

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**
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FILER

NORTHWESTERN MUTUAL LIFE INSURANCE CO

CIK: **73076** | IRS No.: **390509570** | State of Incorp.: **WI** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-00229** | Film No.: **1696785**

Mailing Address
720 EAST WISCONSIN
AVENUE
MILWAUKEE WI 53202

Business Address
720 E WISCONSIN AVENUE
MILWAUKEE WI 53202
4142992508

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: The Northwestern Mutual Life Insurance Company
Address: 720 E. Wisconsin Ave.
Milwaukee, WI 53202

13F File Number: 28-229

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Don Forecki
Title: Assistant Treasurer
Phone: 414-299-5288
Signature, Place, and Date of Signing:

/s/ Don Forecki Milwaukee, Wisconsin July 6, 2001

Report Type (Check only one.):
[] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

FORM 13F
FILE NO. NAME

28-1096 Frank Russell Trust Company
28-1190 Frank Russell Company
28-2762 Frank Russell Investment Management Company
28-5099 Frank Russell Investments (Japan) Limited
28-5101 Frank Russell Investments (Cayman) Limited
28-5103 Frank Russell Canada Limited
28-5105 Frank Russell Investments (Ireland) Limited
28-6374 Northwestern Mutual Investment Services, LLC
28-6374 Robert W. Baird & Co. Incorporated
28-5701 Russell Investment Management Limited
28-7842 Frank Russell Company Limited

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 1330

Form 13F Information Table Value Total (000's): \$7,653,448

List of Other Included Managers:

FORM 13F
NO. FILE NO. NAME

1 28-5583 Northwestern Investment Management Company

NAME OF ISSUER	TITLE OF CLASS	--CUSIP--	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTHER MANAGERS	VOTING AUTHORITY --SOLE--	--SHARED--	--NONE--
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
A T & T WIRELESS GROUP	COM	001957406	7	400	SH		DEFINED	1	400		
A T & T WIRELESS GROUP	COM	001957406	2163	132300	SH		DEFINED	1	132300		
ABC-NACO INC	COM	000752105	491	472157	SH		DEFINED	1	472157		
ACC RUE SOFTWARE INC	COM	00437W102	3	6519	SH		DEFINED	1	6519		
ACME COMMUNICATIONS	COM	004631107	132	16100	SH		DEFINED	1	16100		
ADC TELECOMMUNICATION	COM	000886101	1061	160800	SH		DEFINED	1	160800		
ADC TELECOMMUNICATION	COM	000886101	24	3700	SH		DEFINED	1	3700		
ADC TELECOMMUNICATION	COM	000886101	3853	583800	SH		DEFINED	1	583800		
ADELPHIA COMMUNICATIONS	COM	006848105	5904	144000	SH		DEFINED	1	144000		
ADELPHIA COMMUNICATIONS	CONVT	006848BG9	483	500000	PRN		DEFINED	1	500000		
ADELPHIA COMMUNICATIONS	COM	006848105	19414	473500	SH		DEFINED	1	473500		
ADELPHIA COMMUNICATIONS	CONVT	006848402	4432	35000	SH		DEFINED	1	35000		
ADELPHIA COMMUNICATIONS	CONVT	006848BG9	9500	9500000	PRN		DEFINED	1	9500000		
ADVANCEPCS	COM	00790K109	269	4400	SH		DEFINED	1	4400		
ADVANCEPCS	COM	00790K109	18	300	SH		DEFINED	1	300		
ADVANCEPCS	COM	00790K109	6	100	SH		DEFINED	1	100		
ADVANCEPCS	COM	00790K109	1025	16000	SH		DEFINED	1	16000		
ADVENT SOFTWARE, INC.	COM	007974108	3797	59800	SH		DEFINED	1	59800		
ADVENT SOFTWARE, INC.	COM	007974108	114	1800	SH		DEFINED	1	1800		
ADVENT SOFTWARE, INC.	COM	007974108	114	1800	SH		DEFINED	1	1800		
ADVENT SOFTWARE, INC.	COM	007974108	11855	186700	SH		DEFINED	1	186700		
AGGREKO PLC	COM	014789900	685	103000	SH		DEFINED	1	103000		
AGGREKO PLC	COM	014789900	3327	500000	SH		DEFINED	1	500000		
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	3660	80000	SH		DEFINED	1	80000		
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	526	11500	SH		DEFINED	1	11500		
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	37	800	SH		DEFINED	1	800		
AIR PRODUCTS & CHEMICALS, INC.	COM	009158106	10385	227000	SH		DEFINED	1	227000		
ALCOA INC	COM	013817101	5122	130000	SH		DEFINED	1	130000		
ALCOA INC	COM	013817101	827	21000	SH		DEFINED	1	21000		
ALSTOM	COM	547497800	1204	43100	SH		DEFINED	1	43100		
ALSTOM	COM	547497800	5866	210000	SH		DEFINED	1	210000		
ALTADIS SA	COM	544401200	1181	82500	SH		DEFINED	1	82500		
ALTADIS SA	COM	544401200	5726	400000	SH		DEFINED	1	400000		
ALTRAN TECHNOLOGIES	COM	490773200	771	16500	SH		DEFINED	1	16500		
ALTRAN TECHNOLOGIES	COM	490773200	3740	80000	SH		DEFINED	1	80000		
AMB PROPERTY CORP	COM	00163T109	3581	139000	SH		DEFINED	1	139000		
AMB PROPERTY CORP	COM	00163T109	16896	655900	SH		DEFINED	1	655900		
AMC ENTERTAINMENT INC	COM	001669100	448	34480	SH		DEFINED	1	34480		
AMDOCS LTD	COM	G02602103	5741	106618	SH		DEFINED	1	106618		
AMDOCS LTD	COM	G02602103	695	12900	SH		DEFINED	1	12900		
AMDOCS LTD	COM	G02602103	86	1600	SH		DEFINED	1	1600		
AMDOCS LTD	COM	G02602103	21839	405552	SH		DEFINED	1	405552		
AMERICAN BANKNOTE CORPORATION	COM	024490104	25	820000	SH		DEFINED	1	820000		
AMERICAN INTERNATIONAL GROUP, I	COM	026874107	8385	97500	SH		DEFINED	1	97500		
AMERICAN INTERNATIONAL GROUP, I	COM	026874107	1471	17100	SH		DEFINED	1	17100		
AMERICAN INTERNATIONAL GROUP, I	COM	026874107	138	1600	SH		DEFINED	1	1600		
AMERICAN INTERNATIONAL GROUP, I	COM	026874107	36722	427000	SH		DEFINED	1	427000		
AMERICAN ITALIAN PASTA COMPANY	COM	027070101	371	8000	SH		DEFINED	1	8000		
AMERICAN TOWER CORP	COM	029912201	145	7000	SH		DEFINED	1	7000		
AMEY PLC	COM	025661000	533	108000	SH		DEFINED	1	108000		
AMEY PLC	COM	025661000	86	17500	SH		DEFINED	1	17500		
AMEY PLC	COM	025661000	2591	525000	SH		DEFINED	1	525000		
AMGEN INC	COM	031162100	4976	82000	SH		DEFINED	1	82000		
AMGEN INC	COM	031162100	698	11500	SH		DEFINED	1	11500		
AMGEN INC	COM	031162100	85	1400	SH		DEFINED	1	1400		
AMGEN INC	COM	031162100	22937	378000	SH		DEFINED	1	378000		
AMKOR TECHNOLOGIES INC	COM	031652100	5401	244370	SH		DEFINED	1	244370		
ANADARKO PETROLEUM CORP	CONVT	032511AP2	793	1000000	PRN		DEFINED	1	1000000		
ANADARKO PETROLEUM CORP	CONVT	032511AP2	2615	5000000	PRN		DEFINED	1	5000000		
ANDERSON EXPLORATION LTD	COM	033901109	971	48000	SH		DEFINED	1	48000		
ANDERSON EXPLORATION LTD	COM	033901109	192	9500	SH		DEFINED	1	9500		
ANDERSON EXPLORATION LTD	COM	033901109	4695	232000	SH		DEFINED	1	232000		
ANGLO IRISH BANK CORP PLC	COM	019878900	1054	276200	SH		DEFINED	1	276200		
ANGLO IRISH BANK CORP PLC	COM	019878900	5052	1323800	SH		DEFINED	1	1323800		
ANHEUSER-BUSCH COS INC	COM	035229103	4326	105000	SH		DEFINED	1	105000		
ANHEUSER-BUSCH COS INC	COM	035229103	783	19000	SH		DEFINED	1	19000		
ANHEUSER-BUSCH COS INC	COM	035229103	95	2300	SH		DEFINED	1	2300		
ANHEUSER-BUSCH COS INC	COM	035229103	24308	590000	SH		DEFINED	1	590000		
ANICOM INC	COM	035250109	1	1461540	SH		DEFINED	1	1461540		
ANNUITY AND LIFE RE (HLDGS)	COM	223506000	458	12800	SH		DEFINED	1	12800		
ANSWERTHINK CONSULTING GROUP	COM	036916104	394	39390	SH		DEFINED	1	39390		
AOL TIME WARNER INC	COM	00184A105	11183	211000	SH		DEFINED	1	211000		
AOL TIME WARNER INC	COM	00184A105	1497	28250	SH		DEFINED	1	28250		
AOL TIME WARNER INC	COM	00184A105	159	3000	SH		DEFINED	1	3000		
AOL TIME WARNER INC	COM	00184A105	46129	870350	SH		DEFINED	1	870350		
APACHE CORPORATION	CONVT	037411600	438	10000	SH		DEFINED	1	10000		
APARTMENT INVESTMENT AND MANAG	COM	03748R101	3148	65316	SH		DEFINED	1	65316		
APARTMENT INVESTMENT AND MANAG	COM	03748R101	21664	449464	SH		DEFINED	1	449464		
APARTMENT INVT & MGMT CO	CONVT	03748R705	5735	229400	SH		DEFINED	1	229400		
APOGEN TECHNOLOGIES	COM	03760A101	1668	67800	SH		DEFINED	1	67800		

APOGENT TECHNOLOGIES	COM	03760A101	102	4150	SH	DEFINED 1	4150
APOGENT TECHNOLOGIES	COM	03760A101	49	2000	SH	DEFINED 1	2000
APOGENT TECHNOLOGIES	COM	03760A101	6143	249700	SH	DEFINED 1	249700
APPLIED MICRO CIRCUIT	COM	03822W109	161	9370	SH	DEFINED 1	9370
APPLIED MICRO CIRCUIT	COM	03822W109	73	4220	SH	DEFINED 1	4220
APPLIED MICRO CIRCUIT	COM	03822W109	5	270	SH	DEFINED 1	270
APPLIED MICRO CIRCUIT	COM	03822W109	601	34946	SH	DEFINED 1	34946
ARADIGM CORP	COM	038505103	1855	265030	SH	DEFINED 1	265030
ARCH WIRELESS INC	COM	039392105	78	474933	SH	DEFINED 1	474933
ARCH WIRELESS INC	CONVT	039392113	34	115084	SH	DEFINED 1	115084
ARCH WIRELESS INC	COM	039392303	21	125429	SH	DEFINED 1	125429
ARCH WIRELESS INC	COM	039392105	323	1957196	SH	DEFINED 1	1957196
ARCH WIRELESS INC	CONVT	039392113	30	474861	SH	DEFINED 1	474861
ARCH WIRELESS INC	COM	039392303	85	516724	SH	DEFINED 1	516724
ARCHSTONE COMMUNITIES TRUST	COM	039581103	2530	98125	SH	DEFINED 1	98125
ARCHSTONE COMMUNITIES TRUST	COM	039581103	23735	920656	SH	DEFINED 1	920656
ARDEN REALTY, INC.	COM	039793104	881	33000	SH	DEFINED 1	33000
ARDEN REALTY, INC.	COM	039793104	5444	203900	SH	DEFINED 1	203900
ASML HOLDING NV	COM	594936800	921	40900	SH	DEFINED 1	40900
ASML HOLDING NV	COM	594936800	4503	200000	SH	DEFINED 1	200000
ASPEN TECHNOLOGY INC	COM	045327103	1382	57100	SH	DEFINED 1	57100
ASPEN TECHNOLOGY INC	COM	045327103	90	3700	SH	DEFINED 1	3700
ASPEN TECHNOLOGY INC	COM	045327103	34	1400	SH	DEFINED 1	1400
ASPEN TECHNOLOGY INC	COM	045327103	4407	182100	SH	DEFINED 1	182100
AT HOME CORP	CONVT	045919AC1	1944	4750000	PRN	DEFINED 1	4750000
AT&T CORPORATION	COM	001957109	44	2000	SH	DEFINED 1	2000
AT&T CORPORATION	COM	001957109	17966	816620	SH	DEFINED 1	816620
ATLANTIC COAST AIRLINES HLDG	COM	048396105	372	12400	SH	DEFINED 1	12400
ATMEL CORP	COM	049513104	1484	110000	SH	DEFINED 1	110000
ATMEL CORP	COM	049513104	243	18000	SH	DEFINED 1	18000
ATMEL CORP	COM	049513104	55	4100	SH	DEFINED 1	4100
ATMEL CORP	COM	049513104	17753	1316000	SH	DEFINED 1	1316000
AVALONBAY COMMUNITIES INC	COM	053484101	4589	98166	SH	DEFINED 1	98166
AVALONBAY COMMUNITIES INC	COM	053484101	23059	493249	SH	DEFINED 1	493249
AVENTIS	COM	473681700	1503	18750	SH	DEFINED 1	18750
AVENTIS	COM	473681700	200	2500	SH	DEFINED 1	2500
AVENTIS	COM	473681700	7214	90000	SH	DEFINED 1	90000
AVENTIS SA	CONVT	000496713	5132	260000	PRN	DEFINED 1	260000
AVERY DENNISON CORP.	COM	053611109	97	1900	SH	DEFINED 1	1900
AVERY DENNISON CORP.	COM	053611109	27337	535500	SH	DEFINED 1	535500
AXA	COM	708842900	1213	42400	SH	DEFINED 1	42400
AXA	COM	708842900	5892	206000	SH	DEFINED 1	206000
BANCA INTESA ORDINARY	COM	407683600	1386	390000	SH	DEFINED 1	390000
BANCA INTESA ORDINARY	COM	407683600	124	35000	SH	DEFINED 1	35000
BANCA INTESA ORDINARY	COM	407683600	6751	1900000	SH	DEFINED 1	1900000
BANCO ITAU	COM	245958100	757	8657000	SH	DEFINED 1	8657000
BANCO ITAU	COM	245958100	3678	42070000	SH	DEFINED 1	42070000
BANCO SANTANDER CENTRAL HISP	COM	570594600	1137	125000	SH	DEFINED 1	125000
BANCO SANTANDER CENTRAL HISP	COM	570594600	5457	600000	SH	DEFINED 1	600000
BANK OF NEW YORK COMPANY INC.	COM	064057102	7920	165000	SH	DEFINED 1	165000
BANK OF NEW YORK COMPANY INC.	COM	064057102	1469	30600	SH	DEFINED 1	30600
BANK OF NEW YORK COMPANY INC.	COM	064057102	163	3400	SH	DEFINED 1	3400
BANK OF NEW YORK COMPANY INC.	COM	064057102	29602	616700	SH	DEFINED 1	616700
BANK SARASIN	COM	414954500	1303	550	SH	DEFINED 1	550
BANK SARASIN	COM	414954500	6278	2650	SH	DEFINED 1	2650
BARRA INC	COM	068313105	697	17800	SH	DEFINED 1	17800
BARRA INC	COM	068313105	16	400	SH	DEFINED 1	400
BARRA INC	COM	068313105	3140	80200	SH	DEFINED 1	80200
BAYCORP HOLDINGS LIMITED	COM	611110000	819	160000	SH	DEFINED 1	160000
BAYCORP HOLDINGS LIMITED	COM	611110000	3917	765000	SH	DEFINED 1	765000
BAYERISCHE MOTOREN WERKE AG	COM	575602900	1230	37000	SH	DEFINED 1	37000
BAYERISCHE MOTOREN WERKE AG	COM	575602900	150	4500	SH	DEFINED 1	4500
BAYERISCHE MOTOREN WERKE AG	COM	575602900	5982	180000	SH	DEFINED 1	180000
BELCO OIL & GAS CORP	CONVT	077410207	89	5000	SH	DEFINED 1	5000
BELLUNA CO LTD	COM	607035300	580	19250	SH	DEFINED 1	19250
BELLUNA CO LTD	COM	607035300	2802	92950	SH	DEFINED 1	92950
BENCHMARK ELECTRONICS INC	CONVT	08160HAC5	552	750000	PRN	DEFINED 1	750000
BENCHMARK ELECTRONICS INC	CONVT	08160HAC5	7619	7250000	PRN	DEFINED 1	7250000
BERU AG	COM	534031400	1014	26000	SH	DEFINED 1	26000
BERU AG	COM	534031400	4877	125000	SH	DEFINED 1	125000
BF GOODRICH COMPANY	CONVT	196878409	4805	100000	SH	DEFINED 1	100000
BIOCOMPATIBLES INTL PLC	COM	009847000	526	135000	SH	DEFINED 1	135000
BIOCOMPATIBLES INTL PLC	COM	009847000	2531	650000	SH	DEFINED 1	650000
BJ SERVICES COMPANY	COM	055482103	1652	58200	SH	DEFINED 1	58200
BJ SERVICES COMPANY	COM	055482103	34	1200	SH	DEFINED 1	1200
BJ SERVICES COMPANY	COM	055482103	10056	354320	SH	DEFINED 1	354320
BLACKROCK TEMP FUND	COM	09248U619	55200	55200000	SH	DEFINED 1	55200000
BNP PARIBAS	COM	413366700	1748	20000	SH	DEFINED 1	20000
BNP PARIBAS	COM	413366700	166	1900	SH	DEFINED 1	1900
BNP PARIBAS	COM	413366700	8738	100000	SH	DEFINED 1	100000
BOSKALIS WESTMINISTER CVA NTFL	COM	411376600	111	4100	SH	DEFINED 1	4100
BOSKALIS WESTMINISTER CVA NTFL	COM	411376600	524	19400	SH	DEFINED 1	19400
BOSTON PROPERTIES	COM	101121101	4777	116800	SH	DEFINED 1	116800
BOSTON PROPERTIES	COM	101121101	17697	432700	SH	DEFINED 1	432700
BOUYGES OFFSHORE	COM	102112109	1123	50000	SH	DEFINED 1	50000
BOUYGES OFFSHORE	COM	102112109	3368	150000	SH	DEFINED 1	150000
BOUYGES OFFSHORE	COM	506918100	1117	25000	SH	DEFINED 1	25000
BRE PROPERTIES INC	COM	05564E106	1000	33000	SH	DEFINED 1	33000

