698105	400	8,900	SH	DEFINE
H & R BLOCK	EQUITY	093671105	164	3,270	SH	DEFINE
H&CB ADR	EQUITY	404008203	756	97,600	SH	DEFINE
HALIBURTON	EQUITY	406216101	456	12,400	SH	DEFINE
HALLIBURTON COMPANY	EQUITY	406216101	366	8,480	SH	DEFINE
HANOVER COMPRESSOR CO	EQUITY	410768105	114	3,600	SH	DEFINE
HANOVER COMPRESSOR CO	EQUITY	410768105	12423	391900	SH	DEFINE
HARCOURT GENERAL	EQUITY	41163G101	117	2,100	SH	DEFINE
HARLEY DAVIDSON INC	EQUITY	412822108	326	8,600	SH	DEFINE
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	11373	512600	SH	DEFINE
HARRAH'S ENTERTAINMENT	EQUITY	413619107	103	3,500	SH	DEFINE
HARRIS CORP	EQUITY	413875105	101	4,100	SH	DEFINE
HARSCO CORP	EQUITY	415864107	59	2,400	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
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HARTE-HANKS INC	EQUITY	416196103	90	4,000	SH	DEFINE
HARTFORD FINANCIAL SERVICES GROUP, IN	EQUITY	416515104	956	16,200	SH	DEFINE
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	1944	320600	SH	DEFINE
HASBRO INC.	EQUITY	418056107	65	5,050	SH	DEFINE
HAWAIIAN ELECTRIC	EQUITY	419870100	70	1,900	SH	DEFINE
HCA - THE HEALTHCARE COMPANY	EQUITY	404119109	636	15,800	SH	DEFINE
HEALTH CARE PPTY INVS COM	EQUITY	421915109	6418	189200	SH	DEFINE
HEALTH MANAGEMENT ASSOCIATES INC - A	EQUITY	421933102	229	14,700	SH	DEFINE
HEALTH NET INC	EQUITY	42222G108	152	7,390	SH	DEFINE
HEALTHCARE RLTY TR COM	EQUITY	421946104	5015	208100	SH	DEFINE
HEALTHSOUTH CORPORATION	EQUITY	421924101	141	10,900	SH	DEFINE
HEALTHSOUTH REHABILITN COM	EQUITY	421924101	16579	1286200	SH	DEFINE
HEINZ H.J.	EQUITY	423074103	402	10,000	SH	DEFINE
HELLENIC TELECOMMUN ORGANIZA ADR'S	EQUITY	423325307	1269	192,250	SH	DEFINE
HELMERICH & PAYNE	EQUITY	423452101	144	3,100	SH	DEFINE
HERCULES INC	EQUITY	427056106	39	3,000	SH	DEFINE
HERMAN MILLER	EQUITY	600544100	109	4,700	SH	DEFINE
HERMAN MILLER INC COM	EQUITY	600544100	2398	103700	SH	DEFINE
HERSHEY FOODS CORP	EQUITY	427866108	270	3,900	SH	DEFINE
HEWLETT-PACKARD COMPANY	EQUITY	428236103	2057	65,770	SH	DEFINE
HIBERNIA CORP	EQUITY	428656102	134	9,600	SH	DEFINE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	14344	581900	SH	DEFINE
HILLENBRAND INDUSTRIES	EQUITY	431573104	184	3,800	SH	DEFINE
HILTON HOTELS	EQUITY	432848109	111	10,600	SH	DEFINE
HISPANIC BROADCASTING	EQUITY	43357b104	12639	661702	SH	DEFINE
HISPANIC BROADCASTING CORP	EQUITY	43357B104	126	6,600	SH	DEFINE
HOME DEPOT	EQUITY	437076102	2784	64,600	SH	DEFINE
HOME DEPOT INC	EQUITY	437076102	9343	215,038	SH	DEFINE
HOME PPTYS N Y INC COM	EQUITY	437306103	6290	220700	SH	DEFINE
HOMESTAKE MINING	EQUITY	437614100	37	7,100	SH	DEFINE
HON INDS INC	EQUITY	438092108	83	3,600	SH	DEFINE
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	41693	1,021,899	SH	DEFINE
HORACE MANN EDUCATORS CORP	EQUITY	440327104	1262	71,300	SH	DEFINE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	7453	282300	SH	DEFINE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	8686	329,000	SH	DEFINE
HOST MARRIOTT CORP (REIT)	EQUITY	44107P104	420	35,967	SH	DEFINE
HOST MARRIOTT CORP COM	EQUITY	44107p104	13120	1123300	SH	DEFINE
HOUGHTON MIFFLIN CO	EQUITY	441560109	87	1,900	SH	DEFINE
HOUSEHOLD INT'L	EQUITY	441815107	796	13,433	SH	DEFINE
HOUSEHOLD INTL	EQUITY	441815107	2962	50000	SH	DEFINE
HRPT PROPERTIES TRUST	EQUITY	40426W101	3272	395,200	SH	DEFINE
HUBBELL INC. Class B	EQUITY	443510201	84	3,600	SH	DEFINE
HUMAN GENOME SCIENCES INC	EQUITY	444903108	2070	45,000	SH	DEFINE
HUMANA CORP	EQUITY	444859102	52	5,000	SH	DEFINE
HUNT (JB) TRANSPRT SVCS INC	EQUITY	445658107	33	2,100	SH	DEFINE
HUNTINGTON BANCSHARES	EQUITY	446150104	105	7,684	SH	DEFINE
I2 TECHNOLOGIES INC	EQUITY	465754109	38	2,650	SH	DEFINE
I2 TECHNOLOGIES INC	EQUITY	465754109	2422	167,000	SH	DEFINE
IBP INC.	EQUITY	449223106	105	6,400	SH	DEFINE
ICICI LTD	EQUITY	44926P202	188	16,000	SH	DEFINE
ICN PHARMACEUTICALS INC	EQUITY	448924100	122	4,800	SH	DEFINE
IDACORP INC	EQUITY	451107106	88	2,300	SH	DEFINE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	1200	30,000	SH	DEFINE
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	384	9,600	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
ILLINOIS TOOL WORKS	EQUITY	452308109	495	8,700	SH		DEFINE
Illinois Tool Works Inc	EQUITY	452308109	853	15,000	SH		DEFINE
ILLUMINET HLDGS INC COM	EQUITY	452334105	1542	75000	SH		DEFINE
IMAGEX.COM INC	EQUITY	45244D102	742	791,393	SH		DEFINE
IMATION CORPORATION	EQUITY	45245A107	47	2,100	SH		DEFINE
IMC GLOBAL INC.	EQUITY	449669100	85	6,900	SH		DEFINE
Imclone Systems	EQUITY	45245W109	498	15,000	SH		DEFINE
Immunex Corp	EQUITY	452528102	215	15,000	SH		DEFINE
IMMUNEX CORP NEW	EQUITY	452528102	716	50,000	SH		DEFINE
IMMUNOGEN INC	EQUITY	45253H101	134	10,000	SH		DEFINE
IMS HEALTH INC	EQUITY	449934108	6499	261,000	SH		DEFINE
IMS HEALTH INC.	EQUITY	449934108	207	8,300	SH		DEFINE
INCO LTD	EQUITY	453258402	80	5,400	SH		DEFINE
INCYTE GENOMICS INC	EQUITY	45337C102	60	3,900	SH		DEFINE
INFOCUS CORP	EQUITY	45665B106	38	2,300	SH		DEFINE
INFORMIX CORP	EQUITY	456779107	92	17,000	SH		DEFINE
INGERSOLL-RAND	EQUITY	456866102	187	4,700	SH		DEFINE
INNOVATIVE SOLTNS&SUPP COM	EQUITY	45769N105	2275	175000	SH		DEFINE
INSURANCE AUTO AUCTIONS	EQUITY	457875102	1225	100,000	SH		DEFINE
INSWEB CORPORATION	EQUITY	45809K103	66	55,165	SH		DEFINE
INTEGRATED DEVICE TECH INC	EQUITY	458118106	192	6,500	SH		DEFINE
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	9372	316,500	SH		DEFINE
Intel	EQUITY	458140100	1026	39,000	SH		DEFINE
INTEL CORP	EQUITY	458140100	25748	978,530	SH		DEFINE
INTEL CORP	EQUITY	458140100	19557	742,650	SH		DEFINE
INTEL CORP COM	EQUITY	458140100	2237	85000	SH		DEFINE
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	20605	214,235	SH		DEFINE
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	17629	182,305	SH		DEFINE
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	68	3,100	SH		DEFINE
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	222	4,400	SH		DEFINE
INTERNATIONAL PAPER	EQUITY	460146103	492	13,641	SH		DEFINE
INTERNATIONAL PAPER CO	EQUITY	460146103	4128	114,416	SH		DEFINE
INTERNATIONAL SPEEDWAY CORP	EQUITY	460335201	6731	181,600	SH		DEFINE
INTERNATIONAL WIRELESS COMN	EQUITY	46058G504	42	423,014	SH		DEFINE
INTERPUBLIC GROUP COS	EQUITY	460690100	292	8,500	SH		DEFINE
INTERSTATE BAKERIES CORP	EQUITY	46072H108	46	3,000	SH		DEFINE
INTERWOVEN INC COM	EQUITY	46114T102	16513	1641000	SH		DEFINE
INTL RECTIFIER CORP	EQUITY	460254105	154	3,800	SH		DEFINE
INTL SPEEDWAY CORP CL-A	EQUITY	460335201	122	3,300	SH		DEFINE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	305	75,000	SH		DEFINE
Intuit	EQUITY	461202103	611	22,000	SH		DEFINE
INTUIT INCORPORATION	EQUITY	461202103	161	5,800	SH		DEFINE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	102	2,000	SH		DEFINE
INVESTORS FINANCIAL SERVICES CORP	EQUITY	461915100	111	1,900	SH		DEFINE
INVITROGEN CORP COM	EQUITY	46185r100	50532	921284	SH		DEFINE
IONA TECHNOLOGIES PLC SPONSORE	EQUITY	46206P109	16332	494900	SH		DEFINE
IRON MTN INC DEL COM	EQUITY	462846106	76098	1985867	SH		DEFINE
IRWIN FINL CORP COM	EQUITY	464119106	243	11500	SH		DEFINE
ISTAR FINANCIAL INC	EQUITY	45031U101	6148	266,500	SH		DEFINE
ITT INDUSTRIES	EQUITY	450911102	109	2,800	SH		DEFINE
IVAX CORP	EQUITY	465823102	304	9,650	SH		DEFINE
J JILL GROUP INC	EQUITY	466189107	5950	340,000	SH		DEFINE
J P MORGAN CHASE + CO	EQUITY	46625H100	44964	1,001,428	SH		DEFINE
J.C. PENNEY & CO.	EQUITY	708160106	134	8,400	SH		DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
JABIL CIRCUIT INC	EQUITY	466313103	119	5,500	SH		DEFINE
JACK HENRY & ASSOCIATES, INC.	EQUITY	426281101	128	5,400	SH		DEFINE
JACOBS ENGR GROUP INC	EQUITY	469814107	93	1,600	SH		DEFINE
JDS UNIPHASE CORP	EQUITY	46612J101	5817	315,520	SH		DEFINE
JEFFERSON PILOT	EQUITY	475070108	210	3,100	SH		DEFINE
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	8075	210,000	SH		DEFINE
JOHNSON & JOHNSON	EQUITY	478160104	3394	38,801	SH		DEFINE
JOHNSON + JOHNSON	EQUITY	478160104	19768	226,000	SH		DEFINE
Johnson and Johnson	EQUITY	478160104	4723	54,000	SH		DEFINE
JOHNSON CONTROLS INC	EQUITY	478366107	156	2,500	SH		DEFINE
JOHNSON CTLS INC	EQUITY	478366107	5606	89,761	SH		DEFINE
JONES APPAREL GROUP IN	EQUITY	480074103	274	7,252	SH		DEFINE
JP MORGAN CHASE & CO	EQUITY	46625H100	9333	206,908	SH		DEFINE
JUNIPER NETWORKS INC	EQUITY	48203R104	11904	313,600	SH		DEFINE
K MART	EQUITY	482584109	128	13,600	SH		DEFINE
KANSAS CITY PWR & LT C	EQUITY	485134100	91	3,700	SH		DEFINE
KAYDON CORP.	EQUITY	486587108	49	1,800	SH		DEFINE
KB HOME	EQUITY	48666K109	39	1,200	SH		DEFINE
KEANE INC	EQUITY	486665102	53	4,100	SH		DEFINE
KELLOGG	EQUITY	487836108	308	11,400	SH		DEFINE
KELLY SERVICES CI'A'	EQUITY	488152208	50	2,100	SH		DEFINE
KEMET CORP	EQUITY	488360108	97	5,700	SH		DEFINE
KENNAMETAL INC	EQUITY	489170100	50	1,800	SH		DEFINE
KERR MCGEE CORP	EQUITY	492386107	184	2,832	SH		DEFINE
KEY ENERGY SVCS INC	EQUITY	492914122	396	5,000	SH		DEFINE
KEYCORP	EQUITY	493267108	320	12,400	SH		DEFINE
KEYSPAN CORPORTATION	EQUITY	49337W100	145	3,800	SH		DEFINE
KILROY RLTY CORP COM	EQUITY	49427F108	7727	288200	SH		DEFINE
KIMBERLY CLARK CORP	EQUITY	494368103	4490	66,200	SH		DEFINE
KIMBERLY-CLARK CORP	EQUITY	494368103	1048	15,450	SH		DEFINE
KIMCO REALTY	EQUITY	49446R109	18902	439,575	SH		DEFINE
KIMCO REALTY CORP COM	EQUITY	49446R109	32237	749700	SH		DEFINE
KINDER MORGAN ENERGY PRNRS	EQUITY	494550106	675	10,700	SH		DEFINE
KINDER MORGAN INC	EQUITY	49455P101	176	3,300	SH		DEFINE
KINDER MORGAN INC KANS COM	EQUITY	49455P101	13311	250200	SH		DEFINE
KING PHARMACEUTICALS COM	EQUITY	495582108	119228	2925852	SH		DEFINE
KING PHARMACEUTICALS INC	EQUITY	495582108	192	4,700	SH		DEFINE
KLA TENCOR CORP	EQUITY	482480100	3071	78,000	SH		DEFINE
KLA-TENCOR CORP	EQUITY	482480100	211	5,350	SH		DEFINE
KMC TELECOM HOLDINGS INC	EQUITY	482562121		8,300	SH		DEFINE
KNIGHT RIDDER INC.	EQUITY	499040103	118	2,200	SH		DEFINE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	122	5,000	SH		DEFINE
KNOLOGY INC	EQUITY	499183119		12,000	SH		DEFINE
KOHL'S CORPORATION	EQUITY	500255104	586	9,500	SH		DEFINE
Korea Electric Power Corp. Kepco Sp A	EQUITY	5006311063	974	59,500	SH		DEFINE
KOREA FUND INC	EQUITY	500634100	228	25,000	SH		DEFINE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	37	2,200	SH		DEFINE
KROGER CO.	EQUITY	501044101	598	23,200	SH		DEFINE
KULICKE + SOFFA INDS INC	EQUITY	501242101	2915	214,900	SH		DEFINE

