

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2000-05-16** | Period of Report: **2000-03-31**

SEC Accession No. [0000950152-00-004249](#)

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FILER

MCDONALD & CO SECURITIES INC

CIK: **899313** | IRS No.: **341391952** | State of Incorporation: **OH** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-05156** | Film No.: **637688**

Business Address
4900 TIEDEMAN RD
OH-01-49-0331
CLEVELAND OH 44114
2164432300

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 3/31/00

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: McDonald & Company Securities, Inc. (Gradison)
Address: 800 Superior Avenue
Cleveland, Ohio 44122

Form 13F File Number: 28-5156

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

Person Signing the Report on Behalf of Reporting Manager:

Name: Ken Fox
Title: VP Compliance Officer
Phone: 216 443-2300

Signature, Place, and Date of Signing:

Ken Fox	Cleveland, Ohio	5/16/00
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

Form 13F File Number	Name
28-5156	McDonald & Company Securities, Inc.
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[Repeat as necessary.]	

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	0

Form 13F Information Table Entry Total:	686

Form 13F Information Table Value Total:	\$3,117,395,605

	(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.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
_____	28-5156	Ken Fox
-----	-----	-----

[Repeat as necessary.]

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MARKET VALUE	SHARES OF PRINCIPAL AMOUNT	INVESTMENT DISCRETION SOLE	INVESTMENT DISCRETION SHARED	INVESTMENT DISCRETION OTHER
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
FIRST INTERNET BANK OF	COMMON	320545999	3,290,000	47,000 N	X		
NATIONAL BANK INDIANAPOLIS	COMMON	633717103	262,675	13,825 N	X		
1-800-MUTUAL HOLDINGS CORP	COMMON	681978995	75,000	100,000 N	X		
SPORTSWORLD 2000, INC	COMMON	849200100	N/A	50,000 N	X		
THE WILBUR A EWING CO	COMMON	967856998	N/A	29,900 N	X		
ALCOA INC	COMMON	013817101	842,157	11,988 N	X		
APPLE COMPUTER INC	COMMON	037833100	55,286,349	407,077 N	X		
ANCHOR BANCORP WISCONSIN	COMMON	032839102	262,367	16,527 N	X		
AIRBORNE FREIGHT CORP	COMMON	009266107	1,052,880	43,870 N	X		
AMBAC FINANCIAL GROUP INC	COMMON	023139108	13,333,003	264,675 N	X		
ABM INDUSTRIES INC	COMMON	000957100	2,998,577	127,599 N	X		
ALBERTSON INC	COMMON	013104104	13,829,407	447,916 N	X		
ABBOTT LABORATORIES	COMMON	002824100	10,164,793	288,871 N	X		
ABLE TELECOM HOLDING CORP	COMMON	003712304	157,500	35,000 N	X		
AMERICREDIT CORP	COMMON	03060R101	2,431,453	149,050 N	X		
ARMSTRONG WORLD INDS	COMMON	042476101	1,787,500	100,000 N	X		
AFFILIATED COMPUTER	COMMON	008190100	3,122,650	82,175 N	X		
ACTEL CORPORATION	COMMON	004934105	1,638,971	45,925 N	X		
ACT TELECONFERENCING INC	COMMON	000955104	338,560	26,949 N	X		
ALBERTO CULVER CO	COMMON	013668101	8,174,646	343,285 N	X		
ADOBE SYSTEMS INC	COMMON	00724F101	1,412,450	12,689 N	X		
ADC TELECOMMUNICATIONS INC	COMMON	000886101	575,493	10,682 N	X		
ADVANCED DIGITAL INFO	COMMON	007525108	674,657	19,698 N	X		
ARCHER DANIELS MIDLAND	COMMON	039483102	1,169,594	113,410 N	X		
ADVANCED MARKETING SERVICE	COMMON	00753T105	3,461,525	166,821 N	X		
ADAPTEC INC	COMMON	00651F108	8,314,032	215,250 N	X		
APPLIED DIGITAL SOLUTIONS	COMMON	038188108	87,500	10,000 N	X		
AEGON NON VOTING	COMMON	007924103	8,643,608	107,374 N	X		
AMERICAN EAGLE OUTFITTERS	COMMON	02553E106	796,357	20,991 N	X		
THE AES CORP	COMMON	00130H105	275,625	3,500 N	X		

AFLAC INC	COMMON	001055102	782,772	17,180 N	X
ASSOCIATES FIRST CAPITAL C	COMMON	046008108	547,713	25,624 N	X
AMERICAN GENERAL CORP	COMMON	026351106	7,140,335	127,222 N	X
AG-CHEM EQUIPMENT INC	COMMON	008363103	105,651	12,615 N	X
A G EDWARDS INC	COMMON	281760108	10,790,800	269,770 N	X

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NAME OF ISSUER	MANAGER	VOTING AUTHORITY SOLE	VOTING AUTHORITY SHARED	VOTING AUTHORITY NONE
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FIRST INTERNET BANK OF	KRM	37,000		10,000
NATIONAL BANK INDIANAPOLIS	KRM	10,825		3,000
1-800-MUTUAL HOLDINGS CORP	KRM			100,000
SPORTSWORLD 2000, INC	KRM			50,000
THE WILBUR A EWING CO	KRM			29,900
ALCOA INC	KRM			11,988
APPLE COMPUTER INC	KRM	138,776		268,301
ANCHOR BANCORP WISCONSIN	KRM	14,172		2,355
AIRBORNE FREIGHT CORP	KRM			43,870
AMBAC FINANCIAL GROUP INC	KRM	119,525		145,150
ABM INDUSTRIES INC	KRM	99,000		28,599
ALBERTSON INC	KRM	158,864		289,052
ABBOTT LABORATORIES	KRM	117,434		171,437
ABLE TELECOM HOLDING CORP	KRM			35,000
AMERICREDIT CORP	KRM	116,500		32,550
ARMSTRONG WORLD INDS	KRM	100,000		
AFFILIATED COMPUTER	KRM	57,000		25,175
ACTEL CORPORATION	KRM	26,800		19,125
ACT TELECONFERENCING INC	KRM			26,949
ALBERTO CULVER CO	KRM	176,125		167,160
ADOBE SYSTEMS INC	KRM	3,062		9,627
ADC TELECOMMUNICATIONS INC	KRM	3,000		7,682
ADVANCED DIGITAL INFO	KRM			19,698
ARCHER DANIELS MIDLAND	KRM	45,716		67,694
ADVANCED MARKETING SERVICE	KRM	114,647		52,174
ADAPTEC INC	KRM	118,025		97,225
APPLIED DIGITAL SOLUTIONS	KRM	10,000		
AEGON NON VOTING	KRM	86,033		21,341
AMERICAN EAGLE OUTFITTERS	KRM			20,991
THE AES CORP	KRM	3,500		
AFLAC INC	KRM			17,180
ASSOCIATES FIRST CAPITAL C	KRM	21,000		4,624

AMERICAN GENERAL CORP	KRM	45,081	82,141
AG-CHEM EQUIPMENT INC	KRM		12,615
A G EDWARDS INC	KRM	46,675	223,095

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ALLERGAN INC	COMMON	018490102	320,000	6,400 N	X		
ASSOCIATED GROUP INC	COMMON	045651106	269,250	3,000 N	X		
SAGA SYSTEMS INC	COMMON	786610105	259,188	7,250 N	X		
ARGOSY GAMING CO	COMMON	040228108	751,331	52,725 N	X		
AMERICAN HOME PRODUCTS	COMMON	026609107	15,090,143	280,747 N	X		
AMERICAN INTERNATIONAL	COMMON	026874107	40,403,612	368,983 N	X		
ARNOLD INDS INC	COMMON	042595108	307,512	24,000 N	X		
THE ALLSTATE CORPORATION	COMMON	020002101	4,610,804	193,625 N	X		
ALPHARMA INC	COMMON	020813101	2,688,263	73,150 N	X		
APPLIED MATERIALS INC	COMMON	038222105	5,613,059	59,555 N	X		
AMGEN INC	COMMON	031162100	3,427,180	55,840 N	X		
AMERICAN SUPERCONDUCTOR	COMMON	030111108	507,300	11,400 N	X		
AMAZON.COM INC	COMMON	023135106	2,469,419	36,857 N	X		
ANDOVER BANCORP INC	COMMON	034258103	2,908,427	101,825 N	X		
ANAREN MICROWAVE INC	COMMON	032744104	4,576,306	47,732 N	X		
ABERCROMBIE & FITCH CO	COMMON	002896207	207,206	12,950 N	X		
AMERICA ONLINE INC	COMMON	02364J104	6,370,733	94,468 N	X		
APACHE CORP	COMMON	037411105	238,800	4,800 N	X		
ANADARKO PETROLEUM CORP	COMMON	032511107	633,709	16,380 N	X		
AMERICAN POWER CONVERSION	COMMON	029066107	338,713	7,900 N	X		
AIR PRODUCTS & CHEMICALS I	COMMON	009158106	4,049,685	142,404 N	X		
APPLIED POWER INC	COMMON	038225108	2,258,625	79,250 N	X		
ATLANTIC RICHFIELD CO	COMMON	048825103	2,700,025	31,765 N	X		
ON ASSIGNMENT INC	COMMON	682159108	3,322,125	73,825 N	X		
ASPECT COMMUNICATIONS	COMMON	04523Q102	382,120	10,310 N	X		
ALLTEL CORP	COMMON	020039103	20,848,149	329,615 N	X		
ATMEL CORPORATION	COMMON	049513104	3,022,386	58,545 N	X		
AUTOMATIC DATA PROCESSING	COMMON	053015103	6,663,615	138,106 N	X		
AVERY DENNISON CORP	COMMON	053611109	13,235,589	216,753 N	X		
AMERICA WEST HOLDINGS CORP	COMMON	023657208	220,720	14,240 N	X		
ANIXTER INTERNATIONAL INC	COMMON	035290105	1,666,507	59,785 N	X		
AXA FINANCIAL INC	COMMON	002451102	403,235	11,240 N	X		
AMERICAN EXPRESS CO	COMMON	025816109	3,986,474	26,766 N	X		

ALZA CORP	COMMON	022615108	322,366	8,582 N	X
BOEING CO	COMMON	097023105	5,932,406	156,888 N	X
BANK OF AMERICA CORP NEW	COMMON	060505104	14,011,243	267,196 N	X
BAXTER INTERNATIONAL	COMMON	071813109	5,410,601	86,310 N	X

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ALLERGAN INC	KRM			6,400	
ASSOCIATED GROUP INC	KRM			3,000	
SAGA SYSTEMS INC	KRM			7,250	
ARGOSY GAMING CO	KRM	45,000		7,725	
AMERICAN HOME PRODUCTS	KRM	67,116		213,631	
AMERICAN INTERNATIONAL	KRM	114,476		254,507	
ARNOLD INDS INC	KRM	24,000			
THE ALLSTATE CORPORATION	KRM	61,889		131,736	
ALPHARMA INC	KRM	52,800		20,350	
APPLIED MATERIALS INC	KRM	5,650		53,905	
AMGEN INC	KRM	13,856		41,984	
AMERICAN SUPERCONDUCTOR	KRM	250		11,150	
AMAZON.COM INC	KRM			36,857	
ANDOVER BANCORP INC	KRM	81,400		20,425	
ANAREN MICROWAVE INC	KRM	28,500		19,232	
ABERCROMBIE & FITCH CO	KRM	9,000		3,950	
AMERICA ONLINE INC	KRM	19,730		74,738	
APACHE CORP	KRM			4,800	
ANADARKO PETROLEUM CORP	KRM			16,380	
AMERICAN POWER CONVERSION	KRM			7,900	
AIR PRODUCTS & CHEMICALS I	KRM	13,900		128,504	
APPLIED POWER INC	KRM	61,400		17,850	
ATLANTIC RICHFIELD CO	KRM	3,870		27,895	
ON ASSIGNMENT INC	KRM	56,600		17,225	
ASPECT COMMUNICATIONS	KRM	2,000		8,310	
ALLTEL CORP	KRM	113,534		216,081	
ATMEL CORPORATION	KRM	3,000		55,545	
AUTOMATIC DATA PROCESSING	KRM	29,296		108,810	
AVERY DENNISON CORP	KRM	65,075		151,678	
AMERICA WEST HOLDINGS CORP	KRM			14,240	
ANIXTER INTERNATIONAL INC	KRM	35,100		24,685	
AXA FINANCIAL INC	KRM			11,240	
AMERICAN EXPRESS CO	KRM	2,965		23,801	
ALZA CORP	KRM			8,582	

