

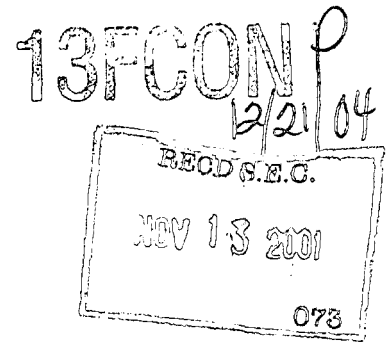
UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE



01082027



Report for the Calendar Year or Quarter Ended: September 30, 2001

Check here if Amendment []; Amendment Number: _____

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

Institutional Investment Manager Filing this Report:

Name: D. E. Shaw & Co., Inc. (see notes 1, 2 and 3)
Address: 120 West 45th Street, 39th Floor
New York, NY 10036

Form 13F File Number: 28-5396

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Stuart Steckler
Title: Attorney-In-Fact
Phone: (212) 478-0000

Signature, Place, and Date of Signing:

[Signature] New York, NY November 9, 2001
[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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

[] 13F COMBINATION REPORT. (Check here 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).)

CONFIDENTIAL TREATMENT DENIED

PROCESSED

FEB 04 2005

THOMSON
FINANCIAL

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 1743

Form 13F Information Table Value Total: \$4,805,359
(thousands) (see Note 4)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	<u>28-5394</u>	<u>D. E. Shaw & Co., L.P.</u> (see notes 2 and 3)

NOTES

1. D. E. Shaw & Co., Inc. disclaims status as an institutional investment manager and makes this filing in its capacity as the parent entity of investment advisers.
2. D. E. Shaw & Co., Inc. or its subsidiaries ("D. E. Shaw") are general partners or members of various entities and therefore may exercise investment discretion for them. D. E. Shaw disclaims that it exercises investment discretion for certain of such entities, but includes the holdings of all such subentities in this form.
3. D. E. Shaw & Co., Inc. or its subsidiaries ("D. E. Shaw") are general partners or members of various entities and therefore may exercise voting discretion for them. D. E. Shaw disclaims that it exercises voting discretion for certain of such entities, but includes the holdings of all such subentities in this form.
4. The holdings above represent only those holdings we wish to keep confidential, all other holdings are reported on the Edgar filing.

POWER OF ATTORNEY
FOR CERTAIN FILINGS
UNDER THE SECURITIES EXCHANGE ACT OF 1934

I, David E. Shaw, hereby make, constitute and appoint each of:

Lou Salkind and

Stu Steckler,

acting individually, as my agent and attorney-in-fact, with full power of substitution, for the purpose of, from time to time, executing in my name and/or my capacity as President of D. E. Shaw & Co., Inc. (acting for itself or as the general partner or managing member of D. E. Shaw & Co., L. P., D.E. Shaw Development, L.P., D. E. Shaw & Co., L.L.C., D. E. Shaw Development, L.L.C., or Attenuon, L.L.C.) all documents, certificates, instruments, statement, other filings and amendments to the forgoing (collectively, "documents") determined by such person to be necessary or appropriate to comply with ownership or control-person reporting requirements imposed by any United States or non-United States governmental or regulatory authority, including without limitation Forms 3, 4, 5, 13D, 13F and 13G required to be filed with the Securities and Exchange Commission; and delivering, furnishing or filing any such documents with the appropriate governmental or regulatory authority. Any such determination shall be conclusively evidenced by such person's execution and delivery, furnishing or filing of the applicable document.

This power of attorney shall be valid from the date hereof and replaces the power granted on January 14, 1997, which is hereby cancelled.

IN WITNESS HEREOF, I have executed this instrument as of the date set forth below.

Date: February 5, 2001

DAVID E. SHAW
/s/David E. Shaw
New York, New York

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
A D C TELECOMMUNICATIONS	COM	000886 10 1	301,000	86,300	b	1	a(86,300 shares)
ABM INDS INC	COM	000957 10 0	237,000	9,200	b	1	a(9,200 shares)
AGL RES INC	COM	001204 10 6	1,412,000	70,700	b	1	a(70,700 shares)
AES CORP	COM	00130H 10 5	4,406,000	343,700	b	1	a(343,700 shares)
AOL TIME WARNER INC	COM	00184A 10 5	4,321,000	130,533	b	1	a(130,533 shares)
AT&T CORP	COM	001957 10 9	884,000	45,800 C	b	1	a(45,800 shares)
AT&T CORP	COM	001957 10 9	1,930,000	100,000 P	b	1	a(100,000 shares)
AT&T WIRELESS SVCS INC	COM	00209A 10 6	438,000	29,317	b	1	a(29,317 shares)
AT&T WIRELESS SVCS INC	COM	00209A 10 6	2,988,000	200,000 C	b	1	a(200,000 shares)
AXT INC	COM	00246W 10 3	212,000	20,000 C	b	1	a(20,000 shares)
ABIOMED INC	COM	003654 10 0	943,000	54,000	b	1	a(54,000 shares)
ACACIA RESH CORP	COM	003881 10 9	100,000	10,900	b	1	a(10,900 shares)
ACCREDITO HEALTH INC	COM	00437V 10 4	364,000	10,000 C	b	1	a(10,000 shares)
ACTIVISION INC NEW	COM NEW	004930 20 2	1,543,000	56,700	b	1	a(56,700 shares)
ACTION PERFORMANCE COS INC	COM	004933 10 7	231,000	12,700	b	1	a(12,700 shares)
ACTUATE CORP	COM	00508B 10 2	111,000	26,400	b	1	a(26,400 shares)
ADELPHIA BUSINESS SOLUTIONS	CL A	006847 10 7	39,000	36,800	b	1	a(36,800 shares)
ADELPHIA COMMUNICATIONS CORP	CL A	006848 10 5	1,221,000	55,000 C	b	1	a(55,000 shares)
ADOLOR CORP	COM	00724X 10 2	200,000	11,800	b	1	a(11,800 shares)
ADVANCED MICRO DEVICES INC	COM	007903 10 7	3,249,000	398,600	b	1	a(398,600 shares)
ADVANCED MICRO DEVICES INC	COM	007903 10 7	245,000	30,000 C	b	1	a(30,000 shares)
ADVANCEPCS	COM	00790K 10 9	811,000	11,300	b	1	a(11,300 shares)
ADVANCEPCS	COM	00790K 10 9	4,666,000	65,000 C	b	1	a(65,000 shares)
ADVANCEPCS	COM	00790K 10 9	3,661,000	51,000 P	b	1	a(51,000 shares)
AEGON N V	ORD AMER REG	007924 10 3	261,000	10,000 C	b	1	a(10,000 shares)
ADVANCED ENERGY INDS	SB NT CV 144A 0	007973 AB 6	3,999,000	4,500,000	b	1	a(4,500,000 shares)
ADVENT SOFTWARE INC	COM	007974 10 8	1,694,000	45,000 C	b	1	a(45,000 shares)
AES TR III	PFD CV 6.75%	00808N 20 2	8,434,000	267,200	b	1	a(267,200 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