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L-3 COMMUNICATIONS HLDGS INC	EQUITY	502424104	166	2,100	SH	DEFINE
L3 COMMUNICATIONS HOLDINGS 5.2	EQUITY	502424AA2	14811	127000	SH	DEFINE
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	34012	430800	SH	DEFINE
Lab Corp of America Holdings	EQUITY	50540R409	1924	16,000	SH	DEFINE
LABORATORY AMER HLDGS COM NEW	EQUITY	50540R409	6710	55800	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
LABRANCHE & CO INC	EQUITY	505447102	96	3,000	SH	DEFINE	
LAM RESEARCH CORP	EQUITY	512807108	178	7,500	SH	DEFINE	
LAM RESH CORP	EQUITY	512807108	5712	240,500	SH	DEFINE	
LAMAR CORP CV	EQUITY	512815af8	4903	4860000	PRN	DEFINE	
LANCASTER COLONY CORP	EQUITY	513847103	65	2,250	SH	DEFINE	
LANCE INC	EQUITY	514606102	19	1,700	SH	DEFINE	
LANDS END INC	EQUITY	515086106	49	1,800	SH	DEFINE	
LATTICE SEMICONDUCTOR CORP	EQUITY	518415104	118	6,500	SH	DEFINE	
LEAP WIRELESS INTL INC	EQUITY	521863118	188	6,250	SH	DEFINE	
LEAP WIRELESS INTL INC	EQUITY	521863134	90	6,000	SH	DEFINE	
LEAR CORPORATION	EQUITY	521865105	114	3,900	SH	DEFINE	
LEE ENTERPRISES INC	EQUITY	523768109	79	2,600	SH	DEFINE	
LEGATO SYSTEMS INC	EQUITY	524651106	64	5,300	SH	DEFINE	
LEGG MASON INC	EQUITY	524901105	160	3,800	SH	DEFINE	
LEGGETT & PLATT INC.	EQUITY	524660107	106	5,500	SH	DEFINE	
LEGGETT + PLATT INC	EQUITY	524660107	4932	256,474	SH	DEFINE	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	23757	378,900	SH	DEFINE	
LEHMAN BROTHERS HOLDING INC	EQUITY	524908100	420	6,700	SH	DEFINE	
LENNAR CORP	EQUITY	526057104	151	3,800	SH	DEFINE	
LENNAR CORP COM	EQUITY	526057104	34591	867800	SH	DEFINE	
LEUCADIA NATIONAL CORP	EQUITY	527288104	106	3,300	SH	DEFINE	
LEXAR MEDIA INC	EQUITY	52886P104	115	83,500	SH	DEFINE	
LEXICON GENETICS INC	EQUITY	528872104	131	20,000	SH	DEFINE	
LEXMARK INTERNATIONAL INC	EQUITY	529771107	1638	35,980	SH	DEFINE	
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	17980	636700	SH	DEFINE	
LIFEPPOINT HOSPITALS COM	EQUITY	53219L109	23599	660100	SH	DEFINE	
LIMITED INC	EQUITY	532716107	192	12,200	SH	DEFINE	
LIMITED INC	EQUITY	532716107	1586	100,900	SH	DEFINE	
LINCARE HOLDINGS INC	EQUITY	532791100	169	3,200	SH	DEFINE	
LINCOLN NATIONAL CORP.	EQUITY	534187109	246	5,800	SH	DEFINE	
LINCOLN NATL CORP IND	EQUITY	534187109	38	830	SH	DEFINE	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	365	8,900	SH	DEFINE	
LINENS N THINGS INC COM	EQUITY	535679104	33918	1233383	SH	DEFINE	
LITTON INDS INC	EQUITY	538021106	225	2,800	SH	DEFINE	
LIZ CLAIBORNE INC	EQUITY	539320101	85	1,800	SH	DEFINE	
LOCKHEED MARTIN CORP	EQUITY	539830109	421	11,800	SH	DEFINE	
LOEWS CORP.	EQUITY	540424108	345	5,800	SH	DEFINE	
LO-JACK CORPORATION	EQUITY	539451104	1373	240,000	SH	DEFINE	
LONE STAR STEAKHOUSE S	EQUITY	542307103	14	1,500	SH	DEFINE	
LONGS DRUG STORES INC	EQUITY	543162101	35	1,200	SH	DEFINE	
LONGVIEW FIBRE	EQUITY	543213102	40	3,100	SH	DEFINE	
LOUISIANA PACIFIC	EQUITY	546347105	30	3,100	SH	DEFINE	
LOWE'S COMPANIES	EQUITY	548661107	27372	468,300	SH	DEFINE	
LSI LOGIC CORP	EQUITY	502161102	137	8,700	SH	DEFINE	