BOEING CO	KRM	145,600	11,288
BANK OF AMERICA CORP NEW	KRM	91,911	175,285
BAXTER INTERNATIONAL	KRM	85,160	1,150

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BANKATLANTIC BANKCORP INC	COMMON	065908501	67,931	17,250 N	X		
BRUNSWICK CORP	COMMON	117043109	12,460,258	657,950 N	X		
C R BARD CORP INC	COMMON	067383109	2,517,428	65,070 N	X		
BLACK & DECKER CORP	COMMON	091797100	15,356,393	408,817 N	X		
BRANDYWINE REALTY TRUST	COMMON	105368203	1,060,894	61,950 N	X		
BECTON DICKINSON & CO	COMMON	075887109	17,787,194	675,985 N	X		
BINDLEY WESTERN INDUSTRIES	COMMON	090324104	622,257	45,879 N	X		
B E A SYSTEMS INC	COMMON	073225102	587,000	8,000 N	X		
BE AEROSPACE INC	COMMON	073302101	113,388	19,300 N	X		
BELL ATLANTIC CORP	COMMON	077853109	7,802,301	127,645 N	X		
FRANKLIN RESOURCES INC	COMMON	354613101	260,816	7,800 N	X		
BESTFOODS	COMMON	08658U101	7,798,532	166,589 N	X		
BAKER HUGHES INC	COMMON	057224107	355,891	11,765 N	X		
BJ'S WHOLESALE INC	COMMON	05548J106	3,490,207	90,950 N	X		
BJ SERVICES CO	COMMON	055482103	1,942,913	26,300 N	X		
BANK OF NEW YORK COMPANY I	COMMON	064057102	19,101,648	459,583 N	X		
BARNES & NOBLE INC	COMMON	067774109	1,982,855	84,600 N	X		
BANK UNITED FINANCIAL CORP	COMMON	06652B103	1,197,700	171,100 N	X		
BELLSOUTH CORP	COMMON	079860102	13,824,422	294,921 N	X		
BMC SOFTWARE	COMMON	055921100	412,973	8,364 N	X		
BIOMET INC	COMMON	090613100	256,153	7,042 N	X		
BRISTOL MYERS SQUIBB	COMMON	110122108	20,981,500	361,750 N	X		
BARNESANDNOBLE.COM INC	COMMON	067846105	94,380	10,000 N	X		
BOWATER INC	COMMON	102183100	747,250	14,000 N	X		
BP AMOCO PLC	COMMON	055622104	5,633,903	105,801 N	X		
BURLINGTON RESOURCES INC	COMMON	122014103	2,609,203	70,519 N	X		
BRENTON BANKS INC	COMMON	107211104	143,723	17,161 N	X		
BROADCOM CORPORATION CLASS	COMMON	111320107	1,608,076	6,621 N	X		
BERKSHIRE HATHAWAY INC	COMMON	084670108	457,600	8 N	X		
BERKSHIRE HATHAWAY INC	COMMON	084670207	3,701,880	2,034 N	X		

BARR LABORTORIES INC	COMMON	068306109	2,633,400	62,700 N	X
BRISTOL RETAIL SOLUTIONS	COMMON	110202108	14,104	21,500 N	X
BROADWING INCORPORATED	COMMON	111620100	3,188,611	85,743 N	X
BOSTON SCIENTIFIC CORP	COMMON	101137107	299,447	14,050 N	X
THE BISYS GROUP INC	COMMON	055472104	703,238	10,575 N	X
ANHEUSER BUSCH CO INC	COMMON	035229103	557,138	8,950 N	X
BINDVIEW DEVELOPMENT CORP </TABLE>	COMMON	090327107	2,890,412	93,050 N	X

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BANKATLANTIC BANKCORP INC	KRM	17,250			
BRUNSWICK CORP	KRM	404,475		253,475	
C R BARD CORP INC	KRM	900		64,170	
BLACK & DECKER CORP	KRM	241,725		167,092	
BRANDYWINE REALTY TRUST	KRM	57,750		4,200	
BECTON DICKINSON & CO	KRM	243,650		432,335	
BINDLEY WESTERN INDUSTRIES	KRM	45,879			
B E A SYSTEMS INC	KRM			8,000	
BE AEROSPACE INC	KRM			19,300	
BELL ATLANTIC CORP	KRM	15,081		112,564	
FRANKLIN RESOURCES INC	KRM			7,800	
BESTFOODS	KRM	34,072		132,517	
BAKER HUGHES INC	KRM	6,625		5,140	
BJ'S WHOLESALE INC	KRM	67,650		23,300	
BJ SERVICES CO	KRM			26,300	
BANK OF NEW YORK COMPANY I	KRM	244,150		215,433	
BARNES & NOBLE INC	KRM	67,450		17,150	
BANK UNITED FINANCIAL CORP	KRM	161,850		9,250	
BELLSOUTH CORP	KRM	50,287		244,634	
BMC SOFTWARE	KRM	6,154		2,210	
BIOMET INC	KRM	1,230		5,812	
BRISTOL MYERS SQUIBB	KRM	96,982		264,768	
BARNESANDNOBLE.COM INC	KRM	10,000			
BOWATER INC	KRM	14,000			
BP AMOCO PLC	KRM	50,124		55,677	
BURLINGTON RESOURCES INC	KRM	53,619		16,900	
BRENTON BANKS INC	KRM			17,161	
BROADCOM CORPORATION CLASS	KRM			6,621	
BERKSHIRE HATHAWAY INC	KRM	7		1	

BERKSHIRE HATHAWAY INC	KRM	72	1,962
BARR LABORTORIES INC	KRM	48,300	14,400
BRISTOL RETAIL SOLUTIONS	KRM		21,500
BROADWING INCORPORATED	KRM	44,600	41,143
BOSTON SCIENTIFIC CORP	KRM	3,250	10,800
THE BISYS GROUP INC	KRM	1,800	8,775
ANHEUSER BUSCH CO INC	KRM	2,150	6,800
BINDVIEW DEVELOPMENT CORP	KRM	80,000	13,050

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BORG-WARNER AUTOMOTIVE INC	COMMON	099724106	1,650,797	41,925 N	X		
BLUEGREEN CORPORATION	COMMON	096231105	451,793	147,500 N	X		
CITIGROUP INC	COMMON	172967101	83,576,697	1,395,853 N	X		
COMPUTER ASSOCIATES	COMMON	204912109	31,441,199	531,209 N	X		
CONAGRA INC	COMMON	205887102	5,604,598	309,219 N	X		
CARDINAL HEALTH INC	COMMON	14149Y108	449,667	9,802 N	X		
CATERPILLAR INC DELAWARE	COMMON	149123101	724,279	18,365 N	X		
COOPER INDS INC	COMMON	216669101	4,130,000	118,000 N	X		
CAMBREX CORP	COMMON	132011107	3,601,800	82,800 N	X		
NORTHLAND CRANBERRIES INC	COMMON	666499108	340,963	62,700 N	X		
CBS INC	COMMON	12490K107	2,371,965	41,889 N	X		
CHRIS CRAFT INDS INC	COMMON	170520100	429,003	6,736 N	X		
COUNTRYWIDE CREDIT	COMMON	222372104	9,525,456	349,558 N	X		
CLEAR CHANNEL COMMUNICATIO	COMMON	184502102	575,502	8,333 N	X		
CENDANT CORP	COMMON	151313103	471,750	25,500 N	X		
CANANDAIGUA WINE COMPANY	COMMON	137219200	226,950	4,450 N	X		
COMDISCO INC	COMMON	200336105	15,001,794	339,984 N	X		
CABLE DESIGN TECHNOLOGIES	COMMON	126924109	1,046,987	30,850 N	X		
CRESCENT REAL ESTATE	COMMON	225756105	217,490	12,428 N	X		
BRIGHTPOINT INC.	COMMON	109473108	3,132,289	255,697 N	X		
CHARTER ONE FINANCIAL INC	COMMON	160903100	7,402,673	352,508 N	X		
COASTAL CORP	COMMON	190441105	32,334,780	702,930 N	X		
CHINA.COM CORP CL A	COMMON	G2108N109	677,970	8,370 N	X		
CHECK POINT SOFTWARE	COMMON	M22465104	985,323	5,760 N	X		
C AND D TECHNOLOGIES INC	COMMON	124661109	4,288,710	72,690 N	X		
CHARMING SHOPPES INC	COMMON	161133103	284,684	50,050 N	X		

CHARTER COMMUNICATIONS INC	COMMON	16117M107	608,224	42,450 N	X
O'CHARLEY'S INC	COMMON	670823103	2,290,600	176,200 N	X
CHEVRON CORP	COMMON	166751107	3,690,495	39,924 N	X
PILGRIMS PRIDE CORP	COMMON	721467108	921,382	145,950 N	X
CHITTENDEN CORP	COMMON	170228100	2,877,005	96,908 N	X
CIGNA CORP	COMMON	125509109	11,467,111	151,381 N	X
CIENA CORPORATION	COMMON	171779101	1,850,254	14,670 N	X
CINERGY CORP	COMMON	172474108	336,583	15,655 N	X
CINCINNATI FINANCIAL CORP	COMMON	172062101	12,791,703	339,979 N	X
COLGATE PALMOLIVE CO	COMMON	194162103	1,509,610	26,778 N	X
CLARUS CORPORATION	COMMON	182707109	559,068	7,916 N	X

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BORG-WARNER AUTOMOTIVE INC	KRM	27,500		14,425	
BLUEGREEN CORPORATION	KRM	147,500			
CITIGROUP INC	KRM	559,471		836,382	
COMPUTER ASSOCIATES	KRM	204,562		326,647	
CONAGRA INC	KRM	149,425		159,794	
CARDINAL HEALTH INC	KRM	2,000		7,802	
CATERPILLAR INC DELAWARE	KRM	8,060		10,305	
COOPER INDS INC	KRM	118,000			
CAMBREX CORP	KRM	58,900		23,900	
NORTHLAND CRANBERRIES INC	KRM			62,700	
CBS INC	KRM	1,200		40,689	
CHRIS CRAFT INDS INC	KRM	1,100		5,636	
COUNTRYWIDE CREDIT	KRM	223,550		126,008	
CLEAR CHANNEL COMMUNICATIO	KRM	6,133		2,200	
CENDANT CORP	KRM	14,300		11,200	
CANANDAIGUA WINE COMPANY	KRM			4,450	
COMDISCO INC	KRM	18,625		321,359	
CABLE DESIGN TECHNOLOGIES	KRM	13,000		17,850	
CRESCENT REAL ESTATE	KRM	1,000		11,428	
BRIGHTPOINT INC.	KRM	243,858		11,839	
CHARTER ONE FINANCIAL INC	KRM	149,107		203,401	
COASTAL CORP	KRM	280,550		422,380	
CHINA.COM CORP CL A	KRM			8,370	
CHECK POINT SOFTWARE	KRM	2,400		3,360	
C AND D TECHNOLOGIES INC	KRM	53,000		19,690	

CHARMING SHOPPES INC	KRM	50,050	
CHARTER COMMUNICATIONS INC	KRM	3,500	38,950
O'CHARLEY'S INC	KRM	150,750	25,450
CHEVRON CORP	KRM	15,910	24,014
PILGRIMS PRIDE CORP	KRM	94,800	51,150
CHITTENDEN CORP	KRM	76,208	20,700
CIGNA CORP	KRM	101,125	50,256
CIENA CORPORATION	KRM	1,000	13,670
CINERGY CORP	KRM	1,356	14,299
CINCINNATI FINANCIAL CORP	KRM	60,679	279,300
COLGATE PALMOLIVE CO	KRM	4,900	21,878
CLARUS CORPORATION	KRM		7,916

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CLOROX CO	COMMON	189054109	2,049,399	62,103 N	X		
COMERICA INC	COMMON	200340107	737,042	17,601 N	X		
CHASE MANHATTAN CORP NEW	COMMON	16161A108	18,023,155	206,716 N	X		
COMCAST CORP	COMMON	200300101	2,535,431	61,465 N	X		
COMCAST CORP CL A SPECIAL	COMMON	200300200	3,939,144	90,816 N	X		
CMG INFORMATION SERVICES	COMMON	125750109	2,814,128	24,835 N	X		
CONSECO INC	COMMON	208464107	2,817,900	246,363 N	X		
COLE NATIONAL CORPORATION	COMMON	193290103	732,063	90,100 N	X		
CONSOLIDATED STORES	COMMON	210149100	803,644	70,650 N	X		
CENTERPOINT PROPERTIES INC	COMMON	151895109	604,142	16,580 N	X		
CONEXANT SYSTEMS INC	COMMON	207142100	230,963	3,253 N	X		
CAPITAL ONE FINANCIAL CORP	COMMON	14040H105	277,896	5,797 N	X		
CORECOMM LIMITED	COMMON	G2422R109	790,240	17,960 N	X		
3COM CORP	COMMON	885535104	29,502,387	530,380 N	X		
COOPER COMPANIES INC NEW	COMMON	216648402	3,650,924	113,425 N	X		
COX COMMUNICATIONS INC	COMMON	224044107	1,026,988	21,175 N	X		
COMPAQ COMPUTER CORP	COMMON	204493100	4,610,493	170,759 N	X		
COMPUWARE CORPORATION	COMMON	205638109	4,938,852	234,480 N	X		
COMPUTER SCIENCES CORP	COMMON	205363104	45,198,179	571,225 N	X		
CISCO SYSTEMS	COMMON	17275R102	37,978,310	491,228 N	X		
CINTAS CORP	COMMON	172908105	6,258,970	159,717 N	X		
COOPER TIRE & RUBBER	COMMON	216831107	1,241,099	98,790 N	X		