BRE PROPERTIES INC	COM	05564E106	3939	130000	SH	DEFINED 1	130000
BRIGHTPOINT INC.	CONVT	109473AC2	900	2500000	PRN	DEFINED 1	2500000
BRIGHTPOINT INC.	CONVT	109473AC2	21129	69000000	PRN	DEFINED 1	69000000
BRISA	COM	580392500	1070	128500	SH	DEFINED 1	128500
BRISA	COM	580392500	167	20000	SH	DEFINED 1	20000
BRISA	COM	580392500	5206	625000	SH	DEFINED 1	625000
BRISTOL-MYERS SQUIBB COMPANY	COM	110122108	63	1200	SH	DEFINED 1	1200
BRISTOL-MYERS SQUIBB COMPANY	COM	110122108	17646	337400	SH	DEFINED 1	337400
BUDGET GROUP CAPITAL	CONVT	119001303	38	15000	SH	DEFINED 1	15000
BUDGET GROUP CAPITAL	CONVT	119001303	640	320000	SH	DEFINED 1	320000
BUDGET GROUP CAPITAL	CONVT	119003AB7	675	7500000	PRN	DEFINED 1	7500000
BUHRMANN	COM	551675100	842	88891	SH	DEFINED 1	88891
BUHRMANN	COM	551675100	4090	431955	SH	DEFINED 1	431955
C.H. ROBINSON WORLDWIDE, INC	COM	12541W100	2510	90000	SH	DEFINED 1	90000
C.H. ROBINSON WORLDWIDE, INC	COM	12541W100	67	2400	SH	DEFINED 1	2400
C.H. ROBINSON WORLDWIDE, INC	COM	12541W100	8735	313200	SH	DEFINED 1	313200
CABLE & WIRELESS PLC	COM	016255700	693	117000	SH	DEFINED 1	117000
CABLE & WIRELESS PLC	COM	016255700	3352	566000	SH	DEFINED 1	566000
CABOT INDUSTRIES	COM	127072106	1061	50500	SH	DEFINED 1	50500
CABOT INDUSTRIES	COM	127072106	710	33800	SH	DEFINED 1	33800
CADBURY SCHWEPPEES PLC	COM	061070000	1273	187500	SH	DEFINED 1	187500
CADBURY SCHWEPPEES PLC	COM	061070000	204	30000	SH	DEFINED 1	30000
CADBURY SCHWEPPEES PLC	COM	061070000	6110	900000	SH	DEFINED 1	900000
CAE INDUSTRIES LTD	COM	124765108	1324	68000	SH	DEFINED 1	68000
CAE INDUSTRIES LTD	COM	124765108	6466	332000	SH	DEFINED 1	332000
CAL DIVE INTERNATIONAL INC	COM	127914109	98	4000	SH	DEFINED 1	4000
CAL DIVE INTERNATIONAL INC	COM	127914109	421	17100	SH	DEFINED 1	17100
CAMBREX CORPORATION	COM	132011107	278	5500	SH	DEFINED 1	5500
CAMDEN PROPERTY TRUST	COM	133131102	6783	184824	SH	DEFINED 1	184824
CANON INC	COM	617232300	1455	36000	SH	DEFINED 1	36000
CANON INC	COM	617232300	242	6000	SH	DEFINED 1	6000
CANON INC	COM	617232300	7072	175000	SH	DEFINED 1	175000
CARRAMERICA REALTY CORP	COM	144418100	19459	638000	SH	DEFINED 1	638000
CATALINA MARKETING CORPORATION	COM	148867104	4149	136000	SH	DEFINED 1	136000
CATALINA MARKETING CORPORATION	COM	148867104	7396	242400	SH	DEFINED 1	242400
CATALINA MARKETING CORPORATION	COM	148867104	149	4900	SH	DEFINED 1	4900
CATALINA MARKETING CORPORATION	COM	148867104	78	2550	SH	DEFINED 1	2550
CATALINA MARKETING CORPORATION	COM	148867104	5355	175500	SH	DEFINED 1	175500
CATELLUS DEVELOPMENT CORP	COM	149111106	1586	90900	SH	DEFINED 1	90900
CATELLUS DEVELOPMENT CORP	COM	149111106	7050	404000	SH	DEFINED 1	404000
CBD	COM	20440T201	525	22600	SH	DEFINED 1	22600
CBD	COM	20440T201	99	4250	SH	DEFINED 1	4250
CBD	COM	20440T201	2553	110000	SH	DEFINED 1	110000
CDW COMPUTERS	COM	125129106	1767	44500	SH	DEFINED 1	44500
CDW COMPUTERS	COM	125129106	64	1600	SH	DEFINED 1	1600
CDW COMPUTERS	COM	125129106	48	1200	SH	DEFINED 1	1200
CDW COMPUTERS	COM	125129106	6548	164900	SH	DEFINED 1	164900
CELESTICA INC	CONVT	15101QAA6	353	1000000	PRN	DEFINED 1	1000000
CELESTICA INC	CONVT	15101QAA6	2515	7000000	PRN	DEFINED 1	7000000
CELLSTAR CORP	CONVT	150925AC9	190	500000	PRN	DEFINED 1	500000
CELLSTAR CORP	CONVT	150925AC9	11344	13075000	PRN	DEFINED 1	13075000
CELLTECH GROUP PLC	COM	018227600	1238	73000	SH	DEFINED 1	73000
CELLTECH GROUP PLC	COM	018227600	170	10000	SH	DEFINED 1	10000
CELLTECH GROUP PLC	COM	018227600	5937	350000	SH	DEFINED 1	350000
CENTRICA PLC	COM	057343800	1499	466000	SH	DEFINED 1	466000
CENTRICA PLC	COM	057343800	142	44200	SH	DEFINED 1	44200
CENTRICA PLC	COM	057343800	7240	2250000	SH	DEFINED 1	2250000
CHARLES RIVER ASSOCIATES INC.	COM	159852102	1400	80000	SH	DEFINED 1	80000
CHARLES RIVER ASSOCIATES INC.	COM	159852102	21	1200	SH	DEFINED 1	1200
CHARLES RIVER ASSOCIATES INC.	COM	159852102	5752	328700	SH	DEFINED 1	328700
CHATEAU COMMUNITIES INC	COM	161726104	1941	61800	SH	DEFINED 1	61800
CHATEAU COMMUNITIES INC	COM	161726104	9263	295000	SH	DEFINED 1	295000
CHEVRON CORP	COM	166751107	3620	40000	SH	DEFINED 1	40000
CHEVRON CORP	COM	166751107	91	1000	SH	DEFINED 1	1000
CHEVRON CORP	COM	166751107	23249	256900	SH	DEFINED 1	256900
CHINA MOBIL	COM	607355600	1056	200000	SH	DEFINED 1	200000
CHINA MOBIL	COM	607355600	127	24000	SH	DEFINED 1	24000
CHINA MOBIL	COM	607355600	5134	972000	SH	DEFINED 1	972000
CHUGAI PHARMACEUTICAL	COM	619640800	1445	95000	SH	DEFINED 1	95000
CHUGAI PHARMACEUTICAL	COM	619640800	4563	300000	SH	DEFINED 1	300000
CIGNA CORPORATION	COM	125509109	5251	54800	SH	DEFINED 1	54800
CIGNA CORPORATION	COM	125509109	834	8700	SH	DEFINED 1	8700
CIGNA CORPORATION	COM	125509109	86	900	SH	DEFINED 1	900
CIGNA CORPORATION	COM	125509109	27654	288600	SH	DEFINED 1	288600
CIMA LABS INC	COM	171796105	236	3000	SH	DEFINED 1	3000
CINTAS CORPORATION	COM	172908105	5157	111500	SH	DEFINED 1	111500
CINTAS CORPORATION	COM	172908105	102	2200	SH	DEFINED 1	2200
CINTAS CORPORATION	COM	172908105	21104	456300	SH	DEFINED 1	456300
CIRRUS LOGIC INC	COM	172755100	3418	148418	SH	DEFINED 1	148418
CISCO SYSTEMS INCORPORATED	COM	17275R102	3221	177000	SH	DEFINED 1	177000
CISCO SYSTEMS INCORPORATED	COM	17275R102	464	25500	SH	DEFINED 1	25500
CISCO SYSTEMS INCORPORATED	COM	17275R102	62	3400	SH	DEFINED 1	3400
CISCO SYSTEMS INCORPORATED	COM	17275R102	21853	1200700	SH	DEFINED 1	1200700
CITIFUNDS INSTL LIQUID RESRV	COM	514926104	298000	2.98E8	SH	DEFINED 1	2.98E8
CITIGROUP INC	COM	172967101	9159	173333	SH	DEFINED 1	173333
CITIGROUP INC	COM	172967101	1550	29333	SH	DEFINED 1	29333
CITIGROUP INC	COM	172967101	171	3233	SH	DEFINED 1	3233
CITIGROUP INC	COM	172967101	43292	819298	SH	DEFINED 1	819298

CITIZENS COMMUNICATIONS CO	CONVT	17453B200	250	10000	SH	DEFINED 1	10000
CITIZENS COMMUNICATIONS CO	CONVT	17453B200	5000	200000	SH	DEFINED 1	200000
CNOOC LTD-ADR	COM	126132109	1099	58000	SH	DEFINED 1	58000
CNOOC LTD-ADR	COM	126132109	5344	282000	SH	DEFINED 1	282000
COACH INC	COM	189754104	1922	50500	SH	DEFINED 1	50500
COACH INC	COM	189754104	141	3700	SH	DEFINED 1	3700
COACH INC	COM	189754104	42	1100	SH	DEFINED 1	1100
COACH INC	COM	189754104	6666	175200	SH	DEFINED 1	175200
COCA-COLA CO	COM	191216100	3960	88000	SH	DEFINED 1	88000
COCA-COLA CO	COM	191216100	563	12500	SH	DEFINED 1	12500
COMPANHIA DE BEBIDAS-PR ADR	COM	20441W203	1074	46400	SH	DEFINED 1	46400
COMPANHIA DE BEBIDAS-PR ADR	COM	20441W203	185	8000	SH	DEFINED 1	8000
COMPANHIA DE BEBIDAS-PR ADR	COM	20441W203	5232	226000	SH	DEFINED 1	226000
COMPASS BANCSHARES INC.	COM	20449H109	482	18200	SH	DEFINED 1	18200
COMPASS GROUP	COM	053315300	1301	161500	SH	DEFINED 1	161500
COMPASS GROUP	COM	053315300	201	25000	SH	DEFINED 1	25000
COMPASS GROUP	COM	053315300	6244	775000	SH	DEFINED 1	775000
COMVERSE	COM	205862402	1993	34900	SH	DEFINED 1	34900
COMVERSE	COM	205862402	114	2000	SH	DEFINED 1	2000
COMVERSE	COM	205862402	6	100	SH	DEFINED 1	100
COMVERSE	COM	205862402	7412	129800	SH	DEFINED 1	129800
CONAGRA INC.	COM	205887102	2857	144208	SH	DEFINED 1	144208
CONCORD EFS INC.	COM	206197105	5698	109550	SH	DEFINED 1	109550
CONCORD EFS INC.	COM	206197105	122	2350	SH	DEFINED 1	2350
CONCORD EFS INC.	COM	206197105	21480	413000	SH	DEFINED 1	413000
CONMED CORP	COM	207410101	495	19000	SH	DEFINED 1	19000
CONOCO 'B'	COM	208251405	3666	130000	SH	DEFINED 1	130000
CONOCO 'B'	COM	208251405	902	32000	SH	DEFINED 1	32000
CONOCO 'B'	COM	208251405	93	3300	SH	DEFINED 1	3300
CONOCO 'B'	COM	208251405	26587	942800	SH	DEFINED 1	942800
COOPER CAMERON CORP.	COM	216640102	173	3100	SH	DEFINED 1	3100
COOPER CAMERON CORP.	CONVT	216640AB8	5000	5000000	PRN	DEFINED 1	5000000
CORIXA CORP	COM	21887F100	125	7294	SH	DEFINED 1	7294
CORNING INC	CONVT	219350AJ4	293	500000	PRN	DEFINED 1	500000
CORNING INC	CONVT	219350AJ4	2891	4500000	PRN	DEFINED 1	4500000
CORPORACION MAPFRE	COM	538755900	604	28800	SH	DEFINED 1	28800
CORPORACION MAPFRE	COM	538755900	147	7000	SH	DEFINED 1	7000
CORPORACION MAPFRE	COM	538755900	2938	140000	SH	DEFINED 1	140000
CORVIS CORPORATION	COM	221009103	1478	61517	SH	DEFINED 1	61517
COX COMMUNICATIONS INC	CONVT	224044AX5	3224	7218000	PRN	DEFINED 1	7218000
CREDENCE SYSTEMS CORP	COM	225302108	2286	94300	SH	DEFINED 1	94300
CREDENCE SYSTEMS CORP	COM	225302108	145	6000	SH	DEFINED 1	6000
CREDENCE SYSTEMS CORP	COM	225302108	48	2000	SH	DEFINED 1	2000
CREDENCE SYSTEMS CORP	COM	225302108	8846	364940	SH	DEFINED 1	364940
CRH PLC	COM	018270400	1435	83955	SH	DEFINED 1	83955
CRH PLC	COM	018270400	6961	407243	SH	DEFINED 1	407243
CROSSWAVE COMMUNICATIONS-ADR	COM	227686102	116	51600	SH	DEFINED 1	51600
CROSSWAVE COMMUNICATIONS-ADR	COM	227686102	559	248400	SH	DEFINED 1	248400
CROWN CASTLE INTL CORP	COM	228227104	49	3000	SH	DEFINED 1	3000
CROWN CASTLE INTL CORP	COM	228227104	27185	1657613	SH	DEFINED 1	1657613
CROWN CORK & SEAL COMPANY, INC.	COM	228255105	34	9117	SH	DEFINED 1	9117
CSL LIMITED	COM	618549500	1525	62500	SH	DEFINED 1	62500
CSL LIMITED	COM	618549500	7319	300000	SH	DEFINED 1	300000
CSM CERT.	COM	579994900	1201	57333	SH	DEFINED 1	57333
CSM CERT.	COM	579994900	176	8395	SH	DEFINED 1	8395
CSM CERT.	COM	579994900	5792	276428	SH	DEFINED 1	276428
DAL-TILE INTERNATIONAL INC	COM	23426R108	469	25300	SH	DEFINED 1	25300
DANSKE BANK A/S	COM	458882500	1295	72000	SH	DEFINED 1	72000
DANSKE BANK A/S	COM	458882500	6294	350000	SH	DEFINED 1	350000
DAVITA INC	COM	23918K108	8512	418700	SH	DEFINED 1	418700
DAVITA INC	COM	23918K108	276	13600	SH	DEFINED 1	13600
DAVITA INC	COM	23918K108	177	8700	SH	DEFINED 1	8700
DAVITA INC	COM	23918K108	31015	1525600	SH	DEFINED 1	1525600
DBS HOLDINGS	COM	617520300	551	75000	SH	DEFINED 1	75000
DBS HOLDINGS	COM	617520300	2646	360000	SH	DEFINED 1	360000
DDI CORPORATION	CONVT	233162AA4	423	500000	PRN	DEFINED 1	500000
DDI CORPORATION	CONVT	233162AA4	5110	5500000	PRN	DEFINED 1	5500000
DECISIONONE CORP	COM	243457108	9	3271	SH	DEFINED 1	3271
DECISIONONE CORP	COM	243457108	124	44220	SH	DEFINED 1	44220
DEUTSCHE BANK FINANCIAL	CONVT	251529AK9	15000	15000000	PRN	DEFINED 1	15000000
DEUTSCHE BOERSE AG	COM	702196300	635	18000	SH	DEFINED 1	18000
DEUTSCHE BOERSE AG	COM	702196300	3069	87000	SH	DEFINED 1	87000
DEUTSCHE LUFTHANSA-REG	COM	528748800	465	29100	SH	DEFINED 1	29100
DEUTSCHE LUFTHANSA-REG	COM	528748800	69	4300	SH	DEFINED 1	4300
DEUTSCHE LUFTHANSA-REG	COM	528748800	2226	139300	SH	DEFINED 1	139300
DIAGEO PLC	COM	023740000	1436	130000	SH	DEFINED 1	130000
DIAGEO PLC	COM	023740000	6903	625000	SH	DEFINED 1	625000
DIAMOND OFFSHORE DRILLING	COM	25271C102	1943	58800	SH	DEFINED 1	58800
DIAMOND OFFSHORE DRILLING	COM	25271C102	502	15200	SH	DEFINED 1	15200
DIAMOND OFFSHORE DRILLING	COM	25271C102	33	1000	SH	DEFINED 1	1000
DIAMOND OFFSHORE DRILLING	COM	25271C102	25696	777500	SH	DEFINED 1	777500
DIAMOND OFFSHORE DRILLING	CONVT	25271CAC6	3278	6165000	PRN	DEFINED 1	6165000
DIGITAL LIGHTWAVE INC	COM	253855100	791	21400	SH	DEFINED 1	21400
DIGITAL LIGHTWAVE INC	COM	253855100	18	500	SH	DEFINED 1	500
DIGITAL LIGHTWAVE INC	COM	253855100	2879	77900	SH	DEFINED 1	77900
DOLLAR TREE STORES, INC.	COM	256747106	79	2850	SH	DEFINED 1	2850
DST SYSTEMS, INC.	COM	233326107	5175	98200	SH	DEFINED 1	98200
DST SYSTEMS, INC.	COM	233326107	137	2600	SH	DEFINED 1	2600

