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

Form 13F

Form 13F COVER PAGE

RECD S.E.C.
AUG 15 2002
1086

Report for the Calendar Year or Quarter Ended: June 30, 2002

Check here if Amendment [ ]; Amendment Number: ____
This Amendment (Check only one.): [ ] is a restatement.
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: D. E. Shaw & Co., Inc. (see notes 1, 2 and 3)
Address: 120 West 45th Street, 39th Floor
New York, NY 10036

CONFIDENTIAL TREATMENT DENIED

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

PROCESSED
FEB 04 2005
THOMSON FINANCIAL

Signature, Place, and Date of Signing:

[Signature] New York, NY [City, State] August 12, 2002 [Date]

Report Type (Check only one.):

[X] 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).)

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 1880

Form 13F Information Table Value Total: $7,500,057
(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	28-5394	D. E. Shaw & Co., L.P. (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 Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
A C MOORE ARTS & CRAFTS INC	COM	00086T 10 3	907,000	19,300		b	1	a(	19,300 shares)
A D C TELECOMMUNICATIONS	COM	000886 10 1	196,000	85,400		b	1	a(	85,400 shares)
AGCO CORP	COM	001084 10 2	435,000	22,300		b	1	a(	22,300 shares)
AGL RES INC	COM	001204 10 6	483,000	20,800		b	1	a(	20,800 shares)
AK STL HLDG CORP	COM	001547 10 8	2,791,000	217,900		b	1	a(	217,900 shares)
AMN HEALTHCARE SERVICES INC	COM	001744 10 1	4,838,000	138,200		b	1	a(	138,200 shares)
AMR CORP	COM	001765 10 6	422,000	25,000		b	1	a(	25,000 shares)
AOL TIME WARNER INC	COM	00184A 10 5	3,678,000	250,000	C	b	1	a(	250,000 shares)
AOL TIME WARNER INC	COM	00184A 10 5	2,795,000	190,000	P	b	1	a(	190,000 shares)
AT&T CORP	COM	001957 10 9	19,789,000	1,849,400		b	1	a(	1,849,400 shares)
AT&T WIRELESS SVCS INC	COM	00209A 10 6	77,000	13,203		b	1	a(	13,203 shares)
AVX CORP NEW	COM	002444 10 7	1,128,000	69,100		b	1	a(	69,100 shares)
ABBOTT LABS	COM	002824 10 0	3,765,000	100,000	C	b	1	a(	100,000 shares)
ABBOTT LABS	COM	002824 10 0	7,154,000	190,000	P	b	1	a(	190,000 shares)
ABERCROMBIE & FITCH CO	CL A	002896 20 7	3,748,000	155,400		b	1	a(	155,400 shares)
ABGENIX INC	COM	00339B 10 7	148,000	15,000		b	1	a(	15,000 shares)
ABIOMED INC	COM	003654 10 0	181,000	21,300		b	1	a(	21,300 shares)
ACAMBIS PLC	SPONSORED ADR	004286 10 0	497,000	15,000	C	b	1	a(	15,000 shares)
ACCREDO HEALTH INC	COM	00437V 10 4	1,186,000	25,700		b	1	a(	25,700 shares)
ACCREDO HEALTH INC	COM	00437V 10 4	577,000	12,500	C	b	1	a(	12,500 shares)
ACCREDO HEALTH INC	COM	00437V 10 4	692,000	15,000	P	b	1	a(	15,000 shares)
ACTIVISION INC NEW	COM NEW	004930 20 2	436,000	15,000		b	1	a(	15,000 shares)
ACTION PERFORMANCE COS INC	COM	004933 10 7	2,379,000	75,300		b	1	a(	75,300 shares)
ACTEL CORP	COM	004934 10 5	210,000	10,000	C	b	1	a(	10,000 shares)
ACTEL CORP	COM	004934 10 5	420,000	20,000	P	b	1	a(	20,000 shares)
ACTERNA CORP	COM	00503U 10 5	12,000	28,200		b	1	a(	28,200 shares)
ACTUANT CORP	CL A NEW	00508X 20 3	1,856,000	45,000		b	1	a(	45,000 shares)
ACUITY BRANDS INC	COM	00508Y 10 2	692,000	38,000		b	1	a(	38,000 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 61,492,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
ACXIOM CORP	COM	005125 10 9	212,000	12,100	b	1	a(	12,100 shares)
ACXIOM CORP	COM	005125 10 9	525,000	30,000 C	b	1	a(	30,000 shares)
ACXIOM CORP	COM	005125 10 9	350,000	20,000 P	b	1	a(	20,000 shares)
ADMINISTAFF INC	COM	007094 10 5	1,154,000	115,400	b	1	a(	115,400 shares)
ADOLOR CORP	COM	00724X 10 2	171,000	15,200	b	1	a(	15,200 shares)
ADVANCED AUTO PARTS INC	COM	00751Y 10 6	13,933,000	255,610	b	1	a(	255,610 shares)
ADVANCED AUTO PARTS INC	COM	00751Y 10 6	6,269,000	115,000 C	b	1	a(	115,000 shares)
ADVANCED AUTO PARTS INC	COM	00751Y 10 6	5,315,000	97,500 P	b	1	a(	97,500 shares)
ADVANCED TISSUE SCIENCES INC	COM	00755F 10 3	1,193,000	828,800	b	1	a(	828,800 shares)
ADVANCED NEUROMODULATION SYS	COM	00757T 10 1	259,000	8,500 C	b	1	a(	8,500 shares)
ADVISORY BRD CO	COM	00762W 10 7	275,000	7,600	b	1	a(	7,600 shares)
AEROFLEX INC	COM	007768 10 4	717,000	103,200	b	1	a(	103,200 shares)
ADVANCED MICRO DEVICES INC	COM	007903 10 7	420,000	43,200	b	1	a(	43,200 shares)
ADVANCED MICRO DEVICES INC	COM	007903 10 7	3,013,000	310,000 C	b	1	a(	310,000 shares)
ADVANCEPCS	COM	00790K 10 9	2,629,000	109,800	b	1	a(	109,800 shares)
AEGON N V	ORD AMER REG	007924 10 3	1,445,000	71,000	b	1	a(	71,000 shares)
ADVANCED ENERGY INDS	COM	007973 10 0	444,000	20,000 C	b	1	a(	20,000 shares)
ADVENT SOFTWARE INC	COM	007974 10 8	2,364,000	92,000 C	b	1	a(	92,000 shares)
AETHER SYS INC	COM	00808V 10 5	239,000	80,852	b	1	a(	80,852 shares)
AETNA INC NEW	COM	00817Y 10 8	2,725,000	56,800	b	1	a(	56,800 shares)
AFFILIATED MANAGERS GROUP	COM	008252 10 8	3,075,000	50,000 C	b	1	a(	50,000 shares)
AFFILIATED MANAGERS GROUP	COM	008252 10 8	1,230,000	20,000 P	b	1	a(	20,000 shares)
AFFILIATED MANAGERS GROUP	NOTE 5/	008252 AC 2	25,163,000	27,500,000	b	1	a(	27,500,000 shares)
AFTERMARKET TECHNOLOGY CORP	COM	008318 10 7	1,210,000	63,000	b	1	a(	63,000 shares)
AGERE SYS INC	CL A	00845V 10 0	2,227,000	1,590,932	b	1	a(	1,590,932 shares)
AGERE SYS INC	CL B	00845V 20 9	523,000	348,672	b	1	a(	348,672 shares)
AGILENT TECHNOLOGIES INC	COM	00846U 10 1	1,090,000	46,100	b	1	a(	46,100 shares)
AIR PRODS & CHEMS INC	COM	009158 10 6	5,375,000	106,500	b	1	a(	106,500 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED

Page Total 83,545,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
ALLIED CAP CORP NEW	COM	01903Q 10 8	1,255,000	55,400		b	1	a(	55,400 shares)
ALLIED WASTE INDS INC	COM PAR$.01NEW	019589 30 8	2,679,000	279,100		b	1	a(	279,100 shares)
ALLMERICA FINL CORP	COM	019754 10 0	379,000	8,200		b	1	a(	8,200 shares)
ALLMERICA FINL CORP	COM	019754 10 0	231,000	5,000	C	b	1	a(	5,000 shares)
ALLMERICA FINL CORP	COM	019754 10 0	1,155,000	25,000	P	b	1	a(	25,000 shares)
ALLSTATE CORP	COM	020002 10 1	740,000	20,000	C	b	1	a(	20,000 shares)
ALLTEL CORP	COM	020039 10 3	4,390,000	93,400		b	1	a(	93,400 shares)
ALLTEL CORP	COM	020039 10 3	6,110,000	130,000	P	b	1	a(	130,000 shares)
ALPHARMA INC	NOTE 3.000% 6/	020813 AD 3	1,961,000	1,991,000		b	1	a(	1,991,000 shares)
ALTERA CORP	COM	021441 10 0	5,532,000	406,800		b	1	a(	406,800 shares)
AMAZON COM INC	COM	023135 10 6	894,000	55,000		b	1	a(	55,000 shares)
AMAZON COM INC	COM	023135 10 6	19,978,000	1,229,400	C	b	1	a(	1,229,400 shares)
AMERADA HESS CORP	COM	023551 10 4	1,840,000	22,300		b	1	a(	22,300 shares)
AMERADA HESS CORP	COM	023551 10 4	9,900,000	120,000	P	b	1	a(	120,000 shares)
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W 10 5	8,017,000	598,300		b	1	a(	598,300 shares)
AMERICAN AXLE & MFG HLDGS IN	COM	024061 10 3	1,784,000	60,000	C	b	1	a(	60,000 shares)
AMERICAN AXLE & MFG HLDGS IN	COM	024061 10 3	803,000	27,000	P	b	1	a(	27,000 shares)
AMERICAN ELEC PWR INC	COM	025537 10 1	3,950,000	98,700		b	1	a(	98,700 shares)
AMERICAN EAGLE OUTFITTERS NE	COM	02553E 10 6	3,509,000	166,000		b	1	a(	166,000 shares)
AMERICAN EXPRESS CO	COM	025816 10 9	54,923,000	1,512,200		b	1	a(	1,512,200 shares)
AMERICAN EXPRESS CO	COM	025816 10 9	3,450,000	95,000	C	b	1	a(	95,000 shares)
AMERICAN EXPRESS CO	COM	025816 10 9	20,339,000	560,000	P	b	1	a(	560,000 shares)
AMERICAN GREETINGS CORP	CL A	026375 10 5	1,969,000	118,200		b	1	a(	118,200 shares)
AMERICAN HOME MTG HLDGS INC	COM	02660M 10 8	341,000	27,300		b	1	a(	27,300 shares)
AMERICAN INTL GROUP INC	COM	026874 10 7	2,345,000	34,376		b	1	a(	34,376 shares)
AMERICAN INTL GROUP INC	COM	026874 10 7	4,776,000	70,000	C	b	1	a(	70,000 shares)
AMERICAN INTL GROUP INC	COM	026874 10 7	2,388,000	35,000	P	b	1	a(	35,000 shares)
AMERICAN MED SYS HLDGS INC	COM	02744M 10 8	301,000	15,000	C	b	1	a(	15,000 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 165,939,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
AMERICAN MED SEC GROUP INC	COM	02744P 10 1	560,000	23,400		b	1	a(	23,400 shares)
AMERICAN PHARMACEUTICALS PTN	COM	02886P 10 9	502,000	40,600		b	1	a(	40,600 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	683,000	9,100		b	1	a(	9,100 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	3,755,000	50,000	C	b	1	a(	50,000 shares)
AMERICAN STD COS INC DEL	COM	029712 10 6	12,204,000	162,500	P	b	1	a(	162,500 shares)
AMERICAN WTR WKS INC	COM	030411 10 2	5,816,000	134,600	C	b	1	a(	134,600 shares)
AMERICREDIT CORP	COM	03060R 10 1	8,855,000	315,700		b	1	a(	315,700 shares)
AMERICREDIT CORP	COM	03060R 10 1	561,000	20,000	C	b	1	a(	20,000 shares)
AMERISTAR CASINOS INC	COM	03070Q 10 1	349,000	12,000	C	b	1	a(	12,000 shares)
AMERISOURCEBERGEN CORP	COM	03073E 10 5	1,258,000	16,559		b	1	a(	16,559 shares)
AMERISOURCEBERGEN CORP	COM	03073E 10 5	3,420,000	45,000	C	b	1	a(	45,000 shares)
AMERISOURCEBERGEN CORP	COM	03073E 10 5	6,460,000	85,000	P	b	1	a(	85,000 shares)
AMERIGROUP CORP	COM	03073T 10 2	2,499,000	91,600		b	1	a(	91,600 shares)
AMGEN INC	COM	031162 10 0	10,470,000	250,000	C	b	1	a(	250,000 shares)
AMGEN INC	COM	031162 10 0	8,795,000	210,000	P	b	1	a(	210,000 shares)
AMKOR TECHNOLOGY INC	COM	031652 10 0	396,000	63,700		b	1	a(	63,700 shares)
AMPHENOL CORP NEW	CL A	032095 10 1	1,440,000	40,000	C	b	1	a(	40,000 shares)
AMPHENOL CORP NEW	CL A	032095 10 1	360,000	10,000	P	b	1	a(	10,000 shares)
AMSOUTH BANCORPORATION	COM	032165 10 2	1,106,000	49,400		b	1	a(	49,400 shares)
AMVESCAP PLC	SPONSORED ADR	03235E 10 0	569,000	34,600		b	1	a(	34,600 shares)
ANADARKO PETE CORP	COM	032511 10 7	14,141,000	286,827		b	1	a(	286,827 shares)
ANADARKO PETE CORP	COM	032511 10 7	3,451,000	70,000	C	b	1	a(	70,000 shares)
ANALOG DEVICES INC	COM	032654 10 5	4,327,000	145,700		b	1	a(	145,700 shares)
ANAREN MICROWAVE INC	COM	032744 10 4	244,000	28,200		b	1	a(	28,200 shares)
ANDRX GROUP	COM	034553 10 7	21,878,000	811,200		b	1	a(	811,200 shares)
ANGIOTECH PHARMACEUTICALS IN	COM	034918 10 2	1,014,000	27,100		b	1	a(	27,100 shares)
ANHEUSER BUSCH COS INC	COM	035229 10 3	4,010,000	80,200		b	1	a(	80,200 shares)
ANIXTER INTL INC	COM	035290 10 5	1,570,000	66,800		b	1	a(	66,800 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 120,693,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
ANNTAYLOR STORES CORP	COM	036115 10 3	14,230,000	560,450	b	1	a(	560,450 shares)
ANTHEM INC	COM	03674B 10 4	5,945,000	88,100	b	1	a(	88,100 shares)
ANTHEM INC	COM	03674B 10 4	4,386,000	65,000 C	b	1	a(	65,000 shares)
ANTHEM INC	COM	03674B 10 4	10,594,000	157,000 P	b	1	a(	157,000 shares)
ANTEON INTL CORP	COM	03674E 10 8	1,176,000	46,500	b	1	a(	46,500 shares)
AO TATNEFT	SPON ADR REG S	03737P 30 6	158,000	11,400	b	1	a(	11,400 shares)
AON CORP	COM	037389 10 3	4,331,000	146,900	b	1	a(	146,900 shares)
APACHE CORP	COM	037411 10 5	1,150,000	20,000 C	b	1	a(	20,000 shares)
APACHE CORP	COM	037411 10 5	2,587,000	45,000 P	b	1	a(	45,000 shares)
APOLLO GROUP INC	COM UNV PHOENX	037604 20 4	412,000	13,922	b	1	a(	13,922 shares)
APPLE COMPUTER INC	COM	037833 10 0	9,212,000	519,850	b	1	a(	519,850 shares)
APPLE COMPUTER INC	COM	037833 10 0	1,949,000	110,000 C	b	1	a(	110,000 shares)
APPLEBEES INTL INC	COM	037899 10 1	6,278,000	273,541	b	1	a(	273,541 shares)
APRIA HEALTHCARE GROUP INC	COM	037933 10 8	1,989,000	88,800	b	1	a(	88,800 shares)
APPLERA CORP	COM AP BIO GRP	038020 10 3	232,000	11,900	b	1	a(	11,900 shares)
APPLERA CORP	COM CE GEN GRP	038020 20 2	3,471,000	289,220	b	1	a(	289,220 shares)
APPLIED FILMS CORP	COM	038197 10 9	584,000	51,800	b	1	a(	51,800 shares)
APPLIED FILMS CORP	COM	038197 10 9	733,000	65,000 C	b	1	a(	65,000 shares)
APPLIED MATLS INC	COM	038222 10 5	7,547,000	396,800	b	1	a(	396,800 shares)
APPLIED MATLS INC	COM	038222 10 5	19,891,000	1,045,800 C	b	1	a(	1,045,800 shares)
APPLIED MATLS INC	COM	038222 10 5	13,508,000	710,200 P	b	1	a(	710,200 shares)
APPLIED MICRO CIRCUITS CORP	COM	03822W 10 9	147,000	31,022	b	1	a(	31,022 shares)
APTARGROUP INC	COM	038336 10 3	271,000	8,800	b	1	a(	8,800 shares)
AQUILA INC	COM	03840P 10 2	160,000	20,000 P	b	1	a(	20,000 shares)
ARACRUZ CELULOSE S A	SPON ADR CL B	038496 20 4	520,000	26,000	b	1	a(	26,000 shares)
ARBITRON INC	COM	03875Q 10 8	870,000	27,900	b	1	a(	27,900 shares)
ARBITRON INC	COM	03875Q 10 8	468,000	15,000 C	b	1	a(	15,000 shares)
ARBITRON INC	COM	03875Q 10 8	780,000	25,000 P	b	1	a(	25,000 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 113,579,000