CENTURYTEL INC	COMMON	156700106	789,240	21,259 N	X
CTS CORP	COMMON	126501105	3,801,045	66,685 N	X
CENTEX CORP	COMMON	152312104	15,668,668	657,988 N	X
CUMMINS ENGINE INC	COMMON	231021106	228,083	6,072 N	X
COUSINS PROPERTIES INC	COMMON	222795106	1,156,113	31,405 N	X
CABLEVISION SYSTEMS CORP	COMMON	12686C109	644,558	10,610 N	X
CONVERGYS CORPORATION	COMMON	212485106	2,771,531	71,638 N	X
CVS CORP DELAWARE	COMMON	126650100	783,564	20,860 N	X
CITIZENS UTILITIES CO	COMMON	177342201	533,154	32,559 N	X
DELTA AIR LINES DELAWARE	COMMON	247361108	4,331,675	81,346 N	X
DANSKIN INC	COMMON	236365102	7,420	14,000 N	X
DIEBOLD INC	COMMON	253651103	5,220,765	189,846 N	X
DOUBLECLICK INCORPORATED	COMMON	258609304	2,075,105	22,164 N	X
DANA CORP	COMMON	235811106	8,670,600	307,599 N	X
E I DUPONT DE NEMOURS & CO	COMMON	263534109	8,472,833	160,052 N	X

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CLOROX CO	KRM	2,975		59,128	
COMERICA INC	KRM	12,600		5,001	
CHASE MANHATTAN CORP NEW	KRM	88,016		118,700	
COMCAST CORP	KRM	55,165		6,300	
COMCAST CORP CL A SPECIAL	KRM	66,078		24,738	
CMG INFORMATION SERVICES	KRM			24,835	
CONSECO INC	KRM	222,454		23,909	
COLE NATIONAL CORPORATION	KRM	84,000		6,100	
CONSOLIDATED STORES	KRM	63,950		6,700	
CENTERPOINT PROPERTIES INC	KRM			16,580	
CONEXANT SYSTEMS INC	KRM			3,253	
CAPITAL ONE FINANCIAL CORP	KRM	190		5,607	
CORECOMM LIMITED	KRM			17,960	
3COM CORP	KRM	236,775		293,605	
COOPER COMPANIES INC NEW	KRM	85,000		28,425	
COX COMMUNICATIONS INC	KRM	3,125		18,050	
COMPAQ COMPUTER CORP	KRM	19,450		151,309	
COMPUWARE CORPORATION	KRM	20,300		214,180	
COMPUTER SCIENCES CORP	KRM	261,591		309,634	
CISCO SYSTEMS	KRM	53,014		438,214	
CINTAS CORP	KRM	11,225		148,492	
COOPER TIRE & RUBBER	KRM	90,390		8,400	

CENTURYTEL INC	KRM	1,939	19,320
CTS CORP	KRM	49,500	17,185
CENTEX CORP	KRM	359,100	298,888
CUMMINS ENGINE INC	KRM	4,072	2,000
COUSINS PROPERTIES INC	KRM	18,200	13,205
CABLEVISION SYSTEMS CORP	KRM	9,900	710
CONVERGYS CORPORATION	KRM	44,600	27,038
CVS CORP DELAWARE	KRM		20,860
CITIZENS UTILITIES CO	KRM	28,700	3,859
DELTA AIR LINES DELAWARE	KRM	19,350	61,996
DANSKIN INC	KRM		14,000
DIEBOLD INC	KRM	41,700	148,146
DOUBLECLICK INCORPORATED	KRM		22,164
DANA CORP	KRM	148,905	158,694
E I DUPONT DE NEMOURS & CO	KRM	36,535	123,517

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DILLARD'S INC CLASS A	COMMON	254067101	1,808,180	110,000 N	X		
DEERE & CO	COMMON	244199105	695,742	18,309 N	X		
DELL COMPUTER CORPORATION	COMMON	247025109	4,952,533	91,819 N	X		
DESERT WINDS ENTERTAINMENT	COMMON	250478104	6,638	12,500 N	X		
DOLLAR GENERAL CORP	COMMON	256669102	216,291	8,048 N	X		
D R HORTON INC	COMMON	23331A109	1,916,995	146,750 N	X		
WALT DISNEY COMPANY	COMMON	254687106	9,840,724	238,563 N	X		
ECHOSTAR COMMUNICATIONS	COMMON	278762109	469,260	5,940 N	X		
DOW JONES & CO INC	COMMON	260561105	312,386	4,350 N	X		
DONALDSON LUFKIN & JENRETT	COMMON	257661108	828,000	16,000 N	X		
DORAL FINANCIAL CORP	COMMON	25811P100	113,130	10,000 N	X		
DOVER CORP	COMMON	260003108	263,313	5,500 N	X		
DOW CHEMICAL CO	COMMON	260543103	638,286	5,599 N	X		
AMDOCS LIMITED	COMMON	G02602103	239,760	3,240 N	X		
DUKE-WEEKS REALTY CORP	COMMON	264411505	3,024,599	158,149 N	X		
DUKE ENERGY CORP	COMMON	264399106	12,498,990	238,076 N	X		
DVI INC	COMMON	233343102	1,735,650	121,800 N	X		
DYCOM INDS INC	COMMON	267475101	3,358,826	68,899 N	X		
BRINKER INTERNATIONAL INC	COMMON	109641100	7,422,000	250,000 N	X		

ENGELHARD CORP	COMMON	292845104	3,856,875	255,000 N	X
ECI TELECOM LTD	COMMON	268258100	14,728,367	469,430 N	X
ELECTRONIC DATA SYSTEMS	COMMON	285661104	827,961	12,899 N	X
CALL: ELECTRONIC DATA SYS	CALL O	285908AFC	216,000	6,000 C	X
EL PASO ELECTRIC	COMMON	283677854	204,388	19,700 N	X
EASTMAN KODAK CO	COMMON	277461109	250,111	4,605 N	X
ELAN CORP PLC ADR	COMMON	284131208	3,371,075	70,970 N	X
E M C CORP MASSACHUSETTS	COMMON	268648102	9,454,914	75,039 N	X
EMULEX CORP NEW	COMMON	292475209	204,609	1,875 N	X
EMERSON ELECTRIC CO	COMMON	291011104	10,458,294	196,862 N	X
ENRON CORP	COMMON	293561106	39,080,482	521,943 N	X
EL PASO ENERGY GROUP	COMMON	283905107	8,791,172	217,738 N	X
EQUITY RESIDENTIAL	COMMON	29476L107	231,805	5,768 N	X
LM ERICSSON TELEPHONE CO	COMMON	294821400	5,554,198	59,205 N	X
ENSCO INTERNATIONAL INC	COMMON	26874Q100	1,325,788	36,700 N	X
EATON CORP	COMMON	278058102	772,200	9,900 N	X
EATON VANCE SENIOR INCOME	COMMON	27826S103	126,758	13,255 N	X
EXODUS COMMUNS INC	COMMON	302088109	2,707,014	19,267 N	X

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DILLARD'S INC CLASS A	KRM	110,000			
DEERE & CO	KRM	1,200		17,109	
DELL COMPUTER CORPORATION	KRM	9,471		82,348	
DESERT WINDS ENTERTAINMENT	KRM			12,500	
DOLLAR GENERAL CORP	KRM	6,500		1,548	
D R HORTON INC	KRM	102,000		44,750	
WALT DISNEY COMPANY	KRM	23,467		215,096	
ECHOSTAR COMMUNICATIONS	KRM			5,940	
DOW JONES & CO INC	KRM	3,250		1,100	
DONALDSON LUFKIN & JENRETT	KRM	16,000			
DORAL FINANCIAL CORP	KRM			10,000	
DOVER CORP	KRM			5,500	
DOW CHEMICAL CO	KRM	1,190		4,409	
AMDOCS LIMITED	KRM			3,240	
DUKE-WEEKS REALTY CORP	KRM	101,058		57,091	
DUKE ENERGY CORP	KRM	127,750		110,326	
DVI INC	KRM	96,500		25,300	
DYCOM INDS INC	KRM	53,000		15,899	

BRINKER INTERNATIONAL INC	KRM	250,000	
ENGELHARD CORP	KRM	255,000	
ECI TELECOM LTD	KRM	141,720	327,710
ELECTRONIC DATA SYSTEMS	KRM		12,899
CALL: ELECTRONIC DATA SYS	KRM	6,000	
EL PASO ELECTRIC	KRM	14,600	5,100
EASTMAN KODAK CO	KRM		4,605
ELAN CORP PLC ADR	KRM	4,500	66,470
E M C CORP MASSACHUSETTS	KRM	6,751	68,288
EMULEX CORP NEW	KRM		1,875
EMERSON ELECTRIC CO	KRM	77,845	119,017
ENRON CORP	KRM	233,825	288,118
EL PASO ENERGY GROUP	KRM	209,000	8,738
EQUITY RESIDENTIAL	KRM	1,700	4,068
LM ERICSSON TELEPHONE CO	KRM	3,667	55,538
ENSCO INTERNATIONAL INC	KRM		36,700
EATON CORP	KRM		9,900
EATON VANCE SENIOR INCOME	KRM	1,000	12,255
EXODUS COMMUNS INC	KRM		19,267

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FORD MOTOR COMPANY	COMMON	345370100	1,046,422	22,779 N	X		
THE FARMERS BANCORP	COMMON	30887A102	751,124	17,071 N	X		
FLEET BOSTON FINANCIAL COR	COMMON	339030108	11,310,329	309,872 N	X		
FURNITURE BRANDS INT INC	COMMON	360921100	2,084,480	110,800 N	X		
FIRST COMMERCE BANCSHARES	COMMON	319777207	350,002	10,090 N	X		
FIRST CITIZENS BANCSHARES	COMMON	31946M103	520,475	9,217 N	X		
FEDERATED DEPARTMENT STORE	COMMON	31410H101	15,512,341	367,156 N	X		
FIRST DATA CORP	COMMON	319963104	5,911,371	133,214 N	X		
FAMILY DOLLAR STORES	COMMON	307000109	242,846	11,668 N	X		
FEDEX CORPORATION	COMMON	31428X106	12,638,483	325,625 N	X		
FIRST ENERGY CORP	COMMON	337932107	11,358,023	550,692 N	X		
FIRST FIDELITY ACCEPTANCE	COMMON	320191109	570	190,000 N	X		
FAIRFIELD COMMUNITY INC	COMMON	304231301	946,051	119,180 N	X		
FINSH LINE CLASS A	COMMON	317923100	526,500	54,000 N	X		
FIRST INDIANA CORP	COMMON	32054R108	4,644,169	251,036 N	X		

FISERV INC	COMMON	337738108	20,853,171	560,750 N	X
FIFTH THIRD BANCORP	COMMON	316773100	8,099,721	128,567 N	X
FLORIDA EAST COAST INDUST	COMMON	340632108	240,075	4,950 N	X
R & B FALCON CORP	COMMON	74912E101	437,172	22,205 N	X
FLOWERS INDUSTRY INC	COMMON	343496105	939,378	61,850 N	X
FIRSTMERIT CORP	COMMON	337915102	6,264,194	339,744 N	X
FEDERAL MOGUL CORP	COMMON	313549107	166,880	10,000 N	X
FINISHMASTER INC	COMMON	31787P108	459,400	57,425 N	X
FIRST NORTHERN CAPITAL COR	COMMON	335832101	209,779	16,866 N	X
FEDERAL NATIONAL	COMMON	313586109	30,999,409	548,051 N	X
FORTUNE BRANDS INC	COMMON	349631101	10,726,225	429,049 N	X
SPRINT CORP	COMMON	852061100	1,074,744	16,992 N	X
FOSSIL INC	COMMON	349882100	363,289	15,500 N	X
F P L GROUP	COMMON	302571104	263,020	5,710 N	X
FEDERAL HOME LOAN MORTGAGE	COMMON	313400301	1,881,746	42,585 N	X
FOUR SEASONS HOTELS INC	COMMON	35100E104	428,099	9,500 N	X
FIRSTAR CORP WISCONSIN	COMMON	33763V109	30,788,094	1,342,231 N	X
FIRST UNION CORPORATION	COMMON	337358105	9,963,928	267,488 N	X
CEDAR FAIR L P	COMMON	150185106	719,435	36,198 N	X
FIRST UNION REAL EST EQUIT	COMMON	337400105	59,125	21,500 N	X
FORWARD AIR CORPORATION	COMMON	349853101	2,464,736	104,050 N	X
GILLETTE CO	COMMON	375766102	2,831,176	75,121 N	X

