

13FCOMP 12/21/04

CONFIDENTIAL

RECEIVED
OFFICE OF THE SECRETARY

2000 NOV 13 AM 11:50

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

NON-PUBLIC

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2000

Check here if Amendment []; Amendment Number: 1

This Amendment (Check only one.): [] is a restatement.

[] adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: D. E. Shaw & Co., Inc. (see notes 1, 2 and 3)

Address: 120 West 45th Street, 39th Floor
New York, NY 10036

Form 13F File Number: 28-5396

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

[Signature] New York, NY November 6, 2000
[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).)

CONFIDENTIAL TREATMENT DENIED



PROCESSED
FEB 04 2005
THOMSON FINANCIAL

Report Summary:

Number of Other Included Managers: 1Form 13F Information Table Entry Total: 1259Form 13F Information Table Value Total: \$3,244,042
(thousands) (see Note 4)

List of Other Included Managers:

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

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

Form 13F

NOTES

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

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to Nearest \$1000)	Shares or Principal Amount	Investment Description (note #2)	Managers	Voting Authority (Shares) (note #3)
A D C TELECOMMUNICATIONS	COM	000886 10 1	2,346,000	87,300	b	1	a (87,300 shares)
A D C TELECOMMUNICATIONS	COM	000886 10 1	1,344,000	50,000 C	b	1	a (50,000 shares)
ACTV INC	COM	00088E 10 4	342,000	24,900	b	1	a (24,900 shares)
ABN AMRO HLDG NV	SPONSORED ADR	000937 10 2	259,000	11,200	b	1	a (11,200 shares)
ACT MFG INC	COM	000973 10 7	2,377,000	45,000 C	b	1	a (45,000 shares)
AMR CORP	COM	001765 10 6	271,000	8,300	b	1	a (8,300 shares)
ANC RENTAL CORP	COM	001813 10 4	209,000	36,424	b	1	a (36,424 shares)
AT&T CORP	COM	001957 10 9	7,958,000	270,900	b	1	a (270,900 shares)
AT&T CORP	COM	001957 10 9	1,909,000	65,000 C	b	1	a (65,000 shares)
AT&T CORP	COM	001957 10 9	2,938,000	100,000 P	b	1	a (100,000 shares)
AT&T CORP	COM WIRLES GRP	001957 40 6	2,156,000	103,300	b	1	a (103,300 shares)
AVX CORP NEW	COM	002444 10 7	2,205,000	84,600	b	1	a (84,600 shares)
AXA FINL INC	COM	002451 10 2	4,676,000	91,800	b	1	a (91,800 shares)
AXA FINL INC	COM	002451 10 2	509,000	10,000 C	b	1	a (10,000 shares)
ABBOTT LABS	COM	002824 10 0	2,763,000	58,100	b	1	a (58,100 shares)
ACCELERATED NETWORKS INC	COM	00429P 10 7	261,000	15,600	b	1	a (15,600 shares)
ADMINSTAFF INC	COM	007094 10 5	848,000	11,200	b	1	a (11,200 shares)
ADMINSTAFF INC	COM	007094 10 5	1,514,000	20,000 C	b	1	a (20,000 shares)
ADOBE SYS INC	COM	00724F 10 1	4,659,000	30,000 P	b	1	a (30,000 shares)
ADTRAN INC	COM	00738A 10 6	1,292,000	30,400	b	1	a (30,400 shares)
ADVANCED FIBRE COMMUNICATIONS	COM	00754A 10 5	2,656,000	70,000 C	b	1	a (70,000 shares)
AEROFLEX INC	COM	007768 10 4	1,419,000	29,175	b	1	a (29,175 shares)
AEROFLEX INC	COM	007768 10 4	243,000	5,000 C	b	1	a (5,000 shares)
ADVANCED MICRO DEVICES INC	COM	007903 10 7	9,519,000	402,900	b	1	a (402,900 shares)
AEGON NV	ORD AMER REG	007924 10 3	1,526,000	41,100	b	1	a (41,100 shares)
ADVANCED ENERGY INDS	COM	007973 10 0	1,377,000	41,800	b	1	a (41,800 shares)
AETHER SYS INC	COM	00808V 10 5	2,111,000	20,000 C	b	1	a (20,000 shares)
AETNA INC	COM	008117 10 3	1,225,000	21,100	b	1	a (21,100 shares)
AETNA INC	COM	008117 10 3	13,645,000	235,000 C	b	1	a (235,000 shares)
AFFILIATED COMPUTER SERVICES	CL A	008190 10 0	3,491,000	70,000 C	b	1	a (70,000 shares)

Page Total

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

80,223,000

AFFILIATED MANAGERS GROUP	COM	008252	10 8	2,175,000	38,200	b	1	a (	38,200 shares)
AFFYMETRIX INC	COM	00826T	10 8	1,122,000	22,500	b	1	a (	22,500 shares)
AGILENT TECHNOLOGIES INC	COM	00846U	10 1	7,708,000	157,500	b	1	a (	157,500 shares)
AGILENT TECHNOLOGIES INC	COM	00846U	10 1	4,160,000	85,000 C	b	1	a (	85,000 shares)
AGILENT TECHNOLOGIES INC	COM	00846U	10 1	979,000	20,000 P	b	1	a (	20,000 shares)
AGRIUM INC	COM	008916	10 8	134,000	13,100	b	1	a (	13,100 shares)
AIRBORNE FIGHT CORP	COM	009266	10 7	945,000	92,800	b	1	a (	92,800 shares)
AKAMAI TECHNOLOGIES INC	COM	00971T	10 1	1,386,000	26,400	b	1	a (	26,400 shares)
AKAMAI TECHNOLOGIES INC	COM	00971T	10 1	526,000	10,000 C	b	1	a (	10,000 shares)
ALBANY MOLECULAR RESH INC	COM	012423	10 9	601,000	10,700	b	1	a (	10,700 shares)
ALBEMARLE CORP	COM	012653	10 1	543,000	26,900	b	1	a (	26,900 shares)
ALBERTSONS INC	COM	013104	10 4	989,000	47,100	b	1	a (	47,100 shares)
ALCOA INC	COM	013817	10 1	1,556,000	61,468	b	1	a (	61,468 shares)
ALEXION PHARMACEUTICALS INC	COM	015351	10 9	1,143,000	10,000 C	b	1	a (	10,000 shares)
ALEXION PHARMACEUTICALS INC	SB NT CV 5.75%07	015351	AB 5	2,460,000	2,000,000	b	1	a (	2,000,000 shares)
ALKERMES INC	COM	01642T	10 8	386,000	10,000 C	b	1	a (	10,000 shares)
ALLEGHENY TECHNOLOGIES INC	COM	01741R	10 2	645,000	35,600	b	1	a (	35,600 shares)
ALLETE	COM	018522	10 2	870,000	39,300	b	1	a (	39,300 shares)
ALLIED RISER COMMUNICATIONS CP	SB NT CV 144A 07	019496	AA 6	1,766,000	3,000,000	b	1	a (	3,000,000 shares)
ALLSCRIPTS INC	COM	019886	10 0	355,000	25,000 C	b	1	a (	25,000 shares)
ALLSTATE CORP	COM	020002	10 1	3,079,000	88,600	b	1	a (	88,600 shares)
ALLTEL CORP	COM	020039	10 3	6,831,000	130,900	b	1	a (	130,900 shares)
ALPHARMA INC	CL A	020813	10 1	3,313,000	54,200	b	1	a (	54,200 shares)
ALTEON WEBSYS TEMS INC	COM	02145A	10 9	9,765,000	90,100	b	1	a (	90,100 shares)
ALZA CORP DEL	COM	022615	10 8	5,190,000	60,000 C	b	1	a (	60,000 shares)
ALZA CORP DEL	COM	022615	10 8	4,325,000	50,000 P	b	1	a (	50,000 shares)
ALZA CORP DEL	SUB LYON ZERO 14	022615	AC 2	77,500,000	68,889,000	b	1	a (	68,889,000 shares)
AMAZON COM INC	COM	023135	10 6	3,144,000	81,800	b	1	a (	81,800 shares)
AMBAC FINL GROUP INC	COM	023139	10 8	1,494,000	20,400	b	1	a (	20,400 shares)
AMERADA HESS CORP	COM	023551	10 4	529,000	7,900	b	1	a (	7,900 shares)
AMEREN CORP	COM	023608	10 2	239,000	5,700	b	1	a (	5,700 shares)
AMERICA ONLINE INC DEL	COM	02364J	10 4	6,418,000	119,400	b	1	a (	119,400 shares)
AMERICAN ELEC PWR INC	COM	025537	10 1	3,337,000	85,300	b	1	a (	85,300 shares)
AMERICAN EXPRESS CO	COM	025816	10 9	12,059,000	198,500	b	1	a (	198,500 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total 165,768,000

AMERICAN GREETINGS CORP	CL A	026375	10 5	271,000	15,500	b	1	a (	15,500 shares)
AMERICAN HOME PRODS CORP	COM	026609	10 7	3,241,000	57,300	b	1	a (	57,300 shares)
AMERICAN HOME PRODS CORP	COM	026609	10 7	2,545,000	45,000 P	b	1	a (	45,000 shares)
AMERICAN INTL GROUP INC	COM	026874	10 7	464,000	4,850	b	1	a (	4,850 shares)
AMERICAN INTL GROUP INC	COM	026874	10 7	2,871,000	30,000 C	b	1	a (	30,000 shares)
AMERICAN STD COS INC DEL	COM	029712	10 6	2,431,000	54,700	b	1	a (	54,700 shares)
AMERICAN TOWER CORP	CL A	029912	20 1	3,234,000	85,800	b	1	a (	85,800 shares)
AMERICAN SUPERCONDUCTOR CORP	COM	030111	10 8	493,000	10,000 C	b	1	a (	10,000 shares)
AMERICAN WTR WKS INC	COM	030411	10 2	262,000	9,500	b	1	a (	9,500 shares)
AMERICREDIT CORP	COM	03060R	10 1	703,000	24,400	b	1	a (	24,400 shares)
AMERISOURCE HEALTH CORP	CL A	03071P	10 2	2,750,000	58,500	b	1	a (	58,500 shares)
AMERITRADE HLDG CORP	CL A	03072H	10 9	341,000	19,300	b	1	a (	19,300 shares)
AMERITRADE HLDG CORP	SUB NT CV5.75%04	03072H	AB 5	708,000	1,000,000	b	1	a (	1,000,000 shares)
AMES DEPT STORES INC	COM NEW	030789	50 7	155,000	27,000	b	1	a (	27,000 shares)
AMGEN INC	COM	031162	10 0	1,840,000	26,400	b	1	a (	26,400 shares)
AMGEN INC	COM	031162	10 0	6,969,000	100,000 P	b	1	a (	100,000 shares)
AMPHENOL CORP NEW	CL A	032095	10 1	1,088,000	19,100	b	1	a (	19,100 shares)
AMSOUTH BANCORPORATION	COM	032165	10 2	1,458,000	116,600	b	1	a (	116,600 shares)
AMY LIN PHARMACEUTICALS INC	COM	032346	10 8	218,000	20,800	b	1	a (	20,800 shares)
ANALOG DEVICES INC	COM	032654	10 5	594,000	7,200	b	1	a (	7,200 shares)
ANDREW CORP	COM	034425	10 8	263,000	10,000 C	b	1	a (	10,000 shares)
ANDRX CORP DEL	COM ANDRX GRP	034553	10 7	2,932,000	31,400	b	1	a (	31,400 shares)
ANDRX CORP DEL	COM ANDRX GRP	034553	10 7	655,000	7,000 C	b	1	a (	7,000 shares)
ANHEUSER BUSCH COS INC	COM	035229	10 3	1,295,000	30,600	b	1	a (	30,600 shares)
ANIXTER INTL INC	COM	035290	10 5	422,000	14,500	b	1	a (	14,500 shares)
ANIXTER INTL INC	LYON ZERO 144A20	035290	AA 3	1,388,000	5,000,000	b	1	a (	5,000,000 shares)
ANN TAYLOR STORES CORP	COM	036115	10 3	384,000	10,000 C	b	1	a (	10,000 shares)
ANTEC CORP	COM	03664P	10 5	491,000	16,700	b	1	a (	16,700 shares)
AO TATNEFT	SPON ADR REG S	03737P	30 6	201,000	20,200	b	1	a (	20,200 shares)
APACHE CORP	ACES C DP 1/50	037411	60 0	2,386,000	46,500	b	1	a (	46,500 shares)
APACHE CORP	COM	037411	10 5	2,129,000	36,000	b	1	a (	36,000 shares)
APOLLO GROUP INC	CL A	037604	10 5	399,000	10,000 C	b	1	a (	10,000 shares)
APPLE COMPUTER INC	COM	037833	10 0	1,796,000	69,900	b	1	a (	69,900 shares)
APPLIED DIGITAL SOLUTIONS	COM	038188	10 8	322,000	85,900	b	1	a (	85,900 shares)

APPLIED MATLS INC	COM	038222	10 5	3,751,000	63,300	1	a (	63,300 shares)
APPLIED MICRO CIRCUITS CORP	COM	03822W	10 9	1,035,000	5,000 C	1	a (	5,000 shares)
APPLIX INC	COM	038316	10 5	33,000	11,600	1	a (	11,600 shares)
ARACRUZ CELULOSE S A	SPON ADR CL B	038496	20 4	301,000	18,200	1	a (	18,200 shares)
ARCH COAL INC	COM	039380	10 0	204,000	20,400	1	a (	20,400 shares)
ARCHER DANIELS MIDLAND CO	COM	039483	10 2	3,213,000	372,470	1	a (	372,470 shares)
ARIEL CORP	COM	04033M	10 4	86,000	45,700	1	a (	45,700 shares)
ARIBA INC	COM	04033V	10 4	9,755,000	68,100	1	a (	68,100 shares)
ARMSTRONG HLDGS INC	COM	042384	10 7	1,113,000	93,200	1	a (	93,200 shares)
ARQULE INC	COM	04269E	10 7	451,000	26,500	1	a (	26,500 shares)
ARROW ELECTRS INC	COM	042735	10 0	726,000	21,300	1	a (	21,300 shares)
ART TECHNOLOGY GROUP INC	COM	04289L	10 7	1,999,000	21,100	1	a (	21,100 shares)
ARTESYN TECHNOLOGIES INC	COM	043127	10 9	410,000	14,000	1	a (	14,000 shares)
ASHLAND INC	COM	044204	10 5	374,000	11,100	1	a (	11,100 shares)
ASPEN TECHNOLOGY INC	COM	045327	10 3	883,000	19,600	1	a (	19,600 shares)
ASPEN TECHNOLOGY INC	COM	045327	10 3	451,000	10,000 C	1	a (	10,000 shares)
AT HOME CORP	COM SER A	045919	10 7	1,185,000	83,900	1	a (	83,900 shares)
ASSOCIATES FIRST CAP CORP	CL A	046008	10 8	6,452,000	169,800	1	a (	169,800 shares)
ASTROPOWER INC	COM	04644A	10 1	397,000	10,000 C	1	a (	10,000 shares)
ASYST TECHNOLOGY CORP	COM	04648X	10 7	599,000	29,600	1	a (	29,600 shares)
ATMEL CORP	COM	049513	10 4	5,047,000	332,300	1	a (	332,300 shares)
AUDIOVOX CORP	CL A	050757	10 3	926,000	61,700	1	a (	61,700 shares)
AURORA BIOSCIENCES CORP	COM	051920	10 6	1,020,000	15,000	1	a (	15,000 shares)
AURORA BIOSCIENCES CORP	COM	051920	10 6	1,361,000	20,000 C	1	a (	20,000 shares)
AUTODESK INC	COM	052769	10 6	381,000	15,000 C	1	a (	15,000 shares)
AUTOLIV INC	COM	052800	10 9	335,000	17,200	1	a (	17,200 shares)
AUTONATION INC	COM	05329W	10 2	1,658,000	276,400	1	a (	276,400 shares)
AVANEX CORP	COM	05348W	10 9	795,000	7,400	1	a (	7,400 shares)
AVERY DENNISON CORP	COM	053611	10 9	4,002,000	86,300	1	a (	86,300 shares)
AVIS GROUP HLDGS INC	CL A	053790	10 1	403,000	13,600	1	a (	13,600 shares)
AVNET INC	COM	053807	10 3	3,723,000	131,200	1	a (	131,200 shares)
AVNET INC	COM	053807	10 3	568,000	20,000 C	1	a (	20,000 shares)
AVOCENT CORP	COM	053893	10 3	545,000	10,000 C	1	a (	10,000 shares)
AVON PRODS INC	COM	054303	10 2	842,000	20,600	1	a (	20,600 shares)