Name of Issuer	Title of Class		CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
ARCHER DANIELS MIDLAND CO	COM		039483 10 2	3,687,000	288,260		b	1	a(	288,260 shares)
ARENA PHARMACEUTICALS INC	COM		040047 10 2	129,000	15,400		b	1	a(	15,400 shares)
ARGOSY GAMING CO	COM		040228 10 8	480,000	16,900		b	1	a(	16,900 shares)
ARIBA INC	COM		04033V 10 4	186,000	58,396		b	1	a(	58,396 shares)
ARMOR HOLDINGS INC	COM		042260 10 9	1,094,000	42,900		b	1	a(	42,900 shares)
ARMOR HOLDINGS INC	COM		042260 10 9	383,000	15,000	P	b	1	a(	15,000 shares)
ARROW ELECTRS INC	DBCV	2/	042735 AY 6	10,899,000	24,500,000		b	1	a(	24,500,000 shares)
ARVINMERITOR INC	COM		043353 10 1	2,196,000	91,500		b	1	a(	91,500 shares)
ASBURY AUTOMOTIVE GROUP INC	COM		043436 10 4	1,250,000	91,900		b	1	a(	91,900 shares)
ASHLAND INC	COM		044204 10 5	203,000	5,000	P	b	1	a(	5,000 shares)
ASHWORTH INC	COM		04516H 10 1	115,000	12,800		b	1	a(	12,800 shares)
ASPECT COMMUNICATIONS CORP	COM		04523Q 10 2	41,000	12,718		b	1	a(	12,718 shares)
ASPEN TECHNOLOGY INC	COM		045327 10 3	148,000	17,700		b	1	a(	17,700 shares)
ASTRAZENECA PLC	SPONSORED ADR		046353 10 8	8,163,000	199,100		b	1	a(	199,100 shares)
AT RD INC	COM		04648K 10 5	793,000	128,600		b	1	a(	128,600 shares)
ATHEROGENICS INC	COM		047439 10 4	121,000	16,900		b	1	a(	16,900 shares)
ATMEL CORP	SDCV	4/	049513 AC 8	2,294,000	5,000,000		b	1	a(	5,000,000 shares)
ATWOOD OCEANICS INC	COM		050095 10 8	221,000	5,900		b	1	a(	5,900 shares)
ATWOOD OCEANICS INC	COM		050095 10 8	375,000	10,000	C	b	1	a(	10,000 shares)
AUSPEX SYS INC	COM		052116 10 0	25,000	99,400		b	1	a(	99,400 shares)
AUTODESK INC	COM		052769 10 6	4,396,000	331,768		b	1	a(	331,768 shares)
AUTOMATIC DATA PROCESSING IN	COM		053015 10 3	12,616,000	289,700		b	1	a(	289,700 shares)
AUTOMATIC DATA PROCESSING IN	COM		053015 10 3	3,920,000	90,000	C	b	1	a(	90,000 shares)
AUTOMATIC DATA PROCESSING IN	COM		053015 10 3	10,452,000	240,000	P	b	1	a(	240,000 shares)
AUTONATION INC	COM		05329W 10 2	737,000	50,800		b	1	a(	50,800 shares)
AUTOZONE INC	COM		053332 10 2	2,644,000	34,200		b	1	a(	34,200 shares)
AUTOZONE INC	COM		053332 10 2	6,957,000	90,000	C	b	1	a(	90,000 shares)
AUTOZONE INC	COM		053332 10 2	13,141,000	170,000	P	b	1	a(	170,000 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 87,666,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
AVANEX CORP	COM	05348W 10 9	130,000	67,000	b	1	a(67,000 shares)
AVAYA INC	NOTE 10/	053499 AA 7	6,480,000	18,000,000	b	1	a(18,000,000 shares)
AVERY DENNISON CORP	COM	053611 10 9	577,000	9,200	b	1	a(9,200 shares)
AVERY DENNISON CORP	COM	053611 10 9	314,000	5,000 C	b	1	a(5,000 shares)
AVERY DENNISON CORP	COM	053611 10 9	1,569,000	25,000 P	b	1	a(25,000 shares)
AVIGEN INC	COM	053690 10 3	257,000	27,300	b	1	a(27,300 shares)
AVNET INC	COM	053807 10 3	3,767,000	171,300	b	1	a(171,300 shares)
AVOCENT CORP	COM	053893 10 3	318,000	20,000 C	b	1	a(20,000 shares)
AVON PRODS INC	COM	054303 10 2	35,706,000	683,500	b	1	a(683,500 shares)
AXA	SPONSORED ADR	054536 10 7	680,000	37,400	b	1	a(37,400 shares)
BB&T CORP	COM	054937 10 7	9,515,000	246,509	b	1	a(246,509 shares)
BISYS GROUP INC	COM	055472 10 4	996,000	29,900	b	1	a(29,900 shares)
BISYS GROUP INC	COM	055472 10 4	999,000	30,000 P	b	1	a(30,000 shares)
BJS WHOLESALE CLUB INC	COM	05548J 10 6	4,027,000	104,600	b	1	a(104,600 shares)
BP PLC	SPONSORED ADR	055622 10 4	27,335,000	541,400	b	1	a(541,400 shares)
BT GROUP PLC	ADR	05577E 10 1	313,000	8,200	b	1	a(8,200 shares)
BAKER HUGHES INC	COM	057224 10 7	3,788,000	113,800	b	1	a(113,800 shares)
BAKER HUGHES INC	COM	057224 10 7	999,000	30,000 C	b	1	a(30,000 shares)
BALL CORP	COM	058498 10 6	8,064,000	194,400	b	1	a(194,400 shares)
BALL CORP	COM	058498 10 6	1,991,000	48,000 C	b	1	a(48,000 shares)
BALL CORP	COM	058498 10 6	6,388,000	154,000 P	b	1	a(154,000 shares)
BALLARD PWR SYS INC	COM	05858H 10 4	456,000	27,900	b	1	a(27,900 shares)
BANCO SANTANDER CENT HISPANO	ADR	05964H 10 5	349,000	44,800	b	1	a(44,800 shares)
BANDAG INC	COM	059815 10 0	300,000	10,600	b	1	a(10,600 shares)
BANK OF AMERICA CORPORATION	COM	060505 10 4	288,000	4,100	b	1	a(4,100 shares)
BANK OF AMERICA CORPORATION	COM	060505 10 4	32,387,000	460,300 C	b	1	a(460,300 shares)
BANK NEW YORK INC	COM	064057 10 2	1,387,000	41,100	b	1	a(41,100 shares)
BANK NEW YORK INC	COM	064057 10 2	2,700,000	80,000 C	b	1	a(80,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
BANK NEW YORK INC	COM	064057 10 2	1,688,000	50,000 P	b	1	a(	50,000 shares)
BANK ONE CORP	COM	06423A 10 3	5,387,000	140,000	b	1	a(	140,000 shares)
BANK ONE CORP	COM	06423A 10 3	2,309,000	60,000 C	b	1	a(	60,000 shares)
BANKNORTH GROUP INC NEW	COM	06646R 10 7	940,000	36,138	b	1	a(	36,138 shares)
BARD C R INC	COM	067383 10 9	226,000	4,000	b	1	a(	4,000 shares)
BARD C R INC	COM	067383 10 9	849,000	15,000 C	b	1	a(	15,000 shares)
BARNES & NOBLE INC	COM	067774 10 9	4,612,000	174,500	b	1	a(	174,500 shares)
BARNES & NOBLE INC	COM	067774 10 9	661,000	25,000 C	b	1	a(	25,000 shares)
BARNES & NOBLE INC	COM	067774 10 9	1,057,000	40,000 P	b	1	a(	40,000 shares)
BARRICK GOLD CORP	COM	067901 10 8	1,248,000	65,580	b	1	a(	65,580 shares)
BARR LABS INC	COM	068306 10 9	1,271,000	20,000 C	b	1	a(	20,000 shares)
BARRA INC	COM	068313 10 5	1,350,000	36,300	b	1	a(	36,300 shares)
BARRA INC	COM	068313 10 5	2,082,000	56,000 C	b	1	a(	56,000 shares)
BARRA INC	COM	068313 10 5	1,487,000	40,000 P	b	1	a(	40,000 shares)
BAXTER INTL INC	COM	071813 10 9	11,548,000	259,800	b	1	a(	259,800 shares)
BAXTER INTL INC	COM	071813 10 9	6,890,000	155,000 C	b	1	a(	155,000 shares)
BAXTER INTL INC	COM	071813 10 9	7,112,000	160,000 P	b	1	a(	160,000 shares)
BAXTER INTL INC	DBCV 1.250% 6/	071813 AR 0	24,813,000	25,000,000	b	1	a(	25,000,000 shares)
BEA SYS INC	COM	073325 10 2	1,822,000	193,600	b	1	a(	193,600 shares)
BEACON POWER CORP	COM	073677 10 6	8,000	36,869	b	1	a(	36,869 shares)
BEAR STEARNS COS INC	COM	073902 10 8	949,000	15,500	b	1	a(	15,500 shares)
BEAR STEARNS COS INC	COM	073902 10 8	2,448,000	40,000 P	b	1	a(	40,000 shares)
BEAZER HOMES USA INC	COM	07556Q 10 5	2,652,000	33,150	b	1	a(	33,150 shares)
BEAZER HOMES USA INC	COM	07556Q 10 5	5,200,000	65,000 C	b	1	a(	65,000 shares)
BEAZER HOMES USA INC	COM	07556Q 10 5	2,800,000	35,000 P	b	1	a(	35,000 shares)
BEBE STORES INC	COM	075571 10 9	412,000	20,300	b	1	a(	20,300 shares)
BECKMAN COULTER INC	COM	075811 10 9	250,000	5,000 P	b	1	a(	5,000 shares)
BECTON DICKINSON & CO	COM	075887 10 9	475,000	13,800	b	1	a(	13,800 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
BEMIS INC	COM	081437 10 5	3,159,000	66,500		b	1	a(	66,500 shares)
BEMIS INC	COM	081437 10 5	713,000	15,000	C	b	1	a(	15,000 shares)
BEMIS INC	COM	081437 10 5	1,900,000	40,000	P	b	1	a(	40,000 shares)
BERKLEY W R CORP	COM	084423 10 2	7,299,000	132,700		b	1	a(	132,700 shares)
BERKLEY W R CORP	COM	084423 10 2	550,000	10,000	C	b	1	a(	10,000 shares)
BERKLEY W R CORP	COM	084423 10 2	825,000	15,000	P	b	1	a(	15,000 shares)
BEST BUY INC	COM	086516 10 1	32,668,000	899,950		b	1	a(	899,950 shares)
BEST BUY INC	DBCV 0.684% 6/	086516 AD 3	15,413,000	22,500,000		b	1	a(	22,500,000 shares)
BHP BILLITON LTD	SPONSORED ADR	088606 10 8	279,000	23,669		b	1	a(	23,669 shares)
BIOGEN INC	COM	090597 10 5	829,000	20,000	C	b	1	a(	20,000 shares)
BIOVAIL CORP	COM	09067J 10 9	5,146,000	177,700		b	1	a(	177,700 shares)
BIOSITE INC	COM	090945 10 6	1,971,000	70,000	C	b	1	a(	70,000 shares)
BLACK & DECKER CORP	COM	091797 10 0	337,000	7,000		b	1	a(	7,000 shares)
BLACK & DECKER CORP	COM	091797 10 0	964,000	20,000	P	b	1	a(	20,000 shares)
BLACK BOX CORP DEL	COM	091826 10 7	2,444,000	60,000	C	b	1	a(	60,000 shares)
BLACK BOX CORP DEL	COM	091826 10 7	407,000	10,000	P	b	1	a(	10,000 shares)
BOB EVANS FARMS INC	COM	096761 10 1	904,000	28,720		b	1	a(	28,720 shares)
BOEING CO	COM	097023 10 5	2,084,000	46,300		b	1	a(	46,300 shares)
BOEING CO	COM	097023 10 5	10,350,000	230,000	C	b	1	a(	230,000 shares)
BOEING CO	COM	097023 10 5	16,200,000	360,000	P	b	1	a(	360,000 shares)
BOISE CASCADE CORP	COM	097383 10 3	4,019,000	116,400		b	1	a(	116,400 shares)
BOMBAY CO INC	COM	097924 10 4	193,000	43,000		b	1	a(	43,000 shares)
BORDERS GROUP INC	COM	099709 10 7	2,456,000	133,500		b	1	a(	133,500 shares)
BORG WARNER INC	COM	099724 10 6	4,736,000	82,000	C	b	1	a(	82,000 shares)
BORG WARNER INC	COM	099724 10 6	4,476,000	77,500	P	b	1	a(	77,500 shares)
BOSTON SCIENTIFIC CORP	COM	101137 10 7	1,703,000	58,100		b	1	a(	58,100 shares)
BOWATER INC	COM	102183 10 0	544,000	10,000	C	b	1	a(	10,000 shares)
BOYD GAMING CORP	COM	103304 10 1	2,176,000	151,100		b	1	a(	151,100 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
BRADLEY PHARMACEUTICALS INC	COM	104576 10 3	137,000	10,300	b	1	a(	10,300 shares)
BRADLEY PHARMACEUTICALS INC	COM	104576 10 3	333,000	25,000 C	b	1	a(	25,000 shares)
BRIGGS & STRATTON CORP	COM	109043 10 9	541,000	14,100	b	1	a(	14,100 shares)
BRINKER INTL INC	COM	109641 10 0	657,000	20,700	b	1	a(	20,700 shares)
BRISTOL MYERS SQUIBB CO	COM	110122 10 8	10,653,000	414,500	b	1	a(	414,500 shares)
BROADCOM CORP	CL A	111320 10 7	5,244,000	299,000	b	1	a(	299,000 shares)
BROCADE COMMUNICATIONS SYS I	COM	111621 10 8	2,066,000	118,200	b	1	a(	118,200 shares)
BROCADE COMMUNICATIONS SYS I	COM	111621 10 8	6,555,000	375,000 C	b	1	a(	375,000 shares)
BROCADE COMMUNICATIONS SYS I	NOTE 2.000% 1/	111621 AB 4	3,115,000	4,000,000	b	1	a(	4,000,000 shares)
BROOKFIELD PPTYS CORP	COM	112900 10 5	671,000	32,500	b	1	a(	32,500 shares)
BROOK-PRI AUTOMATION INC	COM	11442E 10 2	315,000	12,310	b	1	a(	12,310 shares)
BRUKER DALTONICS INC	COM	116795 10 5	56,000	14,300	b	1	a(	14,300 shares)
BURLINGTON RES INC	COM	122014 10 3	2,151,000	56,600	b	1	a(	56,600 shares)
BUSINESS OBJECTS S A	SPONSORED ADR	12328X 10 7	2,721,000	96,850	b	1	a(	96,850 shares)
C&D TECHNOLOGIES INC	COM	124661 10 9	447,000	24,800	b	1	a(	24,800 shares)
CBRL GROUP INC	COM	12489V 10 6	305,000	10,000 P	b	1	a(	10,000 shares)
CDW COMPUTER CTRS INC	COM	125129 10 6	1,067,000	22,800	b	1	a(	22,800 shares)
CDW COMPUTER CTRS INC	COM	125129 10 6	468,000	10,000 C	b	1	a(	10,000 shares)
CEC ENTMT INC	COM	125137 10 9	1,256,000	30,400	b	1	a(	30,400 shares)
CEC ENTMT INC	COM	125137 10 9	207,000	5,000 C	b	1	a(	5,000 shares)
CIGNA CORP	COM	125509 10 9	12,674,000	130,100	b	1	a(	130,100 shares)
CIGNA CORP	COM	125509 10 9	9,986,000	102,500 C	b	1	a(	102,500 shares)
CIGNA CORP	COM	125509 10 9	12,470,000	128,000 P	b	1	a(	128,000 shares)
CKE RESTAURANTS INC	COM	12561E 10 5	995,000	87,400	b	1	a(	87,400 shares)
CLECO CORP NEW	COM	12561W 10 5	1,255,000	57,300	b	1	a(	57,300 shares)
CMGI INC	COM	125750 10 9	180,000	374,600	b	1	a(	374,600 shares)
CMS ENERGY CORP	COM	125896 10 0	1,948,000	177,400	b	1	a(	177,400 shares)
CNA FINL CORP	COM	126117 10 0	543,000	20,500	b	1	a(	20,500 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
CNF TR I	TECONS SER A	12612V 20 5	20,525,000	387,400	b	1	a(	387,400 shares)
CNET NETWORKS INC	COM	12613R 10 4	388,000	194,804	b	1	a(	194,804 shares)
CSX CORP	COM	126408 10 3	18,198,000	519,200	b	1	a(	519,200 shares)
CSX CORP	COM	126408 10 3	526,000	15,000 C	b	1	a(	15,000 shares)
CTS CORP	COM	126501 10 5	230,000	19,100	b	1	a(	19,100 shares)
CV THERAPEUTICS INC	COM	126667 10 4	1,201,000	64,500	b	1	a(	64,500 shares)
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830 20 7	430,000	55,300	b	1	a(	55,300 shares)
CABOT CORP	COM	127055 10 1	3,000,000	104,700	b	1	a(	104,700 shares)
CABOT OIL & GAS CORP	CL A	127097 10 3	478,000	20,900	b	1	a(	20,900 shares)
CABOT MICROELECTRONICS CORP	COM	12709P 10 3	6,258,000	145,000 C	b	1	a(	145,000 shares)
CABOT MICROELECTRONICS CORP	COM	12709P 10 3	2,590,000	60,000 P	b	1	a(	60,000 shares)
CACI INTL INC	CL A	127190 30 4	332,000	8,700	b	1	a(	8,700 shares)
CADENCE DESIGN SYSTEM INC	COM	127387 10 8	6,488,000	402,500	b	1	a(	402,500 shares)
CADIZ INC	COM	127537 10 8	144,000	17,000	b	1	a(	17,000 shares)
CALLAWAY GOLF CO	COM	131193 10 4	2,056,000	129,800	b	1	a(	129,800 shares)
CALPINE CORP	COM	131347 10 6	8,647,000	1,230,000 C	b	1	a(	1,230,000 shares)
CALPINE CORP	COM	131347 10 6	703,000	100,000 P	b	1	a(	100,000 shares)
CAMPBELL SOUP CO	COM	134429 10 9	4,796,000	173,400	b	1	a(	173,400 shares)
CANADIAN NATL RY CO	COM	136375 10 2	1,585,000	30,000 C	b	1	a(	30,000 shares)
CANADIAN NATL RY CO	COM	136375 10 2	2,906,000	55,000 P	b	1	a(	55,000 shares)
CANADIAN NATL RY CO	PFD CV 063029	136375 40 9	14,312,000	210,000	b	1	a(	210,000 shares)
CAPSTONE TURBINE CORP	COM	14067D 10 2	33,000	20,000 C	b	1	a(	20,000 shares)
CARDIAC SCIENCE INC	COM NEW	141410 20 9	333,000	89,800	b	1	a(	89,800 shares)
CARDINAL HEALTH INC	COM	14149Y 10 8	16,255,000	264,702	b	1	a(	264,702 shares)
CATELLUS DEV CORP	COM	149111 10 6	513,000	25,100	b	1	a(	25,100 shares)
CATERPILLAR INC DEL	COM	149123 10 1	12,252,000	250,300	b	1	a(	250,300 shares)
CELL GENESYS INC	COM	150921 10 4	201,000	14,900	b	1	a(	14,900 shares)
CELL THERAPEUTICS INC	COM	150934 10 7	216,000	39,600	b	1	a(	39,600 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
CELESTICA INC	SUB VTG SHS	15101Q 10 8	10,031,000	441,700	b	1	a(441,700 shares)
CELGENE CORP	COM	151020 10 4	165,000	10,800	b	1	a(10,800 shares)
CEMEX S A	SPON ADR 5 ORD	151290 88 9	5,605,000	212,630	b	1	a(212,630 shares)
CENDANT CORP	COM	151313 10 3	3,494,000	220,000 C	b	1	a(220,000 shares)
CENDANT CORP	DBCV 5/	151313 AH 6	36,260,000	37,000,000	b	1	a(37,000,000 shares)
CENTEX CORP	COM	152312 10 4	272,000	4,700	b	1	a(4,700 shares)
CENTEX CORP	COM	152312 10 4	5,779,000	100,000 C	b	1	a(100,000 shares)
CENTEX CONSTRUCTION PRODUCTS	COM	15231R 10 9	244,000	6,700	b	1	a(6,700 shares)
CEPHALON INC	NOTE 5.250% 5/	156708 AC 3	2,035,000	2,200,000	b	1	a(2,200,000 shares)
CEPHEID	COM	15670R 10 7	897,000	160,800	b	1	a(160,800 shares)
CERES GROUP INC	COM	156772 10 5	71,000	18,100	b	1	a(18,100 shares)
CERIDIAN CORP NEW	COM	156779 10 0	858,000	45,200	b	1	a(45,200 shares)
CERNER CORP	COM	156782 10 4	215,000	4,500	b	1	a(4,500 shares)
CERTEGY INC	COM	156880 10 6	360,000	9,700	b	1	a(9,700 shares)
CERTEGY INC	COM	156880 10 6	464,000	12,500 C	b	1	a(12,500 shares)
CERTEGY INC	COM	156880 10 6	1,262,000	34,000 P	b	1	a(34,000 shares)
CERUS CORP	COM	157085 10 1	1,999,000	59,000	b	1	a(59,000 shares)
CERUS CORP	COM	157085 10 1	203,000	6,000 C	b	1	a(6,000 shares)
CHARTER COMMUNICATIONS INC D	CL A	16117M 10 7	2,168,000	531,265	b	1	a(531,265 shares)
CHARTER COMMUNICATIONS INC D	CL A	16117M 10 7	326,000	80,000 C	b	1	a(80,000 shares)
CHARTERED SEMICONDUCTOR MFG	ADR	16133R 10 6	818,000	40,900	b	1	a(40,900 shares)
CHATTEM INC	COM	162456 10 7	457,000	14,500	b	1	a(14,500 shares)
CHECKPOINT SYS INC	COM	162825 10 3	400,000	34,200	b	1	a(34,200 shares)
CHEESECAKE FACTORY INC	COM	163072 10 1	564,000	15,900	b	1	a(15,900 shares)
CHEESECAKE FACTORY INC	COM	163072 10 1	781,000	22,000 C	b	1	a(22,000 shares)
CHEROKEE INC DEL NEW	COM	16444H 10 2	212,000	10,200	b	1	a(10,200 shares)
CHESAPEAKE CORP	COM	165159 10 4	363,000	13,800	b	1	a(13,800 shares)
CHESAPEAKE ENERGY CORP	COM	165167 10 7	1,619,000	224,900	b	1	a(224,900 shares)

