

USER INFORMATION SHEET

General

This list of "Section 13(f) securities" as defined by Rule 13f-1(c) [17 CFR 240.13f-1(c)] is made available to the public pursuant to Section 13(f)(3) of the Securities Exchange Act of 1934 [15 USC 78m(f)(3)]. It is made available for use in the preparation of reports filed with the Securities and Exchange Commission pursuant to Rule 13f-1 [17 CFR 240.13f-1] under Section 13(f) of the Securities Exchange Act of 1934. An updated list is published on a quarterly basis.

This list is current as of June 15, 1999, and may be relied on by institutional investment managers filing Form 13F reports for the calendar quarter ending June 30, 1999. Institutional investment managers should report holdings--number of shares and fair market value--as of the last day of the calendar quarter as required by Section 13(f)(1) and Rule 13f-1 thereunder.

Features

(1) Additions and Deletions: Revisions made to the list of Section 13(f) securities are indicated in a column titled "STATUS." The word "ADDED" in the status column opposite the name of a security indicates that the security has become a Section 13(f) security. The word "DELETED" in the status column opposite the name of a security indicates that the security ceases to be a 13(f) security since the date of the last list.

(2) List of Options: An asterisk is placed next to the name of any security having a listed option and each option is individually listed with its own CUSIP number immediately below the name of the security having the option. A manager reporting holdings of options on its Form 13F should use the CUSIP number of each option as to which holdings are reported.

CUSIP descriptions and numerical identification data (copyright 1969 through 1996, American Bankers Association) are used with permission. All rights reserved.

RUN DATE:06/24/99

** LIST OF SECTION 13F SECURITIES **

PAGE 1

RUN TIME:12:41

IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| B49233 10 7 | ICOS VISION SYS CORP N V | ORD | |
| B5628B 10 4 * | LERNOUT & HAUSPIE SPEECH PRODS | COM | |
| B5628B 90 4 | LERNOUT & HAUSPIE SPEECH PRODS | CALL | |
| B5628B 95 4 | LERNOUT & HAUSPIE SPEECH PRODS | PUT | |
| D0882P 10 3 | BENCKISER N V | CL B | DELETED |
| D1668R 12 3 * | DAIMLERCHRYSLER AG | ORD | |
| D1668R 90 3 | DAIMLERCHRYSLER AG | CALL | |
| D1668R 95 3 | DAIMLERCHRYSLER AG | PUT | |
| F9212D 14 2 | TOTAL FINA S A | WT EXP 080503 | ADDED |
| G0070K 10 3 * | ACE LTD | ORD | |
| G0070K 90 3 | ACE LTD | CALL | |
| G0070K 95 3 | ACE LTD | PUT | |
| G02602 10 3 * | AMDOCS LTD | ORD | |
| G02602 90 3 | AMDOCS LTD | CALL | |
| G02602 95 3 | AMDOCS LTD | PUT | |
| G02995 10 1 | AMERICAN SAFETY INS GROUP LTD | ORD | |
| G0352M 10 8 * | AMWAY ASIA PACIFIC LTD | COM | |
| G0352M 90 8 | AMWAY ASIA PACIFIC LTD | CALL | |
| G0352M 95 8 | AMWAY ASIA PACIFIC LTD | PUT | |
| G03910 10 9 * | ANNUITY AND LIFE RE HLDGS | ORD | |
| G03910 90 9 | ANNUITY AND LIFE RE HLDGS | CALL | |
| G03910 95 9 | ANNUITY AND LIFE RE HLDGS | PUT | |
| G04074 10 3 | APEX SILVER MINES LTD | ORD | |
| G04450 10 5 | ARAMEX INTL LTD | ORD | |
| G05345 10 6 | ASIA PACIFIC RES INTL HLDG LTD | CL A | |
| G0535E 10 6 | ASIA PACIFIC WIRE & CABLE CORP | ORD | |
| G0690R 10 8 | AXOGEN LTD | COM | |
| G1368B 10 2 | BRILLIANCE CHINA AUTO HLDG LTD | COM | |
| G20045 10 3 | CENTRAL EUROPEAN MEDIA ENTRPRS | CL A | |
| G2107X 10 8 | CHINA TIRE HLDGS LTD | COM | |
| G21082 10 5 | CHINA YUCHAI INTL LTD | COM | |
| G2109A 10 6 | CHINA ENERGY RES CORP | ORD | |
| G23257 10 1 | COMMODORE HLDGS LTD | ORD | |
| G23257 11 9 | COMMODORE HLDGS LTD | WT EXP 071501 | |
| G23773 10 7 | CONSOLIDATED WATER CO INC | ORD | |
| G2422R 10 9 | CORECOMM LTD | ORD | |
| G2519Y 10 8 | CREDICORP LTD | COM | |
| G2706W 10 5 | DELPHI INTERNATIONAL LTD | ORD | |
| G2829S 10 6 | DRANSFIELD CHINA PAPER CORP | ORD | |
| G28471 10 3 | DSG INTL LTD | ORD | |
| G29526 10 3 | EK CHOR CHINA MOTORCYCLE CO | COM | |
| G31215 10 9 | ESG RE LTD | ORD | |
| G32030 10 1 | EURD TECH HOLDINGS CO LTD | ORD | |
| G32030 11 9 | EURO TECH HOLDINGS CO LTD | WT EXP 021403 | |
| G34874 10 0 | FIRST SOUTH AFRICA CORP LTD | ORD | DELETED |
| G34874 11 8 | FIRST SOUTH AFRICA CORP LTD | WT A EX 012401 | DELETED |
| G34874 12 6 | FIRST SOUTH AFRICA CORP LTD | WT B EX 012401 | DELETED |
| G34874 13 4 | FIRST SOUTH AFRICA CORP LTD | UNIT EX 012301 | DELETED |
| G36738 10 5 * | FRESH DEL MONTE PRODUCE INC | ORD | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 2
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| G36738 90 5 | FRESH DEL MONTE PRODUCE INC | CALL | |
| G36738 95 5 | FRESH DEL MONTE PRODUCE INC | PUT | |
| G3682L 10 5 * | FRUIT OF THE LOOM LTD | ORD CL A | |
| G3682L 90 5 | FRUIT OF THE LOOM LTD | CALL | |
| G3682L 95 5 | FRUIT OF THE LOOM LTD | PUT | |
| G3788V 10 6 * | GEMSTAR INTL GROUP LTD | ORD | |
| G3788V 90 6 | GEMSTAR INTL GROUP LTD | CALL | |
| G3788V 95 6 | GEMSTAR INTL GROUP LTD | PUT | |
| G3921A 10 0 * | GLOBAL CROSSING LTD | COM | |
| G3921A 90 0 | GLOBAL CROSSING LTD | CALL | |
| G3921A 95 0 | GLOBAL CROSSING LTD | PUT | |
| G3930H 10 4 * | GLOBALSTAR TELECOMMUNICTNS LTD | COM | |
| G3930H 90 4 | GLOBALSTAR TELECOMMUNICTNS LTD | CALL | |
| G3930H 95 4 | GLOBALSTAR TELECOMMUNICTNS LTD | PUT | |
| G39320 10 9 | GLOBAL-TECH APPLIANCES INC | ORD | |
| G4388N 10 6 * | HELEN OF TROY CORP LTD | COM | |
| G4388N 90 6 | HELEN OF TROY CORP LTD | CALL | |
| G4388N 95 6 | HELEN OF TROY CORP LTD | PUT | |
| G4481U 10 6 | HIGHWAY HLDGS LTD | ORD | |
| G4481U 11 4 | HIGHWAY HLDGS LTD | WT EXP 000001 | |
| G4705T 10 9 | ICO GLOBAL COMM HLDGS | ORD | |
| G4802P 10 9 | INTERACTIVE ENTERTAINMENT LTD | COM | DELETED |
| G4821Q 10 4 | INTERNATIONAL BRIQUETTES HLDG | ORD | |
| G4933P 10 1 | IPC HLDGS LTD | ORD | |
| G49398 10 3 * | IRIDIUM WORLD COMMUNICATIONS | CL A | |
| G49398 90 3 | IRIDIUM WORLD COMMUNICATIONS | CALL | |
| G49398 95 3 | IRIDIUM WORLD COMMUNICATIONS | PUT | |
| G5138L 10 0 | JINPAN INTL LTD | ORD | |
| G5299G 10 6 | KNIGHTSBRIDGE TANKERS LTD | ORD | |
| G5383Q 10 1 | LASALLE RE HLDGS LTD | ORD | |
| G54467 10 8 | LEISUREPLANET HLDGS LTD | ORD | ADDED |
| G54467 11 6 | LEISUREPLANET HLDGS LTD | WT A EX 012301 | ADDED |
| G54467 12 4 | LEISUREPLANET HLDGS LTD | WT B EX 012301 | ADDED |
| G54467 13 2 | LEISUREPLANET HLDGS LTD | UNIT EX 012301 | ADDED |
| G55312 10 5 | LJ INTL INC | ORD | |
| G55312 11 3 | LJ INTL INC | WT EXP 041503 | |
| G56462 10 7 * | LORAL SPACE & COMMUNICATIONS | COM | |
| G56462 90 7 | LORAL SPACE & COMMUNICATIONS | CALL | |
| G56462 95 7 | LORAL SPACE & COMMUNICATIONS | PUT | |
| G56462 14 9 | LORAL SPACE & COMMUNICATIONS | PFD CONV C 6% | |
| G6116R 10 1 | MIH LTD | CL A | ADDED |
| G65773 10 6 | NORDIC AMERICAN TANKER SHIPPNG | COM | |
| G6674P 10 9 | NOVEL DENIM HLDGS LTD | ORD | |
| G6852T 10 5 | PARTNERRE LTD | COM | |
| G69586 10 8 | PEAK INTL LTD | ORD | |
| G7303A 10 9 | QIAO XING UNIVERSAL TELEPHONE | ORD | |
| G7342H 10 7 * | RADICA GAMES LTD | ORD | |
| G7342H 90 7 | RADICA GAMES LTD | CALL | |
| G7342H 95 7 | RADICA GAMES LTD | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| G7496G 10 3 | RENAISSANCE RE HLDGS LTD | COM | |
| G7702U 10 2 * | RSL COMMUNICATIONS LTD | CL A | |
| G7702U 90 2 | RSL COMMUNICATIONS LTD | CALL | |
| G7702U 95 2 | RSL COMMUNICATIONS LTD | PUT | |
| G7805C 10 8 * | SANTA FE INTL CORP | ORD | |
| G7805C 90 8 | SANTA FE INTL CORP | CALL | |
| G7805C 95 8 | SANTA FE INTL CORP | PUT | |
| G7885T 10 4 | SCOTTISH ANNUITY & LIFE HLDGS | ORD | |
| G81654 10 8 | SINOAMERICAN TELECOM INC | ORD | DELETED |
| G84951 10 5 | STIRLING COOKE BROWN HLDGS LTD | ORD | |
| G87615 10 3 | TERRA NOVA BERMUDA HLDGS LTD | ORD CL A | |
| G8846W 10 3 | 3D LABS INC LTD | ORD | |
| G8915Z 10 2 * | HILFIGER TOMMY CORP | ORD | |
| G8915Z 90 2 | HILFIGER TOMMY CORP | CALL | |
| G8915Z 95 2 | HILFIGER TOMMY CORP | PUT | |
| G89935 10 3 | TRAMFORD INTL LTD | ORD | |
| G89935 11 1 | TRAMFORD INTL LTD | WT EXP 121399 | |
| G90076 10 3 * | TRANSOCEAN OFFSHORE INC CAYMON | ORD | ADDED |
| G90076 90 3 | TRANSOCEAN OFFSHORE INC CAYMON | CALL | ADDED |
| G90076 95 3 | TRANSOCEAN OFFSHORE INC CAYMON | PUT | ADDED |
| G90751 10 1 * | TRITON ENERGY LTD | ORD | |
| G90751 90 1 | TRITON ENERGY LTD | CALL | |
| G90751 95 1 | TRITON ENERGY LTD | PUT | |
| G9825R 10 7 | XOMA LTD | ORD | |
| G98255 10 5 * | XL CAP LTD | CL A | |
| G98255 90 5 | XL CAP LTD | CALL | |
| G98255 95 5 | XL CAP LTD | PUT | |
| K7514Y 10 7 * | OLICOM A/S | ORD | |
| K7514Y 90 7 | OLICOM A/S | CALL | |
| K7514Y 95 7 | OLICOM A/S | PUT | |
| K7514Y 12 3 | OLICOM A/S | WT EXP 091200 | |
| L20708 10 0 | CRONOS GROUP N V | ORD | |
| L6388F 10 2 * | MILlicom INTL CELLULAR S A | ORD | |
| L6388F 90 2 | MILlicom INTL CELLULAR S A | CALL | |
| L6388F 95 2 | MILlicom INTL CELLULAR S A | PUT | |
| L8137F 10 2 | SBS BROADCASTING SA | ORD | |
| L8873E 10 3 * | STOLT COMEX SEAWAY SA | COM | |
| L8873E 90 3 | STOLT COMEX SEAWAY SA | CALL | |
| L8873E 95 3 | STOLT COMEX SEAWAY SA | PUT | |
| L88742 10 8 * | STOLT NIELSEN S A | COM | |
| L88742 90 8 | STOLT NIELSEN S A | CALL | |
| L88742 95 8 | STOLT NIELSEN S A | PUT | |
| M01764 10 5 | ACLN LTD | ORD | |
| M01770 10 2 | ACS ELECTRONICS LTD | ORD | |
| M0392N 10 1 | ALADDIN KNOWLEDGE SYS LTD | ORD | |
| M14925 10 7 | AREL COMMUNICATIONS & SOFTWARE | COM | |
| M14925 11 5 | AREL COMMUNICATIONS & SOFTWARE | WT A EX 060199 | DELETED |
| M15015 11 4 | ARZAN INTL (1991) LTD | WT EXP 031200 | |
| M15342 10 4 | AUDIOCODES LTD | ORD | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 4
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| M15633 10 6 | BACKWEB TECHNOLOGIES LTD | ORD | ADDED |
| M20115 10 7 | BOS BETTER ONLINE SOLUTIONS | ORD | |
| M20115 11 5 | BOS BETTER ONLINE SOLUTIONS | WT EXP 100299 | |
| M20512 10 5 | BVR SYS LTD | ORD | |
| M20514 10 1 | BVR TECHNOLOGIES LTD | ORD | |
| M22465 10 4 * | CHECK POINT SOFTWARE TECH LTD | ORD | |
| M22465 90 4 | CHECK POINT SOFTWARE TECH LTD | CALL | |
| M22465 95 4 | CHECK POINT SOFTWARE TECH LTD | PUT | |
| M23798 10 7 | CIMATRON LTD | ORD | |
| M26763 10 8 | CRYSTAL SYS SOLUTIONS LTD | ORD | |
| M3040Q 10 4 | EDUSOFT LTD | ORD | DELETED |
| M37576 10 1 | ELBIT VISION SYS LTD | ORD | |
| M3760D 10 1 * | ELBIT SYS LTD | ORD | |
| M3760D 90 1 | ELBIT SYS LTD | CALL | |
| M3760D 95 1 | ELBIT SYS LTD | PUT | |
| M37605 10 8 | ELBIT MEDICAL IMAGING LTD | ORD | |
| M3909Q 10 4 | ELECTROCHEMICAL INDS 1952 LTD | ORD | |
| M40168 10 2 | ELSCINT LTD NEW | ORD | |
| M40184 10 9 | ELTEK LTD | ORD | |
| M40515 10 4 | ENGEL GENERAL DEVELOPERS LTD | ORD | |
| M4052N 10 4 | EMULTEK LTD | ORD | |
| M40868 10 7 * | ESC MEDICAL SYS LTD | ORD | |
| M40868 90 7 | ESC MEDICAL SYS LTD | CALL | |
| M40868 95 7 | ESC MEDICAL SYS LTD | PUT | |
| M4095C 10 7 | ESHED ROBOTEC 1982 LTD | ORD | |
| M4113L 10 5 | ETZ LAVUD LTD | CL A | |
| M4113L 11 3 | ETZ LAVUD LTD | COM | |
| M46544 10 8 | FORSOFT LTD | ORD NEW | |
| M47095 10 0 * | FUNDTECH LTD | ORD | |
| M47095 90 0 | FUNDTECH LTD | CALL | |
| M47095 95 0 | FUNDTECH LTD | PUT | |
| M47298 10 0 * | GALILEO TECHNOLOGY LTD | ORD | |
| M47298 90 0 | GALILEO TECHNOLOGY LTD | CALL | |
| M47298 95 0 | GALILEO TECHNOLOGY LTD | PUT | |
| M49319 10 2 | GENESIS DEV & CONSTRUCTION LTD | ORD | |
| M49319 11 0 | GENESIS DEV & CONSTRUCTION LTD | WT A EX 000002 | |
| M49319 12 8 | GENESIS DEV & CONSTRUCTION LTD | WT B EX 000002 | |
| M49319 13 6 | GENESIS DEV & CONSTRUCTION LTD | UNIT EX 000002 | |
| M50876 10 7 | GILAT COMMUNICATIONS LTD | ORD | |
| M51474 10 0 * | GILAT SATELLITE NETWORKS LTD | ORD | |
| M51474 90 0 | GILAT SATELLITE NETWORKS LTD | CALL | |
| M51474 95 0 | GILAT SATELLITE NETWORKS LTD | PUT | |
| M52523 10 3 | WILLI G FOOD INTL LTD | ORD | |
| M52523 11 1 | WILLI G FOOD INTL LTD | WT EXP 000002 | |
| M5296L 13 5 | HEALTHCARE TECHNOLOGIES LTD | COM | |
| M53070 10 4 | HOME CTRS DIY LTD | ORD | |
| M5733B 10 4 | ISG INTL SOFTWARE GROUP LTD | ORD | |
| M6706C 10 3 | LANOPTICS LTD | ORD | |
| M6777Q 10 6 | LOGAL EDUCATIONAL SOFTWARE SYS | ORD | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 5
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| M6778J 10 1 | LUKI CONSTR & DEV LTD | ORD | |
| M6786D 10 4 | MAGAL SECURITY SYS LTD | ORD | |
| M6879H 10 3 | MEDIS EL LTD | ORD | |
| M69065 10 6 | MEMCO SOFTWARE LTD | ORD | DELETED |
| M69676 10 0 | MER TELEMAGEMENT SOLUTIONS | ORD | |
| M7061C 10 0 | M SYS FLASH DISK PIONEERS LTD | ORD | |
| M74295 10 2 | NEW DIMENSION SOFTWARE LTD | ORD | DELETED |
| M74919 10 7 | NEXUS TELECOMMUNICATN SYS LTD | ORD | |
| M75135 10 9 | NOGA ELECTRO-MECHANICAL INDS | ORD | |
| M75135 11 7 | NOGA ELECTRO-MECHANICAL INDS | WT EXP 012803 | |
| M75165 10 6 | NUR MACROPRINTERS LTD | ORD | |
| M7524R 10 8 | OPTIBASE LTD | ORD | ADDED |
| M75252 10 2 | OPTISYSTEMS SOLUTIONS LTD | ORD | |
| M75252 11 0 | OPTISYSTEMS SOLUTIONS LTD | WT EXP 000002 | |
| M75253 10 0 * | ORBOTECH LTD | ORD | |
| M75253 90 0 | ORBOTECH LTD | CALL | |
| M75253 95 0 | ORBOTECH LTD | PUT | |
| M75257 10 1 | OPTOMEDIC MEDICAL TECHNOLOGIES | ORD | |
| M75257 11 9 | OPTOMEDIC MEDICAL TECHNOLOGIES | WT EXP 000003 | |
| M7531S 10 7 * | ORCKIT COMMUNICATIONS LTD | COM | |
| M7531S 90 7 | ORCKIT COMMUNICATIONS LTD | CALL | |
| M7531S 95 7 | ORCKIT COMMUNICATIONS LTD | PUT | |
| M75495 10 7 | ORGENICS LTD | ORD | DELETED |
| M78675 10 1 | PERIO PRODS LTD | ORD | |
| M7945W 10 8 | POINT OF SALE LTD | ORD | |
| M81865 10 3 | RADCOM LTD | ORD | |
| M8215N 10 9 | RIT TECHNOLOGIES LTD | ORD | |
| M82400 10 8 | SCANVEC CO 1990 LTD | ORD | |
| M84116 10 8 | SILICOM LTD | ORD | |
| M84911 10 2 | STAV ELECTRICAL SYS LTD | ORD | |
| M87340 10 1 | TADIRAN TELECOMMUNICATIONS LTD | ORD | DELETED |
| M8737E 10 8 | TARO PHARMACEUTICAL INDS LTD | ORD | |
| M8740S 22 7 | TAT TECHNOLOGIES LTD | ORD NEW | |
| M8743P 10 5 * | TECNOMATIX TECHNOLOGIES LTD | ORD | |
| M8743P 90 5 | TECNOMATIX TECHNOLOGIES LTD | CALL | |
| M8743P 95 5 | TECNOMATIX TECHNOLOGIES LTD | PUT | |
| M87482 10 1 | TEFRON LTD | ORD | |
| M87896 10 2 | TOP IMAGE SYSTEMS LTD | ORD | |
| M87896 11 0 | TOP IMAGE SYSTEMS LTD | WT EXP 000099 | |
| M87915 10 0 * | TOWER SEMICONDUCTOR LTD | ORD | |
| M87915 90 0 | TOWER SEMICONDUCTOR LTD | CALL | |
| M87915 95 0 | TOWER SEMICONDUCTOR LTD | PUT | |
| M88258 10 4 | TTI TEAM TELECOM INTL LTD | ORD | |
| M90278 10 8 | TVG TECHNOLOGIES LTD | ORD | |
| M90278 11 6 | TVG TECHNOLOGIES LTD | WT A EX 080599 | |
| M90278 12 4 | TVG TECHNOLOGIES LTD | WT B EX 080599 | |
| M90278 13 2 | TVG TECHNOLOGIES LTD | WT C EX 080599 | |
| M90278 14 0 | TVG TECHNOLOGIES LTD | UNIT EX 080599 | |
| M97601 10 4 | VOCALTEC COMMUNICATIONS LTD | ORD | |