DST SYSTEMS, INC.	COM	233326107	18993	360400	SH	DEFINED 1	360400
DUKE-WEEKS REALTY CORP	COM	264411505	4624	186096	SH	DEFINED 1	186096
DUKE-WEEKS REALTY CORP	COM	264411505	13856	557572	SH	DEFINED 1	557572
DUPONT PHOTOMASKS INC	CONVT	26613XAC5	1000	1000000	PRN	DEFINED 1	1000000
EASTGROUP PROPERTIES INC	COM	277276101	848	37500	SH	DEFINED 1	37500
EASTGROUP PROPERTIES INC	COM	277276101	4238	187500	SH	DEFINED 1	187500
EATON VANCE CORP	COM	278265103	452	13000	SH	DEFINED 1	13000
ECHELON CORPORATION	COM	27874N105	251	8167	SH	DEFINED 1	8167
ECOLAB, INC.	COM	278865100	3278	80000	SH	DEFINED 1	80000
ECOLAB, INC.	COM	278865100	287	7000	SH	DEFINED 1	7000
ECOLAB, INC.	COM	278865100	98	2400	SH	DEFINED 1	2400
ECOLAB, INC.	COM	278865100	9710	237000	SH	DEFINED 1	237000
EL PASO CORP	COM	28336L109	3730	71000	SH	DEFINED 1	71000
EL PASO CORP	COM	28336L109	536	10200	SH	DEFINED 1	10200
EL PASO CORP	COM	28336L109	68	1300	SH	DEFINED 1	1300
EL PASO CORP	COM	28336L109	18547	353000	SH	DEFINED 1	353000
EL PASO ELECTRIC COMPANY	COM	283677854	286	17900	SH	DEFINED 1	17900
ELAN CORPORATION	COM	284131208	1830	30000	SH	DEFINED 1	30000
ELAN CORPORATION	COM	284131208	244	4000	SH	DEFINED 1	4000
ELAN CORPORATION	COM	284131208	9150	150000	SH	DEFINED 1	150000
ELECTRO SCIENTIFIC INDS INC	COM	285229100	372	9775	SH	DEFINED 1	9775
ELECTRONIC ARTS	COM	285512109	168	2900	SH	DEFINED 1	2900
ELECTRONIC DATA SYSTEMS	COM	285661104	9188	147000	SH	DEFINED 1	147000
ELECTRONIC DATA SYSTEMS	COM	285661104	1063	17000	SH	DEFINED 1	17000
ELECTRONIC DATA SYSTEMS	COM	285661104	163	2600	SH	DEFINED 1	2600
ELECTRONIC DATA SYSTEMS	COM	285661104	41225	659600	SH	DEFINED 1	659600
ELI LILLY & COMPANY	COM	532457108	3996	54000	SH	DEFINED 1	54000
ELI LILLY & COMPANY	COM	532457108	614	8300	SH	DEFINED 1	8300
ELI LILLY & COMPANY	COM	532457108	74	1000	SH	DEFINED 1	1000
ELI LILLY & COMPANY	COM	532457108	19114	258300	SH	DEFINED 1	258300
EMBRAER AIRCRAFT CORP-ADR WI	COM	29081M102	607	15500	SH	DEFINED 1	15500
EMBRAER AIRCRAFT CORP-ADR WI	COM	29081M102	2938	75000	SH	DEFINED 1	75000
EMERSON ELECTRIC CO	COM	291011104	3352	55400	SH	DEFINED 1	55400
EMERSON ELECTRIC CO	COM	291011104	460	7600	SH	DEFINED 1	7600
EMERSON ELECTRIC CO	COM	291011104	36	600	SH	DEFINED 1	600
EMERSON ELECTRIC CO	COM	291011104	9226	152500	SH	DEFINED 1	152500
ENERGIS PLC	COM	088978200	735	275000	SH	DEFINED 1	275000
ENERGIS PLC	COM	088978200	3675	1375000	SH	DEFINED 1	1375000
ENERGY PARTNERS LTD	COM	29270U105	825	61500	SH	DEFINED 1	61500
ENERGY PARTNERS LTD	COM	29270U105	95	7100	SH	DEFINED 1	7100
ENERGY PARTNERS LTD	COM	29270U105	20	1500	SH	DEFINED 1	1500
ENERGY PARTNERS LTD	COM	29270U105	3023	225400	SH	DEFINED 1	225400
ENRON CORP	COM	293561106	5145	105000	SH	DEFINED 1	105000
ENRON CORP	COM	293561106	725	14800	SH	DEFINED 1	14800
ENRON CORP	COM	293561106	103	2100	SH	DEFINED 1	2100
ENRON CORP	COM	293561106	28028	572000	SH	DEFINED 1	572000
ENTERCOM	COM	293639100	2016	37600	SH	DEFINED 1	37600
ENTERCOM	COM	293639100	113	2100	SH	DEFINED 1	2100
ENTERCOM	COM	293639100	59	1100	SH	DEFINED 1	1100
ENTERCOM	COM	293639100	7570	141200	SH	DEFINED 1	141200
ENTERPRISE OIL	COM	031886600	1090	130000	SH	DEFINED 1	130000
ENTERPRISE OIL	COM	031886600	5490	655000	SH	DEFINED 1	655000
EOG RESOURCES	COM	26875P101	3377	95000	SH	DEFINED 1	95000
EOG RESOURCES	COM	26875P101	462	13000	SH	DEFINED 1	13000
EOG RESOURCES	COM	26875P101	64	1800	SH	DEFINED 1	1800
EOG RESOURCES	COM	26875P101	17402	489500	SH	DEFINED 1	489500
EPIQ SYSTEMS INC	COM	26882D109	1076	41900	SH	DEFINED 1	41900
EPIQ SYSTEMS INC	COM	26882D109	64	2500	SH	DEFINED 1	2500
EPIQ SYSTEMS INC	COM	26882D109	28	1100	SH	DEFINED 1	1100
EPIQ SYSTEMS INC	COM	26882D109	3923	152700	SH	DEFINED 1	152700
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	6775	214210	SH	DEFINED 1	214210
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	72031	2277309	SH	DEFINED 1	2277309
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	6226	110100	SH	DEFINED 1	110100
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	43486	768992	SH	DEFINED 1	768992
ESPRIT HOLDINGS LIMITED	COM	632164200	654	597000	SH	DEFINED 1	597000
ESPRIT HOLDINGS LIMITED	COM	632164200	3179	2900000	SH	DEFINED 1	2900000
EXCEL LEGACY CORPORATION	COM	300665106	4140	2000000	SH	DEFINED 1	2000000
EXODUS COMMUNICATIONS	CONVT	302088AP4	512	750000	PRN	DEFINED 1	750000
EXODUS COMMUNICATIONS	CONVT	302088AJ8	431	500000	PRN	DEFINED 1	500000
EXODUS COMMUNICATIONS	CONVT	302088AP4	5000	5000000	PRN	DEFINED 1	5000000
EXPEDITORS INTL WASH INC	COM	302130109	3222	53700	SH	DEFINED 1	53700
EXPEDITORS INTL WASH INC	COM	302130109	186	3100	SH	DEFINED 1	3100
EXPEDITORS INTL WASH INC	COM	302130109	96	1600	SH	DEFINED 1	1600
EXPEDITORS INTL WASH INC	COM	302130109	11472	191200	SH	DEFINED 1	191200
EXXON MOBILE CORP	COM	30231G102	6988	80000	SH	DEFINED 1	80000
EXXON MOBILE CORP	COM	30231G102	25552	292526	SH	DEFINED 1	292526
EXXON MOBILE CORP	COM	30231G102	1246	14261	SH	DEFINED 1	14261
EXXON MOBILE CORP	COM	30231G102	154	1760	SH	DEFINED 1	1760
EXXON MOBILE CORP	COM	30231G102	17557	201000	SH	DEFINED 1	201000
FAST RETAILING CO LTD	COM	633243900	1148	6600	SH	DEFINED 1	6600
FAST RETAILING CO LTD	COM	633243900	174	1000	SH	DEFINED 1	1000
FAST RETAILING CO LTD	COM	633243900	5568	32000	SH	DEFINED 1	32000
FEDERAL SIGNAL	COM	313855108	209	8900	SH	DEFINED 1	8900
FEDEX CORPORATION	COM	31428X106	11521	286600	SH	DEFINED 1	286600
FIFTH THIRD BANCORP	COM	316773100	6425	107000	SH	DEFINED 1	107000
FIFTH THIRD BANCORP	COM	316773100	871	14500	SH	DEFINED 1	14500
FIFTH THIRD BANCORP	COM	316773100	153	2550	SH	DEFINED 1	2550
FIFTH THIRD BANCORP	COM	316773100	31352	522100	SH	DEFINED 1	522100

FINANCIAL SQUARE PRIME OBLIGAT	COM	38141W364	160500	1.605E8	SH	DEFINED 1	1.605E8
FISERV	COM	337738108	9379	146600	SH	DEFINED 1	146600
FISERV	COM	337738108	20945	327375	SH	DEFINED 1	327375
FISERV	COM	337738108	1305	20400	SH	DEFINED 1	20400
FISERV	COM	337738108	195	3050	SH	DEFINED 1	3050
FISERV	COM	337738108	34506	539325	SH	DEFINED 1	539325
FISHER SCIENTIFIC INTL	COM	338032204	75	2600	SH	DEFINED 1	2600
FOLLI-FOLLIE S.A.	COM	534025100	429	22800	SH	DEFINED 1	22800
FOLLI-FOLLIE S.A.	COM	534025100	113	6030	SH	DEFINED 1	6030
FOLLI-FOLLIE S.A.	COM	534025100	2092	111180	SH	DEFINED 1	111180
FORD MOTOR COMPANY	COM	345370860	918	37400	SH	DEFINED 1	37400
FORD MOTOR COMPANY	COM	345370860	142	5800	SH	DEFINED 1	5800
FORD MOTOR COMPANY	COM	345370860	7716	314309	SH	DEFINED 1	314309
FORTUNE BRANDS INC	COM	349631101	1960	51100	SH	DEFINED 1	51100
FORTUNE BRANDS INC	COM	349631101	288	7500	SH	DEFINED 1	7500
FORTUNE BRANDS INC	COM	349631101	42	1100	SH	DEFINED 1	1100
FORTUNE BRANDS INC	COM	349631101	11151	290700	SH	DEFINED 1	290700
FRAPORT AG	COM	710755100	573	20600	SH	DEFINED 1	20600
FRAPORT AG	COM	710755100	125	4500	SH	DEFINED 1	4500
FRAPORT AG	COM	710755100	2780	100000	SH	DEFINED 1	100000
FREDDIE MAC	COM	313400301	5040	72000	SH	DEFINED 1	72000
FREDDIE MAC	COM	313400301	735	10500	SH	DEFINED 1	10500
FREDDIE MAC	COM	313400301	56	800	SH	DEFINED 1	800
FREDDIE MAC	COM	313400301	16520	236000	SH	DEFINED 1	236000
FRONTIER AIRLINES INC	COM	359065109	382	31200	SH	DEFINED 1	31200
FRONTLINE LTD	COM	556105200	1150	67000	SH	DEFINED 1	67000
FRONTLINE LTD	COM	556105200	189	11000	SH	DEFINED 1	11000
FRONTLINE LTD	COM	556105200	5613	327000	SH	DEFINED 1	327000
FUJI HEAVY INDUSTRIES	COM	635640600	1362	185000	SH	DEFINED 1	185000
FUJI HEAVY INDUSTRIES	COM	635640600	6595	896000	SH	DEFINED 1	896000
FUJI TELEVISION NETWORK INC	COM	603658200	891	155	SH	DEFINED 1	155
FUJI TELEVISION NETWORK INC	COM	603658200	144	25	SH	DEFINED 1	25
FUJI TELEVISION NETWORK INC	COM	603658200	4312	750	SH	DEFINED 1	750
GABLES RESIDENTIAL TRUST	COM	362418105	839	28000	SH	DEFINED 1	28000
GABLES RESIDENTIAL TRUST	COM	362418105	5630	187972	SH	DEFINED 1	187972
GALLAHER GROUP PLC	COM	038336900	1297	205000	SH	DEFINED 1	205000
GALLAHER GROUP PLC	COM	038336900	6329	1000000	SH	DEFINED 1	1000000
GEMSTAR TV GUIDE INTL	COM	36866W106	128	3000	SH	DEFINED 1	3000
GENERAL ELECTRIC COMPANY	COM	369604103	17550	360000	SH	DEFINED 1	360000
GENERAL ELECTRIC COMPANY	COM	369604103	43890	900300	SH	DEFINED 1	900300
GENERAL ELECTRIC COMPANY	COM	369604103	2535	52000	SH	DEFINED 1	52000
GENERAL ELECTRIC COMPANY	COM	369604103	293	6000	SH	DEFINED 1	6000
GENERAL ELECTRIC COMPANY	COM	369604103	40219	825000	SH	DEFINED 1	825000
GENERAL GROWTH PROPERTIES, INC	COM	370021107	2098	53300	SH	DEFINED 1	53300
GENERAL GROWTH PROPERTIES, INC	COM	370021107	5384	136800	SH	DEFINED 1	136800
GENERAL MILLS, INC.	COM	370334104	3721	85000	SH	DEFINED 1	85000
GENERAL MILLS, INC.	COM	370334104	543	12400	SH	DEFINED 1	12400
GENERAL MILLS, INC.	COM	370334104	79	1800	SH	DEFINED 1	1800
GENERAL MILLS, INC.	COM	370334104	22949	524200	SH	DEFINED 1	524200
GENERAL SEMICONDUCTOR	CONVT	370787AB9	939	1100000	PRN	DEFINED 1	1100000
GENERAL SEMICONDUCTOR	CONVT	370787AB9	11798	14500000	PRN	DEFINED 1	14500000
GENERALE DE SANTE	COM	714411600	547	33400	SH	DEFINED 1	33400
GENERALE DE SANTE	COM	714411600	33	2000	SH	DEFINED 1	2000
GENERALE DE SANTE	COM	714411600	2664	162800	SH	DEFINED 1	162800
GENZYME CORP-BIOSURGERY DIV	COM	372917708	4	467	SH	DEFINED 1	467
GENZYME CORPORATION	COM	372917104	526	8616	SH	DEFINED 1	8616
GEORGIA PACIFIC CORP	CONVT	373298801	568	15000	SH	DEFINED 1	15000
GEORGIA PACIFIC CORP	CONVT	373298801	10478	215000	SH	DEFINED 1	215000
GETTY IMAGES INC	COM	374276103	1536	58500	SH	DEFINED 1	58500
GETTY IMAGES INC	CONVT	374276AE3	316	500000	PRN	DEFINED 1	500000
GETTY IMAGES INC	COM	374276103	87	3300	SH	DEFINED 1	3300
GETTY IMAGES INC	COM	374276103	37	1400	SH	DEFINED 1	1400
GETTY IMAGES INC	COM	374276103	5709	217400	SH	DEFINED 1	217400
GETTY IMAGES INC	CONVT	374276AC7	5664	4790000	PRN	DEFINED 1	4790000
GETTY IMAGES INC	CONVT	374276AE3	9790	14000000	PRN	DEFINED 1	14000000
GH WATER SUPPLY HLDG LTD	COM	40065N002	483	371976	SH	DEFINED 1	371976
GLAXOSMITHKLINE PLC	COM	092528800	1388	49000	SH	DEFINED 1	49000
GLAXOSMITHKLINE PLC	COM	092528800	212	7500	SH	DEFINED 1	7500
GLAXOSMITHKLINE PLC	COM	092528800	6655	235000	SH	DEFINED 1	235000
GLOBAL INDUSTRIES LTD	COM	379336100	2210	177200	SH	DEFINED 1	177200
GLOBAL INDUSTRIES LTD	COM	379336100	57	4600	SH	DEFINED 1	4600
GLOBAL INDUSTRIES LTD	COM	379336100	8034	644300	SH	DEFINED 1	644300
GOLF TRUST OF AMERICA	COM	38168B103	105	13600	SH	DEFINED 1	13600
GOLF TRUST OF AMERICA	COM	38168B103	1227	158700	SH	DEFINED 1	158700
GRACO INC	COM	384109104	475	14400	SH	DEFINED 1	14400
GRANITE CONSTRUCTION	COM	387328107	395	15532	SH	DEFINED 1	15532
GRANT PRIDECO INC -W/I	COM	38821G101	1347	77000	SH	DEFINED 1	77000
GRANT PRIDECO INC -W/I	COM	38821G101	164	9400	SH	DEFINED 1	9400
GRANT PRIDECO INC -W/I	COM	38821G101	42	2400	SH	DEFINED 1	2400
GRANT PRIDECO INC -W/I	COM	38821G101	5140	293900	SH	DEFINED 1	293900
GREAT LAKES REIT, INC	COM	390752103	546	30000	SH	DEFINED 1	30000
GREAT LAKES REIT, INC	COM	390752103	7138	392000	SH	DEFINED 1	392000
GREENPOINT FINANCIAL CORP	COM	395384100	3802	99002	SH	DEFINED 1	99002
GREENPOINT FINANCIAL CORP	COM	395384100	251	6530	SH	DEFINED 1	6530
GREENPOINT FINANCIAL CORP	COM	395384100	96	2492	SH	DEFINED 1	2492
GREENPOINT FINANCIAL CORP	COM	395384100	12246	318902	SH	DEFINED 1	318902
GTECH HOLDINGS	COM	400518106	497	14000	SH	DEFINED 1	14000
GUANGDONG GDI ORD. STK ESCROW	COM	691316800	446	4294309	SH	DEFINED 1	4294309

