



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

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

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FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1,602

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

List of Other Included Managers:

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

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

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

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

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

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

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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| BED BATH AND BEYOND            | EQUITY      | 075896100 | 201             | 8,200           | SH      |           | DEFINE        |
| BEDFORD PPTY INVS INC COM PAR  | EQUITY      | 076446301 | 3501            | 186600          | SH      |           | DEFINE        |
| BELL CANADA INTERNATIONAL INC. | EQUITY      | 077914109 | 500             | 40,000          | SH      |           | DEFINE        |
| BELLSOUTH CORP                 | EQUITY      | 079860102 | 2137            | 52,230          | SH      |           | DEFINE        |
| BELO CORPORATION               | EQUITY      | 080555105 | 115             | 7,000           | SH      |           | DEFINE        |
| BEMIS CO.                      | EQUITY      | 081437105 | 53              | 1,600           | SH      |           | DEFINE        |
| BEMIS INC                      | EQUITY      | 081437105 | 4627            | 139,825         | SH      |           | DEFINE        |
| BERGEN BRUNSWIG CORP           | EQUITY      | 083739102 | 136             | 8,200           | SH      |           | DEFINE        |
| BERKSHIRE HATHAWAY INC DEL CL  | EQUITY      | 084670207 | 39              | 17              | SH      |           | DEFINE        |
| BEST BUY INC                   | EQUITY      | 086516101 | 219             | 6,100           | SH      |           | DEFINE        |
| BIOGEN                         | EQUITY      | 090597105 | 279             | 4,400           | SH      |           | DEFINE        |
| BIOGEN INC                     | EQUITY      | 090597105 | 18392           | 290,500         | SH      |           | DEFINE        |
| BIOMET INC                     | EQUITY      | 090613100 | 207             | 5,250           | SH      |           | DEFINE        |
| BIOMET INC                     | EQUITY      | 090613100 | 5853            | 148,600         | SH      |           | DEFINE        |
| BIOSITE DIAGNOSTICS COM        | EQUITY      | 090945106 | 5932            | 158200          | SH      |           | DEFINE        |
| BIOSOURCE INTL INC             | EQUITY      | 09066H104 | 810             | 125,200         | SH      |           | DEFINE        |
| BIOVAIL CORP                   | EQUITY      | 09067J109 | 62235           | 1722524         | SH      |           | DEFINE        |
| BIOVAIL CORP                   | EQUITY      | 09067J109 | 5047            | 139,700         | SH      |           | DEFINE        |
| BISYS GROUP, INC.              | EQUITY      | 055472104 | 187             | 3,500           | SH      |           | DEFINE        |
| BJ SVCS CO                     | EQUITY      | 055482103 | 363             | 5,100           | SH      |           | DEFINE        |
| BJ'S WHOLESALE CLUB INC        | EQUITY      | 05548J106 | 211             | 4,400           | SH      |           | DEFINE        |
| BJS WHOLESALE CLUB INC COM     | EQUITY      | 05548J106 | 22511           | 470457          | SH      |           | DEFINE        |
| BLACK & DECKER CORP            | EQUITY      | 091797100 | 92              | 2,500           | SH      |           | DEFINE        |
| BLACK HILLS CORP               | EQUITY      | 092113109 | 66              | 1,450           | SH      |           | DEFINE        |
| BLYTH INC.                     | EQUITY      | 09643P108 | 67              | 2,900           | SH      |           | DEFINE        |
| BMC SOFTWARE                   | EQUITY      | 055921100 | 148             | 6,900           | SH      |           | DEFINE        |
| BOB EVANS FARMS INC            | EQUITY      | 096761101 | 37              | 2,100           | SH      |           | DEFINE        |
| BOEING CO                      | EQUITY      | 097023105 | 3049            | 54,370          | SH      |           | DEFINE        |
| BOEING CO.                     | EQUITY      | 097023105 | 1299            | 23,326          | SH      |           | DEFINE        |
| BOISE CASCADE CORP             | EQUITY      | 097383103 | 57              | 1,800           | SH      |           | DEFINE        |
| BORDERS GROUP INC              | EQUITY      | 099709107 | 79              | 4,700           | SH      |           | DEFINE        |
| BORG-WARNER AUTOMOTIVE INC     | EQUITY      | 099724106 | 64              | 1,600           | SH      |           | DEFINE        |
| BOSTON PROPERTIES INC COM      | EQUITY      | 101121101 | 19567           | 508900          | SH      |           | DEFINE        |
| BOSTON SCIENTIFIC              | EQUITY      | 101137107 | 236             | 11,700          | SH      |           | DEFINE        |
| BOWATER INC                    | EQUITY      | 102183100 | 147             | 3,100           | SH      |           | DEFINE        |
| BP Amoco                       | EQUITY      | 055622104 | 1737            | 35,000          | SH      |           | DEFINE        |
| BP AMOCO PLC SPON ADR          | EQUITY      | 055622104 | 295             | 5,448           | SH      |           | DEFINE        |
| BRANDYWINE RLTY TR SH BEN INT  | EQUITY      | 105368203 | 416             | 20900           | SH      |           | DEFINE        |
| BRAODBASE SOFTWARE INC         | EQUITY      | 11130R100 | 8               | 4,067           | SH      |           | DEFINE        |
| BRASIL DISTR PAO ACU-SP ADR    | EQUITY      | 20440T201 | 1470            | 47,277          | SH      |           | DEFINE        |
| BRE PROPERTIES INC CL A        | EQUITY      | 05564E106 | 14492           | 499900          | SH      |           | DEFINE        |
| BRIGGS & STRATTON              | EQUITY      | 109043109 | 27              | 700             | SH      |           | DEFINE        |
| BRIGHT HORIZON FAMILY COM      | EQUITY      | 109195107 | 38949           | 1643400         | SH      |           | DEFINE        |
| BRILLIANCE CHINA AUTO-SP ADR   | EQUITY      | 10949Q105 | 69              | 2,400           | SH      |           | DEFINE        |
| BRINKER INTERNATIONAL INC      | EQUITY      | 109641100 | 167             | 6,000           | SH      |           | DEFINE        |