RUN DATE:06/24/99
RUN TIME:12:41

*** LIST OF SECTION 13F SECURITIES ***

PAGE 6
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| M98105 10 5 | WIZTEC SOLUTIONS LTD | ORD | |
| N05515 10 6 | ANSALDO SIGNAL NV | ORD | |
| N0605M 10 5 | ARCADIS N V | ORD | |
| N07045 10 2 * | ASM INTL N V | COM | |
| N07045 90 2 | ASM INTL N V | CALL | |
| N07045 95 2 | ASM INTL N V | PUT | |
| N07059 11 1 * | ASM LITHOGRAPHY HLDG N V | N Y SHS | |
| N07059 90 1 | ASM LITHOGRAPHY HLDG N V | CALL | |
| N07059 95 1 | ASM LITHOGRAPHY HLDG N V | PUT | |
| N08044 10 4 * | BAAN CO NV | COM | |
| N08044 90 4 | BAAN CO NV | CALL | |
| N08044 95 4 | BAAN CO NV | PUT | |
| N1251N 10 8 | BENCKISER N V | CL B | ADDED |
| N19808 10 9 | CHICAGO BRIDGE & IRON CO N V | COM | |
| N22717 10 7 * | CORE LABORATORIES N V | COM | |
| N22717 90 7 | CORE LABORATORIES N V | CALL | |
| N22717 95 7 | CORE LABORATORIES N V | PUT | |
| N43837 10 8 | ICTS INTERNATIONAL NV | COM | |
| N44495 10 4 * | INDIGO N V | ORD | |
| N44495 90 4 | INDIGO N V | CALL | |
| N44495 95 4 | INDIGO N V | PUT | |
| N44495 12 0 | INDIGO N V | WT EXP 102101 | ADDED |
| N47235 10 1 | JAMES HARDIE N V | ORD | |
| N5424G 10 6 * | MADGE NETWORKS N V | ORD SHS | |
| N5424G 90 6 | MADGE NETWORKS N V | CALL | |
| N5424G 95 6 | MADGE NETWORKS N V | PUT | |
| N62648 10 5 * | NEW HOLLAND N V | ORD | |
| N62648 90 5 | NEW HOLLAND N V | CALL | |
| N62648 95 5 | NEW HOLLAND N V | PUT | |
| N6748L 10 2 | ORTHOFIX INTL N V | COM | |
| N72482 10 7 * | QIAGEN NV | ORD | |
| N72482 90 7 | QIAGEN NV | CALL | |
| N72482 95 7 | QIAGEN NV | PUT | |
| N7716A 10 2 * | SAPIENS INTL CORP N V | ORD | |
| N7716A 90 2 | SAPIENS INTL CORP N V | CALL | |
| N7716A 95 2 | SAPIENS INTL CORP N V | PUT | |
| N82345 10 4 | STATIA TERMINALS GROUP N V | ORD | ADDED |
| N8250G 10 9 | STENA OFFSHORE NV | ORD | DELETED |
| N8715N 10 3 | TOOLEX INTL NV | ORD | |
| N88795 10 4 | TRIPLE P N V | COM | |
| P1668J 10 2 | BHI CORP | ORD | DELETED |
| P16994 13 2 | BANCO LATINOAMERICANO DE EXPO | CL E | |
| P21277 10 1 | CARLISLE HLDGS LTD | ORD | ADDED |
| P36209 10 7 | ELAMEX S A DE C V | ORD | |
| P57440 10 2 | INTERPOOL LTD | COM | DELETED |
| P64658 10 0 | MCDERMOTT J RAY S A | COM | DELETED |
| P74823 10 8 * | PANAMERICAN BEVERAGES INC | CL A | |
| P74823 90 8 | PANAMERICAN BEVERAGES INC | CALL | |
| P74823 95 8 | PANAMERICAN BEVERAGES INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| P8744Y 10 2 * | STEINER LEISURE LTD | ORD | |
| P8744Y 90 2 | STEINER LEISURE LTD | CALL | |
| P8744Y 95 2 | STEINER LEISURE LTD | PUT | |
| P8797T 13 3 * | SUN INTL HOTELS LTD | ORD | |
| P8797T 90 3 | SUN INTL HOTELS LTD | CALL | |
| P8797T 95 3 | SUN INTL HOTELS LTD | PUT | |
| Q3079D 10 3 | CITYVIEW ENERGY CORP LTD | ORD | |
| Q7759R 10 0 | PROGEN INDS LTD | ORD | |
| V3267N 10 7 | EXCEL MARITIME CARRIERS LTD | COM | |
| V7780T 10 3 * | ROYAL CARIBBEAN CRUISES LTD | COM | |
| V7780T 90 3 | ROYAL CARIBBEAN CRUISES LTD | CALL | |
| V7780T 95 3 | ROYAL CARIBBEAN CRUISES LTD | PUT | |
| V7780T 11 1 | ROYAL CARIBBEAN CRUISES LTD | PFD CONV A | |
| V7780Z 10 9 | ROYAL OLYMPIC CRUISE LINES INC | COM | |
| V89564 10 4 | TEEKAY SHIPPING CORP | COM | |
| V9680X 10 1 | VIKING STAR SHIPPING INC | COM | DELETED |
| X3205H 10 3 | GLC LTD | COM NEW | |
| Y02516 10 5 * | ASE TEST LTD | ORD | |
| Y02516 90 5 | ASE TEST LTD | CALL | |
| Y02516 95 5 | ASE TEST LTD | PUT | |
| Y1775U 10 7 * | CREATIVE TECHNOLOGY LTD | ORD | |
| Y1775U 90 7 | CREATIVE TECHNOLOGY LTD | CALL | |
| Y1775U 95 7 | CREATIVE TECHNOLOGY LTD | PUT | |
| Y2573F 10 2 * | FLEXTRONICS INTL LTD | ORD | |
| Y2573F 90 2 | FLEXTRONICS INTL LTD | CALL | |
| Y2573F 95 2 | FLEXTRONICS INTL LTD | PUT | |
| Y6476W 10 4 * | OMI CORP NEW | COM | |
| Y6476W 90 4 | OMI CORP NEW | CALL | |
| Y6476W 95 4 | OMI CORP NEW | PUT | |
| Y66183 10 7 | PACIFIC INTERNET LTD | ORD | |
| 000360 20 6 | AAON INC | COM PAR \$0.004 | |
| 000361 10 5 * | AAR CORP | COM | |
| 000361 90 5 | AAR CORP | CALL | |
| 000361 95 5 | AAR CORP | PUT | |
| 000400 10 1 | ABC BANCORP | COM | |
| 000752 10 5 | ABC-NACO INC | COM | |
| 00077R 10 8 * | ABR INFORMATION SVCS INC | COM | |
| 00077R 90 8 | ABR INFORMATION SVCS INC | CALL | |
| 00077R 95 8 | ABR INFORMATION SVCS INC | PUT | |
| 00086T 10 3 | A C MOORE ARTS & CRAFTS INC | COM | |
| 00087B 10 1 | ACR GROUP INC | COM | |
| 00087X 10 3 | ACSYS INC | COM | |
| 00088E 10 4 | ACTV INC | COM | |
| 00088F 10 1 | A D A M SOFTWARE INC | COM | |
| 000881 10 2 | A CONSULTING TEAM INC | COM | |
| 000886 10 1 * | A D C TELECOMMUNICATIONS | COM | |
| 000886 90 1 | A D C TELECOMMUNICATIONS | CALL | |
| 000886 95 1 | A D C TELECOMMUNICATIONS | PUT | |
| 00089C 10 7 * | ADE CORP MASS | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 8
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 00089C 90 7 | ADE CORP MASS | CALL | |
| 00089C 95 7 | ADE CORP MASS | PUT | |
| 000912 10 5 | ACM GOVT INCOME FD INC | COM | |
| 000914 10 1 | ACM GOVT SECS FD INC | COM | |
| 000917 10 4 | ACM GOVT SPECTRUM FD INC | COM | |
| 000918 10 2 | ACM GOVT OPPORTUNITY FD INC | COM | |
| 000919 10 0 | ACM MANAGED INCOME FD INC | COM | |
| 000937 10 2 | ABN AMRO HLDG NV | SPONSORED ADR | |
| 000942 10 2 | ACM MUN SECS INCOME FD INC | COM | |
| 000944 10 8 | AER ENERGY RES INC | COM | DELETED |
| 000945 AC 9 | ADT OPERATIONS | LYON ZERO CPN 10 | |
| 000949 10 7 | ACM MANAGED DLR INCOME FD | COM | |
| 000950 10 5 * | AFC CABLE SYS INC | COM | |
| 000950 90 5 | AFC CABLE SYS INC | CALL | |
| 000950 95 5 | AFC CABLE SYS INC | PUT | |
| 000955 10 4 | ACT TELECONFERENCING INC | COM | |
| 000957 10 0 * | ABM INDS INC | COM | |
| 000957 90 0 | ABM INDS INC | CALL | |
| 000957 95 0 | ABM INDS INC | PUT | |
| 000973 10 7 | ACT MFG INC | COM | |
| 000975 10 2 * | ACT NETWORKS INC | COM | |
| 000975 90 2 | ACT NETWORKS INC | CALL | |
| 000975 95 2 | ACT NETWORKS INC | PUT | |
| 000981 10 0 | ACI TELECENTRICS INC | COM | DELETED |
| 001031 10 3 | AEP INDS INC | COM | |
| 001055 10 2 * | AFLAC INC | COM | |
| 001055 90 2 | AFLAC INC | CALL | |
| 001055 95 2 | AFLAC INC | PUT | |
| 001058 10 6 | AFP IMAGING CORP | COM | DELETED |
| 001084 10 2 * | AGCO CORP | COM | |
| 001084 90 2 | AGCO CORP | CALL | |
| 001084 95 2 | AGCO CORP | PUT | |
| 001204 10 6 | AGL RES INC | COM | |
| 001250 10 9 | AG SVCS AMER INC | COM | |
| 001296 10 2 | AHL SVCS INC | COM | |
| 00130H AN 5 | AES CORP | JR SBDB CV4.5%05 | |
| 00130H 10 5 * | AES CORP | COM | |
| 00130H 90 5 | AES CORP | CALL | |
| 00130H 95 5 | AES CORP | PUT | |
| 00130H 11 3 | AES CORP | WT EXP 073100 | |
| 00141J 10 8 | AIM EASTERN EUROPE FD | SH BEN INT | |
| 001547 10 8 * | AK STL HLDG CORP | COM | |
| 001547 90 8 | AK STL HLDG CORP | CALL | |
| 001547 95 8 | AK STL HLDG CORP | PUT | |
| 00163N 10 2 | AMBI INC | COM | |
| 00163T 10 9 | AMB PROPERTY CORP | COM | |
| 001669 10 0 * | AMC ENTMT INC | COM | |
| 001669 90 0 | AMC ENTMT INC | CALL | |
| 001669 95 0 | AMC ENTMT INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|--------|
| 001733 10 4 | AML COMMUNICATIONS INC | COM | |
| 001735 10 9 | AMLI RESIDENTIAL PPTYS TR | SH BEN INT | |
| 001765 10 6 * | AMR CORP | COM | |
| 001765 90 6 | AMR CORP | CALL | |
| 001765 95 6 | AMR CORP | PUT | |
| 001801 10 9 | AMX CORP | COM | |
| 00185E 10 6 * | APAC TELESERVICES INC | COM | |
| 00185E 90 6 | APAC TELESERVICES INC | CALL | |
| 00185E 95 6 | APAC TELESERVICES INC | PUT | |
| 001853 10 0 | APA OPTICS INC | COM | |
| 001905 10 8 | ARC INTL CORP | COM | |
| 001912 20 3 | ASA INTL LTD | COM NEW | |
| 001926 10 4 | ANB CORP | COM | |
| 001930 20 5 | ARI NETWORK SVCS INC | COM NEW | |
| 001941 10 3 | ATI TECHNOLOGIES INC | COM | |
| 001944 10 7 * | ARM FINL GROUP INC | CL A | |
| 001944 90 7 | ARM FINL GROUP INC | CALL | |
| 001944 95 7 | ARM FINL GROUP INC | PUT | |
| 001947 10 0 | AT PLASTICS INC | COM | |
| 001957 10 9 * | AT&T CORP | COM | |
| 001957 90 9 | AT&T CORP | CALL | |
| 001957 95 9 | AT&T CORP | PUT | |
| 001957 20 8 * | AT&T CORP | COM LIB GRP A | |
| 001957 90 8 | AT&T CORP | CALL | |
| 001957 95 8 | AT&T CORP | PUT | |
| 001957 30 7 * | AT&T CORP | COM LIB GRP B | |
| 001957 90 7 | AT&T CORP | CALL | |
| 001957 95 7 | AT&T CORP | PUT | |
| 001963 10 7 | A S V INC | COM | |
| 001984 10 3 | AMB FINL CORP | COM | |
| 00202N AA 3 | APP FIN VI MAURITIUS LTD | LYONS NT ZERO 12 | ADDED |
| 00203R 10 5 | APT SATELLITE HOLDINGS LTD | SPONSORED ADR | |
| 00204C AA 5 | ARV ASSISTED LIVING INC | SB NT CV 144A 06 | |
| 00204C 10 7 | ARV ASSISTED LIVING INC | COM | |
| 00205P 10 7 | ASB FINL CORP | COM | |
| 002050 10 2 * | ASA LTD | COM | |
| 002050 90 2 | ASA LTD | CALL | |
| 002050 95 2 | ASA LTD | PUT | |
| 00206F 10 8 | ASI SOLUTIONS INC | COM | |
| 00206P 10 6 | ATG INC | COM | |
| 00206X 60 4 | ATEC GROUP INC | COM NEW | |
| 00207Q 20 2 * | AT & T CDA INC | DEPS RCPT CL B | ADDED |
| 00207Q 90 2 | AT & T CDA INC | CALL | ADDED |
| 00207Q 95 2 | AT & T CDA INC | PUT | ADDED |
| 00207R 10 1 * | ATMI INC | COM | |
| 00207R 90 1 | ATMI INC | CALL | |
| 00207R 95 1 | ATMI INC | PUT | |
| 002083 10 3 | ATS MED INC | COM | |
| 002346 10 4 | AVI BIOPHARMA INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 10
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 002346 11 2 | AVI BIOPHARMA INC | WT EXP 051503 | ADDED |
| 002346 12 0 | AVI BIOPHARMA INC | WT EXP 060402 | |
| 002420 10 7 * | AVT CORP | COM | |
| 002420 90 7 | AVT CORP | CALL | |
| 002420 95 7 | AVT CORP | PUT | |
| 002444 10 7 * | AVX CORP NEW | COM | |
| 002444 90 7 | AVX CORP NEW | CALL | |
| 002444 95 7 | AVX CORP NEW | PUT | |
| 00253A AB 7 | AAMES FINL CORP | SBDBC144A5.5%06 | |
| 00253A AC 5 | AAMES FINL CORP | SBDBC144A5.5%06 | |
| 00253A 10 1 * | AAMES FINL CORP | COM | |
| 00253A 90 1 | AAMES FINL CORP | CALL | |
| 00253A 95 1 | AAMES FINL CORP | PUT | |
| 00253U 10 7 | AASTROM BIOSCIENCES INC | COM | |
| 002535 20 1 | AARON RENTS INC | COM | |
| 002535 30 0 | AARON RENTS INC | CL A | |
| 002538 10 6 | AASCHE TRANSN SVCS INC | COM | DELETED |
| 002538 11 4 | AASCHE TRANSN SVCS INC | WT EXP 020800 | DELETED |
| 002539 10 4 * | AAVID THERMAL TECHNOLOGIES INC | COM | |
| 002539 90 4 | AAVID THERMAL TECHNOLOGIES INC | CALL | |
| 002539 95 4 | AAVID THERMAL TECHNOLOGIES INC | PUT | |
| 002553 10 5 * | ABACUS DIRECT CORP | COM | |
| 002553 90 5 | ABACUS DIRECT CORP | CALL | |