48,901,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
AFFILIATED COMPUTER SERVICES	CL A	008190 10 0	431,000	5,300	b	1	a(5,300 shares)
AFFILIATED COMPUTER SERVICES	CL A	008190 10 0	10,990,000	135,000 c	b	1	a(135,000 shares)
AFFILIATED COMPUTER SERVICES	CL A	008190 10 0	15,712,000	193,000 P	b	1	a(193,000 shares)
AFFILIATED MANAGERS GROUP	COM	008252 10 8	3,051,000	53,700	b	1	a(53,700 shares)
AFFILIATED MANAGERS GROUP	COM	008252 10 8	3,522,000	62,000 c	b	1	a(62,000 shares)
AFFILIATED MANAGERS GROUP	COM	008252 10 8	7,044,000	124,000 P	b	1	a(124,000 shares)
AFFILIATED MANAGERS GROUP	LYON ZERO 2	008252 AC 2	4,444,000	5,000,000	b	1	a(5,000,000 shares)
AFFILIATED MANAGERS GROUP	LYON ZERO 144A2	008252 AA 6	10,761,000	12,000,000	b	1	a(12,000,000 shares)
AFFYMETRIX INC	COM	00826T 10 8	1,321,000	82,300	b	1	a(82,300 shares)
AGILENT TECHNOLOGIES INC	COM	00846U 10 1	469,000	24,000	b	1	a(24,000 shares)
AGILE SOFTWARE CORP DEL	COM	00846X 10 5	182,000	20,000 c	b	1	a(20,000 shares)
AGNICO EAGLE MINES LTD	COM	008474 10 8	572,000	55,000	b	1	a(55,000 shares)
AIRBORNE INC	COM	009269 10 1	118,000	12,400	b	1	a(12,400 shares)
AIRGATE PCS INC	COM	009367 10 3	493,000	11,100	b	1	a(11,100 shares)
AIRGATE PCS INC	COM	009367 10 3	888,000	20,000 c	b	1	a(20,000 shares)
AIRGATE PCS INC	COM	009367 10 3	222,000	5,000 P	b	1	a(5,000 shares)
AKAMAI TECHNOLOGIES INC	COM	00971T 10 1	75,000	25,800	b	1	a(25,800 shares)
AKSYS LTD	COM	010196 10 3	265,000	52,400	b	1	a(52,400 shares)
ALAMOSA HLDGS INC	COM	011589 10 8	231,000	16,700	b	1	a(16,700 shares)
ALASKA AIR GROUP INC	COM	011659 10 9	260,000	13,000 c	b	1	a(13,000 shares)
ALASKA AIR GROUP INC	COM	011659 10 9	200,000	10,000 P	b	1	a(10,000 shares)
ALBANY MOLECULAR RESH INC	COM	012423 10 9	1,117,000	45,000	b	1	a(45,000 shares)
ALBEMARLE CORP	COM	012653 10 1	542,000	28,700	b	1	a(28,700 shares)
ALBERTA ENERGY LTD	COM	012873 10 5	839,000	24,700	b	1	a(24,700 shares)
ALBERTO CULVER CO	CL B CONV	013068 10 1	1,544,000	39,700	b	1	a(39,700 shares)
ALCOA INC	COM	013817 10 1	9,443,000	304,500	b	1	a(304,500 shares)
ALCATEL	SPONSORED ADR	013904 30 5	793,000	68,400	b	1	a(68,400 shares)
ALEXION PHARMACEUTICALS INC	COM	015351 10 9	839,000	49,300	b	1	a(49,300 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ALIGN TECHNOLOGY INC	COM	016255 10 1	52,000	23,700	b	1	a(23,700 shares)
ALKERMES INC	COM	01642T 10 8	2,124,000	108,500	b	1	a(108,500 shares)
ALLEGHENY ENERGY INC	COM	017361 10 6	8,173,000	222,700	b	1	a(222,700 shares)
ALLEGHENY ENERGY INC	COM	017361 10 6	734,000	20,000 C	b	1	a(20,000 shares)
ALLERGAN INC	COM	018490 10 2	10,449,000	157,600	b	1	a(157,600 shares)
ALLIANCE PHARMACEUTICAL CORP	COM	018773 10 1	156,000	171,500	b	1	a(171,500 shares)
ALLIANCE SEMICONDUCTOR CORP	COM	01877H 10 0	178,000	24,800	b	1	a(24,800 shares)
ALLIANT TECHSYSTEMS INC	COM	018804 10 4	9,938,000	116,100	b	1	a(116,100 shares)
ALLIANT TECHSYSTEMS INC	COM	018804 10 4	9,844,000	115,000 C	b	1	a(115,000 shares)
ALLIANT TECHSYSTEMS INC	COM	018804 10 4	13,011,000	152,000 P	b	1	a(152,000 shares)
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589 30 8	332,000	26,000	b	1	a(26,000 shares)
ALLMERICA FINL CORP	COM	019754 10 0	2,068,000	46,100	b	1	a(46,100 shares)
ALLMERICA FINL CORP	COM	019754 10 0	449,000	10,000 C	b	1	a(10,000 shares)
ALLMERICA FINL CORP	COM	019754 10 0	2,691,000	60,000 P	b	1	a(60,000 shares)
ALLSTATE CORP	COM	020002 10 1	1,121,000	30,000 P	b	1	a(30,000 shares)
ALPHA INDS INC	COM	020753 10 9	1,276,000	65,900 C	b	1	a(65,900 shares)
ALPHARMA INC	CL A	020813 10 1	432,000	15,000 C	b	1	a(15,000 shares)
ALTERA CORP	COM	021441 10 0	1,017,000	61,700	b	1	a(61,700 shares)
AMAZON COM INC	COM	023135 10 6	2,073,000	347,200	b	1	a(347,200 shares)
AMBAC FINL GROUP INC	COM	023139 10 8	492,000	9,000 C	b	1	a(9,000 shares)
AMERADA HESS CORP	COM	023551 10 4	7,264,000	114,400	b	1	a(114,400 shares)
AMERADA HESS CORP	COM	023551 10 4	1,270,000	20,000 P	b	1	a(20,000 shares)
AMEREN CORP	COM	023608 10 2	795,000	20,700	b	1	a(20,700 shares)
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W 10 5	11,370,000	766,700	b	1	a(766,700 shares)
AMERICAN ELEC PWR INC	COM	025537 10 1	1,465,000	33,900	b	1	a(33,900 shares)
AMERICAN FINL GROUP INC OHIO	COM	025932 10 4	260,000	11,700	b	1	a(11,700 shares)
AMERICAN INTL GROUP INC	COM	026874 10 7	23,960,000	307,180	b	1	a(307,180 shares)
AMERICAN INTL GROUP INC	COM	026874 10 7	20,670,000	265,000 C	b	1	a(265,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
AMERICAN INTL GROUP INC	COM	026874 10 7	5,655,000	72,500 P	b	1	a(72,500 shares)
AMERICAN ITALIAN PASTA CO	CL A	027070 10 1	618,000	14,300	b	1	a(14,300 shares)
AMERICAN ITALIAN PASTA CO	CL A	027070 10 1	216,000	5,000 P	b	1	a(5,000 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	3,977,000	72,300	b	1	a(72,300 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	3,025,000	55,000 C	b	1	a(55,000 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	6,188,000	112,500 P	b	1	a(112,500 shares)
AMERICAN TOWER CORP	CL A	029912 20 1	2,775,000	199,800	b	1	a(199,800 shares)
AMERICAN WTR WKS INC	COM	030411 10 2	201,000	5,100	b	1	a(5,100 shares)
AMERICAN WTR WKS INC	COM	030411 10 2	395,000	10,000 C	b	1	a(10,000 shares)
AMERICREDIT CORP	COM	03060R 10 1	5,322,000	168,300	b	1	a(168,300 shares)
AMERICREDIT CORP	COM	03060R 10 1	1,265,000	40,000 C	b	1	a(40,000 shares)
AMERICREDIT CORP	COM	03060R 10 1	632,000	20,000 P	b	1	a(20,000 shares)
AMERIPATH INC	COM	03071D 10 9	394,000	15,000 C	b	1	a(15,000 shares)
AMERIPATH INC	COM	03071D 10 9	341,000	13,000 P	b	1	a(13,000 shares)
AMERITRADE HLDG CORP	CL A	03072H 10 9	52,000	13,000	b	1	a(13,000 shares)
AMERISOURCEBERGEN CORP	COM	03073E 10 5	18,965,000	267,300 C	b	1	a(267,300 shares)
AMERISOURCEBERGEN CORP	COM	03073E 10 5	11,849,000	167,000 P	b	1	a(167,000 shares)
AMETEK INC NEW	COM	031100 10 0	355,000	13,500	b	1	a(13,500 shares)
AMKOR TECHNOLOGY INC	COM	031652 10 0	573,000	54,500	b	1	a(54,500 shares)
AMPHENOL CORP NEW	CL A	032095 10 1	751,000	21,600	b	1	a(21,600 shares)
AMPHENOL CORP NEW	CL A	032095 10 1	1,043,000	30,000 C	b	1	a(30,000 shares)
AMPHENOL CORP NEW	CL A	032095 10 1	1,738,000	50,000 P	b	1	a(50,000 shares)
AMYLIN PHARMACEUTICALS INC	COM	032346 10 8	1,188,000	214,800	b	1	a(214,800 shares)
ANADARKO PETE CORP	COM	032511 10 7	1,309,000	27,227	b	1	a(27,227 shares)
ANALOG DEVICES INC	COM	032654 10 5	608,000	18,600	b	1	a(18,600 shares)
ANCHOR GAMING	COM	033037 10 2	4,457,000	107,400	b	1	a(107,400 shares)
ANCHOR GAMING	COM	033037 10 2	415,000	10,000 P	b	1	a(10,000 shares)
ANDREW CORP	COM	034425 10 8	1,156,000	63,600	b	1	a(63,600 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ANDRX GROUP	COM	034553 10 7	312,000	4,800	b	1	a(4,800 shares)
ANDRX GROUP	COM	034553 10 7	4,869,000	75,000 C	b	1	a(75,000 shares)
ANDRX GROUP	COM	034553 10 7	3,571,000	55,000 P	b	1	a(55,000 shares)
ANGLOGOLD LTD	SPONSORED ADR	035128 20 6	2,638,000	165,300	b	1	a(165,300 shares)
ANIXTER INTL INC	COM	035290 10 5	681,000	27,500 C	b	1	a(27,500 shares)
ANNTAYLOR STORES CORP	COM	036115 10 3	274,000	12,500	b	1	a(12,500 shares)
ANNTAYLOR STORES CORP	COM	036115 10 3	570,000	26,000 C	b	1	a(26,000 shares)
ANNTAYLOR STORES CORP	COM	036115 10 3	658,000	30,000 P	b	1	a(30,000 shares)
APACHE CORP	COM	037411 10 5	1,178,000	27,400	b	1	a(27,400 shares)
APACHE CORP	COM	037411 10 5	1,806,000	42,000 P	b	1	a(42,000 shares)
APOLLO GROUP INC	CL A	037604 10 5	2,879,000	68,500 C	b	1	a(68,500 shares)
APPLE COMPUTER INC	COM	037833 10 0	321,000	20,700	b	1	a(20,700 shares)
APPLE COMPUTER INC	COM	037833 10 0	1,861,000	120,000 C	b	1	a(120,000 shares)
APPLEBEES INTL INC	COM	037899 10 1	1,475,000	50,000 C	b	1	a(50,000 shares)
APPLERA CORP	COM CE GEN GRP	038020 20 2	1,786,000	74,100	b	1	a(74,100 shares)
APPLIED MATLS INC	COM	038222 10 5	4,846,000	170,400	b	1	a(170,400 shares)
APPLIED MATLS INC	COM	038222 10 5	10,238,000	360,000 C	b	1	a(360,000 shares)
APPLIED MATLS INC	COM	038222 10 5	2,560,000	90,000 P	b	1	a(90,000 shares)
APPLIED MICRO CIRCUITS CORP	COM	03822W 10 9	124,000	17,676	b	1	a(17,676 shares)
ARBITRON INC	COM	03875Q 10 8	654,000	25,000 C	b	1	a(25,000 shares)
ARCH COAL INC	COM	039380 10 0	156,000	10,000 C	b	1	a(10,000 shares)
ARCHER DANIELS MIDLAND CO	COM	039483 10 2	5,515,000	438,075	b	1	a(438,075 shares)
ARENA PHARMACEUTICALS INC	COM	040047 10 2	260,000	23,600	b	1	a(23,600 shares)
ARGOSY GAMING CO	COM	040228 10 8	322,000	12,300	b	1	a(12,300 shares)
ARGOSY GAMING CO	COM	040228 10 8	1,428,000	54,500 C	b	1	a(54,500 shares)
ARGOSY GAMING CO	COM	040228 10 8	1,048,000	40,000 P	b	1	a(40,000 shares)
ARIAD PHARMACEUTICALS INC	COM	04033A 10 0	78,000	32,000	b	1	a(32,000 shares)
ARNOLD INDS INC	COM	042595 10 8	335,000	16,200	b	1	a(16,200 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ARQUE INC	COM	04269E 10 7	287,000	27,500	b	1	a(27,500 shares)
ARRIS GROUP INC	COM	04269Q 10 0	118,000	32,900	b	1	a(32,900 shares)
ASCENTIAL SOFTWARE CORP	COM	04362P 10 8	304,000	92,057	b	1	a(92,057 shares)
ASPECT COMMUNICATIONS CORP	COM	04523Q 10 2	22,000	12,100	b	1	a(12,100 shares)
ASSOCIATED BANC CORP	COM	045487 10 5	580,000	17,100	b	1	a(17,100 shares)
AT HOME CORP	COM SER A	045919 10 7	2,000	12,100	b	1	a(12,100 shares)
ASTORIA FINL CORP	COM	046265 10 4	1,594,000	26,900	b	1	a(26,900 shares)
ASTORIA FINL CORP	COM	046265 10 4	4,148,000	70,000 c	b	1	a(70,000 shares)
ASTORIA FINL CORP	COM	046265 10 4	5,333,000	90,000 P	b	1	a(90,000 shares)
ASTRAZENECA PLC	SPONSORED ADR	046353 10 8	1,868,000	40,000	b	1	a(40,000 shares)
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164 10 6	272,000	27,600	b	1	a(27,600 shares)
ATMEL CORP	COM	049513 10 4	824,000	123,400	b	1	a(123,400 shares)
AUTODESK INC	COM	052769 10 6	891,000	27,800	b	1	a(27,800 shares)
AUTODESK INC	COM	052769 10 6	962,000	30,000 c	b	1	a(30,000 shares)
AUTOMATIC DATA PROCESSING INC	COM	053015 10 3	941,000	20,000 P	b	1	a(20,000 shares)
AUTOZONE INC	COM	053332 10 2	3,371,000	65,000 c	b	1	a(65,000 shares)
AUTOZONE INC	COM	053332 10 2	5,705,000	110,000 P	b	1	a(110,000 shares)
AVANIR PHARMACEUTICALS	CL A	05348P 10 4	101,000	34,900	b	1	a(34,900 shares)
AVANEX CORP	COM	05348W 10 9	212,000	71,600	b	1	a(71,600 shares)
AVENTIS	SPONSORED ADR	053561 10 6	503,000	6,700	b	1	a(6,700 shares)
AVERY DENNISON CORP	COM	053611 10 9	1,074,000	22,700	b	1	a(22,700 shares)
AVERY DENNISON CORP	COM	053611 10 9	237,000	5,000 P	b	1	a(5,000 shares)
AVICI SYS INC	COM	05367L 10 9	30,000	23,500	b	1	a(23,500 shares)
AVIGEN INC	COM	053690 10 3	683,000	49,800	b	1	a(49,800 shares)
AVIRON	COM	053762 10 0	580,000	23,300	b	1	a(23,300 shares)
AVIRON	COM	053762 10 0	1,742,000	70,000 P	b	1	a(70,000 shares)
AVISTA CORP	COM	05379B 10 7	704,000	51,800	b	1	a(51,800 shares)
AVNET INC	COM	053807 10 3	1,784,000	98,100	b	1	a(98,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
AXA	SPONSORED ADR	054536 10 7	1,161,000	59,240	b	1	a(59,240 shares)
AXYS PHARMACEUTICALS INC	COM	054635 10 7	60,000	19,700	b	1	a(19,700 shares)
BCE INC	COM	055348 10 9	2,877,000	131,700	b	1	a(131,700 shares)
BISYS GROUP INC	COM	055472 10 4	408,000	7,700	b	1	a(7,700 shares)
BISYS GROUP INC	COM	055472 10 4	1,591,000	30,000 c	b	1	a(30,000 shares)
BISYS GROUP INC	COM	055472 10 4	795,000	15,000 P	b	1	a(15,000 shares)
BJ SVCS CO	COM	055482 10 3	2,218,000	124,700	b	1	a(124,700 shares)
BJ SVCS CO	COM	055482 10 3	712,000	40,000 c	b	1	a(40,000 shares)
BJS WHOLESALE CLUB INC	COM	055483 10 6	3,409,000	71,600	b	1	a(71,600 shares)
BMC INDS INC MINN	COM	055607 10 5	53,000	25,800	b	1	a(25,800 shares)
BP PLC	SPONSORED ADR	055622 10 4	2,503,000	50,900	b	1	a(50,900 shares)
BMC SOFTWARE INC	COM	055921 10 0	2,621,000	206,400	b	1	a(206,400 shares)
BALL CORP	COM	058498 10 6	1,498,000	25,000 c	b	1	a(25,000 shares)
BALL CORP	COM	058498 10 6	1,498,000	25,000 P	b	1	a(25,000 shares)
BALLY TOTAL FITNESS HLDG CORP	COM	05873K 10 8	406,000	20,000 c	b	1	a(20,000 shares)
BANCWEST CORP NEW	COM	059790 10 5	5,837,000	167,100	b	1	a(167,100 shares)
BANK OF AMERICA CORPORATION	COM	060505 10 4	269,000	4,600	b	1	a(4,600 shares)
BANK OF AMERICA CORPORATION	COM	060505 10 4	8,760,000	150,000 c	b	1	a(150,000 shares)
BANK NEW YORK INC	COM	064057 10 2	18,613,000	531,800	b	1	a(531,800 shares)
BANK ONE CORP	COM	06423A 10 3	7,446,000	236,600	b	1	a(236,600 shares)
BANKATLANTIC BANCORP	CL A	065908 50 1	120,000	11,900	b	1	a(11,900 shares)
BARNES & NOBLE INC	COM	067774 10 9	3,689,000	102,200	b	1	a(102,200 shares)
BARNES & NOBLE INC	COM	067774 10 9	2,527,000	70,000 c	b	1	a(70,000 shares)
BARNES & NOBLE INC	COM	067774 10 9	1,444,000	40,000 P	b	1	a(40,000 shares)
BARRICK GOLD CORP	COM	067901 10 8	2,445,000	140,900	b	1	a(140,900 shares)
BARR LABS INC	COM	068306 10 9	13,519,000	171,000 c	b	1	a(171,000 shares)
BARR LABS INC	COM	068306 10 9	6,760,000	85,500 P	b	1	a(85,500 shares)
BARRA INC	COM	068313 10 5	651,000	15,500	b	1	a(15,500 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
BAUSCH & LOMB INC	COM	071707 10 3	2,309,000	81,600	b	1	a(81,600 shares)
BAXTER INTL INC	COM	071813 10 9	5,505,000	100,000 P	b	1	a(100,000 shares)
BEA SYS INC	COM	073325 10 2	123,000	12,800	b	1	a(12,800 shares)
BEACON POWER CORP	COM	073677 10 6	62,000	40,500	b	1	a(40,500 shares)
BEAR STEARNS COS INC	COM	073902 10 8	850,000	17,000 c	b	1	a(17,000 shares)
BEAZER HOMES USA INC	COM	07556Q 10 5	2,624,000	54,000	b	1	a(54,000 shares)
BECKMAN COULTER INC	COM	075811 10 9	221,000	5,000 c	b	1	a(5,000 shares)
BECKMAN COULTER INC	COM	075811 10 9	620,000	14,000 P	b	1	a(14,000 shares)
BED BATH & BEYOND INC	COM	075896 10 0	1,235,000	48,500	b	1	a(48,500 shares)
BEMIS INC	COM	081437 10 5	1,638,000	41,100	b	1	a(41,100 shares)
BEMIS INC	COM	081437 10 5	797,000	20,000 P	b	1	a(20,000 shares)
BERKLEY W R CORP	COM	084423 10 2	240,000	5,000 c	b	1	a(5,000 shares)
BERKLEY W R CORP	COM	084423 10 2	240,000	5,000 P	b	1	a(5,000 shares)
BEST BUY INC	COM	085516 10 1	3,650,000	80,300	b	1	a(80,300 shares)
BEST BUY INC	COM	085516 10 1	5,454,000	120,000 c	b	1	a(120,000 shares)
BEVERLY ENTERPRISES INC	COM NEW	087851 30 9	1,472,000	144,300	b	1	a(144,300 shares)
BHP BILLITON LTD	SPONSORED ADR	088606 10 8	116,000	13,469	b	1	a(13,469 shares)
BIOMEN INC	COM	090597 10 5	1,112,000	20,000 c	b	1	a(20,000 shares)
BIOMEN INC	COM	090597 10 5	2,223,000	40,000 P	b	1	a(40,000 shares)
BIOMET INC	COM	090613 10 0	3,071,000	105,000	b	1	a(105,000 shares)
BIOMET INC	COM	090613 10 0	585,000	20,000 c	b	1	a(20,000 shares)
BIOMIRA INC	COM	09161R 10 6	305,000	66,000	b	1	a(66,000 shares)
BLACK BOX CORP DEL	COM	091826 10 7	1,910,000	45,400	b	1	a(45,400 shares)
BLACK BOX CORP DEL	COM	091826 10 7	1,683,000	40,000 c	b	1	a(40,000 shares)
BLACK HILLS CORP	COM	092113 10 9	1,700,000	55,700	b	1	a(55,700 shares)
BLOCK H & R INC	COM	093671 10 5	1,801,000	46,700	b	1	a(46,700 shares)
BLOCK H & R INC	COM	093671 10 5	9,679,000	251,000 c	b	1	a(251,000 shares)
BLOCK H & R INC	COM	093671 10 5	13,110,000	340,000 P	b	1	a(340,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
BLUE MARTINI SOFTWARE INC	COM	095698 10 6	26,000	33,400	b	1	a(33,400 shares)
BLYTH INC	COM	09643P 10 8	698,000	35,100	b	1	a(35,100 shares)
BOEING CO	COM	097023 10 5	4,318,000	128,900	b	1	a(128,900 shares)
BOEING CO	COM	097023 10 5	9,715,000	290,000 C	b	1	a(290,000 shares)
BOEING CO	COM	097023 10 5	1,675,000	50,000 P	b	1	a(50,000 shares)
BOISE CASCADE CORP	COM	097383 10 3	531,000	18,000	b	1	a(18,000 shares)
BORLAND SOFTWARE CORP	COM	099849 10 1	454,000	56,100	b	1	a(56,100 shares)
BOSTON SCIENTIFIC CORP	COM	101137 10 7	707,000	34,500	b	1	a(34,500 shares)
BRIGGS & STRATTON CORP	COM	109043 10 9	1,255,000	40,200	b	1	a(40,200 shares)
BRISTOL MYERS SQUIBB CO	COM	110122 10 8	239,000	4,300	b	1	a(4,300 shares)
BRISTOL MYERS SQUIBB CO	COM	110122 10 8	5,556,000	100,000 C	b	1	a(100,000 shares)
BRITESMILE INC	COM	110415 10 6	113,000	18,900	b	1	a(18,900 shares)
BRITISH AWYS PLC	ADR 2ND INSTAL	110419 30 6	238,000	8,900	b	1	a(8,900 shares)
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL INST	111021 40 8	1,550,000	30,300	b	1	a(30,300 shares)
BROADCOM CORP	CL A	111320 10 7	914,000	45,000 C	b	1	a(45,000 shares)
BROADVISION INC	COM	111412 10 2	317,000	348,600	b	1	a(348,600 shares)
BROADWING INC	COM	111620 10 0	6,463,000	401,900	b	1	a(401,900 shares)
BROCADE COMMUNICATIONS SYS INC	COM	111621 10 8	1,403,000	100,000 C	b	1	a(100,000 shares)
BROOKS AUTOMATION INC	COM	11434A 10 0	968,000	36,400	b	1	a(36,400 shares)
BROOKS AUTOMATION INC	COM	11434A 10 0	931,000	35,000 C	b	1	a(35,000 shares)
BROWN & BROWN INC	COM	115236 10 1	578,000	11,100	b	1	a(11,100 shares)
BROWN FORMAN CORP	CL B	115637 20 9	720,000	11,400	b	1	a(11,400 shares)
BROWN SHOE INC NEW	COM	115736 10 0	252,000	22,200	b	1	a(22,200 shares)
BURLINGTON COAT FACTORY	COM	121579 10 6	227,000	16,100	b	1	a(16,100 shares)
BURLINGTON RES INC	COM	122014 10 3	3,808,000	111,300	b	1	a(111,300 shares)
C COR NET CORP	COM	125010 10 8	131,000	19,100	b	1	a(19,100 shares)
CDW COMPUTER CTRS INC	COM	125129 10 6	988,000	27,300	b	1	a(27,300 shares)
CDW COMPUTER CTRS INC	COM	125129 10 6	1,809,000	50,000 C	b	1	a(50,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CDW COMPUTER CTRS INC	COM	125129 10 6	724,000	20,000 P	b	1	a(20,000 shares)
CEC ENTMT INC	COM	125137 10 9	402,000	11,800	b	1	a(11,800 shares)
CEC ENTMT INC	COM	125137 10 9	512,000	15,000 C	b	1	a(15,000 shares)
CEC ENTMT INC	COM	125137 10 9	1,364,000	40,000 P	b	1	a(40,000 shares)
CH ENERGY GROUP INC	COM	12541M 10 2	544,000	13,400	b	1	a(13,400 shares)
C H ROBINSON WORLDWIDE INC	COM	12541W 10 0	724,000	25,000	b	1	a(25,000 shares)
CIGNA CORP	COM	125509 10 9	5,301,000	63,900	b	1	a(63,900 shares)
CIGNA CORP	COM	125509 10 9	4,977,000	60,000 C	b	1	a(60,000 shares)
CIGNA CORP	COM	125509 10 9	10,369,000	125,000 P	b	1	a(125,000 shares)
CLECO CORP NEW	COM	12561W 10 5	449,000	21,800	b	1	a(21,800 shares)
CMGT INC	COM	125750 10 9	197,000	197,100	b	1	a(197,100 shares)
CMS ENERGY CORP	COM	125896 10 0	1,918,000	95,900	b	1	a(95,900 shares)
C-MAC INDS INC	COM	125920 10 8	223,000	11,200	b	1	a(11,200 shares)
CNA FINL CORP	COM	126117 10 0	779,000	28,800	b	1	a(28,800 shares)
CNF TR I	TECONS SER A	12612V 20 5	13,703,000	352,400	b	1	a(352,400 shares)
CNF INC	COM	12612W 10 4	685,000	30,000 C	b	1	a(30,000 shares)
CSG SYS INTL INC	COM	126349 10 9	1,238,000	30,200	b	1	a(30,200 shares)
CTS CORP	COM	126501 10 5	217,000	14,700	b	1	a(14,700 shares)
CTS CORP	COM	126501 10 5	185,000	12,500 C	b	1	a(12,500 shares)
CVS CORP	COM	126650 10 0	508,000	15,300	b	1	a(15,300 shares)
CVS CORP	COM	126650 10 0	3,320,000	100,000 C	b	1	a(100,000 shares)
CVS CORP	COM	126650 10 0	2,543,000	76,600 P	b	1	a(76,600 shares)
CV THERAPEUTICS INC	COM	126667 10 4	1,166,000	30,000 C	b	1	a(30,000 shares)
CABLEVISION SYS CORP	CL A NY CABLVS	12686C 10 9	4,950,000	120,900	b	1	a(120,900 shares)
CABLEVISION SYS CORP	CL A NY CABLVS	12686C 10 9	409,000	10,000 C	b	1	a(10,000 shares)
CABLEVISION SYS CORP	CL A NY CABLVS	12686C 10 9	2,047,000	50,000 P	b	1	a(50,000 shares)
CABOT MICROELECTRONICS CORP	COM	12709P 10 3	1,937,000	40,100	b	1	a(40,100 shares)
CABOT MICROELECTRONICS CORP	COM	12709P 10 3	5,894,000	122,000 C	b	1	a(122,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CACI INTL INC	CL A	127190 30 4	804,000	14,700	b	1	a(14,700 shares)
CADBURY SCHWEPPES PLC	ADR	127209 30 2	480,000	18,900	b	1	a(18,900 shares)
CADENCE DESIGN SYSTEM INC	COM	127387 10 8	2,819,000	169,300	b	1	a(169,300 shares)
CALIFORNIA PIZZA KITCHEN INC	COM	13054D 10 9	659,000	41,600	b	1	a(41,600 shares)
CAMBREX CORP	COM	132011 10 7	215,000	6,400	b	1	a(6,400 shares)
CANADIAN PAC LTD NEW	COM	135923 10 0	12,807,000	399,100	b	1	a(399,100 shares)
CANADIAN NATL RY CO	PFD CV 063029	136375 40 9	14,327,000	263,800	b	1	a(263,800 shares)
CANON INC	ADR	138006 30 9	409,000	15,100	b	1	a(15,100 shares)
CAPITAL ONE FINL CORP	COM	14040H 10 5	14,191,000	308,300	b	1	a(308,300 shares)
CAPSTONE TURBINE CORP	COM	14067D 10 2	60,000	10,000 C	b	1	a(10,000 shares)
CARDINAL HEALTH INC	COM	14149Y 10 8	7,195,000	97,302	b	1	a(97,302 shares)
CARDINAL HEALTH INC	COM	14149Y 10 8	1,849,000	25,000 C	b	1	a(25,000 shares)
CARDINAL HEALTH INC	COM	14149Y 10 8	1,479,000	20,000 P	b	1	a(20,000 shares)
CAREER EDUCATION CORP	COM	141665 10 9	1,799,000	32,700	b	1	a(32,700 shares)
CAREMARK RX INC	COM	141705 10 3	1,029,000	61,700	b	1	a(61,700 shares)
CATALYTICA ENERGY SYS INC	COM	148884 10 9	116,000	15,100	b	1	a(15,100 shares)
CATERPILLAR INC DEL	COM	149123 10 1	6,895,000	153,900	b	1	a(153,900 shares)
CELL THERAPEUTICS INC	COM	150934 10 7	274,000	11,400	b	1	a(11,400 shares)
CELESTICA INC	SUB VTG SHS	15101Q 10 8	10,128,000	371,000	b	1	a(371,000 shares)
CELESTICA INC	SUB VTG SHS	15101Q 10 8	7,235,000	265,000 C	b	1	a(265,000 shares)
CELL PATHWAYS INC NEW	COM	15114R 10 1	49,000	14,800	b	1	a(14,800 shares)
CEMEX S A	SPON ADR 5 ORD	151290 88 9	1,577,000	76,800	b	1	a(76,800 shares)
CENDANT CORP	COM	151313 10 3	2,460,000	192,200	b	1	a(192,200 shares)
CENDANT CORP	COM	151313 10 3	4,236,000	330,900 C	b	1	a(330,900 shares)
CENTEX CORP	COM	152312 10 4	1,521,000	45,100	b	1	a(45,100 shares)
CENTILLIUM COMMUNICATIONS INC	COM	152319 10 9	747,000	123,200	b	1	a(123,200 shares)
CENTURYTEL INC	COM	156700 10 6	12,874,000	384,300	b	1	a(384,300 shares)
CENTURYTEL INC	COM	156700 10 6	670,000	20,000 P	b	1	a(20,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CEPHALON INC	COM	156708 10 9	2,289,000	45,900	b	1	a(45,900 shares)
CEPHALON INC	COM	156708 10 9	374,000	7,500 c	b	1	a(7,500 shares)
CEPHALON INC	COM	156708 10 9	499,000	10,000 P	b	1	a(10,000 shares)
CEPHALON INC	SB NT CV 144A 0	156708 AB 5	3,620,000	4,000,000	b	1	a(4,000,000 shares)
CERIDIAN CORP NEW	COM	156779 10 0	760,000	52,400	b	1	a(52,400 shares)
CERNER CORP	COM	156782 10 4	1,733,000	35,000 c	b	1	a(35,000 shares)
CERTEGY INC	COM	156880 10 6	2,022,000	77,900	b	1	a(77,900 shares)
CERUS CORP	COM	157085 10 1	3,648,000	77,200	b	1	a(77,200 shares)
CHAMPION ENTERPRISES INC	COM	158496 10 9	666,000	95,800	b	1	a(95,800 shares)
CHARTER ONE FINL INC	COM	160903 10 0	4,423,000	156,745	b	1	a(156,745 shares)
CHARTER COMMUNICATIONS INC DEL SR NT CV 4.75%	COM	16117M AC 1	7,405,000	9,760,000	b	1	a(9,760,000 shares)
CHECKFREE CORP NEW	COM	162813 10 9	1,336,000	78,700	b	1	a(78,700 shares)
CHEESECAKE FACTORY INC	COM	163072 10 1	661,000	27,600	b	1	a(27,600 shares)
CHEMED CORP	COM	163596 10 9	222,000	7,700	b	1	a(7,700 shares)
CHESAPEAKE ENERGY CORP	COM	165167 10 7	172,000	30,500	b	1	a(30,500 shares)
CHEVRON CORPORATION	COM	166751 10 7	475,000	5,600	b	1	a(5,600 shares)
CHEVRON CORPORATION	COM	166751 10 7	6,780,000	80,000 c	b	1	a(80,000 shares)
CHEVRON CORPORATION	COM	166751 10 7	4,238,000	50,000 P	b	1	a(50,000 shares)
CHICOS FAS INC	COM	168615 10 2	247,000	10,500 c	b	1	a(10,500 shares)
CHICOS FAS INC	COM	168615 10 2	236,000	10,000 P	b	1	a(10,000 shares)
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M 10 9	1,871,000	116,600	b	1	a(116,600 shares)
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R 10 8	179,000	12,800	b	1	a(12,800 shares)
CHIRON CORP	COM	170040 10 9	444,000	10,000 P	b	1	a(10,000 shares)
CHIRON CORP	LYON ZRO 144A31	170040 AD 1	27,783,000	50,400,000	b	1	a(50,400,000 shares)
CHITTENDEN CORP	COM	170228 10 0	220,000	8,650	b	1	a(8,650 shares)
CHRISTOPHER & BANKS CORP	COM	171046 10 5	361,000	12,000 c	b	1	a(12,000 shares)
CHUBB CORP	COM	171232 10 1	3,213,000	45,000	b	1	a(45,000 shares)
CHUBB CORP	COM	171232 10 1	2,499,000	35,000 c	b	1	a(35,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CHUBB CORP	COM	171232 10 1	1,785,000	25,000 P	b	1	a(25,000 shares)
CHURCH & DWIGHT INC	COM	171340 10 2	856,000	33,100	b	1	a(33,100 shares)
CIMA LABS INC	COM	171796 10 5	304,000	5,000 P	b	1	a(5,000 shares)
CINCINNATI FINL CORP	COM	172062 10 1	653,000	15,700	b	1	a(15,700 shares)
CINERGY CORP	COM	172474 10 8	3,525,000	114,200	b	1	a(114,200 shares)
CISCO SYS INC	COM	17275R 10 2	994,000	81,650	b	1	a(81,650 shares)
CISCO SYS INC	COM	17275R 10 2	22,511,000	1,848,200 C	b	1	a(1,848,200 shares)
CINTAS CORP	COM	172908 10 5	5,598,000	138,900	b	1	a(138,900 shares)
CINTAS CORP	COM	172908 10 5	202,000	5,000 C	b	1	a(5,000 shares)
CINTAS CORP	COM	172908 10 5	8,866,000	220,000 P	b	1	a(220,000 shares)
CITIGROUP INC	COM	172967 10 1	16,420,000	405,427	b	1	a(405,427 shares)
CITIGROUP INC	COM	172967 10 1	13,770,000	340,000 C	b	1	a(340,000 shares)
CITY NATL CORP	COM	178566 10 5	1,717,000	39,800	b	1	a(39,800 shares)
CITY NATL CORP	COM	178566 10 5	561,000	13,000 C	b	1	a(13,000 shares)
CITY NATL CORP	COM	178566 10 5	2,805,000	65,000 P	b	1	a(65,000 shares)
CLEAR CHANNEL COMMUNICATIONS	COM	184502 10 2	1,701,000	42,804	b	1	a(42,804 shares)
CLEAR CHANNEL COMMUNICATIONS	COM	184502 10 2	7,950,000	200,000 C	b	1	a(200,000 shares)
CLOROX CO DEL	COM	189054 10 9	1,894,000	51,200	b	1	a(51,200 shares)
COBALT CORP	COM	19074W 10 0	78,000	15,300	b	1	a(15,300 shares)
COCA COLA CO	COM	191216 10 0	4,685,000	100,000	b	1	a(100,000 shares)
COCA COLA ENTERPRISES INC	COM	191219 10 4	465,000	30,300	b	1	a(30,300 shares)
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241 10 8	1,223,000	61,900	b	1	a(61,900 shares)
COGNEX CORP	COM	192422 10 3	208,000	10,600	b	1	a(10,600 shares)
COGNOS INC	COM	19244C 10 9	157,000	10,900	b	1	a(10,900 shares)
COHU INC	COM	192576 10 6	160,000	10,700	b	1	a(10,700 shares)
COINSTAR INC	COM	19259P 30 0	300,000	15,200	b	1	a(15,200 shares)
COLT TELECOM GROUP PLC	SPONSORED ADR	196877 10 4	59,000	12,900	b	1	a(12,900 shares)
COLUMBIA SPORTSWEAR CO	COM	198516 10 6	686,000	30,900	b	1	a(30,900 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