BIOMER INC	COM	090597	10 5	8,854,000	145,000 P	b	1	a (	145,000 shares)
BIOVAIL CORP	PFDEQ SBDB CV	09067J	20 8	13,125,000	175,000	b	1	a (	175,000 shares)
BIOSITE DIAGNOSTICS INC	COM	090945	10 6	451,000	11,300	b	1	a (	11,300 shares)
BIOMIRA INC	COM	09161R	10 6	409,000	38,500	b	1	a (	38,500 shares)
BLACK & DECKER CORP	COM	091797	10 0	2,362,000	69,100	b	1	a (	69,100 shares)
BLANCH EW HLDGS INC	COM	093210	10 2	322,000	15,500	b	1	a (	15,500 shares)
BOEING CO	COM	097023	10 5	35,658,000	566,000 C	b	1	a (	566,000 shares)
BOSTON BEER INC	CL A	100557	10 7	419,000	46,600	b	1	a (	46,600 shares)
BOSTON SCIENTIFIC CORP	COM	101137	10 7	1,433,000	87,200	b	1	a (	87,200 shares)
BRILLIANCE CHINA AUTO HLDG LTD	SPONSORED ADR	10949Q	10 5	647,000	21,200	b	1	a (	21,200 shares)
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	823,000	14,400	b	1	a (	14,400 shares)
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	11,425,000	200,000 C	b	1	a (	200,000 shares)
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	5,713,000	100,000 P	b	1	a (	100,000 shares)
BRITISHAWY S PLC	ADR 2ND INSTAL	110419	30 6	222,000	5,200	b	1	a (	5,200 shares)
BROADBASE SOFTWARE	COM	11130R	10 0	293,000	21,600	b	1	a (	21,600 shares)
BROADVISION INC	COM	111412	10 2	5,608,000	218,300	b	1	a (	218,300 shares)
BROADWING INC	PFDCV DEPI/20	111620	40 7	1,147,000	24,600	b	1	a (	24,600 shares)
BROOKTROUT INC	COM	114580	10 3	457,000	13,900	b	1	a (	13,900 shares)
BROOKTROUT INC	COM	114580	10 3	329,000	10,000 C	b	1	a (	10,000 shares)
BROWN SHOE INC NEW	COM	115736	10 0	130,000	14,100	b	1	a (	14,100 shares)
C&D TECHNOLOGIES INC	COM	124661	10 9	516,000	9,100	b	1	a (	9,100 shares)
CAIS INTERNET INC	COM	12476Q	10 2	93,000	19,100	b	1	a (	19,100 shares)
C-CUBE MICROSYSMS INC NEW	COM	12501N	10 8	370,000	18,100	b	1	a (	18,100 shares)
C H ROBINSON WORLDWIDE INC	COM	12541W	10 0	462,000	8,200	b	1	a (	8,200 shares)
C H ROBINSON WORLDWIDE INC	COM	12541W	10 0	282,000	5,000 C	b	1	a (	5,000 shares)
CIGNA CORP	COM	125509	10 9	5,210,000	49,900	b	1	a (	49,900 shares)
CIGNA CORP	COM	125509	10 9	1,044,000	10,000 C	b	1	a (	10,000 shares)
CMGI INC	COM	125750	10 9	2,109,000	75,500	b	1	a (	75,500 shares)
CNA FINL CORP	COM	126117	10 0	505,000	13,200	b	1	a (	13,200 shares)
CNF TRI	TECONS SER A	12612V	20 5	6,794,000	182,400	b	1	a (	182,400 shares)
CNF TRANSN INC	COM	12612W	10 4	427,000	19,200	b	1	a (	19,200 shares)
CSG SYS INTL INC	COM	126349	10 9	444,000	15,300	b	1	a (	15,300 shares)
CSX CORP	COM	126408	10 3	249,000	11,400	b	1	a (	11,400 shares)
CTS CORP	COM	126501	10 5	3,529,000	69,700	b	1	a (	69,700 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

106,747,000

CABLEVISION SYS CORP	CL A	12686C	10 9	3,740,000	56,400	b	1	a (	56,400 shares)
CABLE DESIGN TECHNOLOGIES CORP	COM	126924	10 9	1,110,000	45,650	b	1	a (	45,650 shares)
CACHEFLOW INC	COM	126946	10 2	16,438,000	115,000 C	b	1	a (	115,000 shares)
CABOT CORP	COM	127055	10 1	3,552,000	112,100	b	1	a (	112,100 shares)
CABOT MICROELECTRONICS CORP	COM	12709P	10 3	504,000	10,500	b	1	a (	10,500 shares)
CALIFER TECHNOLOGIES CORP	COM	130876	10 5	2,323,000	40,000 C	b	1	a (	40,000 shares)
CALLON PETE CO DEL	PFDA CV EXCH	13123X	20 1	382,000	10,300	b	1	a (	10,300 shares)
CALPINE CORP	COM	131347	10 6	5,668,000	54,300	b	1	a (	54,300 shares)
CALPINE CORP	COM	131347	10 6	2,088,000	20,000 C	b	1	a (	20,000 shares)
CAMPBELL SOUP CO	COM	134429	10 9	1,860,000	71,900	b	1	a (	71,900 shares)
CANADIAN PAC LTD NEW	COM	135923	10 0	2,226,000	85,600	b	1	a (	85,600 shares)
CANADIAN NATL RY CO	PFD CV 063029	136375	40 9	10,612,000	237,800	b	1	a (	237,800 shares)
CAPSTONE TURBINE CORP	COM	14067D	10 2	1,323,000	19,100	b	1	a (	19,100 shares)
CARDIODYNAMICS INTL CORP	COM	141597	10 4	63,000	12,200	b	1	a (	12,200 shares)
CATALINA MARKETING CORP	COM	148867	10 4	376,000	10,000 C	b	1	a (	10,000 shares)
CELERITEK INC	COM	150926	10 3	378,000	10,000 C	b	1	a (	10,000 shares)
CELGENE CORP	COM	151020	10 4	1,547,000	26,000	b	1	a (	26,000 shares)
CELL PATHWAYS INC NEW	COM	15114R	10 1	89,000	11,100	b	1	a (	11,100 shares)
CEMEX S A	SPON ADR 5 ORD	151290	88 9	684,000	34,100	b	1	a (	34,100 shares)
CENDANT CORP	COM	151313	10 3	7,395,000	680,000	b	1	a (	680,000 shares)
CENTEX CORP	COM	152312	10 4	749,000	23,300	b	1	a (	23,300 shares)
CENTRAL PKG CORP	COM	154785	10 9	327,000	16,500	b	1	a (	16,500 shares)
CERNER CORP	COM	156782	10 4	1,045,000	22,500	b	1	a (	22,500 shares)
CERNER CORP	COM	156782	10 4	465,000	10,000 C	b	1	a (	10,000 shares)
CHARLES RIV LABS INTL INC	COM	159864	10 7	925,000	27,200	b	1	a (	27,200 shares)
CHARMING SHOPPES INC	COM	161133	10 3	54,000	10,400	b	1	a (	10,400 shares)
CHARTERED SEMICONDUCTOR MFG	ADR	16133R	10 6	2,191,000	36,100	b	1	a (	36,100 shares)
CHASE MANHATTAN CORP NEW	COM	16161A	10 8	2,771,000	60,000 C	b	1	a (	60,000 shares)
CHESAPEAKE ENERGY CORP	COM	165167	10 7	330,000	45,900	b	1	a (	45,900 shares)
CHEVRON CORPORATION	COM	166751	10 7	1,117,000	13,100	b	1	a (	13,100 shares)
CHILDRENS PL RETAIL STORES INC	COM	168905	10 7	231,000	9,000	b	1	a (	9,000 shares)
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M	10 9	2,452,000	75,600	b	1	a (	75,600 shares)
CHIRON CORP	COM	170040	10 9	2,704,000	60,000 C	b	1	a (	60,000 shares)
CHIRON CORP	COM	170040	10 9	676,000	15,000 P	b	1	a (	15,000 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

79,257,000

CHIRON CORP	SB CV ADJ 144A00	170040	AB 5	4,602,000	2,945,000	b	1	a (	2,945,000 shares)
CHUBB CORP	COM	171232	10 1	1,654,000	20,900	b	1	a (	20,900 shares)
CHUBB CORP	COM	171232	10 1	791,000	10,000 C	b	1	a (	10,000 shares)
CHUBB CORP	COM	171232	10 1	791,000	10,000 P	b	1	a (	10,000 shares)
CHURCH & DWIGHT INC	COM	171340	10 2	193,000	10,500	b	1	a (	10,500 shares)
CINCINNATI FINL CORP	COM	172062	10 1	973,000	27,400	b	1	a (	27,400 shares)
CINERGY CORP	COM	172474	10 8	873,000	26,400	b	1	a (	26,400 shares)
CIRRUS LOGIC CORP	COM	172755	10 0	690,000	17,100	b	1	a (	17,100 shares)
CISCO SYS INC	COM	17275R	10 2	8,017,000	145,100	b	1	a (	145,100 shares)
CINTAS CORP	COM	172908	10 5	266,000	6,100	b	1	a (	6,100 shares)
CITIGROUP INC	COM	172967	10 1	23,287,000	430,731	b	1	a (	430,731 shares)
CITRIX SYS INC	COM	177376	10 0	780,000	38,900	b	1	a (	38,900 shares)
CLARENT CORP DEL	COM	180461	10 5	947,000	24,100	b	1	a (	24,100 shares)
CLARUS CORP	COM	182707	10 9	1,601,000	70,000 C	b	1	a (	70,000 shares)
CLARUS CORP	COM	182707	10 9	229,000	10,000 P	b	1	a (	10,000 shares)
CLEAR CHANNEL COMMUNICATIONS	COM	184502	10 2	1,130,000	20,000 C	b	1	a (	20,000 shares)
CLEARNET COMMUNICATIONS INC	CL A NON-VTG	184902	10 4	824,000	18,600	b	1	a (	18,600 shares)
CLICK COMMERCE INC	COM	18681D	10 9	281,000	6,600	b	1	a (	6,600 shares)
COASTAL CORP	COM	190441	10 5	4,092,000	55,200	b	1	a (	55,200 shares)
COCA COLA CO	COM	191216	10 0	7,855,000	142,500	b	1	a (	142,500 shares)
COGNEX CORP	COM	192422	10 3	567,000	14,400	b	1	a (	14,400 shares)
COHERENT INC	COM	192479	10 3	510,000	7,500	b	1	a (	7,500 shares)
COHERENT INC	COM	192479	10 3	340,000	5,000 C	b	1	a (	5,000 shares)
COLE KENNETH PRODTNS INC	CL A	193294	10 5	1,155,000	32,700	b	1	a (	32,700 shares)
COLGATE PALMOLIVE CO	COM	194162	10 3	651,000	13,800	b	1	a (	13,800 shares)
COLT TELECOM GROUP PLC	SPONSORED ADR	196877	10 4	562,000	5,100	b	1	a (	5,100 shares)
COLUMBIA ENERGY GROUP	COM	197648	10 8	16,678,000	234,900	b	1	a (	234,900 shares)
COMDISCO INC	COM	200336	10 5	5,951,000	312,200	b	1	a (	312,200 shares)
COMERICA INC	COM	200340	10 7	2,454,000	42,000	b	1	a (	42,000 shares)
COMMERCE BANCORP INC NJ	COM	200519	10 6	1,164,000	20,000 C	b	1	a (	20,000 shares)
COMMERCE BANCORP INC NJ	COM	200519	10 6	291,000	5,000 P	b	1	a (	5,000 shares)
COMMERCE ONE INC DEL	COM	200693	10 9	3,928,000	50,000 C	b	1	a (	50,000 shares)
COMPANHIA BRASILEIRA DE DISTRB	ADR	20440T	20 1	554,000	14,900	b	1	a (	14,900 shares)
COMPANHIA PARANAENSE ENERG COP	SPON ADR PFD	20441B	40 7	207,000	23,300	b	1	a (	23,300 shares)

COMPAQ COMPUTER CORP	COM	204493	10 0	1,931,000	70,000 C	b	1	a (	70,000 shares)
COMPUTER SCIENCES CORP	COM	205363	10 4	282,000	3,800	b	1	a (	3,800 shares)
COMPUWARE CORP	COM	205638	10 9	195,000	23,400	b	1	a (	23,400 shares)
COMSTOCK RES INC	COM NEW	205768	20 3	289,000	25,400	b	1	a (	25,400 shares)
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862	40 2	540,000	5,000	b	1	a (	5,000 shares)
CONCURRENT COMPUTER CORP NEW	COM	206710	20 4	363,000	19,100	b	1	a (	19,100 shares)
CONNECTV INC	COM	206829	10 3	245,000	13,700	b	1	a (	13,700 shares)
CONEXANT SYSTEMS INC	COM	207142	10 0	5,524,000	132,100	b	1	a (	132,100 shares)
CONOCO INC	CL B	208251	40 5	423,000	15,700	b	1	a (	15,700 shares)
CONSECO INC	COM	208464	10 7	847,000	111,100	b	1	a (	111,100 shares)
CONSOLIDATED EDISON INC	COM	209115	10 4	270,000	7,900	b	1	a (	7,900 shares)
CONTINENTAL AIRLIS INC	CL B	210795	30 8	3,581,000	78,800	b	1	a (	78,800 shares)
CONVERGY S CORP	COM	212485	10 6	1,683,000	43,300	b	1	a (	43,300 shares)
COOPER COS INC	COM NEW	216648	40 2	368,000	10,400	b	1	a (	10,400 shares)
COOPER INDS INC	COM	216669	10 1	437,000	12,400	b	1	a (	12,400 shares)
COOPER TIRE & RUBR CO	COM	216831	10 7	211,000	21,000	b	1	a (	21,000 shares)
COR THERAPEUTICS INC	COM	217753	10 2	4,366,000	70,000 C	b	1	a (	70,000 shares)
COREL CORPORATION	COM	21868Q	10 9	113,000	30,600	b	1	a (	30,600 shares)
COUNTRYWIDE CR INDS INC DEL	COM	222372	10 4	3,148,000	83,400	b	1	a (	83,400 shares)
COVAD COMMUNICATIONS GROUP INC	COM	222814	20 4	1,021,000	76,300	b	1	a (	76,300 shares)
COX RADIO INC	CL A	224051	10 2	1,245,000	71,400	b	1	a (	71,400 shares)
CREDENCE SY S CORP	COM	225302	10 8	447,000	14,900	b	1	a (	14,900 shares)
CREE INC	COM	225447	10 1	2,267,000	19,500	b	1	a (	19,500 shares)
CRESTLINE CAP CORP	COM	226153	10 4	323,000	16,100	b	1	a (	16,100 shares)
CROMPTON CORP	COM	227116	10 0	324,000	41,200	b	1	a (	41,200 shares)
CROSS TIMBERS OIL CO	COM	227573	10 2	767,000	39,950	b	1	a (	39,950 shares)
CROWN CASTLE INTL CORP	COM	228227	10 4	1,386,000	44,700	b	1	a (	44,700 shares)
CUBIST PHARMACEUTICALS INC	COM	229678	10 7	801,000	15,400	b	1	a (	15,400 shares)
CURAGEN CORP	COM	23126R	10 1	801,000	15,000 C	b	1	a (	15,000 shares)
CYBER-CARE INC	COM	23243T	10 5	92,000	14,500	b	1	a (	14,500 shares)
CYBERONICS INC	COM	23251P	10 2	375,000	17,500	b	1	a (	17,500 shares)
CYGNUS INC	COM	232560	10 2	244,000	22,200	b	1	a (	22,200 shares)
CYMER INC	COM	232572	10 7	1,109,000	36,200	b	1	a (	36,200 shares)
CYPRESS SEMICONDUCTOR CORP	COM	232806	10 9	1,367,000	32,900	b	1	a (	32,900 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

35,599,000

CYTOGEN CORP	COM	232824	10 2	145,000	22,800	b	1	a (	22,800 shares)
CYTYC CORP	COM	232946	10 3	1,460,000	33,700	b	1	a (	33,700 shares)
DQE INC	COM	23329J	10 4	397,000	9,900	b	1	a (	9,900 shares)
DAIN RAUSCHER CORP	COM	233856	10 3	465,000	5,000 P	b	1	a (	5,000 shares)
DAL-TILE INTL INC	COM	23426R	10 8	156,000	12,500	b	1	a (	12,500 shares)
DALLAS SEMICONDUCTOR CORP	COM	235204	10 4	2,005,000	61,000	b	1	a (	61,000 shares)
DANAHER CORP DEL	COM	235851	10 2	1,323,000	26,600	b	1	a (	26,600 shares)
DATA BROADCASTING CORP	COM	237596	10 1	62,000	19,400	b	1	a (	19,400 shares)
DATALINK NET INC	COM NEW	23804A	20 6	143,000	14,000	b	1	a (	14,000 shares)
DELL COMPUTER CORP	COM	247025	10 9	12,549,000	408,100	b	1	a (	408,100 shares)
DELL COMPUTER CORP	COM	247025	10 9	11,093,000	360,000 C	b	1	a (	360,000 shares)
DELL COMPUTER CORP	COM	247025	10 9	1,541,000	50,000 P	b	1	a (	50,000 shares)
DELTA AIR LINES INC DEL	COM	247361	10 8	2,268,000	51,100	b	1	a (	51,100 shares)
DELTA THREE COM INC	CL A	24783N	10 2	72,000	19,800	b	1	a (	19,800 shares)
DELUXE CORP	COM	248019	10 1	1,146,000	56,400	b	1	a (	56,400 shares)
DENDRITE INTL INC	COM	248239	10 5	292,000	10,900	b	1	a (	10,900 shares)
DENTSPLY INTL INC NEW	COM	249030	10 7	263,000	7,500	b	1	a (	7,500 shares)
DEXTER CORP	COM	252165	10 5	11,693,000	158,100	b	1	a (	158,100 shares)
DIAMOND TECHNOLOGY PARTNERS	CL A	252762	10 9	340,000	4,600	b	1	a (	4,600 shares)
DIAMOND TECHNOLOGY PARTNERS	CL A	252762	10 9	740,000	10,000 C	b	1	a (	10,000 shares)
DIEBOLD INC	COM	253651	10 3	1,381,000	52,000	b	1	a (	52,000 shares)
DIGEX INC DEL	CL A	253756	10 0	1,880,000	40,000 C	b	1	a (	40,000 shares)
DIGITAL LIGHTWAVE INC	COM	253855	10 0	950,000	13,100	b	1	a (	13,100 shares)
DIGITAL LIGHTWAVE INC	COM	253855	10 0	2,542,000	35,000 C	b	1	a (	35,000 shares)
DIGITAL LIGHTWAVE INC	COM	253855	10 0	1,453,000	20,000 P	b	1	a (	20,000 shares)
DIGITAL IS INC DEL	COM	25385N	10 1	1,255,000	66,500	b	1	a (	66,500 shares)
DIGITAL IS INC DEL	COM	25385N	10 1	189,000	10,000 C	b	1	a (	10,000 shares)
DIGITAL THINK INC	COM	25388M	10 0	210,000	5,000 C	b	1	a (	5,000 shares)
DIME BANCORP INC NEW	COM	25429Q	10 2	744,000	34,500	b	1	a (	34,500 shares)
DISNEY WALT CO	COM DISNEY	254687	10 6	1,782,000	46,600	b	1	a (	46,600 shares)
DISNEY WALT CO	COM DISNEY	254687	10 6	1,913,000	50,000 C	b	1	a (	50,000 shares)
DIVERSA CORP	COM	255064	10 7	269,000	10,000 P	b	1	a (	10,000 shares)
DOCUMENTUM INC	COM	256159	10 4	813,000	10,000 C	b	1	a (	10,000 shares)
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743	10 5	229,000	11,600	b	1	a (	11,600 shares)