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Name of Issuer	Title of class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
CHEVRONTEXACO CORP	COM	166764 10 0	6,369,000	71,970		b	1	a(	71,970 shares)
CHEVRONTEXACO CORP	COM	166764 10 0	3,540,000	40,000	P	b	1	a(	40,000 shares)
CHICOS FAS INC	COM	168615 10 2	1,998,000	55,000	C	b	1	a(	55,000 shares)
CHICOS FAS INC	COM	168615 10 2	2,906,000	80,000	P	b	1	a(	80,000 shares)
CHILES OFFSHORE INC	COM	16888M 10 4	468,000	19,300		b	1	a(	19,300 shares)
CHILDRENS PL RETAIL STORES I	COM	168905 10 7	3,101,000	117,000	C	b	1	a(	117,000 shares)
CHILDRENS PL RETAIL STORES I	COM	168905 10 7	530,000	20,000	P	b	1	a(	20,000 shares)
CHINA UNICOM LTD	SPONSORED ADR	16945R 10 4	429,000	55,700		b	1	a(	55,700 shares)
CHIQUITA BRANDS INTL INC	COM	170032 80 9	2,176,000	121,500		b	1	a(	121,500 shares)
CHIRON CORP	COM	170040 10 9	4,596,000	130,000	C	b	1	a(	130,000 shares)
CHIRON CORP	COM	170040 10 9	2,475,000	70,000	P	b	1	a(	70,000 shares)
CHOICEPOINT INC	COM	170388 10 2	1,819,000	40,000	C	b	1	a(	40,000 shares)
CHOICEPOINT INC	COM	170388 10 2	1,000,000	22,000	P	b	1	a(	22,000 shares)
CHOLESTECH CORP	COM	170393 10 2	582,000	55,200		b	1	a(	55,200 shares)
CHUBB CORP	COM	171232 10 1	14,167,000	200,100		b	1	a(	200,100 shares)
CHUBB CORP	COM	171232 10 1	2,053,000	29,000	P	b	1	a(	29,000 shares)
CIENA CORP	COM	171779 10 1	2,305,000	550,000	C	b	1	a(	550,000 shares)
CINCINNATI FINL CORP	COM	172062 10 1	233,000	5,000	P	b	1	a(	5,000 shares)
CIRCUIT CITY STORE INC	CARMAX GROUP	172737 30 6	5,027,000	232,200		b	1	a(	232,200 shares)
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737 10 8	3,771,000	201,100		b	1	a(	201,100 shares)
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737 10 8	1,125,000	60,000	C	b	1	a(	60,000 shares)
CISCO SYS INC	COM	17275R 10 2	4,141,000	296,850		b	1	a(	296,850 shares)
CISCO SYS INC	COM	17275R 10 2	92,070,000	6,600,000	C	b	1	a(	6,600,000 shares)
CISCO SYS INC	COM	17275R 10 2	22,181,000	1,590,000	P	b	1	a(	1,590,000 shares)
CITIGROUP INC	COM	172967 10 1	50,206,000	1,295,627		b	1	a(	1,295,627 shares)
CITIZENS BKG CORP MICH	COM	174420 10 9	438,000	15,100		b	1	a(	15,100 shares)
CITIZENS UTILS TR	PFD EPPICS CV	177351 20 2	5,936,000	150,800		b	1	a(	150,800 shares)
CITRIX SYS INC	COM	177376 10 0	807,000	133,613		b	1	a(	133,613 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
CITY NATL CORP	COM	178566 10 5	2,295,000	42,700		b	1	a(	42,700 shares)
CITY NATL CORP	COM	178566 10 5	269,000	5,000	C	b	1	a(	5,000 shares)
CITY NATL CORP	COM	178566 10 5	1,075,000	20,000	P	b	1	a(	20,000 shares)
CLAYTON HOMES INC	COM	184190 10 6	2,233,000	141,300		b	1	a(	141,300 shares)
CLEAR CHANNEL COMMUNICATIONS	COM	184502 10 2	640,000	20,000	C	b	1	a(	20,000 shares)
CLEAR CHANNEL COMMUNICATIONS	NOTE 2.625% 4/	184502 AB 8	26,933,000	28,500,000		b	1	a(	28,500,000 shares)
CLEARONE COMMUNICATIONS INC	COM	185060 10 0	274,000	18,604		b	1	a(	18,604 shares)
CLOROX CO DEL	COM	189054 10 9	6,996,000	169,200		b	1	a(	169,200 shares)
COACH INC	COM	189754 10 4	5,494,000	100,075		b	1	a(	100,075 shares)
COACH INC	COM	189754 10 4	9,333,000	170,000	C	b	1	a(	170,000 shares)
COACH INC	COM	189754 10 4	14,274,000	260,000	P	b	1	a(	260,000 shares)
COCA COLA CO	COM	191216 10 0	1,495,000	26,700		b	1	a(	26,700 shares)
COCA COLA CO	COM	191216 10 0	16,660,000	297,500	C	b	1	a(	297,500 shares)
COCA COLA CO	COM	191216 10 0	32,368,000	578,000	P	b	1	a(	578,000 shares)
COCA COLA ENTERPRISES INC	COM	191219 10 4	1,685,000	76,300		b	1	a(	76,300 shares)
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241 10 8	1,430,000	59,600		b	1	a(	59,600 shares)
COGNEX CORP	COM	192422 10 3	1,325,000	66,100		b	1	a(	66,100 shares)
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446 10 2	4,031,000	75,000	C	b	1	a(	75,000 shares)
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446 10 2	1,613,000	30,000	P	b	1	a(	30,000 shares)
COGNOS INC	COM	19244C 10 9	331,000	15,000	P	b	1	a(	15,000 shares)
COLE KENNETH PRODTNS INC	CL A	193294 10 5	1,063,000	37,500	C	b	1	a(	37,500 shares)
COLE KENNETH PRODTNS INC	CL A	193294 10 5	1,290,000	45,500	P	b	1	a(	45,500 shares)
COLGATE PALMOLIVE CO	COM	194162 10 3	12,167,000	243,100		b	1	a(	243,100 shares)
COMCAST CORP	DBCV 12/	200300 BH 3	7,725,000	10,000,000		b	1	a(	10,000,000 shares)
COMCAST CORP	ZONES CV2% PCS	200300 50 7	2,181,000	113,300		b	1	a(	113,300 shares)
COMERICA INC	COM	200340 10 7	5,223,000	85,064		b	1	a(	85,064 shares)
COMERICA INC	COM	200340 10 7	1,842,000	30,000	C	b	1	a(	30,000 shares)
COMERICA INC	COM	200340 10 7	2,610,000	42,500	P	b	1	a(	42,500 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
COMMERCE BANCORP INC NJ	COM	200519 10 6	955,000	21,600	b	1	a(	21,600 shares)
COMMERCE BANCORP INC NJ	COM	200519 10 6	884,000	20,000 C	b	1	a(	20,000 shares)
COMMERCE BANCORP INC NJ	COM	200519 10 6	1,768,000	40,000 P	b	1	a(	40,000 shares)
COMMERCE BANCSHARES INC	COM	200525 10 3	442,000	10,000 C	b	1	a(	10,000 shares)
COMMERCE BANCSHARES INC	COM	200525 10 3	442,000	10,000 P	b	1	a(	10,000 shares)
COMMERCE ONE INC DEL	COM	200693 10 9	19,000	50,800	b	1	a(	50,800 shares)
COMMERCIAL FEDERAL CORPORATI	COM	201647 10 4	1,262,000	43,500	b	1	a(	43,500 shares)
COMMUNITY HEALTH SYS INC NEW	NOTE 4.250%10/	203668 AA 6	7,875,000	7,500,000	b	1	a(	7,500,000 shares)
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449 30 0	1,160,000	94,700	b	1	a(	94,700 shares)
COMPUCOM SYS INC	COM	204780 10 0	79,000	20,300	b	1	a(	20,300 shares)
COMPUTER ASSOC INTL INC	COM	204912 10 9	3,486,000	219,400	b	1	a(	219,400 shares)
COMPUTER PROGRAMS & SYS INC	COM	205306 10 3	715,000	33,200	b	1	a(	33,200 shares)
COMPUWARE CORP	COM	205638 10 9	799,000	131,600	b	1	a(	131,600 shares)
CONCEPTUS INC	COM	206016 10 7	536,000	32,500	b	1	a(	32,500 shares)
CONCORD COMMUNICATIONS INC	COM	206186 10 8	424,000	25,700	b	1	a(	25,700 shares)
CONE MLS CORP N C	COM	206814 10 5	320,000	119,300	b	1	a(	119,300 shares)
CONECTIV INC	COM	206829 10 3	2,803,000	108,600	b	1	a(	108,600 shares)
CONEXANT SYSTEMS INC	COM	207142 10 0	2,244,000	1,384,970	b	1	a(	1,384,970 shares)
CONOCO INC	COM	208251 50 4	22,588,000	812,500	b	1	a(	812,500 shares)
CONSECO INC	COM	208464 10 7	1,134,000	567,100	b	1	a(	567,100 shares)
CONSECO INC	COM	208464 10 7	630,000	315,000 C	b	1	a(	315,000 shares)
CONSOLIDATED EDISON INC	COM	209115 10 4	8,187,000	196,100	b	1	a(	196,100 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	1,139,000	35,600	b	1	a(	35,600 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	2,848,000	89,000 C	b	1	a(	89,000 shares)
CONSTELLATION BRANDS INC	CL A	21036P 10 8	1,440,000	45,000 P	b	1	a(	45,000 shares)
CONSTELLATION ENERGY GROUP I	COM	210371 10 0	2,881,000	98,200	b	1	a(	98,200 shares)
CONVERGYS CORP	COM	212485 10 6	6,851,000	351,700	b	1	a(	351,700 shares)
COOPER CAMERON CORP	COM	216640 10 2	484,000	10,000 P	b	1	a(	10,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
COOPER TIRE & RUBR CO	COM	216831 10 7	208,000	10,100		b	1	a(	10,100 shares)
COORS ADOLPH CO	CL B	217016 10 4	847,000	13,600		b	1	a(	13,600 shares)
COORS ADOLPH CO	CL B	217016 10 4	2,305,000	37,000	C	b	1	a(	37,000 shares)
COORS ADOLPH CO	CL B	217016 10 4	3,240,000	52,000	P	b	1	a(	52,000 shares)
COORSTEK INC	COM	217020 10 6	281,000	9,103		b	1	a(	9,103 shares)
COPART INC	COM	217204 10 6	325,000	20,000	C	b	1	a(	20,000 shares)
CORINTHIAN COLLEGES INC	COM	218868 10 7	1,627,000	48,000	C	b	1	a(	48,000 shares)
CORINTHIAN COLLEGES INC	COM	218868 10 7	4,372,000	129,000	P	b	1	a(	129,000 shares)
CORIXA CORP	COM	21887F 10 0	90,000	13,200		b	1	a(	13,200 shares)
CORNING INC	COM	219350 10 5	2,139,000	602,600		b	1	a(	602,600 shares)
CORNING INC	COM	219350 10 5	433,000	122,000	C	b	1	a(	122,000 shares)
CORNING INC	COM	219350 10 5	1,094,000	308,100	P	b	1	a(	308,100 shares)
CORPORATE EXECUTIVE BRD CO	COM	21988R 10 2	229,000	6,700		b	1	a(	6,700 shares)
CORVAS INTL INC	COM	221005 10 1	33,000	15,400		b	1	a(	15,400 shares)
CORVIS CORP	COM	221009 10 3	53,000	82,000		b	1	a(	82,000 shares)
COSTCO WHSL CORP NEW	COM	22160K 10 5	6,194,000	160,396		b	1	a(	160,396 shares)
COSTCO WHSL CORP NEW	COM	22160K 10 5	2,703,000	70,000	C	b	1	a(	70,000 shares)
COSTCO WHSL CORP NEW	COM	22160K 10 5	1,390,000	36,000	P	b	1	a(	36,000 shares)
COTT CORP QUE	COM	22163N 10 6	685,000	36,100		b	1	a(	36,100 shares)
COVENTRY HEALTH CARE INC	COM	222862 10 4	284,000	10,000	P	b	1	a(	10,000 shares)
COX COMMUNICATIONS INC NEW	PRIZES PCS2029	224044 50 3	866,000	30,700		b	1	a(	30,700 shares)
CRANE CO	COM	224399 10 5	437,000	17,200		b	1	a(	17,200 shares)
CRAY INC	COM	225223 10 6	277,000	63,200		b	1	a(	63,200 shares)
CROSS CTRY INC	COM	22748P 10 5	412,000	10,900		b	1	a(	10,900 shares)
CROSS MEDIA MARKETING CORP	COM NEW	22754R 20 1	613,000	65,200		b	1	a(	65,200 shares)
CROWN CORK & SEAL INC	COM	228255 10 5	863,000	126,000	C	b	1	a(	126,000 shares)
CROWN CORK & SEAL INC	COM	228255 10 5	343,000	50,000	P	b	1	a(	50,000 shares)
CRYOLIFE INC	COM	228903 10 0	363,000	22,600		b	1	a(	22,600 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
CUBIST PHARMACEUTICALS INC	COM	229678 10 7	297,000	31,600	b	1	a(	31,600 shares)
CUMMINS INC	COM	231021 10 6	4,409,000	133,200	b	1	a(	133,200 shares)
CURATIVE HEALTH SVCS INC	COM	231264 10 2	455,000	27,100	b	1	a(	27,100 shares)
CYMER INC	COM	232572 10 7	291,000	8,300	b	1	a(	8,300 shares)
CYMER INC	COM	232572 10 7	2,172,000	62,000 C	b	1	a(	62,000 shares)
CYPRESS SEMICONDUCTOR CORP	COM	232806 10 9	7,803,000	514,000	b	1	a(	514,000 shares)
D & K HEALTHCARE RES INC	COM	232861 10 4	3,607,000	102,300	b	1	a(	102,300 shares)
D & K HEALTHCARE RES INC	COM	232861 10 4	1,446,000	41,000 C	b	1	a(	41,000 shares)
D & K HEALTHCARE RES INC	COM	232861 10 4	1,763,000	50,000 P	b	1	a(	50,000 shares)
DHB INDS INC	COM	23321E 10 3	202,000	49,800	b	1	a(	49,800 shares)
DMC STRATEX NETWORKS INC	COM	23322L 10 6	40,000	20,043	b	1	a(	20,043 shares)
DQE INC	COM	23329J 10 4	3,689,000	263,500	b	1	a(	263,500 shares)
DRS TECHNOLOGIES INC	COM	23330X 10 0	2,138,000	50,000 C	b	1	a(	50,000 shares)
DRS TECHNOLOGIES INC	COM	23330X 10 0	1,475,000	34,500 P	b	1	a(	34,500 shares)
D R HORTON INC	COM	23331A 10 9	3,960,000	152,121	b	1	a(	152,121 shares)
DTE ENERGY CO	COM	233331 10 7	4,973,000	111,400	b	1	a(	111,400 shares)
DANA CORP	COM	235811 10 6	2,125,000	114,700	b	1	a(	114,700 shares)
DANAHER CORP DEL	COM	235851 10 2	4,353,000	65,600	b	1	a(	65,600 shares)
DANAHER CORP DEL	COM	235851 10 2	3,649,000	55,000 C	b	1	a(	55,000 shares)
DANAHER CORP DEL	COM	235851 10 2	6,104,000	92,000 P	b	1	a(	92,000 shares)
DARDEN RESTAURANTS INC	COM	237194 10 5	12,690,000	513,750	b	1	a(	513,750 shares)
DARDEN RESTAURANTS INC	COM	237194 10 5	371,000	15,000 C	b	1	a(	15,000 shares)
DARDEN RESTAURANTS INC	COM	237194 10 5	1,112,000	45,000 P	b	1	a(	45,000 shares)
DAVE & BUSTERS INC	COM	23833N 10 4	163,000	13,400	b	1	a(	13,400 shares)
DAVITA INC	COM	23918K 10 8	833,000	35,000 C	b	1	a(	35,000 shares)
DAVITA INC	COM	23918K 10 8	238,000	10,000 P	b	1	a(	10,000 shares)
DEAN FOODS CO NEW	COM	242370 10 4	1,264,000	33,900	b	1	a(	33,900 shares)
DEAN FOODS CO NEW	COM	242370 10 4	3,357,000	90,000 C	b	1	a(	90,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
DEAN FOODS CO NEW	COM	242370 10 4	4,625,000	124,000 P	b	1	a(	124,000 shares)
DECODE GENETICS INC	COM	243586 10 4	50,000	10,601	b	1	a(	10,601 shares)
DELL COMPUTER CORP	COM	247025 10 9	18,769,000	718,000 C	b	1	a(	718,000 shares)
DELPHI CORP	COM	247126 10 5	9,454,000	716,200	b	1	a(	716,200 shares)
DELPHI FINL GROUP INC	CL A	247131 10 5	217,000	5,000 P	b	1	a(	5,000 shares)
DELTA & PINE LD CO	COM	247357 10 6	261,000	13,000	b	1	a(	13,000 shares)
DELTA AIR LINES INC DEL	COM	247361 10 8	5,516,000	275,800	b	1	a(	275,800 shares)
DELTA AIR LINES INC DEL	COM	247361 10 8	2,100,000	105,000 C	b	1	a(	105,000 shares)
DENDREON CORP	COM	24823Q 10 7	29,000	13,600	b	1	a(	13,600 shares)
DEPARTMENT 56 INC	COM	249509 10 0	420,000	25,800	b	1	a(	25,800 shares)
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566 10 5	4,462,000	479,300	b	1	a(	479,300 shares)
DIAGEO P L C	SPON ADR NEW	25243Q 20 5	2,185,000	42,300	b	1	a(	42,300 shares)
DIAGNOSTIC PRODS CORP	COM	252450 10 1	1,536,000	41,500	b	1	a(	41,500 shares)
DIAGNOSTIC PRODS CORP	COM	252450 10 1	740,000	20,000 C	b	1	a(	20,000 shares)
DIAGNOSTIC PRODS CORP	COM	252450 10 1	2,035,000	55,000 P	b	1	a(	55,000 shares)
DIAMOND OFFSHORE DRILLING IN	COM	25271C 10 2	866,000	30,400	b	1	a(	30,400 shares)
DIANON SYS INC	COM	252826 10 2	2,404,000	45,000 C	b	1	a(	45,000 shares)
DIANON SYS INC	COM	252826 10 2	1,603,000	30,000 P	b	1	a(	30,000 shares)
DIGENE CORP	COM	253752 10 9	3,184,000	270,700	b	1	a(	270,700 shares)
DILLARDS INC	CL A	254067 10 1	547,000	20,800	b	1	a(	20,800 shares)
DISNEY WALT CO	COM DISNEY	254687 10 6	4,201,000	222,300	b	1	a(	222,300 shares)
DISNEY WALT CO	COM DISNEY	254687 10 6	2,079,000	110,000 P	b	1	a(	110,000 shares)
DISTRIBUCION Y SERVICIO D&S	SPONSORED ADR	254753 10 6	121,000	10,200	b	1	a(	10,200 shares)
DR REDDYS LABS LTD	ADR	256135 20 3	1,447,000	74,600	b	1	a(	74,600 shares)
DOCUMENTUM INC	COM	256159 10 4	701,000	58,400	b	1	a(	58,400 shares)
DOLE FOOD INC	COM	256605 10 6	2,487,000	86,200	b	1	a(	86,200 shares)
DOLLAR GEN CORP	COM	256669 10 2	343,000	18,000	b	1	a(	18,000 shares)
DONALDSON INC	COM	257651 10 9	725,000	20,700	b	1	a(	20,700 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
DONNELLEY R R & SONS CO	COM	257867 10 1	521,000	18,900	b	1	a(	18,900 shares)
DOUBLECLICK INC	COM	258609 30 4	346,000	46,600	b	1	a(	46,600 shares)
DOVER CORP	COM	260003 10 8	3,791,000	108,300	b	1	a(	108,300 shares)
DOW CHEM CO	COM	260543 10 3	967,000	28,122	b	1	a(	28,122 shares)
DOW JONES & CO INC	COM	260561 10 5	3,803,000	78,500	b	1	a(	78,500 shares)
DREXLER TECHNOLOGY CORP	COM	261876 10 6	778,000	36,000	b	1	a(	36,000 shares)
DU PONT E I DE NEMOURS & CO	COM	263534 10 9	17,556,000	395,400	b	1	a(	395,400 shares)
DUKE ENERGY CORP	COM	264399 10 6	20,713,000	666,016	b	1	a(	666,016 shares)
DUN & BRADSTREET CORP DEL NE	COM	26483E 10 0	1,072,000	32,450	b	1	a(	32,450 shares)
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903 10 4	208,000	10,000 C	b	1	a(	10,000 shares)
DUPONT PHOTOMASKS INC	COM	26613X 10 1	250,000	7,700	b	1	a(	7,700 shares)
DUPONT PHOTOMASKS INC	COM	26613X 10 1	1,462,000	45,000 C	b	1	a(	45,000 shares)
DUPONT PHOTOMASKS INC	COM	26613X 10 1	650,000	20,000 P	b	1	a(	20,000 shares)
DYCOM INDS INC	COM	267475 10 1	579,000	49,500	b	1	a(	49,500 shares)
DYNEGY INC NEW	CL A	26816Q 10 1	948,000	131,600	b	1	a(	131,600 shares)
EEX CORP	COM NEW	26842V 20 7	85,000	42,600	b	1	a(	42,600 shares)
E M C CORP MASS	COM	268648 10 2	242,000	32,100	b	1	a(	32,100 shares)
E M C CORP MASS	COM	268648 10 2	12,005,000	1,590,000 C	b	1	a(	1,590,000 shares)
E M C CORP MASS	COM	268648 10 2	1,133,000	150,000 P	b	1	a(	150,000 shares)
EMS TECHNOLOGIES INC	COM	26873N 10 8	586,000	28,300	b	1	a(	28,300 shares)
E PIPHANY INC	COM	26881V 10 0	868,000	197,681	b	1	a(	197,681 shares)
E TRADE GROUP INC	COM	269246 10 4	773,000	141,600	b	1	a(	141,600 shares)
EARTHLINK INC	COM	270321 10 2	327,000	48,700	b	1	a(	48,700 shares)
EARTHLINK INC	COM	270321 10 2	269,000	40,000 C	b	1	a(	40,000 shares)
EAST WEST BANCORP INC	COM	27579R 10 4	690,000	20,000 C	b	1	a(	20,000 shares)
EASTMAN KODAK CO	COM	277461 10 9	12,240,000	419,600	b	1	a(	419,600 shares)
EASTMAN KODAK CO	COM	277461 10 9	2,334,000	80,000 C	b	1	a(	80,000 shares)
EASTMAN KODAK CO	COM	277461 10 9	5,542,000	190,000 P	b	1	a(	190,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
EATON CORP	COM	278058 10 2	8,425,000	115,802		b	1	a(	115,802 shares)
EATON CORP	COM	278058 10 2	1,528,000	21,000	C	b	1	a(	21,000 shares)
EATON CORP	COM	278058 10 2	3,237,000	44,500	P	b	1	a(	44,500 shares)
EBAY INC	COM	278642 10 3	19,225,000	312,000	C	b	1	a(	312,000 shares)
EBAY INC	COM	278642 10 3	27,729,000	450,000	P	b	1	a(	450,000 shares)
ECHOSTAR COMMUNICATIONS NEW	CL A	278762 10 9	16,012,000	862,700		b	1	a(	862,700 shares)
ECOLAB INC	COM	278865 10 0	231,000	5,000	C	b	1	a(	5,000 shares)
ECOLAB INC	COM	278865 10 0	1,387,000	30,000	P	b	1	a(	30,000 shares)
EDISON SCHOOLS INC	CL A	281033 10 0	25,000	24,700		b	1	a(	24,700 shares)
EDWARDS AG INC	COM	281760 10 8	1,236,000	31,800		b	1	a(	31,800 shares)
EDWARDS AG INC	COM	281760 10 8	2,332,000	60,000	C	b	1	a(	60,000 shares)
EDWARDS AG INC	COM	281760 10 8	1,166,000	30,000	P	b	1	a(	30,000 shares)
EDWARDS LIFESCIENCES CORP	COM	28176E 10 8	464,000	20,000	C	b	1	a(	20,000 shares)
EL PASO CORP	COM	28336L 10 9	237,000	11,500		b	1	a(	11,500 shares)
EL PASO CORP	COM	28336L 10 9	1,031,000	50,000	C	b	1	a(	50,000 shares)
ELAN PLC	ADR	284131 20 8	402,000	73,500		b	1	a(	73,500 shares)
ELECTRIC FUEL CORP	COM	284871 10 0	12,000	13,000		b	1	a(	13,000 shares)
ELECTRO SCIENTIFIC INDS	COM	285229 10 0	491,000	20,200		b	1	a(	20,200 shares)
ELECTRONIC DATA SYS NEW	COM	285661 10 4	10,625,000	286,000		b	1	a(	286,000 shares)
ELECTRONICS FOR IMAGING INC	COM	286082 10 2	286,000	18,000	C	b	1	a(	18,000 shares)
EMBARCADERO TECHNOLOGIES INC	COM	290787 10 0	372,000	60,200		b	1	a(	60,200 shares)
EMCORE CORP	COM	290846 10 4	255,000	42,500		b	1	a(	42,500 shares)
EMCOR GROUP INC	COM	29084Q 10 0	5,283,000	90,000	C	b	1	a(	90,000 shares)
EMERSON ELEC CO	COM	291011 10 4	1,942,000	36,300		b	1	a(	36,300 shares)
EMISPHERE TECHNOLOGIES INC	COM	291345 10 6	404,000	98,267		b	1	a(	98,267 shares)
EMMIS COMMUNICATIONS CORP	CL A	291525 10 3	4,401,000	207,700		b	1	a(	207,700 shares)
EMMIS COMMUNICATIONS CORP	CL A	291525 10 3	212,000	10,000	P	b	1	a(	10,000 shares)
ENDO PHARMACEUTICALS HLDGS I	COM	29264F 20 5	294,000	42,000		b	1	a(	42,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
ENERGY CONVERSION DEVICES IN	COM	292659 10 9	469,000	29,883		b	1	a(	29,883 shares)
ENERSIS S A	SPONSORED ADR	29274F 10 4	426,000	73,600		b	1	a(	73,600 shares)
ENGELHARD CORP	COM	292845 10 4	969,000	34,200		b	1	a(	34,200 shares)
ENGINEERED SUPPORT SYS INC	COM	292866 10 0	3,661,000	70,000	C	b	1	a(	70,000 shares)
ENGINEERED SUPPORT SYS INC	COM	292866 10 0	2,301,000	44,000	P	b	1	a(	44,000 shares)
ENNIS BUSINESS FORMS INC	COM	293389 10 2	317,000	24,300		b	1	a(	24,300 shares)
ENPRO INDS INC	COM	29355X 10 7	568,000	108,280		b	1	a(	108,280 shares)
ENTERASYS NETWORKS INC	COM	293637 10 4	2,682,000	1,506,800		b	1	a(	1,506,800 shares)
ENTERCOM COMMUNICATIONS CORP	CL A	293639 10 0	321,000	7,000	C	b	1	a(	7,000 shares)
ENTERCOM COMMUNICATIONS CORP	CL A	293639 10 0	321,000	7,000	P	b	1	a(	7,000 shares)
ENTERGY CORP NEW	COM	29364G 10 3	11,505,000	271,100		b	1	a(	271,100 shares)
ENTERGY CORP NEW	COM	29364G 10 3	424,000	10,000	C	b	1	a(	10,000 shares)
ENTREMED INC	COM	29382F 10 3	116,000	37,700		b	1	a(	37,700 shares)
ENTRUST INC	COM	293848 10 7	61,000	22,400		b	1	a(	22,400 shares)
ENZON INC	COM	293904 10 8	9,600,000	390,083		b	1	a(	390,083 shares)
ENZO BIOCHEM INC	COM	294100 10 2	624,000	43,535		b	1	a(	43,535 shares)
ERESEARCHTECHNOLOGY INC	COM	29481V 10 8	805,000	31,800		b	1	a(	31,800 shares)
ERICSSON L M TEL CO	ADR CL B SEK10	294821 40 0	625,000	433,700		b	1	a(	433,700 shares)
ETHAN ALLEN INTERIORS INC	COM	297602 10 4	509,000	14,600		b	1	a(	14,600 shares)
EVERGREEN RES INC	COM NO PAR	299900 30 8	259,000	6,100		b	1	a(	6,100 shares)
EXFO ELECTRO OPTICAL ENGR IN	SUB VTG SHS	302043 10 4	32,000	14,174		b	1	a(	14,174 shares)
EXPEDIA INC	CL A	302125 10 9	6,895,000	116,300		b	1	a(	116,300 shares)
EXPEDIA INC	CL A	302125 10 9	23,212,000	391,500	C	b	1	a(	391,500 shares)
EXPEDIA INC	CL A	302125 10 9	14,170,000	239,000	P	b	1	a(	239,000 shares)
EXPEDITORS INTL WASH INC	COM	302130 10 9	2,693,000	81,200		b	1	a(	81,200 shares)
EXPEDITORS INTL WASH INC	COM	302130 10 9	1,990,000	60,000	P	b	1	a(	60,000 shares)
EXPRESS SCRIPTS INC	COM	302182 10 0	1,503,000	30,000	C	b	1	a(	30,000 shares)
EXPRESS SCRIPTS INC	COM	302182 10 0	1,253,000	25,000	P	b	1	a(	25,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
EXULT INC DEL	COM	302284 10 4	121,000	18,600		b	1	a(	18,600 shares)
EXXON MOBIL CORP	COM	30231G 10 2	23,697,000	579,100		b	1	a(	579,100 shares)
EXXON MOBIL CORP	COM	30231G 10 2	16,777,000	410,000	C	b	1	a(	410,000 shares)
EXXON MOBIL CORP	COM	30231G 10 2	10,844,000	265,000	P	b	1	a(	265,000 shares)
FEI CO	COM	30241L 10 9	2,873,000	117,200		b	1	a(	117,200 shares)
FLIR SYS INC	COM	302445 10 1	709,000	16,900		b	1	a(	16,900 shares)
FLIR SYS INC	COM	302445 10 1	4,827,000	115,000	C	b	1	a(	115,000 shares)
FLIR SYS INC	COM	302445 10 1	1,469,000	35,000	P	b	1	a(	35,000 shares)
F M C CORP	COM NEW	302491 30 3	6,028,000	199,800		b	1	a(	199,800 shares)
FPL GROUP INC	COM	302571 10 4	300,000	5,000	C	b	1	a(	5,000 shares)
FACTSET RESH SYS INC	COM	303075 10 5	1,191,000	40,000	C	b	1	a(	40,000 shares)
FACTSET RESH SYS INC	COM	303075 10 5	447,000	15,000	P	b	1	a(	15,000 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	7,345,000	223,450		b	1	a(	223,450 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	2,482,000	75,500	C	b	1	a(	75,500 shares)
FAIR ISAAC & CO INC	COM	303250 10 4	3,024,000	92,000	P	b	1	a(	92,000 shares)
FAIRMONT HOTELS RESORTS INC	COM	305204 10 9	277,000	10,775		b	1	a(	10,775 shares)
FALCONSTOR SOFTWARE INC	COM	306137 10 0	52,000	12,200		b	1	a(	12,200 shares)
FASTENAL CO	COM	311900 10 4	1,409,000	36,600		b	1	a(	36,600 shares)
FASTENAL CO	COM	311900 10 4	9,628,000	250,000	C	b	1	a(	250,000 shares)
FASTENAL CO	COM	311900 10 4	5,391,000	140,000	P	b	1	a(	140,000 shares)
FEDERAL HOME LN MTG CORP	COM	313400 30 1	1,187,000	19,400		b	1	a(	19,400 shares)
FEDERAL NATL MTG ASSN	COM	313586 10 9	8,496,000	115,200		b	1	a(	115,200 shares)
FEDERATED DEPT STORES INC DE	COM	31410H 10 1	6,717,000	169,200		b	1	a(	169,200 shares)
FEDEX CORP	COM	31428X 10 6	6,942,000	130,000	C	b	1	a(	130,000 shares)
FEDEX CORP	COM	31428X 10 6	16,928,000	317,000	P	b	1	a(	317,000 shares)
F5 NETWORKS INC	COM	315616 10 2	492,000	50,300		b	1	a(	50,300 shares)
FIDELITY NATIONAL SOLTNS INC	COM	31620P 10 9	1,706,000	71,100		b	1	a(	71,100 shares)
FIFTH THIRD BANCORP	COM	316773 10 0	3,471,000	52,074		b	1	a(	52,074 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
FIFTH THIRD BANCORP	COM	316773 10 0	1,000,000	15,000	C	b	1	a(	15,000 shares)
FIFTH THIRD BANCORP	COM	316773 10 0	1,333,000	20,000	P	b	1	a(	20,000 shares)
FILENET CORP	COM	316869 10 6	286,000	19,700		b	1	a(	19,700 shares)
FILENET CORP	COM	316869 10 6	145,000	10,000	C	b	1	a(	10,000 shares)
FIRST DATA CORP	COM	319963 10 4	5,829,000	156,700		b	1	a(	156,700 shares)
FIRST DATA CORP	COM	319963 10 4	6,324,000	170,000	C	b	1	a(	170,000 shares)
FIRST DATA CORP	COM	319963 10 4	13,950,000	375,000	P	b	1	a(	375,000 shares)
FIRST MIDWEST BANCORP DEL	COM	320867 10 4	225,000	8,100		b	1	a(	8,100 shares)
FIRST HEALTH GROUP CORP	COM	320960 10 7	722,000	25,732		b	1	a(	25,732 shares)
FIRST VA BANKS INC	COM	337477 10 3	1,351,000	25,200		b	1	a(	25,200 shares)
FISERV INC	COM	337738 10 8	15,348,000	418,100		b	1	a(	418,100 shares)
FLEETBOSTON FINL CORP	COM	339030 10 8	8,868,000	274,112		b	1	a(	274,112 shares)
FLOWSERVE CORP	COM	34354P 10 5	817,000	27,400		b	1	a(	27,400 shares)
FLOWSERVE CORP	COM	34354P 10 5	1,192,000	40,000	C	b	1	a(	40,000 shares)
FLOWSERVE CORP	COM	34354P 10 5	1,192,000	40,000	P	b	1	a(	40,000 shares)
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419 10 6	3,475,000	88,600		b	1	a(	88,600 shares)
FOOTSTAR INC	COM	344912 10 0	1,324,000	54,100		b	1	a(	54,100 shares)
FORD MTR CO DEL	COM PAR $0.01	345370 86 0	5,013,000	313,300		b	1	a(	313,300 shares)
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395 20 6	8,933,000	158,800		b	1	a(	158,800 shares)
FOREST LABS INC	COM	345838 10 6	9,657,000	136,400		b	1	a(	136,400 shares)
FOREST LABS INC	COM	345838 10 6	7,080,000	100,000	P	b	1	a(	100,000 shares)
FOREST OIL CORP	COM PAR $0.01	346091 70 5	708,000	24,900		b	1	a(	24,900 shares)
FORTUNE BRANDS INC	COM	349631 10 1	840,000	15,000	C	b	1	a(	15,000 shares)
FORTUNE BRANDS INC	COM	349631 10 1	2,520,000	45,000	P	b	1	a(	45,000 shares)
FOUNDRY NETWORKS INC	COM	35063R 10 0	606,000	86,224		b	1	a(	86,224 shares)
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E 10 4	2,345,000	50,000	C	b	1	a(	50,000 shares)
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E 10 4	938,000	20,000	P	b	1	a(	20,000 shares)
FOX ENTMT GROUP INC	CL A	35138T 10 7	696,000	32,000		b	1	a(	32,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
FRANCE TELECOM	SPONSORED ADR	35177Q 10 5	1,335,000	142,300	b	1	a(	142,300 shares)
FREEMARKETS INC	COM	356602 10 2	3,737,000	264,500 C	b	1	a(	264,500 shares)
FREEPORT-MCMORAN COPPER & GO	CL B	35671D 85 7	3,202,000	179,400	b	1	a(	179,400 shares)
FRONTIER AIRLINES INC NEW	COM	359065 10 9	203,000	25,000 C	b	1	a(	25,000 shares)
FUELCELL ENERGY INC	COM	35952H 10 6	225,000	21,900	b	1	a(	21,900 shares)
FULTON FINL CORP PA	COM	360271 10 0	614,000	32,450	b	1	a(	32,450 shares)
FURNITURE BRANDS INTL INC	COM	360921 10 0	11,017,000	364,200	b	1	a(	364,200 shares)
GATX CORP	COM	361448 10 3	2,092,000	69,500	b	1	a(	69,500 shares)
GSI COMMERCE INC	COM	36238G 10 2	385,000	51,700	b	1	a(	51,700 shares)
GABELLI ASSET MGMT INC	CL A	36239Y 10 2	237,000	6,500	b	1	a(	6,500 shares)
GALLAGHER ARTHUR J & CO	COM	363576 10 9	582,000	16,800	b	1	a(	16,800 shares)
GALLAGHER ARTHUR J & CO	COM	363576 10 9	260,000	7,500 C	b	1	a(	7,500 shares)
GALLAGHER ARTHUR J & CO	COM	363576 10 9	277,000	8,000 P	b	1	a(	8,000 shares)
GALYANS TRADING INC	COM	36458R 10 1	1,981,000	89,000	b	1	a(	89,000 shares)
GAMESTOP CORP	CL A	36466R 10 1	2,892,000	137,800	b	1	a(	137,800 shares)
GANNETT INC	COM	364730 10 1	1,518,000	20,000 C	b	1	a(	20,000 shares)
GANNETT INC	COM	364730 10 1	3,188,000	42,000 P	b	1	a(	42,000 shares)
GART SPORTS CO	COM	366630 10 1	2,706,000	96,200	b	1	a(	96,200 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	723,000	6,800	b	1	a(	6,800 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	3,722,000	35,000 C	b	1	a(	35,000 shares)
GENERAL DYNAMICS CORP	COM	369550 10 8	532,000	5,000 P	b	1	a(	5,000 shares)
GENERAL ELEC CO	COM	369604 10 3	566,000	19,500	b	1	a(	19,500 shares)
GENERAL MLS INC	COM	370334 10 4	16,411,000	372,300	b	1	a(	372,300 shares)
GENERAL MLS INC	COM	370334 10 4	2,204,000	50,000 C	b	1	a(	50,000 shares)
GENERAL MLS INC	COM	370334 10 4	4,518,000	102,500 P	b	1	a(	102,500 shares)
GENERAL MTRS CORP	CL H NEW	370442 83 2	5,038,000	484,400	b	1	a(	484,400 shares)
GENERAL MTRS CORP	COM	370442 10 5	29,820,000	557,900	b	1	a(	557,900 shares)
GENERAL MTRS CORP	COM	370442 10 5	6,949,000	130,000 P	b	1	a(	130,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
GENESCO INC	NOTE 5.500% 4/	371532 AL 6	3,630,000	3,000,000	b	1	a(3,000,000 shares)
GENESEE & WYO INC	CL A	371559 10 5	505,000	22,400	b	1	a(22,400 shares)
GENESIS MICROCHIP INC DEL	COM	37184C 10 3	1,612,000	200,000 C	b	1	a(200,000 shares)
GENESIS MICROCHIP INC DEL	COM	37184C 10 3	403,000	50,000 P	b	1	a(50,000 shares)
GENTEX CORP	COM	371901 10 9	1,623,000	59,100	b	1	a(59,100 shares)
GENTEX CORP	COM	371901 10 9	275,000	10,000 C	b	1	a(10,000 shares)
GENTEX CORP	COM	371901 10 9	687,000	25,000 P	b	1	a(25,000 shares)
GENZYME CORP	COM GENL DIV	372917 10 4	4,827,000	250,886	b	1	a(250,886 shares)
GENZYME CORP	COM GENL DIV	372917 10 4	770,000	40,000 C	b	1	a(40,000 shares)
GEORGIA GULF CORP	COM PAR $0.01	373200 20 3	412,000	15,600	b	1	a(15,600 shares)
GEORGIA PAC CORP	COM	373298 10 8	6,558,000	266,800	b	1	a(266,800 shares)
GEORGIA PAC CORP	COM	373298 10 8	1,598,000	65,000 C	b	1	a(65,000 shares)
GEORGIA PAC CORP	COM	373298 10 8	5,113,000	208,000 P	b	1	a(208,000 shares)
GETTY IMAGES INC	COM	374276 10 3	244,000	11,200	b	1	a(11,200 shares)
GETTY IMAGES INC	COM	374276 10 3	218,000	10,000 C	b	1	a(10,000 shares)
GETTY IMAGES INC	COM	374276 10 3	218,000	10,000 P	b	1	a(10,000 shares)
GILEAD SCIENCES INC	COM	375558 10 3	827,000	25,154	b	1	a(25,154 shares)
GILLETTE CO	COM	375766 10 2	3,299,000	97,400	b	1	a(97,400 shares)
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W 10 5	1,031,000	23,900	b	1	a(23,900 shares)
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W 10 5	1,941,000	45,000 C	b	1	a(45,000 shares)
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W 10 5	2,157,000	50,000 P	b	1	a(50,000 shares)
GLOBAL INDS LTD	COM	379336 10 0	561,000	80,283	b	1	a(80,283 shares)
GLOBAL IMAGING SYSTEMS	COM	37934A 10 0	4,558,000	240,000 C	b	1	a(240,000 shares)
GLOBAL PMTS INC	COM	37940X 10 2	440,000	14,800	b	1	a(14,800 shares)
GLOBESPANVIRATA INC	COM	37957V 10 6	568,000	146,700	b	1	a(146,700 shares)
GOLDCORP INC NEW	COM	380956 40 9	1,171,000	117,700	b	1	a(117,700 shares)
GOLDEN ST BANCORP INC	COM	381197 10 2	10,977,000	302,800	b	1	a(302,800 shares)
GOLDEN WEST FINL CORP DEL	COM	381317 10 6	1,032,000	15,000 C	b	1	a(15,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
GOLDEN WEST FINL CORP DEL	COM	381317 10 6	688,000	10,000	P	b	1	a(	10,000 shares)
GOLDMAN SACHS GROUP INC	COM	38141G 10 4	29,912,000	407,800		b	1	a(	407,800 shares)
GOLDMAN SACHS GROUP INC	COM	38141G 10 4	24,939,000	340,000	C	b	1	a(	340,000 shares)
GOLDMAN SACHS GROUP INC	COM	38141G 10 4	3,668,000	50,000	P	b	1	a(	50,000 shares)
GOODRICH CORP	COM	382388 10 6	15,406,000	563,900		b	1	a(	563,900 shares)
GOODYEAR TIRE & RUBR CO	COM	382550 10 1	9,578,000	511,900		b	1	a(	511,900 shares)
GRACO INC	COM	384109 10 4	1,755,000	69,800		b	1	a(	69,800 shares)
GRAINGER W W INC	COM	384802 10 4	3,617,000	72,200		b	1	a(	72,200 shares)
GRAINGER W W INC	COM	384802 10 4	1,002,000	20,000	P	b	1	a(	20,000 shares)
GRAPHIC PACKAGING INTL CORP	COM	388690 10 9	392,000	42,400		b	1	a(	42,400 shares)
GREAT ATLANTIC & PAC TEA INC	COM	390064 10 3	374,000	20,000	P	b	1	a(	20,000 shares)
GREENPOINT FINL CORP	COM	395384 10 0	3,535,000	72,000	C	b	1	a(	72,000 shares)
GREENPOINT FINL CORP	COM	395384 10 0	1,964,000	40,000	P	b	1	a(	40,000 shares)
GROUP 1 AUTOMOTIVE INC	COM	398905 10 9	3,128,000	82,000	C	b	1	a(	82,000 shares)
GROUP 1 AUTOMOTIVE INC	COM	398905 10 9	382,000	10,000	P	b	1	a(	10,000 shares)
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J 20 6	3,331,000	89,100		b	1	a(	89,100 shares)
GRUPO IUSACELL S A DE C V NE	SPON ADR V	40050B 10 0	34,000	21,000		b	1	a(	21,000 shares)
GTECH HLDGS CORP	COM	400518 10 6	5,172,000	202,500		b	1	a(	202,500 shares)
GTECH HLDGS CORP	COM	400518 10 6	4,086,000	160,000	C	b	1	a(	160,000 shares)
GTECH HLDGS CORP	COM	400518 10 6	9,961,000	390,000	P	b	1	a(	390,000 shares)
GRUPO TMM S A DE CV	SP ADR A SHS	40051D 10 5	77,000	11,200		b	1	a(	11,200 shares)
GUCCI GROUP N V	COM NY REG	401566 10 4	40,465,000	427,700		b	1	a(	427,700 shares)
GUCCI GROUP N V	COM NY REG	401566 10 4	3,784,000	40,000	C	b	1	a(	40,000 shares)
GUCCI GROUP N V	COM NY REG	401566 10 4	946,000	10,000	P	b	1	a(	10,000 shares)
GUIDANT CORP	COM	401698 10 5	7,470,000	247,100		b	1	a(	247,100 shares)
GUIDANT CORP	COM	401698 10 5	605,000	20,000	C	b	1	a(	20,000 shares)
GULFMARK OFFSHORE INC	COM	402629 10 9	1,093,000	26,400		b	1	a(	26,400 shares)
GYMBOREE CORP	COM	403777 10 5	889,000	55,500		b	1	a(	55,500 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
HCA INC	COM	404119 10 9	561,000	11,800		b	1	a(	11,800 shares)
HCA INC	COM	404119 10 9	2,375,000	50,000	P	b	1	a(	50,000 shares)
HNC SOFTWARE INC	COM	40425P 10 7	3,497,000	209,400		b	1	a(	209,400 shares)
HPL TECHNOLOGIES INC	COM	40426C 10 5	1,063,000	70,600		b	1	a(	70,600 shares)
HAIN CELESTIAL GROUP INC	COM	405217 10 0	612,000	33,100		b	1	a(	33,100 shares)
HALLIBURTON CO	COM	406216 10 1	6,932,000	434,900		b	1	a(	434,900 shares)
HANCOCK JOHN FINL SVCS INC	COM	41014S 10 6	1,514,000	43,000		b	1	a(	43,000 shares)
HANDSPRING INC	COM	410293 10 4	172,000	98,700		b	1	a(	98,700 shares)
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F 20 8	317,000	20,900		b	1	a(	20,900 shares)
HANOVER COMPRESSOR CO	COM	410768 10 5	869,000	64,400		b	1	a(	64,400 shares)
HARLEY DAVIDSON INC	COM	412822 10 8	1,236,000	24,100		b	1	a(	24,100 shares)
HARMAN INTL INDS INC	COM	413086 10 9	1,005,000	20,400		b	1	a(	20,400 shares)
HARMAN INTL INDS INC	COM	413086 10 9	2,463,000	50,000	C	b	1	a(	50,000 shares)
HARMAN INTL INDS INC	COM	413086 10 9	1,724,000	35,000	P	b	1	a(	35,000 shares)
HARMONY GOLD MNG LTD	SPONSORED ADR	413216 30 0	204,000	15,100		b	1	a(	15,100 shares)
HARRAHS ENTMT INC	COM	413619 10 7	430,000	9,700		b	1	a(	9,700 shares)
HARRAHS ENTMT INC	COM	413619 10 7	3,105,000	70,000	C	b	1	a(	70,000 shares)
HARRAHS ENTMT INC	COM	413619 10 7	3,548,000	80,000	P	b	1	a(	80,000 shares)
HARSCO CORP	COM	415864 10 7	566,000	15,100		b	1	a(	15,100 shares)
HARTE-HANKS INC	COM	416196 10 3	2,258,000	109,900		b	1	a(	109,900 shares)
HARTFORD FINL SVCS GROUP INC	COM	416515 10 4	14,047,000	236,200		b	1	a(	236,200 shares)
HARTFORD FINL SVCS GROUP INC	COM	416515 10 4	297,000	5,000	C	b	1	a(	5,000 shares)
HARTFORD FINL SVCS GROUP INC	COM	416515 10 4	3,568,000	60,000	P	b	1	a(	60,000 shares)
HARVEST NATURAL RESOURCES IN	COM	41754V 10 3	99,000	19,800		b	1	a(	19,800 shares)
HASBRO INC	COM	418056 10 7	1,111,000	81,900		b	1	a(	81,900 shares)
HAWAIIAN ELEC INDUSTRIES	COM	419870 10 0	660,000	15,500		b	1	a(	15,500 shares)
HEALTHSOUTH CORP	COM	421924 10 1	3,382,000	264,400		b	1	a(	264,400 shares)
HEADWATERS INC	COM	42210P 10 2	158,000	10,000	C	b	1	a(	10,000 shares)