100,133,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
COMCAST CORP	CL A SPL	200300 20 0	291,000	8,100	b	1	a(8,100 shares)
COMCAST CORP	ZONES CV2% PCS	200300 50 7	6,186,000	113,300	b	1	a(113,300 shares)
COMERICA INC	COM	200340 10 7	2,801,000	50,564	b	1	a(50,564 shares)
COMERICA INC	COM	200340 10 7	6,814,000	123,000 C	b	1	a(123,000 shares)
COMERICA INC	COM	200340 10 7	5,263,000	95,000 P	b	1	a(95,000 shares)
COMMERCE BANCORP INC NJ	COM	200519 10 6	2,312,000	34,000	b	1	a(34,000 shares)
COMMERCE BANCORP INC NJ	COM	200519 10 6	1,870,000	27,500 C	b	1	a(27,500 shares)
COMMERCE BANCORP INC NJ	COM	200519 10 6	4,590,000	67,500 P	b	1	a(67,500 shares)
COMMERCE ONE INC DEL	COM	200693 10 9	112,000	45,600	b	1	a(45,600 shares)
COMMERCIAL FEDERAL CORPORATION COM	COM	201647 10 4	218,000	9,000	b	1	a(9,000 shares)
COMMERCIAL FEDERAL CORPORATION COM	COM	201647 10 4	243,000	10,000 C	b	1	a(10,000 shares)
COMMUNITY HEALTH SYS INC NEWCO COM	COM	203668 10 8	262,000	8,800	b	1	a(8,800 shares)
COMPANHIA BRASILEIRA DE DISTRB ADR	ADR	20440T 20 1	556,000	44,500	b	1	a(44,500 shares)
COMPANHIA DE BEBIDAS DAS AMERS SPON ADR PFD	ADR	20441W 20 3	1,808,000	112,900	b	1	a(112,900 shares)
COMPANIA ANONIMA NACIONAL TEL	SPON ADR D	204421 10 1	5,961,000	258,600	b	1	a(258,600 shares)
COMPANIA DE TELECOMUNICS CHILE SPON ADR NEW	ADR	204449 30 0	285,000	28,900	b	1	a(28,900 shares)
COMPAQ COMPUTER CORP	COM	204493 10 0	12,336,000	1,484,500	b	1	a(1,484,500 shares)
COMPAQ COMPUTER CORP	COM	204493 10 0	997,000	120,000 C	b	1	a(120,000 shares)
COMPUTER ASSOC INTL INC	COM	204912 10 9	8,595,000	333,900	b	1	a(333,900 shares)
COMPUTER SCIENCES CORP	COM	205363 10 4	1,436,000	43,300	b	1	a(43,300 shares)
COMPUTER SCIENCES CORP	COM	205363 10 4	2,322,000	70,000 P	b	1	a(70,000 shares)
COMPUWARE CORP	COM	205638 10 9	574,000	68,900	b	1	a(68,900 shares)
CONVERSE TECHNOLOGY INC	COM PAR \$0.10	205862 40 2	741,000	36,200	b	1	a(36,200 shares)
CONAGRA FOODS INC	COM	205887 10 2	3,417,000	152,200	b	1	a(152,200 shares)
CONCORD EFS INC	COM	206197 10 5	8,493,000	173,500	b	1	a(173,500 shares)
CONCORD EFS INC	COM	206197 10 5	2,692,000	55,000 C	b	1	a(55,000 shares)
CONCORD EFS INC	COM	206197 10 5	245,000	5,000 P	b	1	a(5,000 shares)
CONE MLS CORP N C	COM	206814 10 5	301,000	201,700	b	1	a(201,700 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CONNECTIV INC	COM	206829 10 3	4,496,000	191,300	b	1	a(191,300 shares)
CONEXANT SYSTEMS INC	COM	207142 10 0	246,000	29,600	b	1	a(29,600 shares)
CONMED CORP	COM	207410 10 1	435,000	24,600	b	1	a(24,600 shares)
CONMED CORP	COM	207410 10 1	177,000	10,000 C	b	1	a(10,000 shares)
CONMED CORP	COM	207410 10 1	221,000	12,500 P	b	1	a(12,500 shares)
CONSECO INC	COM	208464 10 7	3,851,000	530,500	b	1	a(530,500 shares)
CONSECO INC	COM	208464 10 7	726,000	100,000 C	b	1	a(100,000 shares)
CONSOL ENERGY INC	COM	20854P 10 9	309,000	14,400	b	1	a(14,400 shares)
CONSOLIDATED EDISON INC	COM	209115 10 4	546,000	13,400	b	1	a(13,400 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	1,975,000	47,400	b	1	a(47,400 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	3,958,000	95,000 C	b	1	a(95,000 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	417,000	10,000 P	b	1	a(10,000 shares)
CONSTELLATION ENERGY GROUP INC	COM	210371 10 0	3,896,000	161,000	b	1	a(161,000 shares)
COOPER CAMERON CORP	COM	216640 10 2	8,692,000	265,000	b	1	a(265,000 shares)
COOPER INDS INC	COM	216669 10 1	5,142,000	124,000	b	1	a(124,000 shares)
COOPER INDS INC	COM	216669 10 1	6,428,000	155,000 C	b	1	a(155,000 shares)
COORS ADOLPH CO	CL B	217016 10 4	1,805,000	40,100	b	1	a(40,100 shares)
COORS ADOLPH CO	CL B	217016 10 4	900,000	20,000 C	b	1	a(20,000 shares)
COORS ADOLPH CO	CL B	217016 10 4	900,000	20,000 P	b	1	a(20,000 shares)
COR THERAPEUTICS INC	COM	217753 10 2	369,000	16,300	b	1	a(16,300 shares)
CORINTHIAN COLLEGES INC	COM	218868 10 7	469,000	13,900	b	1	a(13,900 shares)
CORIXA CORP	COM	21887F 10 0	235,000	22,400	b	1	a(22,400 shares)
CORNING INC	COM	219350 10 5	1,724,000	195,500	b	1	a(195,500 shares)
CORNING INC	COM	219350 10 5	3,969,000	450,000 C	b	1	a(450,000 shares)
CORNING INC	COM	219350 10 5	441,000	50,000 P	b	1	a(50,000 shares)
CORPORATE EXECUTIVE BRD CO	COM	21988R 10 2	702,000	26,900	b	1	a(26,900 shares)
COSTCO WHSL CORP NEW	COM	22160K 10 5	4,402,000	123,800	b	1	a(123,800 shares)
COSTCO WHSL CORP NEW	COM	22160K 10 5	889,000	25,000 C	b	1	a(25,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
COUNTRYWIDE CR INDS INC DEL	COM	222372 10 4	1,542,000	35,100	b	1	a(35,100 shares)
COUNTRYWIDE CR INDS INC DEL	COM	222372 10 4	879,000	20,000 C	b	1	a(20,000 shares)
COVANTA ENERGY CORP	COM	22281N 10 3	751,000	64,300	b	1	a(64,300 shares)
COVENTRY HEALTH CARE INC	COM	222862 10 4	378,000	16,000	b	1	a(16,000 shares)
COVENTRY HEALTH CARE INC	COM	222862 10 4	460,000	19,500 C	b	1	a(19,500 shares)
COVENTRY HEALTH CARE INC	COM	222862 10 4	236,000	10,000 P	b	1	a(10,000 shares)
COX COMMUNICATIONS INC NEW	CL A	224044 10 7	384,000	9,200	b	1	a(9,200 shares)
CRANE CO	COM	224399 10 5	1,843,000	84,100	b	1	a(84,100 shares)
CREDENCE SYS CORP	COM	225302 10 8	328,000	27,260	b	1	a(27,260 shares)
CREE INC	COM	225447 10 1	166,000	11,200	b	1	a(11,200 shares)
CROMPTON CORP	COM	227116 10 0	694,000	100,200	b	1	a(100,200 shares)
CUBIST PHARMACEUTICALS INC	COM	229678 10 7	259,000	7,900	b	1	a(7,900 shares)
CUMMINS INC	COM	231021 10 6	2,624,000	79,500	b	1	a(79,500 shares)
CUMULUS MEDIA INC	CL A	231082 10 8	184,000	26,500	b	1	a(26,500 shares)
CURAGEN CORP	COM	23126R 10 1	342,000	17,700	b	1	a(17,700 shares)
CYBER-CARE INC	COM	23243T 10 5	20,000	17,200	b	1	a(17,200 shares)
CYGNUS INC	COM	232560 10 2	275,000	49,300	b	1	a(49,300 shares)
CYMER INC	COM	232572 10 7	647,000	38,600	b	1	a(38,600 shares)
CYPRESS SEMICONDUCTOR CORP	COM	232806 10 9	4,300,000	289,400	b	1	a(289,400 shares)
CYTEC INDS INC	COM	232820 10 0	583,000	25,200	b	1	a(25,200 shares)
CYTEC INDS INC	COM	232820 10 0	278,000	12,000 P	b	1	a(12,000 shares)
CYTOGEN CORP	COM	232824 10 2	133,000	49,200	b	1	a(49,200 shares)
DDI CORP	COM	233162 10 6	287,000	36,600	b	1	a(36,600 shares)
DPL INC	COM	233293 10 9	1,182,000	48,600	b	1	a(48,600 shares)
DST SYS INC DEL	COM	233326 10 7	433,000	10,000 C	b	1	a(10,000 shares)
DST SYS INC DEL	COM	233326 10 7	216,000	5,000 P	b	1	a(5,000 shares)
DTE ENERGY CO	COM	233331 10 7	1,546,000	35,917	b	1	a(35,917 shares)
DAISYTEK INTL CORP	COM	234053 10 6	176,000	15,500	b	1	a(15,500 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
DANA CORP	COM	235811 10 6	2,176,000	139,500	b	1	a(139,500 shares)
DANAHER CORP DEL	COM	235851 10 2	13,092,000	277,500 c	b	1	a(277,500 shares)
DANAHER CORP DEL	COM	235851 10 2	4,246,000	90,000 P	b	1	a(90,000 shares)
DARDEN RESTAURANTS INC	COM	237194 10 5	992,000	37,800	b	1	a(37,800 shares)
DARDEN RESTAURANTS INC	COM	237194 10 5	263,000	10,000 P	b	1	a(10,000 shares)
DAVITA INC	COM	23918K 10 8	1,087,000	53,400	b	1	a(53,400 shares)
DAVITA INC	COM	23918K 10 8	549,000	27,000 c	b	1	a(27,000 shares)
DAVITA INC	COM	23918K 10 8	204,000	10,000 P	b	1	a(10,000 shares)
DEAN FOODS CO	COM	242361 10 3	463,000	10,000 c	b	1	a(10,000 shares)
DELL COMPUTER CORP	COM	247025 10 9	345,000	18,600	b	1	a(18,600 shares)
DELL COMPUTER CORP	COM	247025 10 9	13,712,000	740,000 c	b	1	a(740,000 shares)
DELL COMPUTER CORP	COM	247025 10 9	4,633,000	250,000 P	b	1	a(250,000 shares)
DELTA AIR LINES INC DEL	COM	247361 10 8	1,752,000	66,500 c	b	1	a(66,500 shares)
DENDREON CORP	COM	24823Q 10 7	105,000	12,400	b	1	a(12,400 shares)
DENTSPLY INTL INC NEW	COM	249030 10 7	1,047,000	22,800	b	1	a(22,800 shares)
DENTSPLY INTL INC NEW	COM	249030 10 7	3,308,000	72,000 P	b	1	a(72,000 shares)
DESCARTES SYS GROUP INC	COM	249906 10 8	47,000	11,300	b	1	a(11,300 shares)
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566 10 5	5,422,000	349,800	b	1	a(349,800 shares)
DEVON ENERGY CORP NEW	COM	25179M 10 3	771,000	22,400	b	1	a(22,400 shares)
DIAGEO P L C	SPON ADR NEW	25243Q 20 5	718,000	17,300	b	1	a(17,300 shares)
DIAGNOSTIC PRODS CORP	COM	252450 10 1	1,013,000	24,000 c	b	1	a(24,000 shares)
DIAGNOSTIC PRODS CORP	COM	252450 10 1	676,000	16,000 P	b	1	a(16,000 shares)
DIAL CORP NEW	COM	25247D 10 1	1,159,000	70,000	b	1	a(70,000 shares)
DIAMOND OFFSHORE DRILLING INC	COM	25271C 10 2	2,116,000	83,900	b	1	a(83,900 shares)
DIEBOLD INC	COM	253651 10 3	1,684,000	44,200 c	b	1	a(44,200 shares)
DIEBOLD INC	COM	253651 10 3	2,667,000	70,000 P	b	1	a(70,000 shares)
DIGENE CORP	COM	253752 10 9	478,000	19,100	b	1	a(19,100 shares)
DIGITAL LIGHTWAVE INC	COM	253855 10 0	991,000	101,000	b	1	a(101,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
DIME BANCORP INC NEW	COM	25429Q 10 2	25,884,000	658,300	b	1	a(658,300 shares)
DISCOUNT AUTO PTS INC	COM	254642 10 1	239,000	17,300	b	1	a(17,300 shares)
DISNEY WALT CO	COM DISNEY	254687 10 6	17,037,000	915,000	b	1	a(915,000 shares)
DISNEY WALT CO	COM DISNEY	254687 10 6	931,000	50,000 C	b	1	a(50,000 shares)
DIRECT FOCUS INC	COM	254931 10 8	594,000	29,850	b	1	a(29,850 shares)
DIVERSA CORP	COM	255064 10 7	208,000	22,100	b	1	a(22,100 shares)
DR REDDYS LABS LTD	ADR	256135 20 3	443,000	19,900	b	1	a(19,900 shares)
DOLLAR TREE STORES INC	COM	256747 10 6	375,000	20,000 C	b	1	a(20,000 shares)
DOLLAR TREE STORES INC	COM	256747 10 6	788,000	42,000 P	b	1	a(42,000 shares)
DOMINION RES INC VA NEW	COM	257460 10 9	8,606,000	145,000	b	1	a(145,000 shares)
DONNA KARAN INTL INC	COM	257826 10 7	330,000	32,700	b	1	a(32,700 shares)
DONNELLEY R R & SONS CO	COM	257867 10 1	316,000	11,700	b	1	a(11,700 shares)
DORAL FINL CORP	COM	25811P 10 0	489,000	12,600	b	1	a(12,600 shares)
DORAL FINL CORP	COM	25811P 10 0	388,000	10,000 C	b	1	a(10,000 shares)
DORAL FINL CORP	COM	25811P 10 0	1,862,000	48,000 P	b	1	a(48,000 shares)
DOUBLECLICK INC	COM	258609 30 4	747,000	131,100	b	1	a(131,100 shares)
DOW CHEM CO	COM	260543 10 3	2,992,000	91,322	b	1	a(91,322 shares)
DOW JONES & CO INC	COM	260561 10 5	2,739,000	60,300	b	1	a(60,300 shares)
DU PONT E I DE NEMOURS & CO	COM	263534 10 9	4,142,000	110,400	b	1	a(110,400 shares)
DUANE READE INC	COM	263578 10 6	1,596,000	53,200	b	1	a(53,200 shares)
DUANE READE INC	COM	263578 10 6	300,000	10,000 C	b	1	a(10,000 shares)
DUANE READE INC	COM	263578 10 6	1,200,000	40,000 P	b	1	a(40,000 shares)
DURAMED PHARMACEUTICALS INC	COM	266354 10 9	1,959,000	96,800	b	1	a(96,800 shares)
DUSA PHARMACEUTICALS INC	COM	266898 10 5	235,000	22,900	b	1	a(22,900 shares)
DYCOM INDS INC	COM	267475 10 1	492,000	42,400	b	1	a(42,400 shares)
DYCOM INDS INC	COM	267475 10 1	870,000	75,000 C	b	1	a(75,000 shares)
DYNEGY INC NEW	CL A	26816Q 10 1	8,112,000	234,100	b	1	a(234,100 shares)
ECI TELECOM LTD	ORD	268258 10 0	90,000	36,000	b	1	a(36,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
EEX CORP	COM NEW	26842V 20 7	44,000	31,100	b	1	a(31,100 shares)
E M C CORP MASS	COM	268648 10 2	14,041,000	1,195,000 c	b	1	a(1,195,000 shares)
ENSCO INTL INC	COM	26874Q 10 0	4,102,000	280,600	b	1	a(280,600 shares)
EOG RES INC	COM	26875P 10 1	671,000	23,200	b	1	a(23,200 shares)
E PIPHANY INC	COM	26881V 10 0	160,000	37,600	b	1	a(37,600 shares)
EPIQ SYS INC	COM	26882D 10 9	278,000	10,900	b	1	a(10,900 shares)
ESS TECHNOLOGY INC	COM	269151 10 6	181,000	17,700	b	1	a(17,700 shares)
E TRADE GROUP INC	COM	269246 10 4	272,000	45,000	b	1	a(45,000 shares)
EASTMAN CHEM CO	COM	277432 10 0	3,198,000	88,100	b	1	a(88,100 shares)
EASTMAN KODAK CO	COM	277461 10 9	1,444,000	44,400	b	1	a(44,400 shares)
EASTMAN KODAK CO	COM	277461 10 9	1,301,000	40,000 c	b	1	a(40,000 shares)
EATON CORP	COM	278058 10 2	592,000	10,000 c	b	1	a(10,000 shares)
EBAY INC	COM	278642 10 3	1,601,000	35,000	b	1	a(35,000 shares)
EBAY INC	COM	278642 10 3	13,725,000	300,000 c	b	1	a(300,000 shares)
ECHELON CORP	COM	27874N 10 5	562,000	45,000	b	1	a(45,000 shares)
ECHELON CORP	COM	27874N 10 5	125,000	10,000 P	b	1	a(10,000 shares)
ECLIPSYS CORP	COM	278856 10 9	976,000	73,400	b	1	a(73,400 shares)
EDISON SCHOOLS INC	CL A	281033 10 0	551,000	36,500	b	1	a(36,500 shares)
EDWARDS AG INC	COM	281760 10 8	337,000	9,600	b	1	a(9,600 shares)
EDWARDS LIFESCIENCES CORP	COM	28176E 10 8	1,387,000	61,900	b	1	a(61,900 shares)
EDWARDS LIFESCIENCES CORP	COM	28176E 10 8	224,000	10,000 P	b	1	a(10,000 shares)
EFUNDS CORP	COM	28224R 10 1	618,000	37,100	b	1	a(37,100 shares)
EGAIN COMMUNICATIONS	COM	28225C 10 3	13,000	10,500	b	1	a(10,500 shares)
EL PASO CORP	COM	28336L 10 9	220,000	5,300	b	1	a(5,300 shares)
EL PASO ELEC CO	COM NEW	283677 85 4	2,677,000	203,600	b	1	a(203,600 shares)
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678 20 9	1,347,000	25,000	b	1	a(25,000 shares)
EL PASO ENERGY PARTNERS L P	COM	28368B 10 2	470,000	12,900	b	1	a(12,900 shares)
ELAN PLC	ADR	284131 20 8	6,305,000	130,129	b	1	a(130,129 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ELANTEC SEMICONDUCTOR INC	COM	284155 10 8	459,000	20,000 C	b	1	a(20,000 shares)
ELECTRIC FUEL CORP	COM	284871 10 0	19,000	13,000	b	1	a(13,000 shares)
ELECTRONIC ARTS INC	COM	285512 10 9	297,000	6,500	b	1	a(6,500 shares)
ELECTRONIC DATA SYS NEW	COM	285661 10 4	334,000	5,800	b	1	a(5,800 shares)
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045 10 9	852,000	31,600	b	1	a(31,600 shares)
ELECTRONICS FOR IMAGING INC	COM	286082 10 2	975,000	59,900	b	1	a(59,900 shares)
ELOYALTY CORP	COM	290151 10 9	164,000	293,200	b	1	a(293,200 shares)
EMBARCADERO TECHNOLOGIES INC	COM	290787 10 0	113,000	14,400	b	1	a(14,400 shares)
EMBRAER-EMPRESA BRASILEIRA DE SP ADR PFD SHS		29081M 10 2	1,299,000	101,900	b	1	a(101,900 shares)
EMCORE CORP	COM	290846 10 4	397,000	46,400	b	1	a(46,400 shares)
EMCOR GROUP INC	COM	29084Q 10 0	501,000	15,700	b	1	a(15,700 shares)
EMERSON ELEC CO	COM	291011 10 4	4,221,000	89,700	b	1	a(89,700 shares)
EMERSON ELEC CO	COM	291011 10 4	2,494,000	53,000 C	b	1	a(53,000 shares)
EMERSON ELEC CO	COM	291011 10 4	2,353,000	50,000 P	b	1	a(50,000 shares)
EMISPHERE TECHNOLOGIES INC	COM	291345 10 6	649,000	34,000	b	1	a(34,000 shares)
EMULEX CORP	COM NEW	292475 20 9	252,000	26,500	b	1	a(26,500 shares)
ENDOCARE INC	COM	29264P 10 4	177,000	10,100	b	1	a(10,100 shares)
ENERGY CONVERSION DEVICES INC	COM	292659 10 9	1,412,000	85,900	b	1	a(85,900 shares)
ENERGIZER HLDGS INC	COM	29266R 10 8	499,000	30,000 C	b	1	a(30,000 shares)
ENERSIS S A	SPONSORED ADR	29274F 10 4	262,000	21,400	b	1	a(21,400 shares)
ENGELHARD CORP	COM	292845 10 4	2,213,000	95,800	b	1	a(95,800 shares)
ENRON CORP	COM	293561 10 6	14,388,000	528,400	b	1	a(528,400 shares)
ENTEGRIS INC	COM	29362U 10 4	88,000	11,100	b	1	a(11,100 shares)
ENTERASYS NETWORKS INC	COM	293637 10 4	150,000	23,200	b	1	a(23,200 shares)
ENTERCOM COMMUNICATIONS CORP	CL A	293639 10 0	2,710,000	79,700	b	1	a(79,700 shares)
ENTERCOM COMMUNICATIONS CORP	CL A	293639 10 0	1,445,000	42,500 P	b	1	a(42,500 shares)
ENTERGY CORP NEW	COM	29364G 10 3	356,000	10,000 P	b	1	a(10,000 shares)
ENTREMED INC	COM	29382F 10 3	329,000	37,600	b	1	a(37,600 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ENTRADA NETWORKS INC	COM NEW	29382Y 10 2	1,000	12,400	b	1	a(12,400 shares)
ENTRUST INC	COM	293848 10 7	31,000	11,000	b	1	a(11,000 shares)
ENZON INC	COM	293904 10 8	16,320,000	320,000 C	b	1	a(320,000 shares)
ENZON INC	COM	293904 10 8	1,020,000	20,000 P	b	1	a(20,000 shares)
ENZO BIOCHEM INC	COM	294100 10 2	505,000	29,800	b	1	a(29,800 shares)
EQUANT N V	NY REG SHS	294409 10 7	161,000	16,500	b	1	a(16,500 shares)
EQUITABLE RES INC	COM	294549 10 0	735,000	24,500	b	1	a(24,500 shares)
EQUITABLE RES INC	COM	294549 10 0	600,000	20,000 C	b	1	a(20,000 shares)
EQUITABLE RES INC	COM	294549 10 0	300,000	10,000 P	b	1	a(10,000 shares)
ESCO TECHNOLOGIES INC	COM	296315 10 4	339,000	13,600	b	1	a(13,600 shares)
ESPEED INC	CL A	296643 10 9	166,000	19,600	b	1	a(19,600 shares)
ETABLISSEMENTS DELHAIZE FRERES SPONSORED ADR		29759W 10 1	548,000	9,900	b	1	a(9,900 shares)
ETHAN ALLEN INTERIORS INC	COM	297602 10 4	2,263,000	82,300	b	1	a(82,300 shares)
EXABYTE CORP	COM	300615 10 1	17,000	26,000	b	1	a(26,000 shares)
EXAR CORP	COM	300645 10 8	519,000	30,000 C	b	1	a(30,000 shares)
EXELON CORP	COM	30161N 10 1	14,556,000	326,362	b	1	a(326,362 shares)
EXELIXIS INC	COM	30161Q 10 4	243,000	21,200	b	1	a(21,200 shares)
EXFO ELECTRO OPTICAL ENGR INC SUB VTG SHS		302043 10 4	245,000	27,200	b	1	a(27,200 shares)
EXIDE TECHNOLOGIES	COM	302051 10 7	232,000	61,600	b	1	a(61,600 shares)
EXPEDIA INC	COM	302125 10 9	1,790,000	73,700	b	1	a(73,700 shares)
EXPEDIA INC	COM	302125 10 9	2,672,000	110,000 C	b	1	a(110,000 shares)
EXPEDITORS INTL WASH INC	COM	302130 10 9	2,339,000	49,400	b	1	a(49,400 shares)
EXPRESS SCRIPTS INC	COM	302182 10 0	694,000	12,500	b	1	a(12,500 shares)
EXPRESS SCRIPTS INC	COM	302182 10 0	1,388,000	25,000 P	b	1	a(25,000 shares)
EXULT INC DEL	COM	302284 10 4	595,000	50,900	b	1	a(50,900 shares)
EXXON MOBIL CORP	COM	30231G 10 2	7,900,000	200,500	b	1	a(200,500 shares)
EXXON MOBIL CORP	COM	30231G 10 2	10,244,000	260,000 C	b	1	a(260,000 shares)
EXXON MOBIL CORP	COM	30231G 10 2	11,820,000	300,000 P	b	1	a(300,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
FEI CO	COM	30241L 10 9	576,000	26,500	b	1	a(26,500 shares)
F M C CORP	COM NEW	302491 30 3	4,786,000	97,700	b	1	a(97,700 shares)
FACTSET RESH SYS INC	COM	303075 10 5	1,286,000	53,000	b	1	a(53,000 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	2,225,000	47,100	b	1	a(47,100 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	1,984,000	42,000 c	b	1	a(42,000 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	3,306,000	70,000 P	b	1	a(70,000 shares)
FAMILY DLR STORES INC	COM	307000 10 9	2,064,000	75,000 c	b	1	a(75,000 shares)
FASTENAL CO	COM	311900 10 4	2,006,000	35,200	b	1	a(35,200 shares)