GUIDANT CORP	COM	401698105	1800	50000	SH	DEFINED 1	50000
GUIDANT CORP	COM	401698105	252	7000	SH	DEFINED 1	7000
GUIDANT CORP	COM	401698105	32	900	SH	DEFINED 1	900
GUIDANT CORP	COM	401698105	8690	241400	SH	DEFINED 1	241400
GYMBOREE CORPORATION	COM	403777105	1318	155000	SH	DEFINED 1	155000
GYMBOREE CORPORATION	COM	403777105	71	8400	SH	DEFINED 1	8400
GYMBOREE CORPORATION	COM	403777105	29	3400	SH	DEFINED 1	3400
GYMBOREE CORPORATION	COM	403777105	5216	613600	SH	DEFINED 1	613600
HANOVER COMPRESSOR COMPANY	CONVT	410768AC9	249	250000	PRN	DEFINED 1	250000
HANOVER COMPRESSOR COMPANY	CONVT	410768AC9	3250	3250000	PRN	DEFINED 1	3250000
HARLEY DAVIDSON INC	COM	412822108	5508	117000	SH	DEFINED 1	117000
HARLEY DAVIDSON INC	COM	412822108	1271	27000	SH	DEFINED 1	27000
HARLEY DAVIDSON INC	COM	412822108	179	3800	SH	DEFINED 1	3800
HARLEY DAVIDSON INC	COM	412822108	46609	990000	SH	DEFINED 1	990000
HARRAHS ENTERTAINMENT	COM	413619107	854	24200	SH	DEFINED 1	24200
HARRAHS ENTERTAINMENT	COM	413619107	60	1700	SH	DEFINED 1	1700
HARRAHS ENTERTAINMENT	COM	413619107	18	500	SH	DEFINED 1	500
HARRAHS ENTERTAINMENT	COM	413619107	3149	89200	SH	DEFINED 1	89200
HEALTH MANAGEMENT ASSOC	COM	421933102	3592	170700	SH	DEFINED 1	170700
HEALTH MANAGEMENT ASSOC	COM	421933102	183	8700	SH	DEFINED 1	8700
HEALTH MANAGEMENT ASSOC	COM	421933102	78	3700	SH	DEFINED 1	3700
HEALTH MANAGEMENT ASSOC	COM	421933102	11048	525100	SH	DEFINED 1	525100
HIBERNIA	COM	428656102	486	27300	SH	DEFINED 1	27300
HISPANIC BROADCASTING CORP	COM	43357B104	83	2900	SH	DEFINED 1	2900
HK PROPERTIES (GUANGDONG)	COM	40065HKP3	260	371976	SH	DEFINED 1	371976
HMT TECHNOLOGY CORP	CONVT	403917AD9	98	1300000	PRN	DEFINED 1	1300000
HMT TECHNOLOGY CORP	CONVT	403917AD9	7678	13511000	PRN	DEFINED 1	13511000
HOME DEPOT, INC.	COM	437076102	1955	42000	SH	DEFINED 1	42000
HOME DEPOT, INC.	COM	437076102	279	6000	SH	DEFINED 1	6000
HOME DEPOT, INC.	COM	437076102	137	2950	SH	DEFINED 1	2950
HOME DEPOT, INC.	COM	437076102	34433	739700	SH	DEFINED 1	739700
HONDA MOTOR	COM	643514500	1626	37000	SH	DEFINED 1	37000
HONDA MOTOR	COM	643514500	220	5000	SH	DEFINED 1	5000
HONDA MOTOR	COM	643514500	8524	194000	SH	DEFINED 1	194000
HONEYWELL INTERNATIONAL	COM	438516106	1575	45000	SH	DEFINED 1	45000
HONEYWELL INTERNATIONAL	COM	438516106	220	6300	SH	DEFINED 1	6300
HONEYWELL INTERNATIONAL	COM	438516106	31	900	SH	DEFINED 1	900
HONEYWELL INTERNATIONAL	COM	438516106	8601	245800	SH	DEFINED 1	245800
HOST MARRIOTT CORPORATION	COM	44107P104	1270	101400	SH	DEFINED 1	101400
HOST MARRIOTT CORPORATION	COM	44107P104	8519	680400	SH	DEFINED 1	680400
HOST MARRIOTT FIN TRUST	CONVT	441079209	209	5000	SH	DEFINED 1	5000
HOTEL RESERVATIONS INC -CL A	COM	441451101	209	4500	SH	DEFINED 1	4500
HOTEL RESERVATIONS INC -CL A	COM	441451101	84	1800	SH	DEFINED 1	1800
HOUSEHOLD INTERNATIONAL INC.	COM	441815107	7470	112000	SH	DEFINED 1	112000
HOUSEHOLD INTERNATIONAL INC.	COM	441815107	1034	15500	SH	DEFINED 1	15500
HOUSEHOLD INTERNATIONAL INC.	COM	441815107	133	2000	SH	DEFINED 1	2000
HOUSEHOLD INTERNATIONAL INC.	COM	441815107	36412	545900	SH	DEFINED 1	545900
HOUSING & COMMERCIAL BANK	COM	650302000	948	42350	SH	DEFINED 1	42350
HOUSING & COMMERCIAL BANK	COM	650302000	4609	206000	SH	DEFINED 1	206000
HSBC HOLDINGS	COM	615816300	769	65000	SH	DEFINED 1	65000
HSBC HOLDINGS	COM	615816300	158	13400	SH	DEFINED 1	13400
HSBC HOLDINGS	COM	615816300	3726	315000	SH	DEFINED 1	315000
HUNTINGTON BANCSHARES INC	COM	446150104	433	26500	SH	DEFINED 1	26500
HYUNDAI MOTOR CO LTD	COM	645105500	827	38000	SH	DEFINED 1	38000
HYUNDAI MOTOR CO LTD	COM	645105500	4026	185000	SH	DEFINED 1	185000
IBM CORP	COM	459200101	8249	73000	SH	DEFINED 1	73000
IBM CORP	COM	459200101	1074	9500	SH	DEFINED 1	9500
IBM CORP	COM	459200101	113	1000	SH	DEFINED 1	1000
IBM CORP	COM	459200101	29674	262600	SH	DEFINED 1	262600
IDEXX LABORATORIES INC	COM	45168D104	603	19300	SH	DEFINED 1	19300
IHC CALAND NV	COM	444115500	582	11500	SH	DEFINED 1	11500
IHC CALAND NV	COM	444115500	142	2800	SH	DEFINED 1	2800
IHC CALAND NV	COM	444115500	2832	56000	SH	DEFINED 1	56000
IMS HEALTH INC	COM	449934108	154	5400	SH	DEFINED 1	5400
INET TECHNOLOGIES INC	COM	45662V105	29	3600	SH	DEFINED 1	3600
INET TECHNOLOGIES INC	COM	45662V105	3	400	SH	DEFINED 1	400
INTEGRATED MEDICAL RESOURCES	COM	45812A100	2	193741	SH	DEFINED 1	193741
INTEL CORP.	COM	458140100	5060	173000	SH	DEFINED 1	173000
INTEL CORP.	COM	458140100	667	22800	SH	DEFINED 1	22800
INTEL CORP.	COM	458140100	99	3400	SH	DEFINED 1	3400
INTEL CORP.	COM	458140100	33924	1159800	SH	DEFINED 1	1159800
INTERMEDIA COMMUNICATION	COM	458801107	109	7323	SH	DEFINED 1	7323
INTERNAP NETWORK SERVICES	COM	45885A102	85	26121	SH	DEFINED 1	26121
INTERNATIONAL NEDERLANDEN GROE	COM	715418200	2003	30522	SH	DEFINED 1	30522
INTERNATIONAL NEDERLANDEN GROE	COM	715418200	177	2700	SH	DEFINED 1	2700
INTERNATIONAL NEDERLANDEN GROE	COM	715418200	9636	146845	SH	DEFINED 1	146845
INTERPUBLIC GROUP OF COS INC	COM	460690100	29	1000	SH	DEFINED 1	1000
INTERPUBLIC GROUP OF COS INC	COM	460690100	9506	323900	SH	DEFINED 1	323900
INTERTAPE POLYMER GROUP INC	COM	460919103	458	33700	SH	DEFINED 1	33700
INTL RECTIFIER CORP	CONVT	460254AE5	403	500000	PRN	DEFINED 1	500000
INTL RECTIFIER CORP	CONVT	460254AE5	4035	5000000	PRN	DEFINED 1	5000000
INVESTORS FINANCIAL SERVICES C	COM	461915100	8918	133100	SH	DEFINED 1	133100
INVESTORS FINANCIAL SERVICES C	COM	461915100	221	3300	SH	DEFINED 1	3300
INVESTORS FINANCIAL SERVICES C	COM	461915100	174	2600	SH	DEFINED 1	2600
INVESTORS FINANCIAL SERVICES C	COM	461915100	34110	509100	SH	DEFINED 1	509100
IRISH LIFE & PERMANENT	COM	445525300	1071	91275	SH	DEFINED 1	91275
IRISH LIFE & PERMANENT	COM	445525300	2427	206890	SH	DEFINED 1	206890
IRISH LIFE & PERMANENT PLC	COM	046786500	267	22725	SH	DEFINED 1	22725

IRISH LIFE & PERMANENT PLC	COM		046786500	4038	343110	SH	DEFINED 1		343110	
ITHACA INDUSTRIES	COM		465679108	0	120000	SH	DEFINED 1		120000	
ITHACA INDUSTRIES	COM		465679108	9	2280000	SH	DEFINED 1		2280000	
IVEX PACKAGING CORPORATION	COM		465855104	528	27800	SH	DEFINED 1		27800	
JABIL CIRCUIT, INC	CONVT		466313AA1	595	250000	PRN	DEFINED 1		250000	
JABIL CIRCUIT, INC	COM		466313103	139	4500	SH	DEFINED 1		4500	
JABIL CIRCUIT, INC	CONVT		466313AA1	2000	2000000	PRN	DEFINED 1		2000000	
JOHNSON & JOHNSON	COM		478160104	6500	130000	SH	DEFINED 1		130000	
JOHNSON & JOHNSON	COM		478160104	15800	316000	SH	DEFINED 1		316000	
JOHNSON & JOHNSON	COM		478160104	1040	20800	SH	DEFINED 1		20800	
JOHNSON & JOHNSON	COM		478160104	140	2800	SH	DEFINED 1		2800	
JOHNSON & JOHNSON	COM		478160104	12720	254400	SH	DEFINED 1		254400	
JOHNSON CONTROLS INC	COM	COM		478366107		1147	15823	SH	DEFINED 1	15823
JOMED NV	COM		594699400	455	16000	SH	DEFINED 1		16000	
JOMED NV	COM		594699400	2189	77000	SH	DEFINED 1		77000	
JONES APPAREL GROUP INC	COM		480074103	2017	46700	SH	DEFINED 1		46700	
JONES APPAREL GROUP INC	COM		480074103	48	1100	SH	DEFINED 1		1100	
JONES APPAREL GROUP INC	COM		480074103	7327	169600	SH	DEFINED 1		169600	
JULIUS BAER HOLDING	COM		411695800	1927	500	SH	DEFINED 1		500	
JULIUS BAER HOLDING	COM		411695800	154	40	SH	DEFINED 1		40	
JULIUS BAER HOLDING	COM		411695800	9251	2400	SH	DEFINED 1		2400	
JUNIPER NETWORKS INC	CONVT		48203RAA2	180	250000	PRN	DEFINED 1		250000	
JUNIPER NETWORKS INC	CONVT		48203RAA2	5635	7000000	PRN	DEFINED 1		7000000	
KAO	COM		648380900	1243	50000	SH	DEFINED 1		50000	
KAO	COM		648380900	5965	240000	SH	DEFINED 1		240000	
KBC BANCASSURANCE	CONVT		940757900	0	682	PRN	DEFINED 1		682	
KBC BANCASSURANCE	CONVT		940757900	81	1365	PRN	DEFINED 1		1365	
KERR-MCGEE CORP.	CONVT		492386AP2	618	500000	PRN	DEFINED 1		500000	
KERR-MCGEE CORP.	CONVT		492386AP2	19646	18500000	PRN	DEFINED 1		18500000	
KEYENCE	COM		649099500	893	4500	SH	DEFINED 1		4500	
KEYENCE	COM		649099500	4267	21500	SH	DEFINED 1		21500	
KIMBERLY-CLARK CORP	COM		494368103	4528	81000	SH	DEFINED 1		81000	
KIMBERLY-CLARK CORP	COM		494368103	766	13700	SH	DEFINED 1		13700	
KIMBERLY-CLARK CORP	COM		494368103	78	1400	SH	DEFINED 1		1400	
KIMBERLY-CLARK CORP	COM		494368103	22248	398000	SH	DEFINED 1		398000	
KIMCO REALTY CORP	COM		49446R109	114	2400	SH	DEFINED 1		2400	
KIMCO REALTY CORP	COM		49446R109	833	17600	SH	DEFINED 1		17600	
KIWI INCOME PROPERTY TRUST	COM		Q53422103	1002	2772000	SH	DEFINED 1		2772000	
KNIGHT TRANSPORTATION, INC.	COM		499064103	7403	360225	SH	DEFINED 1		360225	
KNIGHT TRANSPORTATION, INC.	COM		499064103	125	6100	SH	DEFINED 1		6100	
KNIGHT TRIMARK GROUP INC	COM		499063105	659	61600	SH	DEFINED 1		61600	
KNIGHT TRIMARK GROUP INC	COM		499063105	43	4000	SH	DEFINED 1		4000	
KNIGHT TRIMARK GROUP INC	COM		499063105	20	1900	SH	DEFINED 1		1900	
KNIGHT TRIMARK GROUP INC	COM		499063105	2290	214200	SH	DEFINED 1		214200	
KOBENHAVNS LUFTHAVNE	COM		415528500	468	6000	SH	DEFINED 1		6000	
KOBENHAVNS LUFTHAVNE	COM		415528500	2261	29000	SH	DEFINED 1		29000	
KOHL'S DEPARTMENT STORES	COM		500255104	7214	115000	SH	DEFINED 1		115000	
KOHL'S DEPARTMENT STORES	COM		500255104	16473	262600	SH	DEFINED 1		262600	
KOHL'S DEPARTMENT STORES	COM		500255104	1324	21100	SH	DEFINED 1		21100	
KOHL'S DEPARTMENT STORES	COM		500255104	339	5400	SH	DEFINED 1		5400	
KOHL'S DEPARTMENT STORES	COM		500255104	62372	994300	SH	DEFINED 1		994300	
KONAMI CORPORATION	COM		649668100	1141	25000	SH	DEFINED 1		25000	
KONAMI CORPORATION	COM		649668100	5475	120000	SH	DEFINED 1		120000	
KONINKLIJKE AHOLD NV	COM		525260200	2106	66963	SH	DEFINED 1		66963	
KONINKLIJKE AHOLD NV	COM		525260200	172	5457	SH	DEFINED 1		5457	
KONINKLIJKE AHOLD NV	COM		525260200	10044	319362	SH	DEFINED 1		319362	
KONINKLIJKE KPN NV	COM		595607800	483	84800	SH	DEFINED 1		84800	
KONINKLIJKE KPN NV	COM		595607800	2345	411700	SH	DEFINED 1		411700	
KONINKLIJKE PHILIPS ELECTRONIC	COM		598662200	1446	54320	SH	DEFINED 1		54320	
KONINKLIJKE PHILIPS ELECTRONIC	COM		598662200	6840	257011	SH	DEFINED 1		257011	
KRAFT FOODS INC-A	COM		50075N104	1426	46000	SH	DEFINED 1		46000	
KRAFT FOODS INC-A	COM		50075N104	208	6700	SH	DEFINED 1		6700	
KRAFT FOODS INC-A	COM		50075N104	31	1000	SH	DEFINED 1		1000	
KRAFT FOODS INC-A	COM		50075N104	7964	256900	SH	DEFINED 1		256900	
LA QUINTA PROPERTIES	COM		50419Q409	58	11117	SH	DEFINED 1		11117	
LABORATORY CRP OF AMER HLDGS	COM		50540R409	1622	21090	SH	DEFINED 1		21090	
LABORATORY CRP OF AMER HLDGS	COM		50540R409	30376	395000	SH	DEFINED 1		395000	
LAGARDERE	COM		454721300	1479	31300	SH	DEFINED 1		31300	
LAGARDERE	COM		454721300	6649	140700	SH	DEFINED 1		140700	
LAMAR ADVERTISING COMPANY	COM		512815101	1558	35400	SH	DEFINED 1		35400	
LAMAR ADVERTISING COMPANY	COM		512815101	139	3150	SH	DEFINED 1		3150	
LAMAR ADVERTISING COMPANY	COM		512815101	26	600	SH	DEFINED 1		600	
LAMAR ADVERTISING COMPANY	COM		512815101	5333	121200	SH	DEFINED 1		121200	
LANDSTAR SYSTEM, INC.	COM		515098101	388	5700	SH	DEFINED 1		5700	
LASON INC	COM		51808R107	7	31591	SH	DEFINED 1		31591	
LEGGETT & PLATT INCORPORATED	COM		524660107	3457	156900	SH	DEFINED 1		156900	
LEGGETT & PLATT INCORPORATED	COM		524660107	84	3800	SH	DEFINED 1		3800	
LEGGETT & PLATT INCORPORATED	COM		524660107	15998	726200	SH	DEFINED 1		726200	
LEHMAN BROTHERS HOLDINGS	COM		524908100	2278	29300	SH	DEFINED 1		29300	
LEHMAN BROTHERS HOLDINGS	COM		524908100	552	7100	SH	DEFINED 1		7100	
LEHMAN BROTHERS HOLDINGS	COM		524908100	101	1300	SH	DEFINED 1		1300	
LEHMAN BROTHERS HOLDINGS	COM		524908100	29840	383800	SH	DEFINED 1		383800	
LEICA GEOSYSTEMS AG	COM		406469300	1148	4000	SH	DEFINED 1		4000	
LEICA GEOSYSTEMS AG	COM		406469300	5454	19000	SH	DEFINED 1		19000	
LILLY INDUSTRIAL COATINGS	COM		532491107	0	0	SH	DEFINED 1		0	
LINCARE, INC.	COM		532791100	9369	312200	SH	DEFINED 1		312200	
LINCARE, INC.	COM		532791100	16656	555000	SH	DEFINED 1		555000	
LINCARE, INC.	COM		532791100	276	9200	SH	DEFINED 1		9200	