| 002553 95 5 | ABACUS DIRECT CORP | PUT | |
| 00256Q 10 3 | ABB AB | SPONSORED ADR | |
| 002564 10 2 | ABATIX ENVIRONMENTAL CORP | COM | |
| 002567 10 5 | ABAXIS INC | COM | |
| 002824 10 0 * | ABBOTT LABS | COM | |
| 002824 90 0 | ABBOTT LABS | CALL | |
| 002824 95 0 | ABBOTT LABS | PUT | |
| 002896 20 7 * | ABERCROMBIE & FITCH CO | CL A | |
| 002896 90 7 | ABERCROMBIE & FITCH CO | CALL | |
| 002896 95 7 | ABERCROMBIE & FITCH CO | PUT | |
| 002916 10 4 | ABER RESOURCES LTD NEW | COM | |
| 002919 10 8 * | ABACAN RES CORP NEW | COM | DELETED |
| 002919 90 8 | ABACAN RES CORP NEW | CALL | DELETED |
| 002919 95 8 | ABACAN RES CORP NEW | PUT | DELETED |
| 002920 20 5 | ABBEY NATL PLC | SPON ADR A PRF | |
| 00339B 10 7 | ABGENIX INC | COM | |
| 003390 10 1 | ABIGAIL ADAMS NATL BANCORP INC | COM | |
| 00350P 10 0 | ABINGTON BANCORP INC NEW | COM | |
| 003654 10 0 | ABIOMED INC | COM | |
| 003712 30 4 * | ABLE TELCOM HLDG CORP | COM NEW | |
| 003712 90 4 | ABLE TELCOM HLDG CORP | CALL | |
| 003712 95 4 | ABLE TELCOM HLDG CORP | PUT | |
| 003736 10 5 | ABOUT COM INC | COM | ADDED |
| 003743 10 1 * | ABOVENET COMMUNICATIONS INC | COM | |
| 003743 90 1 | ABOVENET COMMUNICATIONS INC | CALL | |
| 003743 95 1 | ABOVENET COMMUNICATIONS INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 003788 10 6 | ABRAMS INDS INC | COM | |
| 003830 10 6 | ABRAXAS PETE CORP | COM | |
| 003881 10 9 | ACACIA RESH CORP | COM | |
| 003924 10 7 * | ABITIBI-CONSOLIDATED INC | COM | |
| 003924 90 7 | ABITIBI-CONSOLIDATED INC | CALL | |
| 003924 95 7 | ABITIBI-CONSOLIDATED INC | PUT | |
| 004239 10 9 | ACADIA RLTY TR | COM SH BEN INT | |
| 004280 10 3 | ACADIANA BANCSHARES INC | COM | |
| 004299 10 3 | ACCEL INTL CORP | COM | |
| 004304 20 0 | ACCEL R8 TECHNOLOGY CORP | COM NEW | |
| 004305 10 8 | ACCENT COLOR SCIENCES INC | COM | DELETED |
| 004308 10 2 | ACCEPTANCE INS COS INC | COM | |
| 00431F 10 5 | ACCESS ANYTIME BANCORP | COM | |
| 004319 10 9 | ACCESS WORLDWIDE COMMUNICATINS | COM | |
| 004325 20 5 * | ACCLAIM ENTMT INC | COM PAR \$0.02 | |
| 004325 90 5 | ACCLAIM ENTMT INC | CALL | |
| 004325 95 5 | ACCLAIM ENTMT INC | PUT | |
| 00437V 10 4 | ACCREDO HEALTH INC | COM | ADDED |
| 004383 30 3 | ACCUMED INTL INC | COM NEW | |
| 004403 10 1 | ACE CASH EXPRESS INC | COM | |
| 004404 10 9 | ACE COMM CORP | COM | |
| 004446 10 0 | ACETO CORP | COM | |
| 004514 10 5 | ACINDAR INDUSTRIA ARGENTINA DE | ADR CL B SHS | DELETED |
| 004527 10 7 | ACKERLEY GROUP INC | COM | |
| 004616 20 7 | ACMAT CORP | CL A | |
| 004644 10 0 | ACME ELEC CORP | COM | |
| 004816 10 4 | ACME UTD CORP | COM | |
| 004833 10 9 * | ACNIELSEN CORP | COM | |
| 004833 90 9 | ACNIELSEN CORP | CALL | |
| 004833 95 9 | ACNIELSEN CORP | PUT | |
| 004853 10 7 | ACORN HLDG CORP | COM | DELETED |
| 004853 20 6 | ACORN HLDG CORP | COM NEW | ADDED |
| 004857 10 8 | ACORN PRODS INC | COM | |
| 004920 10 4 | ACTION PRODS INTL INC | COM | |
| 004930 AA 1 | ACTIVISION INC NEW | SUB NT CV 144A05 | |
| 004930 AB 9 | ACTIVISION INC NEW | SUB NT CV ACRD05 | |
| 004930 AC 7 | ACTIVISION INC NEW | SB NT CV 6.75%05 | |
| 004930 20 2 * | ACTIVISION INC NEW | COM NEW | |
| 004930 90 2 | ACTIVISION INC NEW | CALL | |
| 004930 95 2 | ACTIVISION INC NEW | PUT | |
| 004931 10 1 | ACTRADE INTL LTD | COM | |
| 004933 AB 3 | ACTION PERFORMANCE COS INC | SB NT CV 4.75%05 | |
| 004933 10 7 * | ACTION PERFORMANCE COS INC | COM | |
| 004933 90 7 | ACTION PERFORMANCE COS INC | CALL | |
| 004933 95 7 | ACTION PERFORMANCE COS INC | PUT | |
| 004934 10 5 * | ACTEL CORP | COM | |
| 004934 90 5 | ACTEL CORP | CALL | |
| 004934 95 5 | ACTEL CORP | PUT | |
| 004936 10 0 | ACRES GAMING INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 12
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 004938 10 6 | ACTIVE VOICE CORP | COM | |
| 00500E 10 4 | ACRODYNE COMMUNICATIONS INC | COM | |
| 00504P 10 5 | ACTIVE APPAREL GROUP INC | COM | |
| 00508B 10 2 | ACTUATE SOFTWARE CORP | COM | |
| 005113 10 5 * | ACUSON CORP | COM | |
| 005113 90 5 | ACUSON CORP | CALL | |
| 005113 95 5 | ACUSON CORP | PUT | |
| 005123 10 4 * | ACX TECHNOLOGIES INC | COM | |
| 005123 90 4 | ACX TECHNOLOGIES INC | CALL | |
| 005123 95 4 | ACX TECHNOLOGIES INC | PUT | |
| 005125 10 9 * | ACXIOM CORP | COM | |
| 005125 90 9 | ACXIOM CORP | CALL | |
| 005125 95 9 | ACXIOM CORP | PUT | |
| 005313 20 0 * | ADAC LABS | COM NEW | |
| 005313 90 0 | ADAC LABS | CALL | |
| 005313 95 0 | ADAC LABS | PUT | |
| 006212 10 4 | ADAMS EXPRESS CO | COM | |
| 006228 10 0 | ADAMS GOLF INC | COM | |
| 006351 30 8 | ADAMS RES & ENERGY INC | COM NEW | |
| 00650M AA 2 | ADAPTIVE BROADBAND CORP | DEB CONV 5.25%03 | ADDED |
| 00650M 10 4 * | ADAPTIVE BROADBAND CORP | COM | ADDED |
| 00650M 90 4 | ADAPTIVE BROADBAND CORP | CALL | ADDED |
| 00650M 95 4 | ADAPTIVE BROADBAND CORP | PUT | ADDED |
| 00651F AA 6 | ADAPTEC INC | SUB NT CV 144A04 | |
| 00651F AB 4 | ADAPTEC INC | SUB NT CV ACRD04 | |
| 00651F AC 2 | ADAPTEC INC | SB NT CV 4.75%04 | |
| 00651F 10 8 * | ADAPTEC INC | COM | |
| 00651F 90 8 | ADAPTEC INC | CALL | |
| 00651F 95 8 | ADAPTEC INC | PUT | |
| 006743 30 6 | ADVANTAGE MEDIA GROUP INC | COM NEW | |
| 006754 10 5 | ADECCO SA | SPONSORED ADR | |
| 006848 10 5 * | ADELPHIA COMMUNICATIONS CORP | CL A | |
| 006848 90 5 | ADELPHIA COMMUNICATIONS CORP | CALL | |
| 006848 95 5 | ADELPHIA COMMUNICATIONS CORP | PUT | |
| 006848 40 2 | ADELPHIA COMMUNICATIONS CORP | PFD CV SER D | ADDED |
| 006854 10 3 * | ADEPT TECHNOLOGY INC | COM | |
| 006854 90 3 | ADEPT TECHNOLOGY INC | CALL | |
| 006854 95 3 | ADEPT TECHNOLOGY INC | PUT | |
| 006866 10 7 * | ADFLEX SOLUTIONS INC | COM | |
| 006866 90 7 | ADFLEX SOLUTIONS INC | CALL | |
| 006866 95 7 | ADFLEX SOLUTIONS INC | PUT | |
| 006867 10 5 | ADFORCE INC | COM | ADDED |
| 00709P 10 8 | ADMINISTRADORA FONDOS PENSIONE | SPONSORED ADR | |
| 007094 10 5 * | ADMINISTAFF INC | COM | |
| 007094 90 5 | ADMINISTAFF INC | CALL | |
| 007094 95 5 | ADMINISTAFF INC | PUT | |
| 007231 10 3 | ADMIRALTY BANCORP INC | CL B | |
| 00724F 10 1 * | ADOBE SYS INC | COM | |
| 00724F 90 1 | ADOBE SYS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 13
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 00724F 95 1 | ADDOBE SYS INC | PUT | |
| 007246 20 0 | ADRENALIN INTERACTIVE INC | COM NEW | |
| 00733P 10 8 | ADRIAN RES LTD | COM | DELETED |
| 00738A 10 6 * | ADTRAN INC | COM | |
| 00738A 90 6 | ADTRAN INC | CALL | |
| 00738A 95 6 | ADTRAN INC | PUT | |
| 007437 10 6 | ADVANCE FINL BANCORP | COM | |
| 007491 10 3 * | ADVANCE PARADIGM INC | COM | |
| 007491 90 3 | ADVANCE PARADIGM INC | CALL | |
| 007491 95 3 | ADVANCE PARADIGM INC | PUT | |
| 00750B 10 7 | ADVANCED AERODYNAMICS&STRUCTUR | CL A | |
| 00750B 11 5 | ADVANCED AERODYNAMICS&STRUCTUR | WT A EX 120201 | |
| 00750B 12 3 | ADVANCED AERODYNAMICS&STRUCTUR | WT B EX 120201 | |
| 00750B 20 6 | ADVANCED AERODYNAMICS&STRUCTUR | UNIT EX 000001 | |
| 00750X 10 9 | ADVANCED COMMUNICATION SYSTEMS | COM | |
| 00751B 10 6 | ADVANCED COMMUNICATIONS GROUP | COM | |
| 007521 10 7 | ADVANCED DEPOSITION TECHNOLS | COM | |
| 007525 10 8 * | ADVANCED DIGITAL INFORMATION | COM | |
| 007525 90 8 | ADVANCED DIGITAL INFORMATION | CALL | |
| 007525 95 8 | ADVANCED DIGITAL INFORMATION | PUT | |
| 00753B 10 4 | ADVANCED MACH VISION CORP | CL A | |
| 00753C 10 2 * | ADVANCED LTG TECHNOLOGIES | COM | |
| 00753C 90 2 | ADVANCED LTG TECHNOLOGIES | CALL | |
| 00753C 95 2 | ADVANCED LTG TECHNOLOGIES | PUT | |
| 00753P 10 3 | ADVANCED MAGNETICS INC | COM | |
| 00753T 10 5 | ADVANCED MARKETING SVCS INC | COM | |
| 00753U 10 2 | ADVANCED MATLS GROUP INC | COM | |
| 007534 10 0 | ADVANCED ELECTR SUPPORT PRODS | COM | |
| 007534 11 8 | ADVANCED ELECTR SUPPORT PRODS | WT EXP 021302 | |
| 00754A 10 5 * | ADVANCED FIBRE COMMUNICATIONS | COM | |
| 00754A 90 5 | ADVANCED FIBRE COMMUNICATIONS | CALL | |
| 00754A 95 5 | ADVANCED FIBRE COMMUNICATIONS | PUT | |
| 00754C AA 9 | ADVANCED MED INC | SB DB CV 7.25%02 | |
| 00754E 10 7 | ADVANCED PHOTONIX INC | CL A | |
| 00754G 10 2 * | ADVANCED POLYMER SYS INC | COM | |
| 00754G 90 2 | ADVANCED POLYMER SYS INC | CALL | |
| 00754G 95 2 | ADVANCED POLYMER SYS INC | PUT | |
| 00754U 10 1 * | ADVANCED RADIO TELECOM CORP | COM | |
| 00754U 90 1 | ADVANCED RADIO TELECOM CORP | CALL | |
| 00754U 95 1 | ADVANCED RADIO TELECOM CORP | PUT | |
| 007548 10 0 | ADVANCED TECHNICAL PRODS INC | COM | |
| 00755F 10 3 * | ADVANCED TISSUE SCIENCES INC | COM | |
| 00755F 90 3 | ADVANCED TISSUE SCIENCES INC | CALL | |
| 00755F 95 3 | ADVANCED TISSUE SCIENCES INC | PUT | |
| 00756G 15 9 | ADVANTAGE MARKETING SYSTEMS | WT A EX 110602 | ADDED |
| 00756G 16 7 | ADVANTAGE MARKETING SYSTEMS | WT EXP 110602 | |
| 00756G 20 9 | ADVANTAGE MARKETING SYSTEMS | COM NEW | |
| 00756H 10 8 | ADVANCED HEALTH CORP | COM | |
| 007566 10 2 | ADVEST GROUP INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 00757K 10 0 * | ADVANTAGE LEARNING SYSTEMS | COM | |
| 00757K 90 0 | ADVANTAGE LEARNING SYSTEMS | CALL | |
| 00757K 95 0 | ADVANTAGE LEARNING SYSTEMS | PUT | |
| 00757T 10 1 | ADVANCED NEUROMODULATION SYS | COM | |
| 00758B 10 9 | ADVANTICA RESTAURANT GROUP INC | COM | |
| 00758B 11 7 | ADVANTICA RESTAURANT GROUP INC | WT EXP 010705 | |
| 007585 10 2 * | ADVO INC | COM | |
| 007585 90 2 | ADVO INC | CALL | |
| 007585 95 2 | ADVO INC | PUT | |
| 007586 10 0 | ADVOCAT INC | COM | |
| 00760B 10 5 | AEGIS COMMUNICATIONS GROUP INC | COM | |
| 00760E 10 9 | AEGIS INVT TR | COM | DELETED |
| 00760J 10 8 | AEHR TEST SYSTEMS | COM | |
| 00760P 10 4 | AEGIS RLTY INC | COM | |
| 007655 10 3 * | AERIAL COMMUNICATIONS INC | COM | |
| 007655 90 3 | AERIAL COMMUNICATIONS INC | CALL | |
| 007655 95 3 | AERIAL COMMUNICATIONS INC | PUT | |
| 007692 10 6 | AERO SYS ENGR INC | COM | |
| 007737 10 9 | AEROCENTURY CORP | COM | |
| 007768 10 4 * | AEROFLEX INC | COM | |
| 007768 90 4 | AEROFLEX INC | CALL | |
| 007768 95 4 | AEROFLEX INC | PUT | |
| 007869 10 0 * | AEROQUIP-VICKERS INC | COM | DELETED |
| 007869 90 0 | AEROQUIP-VICKERS INC | CALL | DELETED |
| 007869 95 0 | AEROQUIP-VICKERS INC | PUT | DELETED |
| 007903 10 7 * | ADVANCED MICRO DEVICES INC | COM | |
| 007903 90 7 | ADVANCED MICRO DEVICES INC | CALL | |
| 007903 95 7 | ADVANCED MICRO DEVICES INC | PUT | |
| 007924 10 3 * | AEGON N V | ORD AMER REG | |
| 007924 90 3 | AEGON N V | CALL | |
| 007924 95 3 | AEGON N V | PUT | |