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FORD MOTOR COMPANY	KRM	1,950		20,829	
THE FARMERS BANCORP	KRM	17,071			
FLEET BOSTON FINANCIAL COR	KRM	124,913		184,959	
FURNITURE BRANDS INT INC	KRM	83,000		27,800	
FIRST COMMERCE BANCSHARES	KRM			10,090	
FIRST CITIZENS BANCSHARES	KRM	9,217			
FEDERATED DEPARTMENT STORE	KRM	198,975		168,181	
FIRST DATA CORP	KRM	111,945		21,269	
FAMILY DOLLAR STORES	KRM	1,068		10,600	
FEDEX CORPORATION	KRM	226,150		99,475	
FIRST ENERGY CORP	KRM			550,692	
FIRST FIDELITY ACCEPTANCE	KRM			190,000	
FAIRFIELD COMMUNITY INC	KRM	112,350		6,830	

FINSH LINE CLASS A	KRM	54,000	
FIRST INDIANA CORP	KRM	235,857	15,179
FISERV INC	KRM	325,150	235,600
FIFTH THIRD BANCORP	KRM	37,660	90,907
FLORIDA EAST COAST INDUST	KRM	4,950	
R & B FALCON CORP	KRM		22,205
FLOWERS INDUSTRY INC	KRM	1,600	60,250
FIRSTMERIT CORP	KRM	56,601	283,143
FEDERAL MOGUL CORP	KRM		10,000
FINISHMASTER INC	KRM	52,925	4,500
FIRST NORTHERN CAPITAL COR	KRM		16,866
FEDERAL NATIONAL	KRM	232,190	315,861
FORTUNE BRANDS INC	KRM	255,625	173,424
SPRINT CORP	KRM	1,800	15,192
FOSSIL INC	KRM	15,500	
F P L GROUP	KRM	1,300	4,410
FEDERAL HOME LOAN MORTGAGE	KRM	16,780	25,805
FOUR SEASONS HOTELS INC	KRM		9,500
FIRSTAR CORP WISCONSIN	KRM	299,946	1,042,285
FIRST UNION CORPORATION	KRM	98,885	168,603
CEDAR FAIR L P	KRM		36,198
FIRST UNION REAL EST EQUIT	KRM		21,500
FORWARD AIR CORPORATION	KRM	75,000	29,050
GILLETTE CO	KRM	4,400	70,721

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GLACIER BANCORP INC (NEW)	COMMON	37637Q105	421,815	29,863 N	X		
GLOBAL CROSSING LIMITED	COMMON	G3921A100	1,575,212	38,478 N	X		
GANNETT COMPANY INC	COMMON	364730101	11,478,163	163,100 N	X		
GUIDANT CORPORATION	COMMON	401698105	3,319,726	56,386 N	X		
GENERAL ELECTRIC CO	COMMON	369604103	80,259,972	515,727 N	X		
GEHL COMPANY	COMMON	368483103	1,990,619	109,075 N	X		
GILDAN ACTIVEWEAR INC	COMMON	375916103	3,927,235	120,375 N	X		
GENERAL MILLS INC	COMMON	370334104	830,008	22,936 N	X		
GLOBAL CONNECTIONS INC	COMMON	379317100	27,500	20,000 N	X		
GREAT LAKES CHEMICAL CORP	COMMON	390568103	206,040	6,060 N	X		
CORNING INC	COMMON	219350105	2,232,746	11,509 N	X		

GENERAL MOTORS CORP	COMMON	370442105	1,636,355	19,760 N	X
GENERAL MOTORS CORP	COMMON	370442832	324,945	2,610 N	X
WALT DISNEY COMPANY	COMMON	254687205	428,196	20,761 N	X
GEORGIA PACIFIC CORP	COMMON	373298108	5,249,614	132,690 N	X
GENUINE PARTS CO	COMMON	372460105	2,631,527	110,221 N	X
GAP INC	COMMON	364760108	1,555,386	31,225 N	X
B F GOODRICH CO	COMMON	382388106	10,778,082	375,700 N	X
GROUP 1 SOFTWARE	COMMON	39943Y103	710,400	37,888 N	X
GTE CORP	COMMON	362320103	5,446,694	76,714 N	X
GATEWAY INC	COMMON	367626108	1,123,695	21,183 N	X
UNITED BANK SWITZERLAND	COMMON	H8919P109	377,161	1,507 N	X
HALLIBURTON CO	COMMON	406216101	1,416,057	34,433 N	X
HASBRO INDUSTRIES INC	COMMON	418056107	351,899	21,087 N	X
HUNTINGTON BANCSHARES INC	COMMON	446150104	2,844,937	127,148 N	X
HCC INS HLDGS INC	COMMON	404132102	1,962,988	148,150 N	X
HOME DEPOT INC	COMMON	437076102	9,495,755	147,221 N	X
HARLEY DAVIDSON INC	COMMON	412822108	1,170,781	14,750 N	X
HARRAHS ENTERTAINMENT INC	COMMON	413619107	1,220,518	65,750 N	X
HOOPER HOLMES INC	COMMON	439104100	753,170	21,950 N	X
INTERNET HOLDERS TRUST	COMMON	46059W102	252,890	1,520 N	X
HOUSEHOLD INTERNATIONAL	COMMON	441815107	11,833,034	317,129 N	X
HIBERNIA CORPORATION	COMMON	428656102	156,450	14,900 N	X
HARTFORD FINANCIAL SERVICE	COMMON	416515104	4,478,475	84,900 N	X
HANOVER DIRECT INC	COMMON	410783104	32,110	13,520 N	X
HEINZ H J CO	COMMON	423074103	2,352,180	67,446 N	X
HONG KONG & CHINA GAS ADR	COMMON	438550204	28,903	18,990 N	X

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GLACIER BANCORP INC (NEW)	KRM			29,863	
GLOBAL CROSSING LIMITED	KRM			38,478	
GANNETT COMPANY INC	KRM	100,050		63,050	
GUIDANT CORPORATION	KRM	12,366		44,020	
GENERAL ELECTRIC CO	KRM	106,472		409,255	
GEHL COMPANY	KRM	85,500		23,575	
GILDAN ACTIVEWEAR INC	KRM	87,500		32,875	
GENERAL MILLS INC	KRM	600		22,336	
GLOBAL CONNECTIONS INC	KRM	20,000			
GREAT LAKES CHEMICAL CORP	KRM	6,060			

CORNING INC	KRM	1,877	9,632
GENERAL MOTORS CORP	KRM	5,388	14,372
GENERAL MOTORS CORP	KRM	1,510	1,100
WALT DISNEY COMPANY	KRM		20,761
GEORGIA PACIFIC CORP	KRM	130,848	1,842
GENUINE PARTS CO	KRM	49,875	60,346
GAP INC	KRM	7,771	23,454
B F GOODRICH CO	KRM	128,125	247,575
GROUP 1 SOFTWARE	KRM	21,800	16,088
GTE CORP	KRM	20,412	56,302
GATEWAY INC	KRM		21,183
UNITED BANK SWITZERLAND	KRM		1,507
HALLIBURTON CO	KRM	1,970	32,463
HASBRO INDUSTRIES INC	KRM	20,787	300
HUNTINGTON BANCSHARES INC	KRM	51,621	75,527
HCC INS HLDGS INC	KRM	115,300	32,850
HOME DEPOT INC	KRM	20,908	126,313
HARLEY DAVIDSON INC	KRM	3,200	11,550
HARRAHS ENTERTAINMENT INC	KRM	58,550	7,200
HOOVER HOLMES INC	KRM		21,950
INTERNET HOLDERS TRUST	KRM		1,520
HOUSEHOLD INTERNATIONAL	KRM	303,000	14,129
HIBERNIA CORPORATION	KRM	10,000	4,900
HARTFORD FINANCIAL SERVICE	KRM	84,900	
HANOVER DIRECT INC	KRM		13,520
HEINZ H J CO	KRM	21,042	46,404
HONG KONG & CHINA GAS ADR	KRM		18,990

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HONEYWELL INTERNATIONAL IN	COMMON	438516106	32,838,059	623,255 N	X		
HELMERICH & PAYNE IN	COMMON	423452101	4,126,844	133,124 N	X		
H & R BLOCK INC	COMMON	093671105	391,786	8,755 N	X		
HARRIS CORP	COMMON	413875105	635,959	18,400 N	X		
HERSHEY FOODS CORP	COMMON	427866108	279,241	5,728 N	X		
HUDSON UNITED BANCORP	COMMON	444165104	1,983,330	91,448 N	X		
HARVEY HUBBELL INC	COMMON	443510201	2,377,656	86,855 N	X		
HUGHES SUPPLY INC	COMMON	444482103	1,572,863	101,475 N	X		
HAWKINS CHEMICAL	COMMON	420200107	113,198	13,617 N	X		

HEWLETT PACKARD INC	COMMON	428236103	33,187,658	249,766 N	X
HEWLETT PACKARD INC	COMMON	428236103	16,355,584	123,090 N	X
INTERNATIONAL BUSINESS	COMMON	459200101	13,484,214	114,273 N	X
INTEGRATED BUSINESS SYSTEM	COMMON	45810X102	480,000	40,000 N	X
INTERNET CAPITAL GROUP	COMMON	46059C106	625,237	6,923 N	X
INTERMEDIA COMMUNICATIONS	COMMON	458801107	205,330	4,250 N	X
INDIANA ENERGY INC	COMMON	454707100	916,773	47,014 N	X
INTERNATIONAL FLAVORS &	COMMON	459506101	887,269	25,305 N	X
INTERNATIONAL GAME	COMMON	459902102	283,397	13,067 N	X
IMMUNOMEDICS INC	COMMON	452907108	338,151	13,100 N	X
INFINITY BROADCASTING CORP	COMMON	45662S102	816,821	25,230 N	X
INKTOMI CORP	COMMON	457277101	3,030,495	15,541 N	X
WORLD FUEL SERVICES CORP	COMMON	981475106	89,219	12,200 N	X
INTEL CORP	COMMON	458140100	43,601,814	330,472 N	X
INTUIT	COMMON	461202103	633,469	11,650 N	X
INTERVOICE INC	COMMON	461142101	2,943,806	101,950 N	X
INTERNATIONAL PAPER	COMMON	460146103	306,432	7,168 N	X
IPC HOLDINGS LTD	COMMON	G4933P101	370,200	30,850 N	X
IPALCO ENTERPRISES	COMMON	462613100	1,193,420	61,201 N	X
INGERSOLL RAND CO	COMMON	456866102	20,788,783	469,803 N	X
INTERIM SERVICES INC	COMMON	45868P100	5,012,010	270,000 N	X
ITLA CAPITAL CORPORATION	COMMON	450565106	2,164,950	169,800 N	X
INTRAWARE INCORPORATED	COMMON	46118M103	502,697	12,168 N	X
ILLINOIS TOOL WKS IN	COMMON	452308109	8,634,084	156,273 N	X
INVACARE CORP	COMMON	461203101	386,189	14,075 N	X
JOHNSON CONTROLS	COMMON	478366107	35,547,828	657,526 N	X
J C PENNEY COMPANY	COMMON	708160106	680,829	45,770 N	X
JDS UNIPHASE CORP	COMMON	46612J101	3,105,221	25,756 N	X

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HONEYWELL INTERNATIONAL IN	KRM	335,125		288,130	
HELMERICH & PAYNE IN	KRM	22,600		110,524	
H & R BLOCK INC	KRM	1,131		7,624	
HARRIS CORP	KRM			18,400	
HERSHEY FOODS CORP	KRM	682		5,046	
HUDSON UNITED BANCORP	KRM	69,478		21,970	
HARVEY HUBBELL INC	KRM	22,650		64,205	
HUGHES SUPPLY INC	KRM	75,800		25,675	

HAWKINS CHEMICAL	KRM		13,617
HEWLETT PACKARD INC	KRM		249,766
HEWLETT PACKARD INC	KRM	123,090	
INTERNATIONAL BUSINESS	KRM	30,142	84,131
INTEGRATED BUSINESS SYSTEM	KRM	40,000	
INTERNET CAPITAL GROUP	KRM		6,923
INTERMEDIA COMMUNICATIONS	KRM	1,400	2,850
INDIANA ENERGY INC	KRM	36,478	10,536
INTERNATIONAL FLAVORS &	KRM	21,155	4,150
INTERNATIONAL GAME	KRM	13,067	
IMMUNOMEDICS INC	KRM	11,500	1,600
INFINITY BROADCASTING CORP	KRM	5,350	19,880
INKTOMI CORP	KRM	6,000	9,541
WORLD FUEL SERVICES CORP	KRM	5,300	6,900
INTEL CORP	KRM	95,606	234,866
INTUIT	KRM	11,350	300
INTERVOICE INC	KRM	73,200	28,750
INTERNATIONAL PAPER	KRM	165	7,003
IPC HOLDINGS LTD	KRM		30,850
IPALCO ENTERPRISES	KRM	43,001	18,200
INGERSOLL RAND CO	KRM	260,600	209,203
INTERIM SERVICES INC	KRM	270,000	
ITLA CAPITAL CORPORATION	KRM	136,500	33,300
INTRAWARE INCORPORATED	KRM		12,168
ILLINOIS TOOL WKS IN	KRM	150,382	5,891
INVACARE CORP	KRM	4,800	9,275
JOHNSON CONTROLS	KRM	287,719	369,807
J C PENNEY COMPANY	KRM	35,400	10,370
JDS UNIPHASE CORP	KRM		25,756