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Name of Issuer	Title of class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
HEALTH NET INC	COM	42222G 10 8	1,638,000	61,200		b	1	a(	61,200 shares)
HEINZ H J CO	COM	423074 10 3	436,000	10,600		b	1	a(	10,600 shares)
HELMERICH & PAYNE INC	COM	423452 10 1	371,000	10,400		b	1	a(	10,400 shares)
HENRY JACK & ASSOC INC	COM	426281 10 1	579,000	34,700		b	1	a(	34,700 shares)
HERCULES INC	COM	427056 10 6	216,000	18,600		b	1	a(	18,600 shares)
HERLEY INDS INC DEL	COM	427398 10 2	1,954,000	92,109		b	1	a(	92,109 shares)
HERLEY INDS INC DEL	COM	427398 10 2	424,000	20,000	C	b	1	a(	20,000 shares)
HERSHEY FOODS CORP	COM	427866 10 8	4,300,000	68,800		b	1	a(	68,800 shares)
HERSHEY FOODS CORP	COM	427866 10 8	1,875,000	30,000	C	b	1	a(	30,000 shares)
HERSHEY FOODS CORP	COM	427866 10 8	3,125,000	50,000	P	b	1	a(	50,000 shares)
HEWLETT PACKARD CO	COM	428236 10 3	5,044,000	330,086		b	1	a(	330,086 shares)
HILB ROGAL & HAMILTON CO	COM	431294 10 7	226,000	5,000	C	b	1	a(	5,000 shares)
HILLENBRAND INDS INC	COM	431573 10 4	1,196,000	21,300		b	1	a(	21,300 shares)
HILLENBRAND INDS INC	COM	431573 10 4	1,404,000	25,000	C	b	1	a(	25,000 shares)
HILLENBRAND INDS INC	COM	431573 10 4	1,965,000	35,000	P	b	1	a(	35,000 shares)
HITACHI LIMITED	ADR 10 COM	433578 50 7	1,912,000	29,800		b	1	a(	29,800 shares)
HOLLINGER INTL INC	CL A	435569 10 8	204,000	17,000		b	1	a(	17,000 shares)
HOLLYWOOD ENTMT CORP	COM	436141 10 5	1,346,000	65,100		b	1	a(	65,100 shares)
HOLLYWOOD ENTMT CORP	COM	436141 10 5	310,000	15,000	P	b	1	a(	15,000 shares)
HOLOGIC INC	COM	436440 10 1	744,000	51,400		b	1	a(	51,400 shares)
HOME DEPOT INC	COM	437076 10 2	30,989,000	843,700		b	1	a(	843,700 shares)
HOME DEPOT INC	COM	437076 10 2	12,969,000	353,100	C	b	1	a(	353,100 shares)
HOME DEPOT INC	COM	437076 10 2	3,673,000	100,000	P	b	1	a(	100,000 shares)
HOTELS COM	COM	44147T 10 8	6,546,000	155,000		b	1	a(	155,000 shares)
HOTELS COM	COM	44147T 10 8	2,851,000	67,500	C	b	1	a(	67,500 shares)
HOUSEHOLD INTL INC	COM	441815 10 7	5,800,000	116,700		b	1	a(	116,700 shares)
HOUSEHOLD INTL INC	COM	441815 10 7	1,988,000	40,000	P	b	1	a(	40,000 shares)
HOUSEHOLD INTL INC	DBCV 8/	441815 AN 7	36,039,000	43,750,000		b	1	a(	43,750,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
HOVNANIAN ENTERPRISES INC	CL A	442487 20 3	352,000	9,800	b	1	a(	9,800 shares)
HUDSON UNITED BANCORP	COM	444165 10 4	274,000	9,600	b	1	a(	9,600 shares)
HUGHES SUPPLY INC	COM	444482 10 3	449,000	10,000 C	b	1	a(	10,000 shares)
HUGHES SUPPLY INC	COM	444482 10 3	674,000	15,000 P	b	1	a(	15,000 shares)
HUMAN GENOME SCIENCES INC	COM	444903 10 8	1,136,000	84,800	b	1	a(	84,800 shares)
HURRICANE HYDROCARBONS LTD	CL A	44779E 10 6	198,000	21,400	b	1	a(	21,400 shares)
ICN PHARMACEUTICALS INC NEW	COM	448924 10 0	610,000	25,200	b	1	a(	25,200 shares)
ICN PHARMACEUTICALS INC NEW	NOTE 6.500% 7/	448924 AM 2	17,128,000	17,500,000	b	1	a(	17,500,000 shares)
IDT CORP	COM	448947 10 1	817,000	48,300	b	1	a(	48,300 shares)
HYPERION SOLUTIONS CORP	COM	44914M 10 4	480,000	26,300	b	1	a(	26,300 shares)
ICOS CORP	COM	449295 10 4	1,472,000	86,800	b	1	a(	86,800 shares)
IDEC PHARMACEUTICALS CORP	COM	449370 10 5	10,057,000	283,700	b	1	a(	283,700 shares)
IDX SYS CORP	COM	449491 10 9	137,000	10,500	b	1	a(	10,500 shares)
IGEN INC	COM	449536 10 1	6,212,000	197,200	b	1	a(	197,200 shares)
IMCO RECYCLING INC	COM	449681 10 5	214,000	21,700	b	1	a(	21,700 shares)
I-MANY INC	COM	44973Q 10 3	78,000	28,400	b	1	a(	28,400 shares)
ITT EDUCATIONAL SERVICES INC	COM	45068B 10 9	870,000	39,900	b	1	a(	39,900 shares)
ITT EDUCATIONAL SERVICES INC	COM	45068B 10 9	850,000	39,000 C	b	1	a(	39,000 shares)
ITT EDUCATIONAL SERVICES INC	COM	45068B 10 9	1,177,000	54,000 P	b	1	a(	54,000 shares)
IXIA	COM	45071R 10 9	60,000	10,300	b	1	a(	10,300 shares)
ITT INDS INC IND	COM	450911 10 2	3,671,000	52,000 C	b	1	a(	52,000 shares)
ITT INDS INC IND	COM	450911 10 2	6,848,000	97,000 P	b	1	a(	97,000 shares)
ICICI BK LTD	ADR	45104G 10 4	100,000	14,350	b	1	a(	14,350 shares)
IDACORP INC	COM	451107 10 6	1,357,000	49,000	b	1	a(	49,000 shares)
IDEX CORP	COM	45167R 10 4	714,000	21,300	b	1	a(	21,300 shares)
IDENTIX INC	COM	451906 10 1	914,000	125,155	b	1	a(	125,155 shares)
ILLINOIS TOOL WKS INC	COM	452308 10 9	1,427,000	20,900	b	1	a(	20,900 shares)
ILLINOIS TOOL WKS INC	COM	452308 10 9	342,000	5,000 C	b	1	a(	5,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
ILLINOIS TOOL WKS INC	COM	452308 10 9	1,366,000	20,000 P	b	1	a(20,000 shares)
IMCLONE SYS INC	COM	45245W 10 9	952,000	109,500 C	b	1	a(109,500 shares)
IMAGISTICS INTERNATIONAL INC	COM	45247T 10 4	215,000	10,000 C	b	1	a(10,000 shares)
IMAGISTICS INTERNATIONAL INC	COM	45247T 10 4	537,000	25,000 P	b	1	a(25,000 shares)
IMMUCOR INC	COM	452526 10 6	406,000	17,300	b	1	a(17,300 shares)
IMMUNEX CORP NEW	COM	452528 10 2	6,508,000	291,300	b	1	a(291,300 shares)
IMMUNOGEN INC	COM	45253H 10 1	66,000	24,700	b	1	a(24,700 shares)
IMPATH INC	COM	45255G 10 1	191,000	10,639	b	1	a(10,639 shares)
INAMED CORP	COM	453235 10 3	925,000	34,600	b	1	a(34,600 shares)
INCO LTD	DBCV 5.750% 7/	453258 AK 1	4,052,000	3,948,000	b	1	a(3,948,000 shares)
INCO LTD	NOTE 3/	453258 AM 7	3,306,000	5,000,000	b	1	a(5,000,000 shares)
INDEVUS PHARMACEUTICALS INC	COM	454072 10 9	149,000	128,300	b	1	a(128,300 shares)
INDYMAC BANCORP INC	COM	456607 10 0	376,000	16,600	b	1	a(16,600 shares)
INFOSPACE INC	COM	45678T 10 2	85,000	206,176	b	1	a(206,176 shares)
INHALE THERAPEUTIC SYS INC	COM	457191 10 4	164,000	16,533	b	1	a(16,533 shares)
INKTOMI CORP	COM	457277 10 1	51,000	58,500	b	1	a(58,500 shares)
INRANGE TECHNOLOGIES CORP	CL B	45769V 20 6	142,000	29,900	b	1	a(29,900 shares)
INSPIRE PHARMACEUTICALS INC	COM	457733 10 3	39,000	10,164	b	1	a(10,164 shares)
INTEGRATED DEVICE TECHNOLOGY	COM	458118 10 6	3,623,000	199,700	b	1	a(199,700 shares)
INTEL CORP	COM	458140 10 0	48,773,000	2,669,550	b	1	a(2,669,550 shares)
INTEL CORP	COM	458140 10 0	68,969,000	3,775,000 C	b	1	a(3,775,000 shares)
INTEL CORP	COM	458140 10 0	76,460,000	4,185,000 P	b	1	a(4,185,000 shares)
INTEGRATED DEFENSE TECHNOLOG	COM	45819B 10 1	1,115,000	37,900	b	1	a(37,900 shares)
INTERACTIVE DATA CORP	COM	45840J 10 7	570,000	39,153	b	1	a(39,153 shares)
INTERCEPT INC	COM	45845L 10 7	300,000	14,500	b	1	a(14,500 shares)
INTERCEPT INC	COM	45845L 10 7	1,295,000	62,500 C	b	1	a(62,500 shares)
INTERDIGITAL COMMUNICATIONS	COM	45866A 10 5	417,000	46,100	b	1	a(46,100 shares)
INTERMET CORP	COM	45881K 10 4	391,000	36,400	b	1	a(36,400 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	32,357,000	449,400		b	1	a(	449,400 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	87,840,000	1,220,000	C	b	1	a(	1,220,000 shares)
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	91,260,000	1,267,500	P	b	1	a(	1,267,500 shares)
INTERNATIONAL GAME TECHNOLOG	COM	459902 10 2	2,829,000	49,900		b	1	a(	49,900 shares)
INTERNATIONAL GAME TECHNOLOG	COM	459902 10 2	2,977,000	52,500	C	b	1	a(	52,500 shares)
INTERNATIONAL GAME TECHNOLOG	COM	459902 10 2	9,072,000	160,000	P	b	1	a(	160,000 shares)
INTL PAPER CO	COM	460146 10 3	2,615,000	60,000	C	b	1	a(	60,000 shares)
INTL PAPER CO	COM	460146 10 3	3,269,000	75,000	P	b	1	a(	75,000 shares)
INTERNATIONAL RECTIFIER CORP	COM	460254 10 5	907,000	31,100		b	1	a(	31,100 shares)
INTERNATIONAL SPEEDWAY CORP	CL A	460335 20 1	238,000	5,934		b	1	a(	5,934 shares)
INTERNET SEC SYS INC	COM	46060X 10 7	888,000	67,701		b	1	a(	67,701 shares)
INTERPORE INTL	COM	46062W 10 7	320,000	33,300		b	1	a(	33,300 shares)
INTERPUBLIC GROUP COS INC	NOTE 1.800% 9/	460690 AF 7	20,498,000	23,031,000		b	1	a(	23,031,000 shares)
INTERWOVEN INC	COM	46114T 10 2	76,000	24,923		b	1	a(	24,923 shares)
INTRADO INC	COM	46117A 10 0	194,000	10,000	C	b	1	a(	10,000 shares)
INTUIT	COM	461202 10 3	1,492,000	30,000	C	b	1	a(	30,000 shares)
INTUITIVE SURGICAL INC	COM	46120E 10 7	219,000	25,800		b	1	a(	25,800 shares)
INVERNESS MED INNOVATIONS IN	COM	46126P 10 6	356,000	17,600		b	1	a(	17,600 shares)
INVESTMENT TECHNOLOGY GRP NE	COM	46145F 10 5	3,554,000	108,700		b	1	a(	108,700 shares)
INVESTMENT TECHNOLOGY GRP NE	COM	46145F 10 5	899,000	27,500	C	b	1	a(	27,500 shares)
INVISION TECHNOLOGIES INC	COM	461851 10 7	4,518,000	188,022		b	1	a(	188,022 shares)
INVISION TECHNOLOGIES INC	COM	461851 10 7	13,913,000	579,000	C	b	1	a(	579,000 shares)
INVISION TECHNOLOGIES INC	COM	461851 10 7	481,000	20,000	P	b	1	a(	20,000 shares)
INVITROGEN CORP	COM	46185R 10 0	640,000	20,000	C	b	1	a(	20,000 shares)
INVITROGEN CORP	COM	46185R 10 0	320,000	10,000	P	b	1	a(	10,000 shares)
INVESTORS FINL SERVICES CORP	COM	461915 10 0	3,991,000	119,000		b	1	a(	119,000 shares)
INVESTORS FINL SERVICES CORP	COM	461915 10 0	2,516,000	75,000	C	b	1	a(	75,000 shares)
INVESTORS FINL SERVICES CORP	COM	461915 10 0	2,650,000	79,000	P	b	1	a(	79,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
IONICS INC	COM	462218 10 8	955,000	39,400		b	1	a(	39,400 shares)
IONICS INC	COM	462218 10 8	728,000	30,000	P	b	1	a(	30,000 shares)
IRON MTN INC PA	COM	462846 10 6	679,000	22,000		b	1	a(	22,000 shares)
I2 TECHNOLOGIES INC	COM	465754 10 9	247,000	167,000		b	1	a(	167,000 shares)
I2 TECHNOLOGIES INC	COM	465754 10 9	296,000	200,000	C	b	1	a(	200,000 shares)
IVEX PACKAGING CORP DEL	COM	465855 10 4	3,459,000	151,900		b	1	a(	151,900 shares)
JDS UNIPHASE CORP	COM	46612J 10 1	125,000	46,900		b	1	a(	46,900 shares)
JDS UNIPHASE CORP	COM	46612J 10 1	534,000	200,000	C	b	1	a(	200,000 shares)
J JILL GROUP INC	COM	466189 10 7	1,784,000	47,000	C	b	1	a(	47,000 shares)
J JILL GROUP INC	COM	466189 10 7	2,467,000	65,000	P	b	1	a(	65,000 shares)
JNI CORP	COM	46622G 10 5	95,000	27,083		b	1	a(	27,083 shares)
J P MORGAN CHASE & CO	COM	46625H 10 0	19,230,000	566,930		b	1	a(	566,930 shares)
JACK IN THE BOX INC	COM	466367 10 9	417,000	13,100		b	1	a(	13,100 shares)
JACK IN THE BOX INC	COM	466367 10 9	636,000	20,000	P	b	1	a(	20,000 shares)
JACOBS ENGR GROUP INC DEL	COM	469814 10 7	1,579,000	45,400		b	1	a(	45,400 shares)
JACOBS ENGR GROUP INC DEL	COM	469814 10 7	4,348,000	125,000	C	b	1	a(	125,000 shares)
JACOBS ENGR GROUP INC DEL	COM	469814 10 7	6,956,000	200,000	P	b	1	a(	200,000 shares)
JARDEN CORP	COM	471109 10 8	845,000	42,700		b	1	a(	42,700 shares)
JEFFERIES GROUP INC NEW	COM	472319 10 2	295,000	7,000	C	b	1	a(	7,000 shares)
JEFFERIES GROUP INC NEW	COM	472319 10 2	295,000	7,000	P	b	1	a(	7,000 shares)
JEFFERSON PILOT CORP	COM	475070 10 8	470,000	10,000	P	b	1	a(	10,000 shares)
JETBLUE AWYS CORP	COM	477143 10 1	1,795,000	39,400		b	1	a(	39,400 shares)
JO-ANN STORES INC	CL A	47758P 10 9	555,000	19,000		b	1	a(	19,000 shares)
JOHN NUVEEN CO	CL A	478035 10 8	2,100,000	81,700		b	1	a(	81,700 shares)
JOHNSON & JOHNSON	COM	478160 10 4	64,652,000	1,237,114		b	1	a(	1,237,114 shares)
JOHNSON & JOHNSON	COM	478160 10 4	18,030,000	345,000	C	b	1	a(	345,000 shares)
JOHNSON & JOHNSON	COM	478160 10 4	43,898,000	840,000	P	b	1	a(	840,000 shares)
JOHNSON CTLS INC	COM	478366 10 7	6,692,000	82,000		b	1	a(	82,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
JOHNSON CTLS INC	COM	478366 10 7	3,264,000	40,000 C	b	1	a(	40,000 shares)
JOHNSON CTLS INC	COM	478366 10 7	4,978,000	61,000 P	b	1	a(	61,000 shares)
JOHNSON OUTDOORS INC	CL A	479167 10 8	197,000	11,700	b	1	a(	11,700 shares)
JONES APPAREL GROUP INC	COM	480074 10 3	4,493,000	119,800	b	1	a(	119,800 shares)
JONES APPAREL GROUP INC	COM	480074 10 3	1,125,000	30,000 C	b	1	a(	30,000 shares)
JONES APPAREL GROUP INC	COM	480074 10 3	4,500,000	120,000 P	b	1	a(	120,000 shares)
JOS A BANK CLOTHIERS INC	COM	480838 10 1	900,000	50,500	b	1	a(	50,500 shares)
JOURNAL REGISTER CO	COM	481138 10 5	378,000	18,800	b	1	a(	18,800 shares)
JUNIPER NETWORKS INC	COM	48203R 10 4	6,078,000	1,075,823	b	1	a(	1,075,823 shares)
KLA-TENCOR CORP	COM	482480 10 0	8,538,000	194,100	b	1	a(	194,100 shares)
K MART CORP	COM	482584 10 9	148,000	144,100	b	1	a(	144,100 shares)
KPMG CONSULTING INC	COM	48265R 10 9	455,000	30,600	b	1	a(	30,600 shares)
K-SWISS INC	CL A	482686 10 2	346,000	13,300	b	1	a(	13,300 shares)
KANA SOFTWARE INC	COM NEW	483600 30 0	74,000	18,418	b	1	a(	18,418 shares)
KAYDON CORP	COM	486587 10 8	293,000	12,400	b	1	a(	12,400 shares)
KEANE INC	COM	486665 10 2	404,000	32,600	b	1	a(	32,600 shares)
KENNAMETAL INC	COM	489170 10 0	1,281,000	35,000	b	1	a(	35,000 shares)
KENSEY NASH CORP	COM	490057 10 6	287,000	17,700	b	1	a(	17,700 shares)
KERR MCGEE CORP	COM	492386 10 7	12,204,000	227,900	b	1	a(	227,900 shares)
KEYNOTE SYS INC	COM	493308 10 0	218,000	29,800	b	1	a(	29,800 shares)
KIMBERLY CLARK CORP	COM	494368 10 3	3,844,000	62,000	b	1	a(	62,000 shares)
KIMBERLY CLARK CORP	COM	494368 10 3	13,020,000	210,000 C	b	1	a(	210,000 shares)
KIMBERLY CLARK CORP	COM	494368 10 3	26,970,000	435,000 P	b	1	a(	435,000 shares)
KINDRED HEALTHCARE INC	COM	494580 10 3	1,303,000	29,200	b	1	a(	29,200 shares)
KIRBY CORP	COM	497266 10 6	435,000	17,800	b	1	a(	17,800 shares)
KNIGHT RIDDER INC	COM	499040 10 3	6,635,000	105,400	b	1	a(	105,400 shares)
KNIGHT RIDDER INC	COM	499040 10 3	1,259,000	20,000 C	b	1	a(	20,000 shares)
KNIGHT RIDDER INC	COM	499040 10 3	1,574,000	25,000 P	b	1	a(	25,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
KNIGHT TRADING GROUP INC	COM	499063 10 5	472,000	90,000 C	b	1	a(	90,000 shares)
KOHLS CORP	COM	500255 10 4	1,458,000	20,800	b	1	a(	20,800 shares)
KOHLS CORP	COM	500255 10 4	7,078,000	101,000 C	b	1	a(	101,000 shares)
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472 30 3	2,379,000	86,200	b	1	a(	86,200 shares)
KOPIN CORP	COM	500600 10 1	664,000	100,628	b	1	a(	100,628 shares)
KOS PHARMACEUTICALS INC	COM	500648 10 0	323,000	15,867	b	1	a(	15,867 shares)
KRAFT FOODS INC	CL A	50075N 10 4	213,000	5,200	b	1	a(	5,200 shares)
KRAFT FOODS INC	CL A	50075N 10 4	205,000	5,000 C	b	1	a(	5,000 shares)
KRAFT FOODS INC	CL A	50075N 10 4	4,095,000	100,000 P	b	1	a(	100,000 shares)
KRISPY KREME DOUGHNUTS INC	COM	501014 10 4	2,714,000	84,300	b	1	a(	84,300 shares)
KROGER CO	COM	501044 10 1	6,249,000	314,000	b	1	a(	314,000 shares)
KRONOS INC	COM	501052 10 4	610,000	20,000 C	b	1	a(	20,000 shares)
KYPHON INC	COM	501577 10 0	628,000	43,100	b	1	a(	43,100 shares)
LNR PPTY CORP	COM	501940 10 0	497,000	14,400	b	1	a(	14,400 shares)
LSI LOGIC CORP	COM	502161 10 2	8,640,000	987,400	b	1	a(	987,400 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	34,160,000	632,600	b	1	a(	632,600 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	38,362,000	710,400 C	b	1	a(	710,400 shares)
L-3 COMMUNICATIONS HLDGS INC	COM	502424 10 4	48,546,000	899,000 P	b	1	a(	899,000 shares)
LA Z BOY INC	COM	505336 10 7	2,282,000	90,500	b	1	a(	90,500 shares)
LABONE INC NEW	COM	50540L 10 5	504,000	19,100	b	1	a(	19,100 shares)
LABORATORY CORP AMER HLDGS	COM NEW	50540R 40 9	5,720,000	125,300	b	1	a(	125,300 shares)
LABRANCHE & CO INC	COM	505447 10 2	1,143,000	49,900	b	1	a(	49,900 shares)
LAFARGE NORTH AMERICA INC	COM	505862 10 2	3,909,000	111,200	b	1	a(	111,200 shares)
LAM RESEARCH CORP	COM	512807 10 8	3,292,000	183,100	b	1	a(	183,100 shares)
LAMAR ADVERTISING CO	CL A	512815 10 1	257,000	6,900	b	1	a(	6,900 shares)
LAMAR ADVERTISING CO	CL A	512815 10 1	744,000	20,000 C	b	1	a(	20,000 shares)
LAMAR ADVERTISING CO	CL A	512815 10 1	744,000	20,000 P	b	1	a(	20,000 shares)
LATTICE SEMICONDUCTOR CORP	COM	518415 10 4	1,432,000	163,800	b	1	a(	163,800 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
LAWSON SOFTWARE INC	COM	520780 10 7	409,000	70,900		b	1	a(	70,900 shares)
LEAP WIRELESS INTL INC	COM	521863 10 0	26,000	24,200		b	1	a(	24,200 shares)
LEAR CORP	COM	521865 10 5	430,000	9,300		b	1	a(	9,300 shares)
LEAR CORP	COM	521865 10 5	1,619,000	35,000	C	b	1	a(	35,000 shares)
LEAR CORP	COM	521865 10 5	1,850,000	40,000	P	b	1	a(	40,000 shares)
LEE ENTERPRISES INC	COM	523768 10 9	753,000	21,500		b	1	a(	21,500 shares)
LEGATO SYS INC	COM	524651 10 6	626,000	173,905		b	1	a(	173,905 shares)
LEGGETT & PLATT INC	COM	524660 10 7	2,349,000	100,400		b	1	a(	100,400 shares)
LEGG MASON INC	COM	524901 10 5	1,964,000	39,800		b	1	a(	39,800 shares)
LEGG MASON INC	COM	524901 10 5	740,000	15,000	C	b	1	a(	15,000 shares)
LEGG MASON INC	COM	524901 10 5	4,194,000	85,000	P	b	1	a(	85,000 shares)
LENDINGTREE INC	COM	52602Q 10 5	1,494,000	117,533		b	1	a(	117,533 shares)
LENNAR CORP	COM	526057 10 4	202,000	3,300		b	1	a(	3,300 shares)
LENNAR CORP	COM	526057 10 4	612,000	10,000	C	b	1	a(	10,000 shares)
LENNAR CORP	COM	526057 10 4	1,224,000	20,000	P	b	1	a(	20,000 shares)
LEUCADIA NATL CORP	COM	527288 10 4	475,000	15,000	P	b	1	a(	15,000 shares)
LEVEL 3 COMMUNICATIONS INC	COM	52729N 10 0	222,000	75,400		b	1	a(	75,400 shares)
LEXMARK INTL NEW	CL A	529771 10 7	713,000	13,100		b	1	a(	13,100 shares)
LIBERATE TECHNOLOGIES	COM	530129 10 5	197,000	74,810		b	1	a(	74,810 shares)
LIBERTY MEDIA CORP NEW	COM SER A	530718 10 5	12,538,000	1,253,800		b	1	a(	1,253,800 shares)
LIGHTPATH TECHNOLOGIES INC	CL A	532257 10 2	17,000	19,245		b	1	a(	19,245 shares)
LILLY ELI & CO	COM	532457 10 8	21,483,000	380,900		b	1	a(	380,900 shares)
LILLY ELI & CO	COM	532457 10 8	9,870,000	175,000	C	b	1	a(	175,000 shares)
LILLY ELI & CO	COM	532457 10 8	2,256,000	40,000	P	b	1	a(	40,000 shares)
LIN TV CORP	CL A	532774 10 6	541,000	20,000		b	1	a(	20,000 shares)
LINCOLN NATL CORP IND	COM	534187 10 9	4,809,000	114,500		b	1	a(	114,500 shares)
LINEAR TECHNOLOGY CORP	COM	535678 10 6	7,405,000	235,600		b	1	a(	235,600 shares)
LIQUIDMETAL TECHNOLOGIES	COM	53634X 10 0	2,350,000	200,000		b	1	a(	200,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
LOCKHEED MARTIN CORP	COM	539830 10 9	1,084,000	15,600		b	1	a(	15,600 shares)
LOCKHEED MARTIN CORP	COM	539830 10 9	348,000	5,000	C	b	1	a(	5,000 shares)
LOCKHEED MARTIN CORP	COM	539830 10 9	4,101,000	59,000	P	b	1	a(	59,000 shares)
LOEWS CORP	COM	540424 10 8	2,385,000	45,000		b	1	a(	45,000 shares)
LOEWS CORP	COM	540424 10 8	1,060,000	20,000	C	b	1	a(	20,000 shares)
LOEWS CORP	COM	540424 10 8	1,590,000	30,000	P	b	1	a(	30,000 shares)
LONE STAR STEAKHOUSE SALOON	COM	542307 10 3	4,264,000	180,747		b	1	a(	180,747 shares)
LONE STAR STEAKHOUSE SALOON	COM	542307 10 3	425,000	18,000	C	b	1	a(	18,000 shares)
LONE STAR TECHNOLOGIES INC	COM	542312 10 3	550,000	24,000		b	1	a(	24,000 shares)
LONGVIEW FIBRE CO	COM	543213 10 2	603,000	64,000		b	1	a(	64,000 shares)
LOOKSMART LTD	COM	543442 10 7	68,000	34,500		b	1	a(	34,500 shares)
LOUDCLOUD INC	COM	545735 10 2	17,000	12,000		b	1	a(	12,000 shares)
LOUISIANA PAC CORP	COM	546347 10 5	2,721,000	256,900		b	1	a(	256,900 shares)
LOWES COS INC	COM	548661 10 7	2,915,000	64,200		b	1	a(	64,200 shares)
LOWES COS INC	COM	548661 10 7	7,264,000	160,000	C	b	1	a(	160,000 shares)
LOWES COS INC	COM	548661 10 7	4,994,000	110,000	P	b	1	a(	110,000 shares)
LUBRIZOL CORP	COM	549271 10 4	291,000	8,700		b	1	a(	8,700 shares)
LUCENT TECHNOLOGIES INC	COM	549463 10 7	3,660,000	2,204,700		b	1	a(	2,204,700 shares)
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R 20 2	1,140,000	60,000		b	1	a(	60,000 shares)
LYNX THERAPEUTICS INC	COM NEW	551812 30 8	31,000	23,900		b	1	a(	23,900 shares)
LYON WILLIAM HOMES	COM	552074 10 6	589,000	22,600		b	1	a(	22,600 shares)
LYONDELL CHEMICAL CO	COM	552078 10 7	3,151,000	208,700		b	1	a(	208,700 shares)
M & T BK CORP	COM	55261F 10 4	815,000	9,500		b	1	a(	9,500 shares)
M & T BK CORP	COM	55261F 10 4	1,715,000	20,000	C	b	1	a(	20,000 shares)
M & T BK CORP	COM	55261F 10 4	3,430,000	40,000	P	b	1	a(	40,000 shares)
MBNA CORP	COM	55262L 10 0	32,114,000	971,100		b	1	a(	971,100 shares)
MDU RES GROUP INC	COM	552690 10 9	218,000	8,300		b	1	a(	8,300 shares)
MEMC ELECTR MATLS INC	COM	552715 10 4	87,000	18,300		b	1	a(	18,300 shares)