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LUBRIZOL CORP.	EQUITY	549271104	94	3,100	SH	DEFINE
LUCENT TECHNOLOGIES	EQUITY	549463107	940	94,327	SH	DEFINE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	3162	317,160	SH	DEFINE
LUMINEX CORP DEL COM	EQUITY	55027E102	4180	226700	SH	DEFINE
LYONDELL CHEMICAL COMPANY	EQUITY	552078107	102	7,100	SH	DEFINE
M&T BANK CORP	EQUITY	55261F104	398	5,700	SH	DEFINE
MACERICH CO COM	EQUITY	554382101	11637	530200	SH	DEFINE
MACK CALI REALTY CORP COM	EQUITY	554489104	22054	816800	SH	DEFINE
MACROMEDIA INC	EQUITY	556100105	51	3,200	SH	DEFINE
MACROVISION CORP	EQUITY	555904101	135	3,100	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
MANAGEMENT NETWORK GRP COM	EQUITY	561693102	2397	473500	SH	DEFINE	
MANDALAY RESORT GROUP	EQUITY	562567107	92	4,600	SH	DEFINE	
MANOR CARE INC	EQUITY	564055101	57	2,800	SH	DEFINE	
MANPOWER INC	EQUITY	56418H100	132	4,600	SH	DEFINE	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	4406	163200	SH	DEFINE	
MARINE DRILLING CO INC	EQUITY	568240204	93	3,500	SH	DEFINE	
MARINE DRILLING COS INC	EQUITY	568240204	7441	279,200	SH	DEFINE	
MARRIOTT INTERNATIONAL-CL A	EQUITY	571903202	3018	73,276	SH	DEFINE	
MARSH & MC LENNAN	EQUITY	571748102	745	7,840	SH	DEFINE	
MARSHALL & ILSLY CORP	EQUITY	571834100	333	6,300	SH	DEFINE	
MARTHA STEWART LIVING INC	EQUITY	573083102	5735	318,600	SH	DEFINE	
MARTIN MARIETTA MATERIALS INC	EQUITY	573284106	124	2,900	SH	DEFINE	
MASCO CORP	EQUITY	574599106	20066	831,240	SH	DEFINE	
Masisa SA-ADR	EQUITY	574799102	241	17,600	SH	DEFINE	
MASTEC INC	EQUITY	576323109	38	2,800	SH	DEFINE	
MATAV RT-SPONSORED ADR	EQUITY	559776109	58	4,000	SH	DEFINE	
MATRIXONE INC	EQUITY	57685P304	3412	200,000	SH	DEFINE	
MATTEL INC.	EQUITY	577081102	218	12,300	SH	DEFINE	
MAVERICK TUBE CORP	EQUITY	577914104	4641	225,300	SH	DEFINE	
MAXIM INTEGRATED PRODS	EQUITY	57772K101	338	8,120	SH	DEFINE	
MAXIMUS INC COM	EQUITY	577933104	33546	1132940	SH	DEFINE	
MAXXAM INC	EQUITY	577913106	5	400	SH	DEFINE	
MAY DEPARTMENT STORES	EQUITY	577778103	317	8,940	SH	DEFINE	
MAY DEPT STORES CO	EQUITY	577778103	5201	146,587	SH	DEFINE	
MAYTAG CO.	EQUITY	578592107	81	2,500	SH	DEFINE	
MBIA INC.	EQUITY	55262C100	234	2,900	SH	DEFINE	
MBNA CORP	EQUITY	55262L100	782	23,612	SH	DEFINE	
MBNA CORP COM	EQUITY	55262L100	4286	129500	SH	DEFINE	
MC DONALDS CORP.	EQUITY	580135101	1093	41,180	SH	DEFINE	
McCORMICK & CO.	EQUITY	579780206	176	4,200	SH	DEFINE	
Mcdata	EQUITY	580031201	35	1,840	SH	DEFINE	
MCDATA CORPORATION	EQUITY	580031201	41	2,123	SH	DEFINE	
MCDERMOTT INTERNATIONAL	EQUITY	580037109	24	1,900	SH	DEFINE	
McDonalds Corp	EQUITY	580135101	2058	77,500	SH	DEFINE	
MCGRAW HILL CORP	EQUITY	580645109	376	6,300	SH	DEFINE	
MCKESSON HBOC INC	EQUITY	58155Q103	176	6,594	SH	DEFINE	
MCN ENERGY GROUP INC.	EQUITY	55267J100	139	5,400	SH	DEFINE	
MDU RESOURCES GROUP INC	EQUITY	552690109	143	4,000	SH	DEFINE	
MEAD CORP	EQUITY	582834107	78	3,100	SH	DEFINE	

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MEDIA GEN INC	EQUITY	584404107	65	1,400	SH	DEFINE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	53639	1196767	SH	DEFINE
MEDIMMUNE INC	EQUITY	584699102	212	5,900	SH	DEFINE
MEDIMMUNE INC	EQUITY	584699102	3803	106,000	SH	DEFINE
Medtronic	EQUITY	585055106	1830	40,000	SH	DEFINE
MEDTRONIC INC.	EQUITY	585055106	9589	209,640	SH	DEFINE
MELLON FINANCIAL CORP	EQUITY	58551A108	567	14,000	SH	DEFINE
MELLON FINL CORP	EQUITY	58551A108	6102	150,600	SH	DEFINE
MENTOR GRAPHICS	EQUITY	587200106	80	3,900	SH	DEFINE
MERCANTILE BANKSHARES CORP	EQUITY	587405101	175	4,720	SH	DEFINE
MERCK & CO.	EQUITY	589331107	4911	64,710	SH	DEFINE
MERCK + CO INC	EQUITY	589331107	38355	505,330	SH	DEFINE
Merck and Co Inc	EQUITY	589331107	4584	60,400	SH	DEFINE
MERCURY GENL CORP NEW COM	EQUITY	589400100	7559	232600	SH	DEFINE
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	105	2,500	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
MERCURY INTERACTIVE CP COM	EQUITY	589405109	24435	583,526	SH	DEFINE	
MEREDITH CORP	EQUITY	589433101	56	1,600	SH	DEFINE	
MERISTAR HOSPITALITY COM	EQUITY	58984Y103	294	14700	SH	DEFINE	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	6690	334,500	SH	DEFINE	
MERRILL LYNCH & CO.	EQUITY	590188108	1247	22,500	SH	DEFINE	
MERRILL LYNCH + CO INC	EQUITY	590188108	4526	81,700	SH	DEFINE	
MESA AIR GROUP INC	EQUITY	590479101	343	41,000	SH	DEFINE	
METHODE ELECTRS INC CL A	EQUITY	591520200	30844	1719500	SH	DEFINE	
METLIFE INC	EQUITY	59156R108	4249	141,400	SH	DEFINE	
METLIFE INC	EQUITY	59156R108	3660	121,800	SH	DEFINE	
METRIS COS INC COM	EQUITY	591598107	103190	4,965,831	SH	DEFINE	
METROCALL INC PFD	EQUITY	591647902	172	85,910	SH	DEFINE	
MGIC INVESTMENT CORP	EQUITY	552848103	219	3,200	SH	DEFINE	
MGIC INVT CORP WIS COM	EQUITY	552848103	15046	219,900	SH	DEFINE	
MICHAELS STORES INC COM	EQUITY	594087108	7802	260,600	SH	DEFINE	
MICREL INC	EQUITY	594793101	142	5,100	SH	DEFINE	
MICROCHIP TECHNOLOGY INCORPORATED	EQUITY	595017104	199	7,850	SH	DEFINE	
MICROMUSE INC	EQUITY	595094103	6647	175,900	SH	DEFINE	
MICRON TECHNOLOGY INC	EQUITY	595112103	677	16,300	SH	DEFINE	
MICRON TECHNOLOGY INC	EQUITY	595112103	15042	362,200	SH	DEFINE	
MICROSOFT	EQUITY	594918104	34569	632,120	SH	DEFINE	
MICROSOFT CORP	EQUITY	594918104	34687	633,743	SH	DEFINE	
Microsoft Corp	EQUITY	594918104	1449	26,500	SH	DEFINE	
MIDCOAST ENERGY RES COM	EQUITY	59563W104	2462	92,900	SH	DEFINE	
MILLENNIUM PHARMACEUTICALS, INC	EQUITY	599902103	393	12,900	SH	DEFINE	
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	2991	98,200	SH	DEFINE	
MILLIPORE CORP	EQUITY	601073109	65	1,400	SH	DEFINE	
Millipore Corp	EQUITY	601073109	1231	26,600	SH	DEFINE	
MINERALS TECHNOLOGIES INC	EQUITY	603158106	42	1,200	SH	DEFINE	
MINIMED INC	EQUITY	60365K108	113	3,900	SH	DEFINE	
Minnesota Mining & Mfg Co	EQUITY	604059105	2078	20,000	SH	DEFINE	
MINNESOTA MINING & MFG.	EQUITY	604059105	1153	11,100	SH	DEFINE	
MINNESOTA MNG + MFG CO	EQUITY	604059105	4097	39,435	SH	DEFINE	
MIPS TECHNOLOGY INC CLASS B	EQUITY	604567206	53	2,300	SH	DEFINE	

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MIRANT CORP	EQUITY	604675108	10683	300,930	SH	DEFINE
MIRANT CORP	EQUITY	604675108	11442	322,300	SH	DEFINE
MITCHELL ENERGY & DEV CL A	EQUITY	606592202	17939	341,700	SH	DEFINE
MOBILE MINI	EQUITY	60740F105	23971	869,700	SH	DEFINE
MOBILE MINI INC	EQUITY	60740F105	6072	220,300	SH	DEFINE
MODINE MFG CO	EQUITY	607828100	44	1,700	SH	DEFINE
MODIS PROFESSIONAL SERVICES	EQUITY	607830106	27	5,800	SH	DEFINE
MOHAWK INDS INC COM	EQUITY	608190104	9623	342,700	SH	DEFINE
MOHAWK INDUSTRIES INC	EQUITY	608190104	90	3,200	SH	DEFINE
MOLEX INC	EQUITY	608554101	194	5,500	SH	DEFINE
MONTANA POWER CO	EQUITY	612085100	90	6,400	SH	DEFINE
MONY GROUP INC	EQUITY	615337102	103	3,100	SH	DEFINE
MOODY'S INVESTORS SERVICE	EQUITY	615369105	138	5,000	SH	DEFINE
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	1684	31,480	SH	DEFINE
MORGAN STANLEY DEAN WITTER+CO	EQUITY	617446448	10480	192,805	SH	DEFINE
MORGAN STANLEY DW INDIA INVESTMENT FU	EQUITY	61745C105	415	47,300	SH	DEFINE
MOTIENT CORP	EQUITY	619908114	16	4,500	SH	DEFINE
MOTOROLA INC	EQUITY	620076109	990	69,402	SH	DEFINE
MPOWER COMMUNICATIONS CORP	EQUITY	62473J106	7	2,636	SH	DEFINE
MPOWER COMMUNICATIONS CORP	EQUITY	62473J205	224	30,400	SH	DEFINE