| 007942 10 5 * | ADVANTA CORP | CL A | |
| 007942 90 5 | ADVANTA CORP | CALL | |
| 007942 95 5 | ADVANTA CORP | PUT | |
| 007942 20 4 * | ADVANTA CORP | CL B | |
| 007942 90 4 | ADVANTA CORP | CALL | |
| 007942 95 4 | ADVANTA CORP | PUT | |
| 007942 30 3 | ADVANTA CORP | SAILS B 1/100 | |
| 007947 10 4 | ADVANCED ENVIRON RECYCLING TEC | CL A | |
| 007973 10 0 * | ADVANCED ENERGY INDS | COM | |
| 007973 90 0 | ADVANCED ENERGY INDS | CALL | |
| 007973 95 0 | ADVANCED ENERGY INDS | PUT | |
| 007974 10 8 | ADVENT SOFTWARE INC | COM | |
| 008015 30 7 | AEROSONIC CORP DEL | COM PAR \$0.40 | |
| 00808M 10 5 | AEROVOX INC | COM | |
| 008117 10 3 * | AETNA INC | COM | |
| 008117 90 3 | AETNA INC | CALL | |
| 008117 95 3 | AETNA INC | PUT | |
| 00817R 10 3 | AETRIUM INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 008190 AC 4 | AFFILIATED COMPUTER SERVICES | SB NT CV 144A 05 | |
| 008190 AD 2 | AFFILIATED COMPUTER SERVICES | SB NT CV 4%05 | |
| 008190 10 0 * | AFFILIATED COMPUTER SERVICES | CL A | |
| 008190 90 0 | AFFILIATED COMPUTER SERVICES | CALL | |
| 008190 95 0 | AFFILIATED COMPUTER SERVICES | PUT | |
| 008252 10 8 | AFFILIATED MANAGERS GROUP | COM | |
| 00826M 10 3 * | AFFINITY TECHNOLOGY GROUP INC | COM | |
| 00826M 90 3 | AFFINITY TECHNOLOGY GROUP INC | CALL | |
| 00826M 95 3 | AFFINITY TECHNOLOGY GROUP INC | PUT | |
| 00826T 10 8 * | AFFYMETRIX INC | COM | |
| 00826T 90 8 | AFFYMETRIX INC | CALL | |
| 00826T 95 8 | AFFYMETRIX INC | PUT | |
| 008318 10 7 * | AFTERMARKET TECHNOLOGY CORP | COM | |
| 008318 90 7 | AFTERMARKET TECHNOLOGY CORP | CALL | |
| 008318 95 7 | AFTERMARKET TECHNOLOGY CORP | PUT | |
| 008363 10 3 | AG CHEM EQUIP INC | COM | |
| 008474 AA 6 | AGNICO EAGLE MINES LTD | SRNT CONV 3.5%04 | |
| 008474 10 8 * | AGNICO EAGLE MINES LTD | COM | |
| 008474 90 8 | AGNICO EAGLE MINES LTD | CALL | |
| 008474 95 8 | AGNICO EAGLE MINES LTD | PUT | |
| 008488 10 8 * | AGOURON PHARMACEUTICALS INC | COM | DELETED |
| 008488 90 8 | AGOURON PHARMACEUTICALS INC | CALL | DELETED |
| 008488 95 8 | AGOURON PHARMACEUTICALS INC | PUT | DELETED |
| 00849R 10 5 * | AGRIBRANDS INTL INC | COM | |
| 00849R 90 5 | AGRIBRANDS INTL INC | CALL | |
| 00849R 95 5 | AGRIBRANDS INTL INC | PUT | |
| 008492 10 0 | AGREE REALTY CORP | COM | |
| 008494 10 6 * | AGRIBIOTECH INC NEV | COM | |
| 008494 90 6 | AGRIBIOTECH INC NEV | CALL | |
| 008494 95 6 | AGRIBIOTECH INC NEV | PUT | |
| 00855D 10 7 | AGRITOPE INC DEL | COM | |
| 008911 30 7 | AIR CDA INC | CL A NON VTG | |
| 008916 10 8 * | AGRIUM INC | COM | |
| 008916 90 8 | AGRIUM INC | CALL | |
| 008916 95 8 | AGRIUM INC | PUT | |
| 00900N 10 0 | AIMGLOBAL TECHNOLOGIES INC | COM | ADDED |
| 009104 10 0 * | AIR EXPRESS INTL CORP | COM | |
| 009104 90 0 | AIR EXPRESS INTL CORP | CALL | |
| 009104 95 0 | AIR EXPRESS INTL CORP | PUT | |
| 009128 30 7 | AIR METHODS CORP | COM PAR \$.06 | |
| 009158 10 6 * | AIR PRODS & CHEMS INC | COM | |
| 009158 90 6 | AIR PRODS & CHEMS INC | CALL | |
| 009158 95 6 | AIR PRODS & CHEMS INC | PUT | |
| 009224 30 4 | AIR TRANSN HLDG INC | COM PAR \$0.25 | |
| 009266 10 7 * | AIRBORNE FGHT CORP | COM | |
| 009266 90 7 | AIRBORNE FGHT CORP | CALL | |
| 009266 95 7 | AIRBORNE FGHT CORP | PUT | |
| 009363 10 2 * | AIRGAS INC | COM | |
| 009363 90 2 | AIRGAS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 16
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 009363 95 2 | AIRGAS INC | PUT | |
| 009366 10 5 | AIRLEASE LTD | DEPOSITORY UNIT | |
| 009417 10 6 | AIRNET SYS INC | COM | |
| 00949N 10 3 | AIRPORT SYS INTL INC | COM | |
| 00949P 10 8 * | AIRTRAN HLDGS INC | COM | |
| 00949P 90 8 | AIRTRAN HLDGS INC | CALL | |
| 00949P 95 8 | AIRTRAN HLDGS INC | PUT | |
| 00949T 10 0 * | AIRTOUCH COMMUNICATIONS INC | COM | |
| 00949T 90 0 | AIRTOUCH COMMUNICATIONS INC | CALL | |
| 00949T 95 0 | AIRTOUCH COMMUNICATIONS INC | PUT | |
| 00949T 20 9 | AIRTOUCH COMMUNICATIONS INC | PFD B CV 6.00% | |
| 00949T 30 8 | AIRTOUCH COMMUNICATIONS INC | PFD C CV 4.25% | |
| 009728 10 6 | AKORN INC | COM | |
| 010196 10 3 * | AKSYS LTD | COM | |
| 010196 90 3 | AKSYS LTD | CALL | |
| 010196 95 3 | AKSYS LTD | PUT | |
| 010198 20 8 | AKTIEBOLAGETT ELECTROLUX | SPONSORED ADR | |
| 010199 30 5 | AKZO NOBEL NV | SPONSORED ADR | |
| 010317 10 5 | ALABAMA NATL BANCORP DELA | COM | |
| 011311 10 7 | ALAMO GROUP INC | COM | |
| 011612 40 5 | ALANCO RES CORP | COM NO PAR NEW | |
| 011637 10 5 | ALARIS MED INC | COM | |
| 011659 10 9 * | ALASKA AIR GROUP INC | COM | |
| 011659 90 9 | ALASKA AIR GROUP INC | CALL | |
| 011659 95 9 | ALASKA AIR GROUP INC | PUT | |
| 012041 10 9 | ALBA WALDENSIAN INC | COM | |
| 012348 10 8 | ALBANY INTL CORP | CL A | |
| 012423 10 9 | ALBANY MOLECULAR RESH INC | COM | |
| 012653 10 1 * | ALBEMARLE CORP | COM | |
| 012653 90 1 | ALBEMARLE CORP | CALL | |
| 012653 95 1 | ALBEMARLE CORP | PUT | |
| 012873 10 5 | ALBERTA ENERGY LTD | COM | |
| 013068 10 1 * | ALBERTO CULVER CO | CL B CONV | |
| 013068 90 1 | ALBERTO CULVER CO | CALL | |
| 013068 95 1 | ALBERTO CULVER CO | PUT | |
| 013068 20 0 * | ALBERTO CULVER CO | CL A | |
| 013068 90 0 | ALBERTO CULVER CO | CALL | |
| 013068 95 0 | ALBERTO CULVER CO | PUT | |
| 013104 10 4 * | ALBERTSONS INC | COM | |
| 013104 90 4 | ALBERTSONS INC | CALL | |
| 013104 95 4 | ALBERTSONS INC | PUT | |
| 013289 10 3 | ALBION BANC CORP | COM | |
| 013716 10 5 * | ALCAN ALUMINIUM LTD NEW | COM | |
| 013716 90 5 | ALCAN ALUMINIUM LTD NEW | CALL | |
| 013716 95 5 | ALCAN ALUMINIUM LTD NEW | PUT | |
| 013742 50 7 | ALCIDE CORP | COM NEW | |
| 013817 10 1 * | ALCOA INC | COM | |
| 013817 90 1 | ALCOA INC | CALL | |
| 013817 95 1 | ALCOA INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 013904 30 5 | ALCATEL | SPONSORED ADR | |
| 014384 10 1 * | ALDILA INC | COM | |
| 014384 90 1 | ALDILA INC | CALL | |
| 014384 95 1 | ALDILA INC | PUT | |
| 014482 10 3 * | ALEXANDER & BALDWIN INC | COM | |
| 014482 90 3 | ALEXANDER & BALDWIN INC | CALL | |
| 014482 95 3 | ALEXANDER & BALDWIN INC | PUT | |
| 014752 10 9 | ALEXANDERS INC | COM | |
| 015271 10 9 | ALEXANDRIA REAL ESTATE EQ INC | COM | |
| 015351 10 9 * | ALEXION PHARMACEUTICALS INC | COM | |
| 015351 90 9 | ALEXION PHARMACEUTICALS INC | CALL | |
| 015351 95 9 | ALEXION PHARMACEUTICALS INC | PUT | |
| 015385 10 7 | ALFA CORP | COM | |
| 015404 10 6 | ALFACELL CORP | COM | DELETED |
| 01566M 10 5 | ALGOMA STL INC | COM | |
| 015869 10 0 * | ALGOS PHARMACEUTICAL CORP | COM | |
| 015869 90 0 | ALGOS PHARMACEUTICAL CORP | CALL | |
| 015869 95 0 | ALGOS PHARMACEUTICAL CORP | PUT | |
| 016090 10 2 * | ALIAN COMMUNICATIONS INC | COM | |
| 016090 90 2 | ALIAN COMMUNICATIONS INC | CALL | |
| 016090 95 2 | ALIAN COMMUNICATIONS INC | PUT | |
| 016230 10 4 | ALICO INC | COM | |
| 016251 10 0 | ALIGN-RITE INTL INC | COM | |
| 01642T 10 8 * | ALKERMES INC | COM | |
| 01642T 90 8 | ALKERMES INC | CALL | |
| 01642T 95 8 | ALKERMES INC | PUT | |
| 01642T 40 5 | ALKERMES INC | PFD CV EX\$3.25 | |
| 01643P 10 5 | ALL AMERICAN SPORTPARK INC | COM | |
| 016440 10 9 | ALL AMERN TERM TR INC | COM | |
| 016557 10 0 | ALL AMERICAN SEMICONDUCTOR INC | COM | DELETED |
| 016557 40 7 | ALL AMERICAN SEMICONDUCTOR INC | COM NEW | ADDED |
| 016714 10 7 | ALLAIRE CORP | COM | |
| 016752 10 7 | ALLCITY INS CO | COM | |
| 017175 10 0 | ALLEGHANY CORP DEL | COM | |
| 017361 10 6 * | ALLEGHENY ENERGY INC | COM | |
| 017361 90 6 | ALLEGHENY ENERGY INC | CALL | |
| 017361 95 6 | ALLEGHENY ENERGY INC | PUT | |
| 017415 10 0 * | ALLEGHENY TELEDYNE INC | COM | |
| 017415 90 0 | ALLEGHENY TELEDYNE INC | CALL | |
| 017415 95 0 | ALLEGHENY TELEDYNE INC | PUT | |
| 01747T 10 2 * | ALLEGIANCE TELECOM INC | COM | |
| 01747T 90 2 | ALLEGIANCE TELECOM INC | CALL | |
| 01747T 95 2 | ALLEGIANCE TELECOM INC | PUT | |
| 017476 10 2 | ALLEGIAN BANCORP INC | COM | |
| 017753 10 4 | ALLEN ORGAN CO | CL B | |
| 018091 10 8 * | ALLEN TELECOM INC | COM | |
| 018091 90 8 | ALLEN TELECOM INC | CALL | |
| 018091 95 8 | ALLEN TELECOM INC | PUT | |
| 018490 10 2 * | ALLERGAN INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 18
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 018490 90 2 | ALLERGAN INC | CALL | |
| 018490 95 2 | ALLERGAN INC | PUT | |
| 018494 10 4 | ALLERGAN SPECIALTY THERAP | CL A | |
| 01852J 10 5 | ALLIANCE BANCORP | COM | |
| 01852M 10 8 | ALLIANCE ALL MARKET ADVANTAGE | COM | |
| 01852Q 10 9 | ALLIANCE BANCORP NEW ENG INC | COM | |
| 01853E 20 4 | ALLIANCE ATLANTIS COMMUNICATNS | CL B NON-VTG | |
| 018548 10 7 | ALLIANCE CAP MGMT L P | UNIT LTD PARTN | |
| 01859J 10 8 | ALLIANCE FST PRODS INC | COM | |
| 01859P 60 9 | ALLIANCE GAMING CORP | COM NEW | |
| 01877H 10 0 * | ALLIANCE SEMICONDUCTOR CORP | COM | |
| 01877H 90 0 | ALLIANCE SEMICONDUCTOR CORP | CALL | |
| 01877H 95 0 | ALLIANCE SEMICONDUCTOR CORP | PUT | |
| 018773 10 1 * | ALLIANCE PHARMACEUTICAL CORP | COM | |
| 018773 90 1 | ALLIANCE PHARMACEUTICAL CORP | CALL | |
| 018773 95 1 | ALLIANCE PHARMACEUTICAL CORP | PUT | |
| 01879R 10 6 | ALLIANCE WORLD DLR GV FD II | COM | |
| 018796 10 2 | ALLIANCE WORLD DLR GV FD INC | COM | |
| 018802 10 8 * | ALLIANT CORP | COM | ADDED |
| 018802 90 8 | ALLIANT CORP | CALL | ADDED |
| 018802 95 8 | ALLIANT CORP | PUT | ADDED |
| 018804 10 4 * | ALLIANT TECHSYSTEMS INC | COM | |
| 018804 90 4 | ALLIANT TECHSYSTEMS INC | CALL | |
| 018804 95 4 | ALLIANT TECHSYSTEMS INC | PUT | |
| 01903Q 10 8 * | ALLIED CAP CORP NEW | COM | |
| 01903Q 90 8 | ALLIED CAP CORP NEW | CALL | |
| 01903Q 95 8 | ALLIED CAP CORP NEW | PUT | |
| 019120 10 4 | ALLIED DEVICES CORP | COM | |
| 019205 10 3 | ALLIANCE FINANCIAL CORP NY | COM | |
| 019222 10 8 | ALLIED HEALTHCARE PRODS INC | COM | |
| 019223 10 6 | ALLIED HLDGS INC | COM | |
| 019228 40 2 | ALLIED IRISH BKS P L C | SPONSD ADR ORD | |
| 019411 10 7 | ALLIED PRODS CORP DEL | COM | |
| 019483 10 6 | ALLIED RESH CORP | COM | |
| 019512 10 2 * | ALLIEDSIGNAL INC | COM | |
| 019512 90 2 | ALLIEDSIGNAL INC | CALL | |
| 019512 95 2 | ALLIEDSIGNAL INC | PUT | |
| 019589 30 8 * | ALLIED WASTE INDS INC | COM PAR\$.01NEW | |
| 019589 90 8 | ALLIED WASTE INDS INC | CALL | |
| 019589 95 8 | ALLIED WASTE INDS INC | PUT | |
| 019754 10 0 * | ALLMERICA FINL CORP | COM | |
| 019754 90 0 | ALLMERICA FINL CORP | CALL | |
| 019754 95 0 | ALLMERICA FINL CORP | PUT | |
| 019782 10 1 | ALLOU HEALTH & BEAUTY CARE INC | CL A | |
