

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 14, 2001

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews	New York, New York	August 14, 2001
-----	-----	-----
(Signature)	(City, State)	(Date)

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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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: 1,244

Form 13F Information Table Value Total: \$12,733,683 (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	28-5794	HSB GROUP, INC.

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File Number 28-219 (Consolidated)
As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	994,089	53,445,620	SH		DEFIN

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99 CENTS ONLY STORES COM	EQUITY	65440K106	47,430	1,583,655	SH	DEFIN
A.J. GALLAGHER	EQUITY	363576109	23,483	903,200	SH	DEFIN
ABBOTT LABORATORIES	EQUITY	002824100	19,519	406,650	SH	DEFIN
ABBOTT LABORATORIES	EQUITY	002824100	24,705	514,580	SH	DEFIN
ABBOTT LABORATORIES	EQUITY	002824100	4,320	90,000	SH	DEFIN
ABERCROMBIE AND FITCH CO	EQUITY	002896207	20,105	451,600	SH	DEFIN
ABERCROMBIE AND FITCH CO	EQUITY	002896207	14,058	315,900	SH	DEFIN
ABGENIX INC	EQUITY	00339B107	1,350	30,000	SH	DEFIN
ACCREDO HEALTH INC	EQUITY	00437V104	3,719	100,000	SH	DEFIN
ACCREDO HEALTH INC	EQUITY	00437V104	61,719	1,659,550	SH	DEFIN
ADC TELECOMMUNICATIONS	EQUITY	000886101	143	21,600	SH	DEFIN
ADOBE SYSTEMS INC	EQUITY	00724F101	2,115	45,000	SH	DEFIN
ADOBE SYSTEMS INC	EQUITY	00724F101	353	7,510	SH	DEFIN
ADVANCED MICRO DEVICES	EQUITY	007903107	257	8,900	SH	DEFIN
ADVANCEPCS	EQUITY	00790K109	4,458	69,600	SH	DEFIN
ADVANTA CORP CL B	EQUITY	007942204	2,165	155,000	SH	DEFIN
AES CORP	EQUITY	00130H105	637	14,800	SH	DEFIN
AETNA CORP (NEW)	EQUITY	00817Y108	140	5,400	SH	DEFIN
AFFILIATED COMPUTER CL A	EQUITY	008190100	108,218	1,504,910	SH	DEFIN
AFLAC INC.	EQUITY	001055102	11,166	354,600	SH	DEFIN
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	411	12,641	SH	DEFIN
AIR PRODUCTS	EQUITY	009158106	288	6,300	SH	DEFIN
AIRTRAN HOLDINGS INC	EQUITY	00949P108	2,415	230,000	SH	DEFIN
ALBERTO-CULVER CO	EQUITY	013068101	63	1,500	SH	DEFIN
ALBERTSONS INC	EQUITY	013104104	5,878	195,998	SH	DEFIN
ALBERTSON'S INC	EQUITY	013104104	333	11,092	SH	DEFIN
ALCAN INC	EQUITY	013716105	370	8,800	SH	DEFIN
ALCOA INC	EQUITY	013817101	15,185	385,400	SH	DEFIN
ALCOA INC.	EQUITY	013817101	940	23,864	SH	DEFIN
ALLEGHENY ENERGY INC	EQUITY	017361106	502	10,400	SH	DEFIN
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	10,355	572,435	SH	DEFIN
ALLERGAN INC	EQUITY	018490102	11,271	134,130	SH	DEFIN
ALLERGAN INC	EQUITY	018490102	6,173	72,200	SH	DEFIN
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	12,384	825,600	SH	DEFIN
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	8,415	93,600	SH	DEFIN
ALLIED CAPITAL CORP	EQUITY	01903Q108	2,141	92,500	SH	DEFIN
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	101	5,400	SH	DEFIN
ALLOS THERAPEUTICS INC	EQUITY	019777101	592	130,000	SH	DEFIN
ALLOY ONLINE INC COM	EQUITY	019855105	6,153	430,000	SH	DEFIN
ALLSTATE CORP	EQUITY	020002101	12,981	295,100	SH	DEFIN
ALLTEL CORP	EQUITY	020039103	527	8,600	SH	DEFIN
ALLTEL CORP	EQUITY	020039103	5,043	82,323	SH	DEFIN
ALTERA CORP	EQUITY	021441100	247	8,500	SH	DEFIN
AMB PPTY CORP	EQUITY	00163T109	21,085	818,500	SH	DEFIN
AMB PPTY CORP	EQUITY	00163T109	1,185	46,000	SH	DEFIN
AMBAC INC.	EQUITY	023139108	163	2,800	SH	DEFIN

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File Number 28-219 (Consolidated)
As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
AMDOCS LIMITED	EQUITY	G02602103	431	8,000	SH		DEFIN
AMDOCS LIMITED	EQUITY	G02602103	9,172	170,330	SH		DEFIN

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AMERADA HESS CORP	EQUITY	023551104	202	2,500	SH	DEFINE
AMEREN CORPORATION	EQUITY	023608102	4,145	97,080	SH	DEFINE
AMEREN CORPORATION	EQUITY	023608102	8,113	190,000	SH	DEFINE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	5,250	251,690	SH	DEFINE
AMERICAN AIRLINES	EQUITY	001765106	159	4,400	SH	DEFINE
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	4,158	118,000	SH	DEFINE
AMERICAN ELECTRIC POWER	EQUITY	025537101	404	8,740	SH	DEFINE
AMERICAN EXPRESS CO	EQUITY	025816109	1,746	45,000	SH	DEFINE
AMERICAN EXPRESS CO	EQUITY	025816109	1,570	40,470	SH	DEFINE
AMERICAN EXPRESS CO	EQUITY	025816109	11,118	286,550	SH	DEFINE
AMERICAN GREETINGS -CL A	EQUITY	026375105	18	1,600	SH	DEFINE
AMERICAN HOME PRODUCTS	EQUITY	026609107	15,810	269,100	SH	DEFINE
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	1,222	14,374	SH	DEFINE
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	1,048	12,187	SH	DEFINE
AMERICAN MED SYS HLDGS	EQUITY	02744M108	1,151	75,000	SH	DEFINE
AMERICAN POWER CONVERSION	EQUITY	029066107	87	5,540	SH	DEFINE
AMERICAN SKIING CORP	EQUITY	029654308	381	528,581	SH	DEFINE
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	2,838	110,000	SH	DEFINE
AMERICAN TOWER	EQUITY	029912201	35,101	1,698,144	SH	DEFINE
AMERICAN WTR WKS INC	EQUITY	030411102	3,343	101,400	SH	DEFINE
AMERICREDIT CORP COM	EQUITY	03060R101	167,292	3,220,246	SH	DEFINE
AMERISOURCE HEALTH CORP CL A	EQUITY	03071P102	11,930	215,540	SH	DEFINE
AMGEN INC	EQUITY	031162100	22,014	362,795	SH	DEFINE
AMGEN INC.	EQUITY	031162100	9,641	158,890	SH	DEFINE
AMSOUTH BANCORPORATION	EQUITY	032165102	1,941	105,000	SH	DEFINE
AMSOUTH BANCORPORATION	EQUITY	032165102	187	10,088	SH	DEFINE
AMSURG CORP CL A	EQUITY	03232P108	22,517	762,000	SH	DEFINE
ANADARKO PETROLEUM CORP	EQUITY	032511107	375	6,957	SH	DEFINE
ANALOG DEVICES INC	EQUITY	032654105	428	9,900	SH	DEFINE
ANDREW CORPRATION	EQUITY	034425108	42	2,250	SH	DEFINE
ANDRX CORP DEL	EQUITY	034553107	2,310	30,000	SH	DEFINE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	531	35,500	SH	DEFINE
ANHEUSER BUSCH COS INC	EQUITY	035229103	2,884	70,000	SH	DEFINE
ANHEUSER BUSCH COS INC	EQUITY	035229103	3,362	81,600	SH	DEFINE
ANHEUSER BUSCH COS INC	EQUITY	035229103	30,012	728,440	SH	DEFINE
ANN TAYLOR STORES CORP	EQUITY	036115103	8,191	228,800	SH	DEFINE
ANSWER THINK INC	EQUITY	036916104	709	71,000	SH	DEFINE
ANTHRACITE CAPITAL INC	EQUITY	037023108	3,151	285,177	SH	DEFINE
AO Tafneft ADR	EQUITY	03737P306	847	80,000	SH	DEFINE
AOL TIME WARNER INC	EQUITY	00184A105	43,395	818,770	SH	DEFINE
AOL TIME WARNER INC	EQUITY	00184A105	36,145	681,983	SH	DEFINE
AON CORP	EQUITY	037389103	26,192	748,350	SH	DEFINE
APACHE CORP	EQUITY	037411105	1,015	20,000	SH	DEFINE
APACHE CORP	EQUITY	037411105	180	3,550	SH	DEFINE
APACHE CORP	EQUITY	037411105	4,961	97,760	SH	DEFINE
APACHE CORP	EQUITY	037411105	5,009	98,700	SH	DEFINE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	37,090	769,500	SH	DEFINE
APERIAN INC (MSI HOLDINGS)	EQUITY	037531100	84	111,111	SH	DEFINE
APOLLO GROUP INC	EQUITY	037604105	3,893	91,700	SH	DEFINE
APOLLO GROUP INC	EQUITY	037604105	3,396	80,000	SH	DEFINE
APPLE COMPUTER	EQUITY	037833100	221	9,500	SH	DEFINE
APPLERA CORP APPLIED BIOSYS	EQUITY	038020103	5,551	207,500	SH	DEFINE
APPLERA CORP-APPLIED BIOSYS	EQUITY	038020103	226	8,460	SH	DEFINE
APPLERA CORP-APPLIED BIOSYS	EQUITY	038020103	535	20,000	SH	DEFINE
APPLIED MATERIALS INC	EQUITY	038222105	1,182	24,070	SH	DEFINE
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	144	8,400	SH	DEFINE
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	4,472	260,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	685	54,870	SH		DEFIN
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	749	60,000	SH		DEFIN
AQUILA INC DEL	EQUITY	03840J106	3,205	130,000	SH		DEFIN
AQUILA INC DEL	EQUITY	03840J106	6,113	248,000	SH		DEFIN
ARCH COAL INC	EQUITY	039380100	10,604	409,900	SH		DEFIN
ARCHER DANIELS MIDLAND	EQUITY	039483102	4,392	336,582	SH		DEFIN
ARCHSTONE COMM	EQUITY	039581103	23,327	904,836	SH		DEFIN
ARDEN RLTY GROUP INC COM	EQUITY	039793104	14,736	551,900	SH		DEFIN
ARENA PHARMACEUTICALS COM	EQUITY	040047102	6,845	224,500	SH		DEFIN
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	229	39,400	SH		DEFIN
ASTROPOWER INC COM	EQUITY	04644A101	27,905	535,200	SH		DEFIN
AT & T	EQUITY	001957109	2,284	103,825	SH		DEFIN
AT & T	EQUITY	001957109	4,049	184,034	SH		DEFIN
AT & T	EQUITY	001957208	7,717	441,200	SH		DEFIN
AT&T LATIN AMERICA CORP CL A	EQUITY	04649A106	319	64,000	SH		DEFIN
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	7,198	240,000	SH		DEFIN
ATMEL CORP	EQUITY	049513104	5,199	385,400	SH		DEFIN
ATS MED INC COM	EQUITY	002083103	12,883	1022,500	SH		DEFIN
AUTODESK INC.	EQUITY	052769106	60	1,600	SH		DEFIN
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	973	19,570	SH		DEFIN
AUTOZONE INC	EQUITY	053332102	124	3,300	SH		DEFIN
AVALONBAY COMM	EQUITY	053484101	25,313	541,468	SH		DEFIN
AVAYA INC	EQUITY	053499109	109	7,945	SH		DEFIN
AVAYA INC	EQUITY	053499109	11	791	SH		DEFIN
AVERY DENNISON CORP	EQUITY	053611109	4,694	91,955	SH		DEFIN
AVERY DENNISON CORP.	EQUITY	053611109	158	3,100	SH		DEFIN
AVNET INC.	EQUITY	053807103	177	7,890	SH		DEFIN
AVON PRODUCTS	EQUITY	054303102	305	6,600	SH		DEFIN
B I S Y S GROUP INC	EQUITY	055472104	126,000	2,135,600	SH		DEFIN
BAKER HUGHES INC.	EQUITY	057224107	445	13,270	SH		DEFIN
BALL CORP	EQUITY	058498106	38	800	SH		DEFIN
BANC ONE CORP	EQUITY	06423A103	1,157	32,322	SH		DEFIN
BANC ONE CORP	EQUITY	06423A103	3,587	100,200	SH		DEFIN
BANCO DE A. EDWARDS-SP ADR	EQUITY	059504100	850	49,978	SH		DEFIN
BANK OF NEW YORK	EQUITY	064057102	8,851	184,400	SH		DEFIN
BANK OF NEW YORK	EQUITY	064057102	6,678	139,120	SH		DEFIN
BANK UNITED CORP-CONTINGENT	EQUITY	065416117	167	506,802	SH		DEFIN
BANKAMERICA CORPORATION	EQUITY	060505104	11,275	187,830	SH		DEFIN
BARNES & NOBLES INC COM	EQUITY	067774109	57,860	1,470,400	SH		DEFIN
BARRICK GOLD CORP.	EQUITY	067901108	165	10,900	SH		DEFIN
BAUSCH & LOMB	EQUITY	071707103	58	1,600	SH		DEFIN
BAXTER INTERNATIONAL INC.	EQUITY	071813109	7,155	141,680	SH		DEFIN
BAXTER INTERNATIONAL INC.	EQUITY	071813109	20,262	413,500	SH		DEFIN
BB&T CORPORATION	EQUITY	054937107	411	11,200	SH		DEFIN
BEA SYS INC	EQUITY	073325102	3,955	128,800	SH		DEFIN
BEAR STEARNS	EQUITY	073902108	177	3,005	SH		DEFIN
BEAZER HOMES USA INC COM	EQUITY	07556Q105	5,352	84,300	SH		DEFIN
Beckman Coulter Inc.	EQUITY	075811109	1,224	30,000	SH		DEFIN
BECTON DICKINSON & CO	EQUITY	075887109	258	7,200	SH		DEFIN
BED BATH AND BEYOND	EQUITY	075896100	8,992	288,200	SH		DEFIN
BED BATH AND BEYOND	EQUITY	075896100	3,675	122,500	SH		DEFIN
BED BATH AND BEYOND	EQUITY	075896100	246	7,900	SH		DEFIN
BEDFORD PPTY INVS INC COM PAR	EQUITY	076446301	3,457	165,000	SH		DEFIN
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	434	40,000	SH		DEFIN