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Name of Issuer	Title of Class		CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
MGIC INVT CORP WIS	COM		552848 10 3	1,085,000	16,000	C	b	1	a(	16,000 shares)
MGM MIRAGE	COM		552953 10 1	1,013,000	30,000	C	b	1	a(	30,000 shares)
MGM MIRAGE	COM		552953 10 1	1,181,000	35,000	P	b	1	a(	35,000 shares)
MIM CORP	COM		553044 10 8	3,134,000	259,218		b	1	a(	259,218 shares)
M/I SCHOTTENSTEIN HOMES INC	COM		55305B 10 1	298,000	7,900		b	1	a(	7,900 shares)
MKS INSTRUMENT INC	COM		55306N 10 4	201,000	10,000	P	b	1	a(	10,000 shares)
MMO2 PLC	ADR		55309W 10 1	144,000	22,800		b	1	a(	22,800 shares)
MRV COMMUNICATIONS INC	COM		553477 10 0	71,000	46,574		b	1	a(	46,574 shares)
MACROVISION CORP	COM		555904 10 1	254,000	19,400		b	1	a(	19,400 shares)
MACROMEDIA INC	COM		556100 10 5	2,813,000	317,100		b	1	a(	317,100 shares)
MAGMA DESIGN AUTOMATION	COM		559181 10 2	1,914,000	113,900		b	1	a(	113,900 shares)
MAGNA INTL INC	CL A		559222 40 1	1,680,000	24,400		b	1	a(	24,400 shares)
MANDALAY RESORT GROUP	COM		562567 10 7	5,134,000	186,200		b	1	a(	186,200 shares)
MANDALAY RESORT GROUP	COM		562567 10 7	414,000	15,000	P	b	1	a(	15,000 shares)
MANOR CARE INC NEW	COM		564055 10 1	2,525,000	109,800		b	1	a(	109,800 shares)
MANUFACTURERS SVCS LTD	COM		565005 10 5	70,000	14,500		b	1	a(	14,500 shares)
MARATHON OIL CORP	COM		565849 10 6	5,416,000	199,700		b	1	a(	199,700 shares)
MARKEL CORP	COM		570535 10 4	414,000	2,100		b	1	a(	2,100 shares)
MARSH & MCLENNAN COS INC	COM		571748 10 2	62,577,000	647,800		b	1	a(	647,800 shares)
MARSH & MCLENNAN COS INC	COM		571748 10 2	15,553,000	161,000	C	b	1	a(	161,000 shares)
MARSH & MCLENNAN COS INC	COM		571748 10 2	15,195,000	157,300	P	b	1	a(	157,300 shares)
MARSHALL & ILSLEY CORP	COM		571834 10 0	4,482,000	144,900		b	1	a(	144,900 shares)
MARSHALL & ILSLEY CORP	COM		571834 10 0	309,000	10,000	C	b	1	a(	10,000 shares)
MARSHALL & ILSLEY CORP	COM		571834 10 0	619,000	20,000	P	b	1	a(	20,000 shares)
MARRIOTT INTL INC NEW	CL A		571903 20 2	9,509,000	249,900		b	1	a(	249,900 shares)
MARVEL ENTERPRISES INC	COM		57383M 10 8	1,919,000	350,100		b	1	a(	350,100 shares)
MASCO CORP	NOTE	7/	574599 AW 6	18,116,000	42,500,000		b	1	a(	42,500,000 shares)
MASSEY ENERGY CORP	COM		576206 10 6	326,000	25,700		b	1	a(	25,700 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
MAXTOR CORP	COM NEW	577729 20 5	227,000	50,300	b	1	a(	50,300 shares)
MAXIM INTEGRATED PRODS INC	COM	57772K 10 1	9,134,000	238,300	b	1	a(	238,300 shares)
MAY DEPT STORES CO	COM	577778 10 3	3,099,000	94,100	b	1	a(	94,100 shares)
MAXIMUS INC	COM	577933 10 4	317,000	10,000 P	b	1	a(	10,000 shares)
MAYTAG CORP	COM	578592 10 7	230,000	5,400	b	1	a(	5,400 shares)
MAYTAG CORP	COM	578592 10 7	427,000	10,000 C	b	1	a(	10,000 shares)
MAYTAG CORP	COM	578592 10 7	3,753,000	88,000 P	b	1	a(	88,000 shares)
MCAFEE COM CORP	CL A	579062 10 0	288,000	19,678	b	1	a(	19,678 shares)
MCAFEE COM CORP	CL A	579062 10 0	3,118,000	213,000 C	b	1	a(	213,000 shares)
MCAFEE COM CORP	CL A	579062 10 0	878,000	60,000 P	b	1	a(	60,000 shares)
MCCORMICK & CO INC	COM NON VTG	579780 20 6	412,000	16,000	b	1	a(	16,000 shares)
MCCORMICK & CO INC	COM VTG	579780 10 7	0	10,000 C	b	1	a(	10,000 shares)
MCCORMICK & CO INC	COM VTG	579780 10 7	0	10,000 P	b	1	a(	10,000 shares)
MCDERMOTT INTL INC	COM	580037 10 9	161,000	19,900	b	1	a(	19,900 shares)
MCDONALDS CORP	COM	580135 10 1	600,000	21,100	b	1	a(	21,100 shares)
MCGRATH RENTCORP	COM	580589 10 9	596,000	23,000	b	1	a(	23,000 shares)
MCGRAW HILL COS INC	COM	580645 10 9	6,597,000	110,500	b	1	a(	110,500 shares)
MCGRAW HILL COS INC	COM	580645 10 9	597,000	10,000 P	b	1	a(	10,000 shares)
MCKESSON CORP	COM	58155Q 10 3	2,580,000	78,900	b	1	a(	78,900 shares)
MCKESSON CORP	COM	58155Q 10 3	6,360,000	194,500 C	b	1	a(	194,500 shares)
MCKESSON CORP	COM	58155Q 10 3	2,616,000	80,000 P	b	1	a(	80,000 shares)
MCLEODUSA INC	CL A	582266 70 6	6,000	13,159	b	1	a(	13,159 shares)
MEADWESTVACO CORP	COM	583334 10 7	436,000	13,000	b	1	a(	13,000 shares)
MEADWESTVACO CORP	COM	583334 10 7	336,000	10,000 C	b	1	a(	10,000 shares)
MEDAREX INC	COM	583916 10 1	1,678,000	226,200	b	1	a(	226,200 shares)
MED-DESIGN CORP	COM	583926 10 0	333,000	25,742	b	1	a(	25,742 shares)
MEDCATH CORP	COM	58404W 10 9	677,000	39,600	b	1	a(	39,600 shares)
MEDIA GEN INC	CL A	584404 10 7	540,000	9,000	b	1	a(	9,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MEDIACOM COMMUNICATIONS CORP	NOTE 5.250% 7/	58446K AA 3	1,931,000	2,500,000	b	1	a(2,500,000 shares)
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690 30 9	1,031,000	24,100	b	1	a(24,100 shares)
MEDIMMUNE INC	COM	584699 10 2	6,093,000	230,800	b	1	a(230,800 shares)
MEDTRONIC INC	COM	585055 10 6	321,000	7,500	b	1	a(7,500 shares)
MEDTRONIC INC	COM	585055 10 6	2,143,000	50,000 C	b	1	a(50,000 shares)
MEDTRONIC INC	COM	585055 10 6	2,143,000	50,000 P	b	1	a(50,000 shares)
MEDSOURCE TECHNOLOGIES INC	COM	58505Y 10 3	234,000	19,100	b	1	a(19,100 shares)
MELLON FINL CORP	COM	58551A 10 8	22,510,000	716,200	b	1	a(716,200 shares)
MENTOR CORP MINN	COM	587188 10 3	734,000	20,000 P	b	1	a(20,000 shares)
MENTOR GRAPHICS CORP	COM	587200 10 6	3,255,000	228,900	b	1	a(228,900 shares)
MERCANTILE BANKSHARES CORP	COM	587405 10 1	1,137,000	27,700	b	1	a(27,700 shares)
MERCATOR SOFTWARE INC	COM	587587 10 6	65,000	42,600	b	1	a(42,600 shares)
MERCK & CO INC	COM	589331 10 7	14,731,000	290,900	b	1	a(290,900 shares)
MERCK & CO INC	COM	589331 10 7	12,154,000	240,000 C	b	1	a(240,000 shares)
MERCK & CO INC	COM	589331 10 7	46,589,000	920,000 P	b	1	a(920,000 shares)
MERCURY COMPUTER SYS	COM	589378 10 8	376,000	17,340	b	1	a(17,340 shares)
MERCURY GENL CORP NEW	COM	589400 10 0	243,000	5,000 P	b	1	a(5,000 shares)
MERCURY INTERACTIVE CORP	COM	589405 10 9	15,310,000	666,800	b	1	a(666,800 shares)
MERCURY INTERACTIVE CORP	COM	589405 10 9	3,628,000	158,000 C	b	1	a(158,000 shares)
MERCURY INTERACTIVE CORP	COM	589405 10 9	689,000	30,000 P	b	1	a(30,000 shares)
MEREDITH CORP	COM	589433 10 1	859,000	22,400	b	1	a(22,400 shares)
MERIDIAN MED TECHNOLOGIES IN	COM	589658 10 3	1,394,000	38,552	b	1	a(38,552 shares)
MERIT MED SYS INC	COM	589889 10 4	322,000	15,655	b	1	a(15,655 shares)
MERRILL LYNCH & CO INC	COM	590188 10 8	612,000	15,100	b	1	a(15,100 shares)
MERRILL LYNCH & CO INC	COM	590188 10 8	23,288,000	575,000 C	b	1	a(575,000 shares)
MERRILL LYNCH & CO INC	COM	590188 10 8	9,923,000	245,000 P	b	1	a(245,000 shares)
MERRILL LYNCH & CO INC	FRNT 3/	590188 A7 3	5,772,000	6,000,000	b	1	a(6,000,000 shares)
METLIFE INC	COM	59156R 10 8	426,000	14,800	b	1	a(14,800 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
METTLER TOLEDO INTERNATIONAL	COM	592688 10 5	317,000	8,600	b	1	a(	8,600 shares)
MICHAELS STORES INC	COM	594087 10 8	4,173,000	107,000 C	b	1	a(	107,000 shares)
MICHAELS STORES INC	COM	594087 10 8	2,067,000	53,000 P	b	1	a(	53,000 shares)
MICREL INC	COM	594793 10 1	1,642,000	114,208	b	1	a(	114,208 shares)
MICROSOFT CORP	COM	594918 10 4	94,919,000	1,735,270	b	1	a(	1,735,270 shares)
MICROSOFT CORP	COM	594918 10 4	65,093,000	1,190,000 C	b	1	a(	1,190,000 shares)
MICROSOFT CORP	COM	594918 10 4	76,580,000	1,400,000 P	b	1	a(	1,400,000 shares)
MICROVISION INC WASH	COM	594960 10 6	76,000	14,600	b	1	a(	14,600 shares)
MICROCHIP TECHNOLOGY INC	COM	595017 10 4	3,479,000	126,850	b	1	a(	126,850 shares)
MICROMUSE INC	COM	595094 10 3	1,061,000	238,500	b	1	a(	238,500 shares)
MICRON TECHNOLOGY INC	COM	595112 10 3	237,000	11,700	b	1	a(	11,700 shares)
MICRON TECHNOLOGY INC	COM	595112 10 3	3,640,000	180,000 C	b	1	a(	180,000 shares)
MICROTUNE INC DEL	COM	59514P 10 9	612,000	68,700	b	1	a(	68,700 shares)
MID ATLANTIC MED SVCS INC	COM	59523C 10 7	643,000	20,500	b	1	a(	20,500 shares)
MIDWAY GAMES INC	COM	598148 10 4	252,000	29,600	b	1	a(	29,600 shares)
MILACRON INC	COM	598709 10 3	234,000	23,100	b	1	a(	23,100 shares)
MILLENNIUM PHARMACEUTICALS I	COM	599902 10 3	2,306,000	189,800	b	1	a(	189,800 shares)
MILLER HERMAN INC	COM	600544 10 0	1,094,000	53,900	b	1	a(	53,900 shares)
MILLIPORE CORP	COM	601073 10 9	4,468,000	139,700	b	1	a(	139,700 shares)
MILLIPORE CORP	COM	601073 10 9	1,599,000	50,000 C	b	1	a(	50,000 shares)
MILLIPORE CORP	COM	601073 10 9	1,279,000	40,000 P	b	1	a(	40,000 shares)
MIRANT CORP	COM	604675 10 8	172,000	23,516	b	1	a(	23,516 shares)
MOHAWK INDS INC	COM	608190 10 4	3,273,000	53,201	b	1	a(	53,201 shares)
MOHAWK INDS INC	COM	608190 10 4	1,723,000	28,000 C	b	1	a(	28,000 shares)
MOHAWK INDS INC	COM	608190 10 4	3,999,000	65,000 P	b	1	a(	65,000 shares)
MONACO COACH CORP	COM	60886R 10 3	963,000	45,200	b	1	a(	45,200 shares)
MONDAVI ROBERT CORP	CL A	609200 10 0	466,000	13,600	b	1	a(	13,600 shares)
MONOLITHIC SYS TECHNOLOGY IN	COM	609842 10 9	581,000	52,200	b	1	a(	52,200 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
MONSANTO CO NEW	COM	61166W 10 1	4,834,000	271,600	b	1	a(271,600 shares)
MONY GROUP INC	COM	615337 10 2	738,000	21,700	b	1	a(21,700 shares)
MOODYS CORP	COM	615369 10 5	3,134,000	63,000	b	1	a(63,000 shares)
MOODYS CORP	COM	615369 10 5	249,000	5,000 C	b	1	a(5,000 shares)
MOODYS CORP	COM	615369 10 5	249,000	5,000 P	b	1	a(5,000 shares)
MOORE LTD	COM	615785 10 2	428,000	37,300	b	1	a(37,300 shares)
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446 44 8	34,132,000	792,300	b	1	a(792,300 shares)
MOTHERS WK INC	COM	619903 10 7	220,000	5,600	b	1	a(5,600 shares)
MOTOROLA INC	COM	620076 10 9	13,372,000	927,300	b	1	a(927,300 shares)
MUELLER INDS INC	COM	624756 10 2	537,000	16,900	b	1	a(16,900 shares)
MULTIMEDIA GAMES INC	COM	625453 10 5	371,000	17,000	b	1	a(17,000 shares)
MURPHY OIL CORP	COM	626717 10 2	2,912,000	35,300	b	1	a(35,300 shares)
MURPHY OIL CORP	COM	626717 10 2	4,125,000	50,000 C	b	1	a(50,000 shares)
MURPHY OIL CORP	COM	626717 10 2	7,013,000	85,000 P	b	1	a(85,000 shares)
MYKROLIS CORP	COM	62852P 10 3	133,000	11,275	b	1	a(11,275 shares)
MYRIAD GENETICS INC	COM	62855J 10 4	979,000	48,150	b	1	a(48,150 shares)
NCO GROUP INC	COM	628858 10 2	690,000	31,700	b	1	a(31,700 shares)
NCR CORP NEW	COM	62886E 10 8	692,000	20,000 C	b	1	a(20,000 shares)
NS GROUP INC	COM	628916 10 8	112,000	11,700	b	1	a(11,700 shares)
NABORS INDS INC	COM	629568 10 6	0	50,000 C	b	1	a(50,000 shares)
NABORS INDS INC	COM	629568 10 6	0	10,000 P	b	1	a(10,000 shares)
NAPRO BIOTHERAPUTICS INC	COM	630795 10 2	135,000	20,600	b	1	a(20,600 shares)
NATIONAL COMMERCE FINL CORP	COM	63545P 10 4	1,152,000	43,800	b	1	a(43,800 shares)
NATIONAL DATA CORP	NOTE 5.000%11/	635621 AA 3	5,056,000	5,075,000	b	1	a(5,075,000 shares)
NATIONAL INSTRS CORP	COM	636518 10 2	433,000	13,300	b	1	a(13,300 shares)
NATIONAL-OILWELL INC	COM	637071 10 1	1,869,000	88,800	b	1	a(88,800 shares)
NATIONAL-OILWELL INC	COM	637071 10 1	211,000	10,000 P	b	1	a(10,000 shares)
NATIONAL SEMICONDUCTOR CORP	COM	637640 10 3	1,631,000	55,900	b	1	a(55,900 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
NATIONAL SEMICONDUCTOR CORP	COM	637640 10 3	1,459,000	50,000 C	b	1	a(	50,000 shares)
NATIONWIDE FINL SVCS INC	CL A	638612 10 1	229,000	5,800	b	1	a(	5,800 shares)
NAUTILUS GROUP INC	COM	63910B 10 2	5,015,000	163,900	b	1	a(	163,900 shares)
NAVISTAR INTL CORP NEW	COM	63934E 10 8	9,197,000	287,400	b	1	a(	287,400 shares)
NAVISTAR INTL CORP NEW	COM	63934E 10 8	640,000	20,000 C	b	1	a(	20,000 shares)
NEIMAN MARCUS GROUP INC	CL A	640204 20 2	399,000	11,500	b	1	a(	11,500 shares)
NEOFORMA COM INC	COM NEW	640475 50 5	642,000	49,400	b	1	a(	49,400 shares)
NEORX CORP	COM PAR $0.02	640520 30 0	20,000	16,300	b	1	a(	16,300 shares)
NEOSE TECHNOLOGIES INC	COM	640522 10 8	132,000	12,100	b	1	a(	12,100 shares)
NEOPHARM INC	COM	640919 10 6	377,000	30,000 C	b	1	a(	30,000 shares)
NETBANK INC	COM	640933 10 7	1,813,000	155,600	b	1	a(	155,600 shares)
NETWORKS ASSOCS INC	COM	640938 10 6	2,010,000	104,300	b	1	a(	104,300 shares)
NET2PHONE	COM	64108N 10 6	89,000	20,900	b	1	a(	20,900 shares)
NETFLIX COM INC	COM	64110L 10 6	607,000	43,400	b	1	a(	43,400 shares)
NETEGRITY INC	COM	64110P 10 7	893,000	144,900	b	1	a(	144,900 shares)
NETRO CORP	COM	64114R 10 9	27,000	11,900	b	1	a(	11,900 shares)
NETIQ CORP	COM	64115P 10 2	296,000	13,100	b	1	a(	13,100 shares)
NETWORK APPLIANCE INC	COM	64120L 10 4	2,580,000	207,400	b	1	a(	207,400 shares)
NEUBERGER BERMAN INC	NOTE 5/	641234 AC 3	20,966,000	24,500,000	b	1	a(	24,500,000 shares)
NEW FOCUS INC	COM	644383 10 1	55,000	18,500	b	1	a(	18,500 shares)
NEW JERSEY RES	COM	646025 10 6	424,000	14,200	b	1	a(	14,200 shares)
NEW YORK CMNTY BANCORP INC	COM	649445 10 3	2,481,000	91,550	b	1	a(	91,550 shares)
NEW YORK TIMES CO	CL A	650111 10 7	2,833,000	55,000 C	b	1	a(	55,000 shares)
NEW YORK TIMES CO	CL A	650111 10 7	3,425,000	66,500 P	b	1	a(	66,500 shares)
NEWFIELD EXPL CO	COM	651290 10 8	372,000	10,000 C	b	1	a(	10,000 shares)
NEWFIELD EXPL CO	COM	651290 10 8	743,000	20,000 P	b	1	a(	20,000 shares)
NEWMONT MINING CORP	COM	651639 10 6	1,919,000	72,900	b	1	a(	72,900 shares)
NEWS CORP LTD	ADR NEW	652487 70 3	332,000	14,500	b	1	a(	14,500 shares)