| 019855 10 5 | ALLOY ONLINE INC | COM | ADDED |
| 019892 10 8 | ALLSTAR SYS INC | COM | |
| 019921 10 5 | ALLMERICA SECS TR | SH BEN INT | |
| 019924 10 9 | ALLIN CORP | COM | |
| 020002 10 1 * | ALLSTATE CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 19
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 020002 90 1 | ALLSTATE CORP | CALL | |
| 020002 95 1 | ALLSTATE CORP | PUT | |
| 020011 10 2 | ALLSTATE FINL CORP VA | COM | |
| 020039 10 3 * | ALLTEL CORP | COM | |
| 020039 90 3 | ALLTEL CORP | CALL | |
| 020039 95 3 | ALLTEL CORP | PUT | |
| 020039 50 9 | ALLTEL CORP | PFD C CV \$2.06 | |
| 020040 10 1 | ALLTRISTA CORP | COM | |
| 020047 AA 4 | ALLWASTE INC | SB DB CV 7.25%14 | |
| 020732 10 3 | ALPHA HOSPITALITY CORP | COM | |
| 020732 11 1 | ALPHA HDSPITALITY CORP | WT EXP 123100 | ADDED |
| 020753 10 9 * | ALPHA INDS INC | COM | |
| 020753 90 9 | ALPHA INDS INC | CALL | |
| 020753 95 9 | ALPHA INDS INC | PUT | |
| 020781 10 0 | ALPHA TECHNOLOGIES GROUP INC | COM | |
| 020787 10 7 | ALPHANET SOLUTIONS INC | COM | |
| 020813 AA 9 | ALPHARMA INC | SB NT CV 144A 05 | |
| 020813 AB 7 | ALPHARMA INC | SB NT CV 5.75%05 | |
| 020813 AC 5 | ALPHARMA INC | SR SB CV 144A 06 | ADDED |
| 020813 10 1 * | ALPHARMA INC | CL A | |
| 020813 90 1 | ALPHARMA INC | CALL | |
| 020813 95 1 | ALPHARMA INC | PUT | |
| 020825 10 5 * | ALPINE GROUP INC | COM | |
| 020825 90 5 | ALPINE GROUP INC | CALL | |
| 020825 95 5 | ALPINE GROUP INC | PUT | |
| 020903 10 0 | ALPHA MICROSYSTEMS INC | COM | |
| 021089 10 7 | ALPNET INC | COM | |
| 021244 10 8 | ALSTOM | SPONSORED ADR | |
| 021271 10 1 | ALTA GOLD CO | COM | |
| 02136W 10 2 | ALTAIR INTL INC | COM | |
| 02144G 10 7 * | ALTEON INC | COM | |
| 02144G 90 7 | ALTEON INC | CALL | |
| 02144G 95 7 | ALTEON INC | PUT | |
| 021441 10 0 * | ALTERA CORP | COM | |
| 021441 90 0 | ALTERA CORP | CALL | |
| 021441 95 0 | ALTERA CORP | PUT | |
| 02145K AA 5 | ALTERNATIVE LIVING SVCS INC | SB DB CV 144A 04 | DELETED |
| 02145K AB 3 | ALTERNATIVE LIVING SVCS INC | SB DB CV 5.25%02 | |
| 02145K AC 1 | ALTERNATIVE LIVING SVCS INC | SUB DB CONV 7%04 | DELETED |
| 02145K 10 7 * | ALTERNATIVE LIVING SVCS INC | COM | DELETED |
| 02145K 90 7 | ALTERNATIVE LIVING SVCS INC | CALL | DELETED |
| 02145K 95 7 | ALTERNATIVE LIVING SVCS INC | PUT | DELETED |
| 02145P 10 6 | ALTERNATE MARKETING NETWORKS | COM | |
| 02145R 10 2 * | ALTERNATIVE RESOURCES CORP | COM | |
| 02145R 90 2 | ALTERNATIVE RESOURCES CORP | CALL | |
| 02145R 95 2 | ALTERNATIVE RESOURCES CORP | PUT | |
| 02146C 10 4 * | ALTERRA HEALTHCARE CORP | COM | ADDED |
| 02146C 90 4 | ALTERRA HEALTHCARE CORP | CALL | ADDED |
| 02146C 95 4 | ALTERRA HEALTHCARE CORP | PUT | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 20
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 021497 30 0 | ALTIVA FINL CORP | COM NEW | ADDED |
| 022069 AA 6 | ALTOS HORNOS DE MEXICO SA | SR NT CV 5.5%01 | |
| 022069 30 6 | ALTOS HORNOS DE MEXICO SA | SPONSORED ADR | |
| 022610 10 9 * | ALYDAAR SOFTWARE CORP | COM | |
| 022610 90 9 | ALYDAAR SOFTWARE CORP | CALL | |
| 022610 95 9 | ALYDAAR SOFTWARE CORP | PUT | |
| 022611 10 7 | ALYN CORP | COM | |
| 022615 AC 2 | ALZA CORP DEL | SUB LYON ZERO 14 | |
| 022615 AD 0 | ALZA CORP DEL | SUB DB CONV 5%06 | |
| 022615 10 8 * | ALZA CORP DEL | COM | |
| 022615 90 8 | ALZA CORP DEL | CALL | |
| 022615 95 8 | ALZA CORP DEL | PUT | |
| 022615 15 7 | ALZA CORP DEL | WT EXP 123199 | |
| 02301P 10 6 | AMARILLO BIOSCIENCES INC | COM | |
| 023135 10 6 * | AMAZON COM INC | COM | |
| 023135 90 6 | AMAZON COM INC | CALL | |
| 023135 95 6 | AMAZON COM INC | PUT | |
| 023139 10 8 * | AMBAC FINL GROUP INC | COM | |
| 023139 90 8 | AMBAC FINL GROUP INC | CALL | |
| 023139 95 8 | AMBAC FINL GROUP INC | PUT | |
| 023161 10 2 | AMBANC HLDG INC | COM | |
| 02317L 10 7 | AMBASSODOR EYEWEAR GROUP | COM | |
| 023178 10 6 | AMBASSADORS INTL INC | COM | |
| 023395 10 6 | AMCAST INDL CORP | COM | |
| 02341Q 10 6 | AMCON DISTRG CO | COM | |
| 02341R 30 2 | AMCOR LTD | ADR NEW | |
| 02341W 10 3 * | AMCOL INTL CORP | COM | |
| 02341W 90 3 | AMCOL INTL CORP | CALL | |
| 02341W 95 3 | AMCOL INTL CORP | PUT | |
| 023551 10 4 * | AMERADA HESS CORP | COM | |
| 023551 90 4 | AMERADA HESS CORP | CALL | |
| 023551 95 4 | AMERADA HESS CORP | PUT | |
| 023559 20 6 | AMERALIA INC | COM NEW | |
| 023586 10 0 | AMERCO | COM | |
| 023608 10 2 * | AMEREN CORP | COM | |
| 023608 90 2 | AMEREN CORP | CALL | |
| 023608 95 2 | AMEREN CORP | PUT | |
| 023613 10 2 | AMERIANA BANCORP | COM | |
| 02364J AA 2 | AMERICA ONLINE INC DEL | SUB NT CV 144A02 | |
| 02364J AB 0 | AMERICA ONLINE INC DEL | SUB NT CONV 4%02 | |
| 02364J 10 4 * | AMERICA ONLINE INC DEL | COM | |
| 02364J 90 4 | AMERICA ONLINE INC DEL | CALL | |
| 02364J 95 4 | AMERICA ONLINE INC DEL | PUT | |
| 02364L 10 9 | AMERICA SVC GROUP INC | COM | |
| 02364V 10 7 | AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | |
| 023650 11 2 | AMERICA WEST AIRLS INC | WT B EX 082599 | |
| 023657 20 8 * | AMERICA WEST HLDG CORP | CL B | |
| 023657 90 8 | AMERICA WEST HLDG CORP | CALL | |
| 023657 95 8 | AMERICA WEST HLDG CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 21
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 02368F 10 8 | AMERICAN ACCES TECHNOLOGIES | COM | ADDED |
| 023758 10 5 | AMER AIRCARRIERS SUPPORT | COM | |
| 023840 10 1 | AMERICAN ANNUITY GROUP INC | COM | |
| 023912 10 8 * | AMCORE FINL INC | COM | |
| 023912 90 8 | AMCORE FINL INC | CALL | |
| 023912 95 8 | AMCORE FINL INC | PUT | |
| 023929 10 2 | AMERICA FIRST APT INV L P | BEN UNIT CTF | |
| 023934 10 2 | AMERICA FIRST MTG INVTS INC | COM | |
| 024061 10 3 | AMERICAN AXLE & MFG HLDGS INC | COM | |
| 024076 40 8 | AMERICAN BANCORPORATION OHIO | COM NEW | |
| 02408H 10 6 | AMERICAN BANCSHARES INC FLA | COM | |
| 024327 10 8 | AMERICAN BK CONN WATERBURY | COM | |
| 024377 10 3 | AMERICAN BK NT HOLOGRAPHICS | COM | |
| 024456 10 5 * | AMERICAN BANKERS INS GROUP INC | COM | |
| 024456 90 5 | AMERICAN BANKERS INS GROUP INC | CALL | |
| 024456 95 5 | AMERICAN BANKERS INS GROUP INC | PUT | |
| 024456 20 4 | AMERICAN BANKERS INS GROUP INC | PFD B CV\$3.125 | |
| 024490 10 4 | AMERICAN BANKNOTE CORP | COM | |
| 024591 10 9 | AMERICAN BILTRITE INC | COM | |
| 024596 10 8 | AMERICAN BINGO & GAMING CORP | COM | |
| 024600 10 8 | AMER BIO MEDICA CORP | COM | |
| 024611 10 5 | AMERICAN BIOGENETIC SCIENCES | CL A | |
| 024757 10 6 | AMERICAN BLDGS CO NEW | COM | DELETED |
| 02476B 10 6 | AMERICAN BUSINESS FINL SVCS | COM | |
| 024763 10 4 | AMERICAN BUSINESS PRODS GA | COM | |
| 024927 10 5 | AMERICAN VANTAGE CO | COM | |
| 024928 10 3 | AMERICAN CLASSIC VOYAGES CO | COM | |
| 024937 10 4 * | AMERICAN CAPITAL STRATEGIES | COM | |
| 024937 90 4 | AMERICAN CAPITAL STRATEGIES | CALL | |
| 024937 95 4 | AMERICAN CAPITAL STRATEGIES | PUT | |
| 025119 10 8 | AMERICAN CHAMPION ENTERTAINMNT | COM | |
| 025119 11 6 | AMERICAN CHAMPION ENTERTAINMNT | WT EXP 073002 | |
| 025144 10 6 | AMERICAN CLAIMS EVALUATION INC | COM | |
| 02516B 10 8 | AMERICAN COIN MERCHANDISING | COM | |
| 02520N 10 6 | AMERICAN CMNTY PPTYS TR | COM | |
| 025278 10 2 | AMERICAN CTRY HLDGS INC | COM | |
| 025278 11 0 | AMERICAN CTRY HLDGS INC | WT EXP 083199 | |
| 025352 20 4 | AMERICAN DENTAL TECHNOLOGIES | COM PAR \$0.04 | |
| 025353 10 3 | AMERICAN DENTAL PARTNERS | COM | |
| 02553D 10 8 * | AMERICAN EAGLE OUTFITTERS INC | COM | DELETED |
| 02553D 90 8 | AMERICAN EAGLE OUTFITTERS INC | CALL | DELETED |
| 02553D 95 8 | AMERICAN EAGLE OUTFITTERS INC | PUT | DELETED |
| 02553E 10 6 * | AMERICAN EAGLE OUTFITTERS NEW | COM | ADDED |
| 02553E 90 6 | AMERICAN EAGLE OUTFITTERS NEW | CALL | ADDED |
| 02553E 95 6 | AMERICAN EAGLE OUTFITTERS NEW | PUT | ADDED |
| 02553G 10 1 * | AMERICAN ECO CORP | COM | |
| 02553G 90 1 | AMERICAN ECO CORP | CALL | |
| 02553G 95 1 | AMERICAN ECO CORP | PUT | |
| 02553T 11 1 | AMERICAN EDL PRODS INC | WT EXP 090900 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 22
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 02553T 20 2 | AMERICAN EDL PRODS INC | COM PAR \$0.05 | |
| 025533 10 0 | AMERICAN ECOLOGY CORP | COM | |
| 025537 10 1 * | AMERICAN ELEC PWR INC | COM | |
| 025537 90 1 | AMERICAN ELEC PWR INC | CALL | |
| 025537 95 1 | AMERICAN ELEC PWR INC | PUT | |
| 025816 10 9 * | AMERICAN EXPRESS CO | COM | |
| 025816 90 9 | AMERICAN EXPRESS CO | CALL | |
| 025816 95 9 | AMERICAN EXPRESS CO | PUT | |
| 025932 10 4 * | AMERICAN FINL GROUP INC OHIO | COM | |
| 025932 90 4 | AMERICAN FINL GROUP INC OHIO | CALL | |
| 025932 95 4 | AMERICAN FINL GROUP INC OHIO | PUT | |
| 02629V 10 8 * | AMERICAN FREIGHTWAYS CORP | COM | |
| 02629V 90 8 | AMERICAN FREIGHTWAYS CORP | CALL | |
| 02629V 95 8 | AMERICAN FREIGHTWAYS CORP | PUT | |
| 026351 10 6 * | AMERICAN GENERAL CORP | COM | |
| 026351 90 6 | AMERICAN GENERAL CORP | CALL | |
| 026351 95 6 | AMERICAN GENERAL CORP | PUT | |
| 026351 80 9 | AMERICAN GENERAL CORP | PFD CONV 7% | |
| 02637G 20 0 | AMERICAN GEN DEL L L C | MIPS SER A | |
| 026375 10 5 * | AMERICAN GREETINGS CORP | CL A | |
| 026375 90 5 | AMERICAN GREETINGS CORP | CALL | |
| 026375 95 5 | AMERICAN GREETINGS CORP | PUT | |
| 02649V 10 4 | AMERICAN HEALTHCORP INC | COM | |
| 026494 10 4 | AMERICAN HEALTH PPTYS INC | COM | |
| 026522 10 2 | AMERICAN HERITAGE LIFE INVT | COM | |
| 026609 10 7 * | AMERICAN HOME PRODS CORP | COM | |
| 026609 90 7 | AMERICAN HOME PRODS CORP | CALL | |
| 026609 95 7 | AMERICAN HOME PRODS CORP | PUT | |
| 026609 20 6 | AMERICAN HOME PRODS CORP | PFD CV \$2 | |
| 026649 10 3 * | AMERICAN HOMEPATIENT INC | COM | |
| 026649 90 3 | AMERICAN HOMEPATIENT INC | CALL | |
| 026649 95 3 | AMERICAN HOMEPATIENT INC | PUT | |
| 026651 10 9 * | AMERICAN HOMESTAR CORP | COM | |
| 026651 90 9 | AMERICAN HOMESTAR CORP | CALL | |
| 026651 95 9 | AMERICAN HOMESTAR CORP | PUT | |
| 026759 10 0 | AMERICAN INDTY FINL CORP | COM | |
| 026791 20 2 | AMERICAN INDL PPTYS REIT | COM NEW | |
| 02686E 10 6 | AMERICAN INSD MTG-INVS L P 85 | DEPOSITARY UNIT | |
| 02686F 10 3 | AMERICAN INSD MTG INVS L P 86 | DEPOSITARY UNIT | |
| 02686G 10 1 | AMERICAN INSD MTG INVS L P 88 | DEPOSITARY UNIT | |
| 026862 10 2 | AMERICAN INSD MTG INVS | DEP UNIT PRTR | |
| 026874 10 7 * | AMERICAN INTL GROUP INC | COM | |
| 026874 90 7 | AMERICAN INTL GROUP INC | CALL | |
| 026874 95 7 | AMERICAN INTL GROUP INC | PUT | |