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BELLSOUTH CORP	EQUITY	079860102	2,091	51,930	SH	DEFIN
BEMIS CO.	EQUITY	081437105	64	1,600	SH	DEFIN
BEMIS CO.	EQUITY	081437105	5,949	148,104	SH	DEFIN
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	39	17	SH	DEFIN
BEST BUY INC	EQUITY	086516101	368	5,800	SH	DEFIN

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File Number 28-219 (Consolidated)

As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
BIG LOTS INC	EQUITY	089302103	41	3,000	SH		DEFINE
BIOGEN	EQUITY	090597105	223	4,100	SH		DEFINE
BIOMET INC	EQUITY	090613100	243	5,050	SH		DEFINE
BIOMET INC	EQUITY	090613100	9,064	188,600	SH		DEFINE
BIOSITE DIAGNOSTICS COM	EQUITY	090945106	4,449	99,300	SH		DEFINE
BIOVAIL CORP	EQUITY	09067J109	84,334	1,938,724	SH		DEFINE
BIOVAIL CORP	EQUITY	09067J109	3,041	69,900	SH		DEFINE
BJ SVCS CO	EQUITY	055482103	12,303	433,500	SH		DEFINE
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	26,271	493,257	SH		DEFINE
BLACK & DECKER CORP	EQUITY	091797100	87	2,200	SH		DEFINE
BLACK HILLS CORP	EQUITY	092113109	3,218	80,000	SH		DEFINE
BMC SOFTWARE	EQUITY	055921100	153	6,800	SH		DEFINE
BOEING CO.	EQUITY	097023105	219	3,945	SH		DEFINE
BOEING CO.	EQUITY	097023105	1,302	23,426	SH		DEFINE
BOISE CASCADE CORP	EQUITY	097383103	53	1,500	SH		DEFINE
BOSTON PROPERTIES INC COM	EQUITY	101121101	23,342	570,700	SH		DEFINE
BOSTON SCIENTIFIC	EQUITY	101137107	187	11,000	SH		DEFINE
BP AMOCO PLC SPON ADR	EQUITY	055622104	265	5,316	SH		DEFINE
BRAODBASE SOFTWARE INC	EQUITY	11130R100	8	4,067	SH		DEFINE
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	763	32,877	SH		DEFINE
BRE PROPERTIES INC CL A	EQUITY	05564E106	19,722	650,900	SH		DEFINE
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	46,742	1,488,600	SH		DEFINE
BRILLIANCE CHINA AUTO-SP ADR	EQUITY	10949Q105	60	2,400	SH		DEFINE
BRISTOL MYERS SQUIBB	EQUITY	110122108	16,594	317,280	SH		DEFINE
BRISTOL MYERS SQUIBB	EQUITY	110122108	8,844	169,100	SH		DEFINE
BRITISH AIRWAYS - SPONS ADR	EQUITY	110419306	10,518	215,000	SH		DEFINE
BROADCOM CORP Cl A	EQUITY	111320107	295	6,900	SH		DEFINE
BROADVISION INC	EQUITY	111412102	38	7,500	SH		DEFINE
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	10,890	11,000	SH		DEFINE
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	135	3,080	SH		DEFINE
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	11,437	260,000	SH		DEFINE
BROWN AND BROWN	EQUITY	115236101	9,154	218,000	SH		DEFINE
BROWN FORMAN CORP	EQUITY	115637209	4,744	74,189	SH		DEFINE
BROWN FORMAN CORP	EQUITY	115637209	128	2,000	SH		DEFINE
BRUNSWICK CORP	EQUITY	117043109	53	2,200	SH		DEFINE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	327	10,910	SH		DEFINE
BURLINGTON RESOURCES	EQUITY	122014103	231	5,814	SH		DEFINE
C MAC INDS INC	EQUITY	125920108	1,320	50,100	SH		DEFINE
C.R. BARD	EQUITY	067383109	85	1,500	SH		DEFINE
CABLETRON SYSTEMS INC	EQUITY	126920107	12,341	540,100	SH		DEFINE
CABLETRON SYSTEMS INC	EQUITY	126920107	117	5,100	SH		DEFINE
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	4,095	195,000	SH		DEFINE
CALPINE CORP	EQUITY	131347106	17,437	461,300	SH		DEFINE
CALPINE CORP	EQUITY	131347106	318	8,400	SH		DEFINE

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CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	21,385	582,700	SH	DEFINE
CAMINUS CORP COM	EQUITY	133766105	8,612	319,300	SH	DEFINE
CAMPBELL SOUP COMPANY	EQUITY	134429109	291	11,300	SH	DEFINE
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	19,384	322,265	SH	DEFINE
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	20,508	341,800	SH	DEFINE
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	1,640	107,700	SH	DEFINE
CARDINAL HEALTH INC	EQUITY	14149Y108	910	13,185	SH	DEFINE
CARDINAL HEALTH INC	EQUITY	14149Y108	14,663	212,500	SH	DEFINE
CAREER ED CORP	EQUITY	141665109	4,552	76,000	SH	DEFINE
CARNIVAL CORP	EQUITY	143658102	9,210	300,000	SH	DEFINE
CARNIVAL CORP	EQUITY	143658102	497	16,200	SH	DEFINE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	18,145	594,900	SH	DEFINE
CARREKER ANTINORI INC COM	EQUITY	144433109	14,491	674,000	SH	DEFINE
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	8,889	509,400	SH	DEFINE
CATERPILLAR INC	EQUITY	149123101	5,342	106,732	SH	DEFINE

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File Number 28-219 (Consolidated)

As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
CATERPILLAR INC.	EQUITY	149123101	475	9,500	SH	DEFINE	
CCC INFORMATION SERVICE GROUP INC	EQUITY	12487Q109	713	120,000	SH	DEFINE	
CELL THERAPEUTICS INC	EQUITY	150934107	2,764	100,000	SH	DEFINE	
CENDANT CORP	EQUITY	151313103	2,067	106,000	SH	DEFINE	
CENDANT CORP	EQUITY	151313103	457	23,418	SH	DEFINE	
CENTERPOINT PPTYS TRUST	EQUITY	151895109	4,980	99,200	SH	DEFINE	
CENTEX CORP	EQUITY	152312104	69	1,700	SH	DEFINE	
CENTEX CORP	EQUITY	152312104	27,506	675,000	SH	DEFINE	
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	28,916	1,168,800	SH	DEFINE	
CENTURYTEL INC	EQUITY	156700106	118	3,900	SH	DEFINE	
CEPHALON INC	EQUITY	156708109	9,165	130,000	SH	DEFINE	
CERNER CORP	EQUITY	156782104	4,444	105,800	SH	DEFINE	
CHAMPION ENTERPRISES INC	EQUITY	158496109	599	52,600	SH	DEFINE	
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	6,248	179,800	SH	DEFINE	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	182	5,710	SH	DEFINE	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	83,451	2,616,019	SH	DEFINE	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	15,512	494,000	SH	DEFINE	
CHECK POINT SOFTWARE	EQUITY	M22465104	6,003	118,700	SH	DEFINE	
CHECK POINT SOFTWARE	EQUITY	M22465104	980	19,370	SH	DEFINE	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	22,502	795,136	SH	DEFINE	
CHEVRON CORPORATION	EQUITY	166751107	1,611	17,800	SH	DEFINE	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	3,560	132,900	SH	DEFINE	
CHIRON CORP.	EQUITY	170040109	265	5,200	SH	DEFINE	
CHRISTOPHER & BANKS CP COM	EQUITY	171046105	6,678	204,837	SH	DEFINE	
CHUBB CORP	EQUITY	171232101	3,160	40,815	SH	DEFINE	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	387	16,500	SH	DEFINE	
Cia de Minas Buenaventura - Spon ADR	EQUITY	204448104	461	25,000	SH	DEFINE	
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	457	60,900	SH	DEFINE	
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	694	44,700	SH	DEFINE	
CIA VALE DO RIO DOCE - SP ADR	EQUITY	204412100	670	28,900	SH	DEFINE	
CIENA CORP	EQUITY	171779101	49	1,300	SH	DEFINE	
CIENA CORP	EQUITY	171779101	2,649	69,700	SH	DEFINE	
CIGNA CORP	EQUITY	125509109	402	4,200	SH	DEFINE	
CINCINNATI FINANCIAL CORPORATION	EQUITY	172062101	176	4,450	SH	DEFINE	

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CINERGY CORP	EQUITY	172474108	154	4,400	SH	DEFINE
CINTAS CORP	EQUITY	172908105	213	4,600	SH	DEFINE
CIRCUIT CITY STORES-CIRCUIT CITY GROU	EQUITY	172737108	101	5,600	SH	DEFINE
CISCO SYSTEMS INC.	EQUITY	17275R102	992	54,500	SH	DEFINE
CISCO SYSTEMS INC.	EQUITY	17275R102	19,267	1,058,600	SH	DEFINE
CISCO SYSTEMS INC.	EQUITY	17275R102	21,190	1,164,275	SH	DEFINE
CITIGROUP INC	EQUITY	172967101	102,953	2,035,080	SH	DEFINE
CITIGROUP INC	EQUITY	172967101	44,433	840,895	SH	DEFINE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	92	7,600	SH	DEFINE
CITRIX SYSTEMS INC	EQUITY	177376100	181	5,200	SH	DEFINE
CLAYTON HOMES INC	EQUITY	184190106	597	38,000	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	2,132	34,000	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	1,016	16,200	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	19,902	317,410	SH	DEFINE
CLOROX CO	EQUITY	189054109	5,002	147,784	SH	DEFINE
CLOROX CO.	EQUITY	189054109	220	6,500	SH	DEFINE
CMS ENERGY CORP	EQUITY	125896100	103	3,700	SH	DEFINE
COACH INC COM	EQUITY	189754104	27,263	716,500	SH	DEFINE
COCA COLA CO	EQUITY	191216100	24,599	546,650	SH	DEFINE
COCA COLA CO	EQUITY	191216100	1,850	41,100	SH	DEFINE
COCA-COLA ENTERPRISES	EQUITY	191219104	188	11,500	SH	DEFINE
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	2,931	118,650	SH	DEFINE
COLGATE-PALMOLIVE	EQUITY	194162103	3,392	57,500	SH	DEFINE
COLGATE-PALMOLIVE	EQUITY	194162103	13,315	225,720	SH	DEFINE
COMCAST CORP	EQUITY	200300200	19,400	447,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
COMCAST CORP	EQUITY	200300200	1,124	25,900	SH	DEFINE	
COMERICA INC	EQUITY	200340107	282	4,900	SH	DEFINE	
COMMUNITY HLTH SYS NEW COM	EQUITY	203668108	77,544	2,628,600	SH	DEFINE	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2,132	92,100	SH	DEFINE	
COMPAQ COMPUTER CORP	EQUITY	204493100	715	46,644	SH	DEFINE	
COMPAQ COMPUTER CORP	EQUITY	204493100	95	6,135	SH	DEFINE	
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	571	15,850	SH	DEFINE	
COMPUTER SCIENCES CORP	EQUITY	205363104	361	10,440	SH	DEFINE	
COMPUWARE CORP	EQUITY	205638109	141	10,100	SH	DEFINE	
Comverse Technology Inc.	EQUITY	205862402	264	4,620	SH	DEFINE	
CONAGRA FOODS INC	EQUITY	205887102	289	14,600	SH	DEFINE	
CONAGRA FOODS INC	EQUITY	205887102	3,831	193,408	SH	DEFINE	
CONCEPTUS INC	EQUITY	206016107	975	65,000	SH	DEFINE	
CONCORD EFS INC	EQUITY	206197105	7,004	134,670	SH	DEFINE	
CONCORD EFS INC	EQUITY	206197105	9,853	189,450	SH	DEFINE	
CONEXANT SYSTEMS INC	EQUITY	207142100	59	6,600	SH	DEFINE	
CONOCO INC - CLASS A	EQUITY	208251306	9,680	343,270	SH	DEFINE	
CONOCO INC - CLASS B	EQUITY	208251405	2,023	70,000	SH	DEFINE	
CONOCO INC - CLASS B	EQUITY	208251405	497	17,200	SH	DEFINE	
CONSECO INC.	EQUITY	208464107	129	9,282	SH	DEFINE	
CONSOLIDATED EDISON INC	EQUITY	209115104	258	6,470	SH	DEFINE	
CONSTELLATION BRANDS INC	EQUITY	21036P108	6,150	150,000	SH	DEFINE	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	187	4,400	SH	DEFINE	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	5,138	120,600	SH	DEFINE	