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Name of Issuer	Title of class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
NEXTEL COMMUNICATIONS INC	CL A	65332V 10 3	98,000	30,400	b	1	a(	30,400 shares)
NEXTEL COMMUNICATIONS INC	CL A	65332V 10 3	1,637,000	510,000 C	b	1	a(	510,000 shares)
NIKE INC	CL B	654106 10 3	11,937,000	222,500	b	1	a(	222,500 shares)
99 CENTS ONLY STORES	COM	65440K 10 6	1,883,000	73,400	b	1	a(	73,400 shares)
NISOURCE INC	COM	65473P 10 5	325,000	14,900	b	1	a(	14,900 shares)
NOKIA CORP	SPONSORED ADR	654902 20 4	1,671,000	115,400	b	1	a(	115,400 shares)
NOBLE ENERGY INC	COM	655044 10 5	1,676,000	46,500	b	1	a(	46,500 shares)
NORDSON CORP	COM	655663 10 2	249,000	10,100	b	1	a(	10,100 shares)
NORDSTROM INC	COM	655664 10 0	258,000	11,400	b	1	a(	11,400 shares)
NORFOLK SOUTHERN CORP	COM	655844 10 8	257,000	11,000	b	1	a(	11,000 shares)
NORTEK INC	COM	656559 10 1	4,009,000	88,900	b	1	a(	88,900 shares)
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9/	656568 AB 8	8,621,000	19,000,000	b	1	a(	19,000,000 shares)
NORTHEAST UTILS	COM	664397 10 6	1,330,000	70,700	b	1	a(	70,700 shares)
NORTHERN TR CORP	COM	665859 10 4	9,506,000	215,758	b	1	a(	215,758 shares)
NORTHERN TR CORP	COM	665859 10 4	1,322,000	30,000 C	b	1	a(	30,000 shares)
NORTHROP GRUMMAN CORP	COM	666807 10 2	401,000	3,207	b	1	a(	3,207 shares)
NORTHROP GRUMMAN CORP	COM	666807 10 2	5,000,000	40,000 C	b	1	a(	40,000 shares)
NORTHROP GRUMMAN CORP	COM	666807 10 2	1,750,000	14,000 P	b	1	a(	14,000 shares)
NORTHWEST AIRLS CORP	CL A	667280 10 1	1,268,000	105,100	b	1	a(	105,100 shares)
NORTHWESTERN CORP	COM	668074 10 7	1,395,000	82,300	b	1	a(	82,300 shares)
NOVARTIS A G	SPONSORED ADR	66987V 10 9	285,000	6,500 P	b	1	a(	6,500 shares)
NUANCE COMMUNICATIONS INC	COM	669967 10 1	117,000	27,926	b	1	a(	27,926 shares)
NOVELLUS SYS INC	COM	670008 10 1	1,272,000	37,400	b	1	a(	37,400 shares)
NOVELLUS SYS INC	NOTE 7/	670008 AB 7	14,981,000	15,000,000	b	1	a(	15,000,000 shares)
NSTAR	COM	67019E 10 7	609,000	13,600	b	1	a(	13,600 shares)
NUCOR CORP	COM	670346 10 5	1,301,000	20,000 C	b	1	a(	20,000 shares)
NUCOR CORP	COM	670346 10 5	4,163,000	64,000 P	b	1	a(	64,000 shares)
NUEVO ENERGY CO	COM	670509 10 8	834,000	52,800	b	1	a(	52,800 shares)

Name of Issuer	Title of class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
NVIDIA CORP	COM	67066G 10 4	19,688,000	1,146,000	b	1	a(1,146,000 shares)
OGE ENERGY CORP	COM	670837 10 3	446,000	19,500	b	1	a(19,500 shares)
OM GROUP INC	COM	670872 10 0	843,000	13,600	b	1	a(13,600 shares)
OSI PHARMACEUTICALS INC	COM	671040 10 3	3,934,000	163,800	b	1	a(163,800 shares)
OSI PHARMACEUTICALS INC	COM	671040 10 3	1,465,000	61,000 C	b	1	a(61,000 shares)
OSI SYSTEMS INC	COM	671044 10 5	3,199,000	161,300	b	1	a(161,300 shares)
OSI SYSTEMS INC	COM	671044 10 5	2,479,000	125,000 C	b	1	a(125,000 shares)
OAKLEY INC	COM	673662 10 2	238,000	13,700	b	1	a(13,700 shares)
ODYSSEY HEALTHCARE INC	COM	67611V 10 1	1,206,000	33,500	b	1	a(33,500 shares)
OFFICE DEPOT INC	COM	676220 10 6	361,000	21,500	b	1	a(21,500 shares)
OFFICEMAX INC	COM	67622M 10 8	798,000	135,500	b	1	a(135,500 shares)
OHIO CAS CORP	COM	677240 10 3	993,000	47,500 C	b	1	a(47,500 shares)
OMNICARE INC	COM	681904 10 8	856,000	32,600	b	1	a(32,600 shares)
OMNICOM GROUP INC	COM	681919 10 6	11,395,000	248,800	b	1	a(248,800 shares)
OMNICOM GROUP INC	COM	681919 10 6	458,000	10,000 C	b	1	a(10,000 shares)
OMNIVISION TECHNOLOGIES INC	COM	682128 10 3	428,000	29,800	b	1	a(29,800 shares)
OPENWAVE SYS INC	COM	683718 10 0	266,000	47,500	b	1	a(47,500 shares)
OPLINK COMMUNICATIONS INC	COM	68375Q 10 6	56,000	76,400	b	1	a(76,400 shares)
OPTICAL COMMUNICATION PRODS	CL A	68382T 10 1	29,000	23,600	b	1	a(23,600 shares)
OPTIMAL ROBOTICS CORP	CL A NEW	68388R 20 8	617,000	84,577	b	1	a(84,577 shares)
ORACLE CORP	COM	68389X 10 5	5,913,000	624,400	b	1	a(624,400 shares)
ORACLE CORP	COM	68389X 10 5	95,000	10,000 C	b	1	a(10,000 shares)
ORBITAL SCIENCES CORP	COM	685564 10 6	281,000	35,300	b	1	a(35,300 shares)
ORTHODONTIC CTRS AMER INC	COM	68750P 10 3	1,314,000	57,000	b	1	a(57,000 shares)
OUTBACK STEAKHOUSE INC	COM	689899 10 2	2,422,000	69,000	b	1	a(69,000 shares)
OUTBACK STEAKHOUSE INC	COM	689899 10 2	1,580,000	45,000 C	b	1	a(45,000 shares)
OUTBACK STEAKHOUSE INC	COM	689899 10 2	1,404,000	40,000 P	b	1	a(40,000 shares)
OVERSEAS SHIPHOLDING GROUP I	COM	690368 10 5	337,000	16,000	b	1	a(16,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
OVERSTOCK COM INC DEL	COM	690370 10 1	287,000	20,401		b	1	a(	20,401 shares)
OVERTURE SVCS INC	COM	69039R 10 0	357,000	14,300		b	1	a(	14,300 shares)
OVERTURE SVCS INC	COM	69039R 10 0	5,858,000	234,500	C	b	1	a(	234,500 shares)
OVERTURE SVCS INC	COM	69039R 10 0	250,000	10,000	P	b	1	a(	10,000 shares)
OWENS ILL INC	PFD CONV $.01	690768 50 2	2,486,000	107,600		b	1	a(	107,600 shares)
OXFORD HEALTH PLANS INC	COM	691471 10 6	10,686,000	230,000	C	b	1	a(	230,000 shares)
OXFORD HEALTH PLANS INC	COM	691471 10 6	12,800,000	275,500	P	b	1	a(	275,500 shares)
PDF SOLUTIONS INC	COM	693282 10 5	170,000	23,200		b	1	a(	23,200 shares)
PG&E CORP	COM	69331C 10 8	5,310,000	296,800		b	1	a(	296,800 shares)
P F CHANGS CHINA BISTRO INC	COM	69333Y 10 8	748,000	23,800		b	1	a(	23,800 shares)
P F CHANGS CHINA BISTRO INC	COM	69333Y 10 8	1,885,000	60,000	C	b	1	a(	60,000 shares)
PMC-SIERRA INC	COM	69344F 10 6	124,000	13,400		b	1	a(	13,400 shares)
PMC-SIERRA INC	COM	69344F 10 6	1,321,000	142,500	C	b	1	a(	142,500 shares)
PMI GROUP INC	WHEN ISSUED	69344M 10 1	1,169,000	30,600		b	1	a(	30,600 shares)
PMI GROUP INC	WHEN ISSUED	69344M 10 1	1,528,000	40,000	C	b	1	a(	40,000 shares)
PMI GROUP INC	WHEN ISSUED	69344M 10 1	2,712,000	71,000	P	b	1	a(	71,000 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	4,533,000	86,700		b	1	a(	86,700 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	1,046,000	20,000	C	b	1	a(	20,000 shares)
PNC FINL SVCS GROUP INC	COM	693475 10 5	3,398,000	65,000	P	b	1	a(	65,000 shares)
PNM RES INC	COM	69349H 10 7	1,568,000	64,800		b	1	a(	64,800 shares)
PPG INDS INC	COM	693506 10 7	619,000	10,000	C	b	1	a(	10,000 shares)
PPG INDS INC	COM	693506 10 7	619,000	10,000	P	b	1	a(	10,000 shares)
PPL CORP	COM	69351T 10 6	2,838,000	85,800		b	1	a(	85,800 shares)
PACCAR INC	COM	693718 10 8	10,089,000	227,281		b	1	a(	227,281 shares)
PAC-WEST TELECOM INC	COM	69371Y 10 1	17,000	37,800		b	1	a(	37,800 shares)
PACIFICARE HEALTH SYS DEL	COM	695112 10 2	1,608,000	59,100		b	1	a(	59,100 shares)
PACIFICARE HEALTH SYS DEL	COM	695112 10 2	6,664,000	245,000	C	b	1	a(	245,000 shares)
PANERA BREAD CO	CL A	69840W 10 8	3,395,000	97,700		b	1	a(	97,700 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
PANERA BREAD CO	CL A	69840W 10 8	2,780,000	80,000	C	b	1	a(	80,000 shares)
PANERA BREAD CO	CL A	69840W 10 8	4,518,000	130,000	P	b	1	a(	130,000 shares)
PAPA JOHNS INTL INC	COM	698813 10 2	751,000	22,500	C	b	1	a(	22,500 shares)
PARAMETRIC TECHNOLOGY CORP	COM	699173 10 0	445,000	124,348		b	1	a(	124,348 shares)
PARKER DRILLING CO	COM	701081 10 1	38,000	11,500		b	1	a(	11,500 shares)
PARKER HANNIFIN CORP	COM	701094 10 4	1,195,000	25,000	C	b	1	a(	25,000 shares)
PARKER HANNIFIN CORP	COM	701094 10 4	956,000	20,000	P	b	1	a(	20,000 shares)
PARTNERS TRUST FINCL GROUP I	COM	70213A 10 3	176,000	11,000		b	1	a(	11,000 shares)
PARTY CITY CORP	COM	702145 10 3	339,000	20,800		b	1	a(	20,800 shares)
PATINA OIL & GAS CORP	COM	703224 10 5	317,000	11,550		b	1	a(	11,550 shares)
PATINA OIL & GAS CORP	COM	703224 10 5	411,000	15,000	C	b	1	a(	15,000 shares)
PATINA OIL & GAS CORP	COM	703224 10 5	274,000	10,000	P	b	1	a(	10,000 shares)
PATTERSON DENTAL CO	COM	703412 10 6	1,007,000	20,000	C	b	1	a(	20,000 shares)
PAXAR CORP	COM	704227 10 7	459,000	27,400		b	1	a(	27,400 shares)
PAXSON COMMUNICATIONS CORP	COM	704231 10 9	245,000	44,500		b	1	a(	44,500 shares)
PAYCHEX INC	COM	704326 10 7	14,800,000	473,000		b	1	a(	473,000 shares)
PAYLESS SHOESOURCE INC	COM	704379 10 6	340,000	5,900		b	1	a(	5,900 shares)
PAYLESS SHOESOURCE INC	COM	704379 10 6	3,574,000	62,000	C	b	1	a(	62,000 shares)
PAYLESS SHOESOURCE INC	COM	704379 10 6	4,036,000	70,000	P	b	1	a(	70,000 shares)
PAYPAL INC	COM	704508 10 0	1,818,000	90,000		b	1	a(	90,000 shares)
PEC SOLUTIONS INC	COM	705107 10 0	433,000	18,100		b	1	a(	18,100 shares)
PEDIATRIX MED GROUP	COM	705324 10 1	2,050,000	82,000	C	b	1	a(	82,000 shares)
PEETS COFFEE & TEA INC	COM	705560 10 0	326,000	17,700		b	1	a(	17,700 shares)
PENN NATL GAMING INC	COM	707569 10 9	332,000	18,300		b	1	a(	18,300 shares)
PENN NATL GAMING INC	COM	707569 10 9	545,000	30,000	C	b	1	a(	30,000 shares)
PENN NATL GAMING INC	COM	707569 10 9	363,000	20,000	P	b	1	a(	20,000 shares)
PENN TREATY AMERN CORP	NOTE 6.250%12/	707874 AC 7	1,217,000	1,580,000		b	1	a(	1,580,000 shares)
PENN VA CORP	COM	707882 10 6	421,000	10,800		b	1	a(	10,800 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
PEOPLES ENERGY CORP	COM	711030 10 6	1,101,000	30,200	b	1	a(	30,200 shares)
PEOPLESOFT INC	COM	712713 10 6	2,300,000	154,600	b	1	a(	154,600 shares)
PEOPLESOFT INC	COM	712713 10 6	149,000	10,000 C	b	1	a(	10,000 shares)
PEPSIAMERICAS INC	COM	71343P 20 0	236,000	15,800	b	1	a(	15,800 shares)
PEPSICO INC	COM	713448 10 8	34,072,000	706,880	b	1	a(	706,880 shares)
PERFORMANCE FOOD GROUP CO	COM	713755 10 6	1,185,000	35,000 C	b	1	a(	35,000 shares)
PERFORMANCE FOOD GROUP CO	COM	713755 10 6	847,000	25,000 P	b	1	a(	25,000 shares)
PERICOM SEMICONDUCTOR CORP	COM	713831 10 5	160,000	13,800	b	1	a(	13,800 shares)
PERKINELMER INC	COM	714046 10 9	1,944,000	175,900	b	1	a(	175,900 shares)
PETCO ANIMAL SUPPLIES	COM NEW	716016 20 9	2,523,000	101,300	b	1	a(	101,300 shares)
PETROLEUM GEO-SVCS A/S	SPONSORED ADR	716597 10 9	2,002,000	556,200	b	1	a(	556,200 shares)
PETROQUEST ENERGY INC	COM	716748 10 8	57,000	10,200	b	1	a(	10,200 shares)
PHARMACYCLICS INC	COM	716933 10 6	107,000	24,120	b	1	a(	24,120 shares)
PFIZER INC	COM	717081 10 3	427,000	12,200	b	1	a(	12,200 shares)
PHARMACIA CORP	COM	71713U 10 2	4,775,000	127,500	b	1	a(	127,500 shares)
PHARMACIA CORP	COM	71713U 10 2	6,741,000	180,000 C	b	1	a(	180,000 shares)
PHARMACIA CORP	COM	71713U 10 2	11,610,000	310,000 P	b	1	a(	310,000 shares)
PHELPS DODGE CORP	COM	717265 10 2	1,479,000	35,900	b	1	a(	35,900 shares)
PHILADELPHIA SUBN CORP	COM PAR $0.50	718009 60 8	366,000	18,100	b	1	a(	18,100 shares)
PHILIP MORRIS COS INC	COM	718154 10 7	13,541,000	310,000 C	b	1	a(	310,000 shares)
PHILIP MORRIS COS INC	COM	718154 10 7	5,678,000	130,000 P	b	1	a(	130,000 shares)
PHILLIPS PETE CO	COM	718507 10 6	11,151,000	189,380	b	1	a(	189,380 shares)
PHILLIPS PETE CO	COM	718507 10 6	4,239,000	72,000 C	b	1	a(	72,000 shares)
PHILLIPS PETE CO	COM	718507 10 6	4,710,000	80,000 P	b	1	a(	80,000 shares)
PHOENIX COS INC NEW	COM	71902E 10 9	2,290,000	124,800	b	1	a(	124,800 shares)
PHOENIX COS INC NEW	COM	71902E 10 9	330,000	18,000 C	b	1	a(	18,000 shares)
PHOENIX COS INC NEW	COM	71902E 10 9	367,000	20,000 P	b	1	a(	20,000 shares)
PHOTON DYNAMICS INC	COM	719364 10 1	1,650,000	55,000 C	b	1	a(	55,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
PHOTON DYNAMICS INC	COM	719364 10 1	570,000	19,000 P	b	1	a(	19,000 shares)
PHOTRONICS INC	COM	719405 10 2	758,000	40,000 C	b	1	a(	40,000 shares)
PIER 1 IMPORTS INC	COM	720279 10 8	326,000	15,500	b	1	a(	15,500 shares)
PINNACLE WEST CAP CORP	COM	723484 10 1	5,605,000	141,900	b	1	a(	141,900 shares)
PITTSTON CO	COM BRINKS GRP	725701 10 6	540,000	22,500	b	1	a(	22,500 shares)
PIXAR	COM	725811 10 3	441,000	10,000 C	b	1	a(	10,000 shares)
PIXAR	COM	725811 10 3	662,000	15,000 P	b	1	a(	15,000 shares)
PLACER DOME INC	COM	725906 10 1	2,078,000	185,400	b	1	a(	185,400 shares)
PLATO LEARNING INC	COM	72764Y 10 0	224,000	22,743	b	1	a(	22,743 shares)
PLAYBOY ENTERPRISES INC	CL B	728117 30 0	200,000	15,700	b	1	a(	15,700 shares)
PLEXUS CORP	COM	729132 10 0	923,000	51,000	b	1	a(	51,000 shares)
POGO PRODUCING CO	COM	730448 10 7	228,000	7,000 C	b	1	a(	7,000 shares)
POLARIS INDS INC	COM	731068 10 2	650,000	10,000 C	b	1	a(	10,000 shares)
POLARIS INDS INC	COM	731068 10 2	910,000	14,000 P	b	1	a(	14,000 shares)
POLO RALPH LAUREN CORP	CL A	731572 10 3	1,852,000	82,700	b	1	a(	82,700 shares)
POLYCOM INC	COM	73172K 10 4	493,000	41,135	b	1	a(	41,135 shares)
POLYMEDICA CORP	COM	731738 10 0	769,000	30,100	b	1	a(	30,100 shares)
POTASH CORP SASK INC	COM	73755L 10 7	3,973,000	59,300	b	1	a(	59,300 shares)
POTLATCH CORP	COM	737628 10 7	480,000	14,100	b	1	a(	14,100 shares)
POTOMAC ELEC PWR CO	COM	737679 10 0	249,000	11,600	b	1	a(	11,600 shares)
POWER-ONE INC	COM	739308 10 4	837,000	134,500	b	1	a(	134,500 shares)
PRACTICEWORKS INC	COM	739419 10 9	1,271,000	68,900	b	1	a(	68,900 shares)
PRAXAIR INC	COM	74005P 10 4	11,280,000	198,000	b	1	a(	198,000 shares)
PRAXAIR INC	COM	74005P 10 4	1,709,000	30,000 C	b	1	a(	30,000 shares)
PRAXAIR INC	COM	74005P 10 4	4,273,000	75,000 P	b	1	a(	75,000 shares)
PRE PAID LEGAL SVCS INC	COM	740065 10 7	4,470,000	224,600	b	1	a(	224,600 shares)
PRECISION CASTPARTS CORP	COM	740189 10 5	604,000	18,300	b	1	a(	18,300 shares)
PRECISION CASTPARTS CORP	COM	740189 10 5	330,000	10,000 C	b	1	a(	10,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
PRECISION CASTPARTS CORP	COM	740189 10 5	825,000	25,000	P	b	1	a(	25,000 shares)
PRICE COMMUNICATIONS CORP	COM NEW	741437 30 5	7,725,000	482,800		b	1	a(	482,800 shares)
PRICE T ROWE GROUP INC	COM	74144T 10 8	923,000	28,077		b	1	a(	28,077 shares)
PRIORITY HEALTHCARE CORP	CL B	74264T 10 2	291,000	12,400		b	1	a(	12,400 shares)
PROCTER & GAMBLE CO	COM	742718 10 9	5,492,000	61,500		b	1	a(	61,500 shares)
PROGRESS ENERGY INC	COM	743263 10 5	567,000	10,900		b	1	a(	10,900 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	7,862,000	135,900		b	1	a(	135,900 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	5,207,000	90,000	C	b	1	a(	90,000 shares)
PROGRESSIVE CORP OHIO	COM	743315 10 3	19,524,000	337,500	P	b	1	a(	337,500 shares)
PROQUEST COMPANY	COM	74346P 10 2	2,244,000	63,200		b	1	a(	63,200 shares)
PROTON ENERGY SYS INC	COM	74371K 10 1	34,000	10,728		b	1	a(	10,728 shares)
PROVINCE HEALTHCARE CO	COM	743977 10 0	627,000	28,050		b	1	a(	28,050 shares)
PROVIDIAN FINL CORP	COM	74406A 10 2	307,000	52,200		b	1	a(	52,200 shares)
PROXIM CORP	CL A	744283 10 2	937,000	312,581		b	1	a(	312,581 shares)
PUBLIC SVC ENTERPRISE GROUP	COM	744573 10 6	1,671,000	38,600		b	1	a(	38,600 shares)
PUGET ENERGY INC NEW	COM	745310 10 2	436,000	21,100		b	1	a(	21,100 shares)
PULTE HOMES INC	COM	745867 10 1	575,000	10,000	C	b	1	a(	10,000 shares)
QLOGIC CORP	COM	747277 10 1	5,906,000	155,000	C	b	1	a(	155,000 shares)
QLOGIC CORP	COM	747277 10 1	3,505,000	92,000	P	b	1	a(	92,000 shares)
QUALCOMM INC	COM	747525 10 3	2,141,000	77,900		b	1	a(	77,900 shares)
QUANTUM CORP	COM DSSG	747906 20 4	462,000	109,900		b	1	a(	109,900 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	267,000	3,100		b	1	a(	3,100 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	5,808,000	67,500	C	b	1	a(	67,500 shares)
QUEST DIAGNOSTICS INC	COM	74834L 10 0	15,919,000	185,000	P	b	1	a(	185,000 shares)
QUINTILES TRANSNATIONAL CORP	COM	748767 10 0	1,830,000	146,500		b	1	a(	146,500 shares)
QWEST COMMUNICATIONS INTL IN	COM	749121 10 9	362,000	129,139		b	1	a(	129,139 shares)
QUOVADX INC	COM	74913K 10 6	117,000	18,700		b	1	a(	18,700 shares)
R G S ENERGY GROUP INC	COM	74956K 10 4	5,790,000	147,700		b	1	a(	147,700 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
RPM INC OHIO	COM	749685 10 3	1,237,000	81,100	b	1	a(	81,100 shares)
RACING CHAMPIONS ERTL CORP	COM	750069 10 6	2,309,000	125,000	b	1	a(	125,000 shares)
RADIO ONE INC	CL D NON VTG	75040P 40 5	1,218,000	81,900	b	1	a(	81,900 shares)
RADIOSHACK CORP	COM	750438 10 3	201,000	6,700	b	1	a(	6,700 shares)
RAMBUS INC DEL	COM	750917 10 6	176,000	43,100	b	1	a(	43,100 shares)
RATIONAL SOFTWARE CORP	COM NEW	75409P 20 2	1,258,000	153,240	b	1	a(	153,240 shares)
RAYMOND JAMES FINANCIAL INC	COM	754730 10 9	1,219,000	42,800	b	1	a(	42,800 shares)
RAYMOND JAMES FINANCIAL INC	COM	754730 10 9	285,000	10,000 C	b	1	a(	10,000 shares)
RAYONIER INC	COM	754907 10 3	3,970,000	80,800	b	1	a(	80,800 shares)
READERS DIGEST ASSN INC	CL A NON VTG	755267 10 1	2,100,000	112,100	b	1	a(	112,100 shares)
REALNETWORKS INC	COM	75605L 10 4	602,000	147,800	b	1	a(	147,800 shares)
REDBACK NETWORKS INC	COM	757209 10 1	61,000	33,800	b	1	a(	33,800 shares)
REEBOK INTL LTD	COM	758110 10 0	384,000	13,000 C	b	1	a(	13,000 shares)
REGENERON PHARMACEUTICALS	COM	75886F 10 7	1,043,000	71,900	b	1	a(	71,900 shares)
REGENERATION TECH INC DEL	COM	75886N 10 0	66,000	10,900	b	1	a(	10,900 shares)
REGIS CORP MINN	COM	758932 10 7	230,000	8,500	b	1	a(	8,500 shares)
REGIS CORP MINN	COM	758932 10 7	405,000	15,000 C	b	1	a(	15,000 shares)
REGIS CORP MINN	COM	758932 10 7	540,000	20,000 P	b	1	a(	20,000 shares)
REGISTER COM INC	COM	75914G 10 1	89,000	11,700	b	1	a(	11,700 shares)
RELIANT RES INC	COM	75952B 10 5	91,000	10,400	b	1	a(	10,400 shares)
RELIANT RES INC	COM	75952B 10 5	263,000	30,000 C	b	1	a(	30,000 shares)
RENAL TREATMENT CTRS INC	NOTE 5.625% 7/	759671 AC 4	4,155,000	4,000,000	b	1	a(	4,000,000 shares)
RENAISSANCE LEARNING INC	COM	75968L 10 5	235,000	11,600	b	1	a(	11,600 shares)
RENAISSANCE LEARNING INC	COM	75968L 10 5	546,000	27,000 C	b	1	a(	27,000 shares)
RENAL CARE GROUP INC	COM	759930 10 0	1,171,000	37,600	b	1	a(	37,600 shares)
RENT A CTR INC NEW	COM	76009N 10 0	1,276,000	22,000	b	1	a(	22,000 shares)
RENT A CTR INC NEW	COM	76009N 10 0	3,771,000	65,000 C	b	1	a(	65,000 shares)
RENT A CTR INC NEW	COM	76009N 10 0	1,566,000	27,000 P	b	1	a(	27,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
REPSOL YPF S A	SPONSORED ADR	76026T 20 5	368,000	31,100	b	1	a(	31,100 shares)
REPUBLIC SVCS INC	COM	760759 10 0	934,000	49,000	b	1	a(	49,000 shares)
RES-CARE INC	COM	760943 10 0	124,000	18,800	b	1	a(	18,800 shares)
RESEARCH IN MOTION LTD	COM	760975 10 2	354,000	31,080	b	1	a(	31,080 shares)
RESTORATION HARDWARE INC DEL	COM	760981 10 0	2,253,000	254,600	b	1	a(	254,600 shares)
RESMED INC	COM	761152 10 7	376,000	12,800	b	1	a(	12,800 shares)
REX STORES CORP	COM	761624 10 5	750,000	54,275	b	1	a(	54,275 shares)
REYNOLDS R J TOB HLDGS INC	COM	76182K 10 5	1,473,000	27,400	b	1	a(	27,400 shares)
RIBAPHARM INC	COM	762537 10 8	2,175,000	239,300	b	1	a(	239,300 shares)
RICHARDSON ELECTRS LTD	SDCV 8.250% 6/	763165 AC 1	2,414,000	2,642,000	b	1	a(	2,642,000 shares)
RIGHT MGMT CONSULTANTS INC	COM	766573 10 9	502,000	19,100	b	1	a(	19,100 shares)
ROBBINS & MYERS INC	NOTE 6.500% 9/	770196 AA 1	1,058,000	1,000,000	b	1	a(	1,000,000 shares)
ROBOTIC VISION SYS INC	COM	771074 10 1	37,000	40,700	b	1	a(	40,700 shares)
ROSLYN BANCORP INC	COM	778162 10 7	312,000	14,300	b	1	a(	14,300 shares)
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257 80 4	249,000	4,500	b	1	a(	4,500 shares)
RUBY TUESDAY INC	COM	781182 10 0	1,926,000	99,300	b	1	a(	99,300 shares)
RYANS FAMILY STEAK HOUSE INC	COM	783519 10 1	1,206,000	91,300	b	1	a(	91,300 shares)
RYDER SYS INC	COM	783549 10 8	3,126,000	115,400	b	1	a(	115,400 shares)
RYLAND GROUP INC	COM	783764 10 3	8,209,000	165,000	b	1	a(	165,000 shares)
RYLAND GROUP INC	COM	783764 10 3	8,458,000	170,000 C	b	1	a(	170,000 shares)
RYLAND GROUP INC	COM	783764 10 3	22,437,000	451,000 P	b	1	a(	451,000 shares)
SBC COMMUNICATIONS INC	COM	78387G 10 3	6,707,000	219,900	b	1	a(	219,900 shares)
SBC COMMUNICATIONS INC	COM	78387G 10 3	1,525,000	50,000 P	b	1	a(	50,000 shares)
SCP POOL CORP	COM	784028 10 2	344,000	12,400	b	1	a(	12,400 shares)
SEI INVESTMENTS CO	COM	784117 10 3	2,521,000	89,479	b	1	a(	89,479 shares)
SLM CORP	COM	78442P 10 6	640,000	6,600	b	1	a(	6,600 shares)
SLM CORP	COM	78442P 10 6	4,361,000	45,000 C	b	1	a(	45,000 shares)
SLM CORP	COM	78442P 10 6	24,710,000	255,000 P	b	1	a(	255,000 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
SLI INC	COM	78442T 10 8	5,000	12,700		b	1	a(	12,700 shares)
SPDR TR	UNIT SER 1	78462F 10 3	267,000	2,700		b	1	a(	2;700 shares)
SPX CORP	COM	784635 10 4	1,187,000	10,100		b	1	a(	10,100 shares)
SPX CORP	COM	784635 10 4	2,350,000	20,000	C	b	1	a(	20,000 shares)
SPX CORP	COM	784635 10 4	1,763,000	15,000	P	b	1	a(	15,000 shares)
SPX CORP	NOTE 2/	784635 AD 6	10,031,000	15,000,000		b	1	a(	15,000,000 shares)
S1 CORPORATION	COM	78463B 10 1	167,000	22,608		b	1	a(	22,608 shares)
SWS GROUP INC	COM	78503N 10 7	675,000	34,400		b	1	a(	34,400 shares)
SABRE HLDGS CORP	CL A	785905 10 0	2,549,000	71,200		b	1	a(	71,200 shares)
SABRE HLDGS CORP	CL A	785905 10 0	4,779,000	133,500	C	b	1	a(	133,500 shares)
SABRE HLDGS CORP	CL A	785905 10 0	2,685,000	75,000	P	b	1	a(	75,000 shares)
SAFECO CORP	COM	786429 10 0	1,776,000	57,500		b	1	a(	57,500 shares)
SAFEGUARD SCIENTIFICS INC	COM	786449 10 8	97,000	48,300		b	1	a(	48,300 shares)
SAFEWAY INC	COM NEW	786514 20 8	42,077,000	1,441,500		b	1	a(	1,441,500 shares)
ST JOE CO	COM	790148 10 0	880,000	29,300		b	1	a(	29,300 shares)
ST JUDE MED INC	COM	790849 10 3	42,796,000	579,500		b	1	a(	579,500 shares)
ST JUDE MED INC	COM	790849 10 3	6,647,000	90,000	C	b	1	a(	90,000 shares)
ST JUDE MED INC	COM	790849 10 3	11,447,000	155,000	P	b	1	a(	155,000 shares)
SAKS INC	COM	79377W 10 8	1,470,000	114,500		b	1	a(	114,500 shares)
SANDISK CORP	COM	80004C 10 1	620,000	50,000	C	b	1	a(	50,000 shares)
SANMINA SCI CORP	COM	800907 10 7	3,086,000	489,080		b	1	a(	489,080 shares)
SANMINA SCI CORP	NOTE 4.250% 5/	800907 AB 3	11,047,000	12,483,000		b	1	a(	12,483,000 shares)
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054 20 4	9,359,000	385,300		b	1	a(	385,300 shares)
SAPIENT CORP	COM	803062 10 8	713,000	672,242		b	1	a(	672,242 shares)
SARA LEE CORP	COM	803111 10 3	1,154,000	55,901		b	1	a(	55,901 shares)
SARA LEE CORP	COM	803111 10 3	619,000	30,000	C	b	1	a(	30,000 shares)
SAXON CAPITAL INC	COM	80556P 30 2	747,000	45,900		b	1	a(	45,900 shares)
SCANSOFT INC	COM	80603P 10 7	1,452,000	191,300		b	1	a(	191,300 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
SCHEIN HENRY INC	COM	806407 10 2	712,000	16,000	b	1	a(	16,000 shares)
SCHEIN HENRY INC	COM	806407 10 2	2,003,000	45,000 C	b	1	a(	45,000 shares)
SCHEIN HENRY INC	COM	806407 10 2	1,335,000	30,000 P	b	1	a(	30,000 shares)
SCHLUMBERGER LTD	COM	806857 10 8	36,968,000	795,000	b	1	a(	795,000 shares)
SCHLUMBERGER LTD	COM	806857 10 8	7,440,000	160,000 C	b	1	a(	160,000 shares)
SCHLUMBERGER LTD	COM	806857 10 8	6,045,000	130,000 P	b	1	a(	130,000 shares)
SCHOLASTIC CORP	COM	807066 10 5	3,520,000	92,863	b	1	a(	92,863 shares)
SCHWAB CHARLES CORP NEW	COM	808513 10 5	476,000	42,500	b	1	a(	42,500 shares)
SCOTTISH PWR PLC	SPON ADR FINAL	81013T 70 5	1,387,000	64,800	b	1	a(	64,800 shares)
SCOTTS CO	CL A	810186 10 6	513,000	11,300	b	1	a(	11,300 shares)
SCRIPPS E W CO OHIO	CL A	811054 20 4	785,000	10,200	b	1	a(	10,200 shares)
SEALED AIR CORP NEW	PFD CV A $2	81211K 20 9	24,432,000	598,100	b	1	a(	598,100 shares)
SEARS ROEBUCK & CO	COM	812387 10 8	272,000	5,000 P	b	1	a(	5,000 shares)
SECURE COMPUTING CORP	COM	813705 10 0	109,000	14,495	b	1	a(	14,495 shares)
SEEBEYOND TECHNOLOGIES CORP	COM	815704 10 1	372,000	120,000 C	b	1	a(	120,000 shares)
SEITEL INC	COM NEW	816074 30 6	210,000	210,300	b	1	a(	210,300 shares)
SEMTECH CORP	COM	816850 10 1	2,783,000	104,216	b	1	a(	104,216 shares)
SEMPRA ENERGY	COM	816851 10 9	6,351,000	287,000	b	1	a(	287,000 shares)
SENSIENT TECHNOLOGIES CORP	COM	81725T 10 0	280,000	12,300	b	1	a(	12,300 shares)
SEPRACOR INC	COM	817315 10 4	275,000	28,807	b	1	a(	28,807 shares)
SEPRACOR INC	COM	817315 10 4	143,000	15,000 C	b	1	a(	15,000 shares)
SEQUENOM INC	COM	817337 10 8	86,000	24,321	b	1	a(	24,321 shares)
SERVICE CORP INTL	COM	817565 10 4	214,000	44,300	b	1	a(	44,300 shares)
SHARPER IMAGE CORP	COM	820013 10 0	1,920,000	95,300	b	1	a(	95,300 shares)
SHOPKO STORES INC	COM	824911 10 1	356,000	17,600	b	1	a(	17,600 shares)
SHOPKO STORES INC	COM	824911 10 1	1,414,000	70,000 C	b	1	a(	70,000 shares)
SHOPKO STORES INC	COM	824911 10 1	1,616,000	80,000 P	b	1	a(	80,000 shares)
SIEMENS A G	SPONSORED ADR	826197 50 1	1,390,000	23,400	b	1	a(	23,400 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
SIGMA ALDRICH CORP	COM	826552 10 1	491,000	9,800		b	1	a(	9,800 shares)
SIGMA ALDRICH CORP	COM	826552 10 1	853,000	17,000	C	b	1	a(	17,000 shares)
SIGMA ALDRICH CORP	COM	826552 10 1	1,755,000	35,000	P	b	1	a(	35,000 shares)
SILICON VY BANCSHARES	COM	827064 10 6	796,000	30,197		b	1	a(	30,197 shares)
SIMPLEX SOLUTIONS INC	COM	828854 10 9	416,000	29,957		b	1	a(	29,957 shares)
SINCLAIR BROADCAST GROUP INC	CL A	829226 10 9	596,000	41,300		b	1	a(	41,300 shares)
SIRIUS SATELLITE RADIO INC	COM	82966U 10 3	219,000	58,178		b	1	a(	58,178 shares)
SIPEX CORP	COM	829909 10 0	60,000	12,218		b	1	a(	12,218 shares)
SIX FLAGS INC	COM	83001P 10 9	2,185,000	151,200		b	1	a(	151,200 shares)
SKECHERS U S A INC	CL A	830566 10 5	216,000	10,000	C	b	1	a(	10,000 shares)
SKECHERS U S A INC	CL A	830566 10 5	216,000	10,000	P	b	1	a(	10,000 shares)
SKILLSOFT CORP	COM	83066P 10 1	126,000	16,100		b	1	a(	16,100 shares)
SKY FINL GROUP INC	COM	83080P 10 3	389,000	18,379		b	1	a(	18,379 shares)
SKYWEST INC	COM	830879 10 2	285,000	12,200		b	1	a(	12,200 shares)
SKYWEST INC	COM	830879 10 2	234,000	10,000	C	b	1	a(	10,000 shares)
SKYWEST INC	COM	830879 10 2	468,000	20,000	P	b	1	a(	20,000 shares)
SMITH INTL INC	COM	832110 10 0	16,788,000	246,200		b	1	a(	246,200 shares)
SMITH INTL INC	COM	832110 10 0	9,703,000	142,300	C	b	1	a(	142,300 shares)
SMITH INTL INC	COM	832110 10 0	8,353,000	122,500	P	b	1	a(	122,500 shares)
SMITHFIELD FOODS INC	COM	832248 10 8	668,000	36,000		b	1	a(	36,000 shares)
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727 20 0	3,874,000	191,300		b	1	a(	191,300 shares)
SNAP ON INC	COM	833034 10 1	1,960,000	66,000		b	1	a(	66,000 shares)
SONIC CORP	COM	835451 10 5	942,000	30,000	C	b	1	a(	30,000 shares)
SONIC CORP	COM	835451 10 5	1,979,000	63,000	P	b	1	a(	63,000 shares)
SONIC AUTOMOTIVE INC	CL A	83545G 10 2	2,593,000	100,700		b	1	a(	100,700 shares)
SONICBLUE INC	COM	83546Q 10 9	150,000	146,075		b	1	a(	146,075 shares)
SONICWALL INC	COM	835470 10 5	130,000	25,959		b	1	a(	25,959 shares)
SONOCO PRODS CO	COM	835495 10 2	317,000	11,200		b	1	a(	11,200 shares)