FASTENAL CO	COM	311900 10 4	5,698,000	100,000 c	b	1	a(100,000 shares)
FASTENAL CO	COM	311900 10 4	4,558,000	80,000 P	b	1	a(80,000 shares)
FEDERAL HOME LN MTG CORP	COM	313400 30 1	1,489,000	22,900	b	1	a(22,900 shares)
FEDERAL MOGUL CORP	COM	313549 10 7	7,000	10,900	b	1	a(10,900 shares)
FEDERAL NATL MTG ASSN	COM	313586 10 9	1,601,000	20,000 c	b	1	a(20,000 shares)
FEDERAL NATL MTG ASSN	COM	313586 10 9	3,202,000	40,000 P	b	1	a(40,000 shares)
FEDERAL SIGNAL CORP	COM	313855 10 8	346,000	19,600	b	1	a(19,600 shares)
FEDERAL SIGNAL CORP	COM	313855 10 8	176,000	10,000 c	b	1	a(10,000 shares)
FEDERATED DEPT STORES INC DEL	COM	31410H 10 1	7,589,000	269,100	b	1	a(269,100 shares)
FEDERATED DEPT STORES INC DEL	COM	31410H 10 1	282,000	10,000 c	b	1	a(10,000 shares)
FEDERATED DEPT STORES INC DEL	WT D EX 121901	31410H 12 7	1,379,000	725,800	b	1	a(725,800 shares)
FEDERATED INVS INC PA	CL B	314211 10 3	971,000	32,800	b	1	a(32,800 shares)
FEDEX CORP	COM	31428X 10 6	4,524,000	123,100	b	1	a(123,100 shares)
FIDELITY NATL FINL INC	COM	316326 10 7	4,729,000	175,850	b	1	a(175,850 shares)
FIFTH THIRD BANCORP	COM	316773 10 0	3,504,000	57,000 c	b	1	a(57,000 shares)
FIRST DATA CORP	COM	319963 10 4	13,848,000	237,700	b	1	a(237,700 shares)
FIRST DATA CORP	COM	319963 10 4	9,322,000	160,000 c	b	1	a(160,000 shares)
FIRST DATA CORP	COM	319963 10 4	10,603,000	182,000 P	b	1	a(182,000 shares)
FIRST HEALTH GROUP CORP	COM	320960 10 7	282,000	9,600	b	1	a(9,600 shares)
FIRST TENN NATL CORP	COM	337162 10 1	740,000	20,000 c	b	1	a(20,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
FIRST TENN NATL CORP	COM	337162 10 1	370,000	10,000 P	b	1	a(10,000 shares)
FIRST VA BANKS INC	COM	337477 10 3	453,000	9,900	b	1	a(9,900 shares)
FISERV INC	COM	337738 10 8	3,319,000	97,300	b	1	a(97,300 shares)
FIRSTFED FINL CORP	COM	337907 10 9	416,000	16,000	b	1	a(16,000 shares)
FISHER SCIENTIFIC INTL INC	COM NEW	338032 20 4	886,000	34,900	b	1	a(34,900 shares)
FLEETBOSTON FINL CORP	COM	339030 10 8	2,539,000	70,012	b	1	a(70,012 shares)
FLEMING COS INC	COM	339130 10 6	2,850,000	96,600	b	1	a(96,600 shares)
FLEMING COS INC	COM	339130 10 6	1,593,000	54,000 C	b	1	a(54,000 shares)
FLEMING COS INC	COM	339130 10 6	1,033,000	35,000 P	b	1	a(35,000 shares)
FLORIDA ROCK INDS INC	COM	341140 10 1	382,000	12,100	b	1	a(12,100 shares)
FLUOR CORP NEW	COM	343412 10 2	3,388,000	88,000 C	b	1	a(88,000 shares)
FLOWERS FOODS INC	COM	343498 10 1	210,000	5,800	b	1	a(5,800 shares)
FLOWERS FOODS INC	COM	343498 10 1	725,000	20,000 P	b	1	a(20,000 shares)
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNITS	344419 10 6	1,962,000	68,900	b	1	a(68,900 shares)
FORD MTR CO DEL	COM PAR \$0.01	345370 86 0	13,665,000	787,600	b	1	a(787,600 shares)
FOREST LABS INC	COM	345838 10 6	4,494,000	62,300	b	1	a(62,300 shares)
FOREST LABS INC	COM	345838 10 6	721,000	10,000 C	b	1	a(10,000 shares)
FOREST LABS INC	COM	345838 10 6	361,000	5,000 P	b	1	a(5,000 shares)
FOREST OIL CORP	COM PAR \$0.01	346091 70 5	208,000	8,400	b	1	a(8,400 shares)
FORRESTER RESH INC	COM	346563 10 9	183,000	11,000 C	b	1	a(11,000 shares)
FOUNDRY NETWORKS INC	COM	35063R 10 0	1,179,000	194,800	b	1	a(194,800 shares)
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E 10 4	1,663,000	44,400	b	1	a(44,400 shares)
FRANCE TELECOM	SPONSORED ADR	35177Q 10 5	707,000	22,100	b	1	a(22,100 shares)
FREEMARKETS INC	COM	356602 10 2	215,000	20,300 C	b	1	a(20,300 shares)
FREEPORT-MCMORAN COPPER & GOLD CL B	COM	35671D 85 7	154,000	14,000	b	1	a(14,000 shares)
FRONTIER AIRLINES INC NEW	COM	359065 10 9	187,000	22,600	b	1	a(22,600 shares)
FRONTIER AIRLINES INC NEW	COM	359065 10 9	745,000	90,000 C	b	1	a(90,000 shares)
FRONTIER AIRLINES INC NEW	COM	359065 10 9	207,000	25,000 P	b	1	a(25,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
FUELCCELL ENERGY INC	COM	35952H 10 6	912,000	61,600	b	1	a(61,600 shares)
FULLER H B CO	COM	359694 10 6	568,000	12,400	b	1	a(12,400 shares)
FULLER H B CO	COM	359694 10 6	1,374,000	30,000 P	b	1	a(30,000 shares)
GALILEO INTERNATIONAL INC	COM	363547 10 0	14,843,000	710,200	b	1	a(710,200 shares)
GANNETT INC	COM	364730 10 1	1,202,000	20,000 P	b	1	a(20,000 shares)
GAP INC DEL	COM	364760 10 8	13,218,000	1,106,100	b	1	a(1,106,100 shares)
GENE LOGIC INC	COM	368689 10 5	555,000	42,200	b	1	a(42,200 shares)
GENELABS TECHNOLOGIES INC	COM	368706 10 7	63,000	34,000	b	1	a(34,000 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	1,219,000	13,800	b	1	a(13,800 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	1,766,000	20,000 C	b	1	a(20,000 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	11,040,000	125,000 P	b	1	a(125,000 shares)
GENERAL ELEC CO	COM	369604 10 3	1,250,000	33,600	b	1	a(33,600 shares)
GENERAL ELEC CO	COM	369604 10 3	65,100,000	1,750,000 C	b	1	a(1,750,000 shares)
GENERAL ELEC CO	COM	369604 10 3	8,184,000	220,000 P	b	1	a(220,000 shares)
GENERAL MLS INC	COM	370334 10 4	1,133,000	24,900	b	1	a(24,900 shares)
GENERAL MTRS CORP	CL H NEW	370442 83 2	9,642,000	723,300	b	1	a(723,300 shares)
GENERAL MTRS CORP	COM	370442 10 5	11,274,000	262,800	b	1	a(262,800 shares)
GENERAL MTRS CORP	COM	370442 10 5	429,000	10,000 C	b	1	a(10,000 shares)
GENESCO INC	COM	371532 10 2	418,000	25,700 C	b	1	a(25,700 shares)
GENESCO INC	COM	371532 10 2	163,000	10,000 P	b	1	a(10,000 shares)
GENESCO INC	SUB NT CV 144A0	371532 AK 8	1,905,000	2,000,000	b	1	a(2,000,000 shares)
GENESISINTERMEDIA INC	COM	37184Y 10 5	371,000	62,900	b	1	a(62,900 shares)
GENTEX CORP	COM	371901 10 9	764,000	32,000 C	b	1	a(32,000 shares)
GENESIS MICROCHIP INC	COM	371933 10 2	436,000	15,500	b	1	a(15,500 shares)
GENESIS MICROCHIP INC	COM	371933 10 2	2,617,000	93,000 C	b	1	a(93,000 shares)
GENOME THERAPEUTICS CORP	COM	372430 10 8	427,000	73,600	b	1	a(73,600 shares)
GENUITY INC	CL A	37248E 10 3	216,000	137,600	b	1	a(137,600 shares)
GENZYME CORP	COM GENL DIV	372917 10 4	10,837,000	238,600	b	1	a(238,600 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
GENZYME CORP	COM GENL DIV	372917 10 4	3,634,000	80,000 P	b	1	a(80,000 shares)
GEORGIA PAC CORP	COM GA PAC GRP	373298 10 8	10,837,000	376,400	b	1	a(376,400 shares)
GILEAD SCIENCES INC	COM	375558 10 3	404,000	7,200	b	1	a(7,200 shares)
GILLETTE CO	COM	375766 10 2	2,610,000	87,600	b	1	a(87,600 shares)
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W 10 5	746,000	13,300	b	1	a(13,300 shares)
GLOBAL INDS LTD	COM	379336 10 0	408,000	74,800	b	1	a(74,800 shares)
GLOBAL IMAGING SYSTEMS	COM	37934A 10 0	4,198,000	240,000 C	b	1	a(240,000 shares)
GLOBAL POWER EQUIPMENT INC	COM	37941P 10 8	582,000	38,300	b	1	a(38,300 shares)
GLOBESPAN INC	COM	379571 10 2	994,000	110,000 C	b	1	a(110,000 shares)
GOAMERICA INC	COM	38020R 10 6	12,000	13,300	b	1	a(13,300 shares)
GOLDEN ST BANCORP INC	COM	381197 10 2	3,903,000	128,400	b	1	a(128,400 shares)
GOLDEN ST BANCORP INC	COM	381197 10 2	608,000	20,000 P	b	1	a(20,000 shares)
GOLDEN WEST FINL CORP DEL	COM	381317 10 6	4,009,000	69,000	b	1	a(69,000 shares)
GOLDEN WEST FINL CORP DEL	COM	381317 10 6	1,017,000	17,500 C	b	1	a(17,500 shares)
GOLDEN WEST FINL CORP DEL	COM	381317 10 6	3,196,000	55,000 P	b	1	a(55,000 shares)
GOLDMAN SACHS GROUP INC	COM	38141G 10 4	214,000	3,000	b	1	a(3,000 shares)
GOLDMAN SACHS GROUP INC	COM	38141G 10 4	1,427,000	20,000 C	b	1	a(20,000 shares)
GOODRICH CORP	COM	382388 10 6	2,209,000	113,400	b	1	a(113,400 shares)
GOODYEAR TIRE & RUBR CO	COM	382550 10 1	2,510,000	136,200	b	1	a(136,200 shares)
GOTO COM INC	COM	38348T 10 7	1,897,000	153,000 C	b	1	a(153,000 shares)
GRACO INC	COM	384109 10 4	776,000	25,700	b	1	a(25,700 shares)
GRANT PRIDECO INC	COM	38821G 10 1	1,161,000	190,600	b	1	a(190,600 shares)
GREAT LAKES CHEM CORP	COM	390568 10 3	2,473,000	111,900	b	1	a(111,900 shares)
GREENPOINT FINL CORP	COM	395384 10 0	2,022,000	57,600	b	1	a(57,600 shares)
GROUPE CGI INC	CL A SUB VTG	39945C 10 9	84,000	14,608	b	1	a(14,608 shares)
GRUPO IUSACELL S A DE C V NEW	SPON ADR V	40050B 10 0	198,000	87,800	b	1	a(87,800 shares)
GTECH HLDGS CORP	COM	400518 10 6	501,000	14,500	b	1	a(14,500 shares)
GTECH HLDGS CORP	COM	400518 10 6	1,209,000	35,000 P	b	1	a(35,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
GUCCI GROUP N V	COM NY REG	401566 10 4	9,666,000	118,200	b	1	a(118,200 shares)
GUCCI GROUP N V	COM NY REG	401566 10 4	63,952,000	782,000 c	b	1	a(782,000 shares)
GUCCI GROUP N V	COM NY REG	401566 10 4	20,445,000	250,000 P	b	1	a(250,000 shares)
GUIDANT CORP	COM	401698 10 5	5,390,000	140,000 c	b	1	a(140,000 shares)
GUIDANT CORP	COM	401698 10 5	4,043,000	105,000 P	b	1	a(105,000 shares)
GULFORD PHARMACEUTICALS INC	COM	401829 10 6	292,000	33,900	b	1	a(33,900 shares)
HCA INC	COM	404119 10 9	9,425,000	212,700	b	1	a(212,700 shares)
HCA INC	COM	404119 10 9	3,057,000	69,000 c	b	1	a(69,000 shares)
HCA INC	COM	404119 10 9	3,368,000	76,000 P	b	1	a(76,000 shares)
HCC INS HLDGS INC	NT CONV 2%2	404132 AA 0	3,195,000	3,000,000	b	1	a(3,000,000 shares)
HAEMONETICS CORP	COM	405024 10 0	287,000	8,300	b	1	a(8,300 shares)
HALLIBURTON CO	COM	406216 10 1	6,174,000	273,800	b	1	a(273,800 shares)
HANCOCK JOHN FINL SVCS INC	COM	410145 10 6	400,000	10,000 c	b	1	a(10,000 shares)
HANOVER COMPRESSOR CO	COM	410768 10 5	2,521,000	116,500	b	1	a(116,500 shares)
HARLEY DAVIDSON INC	COM	412822 10 8	4,163,000	102,800	b	1	a(102,800 shares)
HARMAN INTL INDS INC	COM	413086 10 9	285,000	8,500	b	1	a(8,500 shares)
HARMONIC INC	COM	413160 10 2	146,000	18,000	b	1	a(18,000 shares)
HARRAHS ENTMT INC	COM	413619 10 7	2,080,000	77,000 c	b	1	a(77,000 shares)
HARRAHS ENTMT INC	COM	413619 10 7	716,000	26,500 P	b	1	a(26,500 shares)
HARRIS CORP DEL	COM	413875 10 5	557,000	17,500	b	1	a(17,500 shares)
HARRIS CORP DEL	COM	413875 10 5	318,000	10,000 c	b	1	a(10,000 shares)
HARTFORD FINL SVCS GROUP INC	COM	416515 10 4	2,614,000	44,500	b	1	a(44,500 shares)
HASBRO INC	COM	418056 10 7	875,000	62,500	b	1	a(62,500 shares)
HAWAIIAN ELEC INDUSTRIES	COM	419870 10 0	956,000	24,500	b	1	a(24,500 shares)
HEIDRICK & STRUGGLES INTL INC	COM	422819 10 2	308,000	21,600	b	1	a(21,600 shares)
HEINZ H J CO	COM	423074 10 3	3,275,000	77,700	b	1	a(77,700 shares)
HELLER FINANCIAL INC	CL A	423328 10 3	6,216,000	117,800	b	1	a(117,800 shares)
HERSHEY FOODS CORP	COM	427866 10 8	1,399,000	21,400	b	1	a(21,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
HERSHEY FOODS CORP	COM	427866 10 8	8,433,000	129,000 C	b	1	a(129,000 shares)
HERSHEY FOODS CORP	COM	427866 10 8	5,556,000	85,000 P	b	1	a(85,000 shares)
HEWLETT PACKARD CO	COM	428236 10 3	952,000	59,100	b	1	a(59,100 shares)
HILLENBRAND INDS INC	COM	431573 10 4	1,797,000	33,300	b	1	a(33,300 shares)
HILLENBRAND INDS INC	COM	431573 10 4	216,000	4,000 P	b	1	a(4,000 shares)
HILTON HOTELS CORP	COM	432848 10 9	1,087,000	138,500	b	1	a(138,500 shares)
HITACHI LIMITED	ADR 10 COM	433578 50 7	3,564,000	53,200	b	1	a(53,200 shares)
HISPANIC BROADCASTING CORP	CL A	433578 10 4	811,000	50,400	b	1	a(50,400 shares)
HOLLINGER INTL INC	CL A	435569 10 8	564,000	53,700	b	1	a(53,700 shares)
HOME DEPOT INC	COM	437076 10 2	16,261,000	423,800	b	1	a(423,800 shares)
HOME DEPOT INC	COM	437076 10 2	11,895,000	310,000 C	b	1	a(310,000 shares)
HOME DEPOT INC	COM	437076 10 2	2,686,000	70,000 P	b	1	a(70,000 shares)
HOMESTORE COM INC	COM	437852 10 6	536,000	70,000 C	b	1	a(70,000 shares)
HON INDS INC	COM	438092 10 8	498,000	22,700	b	1	a(22,700 shares)
HONEYWELL INTL INC	COM	438516 10 6	6,534,000	247,500	b	1	a(247,500 shares)
HONEYWELL INTL INC	COM	438516 10 6	5,148,000	195,000 C	b	1	a(195,000 shares)
HONEYWELL INTL INC	COM	438516 10 6	8,184,000	310,000 P	b	1	a(310,000 shares)
HORIZON OFFSHORE INC	COM	44043J 10 5	117,000	19,200	b	1	a(19,200 shares)
HORMEL FOODS CORP	COM	440452 10 0	470,000	19,900	b	1	a(19,900 shares)
HOT TOPIC INC	COM	441339 10 8	2,259,000	90,000 C	b	1	a(90,000 shares)
HOTEL RESERVATIONS NETWORK INC	CL A	441451 10 1	1,001,000	44,000	b	1	a(44,000 shares)
HOTJOBS COM INC	COM	441474 10 3	311,000	52,100	b	1	a(52,100 shares)
HOUSEHOLD INTL INC	COM	441815 10 7	2,842,000	50,400	b	1	a(50,400 shares)
HOUSEHOLD INTL INC	SR DB ZERO CV 2	441815 AN 7	7,988,000	10,000,000	b	1	a(10,000,000 shares)
HUMANA INC	COM	444859 10 2	1,146,000	95,000 C	b	1	a(95,000 shares)
HUMAN GENOME SCIENCES INC	COM	444903 10 8	4,911,000	159,400	b	1	a(159,400 shares)
ICN PHARMACEUTICALS INC NEW	COM	448924 10 0	3,829,000	145,300	b	1	a(145,300 shares)
IBP INC	COM	449223 10 6	3,514,000	148,589	b	1	a(148,589 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ICICI LTD	SPONSORED ADR	44926P 20 2	239,000	48,300	b	1	a(48,300 shares)
ICOS CORP	COM	44929S 10 4	2,200,000	44,700	b	1	a(44,700 shares)
ICOS CORP	COM	44929S 10 4	984,000	20,000 c	b	1	a(20,000 shares)
ICOS CORP	COM	44929S 10 4	984,000	20,000 P	b	1	a(20,000 shares)
IDX SYS CORP	COM	449491 10 9	141,000	13,800	b	1	a(13,800 shares)
IGEN INC	COM	449536 10 1	3,346,000	121,600	b	1	a(121,600 shares)
I-MANY INC	COM	44973Q 10 3	160,000	69,100	b	1	a(69,100 shares)
I-STAT CORP	COM	450312 10 3	140,000	23,000	b	1	a(23,000 shares)
ITT EDUCATIONAL SERVICES INC	COM	45068B 10 9	1,738,000	54,300	b	1	a(54,300 shares)
ITXC CORP	COM	45069F 10 9	27,000	10,400	b	1	a(10,400 shares)
IXIA	COM	45071R 10 9	64,000	10,100	b	1	a(10,100 shares)
ITT INDS INC IND	COM	450911 10 2	573,000	12,800	b	1	a(12,800 shares)
ITT INDS INC IND	COM	450911 10 2	1,792,000	40,000 P	b	1	a(40,000 shares)
IDACORP INC	COM	451107 10 6	1,541,000	43,100	b	1	a(43,100 shares)
IDEXX LABS INC	COM	45168D 10 4	386,000	16,500	b	1	a(16,500 shares)
IKON OFFICE SOLUTIONS INC	COM	451713 10 1	117,000	15,100	b	1	a(15,100 shares)
IDENTIX INC	COM	451906 10 1	730,000	89,700	b	1	a(89,700 shares)
ILLINOIS TOOL WKS INC	COM	452308 10 9	1,401,000	25,900	b	1	a(25,900 shares)
ILLUMINET HLDGS INC	COM	452334 10 5	697,000	18,200	b	1	a(18,200 shares)
ILLUMINET HLDGS INC	COM	452334 10 5	383,000	10,000 c	b	1	a(10,000 shares)
ILLUMINET HLDGS INC	COM	452334 10 5	1,341,000	35,000 P	b	1	a(35,000 shares)
IMCLONE SYS INC	COM	45245W 10 9	1,131,000	20,000 c	b	1	a(20,000 shares)
IMMUNEX CORP NEW	COM	452528 10 2	1,912,000	102,500	b	1	a(102,500 shares)
IMMUNOGEN INC	COM	45253H 10 1	105,000	11,600	b	1	a(11,600 shares)
IMPATH INC	COM	45255G 10 1	607,000	17,600	b	1	a(17,600 shares)
IMPATH INC	COM	45255G 10 1	518,000	15,000 c	b	1	a(15,000 shares)
IMPERIAL OIL LTD	COM NEW	453038 40 8	601,000	22,200	b	1	a(22,200 shares)
INAMED CORP	COM	45323S 10 3	423,000	24,900	b	1	a(24,900 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
INCO LTD	COM	453258 40 2	589,000	47,200	b	1	a(47,200 shares)
INCYTE GENOMICS INC	COM	45337C 10 2	510,000	37,300	b	1	a(37,300 shares)
INDYMAC BANCORP INC	COM	456607 10 0	542,000	20,000 c	b	1	a(20,000 shares)
INET TECHNOLOGIES INC	COM	45662V 10 5	85,000	14,400	b	1	a(14,400 shares)
INFORMATICA CORP	COM	45666Q 10 2	60,000	15,100	b	1	a(15,100 shares)
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788 10 8	372,000	11,000	b	1	a(11,000 shares)
INFOSPACE INC	COM	45678T 10 2	22,000	15,200	b	1	a(15,200 shares)
INGERSOLL-RAND CO	COM	456866 10 2	3,184,000	94,200	b	1	a(94,200 shares)
INGRAM MICRO INC	CL A	457153 10 4	461,000	35,700	b	1	a(35,700 shares)
INHALE THERAPEUTIC SYS INC	COM	457191 10 4	935,000	70,300	b	1	a(70,300 shares)
INKTOMI CORP	COM	457277 10 1	159,000	58,000	b	1	a(58,000 shares)
INSIGHT ENTERPRISES INC	COM	45765U 10 3	173,000	12,250	b	1	a(12,250 shares)
INSIGHT COMMUNICATIONS INC	CL A	45768V 10 8	784,000	42,600	b	1	a(42,600 shares)
INSIGHT COMMUNICATIONS INC	CL A	45768V 10 8	184,000	10,000 c	b	1	a(10,000 shares)
INTEGRATED DEVICE TECHNOLOGY	COM	458118 10 6	789,000	39,200	b	1	a(39,200 shares)
INTEL CORP	COM	458140 10 0	498,000	24,400	b	1	a(24,400 shares)
INTEL CORP	COM	458140 10 0	42,819,000	2,100,000 c	b	1	a(2,100,000 shares)
INTEL CORP	COM	458140 10 0	15,293,000	750,000 P	b	1	a(750,000 shares)
INTERDIGITAL COMMUNICATIONS CP COM	COM	45866A 10 5	216,000	29,500	b	1	a(29,500 shares)
INTERMAGNETICS GEN CORP	COM	458771 10 2	238,000	10,226	b	1	a(10,226 shares)
INTERMAGNETICS GEN CORP	COM	458771 10 2	233,000	10,000 c	b	1	a(10,000 shares)
INTERMAGNETICS GEN CORP	COM	458771 10 2	291,000	12,500 P	b	1	a(12,500 shares)
INTERMUNE INC	COM	45884X 10 3	1,530,000	40,000 c	b	1	a(40,000 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	323,000	3,500	b	1	a(3,500 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	140,296,000	1,520,000 c	b	1	a(1,520,000 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	38,766,000	420,000 P	b	1	a(420,000 shares)
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506 10 1	1,385,000	50,000	b	1	a(50,000 shares)
INTERNATIONAL GAME TECHNOLOGY	COM	459902 10 2	5,568,000	131,000	b	1	a(131,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
INTERNATIONAL GAME TECHNOLOGY	COM	459902 10 2	6,736,000	158,500 C	b	1	a(158,500 shares)
INTERNATIONAL GAME TECHNOLOGY	COM	459902 10 2	4,888,000	115,000 P	b	1	a(115,000 shares)
INTERNATIONAL MULTIFOODS CORP	COM	460043 10 2	414,000	21,700	b	1	a(21,700 shares)
INTL PAPER CO	COM	460146 10 3	3,076,000	88,400	b	1	a(88,400 shares)
INTERNATIONAL RECTIFIER CORP	COM	460254 10 5	618,000	22,700 C	b	1	a(22,700 shares)
INTERNEURON PHARMACEUTICALS	COM	460573 10 8	158,000	31,800	b	1	a(31,800 shares)
INTERSTL CORP	CL A	46069S 10 9	558,000	20,000 C	b	1	a(20,000 shares)
INTERSIL CORP	CL A	46069S 10 9	279,000	10,000 P	b	1	a(10,000 shares)
INTERSTATE BAKERIES CORP DEL	COM	46072H 10 8	829,000	32,500	b	1	a(32,500 shares)
INTIMATE BRANDS INC	CL A	461156 10 1	593,000	65,900	b	1	a(65,900 shares)
INTRADO INC	COM	46117A 10 0	246,000	9,600	b	1	a(9,600 shares)
INTRADO INC	COM	46117A 10 0	898,000	35,000 C	b	1	a(35,000 shares)