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CONVERGYS CORPORATION	EQUITY	212485106	142	4,700	SH	DEFINE
COOPER INDUSTRIES	EQUITY	216669101	103	2,600	SH	DEFINE
COOPER TIRE & RUBBER	EQUITY	216831107	27	1,900	SH	DEFINE
COORS (ADOLPH) - CL B	EQUITY	217016104	1,255	25,000	SH	DEFINE
COORS (ADOLPH) - CL B	EQUITY	217016104	45	900	SH	DEFINE
COPART INC	EQUITY	217204106	3,803	130,000	SH	DEFINE
COPART INC	EQUITY	217204106	36,141	1,235,600	SH	DEFINE
CORNING INC.	EQUITY	219350105	546	32,650	SH	DEFINE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	40,753	970,300	SH	DEFINE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	27,474	668,790	SH	DEFINE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	4,145	100,900	SH	DEFINE
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	147	3,200	SH	DEFINE
COUSINS PPTYS INC COM	EQUITY	222795106	9,714	361,800	SH	DEFINE
COVANTA ENERGY CORP	EQUITY	22281N103	554	30,000	SH	DEFINE
CRANE CO	EQUITY	224399105	52	1,675	SH	DEFINE
CREDITCORP LTD	EQUITY	G2519Y108	940	112,621	SH	DEFINE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	12,034	733,762	SH	DEFINE
CSC HLDGS INC	EQUITY	126304401	15,466	144,880	SH	DEFINE
CSG SYS INTL INC COM	EQUITY	126349109	76,255	1,314,747	SH	DEFINE
CSX CORP	EQUITY	126408103	217	6,000	SH	DEFINE
CUMMINS INC	EQUITY	231021106	50	1,300	SH	DEFINE
CUMMINS INC	EQUITY	231021106	2,516	65,000	SH	DEFINE
CURAGEN CORP	EQUITY	23126R101	7,458	204,900	SH	DEFINE
CVS CORPORATION	EQUITY	126650100	1,351	35,000	SH	DEFINE
CVS CORPORATION	EQUITY	126650100	17,707	458,735	SH	DEFINE
D + K HEALTHCARE RES INC	EQUITY	232861104	247	7,200	SH	DEFINE
D R HORTON INC COM	EQUITY	23331A109	10,984	483,878	SH	DEFINE
DANA CORP	EQUITY	235811106	92	3,921	SH	DEFINE
DANA CORP	EQUITY	235811106	7,915	339,100	SH	DEFINE
DANAHER CORP	EQUITY	235851102	224	4,000	SH	DEFINE
DARDEN RESTAURANTS INC	EQUITY	237194105	86	3,100	SH	DEFINE
DARDEN RESTAURANTS INC	EQUITY	237194105	5,789	207,500	SH	DEFINE
DEERE & CO	EQUITY	244199105	246	6,500	SH	DEFINE
DEERE & CO	EQUITY	244199105	98	2,590	SH	DEFINE
DELIAS CORP	EQUITY	24688Q101	2,400	300,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
DELL COMPUTER CORP COM	EQUITY	247025109	1,527	58,400	SH	DEFINE	
DELL COMPUTER CORP.	EQUITY	247025109	13,261	507,100	SH	DEFINE	
DELTA AIRLINES INC.	EQUITY	247361108	154	3,500	SH	DEFINE	
DELUXE CHECK PRINTERS	EQUITY	248019101	58	2,000	SH	DEFINE	
DENTSPLY INTL INC NEW	EQUITY	249030107	7,131	160,800	SH	DEFINE	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	243	15,258	SH	DEFINE	
DETROIT EDISON CO	EQUITY	233331107	7,361	158,500	SH	DEFINE	
DETROIT EDISON CO	EQUITY	233331107	8,127	130,000	SH	DEFINE	
Deutsche Telekom AG ADR	EQUITY	251566105	319	14,200	SH	DEFINE	
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	3,193	173,700	SH	DEFINE	
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	7,767	422,600	SH	DEFINE	
DEVON ENERGY CORP	EQUITY	25179M103	1,336	25,452	SH	DEFINE	
DEVON ENERGY CORP	EQUITY	25179m103	37,643	717,018	SH	DEFINE	
DEVON ENERGY CORP	EQUITY	25179M103	19,131	364,400	SH	DEFINE	

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DEVRY INC DEL COM	EQUITY	251893103	42,081	1,165,036	SH	DEFINE
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	8,735	264,300	SH	DEFINE
DIGITAL LIGHTWAVE INC COM	EQUITY	253855100	27,369	740,500	SH	DEFINE
DILLARDS INC - CL A	EQUITY	254067101	37	2,400	SH	DEFINE
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	503	34,000	SH	DEFINE
DIVERSA CORP	EQUITY	255064107	4,103	54,713	SH	DEFINE
DOCENT INC	EQUITY	25608L106	210	21,000	SH	DEFINE
DOLLAR GENERAL	EQUITY	256669102	178	9,115	SH	DEFINE
DOLLAR TREE STORES INC	EQUITY	256747106	43,614	1,566,600	SH	DEFINE
DOMINION RESOURCES INC	EQUITY	25746U109	7,817	130,000	SH	DEFINE
DOMINION RESOURCES INC	EQUITY	25746U109	10,222	170,000	SH	DEFINE
DOMINION RESOURCES INC	EQUITY	25746U109	413	6,873	SH	DEFINE
DOVER CORP.	EQUITY	260003108	211	5,600	SH	DEFINE
DOW CHEMICAL CORP	EQUITY	260543103	1,164	35,000	SH	DEFINE
DOW CHEMICAL CORP	EQUITY	260543103	964	29,000	SH	DEFINE
DOW CHEMICAL CORP	EQUITY	260543103	828	24,903	SH	DEFINE
DOW JONES & CO.	EQUITY	260561105	432	7,230	SH	DEFINE
DSP GROUP, INC.	EQUITY	23332B106	849	39,600	SH	DEFINE
DU PONT E.I. DE NEMOURS	EQUITY	263534109	4,958	102,775	SH	DEFINE
DU PONT E.I. DE NEMOURS	EQUITY	263534109	1,539	31,900	SH	DEFINE
DUANE READE INC COM	EQUITY	263578106	19,126	588,500	SH	DEFINE
DUKE ENERGY CORP	EQUITY	264399106	832	21,332	SH	DEFINE
DUKE REALTY CORP	EQUITY	264411505	17,649	710,230	SH	DEFINE
DURATEK INC	EQUITY	26658Q102	1,127	230,000	SH	DEFINE
DYNEGY INC	EQUITY	26816Q101	410	9,000	SH	DEFINE
DYNEGY INC	EQUITY	26816Q101	5,515	118,600	SH	DEFINE
E M C CORP MASS	EQUITY	268648102	6,560	225,810	SH	DEFINE
EARTHWATCH INC	EQUITY	270324601	2	249,160	SH	DEFINE
EASTMAN CHEM CO	EQUITY	277432100	2,439	51,200	SH	DEFINE
EASTMAN CHEM CO	EQUITY	277432100	100	2,100	SH	DEFINE
EASTMAN KODAK	EQUITY	277461109	383	8,200	SH	DEFINE
EASTMAN KODAK	EQUITY	277461109	5,903	126,457	SH	DEFINE
EATON CORP	EQUITY	278058102	140	2,000	SH	DEFINE
EATON VANCE CORP	EQUITY	278265103	6,595	189,500	SH	DEFINE
EBAY INC	EQUITY	278642103	5,082	74,200	SH	DEFINE
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	28,611	882,500	SH	DEFINE
ECOLAB INC	EQUITY	278865100	143	3,500	SH	DEFINE
EDISON INTERNATIONAL	EQUITY	281020107	99	8,900	SH	DEFINE
EDISON SCHOOLS INC CL A	EQUITY	281033100	22,623	990,500	SH	DEFINE
EDUCATION MGMT CORP COM	EQUITY	28139T101	33,982	848,500	SH	DEFINE
EL PASO CORP	EQUITY	28336L109	7,445	141,700	SH	DEFINE
EL PASO CORP	EQUITY	28336L109	741	14,103	SH	DEFINE
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	12,800	200,000	SH	DEFINE
ELAN CORP PLC -WTS CL-A ADR	EQUITY	284131703	17,420	200,000	SH	DEFINE
ELAN PLC	EQUITY	284131208	10,675	175,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
ELAN PLC	EQUITY	284131208	1,220	20,000	SH		DEFINE
ELECTRONIC ARTS	EQUITY	285512109	36,269	626,400	SH		DEFINE
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	961	15,370	SH		DEFINE
ELECTRONICS BOUTQ HLDG COM	EQUITY	286045109	6,350	200,000	SH		DEFINE

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ELI LILLY AND COMPANY	EQUITY	532457108	2,412	32,600	SH	DEFINE
ELIZABETH ARDEN INC	EQUITY	28660G106	3,186	130,500	SH	DEFINE
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	416	38,300	SH	DEFINE
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	1,262	32,310	SH	DEFINE
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	7,888	202,000	SH	DEFINE
EMBRATEL PARTICIPACOES - ADR	EQUITY	29081N100	471	63,000	SH	DEFINE
EMC CORPORATION	EQUITY	268648102	1,609	55,000	SH	DEFINE
EMC CORPORATION	EQUITY	268648102	13,175	450,430	SH	DEFINE
EMERSON ELEC CO	EQUITY	291011104	3,844	63,534	SH	DEFINE
EMERSON ELEC CO	EQUITY	291011104	3,025	50,000	SH	DEFINE
EMERSON ELECTRIC	EQUITY	291011104	5,646	93,320	SH	DEFINE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	921	81,892	SH	DEFINE
Endesa - Sponsored ADR USD6.16	EQUITY	29258N107	92	5,800	SH	DEFINE
ENERGY EAST CORP	EQUITY	29266M109	1,069	51,100	SH	DEFINE
ENERGY PARTNERS LTD	EQUITY	29270U105	4,777	356,200	SH	DEFINE
ENERGY PARTNERS LTD	EQUITY	29270U105	2,241	167,100	SH	DEFINE
ENERSIS SA ADR	EQUITY	29274F104	940	54,082	SH	DEFINE
ENGELHARD CORP	EQUITY	292845104	95	3,700	SH	DEFINE
ENGELHARD CORP	EQUITY	292845104	7,742	300,200	SH	DEFINE
ENRON CORP	EQUITY	293561106	1,011	20,600	SH	DEFINE
ENTERGY CORP	EQUITY	29364G103	234	6,100	SH	DEFINE
ENTRADE INC	EQUITY	29382L993	84	156,250	SH	DEFINE
ENZON INC	EQUITY	293904108	4,688	75,000	SH	DEFINE
EOG RESOURCES INC	EQUITY	26875P101	117	3,300	SH	DEFINE
EQUIFAX INC.	EQUITY	294429105	147	4,000	SH	DEFINE
EQUITY OFFICE PPTYS TR	EQUITY	294741103	3,068	97,000	SH	DEFINE
EQUITY OFFICE PPTYS TR	EQUITY	294741103	57,907	1,830,752	SH	DEFINE
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	11,071	350,000	SH	DEFINE
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	54,073	956,200	SH	DEFINE
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	3,676	65,000	SH	DEFINE
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2,268	211,000	SH	DEFINE
ESSEX PPTY TR INC COM	EQUITY	297178105	9,915	200,100	SH	DEFINE
EVEREST RE GROUP LTD	EQUITY	G3223R108	18,721	250,280	SH	DEFINE
EVEREST RE GROUP LTD	EQUITY	G3223R108	90,889	1,215,100	SH	DEFINE
EVOLVE SOFTWARE INC.	EQUITY	30049P104	694	1,239,564	SH	DEFINE
EXAR CORP COM	EQUITY	300645108	16,187	819,200	SH	DEFINE
EXELIXIS INC	EQUITY	30161Q104	1,328	70,000	SH	DEFINE
EXELON CORP	EQUITY	30161N101	5,514	86,000	SH	DEFINE
EXELON CORP	EQUITY	30161N101	574	8,949	SH	DEFINE
EXXON MOBIL CORP	EQUITY	30231G102	15,785	180,711	SH	DEFINE
EXXON MOBIL CORP	EQUITY	30231G102	37,609	430,552	SH	DEFINE
EXXON MOBIL CORP	EQUITY	30231G102	2,659	30,446	SH	DEFINE
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	27,665	406,540	SH	DEFINE
FEDERAL NATL MTG ASSN	EQUITY	313586109	2,560	30,080	SH	DEFINE
FEDERAL NATL MTG ASSN	EQUITY	313586109	5	400	SH	DEFINE
FEDERATED DEPARTMENT STORES	EQUITY	31410H101	234	5,500	SH	DEFINE
FEDERATED INVS INC PA	EQUITY	314211103	4,186	130,000	SH	DEFINE
FEDEX CORPORATION	EQUITY	31428X106	328	8,160	SH	DEFINE
FIFTH THIRD BANK	EQUITY	316773100	959	15,968	SH	DEFINE
FINANCIAL FED CORP COM	EQUITY	317492106	7,353	254,000	SH	DEFINE
FIRST AMERICAN CORP	EQUITY	318522307	1,894	100,000	SH	DEFINE
FIRST DATA CORP	EQUITY	319963104	792	12,310	SH	DEFINE
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	5,617	175,000	SH	DEFINE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	8,263	257,100	SH	DEFINE
FIRST UNION CORP	EQUITY	337358105	953	27,266	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
FIRSTENERGY CORPORATION	EQUITY	337932107	196	6,100	SH		DEFINE
FIRSTMERIT CORP COM	EQUITY	337915102	31,910	1,208,700	SH		DEFINE
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	5,453	241,300	SH		DEFINE
FISERV INC	EQUITY	337738108	224	3,500	SH		DEFINE
FISERV INC	EQUITY	337738108	30,007	469,000	SH		DEFINE
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	1,381	35,000	SH		DEFINE
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	1,185	30,035	SH		DEFINE
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	18,975	481,000	SH		DEFINE
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	3,969	152,000	SH		DEFINE
FLOWSERVE CORP	EQUITY	34354P105	3,075	100,000	SH		DEFINE
FLUOR CORP (NEW)	EQUITY	343412102	95	2,100	SH		DEFINE
FMC CORP	EQUITY	302491303	62	900	SH		DEFINE
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	479	11,200	SH		DEFINE
FORD MOTOR COMPANY	EQUITY	345370860	1,243	50,627	SH		DEFINE
FORD MOTOR COMPANY	EQUITY	345370860	2,639	107,478	SH		DEFINE
FOREST LABS INC	EQUITY	345838106	341	4,800	SH		DEFINE
FOREST LABS INC	EQUITY	345838106	8,243	116,100	SH		DEFINE
FORTUNE BRANDS INC	EQUITY	349631101	157	4,100	SH		DEFINE
FOX ENTMT GROUP INC	EQUITY	35138T107	15,981	572,800	SH		DEFINE
FPL GROUP INC	EQUITY	302571104	301	5,000	SH		DEFINE
FRANKLIN RES INC	EQUITY	354613101	330	7,200	SH		DEFINE
FREEMPORT-MCMORAN COPPER & GOLD	EQUITY	35671D857	40	3,600	SH		DEFINE
FRONTLINE LTD	EQUITY	556105906	958	55,889	SH		DEFINE
FURNITURE BRANDS INTL COM	EQUITY	360921100	13,387	478,100	SH		DEFINE
FUTURELINK CORP	EQUITY	36114Q307	14	14,556	SH		DEFINE
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	674	22,500	SH		DEFINE
GALEN HOLDINGS - ADR	EQUITY	363240102	9,353	198,575	SH		DEFINE
Gallagher (AJ)	EQUITY	363576109	1,300	50,000	SH		DEFINE
GANNETT PUBLISHING	EQUITY	364730101	481	7,300	SH		DEFINE
GAP INC	EQUITY	364760108	686	23,650	SH		DEFINE
GAP INC	EQUITY	364760108	151	5,210	SH		DEFINE
GATEWAY INC	EQUITY	367626108	146	8,900	SH		DEFINE
GATX	EQUITY	361448103	4,018	100,200	SH		DEFINE
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	10,254	240,710	SH		DEFINE
GENE LOGIC	EQUITY	368689105	24	1,100	SH		DEFINE
GENENTECH INC	EQUITY	368710406	50	900	SH		DEFINE
GENENTECH INC	EQUITY	368710406	9,319	169,125	SH		DEFINE
GENERAL DYNAMICS CORP	EQUITY	369550108	2,646	34,000	SH		DEFINE
GENERAL DYNAMICS CORP	EQUITY	369550108	477	6,130	SH		DEFINE
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3,112	40,000	SH		DEFINE
GENERAL ELEC CO	EQUITY	369604103	5,519	113,207	SH		DEFINE
GENERAL ELEC CO	EQUITY	369604103	70,467	1,445,485	SH		DEFINE
GENERAL ELEC CO	EQUITY	369604103	4,144	85,000	SH		DEFINE
GENERAL ELECTRIC	EQUITY	369604103	56,378	1,156,470	SH		DEFINE
GENERAL GROWTH PPTYS	EQUITY	370021107	26,788	680,600	SH		DEFINE
GENERAL MILLS INC	EQUITY	370334104	346	7,900	SH		DEFINE
GENERAL MTRS CORP	EQUITY	370442105	978	15,200	SH		DEFINE
GENERAL MTRS CORP	EQUITY	370442105	28,840	448,180	SH		DEFINE
GENERAL MTRS CORP	EQUITY	370442832	11,472	566,500	SH		DEFINE
GENERAL PUBLIC UTILITY	EQUITY	36225X100	650	20,000	SH		DEFINE
GENERAL PUBLIC UTILITY	EQUITY	36225X100	3,410	97,000	SH		DEFINE
GENESCO INC COM	EQUITY	371532102	22,898	681,500	SH		DEFINE
GENOMIC SOLUTIONS	EQUITY	37243R208	315	65,000	SH		DEFINE
GENUINE PARTS CO	EQUITY	372460105	6,134	194,734	SH		DEFINE
GENUINE PARTS CO.	EQUITY	372460105	150	4,750	SH		DEFINE
GENVEC INC	EQUITY	37246C109	585	201,100	SH		DEFINE