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JOHNSON & JOHNSON	COMMON	478160104	12,211,066	173,823 N	X		
ST JOE PAPER CO	COMMON	790148100	304,572	10,525 N	X		
JEFFERSON PILOT CORP	COMMON	475070108	5,559,875	83,528 N	X		
J P MORGAN & CO INC	COMMON	616880100	8,670,468	65,810 N	X		
KELLOGG COMPANY	COMMON	487836108	881,371	34,228 N	X		
KEANE INC	COMMON	486665102	1,042,295	41,279 N	X		

KEYCORP NEW	COMMON	493267108	1,140,095	60,005 N	X
K MART CORP	COMMON	482584109	4,374,132	451,500 N	X
KIMBERLY CLARK CORP	COMMON	494368103	2,297,238	40,976 N	X
KINDER MORGAN INC	COMMON	49455P101	365,700	10,600 N	X
KINDER MORGAN ENERGY	COMMON	494550106	418,708	10,550 N	X
COCA COLA CO	COMMON	191216100	4,510,789	96,101 N	X
KANEB PIPE LINE	COMMON	484169107	250,630	10,000 N	X
KROGER CO	COMMON	501044101	2,945,105	167,688 N	X
MBNA CORPORATION	COMMON	55262L100	3,175,311	124,522 N	X
KNIGHT RIDDER NEWSPAPERS I	COMMON	499040103	317,750	6,200 N	X
KANSAS CITY SOUTHERN	COMMON	485170104	471,284	5,484 N	X
LAFARGE CORP	COMMON	505862102	508,440	21,408 N	X
LANCASTER COLONY CORP	COMMON	513847103	816,399	26,712 N	X
LAFAYETTE BANCORPORATION	COMMON	505893107	2,673,065	144,490 N	X
LINCOLN ELECTRIC HOLDINGS	COMMON	533900106	241,880	10,000 N	X
LINCOLN ELEC CO	COMMON	533543104	221,250	10,000 N	X
LEHMAN BROTHERS HOLDINGS	COMMON	524908100	457,355	4,715 N	X
LIFEPOINT INC	COMMON	53215R100	1,359,500	250,000 N	X
LG AND E ENERGY CORP	COMMON	501917108	1,330,250	58,153 N	X
LEGATO SYSTEMS INC	COMMON	524651106	1,330,227	29,809 N	X
LILLY INDUSTRIAL INC CL A	COMMON	532491107	486,721	39,331 N	X
LITTON INDS INC	COMMON	538021106	4,670,672	105,700 N	X
LAKELAND FINANCIAL CORP	COMMON	511656100	144,425	10,900 N	X
LINEAR TECHNOLOGY CORP	COMMON	535678106	2,761,330	50,206 N	X
LILLY ELI & CO	COMMON	532457108	24,903,521	397,661 N	X
AT&T CORP LIBERTY MEDIA	COMMON	001957208	5,938,833	100,127 N	X
LINCOLN NATIONAL CORP	COMMON	534187109	4,107,435	122,610 N	X
LINCOLN BANCORP IND	COMMON	532879103	2,725,745	274,275 N	X
LOWES CO	COMMON	548661107	25,479,520	436,480 N	X
LABOR READY INC (NEW)	COMMON	505401208	140,220	14,200 N	X
LSI LOGIC CORP	COMMON	502161102	251,646	3,465 N	X

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JOHNSON & JOHNSON	KRM	19,415		154,408	
ST JOE PAPER CO	KRM	10,525			
JEFFERSON PILOT CORP	KRM	52,280		31,248	
J P MORGAN & CO INC	KRM	17,438		48,372	
KELLOGG COMPANY	KRM	30,200		4,028	
KEANE INC	KRM	30,042		11,237	

KEYCORP NEW	KRM	2,100	57,905
K MART CORP	KRM	450,000	1,500
KIMBERLY CLARK CORP	KRM	4,516	36,460
KINDER MORGAN INC	KRM		10,600
KINDER MORGAN ENERGY	KRM		10,550
COCA COLA CO	KRM	4,965	91,136
KANEB PIPE LINE	KRM		10,000
KROGER CO	KRM	90,980	76,708
MBNA CORPORATION	KRM	3,662	120,860
KNIGHT RIDDER NEWSPAPERS I	KRM		6,200
KANSAS CITY SOUTHERN	KRM	157	5,327
LAFARGE CORP	KRM	19,608	1,800
LANCASTER COLONY CORP	KRM	25,900	812
LAFAYETTE BANCORPORATION	KRM	138,624	5,866
LINCOLN ELECTRIC HOLDINGS	KRM	10,000	
LINCOLN ELEC CO	KRM	10,000	
LEHMAN BROTHERS HOLDINGS	KRM		4,715
LIFEPOINT INC	KRM	250,000	
LG AND E ENERGY CORP	KRM	47,750	10,403
LEGATO SYSTEMS INC	KRM	50	29,759
LILLY INDUSTRIAL INC CL A	KRM	18,944	20,387
LITTON INDS INC	KRM	105,000	700
LAKELAND FINANCIAL CORP	KRM		10,900
LINEAR TECHNOLOGY CORP	KRM	6,336	43,870
LILLY ELI & CO	KRM	288,054	109,607
AT&T CORP LIBERTY MEDIA	KRM	21,513	78,614
LINCOLN NATIONAL CORP	KRM	116,600	6,010
LINCOLN BANCORP IND	KRM	256,025	18,250
LOWES CO	KRM	236,225	200,255
LABOR READY INC (NEW)	KRM		14,200
LSI LOGIC CORP	KRM	1,550	1,915

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LOEWS CORP	COMMON	540424108	1,652,500	33,050 N	X	
LUCENT TECHNOLOGIES INC	COMMON	549463107	16,357,805	267,066 N	X	
SOUTHWEST AIRLINES CO	COMMON	844741108	25,873,973	1,243,164 N	X	

LEVEL 3 COMMUNICATIONS	COMMON	52729N100	354,263	3,350 N	X
LSI INDUSTRIES INC	COMMON	50216C108	2,362,145	121,522 N	X
LA-Z-BOY CHAIR CO	COMMON	505336107	276,750	18,000 N	X
MESABA HOLDINGS INC	COMMON	59066B102	1,266,186	110,700 N	X
MARRIOTT INTERNATIONAL INC	COMMON	571903202	3,183,390	101,060 N	X
MASCO CORP	COMMON	574599106	587,325	28,650 N	X
MAY DEPARTMENT STORES	COMMON	577778103	7,172,966	251,683 N	X
MBIA INC	COMMON	55262C100	9,306,782	178,760 N	X
MCDONALDS CORP	COMMON	580135101	6,856,929	183,463 N	X
MEREDITH CORP	COMMON	589433101	603,044	21,780 N	X
MEDTRONIC INC	COMMON	585055106	12,188,234	236,950 N	X
MEDIMMUNE INC	COMMON	584699102	1,574,090	9,040 N	X
MELLON FINANCIAL CORP	COMMON	58551A108	7,123,043	239,430 N	X
MERRILL LYNCH & CO INC	COMMON	590188108	2,252,355	21,451 N	X
MESSAGEMEDIA INC	COMMON	590787107	177,632	14,000 N	X
MILLICOM INTL CELLULAR S A	COMMON	L6388F102	489,487	8,578 N	X
MICHAEL FOODS INC NEW	COMMON	594079105	2,187,675	104,175 N	X
MIRAGE RESORTS INC	COMMON	60462E104	503,750	26,000 N	X
MORRISON KNUDSEN NEW	COMMON	61844A109	984,563	133,500 N	X
MESA LABORATORIES INC	COMMON	59064R109	109,550	25,400 N	X
MUELLER INDUSTRIES INC	COMMON	624756102	3,123,309	102,825 N	X
MARTIN MARIETTA MATERIALS	COMMON	573284106	803,225	16,910 N	X
MARSH & MCLENNAN CO INC	COMMON	571748102	896,293	8,125 N	X
MEDICAL MANAGER CORP NEW	COMMON	58461U103	701,260	20,000 N	X
MINNESOTA MINING &	COMMON	604059105	8,819,812	99,588 N	X
METAMOR WORLDWIDE INC	COMMON	59133P100	574,754	20,300 N	X
PHILIP MORRIS COMPANIES IN	COMMON	718154107	1,348,523	63,835 N	X
MOLEX INC	COMMON	608554101	1,050,406	17,879 N	X
MOLEX INC CLASS A	COMMON	608554200	416,903	9,395 N	X
MOTOROLA INC	COMMON	620076109	8,936,733	61,211 N	X
MOTOROLA INC	COMMON	620076109	3,476,698	23,813 N	X
MERCANTILE BANCSHARES CORP	COMMON	587405101	2,222,358	72,714 N	X
MERCURY COMPUTER SYSTEMS	COMMON	589378108	522,572	10,692 N	X
MERCK & COMPANY INC	COMMON	589331107	26,027,270	418,950 N	X

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LOEWS CORP	KRM	29,700		3,350	
LUCENT TECHNOLOGIES INC	KRM	33,791		233,275	

SOUTHWEST AIRLINES CO	KRM	544,762	698,402
LEVEL 3 COMMUNICATIONS	KRM		3,350
LSI INDUSTRIES INC	KRM	90,500	31,022
LA-Z-BOY CHAIR CO	KRM	15,150	2,850
MESABA HOLDINGS INC	KRM	87,300	23,400
MARRIOTT INTERNATIONAL INC	KRM		101,060
MASCO CORP	KRM		28,650
MAY DEPARTMENT STORES	KRM	155,836	95,847
MBIA INC	KRM	163,200	15,560
MCDONALDS CORP	KRM	28,169	155,294
MEREDITH CORP	KRM	400	21,380
MEDTRONIC INC	KRM	57,687	179,263
MEDIMMUNE INC	KRM		9,040
MELLON FINANCIAL CORP	KRM	64,200	175,230
MERRILL LYNCH & CO INC	KRM	7,600	13,851
MESSAGEMEDIA INC	KRM	14,000	
MILLICOM INTL CELLULAR S A	KRM	5,600	2,978
MICHAEL FOODS INC NEW	KRM	77,400	26,775
MIRAGE RESORTS INC	KRM	25,000	1,000
MORRISON KNUDSEN NEW	KRM	109,800	23,700
MESA LABORATORIES INC	KRM		25,400
MUELLER INDUSTRIES INC	KRM	86,000	16,825
MARTIN MARIETTA MATERIALS	KRM	13,800	3,110
MARSH & MCLENNAN CO INC	KRM		8,125
MEDICAL MANAGER CORP NEW	KRM	20,000	
MINNESOTA MINING &	KRM	15,775	83,813
METAMOR WORLDWIDE INC	KRM		20,300
PHILIP MORRIS COMPANIES IN	KRM	7,429	56,406
MOLEX INC	KRM	12,404	5,475
MOLEX INC CLASS A	KRM	9,145	250
MOTOROLA INC	KRM		61,211
MOTOROLA INC	KRM	23,813	
MERCANTILE BANCSHARES CORP	KRM	58,000	14,714
MERCURY COMPUTER SYSTEMS	KRM		10,692
MERCK & COMPANY INC	KRM	75,220	343,730

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USX MARATHON GROUP INC	COMMON	902905827	279,318	10,717 N	X		
MORTGAGE REALTY TRUST NEW	COMMON	619088206	106,250	10,000 N	X		
MEDICIS PHARMACEUTICAL	COMMON	584690309	2,894,000	72,350 N	X		
MORGAN STANLEY EMERGING	COMMON	61744G107	189,978	10,934 N	X		
MICROSOFT CORP	COMMON	594918104	29,199,944	274,823 N	X		
M & T BANK CORPORATION	COMMON	55261F104	1,397,545	3,130 N	X		
MONSANTO CO	COMMON	611662107	1,608,912	31,241 N	X		
MGIC INVESTMENT CORP	COMMON	552848103	9,420,819	215,950 N	X		
MADE-TO-MANAGE SYSTEMS INC	COMMON	556466100	1,780,847	206,475 N	X		
MATRIX CAPITAL CORP	COMMON	576819106	169,200	21,150 N	X		
1ST MIRACLE GROUP INC	COMMON	320966104	580	10,000 N	X		
MORGAN STANLEY DEAN	COMMON	617446448	45,608,765	550,332 N	X		
MAIL-WELL INC	COMMON	560321200	1,965,226	226,200 N	X		
MAXIM INTEGRATED PRODUCTS	COMMON	57772K101	3,230,169	45,455 N	X		
MAYTAG CORP	COMMON	578592107	334,563	10,100 N	X		
MILACRON INC	COMMON	598709103	166,037	11,500 N	X		
NOBLE AFFILIATES INC	COMMON	654894104	1,987,647	60,575 N	X		
NATIONAL CITY CORP	COMMON	635405103	4,508,625	218,600 N	X		
NCO GROUP INC	COMMON	628858102	1,200,070	37,575 N	X		
NCR CORP	COMMON	62886E108	434,193	10,821 N	X		
NCI BUILDING SYSTEMS	COMMON	628852105	2,139,151	113,706 N	X		
NCS HEALTHCARE INC	COMMON	628874109	19,127	10,550 N	X		
NEWMONT MINING CORP	COMMON	651639106	308,904	13,767 N	X		
NETMANAGE INC	COMMON	641144100	98,414	17,400 N	X		
NISOURCE INC	COMMON	65473P105	2,194,999	130,074 N	X		
KNIGHT/TRIMARK GROUP	COMMON	499068104	2,182,596	42,796 N	X		
NATIONAL COMPUTER SYSTEMS	COMMON	635519101	2,128,963	41,950 N	X		
NORTHROP CORP	COMMON	666807102	1,852,830	35,000 N	X		
NOKIA CORP ADR	COMMON	654902204	7,735,812	34,846 N	X		
NORFOLK SOUTHERN CO	COMMON	655844108	402,776	28,265 N	X		
NATIONAL SERVICES INDUSTRI	COMMON	637657107	417,532	19,823 N	X		
NESTLES SA SPONSORED ADR	COMMON	641069406	233,531	2,606 N	X		
NORTEL NETWORKS CORP	COMMON	656569100	3,840,129	30,447 N	X		
NTL INC	COMMON	629407107	907,061	9,773 N	X		
NORTHERN TRUST CORP	COMMON	665859104	1,452,604	21,500 N	X		
NUCOR CORP	COMMON	670346105	210,000	4,200 N	X		
NAVIDEC INC	COMMON	63934Q101	232,500	15,000 N	X		