INTRADO INC	COM	46117A 10 0	821,000	32,000 P	b	1	a(32,000 shares)
INTUIT	COM	461202 10 3	383,000	10,700	b	1	a(10,700 shares)
INTUIT	COM	461202 10 3	3,580,000	100,000 C	b	1	a(100,000 shares)
INVERNESS MED TECHNOLOGY INC	COM	461268 10 4	5,173,000	140,000	b	1	a(140,000 shares)
INVERNESS MED TECHNOLOGY INC	COM	461268 10 4	924,000	25,000 C	b	1	a(25,000 shares)
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F 10 5	1,132,000	20,400	b	1	a(20,400 shares)
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F 10 5	555,000	10,000 C	b	1	a(10,000 shares)
INVITROGEN CORP	COM	46185R 10 0	4,603,000	70,000 C	b	1	a(70,000 shares)
INVESTORS FINL SERVICES CORP	COM	461915 10 0	1,412,000	24,500	b	1	a(24,500 shares)
IONICS INC	COM	462218 10 8	442,000	20,000 C	b	1	a(20,000 shares)
ISIS PHARMACEUTICALS INC	COM	464330 10 9	445,000	26,100	b	1	a(26,100 shares)
ISIS PHARMACEUTICALS INC	COM	464330 10 9	2,300,000	134,900 C	b	1	a(134,900 shares)
JDS UNIPHASE CORP	COM	46612J 10 1	477,000	75,500	b	1	a(75,500 shares)
JDS UNIPHASE CORP	COM	46612J 10 1	3,855,000	610,000 C	b	1	a(610,000 shares)
JDA SOFTWARE GROUP INC	COM	46612K 10 8	213,000	16,200	b	1	a(16,200 shares)
J P MORGAN CHASE & CO	COM	46625H 10 0	15,026,000	440,000 C	b	1	a(440,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
JABIL CIRCUIT INC	COM	466313 10 3	1,346,000	75,200	b	1	a(75,200 shares)
JACK IN THE BOX INC	COM	466367 10 9	448,000	16,000 c	b	1	a(16,000 shares)
JACOBS ENGR GROUP INC DEL	COM	469814 10 7	4,836,000	77,500 c	b	1	a(77,500 shares)
JACOBS ENGR GROUP INC DEL	COM	469814 10 7	9,048,000	145,000 P	b	1	a(145,000 shares)
JAZZTEL P L C	SPONSORED ADR	47214R 15 2	65,000	21,600	b	1	a(21,600 shares)
JEFFERSON PILOT CORP	COM	475070 10 8	2,131,000	47,900	b	1	a(47,900 shares)
JEFFERSON PILOT CORP	COM	475070 10 8	1,334,000	30,000 c	b	1	a(30,000 shares)
JOHN NUVEEN CO	CL A	478035 10 8	356,000	8,050	b	1	a(8,050 shares)
JOHNSON & JOHNSON	COM	478160 10 4	2,797,000	50,482	b	1	a(50,482 shares)
JOHNSON & JOHNSON	COM	478160 10 4	29,916,000	540,000 c	b	1	a(540,000 shares)
JOHNSON & JOHNSON	COM	478160 10 4	22,160,000	400,000 P	b	1	a(400,000 shares)
JOHNSON CTLS INC	COM	478366 10 7	652,000	10,000 c	b	1	a(10,000 shares)
JOHNSON CTLS INC	COM	478366 10 7	979,000	15,000 P	b	1	a(15,000 shares)
JONES APPAREL GROUP INC	COM	480074 10 3	1,002,000	39,300	b	1	a(39,300 shares)
JONES APPAREL GROUP INC	COM	480074 10 3	255,000	10,000 c	b	1	a(10,000 shares)
JUNIPER NETWORKS INC	COM	48203R 10 4	771,000	79,500	b	1	a(79,500 shares)
KCS ENERGY INC	COM	482434 20 6	54,000	15,300	b	1	a(15,300 shares)
KLA-TENCOR CORP	COM	482480 10 0	8,012,000	253,700	b	1	a(253,700 shares)
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516 30 9	106,000	12,900	b	1	a(12,900 shares)
K MART CORP	COM	482584 10 9	1,141,000	163,200	b	1	a(163,200 shares)
K-SWISS INC	CL A	482686 10 2	246,000	10,000 c	b	1	a(10,000 shares)
K-SWISS INC	CL A	482686 10 2	246,000	10,000 P	b	1	a(10,000 shares)
KADANT INC	COM	48282T 10 4	288,000	22,298	b	1	a(22,298 shares)
KEITHLEY INSTRS INC	COM	487584 10 4	155,000	10,800	b	1	a(10,800 shares)
KELLOGG CO	COM	487836 10 8	2,643,000	88,100	b	1	a(88,100 shares)
KENDLE INTERNATIONAL INC	COM	48880L 10 7	223,000	11,300	b	1	a(11,300 shares)
KERR MCGEE CORP	COM	492386 10 7	241,000	4,636	b	1	a(4,636 shares)
KEYNOTE SYS INC	COM	493308 10 0	176,000	23,100	b	1	a(23,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
KEYSPAN CORP	COM	49337W 10 0	941,000	28,300	b	1	a(28,300 shares)
KIMBERLY CLARK CORP	COM	494368 10 3	620,000	10,000 C	b	1	a(10,000 shares)
KINDER MORGAN INC KANS	COM	49455P 10 1	861,000	17,500	b	1	a(17,500 shares)
KINDER MORGAN INC KANS	COM	49455P 10 1	738,000	15,000 C	b	1	a(15,000 shares)
KINDER MORGAN INC KANS	COM	49455P 10 1	1,476,000	30,000 P	b	1	a(30,000 shares)
KING PHARMACEUTICALS INC	COM	495582 10 8	3,044,000	72,563	b	1	a(72,563 shares)
KING PHARMACEUTICALS INC	COM	495582 10 8	2,517,000	60,000 C	b	1	a(60,000 shares)
KMART FING I	PFD TRCV 7.75%	498778 20 8	11,533,000	310,100	b	1	a(310,100 shares)
KNIGHT TRADING GROUP INC	COM	499063 10 5	524,000	68,000	b	1	a(68,000 shares)
KNIGHT TRADING GROUP INC	COM	499063 10 5	771,000	100,000 C	b	1	a(100,000 shares)
KOHL'S CORP	COM	500255 10 4	13,829,000	288,100	b	1	a(288,100 shares)
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467 30 3	588,000	21,100	b	1	a(21,100 shares)
KOPIN CORP	COM	500600 10 1	296,000	28,400 C	b	1	a(28,400 shares)
KOS PHARMACEUTICALS INC	COM	500648 10 0	680,000	24,400	b	1	a(24,400 shares)
KRISPY KREME DOUGHNUTS INC	COM	501014 10 4	2,708,000	91,500	b	1	a(91,500 shares)
KRONOS INC	COM	501052 10 4	213,000	5,200	b	1	a(5,200 shares)
LNR PPTY CORP	COM	501940 10 0	374,000	12,500	b	1	a(12,500 shares)
LSI LOGIC CORP	COM	502161 10 2	1,572,000	133,800	b	1	a(133,800 shares)
LSI LOGIC CORP	COM	502161 10 2	1,175,000	100,000 C	b	1	a(100,000 shares)
LTX CORP	COM	502392 10 3	547,000	40,200	b	1	a(40,200 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	11,395,000	130,300	b	1	a(130,300 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	10,581,000	121,000 C	b	1	a(121,000 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	6,122,000	70,000 P	b	1	a(70,000 shares)
LABOR READY INC	COM NEW	505401 20 8	38,000	12,000	b	1	a(12,000 shares)
LABORATORY CORP AMER HLDGS	COM NEW	50540R 40 9	2,377,000	29,400	b	1	a(29,400 shares)
LABRANCHE & CO INC	COM	505447 10 2	2,109,000	95,000	b	1	a(95,000 shares)
LABRANCHE & CO INC	COM	505447 10 2	1,943,000	87,500 C	b	1	a(87,500 shares)
LABRANCHE & CO INC	COM	505447 10 2	690,000	31,100 P	b	1	a(31,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
LAM RESEARCH CORP	COM	512807 10 8	978,000	57,700	b	1	a(57,700 shares)
LAMAR ADVERTISING CO	CL A	512815 10 1	679,000	22,400	b	1	a(22,400 shares)
LANDS END INC	COM	515086 10 6	569,000	19,700	b	1	a(19,700 shares)
LANDRY'S RESTAURANTS INC	COM	51508L 10 3	326,000	22,000	b	1	a(22,000 shares)
LAUDER ESTEE COS INC	CL A	518439 10 4	7,591,000	229,000	b	1	a(229,000 shares)
LEAR CORP	COM	521865 10 5	594,000	22,000 c	b	1	a(22,000 shares)
LEAR CORP	COM	521865 10 5	270,000	10,000 P	b	1	a(10,000 shares)
LEGATO SYS INC	COM	524651 10 6	433,000	79,100	b	1	a(79,100 shares)
LEGG MASON INC	COM	524901 10 5	318,000	8,000 c	b	1	a(8,000 shares)
LEHMAN BROS HLDGS INC	COM	524908 10 0	3,701,000	65,100	b	1	a(65,100 shares)
LEHMAN BROS HLDGS INC	COM	524908 10 0	2,843,000	50,000 c	b	1	a(50,000 shares)
LENNAR CORP	COM	526057 10 4	613,000	17,000	b	1	a(17,000 shares)
LENNAR CORP	COM	526057 10 4	2,595,000	72,000 c	b	1	a(72,000 shares)
LENNAR CORP	COM	526057 10 4	1,802,000	50,000 P	b	1	a(50,000 shares)
LEUCADIA NATL CORP	COM	527288 10 4	465,000	14,900	b	1	a(14,900 shares)
LEVEL 3 COMMUNICATIONS INC	COM	52729N 10 0	381,000	100,900	b	1	a(100,900 shares)
LEVEL 3 COMMUNICATIONS INC	COM	52729N 10 0	151,000	40,000 c	b	1	a(40,000 shares)
LEXMARK INTL NEW	CL A	529771 10 7	12,072,000	270,000 c	b	1	a(270,000 shares)
LEXMARK INTL NEW	CL A	529771 10 7	894,000	20,000 P	b	1	a(20,000 shares)
LIBERATE TECHNOLOGIES	COM	530129 10 5	392,000	39,400	b	1	a(39,400 shares)
LIBERTY FINL COS INC	COM	530512 10 2	2,616,000	82,400	b	1	a(82,400 shares)
LIGAND PHARMACEUTICALS INC	CL B	53220K 20 7	232,000	25,300	b	1	a(25,300 shares)
LIGHTPATH TECHNOLOGIES INC	CL A	532257 10 2	153,000	86,000	b	1	a(86,000 shares)
LILLY ELI & CO	COM	532457 10 8	11,306,000	140,100	b	1	a(140,100 shares)
LILLY ELI & CO	COM	532457 10 8	4,035,000	50,000 c	b	1	a(50,000 shares)
LIMITED INC	COM	532716 10 7	713,000	75,000	b	1	a(75,000 shares)
LINCARE HLDGS INC	COM	532791 10 0	380,000	14,300	b	1	a(14,300 shares)
LINCOLN NATL CORP IND	COM	534187 10 9	1,208,000	25,900	b	1	a(25,900 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
LINEAR TECHNOLOGY CORP	COM	535678 10 6	1,640,000	50,000 C	b	1	a(50,000 shares)
LINENS N THINGS INC	COM	535679 10 4	195,000	10,500	b	1	a(10,500 shares)
LIZ CLAIBORNE INC	COM	539320 10 1	652,000	17,300	b	1	a(17,300 shares)
LIZ CLAIBORNE INC	COM	539320 10 1	283,000	7,500 C	b	1	a(7,500 shares)
LIZ CLAIBORNE INC	COM	539320 10 1	377,000	10,000 P	b	1	a(10,000 shares)
LOCKHEED MARTIN CORP	COM	539830 10 9	1,059,000	24,200	b	1	a(24,200 shares)
LOCKHEED MARTIN CORP	COM	539830 10 9	2,625,000	60,000 P	b	1	a(60,000 shares)
LOEWS CORP	COM	540424 10 8	9,469,000	204,600	b	1	a(204,600 shares)
LONDON PAC GROUP LTD	SPONSORED ADR	542073 10 1	74,000	25,000	b	1	a(25,000 shares)
LONGS DRUG STORES CORP	COM	543162 10 1	2,323,000	85,400	b	1	a(85,400 shares)
LONGVIEW FIBRE CO	COM	543213 10 2	345,000	34,200	b	1	a(34,200 shares)
LOUIS DREYFUS NAT GAS CORP	COM	546011 10 7	2,497,000	64,200	b	1	a(64,200 shares)
LOUISIANA PAC CORP	COM	546347 10 5	606,000	93,300	b	1	a(93,300 shares)
LOWES COS INC	COM	548661 10 7	10,872,000	343,500	b	1	a(343,500 shares)
LOWES COS INC	COM	548661 10 7	9,812,000	310,000 C	b	1	a(310,000 shares)
LOWES COS INC	COM	548661 10 7	10,445,000	330,000 P	b	1	a(330,000 shares)
LUBRIZOL CORP	COM	549271 10 4	834,000	26,400	b	1	a(26,400 shares)
LUCENT TECHNOLOGIES INC	COM	549463 10 7	6,120,000	1,068,000	b	1	a(1,068,000 shares)
LUMINEX CORP DEL	COM	55027E 10 2	240,000	17,600	b	1	a(17,600 shares)
LYNX THERAPEUTICS INC	COM NEW	551812 30 8	83,000	34,800	b	1	a(34,800 shares)
LYONDELL CHEMICAL CO	COM	552078 10 7	735,000	64,200	b	1	a(64,200 shares)
M & T BK CORP	COM	55261F 10 4	5,121,000	69,200	b	1	a(69,200 shares)
M & T BK CORP	COM	55261F 10 4	3,700,000	50,000 C	b	1	a(50,000 shares)
M & T BK CORP	COM	55261F 10 4	2,220,000	30,000 P	b	1	a(30,000 shares)
MBIA INC	COM	55262C 10 0	1,675,000	33,500	b	1	a(33,500 shares)
MBIA INC	COM	55262C 10 0	750,000	15,000 C	b	1	a(15,000 shares)
MBIA INC	COM	55262C 10 0	2,975,000	59,500 P	b	1	a(59,500 shares)
MBNA CORP	COM	55262L 10 0	12,040,000	397,500	b	1	a(397,500 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
M D C HLDGS INC	COM	552676 10 8	976,000	35,200	b	1	a(35,200 shares)
MDU RES GROUP INC	COM	552690 10 9	2,052,000	87,800	b	1	a(87,800 shares)
MGIC INVT CORP WTS	COM	552848 10 3	15,133,000	231,600	b	1	a(231,600 shares)
MGIC INVT CORP WTS	COM	552848 10 3	3,855,000	59,000 C	b	1	a(59,000 shares)
MGIC INVT CORP WTS	COM	552848 10 3	1,895,000	29,000 P	b	1	a(29,000 shares)
MGM MIRAGE	COM	552953 10 1	1,517,000	67,500	b	1	a(67,500 shares)
MKS INSTRUMENT INC	COM	55306N 10 4	291,000	16,400	b	1	a(16,400 shares)
MRV COMMUNICATIONS INC	COM	553477 10 0	265,000	88,200	b	1	a(88,200 shares)
MACROCHEM CORP DEL	COM	555903 10 3	102,000	41,500	b	1	a(41,500 shares)
MACROMEDIA INC	COM	556100 10 5	363,000	30,000 C	b	1	a(30,000 shares)
MAGNA INTL INC	CL A	559222 40 1	6,710,000	127,200	b	1	a(127,200 shares)
MAGNA INTL INC	SBDB CV 4.875%	559222 AG 9	9,011,000	9,000,000	b	1	a(9,000,000 shares)
MANHATTAN ASSOCS INC	COM	562750 10 9	348,000	20,500	b	1	a(20,500 shares)
MANOR CARE INC NEW	COM	564055 10 1	6,036,000	214,800	b	1	a(214,800 shares)
MANUFACTURERS SVCS LTD	COM	565005 10 5	83,000	20,600	b	1	a(20,600 shares)
MANUGISTICS GROUP INC	COM	565011 10 3	121,000	20,800	b	1	a(20,800 shares)
MANUGISTICS GROUP INC	COM	565011 10 3	466,000	80,000 C	b	1	a(80,000 shares)
MAPINFO CORP	COM	565105 10 3	116,000	15,900	b	1	a(15,900 shares)
MARSH & MCLENNAN COS INC	COM	571748 10 2	6,672,000	69,000	b	1	a(69,000 shares)
MARSH & MCLENNAN COS INC	COM	571748 10 2	3,385,000	35,000 P	b	1	a(35,000 shares)
MARSHALL & ILSLEY CORP	COM	571834 10 0	2,160,000	38,100	b	1	a(38,100 shares)
MARRIOTT INTL INC NEW	CL A	571903 20 2	4,015,000	120,200	b	1	a(120,200 shares)
MARTHA STEWART LIVING OMNIMED	CL A	573083 10 2	283,000	19,000	b	1	a(19,000 shares)
MARTIN MARIETTA MATLS INC	COM	573284 10 6	1,709,000	43,700	b	1	a(43,700 shares)
MASCO CORP	SR NT CV ZERO 3	574599 AW 6	9,969,000	25,000,000	b	1	a(25,000,000 shares)
MASTEC INC	COM	576323 10 9	228,000	44,800	b	1	a(44,800 shares)
MATRIX PHARMACEUTICAL INC	COM	576844 10 4	50,000	86,500	b	1	a(86,500 shares)
MATRIXONE INC	COM	57685P 30 4	82,000	15,000	b	1	a(15,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MATSUSHITA ELEC INDL	ADR	576879 20 9	343,000	28,400	b	1	a(28,400 shares)
MATTEL INC	COM	577081 10 2	1,444,000	92,200	b	1	a(92,200 shares)
MAXIM INTEGRATED PRODS INC	COM	57772K 10 1	618,000	17,700	b	1	a(17,700 shares)
MAXIM INTEGRATED PRODS INC	COM	57772K 10 1	5,241,000	150,000 c	b	1	a(150,000 shares)
MAVERICK TUBE CORP	COM	577914 10 4	703,000	77,600	b	1	a(77,600 shares)
MAXIMUS INC	COM	577933 10 4	346,000	8,700	b	1	a(8,700 shares)
MAXIMUS INC	COM	577933 10 4	397,000	10,000 c	b	1	a(10,000 shares)
MAXIMUS INC	COM	577933 10 4	636,000	16,000 P	b	1	a(16,000 shares)
MAYTAG CORP	COM	578592 10 7	323,000	13,100	b	1	a(13,100 shares)
MCCORMICK & CO INC	COM NON VTG	579780 20 6	1,072,000	23,400	b	1	a(23,400 shares)
MCGRAW HILL COS INC	COM	580645 10 9	7,258,000	124,700	b	1	a(124,700 shares)
MCGRAW HILL COS INC	COM	580645 10 9	582,000	10,000 c	b	1	a(10,000 shares)
MCKESSON CORP	COM	58155Q 10 3	699,000	18,500	b	1	a(18,500 shares)
MCKESSON CORP	COM	58155Q 10 3	1,701,000	45,000 P	b	1	a(45,000 shares)
MCLEODUSA INC	CL A	582266 10 2	205,000	265,600	b	1	a(265,600 shares)
MEAD CORP	COM	582834 10 7	1,938,000	70,000 c	b	1	a(70,000 shares)
MEDAREX INC	COM	583916 10 1	633,000	41,900	b	1	a(41,900 shares)
MED-DESIGN CORP	COM	583926 10 0	213,000	14,800	b	1	a(14,800 shares)
MED-DESIGN CORP	COM	583926 10 0	324,000	22,500 c	b	1	a(22,500 shares)
MEDICINES CO	COM	584688 10 5	246,000	40,700	b	1	a(40,700 shares)
MEDIMMUNE INC	COM	584699 10 2	385,000	10,800	b	1	a(10,800 shares)
MEDQUIST INC	COM	584949 10 1	503,000	20,000 c	b	1	a(20,000 shares)
MEDTRONIC INC	COM	585055 10 6	19,514,000	448,600	b	1	a(448,600 shares)
MELLON FINL CORP	COM	58551A 10 8	1,940,000	60,000	b	1	a(60,000 shares)
MENTOR CORP MINN	COM	587188 10 3	655,000	25,900	b	1	a(25,900 shares)
MENTOR CORP MINN	COM	587188 10 3	506,000	20,000 c	b	1	a(20,000 shares)
MENTOR CORP MINN	COM	587188 10 3	759,000	30,000 P	b	1	a(30,000 shares)
MENTOR GRAPHICS CORP	COM	587200 10 6	573,000	41,600	b	1	a(41,600 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MENTOR GRAPHICS CORP	COM	587200 10 6	413,000	30,000 C	b	1	a(30,000 shares)
MERCK & CO INC	COM	589331 10 7	293,000	4,400	b	1	a(4,400 shares)
MERCK & CO INC	COM	589331 10 7	11,322,000	170,000 C	b	1	a(170,000 shares)
MERCK & CO INC	COM	589331 10 7	16,650,000	250,000 P	b	1	a(250,000 shares)
MERCURY GENL CORP NEW	COM	589400 10 0	397,000	10,000 P	b	1	a(10,000 shares)
MERCURY INTERACTIVE CORP	COM	589405 10 9	3,237,000	170,000 C	b	1	a(170,000 shares)
MEREDITH CORP	COM	589433 10 1	1,607,000	50,000	b	1	a(50,000 shares)
MERRILL LYNCH & CO INC	COM	590188 10 8	14,575,000	359,000	b	1	a(359,000 shares)
MERRILL LYNCH & CO INC	COM	590188 10 8	2,436,000	60,000 C	b	1	a(60,000 shares)
METRIS COS INC	COM	591598 10 7	1,715,000	69,300	b	1	a(69,300 shares)
METROMEDIA FIBER NETWORK INC	CL A	591689 10 4	12,000	33,900	b	1	a(33,900 shares)
MICHAELS STORES INC	COM	594087 10 8	548,000	15,000 C	b	1	a(15,000 shares)
MICROSOFT CORP	COM	594918 10 4	15,233,000	297,700	b	1	a(297,700 shares)
MICROSOFT CORP	COM	594918 10 4	64,986,000	1,270,000 C	b	1	a(1,270,000 shares)
MICROSOFT CORP	COM	594918 10 4	24,050,000	470,000 P	b	1	a(470,000 shares)
MICROVISION INC WASH	COM	594960 10 6	369,000	28,800	b	1	a(28,800 shares)
MICROMUSE INC	COM	595094 10 3	1,186,000	208,800	b	1	a(208,800 shares)
MICRON TECHNOLOGY INC	COM	595112 10 3	8,103,000	430,300	b	1	a(430,300 shares)
MICRON TECHNOLOGY INC	COM	595112 10 3	3,766,000	200,000 C	b	1	a(200,000 shares)
MICROSEMI CORP	COM	595137 10 0	2,136,000	82,000	b	1	a(82,000 shares)
MICROSEMI CORP	COM	595137 10 0	8,310,000	319,000 C	b	1	a(319,000 shares)
MICROSEMI CORP	COM	595137 10 0	1,303,000	50,000 P	b	1	a(50,000 shares)
MICROTUNE INC DEL	COM	59514P 10 9	114,000	10,000 C	b	1	a(10,000 shares)
MID ATLANTIC MED SVCS INC	COM	59523C 10 7	475,000	22,600	b	1	a(22,600 shares)
MILLENNIUM PHARMACEUTICALS INC COM	COM	599902 10 3	2,453,000	138,100	b	1	a(138,100 shares)
MILLENNIUM CHEMICALS INC	COM	599903 10 1	594,000	56,600	b	1	a(56,600 shares)
MILLER HERMAN INC	COM	600544 10 0	738,000	37,900	b	1	a(37,900 shares)
MILLIPORE CORP	COM	601073 10 9	1,186,000	22,400	b	1	a(22,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MILLIPORE CORP	COM	601073 10 9	529,000	10,000 P	b	1	a(10,000 shares)
MINNESOTA MNG & MFG CO	COM	604059 10 5	5,028,000	51,100	b	1	a(51,100 shares)
MINNESOTA MNG & MFG CO	COM	604059 10 5	1,968,000	20,000 C	b	1	a(20,000 shares)
MINNESOTA MNG & MFG CO	COM	604059 10 5	2,952,000	30,000 P	b	1	a(30,000 shares)
MIPS TECHNOLOGIES INC	CL A	604567 10 7	67,000	10,300	b	1	a(10,300 shares)
MIRANT CORP	COM	604675 10 8	2,718,000	124,116	b	1	a(124,116 shares)
MIRANT CORP	COM	604675 10 8	1,752,000	80,000 C	b	1	a(80,000 shares)
MITCHELL ENERGY & DEV CORP	CL A	606592 20 2	3,794,000	75,700	b	1	a(75,700 shares)
MOHAWK INDS INC	COM	608190 10 4	702,000	19,100	b	1	a(19,100 shares)
MOHAWK INDS INC	COM	608190 10 4	2,536,000	69,000 C	b	1	a(69,000 shares)
MOHAWK INDS INC	COM	608190 10 4	2,205,000	60,000 P	b	1	a(60,000 shares)
MOLEX INC	COM	608554 10 1	318,000	11,300	b	1	a(11,300 shares)
MONACO COACH CORP	COM	60886R 10 3	242,000	17,000 C	b	1	a(17,000 shares)
MONACO COACH CORP	COM	60886R 10 3	143,000	10,000 P	b	1	a(10,000 shares)
MONSANTO CO NEW	COM	61166W 10 1	1,160,000	34,400	b	1	a(34,400 shares)
MONTANA POWER CO	COM	612085 10 0	69,000	13,200	b	1	a(13,200 shares)
MONY GROUP INC	COM	615337 10 2	487,000	14,700	b	1	a(14,700 shares)
MONY GROUP INC	COM	615337 10 2	1,822,000	55,000 C	b	1	a(55,000 shares)
MOODYS CORP	COM	615369 10 5	4,570,000	123,500	b	1	a(123,500 shares)
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446 44 8	422,000	9,100	b	1	a(9,100 shares)