| 026909 40 8 | AMERICAN INTL PETROLEUM CORP | COM PAR \$0.08N | |
| 027069 50 9 | AMERICAN ISRAELI PAPER MLS LTD | ORD IS 10 | |
| 027070 10 1 * | AMERICAN ITALIAN PASTA CO | CL A | |
| 027070 90 1 | AMERICAN ITALIAN PASTA CO | CALL | |
| 027070 95 1 | AMERICAN ITALIAN PASTA CO | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 23
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 027284 10 8 | AMERICAN LOCKER GROUP | COM | |
| 027352 10 3 * | AMERICAN MGMT SYS INC | COM | |
| 027352 90 3 | AMERICAN MGMT SYS INC | CALL | |
| 027352 95 3 | AMERICAN MGMT SYS INC | PUT | |
| 027382 10 0 | AMERICAN MARINE REC | COM | DELETED |
| 02744L 10 0 | AMERICAN MEDIA INC | CL A | DELETED |
| 02744P 10 1 | AMERICAN MED SEC GROUP INC | COM | |
| 02744Q 10 9 | AMERICAN MEDICAL PROVIDERS | COM | DELETED |
| 02755R 10 3 * | AMERICAN MOBILE SATELLITE CORP | COM | |
| 02755R 90 3 | AMERICAN MOBILE SATELLITE CORP | CALL | |
| 02755R 95 3 | AMERICAN MOBILE SATELLITE CORP | PUT | |
| 027649 10 2 | AMERICAN MUN INCOME PORTFOLIO | COM | |
| 027652 10 6 | AMERICAN MUN TERM TR INC | COM | |
| 027653 10 4 | AMERICAN MUN TERM TR INC II | COM | |
| 027654 10 2 | AMERICAN MUN TERM TR INC III | COM | |
| 027717 10 7 | AMERICAN NATL FINL INC | COM | |
| 027745 10 8 | AMERICAN NATL BANKSHARES INC | COM | ADDED |
| 027904 10 1 | AMERICAN MED ALERT CORP | COM | |
| 02837P 30 7 | AMERICAN PAC BK AUMSVILLE ORE | CL B | |
| 028591 10 5 | AMERICAN NATL INS CO | COM | |
| 028740 10 8 | AMERICAN PAC CORP | COM | |
| 028880 10 2 | AMERICAN PHYSICIAN PARTNERS | COM | |
| 028882 10 8 | AMERICAN PHYSICIANS SVC GROUP | COM | |
| 028910 10 7 * | AMERICAN ONCOLOGY RES INC | COM | |
| 028910 90 7 | AMERICAN ONCOLOGY RES INC | CALL | |
| 028910 95 7 | AMERICAN ONCOLOGY RES INC | PUT | |
| 028911 AA 3 | AMERICAN RESIDENTIAL SVCS INC | SB NT CV 144A 04 | DELETED |
| 028911 AC 9 | AMERICAN RESIDENTIAL SVCS INC | SB NT CV 7.25%04 | DELETED |
| 028911 10 5 | AMERICAN RESIDENTIAL SVCS INC | COM | DELETED |
| 028913 AA 9 | AMERICAN RETIREMENT CORP | SB DB CV 5.75%02 | |
| 028913 10 1 | AMERICAN RETIREMENT CORP | COM | |
| 029066 10 7 * | AMERICAN PWR CONVERSION CORP | COM | |
| 029066 90 7 | AMERICAN PWR CONVERSION CORP | CALL | |
| 029066 95 7 | AMERICAN PWR CONVERSION CORP | PUT | |
| 029069 10 1 | AMERICAN PRECISION IND DEL | COM | |
| 029166 10 5 | AMERICAN REAL ESTATE INVT CORP | COM | |
| 029169 10 9 | AMERICAN REAL ESTATE PARTNR LP | DEPOSITRY UNIT | |
| 029177 40 9 | AMERICAN RLTY TR INC | COM PAR\$.01NEW | |
| 02926T 10 3 | AMERICAN RESIDENTIAL INVS | COM | |
| 029280 10 4 | AMERICAN RES OFFSHORE INC | COM | |
| 029362 10 0 * | AMERICAN SAFETY RAZOR CO | COM | |
| 029362 90 0 | AMERICAN SAFETY RAZOR CO | CALL | |
| 029362 95 0 | AMERICAN SAFETY RAZOR CO | PUT | |
| 029429 10 7 | AMERICAN SCIENCE & ENGR INC | COM | |
| 029570 10 8 | AMERICAN SELECT PORTFOLIO INC | COM | |
| 029595 10 5 | AMERICAN SHARED HOSPITAL SVCS | COM | |
| 029654 30 8 * | AMERICAN SKIING CO | COM | |
| 029654 90 8 | AMERICAN SKIING CO | CALL | |
| 029654 95 8 | AMERICAN SKIING CO | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 24
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 029683 10 9 * | AMERICAN SOFTWARE INC | CL A | |
| 029683 90 9 | AMERICAN SOFTWARE INC | CALL | |
| 029683 95 9 | AMERICAN SOFTWARE INC | PUT | |
| 029712 10 6 * | AMERICAN STD COS INC DEL | COM | |
| 029712 90 6 | AMERICAN STD COS INC DEL | CALL | |
| 029712 95 6 | AMERICAN STD COS INC DEL | PUT | |
| 029899 10 1 | AMERICAN STS WTR CO | COM | |
| 029912 20 1 * | AMERICAN TOWER CORP | CL A | |
| 029912 90 1 | AMERICAN TOWER CORP | CALL | |
| 029912 95 1 | AMERICAN TOWER CORP | PUT | |
| 03009T 10 1 | AMERICAN STRATEGIC INCOME III | COM | |
| 030096 10 1 * | AMERICAN STORES CO NEW | COM | |
| 030096 90 1 | AMERICAN STORES CO NEW | CALL | |
| 030096 95 1 | AMERICAN STORES CO NEW | PUT | |
| 030098 10 7 | AMERICAN STRATEGIC INCM PTFL | COM | |
| 030099 10 5 | AMERN STRATEGIC INCOME PTFL II | COM | |
| 030111 10 8 * | AMERICAN SUPERCONDUCTOR CORP | COM | |
| 030111 90 8 | AMERICAN SUPERCONDUCTOR CORP | CALL | |
| 030111 95 8 | AMERICAN SUPERCONDUCTOR CORP | PUT | |
| 030137 10 3 | AMERICAN TECHNICAL CERAMICS | COM | |
| 030371 10 8 | AMERICAN VANGUARD CORP | COM | |
| 030405 10 4 | AMERICAN WAGERING INC | COM | |
| 030411 10 2 * | AMERICAN WTR WKS INC | COM | |
| 030411 90 2 | AMERICAN WTR WKS INC | CALL | |
| 030411 95 2 | AMERICAN WTR WKS INC | PUT | |
| 030506 10 9 | AMERICAN WOODMARK CORP | COM | |
| 030514 10 3 * | AMERICAN XTAL TECHNOLOGY INC | COM | |
| 030514 90 3 | AMERICAN XTAL TECHNOLOGY INC | CALL | |
| 030514 95 3 | AMERICAN XTAL TECHNOLOGY INC | PUT | |
| 03060R 10 1 * | AMERICREDIT CORP | COM | |
| 03060R 90 1 | AMERICREDIT CORP | CALL | |
| 03060R 95 1 | AMERICREDIT CORP | PUT | |
| 03070D 20 9 * | AMERIHOST PPTYS INC | COM NEW | |
| 03070D 90 9 | AMERIHOST PPTYS INC | CALL | |
| 03070D 95 9 | AMERIHOST PPTYS INC | PUT | |
| 03070L 11 0 | AMERIGON INC | WT A EX 021202 | |
| 03070L 30 0 | AMERIGON INC | CL A NEW | |
| 03070N 10 8 | AMERILINK CORP | COM | |
| 03070Q 10 1 | AMERISTAR CASINOS INC | COM | |
| 03070X 10 6 * | AMERIN CORP | COM | DELETED |
| 03070X 90 6 | AMERIN CORP | CALL | DELETED |
| 03070X 95 6 | AMERIN CORP | PUT | DELETED |
| 03071D 10 9 * | AMERIPATH INC | COM | |
| 03071D 90 9 | AMERIPATH INC | CALL | |
| 03071D 95 9 | AMERIPATH INC | PUT | |
| 03071L 10 1 | AMERIVEST PPTYS INC DEL | COM | |
| 03071L 11 9 | AMERIVEST PPTYS INC DEL | WT EXP 111300 | |
| 03071P 10 2 * | AMERISOURCE HEALTH CORP | CL A | |
| 03071P 90 2 | AMERISOURCE HEALTH CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 25
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------|--------------------|---------|
| 03071P 95 2 | AMERISOURCE HEALTH CORP | PUT | |
| 03071V 10 9 | AMERISTEEL CORP | CL A | DELETED |
| 030710 10 7 | AMERON INTL INC | COM | |
| 03072H 10 9 * | AMERITRADE HLDG CORP | CL A | |
| 03072H 90 9 | AMERITRADE HLDG CORP | CALL | |
| 03072H 95 9 | AMERITRADE HLDG CORP | PUT | |
| 030732 10 1 | AMERUS LIFE HLDGS INC | COM | |
| 030732 11 9 | AMERUS LIFE HLDGS INC | WT EXP 040202 | |
| 030789 50 7 * | AMES DEPT STORES INC | COM NEW | |
| 030789 90 7 | AMES DEPT STORES INC | CALL | |
| 030789 95 7 | AMES DEPT STORES INC | PUT | |
| 030954 10 1 * | AMERITECH CORP NEW | COM | |
| 030954 90 1 | AMERITECH CORP NEW | CALL | |
| 030954 95 1 | AMERITECH CORP NEW | PUT | |
| 030975 10 6 | AMERIGAS PARTNERS L P | UNIT L P INT | |
| 031100 10 0 * | AMETEK INC NEW | COM | |
| 031100 90 0 | AMETEK INC NEW | CALL | |
| 031100 95 0 | AMETEK INC NEW | PUT | |
| 03113V AA 7 | AMF BOWLING INC | DBCZ ZERO 144A18 | |
| 03113V AB 5 | AMF BOWLING INC | DEB CV ZERO 18 | |
| 03113V 10 9 * | AMF BOWLING INC | COM | |
| 03113V 90 9 | AMF BOWLING INC | CALL | |
| 03113V 95 9 | AMF BOWLING INC | PUT | |
| 031162 10 0 * | AMGEN INC | COM | |
| 031162 90 0 | AMGEN INC | CALL | |
| 031162 95 0 | AMGEN INC | PUT | |
| 031535 10 7 | AMISTAR CORP | COM | |
| 031652 AA 8 | AMKOR TECHNOLOGY INC | SB NT CV 5.75%03 | |
| 031652 10 0 * | AMKOR TECHNOLOGY INC | COM | |
| 031652 90 0 | AMKOR TECHNOLOGY INC | CALL | |
| 031652 95 0 | AMKOR TECHNOLOGY INC | PUT | |
| 031674 20 3 | AMNEX INC | COM NEW | DELETED |
| 031897 10 1 * | AMP INC | COM | DELETED |
| 031897 90 1 | AMP INC | CALL | DELETED |
| 031897 95 1 | AMP INC | PUT | DELETED |
| 031909 10 4 * | AMRESCO INC | COM | |
| 031909 90 4 | AMRESCO INC | CALL | |
| 031909 95 4 | AMRESCO INC | PUT | |
| 031919 10 3 | AMRESCO CAP TR | COM SH BEN INT | |
| 032015 10 9 | AMPAL AMERN ISRAEL CORP | CL A | |
| 032015 30 7 | AMPAL AMERN ISRAEL CORP | PFD CV 6.50% | |
| 032037 10 3 | AMPCO-PITTSBURGH CORP | COM | |
| 032092 10 8 * | AMPEX CORP DEL | CL A | |
| 032092 90 8 | AMPEX CORP DEL | CALL | |
| 032092 95 8 | AMPEX CORP DEL | PUT | |
| 032095 10 1 | AMPHENOL CORP NEW | CL A | |
| 032101 10 7 | AMPLICON INC | COM | |
| 032103 10 3 | AMPLIDYNE INC | COM | |
| 032103 11 1 | AMPLIDYNE INC | WT EXP 012002 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 26
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 032159 10 5 | AMREP CORP NEW | COM | |
| 032165 10 2 * | AMSOUTH BANCORPORATION | COM | |
| 032165 90 2 | AMSOUTH BANCORPORATION | CALL | |
| 032165 95 2 | AMSOUTH BANCORPORATION | PUT | |
| 03232P 10 8 | AMSURG CORP | CL A | |
| 03232P 20 7 | AMSURG CORP | CL B | |
| 03232Q 10 6 | AMTEC INC | COM | |
| 032332 11 6 | AMTECH SYS INC | WT EXP 121599 | |
| 032332 30 6 | AMTECH SYS INC | COM PAR \$0.01 | DELETED |
| 032332 50 4 | AMTECH SYS INC | COM PAR \$0.01N | ADDED |
| 032346 10 6 | AMTRAN INC | COM | |
| 03234J 10 0 | AMWAY JAPAN LTD | SPONSORED ADR | |
| 032345 10 0 | AMWEST INS GROUP INC DEL | COM | |
| 032346 10 8 * | AMYLIN PHARMACEUTICALS INC | COM | |
| 032346 90 8 | AMYLIN PHARMACEUTICALS INC | CALL | |
| 032346 95 8 | AMYLIN PHARMACEUTICALS INC | PUT | |
| 03235E 10 0 | AMVESCAP PLC | SPONSORED ADR | |
| 032371 10 6 | ANACOMP INC DEL | COM | |
| 032371 11 4 | ANACOMP INC DEL | WT EXP 060301 | |
| 032511 10 7 * | ANADARKO PETE CORP | COM | |
| 032511 90 7 | ANADARKO PETE CORP | CALL | |
| 032511 95 7 | ANADARKO PETE CORP | PUT | |
| 032515 10 8 * | ANADIGICS INC | COM | |
| 032515 90 8 | ANADIGICS INC | CALL | |
| 032515 95 8 | ANADIGICS INC | PUT | |
| 032654 10 5 * | ANALOG DEVICES INC | COM | |
| 032654 90 5 | ANALOG DEVICES INC | CALL | |
| 032654 95 5 | ANALOG DEVICES INC | PUT | |
| 032657 20 7 | ANALOGIC CORP | COM PAR \$0.05 | |
| 032659 10 4 | ANALOGY INC | COM | |
| 032672 10 7 | ANALYSIS & TECHNOLOGY INC | COM | |
| 032681 10 8 * | ANALYSTS INTL CORP | COM | |
| 032681 90 8 | ANALYSTS INTL CORP | CALL | |
| 032681 95 8 | ANALYSTS INTL CORP | PUT | |
| 032683 30 2 | ANALYTICAL SURVEYS INC | COM NEW | |
| 032721 20 1 | ANANGEL-AMERN SHIPHOLDINGS LTD | SPONSORED ADR | |
| 032744 10 4 | ANAREN MICROWAVE INC | COM | |
| 032839 10 2 | ANCHOR BANCORP WIS INC | COM | |
| 033036 10 4 | ANCHOR FINL CORP S C | COM | |
| 033037 10 2 * | ANCHOR GAMING | COM | |
| 033037 90 2 | ANCHOR GAMING | CALL | |
| 033037 95 2 | ANCHOR GAMING | PUT | |
| 033039 10 8 | ANCHOR GOLD & CURREN | COM | ADDED |
| 03332K 10 8 | ANCOR COMMUNICATIONS INC | COM | |
| 033495 12 8 | ANDEAN DEV CORP | WT EXP 111201 | |
| 033495 40 9 | ANDEAN DEV CORP | COM | |
| 033501 AD 9 | ANDERSEN GROUP INC | SB DB CV 10.5%07 | |