DOLLAR TREE STORES INC	COM	256747	10 6	1,531,000	37,800	b	1	a (	37,800 shares)
DONALDSON LUFKIN & JENRETTE NW	COM DLJ	257661	10 8	859,000	9,600	b	1	a (	9,600 shares)
DONALDSON LUFKIN & JENRETTE NW	COM DLJDIRECT	257661	50 4	80,000	11,700	b	1	a (	11,700 shares)
DONNELLEY R R & SONS CO	COM	257867	10 1	648,000	26,400	b	1	a (	26,400 shares)
DOUBLECLICK INC	COM	258609	30 4	1,824,000	57,000	b	1	a (	57,000 shares)
DOW JONES & CO INC	COM	260561	10 5	4,054,000	67,000	b	1	a (	67,000 shares)
DSL NET INC	COM	262506	10 8	596,000	194,500	b	1	a (	194,500 shares)
DUANE READE INC	COM	263578	10 6	951,000	39,200	b	1	a (	39,200 shares)
DUN & BRADSTREET CORP DEL	COM	26483B	10 6	5,823,000	169,100	b	1	a (	169,100 shares)
DUPONT PHOTOMASKS INC	COM	26613X	10 1	287,000	4,900	b	1	a (	4,900 shares)
DURA PHARMACEUTICALS INC	COM	26632S	10 9	1,652,000	46,700	b	1	a (	46,700 shares)
DYCOM INDS INC	COM	267475	10 1	2,331,000	56,000	b	1	a (	56,000 shares)
DYNEGY INC NEW	CL A	26816Q	10 1	4,093,000	71,800	b	1	a (	71,800 shares)
EEX CORP	COM NEW	26842V	20 7	343,000	70,400	b	1	a (	70,400 shares)
EGL INC	COM	268484	10 2	1,045,000	34,300	b	1	a (	34,300 shares)
E-LOAN INC	COM	26861P	10 7	95,000	22,400	b	1	a (	22,400 shares)
E M C CORP MASS	COM	268648	10 2	466,000	4,700	b	1	a (	4,700 shares)
E M C CORP MASS	COM	268648	10 2	33,207,000	335,000 C	b	1	a (	335,000 shares)
ENSCO INTL INC	COM	26874Q	10 0	2,054,000	53,700	b	1	a (	53,700 shares)
E PIPHANY INC	COM	26881V	10 0	5,009,000	65,000 C	b	1	a (	65,000 shares)
EARTHGRAINS CO	COM	270319	10 6	795,000	43,100	b	1	a (	43,100 shares)
EARTHLINK INC	COM	270321	10 2	289,000	31,651	b	1	a (	31,651 shares)
EARTHWEB INC	COM	27032C	10 8	134,000	16,300	b	1	a (	16,300 shares)
EASTERN ENTERPRISES	COM	27637F	10 0	5,175,000	81,100	b	1	a (	81,100 shares)
EASTMAN CHEM CO	COM	277432	10 0	4,828,000	130,700	b	1	a (	130,700 shares)
EASTMAN KODAK CO	COM	277461	10 9	2,044,000	50,000 C	b	1	a (	50,000 shares)
EATON CORP	COM	278058	10 2	2,638,000	42,802	b	1	a (	42,802 shares)
EBAY INC	COM	278642	10 3	529,000	7,700	b	1	a (	7,700 shares)
EBAY INC	COM	278642	10 3	688,000	10,000 C	b	1	a (	10,000 shares)
ECHELON CORP	COM	27874N	10 5	1,619,000	55,000 C	b	1	a (	55,000 shares)
ECOLAB INC	COM	278865	10 0	588,000	16,300	b	1	a (	16,300 shares)
EDISON INTL	COM	281020	10 7	3,519,000	182,200	b	1	a (	182,200 shares)
EFFICIENT NETWORKS INC	COM	282056	10 0	753,000	20,100	b	1	a (	20,100 shares)
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678	20 9	4,688,000	60,000	b	1	a (	60,000 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

97,816,000

ELAN PLC	ADR	284131	20	8	4,112,000	75,100	b	1	a (	75,100 shares)
ELECTRIC FUEL CORP	COM	284871	10	0	783,000	72,800	b	1	a (	72,800 shares)
ELECTRO SCIENTIFIC INDS	COM	285229	10	0	748,000	21,300	b	1	a (	21,300 shares)
ELECTRONIC ARTS INC	COM	285512	10	9	1,248,000	25,300	b	1	a (	25,300 shares)
ELECTRONIC DATA SYS NEW	COM	285661	10	4	7,067,000	170,300	b	1	a (	170,300 shares)
EMERSON ELEC CO	COM	291011	10	4	1,367,000	20,400	b	1	a (	20,400 shares)
EMERSON ELEC CO	COM	291011	10	4	670,000	10,000 P	b	1	a (	10,000 shares)
EMMIS COMMUNICATIONS CORP	CL A	291525	10	3	410,000	16,600	b	1	a (	16,600 shares)
EMPIRE DIST ELEC CO	COM	291641	10	8	415,000	15,800	b	1	a (	15,800 shares)
EMUSIC COM INC	COM	292476	10	8	45,000	28,800	b	1	a (	28,800 shares)
ENDESA S A	SPONSORED ADR	29258N	10	7	328,000	17,500	b	1	a (	17,500 shares)
ENGAGE INC	COM	292827	10	2	350,000	43,700	b	1	a (	43,700 shares)
ENGELHARD CORP	COM	292845	10	4	294,000	18,100	b	1	a (	18,100 shares)
ENESCO GROUP INC	COM	292973	10	4	448,000	76,200	b	1	a (	76,200 shares)
ENHANCE FINL SVCS GROUP INC	COM	293310	10	8	181,000	13,900	b	1	a (	13,900 shares)
ENRON CORP	COM	293561	10	6	710,000	8,100	b	1	a (	8,100 shares)
ENRON CORP	COM	293561	10	6	5,696,000	65,000 C	b	1	a (	65,000 shares)
ENTEGRIS INC	COM	29362U	10	4	97,000	10,200	b	1	a (	10,200 shares)
ENTERCOM COMMUNICATIONS CORP	CL A	293639	10	0	509,000	17,000	b	1	a (	17,000 shares)
ENZON INC	COM	293904	10	8	1,300,000	19,700	b	1	a (	19,700 shares)
ENZON INC	COM	293904	10	8	6,276,000	95,000 C	b	1	a (	95,000 shares)
ENZON INC	COM	293904	10	8	661,000	10,000 P	b	1	a (	10,000 shares)
ENZO BIOCHEM INC	COM	294100	10	2	965,000	19,900	b	1	a (	19,900 shares)
EPOOS AG	ARD	29410P	10	7	210,000	2,600	b	1	a (	2,600 shares)
EQUIFAX INC	COM	294429	10	5	385,000	14,300	b	1	a (	14,300 shares)
EQUITABLE RES INC	COM	294549	10	0	1,014,000	16,000	b	1	a (	16,000 shares)
ERICSSON L M TEL CO	ADR CL B SEK10	294821	40	0	1,112,000	75,400	b	1	a (	75,400 shares)
EYOYS INC	COM	297862	10	4	341,000	63,800	b	1	a (	63,800 shares)
EXTENDED SYSTEMS INC	COM	301973	10	3	215,000	4,000	b	1	a (	4,000 shares)
EXODUS COMMUNICATIONS INC	COM	302088	10	9	20,790,000	420,000 C	b	1	a (	420,000 shares)
EXODUS COMMUNICATIONS INC	COM	302088	10	9	1,485,000	30,000 P	b	1	a (	30,000 shares)
EXPRESS SCRIPTS INC	CL A	302182	10	0	275,000	3,800	b	1	a (	3,800 shares)
EXPRESS SCRIPTS INC	CL A	302182	10	0	723,000	10,000 C	b	1	a (	10,000 shares)
EXTENDED STAY AMER INC	COM	30224P	10	1	610,000	46,000	b	1	a (	46,000 shares)

EXTREME NETWORKS INC	COM	30226D	10	6	1,981,000	17,300	b	1	a (	17,300 shares)
EXXON MOBIL CORP	COM	30231G	10	2	615,000	6,900	b	1	a (	6,900 shares)
FSI INTL INC	COM	302633	10	2	437,000	30,700	b	1	a (	30,700 shares)
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726	10	3	813,000	28,900	b	1	a (	28,900 shares)
FAIRFIELD CMNTY'S INC	COM PAR \$0.01	304231	30	1	144,000	14,200	b	1	a (	14,200 shares)
FEDERATED DEPT STORES INC DEL	WT D EX 121901	31410H	12	7	3,028,000	663,700	b	1	a (	663,700 shares)
FEDERATED INV S INC PA	CL B	314211	10	3	290,000	11,700	b	1	a (	11,700 shares)
FERRO CORP	COM	315405	10	0	206,000	10,800	b	1	a (	10,800 shares)
F5 NETWORKS INC	COM	315616	10	2	320,000	9,400	b	1	a (	9,400 shares)
FIDELITY NATL FINL INC	COM	316326	10	7	260,000	10,500	b	1	a (	10,500 shares)
FIFTH THIRD BANCORP	COM	316773	10	0	1,838,000	34,150	b	1	a (	34,150 shares)
FILENET CORP	COM	316869	10	6	411,000	22,600	b	1	a (	22,600 shares)
FINISAR	COM	31787A	10	1	484,000	10,000 C	b	1	a (	10,000 shares)
FINOVA FIN TR	TOPRS CV 9.16%	31808E	20	7	3,417,000	157,100	b	1	a (	157,100 shares)
FIRST DATA CORP	COM	319963	10	4	1,184,000	30,300	b	1	a (	30,300 shares)
FIRST DATA CORP	COM	319963	10	4	1,172,000	30,000 C	b	1	a (	30,000 shares)
FIRST SEC CORP DEL	COM	336294	10	3	920,000	56,400	b	1	a (	56,400 shares)
FIRSTAR CORP NEW WIS	COM	33763V	10	9	3,177,000	142,000	b	1	a (	142,000 shares)
FISERV INC	COM	337738	10	8	299,000	5,000	b	1	a (	5,000 shares)
FLEETBOSTON FINL CORP	COM	339030	10	8	1,560,000	40,000	b	1	a (	40,000 shares)
FLEMING COS INC	COM	339130	10	6	512,000	39,200	b	1	a (	39,200 shares)
FLORIDA PROGRESS CORP	COM	341109	10	6	12,144,000	229,400	b	1	a (	229,400 shares)
FLOWERS INDS INC	COM	343496	10	5	343,000	17,600	b	1	a (	17,600 shares)
FOOTSTAR INC	COM	344912	10	0	847,000	26,200	b	1	a (	26,200 shares)
FORT JAMES CORP	COM	347471	10	4	19,505,000	638,200	b	1	a (	638,200 shares)
4 KIDS ENTMT INC	COM	350865	10	1	224,000	13,300	b	1	a (	13,300 shares)
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E	10	4	820,000	11,200	b	1	a (	11,200 shares)
FRANCE TELECOM	SPONSORED ADR	35177Q	10	5	453,000	4,300	b	1	a (	4,300 shares)
FREEMARKETS INC	COM	356602	10	2	314,000	5,500	b	1	a (	5,500 shares)
FREEMARKETS INC	COM	356602	10	2	6,863,000	120,000 C	b	1	a (	120,000 shares)
FUELCELL ENERGY INC	COM	35952H	10	6	885,000	9,200	b	1	a (	9,200 shares)
GPU INC	COM	36225X	10	0	13,536,000	417,300	b	1	a (	417,300 shares)
GANNETT INC	COM	364730	10	1	2,226,000	42,000	b	1	a (	42,000 shares)
GAP INC DEL	COM	364760	10	8	1,489,000	74,000	b	1	a (	74,000 shares)

GAYLORD ENTMT CO NEW	COM	367905	10 6	208,000	8,700	b	1	a (	8,700 shares)
GELTEX PHARMACEUTICALS INC	COM	368538	10 4	885,000	18,900	b	1	a (	18,900 shares)
GEMSTAR-TV GUIDE INTL INC	COM	36866W	10 6	6,487,000	74,400	b	1	a (	74,400 shares)
GENE LOGIC INC	COM	368689	10 5	359,000	15,700	b	1	a (	15,700 shares)
GENE LOGIC INC	COM	368689	10 5	230,000	10,000 C	b	1	a (	10,000 shares)
GENELABS TECHNOLOGIES INC	COM	368706	10 7	64,000	10,800	b	1	a (	10,800 shares)
GENERAL DYNAMICS CORP	COM	369550	10 8	3,662,000	58,300	b	1	a (	58,300 shares)
GENERAL DYNAMICS CORP	COM	369550	10 8	1,884,000	30,000 C	b	1	a (	30,000 shares)
GENERAL ELEC CO	COM	369604	10 3	1,483,000	25,700	b	1	a (	25,700 shares)
GENERAL ELEC CO	COM	369604	10 3	2,884,000	50,000 C	b	1	a (	50,000 shares)
GENERAL MAGIC INC	COM	370253	10 6	717,000	123,400	b	1	a (	123,400 shares)
GENERAL MLS INC	COM	370334	10 4	888,000	25,000 C	b	1	a (	25,000 shares)
GENERAL MTRS CORP	COM	370442	10 5	3,998,000	61,500	b	1	a (	61,500 shares)
GENERAL MTRS CORP	COM	370442	10 5	7,800,000	120,000 C	b	1	a (	120,000 shares)
GENERAL SEMICONDUCTOR INC	COM	370787	10 3	390,000	32,000	b	1	a (	32,000 shares)
GENESOO INC	COM	371532	10 2	215,000	12,700	b	1	a (	12,700 shares)
GENOME THERAPEUTICS CORP	COM	372430	10 8	545,000	26,400	b	1	a (	26,400 shares)
GENOMIC SOLUTIONS INC	COM CALL	37243R	10 9	681,000	39,600	b	1	a (	39,600 shares)
GENZYME TRANSGENICS CORP	COM	37246E	10 5	349,000	10,000 C	b	1	a (	10,000 shares)
GENUITY INC	CL A	37248E	10 3	109,000	16,700	b	1	a (	16,700 shares)
GENZYME CORP	COM GENL DIV	372917	10 4	757,000	11,100	b	1	a (	11,100 shares)
GENZYME CORP	COM GENL DIV	372917	10 4	3,071,000	45,000 C	b	1	a (	45,000 shares)
GENZYME CORP	COM GENL DIV	372917	10 4	683,000	10,000 P	b	1	a (	10,000 shares)
GEORGIA GULF CORP	COM PAR \$0.01	373200	20 3	634,000	55,400	b	1	a (	55,400 shares)
GEOWORKS CORP	COM	373692	10 2	151,000	20,700	b	1	a (	20,700 shares)
GERON CORP	COM	374163	10 3	457,000	16,100	b	1	a (	16,100 shares)
GILEAD SCIENCES INC	COM	375558	10 3	1,941,000	17,700	b	1	a (	17,700 shares)
GLAXO WELLCOME PLC	SPONSORED ADR	37733W	10 5	707,000	11,700	b	1	a (	11,700 shares)
GLIA TECH INC	COM	37929C	10 3	127,000	20,300	b	1	a (	20,300 shares)
GLOBO CABO S A	SPONSORED ADR	37957X	10 2	250,000	18,700	b	1	a (	18,700 shares)
GOLDEN WEST FINL CORP DEL	COM	381317	10 6	4,569,000	85,200	b	1	a (	85,200 shares)
GOLDMAN SACHS GROUP INC	COM	38141G	10 4	14,561,000	127,800	b	1	a (	127,800 shares)
GOLDMAN SACHS GROUP INC	COM	38141G	10 4	6,836,000	60,000 C	b	1	a (	60,000 shares)
GOODRICH B F CO	COM	382388	10 6	737,000	18,800	b	1	a (	18,800 shares)