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

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

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



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

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File Number 28-219 (Consolidated)

As of 3/31/00

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

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

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As of 3/31/00

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

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

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

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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

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

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

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

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

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

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

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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

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

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

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DCRET |
|----------------|-------------|-------|-----------------|-----------------|---------|-----------|-------------|
|----------------|-------------|-------|-----------------|-----------------|---------|-----------|-------------|



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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

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

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

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

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

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

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

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

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

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

| NAME OF ISSUER                   | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DCRET |
|----------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|-------------|
| MURPHY OIL CORP                  | EQUITY      | 626717102 | 186             | 2,800           | SH      | DEFINE    |             |
| MYLAN LABORATORIES               | EQUITY      | 628530107 | 194             | 7,500           | SH      | DEFINE    |             |
| MYRIAD GENETICS INC              | EQUITY      | 62855J104 | 1655            | 40,800          | SH      | DEFINE    |             |
| NABORS INDS INC                  | EQUITY      | 629568106 | 171             | 3,300           | SH      | DEFINE    |             |
| NABORS INDS INC COM              | EQUITY      | 629568106 | 16267           | 313,800         | SH      | DEFINE    |             |
| NABORS INDUSTRIES INC            | EQUITY      | 629568106 | 14982           | 289,000         | SH      | DEFINE    |             |
| NASDAQ 100 TR                    | EQUITY      | 631100104 | 5164            | 131,800         | SH      | DEFINE    |             |
| NATIONAL BANK OF GREECE S.A. ADR | EQUITY      | 633643408 | 1048            | 153,028         | SH      | DEFINE    |             |
| NATIONAL CITY CORP               | EQUITY      | 635405103 | 471             | 17,600          | SH      | DEFINE    |             |
| NATIONAL CITY CORP               | EQUITY      | 635405103 | 2675            | 100,000         | SH      | DEFINE    |             |
| NATIONAL COMMERCE BANCORPORATION | EQUITY      | 635449101 | 310             | 12,490          | SH      | DEFINE    |             |
| NATIONAL EQUIPMENT SERV          | EQUITY      | 635847106 | 212             | 75,000          | SH      | DEFINE    |             |
| NATIONAL FUEL GAS CO N           | EQUITY      | 636180101 | 129             | 2,400           | SH      | DEFINE    |             |
| NATIONAL INSTRUMENTS CORP        | EQUITY      | 636518102 | 101             | 3,100           | SH      | DEFINE    |             |
| NATIONAL OILWELL INC             | EQUITY      | 637071101 | 14580           | 421,030         | SH      | DEFINE    |             |
| NATIONAL PRESTO INDS I           | EQUITY      | 637215104 | 4567            | 152,500         | SH      | DEFINE    |             |
| NATIONAL SEMICONDUCTOR           | EQUITY      | 637640103 | 10066           | 376,310         | SH      | DEFINE    |             |
| NATIONAL SERVICE INDS INC        | EQUITY      | 637657107 | 28              | 1,200           | SH      | DEFINE    |             |
| NATIONAL-OILWELL INC COM         | EQUITY      | 637071101 | 41743           | 1,205,400       | SH      | DEFINE    |             |
| NATIONWIDE FINL SVCS CL A        | EQUITY      | 638612101 | 19817           | 593,700         | SH      | DEFINE    |             |
| NAVISTAR INTERNATIONAL           | EQUITY      | 63934E108 | 43              | 1,900           | SH      | DEFINE    |             |
| NCH CORP.                        | EQUITY      | 628850109 | 19              | 400             | SH      | DEFINE    |             |
| NCO GROUP INC                    | EQUITY      | 628858102 | 38              | 1,500           | SH      | DEFINE    |             |
| NCR CORPORATION                  | EQUITY      | 62886E108 | 111             | 2,850           | SH      | DEFINE    |             |
| NEIMAN MARCUS GROUP INC CL A     | EQUITY      | 640204202 | 95              | 2,900           | SH      | DEFINE    |             |
| NETSCOUT SYS INC COM             | EQUITY      | 64115T104 | 948             | 185,000         | SH      | DEFINE    |             |
| NETWORK APPLIANCE INC            | EQUITY      | 64120L104 | 146             | 8,700           | SH      | DEFINE    |             |
| NETWORKS ASSOCIATES INC          | EQUITY      | 640938106 | 68              | 8,300           | SH      | DEFINE    |             |
| NEUBERGER BERMAN INC             | EQUITY      | 641234109 | 187             | 3,000           | SH      | DEFINE    |             |