LINCARE, INC.	COM	532791100	216	7200	SH	DEFINED 1	7200
LINCARE, INC.	COM	532791100	16992	566200	SH	DEFINED 1	566200
LOEWS CORP	CONVT	540424AL2	4738	5000000	PRN	DEFINED 1	5000000
LOUIS DREYFUS NATURAL GAS	COM	546011107	383	11000	SH	DEFINED 1	11000
LSI LOGIC CORP	CONVT	502161AD4	301	250000	PRN	DEFINED 1	250000
LSI LOGIC CORP	CONVT	502161AE2	207	250000	PRN	DEFINED 1	250000
LSI LOGIC CORP	CONVT	502161AD4	16061	8750000	PRN	DEFINED 1	8750000
LSI LOGIC CORP	CONVT	502161AE2	10498	11700000	PRN	DEFINED 1	11700000
LUXOTTICA GROUP SPA-SPON ADR	COM	55068R202	1664	104000	SH	DEFINED 1	104000
LUXOTTICA GROUP SPA-SPON ADR	COM	55068R202	208	13000	SH	DEFINED 1	13000
LUXOTTICA GROUP SPA-SPON ADR	COM	55068R202	8000	500000	SH	DEFINED 1	500000
MACK CALI REALTY	COM	554489104	900	31600	SH	DEFINED 1	31600
MACK CALI REALTY	COM	554489104	3554	124800	SH	DEFINED 1	124800
MACROMEDIA INC	COM	556100105	686	38100	SH	DEFINED 1	38100
MACROMEDIA INC	COM	556100105	52	2900	SH	DEFINED 1	2900
MACROMEDIA INC	COM	556100105	16	900	SH	DEFINED 1	900
MACROMEDIA INC	COM	556100105	2561	142300	SH	DEFINED 1	142300
MAIL-WELL INC.	CONVT	560321AD3	5134	5650000	PRN	DEFINED 1	5650000
MAIL-WELL INC.	CONVT	560321AD3	32704	35300000	PRN	DEFINED 1	35300000
MANITOWOC COMPANY INC	COM	563571108	469	15900	SH	DEFINED 1	15900
MANULIFE	COM	56501R106	1591	57000	SH	DEFINED 1	57000
MANULIFE	COM	56501R106	7675	275000	SH	DEFINED 1	275000
MARSCHOLLEK LAUTENSCHLAGER PAR	COM	572028400	1326	12000	SH	DEFINED 1	12000
MARSCHOLLEK LAUTENSCHLAGER PAR	COM	572028400	166	1500	SH	DEFINED 1	1500
MARSCHOLLEK LAUTENSCHLAGER PAR	COM	572028400	8840	80000	SH	DEFINED 1	80000
MARSHALL & ILSLEY CORP	COM	571834100	209172	3880745	SH	DEFINED 1	3880745
MASON STREET AGGRESSIVE GROWTH	COM	575337100	55347	3577720	SH	DEFINED 1	3577720
MASON STREET AGGRESSIVE GROWTH	COM	575337209	13	853	SH	DEFINED 1	853
MASON STREET ASSET ALLOCATION	COM	575337852	10	808	SH	DEFINED 1	808
MASON STREET ASSET ALLOCATION	COM	575337860	42862	3407123	SH	DEFINED 1	3407123
MASON STREET GROWTH & INCOME S	COM	575337704	11430	1096891	SH	DEFINED 1	1096891
MASON STREET GROWTH & INCOME S	COM	575337803	9	850	SH	DEFINED 1	850
MASON STREET GROWTH & INCOME S	COM	575337704	36005	3455335	SH	DEFINED 1	3455335
MASON STREET GROWTH STOCK FUND	COM	575337506	45433	3137664	SH	DEFINED 1	3137664
MASON STREET GROWTH STOCK FUND	COM	575337605	11	743	SH	DEFINED 1	743
MASON STREET HIGH YIELD BOND F	COM	575337837	7	932	SH	DEFINED 1	932
MASON STREET HIGH YIELD BOND F	COM	575337845	46996	6518191	SH	DEFINED 1	6518191
MASON STREET INDEX 400 FUND	COM	575337761	48655	4555745	SH	DEFINED 1	4555745
MASON STREET INDEX 400 FUND	COM	575337779	1252	117258	SH	DEFINED 1	117258
MASON STREET INDEX 500 STOCK F	COM	575337878	10	651	SH	DEFINED 1	651
MASON STREET INDEX 500 STOCK F	COM	575337886	20722	1366007	SH	DEFINED 1	1366007
MASON STREET INTERNATIONAL FUN	COM	575337308	47755	5224889	SH	DEFINED 1	5224889
MASON STREET INTERNATIONAL FUN	COM	575337407	6	687	SH	DEFINED 1	687
MASON STREET MUNICIPAL BOND FU	COM	575337811	8	724	SH	DEFINED 1	724
MASON STREET MUNICIPAL BOND FU	COM	575337829	51019	4781573	SH	DEFINED 1	4781573
MASON STREET SELECT BOND FUND	COM	575337787	8	823	SH	DEFINED 1	823
MASON STREET SELECT BOND FUND	COM	575337795	47327	4919649	SH	DEFINED 1	4919649
MASON STREET SMALL CAP FUND	COM	575337746	7665	557030	SH	DEFINED 1	557030
MASON STREET SMALL CAP FUND	COM	575337753	849	62025	SH	DEFINED 1	62025
MATALAN PLC	COM	025942600	597	85000	SH	DEFINED 1	85000
MATALAN PLC	COM	025942600	116	16500	SH	DEFINED 1	16500
MATALAN PLC	COM	025942600	2914	415000	SH	DEFINED 1	415000
MAXTOR CORP	CONVT	243664208	360	60000	SH	DEFINED 1	60000
MAXTOR CORP	CONVT	243664208	3360	560000	SH	DEFINED 1	560000
MC DONALD'S CORPORATION	COM	580135101	3058	113000	SH	DEFINED 1	113000
MC DONALD'S CORPORATION	COM	580135101	541	20000	SH	DEFINED 1	20000
MC DONALD'S CORPORATION	COM	580135101	46	1700	SH	DEFINED 1	1700
MC DONALD'S CORPORATION	COM	580135101	12434	459500	SH	DEFINED 1	459500
MCGRAW-HILL COMPANIES INC	COM	580645109	6364	96200	SH	DEFINED 1	96200
MCGRAW-HILL COMPANIES INC	COM	580645109	19574	295900	SH	DEFINED 1	295900
MCGRAW-HILL COMPANIES INC	COM	580645109	159	2400	SH	DEFINED 1	2400
MCGRAW-HILL COMPANIES INC	COM	580645109	18853	285000	SH	DEFINED 1	285000
MCLEOD, INC.	COM	582266102	75	16440	SH	DEFINED 1	16440
MCLEOD, INC.	COM	582266102	264	57500	SH	DEFINED 1	57500
MCLEOD, INC.	COM	582266102	109	23663	SH	DEFINED 1	23663
MCSI INC	COM	55270M108	856	56500	SH	DEFINED 1	56500
MCSI INC	COM	55270M108	45	3000	SH	DEFINED 1	3000
MCSI INC	COM	55270M108	21	1400	SH	DEFINED 1	1400
MCSI INC	COM	55270M108	3174	209500	SH	DEFINED 1	209500
MEDIACOM COMMUNICATIONS	CONVT	58446KAA3	250	250000	PRN	DEFINED 1	250000
MEDIACOM COMMUNICATIONS	CONVT	58446KAA3	4250	4250000	PRN	DEFINED 1	4250000
MEDTRONIC, INCORPORATED	COM	585055106	5705	124000	SH	DEFINED 1	124000
MEDTRONIC, INCORPORATED	COM	585055106	828	18000	SH	DEFINED 1	18000
MEDTRONIC, INCORPORATED	COM	585055106	74	1600	SH	DEFINED 1	1600
MEDTRONIC, INCORPORATED	COM	585055106	28936	628900	SH	DEFINED 1	628900
MEGGITT PLC	COM	057580900	721	206500	SH	DEFINED 1	206500
MEGGITT PLC	COM	057580900	3490	1000000	SH	DEFINED 1	1000000
MERCK & CO INC	COM	589331107	4729	74000	SH	DEFINED 1	74000
MERCK & CO INC	COM	589331107	12285	192225	SH	DEFINED 1	192225
MERCK & CO INC	COM	589331107	684	10700	SH	DEFINED 1	10700
MERCK & CO INC	COM	589331107	96	1500	SH	DEFINED 1	1500
MERCK & CO INC	COM	589331107	14340	224375	SH	DEFINED 1	224375
MERISTAR HOSPITALITY CORP	COM	58984Y103	736	31000	SH	DEFINED 1	31000
MERISTAR HOSPITALITY CORP	COM	58984Y103	3506	147600	SH	DEFINED 1	147600
MERRILL LYNCH	CONVT	590188751	3368	90000	SH	DEFINED 1	90000
MERRILL LYNCH PREMIER-INSTL	COM	589978105	297900	2.979E8	SH	DEFINED 1	2.979E8
METAMOR WORLDWIDE INC	CONVT	59133PAA8	85	500000	PRN	DEFINED 1	500000
METAMOR WORLDWIDE INC	CONVT	59133PAA8	2377	14756000	PRN	DEFINED 1	14756000