GRACEWR & CO DEL NEW	COM	38388F	10 8	692,000	100,700	b	1	a (	100,700 shares)
GRAINGER WW INC	COM	384802	10 4	1,845,000	70,100	b	1	a (	70,100 shares)
GRANT PRIDECO INC	COM	38821G	10 1	643,000	29,300	b	1	a (	29,300 shares)
GREAT ATLANTIC & PAC TEA INC	COM	390064	10 3	191,000	17,300	b	1	a (	17,300 shares)
GREAT PLAINS SOFTWARE	COM	39119E	10 5	281,000	10,000	b	1	a (	10,000 shares)
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH B	399909	10 0	432,000	28,800	b	1	a (	28,800 shares)
GRUPO TELEvisa SA DE CV	SP ADR REP ORD	40049J	20 6	283,000	4,900	b	1	a (	4,900 shares)
GRUPO IUSACELL S A DE CV NEW	SPON ADR V	40050B	10 0	128,000	10,800	b	1	a (	10,800 shares)
GULF CDA RES LTD	ORD	40218L	30 5	131,000	24,400	b	1	a (	24,400 shares)
HCA-HEALTHCARE CO	COM	404119	10 9	5,780,000	155,700	b	1	a (	155,700 shares)
HCA-HEALTHCARE CO	COM	404119	10 9	1,114,000	30,000 C	b	1	a (	30,000 shares)
HNC SOFTWARE INC	COM	40425P	10 7	1,653,000	20,200	b	1	a (	20,200 shares)
HNC SOFTWARE INC	COM	40425P	10 7	819,000	10,000 C	b	1	a (	10,000 shares)
HNC SOFTWARE INC	COM	40425P	10 7	409,000	5,000 P	b	1	a (	5,000 shares)
HSB GROUP INC	COM	40428N	10 9	494,000	12,300	b	1	a (	12,300 shares)
HAIN CELESTIAL GROUP INC	COM	405217	10 0	206,000	5,900	b	1	a (	5,900 shares)
HANCOCK JOHN FINL SVCS INC	COM	41014S	10 6	314,000	11,700	b	1	a (	11,700 shares)
HANSON PLC	SPON ADR NEW	411352	40 4	531,000	19,100	b	1	a (	19,100 shares)
HARCOURT GEN INC	COM	41163G	10 1	3,121,000	52,900	b	1	a (	52,900 shares)
HARLEY DAVIDSON INC	COM	412822	10 8	1,599,000	33,400	b	1	a (	33,400 shares)
HARMAN INTL INDS INC	COM	413086	10 9	1,447,000	37,000	b	1	a (	37,000 shares)
HARMONIC INC	COM	413160	10 2	600,000	25,000	b	1	a (	25,000 shares)
HARRIS CORP DEL	COM	413875	10 5	734,000	25,800	b	1	a (	25,800 shares)
HARSCO CORP	COM	415864	10 7	492,000	22,300	b	1	a (	22,300 shares)
HARTFORD FINL SVCS GROUP INC	COM	416515	10 4	6,995,000	95,900	b	1	a (	95,900 shares)
HAWAIIAN ELEC INDUSTRIES	COM	419870	10 0	335,000	9,600	b	1	a (	9,600 shares)
HEARME	COM	421903	10 5	72,000	18,600	b	1	a (	18,600 shares)
HEALTHSOUTH CORP	COM	421924	10 1	2,780,000	342,200	b	1	a (	342,200 shares)
HEINZ H J CO	COM	423074	10 3	838,000	22,600	b	1	a (	22,600 shares)
HELIX TECHNOLOGY CORP	COM	423319	10 2	528,000	17,800	b	1	a (	17,800 shares)
HELLER FINANCIAL INC	CL A	423328	10 3	640,000	22,400	b	1	a (	22,400 shares)
HELMERICH & PAYNE INC	COM	423452	10 1	625,000	17,300	b	1	a (	17,300 shares)
HERCULES INC	COM	427056	10 6	2,143,000	151,700	b	1	a (	151,700 shares)
HERSHEY FOODS CORP	COM	427866	10 8	541,000	10,000 C	b	1	a (	10,000 shares)

HERTZ CORP	CL A	428040	10 9	664,000	20,900	b	1	a (	20,900 shares)
HEWLETT PACKARD CO	COM	428236	10 3	5,228,000	53,900	b	1	a (	53,900 shares)
HEXCEL CORP NEW	COM	428291	10 8	357,000	26,700	b	1	a (	26,700 shares)
HI/ FN INC	COM	428358	10 5	395,000	5,800	b	1	a (	5,800 shares)
HIGH SPEED ACCESS CORP	COM	42979U	10 2	118,000	33,200	b	1	a (	33,200 shares)
HILTON HOTELS CORP	COM	432848	10 9	2,168,000	187,500	b	1	a (	187,500 shares)
HITACHI LIMITED	ADR 10 COM	433578	50 7	914,000	8,000	b	1	a (	8,000 shares)
HOLLINGER INTL INC	CL A	435569	10 8	315,000	18,800	b	1	a (	18,800 shares)
HOME DEPOT INC	COM	437076	10 2	12,714,000	239,600	b	1	a (	239,600 shares)
HOMESTAKE MNG CO	COM	437614	10 0	143,000	27,500	b	1	a (	27,500 shares)
HOMESTORE COM INC	COM	437852	10 6	934,000	20,000 C	b	1	a (	20,000 shares)
HOMESTORE COM INC	COM	437852	10 6	467,000	10,000 P	b	1	a (	10,000 shares)
HONEYWELL INTL INC	COM	438516	10 6	634,000	17,800	b	1	a (	17,800 shares)
HOTEL RESERVATIONS NETWORK INC	CL A	441451	10 1	241,000	6,600	b	1	a (	6,600 shares)
HUMAN GENOME SCIENCES INC	COM	444903	10 8	3,079,000	17,800	b	1	a (	17,800 shares)
HUMAN GENOME SCIENCES INC	SB NT CV 3.75%07	444903	AH 1	1,938,000	2,000,000	b	1	a (	2,000,000 shares)
HUNTINGTON BANCSHARES INC	COM	446150	10 4	783,000	53,300	b	1	a (	53,300 shares)
HUTCHINSON TECHNOLOGY INC	COM	448407	10 6	240,000	11,400	b	1	a (	11,400 shares)
ICN PHARMACEUTICALS INC NEW	COM	448924	10 0	831,000	25,000	b	1	a (	25,000 shares)
ICIC LTD	SPONSORED ADR	44926P	20 2	520,000	47,300	b	1	a (	47,300 shares)
ICOS CORP	COM	449295	10 4	2,444,000	45,000 C	b	1	a (	45,000 shares)
IDX SYS CORP	COM	449491	10 9	374,000	23,200	b	1	a (	23,200 shares)
IMS HEALTH INC	COM	449934	10 8	2,048,000	98,700	b	1	a (	98,700 shares)
IBASIS INC	SB NT CV 5.75%05	450732	AA 0	990,000	2,000,000	b	1	a (	2,000,000 shares)
IBIS TECHNOLOGY CORP	COM	450909	10 6	363,000	10,000 C	b	1	a (	10,000 shares)
ITT INDS INC IND	COM	450911	10 2	1,937,000	59,700	b	1	a (	59,700 shares)
IDACORP INC	COM	451107	10 6	231,000	5,000	b	1	a (	5,000 shares)
IDEXX LABS INC	COM	45168D	10 4	289,000	10,800	b	1	a (	10,800 shares)
IDENTIX INC	COM	451906	10 1	458,000	37,700	b	1	a (	37,700 shares)
IMATION CORP	COM	45245A	10 7	320,000	17,200	b	1	a (	17,200 shares)
IMAX CORP	COM	45245E	10 9	182,000	10,800	b	1	a (	10,800 shares)
IMCLONE SYS INC	COM	45245W	10 9	246,000	2,100	b	1	a (	2,100 shares)
IMCLONE SYS INC	COM	45245W	10 9	586,000	5,000 P	b	1	a (	5,000 shares)
IMMUNEX CORP NEW	COM	452528	10 2	452,000	10,400	b	1	a (	10,400 shares)

IMMUNOGEN INC	COM	45253H	10 1	1,003,000	29,500	b	1	a (	29,500 shares)
IMPACTH INC	COM	45255G	10 1	208,000	3,300	b	1	a (	3,300 shares)
IMPACT TECHNOLOGIES INC	COM	45255W	10 6	334,000	11,600	b	1	a (	11,600 shares)
IMMUNOMEDICS INC	COM	452907	10 8	209,000	10,000	b	1	a (	10,000 shares)
IMRGLOBAL CORPORATION	COM	45321W	10 6	168,000	14,500	b	1	a (	14,500 shares)
INCYTE GENOMICS INC	COM	45337C	10 2	3,453,000	84,100	b	1	a (	84,100 shares)
INCYTE GENOMICS INC	COM	45337C	10 2	2,015,000	49,000 C	b	1	a (	49,000 shares)
INCYTE GENOMICS INC	COM	45337C	10 2	206,000	5,000 P	b	1	a (	5,000 shares)
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N	10 3	1,287,000	27,100	b	1	a (	27,100 shares)
INFINITY BROADCASTING CP NEW	CL A	45662S	10 2	5,435,000	164,700	b	1	a (	164,700 shares)
INET TECHNOLOGIES INC	COM	45662V	10 5	274,000	9,500	b	1	a (	9,500 shares)
INFOCURE CORP	COM	45665A	10 8	41,000	10,300	b	1	a (	10,300 shares)
INFORMATICA CORP	COM	45666Q	10 2	326,000	3,500	b	1	a (	3,500 shares)
INFORMATICA CORP	COM	45666Q	10 2	934,000	10,000 P	b	1	a (	10,000 shares)
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788	10 8	673,000	5,100	b	1	a (	5,100 shares)
ING GROEP N V	SPONSORED ADR	456837	10 3	507,000	7,700	b	1	a (	7,700 shares)
INHALE THERAPEUTIC SYS INC	COM	457191	10 4	491,000	8,600	b	1	a (	8,600 shares)
INHALE THERAPEUTIC SYS INC	COM	457191	10 4	1,143,000	20,000 C	b	1	a (	20,000 shares)
INKTOMI CORP	COM	457277	10 1	2,508,000	22,000	b	1	a (	22,000 shares)
INPUT/OUTPUT INC	COM	457652	10 5	201,000	20,900	b	1	a (	20,900 shares)
INSIGHT ENTERPRISES INC	COM	45765U	10 3	1,446,000	53,050	b	1	a (	53,050 shares)
INTEGRATED DEVICE TECHNOLOGY	COM	458118	10 6	760,000	8,400	b	1	a (	8,400 shares)
INTEL CORP	COM	458140	10 0	478,000	11,500	b	1	a (	11,500 shares)
INTEL CORP	COM	458140	10 0	4,156,000	100,000 C	b	1	a (	100,000 shares)
INTER TEL INC	COM	458372	10 9	131,000	11,500	b	1	a (	11,500 shares)
INTERDIGITAL COMMUNICATIONS CP	COM	45866A	10 5	897,000	64,100	b	1	a (	64,100 shares)
INTERMEDIA COMMUNICATIONS INC	COM	458801	10 7	6,641,000	225,600	b	1	a (	225,600 shares)
INTERMEDIA COMMUNICATIONS INC	COM	458801	10 7	295,000	10,000 C	b	1	a (	10,000 shares)
INTERNAP NETWORK SVCS CORP	COM	45885A	10 2	1,296,000	40,200	b	1	a (	40,200 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200	10 1	9,495,000	84,400	b	1	a (	84,400 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200	10 1	82,125,000	730,000 C	b	1	a (	730,000 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200	10 1	5,625,000	50,000 P	b	1	a (	50,000 shares)
INTERNATIONAL FIBERCOM INC	COM	45950T	10 1	551,000	37,700	b	1	a (	37,700 shares)
INTERNET INITIATIVE JAPAN INC	SPONSORED ADR	46059T	10 9	255,000	6,200	b	1	a (	6,200 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

135,388,000

INTERPUBLIC GROUP COS INC	COM	460690	10 0	824,000	24,200	b	1	a (	24,200 shares)
INTIMATE BRANDS INC	CL A	461156	10 1	1,988,000	106,400	b	1	a (	106,400 shares)
INTRAWARE INC	COM	46118M	10 3	167,000	22,300	b	1	a (	22,300 shares)
INTUIT	COM	461202	10 3	4,349,000	76,300	b	1	a (	76,300 shares)
INTUIT	COM	461202	10 3	1,712,000	30,000 C	b	1	a (	30,000 shares)
IOMEGA CORP	SB NT CV 6.75%01	462030	AA 5	20,861,000	20,303,000	b	1	a (	20,303,000 shares)
ION NETWORKS INC	COM	46205P	10 0	25,000	10,400	b	1	a (	10,400 shares)
IPALCO ENTERPRISES INC	COM	462613	10 0	3,367,000	147,200	b	1	a (	147,200 shares)
ISIS PHARMACEUTICALS INC	COM	464330	10 9	367,000	31,900	b	1	a (	31,900 shares)
IT GROUP INC	COM	465266	10 4	93,000	19,500	b	1	a (	19,500 shares)
MAX CORP	COM	465823	10 2	308,000	6,700	b	1	a (	6,700 shares)
JDS UNIPHASE CORP	COM	46612J	10 1	596,000	6,300	b	1	a (	6,300 shares)
JNI CORP	COM	46622G	10 5	1,335,000	15,000 C	b	1	a (	15,000 shares)
JACK IN THE BOX INC	COM	466367	10 9	941,000	43,900	b	1	a (	43,900 shares)
JACOR COMMUNICATIONS INC	WT EXP 091801	469858	13 8	20,131,000	2,597,549	b	1	a (	2,597,549 shares)
JEFFERSON PILOT CORP	COM	475070	10 8	1,758,000	25,900	b	1	a (	25,900 shares)
JOHNS MANVILLE CORP NEW	COM	478129	10 9	1,377,000	121,700	b	1	a (	121,700 shares)
JOHNSON & JOHNSON	COM	478160	10 4	9,591,000	102,100	b	1	a (	102,100 shares)
JOHNSON & JOHNSON	COM	478160	10 4	14,091,000	150,000 C	b	1	a (	150,000 shares)
JONES APPAREL GROUP INC	COM	480074	10 3	631,000	23,800	b	1	a (	23,800 shares)
JUNIPER NETWORKS INC	COM	48203R	10 4	5,475,000	25,000 C	b	1	a (	25,000 shares)
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516	30 9	277,000	14,800	b	1	a (	14,800 shares)
KANA COMMUNICATIONS	COM	483600	10 2	1,626,000	73,300	b	1	a (	73,300 shares)
KANA COMMUNICATIONS	COM	483600	10 2	1,113,000	50,000 C	b	1	a (	50,000 shares)
KEANE INC	COM	486665	10 2	348,000	20,000	b	1	a (	20,000 shares)
KEEBLER FOODS CO	COM	487256	10 9	4,032,000	96,000	b	1	a (	96,000 shares)
KETHLEY INSTRS INC	COM	487584	10 4	763,000	10,900	b	1	a (	10,900 shares)
KETHLEY INSTRS INC	COM	487584	10 4	700,000	10,000 C	b	1	a (	10,000 shares)
KETHLEY INSTRS INC	COM	487584	10 4	700,000	10,000 P	b	1	a (	10,000 shares)
KELLOGG CO	COM	487836	10 8	2,407,000	99,500	b	1	a (	99,500 shares)
KEMET CORP	COM	488360	10 8	2,041,000	73,900	b	1	a (	73,900 shares)
KENT ELECTRS CORP	COM	490553	10 4	1,070,000	44,800	b	1	a (	44,800 shares)
KERR MCGEE CORP	COM	492386	10 7	894,000	13,500	b	1	a (	13,500 shares)
KEYNOTE SYS INC	COM	493308	10 0	309,000	11,600	b	1	a (	11,600 shares)

KEYSPAN CORP	COM	49337W	10 0	2,046,000	51,000	b	1	a (	51,000 shares)
KIMBERLY CLARK CORP	COM	494368	10 3	3,181,000	57,000	b	1	a (	57,000 shares)
KING PHARMACEUTICALS INC	COM	495582	10 8	2,098,000	62,750	b	1	a (	62,750 shares)
KING PHARMACEUTICALS INC	COM	495582	10 8	334,000	10,000 C	b	1	a (	10,000 shares)
KWART FING I	PFD TRCV 7.75%	498778	20 8	11,831,000	380,100	b	1	a (	380,100 shares)
KNIGHT RIDDER INC	COM	499040	10 3	1,458,000	28,700	b	1	a (	28,700 shares)
KOHL'S CORP	COM	500255	10 4	4,552,000	78,900	b	1	a (	78,900 shares)
KONINKLUKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472	30 3	417,000	9,800	b	1	a (	9,800 shares)
KOPIN CORP	COM	500600	10 1	193,000	10,700	b	1	a (	10,700 shares)
KOREA ELECTRIC PWR	SPONSORED ADR	500631	10 6	1,454,000	111,300	b	1	a (	111,300 shares)
KOREA TELECOM	SPONSORED ADR	50063P	10 3	484,000	14,400	b	1	a (	14,400 shares)
KOS PHARMACEUTICALS INC	COM	500648	10 0	227,000	11,500	b	1	a (	11,500 shares)
KROGER CO	COM	501044	10 1	4,560,000	202,100	b	1	a (	202,100 shares)
KROLL O GARA CO	COM	501050	10 8	102,000	17,800	b	1	a (	17,800 shares)
KULICKE & SOFFA INDS INC	COM	501242	10 1	498,000	37,600	b	1	a (	37,600 shares)
KYOCERA CORP	ADR	501556	20 3	692,000	4,600	b	1	a (	4,600 shares)
LG&E ENERGY CORP	COM	501917	10 8	1,241,000	50,800	b	1	a (	50,800 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424	10 4	2,170,000	38,400	b	1	a (	38,400 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424	10 4	565,000	10,000 C	b	1	a (	10,000 shares)
LABOR READY INC	COM NEW	505401	20 8	141,000	33,600	b	1	a (	33,600 shares)
LAM RESEARCH CORP	COM	512807	10 8	3,052,000	146,200	b	1	a (	146,200 shares)
LAM RESEARCH CORP	COM	512807	10 8	3,141,000	150,000 C	b	1	a (	150,000 shares)
LANDS END INC	COM	515086	10 6	212,000	10,100	b	1	a (	10,100 shares)
LASER VISION CTRS INC	COM	51807H	10 0	141,000	32,400	b	1	a (	32,400 shares)
LATTICE SEMICONDUCTOR CORP	COM	518415	10 4	885,000	16,500	b	1	a (	16,500 shares)
LAUDER ESTEE COS INC	CL A	518439	10 4	1,992,000	54,400	b	1	a (	54,400 shares)
LEAP WIRELESS INTL INC	COM	521863	10 0	1,251,000	20,000	b	1	a (	20,000 shares)
LEAP WIRELESS INTL INC	COM	521863	10 0	313,000	5,000 C	b	1	a (	5,000 shares)
LEARNET INC	COM	521864	10 8	49,000	20,258	b	1	a (	20,258 shares)
LEGG MASON INC	COM	524901	10 5	1,895,000	32,600	b	1	a (	32,600 shares)
LEHMAN BROS HLDGS INC	COM	524908	10 0	2,955,000	20,000 C	b	1	a (	20,000 shares)
LEHMAN BROS HLDGS INC	COM	524908	10 0	5,910,000	40,000 P	b	1	a (	40,000 shares)
LENNAR CORP	COM	526057	10 4	273,000	9,200	b	1	a (	9,200 shares)
LEVEL 3 COMMUNICATIONS INC	COM	52729N	10 0	270,000	3,500	b	1	a (	3,500 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