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MURPHY OIL CORP	EQUITY	626717102	186	2,800	SH	DEFINE	
MYLAN LABORATORIES	EQUITY	628530107	194	7,500	SH	DEFINE	
MYRIAD GENETICS INC	EQUITY	62855J104	1655	40,800	SH	DEFINE	
NABORS INDS INC	EQUITY	629568106	171	3,300	SH	DEFINE	
NABORS INDS INC COM	EQUITY	629568106	16267	313,800	SH	DEFINE	
NABORS INDUSTRIES INC	EQUITY	629568106	14982	289,000	SH	DEFINE	
NASDAQ 100 TR	EQUITY	631100104	5164	131,800	SH	DEFINE	
NATIONAL BANK OF GREECE S.A. ADR	EQUITY	633643408	1048	153,028	SH	DEFINE	
NATIONAL CITY CORP	EQUITY	635405103	471	17,600	SH	DEFINE	
NATIONAL CITY CORP	EQUITY	635405103	2675	100,000	SH	DEFINE	
NATIONAL COMMERCE BANCORPORATION	EQUITY	635449101	310	12,490	SH	DEFINE	
NATIONAL EQUIPMENT SERV	EQUITY	635847106	212	75,000	SH	DEFINE	
NATIONAL FUEL GAS CO N	EQUITY	636180101	129	2,400	SH	DEFINE	
NATIONAL INSTRUMENTS CORP	EQUITY	636518102	101	3,100	SH	DEFINE	
NATIONAL OILWELL INC	EQUITY	637071101	14580	421,030	SH	DEFINE	
NATIONAL PRESTO INDS I	EQUITY	637215104	4567	152,500	SH	DEFINE	
NATIONAL SEMICONDUCTOR	EQUITY	637640103	10066	376,310	SH	DEFINE	
NATIONAL SERVICE INDS INC	EQUITY	637657107	28	1,200	SH	DEFINE	
NATIONAL-OILWELL INC COM	EQUITY	637071101	41743	1,205,400	SH	DEFINE	
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	19817	593,700	SH	DEFINE	
NAVISTAR INTERNATIONAL	EQUITY	63934E108	43	1,900	SH	DEFINE	
NCH CORP.	EQUITY	628850109	19	400	SH	DEFINE	
NCO GROUP INC	EQUITY	628858102	38	1,500	SH	DEFINE	
NCR CORPORATION	EQUITY	62886E108	111	2,850	SH	DEFINE	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	95	2,900	SH	DEFINE	
NETSCOUT SYS INC COM	EQUITY	64115T104	948	185,000	SH	DEFINE	
NETWORK APPLIANCE INC	EQUITY	64120L104	146	8,700	SH	DEFINE	
NETWORKS ASSOCIATES INC	EQUITY	640938106	68	8,300	SH	DEFINE	
NEUBERGER BERMAN INC	EQUITY	641234109	187	3,000	SH	DEFINE	

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NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	1056	66,000	SH	DEFINE
NEW YORK TIMES	EQUITY	650111107	213	5,200	SH	DEFINE
NEWELL RUBBERMAID INC	EQUITY	651229106	201	7,588	SH	DEFINE
NEWELL RUBBERMAID INC	EQUITY	651229106	5502	207,617	SH	DEFINE
NEWMONT MINING CORP	EQUITY	651639106	82	5,073	SH	DEFINE
NEWPORT CORP	EQUITY	651824104	59	2,000	SH	DEFINE
NEWPORT NEWS SHIPBUILDING	EQUITY	652228107	108	2,200	SH	DEFINE
NEWPOWER HLDGS INC	EQUITY	652463100	727	111,900	SH	DEFINE
NEXTEL COMMUNICATIONS	EQUITY	65332V103	309	21,500	SH	DEFINE
NEXTEL COMMUNICATIONS INC	EQUITY	65332V707	6176	8,460	SH	DEFINE
NEXTEL PARTNERS INC	EQUITY	65333F107	687	50,000	SH	DEFINE
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	86	5,100	SH	DEFINE
NICOR INC	EQUITY	654086107	52	1,400	SH	DEFINE
NIKE INC CLASS B	EQUITY	654106103	202	4,825	SH	DEFINE
NIKE INC.	EQUITY	654106103	312	7,700	SH	DEFINE
NIKU CORP COM	EQUITY	654113109	5573	2,073,800	SH	DEFINE
NISOURCE INC	EQUITY	65473P105	193	6,201	SH	DEFINE
NITCHES INC	EQUITY	65476M109	568	71,000	SH	DEFINE
NOBLE AFFILIATES INC	EQUITY	654894104	142	3,400	SH	DEFINE
NOBLE DRILLING CORP	EQUITY	655042109	180	3,900	SH	DEFINE
NOBLE DRILLING CORP	EQUITY	655042109	9740	211,000	SH	DEFINE
NOKIA CORP A ADR	EQUITY	654902204	107	3,115	SH	DEFINE
NOKIA CORP SPON-ADR	EQUITY	654902204	3663	152,615	SH	DEFINE
NORDSON CORP	EQUITY	655663102	49	1,900	SH	DEFINE
NORDSTROM INC.	EQUITY	655664100	70	4,300	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
NORFOLK AND SOUTHERN	EQUITY	655844108	191	11,400	SH	DEFINE	
Nortel Network Corporation	EQUITY	656568102	281	20,000	SH	DEFINE	
NORTEL NETWORKS CORP	EQUITY	656568102	1298	92,370	SH	DEFINE	
NORTEL NETWORKS CORP	EQUITY	656568102	71	4,645	SH	DEFINE	
NORTH FORK BANCORPORATION	EQUITY	659424105	257	9,900	SH	DEFINE	
NORTHEAST UTILS	EQUITY	664397106	155	8,900	SH	DEFINE	
NORTHERN BORDER PARTNERS - LP	EQUITY	664785102	458	12,400	SH	DEFINE	
NORTHERN TRUST CORP	EQUITY	665859104	405	6,480	SH	DEFINE	
NORTHROP GRUMMAN CORP	EQUITY	666807102	9061	104,150	SH	DEFINE	
NORTHROP GRUMMAN CORP	EQUITY	666807102	14556	167,300	SH	DEFINE	
NORTHWAY FINANCIAL INC.	EQUITY	667270102	1077	45,010	SH	DEFINE	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	16	650	SH	DEFINE	
NOVA CORP/GEORGIA	EQUITY	669784100	77	4,200	SH	DEFINE	
NOVELL INC.	EQUITY	670006105	47	9,400	SH	DEFINE	
NOVELLUS SYSTEMS INC	EQUITY	670008101	158	3,900	SH	DEFINE	
NRG ENERGY INC	EQUITY	629377102	4532	124,500	SH	DEFINE	
NSTAR	EQUITY	67019E107	1180	30,800	SH	DEFINE	
NUCOR CORP	EQUITY	670346105	104	2,600	SH	DEFINE	
NVIDIA CORP	EQUITY	67066G104	260	4,000	SH	DEFINE	
O CHARLEYS INC COM	EQUITY	670823103	2929	139,900	SH	DEFINE	
OAKLEY INC	EQUITY	673662102	3769	212,100	SH	DEFINE	
OCCIDENTAL PETROLEUM	EQUITY	674599105	257	10,400	SH	DEFINE	
OCCIDENTE Y CARIBE CELULAR SA	EQUITY	674608112		24,000	SH	DEFINE	
OCEAN ENERGY CORPORATION	EQUITY	67481E106	167	10,100	SH	DEFINE	

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OCEAN ENERGY INC TEX COM	EQUITY	67481E106	15267	922,500	SH	DEFINE
OFFICE DEPOT INCORPORATED	EQUITY	676220106	74	8,500	SH	DEFINE
OFFSHORE LOGISTICS INC	EQUITY	676255102	7171	289,000	SH	DEFINE
OGE ENERGY CORP.	EQUITY	670837103	8453	367,700	SH	DEFINE
OHIO CASUALTY CORP	EQUITY	677240103	34	3,600	SH	DEFINE
OLD KENT FINANCIAL CORP	EQUITY	679833103	160	4,200	SH	DEFINE
OLD REP INTL CORP COM	EQUITY	680223104	91706	3,229,100	SH	DEFINE
OLD REPUBLIC INTERNATIONAL GROUP	EQUITY	680223104	1054	37,100	SH	DEFINE
OLIN CORP	EQUITY	680665205	55	2,700	SH	DEFINE
OMNICARE INC	EQUITY	681904108	120	5,600	SH	DEFINE
OMNICOM GROUP INC	EQUITY	681919106	423	5,100	SH	DEFINE
ONEOK	EQUITY	682680103	31	750	SH	DEFINE
OPENWAVE SYS INC	EQUITY	683718100	2480	125,000	SH	DEFINE
OPNET TECHNOLOGIES INC	EQUITY	683757108	9	600	SH	DEFINE
Oracle	EQUITY	68389X105	1932	129,000	SH	DEFINE
ORACLE SYSTEMS	EQUITY	68389X105	10994	733,920	SH	DEFINE
OSCA INC CL A	EQUITY	687836106	8060	412,000	SH	DEFINE
OUTBACK STEAKHOUSE INC	EQUITY	689899102	117	4,600	SH	DEFINE
OVERSEAS SHIPHOLDING	EQUITY	690368105	55	2,000	SH	DEFINE
OXFORD HEALTH PLANS	EQUITY	691471106	139	5,200	SH	DEFINE
OXFORD HEALTH PLANS INC	EQUITY	691471106	5262	196,700	SH	DEFINE
P G & E CORPORATION	EQUITY	69331C108	134	11,300	SH	DEFINE
PACCAR INC	EQUITY	693718108	103	2,300	SH	DEFINE
PACIFIC CENTURY FINL	EQUITY	694058108	91	4,800	SH	DEFINE
PACIFICARE HEALTH SYSTEMS INC	EQUITY	695112102	52	2,104	SH	DEFINE
PACTIV CORPORATION	EQUITY	695257105	59	4,900	SH	DEFINE
PALL CORP	EQUITY	696429307	83	3,800	SH	DEFINE
PALM INC	EQUITY	696642107	3742	445,124	SH	DEFINE
PAN PACIFIC RETAIL COM	EQUITY	69806L104	7950	358,900	SH	DEFINE
PAPA JOHN'S INTL INC	EQUITY	698813102	33	1,400	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	73	8,100	SH	DEFINE	
PARK N VIEW INC	EQUITY	700592116		6,500	SH	DEFINE	
PARK PLACE ENTERTAINMENT	EQUITY	700690100	186	18,100	SH	DEFINE	
PARKER HANNIFAN	EQUITY	701094104	129	3,250	SH	DEFINE	
PARKWAY PPTYS INC COM	EQUITY	70159Q104	6475	225,600	SH	DEFINE	
PARTNERRE LTD	EQUITY	G6852T105	1971	40,000	SH	DEFINE	
PATTERSON ENERGY INC COM	EQUITY	703414102	23611	746,600	SH	DEFINE	
PATTERSON ENERGY INC	EQUITY	703414102	2960	93,600	SH	DEFINE	
PAYCHEX INC	EQUITY	704326107	409	11,025	SH	DEFINE	
PAYCHEX INC	EQUITY	704326107	58981	1,591,383	SH	DEFINE	
PAYCHEX INC	EQUITY	704326107	7809	210,700	SH	DEFINE	
PAYLESS SHOESOURCE INC	EQUITY	704379106	4607	74,000	SH	DEFINE	
PAYLESS SHOESOURCE INC.	EQUITY	704379106	87	1,400	SH	DEFINE	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	8970	390,000	SH	DEFINE	
PENTAIR, INC	EQUITY	709631105	74	2,900	SH	DEFINE	
PENZOIL-QUAKER STATE CO	EQUITY	709323109	66	4,699	SH	DEFINE	
PEOPLE'S ENERGY CORP.	EQUITY	711030106	6293	161,900	SH	DEFINE	
PEOPLESOFT INC	EQUITY	712713106	2720	116,070	SH	DEFINE	
PEPSIAMERICAS INC	EQUITY	71343P200	150	9,600	SH	DEFINE	