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USX MARATHON GROUP INC	KRM	406		10,311	
MORTGAGE REALTY TRUST NEW	KRM	10,000			
MEDICIS PHARMACEUTICAL	KRM	53,400		18,950	
MORGAN STANLEY EMERGING	KRM	2,934		8,000	
MICROSOFT CORP	KRM	18,712		256,111	
M & T BANK CORPORATION	KRM	3,000		130	
MONSANTO CO	KRM	3,530		27,711	
MGIC INVESTMENT CORP	KRM	84,325		131,625	
MADE-TO-MANAGE SYSTEMS INC	KRM	175,475		31,000	
MATRIX CAPITAL CORP	KRM	9,750		11,400	
1ST MIRACLE GROUP INC	KRM			10,000	
MORGAN STANLEY DEAN	KRM	284,082		266,250	
MAIL-WELL INC	KRM	168,000		58,200	
MAXIM INTEGRATED PRODUCTS	KRM	5,600		39,855	
MAYTAG CORP	KRM	9,600		500	
MILACRON INC	KRM	10,600		900	
NOBLE AFFILIATES INC	KRM	42,250		18,325	
NATIONAL CITY CORP	KRM	112,456		106,144	
NCO GROUP INC	KRM	22,400		15,175	
NCR CORP	KRM			10,821	
NCI BUILDING SYSTEMS	KRM	86,800		26,906	
NCS HEALTHCARE INC	KRM			10,550	
NEWMONT MINING CORP	KRM	12,750		1,017	
NETMANAGE INC	KRM			17,400	
NISOURCE INC	KRM	117,678		12,396	
KNIGHT/TRIMARK GROUP	KRM	1,200		41,596	
NATIONAL COMPUTER SYSTEMS	KRM	27,700		14,250	
NORTHROP CORP	KRM	35,000			
NOKIA CORP ADR	KRM	5,364		29,482	
NORFOLK SOUTHERN CO	KRM	1,008		27,257	
NATIONAL SERVICES INDUSTRI	KRM	125		19,698	
NESTLES SA SPONSORED ADR	KRM	806		1,800	
NORTEL NETWORKS CORP	KRM	5,204		25,243	
NTL INC	KRM	438		9,335	
NORTHERN TRUST CORP	KRM	3,100		18,400	
NUCOR CORP	KRM	3,000		1,200	
NAVIDEC INC	KRM			15,000	

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NOVELLUS SYSTEMS INC	COMMON	670008101	918,710	16,369 N	X		
NOVARTIS A G ADR	COMMON	66987V109	288,234	4,215 N	X		
NEW ARCADIA RESOURCES LTD	COMMON	642005102	2,836	41,700 N	X		
NEWELL RUBBERMAID INC	COMMON	651229106	8,993,473	362,450 N	X		
NEWS LIMITED ADR NEW	COMMON	652487703	359,719	6,395 N	X		
NEXTEL COMMUNICATIONS INC	COMMON	65332V103	985,863	6,650 N	X		
NEW YORK TIMES CO	COMMON	650111107	18,187,463	423,575 N	X		
OAK HILL FINANCIAL CORP	COMMON	671337103	267,169	20,954 N	X		
QUAKER OATS CO	COMMON	747402105	448,625	7,400 N	X		
OMNICARE INC	COMMON	681904108	173,707	14,400 N	X		
OLD KENT FINANCIAL CORP	COMMON	679833103	2,393,248	74,789 N	X		
BANC ONE CORP	COMMON	06423A103	14,831,741	429,906 N	X		
NETOPTRIX CORP	COMMON	64116F103	390,044	2,271 N	X		
ORBOTECH LIMITED	COMMON	M75253100	626,025	7,365 N	X		
ORACLE SYSTEMS CORP	COMMON	68389X105	14,488,493	185,600 N	X		
OLD REPUBLIC INTERNATIONAL	COMMON	680223104	648,175	47,140 N	X		
SUNTERRA CORP	COMMON	86787D109	130,600	65,300 N	X		
OCCIDENTAL PETROLEUM CORP	COMMON	674599105	3,112,500	150,000 N	X		
PHILLIPS PETROLEUM CO	COMMON	718507106	886,150	19,160 N	X		
PAYCHEX INC	COMMON	704326107	332,634	6,351 N	X		
PITNEY BOWES INC	COMMON	724479100	25,365,847	567,621 N	X		
PROVIDENT BANKSHARES CORP	COMMON	743859100	1,808,888	114,850 N	X		
PACCAR INC	COMMON	693718108	311,250	6,225 N	X		
PACIFIC CENTURY CYBERWORKS	COMMON	Y6801N100	1,032,747	400,600 N	X		
SPRINT CORPORATION PCS GRP	COMMON	852061506	606,530	9,260 N	X		
PATTERSON DENTAL	COMMON	703412106	628,256	16,425 N	X		
PRIDE INTERNATIONAL INC	COMMON	741932107	1,227,816	53,675 N	X		
PENDAIRIES PETROLEUM LTD	COMMON	706905106	75,725	23,300 N	X		
PECO ENERGY COMPANY	COMMON	693304107	6,135,219	166,379 N	X		
PEPSICO INC	COMMON	713448108	7,734,522	221,778 N	X		
PEROT SYSTEMS CORP	COMMON	714265105	526,340	26,317 N	X		
PETSMART INC	COMMON	716768106	58,200	19,400 N	X		
PFIZER INC	COMMON	717081103	15,578,621	426,076 N	X		
PROVIDENT FINANCIAL GROUP	COMMON	743866105	7,157,922	210,138 N	X		

PROCTER & GAMBLE CO	COMMON	742718109	44,682,467	790,840 N	X
PERSONNEL GROUP AMERICA	COMMON	715338109	1,205,859	196,875 N	X
PROGRESSIVE CORP OHIO	COMMON	743315103	3,072,185	40,390 N	X

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NOVELLUS SYSTEMS INC	KRM	690		15,679	
NOVARTIS A G ADR	KRM	215		4,000	
NEW ARCADIA RESOURCES LTD	KRM			41,700	
NEWELL RUBBERMAID INC	KRM	61,500		300,950	
NEWS LIMITED ADR NEW	KRM			6,395	
NEXTEL COMMUNICATIONS INC	KRM	700		5,950	
NEW YORK TIMES CO	KRM	218,900		204,675	
OAK HILL FINANCIAL CORP	KRM	8,125		12,829	
QUAKER OATS CO	KRM			7,400	
OMNICARE INC	KRM			14,400	
OLD KENT FINANCIAL CORP	KRM	67,697		7,092	
BANC ONE CORP	KRM	311,544		118,362	
NETOPTRIX CORP	KRM			2,271	
ORBOTECH LIMITED	KRM			7,365	
ORACLE SYSTEMS CORP	KRM	25,416		160,184	
OLD REPUBLIC INTERNATIONAL	KRM	45,500		1,640	
SUNTERRA CORP	KRM	65,300			
OCCIDENTAL PETROLEUM CORP	KRM	150,000			
PHILLIPS PETROLEUM CO	KRM			19,160	
PAYCHEX INC	KRM	285		6,066	
PITNEY BOWES INC	KRM	282,625		284,996	
PROVIDENT BANKSHARES CORP	KRM	90,900		23,950	
PACCAR INC	KRM	150		6,075	
PACIFIC CENTURY CYBERWORKS	KRM	400,000		600	
SPRINT CORPORATION PCS GRP	KRM	100		9,160	
PATTERSON DENTAL	KRM	16,425			
PRIDE INTERNATIONAL INC	KRM			53,675	
PENDAIRIES PETROLEUM LTD	KRM			23,300	
PECO ENERGY COMPANY	KRM	165,479		900	
PEPSICO INC	KRM	39,936		181,842	
PEROT SYSTEMS CORP	KRM			26,317	
PETSMART INC	KRM	10,500		8,900	
PFIZER INC	KRM	60,565		365,511	
PROVIDENT FINANCIAL GROUP	KRM	147,558		62,580	

PROCTER & GAMBLE CO	KRM	67,958	722,882
PERSONNEL GROUP AMERICA	KRM	139,200	57,675
PROGRESSIVE CORP OHIO	KRM	1,700	38,690

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PARKER HANNIFIN CORP	COMMON	701094104	5,693,882	137,823 N	X		
PRIORITY HEALTHCARE CORP	COMMON	74264T102	779,981	15,522 N	X		
PRIORITY HEALTHCARE	COMMON	74264T201	658,823	13,046 N	X		
KONINKLIJKE PHILIPS	COMMON	500472204	884,832	5,165 N	X		
PULTE CORPORATION	COMMON	745867101	4,175,000	200,000 N	X		
PIONEER STANDARD	COMMON	723877106	1,046,068	66,417 N	X		
PROTECTIVE LIFE CORP	COMMON	743674103	2,648,744	83,425 N	X		
PALL CORP	COMMON	696429307	2,719,486	121,200 N	X		
PRIME MEDICAL SERVICES INC	COMMON	74156D108	104,725	11,800 N	X		
PARAMETRIC TECH	COMMON	699173100	683,958	32,472 N	X		
PNC BANK CORP	COMMON	693475105	856,738	19,012 N	X		
PHARMACIA-UPJOHN INC	COMMON	716941109	1,147,042	19,278 N	X		
PENWEST PHARMACEUTICALS CO	COMMON	709754105	352,361	28,617 N	X		
PROGRESS SOFTWARE CORP	COMMON	743312100	2,512,554	107,200 N	X		
PHILADELPHIA SUBURBAN CORP	COMMON	718009608	197,671	10,906 N	X		
PEOPLESOFT INC	COMMON	712713106	348,000	17,400 N	X		
PROVIDIAN FINANCIAL CORP	COMMON	74406A102	29,966,967	345,939 N	X		
PAINE WEBBER GROUP	COMMON	695629105	5,940,000	135,000 N	X		
QUANTA SERVICES	COMMON	74762E102	358,666	5,910 N	X		
PRAXAIR INC	COMMON	74005P104	1,740,966	41,825 N	X		
PRISON REALTY TRUST INC	COMMON	74264N105	398,955	130,250 N	X		
QWEST COMMUNICATIONS	COMMON	749121109	4,158,528	86,636 N	X		
QUALCOMM INC	COMMON	747525103	15,295,773	102,441 N	X		
QUALITY DINING INC	COMMON	74756P105	72,970	33,350 N	X		
Q LOGIC CORP	COMMON	747277101	449,454	3,317 N	X		
NASDAQ - 100 SHARES	COMMON	631100104	370,165	3,381 N	X		
RITE AID CORPORATION	COMMON	767754104	121,726	21,640 N	X		
RALSTON PURINA GROUP	COMMON	751277302	214,500	7,800 N	X		
RATIONAL SOFTWARE CORP	COMMON	75409P202	229,500	3,000 N	X		
ROYAL CARIBBEAN	COMMON	V7780T103	7,739,620	276,415 N	X		
ROYAL DUTCH PETROLEUM CO	COMMON	780257804	4,171,208	72,150 N	X		
RICHARDSON ELECTRONICS LIM	COMMON	763165107	146,850	13,350 N	X		
THE REYNOLDS & REYNOLDS CO	COMMON	761695105	4,153,518	153,834 N	X		

ROGERS COMMUNICATIONS INC	COMMON	775109200	408,438	13,700 N	X
REHABCARE CORP	COMMON	759148109	511,042	20,700 N	X
TRANSOCEAN SEDCO FOREX	COMMON	G90078109	5,731,405	111,695 N	X
RJ REYNOLDS TOBACCO HLDGS	COMMON	76182K105	268,160	15,774 N	X