58,968,000

LEXICON GENETICS INC	COM	528872	10 4	431,000	13,700	1	a (	13,700 shares)
LEXICON GENETICS INC	COM	528872	10 4	633,000	20,000 C	1	a (	20,000 shares)
LEXMARK INTL NEW	CL A	529771	10 7	1,500,000	40,000 C	1	a (	40,000 shares)
LIBERATE TECHNOLOGIES	COM	530129	10 5	2,220,000	76,900	1	a (	76,900 shares)
LIFECORE BIOMEDICAL INC	COM	532187	10 1	142,000	18,500	1	a (	18,500 shares)
LIFEPOINT HOSPITALS INC	COM	53219L	10 9	391,000	11,000	1	a (	11,000 shares)
LIGAND PHARMACEUTICALS INC	CL B	53220K	20 7	202,000	15,800	1	a (	15,800 shares)
LIFEMINDERS INC	COM	53220Q	10 5	460,000	20,000 C	1	a (	20,000 shares)
LIFEMINDERS INC	COM	53220Q	10 5	230,000	10,000 P	1	a (	10,000 shares)
LILLY ELI & CO	COM	532457	10 8	13,791,000	170,000 C	1	a (	170,000 shares)
LILLY INDS INC	CL A	532491	10 7	932,000	31,600	1	a (	31,600 shares)
LIMITED INC	COM	532716	10 7	353,000	16,000	1	a (	16,000 shares)
LINCOLN NATL CORP IND	COM	534187	10 9	2,190,000	45,500	1	a (	45,500 shares)
LINENS N THINGS INC	COM	535679	10 4	885,000	34,700	1	a (	34,700 shares)
LIQUID AUDIO INC	COM	53631T	10 2	69,000	15,700	1	a (	15,700 shares)
LOCKHEED MARTIN CORP	COM	539830	10 9	3,945,000	119,700	1	a (	119,700 shares)
LONE STAR TECHNOLOGIES INC	COM	542312	10 3	485,000	10,500	1	a (	10,500 shares)
LOOKSMART LTD	COM	543442	10 7	298,000	26,600	1	a (	26,600 shares)
LOUIS DREYFUS NAT GAS CORP	COM	546011	10 7	709,000	17,900	1	a (	17,900 shares)
LOWES COS INC	COM	548661	10 7	2,957,000	65,900	1	a (	65,900 shares)
LUBRIZOL CORP	COM	549271	10 4	244,000	12,400	1	a (	12,400 shares)
LUCENT TECHNOLOGIES INC	COM	549463	10 7	26,409,000	864,100	1	a (	864,100 shares)
LUCENT TECHNOLOGIES INC	COM	549463	10 7	6,724,000	220,000 C	1	a (	220,000 shares)
LUCENT TECHNOLOGIES INC	COM	549463	10 7	1,528,000	50,000 P	1	a (	50,000 shares)
LUMINANT WORLDWIDE CORP	COM	550260	10 3	33,000	11,200	1	a (	11,200 shares)
LUMINEX CORP DEL	COM	55027E	10 2	251,000	6,600	1	a (	6,600 shares)
LYCOS INC	COM	550818	10 8	1,836,000	26,700	1	a (	26,700 shares)
MCN ENERGY GROUP INC	COM	55267J	10 0	3,618,000	141,200	1	a (	141,200 shares)
MAGIC INV/T CORP WIS	COM	552848	10 3	385,000	6,300	1	a (	6,300 shares)
MGM MIRAGE	COM	552953	10 1	3,903,000	102,200	1	a (	102,200 shares)
MRV COMMUNICATIONS INC	COM	553477	10 0	1,352,000	30,000 C	1	a (	30,000 shares)
MACROVISION CORP	COM	555904	10 1	1,609,000	19,900	1	a (	19,900 shares)
MALLINCKRODT INC NEW	COM	561232	10 9	23,780,000	521,200	1	a (	521,200 shares)
MANDALAY RESORT GROUP	COM	562567	10 7	1,051,000	41,000	1	a (	41,000 shares)

MANPOWER INC	COM	56418H	10 0	2,737,000	85,700	b	1	a (	85,700 shares)
MANUGISTICS GROUP INC	COM	565011	10 3	2,924,000	29,800	b	1	a (	29,800 shares)
MARCHFIRST INC	COM	566244	10 9	688,000	44,000	b	1	a (	44,000 shares)
MARIMBA INC	COM	56781Q	10 9	143,000	11,700	b	1	a (	11,700 shares)
MARINE DRILLING COS INC	COM PAR \$0.01	568240	20 4	374,000	13,100	b	1	a (	13,100 shares)
MARKETING SVCS GROUP INC	COM	570907	10 5	31,000	10,600	b	1	a (	10,600 shares)
MARSH & MCLENNAN COS INC	COM	571748	10 2	996,000	7,500 C	b	1	a (	7,500 shares)
MARRIOTT INTL INC NEW	CL A	571903	20 2	1,836,000	50,400	b	1	a (	50,400 shares)
MARTIN MARIETTA MATLS INC	COM	573284	10 6	207,000	5,400	b	1	a (	5,400 shares)
MASCO CORP	COM	574599	10 6	1,058,000	56,800	b	1	a (	56,800 shares)
MASCOTECH INC	COM	574670	10 5	570,000	34,400	b	1	a (	34,400 shares)
MASTECH INC	COM	576323	10 9	984,000	31,500	b	1	a (	31,500 shares)
MATTEL INC	COM	577081	10 2	860,000	76,900	b	1	a (	76,900 shares)
MAXIM PHARMACEUTICALS INC	COM	57772M	10 7	608,000	10,000 C	b	1	a (	10,000 shares)
MAXYGEN INC	COM	577776	10 7	929,000	17,900	b	1	a (	17,900 shares)
MAXYGEN INC	COM	577776	10 7	1,558,000	30,000 C	b	1	a (	30,000 shares)
MAY DEPT STORES CO	COM	577778	10 3	1,490,000	72,700	b	1	a (	72,700 shares)
MAXIMUS INC	COM	577933	10 4	381,000	17,200	b	1	a (	17,200 shares)
MAYTAG CORP	COM	578592	10 7	2,771,000	89,200	b	1	a (	89,200 shares)
MAYTAG CORP	COM	578592	10 7	621,000	20,000 C	b	1	a (	20,000 shares)
MCCORMICK & CO INC	COM NON VTG	579780	20 6	396,000	13,300	b	1	a (	13,300 shares)
MCGRAW HILL COS INC	COM	580645	10 9	254,000	4,000	b	1	a (	4,000 shares)
MCKESSON HBOC INC	COM	58155Q	10 3	2,155,000	70,500	b	1	a (	70,500 shares)
MEADE INSTRUMENTS CORP	COM	583062	10 4	254,000	12,600	b	1	a (	12,600 shares)
MEDAREX INC	COM	583916	10 1	8,798,000	75,000 C	b	1	a (	75,000 shares)
MEDAREX INC	COM	583916	10 1	1,173,000	10,000 P	b	1	a (	10,000 shares)
MEDIAFLEX INC	COM	58446B	10 5	42,000	10,000 C	b	1	a (	10,000 shares)
MEDTRONIC INC	COM	585055	10 6	2,560,000	49,400	b	1	a (	49,400 shares)
MENTOR GRAPHICS CORP	COM	587200	10 6	1,060,000	45,000	b	1	a (	45,000 shares)
MERCK & CO INC	COM	589331	10 7	6,900,000	92,700	b	1	a (	92,700 shares)
MERCK & CO INC	COM	589331	10 7	3,722,000	50,000 C	b	1	a (	50,000 shares)
MERCURY INTERACTIVE CORP	SB NT CV 144A 07	589405	AA 7	6,195,000	4,000,000	b	1	a (	4,000,000 shares)
MERX CORP	COM	590049	10 2	1,063,000	16,400	b	1	a (	16,400 shares)
MERRILL LYNCH & CO INC	COM	590188	10 8	19,919,000	301,800	b	1	a (	301,800 shares)

MERRILL LYNCH & CO INC	COM	590188	10	8	3,960,000	60,000 C	b	1	a (	60,000 shares)
METHODE ELECTRS INC	CL A	591520	20	0	2,823,000	63,700	b	1	a (	63,700 shares)
METRICOM INC	COM	591596	10	1	703,000	27,300	b	1	a (	27,300 shares)
METRICOM INC	COM	591596	10	1	390,000	15,000 C	b	1	a (	15,000 shares)
METRIS COS INC	COM	591598	10	7	2,955,000	74,800	b	1	a (	74,800 shares)
METROMEDIA FIBER NETWORK INC	CL A	591689	10	4	1,065,000	43,900	b	1	a (	43,900 shares)
MICROSOFT CORP	COM	594918	10	4	48,847,000	809,900	b	1	a (	809,900 shares)
MICROSOFT CORP	COM	594918	10	4	41,013,000	680,000 C	b	1	a (	680,000 shares)
MICROSOFT CORP	COM	594918	10	4	33,775,000	560,000 P	b	1	a (	560,000 shares)
MICROSTRATEGY INC	CL A	594972	10	1	739,000	26,700	b	1	a (	26,700 shares)
MICROCHIP TECHNOLOGY INC	COM	595017	10	4	3,543,000	107,350	b	1	a (	107,350 shares)
MICRON ELECTRONICS INC	COM	595100	10	8	141,000	15,700	b	1	a (	15,700 shares)
MICRON TECHNOLOGY INC	COM	595112	10	3	750,000	16,300	b	1	a (	16,300 shares)
MILLENNIUM PHARMACEUTICALS INC	COM	599902	10	3	1,212,000	8,300	b	1	a (	8,300 shares)
MILLENNIUM CHEMICALS INC	COM	599903	10	1	794,000	53,600	b	1	a (	53,600 shares)
MILLIPORE CORP	COM	601073	10	9	6,171,000	127,400	b	1	a (	127,400 shares)
MODIS PROFESSIONAL SVCS INC	COM	607830	10	6	116,000	22,400	b	1	a (	22,400 shares)
MOHAWK INDS INC	COM	608190	10	4	288,000	13,200	b	1	a (	13,200 shares)
MOLEX INC	COM	608554	10	1	772,000	14,200	b	1	a (	14,200 shares)
MONSANTO CO	ADJ CONVR RATE	611662	30	5	8,380,000	160,000	b	1	a (	160,000 shares)
MONTANA POWER CO	COM	612085	10	0	2,990,000	89,600	b	1	a (	89,600 shares)
MORGAN J P & CO INC	COM	616880	10	0	10,603,000	64,900	b	1	a (	64,900 shares)
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446	44	8	2,021,000	22,100	b	1	a (	22,100 shares)
MOTOROLA INC	COM	620076	10	9	15,786,000	558,800	b	1	a (	558,800 shares)
MPOWER COMMUNICATIONS CORP	PFD CV D 7.25%	62473J	20	5	3,032,000	195,600	b	1	a (	195,600 shares)
MULTEX COM INC	COM	625367	10	7	344,000	20,000 C	b	1	a (	20,000 shares)
MURPHY OIL CORP	COM	626717	10	2	642,000	9,900	b	1	a (	9,900 shares)
MYRIAD GENETICS INC	COM	62855J	10	4	2,764,000	32,000	b	1	a (	32,000 shares)
MYRIAD GENETICS INC	COM	62855J	10	4	3,508,000	40,000 C	b	1	a (	40,000 shares)
NBTY INC	COM	628782	10	4	120,000	18,300	b	1	a (	18,300 shares)
NS GROUP INC	COM	628916	10	8	316,000	15,900	b	1	a (	15,900 shares)
NRG ENERGY INC	COM	629377	10	2	1,555,000	42,600	b	1	a (	42,600 shares)
NABISCO HLDGS CORP	CL A	629526	10	4	9,928,000	184,700	b	1	a (	184,700 shares)
NABISCO HLDGS CORP	CL A	629526	10	4	15,856,000	295,000 C	b	1	a (	295,000 shares)

NABISCO GROUP HLDG CORP	COM	62952P	10 2	18,251,000	640,400	b	1	a (	640,400 shares)
NABISCO GROUP HLDG CORP	COM	62952P	10 2	428,000	15,000 C	b	1	a (	15,000 shares)
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	632525	30 9	13,137,000	519,000	b	1	a (	519,000 shares)
NATIONAL CITY CORP	COM	635405	10 3	223,000	10,100	b	1	a (	10,100 shares)
NATIONAL-OILWELL INC	COM	637071	10 1	2,869,000	91,800	b	1	a (	91,800 shares)
NATIONAL-OILWELL INC	COM	637071	10 1	625,000	20,000 C	b	1	a (	20,000 shares)
NATIONAL SEMICONDUCTOR CORP	COM	637640	10 3	7,354,000	182,700	b	1	a (	182,700 shares)
NAVISTAR INTL CORP NEW	COM	63934E	10 8	934,000	31,200	b	1	a (	31,200 shares)
NEOFORIMA COM INC	COM	640475	10 9	177,000	48,000	b	1	a (	48,000 shares)
NEON COMMUNICATIONS INC	COM	640506	10 1	222,000	6,400	b	1	a (	6,400 shares)
NEORX CORP	COM PAR \$0.02	640520	30 0	286,000	11,700	b	1	a (	11,700 shares)
NET PERCEPTIONS INC	COM	64107U	10 1	138,000	29,000	b	1	a (	29,000 shares)
NETPHONE	COM	64108N	10 6	455,000	20,000 C	b	1	a (	20,000 shares)
NETERGY NETWORKS INC	COM	64111F	10 8	175,000	19,600	b	1	a (	19,600 shares)
NETOPIA INC	COM	64114K	10 4	110,000	10,000 C	b	1	a (	10,000 shares)
NETRO CORP	COM	64114R	10 9	2,076,000	35,000 C	b	1	a (	35,000 shares)
NETWORK PLUS CORP	COM	64122D	50 6	177,000	20,500	b	1	a (	20,500 shares)
NETZERO INC	COM	64122R	10 9	93,000	42,300	b	1	a (	42,300 shares)
NEW ERA OF NETWORKS INC	COM	644312	10 0	391,000	16,100	b	1	a (	16,100 shares)
NEW FOCUS INC	COM	644383	10 1	308,000	3,900	b	1	a (	3,900 shares)
NEWELL RUBBERMAID INC	COM	651229	10 6	543,000	23,800	b	1	a (	23,800 shares)
NEWPORT CORP	COM	651824	10 4	653,000	4,100	b	1	a (	4,100 shares)
NEXELL THERAPEUTICS INC	COM NEW	65332H	20 3	95,000	10,300	b	1	a (	10,300 shares)
NEXTCARD INC	COM	65332K	10 7	209,000	22,900	b	1	a (	22,900 shares)
NEXTEL COMMUNICATIONS INC	CL A	65332V	10 3	1,744,000	37,300	b	1	a (	37,300 shares)
NIAGARA MOHAWK HLDGS INC	COM	653520	10 6	463,000	29,400	b	1	a (	29,400 shares)
NICOR INC	COM	654086	10 7	785,000	21,700	b	1	a (	21,700 shares)
NIKE INC	CL B	654106	10 3	1,603,000	40,000 P	b	1	a (	40,000 shares)
NIKU CORP	COM	654113	10 9	1,097,000	45,000 C	b	1	a (	45,000 shares)
99 CENTS ONLY STORES	COM	65440K	10 6	502,000	10,000 C	b	1	a (	10,000 shares)
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624	10 5	632,000	12,900	b	1	a (	12,900 shares)
NISOURCE INC	COM	65473P	10 5	3,549,000	145,600	b	1	a (	145,600 shares)
NOBLE AFFILIATES INC	COM	654894	10 4	646,000	17,400	b	1	a (	17,400 shares)
NOBLE DRILLING CORP	COM	655042	10 9	583,000	11,600	b	1	a (	11,600 shares)

NORDSTROM INC	COM	655664	10 0	1,136,000	73,000	b	1	a (73,000 shares)
NORFOLK SOUTHERN CORP	COM	655844	10 8	2,191,000	149,800	b	1	a (149,800 shares)
NORTEL NETWORKS CORP NEW	COM	656568	10 2	23,879,000	400,900	b	1	a (400,900 shares)
NORTHEAST UTILS	COM	664397	10 6	5,654,000	260,700	b	1	a (260,700 shares)
NORTHERN TR CORP	COM	665859	10 4	3,022,000	34,000	b	1	a (34,000 shares)
NORTHERN TR CORP	COM	665859	10 4	2,668,000	30,000 C	b	1	a (30,000 shares)
NORTHERN TR CORP	COM	665859	10 4	445,000	5,000 P	b	1	a (5,000 shares)
NORTHPOINT COMMUNICATIONS HLDG	COM	666610	10 0	454,000	51,100	b	1	a (51,100 shares)
NORTHROP GRUMMAN CORP	COM	666807	10 2	909,000	10,000 C	b	1	a (10,000 shares)
NORTHWEST AIRLIS CORP	CL A	667280	10 1	956,000	38,900	b	1	a (38,900 shares)
NUANCE COMMUNICATIONS INC	COM	669967	10 1	1,801,000	14,800	b	1	a (14,800 shares)
NOVEN PHARMACEUTICALS INC	COM	670009	10 9	350,000	8,200	b	1	a (8,200 shares)
NOVEN PHARMACEUTICALS INC	COM	670009	10 9	1,284,000	30,000 C	b	1	a (30,000 shares)
NOVOSTE CORP	COM	67010C	10 0	1,371,000	32,600	b	1	a (32,600 shares)
NSTAR	COM	67019E	10 7	403,000	10,000	b	1	a (10,000 shares)
NUEVO ENERGY CO	COM	670509	10 8	235,000	12,800	b	1	a (12,800 shares)
NVIDIA CORP	COM	67066G	10 4	2,258,000	27,600	b	1	a (27,600 shares)
OTG SOFTWARE INC	COM	671059	10 3	315,000	7,700	b	1	a (7,700 shares)
OAK TECHNOLOGY INC	COM	671802	10 6	717,000	26,200	b	1	a (26,200 shares)
OAKLEY INC	COM	673662	10 2	1,495,000	85,100	b	1	a (85,100 shares)
OCCIDENTAL PETE CORP DEL	COM	674599	10 5	1,442,000	66,100	b	1	a (66,100 shares)
OFFICE DEPOT INC	LYON SUB ZERO 07	676220	AA 4	15,065,000	24,900,000	b	1	a (24,900,000 shares)
OGDEN CORP	COM	676346	10 9	431,000	31,800	b	1	a (31,800 shares)
OHO CAS CORP	COM	677240	10 3	136,000	21,800	b	1	a (21,800 shares)
OLD KENT FINL CORP	COM	679833	10 3	611,000	21,120	b	1	a (21,120 shares)
OLD REP INTL CORP	COM	680223	10 4	1,593,000	66,200	b	1	a (66,200 shares)
OLIN CORP	COM PAR \$1	680665	20 5	461,000	28,500	b	1	a (28,500 shares)
OMNICOM GROUP INC	COM	681919	10 6	2,684,000	36,800	b	1	a (36,800 shares)
ONISYS SYSTEMS CORP	COM	68273F	10 3	1,726,000	20,000 C	b	1	a (20,000 shares)
ONVIA COM INC	COM	68338T	10 6	93,000	20,900	b	1	a (20,900 shares)
ORACLE CORP	COM	68389X	10 5	433,000	5,500	b	1	a (5,500 shares)
ORCHID BIOSCIENCES INC	COM	68571P	10 0	512,000	15,100	b	1	a (15,100 shares)
ORGANOGENESIS INC	COM	685906	10 9	304,000	20,700	b	1	a (20,700 shares)
OWENS ILL INC	PPD CONV \$.01	690768	50 2	2,734,000	158,500	b	1	a (158,500 shares)