MOTOROLA INC	COM	620076 10 9	7,571,000	485,300	b	1	a(485,300 shares)
MOTOROLA INC	COM	620076 10 9	1,560,000	100,000 P	b	1	a(100,000 shares)
MPOWER HOLDING CORP	PF D CV D 7.25%	62473L 20 0	92,000	140,600	b	1	a(140,600 shares)
MUELLER INDS INC	COM	624756 10 2	1,521,000	53,000 C	b	1	a(53,000 shares)
MULTILINK TECHNOLOGY CORP	CL A	62544T 10 9	58,000	11,200	b	1	a(11,200 shares)
MURPHY OIL CORP	COM	626717 10 2	10,203,000	141,000	b	1	a(141,000 shares)
MURPHY OIL CORP	COM	626717 10 2	1,809,000	25,000 C	b	1	a(25,000 shares)
MURPHY OIL CORP	COM	626717 10 2	18,090,000	250,000 P	b	1	a(250,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MUTUAL RISK MGMT LTD	COM	628351 10 8	119,000	15,700	b	1	a(15,700 shares)
MYLAN LABS INC	COM	628530 10 7	2,936,000	90,000 c	b	1	a(90,000 shares)
MYLAN LABS INC	COM	628530 10 7	652,000	20,000 P	b	1	a(20,000 shares)
NBTY INC	COM	628782 10 4	393,000	29,900	b	1	a(29,900 shares)
NCR CORP NEW	COM	62886E 10 8	3,558,000	120,000 c	b	1	a(120,000 shares)
NCR CORP NEW	COM	62886E 10 8	741,000	25,000 P	b	1	a(25,000 shares)
NS GROUP INC	COM	628916 10 8	197,000	28,900	b	1	a(28,900 shares)
NPS PHARMACEUTICALS INC	COM	62936P 10 3	443,000	14,200	b	1	a(14,200 shares)
NRG ENERGY INC	COM	629377 10 2	496,000	30,600	b	1	a(30,600 shares)
NTL INC	COM	629407 10 7	1,140,000	367,700	b	1	a(367,700 shares)
NABORS INDS INC	COM	629568 10 6	16,105,000	768,000	b	1	a(768,000 shares)
NABORS INDS INC	COM	629568 10 6	1,049,000	50,000 c	b	1	a(50,000 shares)
NATIONAL CITY CORP	COM	635405 10 3	1,141,000	38,100	b	1	a(38,100 shares)
NATIONAL COMMERCE FINL CORP	COM	63545P 10 4	783,000	30,000 c	b	1	a(30,000 shares)
NATIONAL FUEL GAS CO N J	COM	636180 10 1	1,347,000	58,500	b	1	a(58,500 shares)
NATIONAL-OILWELL INC	COM	637071 10 1	1,495,000	103,100	b	1	a(103,100 shares)
NATIONAL SEMICONDUCTOR CORP	COM	637640 10 3	1,103,000	50,000 c	b	1	a(50,000 shares)
NATIONAL SEMICONDUCTOR CORP	COM	637640 10 3	441,000	20,000 P	b	1	a(20,000 shares)
NATIONAL SVC INDS INC	COM	637657 10 7	820,000	39,700	b	1	a(39,700 shares)
NATIONWIDE FINL SVCS INC	CL A	638612 10 1	487,000	13,100	b	1	a(13,100 shares)
NATIONWIDE FINL SVCS INC	CL A	638612 10 1	576,000	15,500 c	b	1	a(15,500 shares)
NATIONWIDE FINL SVCS INC	CL A	638612 10 1	930,000	25,000 P	b	1	a(25,000 shares)
NAVISTAR INTL CORP NEW	COM	63934E 10 8	254,000	9,000 c	b	1	a(9,000 shares)
NEORX CORP	COM PAR \$0.02	640520 30 0	100,000	40,300	b	1	a(40,300 shares)
NETWORKS ASSOCS INC	COM	640938 10 6	206,000	16,000	b	1	a(16,000 shares)
NETEGITY INC	COM	64110P 10 7	588,000	68,600	b	1	a(68,600 shares)
NETIQ CORP	COM	64115P 10 2	1,594,000	70,000 c	b	1	a(70,000 shares)
NETWORK APPLIANCE INC	COM	64120L 10 4	763,000	112,200	b	1	a(112,200 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
NETWORK APPLIANCE INC	COM	64120L 10 4	442,000	65,000 C	b	1	a(65,000 shares)
NEUBERGER BERMAN INC	COM	641234 10 9	4,868,000	139,550	b	1	a(139,550 shares)
NEUROCRINE BIOSCIENCES INC	COM	64125C 10 9	544,000	17,000 C	b	1	a(17,000 shares)
NEUROCRINE BIOSCIENCES INC	COM	64125C 10 9	400,000	12,500 P	b	1	a(12,500 shares)
NEW CENTY EQUITY HLDGS CORP	COM	64353J 10 7	5,000	12,000	b	1	a(12,000 shares)
NEW FOCUS INC	COM	644383 10 1	203,000	62,900	b	1	a(62,900 shares)
NEW JERSEY RES	COM	646025 10 6	261,000	5,900	b	1	a(5,900 shares)
NEW YORK CMNTY BANCORP INC	COM	649445 10 3	2,767,000	119,200	b	1	a(119,200 shares)
NEWFIELD FINL TR I	QUIPS SER A	651291 20 5	9,106,000	186,600	b	1	a(186,600 shares)
NEWMONT MINING CORP	COM	651639 10 6	2,790,000	118,200	b	1	a(118,200 shares)
NEWPARK RES INC	COM PAR \$.01NEW	651718 50 4	747,000	110,600	b	1	a(110,600 shares)
NEWPORT NEWS SHIPBUILDING INC	COM	652228 10 7	1,176,000	17,500	b	1	a(17,500 shares)
NEWPORT NEWS SHIPBUILDING INC	COM	652228 10 7	2,352,000	35,000 C	b	1	a(35,000 shares)
NEWS CORP LTD	ADR NEW	652487 70 3	564,000	23,400	b	1	a(23,400 shares)
NEWS CORP LTD	SP ADR PFD	652487 80 2	1,670,000	78,462	b	1	a(78,462 shares)
NEXTEL COMMUNICATIONS INC	CL A	65332V 10 3	693,000	80,000 C	b	1	a(80,000 shares)
NEXTEL PARTNERS INC	CL A	65333F 10 7	142,000	21,100	b	1	a(21,100 shares)
NIAGARA MOHAWK HLDGS INC	COM	653520 10 6	7,740,000	456,100	b	1	a(456,100 shares)
NICOR INC	COM	654086 10 7	1,217,000	31,400	b	1	a(31,400 shares)
99 CENTS ONLY STORES	COM	65440K 10 6	281,000	8,700	b	1	a(8,700 shares)
99 CENTS ONLY STORES	COM	65440K 10 6	324,000	10,000 C	b	1	a(10,000 shares)
99 CENTS ONLY STORES	COM	65440K 10 6	971,000	30,000 P	b	1	a(30,000 shares)
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624 10 5	324,000	14,000	b	1	a(14,000 shares)
NOKIA CORP	SPONSORED ADR	654902 20 4	23,730,000	1,516,300	b	1	a(1,516,300 shares)
NORDSTROM INC	COM	655664 10 0	659,000	45,600	b	1	a(45,600 shares)
NORFOLK SOUTHERN CORP	COM	655844 10 8	969,000	60,100	b	1	a(60,100 shares)
NORTEL NETWORKS CORP NEW	COM	656568 10 2	5,423,000	966,874	b	1	a(966,874 shares)
NORTH FORK BANCORPORATION NY	COM	659424 10 5	8,277,000	278,300	b	1	a(278,300 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
NORTHEAST UTILS	COM	664397 10 6	234,000	12,500	b	1	a(12,500 shares)
NORTHERN TR CORP	COM	665859 10 4	5,033,000	95,900	b	1	a(95,900 shares)
NORTHERN TR CORP	COM	665859 10 4	2,886,000	55,000 c	b	1	a(55,000 shares)
NORTHFIELD LABS INC	COM	666135 10 8	161,000	12,400	b	1	a(12,400 shares)
NORTHROP GRUMMAN CORP	COM	666807 10 2	14,645,000	145,000 c	b	1	a(145,000 shares)
NORTHROP GRUMMAN CORP	COM	666807 10 2	2,424,000	24,000 P	b	1	a(24,000 shares)
NORTHWEST AIRLS CORP	CL A	667280 10 1	160,000	14,000	b	1	a(14,000 shares)
NOVARTIS A G	SPONSORED ADR	66987V 10 9	2,366,000	60,800	b	1	a(60,800 shares)
NOVELLUS SYS INC	COM	670008 10 1	3,607,000	126,300	b	1	a(126,300 shares)
NOVELLUS SYS INC	LYON ZERO 144A3	670008 AA 9	21,594,000	25,000,000	b	1	a(25,000,000 shares)
NOVOSTE CORP	COM	67010C 10 0	117,000	19,800	b	1	a(19,800 shares)
NSTAR	COM	67019E 10 7	1,001,000	23,900	b	1	a(23,900 shares)
NUCOR CORP	COM	670346 10 5	913,000	23,000	b	1	a(23,000 shares)
NUCOR CORP	COM	670346 10 5	397,000	10,000 c	b	1	a(10,000 shares)
NVIDIA CORP	COM	67066G 10 4	13,749,000	500,500	b	1	a(500,500 shares)
OSI PHARMACEUTICALS INC	COM	671040 10 3	874,000	26,900	b	1	a(26,900 shares)
OSI PHARMACEUTICALS INC	COM	671040 10 3	325,000	10,000 c	b	1	a(10,000 shares)
OCCIDENTAL PETE CORP DEL	COM	674599 10 5	862,000	35,400	b	1	a(35,400 shares)
OCEANEERING INTL INC	COM	675232 10 2	475,000	29,400	b	1	a(29,400 shares)
OLD REP INTL CORP	COM	680223 10 4	4,160,000	158,700	b	1	a(158,700 shares)
OMNICARE INC	COM	681904 10 8	585,000	26,800	b	1	a(26,800 shares)
OMNICOM GROUP INC	COM	681919 10 6	8,359,000	128,800	b	1	a(128,800 shares)
OMNICOM GROUP INC	COM	681919 10 6	8,113,000	125,000 c	b	1	a(125,000 shares)
OMNICOM GROUP INC	COM	681919 10 6	4,868,000	75,000 P	b	1	a(75,000 shares)
OMNISKY CORP	COM	68213L 10 3	3,000	13,200	b	1	a(13,200 shares)
ONI SYSTEMS CORP	COM	68273F 10 3	683,000	169,400	b	1	a(169,400 shares)
ONI SYSTEMS CORP	COM	68273F 10 3	81,000	20,000 c	b	1	a(20,000 shares)
OPEN TEXT CORP	COM	683715 10 6	434,000	20,000 c	b	1	a(20,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
OPENWAVE SYS INC	COM	683718 10 0	666,000	52,200	b	1	a(52,200 shares)
OPENWAVE SYS INC	COM	683718 10 0	128,000	10,000 c	b	1	a(10,000 shares)
OPLINK COMMUNICATIONS INC	COM	68375Q 10 6	40,000	60,300	b	1	a(60,300 shares)
OPTICAL COMMUNICATION PRODS	CL A	68382T 10 1	74,000	31,900	b	1	a(31,900 shares)
OPTIMAL ROBOTICS CORP	CL A NEW	68388R 20 8	1,313,000	53,600	b	1	a(53,600 shares)
ORACLE CORP	COM	68389X 10 5	3,117,000	247,800	b	1	a(247,800 shares)
ORACLE CORP	COM	68389X 10 5	10,190,000	810,000 c	b	1	a(810,000 shares)
ORBITAL SCIENCES CORP	COM	685564 10 6	71,000	38,900	b	1	a(38,900 shares)
ORCHID BIOSCIENCES INC	COM	68571P 10 0	72,000	32,700	b	1	a(32,700 shares)
ORGANOGENESIS INC	COM	685906 10 9	191,000	32,700	b	1	a(32,700 shares)
O REILLY AUTOMOTIVE INC	COM	686091 10 9	229,000	8,000 c	b	1	a(8,000 shares)
O REILLY AUTOMOTIVE INC	COM	686091 10 9	287,000	10,000 P	b	1	a(10,000 shares)
ORION PWR HLDGS INC	COM	686286 10 5	972,000	38,100	b	1	a(38,100 shares)
ORION PWR HLDGS INC	COM	686286 10 5	255,000	10,000 c	b	1	a(10,000 shares)
ORTHODONTIC CTRS AMER INC	COM	68750P 10 3	1,726,000	70,000 c	b	1	a(70,000 shares)
OVERSEAS SHIPHOLDING GROUP INC	COM	690368 10 5	946,000	43,000	b	1	a(43,000 shares)
OWENS ILL INC	PFD CONV \$.01	690768 50 2	1,442,000	107,600	b	1	a(107,600 shares)
P-COM INC	COM	693262 10 7	46,000	171,300	b	1	a(171,300 shares)
PMC-SIERRA INC	COM	69344F 10 6	1,766,000	170,000 c	b	1	a(170,000 shares)
PMI GROUP INC	COM	69344M 10 1	1,086,000	17,400	b	1	a(17,400 shares)
PMI GROUP INC	COM	69344M 10 1	1,685,000	27,000 c	b	1	a(27,000 shares)
PMI GROUP INC	COM	69344M 10 1	1,872,000	30,000 P	b	1	a(30,000 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	7,385,000	129,000	b	1	a(129,000 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	2,863,000	50,000 c	b	1	a(50,000 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	573,000	10,000 P	b	1	a(10,000 shares)
PPL CORP	COM	69351T 10 6	3,912,000	120,000	b	1	a(120,000 shares)
PPL CORP	COM	69351T 10 6	815,000	25,000 c	b	1	a(25,000 shares)
PPL CORP	COM	69351T 10 6	489,000	15,000 P	b	1	a(15,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
PYR ENERGY CORP	COM	693677 10 6	44,000	23,600	b	1	a(23,600 shares)
PAC-WEST TELECOM INC	COM	69371Y 10 1	34,000	60,400	b	1	a(60,400 shares)
PACIFICARE HEALTH SYS DEL	COM	695112 10 2	497,000	39,500	b	1	a(39,500 shares)
PACKARD BIOSCIENCE INC	COM	695172 20 5	146,000	18,400	b	1	a(18,400 shares)
PALL CORP	COM	696429 30 7	2,001,000	102,900	b	1	a(102,900 shares)
PALM INC	COM	696642 10 7	55,000	37,400	b	1	a(37,400 shares)
PANAMSAT CORP NEW	COM	697933 10 9	1,357,000	58,200	b	1	a(58,200 shares)
PAPA JOHNS INTL INC	COM	698813 10 2	578,000	22,200	b	1	a(22,200 shares)
PAPA JOHNS INTL INC	COM	698813 10 2	651,000	25,000 P	b	1	a(25,000 shares)
PARAMETRIC TECHNOLOGY CORP	COM	699173 10 0	1,560,000	300,500	b	1	a(300,500 shares)
PARK PL ENTMT CORP	COM	700690 10 0	1,968,000	268,500	b	1	a(268,500 shares)
PARKER HANNIFIN CORP	COM	701094 10 4	3,731,000	108,300	b	1	a(108,300 shares)
PATHMARK STORES INC NEW	COM	70322A 10 1	519,000	21,800	b	1	a(21,800 shares)
PATHMARK STORES INC NEW	COM	70322A 10 1	476,000	20,000 P	b	1	a(20,000 shares)
PATTERSON DENTAL CO	COM	703412 10 6	479,000	13,000 C	b	1	a(13,000 shares)
PATTERSON UTI ENERGY INC	COM	703481 10 1	664,000	53,700	b	1	a(53,700 shares)
PAXSON COMMUNICATIONS CORP	COM	704231 10 9	202,000	28,000	b	1	a(28,000 shares)
PAYCHEX INC	COM	704326 10 7	1,657,000	52,600	b	1	a(52,600 shares)
PAYLESS SHOESOURCE INC	COM	704379 10 6	15,618,000	285,000 C	b	1	a(285,000 shares)
PAYLESS SHOESOURCE INC	COM	704379 10 6	5,206,000	95,000 P	b	1	a(95,000 shares)
PEDIATRIX MED GROUP	COM	705324 10 1	7,240,000	177,500 C	b	1	a(177,500 shares)
PENN TREATY AMERN CORP	SB-NT CV 6.25%	707874 AC 7	766,000	1,580,000	b	1	a(1,580,000 shares)
PENTAIR INC	COM	709631 10 5	1,323,000	43,000 C	b	1	a(43,000 shares)
PEOPLESOFT INC	COM	712713 10 6	3,983,000	220,800	b	1	a(220,800 shares)
PEOPLESOFT INC	COM	712713 10 6	1,173,000	65,000 C	b	1	a(65,000 shares)
PEPSIAMERICAS INC	COM	71343P 20 0	459,000	30,700	b	1	a(30,700 shares)
PEPSICO INC	COM	713448 10 8	7,735,000	159,480	b	1	a(159,480 shares)
PERFORMANCE FOOD GROUP CO	COM	713755 10 6	1,997,000	70,000 C	b	1	a(70,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
PERFORMANCE FOOD GROUP CO	COM	713755 10 6	342,000	12,000 P	b	1	a(12,000 shares)
PERRIGO CO	COM	714290 10 3	1,132,000	74,700	b	1	a(74,700 shares)
PETROLEO BRASILEIRO SA PETROBR SPONSORED ADR		71654V 40 8	1,126,000	57,000	b	1	a(57,000 shares)
PETROQUEST ENERGY INC	COM	716748 10 8	186,000	36,900	b	1	a(36,900 shares)
PFIZER INC	COM	717081 10 3	26,362,000	657,400	b	1	a(657,400 shares)
PFIZER INC	COM	717081 10 3	15,739,000	392,500 C	b	1	a(392,500 shares)
PHARMACEUTICAL PROD DEV INC	COM	717124 10 1	357,000	12,200	b	1	a(12,200 shares)
PHARMACEUTICAL RES INC	COM	717125 10 8	19,984,000	559,000 C	b	1	a(559,000 shares)
PHARMACEUTICAL RES INC	COM	717125 10 8	1,073,000	30,000 P	b	1	a(30,000 shares)
PHARMACOPEIA INC	COM	71713B 10 4	191,000	14,700	b	1	a(14,700 shares)
PHARMACIA CORP	COM	71713U 10 2	6,855,000	169,000	b	1	a(169,000 shares)
PHARMACIA CORP	COM	71713U 10 2	4,462,000	110,000 C	b	1	a(110,000 shares)
PHELPS DODGE CORP	COM	717265 10 2	6,152,000	223,700	b	1	a(223,700 shares)
PHILADELPHIA CONS HLDG CORP	COM	717528 10 3	434,000	12,500	b	1	a(12,500 shares)
PHILIP MORRIS COS INC	COM	718154 10 7	22,894,000	474,100	b	1	a(474,100 shares)
PHILIP MORRIS COS INC	COM	718154 10 7	6,278,000	130,000 C	b	1	a(130,000 shares)
PHILIP MORRIS COS INC	COM	718154 10 7	6,278,000	130,000 P	b	1	a(130,000 shares)
PHILIPPINE LONG DISTANCE TEL	SPON GDR PFD	718252 70 3	18,873,000	791,340	b	1	a(791,340 shares)
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252 60 4	454,000	48,000	b	1	a(48,000 shares)
PHILLIPS PETE CO	COM	718507 10 6	5,461,000	101,240	b	1	a(101,240 shares)
PHOENIX COS INC NEW	COM	71902E 10 9	751,000	52,000	b	1	a(52,000 shares)
PHOTONICS INC	COM	719405 10 2	1,015,000	55,000 C	b	1	a(55,000 shares)
PHOTONICS INC	COM	719405 10 2	185,000	10,000 P	b	1	a(10,000 shares)
PICTURETEL CORP	COM NEW	720035 30 2	1,422,000	237,800	b	1	a(237,800 shares)
PIEDMONT NAT GAS INC	COM	720186 10 5	343,000	11,000	b	1	a(11,000 shares)
PINNACLE SYS INC	COM	723481 10 7	37,000	12,600	b	1	a(12,600 shares)
PITNEY BOWES INC	COM	724479 10 0	3,289,000	86,000	b	1	a(86,000 shares)
PIXAR	COM	725811 10 3	202,000	5,000 C	b	1	a(5,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
PIXELWORKS INC	COM	72581M 10 7	284,000	22,500	b	1	a(22,500 shares)
PLACER DOME INC	COM	725906 10 1	2,417,000	186,500	b	1	a(186,500 shares)
PLAYBOY ENTERPRISES INC	CL B	728117 30 0	283,000	22,900	b	1	a(22,900 shares)
PLUG POWER INC	COM	72919P 10 3	274,000	28,500	b	1	a(28,500 shares)
PLUM CREEK TIMBER CO INC	COM	729251 10 8	1,429,000	53,500	b	1	a(53,500 shares)
POGO TR I	QUIPS SER A	73044P 20 8	17,249,000	314,100	b	1	a(314,100 shares)
POLARIS INDS INC	COM	731068 10 2	1,647,000	42,900	b	1	a(42,900 shares)
POLARIS INDS INC	COM	731068 10 2	1,919,000	50,000 P	b	1	a(50,000 shares)
POLAROID CORP	COM	731095 10 5	43,000	82,800	b	1	a(82,800 shares)
POLO RALPH LAUREN CORP	CL A	731572 10 3	264,000	14,100	b	1	a(14,100 shares)
POLYMEDICA CORP	COM	731738 10 0	191,000	12,500	b	1	a(12,500 shares)
POTASH CORP SASK INC	COM	73755L 10 7	789,000	14,200	b	1	a(14,200 shares)
POTLATCH CORP	COM	737628 10 7	885,000	32,800	b	1	a(32,800 shares)
PRAXAIR INC	COM	74005P 10 4	840,000	20,000 C	b	1	a(20,000 shares)
PRECISION DRILLING CORP	COM	74022D 10 0	2,034,000	96,100	b	1	a(96,100 shares)
PRICE COMMUNICATIONS CORP	COM NEW	741437 30 5	1,237,000	73,000	b	1	a(73,000 shares)
PRICE T ROWE GROUP INC	COM	74144T 10 8	993,000	33,900	b	1	a(33,900 shares)
PRIMEDIA INC	COM	74157K 10 1	27,000	11,300	b	1	a(11,300 shares)
PRIMUS TELECOMMUNICATIONS GRP	COM	741929 10 3	25,000	39,800	b	1	a(39,800 shares)
PROCTER & GAMBLE CO	COM	742718 10 9	211,000	2,900	b	1	a(2,900 shares)
PROCTER & GAMBLE CO	COM	742718 10 9	8,371,000	115,000 C	b	1	a(115,000 shares)
PROFESSIONAL DETAILING INC	COM	74312N 10 7	854,000	35,800	b	1	a(35,800 shares)
PROGRESS ENERGY INC	COM	743263 10 5	460,000	10,700	b	1	a(10,700 shares)
PROGRESS ENERGY INC	COM	743263 10 5	430,000	10,000 P	b	1	a(10,000 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	14,126,000	105,500	b	1	a(105,500 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	14,729,000	110,000 C	b	1	a(110,000 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	8,034,000	60,000 P	b	1	a(60,000 shares)
PROTECTIVE LIFE CORP	COM	743674 10 3	2,288,000	78,900	b	1	a(78,900 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
PROTEIN DESIGN LABS INC	COM	74369L 10 3	793,000	16,800	b	1	a(16,800 shares)
PROTEIN DESIGN LABS INC	COM	74369L 10 3	354,000	7,500 P	b	1	a(7,500 shares)
PROTON ENERGY SYS INC	COM	74371K 10 1	73,000	15,600	b	1	a(15,600 shares)
PROVIDIAN FINL CORP	COM	74406A 10 2	7,375,000	366,000	b	1	a(366,000 shares)
PROVIDIAN FINL CORP	NT ZERO CV 2	74406A AB 8	8,156,000	25,000,000	b	1	a(25,000,000 shares)
PROVIDIAN FINL CORP	SR NT CV 3.25%	74406A AA 0	3,266,000	5,000,000	b	1	a(5,000,000 shares)
PUBLIC SVC CO N MEX	COM	744499 10 4	4,213,000	167,100	b	1	a(167,100 shares)
PUGET ENERGY INC NEW	COM	745310 10 2	279,000	13,000	b	1	a(13,000 shares)
PULITZER INC	COM	745769 10 9	319,000	7,200	b	1	a(7,200 shares)
PULTE HOMES INC	COM	745867 10 1	426,000	13,900	b	1	a(13,900 shares)
PULTE HOMES INC	COM	745867 10 1	613,000	20,000 C	b	1	a(20,000 shares)
PULTE HOMES INC	COM	745867 10 1	766,000	25,000 P	b	1	a(25,000 shares)
PURE RES INC	COM	74622E 10 2	354,000	22,200	b	1	a(22,200 shares)
PURINA MLS INC NEW	COM	746276 10 4	810,000	36,500	b	1	a(36,500 shares)
QLT INC	COM	746927 10 2	335,000	21,600	b	1	a(21,600 shares)
QLOGIC CORP	COM	747277 10 1	3,943,000	207,500 C	b	1	a(207,500 shares)
QUALCOMM INC	COM	747525 10 3	9,161,000	192,700	b	1	a(192,700 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	7,527,000	122,000	b	1	a(122,000 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	3,394,000	55,000 C	b	1	a(55,000 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	1,851,000	30,000 P	b	1	a(30,000 shares)
QUINTILES TRANSNATIONAL CORP	COM	748767 10 0	1,405,000	96,200	b	1	a(96,200 shares)
QUEST COMMUNICATIONS INTL INC	COM	749121 10 9	6,088,000	364,539	b	1	a(364,539 shares)
RCN CORP	COM	749361 10 1	34,000	10,600	b	1	a(10,600 shares)
R G S ENERGY GROUP INC	COM	74956K 10 4	3,576,000	92,400	b	1	a(92,400 shares)
RSA SEC INC	COM	749719 10 0	605,000	44,950	b	1	a(44,950 shares)