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
SONY CORP	ADR NEW	835699 30 7	892,000	16,800	b	1	a(	16,800 shares)
SONUS NETWORKS INC	COM	835916 10 7	124,000	61,600	b	1	a(	61,600 shares)
SOUTH FINL GROUP INC	COM	837841 10 5	224,000	10,000 C	b	1	a(	10,000 shares)
SOUTHERN UN CO NEW	COM	844030 10 6	332,000	19,500	b	1	a(	19,500 shares)
SOUTHTRUST CORP	COM	844730 10 1	2,318,000	88,727	b	1	a(	88,727 shares)
SOUTHWEST AIRLS CO	COM	844741 10 8	1,053,000	65,150	b	1	a(	65,150 shares)
SOVEREIGN BANCORP INC	UNIT 11/12/2029	845905 30 6	25,847,000	315,000	b	1	a(	315,000 shares)
SPECTRIAN CORP	COM	847608 10 6	994,000	95,820	b	1	a(	95,820 shares)
SPEECHWORKS INTL INC	COM	84764M 10 1	82,000	22,413	b	1	a(	22,413 shares)
SPINNAKER EXPL CO	COM	84855W 10 9	1,199,000	33,300	b	1	a(	33,300 shares)
SPORTS AUTH INC	COM	849176 10 2	524,000	46,100	b	1	a(	46,100 shares)
STAGE STORES INC	COM NEW	85254C 30 5	1,883,000	54,200	b	1	a(	54,200 shares)
STANCORP FINL GROUP INC	COM	852891 10 0	389,000	7,000 C	b	1	a(	7,000 shares)
STANCORP FINL GROUP INC	COM	852891 10 0	389,000	7,000 P	b	1	a(	7,000 shares)
STANLEY WKS	COM	854616 10 9	1,017,000	24,800	b	1	a(	24,800 shares)
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A 20 3	8,614,000	261,900	b	1	a(	261,900 shares)
STATE STR CORP	COM	857477 10 3	14,711,000	329,100	b	1	a(	329,100 shares)
STATEN IS BANCORP INC	COM	857550 10 7	639,000	33,300	b	1	a(	33,300 shares)
STEEL DYNAMICS INC	COM	858119 10 0	716,000	43,501	b	1	a(	43,501 shares)
STEELCASE INC	CL A	858155 20 3	633,000	47,300	b	1	a(	47,300 shares)
STEIN MART INC	COM	858375 10 8	127,000	10,700	b	1	a(	10,700 shares)
STELLENT INC	COM	85856W 10 5	51,000	11,043	b	1	a(	11,043 shares)
STERICYCLE INC	COM	858912 10 8	1,771,000	50,000 C	b	1	a(	50,000 shares)
STERICYCLE INC	COM	858912 10 8	1,416,000	40,000 P	b	1	a(	40,000 shares)
STERIS CORP	COM	859152 10 0	342,000	17,900	b	1	a(	17,900 shares)
STILWELL FINL INC	COM	860831 10 6	8,052,000	442,400	b	1	a(	442,400 shares)
STONE ENERGY CORP	COM	861642 10 6	286,000	7,100	b	1	a(	7,100 shares)
STONE ENERGY CORP	COM	861642 10 6	805,000	20,000 C	b	1	a(	20,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
STONE ENERGY CORP	COM	861642 10 6	1,006,000	25,000 P	b	1	a(	25,000 shares)
STORAGE TECHNOLOGY CORP	COM PAR $0.10	862111 20 0	1,175,000	73,600	b	1	a(	73,600 shares)
STORAGENETWORKS INC	COM	86211E 10 3	232,000	117,577	b	1	a(	117,577 shares)
STRATOS LIGHTWAVE INC	COM	863100 10 3	264,000	164,764	b	1	a(	164,764 shares)
STRYKER CORP	COM	863667 10 1	1,916,000	35,800	b	1	a(	35,800 shares)
STRYKER CORP	COM	863667 10 1	2,140,000	40,000 C	b	1	a(	40,000 shares)
STRYKER CORP	COM	863667 10 1	3,478,000	65,000 P	b	1	a(	65,000 shares)
SUN MICROSYSTEMS INC	COM	866810 10 4	14,109,000	2,816,264	b	1	a(	2,816,264 shares)
SUN MICROSYSTEMS INC	COM	866810 10 4	1,002,000	200,000 C	b	1	a(	200,000 shares)
SUNCOR ENERGY INC	COM	867229 10 6	3,910,000	218,900	b	1	a(	218,900 shares)
SUNGARD DATA SYS INC	COM	867363 10 3	4,046,000	152,800	b	1	a(	152,800 shares)
SUNRISE ASSISTED LIVING INC	COM	86768K 10 6	938,000	35,000 C	b	1	a(	35,000 shares)
SUNTRUST BKS INC	COM	867914 10 3	8,126,000	120,000 C	b	1	a(	120,000 shares)
SUNTRUST BKS INC	COM	867914 10 3	12,190,000	180,000 P	b	1	a(	180,000 shares)
SUPERIOR INDS INTL INC	COM	868168 10 5	1,364,000	29,500	b	1	a(	29,500 shares)
SUPERIOR INDS INTL INC	COM	868168 10 5	463,000	10,000 C	b	1	a(	10,000 shares)
SUPERIOR INDS INTL INC	COM	868168 10 5	463,000	10,000 P	b	1	a(	10,000 shares)
SURMODICS INC	COM	868873 10 0	260,000	10,000 C	b	1	a(	10,000 shares)
SUSQUEHANNA BANCSHARES INC P	COM	869099 10 1	207,000	9,100	b	1	a(	9,100 shares)
SYBASE INC	COM	871130 10 0	3,307,000	313,500	b	1	a(	313,500 shares)
SYKES ENTERPRISES INC	COM	871237 10 3	150,000	19,451	b	1	a(	19,451 shares)
SYLVAN LEARNING SYS INC	COM	871399 10 1	597,000	29,916	b	1	a(	29,916 shares)
SYLVAN LEARNING SYS INC	COM	871399 10 1	698,000	35,000 C	b	1	a(	35,000 shares)
SYMANTEC CORP	COM	871503 10 8	1,849,000	56,300	b	1	a(	56,300 shares)
SYMANTEC CORP	COM	871503 10 8	8,015,000	244,000 C	b	1	a(	244,000 shares)
SYMANTEC CORP	COM	871503 10 8	3,614,000	110,000 P	b	1	a(	110,000 shares)
SYMYX TECHNOLOGIES	COM	87155S 10 8	212,000	15,200	b	1	a(	15,200 shares)
SYNAPTICS INC	COM	87157D 10 9	103,000	13,640	b	1	a(	13,640 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
SYNCOR INTL CORP DEL	COM	87157J 10 6	3,424,000	108,700	b	1	a(108,700 shares)
SYNOPSYS INC	COM	871607 10 7	10,142,000	185,033	b	1	a(185,033 shares)
SYNOPSYS INC	COM	871607 10 7	2,631,000	48,000 C	b	1	a(48,000 shares)
SYNOPSYS INC	COM	871607 10 7	2,192,000	40,000 P	b	1	a(40,000 shares)
SYSCO CORP	COM	871829 10 7	5,044,000	185,300	b	1	a(185,300 shares)
TCF FINL CORP	COM	872275 10 2	5,750,000	117,100	b	1	a(117,100 shares)
TCF FINL CORP	COM	872275 10 2	246,000	5,000 P	b	1	a(5,000 shares)
TJX COS INC NEW	COM	872540 10 9	422,000	21,500	b	1	a(21,500 shares)
TJX COS INC NEW	NOTE 2/	872540 AL 3	7,613,000	10,000,000	b	1	a(10,000,000 shares)
TRC COS INC	COM	872625 10 8	810,000	39,400	b	1	a(39,400 shares)
TRC COS INC	COM	872625 10 8	206,000	10,000 C	b	1	a(10,000 shares)
TRW INC	COM	872649 10 8	48,507,000	851,300	b	1	a(851,300 shares)
TMP WORLDWIDE INC	COM	872941 10 9	299,000	13,900	b	1	a(13,900 shares)
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039 10 0	34,746,000	2,672,740	b	1	a(2,672,740 shares)
TARGET CORP	COM	87612E 10 6	16,593,000	435,500	b	1	a(435,500 shares)
TARGET CORP	COM	87612E 10 6	1,143,000	30,000 C	b	1	a(30,000 shares)
TARGET CORP	COM	87612E 10 6	2,096,000	55,000 P	b	1	a(55,000 shares)
TECHNITROL INC	COM	878555 10 1	233,000	10,000 C	b	1	a(10,000 shares)
TECHNITROL INC	COM	878555 10 1	583,000	25,000 P	b	1	a(25,000 shares)
TEKELEC	COM	879101 10 3	146,000	18,144	b	1	a(18,144 shares)
TELECOMM ARGENTINA STET-FRAN	SPON ADR REP B	879273 20 9	11,000	16,800	b	1	a(16,800 shares)
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287 30 8	3,123,000	137,700	b	1	a(137,700 shares)
TELEFLEX INC	COM	879369 10 6	1,143,000	20,000 C	b	1	a(20,000 shares)
TELEFLEX INC	COM	879369 10 6	1,143,000	20,000 P	b	1	a(20,000 shares)
TELEFONICA S A	SPONSORED ADR	879382 20 8	6,543,000	263,305	b	1	a(263,305 shares)
TELEFONOS DE MEXICO S A	DBCV 4.250% 6/	879403 AD 5	11,863,000	10,000,000	b	1	a(10,000,000 shares)
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403 78 0	619,000	19,300	b	1	a(19,300 shares)
TELEPHONE & DATA SYS INC	COM	879433 10 0	8,967,000	148,100	b	1	a(148,100 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
TELEPHONE & DATA SYS INC	COM	879433 10 0	606,000	10,000	C	b	1	a(	10,000 shares)
TELEPHONE & DATA SYS INC	COM	879433 10 0	242,000	4,000	P	b	1	a(	4;000 shares)
TELLABS INC	COM	879664 10 0	118,000	19,000		b	1	a(	19,000 shares)
TEMPLE INLAND INC	COM	879868 10 7	579,000	10,000	C	b	1	a(	10,000 shares)
TELETECH HOLDINGS INC	COM	879939 10 6	272,000	28,530		b	1	a(	28,530 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	60,581,000	846,700		b	1	a(	846,700 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	5,009,000	70,000	C	b	1	a(	70,000 shares)
TENET HEALTHCARE CORP	COM	88033G 10 0	8,479,000	118,500	P	b	1	a(	118,500 shares)
TEREX CORP NEW	COM	880779 10 3	241,000	10,700		b	1	a(	10,700 shares)
TEREX CORP NEW	COM	880779 10 3	450,000	20,000	C	b	1	a(	20,000 shares)
TEREX CORP NEW	COM	880779 10 3	1,349,000	60,000	P	b	1	a(	60,000 shares)
TERRA NETWORKS S A	SPONSORED ADR	88100W 10 3	276,000	47,668		b	1	a(	47,668 shares)
TEXAS INSTRS INC	COM	882508 10 4	9,997,000	421,800		b	1	a(	421,800 shares)
TEXTRON INC	COM	883203 10 1	267,000	5,700		b	1	a(	5,700 shares)
TEXTRON INC	COM	883203 10 1	797,000	17,000	C	b	1	a(	17,000 shares)
TEXTRON INC	COM	883203 10 1	938,000	20,000	P	b	1	a(	20,000 shares)
THERASENSE INC	COM	883381 10 5	1,305,000	70,757		b	1	a(	70,757 shares)
THERMO ELECTRON CORP	COM	883556 10 2	3,704,000	224,500		b	1	a(	224,500 shares)
THOMAS & BETTS CORP	COM	884315 10 2	441,000	23,700		b	1	a(	23,700 shares)
THORATEC CORP	COM NEW	885175 30 7	1,583,000	176,104		b	1	a(	176,104 shares)
3COM CORP	COM	885535 10 4	51,000	11,700		b	1	a(	11,700 shares)
THREE FIVE SYS INC	COM	88554L 10 8	303,000	26,600		b	1	a(	26,600 shares)
3M CO	COM	88579Y 10 1	2,263,000	18,400		b	1	a(	18,400 shares)
3M CO	COM	88579Y 10 1	13,530,000	110,000	C	b	1	a(	110,000 shares)
3M CO	COM	88579Y 10 1	22,140,000	180,000	P	b	1	a(	180,000 shares)
TIBCO SOFTWARE INC	COM	88632Q 10 3	102,000	18,301		b	1	a(	18,301 shares)
TIDEWATER INC	COM	886423 10 2	7,756,000	235,600		b	1	a(	235,600 shares)
TIFFANY & CO NEW	COM	886547 10 8	4,798,000	136,300		b	1	a(	136,300 shares)