OXFORD HEALTH PLANS INC	COM	691471	10 6	5,275,000	172,600	b	1	a (	172,600 shares)
PC-TEL INC	COM	69325Q	10 5	235,000	10,000 C	b	1	a (	10,000 shares)
PECO ENERGY CO	COM	693304	10 7	3,864,000	63,800	b	1	a (	63,800 shares)
PG&E CORP	COM	69331C	10 8	4,165,000	172,200	b	1	a (	172,200 shares)
PMI GROUP INC	COM	69344M	10 1	495,000	7,300	b	1	a (	7,300 shares)
PMI GROUP INC	COM	69344M	10 1	339,000	5,000 P	b	1	a (	5,000 shares)
PPG INDS INC	COM	693506	10 7	1,330,000	33,500	b	1	a (	33,500 shares)
PPL CORP	COM	69351T	10 6	1,307,000	31,300	b	1	a (	31,300 shares)
PSS WORLD MED INC	COM	69366A	10 0	613,000	169,200	b	1	a (	169,200 shares)
PAOCAR INC	COM	693718	10 8	511,000	13,800	b	1	a (	13,800 shares)
PACIFIC CENTY FINL CORP	COM	694058	10 8	247,000	14,400	b	1	a (	14,400 shares)
PACIFICARE HEALTH SYS DEL	COM	695112	10 2	735,000	21,100	b	1	a (	21,100 shares)
PACIFICARE HEALTH SYS DEL	COM	695112	10 2	700,000	20,000 C	b	1	a (	20,000 shares)
PACKETEER INC	COM	695210	10 4	243,000	6,400	b	1	a (	6,400 shares)
PACTV CORP	COM	695257	10 5	135,000	12,100	b	1	a (	12,100 shares)
PAINEWEBBER GROUP INC	COM	695629	10 5	11,813,000	173,400	b	1	a (	173,400 shares)
PALM INC	COM	696642	10 7	25,440,000	480,000 C	b	1	a (	480,000 shares)
PANAMSA T CORP NEW	COM	697933	10 9	249,000	7,800	b	1	a (	7,800 shares)
PAPA JOHNS INTL INC	COM	698813	10 2	251,000	10,000 C	b	1	a (	10,000 shares)
PARKER DRILLING CO	COM	701081	10 1	207,000	29,600	b	1	a (	29,600 shares)
PATTERSON ENERGY INC	COM	703414	10 2	229,000	6,700	b	1	a (	6,700 shares)
PAXSON COMMUNICATIONS CORP	COM	704231	10 9	311,000	27,000	b	1	a (	27,000 shares)
PAYCHEX INC	COM	704326	10 7	1,047,000	19,800	b	1	a (	19,800 shares)
PAYLESS SHOESOURCE INC	COM	704379	10 6	1,400,000	25,000 C	b	1	a (	25,000 shares)
PENNEY J C INC	COM	708160	10 6	2,201,000	186,300	b	1	a (	186,300 shares)
PENNZOIL-QUAKER STATE COMPANY	COM	709323	10 9	363,000	34,600	b	1	a (	34,600 shares)
PEOPLESOFT INC	COM	712713	10 6	2,059,000	73,700	b	1	a (	73,700 shares)
PEREGRINE SYSTEMS INC	COM	71366Q	10 1	334,000	17,700	b	1	a (	17,700 shares)
PERKINELMER INC	COM	714046	10 9	1,044,000	10,000 C	b	1	a (	10,000 shares)
PEROT SYS CORP	CL A	714265	10 5	141,000	13,100	b	1	a (	13,100 shares)
PETROCHINA CO LTD	SPONSORED ADR	71646E	10 0	282,000	14,300	b	1	a (	14,300 shares)
PHARMACYCLICS INC	COM	716933	10 6	324,000	6,400	b	1	a (	6,400 shares)
PFTZER INC	COM	717081	10 3	5,568,000	123,900	b	1	a (	123,900 shares)
PHARMA COPEIA INC	COM	71713B	10 4	256,000	10,000 C	b	1	a (	10,000 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

79,789,000

PHARMACIA CORP	COM	71713U	10 2	11,351,000	188,600	b	1	a (	188,600 shares)
PHARMACIA CORP	COM	71713U	10 2	8,426,000	140,000 C	b	1	a (	140,000 shares)
PHILIP MORRIS COS INC	COM	718154	10 7	26,680,000	906,300	b	1	a (	906,300 shares)
PHILIPPINE LONG DISTANCE TEL	SPONSORED GDR	718252	70 3	27,300,000	755,700	b	1	a (	755,700 shares)
PHONE COM INC	COM	71920Q	10 0	1,322,000	11,600	b	1	a (	11,600 shares)
PHONE COM INC	COM	71920Q	10 0	3,422,000	30,000 C	b	1	a (	30,000 shares)
PHOTON DYNAMICS INC	COM	719364	10 1	379,000	10,000 C	b	1	a (	10,000 shares)
PIER 1 IMPORTS INC	COM	720279	10 8	529,000	39,000	b	1	a (	39,000 shares)
PINNACLE ENTMT INC	COM	723456	10 9	907,000	41,700	b	1	a (	41,700 shares)
PINNACLE HLDGS INC	COM	72346N	10 1	268,000	10,000 C	b	1	a (	10,000 shares)
PIONEER NAT RES CO	COM	723787	10 7	732,000	51,600	b	1	a (	51,600 shares)
PLACER DOME INC	COM	725906	10 1	512,000	54,300	b	1	a (	54,300 shares)
PLANTRONICS INC NEW	COM	727493	10 8	1,596,000	42,000	b	1	a (	42,000 shares)
PLEXUS CORP	COM	729132	10 0	2,420,000	34,700	b	1	a (	34,700 shares)
PLUG POWER INC	COM	72919P	10 3	592,000	15,900	b	1	a (	15,900 shares)
POGO PRODUCING CO	COM	730448	10 7	759,000	29,900	b	1	a (	29,900 shares)
ROGO TRI	QUIPS SER A	73044P	20 8	10,829,000	176,800	b	1	a (	176,800 shares)
POLAROID CORP	COM	731095	10 5	1,734,000	129,000	b	1	a (	129,000 shares)
POLYCOM INC	COM	73172K	10 4	1,139,000	16,900	b	1	a (	16,900 shares)
POLYCOM INC	COM	73172K	10 4	2,695,000	40,000 C	b	1	a (	40,000 shares)
POLYMEDICA CORP	COM	731738	10 0	630,000	14,700	b	1	a (	14,700 shares)
POLYONE CORP	COM	73179P	10 6	773,000	105,700	b	1	a (	105,700 shares)
PORTAL SOFTWARE INC	COM	736126	10 3	1,396,000	35,000	b	1	a (	35,000 shares)
POTASH CORP SASK INC	COM	73755L	10 7	2,867,000	54,800	b	1	a (	54,800 shares)
POWER-ONE INC	COM	739308	10 4	563,000	9,300	b	1	a (	9,300 shares)
POWERWAVE TECHNOLOGIES INC	COM	739363	10 9	497,000	13,100	b	1	a (	13,100 shares)
POWERTEL INC	COM	73936C	10 9	899,000	11,900	b	1	a (	11,900 shares)
PRE PAID LEGAL SVCS INC	COM	740065	10 7	200,000	6,200	b	1	a (	6,200 shares)
PRECISION CASTPARTS CORP	COM	740189	10 5	2,053,000	53,500	b	1	a (	53,500 shares)
PRECISION CASTPARTS CORP	COM	740189	10 5	768,000	20,000 C	b	1	a (	20,000 shares)
PRECISION CASTPARTS CORP	COM	740189	10 5	384,000	10,000 P	b	1	a (	10,000 shares)
PRECISION DRILLING CORP	COM	74022D	10 0	445,000	12,500	b	1	a (	12,500 shares)
PREDICTIVE SYS INC	COM	74036W	10 2	279,000	14,400	b	1	a (	14,400 shares)
PREVIEW SYS INC	COM	741379	10 1	94,000	10,200	b	1	a (	10,200 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

104,497,000

PRICE T ROWE & ASSOCIATES	COM	741477	10	3	408,000	8,700	b	1	a (8,700 shares)
PRICELINE.COM INC	COM	741503	10	6	1,477,000	125,000 C	b	1	a (125,000 shares)
PRIMEDIA INC	COM	74157K	10	1	328,000	20,000	b	1	a (20,000 shares)
PRIDE INTL INC	COM	741932	10	7	541,000	20,400	b	1	a (20,400 shares)
PRIORITY HEALTHCARE CORP	CL B	74264T	10	2	480,000	6,300	b	1	a (6,300 shares)
PROCTER & GAMBLE CO	COM	742718	10	9	13,420,000	200,300	b	1	a (200,300 shares)
PROCTER & GAMBLE CO	COM	742718	10	9	6,030,000	90,000 C	b	1	a (90,000 shares)
PROCTER & GAMBLE CO	COM	742718	10	9	30,820,000	460,000 P	b	1	a (460,000 shares)
PRODIGY COMMUNICATIONS CORP	CL A	74283P	20	6	105,000	20,815	b	1	a (20,815 shares)
PROGENICS PHARMACEUTICALS INC	COM	743187	10	6	261,000	9,500	b	1	a (9,500 shares)
PROTECTIVE LIFE CORP	INCOME PRIDES	743674	20	2	12,578,000	254,100	b	1	a (254,100 shares)
PROVIDIAN FINL CORP	COM	74406A	10	2	3,213,000	25,300	b	1	a (25,300 shares)
PROXIM INC	COM	744284	10	0	502,000	11,300	b	1	a (11,300 shares)
PSINET INC	COM	74437C	10	1	191,000	19,930	b	1	a (19,930 shares)
PUBLIC SVC CO N MEX	COM	744499	10	4	455,000	17,600	b	1	a (17,600 shares)
PUGET SOUND ENERGY INC	COM	745332	10	6	718,000	28,300	b	1	a (28,300 shares)
PULTE CORP	COM	745867	10	1	330,000	10,000	b	1	a (10,000 shares)
PUMA TECHNOLOGY INC	COM	745887	10	9	814,000	40,200	b	1	a (40,200 shares)
PURCHASEPRO.COM	COM	746144	10	4	2,926,000	33,300	b	1	a (33,300 shares)
PURCHASEPRO.COM	COM	746144	10	4	4,397,000	50,000 C	b	1	a (50,000 shares)
QLT INC	COM	746927	10	2	1,956,000	27,600	b	1	a (27,600 shares)
QUAKER OATS CO	COM	747402	10	5	5,214,000	65,900	b	1	a (65,900 shares)
QUAKER OATS CO	COM	747402	10	5	1,583,000	20,000 C	b	1	a (20,000 shares)
QUAKER OATS CO	COM	747402	10	5	791,000	10,000 P	b	1	a (10,000 shares)
QUALCOMM INC	COM	747525	10	3	2,266,000	31,800	b	1	a (31,800 shares)
QUANTA SVCS INC	COM	74762E	10	2	748,000	27,200	b	1	a (27,200 shares)
QUENTRA NETWORKS INC	COM	748337	10	2	61,000	18,200	b	1	a (18,200 shares)
QUEST DIAGNOSTICS INC	COM	74834L	10	0	4,303,000	37,500	b	1	a (37,500 shares)
QUEST DIAGNOSTICS INC	COM	74834L	10	0	1,148,000	10,000 P	b	1	a (10,000 shares)
QUEST SOFTWARE INC	COM	74834T	10	3	1,117,000	18,000	b	1	a (18,000 shares)
QUIKSILVER INC	COM	74838C	10	6	216,000	11,200	b	1	a (11,200 shares)
QUINTILES TRANSNATIONAL CORP	COM	748767	10	0	160,000	10,000 P	b	1	a (10,000 shares)
QWEST COMMUNICATIONS INTL INC	COM	749121	10	9	15,861,000	330,000 C	b	1	a (330,000 shares)
R & B FALCON CORP	COM	74912E	10	1	1,558,000	55,900	b	1	a (55,900 shares)

RSA SEC INC	COM	749719	10 0	1,236,000	28,700	b	1	a (	28,700 shares)
RF MICRODEVICES INC	COM	749941	10 0	1,104,000	34,500	b	1	a (	34,500 shares)
RADIAN GROUP INC	COM	750236	10 1	1,836,000	27,200	b	1	a (	27,200 shares)
RAINBOW TECHNOLOGIES INC	COM	750862	10 4	220,000	6,200	b	1	a (	6,200 shares)
RAMBUS INC DEL	COM	750917	10 6	8,952,000	113,500	b	1	a (	113,500 shares)
RAMTRON INTL CORP	COM NEW	751907	30 4	180,000	15,400	b	1	a (	15,400 shares)
RARE MEDIUM GROUP INC	COM	75382N	10 9	840,000	113,000	b	1	a (	113,000 shares)
RAYONIER INC	COM	754907	10 3	237,000	6,600	b	1	a (	6,600 shares)
RAYTHEON CO	CL B	755111	40 8	2,943,000	103,500	b	1	a (	103,500 shares)
RAZORFISH INC	CL A	755236	10 6	1,896,000	183,800	b	1	a (	183,800 shares)
READ-RITE CORP	COM	755246	10 5	1,057,000	96,100	b	1	a (	96,100 shares)
READERS DIGEST ASSN INC	CL A NON VTG	755267	10 1	1,225,000	34,700	b	1	a (	34,700 shares)
REALNETWORKS INC	COM	75605L	10 4	258,000	6,500	b	1	a (	6,500 shares)
RECKSON ASSOCS RLTY CORP	CL B	75621K	30 4	5,395,000	208,500	b	1	a (	208,500 shares)
RECKSON ASSOCS RLTY CORP	PFD CV SERA%	75621K	20 5	3,745,000	160,200	b	1	a (	160,200 shares)
REEBOK INTL LTD	COM	758110	10 0	1,482,000	78,800	b	1	a (	78,800 shares)
REEBOK INTL LTD	COM	758110	10 0	847,000	45,000 C	b	1	a (	45,000 shares)
RELANCE GROUP HOLDINGS INC	COM	759464	10 0	56,000	276,200	b	1	a (	276,200 shares)
RELIANT ENERGY INC	COM	75952J	10 8	498,000	10,700	b	1	a (	10,700 shares)
RENAL CARE GROUP INC	COM	759930	10 0	947,000	51,700	b	1	a (	51,700 shares)
REPSOL Y PF S A	SPONSORED ADR	76026T	20 5	624,000	34,100	b	1	a (	34,100 shares)
REPUBLIC SVCS INC	COM	760759	10 0	134,000	10,200	b	1	a (	10,200 shares)
RETEK INC	COM	76128Q	10 9	530,000	10,000	b	1	a (	10,000 shares)
REUTERS GROUP PLC	SPONSORED ADR	76132M	10 2	671,000	6,000	b	1	a (	6,000 shares)
REYNOLDS R J TOB HLDGS INC	COM	76182K	10 5	693,000	21,500	b	1	a (	21,500 shares)
RICHARDSON ELECTRS LTD	SRSBDBC 8.25%06	763165	AC 1	2,678,000	2,642,000	b	1	a (	2,642,000 shares)
ROBBINS & MYERS INC	SUB INT CV 6.5%03	770196	AA 1	979,000	1,000,000	b	1	a (	1,000,000 shares)
ROBERT HALF INTL INC	COM	770323	10 3	2,855,000	82,300	b	1	a (	82,300 shares)
ROGERS COMMUNICATIONS INC	DB CONV 2.00%05	775109	AE 1	4,313,000	5,000,000	b	1	a (	5,000,000 shares)
ROSS STORES INC	COM	778296	10 3	144,000	10,000 C	b	1	a (	10,000 shares)
ROSTLECOM OPEN JT STK LING DST	SPONSORED ADR	778529	10 7	364,000	41,300	b	1	a (	41,300 shares)
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257	80 4	875,000	14,600	b	1	a (	14,600 shares)
ROYAL PTT NEDERLAND N V	SPONSORED ADR	780641	20 5	253,000	11,700	b	1	a (	11,700 shares)
RYDER SYS INC	COM	783549	10 8	1,462,000	79,300	b	1	a (	79,300 shares)