RF MICRODEVICES INC	COM	749941 10 0	520,000	31,300	b	1	a(31,300 shares)
RADIAN GROUP INC	COM	750236 10 1	3,711,000	96,400	b	1	a(96,400 shares)
RADIAN GROUP INC	COM	750236 10 1	1,155,000	30,000 C	b	1	a(30,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
RADIAN GROUP INC	COM	750236 10 1	770,000	20,000 P	b	1	a(20,000 shares)
RADIO ONE INC	CL A	75040P 10 8	183,000	15,800	b	1	a(15,800 shares)
RADIO ONE INC	CL A	75040P 10 8	116,000	10,000 C	b	1	a(10,000 shares)
RADIO ONE INC	CL D NON VTG	75040P 40 5	659,000	57,100	b	1	a(57,100 shares)
RAMBUS INC DEL	COM	750917 10 6	702,000	95,400	b	1	a(95,400 shares)
RALSTON PURINA CO	COM	751277 30 2	285,000	8,700	b	1	a(8,700 shares)
RARE HOSPITALITY INTL INC	COM	753820 10 9	365,000	23,500	b	1	a(23,500 shares)
RATIONAL SOFTWARE CORP	COM NEW	75409P 20 2	234,000	27,000	b	1	a(27,000 shares)
RAYONIER INC	COM	754907 10 3	1,352,000	33,400	b	1	a(33,400 shares)
RAYOVAC CORP	COM	755081 10 6	752,000	49,300	b	1	a(49,300 shares)
READERS DIGEST ASSN INC	CL A NON VTG	755267 10 1	1,833,000	99,700	b	1	a(99,700 shares)
REALNETWORKS INC	COM	75605L 10 4	98,000	20,200	b	1	a(20,200 shares)
RED HAT INC	COM	756577 10 2	257,000	73,300	b	1	a(73,300 shares)
REDBACK NETWORKS INC	COM	757209 10 1	189,000	130,500	b	1	a(130,500 shares)
REEBOK INTL LTD	COM	758110 10 0	5,194,000	250,900	b	1	a(250,900 shares)
REEBOK INTL LTD	COM	758110 10 0	207,000	10,000 C	b	1	a(10,000 shares)
REEBOK INTL LTD	COM	758110 10 0	414,000	20,000 P	b	1	a(20,000 shares)
REGENERON PHARMACEUTICALS	COM	75886F 10 7	260,000	11,700	b	1	a(11,700 shares)
REGIONS FINL CORP	COM	758940 10 0	462,000	16,000	b	1	a(16,000 shares)
REINSURANCE GROUP AMER INC	COM	759351 10 9	399,000	11,700	b	1	a(11,700 shares)
RELANT ENERGY INC	COM	75952J 10 8	4,856,000	184,500	b	1	a(184,500 shares)
RENAISSANCE LEARNING INC	COM	75968L 10 5	5,529,000	168,000 C	b	1	a(168,000 shares)
RENAISSANCE LEARNING INC	COM	75968L 10 5	329,000	10,000 P	b	1	a(10,000 shares)
RENAL CARE GROUP INC	COM	759930 10 0	615,000	20,000 C	b	1	a(20,000 shares)
RENT A CTR INC NEW	COM	76009N 10 0	432,000	18,600	b	1	a(18,600 shares)
RENT A CTR INC NEW	COM	76009N 10 0	1,528,000	65,700 C	b	1	a(65,700 shares)
RESEARCH IN MOTION LTD	COM	760975 10 2	163,000	10,100	b	1	a(10,100 shares)
RESMED INC	COM	761152 10 7	1,834,000	36,100	b	1	a(36,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
RESMED INC	COM	761152 10 7	508,000	10,000 C	b	1	a(10,000 shares)
RESOURCES CONNECTION INC	COM	76122Q 10 5	327,000	18,000	b	1	a(18,000 shares)
RESPIRONICS INC	COM	761230 10 1	267,000	7,500 P	b	1	a(7,500 shares)
RETEK INC	COM	76128Q 10 9	312,000	25,600	b	1	a(25,600 shares)
RETEK INC	COM	76128Q 10 9	852,000	70,000 C	b	1	a(70,000 shares)
RIBOZYNE PHARMACEUTICALS INC	COM	762567 10 5	89,000	12,800	b	1	a(12,800 shares)
RICHARDSON ELECTRS LTD	SRSBDBCV 8.25%	763165 AC 1	2,427,000	2,642,000	b	1	a(2,642,000 shares)
RIGHTCHOICE MANAGED CARE DEL	COM	76657T 10 2	305,000	6,100	b	1	a(6,100 shares)
RITE AID CORP	COM	767754 10 4	1,143,000	148,100	b	1	a(148,100 shares)
RIVERSTONE NETWORKS INC	COM	769320 10 2	302,000	57,448	b	1	a(57,448 shares)
ROBBINS & MYERS INC	SUB NT CV 6.5%	770196 AA 1	1,044,000	1,000,000	b	1	a(1,000,000 shares)
ROBERT HALF INTL INC	COM	770323 10 3	442,000	22,100	b	1	a(22,100 shares)
ROBOTIC VISION SYS INC	COM	771074 10 1	79,000	81,000	b	1	a(81,000 shares)
ROPER INDS INC NEW	COM	776696 10 6	824,000	22,900	b	1	a(22,900 shares)
ROSLYN BANCORP INC	COM	778162 10 7	430,000	23,250	b	1	a(23,250 shares)
ROSLYN BANCORP INC	COM	778162 10 7	278,000	15,000 P	b	1	a(15,000 shares)
ROSS STORES INC	COM	778296 10 3	1,170,000	40,000 C	b	1	a(40,000 shares)
ROSS STORES INC	COM	778296 10 3	878,000	30,000 P	b	1	a(30,000 shares)
ROMAN COS INC	COM	779382 10 0	787,000	63,600	b	1	a(63,600 shares)
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257 80 4	12,985,000	258,400	b	1	a(258,400 shares)
RUBY TUESDAY INC	COM	781182 10 0	787,000	50,100	b	1	a(50,100 shares)
RUBY TUESDAY INC	COM	781182 10 0	157,000	10,000 C	b	1	a(10,000 shares)
RUDOLPH TECHNOLOGIES INC	COM	781270 10 3	1,048,000	42,500	b	1	a(42,500 shares)
RYANAIR HLDGS PLC	SPONSORED ADR	783513 10 4	459,000	11,200	b	1	a(11,200 shares)
RYLAND GROUP INC	COM	783764 10 3	286,000	6,000 C	b	1	a(6,000 shares)
SBC COMMUNICATIONS INC	COM	78387G 10 3	6,851,000	145,400	b	1	a(145,400 shares)
SBC COMMUNICATIONS INC	COM	78387G 10 3	1,885,000	40,000 C	b	1	a(40,000 shares)
SBC COMMUNICATIONS INC	COM	78387G 10 3	1,414,000	30,000 P	b	1	a(30,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SBA COMMUNICATIONS CORP	COM	78388J 10 6	601,000	45,000 C	b	1	a(45,000 shares)
SCI SYS INC	COM	783890 10 6	1,667,000	92,600	b	1	a(92,600 shares)
SCI SYS INC	COM	783890 10 6	360,000	20,000 C	b	1	a(20,000 shares)
SCI SYS INC	COM	783890 10 6	360,000	20,000 P	b	1	a(20,000 shares)
SCP POOL CORP	COM	784028 10 2	496,000	23,250	b	1	a(23,250 shares)
SEI INVESTMENTS CO	COM	784117 10 3	992,000	31,000	b	1	a(31,000 shares)
SEI INVESTMENTS CO	COM	784117 10 3	640,000	20,000 C	b	1	a(20,000 shares)
SEI INVESTMENTS CO	COM	784117 10 3	960,000	30,000 P	b	1	a(30,000 shares)
SPDR TR	UNIT SER 1	78462F 10 3	449,000	4,300	b	1	a(4,300 shares)
SPX CORP	COM	784635 10 4	381,000	4,600	b	1	a(4,600 shares)
SPX CORP	COM	784635 10 4	6,342,000	76,500 C	b	1	a(76,500 shares)
SPX CORP	COM	784635 10 4	1,658,000	20,000 P	b	1	a(20,000 shares)
SABA SOFTWARE INC	COM	784932 10 5	49,000	24,700	b	1	a(24,700 shares)
SABRE HLDGS CORP	CL A	785905 10 0	2,607,000	97,500	b	1	a(97,500 shares)
SABRE HLDGS CORP	CL A	785905 10 0	267,000	10,000 C	b	1	a(10,000 shares)
SABRE HLDGS CORP	CL A	785905 10 0	535,000	20,000 P	b	1	a(20,000 shares)
SAFEGUARD SCIENTIFICS INC	COM	786449 10 8	160,000	90,200	b	1	a(90,200 shares)
SAFEMAY INC	COM NEW	786514 20 8	8,957,000	225,500	b	1	a(225,500 shares)
ST JOE CO	COM	790148 10 0	349,000	13,500	b	1	a(13,500 shares)
ST JUDE MED INC	COM	790849 10 3	828,000	12,100	b	1	a(12,100 shares)
ST JUDE MED INC	COM	790849 10 3	4,107,000	60,000 C	b	1	a(60,000 shares)
ST JUDE MED INC	COM	790849 10 3	4,449,000	65,000 P	b	1	a(65,000 shares)
SAKS INC	COM	79377W 10 8	387,000	77,400	b	1	a(77,400 shares)
SANCHEZ COMPUTER ASSOCS INC	COM	799702 10 5	89,000	11,900	b	1	a(11,900 shares)
SANDISK CORP	COM	80004C 10 1	951,000	96,500	b	1	a(96,500 shares)
SANGAMO BIOSCIENCES INC	COM	800677 10 6	94,000	12,600	b	1	a(12,600 shares)
SAP AKTIENSESELLSCHAFT	SPONSORED ADR	803054 20 4	1,236,000	47,700	b	1	a(47,700 shares)
SATCON TECHNOLOGY CORP	COM	803893 10 6	121,000	22,400	b	1	a(22,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SAVOY PICTURES ENTMT INC	SUB DB CONV 7%	805375 AA 0	4,863,000	4,950,000	b	1	a(4,950,000 shares)
SCANA CORP NEW	COM	80589M 10 2	363,000	14,300	b	1	a(14,300 shares)
SCHEIN HENRY INC	COM	806407 10 2	475,000	12,300	b	1	a(12,300 shares)
SCHEIN HENRY INC	COM	806407 10 2	386,000	10,000 c	b	1	a(10,000 shares)
SCHEIN HENRY INC	COM	806407 10 2	1,544,000	40,000 P	b	1	a(40,000 shares)
SCHLUMBERGER LTD	COM	806857 10 8	1,371,000	30,000 c	b	1	a(30,000 shares)
SCHOOL SPECIALTY INC	COM	807863 10 5	306,000	10,000	b	1	a(10,000 shares)
SCIWAB CHARLES CORP NEW	COM	808513 10 5	332,000	28,900	b	1	a(28,900 shares)
SCIOS INC	COM	808905 10 3	613,000	37,000	b	1	a(37,000 shares)
SCOTTS CO	CL A	810186 10 6	477,000	14,000	b	1	a(14,000 shares)
SCRIPPS E W CO OHIO	CL A	811054 20 4	1,876,000	30,800	b	1	a(30,800 shares)
SEACHANGE INTL INC	COM	811699 10 7	264,000	15,100	b	1	a(15,100 shares)
SEALED AIR CORP NEW	COM	81211K 10 0	1,682,000	46,100	b	1	a(46,100 shares)
SEALED AIR CORP NEW	PFD CV A \$2	81211K 20 9	36,194,000	916,300	b	1	a(916,300 shares)
SEARS ROEBUCK & CO	COM	812387 10 8	3,599,000	103,900	b	1	a(103,900 shares)
SECURE COMPUTING CORP	COM	813705 10 0	103,000	10,600	b	1	a(10,600 shares)
SEEBEYOND TECHNOLOGIES CORP	COM	815704 10 1	96,000	53,300	b	1	a(53,300 shares)
SELECT MEDICAL CORP	COM	816196 10 9	394,000	25,000 c	b	1	a(25,000 shares)
SELECT MEDICAL CORP	COM	816196 10 9	473,000	30,000 P	b	1	a(30,000 shares)
SELECTICA INC	COM	816288 10 4	49,000	20,400	b	1	a(20,400 shares)
SEMOTUS SOLUTIONS INC	COM	81684P 10 7	20,000	25,100	b	1	a(25,100 shares)
SEMTECH CORP	COM	816850 10 1	377,000	13,300	b	1	a(13,300 shares)
SEMTECH CORP	COM	816850 10 1	766,000	27,000 c	b	1	a(27,000 shares)
SEMTECH CORP	COM	816850 10 1	851,000	30,000 P	b	1	a(30,000 shares)
SEMPRA ENERGY	COM	816851 10 9	832,000	33,600	b	1	a(33,600 shares)
SENSORMATIC ELECTRS CORP	COM	817265 10 1	3,230,000	137,000	b	1	a(137,000 shares)
SENSORMATIC ELECTRS CORP	PFD CV DEP 1/10	817265 80 4	5,733,000	187,500	b	1	a(187,500 shares)
SEPRACOR INC	COM	817315 10 4	553,000	15,400	b	1	a(15,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SEPRACOR INC	SUB DB CONV 7%0	817315 AH 7	5,387,000	6,500,000	b	1	a(6,500,000 shares)
SEQUENOM INC	COM	817337 10 8	186,000	26,500	b	1	a(26,500 shares)
SERONO S A	SPONSORED ADR	81752M 10 1	2,317,000	122,100	b	1	a(122,100 shares)
SHELL TRANS & TRADING PLC	NEW YRK SH NEW	822703 60 9	426,000	9,600	b	1	a(9,600 shares)
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R 10 6	3,369,000	83,600	b	1	a(83,600 shares)
SICOR INC	COM	825846 10 8	756,000	40,000 c	b	1	a(40,000 shares)
SIEBEL SYS INC	COM	826170 10 2	2,615,000	201,000	b	1	a(201,000 shares)
SIEBEL SYS INC	COM	826170 10 2	1,691,000	130,000 c	b	1	a(130,000 shares)
SIEMENS A G	SPONSORED ADR	826197 50 1	941,000	24,500	b	1	a(24,500 shares)
SIGMA ALDRICH CORP	COM	826552 10 1	1,053,000	23,300	b	1	a(23,300 shares)
SIGMA ALDRICH CORP	COM	826552 10 1	1,808,000	40,000 c	b	1	a(40,000 shares)
SIGMA ALDRICH CORP	COM	826552 10 1	4,294,000	95,000 P	b	1	a(95,000 shares)
SILICON STORAGE TECHNOLOGY INC COM	COM	827057 10 0	57,000	12,300	b	1	a(12,300 shares)
SILICON VY BANCSHARES	COM	827064 10 6	303,000	15,000 c	b	1	a(15,000 shares)
SILVERSTREAM SOFTWARE INC	COM	827907 10 6	71,000	19,100	b	1	a(19,100 shares)
SIRIUS SATELLITE RADIO INC	COM	82966U 10 3	89,000	24,900	b	1	a(24,900 shares)
SKECHERS U S A INC	CL A	830566 10 5	411,000	35,200	b	1	a(35,200 shares)
SMARTFORCE PUB LTD CO	SPONSORED ADR	83170A 20 6	258,000	15,800	b	1	a(15,800 shares)
SMITH INTL INC	COM	832110 10 0	1,456,000	40,000	b	1	a(40,000 shares)
SMITHFIELD FOODS INC	COM	832248 10 8	1,263,000	60,000 c	b	1	a(60,000 shares)
SMITHFIELD FOODS INC	COM	832248 10 8	1,263,000	60,000 P	b	1	a(60,000 shares)
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727 20 0	3,386,000	191,300	b	1	a(191,300 shares)
SOLETRON CORP	COM	834182 10 7	1,574,000	135,100	b	1	a(135,100 shares)
SONIC CORP	COM	835451 10 5	303,000	10,000 c	b	1	a(10,000 shares)
SONICBLUE INC	COM	83546Q 10 9	29,000	27,000	b	1	a(27,000 shares)
SONICWALL INC	COM	835470 10 5	230,000	19,400	b	1	a(19,400 shares)
SONICWALL INC	COM	835470 10 5	119,000	10,000 c	b	1	a(10,000 shares)
SONY CORP	ADR NEW	835699 30 7	2,364,000	71,200	b	1	a(71,200 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SORRENTO NETWORKS CORP	COM	83586Q 10 0	232,000	115,800	b	1	a(115,800 shares)
SOTHEBYS HLDGS INC	CL A	835898 10 7	402,000	33,500	b	1	a(33,500 shares)
SONUS NETWORKS INC	COM	835916 10 7	701,000	233,700	b	1	a(233,700 shares)
SONUS NETWORKS INC	COM	835916 10 7	30,000	10,000 C	b	1	a(10,000 shares)
SOUTHTRUST CORP	COM	844730 10 1	3,357,000	131,800	b	1	a(131,800 shares)
SOUTHTRUST CORP	COM	844730 10 1	509,000	20,000 C	b	1	a(20,000 shares)
SOUTHTRUST CORP	COM	844730 10 1	1,528,000	60,000 P	b	1	a(60,000 shares)
SOUTHWEST GAS CORP	COM	844895 10 2	369,000	17,400	b	1	a(17,400 shares)
SOVEREIGN BANCORP INC	UNIT EX 111229	845905 30 6	15,487,000	265,000	b	1	a(265,000 shares)
SPECTRALINK CORP	COM	847580 10 7	296,000	19,500	b	1	a(19,500 shares)
SPEECHWORKS INTL INC	COM	84764M 10 1	50,000	10,100	b	1	a(10,100 shares)
SPINNAKER EXPL CO	COM	84855W 10 9	708,000	20,000 C	b	1	a(20,000 shares)
SPRINT CORP	COM FON GROUP	852061 10 0	543,000	22,600	b	1	a(22,600 shares)
STAMPS COM INC	COM	852857 10 1	50,000	20,100	b	1	a(20,100 shares)
STAPLES INC	COM	855030 10 2	1,597,000	119,900	b	1	a(119,900 shares)
STARBUCKS CORP	COM	855244 10 9	6,320,000	425,900	b	1	a(425,900 shares)
STARBUCKS CORP	COM	855244 10 9	297,000	20,000 C	b	1	a(20,000 shares)
STARWOOD HOTELS&RESORTS WRLDWD PAIRED CTF		85590A 20 3	1,982,000	90,100	b	1	a(90,100 shares)
STATE STR CORP	COM	857477 10 3	7,903,000	173,700	b	1	a(173,700 shares)
STATEN IS BANCORP INC	COM	857550 10 7	214,000	8,700	b	1	a(8,700 shares)
STEELCASE INC	CL A	858155 20 3	310,000	24,700	b	1	a(24,700 shares)
STILLWATER MNG CO	COM	86074Q 10 2	1,396,000	69,400	b	1	a(69,400 shares)
STILWELL FINL INC	LYON ZERO 144A3	860831 AA 4	13,751,000	19,000,000	b	1	a(19,000,000 shares)
STMICROELECTRONICS N V	NY REGISTRY	861012 10 2	2,514,000	117,000	b	1	a(117,000 shares)
STRYKER CORP	COM	863667 10 1	10,813,000	204,400	b	1	a(204,400 shares)
SUIZA FOODS CORP	COM	865077 10 1	6,630,000	105,000 C	b	1	a(105,000 shares)
SUIZA FOODS CORP	COM	865077 10 1	3,662,000	58,000 P	b	1	a(58,000 shares)
SUN LIFE FINL SVCS CDA INC	COM	866796 10 5	900,000	44,800	b	1	a(44,800 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SUN MICROSYSTEMS INC	COM	866810 10 4	532,000	64,300	b	1	a(64,300 shares)
SUN MICROSYSTEMS INC	COM	866810 10 4	11,082,000	1,340,000 c	b	1	a(1,340,000 shares)
SUNGARD DATA SYS INC	COM	867363 10 3	1,634,000	69,900	b	1	a(69,900 shares)
SUNGARD DATA SYS INC	COM	867363 10 3	467,000	20,000 c	b	1	a(20,000 shares)
SUNGARD DATA SYS INC	COM	867363 10 3	234,000	10,000 P	b	1	a(10,000 shares)
SUNRISE TECHNOLOGIES INTL INC	COM	867691 10 3	17,000	35,400	b	1	a(35,400 shares)
SUNTRUST BKS INC	COM	867914 10 3	8,658,000	130,000 c	b	1	a(130,000 shares)
SUNTRUST BKS INC	COM	867914 10 3	4,662,000	70,000 P	b	1	a(70,000 shares)
SUPERGEN INC	COM	868059 10 6	221,000	31,400	b	1	a(31,400 shares)
SUPERIOR ENERGY SVCS INC	COM	868157 10 8	78,000	13,200	b	1	a(13,200 shares)
SYBASE INC	COM	871130 10 0	988,000	106,200	b	1	a(106,200 shares)
SYCAMORE NETWORKS INC	COM	871206 10 8	39,000	11,300	b	1	a(11,300 shares)
SYMANTEC CORP	COM	871503 10 8	5,634,000	162,500 c	b	1	a(162,500 shares)
SYMANTEC CORP	COM	871503 10 8	867,000	25,000 P	b	1	a(25,000 shares)
SYMBOL TECHNOLOGIES INC	COM	871508 10 7	170,000	16,250	b	1	a(16,250 shares)
SYMMETRICOM INC	COM	871543 10 4	126,000	23,100	b	1	a(23,100 shares)
SYNGENTA AG	SPONSORED ADR	87160A 10 0	335,000	33,600	b	1	a(33,600 shares)
SYNOVUS FINL CORP	COM	87161C 10 5	1,386,000	50,200	b	1	a(50,200 shares)
SYSCO CORP	COM	871829 10 7	6,845,000	268,000	b	1	a(268,000 shares)
TCF FINL CORP	COM	872275 10 2	6,002,000	130,300	b	1	a(130,300 shares)
TCF FINL CORP	COM	872275 10 2	2,372,000	51,500 c	b	1	a(51,500 shares)
TCF FINL CORP	COM	872275 10 2	2,510,000	54,500 P	b	1	a(54,500 shares)
TECO ENERGY INC	COM	872375 10 0	1,276,000	47,100	b	1	a(47,100 shares)
THQ INC	COM NEW	872443 40 3	2,606,000	60,400	b	1	a(60,400 shares)
TRC COS INC	COM	872625 10 8	1,229,000	34,000	b	1	a(34,000 shares)
TRW INC	COM	872649 10 8	3,799,000	127,400	b	1	a(127,400 shares)
TMP WORLDWIDE INC	COM	872941 10 9	480,000	16,900	b	1	a(16,900 shares)
TMP WORLDWIDE INC	COM	872941 10 9	1,136,000	40,000 c	b	1	a(40,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054 10 9	642,000	90,800	b	1	a(90,800 shares)
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054 10 9	71,000	10,000 C	b	1	a(10,000 shares)
TARGET CORP	COM	87612E 10 6	3,910,000	123,100	b	1	a(123,100 shares)
TECH DATA CORP	COM	878237 10 6	424,000	11,200	b	1	a(11,200 shares)
TECH DATA CORP	COM	878237 10 6	1,706,000	45,000 C	b	1	a(45,000 shares)
TECH DATA CORP	COM	878237 10 6	758,000	20,000 P	b	1	a(20,000 shares)
TELECOMM ARGENTINA STET-FRANCE SPON ADR REP B		879273 20 9	1,062,000	122,200	b	1	a(122,200 shares)
TELECOM ITALIA SPA	SPON ADR ORD	87927W 10 6	1,120,000	14,700	b	1	a(14,700 shares)
TELECOMUNICACOES BRASILEIRAS S SPONSORED ADR		879287 30 8	4,242,000	167,600	b	1	a(167,600 shares)
TELEFONICA S A	SPONSORED ADR	879382 20 8	3,227,000	95,046	b	1	a(95,046 shares)
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403 78 0	1,682,000	52,100	b	1	a(52,100 shares)
TELEPHONE & DATA SYS INC	COM	879433 10 0	2,075,000	22,000	b	1	a(22,000 shares)
TELEPHONE & DATA SYS INC	COM	879433 10 0	6,790,000	72,000 C	b	1	a(72,000 shares)
TELEPHONE & DATA SYS INC	COM	879433 10 0	2,829,000	30,000 P	b	1	a(30,000 shares)
TELESP CELULAR PART S A	SPON ADR PFD	87952L 10 8	1,608,000	304,600	b	1	a(304,600 shares)
TELLABS INC	COM	879664 10 0	3,118,000	315,600	b	1	a(315,600 shares)
TEMPLE INLAND INC	COM	879868 10 7	3,548,000	74,700	b	1	a(74,700 shares)
TEMPLE INLAND INC	COM	879868 10 7	3,918,000	82,500 C	b	1	a(82,500 shares)
TEMPLE INLAND INC	COM	879868 10 7	332,000	7,000 P	b	1	a(7,000 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	435,000	7,300	b	1	a(7,300 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	7,576,000	127,000 C	b	1	a(127,000 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	6,562,000	110,000 P	b	1	a(110,000 shares)
TERADYNE INC	COM	880770 10 2	1,730,000	88,700	b	1	a(88,700 shares)
TEREX CORP NEW	COM	880779 10 3	522,000	29,300	b	1	a(29,300 shares)
TEVA PHARMACEUTICAL INDS LTD ADR	ADR	881624 20 9	6,619,000	109,500	b	1	a(109,500 shares)
TEXACO INC	COM	881694 10 3	29,120,000	448,000	b	1	a(448,000 shares)
TEXACO INC	COM	881694 10 3	2,600,000	40,000 C	b	1	a(40,000 shares)
TEXAS INSTRS INC	COM	882508 10 4	2,885,000	115,500	b	1	a(115,500 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
TEXTRON INC	COM	883203 10 1	2,181,000	64,900	b	1	a(64,900 shares)
THERAGENICS CORP	COM	883375 10 7	168,000	18,200	b	1	a(18,200 shares)
THERMO ELECTRON CORP	COM	883556 10 2	1,534,000	85,000	b	1	a(85,000 shares)
THERMO ELECTRON CORP	COM	883556 10 2	451,000	25,000 c	b	1	a(25,000 shares)