MGIC INVESTMENT CORP	COM	552848103	388493	5348192	SH	DEFINED 1	5348192
MICHAELS STORES INC	COM	594087108	6138	149700	SH	DEFINED 1	149700
MICHAELS STORES INC	COM	594087108	107	2600	SH	DEFINED 1	2600
MICHAELS STORES INC	COM	594087108	18184	443500	SH	DEFINED 1	443500
MICREL INC	COM	594793101	1848	56000	SH	DEFINED 1	56000
MICREL INC	COM	594793101	165	5000	SH	DEFINED 1	5000
MICREL INC	COM	594793101	43	1300	SH	DEFINED 1	1300
MICREL INC	COM	594793101	6914	209500	SH	DEFINED 1	209500
MICRON TECHNOLOGY	COM	595112103	305	7412	SH	DEFINED 1	7412
MICRON TECHNOLOGY	COM	595112103	3047	74136	SH	DEFINED 1	74136
MICROSOFT CORPORATION	COM	594918104	12775	175000	SH	DEFINED 1	175000
MICROSOFT CORPORATION	COM	594918104	1825	25000	SH	DEFINED 1	25000
MICROSOFT CORPORATION	COM	594918104	256	3500	SH	DEFINED 1	3500
MICROSOFT CORPORATION	COM	594918104	71190	975200	SH	DEFINED 1	975200
MINEBEA CO LTD	COM	664240600	474	72000	SH	DEFINED 1	72000
MINEBEA CO LTD	COM	664240600	2370	360000	SH	DEFINED 1	360000
MINERALS TECHNOLOGY	COM	603158106	468	10900	SH	DEFINED 1	10900
MIPS TECHNOLOGIES INC -CL A	COM	604567107	80	4600	SH	DEFINED 1	4600
MIRANT CORP	COM	604675108	3818	111000	SH	DEFINED 1	111000
MIRANT CORP	COM	604675108	550	16000	SH	DEFINED 1	16000
MIRANT CORP	COM	604675108	76	2200	SH	DEFINED 1	2200
MIRANT CORP	COM	604675108	21053	612000	SH	DEFINED 1	612000
MKS INSTRUMENTS INC	COM	55306N104	69	2400	SH	DEFINED 1	2400
MKS INSTRUMENTS INC	COM	55306N104	413	14340	SH	DEFINED 1	14340
MODERN TIMES GROUP	COM	532812700	2145	95000	SH	DEFINED 1	95000
MORGAN ST DEAN WITTER	COM	617446448	1734	27000	SH	DEFINED 1	27000
MORGAN ST DEAN WITTER	COM	617446448	257	4000	SH	DEFINED 1	4000
MORGAN ST DEAN WITTER	COM	617446448	15745	245140	SH	DEFINED 1	245140
MPOWER HOLDING CORP	COM	62473L101	1	646	SH	DEFINED 1	646
MPOWER HOLDING CORP	COM	62473L101	23	24028	SH	DEFINED 1	24028
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	1782	102400	SH	DEFINED 1	102400
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	135	7750	SH	DEFINED 1	7750
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	47	2700	SH	DEFINED 1	2700
MSC INDUSTRIAL DIRECT CO-A	COM	553530106	5998	344700	SH	DEFINED 1	344700
MUNCHNER RUCKVERSICHERUNG	COM	529412100	1944	6900	SH	DEFINED 1	6900
MUNCHNER RUCKVERSICHERUNG	COM	529412100	155	550	SH	DEFINED 1	550
MUNCHNER RUCKVERSICHERUNG	COM	529412100	9496	33700	SH	DEFINED 1	33700
NABORS IND INC	COM	629568106	1339	36000	SH	DEFINED 1	36000
NABORS IND INC	COM	629568106	15	400	SH	DEFINED 1	400
NABORS IND INC	COM	629568106	3210	86300	SH	DEFINED 1	86300
NABORS INDUSTRIES INC	CONVT	629568AD8	524	800000	PRN	DEFINED 1	800000
NABORS INDUSTRIES INC	CONVT	629568AD8	6548	1000000	PRN	DEFINED 1	1000000
NATIONAL AUSTRALIA BANK	CONVT	632525309	312	10000	SH	DEFINED 1	10000
NATIONAL AUSTRALIA BANK	CONVT	632525309	9575	383000	SH	DEFINED 1	383000
NATIONAL DATA CORP	CONVT	635621AA3	1583	1500000	PRN	DEFINED 1	1500000
NATIONAL DATA CORP	CONVT	635621AA3	15485	16500000	PRN	DEFINED 1	16500000
NATIONAL GRID	COM	024282400	890	120000	SH	DEFINED 1	120000
NATIONAL GRID	COM	024282400	4303	580000	SH	DEFINED 1	580000
NCI BUILDING SYSTEMS	COM	628852105	272	14900	SH	DEFINED 1	14900
NESTLE SA-REGISTERED	COM	712387000	1757	8250	SH	DEFINED 1	8250
NESTLE SA-REGISTERED	COM	712387000	213	1000	SH	DEFINED 1	1000
NESTLE SA-REGISTERED	COM	712387000	8517	40000	SH	DEFINED 1	40000
NEW YORK TIMES COMPANY	COM	650111107	88	2100	SH	DEFINED 1	2100
NEW YORK TIMES COMPANY	COM	650111107	23528	560200	SH	DEFINED 1	560200
NEWELL CO.	CONVT	651195307	326	10000	SH	DEFINED 1	10000
NEWELL CO.	CONVT	651195307	3356	86600	SH	DEFINED 1	86600
NEWELL RUBBERMAID INC	COM	651229106	3389	135000	SH	DEFINED 1	135000
NEWELL RUBBERMAID INC	COM	651229106	351	14000	SH	DEFINED 1	14000
NEWELL RUBBERMAID INC	COM	651229106	78	3100	SH	DEFINED 1	3100
NEWELL RUBBERMAID INC	COM	651229106	21461	855000	SH	DEFINED 1	855000
NEXANS SA	COM	713083600	606	25000	SH	DEFINED 1	25000
NEXANS SA	COM	713083600	61	2500	SH	DEFINED 1	2500
NEXANS SA	COM	713083600	2955	122000	SH	DEFINED 1	122000
NEXTEL COMMUNICATIONS INC.	COM	65332V103	30	1700	SH	DEFINED 1	1700
NEXTEL COMMUNICATIONS INC.	COM	65332V103	8432	481800	SH	DEFINED 1	481800
NHH HOTELES	COM	457178400	4275	360000	SH	DEFINED 1	360000
NIPPON TEL & TEL	COM	664137300	641	123	SH	DEFINED 1	123
NIPPON TEL & TEL	COM	664137300	2783	534	SH	DEFINED 1	534
NOKIA CORP	COM	590294100	1017	45500	SH	DEFINED 1	45500
NOKIA CORP	COM	654902204	948	43000	SH	DEFINED 1	43000
NOKIA CORP	COM	590294100	89	4000	SH	DEFINED 1	4000
NOKIA CORP	COM	654902204	143	6500	SH	DEFINED 1	6500
NOKIA CORP	COM	654902204	26	1200	SH	DEFINED 1	1200
NOKIA CORP	COM	590294100	4918	220000	SH	DEFINED 1	220000
NOKIA CORP	COM	654902204	7337	332900	SH	DEFINED 1	332900
NORDEA AB	COM	538003100	1057	185000	SH	DEFINED 1	185000
NORDEA AB	COM	538003100	143	25000	SH	DEFINED 1	25000
NORDEA AB	COM	538003100	2578	451200	SH	DEFINED 1	451200
NORDEA AB	COM	588811500	2556	448800	SH	DEFINED 1	448800
NORDEX AG	COM	707227300	625	75000	SH	DEFINED 1	75000
NORDEX AG	COM	707227300	3040	365000	SH	DEFINED 1	365000
NORSKE SKOG A FREE	COM	707039600	1275	84000	SH	DEFINED 1	84000
NORSKE SKOG A FREE	COM	707039600	166	10950	SH	DEFINED 1	10950
NORSKE SKOG A FREE	COM	707039600	6204	408700	SH	DEFINED 1	408700
NORTHERN TRUST CORPORATION	COM	665859104	4063	65000	SH	DEFINED 1	65000
NORTHERN TRUST CORPORATION	COM	665859104	631	10100	SH	DEFINED 1	10100
NORTHERN TRUST CORPORATION	COM	665859104	106	1700	SH	DEFINED 1	1700
NORTHERN TRUST CORPORATION	COM	665859104	20500	328000	SH	DEFINED 1	328000

NOVELLUS SYSTEMS, INC.	COM	670008101	4150	73068	SH	DEFINED 1	73068
NOVELLUS SYSTEMS, INC.	COM	670008101	82	1452	SH	DEFINED 1	1452
NOVELLUS SYSTEMS, INC.	COM	670008101	14339	252488	SH	DEFINED 1	252488
NOVO NORDISK	COM	707752400	1705	38500	SH	DEFINED 1	38500
NOVO NORDISK	COM	707752400	8412	190000	SH	DEFINED 1	190000
NOVOZYMES A/S	COM	465853500	1023	49000	SH	DEFINED 1	49000
NOVOZYMES A/S	COM	465853500	5027	240700	SH	DEFINED 1	240700
NTL INCORPORATED	CONVT	629407AL1	841	1000000	PRN	DEFINED 1	1000000
NTL INCORPORATED	CONVT	629407AL1	11804	9340000	PRN	DEFINED 1	9340000
NTT DOCOMO	COM	612927700	992	57	SH	DEFINED 1	57
NTT DOCOMO	COM	612927700	4785	275	SH	DEFINED 1	275
NUTRECO HOLDING N.V.	COM	518335900	1333	31000	SH	DEFINED 1	31000
NUTRECO HOLDING N.V.	COM	518335900	142	3300	SH	DEFINED 1	3300
NUTRECO HOLDING N.V.	COM	518335900	6452	150000	SH	DEFINED 1	150000
O'REILLY AUTOMOTIVE, INC.	COM	686091109	10717	373400	SH	DEFINED 1	373400
O'REILLY AUTOMOTIVE, INC.	COM	686091109	19516	680000	SH	DEFINED 1	680000
O'REILLY AUTOMOTIVE, INC.	COM	686091109	382	13300	SH	DEFINED 1	13300
O'REILLY AUTOMOTIVE, INC.	COM	686091109	230	8000	SH	DEFINED 1	8000
O'REILLY AUTOMOTIVE, INC.	COM	686091109	20848	726400	SH	DEFINED 1	726400
OLD REPUBLIC INT'L	COM	680223104	1157	39900	SH	DEFINED 1	39900
OLD REPUBLIC INT'L	COM	680223104	232	8000	SH	DEFINED 1	8000
OLD REPUBLIC INT'L	COM	680223104	26	900	SH	DEFINED 1	900
OLD REPUBLIC INT'L	COM	680223104	4710	162400	SH	DEFINED 1	162400
OMNICOM GROUP INCORPORATED	COM	681919106	3612	42000	SH	DEFINED 1	42000
OMNICOM GROUP INCORPORATED	COM	681919106	516	6000	SH	DEFINED 1	6000
OMNICOM GROUP INCORPORATED	COM	681919106	43	500	SH	DEFINED 1	500
OMNICOM GROUP INCORPORATED	COM	681919106	11386	132400	SH	DEFINED 1	132400
ONI SYSTEMS CORP	COM	68273F103	25	900	SH	DEFINED 1	900
ORBOTECH	COM	M75253100	1165	33700	SH	DEFINED 1	33700
ORBOTECH	COM	M75253100	5702	165000	SH	DEFINED 1	165000
ORIENT EXPRESS HOTELS LTD -A	COM	261928800	97	4400	SH	DEFINED 1	4400
ORIENT EXPRESS HOTELS LTD -A	COM	261928800	269	12200	SH	DEFINED 1	12200
ORION POWER HOLDINGS INC	COM	686286105	1426	59900	SH	DEFINED 1	59900
ORION POWER HOLDINGS INC	CONVT	686286AD7	500	500000	PRN	DEFINED 1	500000
ORION POWER HOLDINGS INC	COM	686286105	167	7000	SH	DEFINED 1	7000
ORION POWER HOLDINGS INC	COM	686286105	33	1400	SH	DEFINED 1	1400
ORION POWER HOLDINGS INC	COM	686286105	5119	215000	SH	DEFINED 1	215000
ORION POWER HOLDINGS INC	CONVT	686286AD7	9522	9550000	PRN	DEFINED 1	9550000
ORTHOPIX INTERNATIONAL N.V.	COM	264454700	448	16700	SH	DEFINED 1	16700
OSHKOSH TRUCK CORPORATION	COM	688239201	473	10700	SH	DEFINED 1	10700
OTP BANK RT	COM	457228200	1236	23750	SH	DEFINED 1	23750
OTP BANK RT	COM	457228200	5984	115000	SH	DEFINED 1	115000
PACIFIC GULF PROPERTIES INC	COM	694396102	1980	404950	SH	DEFINED 1	404950
PALM INC	COM	696642107	911	150000	SH	DEFINED 1	150000
PALM INC	COM	696642107	134	22000	SH	DEFINED 1	22000
PALM INC	COM	696642107	18	3000	SH	DEFINED 1	3000
PALM INC	COM	696642107	4905	808000	SH	DEFINED 1	808000
PARKWAY PROPERTIES INC	COM	70159Q104	881	25000	SH	DEFINED 1	25000
PARKWAY PROPERTIES INC	COM	70159Q104	3860	109500	SH	DEFINED 1	109500
PARMALAT	COM	712836900	1195	439400	SH	DEFINED 1	439400
PARMALAT	COM	712836900	184	67600	SH	DEFINED 1	67600
PARMALAT	COM	712836900	5799	2132000	SH	DEFINED 1	2132000
PARSYTEC AG	COM	568573600	125	15000	SH	DEFINED 1	15000
PARSYTEC AG	COM	568573600	600	72000	SH	DEFINED 1	72000
PATTERSON DENTAL COMPANY	COM	703412106	7929	264300	SH	DEFINED 1	264300
PATTERSON DENTAL COMPANY	COM	703412106	15255	508500	SH	DEFINED 1	508500
PATTERSON DENTAL COMPANY	COM	703412106	171	5700	SH	DEFINED 1	5700
PATTERSON DENTAL COMPANY	COM	703412106	153	5100	SH	DEFINED 1	5100
PATTERSON DENTAL COMPANY	COM	703412106	15591	519700	SH	DEFINED 1	519700
PAYCHEX INCORPORATED	COM	704326107	2304	57600	SH	DEFINED 1	57600
PAYCHEX INCORPORATED	COM	704326107	58	1450	SH	DEFINED 1	1450
PAYCHEX INCORPORATED	COM	704326107	8414	210347	SH	DEFINED 1	210347
PECHINEY SA-A SHS	COM	494379200	1326	26000	SH	DEFINED 1	26000
PECHINEY SA-A SHS	COM	494379200	332	6500	SH	DEFINED 1	6500
PECHINEY SA-A SHS	COM	494379200	6375	125000	SH	DEFINED 1	125000
PEGASUS COMM	COM	705904100	30	1339	SH	DEFINED 1	1339
PEGASUS COMM	COM	705904100	266	11825	SH	DEFINED 1	11825
PEGASUS COMMUNICATIONS CORP	CONVT	705904506	305	5000	SH	DEFINED 1	5000
PEGASUS COMMUNICATIONS CORP	CONVT	705904506	1862	45000	SH	DEFINED 1	45000
PEPSICO INC	COM	713448108	3094	70000	SH	DEFINED 1	70000
PEPSICO INC	COM	713448108	570	12900	SH	DEFINED 1	12900
PEPSICO INC	COM	713448108	80	1800	SH	DEFINED 1	1800
PEPSICO INC	COM	713448108	21817	493600	SH	DEFINED 1	493600
PEREGRINE INVESTMENTS	COM	668293000	0	1625000	SH	DEFINED 1	1625000
PERKINELMER INC	COM	714046109	507	18400	SH	DEFINED 1	18400
PERKINELMER INC	COM	714046109	127	4600	SH	DEFINED 1	4600
PERKINELMER INC	COM	714046109	17	600	SH	DEFINED 1	600
PERKINELMER INC	COM	714046109	1850	67200	SH	DEFINED 1	67200
PERSONNEL GROUP OF AMERICA	CONVT	715338AE9	318	1000000	PRN	DEFINED 1	1000000
PERSONNEL GROUP OF AMERICA	CONVT	715338AE9	9488	11325000	PRN	DEFINED 1	11325000
PEUGEOT	COM	710352600	1636	6000	SH	DEFINED 1	6000
PEUGEOT	COM	710352600	7087	26000	SH	DEFINED 1	26000
PFIZER INC	COM	717081103	10854	271000	SH	DEFINED 1	271000
PFIZER INC	COM	717081103	23142	577825	SH	DEFINED 1	577825
PFIZER INC	COM	717081103	1354	33800	SH	DEFINED 1	33800
PFIZER INC	COM	717081103	163	4075	SH	DEFINED 1	4075
PFIZER INC	COM	717081103	21452	535625	SH	DEFINED 1	535625
PHARMACIA	COM	71713U102	4790	104250	SH	DEFINED 1	104250