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GENZYME CORP	EQUITY	372917104	6,759	110,800	SH	DEFINE
GENZYME CORP	EQUITY	372917708	13	1,608	SH	DEFINE
GEORGIA PAC CORP	EQUITY	373298108	27,541	813,625	SH	DEFINE

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As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
GEORGIA PAC CORP	EQUITY	373298108	213	6,291	SH		DEFINE
GILEAD SCIENCES INC	EQUITY	375558103	4,073	70,000	SH		DEFINE
GILLETTE CO	EQUITY	375766102	896	30,900	SH		DEFINE
GLAXO PLC	EQUITY	37733W105	118	2,100	SH		DEFINE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	1,088	60,800	SH		DEFINE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6,607	369,100	SH		DEFINE
GLOBAL CROSSING LTD	EQUITY	G3921A100	213	24,615	SH		DEFINE
GLOBAL CROSSING LTD	EQUITY	G3921A134	1,121	9,750	SH		DEFINE
GLOBAL CROSSING LTD	EQUITY	37932J301	766	8,000	SH		DEFINE
GLOBAL INDUSTRIES INC	EQUITY	379336100	478	38,300	SH		DEFINE
GLOBAL MARINE INC	EQUITY	379352404	7,482	401,600	SH		DEFINE
GLOBAL PWR EQUIP GROUP INC	EQUITY	37941P108	59	2,000	SH		DEFINE
Golden Telecom Inc USD0.01	EQUITY	38122G107	35	2,500	SH		DEFINE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	289	4,500	SH		DEFINE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	27,999	326,330	SH		DEFINE
GOODRICH CORPORATION	EQUITY	382388106	110	2,900	SH		DEFINE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	120	4,300	SH		DEFINE
GRAINGER W W INC	EQUITY	384802104	107	2,600	SH		DEFINE
GRAINGER W W INC	EQUITY	384802104	5,811	141,174	SH		DEFINE
GRANT PRIDE INC	EQUITY	38821G101	4,655	266,135	SH		DEFINE
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	46	1,500	SH		DEFINE
GREY WOLF INC COM	EQUITY	397888108	4,093	1,023,300	SH		DEFINE
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	2,272	121,500	SH		DEFINE
GRUPO IUSACELL-ADR V	EQUITY	40050B100	1,030	149,000	SH		DEFINE
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	1,720	43,000	SH		DEFINE
GT GROUP TELECOM INC.	EQUITY	362359408	210	35,000	SH		DEFINE
GUIDANT CORP	EQUITY	401698105	302	8,400	SH		DEFINE
H & R BLOCK	EQUITY	093671105	192	2,970	SH		DEFINE
H&CB ADR	EQUITY	404008203	1,081	97,532	SH		DEFINE
HALLIBURTON COMPANY	EQUITY	406216101	427	12,000	SH		DEFINE
HALLIBURTON COMPANY	EQUITY	406216101	302	8,480	SH		DEFINE
HANOVER COMPRESSOR CO	EQUITY	410768105	12,882	389,300	SH		DEFINE
HARLEY DAVIDSON INC	EQUITY	412822108	395	8,400	SH		DEFINE
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	15,178	510,200	SH		DEFINE
HARRAH'S ENTERTAINMENT	EQUITY	413619107	109	3,100	SH		DEFINE
HARTFORD FINANCIAL SERVICES GROUP, IN	EQUITY	416515104	1,129	16,500	SH		DEFINE
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	6,303	571,400	SH		DEFINE
HASBRO INC.	EQUITY	418056107	69	4,750	SH		DEFINE
HCA INC	EQUITY	404119109	673	14,900	SH		DEFINE
HCA INC	EQUITY	404119109	2,034	45,000	SH		DEFINE
HEALTH CARE PPTY INVS INC	EQUITY	421915109	13,808	401,400	SH		DEFINE
HEALTH CARE PPTY INVS INC	EQUITY	421915109	1,582	46,000	SH		DEFINE
HEALTH CARE REIT INC	EQUITY	42217K106	4,824	203,100	SH		DEFINE
HEALTH CARE REIT INC	EQUITY	42217K106	11,756	495,000	SH		DEFINE
HEALTHCARE RLTY TR COM	EQUITY	421946104	7,238	275,200	SH		DEFINE
HEALTHSOUTH CORPORATION	EQUITY	421924101	169	10,600	SH		DEFINE

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HEALTHSOUTH REHABILITN COM	EQUITY	421924101	17,669	1,106,400	SH	DEFINE
HEINZ H.J.	EQUITY	423074103	393	9,600	SH	DEFINE
Hellenic Telecommunications Org ADR	EQUITY	423325307	77	12,000	SH	DEFINE
HENRY JACK & ASSOC INC COM	EQUITY	426281101	21,489	693,200	SH	DEFINE
HERCULES INC	EQUITY	427056106	33	2,900	SH	DEFINE
HERSHEY FOODS CORP	EQUITY	427866108	926	15,000	SH	DEFINE
HERSHEY FOODS CORP	EQUITY	427866108	241	3,900	SH	DEFINE
HEWLETT-PACKARD COMPANY	EQUITY	428236103	1,880	65,750	SH	DEFINE
HIBERNIA CORP	EQUITY	428656102	7,903	444,000	SH	DEFINE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	13,911	522,000	SH	DEFINE
HILTON HOTELS	EQUITY	432848109	116	10,000	SH	DEFINE
HISPANIC BROADCASTING	EQUITY	43357b104	26,857	936,102	SH	DEFINE
HOME DEPOT INC	EQUITY	437076102	3,007	64,600	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
HOME DEPOT INC	EQUITY	437076102	10,231	219,794	SH		DEFINE
HOME PPTYS N Y INC COM	EQUITY	437306103	14,550	483,400	SH		DEFINE
HOMESTAKE MINING	EQUITY	437614100	58	7,300	SH		DEFINE
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	27,930	798,239	SH		DEFINE
HORACE MANN EDUCATORS CORP	EQUITY	440327104	1,485	68,900	SH		DEFINE
HORIZON PCS INC	EQUITY	44043U118	40	2,000	SH		DEFINE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5,267	184,800	SH		DEFINE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	188	6,600	SH		DEFINE
HOST MARRIOTT CORP COM	EQUITY	44107p104	20,173	1,611,300	SH		DEFINE
HOUSEHOLD INTL	EQUITY	441815107	863	12,933	SH		DEFINE
HOUSEHOLD INTL	EQUITY	441815107	3,335	50,000	SH		DEFINE
HOUSEHOLD INTL	EQUITY	441815107	4,802	72,000	SH		DEFINE
HUMAN GENOME SCIENCES INC	EQUITY	444903108	19,611	325,500	SH		DEFINE
HUMANA CORP	EQUITY	444859102	46	4,700	SH		DEFINE
HUNTINGTON BANCSHARES	EQUITY	446150104	111	7,084	SH		DEFINE
ICICI LTD	EQUITY	44926P202	3,431	372,900	SH		DEFINE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	10,621	156,900	SH		DEFINE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	18,547	274,000	SH		DEFINE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	68	1,000	SH		DEFINE
ILLINOIS TOOL WORKS	EQUITY	452308109	2,310	36,500	SH		DEFINE
ILLINOIS TOOL WORKS	EQUITY	452308109	538	8,500	SH		DEFINE
ILLINOIS TOOL WORKS	EQUITY	452308109	1,583	25,000	SH		DEFINE
ILLUMINET HLDGS INC COM	EQUITY	452334105	2,359	75,000	SH		DEFINE
IMAGEX.COM INC	EQUITY	45244D102	989	791,393	SH		DEFINE
Imclone Systems	EQUITY	45245W109	528	10,000	SH		DEFINE
IMS HEALTH INC	EQUITY	449934108	7,439	261,000	SH		DEFINE
IMS HEALTH INC.	EQUITY	449934108	231	8,100	SH		DEFINE
INCO LTD	EQUITY	453258402	86	5,000	SH		DEFINE
INGERSOLL-RAND	EQUITY	456866102	185	4,500	SH		DEFINE
INNKEEPERS USA TR COM	EQUITY	4576J0104	522	43,600	SH		DEFINE
INNOVATIVE SOLTNS&SUPP COM	EQUITY	45769N105	2,520	175,000	SH		DEFINE
INSTINET GROUP INC	EQUITY	457750107	1,797	96,400	SH		DEFINE
INSTINET GROUP INC	EQUITY	457750107	1,398	75,000	SH		DEFINE
INSURANCE AUTO AUCTIONS	EQUITY	457875102	1,700	100,000	SH		DEFINE
INSWEB CORPORATION	EQUITY	45809K103	43	55,165	SH		DEFINE
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	4,754	150,000	SH		DEFINE