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PEPSICO INC	EQUITY	713448108	2681	61,000	SH	DEFINE
PEPSICO INC.	EQUITY	713448108	1834	41,720	SH	DEFINE
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	608	124,100	SH	DEFINE
PEREGRINE SYS INC	EQUITY	71366Q101	8853	454,000	SH	DEFINE
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	1064	66,523	SH	DEFINE
PERINI CORPORATION	EQUITY	713839108	34118	4,705,882	SH	DEFINE
PERKINELMER INC.	EQUITY	714046109	68	1,300	SH	DEFINE
PERRIGO CO	EQUITY	714290103	43	4,400	SH	DEFINE
PETROCHINA CO LTD ADR	EQUITY	71646E100	1972	109,550	SH	DEFINE
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1803	82,900	SH	DEFINE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	1599	45,700	SH	DEFINE
PFIZER	EQUITY	717081103	42369	1,034,659	SH	DEFINE
PFIZER INC	EQUITY	717081103	31199	759,578	SH	DEFINE
PG+E CORP	EQUITY	69331C108	3237	260,000	SH	DEFINE
PHARMACIA CORP	EQUITY	71713U102	1563	31,026	SH	DEFINE
PHARMACIA CORP	EQUITY	71713U102	16587	329,300	SH	DEFINE
Pharmacoepia Incorporated	EQUITY	71713B104	358	20,000	SH	DEFINE
PHELPS DODGE CORP.	EQUITY	717265102	104	2,580	SH	DEFINE
PHILIP MORRIS	EQUITY	718154107	39498	832,420	SH	DEFINE
PHILIP MORRIS COS INC	EQUITY	718154107	15145	319,169	SH	DEFINE
PHILLIPS PETROLEUM	EQUITY	718507106	406	7,370	SH	DEFINE
PINNACLE WEST CAP CORP	EQUITY	723484101	115	2,500	SH	DEFINE
PIONEER NATURAL RESOURCES CO	EQUITY	723787107	96	6,100	SH	DEFINE
PITNEY BOWES	EQUITY	724479100	275	7,900	SH	DEFINE
PITNEY BOWES INC	EQUITY	724479100	5036	144,915	SH	DEFINE
PITTSTON BRINK'S GROUP	EQUITY	725701106	67	3,100	SH	DEFINE
PLACER DOME INC	EQUITY	725906101	83	9,600	SH	DEFINE
PLANTRONICS INC	EQUITY	727493108	53	3,000	SH	DEFINE
PLEXUS CORP	EQUITY	729132100	64	2,500	SH	DEFINE
PLUM CREEK TIMBER CO COM	EQUITY	729251108	2601	107,500	SH	DEFINE
PMI GROUP INC	EQUITY	69344M101	175	2,700	SH	DEFINE
PMI GROUP INC COM	EQUITY	69344M101	94344	1,451,900	SH	DEFINE
PNC FINANCIAL SERVICES CORP	EQUITY	693475105	549	8,100	SH	DEFINE
POGO PRODUCING CO COM	EQUITY	730448107	41189	1,395,777	SH	DEFINE
POLAND TELECOM FIN BV	EQUITY	731012118		2,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
POLYCOM INC	EQUITY	73172K104	61	4,900	SH	DEFINE	
POLYMEDICA CORP	EQUITY	731738100	23473	1031800	SH	DEFINE	
POTLATCH CORP	EQUITY	737628107	26	800	SH	DEFINE	
POTOMAC ELEC PWR CO	EQUITY	737679100	12312	526,600	SH	DEFINE	
POWER-ONE INC	EQUITY	739308104	30	2,100	SH	DEFINE	
POWERWAVE TECHNOLOGIES INC.	EQUITY	739363109	52	3,800	SH	DEFINE	
PPG INDUSTRIES INC	EQUITY	693506107	230	5,000	SH	DEFINE	
PPL CORP	EQUITY	69351T106	198	4,500	SH	DEFINE	
PRAXAIR INC	EQUITY	74005P104	210	4,700	SH	DEFINE	
PRECISION CASTPARTS CORP	EQUITY	740189105	99	3,000	SH	DEFINE	
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	9167	371900	SH	DEFINE	
PRICE COMMUNICATION	EQUITY	741437305	59	3,400	SH	DEFINE	
PROCTER AND GAMBLE	EQUITY	742718109	2476	39,550	SH	DEFINE	
PROFESSIONAL DETAILING COM	EQUITY	74312N107	926	15000	SH	DEFINE	

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PROGRESS ENERGY INC	EQUITY	743263105	5491	127,500	SH	DEFINE
Progress Energy Inc	EQUITY	743263105	5168	120,000	SH	DEFINE
PROGRESSIVE CORP.	EQUITY	743315103	3661	37,720	SH	DEFINE
PROLOGIS TR SH BEN INT	EQUITY	743410102	32549	1620990	SH	DEFINE
PROTECTION ONE ALARM	CORPBOND	743659AL8	5,427	9,045,000	PRN	DEFINE
PROTECTIVE LIFE CORP.	EQUITY	743674103	120	3,900	SH	DEFINE
PROTEIN DESIGN LABS INC	EQUITY	74369L103	120	2,700	SH	DEFINE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	82	2,900	SH	DEFINE
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1393	28,400	SH	DEFINE
PROVIDIAN FINL CORP	EQUITY	74406A102	25584	521,600	SH	DEFINE
PROVIDIAN FINL CORP COM	EQUITY	74406A102	13140	267900	SH	DEFINE
PROVINCE HEALTHCARE CO COM	EQUITY	743977100	34757	1141900	SH	DEFINE
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	7352	270800	SH	DEFINE
PUBLIC SERVICE ENTERPRISE GP	EQUITY	744573106	5132	118,900	SH	DEFINE
PUBLIC STORAGE INC COM	EQUITY	74460D109	14976	570520	SH	DEFINE
PUBLIC SVC CO N MEX	EQUITY	744499104	67	2,300	SH	DEFINE
Public Svc Enterprise Group	EQUITY	744573106	8593	199,100	SH	DEFINE
PUGET ENERGY INC	EQUITY	745310102	119	5,200	SH	DEFINE
PULTE CORP	EQUITY	745867101	53	1,300	SH	DEFINE
PULTE CORP COM	EQUITY	745867101	15744	389600	SH	DEFINE
PURINA MILLS INC	EQUITY	746276104	1728	157,045	SH	DEFINE
QLOGIC CORPORATION	EQUITY	747277101	59	2,600	SH	DEFINE
QUAKER OATS	EQUITY	747402105	378	3,900	SH	DEFINE
QUALCOMM INC	EQUITY	747525103	10675	188,520	SH	DEFINE
QUALCOMM INC	EQUITY	747525103	26835	473,900	SH	DEFINE
QUANTA SERVICES INC	EQUITY	74762E102	76	3,400	SH	DEFINE
QUANTUM CORPORATION-DLT & STORAGE	EQUITY	747906204	104	9,000	SH	DEFINE
QUEST DIAGNOSTICS INC.	EQUITY	74834L100	249	2,800	SH	DEFINE
QUESTAR CORP	EQUITY	748356102	163	5,950	SH	DEFINE
QUINENCO S.A.-ADR	EQUITY	748718103	186	28,000	SH	DEFINE
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	64	3,400	SH	DEFINE
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	472	25,000	SH	DEFINE
QUORUM HEALTH GROUP INC	EQUITY	749084109	65	4,300	SH	DEFINE
QWEST COMMUNICATIONS INTERNATIONAL IN	EQUITY	749121109	13650	389,450	SH	DEFINE
QWEST COMMUNICATIONS INTL	EQUITY	749121109	91	2,235	SH	DEFINE
R R DONNELLEY & SONS	EQUITY	257867101	92	3,500	SH	DEFINE
RADIAN GROUP INC	EQUITY	750236101	196	2,900	SH	DEFINE
RADIAN GROUP INC COM	EQUITY	750236101	95389	1407953	SH	DEFINE
RADIANT SYSTEMS INC COM	EQUITY	75025N102	3720	269300	SH	DEFINE
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	40255	2618198	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
RADIOSHACK CORP	EQUITY	750438103	17796	485,040	SH	DEFINE	
RAILWORKS CORP	EQUITY	750789109	1031	471,100	SH	DEFINE	
RALSTON PURINA GROUP	EQUITY	751277302	278	8,920	SH	DEFINE	
RATIONAL SOFTWARE CORP	EQUITY	75409P202	218	12,300	SH	DEFINE	
RAYONIER INC	EQUITY	754907103	70	1,700	SH	DEFINE	
RAYTHEON COMPANY CLASS - B	EQUITY	755111408	297	10,100	SH	DEFINE	
READERS DIGEST ASSN- CLASS A	EQUITY	755267101	173	6,300	SH	DEFINE	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	17431	781700	SH	DEFINE	
REDBACK NETWORKS INC	EQUITY	757209101	2211	169,000	SH	DEFINE	