SBC COMMUNICATIONS INC	COM	78387G	10 3	3,575,000	71,500	b	1	a (	71,500 shares)
SBA COMMUNICATIONS CORP	COM	78388J	10 6	210,000	5,000 C	b	1	a (	5,000 shares)
SDL INC	COM	784076	10 1	17,563,000	56,700	b	1	a (	56,700 shares)
SEI INVESTMENTS CO	COM	784117	10 3	784,000	11,100	b	1	a (	11,100 shares)
SLI INC	COM	78442T	10 8	174,000	23,800	b	1	a (	23,800 shares)
SPDR TR	UNIT SER 1	78462F	10 3	618,000	4,300	b	1	a (	4,300 shares)
SPX CORP	COM	784635	10 4	2,484,000	17,500	b	1	a (	17,500 shares)
S3 INC	COM	784849	10 1	310,000	30,100	b	1	a (	30,100 shares)
SABRE HLDGS CORP	CL A	785905	10 0	1,195,000	41,300	b	1	a (	41,300 shares)
SAFECO CORP	COM	786429	10 0	313,000	11,500	b	1	a (	11,500 shares)
SAFEGUARD SCIENTIFICS INC	COM	786449	10 8	1,226,000	61,500	b	1	a (	61,500 shares)
SAFEWAY INC	COM NEW	786514	20 8	5,771,000	123,600	b	1	a (	123,600 shares)
SAGENT TECHNOLOGY INC	COM	786693	10 1	421,000	55,700	b	1	a (	55,700 shares)
SAKS INC	COM	79377W	10 8	198,000	20,100	b	1	a (	20,100 shares)
SALTON INC	COM	795757	10 3	333,000	10,300	b	1	a (	10,300 shares)
SANDSK CORP	COM	80004C	10 1	668,000	10,000 P	b	1	a (	10,000 shares)
SANMINA CORP	COM	800907	10 7	7,924,000	84,640	b	1	a (	84,640 shares)
SANMINA CORP	SD CV ZRO 144A20	800907	AC 1	1,474,000	3,500,000	b	1	a (	3,500,000 shares)
SANTA CRUZ OPERATION INC	COM	801833	10 4	60,000	20,500	b	1	a (	20,500 shares)
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054	20 4	713,000	11,600	b	1	a (	11,600 shares)
SAPIENT CORP	COM	803062	10 8	1,653,000	40,700	b	1	a (	40,700 shares)
SARA LEE CORP	COM	803111	10 3	408,000	20,100	b	1	a (	20,100 shares)
SATYAM INFOWAY LTD	SPONSORED ADR	804099	10 9	288,000	21,200	b	1	a (	21,200 shares)
SAWTEK INC	COM	805468	10 5	1,517,000	39,400	b	1	a (	39,400 shares)
SCANA CORP NEW	COM	80589M	10 2	451,000	14,600	b	1	a (	14,600 shares)
SCHEIN HENRY INC	COM	806407	10 2	227,000	11,400	b	1	a (	11,400 shares)
SCHERING PLOUGH CORP	COM	806605	10 1	1,669,000	35,900	b	1	a (	35,900 shares)
SCHERING PLOUGH CORP	COM	806605	10 1	1,860,000	40,000 C	b	1	a (	40,000 shares)
SCHOLASTIC CORP	COM	807066	10 5	938,000	11,800	b	1	a (	11,800 shares)
SCHWAB CHARLES CORP NEW	COM	808513	10 5	9,141,000	257,500	b	1	a (	257,500 shares)
SCIENT CORP	COM	80864H	10 9	797,000	38,200	b	1	a (	38,200 shares)
SCIENTIFIC ATLANTA INC	COM	808655	10 4	4,466,000	70,200	b	1	a (	70,200 shares)
SCIENTIFIC ATLANTA INC	COM	808655	10 4	954,000	15,000 C	b	1	a (	15,000 shares)
SCIQUEST COM INC	COM	80908Q	10 7	89,000	13,000	b	1	a (	13,000 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

68,457,000

SCOTTISH PWR PLC	SPON ADR FINAL	81013T	70 5	1,560,000	51,900	b	1	a (	51,900 shares)
SEAGATE TECHNOLOGY	COM	811804	10 3	19,893,000	288,300	b	1	a (	288,300 shares)
SEAGRAM LTD	COM	811850	10 6	7,358,000	128,100	b	1	a (	128,100 shares)
SEAGRAM LTD	PFD ADJ CV SEC	811850	20 5	13,271,000	254,600	b	1	a (	254,600 shares)
SEALED AIR CORP NEW	PFD CV A \$2	81211K	20 9	19,791,000	439,800	b	1	a (	439,800 shares)
SEARS ROEBUCK & CO	COM	812387	10 8	648,000	20,000 C	b	1	a (	20,000 shares)
SETTEL INC	COM NEW	816074	30 6	352,000	24,500	b	1	a (	24,500 shares)
SELECTCA INC	COM	816288	10 4	799,000	20,000 C	b	1	a (	20,000 shares)
SEMTECH CORP	COM	816850	10 1	3,198,000	77,300	b	1	a (	77,300 shares)
SEMPRA ENERGY	COM	816851	10 9	959,000	46,100	b	1	a (	46,100 shares)
SENSORWAVE ELECTRS CORP	PFD CV DEP 1/10	817265	80 4	3,741,000	175,000	b	1	a (	175,000 shares)
SEPRACOR INC	COM	817315	10 4	1,582,000	12,900	b	1	a (	12,900 shares)
SEPRACOR INC	SB DEB CONV 5%07	817315	AL 8	1,498,000	1,000,000	b	1	a (	1,000,000 shares)
SEQUENOM INC	COM	817337	10 8	340,000	8,100	b	1	a (	8,100 shares)
SERVICE CORP INTL	COM	817565	10 4	59,000	24,400	b	1	a (	24,400 shares)
SHAWINDS INC	COM	820286	10 2	1,386,000	74,900	b	1	a (	74,900 shares)
SHOPKO STORES INC	COM	824911	10 1	424,000	40,900	b	1	a (	40,900 shares)
SIEBEL SYS INC	COM	826170	10 2	5,507,000	49,500	b	1	a (	49,500 shares)
SILICON STORAGE TECHNOLOGY INC	COM	827057	10 0	7,599,000	279,500	b	1	a (	279,500 shares)
SILICON IMAGE INC	COM	82705T	10 2	272,000	11,000	b	1	a (	11,000 shares)
SILICON VY BANCSHARES	COM	827064	10 6	583,000	10,000	b	1	a (	10,000 shares)
SILICON VY BANCSHARES	COM	827064	10 6	583,000	10,000 C	b	1	a (	10,000 shares)
SILICON VY GROUP INC	COM	827066	10 1	326,000	12,400	b	1	a (	12,400 shares)
SILICONIX INC	COM NEW	827079	20 3	315,000	6,700	b	1	a (	6,700 shares)
SIRIUS SATELLITE RADIO INC	COM	82966U	10 3	731,000	13,800	b	1	a (	13,800 shares)
SMITH INTL INC	COM	832110	10 0	5,245,000	64,300	b	1	a (	64,300 shares)
SMITHKLINE BEECHAM PLC	ADR REP ORD	832378	30 1	9,909,000	144,400	b	1	a (	144,400 shares)
SNAPON INC	COM	833034	10 1	226,000	9,600	b	1	a (	9,600 shares)
SOFTWARE.COM INC	COM	83402P	10 4	1,288,000	7,100	b	1	a (	7,100 shares)
SOLETRON CORP	COM	834182	10 7	2,537,000	55,000 C	b	1	a (	55,000 shares)
SOLETRON CORP	SR LYON ZERO 20	834182	AK 3	3,350,000	5,000,000	b	1	a (	5,000,000 shares)
SONIC INNOVATIONS INC	COM	83545M	10 9	108,000	10,300	b	1	a (	10,300 shares)
SONIC FDRY INC	COM	83545R	10 8	231,000	26,000	b	1	a (	26,000 shares)
SONICWALL INC	COM	835470	10 5	1,810,000	63,500	b	1	a (	63,500 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

117,398,000

SONUS NETWORKS INC	COM	835916	10 7	1,479,000	11,700	b	1	a (	11,700 shares)
SOUTHDOWN INC	COM	841297	10 4	2,330,000	32,700	b	1	a (	32,700 shares)
SOVEREIGN BANCORP INC	UNIT EX 111229	845905	30 6	6,091,000	110,000	b	1	a (	110,000 shares)
SPECTRA-PHYSICS LASERS INC	COM	847568	10 2	251,000	4,700	b	1	a (	4,700 shares)
SPRINGS INDS INC	CL A	851783	10 0	361,000	12,800	b	1	a (	12,800 shares)
SPRINT CORP	COM FON GROUP	852061	10 0	7,211,000	246,000	b	1	a (	246,000 shares)
STAMPS COM INC	COM	852857	10 1	154,000	40,400	b	1	a (	40,400 shares)
STANLEY WKS	COM	854616	10 9	291,000	12,600	b	1	a (	12,600 shares)
STAR TELECOMMUNICATIONS INC	COM	854923	10 9	278,000	148,300	b	1	a (	148,300 shares)
STARBUCKS CORP	COM	855244	10 9	1,605,000	40,000 C	b	1	a (	40,000 shares)
STARTEK INC	COM	85569C	10 7	542,000	18,700	b	1	a (	18,700 shares)
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A	20 3	4,053,000	129,700	b	1	a (	129,700 shares)
STATION CASINOS INC	COM	857689	10 3	918,000	64,450	b	1	a (	64,450 shares)
STEELCASE INC	CL A	858155	20 3	188,000	11,200	b	1	a (	11,200 shares)
STMICROELECTRONICS N V	COM	861012	10 2	1,614,000	33,900	b	1	a (	33,900 shares)
STONE CONTAINER CORP	PF D E CV \$1.75	861589	30 7	4,004,000	191,300	b	1	a (	191,300 shares)
STONE ENERGY CORP	COM	861642	10 6	1,078,000	19,600	b	1	a (	19,600 shares)
STORA ENSO CORP	SPON ADR REP R	86210M	10 6	464,000	56,297	b	1	a (	56,297 shares)
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111	20 0	986,000	72,700	b	1	a (	72,700 shares)
STORAGENETWORKS INC	COM	86211E	10 3	960,000	9,400	b	1	a (	9,400 shares)
STRATOS LIGHTWAVE INC	COM	863100	10 3	974,000	30,100	b	1	a (	30,100 shares)
STRYKER CORP	COM	863667	10 1	2,636,000	61,400	b	1	a (	61,400 shares)
SUMMIT BANCORP	COM	866005	10 1	1,139,000	33,000	b	1	a (	33,000 shares)
SUN MICROSYSTEMS INC	COM	866810	10 4	1,926,000	16,400	b	1	a (	16,400 shares)
SUNGARD DATA SYS INC	COM	867363	10 3	1,674,000	39,100	b	1	a (	39,100 shares)
SUNGLASS HUT INTL INC	COM	86736F	10 6	73,000	11,200	b	1	a (	11,200 shares)
SUNRISE TECHNOLOGIES INTL INC	COM	86769L	10 3	364,000	50,600	b	1	a (	50,600 shares)
SUPERCONDUCTOR TECHNOLOGIES	COM	867931	10 7	596,000	33,000	b	1	a (	33,000 shares)
SUPERIOR TELECOM INC	COM	868365	10 7	70,000	11,600	b	1	a (	11,600 shares)
SUPERVALU INC	COM	868536	10 3	1,267,000	84,100	b	1	a (	84,100 shares)
SYBASE INC	COM	871130	10 0	1,428,000	62,100	b	1	a (	62,100 shares)
SYCAMORE NETWORKS INC	COM	871206	10 8	2,166,000	20,100	b	1	a (	20,100 shares)
SYCAMORE NETWORKS INC	COM	871206	10 8	14,008,000	130,000 C	b	1	a (	130,000 shares)
SYLVAN LEARNING SYS INC	COM	871399	10 1	325,000	22,000	b	1	a (	22,000 shares)

SYMANTEC CORP	COM	871503	10	8	3,405,000	77,500	b	1	a (77,500 shares)
SYMBOL TECHNOLOGIES INC	COM	871508	10	7	4,507,000	125,400	b	1	a (125,400 shares)
SYMYX TECHNOLOGIES	COM	87155S	10	8	870,000	20,000 C	b	1	a (20,000 shares)
SYNAVANT INC	COM	87157A	10	5	141,000	21,095	b	1	a (21,095 shares)
SYNOVUS FINL CORP	COM	87161C	10	5	1,365,000	64,400	b	1	a (64,400 shares)
SYSCO CORP	COM	871829	10	7	208,000	4,500	b	1	a (4,500 shares)
TRW INC	COM	872649	10	8	2,194,000	54,000	b	1	a (54,000 shares)
TXU CORP	COM	873168	10	8	3,867,000	97,600	b	1	a (97,600 shares)
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039	10	0	4,485,000	220,100	b	1	a (220,100 shares)
TALBOTS INC	COM	874161	10	2	331,000	5,000 C	b	1	a (5,000 shares)
TARGET CORP	COM	87612E	10	6	864,000	33,700	b	1	a (33,700 shares)
TECH DATA CORP	COM	878237	10	6	1,645,000	38,300	b	1	a (38,300 shares)
TECHNE CORP	COM	878377	10	0	2,775,000	25,000 C	b	1	a (25,000 shares)
TECHNITROL INC	COM	878555	10	1	3,656,000	36,200	b	1	a (36,200 shares)
TEKELEC	COM	879101	10	3	276,000	8,400	b	1	a (8,400 shares)
TEKTRONIX INC	COM	879131	10	0	1,651,000	21,500	b	1	a (21,500 shares)
TELECOMUNICACOES BRASILEIRAS S	SPONSORED ADR	879287	30	8	10,413,000	131,600	b	1	a (131,600 shares)
TELEDYNE TECHNOLOGIES INC	COM	879360	10	5	507,000	17,400	b	1	a (17,400 shares)
TELEFONOS DE MEXICO S A	SR DB CV 4.25%04	879403	AD	5	4,970,000	4,000,000	b	1	a (4,000,000 shares)
TELESP CELULAR PART S A	SPON ADR PFD	87952L	10	8	2,477,000	75,200	b	1	a (75,200 shares)
TELLABS INC	COM	879664	10	0	12,730,000	266,600	b	1	a (266,600 shares)
TELLABS INC	COM	879664	10	0	2,391,000	50,000 C	b	1	a (50,000 shares)
TELULAR CORP	COM NEW	87970T	20	8	402,000	31,400	b	1	a (31,400 shares)
TENET HEALTHCARE CORP	COM	88033G	10	0	869,000	23,900	b	1	a (23,900 shares)
TERADYNE INC	COM	880770	10	2	235,000	6,700	b	1	a (6,700 shares)
TERAYON COMMUNICATION SYS	COM	880775	10	1	2,668,000	78,600	b	1	a (78,600 shares)
TEREX CORP NEW	COM	880779	10	3	132,000	10,100	b	1	a (10,100 shares)
TEXACO INC	COM	881694	10	3	5,171,000	98,500	b	1	a (98,500 shares)
TEXAS INSTRS INC	COM	882508	10	4	5,096,000	108,000	b	1	a (108,000 shares)
TEXTRON INC	COM	883203	10	1	4,760,000	103,200	b	1	a (103,200 shares)
THERAGENICS CORP	COM	883375	10	7	139,000	21,400	b	1	a (21,400 shares)
3COM CORP	COM	885535	10	4	827,000	43,100	b	1	a (43,100 shares)
3DFX INTERACTIVE INC	COM	88553X	10	3	100,000	20,600	b	1	a (20,600 shares)
THREE FIVE SYS INC	COM	88554L	10	8	237,000	8,100	b	1	a (8,100 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

83,252,000

THREE FIVE SYS INC	COM	88554L	10 8	293,000	10,000 C	b	1	a (	10,000 shares)
TIBCO SOFTWARE INC	COM	88632Q	10 3	2,573,000	30,500	b	1	a (	30,500 shares)
TIFFANY & CO NEW	COM	886547	10 8	5,943,000	154,100	b	1	a (	154,100 shares)
TIMBERLAND CO	CL A	887100	10 5	332,000	8,100	b	1	a (	8,100 shares)
TIME WARNER INC	COM	887315	10 9	8,545,000	109,200	b	1	a (	109,200 shares)
TITAN CORP	COM	888266	10 3	3,463,000	209,900	b	1	a (	209,900 shares)
TITAN PHARMACEUTICALS INC DEL	COM	888314	10 1	325,000	5,000 C	b	1	a (	5,000 shares)
TITAN PHARMACEUTICALS INC DEL	COM	888314	10 1	325,000	5,000 P	b	1	a (	5,000 shares)
TOLL BROTHERS INC	COM	889478	10 3	1,131,000	32,900	b	1	a (	32,900 shares)
TOLLGRADE COMMUNICATIONS INC	COM	889542	10 6	1,832,000	13,200	b	1	a (	13,200 shares)
TOLLGRADE COMMUNICATIONS INC	COM	889542	10 6	8,336,000	60,000 C	b	1	a (	60,000 shares)
TOLLGRADE COMMUNICATIONS INC	COM	889542	10 6	695,000	5,000 P	b	1	a (	5,000 shares)
TOTAL RENAL CARE HLDGS INC	COM	89151A	10 7	511,000	68,100	b	1	a (	68,100 shares)
TOTAL FINA ELF S A	SPONSORED ADR	89151E	10 9	2,622,000	35,700	b	1	a (	35,700 shares)
TRACK DATA CORP	COM	891918	10 4	70,000	55,800	b	1	a (	55,800 shares)
TOYS R US INC	COM	892335	10 0	203,000	12,500	b	1	a (	12,500 shares)
TRANSWITCH CORP	COM	894065	10 1	1,408,000	22,100	b	1	a (	22,100 shares)
TRANSWITCH CORP	COM	894065	10 1	4,463,000	70,000 C	b	1	a (	70,000 shares)
TRIAD HOSPITALS INC	COM	89579K	10 9	750,000	25,600	b	1	a (	25,600 shares)
TRIARC COS INC	SB DB CV ZRO	895927	AB 7	2,768,000	9,000,000	b	1	a (	9,000,000 shares)
TRIGON HEALTHCARE INC	COM	89618L	10 0	1,035,000	19,700	b	1	a (	19,700 shares)
TRIMBLE NAVIGATION LTD	COM	896239	10 0	277,000	12,400	b	1	a (	12,400 shares)
TRIQUINT SEMICONDUCTOR INC	COM	89674K	10 3	1,608,000	44,200	b	1	a (	44,200 shares)
TRIZETTO GROUP INC	COM	896882	10 7	1,122,000	72,400	b	1	a (	72,400 shares)
TULARIK INC	COM	899165	10 4	827,000	25,000 C	b	1	a (	25,000 shares)
TULARIK INC	COM	899165	10 4	331,000	10,000 P	b	1	a (	10,000 shares)
TUMBLEWEED COMMUNICATIONS CORP	COM	899690	10 1	384,000	7,500	b	1	a (	7,500 shares)
TUMBLEWEED COMMUNICATIONS CORP	COM	899690	10 1	1,025,000	20,000 C	b	1	a (	20,000 shares)
TUPPERWARE CORP	COM	899896	10 4	891,000	49,500	b	1	a (	49,500 shares)
TURNSTONE SYSTEMS INC	COM	900423	10 4	1,351,000	29,300	b	1	a (	29,300 shares)
24 / 7 MEDIA INC	COM	901314	10 4	172,000	17,100	b	1	a (	17,100 shares)
II VI INC	COM	902104	10 8	596,000	32,000	b	1	a (	32,000 shares)
TYCO INTL LTD NEW	COM	902124	10 6	270,000	5,200	b	1	a (	5,200 shares)
TYCO INTL LTD NEW	COM	902124	10 6	13,747,000	265,000 C	b	1	a (	265,000 shares)