| 033501 10 7 | ANDERSEN GROUP INC | COM | |
| 034164 10 3 | ANDERSONS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 27
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 034258 10 3 | ANDOVER BANCORP INC DEL | COM | |
| 034393 10 8 * | ANDREA ELECTRONICS CORP | COM | |
| 034393 90 8 | ANDREA ELECTRONICS CORP | CALL | |
| 034393 95 8 | ANDREA ELECTRONICS CORP | PUT | |
| 034425 10 8 * | ANDREW CORP | COM | |
| 034425 90 8 | ANDREW CORP | CALL | |
| 034425 95 8 | ANDREW CORP | PUT | |
| 034551 10 1 * | ANDRX CORP | COM | |
| 034551 90 1 | ANDRX CORP | CALL | |
| 034551 95 1 | ANDRX CORP | PUT | |
| 034603 10 0 * | ANESTA CORP | COM | |
| 034603 90 0 | ANESTA CORP | CALL | |
| 034603 95 0 | ANESTA CORP | PUT | |
| 03462H AA 5 | ANGEION CORP | SR NT CV ACD 03 | |
| 03462H 10 7 * | ANGEION CORP | COM | DELETED |
| 03462H 90 7 | ANGEION CORP | CALL | DELETED |
| 03462H 95 7 | ANGEION CORP | PUT | DELETED |
| 03462H 30 5 | ANGEION CORP | COM NEW | ADDED |
| 034663 10 4 | ANGELICA CORP | COM | |
| 03485P 10 2 | ANGLO AMERN PLC | ADR | ADDED |
| 034861 30 2 | ANGLO AMERN CORP SOUTH AFRICA | ADR | DELETED |
| 034870 50 1 | ANGLO AMERN GOLD INVT LTD | ADR ORD NEW | DELETED |
| 035128 20 6 | ANGLOGOLD LTD | SPONSORED ADR | |
| 035229 10 3 * | ANHEUSER BUSCH COS INC | COM | |
| 035229 90 3 | ANHEUSER BUSCH COS INC | CALL | |
| 035229 95 3 | ANHEUSER BUSCH COS INC | PUT | |
| 035250 10 9 * | ANICOM INC | COM | |
| 035250 90 9 | ANICOM INC | CALL | |
| 035250 95 9 | ANICOM INC | PUT | |
| 035255 10 8 * | ANIKA THERAPEUTICS INC | COM | |
| 035255 90 8 | ANIKA THERAPEUTICS INC | CALL | |
| 035255 95 8 | ANIKA THERAPEUTICS INC | PUT | |
| 035290 10 5 * | ANIXTER INTL INC | COM | |
| 035290 90 5 | ANIXTER INTL INC | CALL | |
| 035290 95 5 | ANIXTER INTL INC | PUT | |
| 035710 40 9 | ANNALY MTG MGMT INC | COM | |
| 035848 10 0 | ANNAPOLIS NATL BANCORP INC | COM | |
| 036115 10 3 * | ANNTAYLOR STORES CORP | COM | |
| 036115 90 3 | ANNTAYLOR STORES CORP | CALL | |
| 036115 95 3 | ANNTAYLOR STORES CORP | PUT | |
| 036384 10 5 | ANSOFT CORP | COM | |
| 03662K 10 8 | ANSYS DIAGNOSTICS INC | COM | ADDED |
| 03662Q 10 5 | ANSYS INC | COM | |
| 03664P AA 3 | ANTEC CORP | SB NT CV 144A 03 | |
| 03664P AB 1 | ANTEC CORP | SUB NT CV 4.5%03 | |
| 03664P 10 5 * | ANTEC CORP | COM | |
| 03664P 90 5 | ANTEC CORP | CALL | |
| 03664P 95 5 | ANTEC CORP | PUT | |
| 03672N 10 0 | ANTENNA TV SA | SPONS ADR | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 036728 10 3 | ANTENNA PRODS INC | COM | |
| 036916 10 4 * | ANSWERTHINK CONSULTING GROUP | COM | |
| 036916 90 4 | ANSWERTHINK CONSULTING GROUP | CALL | |
| 036916 95 4 | ANSWERTHINK CONSULTING GROUP | PUT | |
| 037023 10 8 | ANTHRACITE CAP INC | COM | |
| 037347 10 1 | ANWORTH MORTGAGE ASSET CP | COM | |
| 03737P 30 6 | AD TATNEFT | SPONS ADR RG S | |
| 037389 10 3 * | AON CORP | COM | |
| 037389 90 3 | AON CORP | CALL | |
| 037389 95 3 | AON CORP | PUT | |
| 037411 10 5 * | APACHE CORP | COM | |
| 037411 90 5 | APACHE CORP | CALL | |
| 037411 95 5 | APACHE CORP | PUT | |
| 037411 60 0 | APACHE CORP | ACES C DP 1/50 | ADDED |
| 03746E 10 2 | APACHE MED SYS INC | COM | |
| 03748R 10 1 | APARTMENT INVT & MGMT CO | CL A | |
| 037489 10 1 | APCO ARGENTINA INC CAYMAN IS | ORD | |
| 037564 10 1 | APEX MORTGAGE CAPITAL | COM | |
| 037580 10 7 | APEX MUN FD INC | COM | |
| 03759P 10 1 * | APHTON CORP | COM | |
| 03759P 90 1 | APHTON CORP | CALL | |
| 03759P 95 1 | APHTON CORP | PUT | |
| 037598 10 9 * | APOGEE ENTERPRISES INC | COM | |
| 037598 90 9 | APOGEE ENTERPRISES INC | CALL | |
| 037598 95 9 | APOGEE ENTERPRISES INC | PUT | |
| 037604 10 5 * | APOLLO GROUP INC | CL A | |
| 037604 90 5 | APOLLO GROUP INC | CALL | |
| 037604 95 5 | APOLLO GROUP INC | PUT | |
| 037833 10 0 * | APPLE COMPUTER INC | COM | |
| 037833 90 0 | APPLE COMPUTER INC | CALL | |
| 037833 95 0 | APPLE COMPUTER INC | PUT | |
| 037849 10 6 | APPLE ORTHODONTIX INC | COM | |
| 037899 10 1 * | APPLEBEES INTL INC | COM | |
| 037899 90 1 | APPLEBEES INTL INC | CALL | |
| 037899 95 1 | APPLEBEES INTL INC | PUT | |
| 037905 10 6 | APPLIED COATINGS INTL INC | COM | DELETED |
| 037916 10 3 * | APPLIED INNOVATION INC | COM | |
| 037916 90 3 | APPLIED INNOVATION INC | CALL | |
| 037916 95 3 | APPLIED INNOVATION INC | PUT | |
| 037931 10 2 | APPLIED CELLULAR TECHNOLOGY | COM | |
| 037933 10 8 * | APRIA HEALTHCARE GROUP INC | COM | |
| 037933 90 8 | APRIA HEALTHCARE GROUP INC | CALL | |
| 037933 95 8 | APRIA HEALTHCARE GROUP INC | PUT | |
| 037935 10 3 | APPLIED MICROSYSTEMS CORP | COM | |
| 037937 10 9 * | APPLIED GRAPHICS TECHNOLOGIES | COM | |
| 037937 90 9 | APPLIED GRAPHICS TECHNOLOGIES | CALL | |
| 037937 95 9 | APPLIED GRAPHICS TECHNOLOGIES | PUT | |
| 037939 10 5 | APPLIED ANALYTICAL INDS INC | COM | |
| 037945 10 2 * | APEX PC SOLUTIONS INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 037945 90 2 | APEX PC SOLUTIONS INC | CALL | |
| 037945 95 2 | APEX PC SOLUTIONS INC | PUT | |
| 03814L 10 3 | APPLIED BIOMETRICS INC | COM | |
| 038181 10 3 * | APPLIED DIGITAL ACCESS INC | COM | |
| 038181 90 3 | APPLIED DIGITAL ACCESS INC | CALL | |
| 038181 95 3 | APPLIED DIGITAL ACCESS INC | PUT | |
| 038196 10 1 * | APPLIED EXTRUSION TECHNOLOGIES | COM | |
| 038196 90 1 | APPLIED EXTRUSION TECHNOLOGIES | CALL | |
| 038196 95 1 | APPLIED EXTRUSION TECHNOLOGIES | PUT | |
| 038197 10 9 | APPLIED FILMS CORP | COM | |
| 03820C 10 5 * | APPLIED INDL TECHNOLOGIES INC | COM | |
| 03820C 90 5 | APPLIED INDL TECHNOLOGIES INC | CALL | |
| 03820C 95 5 | APPLIED INDL TECHNOLOGIES INC | PUT | |
| 03820G 10 6 | APPLIED IMAGING CORP | COM | |
| 038213 AA 2 | APPLIED MAGNETICS CP DEL | SUB DB CONV 7%06 | |
| 038213 10 4 * | APPLIED MAGNETICS CP DEL | COM | |
| 038213 90 4 | APPLIED MAGNETICS CP DEL | CALL | |
| 038213 95 4 | APPLIED MAGNETICS CP DEL | PUT | |
| 03822W 10 9 * | APPLIED MICRO CIRCUITS CORP | COM | |
| 03822W 90 9 | APPLIED MICRO CIRCUITS CORP | CALL | |
| 03822W 95 9 | APPLIED MICRO CIRCUITS CORP | PUT | |
| 038222 10 5 * | APPLIED MATLS INC | COM | |
| 038222 90 5 | APPLIED MATLS INC | CALL | |
| 038222 95 5 | APPLIED MATLS INC | PUT | |
| 038225 10 8 * | APPLIED PWR INC | CL A | |
| 038225 90 8 | APPLIED PWR INC | CALL | |
| 038225 95 8 | APPLIED PWR INC | PUT | |
| 038236 10 5 * | APPLIED SCIENCE & TECHNOLOGY | COM | |
| 038236 90 5 | APPLIED SCIENCE & TECHNOLOGY | CALL | |
| 038236 95 5 | APPLIED SCIENCE & TECHNOLOGY | PUT | |
| 038237 10 3 | APPLIED SIGNAL TECHNOLOGY INC | COM | |
| 03828R 10 4 | APPLIEDTHEORY CORP | COM | ADDED |
| 038316 10 5 * | APPLIX INC | COM | |
| 038316 90 5 | APPLIX INC | CALL | |
| 038316 95 5 | APPLIX INC | PUT | |
| 038336 10 3 * | APTARGROUP INC | COM | |
| 038336 90 3 | APTARGROUP INC | CALL | |
| 038336 95 3 | APTARGROUP INC | PUT | |
| 038367 10 8 | AQUA ALLIANCE INC | CL A | |
| 038367 11 6 | AQUA ALLIANCE INC | WT EXP 031101 | |
| 038373 30 4 | AQUA CARE SYS INC | COM NEW | |
| 03838W 10 1 | AQUARION CO | COM | |
| 03838W 10 1 | AQUARION CO | COM | DELETED |
| 03839B 10 6 | AQUILA GAS PIPELINE CORP | COM | DELETED |
| 03839F 10 7 | AQUILA BIOPHARM INC | COM | |
| 038399 10 1 | AQUIS COMMUNICATIONS INC | COM | ADDED |
| 038465 10 0 | ARABIAN SHIELD DEV CO | COM | |
| 038496 20 4 | ARACRUZ CELULOSE S A | SPNSR ADR CL B | |
| 038505 10 3 * | ARADIGM CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 30
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 038505 90 3 | ARADIGM CORP | CALL | |
| 038505 95 3 | ARADIGM CORP | PUT | |
| 039101 10 0 * | ARCADIA FINL LTD | COM | |
| 039101 90 0 | ARCADIA FINL LTD | CALL | |
| 039101 95 0 | ARCADIA FINL LTD | PUT | |
| 03937R 10 2 | ARCH CHEMICALS INC | COM | |
| 039380 10 0 | ARCH COAL INC | COM | |
| 039381 AA 6 | ARCH COMMUNICATIONS GROUP INC | SDBC144A6.75%03 | |
| 039381 10 8 * | ARCH COMMUNICATIONS GROUP INC | COM | |
| 039381 90 8 | ARCH COMMUNICATIONS GROUP INC | CALL | |
| 039381 95 8 | ARCH COMMUNICATIONS GROUP INC | PUT | |
| 039483 10 2 * | ARCHER DANIELS MIDLAND CO | COM | |
| 039483 90 2 | ARCHER DANIELS MIDLAND CO | CALL | |
| 039483 95 2 | ARCHER DANIELS MIDLAND CO | PUT | |
| 039581 10 3 | ARCHSTONE CMNTYS TR | SH BEN INT | |
| 039581 20 2 | ARCHSTONE CMNTYS TR | PFD SER A CV | |
| 039670 10 4 * | ARCTIC CAT INC | COM | |
| 039670 90 4 | ARCTIC CAT INC | CALL | |
| 039670 95 4 | ARCTIC CAT INC | PUT | |
| 039762 10 9 | ARDEN GROUP INC | CL A | |
| 039793 10 4 | ARDEN RLTY GROUP INC | COM | |
| 039794 10 2 * | ARDENT SOFTWARE INC | COM | |
| 039794 90 2 | ARDENT SOFTWARE INC | CALL | |
| 039794 95 2 | ARDENT SOFTWARE INC | PUT | |
| 039872 10 6 | AREA BANCSHARES CORP NEW | COM | |
| 039917 10 9 | ARCHITEL SYS CORP | COM | |
| 040026 10 6 | AREMISSOFT CORP DEL | COM | ADDED |
| 04011W 10 8 | ARGENTARIA CAJA POSTAL Y BANCO | SPONSORED ADR | ADDED |
| 040112 10 4 | ARGENTINA FD INC | COM | |
| 040157 10 9 | ARGONAUT GROUP INC | COM | |
| 040222 10 1 | ARGOSY ED GROUP INC | CL A | |
| 040228 AB 4 | ARGOSY GAMING CO | SB NT CONV 12%01 | |
| 040228 10 8 * | ARGOSY GAMING CO | COM | |
| 040228 90 8 | ARGOSY GAMING CO | CALL | |
| 040228 95 8 | ARGOSY GAMING CO | PUT | |
| 040282 10 5 | ARGUSS HLDGS INC | COM | |
| 04033A 10 0 | ARIAD PHARMACEUTICALS INC | COM | |
| 04033A 11 8 | ARIAD PHARMACEUTICALS INC | WT EXP 123099 | |
| 04033M 10 4 * | ARIEL CORP | COM | |
| 04033M 90 4 | ARIEL CORP | CALL | |
| 04033M 95 4 | ARIEL CORP | PUT | |
| 04040A 10 1 | ARIS CORP | COM | |
| 04040A 11 9 | ARIS CORP | WT EXP 021500 | |
| 040408 10 6 | ARISTA INVESTORS CORP | COM | |
| 040448 20 1 | ARISTOTLE CORP | COM NEW | |
| 040515 10 8 | ARIZONA LD INCOME CORP | CL A | |
| 040712 10 1 | ARK RESTAURANTS CORP | COM | |
| 040790 10 7 * | ARKANSAS BEST CORP DEL | COM | |
| 040790 90 7 | ARKANSAS BEST CORP DEL | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 040790 95 7 | ARKANSAS BEST CORP DEL | PUT | |
| 040790 20 6 | ARKANSAS BEST CORP DEL | PFD A CV EXCH | |
| 040903 20 5 | ARIZONA INSTRUMENT CORP | COM NEW | |
| 042068 10 6 | ARM HLDGS PLC | SPONSORED ADR | |
| 042166 70 2 | ARMANINO FOODS DISTINCTION INC | COM NO PAR 99 | |
| 042170 10 0 * | ARMCO INC | COM | |
| 042170 90 0 | ARMCO INC | CALL | |
| 042170 95 0 | ARMCO INC | PUT | |
| 042170 20 9 | ARMCO INC | PFD CV \$2.10 | |
| 042170 30 8 | ARMCO INC | PFD CV \$4.50 | |
| 042170 40 7 | ARMCO INC | PFD CVA \$3.625 | |