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REEBOK INTL LTD	EQUITY	758110100	47	1,900	SH	DEFINE
REGENCY CTRS CORP COM	EQUITY	758849103	11847	473900	SH	DEFINE
REGENCY CTRS CORP COM	EQUITY	758849103	11847	473900	SH	DEFINE
REGIONS FINL CORP	EQUITY	758940100	188	6,600	SH	DEFINE
RELIANT ENERGY INC.	EQUITY	75952J108	395	8,723	SH	DEFINE
RENT-A-CENTER INC	EQUITY	76009N100	3,101	67,500	SH	DEFINE
REPUBLIC SVCS INC	EQUITY	760759100	4755	253,600	SH	DEFINE
RETEK INC	EQUITY	76128Q109	55	2,900	SH	DEFINE
REYNOLDS & REYNOLDS	EQUITY	761695105	89	4,600	SH	DEFINE
RF MICRO DEVICES INC	EQUITY	749941100	115	9,800	SH	DEFINE
RITA MED SYS INC DEL COM	EQUITY	76774E103	3162	887700	SH	DEFINE
RIVIERA HLDGS CORP COMM	EQUITY	769627100	3,025	500,000	SH	DEFINE
RJ Reynolds	EQUITY	76182K105	5470	97,500	SH	DEFINE
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	348	6,201	SH	DEFINE
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	103	4,600	SH	DEFINE
ROCKWELL INTL CORP	EQUITY	773903109	196	5,400	SH	DEFINE
ROHM & HAAS CO	EQUITY	775371107	197	6,400	SH	DEFINE
ROHM + HAAS CO	EQUITY	775371107	4056	131,641	SH	DEFINE
ROLLINS INC	EQUITY	775711104	35	1,800	SH	DEFINE
ROSLYN BANCORP INC	EQUITY	778162107	86	3,800	SH	DEFINE
ROSLYN BANCORP INC	EQUITY	778162107	2277	101,200	SH	DEFINE
ROSS STORES INC	EQUITY	778296103	94	5,000	SH	DEFINE
ROUSE CO COM	EQUITY	779273101	416	16100	SH	DEFINE
ROWAN COS INC	EQUITY	779382100	2791	101,500	SH	DEFINE
ROWAN COS. INC.	EQUITY	779382100	80	2,900	SH	DEFINE
ROYAL DUTCH PETRO-NY SHRS	EQUITY	780257804	3310	59,700	SH	DEFINE
RPM INC OHIO	EQUITY	749685103	64	6,300	SH	DEFINE
RUDDICK CORP	EQUITY	781258108	38	2,800	SH	DEFINE
RYDER SYSTEMS INC	EQUITY	783549108	40	2,200	SH	DEFINE
RYERSON TULL INC	EQUITY	78375P107	15	1,500	SH	DEFINE
RYLAND GROUP INC COM	EQUITY	783764103	4191	101000	SH	DEFINE
S&P 500 DEPOS RECEIPT	EQUITY	78462F103	46	390	SH	DEFINE
SABRE HOLDINGS CORP	EQUITY	785905100	178	3,862	SH	DEFINE
SAFECO CORP	EQUITY	786429100	116	4,100	SH	DEFINE
SAFWAY INC NEW	EQUITY	786514208	44783	812,018	SH	DEFINE
SAKS INCORPORATED	EQUITY	79377W108	112	8,600	SH	DEFINE
SANDISK CORP	EQUITY	80004C101	84	4,100	SH	DEFINE
SANMINA CORPORATION	EQUITY	800907107	172	8,800	SH	DEFINE
SANTA FE INTERNATIONAL CORP	EQUITY	G7805C108	8921	274,500	SH	DEFINE
SANTA FE INTL CORP ORD	EQUITY	G7805C108	6428	197800	SH	DEFINE
SAPIENT CORP	EQUITY	803062108	24	3,400	SH	DEFINE
SAPPI LTD - SPON ADR	EQUITY	803069202	654	80,000	SH	DEFINE
SARA LEE CORP	EQUITY	803111103	503	23,300	SH	DEFINE
SAWTEK INC	EQUITY	805468105	46	2,600	SH	DEFINE
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	22566	1427100	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
SBC COMMUNICATIONS INC	EQUITY	78387G103	20770	465,374	SH	DEFINE	
SBC COMMUNICATIONS INC	EQUITY	78387G103	6430	144,072	SH	DEFINE	
SCANA CORP	EQUITY	80589M102	171	6,300	SH	DEFINE	
SCHERING PLOUGH	EQUITY	806605101	1536	42,060	SH	DEFINE	

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SCHERING PLOUGH CORP	EQUITY	806605101	17926	490,670	SH	DEFINE
Schering-Plough	EQUITY	806605101	1279	35,000	SH	DEFINE
SCHLUMBERGER	EQUITY	806857108	11996	208,220	SH	DEFINE
SCHLUMBERGER	EQUITY	806857108	203	3,060	SH	DEFINE
SCHOLASTIC CORPORATION	EQUITY	807066105	79	2,200	SH	DEFINE
SCHWAB (CHARLES) CORP	EQUITY	808513105	8395	544,410	SH	DEFINE
SCI SYSTEMS INC	EQUITY	783890106	160	8,800	SH	DEFINE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	187	4,500	SH	DEFINE
SCIENTIFIC LEARNING CORP	EQUITY	808760102	205	50,000	SH	DEFINE
SEALED AIR CORP. (new)	EQUITY	81211K100	75	2,257	SH	DEFINE
SEARS ROEBUCK & CO COM	EQUITY	812387108	2822	80000	SH	DEFINE
SEARS, ROEBUCK	EQUITY	812387108	335	9,500	SH	DEFINE
SEI INVESTMENTS COMPANY	EQUITY	784117103	206	6,600	SH	DEFINE
SEMPRA ENERGY	EQUITY	816851109	115	4,960	SH	DEFINE
SEMTECH CORP	EQUITY	816850101	118	4,000	SH	DEFINE
Senior Housing Properties Tr	EQUITY	81721M109	104	9,250	SH	DEFINE
SENSIENT TECHNOLOGIES CORP	EQUITY	81725T100	66	2,900	SH	DEFINE
SENSORMATIC ELECTRONICS CORP	EQUITY	817265101	89	4,700	SH	DEFINE
SEPRACOR INC	EQUITY	817315104	144	4,500	SH	DEFINE
SEQUA CORP - CLASS A	EQUITY	817320104	27	700	SH	DEFINE
SERONO SA	EQUITY	81752M101	7419	367,300	SH	DEFINE
SHERWIN WILLIAMS CO	EQUITY	824348106	4666	183,107	SH	DEFINE
SHERWIN-WILLIAMS	EQUITY	824348106	130	5,100	SH	DEFINE
SIEBEL SYS INC	EQUITY	826170102	5848	215,000	SH	DEFINE
SIEBEL SYSTEMS INC	EQUITY	826170102	366	13,450	SH	DEFINE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	70	4,700	SH	DEFINE
SIGMA-ALDRICH	EQUITY	826552101	134	2,800	SH	DEFINE
SILICON VALLEY BANCSHARES	EQUITY	827064106	68	2,900	SH	DEFINE
SIMON PPTY GROUP	EQUITY	828806109	36397	1421750	SH	DEFINE
SIX FLAGS INC	EQUITY	83001P109	91	4,700	SH	DEFINE
SK TELECOM CO LTD-ADR	EQUITY	78440P108	143	9,414	SH	DEFINE
SKYWEST INC	EQUITY	830879102	5245	225,600	SH	DEFINE
SL GREEN RLTY CORP COM	EQUITY	78440X101	6824	248600	SH	DEFINE
SMITH CHARLES RESIDNTL COM	EQUITY	832197107	5659	124400	SH	DEFINE
SMITH INTERNATIONAL INC.	EQUITY	832110100	218	3,100	SH	DEFINE
SMITH INTL INC	EQUITY	832110100	6387	90,785	SH	DEFINE
SMUCKER (J.M.) CO	EQUITY	832696306	37	1,400	SH	DEFINE
SNAP-ON INC.	EQUITY	833034101	54	1,850	SH	DEFINE
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	1235	57,730	SH	DEFINE
SODEXHO MARIOTT SERVICES	EQUITY	833793102	240	8,272	SH	DEFINE
SOLETRON CORP	EQUITY	834182107	8893	467,810	SH	DEFINE
SOLUTIA INC	EQUITY	834376105	77	6,300	SH	DEFINE
SONOCO PRODS CO	EQUITY	835495102	129	5,990	SH	DEFINE
SONUS NETWORKS INC	EQUITY	835916107	3061	153,400	SH	DEFINE
SOTHEBY'S HOLDINGS	EQUITY	835898107	64	3,500	SH	DEFINE
SOUTHERN CO	EQUITY	842587107	26286	749,090	SH	DEFINE
SOUTHTRUST CORP	EQUITY	844730101	15038	328,694	SH	DEFINE
SOUTHWEST AIRLINES	EQUITY	844741108	376	21,187	SH	DEFINE
SOVEREIGN BANCORP INC	EQUITY	845905108	126	14,900	SH	DEFINE
SPIEKER PPTYS INC COM	EQUITY	848497103	26092	475700	SH	DEFINE

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File Number 28-219 (Consolidated)
As of 3/31/00