THOMAS & BETTS CORP	COM	884315 10 2	260,000	14,900	b	1	a(14,900 shares)
3COM CORP	COM	885535 10 4	577,000	153,800	b	1	a(153,800 shares)
TIDEWATER INC	COM	886423 10 2	4,228,000	158,400	b	1	a(158,400 shares)
TIMBERLAND CO	CL A	887100 10 5	1,328,000	49,000 c	b	1	a(49,000 shares)
TIMBERLAND CO	CL A	887100 10 5	542,000	20,000 P	b	1	a(20,000 shares)
TIME WARNER TELECOM INC	CL A	887319 10 1	381,000	52,600	b	1	a(52,600 shares)
TINKEN CO	COM	887389 10 4	573,000	41,800	b	1	a(41,800 shares)
TITAN PHARMACEUTICALS INC DEL	COM	888314 10 1	887,000	141,900	b	1	a(141,900 shares)
TIVO INC	COM	888706 10 8	106,000	31,800	b	1	a(31,800 shares)
TOLL BROTHERS INC	COM	889478 10 3	3,101,000	104,500	b	1	a(104,500 shares)
TOO INC	COM	890333 10 7	525,000	25,000 c	b	1	a(25,000 shares)
TOOTSIE ROLL INDS INC	COM	890516 10 7	1,439,000	37,600	b	1	a(37,600 shares)
TORCHMARK CORP	COM	891027 10 4	2,987,000	76,600	b	1	a(76,600 shares)
TORCHMARK CORP	COM	891027 10 4	585,000	15,000 c	b	1	a(15,000 shares)
TORCHMARK CORP	COM	891027 10 4	507,000	13,000 P	b	1	a(13,000 shares)
TORO CO	COM	891092 10 8	417,000	9,900	b	1	a(9,900 shares)
TORONTO DOMINION BK ONT	COM NEW	891160 50 9	300,000	12,200	b	1	a(12,200 shares)
TOTAL SYS SVCS INC	COM	891906 10 9	1,224,000	49,400	b	1	a(49,400 shares)
TOYOTA MOTOR CORP	SP ADR REP2COM	892331 30 7	612,000	11,800	b	1	a(11,800 shares)
TOYS R US INC	COM	892335 10 0	2,042,000	118,500	b	1	a(118,500 shares)
TRANSATLANTIC HLDGS INC	COM	893521 10 4	338,000	4,000	b	1	a(4,000 shares)
TRANSMETA CORP DEL	COM	89376R 10 9	63,000	44,800	b	1	a(44,800 shares)
TRANSWITCH CORP	COM	894065 10 1	208,000	68,100	b	1	a(68,100 shares)
TRIAD HOSPITALS INC	COM	89579K 10 9	439,000	12,400	b	1	a(12,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000)	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
TRIAD HOSPITALS INC	COM	89579K 10 9	9,062,000	256,000 C	b	1	a(256,000 shares)
TRIAD HOSPITALS INC	COM	89579K 10 9	7,080,000	200,000 P	b	1	a(200,000 shares)
TRIARC COS INC	CL A	895927 10 1	575,000	24,900	b	1	a(24,900 shares)
TRIARC COS INC	SB DB CV ZRO 1	895927 AB 7	6,641,000	19,250,000	b	1	a(19,250,000 shares)
TRICON GLOBAL RESTAURANTS	COM	895953 10 7	10,515,000	268,100	b	1	a(268,100 shares)
TRIBUNE CO NEW	COM	896047 10 7	3,526,000	112,300	b	1	a(112,300 shares)
TRIGON HEALTHCARE INC	COM	89618L 10 0	655,000	10,000 C	b	1	a(10,000 shares)
TRIMERIS INC	COM	896263 10 0	351,000	10,000 C	b	1	a(10,000 shares)
TRITON PCS HLDGS INC	CL A	89677M 10 6	604,000	15,900	b	1	a(15,900 shares)
TRITON PCS HLDGS INC	CL A	89677M 10 6	380,000	10,000 C	b	1	a(10,000 shares)
TRIZETTO GROUP INC	COM	896882 10 7	304,000	34,500	b	1	a(34,500 shares)
TRIPATH IMAGING INC	COM	896942 10 9	52,000	12,100	b	1	a(12,100 shares)
TUBOS DE ACERO DE MEXICO S A	ADR NEW	898592 50 6	418,000	46,400	b	1	a(46,400 shares)
TUCKER ANTHONY SUTRO	COM	898647 10 2	2,596,000	108,900	b	1	a(108,900 shares)
TV AZTECA S A DE C V	SPONSORED ADR	901145 10 2	652,000	169,400	b	1	a(169,400 shares)
TYCO INTL LTD NEW	COM	902124 10 6	21,831,000	479,807	b	1	a(479,807 shares)
TYCO INTL LTD NEW	COM	902124 10 6	16,835,000	370,000 C	b	1	a(370,000 shares)
TYCO INTL LTD NEW	COM	902124 10 6	8,190,000	180,000 P	b	1	a(180,000 shares)
TYCO INTL LTD NEW	LYON ZERO 2	902124 AC 0	55,100,000	72,500,000	b	1	a(72,500,000 shares)
TYSON FOODS INC	CL A	902494 10 3	677,000	67,600	b	1	a(67,600 shares)
UAL CORP	COM PAR \$0.01	902549 50 0	878,000	48,100	b	1	a(48,100 shares)
UGI CORP NEW	COM	902681 10 5	797,000	29,400	b	1	a(29,400 shares)
UST INC	COM	902911 10 6	810,000	24,400	b	1	a(24,400 shares)
UST INC	COM	902911 10 6	664,000	20,000 C	b	1	a(20,000 shares)
UST INC	COM	902911 10 6	332,000	10,000 P	b	1	a(10,000 shares)
US BANCORP DEL	COM NEW	902973 30 4	705,000	31,803	b	1	a(31,803 shares)
URS CORP NEW	COM	903236 10 7	269,000	11,700	b	1	a(11,700 shares)
U S G CORP	COM NEW	903293 40 5	153,000	40,900	b	1	a(40,900 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
USEC INC	COM	90333E 10 8	398,000	61,900	b	1	a(61,900 shares)
U S PHYSICAL THERAPY INC	COM	90337L 10 8	209,000	12,900	b	1	a(12,900 shares)
UBIQUITEL INC	COM	903474 30 2	100,000	12,400	b	1	a(12,400 shares)
ULTRICOM INC	COM	903844 10 8	234,000	28,900	b	1	a(28,900 shares)
USA ED INC	COM	90390U 10 2	3,316,000	40,000 C	b	1	a(40,000 shares)
USA ED INC	COM	90390U 10 2	2,487,000	30,000 P	b	1	a(30,000 shares)
ULTRA PETE CORP	COM	903914 10 9	351,000	87,700	b	1	a(87,700 shares)
ULTRAMAR DIAMOND SHAMROCK CORP COM	COM	904000 10 6	25,058,000	522,700	b	1	a(522,700 shares)
UNIBANCO-UNIAO DE BANCOS BRASIL GDR REP PFD UT		90458E 10 7	596,000	41,100	b	1	a(41,100 shares)
UNILEVER N V	N Y SHS NEW	904784 70 9	7,860,000	145,500	b	1	a(145,500 shares)
UNION PAC CORP	COM	907818 10 8	2,345,000	50,000 C	b	1	a(50,000 shares)
UNION PLANTERS CORP	COM	908068 10 9	3,003,000	70,000 C	b	1	a(70,000 shares)
UNION PLANTERS CORP	COM	908068 10 9	644,000	15,000 P	b	1	a(15,000 shares)
UNIROYAL TECHNOLOGY CORP	COM	909163 10 7	73,000	23,400	b	1	a(23,400 shares)
UNISOURCE ENERGY CORP	COM	909205 10 6	868,000	62,000	b	1	a(62,000 shares)
UNISYS CORP	COM	909214 10 8	993,000	114,700	b	1	a(114,700 shares)
UNIT CORP	COM	909218 10 9	899,000	101,200	b	1	a(101,200 shares)
UNITED NAT FOODS INC	COM	911163 10 3	229,000	12,600	b	1	a(12,600 shares)
UNITED PARCEL SERVICE INC	CL B	911312 10 6	5,827,000	112,100	b	1	a(112,100 shares)
UNITED PARCEL SERVICE INC	CL B	911312 10 6	2,859,000	55,000 C	b	1	a(55,000 shares)
UNITED STATES CELLULAR CORP	COM	911684 10 8	975,000	19,700	b	1	a(19,700 shares)
UNITED STATES CELLULAR CORP	COM	911684 10 8	495,000	10,000 C	b	1	a(10,000 shares)
UNITED STATES CELLULAR CORP	COM	911684 10 8	248,000	5,000 P	b	1	a(5,000 shares)
US AIRWAYS GROUP INC	COM	911905 10 7	210,000	45,100	b	1	a(45,100 shares)
UNITED STATIONERS INC	COM	913004 10 7	475,000	15,900	b	1	a(15,900 shares)
UNITED STATIONERS INC	COM	913004 10 7	1,314,000	44,000 C	b	1	a(44,000 shares)
UNITED STATIONERS INC	COM	913004 10 7	750,000	25,100 P	b	1	a(25,100 shares)
UNITED TECHNOLOGIES CORP	COM	913017 10 9	1,395,000	30,000 C	b	1	a(30,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
UNITED THERAPEUTICS CORP DEL	COM	91307C 10 2	595,000	47,400	b	1	a(47,400 shares)
UNITEDGLOBALCOM	PFD CV 1/20DSR	913247 20 1	2,458,000	322,400	b	1	a(322,400 shares)
UNITEDHEALTH GROUP INC	COM	91324P 10 2	10,660,000	160,300	b	1	a(160,300 shares)
UNITRIN INC	COM	913275 10 3	512,000	13,400	b	1	a(13,400 shares)
UNIVERSAL CORP VA	COM	913456 10 9	1,115,000	33,400	b	1	a(33,400 shares)
UNIVERSAL HLTH SVCS INC	CL B	913903 10 0	6,949,000	142,400	b	1	a(142,400 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906 10 2	3,358,000	146,300	b	1	a(146,300 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906 10 2	574,000	25,000 c	b	1	a(25,000 shares)
USFREIGHTWAYS CORP	COM	916906 10 0	702,000	22,500	b	1	a(22,500 shares)
UROLOGIX INC	COM	917273 10 4	239,000	17,600	b	1	a(17,600 shares)
USINTERNETWORKING INC	COM	917311 80 5	4,000	13,500	b	1	a(13,500 shares)
UTILICORP UTD INC	COM	918005 10 9	342,000	12,200	b	1	a(12,200 shares)
UTSTARCOM INC	COM	918076 10 0	1,071,000	65,900	b	1	a(65,900 shares)
V F CORP	COM	918204 10 8	4,554,000	155,600	b	1	a(155,600 shares)
VVYO INC	COM	918458 10 0	17,000	24,400	b	1	a(24,400 shares)
VAIL RESORTS INC	COM	91879Q 10 9	352,000	25,300	b	1	a(25,300 shares)
VALHI INC NEW	LYON ZERO CPN 0	918905 AC 4	12,886,000	30,231,000	b	1	a(30,231,000 shares)
VALENCE TECHNOLOGY INC	COM	918914 10 2	147,000	41,400	b	1	a(41,400 shares)
VALERO ENERGY CORP NEW	COM	91913Y 10 0	583,000	16,600	b	1	a(16,600 shares)
VALERO ENERGY CORP NEW	COM	91913Y 10 0	1,650,000	47,000 c	b	1	a(47,000 shares)
VALERO ENERGY CORP NEW	COM	91913Y 10 0	1,755,000	50,000 P	b	1	a(50,000 shares)
VALUEVISION INTL INC	CL A	92047K 10 7	142,000	11,000	b	1	a(11,000 shares)
VANS INC	COM	921930 10 3	160,000	13,900	b	1	a(13,900 shares)
VARCO INTL INC DEL	COM	922122 10 6	1,297,000	107,400	b	1	a(107,400 shares)
VARIAN MED SYS INC	COM	92220P 10 5	3,528,000	55,000	b	1	a(55,000 shares)
VARIAN MED SYS INC	COM	92220P 10 5	1,925,000	30,000 c	b	1	a(30,000 shares)
VARIAN MED SYS INC	COM	92220P 10 5	962,000	15,000 P	b	1	a(15,000 shares)
VECTOR GROUP LTD	COM	92240M 10 8	1,208,000	28,259	b	1	a(28,259 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
VEECO INSTRS INC DEL	COM	922417 10 0	827,000	31,200	b	1	a(31,200 shares)
VENTIV HEALTH INC	COM	922793 10 4	70,000	17,200	b	1	a(17,200 shares)
VERITAS SOFTWARE CO	COM	923436 10 9	3,144,000	170,500	b	1	a(170,500 shares)
VERITAS SOFTWARE CO	COM	923436 10 9	4,333,000	235,000 c	b	1	a(235,000 shares)
VERISIGN INC	COM	92343E 10 2	4,609,000	110,000 c	b	1	a(110,000 shares)
VERISIGN INC	COM	92343E 10 2	3,352,000	80,000 P	b	1	a(80,000 shares)
VERIZON COMMUNICATIONS	COM	92343V 10 4	2,619,000	48,400	b	1	a(48,400 shares)
VERIZON COMMUNICATIONS	COM	92343V 10 4	1,082,000	20,000 P	b	1	a(20,000 shares)
VERTEX PHARMACEUTICALS INC	COM	92532F 10 0	1,636,000	90,700	b	1	a(90,700 shares)
VIACOM INC	CL B	925524 30 8	6,969,000	202,000	b	1	a(202,000 shares)
VIASAT INC	COM	92552V 10 0	446,000	25,000 c	b	1	a(25,000 shares)
VIASAT INC	COM	92552V 10 0	178,000	10,000 P	b	1	a(10,000 shares)
VIAANT CORP	COM	92553N 10 7	21,000	17,500	b	1	a(17,500 shares)
VIDESH SANCHAR NIGAM LTD	SPON ADR NEW	92659G 60 0	554,000	58,400	b	1	a(58,400 shares)
VIRATA CORP	COM	927646 10 9	224,000	22,400	b	1	a(22,400 shares)
VIROPHARMA INC	COM	928241 10 8	867,000	34,300	b	1	a(34,300 shares)
VIROPHARMA INC	COM	928241 10 8	632,000	25,000 c	b	1	a(25,000 shares)
VISHAY INTERTECHNOLOGY INC	LYON ZERO 144A2	928298 AC 2	2,631,000	5,000,000	b	1	a(5,000,000 shares)
VISIBLE GENETICS INC	COM	92829S 10 4	594,000	30,000 c	b	1	a(30,000 shares)
VITESSE SEMICONDUCTOR CORP	COM	928497 10 6	155,000	20,000 c	b	1	a(20,000 shares)
VIVENDI UNIVERSAL	SPON ADR NEW	92851S 20 4	4,222,000	91,079	b	1	a(91,079 shares)
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W 10 0	8,250,000	375,678	b	1	a(375,678 shares)
VULCAN MATLS CO	COM	929160 10 9	216,000	5,000 P	b	1	a(5,000 shares)
WMS INDS INC	COM	929297 10 9	834,000	47,700	b	1	a(47,700 shares)
WMS INDS INC	COM	929297 10 9	175,000	10,000 c	b	1	a(10,000 shares)
WACHOVIA CORP 2ND NEW	COM	929903 10 2	10,763,000	347,200	b	1	a(347,200 shares)
WADDELL & REED FINL INC	CL A	930059 10 0	1,973,000	75,900	b	1	a(75,900 shares)
WAL MART STORES INC	COM	931142 10 3	9,410,000	190,100	b	1	a(190,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
WALGREEN CO	COM	931422 10 9	2,482,000	72,100	b	1	a(72,100 shares)
WASHINGTON MUT INC	COM	939322 10 3	900,000	23,395	b	1	a(23,395 shares)
WASHINGTON MUT INC	COM	939322 10 3	2,694,000	70,000 c	b	1	a(70,000 shares)
WASTE MGMT INC DEL	COM	94106L 10 9	529,000	19,800	b	1	a(19,800 shares)
WATERS CORP	COM	941848 10 3	422,000	11,800	b	1	a(11,800 shares)
WATERS CORP	COM	941848 10 3	1,842,000	51,500 c	b	1	a(51,500 shares)
WATERS CORP	COM	941848 10 3	3,720,000	104,000 P	b	1	a(104,000 shares)
WATSON PHARMACEUTICALS INC	COM	942683 10 3	4,590,000	83,900	b	1	a(83,900 shares)
WATSON PHARMACEUTICALS INC	COM	942683 10 3	2,188,000	40,000 c	b	1	a(40,000 shares)
WATSON PHARMACEUTICALS INC	COM	942683 10 3	10,395,000	190,000 P	b	1	a(190,000 shares)
WAVE SYSTEMS CORP	CL A	943526 10 3	61,000	36,100	b	1	a(36,100 shares)
WEATHERFORD INTL INC	COM	947074 10 0	12,061,000	472,800	b	1	a(472,800 shares)
WEBSTER FINL CORP CONN	COM	947890 10 9	587,000	17,800	b	1	a(17,800 shares)
WELLMAN INC	COM	949702 10 4	134,000	11,600	b	1	a(11,600 shares)
WELLPOINT HEALTH NETWORK NEW	COM	94973H 10 8	5,730,000	52,500 c	b	1	a(52,500 shares)
WELLPOINT HEALTH NETWORK NEW	COM	94973H 10 8	8,186,000	75,000 P	b	1	a(75,000 shares)
WENDYS INTL INC	COM	950590 10 9	317,000	11,900	b	1	a(11,900 shares)
WESTERN DIGITAL CORP	COM	958102 10 5	314,000	144,900	b	1	a(144,900 shares)
WESTERN GAS RES INC	COM	958259 10 3	315,000	12,100	b	1	a(12,100 shares)
WESTERN RES INC	COM	959425 10 9	288,000	17,400	b	1	a(17,400 shares)
WESTPOINT STEVENS INC	COM	961238 10 2	36,000	20,400	b	1	a(20,400 shares)
WESTVACO CORP	COM	961548 10 4	643,000	25,000 c	b	1	a(25,000 shares)
WESTWOOD ONE INC	COM	961815 10 7	385,000	17,300	b	1	a(17,300 shares)
WEYERHAEUSER CO	COM	962166 10 4	10,823,000	222,200	b	1	a(222,200 shares)
WHIRLPOOL CORP	COM	963320 10 6	1,661,000	30,000 c	b	1	a(30,000 shares)
WHOLE FOODS MKT INC	COM	966837 10 6	358,000	11,400	b	1	a(11,400 shares)
WHOLE FOODS MKT INC	COM	966837 10 6	760,000	24,200 c	b	1	a(24,200 shares)
WHOLE FOODS MKT INC	COM	966837 10 6	942,000	30,000 P	b	1	a(30,000 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total 73,363,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
WILLAMETTE INDS INC	COM	969133 10 7	11,297,000	251,100	b	1	a(251,100 shares)
WILLIAMS COMMUNICATIONS GROUP	CL A	969455 10 4	673,000	570,462	b	1	a(570,462 shares)
WILLIAMS COS INC DEL	COM	969457 10 0	546,000	20,000 C	b	1	a(20,000 shares)
WILLIAMS SONOMA INC	COM	969904 10 1	610,000	25,600	b	1	a(25,600 shares)
WILMINGTON TRUST CORP	COM	971807 10 2	397,000	7,200	b	1	a(7,200 shares)
WILMINGTON TRUST CORP	COM	971807 10 2	1,104,000	20,000 C	b	1	a(20,000 shares)
WILMINGTON TRUST CORP	COM	971807 10 2	552,000	10,000 P	b	1	a(10,000 shares)
WINN DIXIE STORES INC	COM	974280 10 9	1,855,000	162,000	b	1	a(162,000 shares)
WRIGLEY WM JR CO	COM	982526 10 5	1,005,000	19,600	b	1	a(19,600 shares)
WRIGLEY WM JR CO	COM	982526 10 5	811,000	15,800 C	b	1	a(15,800 shares)
XM SATELLITE RADIO HLDGS INC	CL A	983759 10 1	103,000	19,600	b	1	a(19,600 shares)
XTO ENERGY CORP	COM	98385X 10 6	724,000	51,875	b	1	a(51,875 shares)
XCEL ENERGY INC	COM	983898 10 0	577,000	20,500	b	1	a(20,500 shares)
XEROX CORP	COM	984121 10 3	13,001,000	1,677,500	b	1	a(1,677,500 shares)
YANKEE CANDLE INC	COM	984757 10 4	267,000	15,600	b	1	a(15,600 shares)
YORK INTL CORP NEW	COM	986670 10 7	859,000	30,000 C	b	1	a(30,000 shares)
ZAMBA CORP	COM	988881 10 8	4,000	10,300	b	1	a(10,300 shares)
ZEBRA TECHNOLOGIES CORP	CL A	989207 10 5	277,000	7,400	b	1	a(7,400 shares)
ZIMMER HLDGS INC	COM	98956P 10 2	844,000	30,410	b	1	a(30,410 shares)
ZIMMER HLDGS INC	COM	98956P 10 2	1,610,000	58,000 C	b	1	a(58,000 shares)
ZIONS BANCORPORATION	COM	989701 10 7	9,042,000	168,500	b	1	a(168,500 shares)
ZIONS BANCORPORATION	COM	989701 10 7	16,903,000	315,000 C	b	1	a(315,000 shares)
ZIONS BANCORPORATION	COM	989701 10 7	6,439,000	120,000 P	b	1	a(120,000 shares)
DAIMLERCHRYSLER AG	ORD	D1668R 12 3	4,902,000	163,500	b	1	a(163,500 shares)
AMDOCS LTD	ORD	G02602 10 3	5,730,000	215,000	b	1	a(215,000 shares)
AMDOCS LTD	ORD	G02602 10 3	4,131,000	155,000 C	b	1	a(155,000 shares)
APW LTD	COM	G04397 10 8	301,000	72,100	b	1	a(72,100 shares)
XCELERA INC	COM	G31611 10 9	59,000	56,000	b	1	a(56,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
EVEREST RE GROUP LTD	COM	G3223R 10 8	5,305,000	82,000	b	1	a(82,000 shares)
EVEREST RE GROUP LTD	COM	G3223R 10 8	2,265,000	35,000 c	b	1	a(35,000 shares)
EVEREST RE GROUP LTD	COM	G3223R 10 8	1,294,000	20,000 P	b	1	a(20,000 shares)
GARMIN LTD	ORD	G37260 10 9	1,054,000	65,400	b	1	a(65,400 shares)
GLOBAL CROSSING LTD	COM	G3921A 10 0	338,000	187,500	b	1	a(187,500 shares)
GLOBAL CROSSING LTD	COM	G3921A 10 0	720,000	400,000 c	b	1	a(400,000 shares)
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A 13 4	4,649,000	111,365	b	1	a(111,365 shares)
HELEN OF TROY CORP LTD	COM	G4388N 10 6	196,000	18,800	b	1	a(18,800 shares)
HELEN OF TROY CORP LTD	COM	G4388N 10 6	120,000	11,500 c	b	1	a(11,500 shares)
LORAL SPACE & COMMUNICATIONS	COM	G56462 10 7	109,000	83,900	b	1	a(83,900 shares)
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H 10 5	386,000	26,900	b	1	a(26,900 shares)
OPENTV CORP	CL A	G67543 10 1	365,000	72,778	b	1	a(72,778 shares)
STEWART W P & CO LTD	COM	G84922 10 6	366,000	18,900	b	1	a(18,900 shares)
HILFINGER TOMMY CORP	ORD	G8915Z 10 2	1,322,000	147,700	b	1	a(147,700 shares)
TYCOM LTD	COM	G9144B 10 6	91,000	11,600	b	1	a(11,600 shares)
WHITE MTNS INS GROUP LTD	COM	G9618E 10 7	699,000	2,100	b	1	a(2,100 shares)
XL CAP LTD	CL A	G98255 10 5	4,345,000	55,000 c	b	1	a(55,000 shares)
XL CAP LTD	CL A	G98255 10 5	2,291,000	29,000 P	b	1	a(29,000 shares)
XOMA LTD	ORD	G9825R 10 7	488,000	57,900	b	1	a(57,900 shares)
UBS AG	NAMEN AKT	H8920M 85 5	1,998,000	43,300	b	1	a(43,300 shares)
MILLICOM INTL CELLULAR S A	ORD	L6388F 10 2	179,000	16,900	b	1	a(16,900 shares)
CHECK POINT SOFTWARE TECH LTD	ORD	M22465 10 4	903,000	41,000	b	1	a(41,000 shares)
CHECK POINT SOFTWARE TECH LTD	ORD	M22465 10 4	440,000	20,000 c	b	1	a(20,000 shares)
PRECISE SOFTWARE SOLUTIONS LTD	ORD	M41450 10 3	139,000	12,600	b	1	a(12,600 shares)
ORBOTECH LTD	ORD	M75253 10 0	277,000	14,700	b	1	a(14,700 shares)
RADWARE LTD	ORD	M81873 10 7	128,000	14,700	b	1	a(14,700 shares)
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E 10 8	2,190,000	62,300	b	1	a(62,300 shares)
ASM INTL N V	COM	N07045 10 2	168,000	14,600	b	1	a(14,600 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest \$1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (shares) (note #3)
ASML HLDG NV	N Y SHS	N07059 11 1	1,375,000	122,700	b	1	a(122,700 shares)
QIAGEN N V	ORD	N72482 10 7	378,000	25,700	b	1	a(25,700 shares)
BANCO LATINOAMERICANO DE EXPO	CL E	P16994 13 2	285,000	9,800	b	1	a(9,800 shares)
PANAMERICAN BEVERAGES INC	CL A	P74823 10 8	1,335,000	79,200	b	1	a(79,200 shares)
FLEXTRONICS INTL LTD	ORD	Y2573F 10 2	9,097,000	550,000 c	b	1	a(550,000 shares)
OMI CORP NEW	COM	Y6476W 10 4	873,000	206,400	b	1	a(206,400 shares)
TEEKAY SHIPPING MARSHALL ISLAND COM		Y8564W 10 3	3,137,000	100,600	b	1	a(100,600 shares)

Grand Total Table Value(FMV) 4,805,359,000
Grand Total Table Entry 1,743