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PARKER HANNIFIN CORP	KRM	21,750		116,073	
PRIORITY HEALTHCARE CORP	KRM	15,522			
PRIORITY HEALTHCARE	KRM	13,046			
KONINKLIJKE PHILIPS	KRM			5,165	
PULTE CORPORATION	KRM	200,000			
PIONEER STANDARD	KRM	64,417		2,000	
PROTECTIVE LIFE CORP	KRM	63,000		20,425	
PALL CORP	KRM	28,100		93,100	
PRIME MEDICAL SERVICES INC	KRM	10,000		1,800	
PARAMETRIC TECH	KRM	1,600		30,872	
PNC BANK CORP	KRM	7,664		11,348	
PHARMACIA-UPJOHN INC	KRM	2,189		17,089	
PENWEST PHARMACEUTICALS CO	KRM			28,617	
PROGRESS SOFTWARE CORP	KRM	77,600		29,600	
PHILADELPHIA SUBURBAN CORP	KRM			10,906	
PEOPLESOFT INC	KRM	17,400			
PROVIDIAN FINANCIAL CORP	KRM	262,121		83,818	
PAINE WEBBER GROUP	KRM	135,000			
QUANTA SERVICES	KRM			5,910	
PRAXAIR INC	KRM	3,675		38,150	
PRISON REALTY TRUST INC	KRM	117,450		12,800	
QWEST COMMUNICATIONS	KRM	20,814		65,822	
QUALCOMM INC	KRM	60,048		42,393	
QUALITY DINING INC	KRM	31,700		1,650	
Q LOGIC CORP	KRM			3,317	
NASDAQ - 100 SHARES	KRM			3,381	
RITE AID CORPORATION	KRM	13,900		7,740	
RALSTON PURINA GROUP	KRM			7,800	
RATIONAL SOFTWARE CORP	KRM			3,000	
ROYAL CARIBBEAN	KRM	194,000		82,415	
ROYAL DUTCH PETROLEUM CO	KRM	14,060		58,090	

RICHARDSON ELECTRONICS LIM	KRM	13,350	
THE REYNOLDS & REYNOLDS CO	KRM	60,000	93,834
ROGERS COMMUNICATIONS INC	KRM	10,900	2,800
REHABCARE CORP	KRM		20,700
TRANSOCEAN SEDCO FOREX	KRM	101,158	10,537
RJ REYNOLDS TOBACCO HLDGS	KRM	733	15,041

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COORS ADOLPH CO	COMMON	217016104	13,148,400	273,925 N	X		
REYNOLDS METALS CO	COMMON	761763101	479,361	7,168 N	X		
RELIASTAR FINANCIAL CORP	COMMON	75952U103	1,517,939	44,810 N	X		
RAMBUS INC	COMMON	750917106	2,503,250	8,500 N	X		
ROHM & HAAS CO	COMMON	775371107	17,169,201	384,744 N	X		
ROSS STORES	COMMON	778296103	628,044	26,100 N	X		
RPM INC OHIO	COMMON	749685103	486,926	44,266 N	X		
RANGE RESOURCES CORP	COMMON	75281A109	326,825	153,800 N	X		
RELIANCE STEEL & ALUMINUM	COMMON	759509102	2,622,373	117,201 N	X		
ROSLIN BANCORP	COMMON	778162107	2,793,078	156,800 N	X		
RHYTHMS NETCONNECTIONS	COMMON	762430205	224,559	6,100 N	X		
RAYTHEON COMPANY CLASS B	COMMON	755111408	185,488	10,450 N	X		
REUTERS GROUP PLC ADR	COMMON	76132M102	336,876	2,822 N	X		
RAYONIER INCORPORATED	COMMON	754907103	262,032	5,375 N	X		
SEARS ROEBUCK AND CO	COMMON	812387108	287,201	9,378 N	X		
SONIC AUTOMOTIVE INC	COMMON	83545G102	101,930	10,800 N	X		
SANMINA CORP	COMMON	800907107	382,407	5,660 N	X		
SAP AKTIENGESELLSCHAFT	COMMON	803054204	215,100	3,600 N	X		
SBC COMMUNICATIONS INC	COMMON	78387G103	30,333,178	720,075 N	X		
SMITHKLINE BEECHAM AMERICA	COMMON	832378301	443,943	6,720 N	X		
SYMBOL TECHNOLOGIES	COMMON	871508107	929,067	11,287 N	X		
SHELL TRANSPORTATION &	COMMON	822703609	1,553,334	31,660 N	X		
THE CHARLES SCHWAB CORP	COMMON	808513105	255,488	4,497 N	X		
STOLT COMEX S A	COMMON	L8873E103	324,450	23,175 N	X		
SOUTHDOWN INC	COMMON	841297104	4,129,370	69,694 N	X		
SIEBEL SYSTEMS INC	COMMON	826170102	730,005	6,112 N	X		
SCIENTIFIC ATLANTA INC	COMMON	808655104	686,263	10,850 N	X		
SANTA FE SNYDER CORP	COMMON	80218K105	434,207	45,706 N	X		
SFX BROADCASTING INC CL A	COMMON	784174104	1,006,717	13,334 N	X		
SILICON GAMING INC	COMMON	827054107	38,933	88,888 N	X		

SCHERING PLOUGH CORP	COMMON	806605101	6,250,106	168,353 N	X
A SCHULMAN INC	COMMON	808194104	287,525	21,700 N	X
SHERWIN WILLIAMS CO	COMMON	824348106	22,604,781	1,021,685 N	X
SHAW INDUSTRIES	COMMON	820286102	229,050	15,081 N	X
SATYAM INFOWAY LIMITED ADS	COMMON	804099109	376,662	7,024 N	X
SKY FINANCIAL GROUP	COMMON	83080P103	165,214	10,167 N	X
SCHLUMBERGER LIMITED	COMMON	806857108	2,383,358	31,155 N	X

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COORS ADOLPH CO	KRM	255,450		18,475	
REYNOLDS METALS CO	KRM	6,668		500	
RELIASTAR FINANCIAL CORP	KRM	41,075		3,735	
RAMBUS INC	KRM	8,500			
ROHM & HAAS CO	KRM	120,597		264,147	
ROSS STORES	KRM			26,100	
RPM INC OHIO	KRM	4,515		39,751	
RANGE RESOURCES CORP	KRM			153,800	
RELIANCE STEEL & ALUMINUM	KRM	85,700		31,501	
ROSLIN BANCORP	KRM	125,100		31,700	
RHYTHMS NETCONNECTIONS	KRM	6,000		100	
RAYTHEON COMPANY CLASS B	KRM	3,200		7,250	
REUTERS GROUP PLC ADR	KRM	484		2,338	
RAYONIER INCORPORATED	KRM	4,850		525	
SEARS ROEBUCK AND CO	KRM			9,378	
SONIC AUTOMOTIVE INC	KRM			10,800	
SANMINA CORP	KRM			5,660	
SAP AKTIENGESELLSCHAFT	KRM			3,600	
SBC COMMUNICATIONS INC	KRM	343,829		376,246	
SMITHKLINE BEECHAM AMERICA	KRM	1,000		5,720	
SYMBOL TECHNOLOGIES	KRM			11,287	
SHELL TRANSPORTATION &	KRM	30,610		1,050	
THE CHARLES SCHWAB CORP	KRM	1,800		2,697	
STOLT COMEX S A	KRM	22,175		1,000	
SOUTHDOWN INC	KRM	55,844		13,850	
SIEBEL SYSTEMS INC	KRM			6,112	
SCIENTIFIC ATLANTA INC	KRM			10,850	
SANTA FE SNYDER CORP	KRM	33,100		12,606	
SFX BROADCASTING INC CL A	KRM	13,334			

SILICON GAMING INC	KRM	88,888	
SCHERING PLOUGH CORP	KRM	36,696	131,657
A SCHULMAN INC	KRM	20,000	1,700
SHERWIN WILLIAMS CO	KRM	482,775	538,910
SHAW INDUSTRIES	KRM		15,081
SATYAM INFOWAY LIMITED ADS	KRM		7,024
SKY FINANCIAL GROUP	KRM		10,167
SCHLUMBERGER LIMITED	KRM	4,610	26,545

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SARA LEE CORP	COMMON	803111103	6,919,380	384,410 N	X		
SLI INC	COMMON	78442T108	198,406	11,671 N	X		
SOLECTRON CORP	COMMON	834182107	2,497,821	62,251 N	X		
SOUTHERN MINERAL CORP	CONV C	843367AA1	8,625	25,000 N	X		
SHARED MEDICAL SYSTEMS	COMMON	819486101	1,916,782	36,950 N	X		
SYNOPSYS INC	COMMON	871607107	394,047	8,083 N	X		
SOUTHERN CO	COMMON	842587107	1,009,461	46,412 N	X		
RMS TITANIC INC	COMMON	749612107	1,008,200	504,100 N	X		
ST PAUL COMPANIES INC	COMMON	792860108	1,226,998	35,956 N	X		
SIMON PROPERTY GROUP INC	COMMON	828806109	5,323,523	228,350 N	X		
SPIEKER PROPERTIES INC	COMMON	848497103	609,650	13,700 N	X		
SPX CORP	COMMON	784635104	228,331	2,004 N	X		
STANDARD & POOR DEPOSITORY	COMMON	78462F103	596,989	3,970 N	X		
SEQUA CORP CLASS A	COMMON	817320104	311,056	7,850 N	X		
STERIS CORP	COMMON	859152100	134,275	13,100 N	X		
SUNTRUST BANKS INC	COMMON	867914103	11,328,356	196,162 N	X		
ST JUDE MEDICAL INC	COMMON	790849103	391,067	15,150 N	X		
STEEL DYNAMICS INC	COMMON	858119100	251,784	21,775 N	X		
STATE STREET CORP	COMMON	857477103	1,035,884	10,693 N	X		
SUPERIOR FINANCIAL CORP	COMMON	868161100	229,425	24,150 N	X		
SUN COMMUNITIES INC	COMMON	866674104	656,185	22,725 N	X		
SUN MICROSYSTEMS INC	COMMON	866810104	122,647,388	1,308,895 N	X		
SAVOIR TECHNOLOGY GROUP IN	COMMON	80533W107	1,855,350	260,400 N	X		
SUPER VALUE STORES (NEW)	COMMON	868536103	4,133,219	218,250 N	X		
SOUTHWEST BANCORPORATION	COMMON	84476R109	262,413	13,500 N	X		
SAFEWAY INCORPORATED	COMMON	786514208	435,848	9,632 N	X		
SYBRON CORP	COMMON	87114F106	6,815,000	235,000 N	X		
SYSCO CORP	COMMON	871829107	233,693	6,469 N	X		

SUIZA FOODS CORP	COMMON	865077101	296,844	7,375 N	X
A T & T CORP	COMMON	001957109	11,854,912	210,518 N	X
TELECOMUNICACOES BRASILE	COMMON	879287308	360,295	2,410 N	X
THE TIMBERLAND CO	COMMON	887100105	3,818,625	74,875 N	X
TELEPHONE & DATA SYS	COMMON	879433100	18,773,447	169,130 N	X
TIDEWATER INC	COMMON	886423102	327,674	10,300 N	X
NATIONAL GOLF PROPERTIES	COMMON	63623G109	2,216,881	105,250 N	X
TELEFONICA S A ADR	COMMON	879382208	971,793	13,066 N	X
TERADYNE INC	COMMON	880770102	275,930	3,365 N	X

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SARA LEE CORP	KRM	227,490		156,920	
SLI INC	KRM	7,000		4,671	
SOLECTRON CORP	KRM	17,146		45,105	
SOUTHERN MINERAL CORP	KRM			25,000	
SHARED MEDICAL SYSTEMS	KRM	26,500		10,450	
SYNOPSYS INC	KRM	165		7,918	
SOUTHERN CO	KRM	30,600		15,812	
RMS TITANIC INC	KRM	504,100			
ST PAUL COMPANIES INC	KRM	30,394		5,562	
SIMON PROPERTY GROUP INC	KRM	226,950		1,400	
SPIEKER PROPERTIES INC	KRM	5,800		7,900	
SPX CORP	KRM	1,800		204	
STANDARD & POOR DEPOSITORY	KRM			3,970	
SEQUA CORP CLASS A	KRM	7,850			
STERIS CORP	KRM			13,100	
SUNTRUST BANKS INC	KRM	97,400		98,762	
ST JUDE MEDICAL INC	KRM	400		14,750	
STEEL DYNAMICS INC	KRM	10,125		11,650	
STATE STREET CORP	KRM	1,750		8,943	
SUPERIOR FINANCIAL CORP	KRM	18,500		5,650	
SUN COMMUNITIES INC	KRM	20,300		2,425	
SUN MICROSYSTEMS INC	KRM	552,568		756,327	
SAVOIR TECHNOLOGY GROUP IN	KRM	211,000		49,400	
SUPER VALUE STORES (NEW)	KRM	215,750		2,500	
SOUTHWEST BANCORPORATION	KRM			13,500	
SAFEWAY INCORPORATED	KRM			9,632	
SYBRON CORP	KRM	235,000			