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
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SPINNAKER EXPL CO COM	EQUITY	84855W109	12944	296200	SH	DEFINE
SPRINT CORP	EQUITY	852061100	548	24,900	SH	DEFINE
SPRINT PCS GROUP	EQUITY	852061506	5188	273,060	SH	DEFINE
SPX CORP	EQUITY	784635104	182	2,000	SH	DEFINE
ST JUDE MED INC	EQUITY	790849103	4157	77,200	SH	DEFINE
ST JUDE MEDICAL INC	EQUITY	790849103	135	2,500	SH	DEFINE
ST. PAUL COS INC.	EQUITY	792860108	273	6,200	SH	DEFINE
STANLEY WORKS	EQUITY	854616109	96	2,900	SH	DEFINE
STAPLES INC	EQUITY	855030102	193	12,950	SH	DEFINE
STARBUCKS CORP	EQUITY	855244109	238	5,600	SH	DEFINE
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	139	4,100	SH	DEFINE
STATE STREET CORP	EQUITY	857477103	439	4,700	SH	DEFINE
STEINWAY MUSICAL COMMON	EQUITY	858495104	29,629	1,801,131	SH	DEFINE
STERIS CORP	EQUITY	859152100	58	4,100	SH	DEFINE
STEWART & STEVE	EQUITY	860342104	37	1,700	SH	DEFINE
STEWART & STEVENSON SVCS	EQUITY	860342104	4937	227000	SH	DEFINE
STILWELL FINANCIAL INC	EQUITY	860831106	174	6,500	SH	DEFINE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	68	6,200	SH	DEFINE
STORAGE USA	EQUITY	861907103	9478	290900	SH	DEFINE
STRATOS LIGHTWAVE INC COM	EQUITY	863100103	5375	537500	SH	DEFINE
STRUCTURAL DYNAMICS RESEARCH	EQUITY	863555108	30	2,100	SH	DEFINE
Stryker	EQUITY	863667101	2090	40,000	SH	DEFINE
STRYKER CORP	EQUITY	863667101	287	5,500	SH	DEFINE
SUIZA FOODS CORP	EQUITY	865077101	82	1,700	SH	DEFINE
SUN COMMUNITIES INC COM	EQUITY	866674104	6079	184200	SH	DEFINE
SUN MICROSYSTEMS	EQUITY	866810104	8426	548,180	SH	DEFINE
Sun Microsystems	EQUITY	866810104	1460	95,000	SH	DEFINE
SUNGARD DATA SYS INC	EQUITY	867363103	104038	2113305	SH	DEFINE
SUNGARD DATA SYSTEMS INC.	EQUITY	867363103	399	8,100	SH	DEFINE
SUNOCO INC	EQUITY	86764P109	78	2,400	SH	DEFINE
SUNRISE ASSISTED LIVING INC	EQUITY	86768K106	2051	104200	SH	DEFINE
SUNTRUST BANKS INC.	EQUITY	867914103	546	8,430	SH	DEFINE
SUPER VALU STORES	EQUITY	868536103	49	3,700	SH	DEFINE
SUPERIOR ENERGY SVCS COM	EQUITY	868157108	4275	393100	SH	DEFINE
SUPERIOR INDS INTL INC	EQUITY	868168105	55	1,600	SH	DEFINE
SWIFT TRANSPORTATION INC	EQUITY	870756103	70	3,800	SH	DEFINE
SYBASE, INC.	EQUITY	871130100	82	5,300	SH	DEFINE
SYKES ENTERPRISES INC	EQUITY	871237103	13	2,400	SH	DEFINE
SYLVAN LEARNING SYSTEMS INC	EQUITY	871399101	45	2,200	SH	DEFINE
Symantec Corp	EQUITY	871503108	418	10,000	SH	DEFINE
SYMANTEC CORPORATION	EQUITY	871503108	192	4,600	SH	DEFINE
SYMBOL TECHNOLOGIES IN	EQUITY	871508107	143	4,100	SH	DEFINE
SYNAVANT INC	EQUITY	87157A105	2	470	SH	DEFINE
SYNOPSIS INC	EQUITY	871607107	188	4,000	SH	DEFINE
SYNOPSIS INC	EQUITY	871607107	12157	259,000	SH	DEFINE
SYNOVUS FINANCIAL CORPORATION	EQUITY	87161C105	207	7,650	SH	DEFINE
SYSCO CORP.	EQUITY	871829107	594	22,410	SH	DEFINE
T HQ INC	EQUITY	872443403	2618	68,900	SH	DEFINE
T ROWE PRICE GROUP INC	EQUITY	74144T108	113	3,600	SH	DEFINE
TAIWAN FUND	EQUITY	874036106	1731	144,250	SH	DEFINE
TALBOTS INC	EQUITY	874161102	7409	174,400	SH	DEFINE
TARGET CORP	EQUITY	87612E106	1025	28,400	SH	DEFINE
TARGET CORP	EQUITY	87612E106	21118	585,300	SH	DEFINE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	245	5,600	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
TCF FINANCIAL CORP.	EQUITY	872275102	185	4,900	SH		DEFINE
TECH DATA CORP	EQUITY	878237106	94	3,200	SH		DEFINE
TECO ENERGY	EQUITY	872375100	243	8,100	SH		DEFINE
TECUMSEH PRODS CO	EQUITY	878895200	58	1,200	SH		DEFINE
TEKTRONIX INC	EQUITY	879131100	79	2,900	SH		DEFINE
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	317	39,200	SH		DEFINE
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	1472	90,401	SH		DEFINE
Telebras - Spons ADR Pfd Block	EQUITY	8792873080	349	5,500	SH		DEFINE
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	750	48,050	SH		DEFINE
TELEFLEX INC	EQUITY	879369106	98	2,400	SH		DEFINE
Telefonica De Argentina Arg ADR	EQUITY	8793782066	262	9,000	SH		DEFINE
Telefonica del Peru ADR	EQUITY	8793841052	105	9,000	SH		DEFINE
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7735	218,190	SH		DEFINE
TELEHUB COMMUNICATIONS CORP	EQUITY	87942R116		3,500	SH		DEFINE
TELEPHONE & DATA SYSTEMS, INC.	EQUITY	879433100	337	3,600	SH		DEFINE
TELLABS	EQUITY	879664100	6366	156,450	SH		DEFINE
TEMPLE INLAND INC	EQUITY	879868107	2478	56,000	SH		DEFINE
TEMPLE-INLAND	EQUITY	879868107	71	1,600	SH		DEFINE
TENET HEALTHCARE CORP	EQUITY	88033G100	5333	121,200	SH		DEFINE
TENET HEALTHCARE CORP.	EQUITY	88033G100	405	9,200	SH		DEFINE
TERADYNE INC.	EQUITY	880770102	168	5,100	SH		DEFINE
TETRA TECH INC NEW COM	EQUITY	88162G103	17005	839773	SH		DEFINE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	481	8,800	SH		DEFINE
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	1105	20,235	SH		DEFINE
TEXACO INC	EQUITY	881694103	214	2,960	SH		DEFINE
Texaco Inc	EQUITY	881694103	3519	53,000	SH		DEFINE
TEXACO INC.	EQUITY	881694103	10922	164,487	SH		DEFINE
TEXAS INSTRS INC	EQUITY	882508104	11868	383,100	SH		DEFINE
TEXAS INSTRUMENTS INC	EQUITY	882508104	15765	508,880	SH		DEFINE
Texas Utilities	EQUITY	873168108	9045	218,900	SH		DEFINE
TEXTRON INC	EQUITY	883203101	244	4,300	SH		DEFINE
TEXTRON INC	EQUITY	883203101	5794	101,930	SH		DEFINE
The Healthcare Company	EQUITY	404119109	2215	55,000	SH		DEFINE
THERMO ELECTRON	EQUITY	883556102	106	4,700	SH		DEFINE
THERMO ELECTRON CORP	EQUITY	883556102	5343	237,700	SH		DEFINE
THOMAS & BETTS CORP	EQUITY	884315102	33	1,900	SH		DEFINE
TIDEWATER INC.	EQUITY	886423102	154	3,400	SH		DEFINE
TIFFANY & CO.	EQUITY	886547108	109	4,000	SH		DEFINE
TIMKEN CO.	EQUITY	887389104	30	1,900	SH		DEFINE
TITAN CORP	EQUITY	888266103	58	3,200	SH		DEFINE
TJX COMPANIES INC. NEW	EQUITY	872540109	266	8,300	SH		DEFINE
TJX COS INC NEW	EQUITY	872540109	2810	87,800	SH		DEFINE
TOLL BROTHERS INC COM	EQUITY	889478103	10260	266500	SH		DEFINE
TOO INC COM	EQUITY	890333107	25929	1383600	SH		DEFINE
TOOTSIE ROLL INDS	EQUITY	890516107	143	3,090	SH		DEFINE
TORCHMARK CORP	EQUITY	891027104	163	4,200	SH		DEFINE
TOSCO CORP	EQUITY	891490302	175	4,100	SH		DEFINE
TOYS R US	EQUITY	892335100	153	6,100	SH		DEFINE
TRANSACTION SYSTEMS ARCHITECTS INC	EQUITY	893416107	16	2,200	SH		DEFINE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2137274	20,849,240	SH		DEFINE
TRANSMONTAIGNE INC	EQUITY	893934109	588	165700	SH		DEFINE
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	377	8,698	SH		DEFINE
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	9101	209,785	SH		DEFINE
TRANSWITCH CORP COM	EQUITY	894065101	15647	1192153	SH		DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
TRANSWITCH CORPORATION	EQUITY	894065101	66	5,000	SH		DEFIN
TRIAD GTY INC COM	EQUITY	895925105	8489	255800	SH		DEFIN
TRIAD HOSPITALS INC COM	EQUITY	89579K109	24820	878600	SH		DEFIN
TRIAD HOSPS INC	EQUITY	89579K109	2042	72,300	SH		DEFIN
TRIBUNE CO	EQUITY	896047107	371	9,100	SH		DEFIN
TRICON GLOBAL RESTAURANTS, INC.	EQUITY	895953107	175	4,570	SH		DEFIN
TRIGON HEALTHCARE INC	EQUITY	89618L100	118	2,300	SH		DEFIN
TRIGON HEALTHCARE INC	EQUITY	89618L100	3605	70,000	SH		DEFIN
TRINITY INDUSTRIES	EQUITY	896522109	43	2,200	SH		DEFIN
TRIQUINT SEMICONDUCTOR	EQUITY	89674KAA1	157	250000	PRN		DEFIN
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	70	4,700	SH		DEFIN
TRIZETTO GROUP INC	EQUITY	896882107	209	15,000	SH		DEFIN
TRUE NORTH COMMUNICATIONS	EQUITY	897844106	117	3,100	SH		DEFIN
TRW INC	EQUITY	872649108	122	3,600	SH		DEFIN
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	1854	169,280	SH		DEFIN
TUPPERWARE CORP	EQUITY	899896104	45	1,900	SH		DEFIN
TXU CORPORATION	EQUITY	873168108	773	18,697	SH		DEFIN
TYCO INTERNATIONAL LTD.	EQUITY	902124106	2113	48,873	SH		DEFIN
TYCO INTL LTD NEW	EQUITY	902124106	30820	712,900	SH		DEFIN
TYCOM LTD	EQUITY	G9144B106	3188	242,450	SH		DEFIN
TYSON FOODS	EQUITY	902494103	185	13,700	SH		DEFIN
UCAR INTERNATIONAL INC	EQUITY	90262K109	31	2,700	SH		DEFIN
UGLY DUCKLING HLDGS INC COMMON	EQUITY	903512101	482	137,644	SH		DEFIN
UIH AUSTRALIA PAC INC	EQUITY	902745116	60	3,000	SH		DEFIN
ULTRAMAR DIAMOND SHAMROCK	EQUITY	904000106	188	5,199	SH		DEFIN
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	1142	56,000	SH		DEFIN
UNIFI INC	EQUITY	904677101	24	3,400	SH		DEFIN
UNILEVER N V	EQUITY	904784709	853	16,195	SH		DEFIN
UNION PACIFIC CORP.	EQUITY	907818108	3498	62,184	SH		DEFIN
UNION PLANTERS CORP	EQUITY	908068109	2440	63,400	SH		DEFIN
UNISYS CORP.	EQUITY	909214108	128	9,160	SH		DEFIN
UNIT CORP COM	EQUITY	909218109	5160	311800	SH		DEFIN
UNITED HEALTHGROUP INC.	EQUITY	91324P102	533	9,000	SH		DEFIN
UNITED PARCEL SERVICE CL B	EQUITY	911312106	120	2,110	SH		DEFIN
UNITED PARCEL SVC INC	EQUITY	911312106	4734	83,200	SH		DEFIN
UNITED RENTALS INC	EQUITY	911363109	69	4,200	SH		DEFIN
UNITED TECHNOLOGIES CORP	EQUITY	913017109	968	13,200	SH		DEFIN
UNITEDHEALTH GROUP INC	EQUITY	91324P102	4551	76,370	SH		DEFIN
UNITRIN INC	EQUITY	913275103	153	4,200	SH		DEFIN
UNIVERSAL COMPRESSION COM	EQUITY	913431102	10503	300100	SH		DEFIN
UNIVERSAL CORP VA	EQUITY	913456109	63	1,600	SH		DEFIN
UNIVERSAL HEALTH SVCS INC	EQUITY	913903100	3832	43,400	SH		DEFIN
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	50746	574700	SH		DEFIN
UNIVISION COMMUNICATIONS CL A	EQUITY	914906102	221	5,800	SH		DEFIN
UNOCAL CORP	EQUITY	915289102	249	7,200	SH		DEFIN
UNUMPROVIDENT	EQUITY	91529Y106	23882	817,309	SH		DEFIN
UNUMPROVIDENT CORP	EQUITY	91529Y106	2884	98,700	SH		DEFIN
US AIRWAYS GROUP, INC.	EQUITY	911905107	82	2,300	SH		DEFIN
US BANCORP	EQUITY	902973304	13734	591,977	SH		DEFIN
US ONCOLOGY INC	EQUITY	90338W103	1138	140,000	SH		DEFIN
USA EDUCATION INC	EQUITY	90390U102	10786	148,460	SH		DEFIN