UAL CORP	COM PAR \$0.01	902549	50	0	336,000	8,000	b	1	a (8,000 shares)
UIL HLDG CORP	COM	902748	10	2	458,000	8,900	b	1	a (8,900 shares)
USX MARATHON GROUP	COM NEW	902905	82	7	1,214,000	42,800	b	1	a (42,800 shares)
U S INTERACTIVE INC	COM	90334M	10	9	26,000	10,000 C	b	1	a (10,000 shares)
USX-U S STL	COM	90337T	10	1	330,000	21,700	b	1	a (21,700 shares)
UTI ENERGY CORP	COM	903387	10	8	562,000	12,600	b	1	a (12,600 shares)
UL TRAMAR DIAMOND SHAMROCK CORP	COM	904000	10	6	3,923,000	154,600	b	1	a (154,600 shares)
UNILEVER N V	N Y SHS NEW	904784	70	9	878,000	18,200	b	1	a (18,200 shares)
UNION CARBIDE CORP	COM	905581	10	4	15,511,000	410,900	b	1	a (410,900 shares)
UNISYS CORP	COM	909214	10	8	579,000	51,500	b	1	a (51,500 shares)
UNITED PAN-EUROPE COMMUNCTN NV	SPONADRA SHS	911300	20	0	321,000	16,500	b	1	a (16,500 shares)
UNITED PARCEL SERVICE INC	CL B	911312	10	6	299,000	5,300	b	1	a (5,300 shares)
UNITED STATES CELLULAR CORP	LYON ZERO	911684	AA	6	49,098,000	72,872,000	b	1	a (72,872,000 shares)
US AIRWAYS GROUP INC	COM	911905	10	7	3,920,000	128,800	b	1	a (128,800 shares)
UNITED TECHNOLOGIES CORP	COM	913017	10	9	4,571,000	66,000 C	b	1	a (66,000 shares)
UNITED THERAPEUTICS CORP DEL	COM	91307C	10	2	543,000	6,200	b	1	a (6,200 shares)
UNITEDGLOBALCOM	PFD CV 1/20DSR	913247	20	1	1,361,000	32,700	b	1	a (32,700 shares)
UNITEDGLOBALCOM	PFD D DEP1/20	913247	80	5	1,680,000	52,500	b	1	a (52,500 shares)
UNITEDHEALTH GROUP INC	COM	91324P	10	2	2,094,000	21,200	b	1	a (21,200 shares)
UNIVERSAL COMPRESSION HLDGS	COM	913431	10	2	1,599,000	51,700	b	1	a (51,700 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906	10	2	602,000	16,100	b	1	a (16,100 shares)
UNOCAL CORP	COM	915289	10	2	291,000	8,200	b	1	a (8,200 shares)
USINTERNETWORKING INC	COM	917311	80	5	128,000	19,300	b	1	a (19,300 shares)
VA LINUX SYSTEMS INC	COM	91819B	10	5	1,148,000	24,849	b	1	a (24,849 shares)
VA LINUX SYSTEMS INC	COM	91819B	10	5	925,000	20,000 C	b	1	a (20,000 shares)
VALHI INC NEW	LYON ZERO CPN 07	918905	AC	4	72,249,000	99,141,000	b	1	a (99,141,000 shares)
VALENCE TECHNOLOGY INC	COM	918914	10	2	619,000	35,900	b	1	a (35,900 shares)
VALERO ENERGY CORP NEW	COM	91913Y	10	0	3,251,000	92,400	b	1	a (92,400 shares)
VALSPAR CORP	COM	920355	10	4	922,000	40,100	b	1	a (40,100 shares)
VARCO INTL INC DEL	COM	922122	10	6	1,006,000	48,334	b	1	a (48,334 shares)
VARIAN INC	COM	922206	10	7	431,000	10,000 C	b	1	a (10,000 shares)
VARIAN MED SYS INC	COM	92220P	10	5	2,223,000	49,200	b	1	a (49,200 shares)
VECTOR GROUP LTD	COM	92240M	10	8	534,000	30,730	b	1	a (30,730 shares)
VEECO INSTRS INC DEL	COM	922417	10	0	1,201,000	11,300	b	1	a (11,300 shares)

CONFIDENTIAL TREATMENT HAS BEEN REQUESTED

Page Total

176,519,000

VENATOR GROUP INC	COM	922944	10	3	2,022,000	163,400	b	1	a (	163,400	shares
VERITY INC	COM	92343C	10	6	1,161,000	32,600	b	1	a (	32,600	shares
VERIZON COMMUNICATIONS	COM	92343V	10	4	252,000	5,200	b	1	a (	5,200	shares
VERTEL CORP	COM	924907	10	8	557,000	60,200	b	1	a (	60,200	shares
VERTICALNET INC	COM	92532L	10	7	659,000	18,800	b	1	a (	18,800	shares
VERTICALNET INC	COM	92532L	10	7	1,052,000	30,000 C	b	1	a (	30,000	shares
VIA SYSTEMS GROUP INC	COM	92553H	10	0	311,000	18,300	b	1	a (	18,300	shares
VICAL INC	COM	925602	10	4	389,000	15,000 C	b	1	a (	15,000	shares
VICAL INC	COM	925602	10	4	259,000	10,000 P	b	1	a (	10,000	shares
VICOR CORP	COM	925815	10	2	501,000	9,300	b	1	a (	9,300	shares
VIGNETTE CORP	COM	926734	10	4	1,783,000	59,800	b	1	a (	59,800	shares
VINTAGE PETE INC	COM	927460	10	5	253,000	11,100	b	1	a (	11,100	shares
VIRATA CORP	COM	927646	10	9	661,000	10,000	b	1	a (	10,000	shares
VIRATA CORP	COM	927646	10	9	3,971,000	60,000 C	b	1	a (	60,000	shares
VISHAY INTERTECHNOLOGY INC	COM	928298	10	8	9,359,000	304,350	b	1	a (	304,350	shares
VISTEON CORP	COM	92839U	10	7	635,000	41,957	b	1	a (	41,957	shares
VISX INC DEL	COM	92844S	10	5	348,000	12,900	b	1	a (	12,900	shares
VITESSE SEMICONDUCTOR CORP	COM	928497	10	6	10,228,000	115,000 C	b	1	a (	115,000	shares
VIXEL CORP DEL	COM	928552	10	8	190,000	29,800	b	1	a (	29,800	shares
VOICESTREAM WIRELESS CORP	COM	928615	10	3	14,972,000	129,000	b	1	a (	129,000	shares
VOYAGER NET INC	COM	92906W	10	1	397,000	65,800	b	1	a (	65,800	shares
VULCAN MATLS CO	COM	929160	10	9	1,941,000	48,300	b	1	a (	48,300	shares
WACHOVIA CORP	COM	929771	10	3	2,171,000	38,300	b	1	a (	38,300	shares
WADDELL & REED FINL INC	CL A	930059	10	0	1,166,000	37,600	b	1	a (	37,600	shares
WAL MART STORES INC	COM	931142	10	3	7,941,000	165,000	b	1	a (	165,000	shares
WASHINGTON MUT INC	COM	939322	10	3	1,792,000	45,000	b	1	a (	45,000	shares
WASTE MGMT INC DEL	COM	94106L	10	9	1,911,000	109,600	b	1	a (	109,600	shares
WATCHGUARD TECHNOLOGIES INC	COM	941105	10	8	1,007,000	16,800	b	1	a (	16,800	shares
WATERS CORP	COM	941848	10	3	2,670,000	30,000 C	b	1	a (	30,000	shares
WATERS CORP	COM	941848	10	3	4,450,000	50,000 P	b	1	a (	50,000	shares
WATSON PHARMACEUTICALS INC	COM	942683	10	3	649,000	10,000 C	b	1	a (	10,000	shares
WATSON PHARMACEUTICALS INC	COM	942683	10	3	649,000	10,000 P	b	1	a (	10,000	shares
WAVE SYSTEMS CORP	CL A	943526	10	3	472,000	28,200	b	1	a (	28,200	shares
WAVERIDER COMMUNICATIONS INC	COM	943570	10	1	48,000	11,700	b	1	a (	11,700	shares

WEA THERFORD INTL INC	COM	947074	10 0	2,872,000	66,800	b	1	a (	66,800 shares)
WEBMETHODS INC	COM	94768C	10 8	12,650,000	110,000 C	b	1	a (	110,000 shares)
WEBMD CORP	COM	94769M	10 5	1,615,000	106,327	b	1	a (	106,327 shares)
WEBMD CORP	COM	94769M	10 5	763,000	50,000 C	b	1	a (	50,000 shares)
WEBVAN GROUP INC	COM	94845V	10 3	174,000	75,084	b	1	a (	75,084 shares)
WEIRTON STL CORP	COM	948774	10 4	79,000	31,600	b	1	a (	31,600 shares)
WELLPOINT HEALTH NETWORK NEW	COM	94973H	10 8	5,011,000	52,200	b	1	a (	52,200 shares)
WESLEY JESSEN VISIONCARE INC	COM	951018	10 0	2,844,000	74,000	b	1	a (	74,000 shares)
WESTELL TECHNOLOGIES INC	CL A	957541	10 5	1,440,000	112,400	b	1	a (	112,400 shares)
WESTELL TECHNOLOGIES INC	CL A	957541	10 5	384,000	30,000 C	b	1	a (	30,000 shares)
WESTERN GAS RES INC	COM	958259	10 3	709,000	28,300	b	1	a (	28,300 shares)
WESTVACO CORP	COM	961548	10 4	926,000	34,700	b	1	a (	34,700 shares)
WESTWOOD ONE INC	COM	961815	10 7	549,000	25,600	b	1	a (	25,600 shares)
WEYERHAEUSER CO	COM	962166	10 4	650,000	16,100	b	1	a (	16,100 shares)
WHOLE FOODS MKT INC	COM	966837	10 6	269,000	5,000 C	b	1	a (	5,000 shares)
WILLIAMS COMMUNICATIONS GROUP	CL A	969455	10 4	608,000	30,400	b	1	a (	30,400 shares)
WILLIAMS COS INC DEL	COM	969457	10 0	6,595,000	156,100	b	1	a (	156,100 shares)
WINK COMMUNICATIONS	COM	974168	10 6	274,000	22,600	b	1	a (	22,600 shares)
WINSTAR COMMUNICATIONS INC	COM	975515	10 7	776,000	50,500	b	1	a (	50,500 shares)
WINSTAR COMMUNICATIONS INC	COM	975515	10 7	465,000	30,000 C	b	1	a (	30,000 shares)
WISCONSIN ENERGY CORP	COM	976657	10 6	881,000	44,200	b	1	a (	44,200 shares)
WORLDCOM INC GA NEW	COM	98157D	10 6	5,361,000	176,500	b	1	a (	176,500 shares)
WORLDCOM INC GA NEW	COM	98157D	10 6	5,468,000	180,000 C	b	1	a (	180,000 shares)
WORLDPAGES COM INC	COM	981922	10 7	95,000	22,400	b	1	a (	22,400 shares)
WRIGLEY WM JR CO	COM	982526	10 5	1,086,000	14,500	b	1	a (	14,500 shares)
XCEED INC	COM	98388N	10 5	22,000	10,300	b	1	a (	10,300 shares)
XEROX CORP	COM	984121	10 3	1,113,000	73,900	b	1	a (	73,900 shares)
YAHOO INC	COM	984332	10 6	6,309,000	69,100	b	1	a (	69,100 shares)
YORK INTL CORP NEW	COM	986670	10 7	1,647,000	66,200	b	1	a (	66,200 shares)
YOUNG & RUBICAM INC	COM	987425	10 5	495,000	10,000 C	b	1	a (	10,000 shares)
ZALE CORP NEW	COM	988858	10 6	3,361,000	103,600	b	1	a (	103,600 shares)
ZAMBA CORP	COM	988881	10 8	72,000	17,300	b	1	a (	17,300 shares)
ZEBRA TECHNOLOGIES CORP	CL A	989207	10 5	308,000	6,400	b	1	a (	6,400 shares)
ZIFF-DAVIS INC	COM ZD	989511	10 0	197,000	24,300	b	1	a (	24,300 shares)

ZIFF-DAVIS INC	COM ZDNET	989511	20	9	678,000	48,200	b	1	a (	48,200 shares)
ZIONS BANCORPORATION	COM	989701	10	7	292,000	5,700	b	1	a (	5,700 shares)
ZKIT CORP	COM	98974P	10	0	650,000	21,300	b	1	a (	21,300 shares)
ZYGO CORP	COM	989855	10	1	1,306,000	15,000 C	b	1	a (	15,000 shares)
DAIMLERCHRYSLER AG	ORD	D1668R	12	3	5,706,000	109,600	b	1	a (	109,600 shares)
ACE LTD	ORD	G0070K	10	3	879,000	22,400	b	1	a (	22,400 shares)
AMDOCS LTD	ORD	G02602	10	3	6,568,000	105,300	b	1	a (	105,300 shares)
AMDOCS LTD	ORD	G02602	10	3	624,000	10,000 C	b	1	a (	10,000 shares)
CHINA DOTCOM CORP	CL A	G2108N	10	9	673,000	51,000	b	1	a (	51,000 shares)
XCELERA COM INC	COM	G31611	10	9	553,000	29,100	b	1	a (	29,100 shares)
XCELERA COM INC	COM	G31611	10	9	2,660,000	140,000 C	b	1	a (	140,000 shares)
GLOBAL CROSSING LTD	COM	G3921A	10	0	902,000	29,100	b	1	a (	29,100 shares)
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A	13	4	31,370,000	126,365	b	1	a (	126,365 shares)
GLOBALSTAR TELECOMMUNICTNS LTD	COM	G3930H	10	4	153,000	17,700	b	1	a (	17,700 shares)
LASALLE RE HLDGS LTD	ORD	G5383Q	10	1	476,000	25,200	b	1	a (	25,200 shares)
LORAL SPACE & COMMUNICATIONS	COM	G56462	10	7	1,485,000	242,500	b	1	a (	242,500 shares)
LORAL SPACE & COMMUNICATIONS	PFD CONV C 6%	G56462	14	9	14,504,000	698,985	b	1	a (	698,985 shares)
OPENTV CORP	CL A	G67543	10	1	407,000	12,278	b	1	a (	12,278 shares)
QIAO XING UNIVERSAL TELEPHONE	ORD	G7303A	10	9	347,000	28,600	b	1	a (	28,600 shares)
SANTA FE INTL CORP	ORD	G7805C	10	8	243,000	5,400	b	1	a (	5,400 shares)
HILFGER TOMMY CORP	ORD	G8915Z	10	2	1,332,000	138,400	b	1	a (	138,400 shares)
TRANSOCEAN SEDCO FOREX INC	ORD	G90078	10	9	1,929,000	32,900	b	1	a (	32,900 shares)
TRITON ENERGY LTD	ORD	G90751	10	1	3,717,000	95,300	b	1	a (	95,300 shares)
XOMA LTD	ORD	G9825R	10	7	1,143,000	79,200	b	1	a (	79,200 shares)
UBS AG	ORD	H8920G	15	5	596,000	4,400	b	1	a (	4,400 shares)
AUDIOCODES LTD	ORD	M15342	10	4	272,000	3,200	b	1	a (	3,200 shares)
GILAT SATELLITE NETWORKS LTD	ORD	M51474	10	0	515,000	6,700	b	1	a (	6,700 shares)
METALINK LTD	ORD	M69897	10	2	205,000	11,400	b	1	a (	11,400 shares)
OPTIBASE LTD	ORD	M7524R	10	8	199,000	11,400	b	1	a (	11,400 shares)
ORBOTECH LTD	ORD	M75253	10	0	1,565,000	28,650	b	1	a (	28,650 shares)
ORCKIT COMMUNICATIONS LTD	COM	M7531S	10	7	246,000	32,200	b	1	a (	32,200 shares)
RADWARE LTD	ORD	M81873	10	7	813,000	27,100	b	1	a (	27,100 shares)
TIOGA TECHNOLOGIES LTD	ORD	M8789G	10	0	96,000	11,500	b	1	a (	11,500 shares)
ASM INTL N V	COM	N07045	10	2	1,036,000	39,100	b	1	a (	39,100 shares)

Symbol	Entity Name	Code	File No	Acct No	Shares	Class	Acct No	Class	Shares
QIAGEN	QIAGEN NV	ORD	N72482	10 7	203,000	b	4,300	a	4,300 shares
	CREATIVE TECHNOLOGY LTD	ORD	Y1775U	10 7	363,000	b	17,700	a	17,700 shares
	FLEXTRONICS INTL LTD	ORD	Y2573F	10 2	1,526,000	b	18,600	a	18,600 shares
	OMI CORP NEW	COM	6476W	10 4	719,000	b	85,800	a	85,800 shares
	TEEKAY SHIPPING MARSHALL ISLAND	COM	8564W	10 3	676,000	b	14,400	a	14,400 shares

Grand Total 1,259 3,244,042,000