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INTEL CORP	EQUITY	458140100	614	21,000	SH	DEFINE
INTEL CORP	EQUITY	458140100	32,395	1,107,510	SH	DEFINE
INTEL CORP	EQUITY	458140100	22,296	762,250	SH	DEFINE
INTEL CORP	EQUITY	458140100	2,486	85,000	SH	DEFINE
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	34,176	302,445	SH	DEFINE
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	35,070	310,355	SH	DEFINE
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	68	2,700	SH	DEFINE
INTERNATIONAL PAPER CO	EQUITY	460146103	480	13,441	SH	DEFINE
INTERNATIONAL PAPER CO	EQUITY	460146103	4,327	121,194	SH	DEFINE
INTERNATIONAL SPEEDWAY CORP	EQUITY	460335201	6,061	144,300	SH	DEFINE
INTERNATIONAL WIRELESS COMN	EQUITY	46058G504	42	423,014	SH	DEFINE
INTERNATL RECTIFIER CP COM	EQUITY	460254105	9,074	266,100	SH	DEFINE
INTERPUBLIC GROUP COS	EQUITY	460690100	294	10,000	SH	DEFINE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	359	75,000	SH	DEFINE
INTUIT INCORPORATION	EQUITY	461202103	880	22,000	SH	DEFINE
INTUIT INCORPORATION	EQUITY	461202103	228	5,700	SH	DEFINE
INVITROGEN CORP COM	EQUITY	46185r100	91,443	1,273,584	SH	DEFINE
IONA TECHNOLOGIES PLC SPONSORE	EQUITY	46206P109	15,003	389,700	SH	DEFINE
IPC Holdings Ltd	EQUITY	G4933P101	144,326	6,100,000	SH	DEFINE
IRON MTN INC DEL COM	EQUITY	462846106	89,887	2,004,617	SH	DEFINE
ISTAR FINANCIAL INC	EQUITY	45031U101	4,656	165,100	SH	DEFINE
ITT INDUSTRIES	EQUITY	450911102	111	2,500	SH	DEFINE
J JILL GROUP INC	EQUITY	466189107	7,081	349,700	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
J P MORGAN CHASE + CO	EQUITY	46625H100	25,143	563,752	SH		DEFINE
J.C. PENNEY & CO.	EQUITY	708160106	211	8,000	SH		DEFINE
JABIL CIRCUIT INC	EQUITY	466313103	167	5,400	SH		DEFINE
JACOBS ENGR GROUP INC	EQUITY	469814107	4,044	62,000	SH		DEFINE
JDS UNIPHASE CORP	EQUITY	46612J101	3,012	240,970	SH		DEFINE
JEFFERSON PILOT	EQUITY	475070108	205	4,250	SH		DEFINE
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	342	8,500	SH		DEFINE
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	4,348	108,000	SH		DEFINE
JOHNSON & JOHNSON	EQUITY	478160104	18,520	370,404	SH		DEFINE
JOHNSON & JOHNSON	EQUITY	478160104	43,295	865,902	SH		DEFINE
JOHNSON & JOHNSON	EQUITY	478160104	490	98,000	SH		DEFINE
JOHNSON CONTROLS INC	EQUITY	478366107	181	2,500	SH		DEFINE
JOHNSON CTLS INC	EQUITY	478366107	6,890	95,073	SH		DEFINE
JP MORGAN CHASE & CO	EQUITY	46625H100	17,758	398,168	SH		DEFINE
JUNIPER NETWORKS INC	EQUITY	48203R104	29	920	SH		DEFINE
JUNIPER NETWORKS INC	EQUITY	48203R104	5,925	190,500	SH		DEFINE
K MART	EQUITY	482584109	154	13,400	SH		DEFINE
KB HOME	EQUITY	48666K109	36	1,200	SH		DEFINE
KEITH COMPANIES INC COM	EQUITY	487539108	3,219	185,000	SH		DEFINE
KELLOGG	EQUITY	487836108	328	11,300	SH		DEFINE
KENNAMETAL INC COM	EQUITY	489170100	19,498	528,400	SH		DEFINE
KERR MCGEE CORP	EQUITY	492386107	174	2,632	SH		DEFINE
KEY ENERGY SVCS INC	EQUITY	492914122	396	5,000	SH		DEFINE
KEYCORP	EQUITY	493267108	305	11,700	SH		DEFINE
KEYSPAN CORPORTATION	EQUITY	49337W100	3,371	92,400	SH		DEFINE
KILROY RLTY CORP COM	EQUITY	49427F108	12,577	432,200	SH		DEFINE

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KIMBERLY-CLARK CORP	EQUITY	494368103	847	15,150	SH	DEFINE
KIMCO REALTY CORP COM	EQUITY	49446R109	35,423	748,100	SH	DEFINE
KINDER MORGAN ENERGY PRTRNS	EQUITY	494550106	4,428	64,400	SH	DEFINE
KINDER MORGAN INC	EQUITY	49455P101	156	3,100	SH	DEFINE
KING PHARMACEUTICALS COM	EQUITY	495582108	127,152	2,365,624	SH	DEFINE
KING PHARMACEUTICALS COM	EQUITY	495582108	253	4,700	SH	DEFINE
KLA TENCOR CORP	EQUITY	482480100	15,962	273,000	SH	DEFINE
KLA-TENCOR CORP	EQUITY	482480100	301	5,150	SH	DEFINE
KNIGHT RIDDER INC.	EQUITY	499040103	119	2,000	SH	DEFINE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	5,180	259,000	SH	DEFINE
KOHL'S CORPORATION	EQUITY	500255104	583	9,300	SH	DEFINE
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	DEFINE
KOREA FUND INC	EQUITY	500634100	783	74,000	SH	DEFINE
KRAFT FOODS INC	EQUITY	50075N104	27,284	880,120	SH	DEFINE
KRAFT FOODS INC	EQUITY	50075N104	155	5,000	SH	DEFINE
Kroll-O'Gara Company	EQUITY	501050108	13,662	1,444,212	SH	DEFINE
KROGER CO.	EQUITY	501044101	560	22,400	SH	DEFINE
KULICKE + SOFFA INDS INC	EQUITY	501242101	2,933	170,900	SH	DEFINE
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	7,731	101,320	SH	DEFINE
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424AA2	14,843	127,000	SH	DEFINE
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	27,666	362,600	SH	DEFINE
LABORATORY CORP OF AMERICA	EQUITY	50540R409	2,461	32,000	SH	DEFINE
LABORATORY CORP OF AMERICA	EQUITY	50540R409	9,966	129,600	SH	DEFINE
LABRANCHE & CO INC COM	EQUITY	505447102	8,572	295,600	SH	DEFINE
LACLEDE GAS CO	EQUITY	505588103	1,092	43,000	SH	DEFINE
LAM RESH CORP	EQUITY	512807108	2,683	90,500	SH	DEFINE
LAMAR ADVERTISING CO CL A	EQUITY	512815101	1,135	25,800	SH	DEFINE
LAMAR CORP CV	CorpBond	512815af8	5,328	4,860,000	PRN	DEFINE
LEAP WIRELESS INTL INC	EQUITY	521863118	250	6,250	SH	DEFINE
LEAP WIRELESS INTL INC	EQUITY	521863134	132	6,000	SH	DEFINE
LEGGETT & PLATT INC.	EQUITY	524660107	117	5,300	SH	DEFINE
LEGGETT + PLATT INC	EQUITY	524660107	5,985	271,660	SH	DEFINE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	37,623	483,900	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
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	525	6,800	SH		DEFINE
LENNAR CORP COM	EQUITY	526057104	41,879	1,004,300	SH		DEFINE
LEXAR MEDIA INC	EQUITY	52886P104	1,535	965,215	SH		DEFINE
LEXMARK INTERNATIONAL INC	EQUITY	529771107	5,624	83,630	SH		DEFINE
LIBERTY PPTY TR SH BEN INT LIMITED INC	EQUITY	531172104	15,688	530,000	SH		DEFINE
LIMITED INC	EQUITY	532716107	197	11,900	SH		DEFINE
LINCOLN NATIONAL CORP.	EQUITY	534187109	269	5,200	SH		DEFINE
LINCOLN NATIONAL CORP.	EQUITY	534187109	43	830	SH		DEFINE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	385	8,700	SH		DEFINE
LINENS N THINGS INC COM	EQUITY	535679104	15,504	567,483	SH		DEFINE
LIZ CLAIBORNE INC	EQUITY	539320101	76	1,500	SH		DEFINE
LOCKHEED MARTIN CORP	EQUITY	539830109	441	11,900	SH		DEFINE
LOEWS CORP.	EQUITY	540424108	354	5,500	SH		DEFINE
LO-JACK CORPORATION	EQUITY	539451104	1,373	240,000	SH		DEFINE
LONGS DRUG STORES INC	EQUITY	543162101	24	1,100	SH		DEFINE
LOUISIANA PACIFIC	EQUITY	546347105	33	2,800	SH		DEFINE

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LOWE'S COMPANIES	EQUITY	548661107	20,545	283,180	SH	DEFINE
LSI LOGIC CORP	EQUITY	502161102	184	9,800	SH	DEFINE
LUCENT TECHNOLOGIES	EQUITY	549463107	585	94,127	SH	DEFINE
MACERICH CO COM	EQUITY	554382101	12,375	499,000	SH	DEFINE
MACK-CALI REALTY CORP	EQUITY	554489104	20,520	720,500	SH	DEFINE
MACK-CALI REALTY CORP	EQUITY	554489104	6,966	244,600	SH	DEFINE
MANOR CARE INC	EQUITY	564055101	86	2,700	SH	DEFINE
MANOR CARE INC	EQUITY	564055101	10,106	318,300	SH	DEFINE
MANUFACTURED HOME CMNT COM	EQUITY	564682102	6,131	218,200	SH	DEFINE
MARRIOTT INTERNATIONAL-CL A	EQUITY	571903202	312	6,600	SH	DEFINE
MARSH & MC LENNAN	EQUITY	571748102	782	7,740	SH	DEFINE
MARTHA STEWART LIVING INC	EQUITY	573083102	8,205	355,200	SH	DEFINE
MASCO CORP	EQUITY	574599106	15,581	624,230	SH	DEFINE
MASCO CORP	EQUITY	574599106	7,708	308,800	SH	DEFINE
Masisa SA-ADR	EQUITY	574799102	260	17,600	SH	DEFINE
MATAV RT-SPONSORED ADR	EQUITY	559776109	60	4,000	SH	DEFINE
MATTEL INC.	EQUITY	577081102	223	11,800	SH	DEFINE
MAVERICK TUBE CORP	EQUITY	577914104	3,819	225,300	SH	DEFINE
MAXIM INTEGRATED PRODS	EQUITY	57772K101	403	9,120	SH	DEFINE
MAXIMUS INC COM	EQUITY	577933104	47,344	1,180,940	SH	DEFINE
MAY DEPARTMENT STORES	EQUITY	577778103	287	8,370	SH	DEFINE
MAY DEPARTMENT STORES	EQUITY	577778103	8,745	255,262	SH	DEFINE
MAYTAG CO.	EQUITY	578592107	61	2,100	SH	DEFINE
MBIA INC.	EQUITY	55262C100	226	4,050	SH	DEFINE
MBNA CORP	EQUITY	55262L100	773	23,412	SH	DEFINE
MBNA CORP COM	EQUITY	55262L100	4,273	129,500	SH	DEFINE
MC DONALDS CORP.	EQUITY	580135101	1,074	39,680	SH	DEFINE
MCDATA CORPORATION	EQUITY	580031201	37	2,118	SH	DEFINE
MCDERMOTT INTERNATIONAL	EQUITY	580037109	21	1,800	SH	DEFINE
McDonalds Corp	EQUITY	580135101	1,285	47,500	SH	DEFINE
MCGRAW HILL CORP	EQUITY	580645109	397	6,000	SH	DEFINE
MCKESSON HBOC INC	EQUITY	58155Q103	234	6,294	SH	DEFINE
MEAD CORP	EQUITY	582834107	73	2,700	SH	DEFINE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	56,011	1,056,817	SH	DEFINE
MEDIMMUNE INC	EQUITY	584699102	283	6,000	SH	DEFINE
MEDIMMUNE INC	EQUITY	584699102	14,292	302,800	SH	DEFINE
MEDTRONIC INC.	EQUITY	585055106	1,518	33,000	SH	DEFINE
MEDTRONIC INC.	EQUITY	585055106	11,194	243,290	SH	DEFINE
MELLON FINANCIAL CORP	EQUITY	58551A108	596	13,300	SH	DEFINE
MELLON FINANCIAL CORP	EQUITY	58551A108	7,328	159,300	SH	DEFINE
MERCANTILE BANKSHARES CORP	EQUITY	587405101	16	420	SH	DEFINE
MERCK & CO.	EQUITY	589331107	4,097	64,110	SH	DEFINE
MERCK & CO.	EQUITY	589331107	29,445	460,730	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
MERCK & CO.	EQUITY	589331107	3,477	54,400	SH		DEFINE
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	144	2,400	SH		DEFINE
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	38,685	645,826	SH		DEFINE
MEREDITH CORP	EQUITY	589433101	50	1,400	SH		DEFINE
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	4,634	195,100	SH		DEFINE
MERRILL LYNCH & CO.	EQUITY	590188108	1,339	22,600	SH		DEFINE