PHOENIX COMPANIES INC	COM	71902E109	378	20300	SH	DEFINED 1	20300
PHOENIX COMPANIES INC	COM	71902E109	22	1200	SH	DEFINED 1	1200
PHOENIX COMPANIES INC	COM	71902E109	9	500	SH	DEFINED 1	500
PHOENIX COMPANIES INC	COM	71902E109	1391	74800	SH	DEFINED 1	74800
PHOTONICS INC.	CONVT	719405AA0	8958	8930000	PRN	DEFINED 1	8930000
PINNACLE HOLDINGS INC	COM	72346N101	756	125770	SH	DEFINED 1	125770
PIONEER STANDARD ELECTRO	CONVT	723879300	8365	166500	SH	DEFINED 1	166500
PIXAR ANIMATION STUDIOS	COM	725811103	510	12500	SH	DEFINED 1	12500
PIZZA EXPRESS	COM	084195300	1231	95000	SH	DEFINED 1	95000
PIZZA EXPRESS	COM	084195300	3887	300000	SH	DEFINED 1	300000
PLEXUS CORP	COM	729132100	119	3600	SH	DEFINED 1	3600
PMC-SIERRA INC.	COM	69344F106	308	9900	SH	DEFINED 1	9900
PMC-SIERRA INC.	COM	69344F106	25	800	SH	DEFINED 1	800
PMC-SIERRA INC.	COM	69344F106	6	200	SH	DEFINED 1	200
PMC-SIERRA INC.	COM	69344F106	1103	35500	SH	DEFINED 1	35500
PNC BANK CORPORATION	COM	693475105	5000	76000	SH	DEFINED 1	76000
PNC BANK CORPORATION	COM	693475105	691	10500	SH	DEFINED 1	10500
PNC BANK CORPORATION	COM	693475105	105	1600	SH	DEFINED 1	1600
PNC BANK CORPORATION	COM	693475105	23684	360000	SH	DEFINED 1	360000
PORSCHE AG NV PFD DM50	COM	710106900	2007	5800	SH	DEFINED 1	5800
PORSCHE AG NV PFD DM50	COM	710106900	9514	27500	SH	DEFINED 1	27500
POWER ONE INC.	COM	739308104	1313	78900	SH	DEFINED 1	78900
POWER ONE INC.	COM	739308104	25	1500	SH	DEFINED 1	1500
POWER ONE INC.	COM	739308104	25	1500	SH	DEFINED 1	1500
POWER ONE INC.	COM	739308104	4900	294500	SH	DEFINED 1	294500
PPG INDUSTRIES INC	COM	693506107	21	400	SH	DEFINED 1	400
PPG INDUSTRIES INC	COM	693506107	6461	122900	SH	DEFINED 1	122900
PRECISION DRILLING CORP	COM	74022D100	1024	32750	SH	DEFINED 1	32750
PRECISION DRILLING CORP	COM	74022D100	5002	160000	SH	DEFINED 1	160000
PRI AUTOMATION INC	COM	69357H106	2141	115600	SH	DEFINED 1	115600
PRI AUTOMATION INC	COM	69357H106	159	8600	SH	DEFINED 1	8600
PRI AUTOMATION INC	COM	69357H106	52	2800	SH	DEFINED 1	2800
PRI AUTOMATION INC	COM	69357H106	7530	406500	SH	DEFINED 1	406500
PRIDE INTERNATIONAL INC	CONVT	741932AB3	853	2000000	PRN	DEFINED 1	2000000
PRIDE INTERNATIONAL INC	CONVT	741932AB3	16158	51000000	PRN	DEFINED 1	51000000
PRIORITY HEALTHCARE	COM	74264T102	109	3850	SH	DEFINED 1	3850
PROLOGIS TRUST	COM	743410102	2158	95000	SH	DEFINED 1	95000
PROLOGIS TRUST	COM	743410102	32211	1417744	SH	DEFINED 1	1417744
PROLOGIS TRUST	COM	743410102	5467	240631	SH	DEFINED 1	240631
PROVINCE HEALTHCARE COMPANY	COM	743977100	5521	156450	SH	DEFINED 1	156450
PROVINCE HEALTHCARE COMPANY	COM	743977100	307	8700	SH	DEFINED 1	8700
PROVINCE HEALTHCARE COMPANY	COM	743977100	129	3650	SH	DEFINED 1	3650
PROVINCE HEALTHCARE COMPANY	COM	743977100	20346	576551	SH	DEFINED 1	576551
PUBLIC STORAGE INC	COM	74460D109	2591	87400	SH	DEFINED 1	87400
PUBLIC STORAGE INC	COM	74460D109	17342	584900	SH	DEFINED 1	584900
PULTE HOMES INC	COM	745867101	418	9800	SH	DEFINED 1	9800
QIAGEN N.V.	COM	573282500	276	12500	SH	DEFINED 1	12500
QIAGEN N.V.	COM	573282500	1326	60000	SH	DEFINED 1	60000
QLOGIC CORPORATION	COM	747277101	2526	39200	SH	DEFINED 1	39200
QLOGIC CORPORATION	COM	747277101	135	2100	SH	DEFINED 1	2100
QLOGIC CORPORATION	COM	747277101	58	900	SH	DEFINED 1	900
QLOGIC CORPORATION	COM	747277101	9055	140500	SH	DEFINED 1	140500
QUAKER OATS COMPANY	COM	747402105	4289	47000	SH	DEFINED 1	47000
QUAKER OATS COMPANY	COM	747402105	666	7300	SH	DEFINED 1	7300
QUAKER OATS COMPANY	COM	747402105	91	1000	SH	DEFINED 1	1000
QUAKER OATS COMPANY	COM	747402105	29465	322900	SH	DEFINED 1	322900
QUANTUM CORP	CONVT	747906AC9	1191	1500000	PRN	DEFINED 1	1500000
QUEST COMMUNICATIONS INTERNATI	COM	749121109	32	991	SH	DEFINED 1	991
RADIN GROUP INC	COM	750236101	186	4600	SH	DEFINED 1	4600
RATIONAL SOFTWARE CORP	COM	75409P202	1172	41800	SH	DEFINED 1	41800
RATIONAL SOFTWARE CORP	COM	75409P202	67	2400	SH	DEFINED 1	2400
RATIONAL SOFTWARE CORP	COM	75409P202	36	1300	SH	DEFINED 1	1300
RATIONAL SOFTWARE CORP	COM	75409P202	3902	139100	SH	DEFINED 1	139100
RCN CORPORATION	COM	749361101	14	2558	SH	DEFINED 1	2558
RECKITT BENCKISER PLC	COM	072787100	1361	93750	SH	DEFINED 1	93750
RECKITT BENCKISER PLC	COM	072787100	215	14800	SH	DEFINED 1	14800
RECKITT BENCKISER PLC	COM	072787100	6531	450000	SH	DEFINED 1	450000
REDBACK NETWORKS	CONVT	757209AB7	146	250000	PRN	DEFINED 1	250000
REDBACK NETWORKS	CONVT	757209AB7	1855	3000000	PRN	DEFINED 1	3000000
REGENCY CENTERS CORP	COM	758849103	1679	66100	SH	DEFINED 1	66100
REGENCY CENTERS CORP	COM	758849103	9378	369230	SH	DEFINED 1	369230
REGENCY CENTERS CORP	COM	758849103	86	3400	SH	DEFINED 1	3400
REINSURANCE GROUP OF AMERICA	COM	759351109	364	9600	SH	DEFINED 1	9600
RENAL CARE GROUP INC	COM	759930100	3282	99800	SH	DEFINED 1	99800
RENAL CARE GROUP INC	COM	759930100	210	6400	SH	DEFINED 1	6400
RENAL CARE GROUP INC	COM	759930100	71	2150	SH	DEFINED 1	2150
RENAL CARE GROUP INC	COM	759930100	10962	333300	SH	DEFINED 1	333300
RESMED INC	COM	761152107	859	17000	SH	DEFINED 1	17000
RESMED INC	COM	761152107	4170	82500	SH	DEFINED 1	82500
RESOURCES CONNECTION INC	COM	76122Q105	695	26900	SH	DEFINED 1	26900
RESOURCES CONNECTION INC	COM	76122Q105	36	1400	SH	DEFINED 1	1400
RESOURCES CONNECTION INC	COM	76122Q105	4636	179400	SH	DEFINED 1	179400
RITE AID CORPORATION	COM	767754104	67	7410	SH	DEFINED 1	7410
ROBERT HALF INTERNATIONAL INC	COM	770323103	1277	51300	SH	DEFINED 1	51300
ROBERT HALF INTERNATIONAL INC	COM	770323103	32	1300	SH	DEFINED 1	1300
ROBERT HALF INTERNATIONAL INC	COM	770323103	4186	168200	SH	DEFINED 1	168200
ROCHE-GENUSSCHEIN	COM	711038800	837	11600	SH	DEFINED 1	11600
ROCHE-GENUSSCHEIN	COM	711038800	115	1600	SH	DEFINED 1	1600

ROCHE-GENUSSCHEIN	COM	711038800	4042	56000	SH	DEFINED 1	56000
ROHM	COM	674720400	791	5100	SH	DEFINED 1	5100
ROHM	COM	674720400	3413	22000	SH	DEFINED 1	22000
ROSS STORES	COM	778296103	481	20100	SH	DEFINED 1	20100
ROUSE CO	COM	779273101	1851	64600	SH	DEFINED 1	64600
ROUSE CO	COM	779273101	3212	112100	SH	DEFINED 1	112100
ROYAL BANK OF CANADA	COM	780087102	1603	50000	SH	DEFINED 1	50000
ROYAL BANK OF CANADA	COM	780087102	200	6250	SH	DEFINED 1	6250
ROYAL BANK OF CANADA	COM	780087102	7696	240000	SH	DEFINED 1	240000
ROYAL BANK OF SCOTLAND GROUP	COM	075478300	1352	60933	SH	DEFINED 1	60933
ROYAL BANK OF SCOTLAND GROUP	COM	075478300	6534	294511	SH	DEFINED 1	294511
RYANAIR	COM	783513104	400	7700	SH	DEFINED 1	7700
RYANAIR	COM	783513104	1948	37500	SH	DEFINED 1	37500
SAFEWAY PLC	COM	004924100	1782	312500	SH	DEFINED 1	312500
SAFEWAY PLC	COM	004924100	285	50000	SH	DEFINED 1	50000
SAFEWAY PLC	COM	004924100	8554	1500000	SH	DEFINED 1	1500000
SAIPEM	COM	476876800	1652	300000	SH	DEFINED 1	300000
SAIPEM	COM	476876800	7984	1450000	SH	DEFINED 1	1450000
SANIX	COM	685301500	639	12650	SH	DEFINED 1	12650
SANIX	COM	685301500	2745	54350	SH	DEFINED 1	54350
SANMINA CORP	COM	800907107	1957	83600	SH	DEFINED 1	83600
SANMINA CORP	CONVT	800907AD9	331	1000000	PRN	DEFINED 1	1000000
SANMINA CORP	COM	800907107	150	6400	SH	DEFINED 1	6400
SANMINA CORP	COM	800907107	40	1700	SH	DEFINED 1	1700
SANMINA CORP	COM	800907107	6925	295800	SH	DEFINED 1	295800
SANMINA CORP	CONVT	800907AD9	8855	25000000	PRN	DEFINED 1	25000000
SANTA FE INTERNATIONAL	COM	G7805C108	2668	92000	SH	DEFINED 1	92000
SANTA FE INTERNATIONAL	COM	G7805C108	713	24600	SH	DEFINED 1	24600
SANTA FE INTERNATIONAL	COM	G7805C108	52	1800	SH	DEFINED 1	1800
SBC COMMUNICATIONS INCORPORATE	COM	78387G103	3005	75000	SH	DEFINED 1	75000
SBC COMMUNICATIONS INCORPORATE	COM	78387G103	441	11000	SH	DEFINED 1	11000
SBC COMMUNICATIONS INCORPORATE	COM	78387G103	43	1063	SH	DEFINED 1	1063
SBC COMMUNICATIONS INCORPORATE	COM	78387G103	10567	263782	SH	DEFINED 1	263782
SCHERING-PLOUGH CORPORATION	COM	806605101	2972	82000	SH	DEFINED 1	82000
SCHERING-PLOUGH CORPORATION	COM	806605101	638	17600	SH	DEFINED 1	17600
SCHERING-PLOUGH CORPORATION	COM	806605101	83	2300	SH	DEFINED 1	2300
SCHERING-PLOUGH CORPORATION	COM	806605101	19932	550000	SH	DEFINED 1	550000
SCHINDLER HOLDING-PART CERT	COM	477887500	735	550	SH	DEFINED 1	550
SCHINDLER HOLDING-PART CERT	COM	477887500	3542	2650	SH	DEFINED 1	2650
SCHLUMBERGER LIMITED	COM	806857108	3001	57000	SH	DEFINED 1	57000
SCHLUMBERGER LIMITED	COM	806857108	390	7400	SH	DEFINED 1	7400
SCHLUMBERGER LIMITED	COM	806857108	42	800	SH	DEFINED 1	800
SCHLUMBERGER LIMITED	COM	806857108	15563	295600	SH	DEFINED 1	295600
SCI SYSTEMS INC	CONVT	783890AF3	930	1250000	PRN	DEFINED 1	1250000
SCI SYSTEMS INC	CONVT	783890AF3	23878	24950000	PRN	DEFINED 1	24950000
SEACOR HOLDINGS INC	CONVT	811904AE1	1353	1398000	PRN	DEFINED 1	1398000
SEACOR SMIT	COM	811904101	1170	25022	SH	DEFINED 1	25022
SECURITY CAPITAL GROUP	COM	81413P105	27423	25392	SH	DEFINED 1	25392
SECURITY CAPITAL GROUP	COM	81413P204	15820	739239	SH	DEFINED 1	739239
SECURITY CAPITAL US REALTY	COM	508741700	0	0	SH	DEFINED 1	0
SEMTECH CORP	COM	816850101	3477	115900	SH	DEFINED 1	115900
SEMTECH CORP	COM	816850101	159	5300	SH	DEFINED 1	5300
SEMTECH CORP	COM	816850101	66	2200	SH	DEFINED 1	2200
SEMTECH CORP	COM	816850101	11865	395500	SH	DEFINED 1	395500
SERCO GROUP	COM	079737900	939	170000	SH	DEFINED 1	170000
SERCO GROUP	COM	079737900	4349	787500	SH	DEFINED 1	787500
SERVICEMASTER CO	COM	81760N109	37	3100	SH	DEFINED 1	3100
SERVICEMASTER CO	COM	81760N109	5532	461000	SH	DEFINED 1	461000
SES ASTRA	COM	549343400	2964	22500	SH	DEFINED 1	22500
SHIRE PHARMACEUTICALS GR-ADR	COM	82481R106	1321	23800	SH	DEFINED 1	23800
SHIRE PHARMACEUTICALS GR-ADR	COM	82481R106	278	5000	SH	DEFINED 1	5000
SHIRE PHARMACEUTICALS GR-ADR	COM	82481R106	6438	116000	SH	DEFINED 1	116000
SICOR INC	COM	825846108	3261	141172	SH	DEFINED 1	141172
SIGMA-ALDRICH CORP	COM	826552101	1128	29200	SH	DEFINED 1	29200
SIGMA-ALDRICH CORP	COM	826552101	31	800	SH	DEFINED 1	800
SIGMA-ALDRICH CORP	COM	826552101	4213	109100	SH	DEFINED 1	109100
SIGNET GROUP PLC	COM	004037400	1591	1270000	SH	DEFINED 1	1270000
SIGNET GROUP PLC	COM	004037400	7706	6150000	SH	DEFINED 1	6150000
SIMON PROPERTY GROUP INC	COM	828806109	4311	143852	SH	DEFINED 1	143852
SIMON PROPERTY GROUP INC	COM	828806109	15852	528932	SH	DEFINED 1	528932
SKYWEST INC	COM	830879102	162	5800	SH	DEFINED 1	5800
SLM INTERNATIONAL INC	COM	784414203	1182	394015	SH	DEFINED 1	394015
SMARTFORCE PLC	COM	83170A206	1568	44500	SH	DEFINED 1	44500
SMARTFORCE PLC	COM	83170A206	46	1300	SH	DEFINED 1	1300
SMARTFORCE PLC	COM	83170A206	5387	152900	SH	DEFINED 1	152900
SMITH CHARLES E RESIDENTIAL	COM	832197107	2257	45000	SH	DEFINED 1	45000
SMITH CHARLES E RESIDENTIAL	COM	832197107	11886	237000	SH	DEFINED 1	237000
SOLETRON	COM	834182107	567	31000	SH	DEFINED 1	31000
SOLETRON CORP	CONVT	834182AL1	706	1700000	PRN	DEFINED 1	1700000
SOLETRON CORP	CONVT	834182AL1	23324	46000000	PRN	DEFINED 1	46000000
SONY CORPORATION	COM	682150600	920	14000	SH	DEFINED 1	14000
SONY CORPORATION	COM	682150600	4602	70000	SH	DEFINED 1	70000
SOUTHTRUST CORP.	COM	844730101	2293	88200	SH	DEFINED 1	88200
SOUTHTRUST CORP.	COM	844730101	229	8800	SH	DEFINED 1	8800
SOUTHTRUST CORP.	COM	844730101	49	1900	SH	DEFINED 1	1900
SOUTHTRUST CORP.	COM	844730101	8611	331200	SH	DEFINED 1	331200
SOUTHWEST AIRLINES CO.	COM	844741108	22675	1226325	SH	DEFINED 1	1226325
SOVEREIGN BANCORP INC	CONVT	845905306	720	10000	SH	DEFINED 1	10000