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USA NETWORKS INC	EQUITY	902984103	1700	71,000	SH	DEFINE
USG CORP	EQUITY	903293405	40	2,600	SH	DEFINE
UST INC	EQUITY	902911106	8123	270,300	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
UST INC	EQUITY	902911106	5042	167,780	SH		DEFINE
USX/MARATHON GROUP	EQUITY	902905827	248	9,200	SH		DEFINE
USX-U.S. STEEL GROUP INC.	EQUITY	90337T101	37	2,500	SH		DEFINE
UTILICORP UTD INC DEL	EQUITY	918005109	215	6,650	SH		DEFINE
V F CORP	EQUITY	918204108	4535	129,576	SH		DEFINE
VALASSIS COMMUNICATIONS INC	EQUITY	918866104	93	3,200	SH		DEFINE
VALERO ENERGY CORP	EQUITY	91913Y100	131	3,700	SH		DEFINE
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	36526	1028900	SH		DEFINE
VALSPAR CORPORATION	EQUITY	920355104	72	2,500	SH		DEFINE
VARCO INTERNATIONAL INC	EQUITY	922122106	120	5,794	SH		DEFINE
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	4193	131,300	SH		DEFINE
VECTREN CORPORATION	EQUITY	92240G101	87	4,066	SH		DEFINE
VENATOR GROUP INC	EQUITY	922944103	3051	221,100	SH		DEFINE
VENATOR GROUP INC COM	EQUITY	922944103	41741	3024700	SH		DEFINE
VERITAS DGC INC	EQUITY	92343P107	3246	101,600	SH		DEFINE
VERITAS DGC INC COM	EQUITY	92343P107	37937	1187400	SH		DEFINE
VERITAS SOFTWARE CORP	EQUITY	923436109	592	12,800	SH		DEFINE
VERITAS SOFTWARE CORP	EQUITY	923436109	8233	178,050	SH		DEFINE
VERIZON COMMUNICATIONS	EQUITY	92343V104	18609	377,474	SH		DEFINE
VERIZON COMMUNICATIONS	EQUITY	92343V104	3597	72,964	SH		DEFINE
VERTEX PHARMACEUTICALS	EQUITY	92532F100	132	3,600	SH		DEFINE
VF CORP	EQUITY	918204108	126	3,600	SH		DEFINE
VIACOM INC	EQUITY	925524308	269	5,164	SH		DEFINE
VIACOM INC CLASS-B COMMON	EQUITY	925524308	2135	48,553	SH		DEFINE
VIAD CORPORATION	EQUITY	92552R109	133	5,600	SH		DEFINE
VISHAY INTERTECHNOLOGY	EQUITY	928298108	165	8,299	SH		DEFINE
VISTEON CORP	EQUITY	92839U107	60	4,012	SH		DEFINE
VISX INC	EQUITY	92844S105	64	3,700	SH		DEFINE
VITESSE SEMICONDUCTOR COM	EQUITY	928497106	7268	305200	SH		DEFINE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	121	5,100	SH		DEFINE
VODAFONE GROUP PLC-SP ADR	EQUITY	92857W100	5282	194,560	SH		DEFINE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	32129	896700	SH		DEFINE
VULCAN MATERIALS INC	EQUITY	929160109	140	3,000	SH		DEFINE
WACHOVIA CORP	EQUITY	929771103	362	6,000	SH		DEFINE
WADDELL & REED FINANCIAL -A	EQUITY	930059100	142	5,000	SH		DEFINE
WAL MART STORES INC	EQUITY	931142103	33674	666,760	SH		DEFINE
WALGREEN CO	EQUITY	931422109	1163	28,500	SH		DEFINE
Walgreen Co	EQUITY	931422109	4080	100,000	SH		DEFINE
WALLACE COMPUTER SYSTEMS	EQUITY	932270101	39	2,400	SH		DEFINE
WAL-MART STORES	EQUITY	931142103	6620	131,080	SH		DEFINE
WALT DISNEY COMPANY	EQUITY	254687106	1665	58,200	SH		DEFINE
WALTER IND COMMON	EQUITY	93317Q105	0	807	SH		DEFINE
WASHINGTON FED INC COM	EQUITY	938824109	30203	1229630	SH		DEFINE
WASHINGTON MUT INC	EQUITY	939322103	6132	112,000	SH		DEFINE
WASHINGTON MUTUAL INC.	EQUITY	939322103	18472	337,396	SH		DEFINE
WASHINGTON POST CO. CLASS B	EQUITY	939640108	347	600	SH		DEFINE

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WASTE CONNECTIONS INC	EQUITY	941053100	11104	385,400	SH	DEFINE
WASTE MANAGEMENT INC	EQUITY	94106L109	445	18,000	SH	DEFINE
WASTE MGMT INC DEL	EQUITY	94106L109	17451	706,500	SH	DEFINE
Waters Corp	EQUITY	941848103	1626	35,000	SH	DEFINE
WATERS CORP COM	EQUITY	941848103	66342	1428248	SH	DEFINE
WATERS CORPORATION	EQUITY	941848103	367	7,900	SH	DEFINE
WATSON PHARMACEUTICALS	EQUITY	942683103	13891	264,080	SH	DEFINE
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	40	3,100	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
WEATHERFORD INTERNATIONAL	EQUITY	947074100	331	6,700	SH	DEFINE	
WEATHERFORD INTL INC NEW	EQUITY	947074100	3415	69,200	SH	DEFINE	
WEBSense INC	EQUITY	947684106	11053	930800	SH	DEFINE	
WEBSTER FINANCIAL CORP	EQUITY	947890109	91	3,100	SH	DEFINE	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	8189	193600	SH	DEFINE	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	191	2,000	SH	DEFINE	
WELLPOINT HEALTH NETWORKS INC	EQUITY	94973H108	3727	39,100	SH	DEFINE	
WELLS FARGO & COMPANY	EQUITY	949746101	9816	198,419	SH	DEFINE	
WELLS FARGO + CO NEW	EQUITY	949746101	6535	132,100	SH	DEFINE	
WENDY'S	EQUITY	950590109	83	3,700	SH	DEFINE	
WESTAMERICA BANCORPORATION	EQUITY	957090103	87	2,300	SH	DEFINE	
WESTERN RESOURCES INC	EQUITY	959425109	100	4,200	SH	DEFINE	
WESTPOINT STEVENS INC.	EQUITY	961238102	27	3,000	SH	DEFINE	
WESTVACO CORP.	EQUITY	961548104	73	3,000	SH	DEFINE	
WESTWOOD ONE, INC.	EQUITY	961815107	154	6,700	SH	DEFINE	
WEYERHAEUSER CO.	EQUITY	962166104	310	6,100	SH	DEFINE	
WGL HOLDINGS INC	EQUITY	92924F106	77	2,800	SH	DEFINE	
WHIRLPOOL CORP	EQUITY	963320106	110	2,200	SH	DEFINE	
WILLAMETTE INDS. INC.	EQUITY	969133107	156	3,400	SH	DEFINE	
WILLIAMS COMPANIES	EQUITY	969457100	7090	165,470	SH	DEFINE	
WILLIAMS SONOMA INC COM	EQUITY	969904101	25633	976500	SH	DEFINE	
WILLIAMS-SONOMA INC	EQUITY	969904101	87	3,300	SH	DEFINE	
WILMINGTON TRUST CORP	EQUITY	971807102	118	2,000	SH	DEFINE	
WIND RIVER SYSTEMS	EQUITY	973149107	102	4,400	SH	DEFINE	
WINN-DIXIE STORES INC.	EQUITY	974280109	1592	56,100	SH	DEFINE	
WISCONSIN CENTRAL TRANSPORT	EQUITY	976592105	46	2,900	SH	DEFINE	
WISCONSIN ENERGY CORP.	EQUITY	976657106	158	7,300	SH	DEFINE	
WITNESS SYS INC COM	EQUITY	977424100	4429	590600	SH	DEFINE	
WM. WRIGLEY CO	EQUITY	982526105	338	7,000	SH	DEFINE	
WOLVERINE WORLD WIDE COM	EQUITY	978097103	19606	1344700	SH	DEFINE	
WORLD ACCESS INC	EQUITY	98141A101	0	1	SH	DEFINE	
WORLDCOM INC	EQUITY	98157D106	10541	564,050	SH	DEFINE	
WORLDCOM INC	EQUITY	98157D106	1906	102,000	SH	DEFINE	
WORTHINGTON INDUSTRIES	EQUITY	981811102	25	2,700	SH	DEFINE	
WYNDHAM INTERNATIONAL CLASS A	EQUITY	983101106	579	271,748	SH	DEFINE	
XCEL ENERGY INC	EQUITY	98389B100	11018	365,925	SH	DEFINE	
XEROX CORP	EQUITY	984121103	119	19,800	SH	DEFINE	
XILINX INC.	EQUITY	983919101	397	11,300	SH	DEFINE	
XM SATELLITE RADIO INC	EQUITY	98375Y114	6	2,000	SH	DEFINE	
YAHOO INC	EQUITY	984332106	6	275	SH	DEFINE	
YAHOO! INC	EQUITY	984332106	244	15,500	SH	DEFINE	

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YANKEE CANDLE INC	EQUITY	984757104	5920	449,500	SH	DEFINE
YORK INTERNATIONAL CORP	EQUITY	986670107	64	2,300	SH	DEFINE
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	DEFINE
ZIONS BANCORPORATION	EQUITY	989701107	276	5,300	SH	DEFINE
ZYGO CORP COM	EQUITY	989855101	3551	187500	SH	DEFINE