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MERRILL LYNCH & CO.	EQUITY	590188108	4,841	81,700	SH	DEFINE
MESA AIR GROUP INC	EQUITY	590479101	750	56,400	SH	DEFINE
METLIFE INC	EQUITY	59156R108	4,359	140,700	SH	DEFINE
METLIFE INC	EQUITY	59156R108	3,773	121,800	SH	DEFINE
METRIS COS INC COM	EQUITY	591598107	169,320	5,022,831	SH	DEFINED
MGIC INVESTMENT CORP	EQUITY	552848103	218	3,000	SH	DEFINE
MGIC INVESTMENT CORP	EQUITY	552848103	16,562	228,000	SH	DEFINE
MICHAELS STORES INC COM	EQUITY	594087108	15,072	367,600	SH	DEFINE
MICRON TECHNOLOGY INC	EQUITY	595112103	674	16,400	SH	DEFINE
MICRON TECHNOLOGY INC	EQUITY	595112103	18,429	448,400	SH	DEFINE
MICROSOFT CORP	EQUITY	594918104	61,951	848,640	SH	DEFINE
MICROSOFT CORP	EQUITY	594918104	67,470	924,243	SH	DEFINE
MICROSOFT CORP	EQUITY	594918104	2,117	29,000	SH	DEFINE
MICROSOFT CORP	EQUITY	594918104	1,935	26,500	SH	DEFINE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	8,916	250,600	SH	DEFINE
MILLIPORE CORP	EQUITY	601073109	87	1,400	SH	DEFINE
MILLIPORE CORP	EQUITY	601073109	1,649	26,600	SH	DEFINE
MINNESOTA MINING & MFG.	EQUITY	604059105	1,940	17,000	SH	DEFINE
MINNESOTA MINING & MFG.	EQUITY	604059105	1,267	11,100	SH	DEFINE
MINNESOTA MINING & MFG.	EQUITY	604059105	1,004	8,800	SH	DEFINE
MINNESOTA MINING & MFG.	EQUITY	604059105	4,765	41,763	SH	DEFINE
MIRANT CORP	EQUITY	604675108	22,964	667,560	SH	DEFINE
MIRANT CORP	EQUITY	604675108	6,557	190,600	SH	DEFINE
MITCHELL ENERGY & DEV CL A	EQUITY	606592202	16,860	361,800	SH	DEFINE
MOBILE MINI	EQUITY	60740F105	33,072	1,002,800	SH	DEFINE
MOBILE MINI	EQUITY	60740F105	7,404	224,500	SH	DEFINE
MOHAWK INDS INC COM	EQUITY	608190104	21,908	622,400	SH	DEFINE
MOLEX INC	EQUITY	608554101	197	5,400	SH	DEFINE
MOODY'S INVESTORS SERVICE	EQUITY	615369105	147	4,400	SH	DEFINE
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	1,977	30,780	SH	DEFINE
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	12,654	197,005	SH	DEFINE
MORGAN STANLEY INDIA INVT FUND	EQUITY	61745C105	648	77,623	SH	DEFINE
MOTIENT CORP	EQUITY	619908114	3	4,500	SH	DEFINE
MOTOROLA INC	EQUITY	620076109	1,112	67,122	SH	DEFINE
MPOWER COMMUNICATIONS CORP	EQUITY	62473J205	99	30,400	SH	DEFINE
MYRIAD GENETICS INC	EQUITY	62855J104	8,409	132,800	SH	DEFINE
MYRIAD GENETICS INC	EQUITY	62855J104	15,197	240,000	SH	DEFINE
NABORS INDS INC	EQUITY	629568106	123	3,300	SH	DEFINE
NABORS INDS INC	EQUITY	629568106	9,497	255,300	SH	DEFINE
NABORS INDS INC	EQUITY	629568106	4,922	132,300	SH	DEFINE
NASDAQ 100 TR	EQUITY	631100104	21,950	480,300	SH	DEFINE
NATIONAL CITY CORP	EQUITY	635405103	508	16,500	SH	DEFINE
NATIONAL CITY CORP	EQUITY	635405103	3,078	100,000	SH	DEFINE
NATIONAL EQUIPMENT SERV	EQUITY	635847106	225	75,000	SH	DEFINE
NATIONAL OILWELL INC	EQUITY	637071101	33,229	1,239,890	SH	DEFINE
NATIONAL OILWELL INC	EQUITY	637071101	32,117	1,198,400	SH	DEFINE
NATIONAL SEMICONDUCTOR	EQUITY	637640103	15,382	528,220	SH	DEFINE
NATIONAL SERVICE INDS INC	EQUITY	637657107	25	1,100	SH	DEFINE
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	10,795	247,300	SH	DEFINE
NAVISTAR INTERNATIONAL	EQUITY	63934E108	45	1,600	SH	DEFINE
NCR CORPORATION	EQUITY	62886E108	125	2,650	SH	DEFINE
NETWORK APPLIANCE INC	EQUITY	64120L104	119	8,700	SH	DEFINE
Network Associates	EQUITY	640938106	498	40,000	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	2,942	192,300	SH		DEFIN
NEW YORK TIMES	EQUITY	650111107	189	4,500	SH		DEFIN
NEWELL RUBBERMAID INC	EQUITY	651229106	185	7,388	SH		DEFIN
NEWELL RUBBERMAID INC	EQUITY	651229106	5,520	219,903	SH		DEFIN
NEWMONT MINING CORP	EQUITY	651639106	98	5,273	SH		DEFIN
NEWMONT MNG CORP	EQUITY	651639106	2,419	130,000	SH		DEFIN
NEWPARK RES INC	EQUITY	651718504	4,329	390,000	SH		DEFIN
NEWPOWER HLDGS INC	EQUITY	652463100	1,007	111,900	SH		DEFIN
NEXTEL COMMUNICATIONS	EQUITY	65332V103	371	21,200	SH		DEFIN
NEXTEL COMMUNICATIONS	EQUITY	65332V707	5,216	8,693	SH		DEFIN
NEXTEL PARTNERS INC	EQUITY	65333F107	753	50,000	SH		DEFIN
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	74	4,200	SH		DEFIN
NICOR INC	EQUITY	654086107	51	1,300	SH		DEFIN
NIKE INC CLASS B	EQUITY	654106103	198	4,725	SH		DEFIN
NIKE INC CLASS B	EQUITY	654106103	315	7,500	SH		DEFIN
NISOURCE INC	EQUITY	65473P105	156	5,701	SH		DEFIN
NITCHES INC	EQUITY	65476M109	428	74,500	SH		DEFIN
NOBLE DRILLING CORP	EQUITY	655042109	124	3,800	SH		DEFIN
NOKIA CORP	EQUITY	654902204	19,759	899,630	SH		DEFIN
NOKIA CORP	EQUITY	654902204	3,128	140,955	SH		DEFIN
NORDIC AMER TANKER SHIPPING	EQUITY	G65773106	1,830	106,500	SH		DEFIN
NORDSTROM INC.	EQUITY	655664100	69	3,700	SH		DEFIN
NORFOLK AND SOUTHERN	EQUITY	655844108	220	10,600	SH		DEFIN
NORTEL NETWORKS CORP	EQUITY	656568102	834	92,310	SH		DEFIN
NORTEL NETWORKS CORP	EQUITY	656568102	41	4,475	SH		DEFIN
NORTHERN BORDER PARTNERS - LP	EQUITY	664785102	413	10,900	SH		DEFIN
NORTHERN TRUST CORP	EQUITY	665859104	386	6,180	SH		DEFIN
NORTHROP GRUMMAN CORP	EQUITY	666807102	15,969	199,360	SH		DEFIN
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	16	650	SH		DEFIN
NOVELL INC.	EQUITY	670006105	52	9,200	SH		DEFIN
NOVELLUS SYS INC	EQUITY	670008101	4,004	70,500	SH		DEFIN
NOVELLUS SYSTEMS INC	EQUITY	670008101	227	4,000	SH		DEFIN
NRG ENERGY INC	EQUITY	629377102	3,347	151,600	SH		DEFIN
NSTAR	EQUITY	67019E107	1,170	27,500	SH		DEFIN
NUCOR CORP	EQUITY	670346105	103	2,100	SH		DEFIN
O CHARLEYS INC COM	EQUITY	670823103	3,719	191,900	SH		DEFIN
OCCIDENTAL PETROLEUM	EQUITY	674599105	274	10,300	SH		DEFIN
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	21,493	1,231,700	SH		DEFIN
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	452	25,000	SH		DEFIN
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	12,618	698,300	SH		DEFIN
OFFICE DEPOT INCORPORATED	EQUITY	676220106	86	8,300	SH		DEFIN
OFFSHORE LOGISTICS INC	EQUITY	676255102	3,857	203,000	SH		DEFIN
OGE ENERGY CORP.	EQUITY	670837103	7,188	317,900	SH		DEFIN
OLD REPUBLIC INTERNATIONAL GROUP	EQUITY	680223104	94,198	3,248,200	SH		DEFIN
OLD REPUBLIC INTERNATIONAL GROUP	EQUITY	680223104	870	30,000	SH		DEFIN
OMNICOM GROUP INC	EQUITY	681919106	439	5,100	SH		DEFIN
ONEOK	EQUITY	682680103	32	1,600	SH		DEFIN
ONI SYS CORP	EQUITY	68273F103	7,820	280,300	SH		DEFIN
OPENWAVE SYS INC	EQUITY	683718100	4,338	125,000	SH		DEFIN
OPENWAVE SYS INC	EQUITY	683718100	10,375	299,000	SH		DEFIN
OPNET TECHNOLOGIES INC	EQUITY	683757108	11	600	SH		DEFIN
ORACLE SYSTEMS	EQUITY	68389X105	2,451	129,000	SH		DEFIN
ORACLE SYSTEMS	EQUITY	68389X105	13,266	698,210	SH		DEFIN
OSCA INC CL A	EQUITY	687836106	7,273	351,000	SH		DEFIN
P G & E CORPORATION	EQUITY	69331C108	119	10,600	SH		DEFIN
PACCAR INC	EQUITY	693718108	108	2,100	SH		DEFIN
PACTIV CORPORATION	EQUITY	695257105	56	4,200	SH		DEFIN
PALL CORP	EQUITY	696429307	80	3,400	SH		DEFIN

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PALM INC EQUITY 696642107 119 19,674 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
PAN PACIFIC RETAIL COM	EQUITY	69806L104	9,604	369,400	SH		DEFINE
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	104	7,400	SH		DEFINE
PARKER HANNIFAN	EQUITY	701094104	138	3,250	SH		DEFINE
PARTNERRE LTD	EQUITY	G6852T105	2,216	40,000	SH		DEFINE
PATTERSON UTI ENERGY COM	EQUITY	703481101	13,215	739,500	SH		DEFINE
PATTERSON UTI ENERGY COM	EQUITY	703481101	1,851	103,600	SH		DEFINE
PAYCHEX INC	EQUITY	704326107	413	10,325	SH		DEFINE
PAYCHEX INC	EQUITY	704326107	36,964	924,089	SH		DEFINE
PAYCHEX INC	EQUITY	704326107	8,536	213,400	SH		DEFINE
PAYLESS SHOESOURCE INC	EQUITY	704379106	4,788	74,000	SH		DEFINE
PEABODY ENERGY CORP	EQUITY	704549104	49	1,500	SH		DEFINE
PEC SOLUTIONS, INC.	EQUITY	705107100	4,972	225,000	SH		DEFINE
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	8,946	397,600	SH		DEFINE
PENNZOIL QUAKER ST CO	EQUITY	709323109	1,089	97,200	SH		DEFINE
PEOPLE'S ENERGY CORP.	EQUITY	711030106	10,074	250,600	SH		DEFINE
PEOPLESOFT INC	EQUITY	712713106	6,731	136,720	SH		DEFINE
PEOPLESOFT INC	EQUITY	712713106	8,098	164,500	SH		DEFINE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	160	4,000	SH		DEFINE
PEPSICO INC	EQUITY	713448108	3,390	76,700	SH		DEFINE
PEPSICO INC.	EQUITY	713448108	1,840	41,620	SH		DEFINE
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	750	124,100	SH		DEFINE
PEREGRINE SYS INC	EQUITY	71366Q101	3,347	115,400	SH		DEFINE
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	898	66,523	SH		DEFINE
PERINI CORPORATION	EQUITY	713839108	47,059	4,705,882	SH		DEFINE
PERKINELMER INC.	EQUITY	714046109	74	2,700	SH		DEFINE
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1,939	82,900	SH		DEFINE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	364	14,000	SH		DEFINE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	6,674	176,100	SH		DEFINE
PFIZER INC	EQUITY	717081103	53,804	1,343,428	SH		DEFINE
PFIZER INC	EQUITY	717081103	12,812	319,891	SH		DEFINE
PHARMACIA CORP	EQUITY	71713U102	1,413	30,746	SH		DEFINE
PHARMACIA CORP	EQUITY	71713U102	7,733	168,300	SH		DEFINE
Pharmacoepia Incorporated	EQUITY	71713B104	480	20,000	SH		DEFINE
PHELPS DODGE CORP.	EQUITY	717265102	95	2,280	SH		DEFINE
PHILIP MORRIS	EQUITY	718154107	11,340	223,440	SH		DEFINE
PHILIP MORRIS	EQUITY	718154107	16,697	329,009	SH		DEFINE
PHILIP MORRIS	EQUITY	718154107	1,269	25,000	SH		DEFINE
PHILLIPS PETROLEUM	EQUITY	718507106	403	7,070	SH		DEFINE
PINNACLE WEST CAP CORP	EQUITY	723484101	114	2,400	SH		DEFINE
PITNEY BOWES INC	EQUITY	724479100	291	6,900	SH		DEFINE
PITNEY BOWES INC	EQUITY	724479100	6,465	153,493	SH		DEFINE
PIVOTAL CORP	EQUITY	72581R106	166	9,754	SH		DEFINE
PLACER DOME INC	EQUITY	725906101	87	8,900	SH		DEFINE
PMI GROUP INC COM	EQUITY	69344M101	105,741	1,475,800	SH		DEFINE
PNC FINANCIAL SERVICES CORP	EQUITY	693475105	526	8,000	SH		DEFINE
POGO PRODUCING CO COM	EQUITY	730448107	33,302	1,387,577	SH		DEFINE
POST PROPERTIES INC	EQUITY	737464107	7,033	185,800	SH		DEFINE
POTLATCH CORP	EQUITY	737628107	24	700	SH		DEFINE

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POWER-ONE INC	EQUITY	739308104	37	2,200	SH	DEFINE
PPG INDUSTRIES INC	EQUITY	693506107	242	4,600	SH	DEFINE
PPL CORP	EQUITY	69351T106	226	4,100	SH	DEFINE
PRAXAIR INC	EQUITY	74005P104	212	4,500	SH	DEFINE
PRECISION CASTPARTS CORP	EQUITY	740189105	4,865	130,000	SH	DEFINE
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	3,419	130,000	SH	DEFINE
PRINCETON REVIEW INC	EQUITY	742352107	3,836	446,000	SH	DEFINE
PROCTER AND GAMBLE	EQUITY	742718109	2,486	38,960	SH	DEFINE
PRODIGY COMMUNICATIONS COM	EQUITY	74283P206	1,565	275,000	SH	DEFINE
PROGRESS ENERGY INC	EQUITY	743263105	2,583	57,510	SH	DEFINE
PROGRESSIVE CORP.	EQUITY	743315103	287	2,120	SH	DEFINE