SOVEREIGN BANCORP INC	CONVT	845905306	10960	214000	SH	DEFINED 1	214000
SPHERION CORP	CONVT	45868PAA8	3105	3900000	PRN	DEFINED 1	3900000
SPHERION CORP	CONVT	45868PAA8	14709	20300000	PRN	DEFINED 1	20300000
SPIEKER PROPERTIES	COM	848497103	4089	68200	SH	DEFINED 1	68200
SPIEKER PROPERTIES	COM	848497103	15035	250800	SH	DEFINED 1	250800
SPRINT CORPORATION	COM	852061100	11	500	SH	DEFINED 1	500
SPRINT CORPORATION	COM	852061100	3601	168600	SH	DEFINED 1	168600
ST. GOBAIN FF100 CIE DE	COM	476837100	955	7000	SH	DEFINED 1	7000
ST. GOBAIN FF100 CIE DE	COM	476837100	4093	30000	SH	DEFINED 1	30000
STANCORP FINANCIAL GROUP INC	COM	852891100	47390	1000000	SH	DEFINED 1	1000000
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	835	22400	SH	DEFINED 1	22400
STARWOOD HOTELS & RESORTS WORL	COM	85590A203	7214	193507	SH	DEFINED 1	193507
STATOIL ASA	COM	713360800	312	42100	SH	DEFINED 1	42100
STATOIL ASA	COM	713360800	19	2500	SH	DEFINED 1	2500
STATOIL ASA	COM	713360800	1520	205400	SH	DEFINED 1	205400
STEELCASE INC	COM	858155203	376	31500	SH	DEFINED 1	31500
STEINER LEISURE LTD	COM	P8744Y102	1776	88800	SH	DEFINED 1	88800
STEINER LEISURE LTD	COM	P8744Y102	38	1900	SH	DEFINED 1	1900
STEINER LEISURE LTD	COM	P8744Y102	5210	260500	SH	DEFINED 1	260500
STONERIDGE, INC.	COM	86183P102	1961	182400	SH	DEFINED 1	182400
STONERIDGE, INC.	COM	86183P102	20	1900	SH	DEFINED 1	1900
STONERIDGE, INC.	COM	86183P102	6809	633400	SH	DEFINED 1	633400
SUEZ	COM	711804700	1728	53500	SH	DEFINED 1	53500
SUEZ	COM	711804700	194	6000	SH	DEFINED 1	6000
SUEZ	COM	711804700	8398	260000	SH	DEFINED 1	260000
SUPERIOR TRUST I	CONVT	86836P202	1586	97724	SH	DEFINED 1	97724
SVB HOLDINGS PLC	COM	086464800	15239	7437829	SH	DEFINED 1	7437829
SWEDISH MATCH AB	COM	504856600	2186	465000	SH	DEFINED 1	465000
SWEDISH MATCH AB	COM	504856600	226	48000	SH	DEFINED 1	48000
SWEDISH MATCH AB	COM	504856600	10577	2250000	SH	DEFINED 1	2250000
SWIFT TRANSPORTATION CO. INC	COM	870756103	819	42500	SH	DEFINED 1	42500
SWIFT TRANSPORTATION CO. INC	COM	870756103	21	1100	SH	DEFINED 1	1100
SWIFT TRANSPORTATION CO. INC	COM	870756103	3286	170600	SH	DEFINED 1	170600
SWISS RE	COM	485002900	1031	515	SH	DEFINED 1	515
SWISS RE	COM	485002900	200	100	SH	DEFINED 1	100
SWISS RE	COM	485002900	5006	2500	SH	DEFINED 1	2500
SYNAVANT INC - WHEN ISSUED	COM	87157A105	17	2445	SH	DEFINED 1	2445
SYNGENTA AG	COM	435664600	974	18500	SH	DEFINED 1	18500
SYNGENTA AG	COM	435664600	95	1800	SH	DEFINED 1	1800
SYNGENTA AG	COM	435664600	4741	90000	SH	DEFINED 1	90000
TAKEDA	COM	687044500	1209	26000	SH	DEFINED 1	26000
TAKEDA	COM	687044500	140	3000	SH	DEFINED 1	3000
TAKEDA	COM	687044500	5813	125000	SH	DEFINED 1	125000
TALBOTS, INC. (THE)	COM	874161102	2091	47800	SH	DEFINED 1	47800
TALBOTS, INC. (THE)	COM	874161102	48	1100	SH	DEFINED 1	1100
TALBOTS, INC. (THE)	COM	874161102	7481	171000	SH	DEFINED 1	171000
TARGET CORP	COM	87612E106	4879	141000	SH	DEFINED 1	141000
TARGET CORP	COM	87612E106	657	19000	SH	DEFINED 1	19000
TARGET CORP	COM	87612E106	69	2000	SH	DEFINED 1	2000
TARGET CORP	COM	87612E106	23736	686000	SH	DEFINED 1	686000
TCI PACIFIC COMMUNICATIONS	CONVT	872294202	120	1000	SH	DEFINED 1	1000
TCI PACIFIC COMMUNICATIONS	CONVT	872294202	7105	79000	SH	DEFINED 1	79000
TECAN GROUP	COM	711090200	997	12000	SH	DEFINED 1	12000
TECAN GROUP	COM	711090200	4983	60000	SH	DEFINED 1	60000
TECHNIP	COM	487416000	1127	8750	SH	DEFINED 1	8750
TECHNIP	COM	487416000	155	1200	SH	DEFINED 1	1200
TECHNIP	COM	487416000	5409	42000	SH	DEFINED 1	42000
TELEFLEX INCORPORATED	COM	879369106	4950	112500	SH	DEFINED 1	112500
TELEFLEX INCORPORATED	COM	879369106	8884	201900	SH	DEFINED 1	201900
TELEFLEX INCORPORATED	COM	879369106	110	2500	SH	DEFINED 1	2500
TELEFLEX INCORPORATED	COM	879369106	9970	226600	SH	DEFINED 1	226600
TELEFONICA DE ESPANA	COM	573252400	1206	97418	SH	DEFINED 1	97418
TELEFONICA DE ESPANA	COM	573252400	155	12484	SH	DEFINED 1	12484
TELEFONICA DE ESPANA	COM	573252400	5626	454617	SH	DEFINED 1	454617
TELINDUS GROUP	COM	447620900	0	18400	SH	DEFINED 1	18400
TELINDUS GROUP	COM	447620900	1	73600	SH	DEFINED 1	73600
TELTRONICS INC	COM	879698306	0	211	SH	DEFINED 1	211
TETRA TECH INC.	COM	88162G103	5943	218493	SH	DEFINED 1	218493
TETRA TECH INC.	COM	88162G103	271	9950	SH	DEFINED 1	9950
TETRA TECH INC.	COM	88162G103	141	5175	SH	DEFINED 1	5175
TETRA TECH INC.	COM	88162G103	21977	807995	SH	DEFINED 1	807995
TEXAS INDUSTRIES (TXI CAPITAL	CONVT	873119200	5180	182700	SH	DEFINED 1	182700
TEXAS INSTRUMENTS INCORPORATED	COM	882508104	2205	70000	SH	DEFINED 1	70000
TEXAS INSTRUMENTS INCORPORATED	COM	882508104	435	13800	SH	DEFINED 1	13800
TEXAS INSTRUMENTS INCORPORATED	COM	882508104	54	1700	SH	DEFINED 1	1700
TEXAS INSTRUMENTS INCORPORATED	CONVT	122574AF3	2477	2000000	PRN	DEFINED 1	2000000
TEXAS INSTRUMENTS INCORPORATED	COM	882508104	16141	512400	SH	DEFINED 1	512400
THE CORPORATE EXECUTIVE BOARD	COM	21988R102	3738	89000	SH	DEFINED 1	89000
THE CORPORATE EXECUTIVE BOARD	COM	21988R102	281	6700	SH	DEFINED 1	6700
THE CORPORATE EXECUTIVE BOARD	COM	21988R102	88	2100	SH	DEFINED 1	2100
THE CORPORATE EXECUTIVE BOARD	COM	21988R102	13961	332400	SH	DEFINED 1	332400
THE ESTEE LAUDER COMPANIES INC	COM	518439104	5043	117000	SH	DEFINED 1	117000
THE ESTEE LAUDER COMPANIES INC	COM	518439104	724	16800	SH	DEFINED 1	16800
THE ESTEE LAUDER COMPANIES INC	COM	518439104	112	2600	SH	DEFINED 1	2600
THE ESTEE LAUDER COMPANIES INC	COM	518439104	28476	660700	SH	DEFINED 1	660700
TIFFANY & COMPANY	COM	886547108	40	1100	SH	DEFINED 1	1100
TIFFANY & COMPANY	COM	886547108	11243	310400	SH	DEFINED 1	310400
TMP WORLDWIDE INC	COM	872941109	1194	19900	SH	DEFINED 1	19900

TMP WORLDWIDE INC	COM	872941109	54	900	SH	DEFINED 1	900
TMP WORLDWIDE INC	COM	872941109	30	500	SH	DEFINED 1	500
TMP WORLDWIDE INC	COM	872941109	4326	72100	SH	DEFINED 1	72100
TOLLGRADE COMMUNICATIONS INC	COM	889542106	152	5340	SH	DEFINED 1	5340
TOMMY HILFIGER CORP	COM	G8915Z102	1684	120300	SH	DEFINED 1	120300
TOMMY HILFIGER CORP	COM	G8915Z102	91	6500	SH	DEFINED 1	6500
TOMMY HILFIGER CORP	COM	G8915Z102	36	2600	SH	DEFINED 1	2600
TOMMY HILFIGER CORP	COM	G8915Z102	6758	482700	SH	DEFINED 1	482700
TOTAL FINA ELF	COM	490541300	1848	13148	SH	DEFINED 1	13148
TOTAL FINA ELF	COM	490541300	9138	65000	SH	DEFINED 1	65000
TOWER AUTOMOTIVE INC	CONVT	891707AE1	413	500000	PRN	DEFINED 1	500000
TOWER AUTOMOTIVE INC	CONVT	891707AE1	6890	9150000	PRN	DEFINED 1	9150000
TRAMMELL CROW COMPANY	COM	89288R106	1555	140700	SH	DEFINED 1	140700
TRAMMELL CROW COMPANY	COM	89288R106	147	13300	SH	DEFINED 1	13300
TRAMMELL CROW COMPANY	COM	89288R106	40	3600	SH	DEFINED 1	3600
TRAMMELL CROW COMPANY	COM	89288R106	4454	403100	SH	DEFINED 1	403100
TRANSALTA CORP	COM	89346D107	107	6100	SH	DEFINED 1	6100
TRANSALTA CORP	COM	89346D107	430	24400	SH	DEFINED 1	24400
TREESOURCE INDUSTRIES INC	COM	894688100	3	354821	SH	DEFINED 1	354821
TRIAD HOSPITALS INC-W/I	COM	89579K109	1619	56174	SH	DEFINED 1	56174
TRIAD HOSPITALS INC-W/I	COM	89579K109	41	1414	SH	DEFINED 1	1414
TRIAD HOSPITALS INC-W/I	COM	89579K109	4900	170008	SH	DEFINED 1	170008
TRIBUNE COMPANY	COM	896047107	30184	754400	SH	DEFINED 1	754400
TRIQUINT SEMICONDUCTOR	COM	89674K103	104	4600	SH	DEFINED 1	4600
TRUE NORTH COMMUNICATIONS	COM	897844106	26286	895299	SH	DEFINED 1	895299
TYCO INTERNATIONAL LTD	COM	902124106	10028	184000	SH	DEFINED 1	184000
TYCO INTERNATIONAL LTD	COM	902124106	899	16500	SH	DEFINED 1	16500
TYCO INTERNATIONAL LTD	COM	902124106	125	2300	SH	DEFINED 1	2300
TYCO INTERNATIONAL LTD	COM	902124106	29190	535600	SH	DEFINED 1	535600
UNILEVER PLC FRGN	COM	057487300	1578	186000	SH	DEFINED 1	186000
UNILEVER PLC FRGN	COM	057487300	170	20000	SH	DEFINED 1	20000
UNILEVER PLC FRGN	COM	057487300	7633	900000	SH	DEFINED 1	900000
UNIVERSAL HEALTH SER	COM	913903100	2898	63700	SH	DEFINED 1	63700
UNIVERSAL HEALTH SER	COM	913903100	68	1500	SH	DEFINED 1	1500
UNIVERSAL HEALTH SER	COM	913903100	8754	192400	SH	DEFINED 1	192400
UNOCAL CORP	CONVT	91528T207	506	10000	SH	DEFINED 1	10000
UNOCAL CORP	CONVT	91528T207	18763	395000	SH	DEFINED 1	395000
UNUM PROVIDENT CORPORATION	COM	91529Y106	157	4900	SH	DEFINED 1	4900
UNUM PROVIDENT CORPORATION	COM	91529Y106	446	13900	SH	DEFINED 1	13900
US BANCORP	COM	902973304	24476	1074000	SH	DEFINED 1	1074000
UTSTARCOM INC	COM	918076100	2570	110300	SH	DEFINED 1	110300
UTSTARCOM INC	COM	918076100	254	10900	SH	DEFINED 1	10900
UTSTARCOM INC	COM	918076100	112	4800	SH	DEFINED 1	4800
UTSTARCOM INC	COM	918076100	9450	405600	SH	DEFINED 1	405600
VAN DER MOOLEN HOLDINGS	COM	710619400	946	36000	SH	DEFINED 1	36000
VAN DER MOOLEN HOLDINGS	COM	710619400	4610	175500	SH	DEFINED 1	175500
VARCO INTERNATIONAL INC	COM	922122106	14422	774952	SH	DEFINED 1	774952
VARIAN INC	COM	922206107	3140	97200	SH	DEFINED 1	97200
VARIAN INC	COM	922206107	187	5800	SH	DEFINED 1	5800
VARIAN INC	COM	922206107	74	2300	SH	DEFINED 1	2300
VARIAN INC	COM	922206107	11667	361200	SH	DEFINED 1	361200
VASCULAR SOLUTIONS INC	COM	92231M109	446	53900	SH	DEFINED 1	53900
VASCULAR SOLUTIONS INC	COM	92231M109	84	10200	SH	DEFINED 1	10200
VASCULAR SOLUTIONS INC	COM	92231M109	28	3400	SH	DEFINED 1	3400
VASCULAR SOLUTIONS INC	COM	92231M109	1650	199500	SH	DEFINED 1	199500
VELOCITYHSI INC	COM	92257K102	0	9000	SH	DEFINED 1	9000
VELOCITYHSI INC	COM	92257K102	5	115053	SH	DEFINED 1	115053
VENTANA MEDICAL SYSTEMS	COM	92276H106	200	6350	SH	DEFINED 1	6350
VERISIGN INC	COM	92343E102	690	11500	SH	DEFINED 1	11500
VERISIGN INC	COM	92343E102	2430	40500	SH	DEFINED 1	40500
VERIZON COMMUNICATIONS	COM	92343V104	64	1200	SH	DEFINED 1	1200
VERIZON COMMUNICATIONS	COM	92343V104	19516	364780	SH	DEFINED 1	364780
VESTA INSURANCE GROUP INC	COM	925391104	120	15000	SH	DEFINED 1	15000
VESTAS WIND SYSTEMS	COM	596465100	4573	98000	SH	DEFINED 1	98000
VESTAS WIND SYSTEMS	COM	596465100	147	3150	SH	DEFINED 1	3150
VESTAS WIND SYSTEMS	COM	596465100	22166	475000	SH	DEFINED 1	475000
VIACOM INCORPORATED- CL B	COM	925524308	3467	67000	SH	DEFINED 1	67000
VIACOM INCORPORATED- CL B	COM	925524308	507	9800	SH	DEFINED 1	9800
VIACOM INCORPORATED- CL B	COM	925524308	62	1200	SH	DEFINED 1	1200
VIACOM INCORPORATED- CL B	COM	925524308	16286	314700	SH	DEFINED 1	314700
VIATEL	COM	925529208	0	12454	SH	DEFINED 1	12454
VIGNETTE CORPORATION	COM	926734104	77	8700	SH	DEFINED 1	8700
VINCI	COM	481808300	1919	30000	SH	DEFINED 1	30000
VINCI	COM	481808300	224	3500	SH	DEFINED 1	3500
VINCI	COM	481808300	9402	147000	SH	DEFINED 1	147000
VIVENDI ENVIRONNEMENT	COM	403187900	782	18500	SH	DEFINED 1	18500
VIVENDI ENVIRONNEMENT	COM	403187900	144	3400	SH	DEFINED 1	3400
VIVENDI ENVIRONNEMENT	COM	403187900	3803	90000	SH	DEFINED 1	90000
VODAFONE GROUP	COM	071921000	1008	452000	SH	DEFINED 1	452000
VODAFONE GROUP	COM	071921000	112	50000	SH	DEFINED 1	50000
VODAFONE GROUP	COM	071921000	4906	2200000	SH	DEFINED 1	2200000
VORNADO OPERATING COMPANY	COM	92904N103	21	15000	SH	DEFINED 1	15000
VORNADO REALTY TRUST	COM	929042109	2616	67000	SH	DEFINED 1	67000
VORNADO REALTY TRUST	COM	929042109	17474	447600	SH	DEFINED 1	447600
VORNADO REALTY TRUST	CONVT	929042208	6500	130000	SH	DEFINED 1	130000
WAL-MART STORES	COM	931142103	6881	141000	SH	DEFINED 1	141000
WAL-MART STORES	COM	931142103	23160	474600	SH	DEFINED 1	474600
WAL-MART STORES	COM	931142103	952	19500	SH	DEFINED 1	19500

WAL-MART STORES	COM	931142103	166	3400	SH	DEFINED 1	3400
WAL-MART STORES	COM	931142103	21579	442200	SH	DEFINED 1	442200
WALGREEN COMPANY	COM	931422109	5631	164900	SH	DEFINED 1	164900
WALGREEN COMPANY	COM	931422109	21675	634700	SH	DEFINED 1	634700
WALGREEN COMPANY	COM	931422109	809	23700	SH	DEFINED 1	23700
WALGREEN COMPANY	COM	931422109	150	4400	SH	DEFINED 1	4400
WALGREEN COMPANY	COM	931422109	21692	635200	SH	DEFINED 1	635200
WATERCO (GUANGDONG)	COM	40065W001	1117	141351	SH	DEFINED 1	141351
WEATHERFORD INT'L INC	COM	947074100	3403	70900	SH	DEFINED 1	70900
WEATHERFORD INT'L INC	COM	947074100	178	3700	SH	DEFINED 1	3700
WEATHERFORD INT'L INC	COM	947074100	91	1900	SH	DEFINED 1	1900
WEATHERFORD INT'L INC	COM	947074100	13368	278500	SH	DEFINED 1	278500
WEATHERFORD INTL INC	CONVT	947074AB6	19207	28500000	PRN	DEFINED 1	28500000
WESTWOOD ONE, INC.	COM	961815107	2097	56900	SH	DEFINED 1	56900
WESTWOOD ONE, INC.	COM	961815107	122	3300	SH	DEFINED 1	3300
WESTWOOD ONE, INC.	COM	961815107	48	1300	SH	DEFINED 1	1300
WESTWOOD ONE, INC.	COM	961815107	7860	213300	SH	DEFINED 1	213300
YAMADA DENKI	COM	698502600	1227	15000	SH	DEFINED 1	15000
YAMADA DENKI	COM	698502600	5725	70000	SH	DEFINED 1	70000

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