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Name of Issuer	Title of Class		CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
TIMBERLAND CO	CL A		887100 10 5	312,000	8,700		b	1	a(	8,700 shares)
TIMBERLAND CO	CL A		887100 10 5	358,000	10,000	C	b	1	a(	10,000 shares)
TIMBERLAND CO	CL A		887100 10 5	358,000	10,000	P	b	1	a(	10,000 shares)
TIMKEN CO	COM		887389 10 4	1,849,000	82,800		b	1	a(	82,800 shares)
TITAN CORP	COM		888266 10 3	1,595,000	87,200		b	1	a(	87,200 shares)
TIVO INC	COM		888706 10 8	39,000	10,400		b	1	a(	10,400 shares)
TOLL BROTHERS INC	COM		889478 10 3	1,289,000	44,000	P	b	1	a(	44,000 shares)
TOLLGRADE COMMUNICATIONS INC	COM		889542 10 6	153,000	10,400		b	1	a(	10,400 shares)
TOOTSIE ROLL INDS INC	COM		890516 10 7	721,000	18,700		b	1	a(	18,700 shares)
TORCHMARK CORP	COM		891027 10 4	2,212,000	57,900		b	1	a(	57,900 shares)
TORONTO DOMINION BK ONT	COM NEW		891160 50 9	647,000	27,300		b	1	a(	27,300 shares)
TOUCH AMERICA HLDGS INC	COM		891539 10 8	1,025,000	372,700		b	1	a(	372,700 shares)
TRACTOR SUPPLY CO	COM		892356 10 6	1,358,000	19,131		b	1	a(	19,131 shares)
TRANSKARYOTIC THERAPIES INC	COM		893735 10 0	1,081,000	30,000	C	b	1	a(	30,000 shares)
TRANSWITCH CORP	COM		894065 10 1	312,000	487,344		b	1	a(	487,344 shares)
TRAVELERS PPTY CAS CORP NEW	CL A		89420G 10 9	7,209,000	407,300		b	1	a(	407,300 shares)
TRIAD HOSPITALS INC	COM		89579K 10 9	411,000	9,700		b	1	a(	9,700 shares)
TRIAD HOSPITALS INC	COM		89579K 10 9	1,907,000	45,000	C	b	1	a(	45,000 shares)
TRIAD HOSPITALS INC	COM		89579K 10 9	4,238,000	100,000	P	b	1	a(	100,000 shares)
TRIARC COS INC	SDCV	2/	895927 AB 7	7,098,000	19,250,000		b	1	a(	19,250,000 shares)
TRIBUNE CO NEW	COM		896047 10 7	1,122,000	25,800		b	1	a(	25,800 shares)
TRICO MARINE SERVICES INC	COM		896106 10 1	150,000	22,100		b	1	a(	22,100 shares)
TRIKON TECHNOLOGIES INC	COM NEW		896187 40 8	141,000	15,653		b	1	a(	15,653 shares)
TRIGON HEALTHCARE INC	COM		89618L 10 0	12,210,000	121,400		b	1	a(	121,400 shares)
TRIGON HEALTHCARE INC	COM		89618L 10 0	5,632,000	56,000	P	b	1	a(	56,000 shares)
TRINITY INDS INC	COM		896522 10 9	1,403,000	67,700		b	1	a(	67,700 shares)
TRIQUINT SEMICONDUCTOR INC	COM		89674K 10 3	265,000	41,407		b	1	a(	41,407 shares)
TRITON PCS HLDGS INC	CL A		89677M 10 6	506,000	129,800		b	1	a(	129,800 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
TRIPOS INC	COM	896928 10 8	318,000	14,565	b	1	a(	14,565 shares)
TUBOS DE ACERO DE MEXICO S A	ADR NEW	898592 50 6	123,000	13,400	b	1	a(	13;400 shares)
TUESDAY MORNING CORP	COM NEW	899035 50 5	491,000	26,465	b	1	a(	26,465 shares)
TUPPERWARE CORP	COM	899896 10 4	391,000	18,800	b	1	a(	18,800 shares)
TV AZTECA S A DE C V	SPONSORED ADR	901145 10 2	169,000	24,800	b	1	a(	24,800 shares)
TWEETER HOME ENTMT GROUP INC	COM	901167 10 6	208,000	12,699	b	1	a(	12,699 shares)
TYCO INTL LTD NEW	COM	902124 10 6	909,000	67,266	b	1	a(	67,266 shares)
TYCO INTL LTD NEW	COM	902124 10 6	45,920,000	3,399,000 C	b	1	a(	3,399,000 shares)
TYCO INTL LTD NEW	COM	902124 10 6	9,090,000	672,800 P	b	1	a(	672,800 shares)
TYCO INTL LTD NEW	NOTE 11/	902124 AC 0	10,328,000	18,000,000	b	1	a(	18,000,000 shares)
TYLER TECHNOLOGIES INC	COM	902252 10 5	68,000	12,800	b	1	a(	12,800 shares)
UAL CORP	COM PAR $0.01	902549 50 0	863,000	75,400	b	1	a(	75,400 shares)
US BANCORP DEL	COM NEW	902973 30 4	1,905,000	81,603	b	1	a(	81,603 shares)
URS CORP NEW	COM	903236 10 7	412,000	14,700	b	1	a(	14,700 shares)
USF&G CORP	NOTE 3/	903290 AD 6	21,927,000	30,349,000	b	1	a(	30,349,000 shares)
U S G CORP	COM NEW	903293 40 5	147,000	20,500	b	1	a(	20,500 shares)
USEC INC	COM	90333E 10 8	398,000	45,200	b	1	a(	45,200 shares)
US ONCOLOGY INC	COM	90338W 10 3	770,000	92,406	b	1	a(	92,406 shares)
UNILAB CORP NEW	COM NEW	904763 20 8	10,998,000	401,527	b	1	a(	401,527 shares)
UNION PLANTERS CORP	COM	908068 10 9	10,253,000	316,750	b	1	a(	316,750 shares)
UNIONBANCAL CORP	COM	908906 10 0	234,000	5,000 P	b	1	a(	5,000 shares)
UNIROYAL TECHNOLOGY CORP	COM	909163 10 7	2,000	23,400	b	1	a(	23,400 shares)
UNISOURCE ENERGY CORP	COM	909205 10 6	242,000	13,000	b	1	a(	13,000 shares)
UNISYS CORP	COM	909214 10 8	1,433,000	159,200	b	1	a(	159,200 shares)
UNIT CORP	COM	909218 10 9	2,773,000	159,800	b	1	a(	159,800 shares)
UNITED AUTO GROUP INC	COM	909440 10 9	1,210,000	57,900	b	1	a(	57,900 shares)
UNITED DEFENSE INDS INC	COM	91018B 10 4	1,826,000	79,400	b	1	a(	79,400 shares)
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873 20 7	209,000	28,400	b	1	a(	28,400 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
UNITED PARCEL SERVICE INC	CL B	911312 10 6	56,223,000	910,500 C	b	1	a(	910,500 shares)
UNITED PARCEL SERVICE INC	CL B	911312 10 6	51,765,000	838,300 P	b	1	a(	838,300 shares)
US AIRWAYS GROUP INC	COM	911905 10 7	880,000	237,800	b	1	a(	237,800 shares)
UNITED STATIONERS INC	COM	913004 10 7	1,697,000	55,811	b	1	a(	55,811 shares)
UNITED SURGICAL PARTNERS INT	COM	913016 30 9	3,009,000	98,610	b	1	a(	98,610 shares)
UNITED TECHNOLOGIES CORP	COM	913017 10 9	665,000	9,800	b	1	a(	9,800 shares)
UNITED TECHNOLOGIES CORP	COM	913017 10 9	20,166,000	297,000 C	b	1	a(	297,000 shares)
UNITED TECHNOLOGIES CORP	COM	913017 10 9	39,043,000	575,000 P	b	1	a(	575,000 shares)
UNITED THERAPEUTICS CORP DEL	COM	91307C 10 2	189,000	15,300	b	1	a(	15,300 shares)
UNITEDHEALTH GROUP INC	COM	91324P 10 2	1,401,000	15,300	b	1	a(	15,300 shares)
UNIVERSAL FST PRODS INC	COM	913543 10 4	890,000	38,007	b	1	a(	38,007 shares)
UNIVERSAL HLTH SVCS INC	CL B	913903 10 0	1,495,000	30,500 C	b	1	a(	30,500 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906 10 2	1,184,000	37,700	b	1	a(	37,700 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906 10 2	314,000	10,000 C	b	1	a(	10,000 shares)
UNIVISION COMMUNICATIONS INC	CL A	914906 10 2	1,413,000	45,000 P	b	1	a(	45,000 shares)
UROLOGIX INC	COM	917273 10 4	138,000	10,828	b	1	a(	10,828 shares)
UTSTARCOM INC	COM	918076 10 0	694,000	34,399	b	1	a(	34,399 shares)
VCA ANTECH INC	COM	918194 10 1	634,000	40,000	b	1	a(	40,000 shares)
V F CORP	COM	918204 10 8	1,953,000	49,800	b	1	a(	49,800 shares)
VYYO INC	COM	918458 10 0	19,000	23,000	b	1	a(	23,000 shares)
VALASSIS COMMUNICATIONS INC	COM	918866 10 4	1,205,000	33,000 C	b	1	a(	33,000 shares)
VALASSIS COMMUNICATIONS INC	COM	918866 10 4	365,000	10,000 P	b	1	a(	10,000 shares)
VALHI INC NEW	NOTE 10/	918905 AC 4	7,538,000	13,181,000	b	1	a(	13,181,000 shares)
VALENCE TECHNOLOGY INC	COM	918914 10 2	318,000	230,277	b	1	a(	230,277 shares)
VALLEY NATL BANCORP	COM	919794 10 7	369,000	13,275	b	1	a(	13,275 shares)
VALSPAR CORP	COM	920355 10 4	415,000	9,200	b	1	a(	9,200 shares)
VALUECLICK INC	COM	92046N 10 2	166,000	51,100	b	1	a(	51,100 shares)
VARIAN MED SYS INC	COM	92220P 10 5	406,000	10,000 C	b	1	a(	10,000 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED Page Total 194,554,000

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
VARIAN MED SYS INC	COM	92220P 10 5	2,028,000	50,000 P	b	1	a(50,000 shares)
VAXGEN INC	COM NEW	922390 20 8	145,000	26,100	b	1	a(26,100 shares)
VECTOR GROUP LTD	COM	92240M 10 8	1,630,000	92,600	b	1	a(92,600 shares)
VEECO INSTRS INC DEL	COM	922417 10 0	1,724,000	74,594	b	1	a(74,594 shares)
VERITAS SOFTWARE CO	COM	923436 10 9	435,000	22,000	b	1	a(22,000 shares)
VERITAS SOFTWARE CO	COM	923436 10 9	3,859,000	195,000 C	b	1	a(195,000 shares)
VERISIGN INC	COM	92343E 10 2	1,815,000	252,493	b	1	a(252,493 shares)
VERISIGN INC	COM	92343E 10 2	2,222,000	309,000 C	b	1	a(309,000 shares)
VERITAS DGC INC	COM	92343P 10 7	334,000	26,500	b	1	a(26,500 shares)
VERIZON COMMUNICATIONS	COM	92343V 10 4	217,000	5,400	b	1	a(5,400 shares)
VERIZON COMMUNICATIONS	COM	92343V 10 4	5,581,000	139,000 C	b	1	a(139,000 shares)
VERIZON GLOBAL FDG CORP	NOTE 5/	92344G AN 6	10,800,000	20,000,000	b	1	a(20,000,000 shares)
VERTEX PHARMACEUTICALS INC	COM	92532F 10 0	1,302,000	80,000 C	b	1	a(80,000 shares)
VIACOM INC	CL B	925524 30 8	1,322,000	29,800	b	1	a(29,800 shares)
VIAD CORP	COM	92552R 10 9	837,000	32,200	b	1	a(32,200 shares)
VIAD CORP	COM	92552R 10 9	260,000	10,000 C	b	1	a(10,000 shares)
VIANT CORP	COM	92553N 10 7	17,000	14,277	b	1	a(14,277 shares)
VIISAGE TECHNOLOGY INC	COM	92675K 10 6	909,000	184,780	b	1	a(184,780 shares)
VINTAGE PETE INC	COM	927460 10 5	456,000	38,300	b	1	a(38,300 shares)
VISHAY INTERTECHNOLOGY INC	COM	928298 10 8	471,000	21,400	b	1	a(21,400 shares)
VISUAL NETWORKS INC	COM	928444 10 8	134,000	94,032	b	1	a(94,032 shares)
VISX INC DEL	COM	92844S 10 5	1,419,000	130,200	b	1	a(130,200 shares)
VITALWORKS INC	COM	928483 10 6	1,443,000	176,000	b	1	a(176,000 shares)
VITRIA TECHNOLOGY	COM	92849Q 10 4	72,000	75,427	b	1	a(75,427 shares)
VIVENDI UNIVERSAL	SPON ADR NEW	92851S 20 4	1,277,000	59,379	b	1	a(59,379 shares)
VIVUS INC	COM	928551 10 0	255,000	37,735	b	1	a(37,735 shares)
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W 10 0	410,000	30,000 C	b	1	a(30,000 shares)
VULCAN MATLS CO	COM	929160 10 9	1,502,000	34,300	b	1	a(34,300 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
VULCAN MATLS CO	COM	929160 10 9	438,000	10,000	C	b	1	a(	10,000 shares)
WCI CMNTYS INC	COM	92923C 10 4	1,951,000	67,400		b	1	a(	67,400 shares)
WGL HLDGS INC	COM	92924F 10 6	277,000	10,700		b	1	a(	10,700 shares)
WABTEC CORP	COM	929740 10 8	328,000	23,000		b	1	a(	23,000 shares)
WACHOVIA CORP 2ND NEW	COM	929903 10 2	2,451,000	64,200		b	1	a(	64,200 shares)
WACHOVIA CORP 2ND NEW	COM	929903 10 2	6,300,000	165,000	C	b	1	a(	165,000 shares)
WADDELL & REED FINL INC	CL A	930059 10 0	1,598,000	69,700		b	1	a(	69,700 shares)
WAL MART STORES INC	COM	931142 10 3	3,653,000	66,400		b	1	a(	66,400 shares)
WASHINGTON FED INC	COM	938824 10 9	993,000	39,293		b	1	a(	39,293 shares)
WASHINGTON POST CO	CL B	939640 10 8	1,145,000	2,100		b	1	a(	2,100 shares)
WASTE MGMT INC DEL	COM	94106L 10 9	15,765,000	605,200		b	1	a(	605,200 shares)
WASTE MGMT INC DEL	COM	94106L 10 9	2,605,000	100,000	C	b	1	a(	100,000 shares)
WASTE MGMT INC DEL	COM	94106L 10 9	782,000	30,000	P	b	1	a(	30,000 shares)
WATERS CORP	COM	941848 10 3	288,000	10,800		b	1	a(	10,800 shares)
WATERS CORP	COM	941848 10 3	1,335,000	50,000	C	b	1	a(	50,000 shares)
WATSON PHARMACEUTICALS INC	COM	942683 10 3	4,043,000	160,000	C	b	1	a(	160,000 shares)
WAVE SYSTEMS CORP	CL A	943526 10 3	23,000	15,979		b	1	a(	15,979 shares)
WEATHERFORD INTL INC	COM	947074 10 0	0	20,000	C	b	1	a(	20,000 shares)
WEBMETHODS INC	COM	94768C 10 8	324,000	32,769		b	1	a(	32,769 shares)
WEBMD CORP	COM	94769M 10 5	1,456,000	258,539		b	1	a(	258,539 shares)
WEBSTER FINL CORP CONN	COM	947890 10 9	574,000	15,000	C	b	1	a(	15,000 shares)
WEIGHT WATCHERS INTL INC NEW	COM	948626 10 6	2,398,000	55,200		b	1	a(	55,200 shares)
WELLPOINT HEALTH NETWORK NEW	COM	94973H 10 8	18,285,000	235,000	C	b	1	a(	235,000 shares)
WELLPOINT HEALTH NETWORK NEW	COM	94973H 10 8	33,342,000	428,500	P	b	1	a(	428,500 shares)
WELLS FARGO & CO NEW	COM	949746 10 1	1,106,000	22,100		b	1	a(	22,100 shares)
WELLS FARGO & CO NEW	COM	949746 10 1	8,060,000	161,000	C	b	1	a(	161,000 shares)
WELLS FARGO & CO NEW	COM	949746 10 1	40,423,000	807,500	P	b	1	a(	807,500 shares)
WEST MARINE INC	COM	954235 10 7	1,150,000	90,136		b	1	a(	90,136 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
WESTAMERICA BANCORPORATION	COM	957090 10 3	2,230,000	56,382		b	1	a(	56,382 shares)
WESTERN DIGITAL CORP	COM	958102 10 5	1,163,000	357,900		b	1	a(	357,900 shares)
WESTPOINT STEVENS INC	COM	961238 10 2	79,000	20,400		b	1	a(	20,400 shares)
WET SEAL INC	CL A	961840 10 5	1,675,000	68,948		b	1	a(	68,948 shares)
WEYERHAEUSER CO	COM	962166 10 4	2,554,000	40,000	C	b	1	a(	40,000 shares)
WEYERHAEUSER CO	COM	962166 10 4	4,597,000	72,000	P	b	1	a(	72,000 shares)
WHIRLPOOL CORP	COM	963320 10 6	8,307,000	127,100		b	1	a(	127,100 shares)
WHIRLPOOL CORP	COM	963320 10 6	654,000	10,000	C	b	1	a(	10,000 shares)
WHIRLPOOL CORP	COM	963320 10 6	1,307,000	20,000	P	b	1	a(	20,000 shares)
WHITEHALL JEWELLERS INC	COM	965063 10 0	1,249,000	60,200		b	1	a(	60,200 shares)
WHOLE FOODS MKT INC	COM	966837 10 6	3,086,000	64,000	C	b	1	a(	64,000 shares)
WILEY JOHN & SONS INC	CL A	968223 20 6	803,000	33,500		b	1	a(	33,500 shares)
WILLIAMS COS INC DEL	COM	969457 10 0	2,351,000	392,500		b	1	a(	392,500 shares)
WILLIAMS SONOMA INC	COM	969904 10 1	6,132,000	200,000	C	b	1	a(	200,000 shares)
WILLIAMS SONOMA INC	COM	969904 10 1	5,519,000	180,000	P	b	1	a(	180,000 shares)
WILLOW GROVE BANCORP INC NEW	COM	97111W 10 1	280,000	23,900		b	1	a(	23,900 shares)
WILMINGTON TRUST CORP	COM	971807 10 2	451,000	14,800		b	1	a(	14,800 shares)
WINNEBAGO INDS INC	COM	974637 10 0	277,000	6,300		b	1	a(	6,300 shares)
WINNEBAGO INDS INC	COM	974637 10 0	1,298,000	29,500	C	b	1	a(	29,500 shares)
WINNEBAGO INDS INC	COM	974637 10 0	660,000	15,000	P	b	1	a(	15,000 shares)
WITNESS SYS INC	COM	977424 10 0	145,000	19,580		b	1	a(	19,580 shares)
WOLVERINE WORLD WIDE INC	COM	978097 10 3	201,000	11,500		b	1	a(	11,500 shares)
WORLD COLOR PRESS INC DEL	NOTE 6.000%10/	981443 AA 2	21,513,000	20,200,000		b	1	a(	20,200,000 shares)
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D 10 6	208,000	260,100		b	1	a(	260,100 shares)
WRIGHT MED GROUP INC	COM	98235T 10 7	477,000	23,665		b	1	a(	23,665 shares)
WRIGLEY WM JR CO	COM	982526 10 5	338,000	6,100		b	1	a(	6,100 shares)
WRIGLEY WM JR CO	COM	982526 10 5	277,000	5,000	C	b	1	a(	5,000 shares)
WRIGLEY WM JR CO	COM	982526 10 5	1,245,000	22,500	P	b	1	a(	22,500 shares)

CONFIDENTIAL TREATEMENT HAS BEEN REQUESTED		Page Total	69,076,000						

Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)
WYETH	COM	983024 10 0	9,933,000	194,000	b	1	a(194,000 shares)
XL CAP LTD	NOTE 9/	98372P AD 0	7,453,000	12,500,000	b	1	a(12,500,000 shares)
XM SATELLITE RADIO HLDGS INC	CL A	983759 10 1	260,000	35,410	b	1	a(35,410 shares)
XCEL ENERGY INC	COM	98389B 10 0	7,470,000	445,450	b	1	a(445,450 shares)
XILINX INC	COM	983919 10 1	20,866,000	930,265	b	1	a(930,265 shares)
XEROX CORP	COM	984121 10 3	7,489,000	1,074,400	b	1	a(1,074,400 shares)
XEROX CORP	COM	984121 10 3	70,000	10,000 C	b	1	a(10,000 shares)
YAHOO INC	COM	984332 10 6	9,569,000	648,295	b	1	a(648,295 shares)
YELLOW CORP	COM	985509 10 8	243,000	7,500	b	1	a(7,500 shares)
YORK INTL CORP NEW	COM	986670 10 7	324,000	9,600	b	1	a(9,600 shares)
YUM BRANDS INC	WHEN ISSUED	988498 10 1	36,285,000	1,240,500	b	1	a(1,240,500 shares)
YUM BRANDS INC	WHEN ISSUED	988498 10 1	8,483,000	290,000 C	b	1	a(290,000 shares)
YUM BRANDS INC	WHEN ISSUED	988498 10 1	17,258,000	590,000 P	b	1	a(590,000 shares)
ZALE CORP NEW	COM	988858 10 6	2,142,000	59,100	b	1	a(59,100 shares)
ZALE CORP NEW	COM	988858 10 6	1,903,000	52,500 P	b	1	a(52,500 shares)
ZEBRA TECHNOLOGIES CORP	CL A	989207 10 5	254,000	5,276	b	1	a(5,276 shares)
ZIONS BANCORPORATION	COM	989701 10 7	6,278,000	120,500	b	1	a(120,500 shares)
ZIONS BANCORPORATION	COM	989701 10 7	1,719,000	33,000 C	b	1	a(33,000 shares)
ZIONS BANCORPORATION	COM	989701 10 7	6,773,000	130,000 P	b	1	a(130,000 shares)
ZYGO CORP	COM	989855 10 1	235,000	29,182	b	1	a(29,182 shares)
ZYMOGENETICS INC	COM	98985T 10 9	295,000	33,500	b	1	a(33,500 shares)
DAIMLERCHRYSLER AG	ORD	D1668R 12 3	526,000	10,900	b	1	a(10,900 shares)
ACE LTD	ORD	G0070K 10 3	411,000	13,000 C	b	1	a(13,000 shares)
AMDOCS LTD	ORD	G02602 10 3	76,000	10,000 C	b	1	a(10,000 shares)
ACCENTURE LTD BERMUDA	CL A	G1150G 11 1	424,000	22,300	b	1	a(22,300 shares)
COOPER INDS LTD	CL A	G24182 10 0	3,958,000	100,700	b	1	a(100,700 shares)
COOPER INDS LTD	CL A	G24182 10 0	6,917,000	176,000 C	b	1	a(176,000 shares)
COOPER INDS LTD	CL A	G24182 10 0	12,576,000	320,000 P	b	1	a(320,000 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount	Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
XCELERA INC	COM	G31611 10 9	32,000	38,100	b	1	a(	38,100 shares)
EVEREST RE GROUP LTD	COM	G3223R 10 8	8,018,000	143,300	b	1	a(	143,300 shares)
EVEREST RE GROUP LTD	COM	G3223R 10 8	1,399,000	25,000 C	b	1	a(	25,000 shares)
FOSTER WHEELER LTD	SHS	G36535 10 5	138,000	86,300	b	1	a(	86,300 shares)
GLOBALSANTAFE CORP	SHS	G3930E 10 1	7,905,000	289,014	b	1	a(	289,014 shares)
INGERSOLL-RAND COMPANY LTD	CL A	G4776G 10 1	4,068,000	89,100	b	1	a(	89,100 shares)
INGERSOLL-RAND COMPANY LTD	CL A	G4776G 10 1	685,000	15,000 C	b	1	a(	15,000 shares)
INGERSOLL-RAND COMPANY LTD	CL A	G4776G 10 1	1,256,000	27,500 P	b	1	a(	27,500 shares)
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G 10 6	215,000	14,950	b	1	a(	14,950 shares)
LORAL SPACE & COMMUNICATIONS	COM	G56462 10 7	284,000	286,700	b	1	a(	286,700 shares)
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H 10 5	7,896,000	397,000 C	b	1	a(	397,000 shares)
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F 10 3	212,000	15,701	b	1	a(	15,701 shares)
OPENTV CORP	CL A	G67543 10 1	87,000	27,200	b	1	a(	27,200 shares)
PARTNERRE LTD	COM	G6852T 10 5	3,108,000	63,500	b	1	a(	63,500 shares)
PARTNERRE LTD	COM	G6852T 10 5	1,958,000	40,000 C	b	1	a(	40,000 shares)
PARTNERRE LTD	COM	G6852T 10 5	979,000	20,000 P	b	1	a(	20,000 shares)
RENAISSANCE RE HLDGS LTD	COM	G7496G 10 3	17,667,000	482,700	b	1	a(	482,700 shares)
RENAISSANCE RE HLDGS LTD	COM	G7496G 10 3	7,686,000	210,000 C	b	1	a(	210,000 shares)
RENAISSANCE RE HLDGS LTD	COM	G7496G 10 3	16,799,000	459,000 P	b	1	a(	459,000 shares)
HILFIGER TOMMY CORP	ORD	G8915Z 10 2	1,127,000	78,700	b	1	a(	78,700 shares)
WHITE MTNS INS GROUP LTD	COM	G9618E 10 7	380,000	1,200	b	1	a(	1,200 shares)
XL CAP LTD	CL A	G98255 10 5	898,000	10,600	b	1	a(	10,600 shares)
XL CAP LTD	CL A	G98255 10 5	1,271,000	15,000 P	b	1	a(	15,000 shares)
UBS AG	NAMEN AKT	H8920M 85 5	2,205,000	44,200	b	1	a(	44,200 shares)
CHECK POINT SOFTWARE TECH LT	ORD	M22465 10 4	1,948,000	143,650	b	1	a(	143,650 shares)
ORBOTECH LTD	ORD	M75253 10 0	377,000	16,600	b	1	a(	16,600 shares)
ASML HLDG NV	N Y SHS	N07059 11 1	2,581,000	170,700	b	1	a(	170,700 shares)
CNH GLOBAL N V	SHS	N20935 10 7	119,000	29,500	b	1	a(	29,500 shares)

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Name of Issuer	Title of Class	CUSIP Number	Fair Market Value (Rounded to nearest $1000	Shares or Principal Amount		Investment Discretion (note #2)	Managers	Voting Authority (Shares) (note #3)	
PANAMERICAN BEVERAGES INC	CL A	P74823 10 8	1,288,000	90,400		b	1	a(	90,400 shares)
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T 10 3	195,000	10,000	C	b	1	a(	10,000 shares)
FLEXTRONICS INTL LTD	ORD	Y2573F 10 2	357,000	50,000	C	b	1	a(	50,000 shares)
OMI CORP NEW	COM	Y6476W 10 4	258,000	62,900		b	1	a(	62,900 shares)
		Grand Total Table Value(FMV)	7,500,057,000						
		Grand Total Table Entry	1,880						