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DSCRET
PROLOGIS TR SH BEN INT	EQUITY	743410102	41,490	1,826,140	SH		DEFIN
PROTECTION ONE ALARM	CVT BOND	743659AL8	6,422	9,045,000	PRN		DEFIN
PROTEIN DESIGN LABS INC	EQUITY	74369L103	1,735	20,000	SH		DEFIN
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	1,658	28,000	SH		DEFIN
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	35,177	594,200	SH		DEFIN
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	23,408	395,400	SH		DEFIN
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	8,341	297,900	SH		DEFIN
PUBLIC SERVICE ENTERPRISE GP	EQUITY	744573106	289	5,900	SH		DEFIN
PUBLIC STORAGE INC COM	EQUITY	74460D109	13,975	471,320	SH		DEFIN
Public Svc Enterprise Group	EQUITY	744573106	8,802	180,000	SH		DEFIN
PULTE HOMES INC	EQUITY	745867101	20,117	471,900	SH		DEFIN
PULTE HOMES INC	EQUITY	745867101	47	1,100	SH		DEFIN
QLOGIC CORPORATION	EQUITY	747277101	168	2,600	SH		DEFIN
QUAKER OATS	EQUITY	747402105	338	3,700	SH		DEFIN
QUALCOMM INC	EQUITY	747525103	8,423	144,040	SH		DEFIN
QUALCOMM INC	EQUITY	747525103	35,977	615,200	SH		DEFIN
QUESTAR CORP	EQUITY	748356102	26	1,050	SH		DEFIN
QUINENCO S.A.-ADR	EQUITY	748718103	211	28,000	SH		DEFIN
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	83	3,300	SH		DEFIN
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	6,313	250,000	SH		DEFIN
QWEST COMMUNICATIONS INTERNATIONAL IN	EQUITY	749121109	14,102	442,499	SH		DEFIN
QWEST COMMUNICATIONS INTERNATIONAL IN	EQUITY	749121109	69	2,170	SH		DEFIN
R R DONNELLEY & SONS	EQUITY	257867101	95	3,200	SH		DEFIN
RADIAN GROUP INC COM	EQUITY	750236101	124,683	3,082,406	SH		DEFIN
RADIANT SYSTEMS INC COM	EQUITY	75025N102	4,341	269,300	SH		DEFIN
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	59,647	2,705,098	SH		DEFIN
RADIOSHACK CORP	EQUITY	750438103	156	5,100	SH		DEFIN
RAILWORKS CORP	EQUITY	750789109	777	471,100	SH		DEFIN
RALSTON PURINA GROUP	EQUITY	751277302	259	8,620	SH		DEFIN
RAYTHEON COMPANY	EQUITY	755111507	12,431	468,210	SH		DEFIN
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	22,795	991,100	SH		DEFIN
REEBOK INTL LTD	EQUITY	758110100	58	1,800	SH		DEFIN
REGENCY CTRS CORP COM	EQUITY	758849103	15,992	629,600	SH		DEFIN
REGIONS FINL CORP	EQUITY	758940100	202	6,300	SH		DEFIN
RELIANT ENERGY INC.	EQUITY	75952J108	268	8,323	SH		DEFIN
RELIANT RESOURCES INC	EQUITY	75952B105	1,237	50,100	SH		DEFIN
RELIANT RESOURCES INC	EQUITY	75952B105	1,235	50,000	SH		DEFIN
REPUBLIC SVCS INC	EQUITY	760759100	6,749	340,000	SH		DEFIN

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RFS HOTEL INVS INC COM	EQUITY	74955J108	711	45,000	SH	DEFIN
RITA MED SYS INC DEL COM	EQUITY	76774E103	5,782	1,202,000	SH	DEFIN
RIVIERA HLDGS CORP	EQUITY	769627100	3,125	500,000	SH	DEFIN
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	8,600	157,500	SH	DEFIN
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	5,460	100,001	SH	DEFIN
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	119	4,800	SH	DEFIN
ROCKWELL INTL CORP	EQUITY	773903109	194	5,100	SH	DEFIN
ROHM & HAAS CO	EQUITY	775371107	201	6,100	SH	DEFIN
ROHM + HAAS CO	EQUITY	775371107	4,587	139,431	SH	DEFIN
ROPER INDS INC NEW COM	EQUITY	776696106	21,384	512,200	SH	DEFIN
ROSLYN BANCORP INC	EQUITY	778162107	4,371	166,200	SH	DEFIN
ROWAN COS. INC.	EQUITY	779382100	57	2,600	SH	DEFIN
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	3,317	150,000	SH	DEFIN
ROYAL DUTCH PETRO-NY SHRS	EQUITY	780257804	3,461	59,400	SH	DEFIN
RYDER SYSTEMS INC	EQUITY	783549108	33	1,700	SH	DEFIN
RYLAND GROUP INC COM	EQUITY	783764103	8,091	159,900	SH	DEFIN
SABRE HOLDINGS CORP	EQUITY	785905100	188	3,762	SH	DEFIN
SAFECO CORP	EQUITY	786429100	106	3,600	SH	DEFIN
SAFeway INC NEW	EQUITY	786514208	39,100	814,588	SH	DEFIN
SALIX PHARMACEUTICALS ORD	EQUITY	G77770108	3,574	145,000	SH	DEFIN
SANMINA CORPORATION	EQUITY	800907107	204	8,700	SH	DEFIN

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
SANTA FE INTL CORP ORD	EQUITY	G7805C108	6,512	218,100	SH		DEFIN
SAPIENT CORP	EQUITY	803062108	32	3,300	SH		DEFIN
SARA LEE CORP	EQUITY	803111103	413	21,800	SH		DEFIN
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	41,790	1,688,500	SH		DEFIN
SBC COMMUNICATIONS INC	EQUITY	78387G103	17,372	433,654	SH		DEFIN
SBC COMMUNICATIONS INC	EQUITY	78387G103	6,015	150,149	SH		DEFIN
SCHERING PLOUGH CORP	EQUITY	806605101	1,503	41,470	SH		DEFIN
SCHERING PLOUGH CORP	EQUITY	806605101	13,640	376,370	SH		DEFIN
SCHLUMBERGER	EQUITY	806857108	9,339	177,370	SH		DEFIN
SCHLUMBERGER	EQUITY	806857108	155	2,950	SH		DEFIN
SCHWAB (CHARLES) CORP	EQUITY	808513105	5,350	339,670	SH		DEFIN
SCIENTIFIC ATLANTA INC	EQUITY	808655104	179	4,400	SH		DEFIN
SCIENTIFIC ATLANTA INC	EQUITY	808655104	4,060	100,000	SH		DEFIN
SCIENTIFIC LEARNING CORP	EQUITY	808760102	108	50,000	SH		DEFIN
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	5,227	307,500	SH		DEFIN
SEALED AIR CORP. (new)	EQUITY	81211K100	88	2,357	SH		DEFIN
SEARS ROEBUCK & CO COM	EQUITY	812387108	3,385	80,000	SH		DEFIN
SEARS ROEBUCK & CO COM	EQUITY	812387108	389	9,200	SH		DEFIN
SEEBEYOND TECHNOLOGIES COM	EQUITY	815704101	12,260	771,100	SH		DEFIN
SELECT MEDICAL CORP COM	EQUITY	816196109	8,300	415,000	SH		DEFIN
SEMPRA ENERGY	EQUITY	816851109	125	4,560	SH		DEFIN
SERONO SA	EQUITY	81752M101	9,164	367,300	SH		DEFIN
SHAW GROUP INC	EQUITY	820280105	9,323	232,500	SH		DEFIN
SHERWIN WILLIAMS CO	EQUITY	824348106	4,306	193,949	SH		DEFIN
SHERWIN WILLIAMS CO	EQUITY	824348106	93	4,200	SH		DEFIN
SHUFFLE MASTER INC	EQUITY	825549108	840	40,000	SH		DEFIN
SIDERCA S.A.I.C ADR	EQUITY	825863103	586	30,300	SH		DEFIN
SIEBEL SYSTEMS INC	EQUITY	826170102	6,627	141,300	SH		DEFIN

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SIEBEL SYSTEMS INC	EQUITY	826170102	668	14,250	SH	DEFINE
SIGMA-ALDRICH	EQUITY	826552101	85	2,200	SH	DEFINE
SIMON PPTY GROUP	EQUITY	828806109	43,062	1,436,850	SH	DEFINE
SIMON PPTY GROUP	EQUITY	828806109	1,379	46,000	SH	DEFINE
SKILLSOFT CORP COM	EQUITY	83066P101	1,387	40,500	SH	DEFINE
SKYWEST INC	EQUITY	830879102	5,135	183,400	SH	DEFINE
SL GREEN RLTY CORP COM	EQUITY	78440X101	7,817	257,900	SH	DEFINE
SMITH INTL INC	EQUITY	832110100	2,437	40,685	SH	DEFINE
SMURFIT-STONE CONTAINER CORP	EQUITY	832727101	20,797	1,283,740	SH	DEFINE
SNAP-ON INC.	EQUITY	833034101	37	1,550	SH	DEFINE
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	1,137	57,730	SH	DEFINE
SOLECTRON CORP	EQUITY	834182107	9,253	505,630	SH	DEFINE
SONUS NETWORKS INC	EQUITY	835916107	6,111	261,600	SH	DEFINE
SOUTHERN CO	EQUITY	842587107	14,591	627,560	SH	DEFINE
SOUTHTRUST CORP	EQUITY	844730101	247	9,500	SH	DEFINE
SOUTHWEST AIRLINES	EQUITY	844741108	390	21,087	SH	DEFINE
SPEECHWORKS INTL INC COM	EQUITY	84764M101	8,792	560,000	SH	DEFINE
SPIEKER PPTYS INC COM	EQUITY	848497103	32,133	536,000	SH	DEFINE
SPINNAKER EXPL CO COM	EQUITY	84855W109	11,799	296,000	SH	DEFINE
SPRINT CORP	EQUITY	852061100	523	24,500	SH	DEFINE
SPRINT PCS GROUP	EQUITY	852061506	4,762	197,170	SH	DEFINE
SPX CORP	EQUITY	784635104	8,124	64,900	SH	DEFINE
ST JUDE MEDICAL INC	EQUITY	790849103	3,174	52,900	SH	DEFINE
ST JUDE MEDICAL INC	EQUITY	790849103	144	2,400	SH	DEFINE
ST JUDE MEDICAL INC	EQUITY	790849103	600	10,000	SH	DEFINE
ST. PAUL COS INC.	EQUITY	792860108	309	6,100	SH	DEFINE
STANLEY WORKS	EQUITY	854616109	113	2,700	SH	DEFINE
STAPLES INC	EQUITY	855030102	204	12,750	SH	DEFINE
STARBUCKS CORP	EQUITY	855244109	242	10,500	SH	DEFINE
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	164	4,400	SH	DEFINE
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	5,652	151,600	SH	DEFINE

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As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
STATE STREET CORP	EQUITY	857477103	445	9,000	SH		DEFINE
STEINWAY MUSICAL	EQUITY	858495104	31,790	1,801,131	SH		DEFINE
STEWART & STEVENSON SVCS	EQUITY	860342104	14,094	427,100	SH		DEFINE
STEWART & STEVENSON SVCS	EQUITY	860342104	3,300	100,000	SH		DEFINE
STILWELL FINANCIAL INC	EQUITY	860831106	208	6,200	SH		DEFINE
STRATOS LIGHTWAVE INC COM	EQUITY	863100103	45,634	3,510,272	SH		DEFINE
STRYKER CORP	EQUITY	863667101	2,194	40,000	SH		DEFINE
STRYKER CORP	EQUITY	863667101	302	5,500	SH		DEFINE
SUN COMMUNITIES INC COM	EQUITY	866674104	5,363	151,700	SH		DEFINE
SUN MICROSYSTEMS	EQUITY	866810104	14,315	910,630	SH		DEFINE
SUN MICROSYSTEMS	EQUITY	866810104	1,493	95,000	SH		DEFINE
SUNGARD DATA SYS INC	EQUITY	867363106	107,064	3,567,610	SH		DEFINE
SUNOCO INC	EQUITY	86764P109	77	2,100	SH		DEFINE
SUNRISE ASSIST LIVING COM	EQUITY	86768K106	1,391	53,000	SH		DEFINE
SUNTRUST BANKS INC.	EQUITY	867914103	520	8,030	SH		DEFINE
SUPER VALU STORES	EQUITY	868536103	63	3,600	SH		DEFINE
SUPERIOR ENERGY SVCS COM	EQUITY	868157108	2,626	332,400	SH		DEFINE
SYMBOL TECHNOLOGIES IN	EQUITY	871508107	137	6,150	SH		DEFINE

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SYNOPSIS INC	EQUITY	871607107	10,709	221,300	SH	DEFINE
SYNOVUS FINANCIAL CORPORATION	EQUITY	87161C105	249	7,950	SH	DEFINE
SYSCO CORP.	EQUITY	871829107	601	22,130	SH	DEFINE
T HQ INC	EQUITY	872443403	14,253	289,400	SH	DEFINE
T ROWE PRICE GROUP INC	EQUITY	74144T108	131	3,500	SH	DEFINE
TAIWAN FUND	EQUITY	874036106	1,051	94,250	SH	DEFINE
TALBOTS INC	EQUITY	874161102	4,309	98,500	SH	DEFINE
TANGER FACTORY OUTLET CENTER	EQUITY	875465106	708	30,800	SH	DEFINE
TARGET CORP	EQUITY	87612E106	962	27,800	SH	DEFINE
TARGET CORP	EQUITY	87612E106	12,546	362,600	SH	DEFINE
TARO PHARMA INDS	EQUITY	M8737E108	1,751	20,000	SH	DEFINE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	464	5,300	SH	DEFINE
TEKTRONIX INC	EQUITY	879131100	73	2,700	SH	DEFINE
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	339	39,200	SH	DEFINE
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	1,957	128,211	SH	DEFINE
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINE
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	508	32,900	SH	DEFINE
TELEFLEX INC	EQUITY	879369106	1,320	30,000	SH	DEFINE
Telefonica De Argentina Arg ADR	EQUITY	879378206	262	9,000	SH	DEFINE
Telefonica del Peru ADR	EQUITY	879384105	105	9,000	SH	DEFINE
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	9,646	254,190	SH	DEFINE
TELLABS	EQUITY	879664100	221	11,400	SH	DEFINE
TEMPLE INLAND INC	EQUITY	879868107	3,006	56,400	SH	DEFINE
TEMPLE INLAND INC	EQUITY	879868107	75	1,400	SH	DEFINE
TENET HEALTHCARE CORP	EQUITY	88033G100	7,800	151,200	SH	DEFINE
TENET HEALTHCARE CORP.	EQUITY	88033G100	464	9,000	SH	DEFINE
TERADYNE INC.	EQUITY	880770102	168	4,800	SH	DEFINE
TETRA TECH INC NEW COM	EQUITY	88162G103	24,596	904,255	SH	DEFINE
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	1,047	16,800	SH	DEFINE
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	21,288	341,700	SH	DEFINE
TEXACO INC	EQUITY	881694103	197	2,960	SH	DEFINE
Texaco Inc	EQUITY	881694103	2,333	35,000	SH	DEFINE
TEXACO INC.	EQUITY	881694103	12,750	191,267	SH	DEFINE
TEXAS INSTRUMENTS INC	EQUITY	882508104	15,501	485,920	SH	DEFINE
Texas Utilities	EQUITY	873168108	8,308	172,400	SH	DEFINE
TEXTRON INC	EQUITY	883203101	220	4,000	SH	DEFINE
TEXTRON INC	EQUITY	883203101	5,942	107,959	SH	DEFINE
THERMO ELECTRON CORP	EQUITY	883556102	108	4,900	SH	DEFINE
THERMO ELECTRON CORP	EQUITY	883556102	5,234	237,700	SH	DEFINE
THOMAS & BETTS CORP	EQUITY	884315102	35	1,600	SH	DEFINE
TIFFANY & CO.	EQUITY	886547108	149	4,100	SH	DEFINE