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

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

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



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

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

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

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

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File Number 28-219 (Consolidated)  
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| NAME OF ISSUER               | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| POLYCOM INC                  | EQUITY      | 73172K104 | 61              | 4,900           | SH      | DEFINE    |              |
| POLYMEDICA CORP              | EQUITY      | 731738100 | 23473           | 1031800         | SH      | DEFINE    |              |
| POTLATCH CORP                | EQUITY      | 737628107 | 26              | 800             | SH      | DEFINE    |              |
| POTOMAC ELEC PWR CO          | EQUITY      | 737679100 | 12312           | 526,600         | SH      | DEFINE    |              |
| POWER-ONE INC                | EQUITY      | 739308104 | 30              | 2,100           | SH      | DEFINE    |              |
| POWERWAVE TECHNOLOGIES INC.  | EQUITY      | 739363109 | 52              | 3,800           | SH      | DEFINE    |              |
| PPG INDUSTRIES INC           | EQUITY      | 693506107 | 230             | 5,000           | SH      | DEFINE    |              |
| PPL CORP                     | EQUITY      | 69351T106 | 198             | 4,500           | SH      | DEFINE    |              |
| PRAXAIR INC                  | EQUITY      | 74005P104 | 210             | 4,700           | SH      | DEFINE    |              |
| PRECISION CASTPARTS CORP     | EQUITY      | 740189105 | 99              | 3,000           | SH      | DEFINE    |              |
| PRENTISS PPTYS TR SH BEN INT | EQUITY      | 740706106 | 9167            | 371900          | SH      | DEFINE    |              |
| PRICE COMMUNICATION          | EQUITY      | 741437305 | 59              | 3,400           | SH      | DEFINE    |              |
| PROCTER AND GAMBLE           | EQUITY      | 742718109 | 2476            | 39,550          | SH      | DEFINE    |              |
| PROFESSIONAL DETAILING COM   | EQUITY      | 74312N107 | 926             | 15000           | SH      | DEFINE    |              |

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

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

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

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

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

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

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

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DCRET |
|----------------|-------------|-------|-----------------|-----------------|---------|-----------|-------------|
|----------------|-------------|-------|-----------------|-----------------|---------|-----------|-------------|

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

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

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File Number 28-219 (Consolidated)

As of 3/31/00

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



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

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

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

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As of 3/31/00

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

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