SYSCO CORP	KRM	836	5,633
SUIZA FOODS CORP	KRM	5,875	1,500
A T & T CORP	KRM	14,037	196,481
TELECOMUNICACOES BRASILE	KRM		2,410
THE TIMBERLAND CO	KRM	60,000	14,875
TELEPHONE & DATA SYS	KRM	160,205	8,925
TIDEWATER INC	KRM		10,300
NATIONAL GOLF PROPERTIES	KRM	79,300	25,950
TELEFONICA S A ADR	KRM	5,432	7,634
TERADYNE INC	KRM		3,365

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TERAYON COMMUNICATIONS	COMMON	880775101	358,340	1,748 N	X		
TRIUMPH GROUP INC	COMMON	896818101	2,360,581	81,050 N	X		
TARGET CP	COMMON	87612E106	14,071,314	188,245 N	X		
TENET HEALTHCARE CORP	COMMON	88033G100	5,090,588	218,950 N	X		
FIRST FINANCIAL CORP	COMMON	320218100	519,210	14,968 N	X		
THOR INDUSTRIES INC	COMMON	885160101	1,060,047	43,600 N	X		
THOMAS INDUSTRIES INC	COMMON	884425109	1,773,750	94,600 N	X		
TEMPLE INLAND INC	COMMON	879868107	1,025,649	20,590 N	X		
TELLABS INC	COMMON	879664100	4,700,748	74,634 N	X		
THORNBURG MORTGAGE ASSET	COMMON	885218107	209,708	28,435 N	X		
TECHNITROL INC	COMMON	878555101	4,930,863	84,650 N	X		
TOMMY HILFIGER CORP	COMMON	G8915Z102	7,069,331	487,540 N	X		
STATOSHERE CORP	COMMON	863106100	600	10,000 N	X		
TOOTSIE ROLL INDUSTRIES IN	COMMON	890516107	418,005	13,270 N	X		
TRIBUNE CO NEW	COMMON	896047107	1,208,516	33,053 N	X		
TRINITY INDUSTRIES INC	COMMON	896522109	1,665,267	70,300 N	X		
TRW INC	COMMON	872649108	1,480,050	25,300 N	X		
COMPUTER TASK GROUP INC	COMMON	205477102	198,770	18,070 N	X		
TOWER AUTOMOTIVE INC	COMMON	891707101	2,175,009	132,825 N	X		
TIME WARNER INC	COMMON	887315109	9,529,500	95,295 N	X		
TEXACO INC	COMMON	881694103	1,905,223	35,446 N	X		
TRANSWITCH CORP	COMMON	894065101	427,756	4,450 N	X		
TEXAS INSTRUMENTS INC	COMMON	882508104	4,374,240	27,339 N	X		
TEXTRON INC	COMMON	883203101	24,914,251	409,269 N	X		
TEXAS UTILITIES CO	COMMON	882848104	204,817	6,899 N	X		
TYCO INTERNATIONAL LTD NEW	COMMON	902124106	19,286,497	384,768 N	X		
UCBH HOLDINGS INC	COMMON	90262T308	227,900	10,600 N	X		

UNITED DOMINION IND LTD	COMMON	909914103	802,091	44,100 N	X
UNIVERSAL HEALTH SERVICES	COMMON	913903100	3,916,325	79,925 N	X
MEDIA ONE GROUP INC	COMMON	58440J104	1,231,119	15,199 N	X
U N B CORP	COMMON	903056109	1,330,140	88,676 N	X
UNITED HEALTHCARE CORP	COMMON	910581107	2,115,376	35,478 N	X
UNION PACIFIC CORP	COMMON	907818108	463,827	11,855 N	X
URS CORPORATION	COMMON	903236107	1,550,719	118,150 N	X
USA NETWORKS INCORPORATED	COMMON	902984103	9,500,783	421,078 N	X
US BANCORP	COMMON	902973106	326,353	14,919 N	X
U S FREIGHTWAYS CORP	COMMON	916906100	2,159,237	57,675 N	X

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TERAYON COMMUNICATIONS	KRM			1,748	
TRIUMPH GROUP INC	KRM	62,000		19,050	
TARGET CP	KRM	153,625		34,620	
TENET HEALTHCARE CORP	KRM	218,650		300	
FIRST FINANCIAL CORP	KRM	14,968			
THOR INDUSTRIES INC	KRM	38,500		5,100	
THOMAS INDUSTRIES INC	KRM	64,300		30,300	
TEMPLE INLAND INC	KRM	20,356		234	
TELLABS INC	KRM	7,937		66,697	
THORNBURG MORTGAGE ASSET	KRM			28,435	
TECHNITROL INC	KRM	63,300		21,350	
TOMMY HILFIGER CORP	KRM	129,725		357,815	
STATOSHERE CORP	KRM			10,000	
TOOTSIE ROLL INDUSTRIES IN	KRM			13,270	
TRIBUNE CO NEW	KRM	11,260		21,793	
TRINITY INDUSTRIES INC	KRM	70,200		100	
TRW INC	KRM	20,000		5,300	
COMPUTER TASK GROUP INC	KRM	525		17,545	
TOWER AUTOMOTIVE INC	KRM	105,600		27,225	
TIME WARNER INC	KRM	38,811		56,484	
TEXACO INC	KRM	4,942		30,504	
TRANSWITCH CORP	KRM			4,450	
TEXAS INSTRUMENTS INC	KRM	3,999		23,340	
TEXTRON INC	KRM	224,975		184,294	
TEXAS UTILITIES CO	KRM	4,188		2,711	
TYCO INTERNATIONAL LTD NEW	KRM	91,461		293,307	

UCBH HOLDINGS INC	KRM	3,800	6,800
UNITED DOMINION IND LTD	KRM	40,000	4,100
UNIVERSAL HEALTH SERVICES	KRM	66,100	13,825
MEDIA ONE GROUP INC	KRM	10,990	4,209
U N B CORP	KRM		88,676
UNITED HEALTHCARE CORP	KRM		35,478
UNION PACIFIC CORP	KRM		11,855
URS CORPORATION	KRM	100,000	18,150
USA NETWORKS INCORPORATED	KRM	394,018	27,060
US BANCORP	KRM	2,400	12,519
U S FREIGHTWAYS CORP	KRM	38,000	19,675

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AMERICAN IMAGE MOTOR CO	COMMON	026725101	2,583	41,000 N	X		
WTS US MEDICAL PRODUCTS	WRTRHT	90336P118	550	10,000 N	X		
U S WEST COMMUNICATIONS	COMMON	91273H101	735,110	10,122 N	X		
UNITED STATES TRUST CORP	COMMON	91288L105	435,374	2,300 N	X		
UNITED TECHNOLOGIES CORP	COMMON	913017109	378,243	5,986 N	X		
UNITED WATER RESOURCES INC	COMMON	913190104	220,141	6,335 N	X		
VIACOM INC CLASS A COMMON	COMMON	925524100	3,028,011	56,664 N	X		
VISX INC	COMMON	92844S105	196,553	10,770 N	X		
SEAGRAMS CO LIMITED	COMMON	811850106	606,305	10,190 N	X		
VODAFONE AIRTOUCH PLC	COMMON	92857T107	3,960,142	71,273 N	X		
VODAFONE AIRTOUCH PUBLIC	COMMON	G9387S105	119,492	20,792 N	X		
VINTAGE PETROLEUM INC	COMMON	927460105	1,543,085	76,675 N	X		
VERISIGN INCORPORATED	COMMON	92343E102	1,521,910	10,180 N	X		
VESTA INSURANCE GROUP INC	COMMON	925391104	93,750	15,000 N	X		
VITESSE SEMICONDUCTOR	COMMON	928497106	2,230,401	23,173 N	X		
VIATEL INC	COMMON	925529208	736,158	14,668 N	X		
WALGREEN CO	COMMON	931422109	18,548,163	720,317 N	X		
CALL: WAVE SYSTEMS CORP	CALL O	94352RAHC	23,685	11,000 C	X		
WACHOVIA CORPORATION	COMMON	929771103	868,928	12,861 N	X		
MCI WORLDCOM INC	COMMON	55268B106	35,125,007	775,164 N	X		
WENDYS INTERNATIONAL INC	COMMON	950590109	9,768,973	483,900 N	X		
WELLS FARGO & CO	COMMON	949746101	26,522,464	650,858 N	X		
WHIRLPOOL CORP	COMMON	963320106	6,138,624	104,710 N	X		
WARNER LAMBERT CO	COMMON	934488107	5,604,270	57,369 N	X		

WARNER LAMBERT CO	COMMON	934488107	735,786	7,532 N	X
WATERLINK INC	COMMON	94155N105	41,250	15,000 N	X
WELLPOINT HEALTH NETWORKS	COMMON	94973H108	5,590,000	80,000 N	X
WASHINGTON MUTUAL SAVINGS	COMMON	939322103	385,867	14,561 N	X
THE WILLIAMS COMPANIES	COMMON	969457100	1,852,426	42,160 N	X
WAL MART STORES INC	COMMON	931142103	6,085,559	107,709 N	X
WYNN INTERNATIONAL INC	COMMON	983195108	2,031,202	147,050 N	X
WORTHINGTON INDUSTRIES	COMMON	981811102	1,387,387	112,112 N	X
WATSCO INC CLASS A	COMMON	942622200	1,711,310	163,950 N	X
WM WRIGLEY JR CO	COMMON	982526105	262,931	3,423 N	X
WEYERHAEUSER CO	COMMON	962166104	4,856,400	85,200 N	X
XIRCOM	COMMON	983922105	283,975	7,675 N	X
XL CAPITAL LIMITED	COMMON	G98255105	5,184,484	93,625 N	X

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AMERICAN IMAGE MOTOR CO	KRM			41,000	
WTS US MEDICAL PRODUCTS	KRM			10,000	
U S WEST COMMUNICATIONS	KRM	837		9,285	
UNITED STATES TRUST CORP	KRM			2,300	
UNITED TECHNOLOGIES CORP	KRM	2,156		3,830	
UNITED WATER RESOURCES INC	KRM			6,335	
VIACOM INC CLASS A COMMON	KRM	49,414		7,250	
VISX INC	KRM	4,200		6,570	
SEAGRAMS CO LIMITED	KRM	1,100		9,090	
VODAFONE AIRTOUCH PLC	KRM	14,625		56,648	
VODAFONE AIRTOUCH PUBLIC	KRM			20,792	
VINTAGE PETROLEUM INC	KRM	50,500		26,175	
VERISIGN INCORPORATED	KRM			10,180	
VESTA INSURANCE GROUP INC	KRM	15,000			
VITESSE SEMICONDUCTOR	KRM	432		22,741	
VIATEL INC	KRM			14,668	
WALGREEN CO	KRM	297,680		422,637	
CALL: WAVE SYSTEMS CORP	KRM			11,000	
WACHOVIA CORPORATION	KRM			12,861	
MCI WORLDCOM INC	KRM	299,866		475,298	
WENDYS INTERNATIONAL INC	KRM	358,050		125,850	
WELLS FARGO & CO	KRM	292,154		358,704	
WHIRLPOOL CORP	KRM	100,000		4,710	
WARNER LAMBERT CO	KRM			57,369	

WARNER LAMBERT CO	KRM	7,532	
WATERLINK INC	KRM		15,000
WELLPOINT HEALTH NETWORKS	KRM	80,000	
WASHINGTON MUTUAL SAVINGS	KRM	13,835	726
THE WILLIAMS COMPANIES	KRM	4,700	37,460
WAL MART STORES INC	KRM	25,492	82,217
WYNN INTERNATIONAL INC	KRM	110,000	37,050
WORTHINGTON INDUSTRIES	KRM	60,900	51,212
WATSCO INC CLASS A	KRM	116,500	47,450
WM WRIGLEY JR CO	KRM	500	2,923
WEYERHAEUSER CO	KRM	84,800	400
XIRCOM	KRM		7,675
XL CAPITAL LIMITED	KRM	16,200	77,425

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XCELERA.COM INC	COMMON	G31611109	1,694,034	10,457 N	X		
XILINX INC	COMMON	983919101	4,716,200	56,950 N	X		
EXXON MOBIL CP	COMMON	30231G102	35,855,922	460,057 N	X		
XEROX CORP	COMMON	984121103	612,508	23,558 N	X		
EXTENDED SYSTEMS INC	COMMON	301973103	891,440	8,104 N	X		
LEHMAN BROTHERS HOLDINGS	COMMON	524908258	239,520	2,495 N	X		
YAHOO INC	COMMON	984332106	2,248,612	13,121 N	X		
ZILA INC	COMMON	989513205	98,448	21,000 N	X		
AGGREGATE COLUMN TOTALS			3,117,395,605				

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XCELERA.COM INC	KRM			10,457	
XILINX INC	KRM	4,540		52,410	
EXXON MOBIL CP	KRM	110,853		349,204	
XEROX CORP	KRM	10,700		12,858	
EXTENDED SYSTEMS INC	KRM			8,104	
LEHMAN BROTHERS HOLDINGS	KRM			2,495	
YAHOO INC	KRM	39		13,082	