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As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
TIMKEN CO.	EQUITY	887389104	30	1,800	SH		DEFIN
TJX COMPANIES INC. NEW	EQUITY	872540109	249	7,800	SH		DEFIN
TJX COMPANIES INC. NEW	EQUITY	872540109	4,870	152,800	SH		DEFIN
TMP WORLDWIDE INC	EQUITY	872941109	180	3,000	SH		DEFIN
TOLL BROTHERS INC COM	EQUITY	889478103	21,833	555,400	SH		DEFIN
TOO INC COM	EQUITY	890333107	43,467	1,586,400	SH		DEFIN
TORCHMARK CORP	EQUITY	891027104	145	3,600	SH		DEFIN
TOSCO CORP	EQUITY	891490302	181	4,100	SH		DEFIN

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TOYS R US	EQUITY	892335100	134	5,400	SH	DEFIN
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2,554,262	20,849,420	SH	DEFIN
TRANSGENOMIC INC COM	EQUITY	89365K206	2,725	225,000	SH	DEFIN
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	2,945	100,000	SH	DEFIN
TRANSMONTAIGNE INC	EQUITY	893934109	900	155,100	SH	DEFIN
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	359	8,698	SH	DEFIN
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	9,691	234,928	SH	DEFIN
TRIAD GTY INC COM	EQUITY	895925105	11,176	279,400	SH	DEFIN
TRIAD HOSPITALS INC COM	EQUITY	89579K109	35,494	1,204,400	SH	DEFIN
TRIAD HOSPITALS INC COM	EQUITY	89579K109	2,131	72,300	SH	DEFIN
TRIBUNE CO	EQUITY	896047107	332	8,300	SH	DEFIN
TRICON GLOBAL RESTAURANTS, INC.	EQUITY	895953107	183	4,170	SH	DEFIN
TRIGON HEALTHCARE INC	EQUITY	89618L100	7,750	119,500	SH	DEFIN
TRIQUINT SEMICONDUCTOR	CorpBond	89674KAA1	181	250,000	PRN	DEFIN
TRW INC	EQUITY	872649108	144	3,500	SH	DEFIN
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	2,319	183,340	SH	DEFIN
TUPPERWARE CORP	EQUITY	899896104	37	1,600	SH	DEFIN
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	218	34,000	SH	DEFIN
TXU CORPORATION	EQUITY	873168108	339	7,037	SH	DEFIN
TYCO INTERNATIONAL LTD.	EQUITY	902124106	30,418	558,031	SH	DEFIN
TYCO INTERNATIONAL LTD.	EQUITY	902124106	40,592	744,800	SH	DEFIN
TYCOM LTD	EQUITY	G9144B106	29	1,700	SH	DEFIN
UGLY DUCKLING HLDGS INC	EQUITY	903512101	929	137,644	SH	DEFIN
UIH AUSTRALIA PAC INC	EQUITY	902745116	30	3,000	SH	DEFIN
UIL HOLDINGS CORP	EQUITY	902748102	1,783	36,700	SH	DEFIN
UNILEVER N V	EQUITY	904784709	947	15,895	SH	DEFIN
UNION PACIFIC CORP.	EQUITY	907818108	379	6,900	SH	DEFIN
UNION PLANTERS CORP	EQUITY	908068109	131	3,000	SH	DEFIN
UNISYS CORP.	EQUITY	909214108	129	8,760	SH	DEFIN
UNIT CORP COM	EQUITY	909218109	4,443	280,300	SH	DEFIN
UNITED HEALTHGROUP INC.	EQUITY	91324P102	543	8,800	SH	DEFIN
UNITED PARCEL SVC INC	EQUITY	911312106	128	2,210	SH	DEFIN
UNITED PARCEL SVC INC	EQUITY	911312106	6,138	106,200	SH	DEFIN
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	10,126	421,900	SH	DEFIN
UNITED TECHNOLOGIES CORP	EQUITY	913017109	960	13,100	SH	DEFIN
UNITEDHEALTH GROUP INC	EQUITY	91324P102	282	4,570	SH	DEFIN
UNIVERSAL COMPRESSION COM	EQUITY	913431102	8,511	299,700	SH	DEFIN
UNIVERSAL HEALTH SVCS INC	EQUITY	913903100	432	9,500	SH	DEFIN
UNIVERSAL HEALTH SVCS INC	EQUITY	913903100	51,847	1,139,500	SH	DEFIN
UNIVISION COMMUNICATIONS CL A	EQUITY	914906102	244	5,700	SH	DEFIN
UNOCAL CORP	EQUITY	915289102	184	5,400	SH	DEFIN
UNUMPROVIDENT CORP	EQUITY	91529Y106	26,239	816,909	SH	DEFIN
UNUMPROVIDENT CORP	EQUITY	91529Y106	5,933	184,700	SH	DEFIN
US AIRWAYS GROUP, INC.	EQUITY	911905107	41	1,700	SH	DEFIN
US BANCORP	EQUITY	902973304	32,928	1,444,857	SH	DEFIN
US ONCOLOGY INC	EQUITY	90338W103	1,129	127,000	SH	DEFIN
USA EDUCATION INC	EQUITY	90390U102	19,116	295,360	SH	DEFIN
USA NETWORKS INC	EQUITY	902984103	2,004	71,100	SH	DEFIN
UST INC	EQUITY	902911106	136	4,700	SH	DEFIN
UST INC	EQUITY	902911106	5,129	177,714	SH	DEFIN
USX/MARATHON GROUP	EQUITY	902905827	254	8,600	SH	DEFIN

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DSCRET
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USX-U.S. STEEL GROUP INC.	EQUITY	90337T101	48	2,400	SH	DEFINE
V F CORP	EQUITY	918204108	4,993	137,245	SH	DEFINE
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	38,380	1,043,500	SH	DEFINE
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	5,515	131,300	SH	DEFINE
VENATOR GROUP INC	EQUITY	922944103	3,383	221,100	SH	DEFINE
VENATOR GROUP INC	EQUITY	922944103	50,314	3,288,500	SH	DEFINE
VENTANA MEDICAL SYSTEMS	EQUITY	92276H106	209	6,630	SH	DEFINE
VERITAS DGC INC	EQUITY	92343P107	2,819	101,600	SH	DEFINE
VERITAS DGC INC	EQUITY	92343P107	32,839	1,183,400	SH	DEFINE
VERITAS SOFTWARE CORP	EQUITY	923436109	4,527	68,050	SH	DEFINE
VERITAS SOFTWARE CORP	EQUITY	923436109	12,458	187,250	SH	DEFINE
VERIZON COMMUNICATIONS	EQUITY	92343V104	22,986	429,644	SH	DEFINE
VERIZON COMMUNICATIONS	EQUITY	92343V104	8,638	161,464	SH	DEFINE
VF CORP	EQUITY	918204108	116	3,200	SH	DEFINE
VIACOM INC	EQUITY	925524308	15,942	308,056	SH	DEFINE
VIACOM INC	EQUITY	925524100	1,962	37,000	SH	DEFINE
VIACOM INC	EQUITY	925524308	2,518	48,653	SH	DEFINE
Vimpel-Communications-SP ADR	EQUITY	68370R109	246	15,000	SH	DEFINE
VINTAGE PETE INC	EQUITY	927460105	4,488	240,000	SH	DEFINE
VISTEON CORP	EQUITY	92839U107	70	3,812	SH	DEFINE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	103	4,900	SH	DEFINE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	212	10,000	SH	DEFINE
VODAFONE GROUP PLC-SP ADR	EQUITY	92857W100	7,268	325,205	SH	DEFINE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	35,366	905,900	SH	DEFINE
VULCAN MATERIALS INC	EQUITY	929160109	156	2,900	SH	DEFINE
WACHOVIA CORP	EQUITY	929771103	413	5,800	SH	DEFINE
WAL MART STORES INC	EQUITY	931142103	33,436	685,160	SH	DEFINE
WAL MART STORES INC	EQUITY	931142103	6,436	131,890	SH	DEFINE
WALGREEN CO	EQUITY	931422109	968	28,100	SH	DEFINE
WALGREEN CO	EQUITY	931422109	3,101	90,000	SH	DEFINE
WALT DISNEY COMPANY	EQUITY	254687106	1,664	57,600	SH	DEFINE
WALTER IND	EQUITY	93317Q105	0	807	SH	DEFINE
WASHINGTON FED INC COM	EQUITY	938824109	26,887	1,096,530	SH	DEFINE
WASHINGTON MUTUAL INC.	EQUITY	939322109	13,838	368,533	SH	DEFINE
WASTE CONNECTIONS INC	EQUITY	941053100	14,833	469,155	SH	DEFINE
WASTE MANAGEMENT INC	EQUITY	94106L109	533	17,300	SH	DEFINE
WASTE MANAGEMENT INC	EQUITY	94106L109	40,444	1,312,265	SH	DEFINE
WATERS CORP COM	EQUITY	941848103	966	35,000	SH	DEFINE
WATERS CORP COM	EQUITY	941848103	19,500	706,248	SH	DEFINE
WATSON PHARMACEUTICALS	EQUITY	942683103	9,289	150,695	SH	DEFINE
WEATHERFORD INTL INC NEW	EQUITY	947074100	3,322	69,200	SH	DEFINE
WEBSense INC	EQUITY	947684106	19,398	969,900	SH	DEFINE
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	179	1,900	SH	DEFINE
WELLS FARGO & COMPANY	EQUITY	949746101	2,205	47,499	SH	DEFINE
WELLS FARGO & COMPANY	EQUITY	949746101	6,133	132,100	SH	DEFINE
WENDY'S	EQUITY	950590109	82	3,200	SH	DEFINE
WESTERN RESOURCES INC	EQUITY	959425109	6,682	310,800	SH	DEFINE
WESTVACO CORP.	EQUITY	961548104	66	2,700	SH	DEFINE
WESTWOOD ONE INC	EQUITY	961815107	11,055	300,000	SH	DEFINE
WEYERHAEUSER CO.	EQUITY	962166104	330	6,000	SH	DEFINE
WHIRLPOOL CORP	EQUITY	963320106	119	1,900	SH	DEFINE
WILLAMETTE INDS. INC.	EQUITY	969133107	153	3,100	SH	DEFINE
WILLIAMS COMPANIES	EQUITY	969457100	5,551	168,454	SH	DEFINE
WILLIAMS SONOMA INC	EQUITY	969904101	6,130	157,900	SH	DEFINE
WILLIAMS SONOMA INC	EQUITY	969904101	55,221	1,422,500	SH	DEFINE
WILLIS GROUP HLDGS LTD SHS	EQUITY	G96655108	355	20,000	SH	DEFINE
WINN-DIXIE STORES INC.	EQUITY	974280109	97	3,700	SH	DEFINE
WITNESS SYS INC COM	EQUITY	977424100	8,914	811,100	SH	DEFINE
WM. WRIGLEY CO	EQUITY	982526105	300	6,400	SH	DEFINE

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As of 6/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
WOLVERINE WORLD WIDE COM	EQUITY	978097103	27,838	1,557,800	SH		DEFIN
WORLDCOM INC-WORLDCOM GROUP	EQUITY	98157D106	14,424	1,015,740	SH		DEFIN
WORTHINGTON INDUSTRIES	EQUITY	981811102	31	2,300	SH		DEFIN
WYNDAHAM INTERNATIONAL CLASS A	EQUITY	983101106	679	271,748	SH		DEFIN
XCARE NET INC	EQUITY	98388Y101	1,026	76,000	SH		DEFIN
XCEL ENERGY INC	EQUITY	98389B100	4,507	158,425	SH		DEFIN
XEROX CORP	EQUITY	984121103	182	19,000	SH		DEFIN
XILINX INC.	EQUITY	983919101	476	11,550	SH		DEFIN
XM SATELLITE RADIO INC	EQUITY	98375Y114	50	2,000	SH		DEFIN
XOMA LTD	EQUITY	G9825R107	1,706	100,000	SH		DEFIN
XTO ENERGY INC	EQUITY	98385X106	2,045	142,500	SH		DEFIN
YAHOO INC	EQUITY	984332106	5	275	SH		DEFIN
YAHOO INC	EQUITY	984332106	310	15,500	SH		DEFIN
YANKEE CANDLE INC	EQUITY	984757104	8,783	462,500	SH		DEFIN
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH		DEFIN
ZIONS BANCORP	EQUITY	989701107	5,310	90,000	SH		DEFIN
ZIONS BANCORP	EQUITY	989701107	153	2,600	SH		DEFIN
ZYGO CORP COM	EQUITY	989855101	4,194	188,500	SH		DEFIN