| 042260 10 9 * | ARMOR HOLDINGS INC | COM | |
| 042260 90 9 | ARMOR HOLDINGS INC | CALL | |
| 042260 95 9 | ARMOR HOLDINGS INC | PUT | |
| 042476 10 1 * | ARMSTRONG WORLD INDS INC | COM | |
| 042476 90 1 | ARMSTRONG WORLD INDS INC | CALL | |
| 042476 95 1 | ARMSTRONG WORLD INDS INC | PUT | |
| 042595 10 8 * | ARNOLD INDS INC | COM | |
| 042595 90 8 | ARNOLD INDS INC | CALL | |
| 042595 95 8 | ARNOLD INDS INC | PUT | |
| 042666 20 6 | ARONEX PHARMACEUTICALS INC | COM NEW | |
| 04269E 10 7 * | ARQULE INC | COM | |
| 04269E 90 7 | ARQULE INC | CALL | |
| 04269E 95 7 | ARQULE INC | PUT | |
| 042698 30 8 | ARRHYTHMIA RESH TECHNOLOGY INC | COM PAR \$0.01 | |
| 042735 10 0 * | ARROW ELECTRS INC | COM | |
| 042735 90 0 | ARROW ELECTRS INC | CALL | |
| 042735 95 0 | ARROW ELECTRS INC | PUT | |
| 042744 10 2 | ARROW FINL CORP | COM | |
| 042764 10 0 * | ARROW INTL INC | COM | |
| 042764 90 0 | ARROW INTL INC | CALL | |
| 042764 95 0 | ARROW INTL INC | PUT | |
| 042768 10 1 | ARROW MAGNOLIA INTL INC | COM | |
| 042923 10 2 | ARTISAN COMPONENTS INC | COM | |
| 043003 10 2 | ARTECON INC | COM | |
| 043113 20 8 | ARTESIAN RESOURCES CORP | CL A | |
| 043127 10 9 * | ARTESYN TECHNOLOGIES INC | COM | |
| 043127 90 9 | ARTESYN TECHNOLOGIES INC | CALL | |
| 043127 95 9 | ARTESYN TECHNOLOGIES INC | PUT | |
| 043136 10 0 | ARTHROCARE CORP | COM | |
| 04314L 10 6 * | ARTISOFT INC | COM | |
| 04314L 90 6 | ARTISOFT INC | CALL | |
| 04314L 95 6 | ARTISOFT INC | PUT | |
| 04314Q 10 5 | ARTIFICIAL LIFE INC | COM | |
| 043147 10 7 | ARTRA GROUP INC | COM | |
| 043168 10 3 | ARTS WAY MFG INC | COM | |
| 043339 10 0 * | ARVIN INDS INC | COM | |
| 043339 90 0 | ARVIN INDS INC | CALL | |
| 043339 95 0 | ARVIN INDS INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 32
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 04338D 10 6 | ASAHI / AMER INC | COM | |
| 04338Q 10 7 * | ASA HLDGS INC | COM | DELETED |
| 04338Q 90 7 | ASA HLDGS INC | CALL | DELETED |
| 04338Q 95 7 | ASA HLDGS INC | PUT | DELETED |
| 043412 10 5 | ASANTE TECHNOLOGIES INC | COM | |
| 043413 10 3 * | ASARCO INC | COM | |
| 043413 90 3 | ASARCO INC | CALL | |
| 043413 95 3 | ASARCO INC | PUT | |
| 043491 10 9 * | ASCEND COMMUNICATIONS INC | COM | |
| 043491 90 9 | ASCEND COMMUNICATIONS INC | CALL | |
| 043491 95 9 | ASCEND COMMUNICATIONS INC | PUT | |
| 04362T 10 0 | ASCHE TRANSN SVCS INC | COM | ADDED |
| 04362T 11 8 | ASCHE TRANSN SVCS INC | WT EXP 020800 | ADDED |
| 04362X 10 1 | ASCENT PEDIATRICS INC | COM | |
| 043628 10 6 * | ASCENT ENTMT GROUP INC | COM | |
| 043628 90 6 | ASCENT ENTMT GROUP INC | CALL | |
| 043628 95 6 | ASCENT ENTMT GROUP INC | PUT | |
| 043659 10 1 | ASECO CORP | COM | |
| 043742 30 3 | ASHA CORP | COM NEW | DELETED |
| 043743 20 2 | ASHANTI GOLDFIELDS LTD | GLOB DEP RCPT | |
| 044204 10 5 * | ASHLAND INC | COM | |
| 044204 90 5 | ASHLAND INC | CALL | |
| 044204 95 5 | ASHLAND INC | PUT | |
| 044901 10 6 | ASIA PAC FD INC | COM | |
| 044902 10 4 | ASIA PACIFIC RESOURCES LTD | COM | |
| 045084 10 0 | ASHTON TECHNOLOGY GROUP INC | COM | |
| 045084 11 8 | ASHTON TECHNOLOGY GROUP INC | WT EXP 050202 | |
| 04516H 10 1 * | ASHWORTH INC | COM | |
| 04516H 90 1 | ASHWORTH INC | CALL | |
| 04516H 95 1 | ASHWORTH INC | PUT | |
| 04516K 10 4 | ASIA ELECTRONICS HLDG INC | COM | DELETED |
| 04516T 10 5 | ASIA TIGERS FD INC | COM | |
| 04516V 10 0 | ASIA PULP & PAPER LTD | SPONSORED ADR | |
| 04516V 20 9 | ASIA PULP & PAPER LTD | WT EXP 072700 | ADDED |
| 04516X 10 6 | ASIA SATELLITE TELECOMMUNCNT | SPONSORED ADR | |
| 045233 10 3 | ASPEC TECHNOLOGY INC | COM | |
| 045234 10 1 * | ASPECT DEV INC | COM | |
| 045234 90 1 | ASPECT DEV INC | CALL | |
| 045234 95 1 | ASPECT DEV INC | PUT | |
| 045237 AB 0 | ASPECT TELECOMMUNICATIONS CORP | SD CV ZRO 144A18 | |
| 045237 AE 4 | ASPECT TELECOMMUNICATIONS CORP | SB DB CV ZERO 18 | |
| 045237 10 4 * | ASPECT TELECOMMUNICATIONS CORP | COM | |
| 045237 90 4 | ASPECT TELECOMMUNICATIONS CORP | CALL | |
| 045237 95 4 | ASPECT TELECOMMUNICATIONS CORP | PUT | |
| 045327 AA 1 | ASPEN TECHNOLOGY INC | SB DB CV 144A 05 | |
| 045327 10 3 * | ASPEN TECHNOLOGY INC | COM | |
| 045327 90 3 | ASPEN TECHNOLOGY INC | CALL | |
| 045327 95 3 | ASPEN TECHNOLOGY INC | PUT | |
| 04541W 10 7 | ASSET INVS CORP DEL | COM | ADDED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 045417 20 1 | ASSET INVS CORP | COM NEW | DELETED |
| 04543L AD 1 | ASSISTED LIVING CONCEPTS INC | SB DB CV 6%02 | |
| 04543L AE 9 | ASSISTED LIVING CONCEPTS INC | SUB DB CV 144A03 | |
| 04543L AF 6 | ASSISTED LIVING CONCEPTS INC | SUB DB CV ACRD03 | |
| 04543L AG 4 | ASSISTED LIVING CONCEPTS INC | SB DB CV5.625%03 | |
| 04543L 10 9 * | ASSISTED LIVING CONCEPTS INC | COM | |
| 04543L 90 9 | ASSISTED LIVING CONCEPTS INC | CALL | |
| 04543L 95 9 | ASSISTED LIVING CONCEPTS INC | PUT | |
| 045487 10 5 * | ASSOCIATED BANC CORP | COM | |
| 045487 90 5 | ASSOCIATED BANC CORP | CALL | |
| 045487 95 5 | ASSOCIATED BANC CORP | PUT | |
| 045604 10 5 | ASSOCIATED ESTATES RLTY CORP | COM | |
| 045651 10 6 * | ASSOCIATED GROUP INC | CL A | |
| 045651 90 6 | ASSOCIATED GROUP INC | CALL | |
| 045651 95 6 | ASSOCIATED GROUP INC | PUT | |
| 045651 20 5 * | ASSOCIATED GROUP INC | CL B | |
| 045651 90 5 | ASSOCIATED GROUP INC | CALL | |
| 045651 95 5 | ASSOCIATED GROUP INC | PUT | |
| 045709 10 2 | ASSOCIATED MATLS INC | COM | |
| 045919 AA 5 | AT HOME CORP | SB DB CV 144A 18 | ADDED |
| 045919 10 7 * | AT HOME CORP | COM SER A | |
| 045919 90 7 | AT HOME CORP | CALL | |
| 045919 95 7 | AT HOME CORP | PUT | |
| 045920 10 5 | AT ENTMT INC | COM | |
| 045927 10 0 | ASYMETRIX LEARNING SYS INC | COM | |
| 046008 10 8 * | ASSOCIATES FIRST CAP CORP | CL A | |
| 046008 90 8 | ASSOCIATES FIRST CAP CORP | CALL | |
| 046008 95 8 | ASSOCIATES FIRST CAP CORP | PUT | |
| 04622E 10 9 | ASTEA INTL INC | COM | |
| 046220 10 9 | ASTA FDG INC | COM | |
| 046224 10 1 * | ASTEC INDS INC | COM | |
| 046224 90 1 | ASTEC INDS INC | CALL | |
| 046224 95 1 | ASTEC INDS INC | PUT | |
| 046265 10 4 * | ASTORIA FINL CORP | COM | |
| 046265 90 4 | ASTORIA FINL CORP | CALL | |
| 046265 95 4 | ASTORIA FINL CORP | PUT | |
| 046298 10 5 | ASTRA AB | SPONSOR ADR A | DELETED |
| 046298 20 4 | ASTRA AB | SPONSOR ADR B | DELETED |
| 046353 10 8 | ASTRAZENECA PLC | SPONSORED ADR | ADDED |
| 04638F 10 8 | ASTRO-MED INC NEW | COM | |
| 046433 10 8 | ASTRONICS CORP | COM | |
| 04644A 10 1 | ASTROPOWER INC | COM | |
| 04648X 10 7 * | ASYST TECHNOLOGY CORP | COM | |
| 04648X 90 7 | ASYST TECHNOLOGY CORP | CALL | |
| 04648X 95 7 | ASYST TECHNOLOGY CORP | PUT | |
| 046499 10 9 | ATALANTA SOSNOFF CAP CORP | COM | |
| 046613 10 5 | ATCHISON CASTING CORP | COM | |
| 047465 10 9 | ATHEY PRODS CORP | COM | |
| 048209 10 0 | ATLANTIC AMERN CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 34
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 04822G 10 2 | ATLANTIC BK & TR MASS | COM | |
| 048396 AA 3 | ATLANTIC COAST AIRLINES HLDGS | SB NT CV 144A 04 | |
| 048396 AB 1 | ATLANTIC COAST AIRLINES HLDGS | SBNTCV ACRD 7%04 | |
| 048396 10 5 * | ATLANTIC COAST AIRLINES HLDGS | COM | |
| 048396 90 5 | ATLANTIC COAST AIRLINES HLDGS | CALL | |
| 048396 95 5 | ATLANTIC COAST AIRLINES HLDGS | PUT | |
| 048523 10 4 | ATLANTIC DATA SERVICES | COM | |
| 04853R 10 0 | ATLANTIC FINL CORP | COM | |
| 04878P 10 5 | ATLANTIC PREM BRANDS LTD | COM | |
| 048785 10 9 | ATLANTIC PHARMACEUTICALS INC | COM | |
| 048785 11 7 | ATLANTIC PHARMACEUTICALS INC | WT EXP 121400 | |
| 048785 20 8 | ATLANTIC PHARMACEUTICALS INC | UNIT EX 121400 | |
| 048798 10 2 | ATLANTIC RLTY TR | SH BEN INT | |
| 048825 10 3 * | ATLANTIC RICHFIELD CO | COM | |
| 048825 90 3 | ATLANTIC RICHFIELD CO | CALL | |
| 048825 95 3 | ATLANTIC RICHFIELD CO | PUT | |
| 048825 20 2 | ATLANTIC RICHFIELD CO | PFD CV \$3 | |
| 048825 40 0 | ATLANTIC RICHFIELD CO | PREF CV \$2.80 | |
| 049079 20 5 | ATLANTIC TELE NETWORK INC | COM NEW | |
| 049156 10 2 | ATLANTIS PLASTICS INC | COM | |
| 049164 10 6 * | ATLAS AIR INC | COM | |
| 049164 90 6 | ATLAS AIR INC | CALL | |
| 049164 95 6 | ATLAS AIR INC | PUT | |
| 049391 10 5 | ATLAS PAC LTD | SPONSORED ADR | |
| 049513 AB 0 | ATMEL CORP | SBDBC CV ZR0144A18 | |
| 049513 10 4 * | ATMEL CORP | COM | |
| 049513 90 4 | ATMEL CORP | CALL | |
| 049513 95 4 | ATMEL CORP | PUT | |
| 049560 10 5 | ATMOS ENERGY CORP | COM | |
| 04962L AA 9 | ATRIX LABS INC | SB NT CV 144A 04 | |
| 04962L 10 1 * | ATRIX LABS INC | COM | |
| 04962L 90 1 | ATRIX LABS INC | CALL | |
| 04962L 95 1 | ATRIX LABS INC | PUT | |
| 04962P 30 0 | ATRIX INTL INC | COM NEW | |
| 04962Q 10 0 | ATPLAN INC | COM | ADDED |
| 049904 10 5 | ATRION CORP | COM | |
| 050095 10 8 * | ATWOOD OCEANICS INC | COM | |
| 050095 90 8 | ATWOOD OCEANICS INC | CALL | |
| 050095 95 8 | ATWOOD OCEANICS INC | PUT | |
| 050103 10 0 * | AU BON PAIN INC | CL A | DELETED |
| 050103 90 0 | AU BON PAIN INC | CALL | DELETED |
| 050103 95 0 | AU BON PAIN INC | PUT | DELETED |
| 050473 10 7 | AUBURN NATL BANCORP | COM | |
| 05068R 10 8 | AUDIO BOOK CLUB INC | COM | |
| 050740 10 9 | AUDIOHIGHWAY COM | COM | |
| 050757 AB 9 | AUDIOVOX CORP | SUBDB CV 6.25%01 | |
| 050757 10 3 | AUDIOVOX CORP | CL A | |
| 050839 10 9 | AUDITS & SURVEYS WORLDWIDE INC | COM | DELETED |
| 051503 10 0 | AULT INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 35
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 051526 10 1 * | AURA SYS INC | COM | |
| 051526 90 1 | AURA SYS INC | CALL | |
| 051526 95 1 | AURA SYS INC | PUT | |
| 05164B 10 6 * | AURORA FOODS INC | COM | |
| 05164B 90 6 | AURORA FOODS INC | CALL | |
| 05164B 95 6 | AURORA FOODS INC | PUT | |
| 051920 10 6 | AURORA BIOSCIENCES CORP | COM | |
| 052116 10 0 * | AUSPEX SYS INC | COM | |
| 052116 90 0 | AUSPEX SYS INC | CALL | |
| 052116 95 0 | AUSPEX SYS INC | PUT | |
| 052528 30 4 | AUSTRALIA&NEW ZEALAND BKG GRP | SPONSORED ADR | |
| 052587 10 2 | AUSTRIA FD INC | COM | |
| 052661 10 5 * | AUTHENTIC FITNESS CORP | COM | |
| 052661 90 5 | AUTHENTIC FITNESS CORP | CALL | |
| 052661 95 5 | AUTHENTIC FITNESS CORP | PUT | |
| 05275N 10 6 | AUTOBYTEL COM INC | COM | ADDED |
| 052768 10 8 | AUTOCYTE INC | COM | |
| 052769 10 6 * | AUTODESK INC | COM | |
| 052769 90 6 | AUTODESK INC | CALL | |
| 052769 95 6 | AUTODESK INC | PUT | |
| 052776 10 1 * | AUTOIMMUNE INC | COM | |
| 052776 90 1 | AUTOIMMUNE INC | CALL | |
| 052776 95 1 | AUTOIMMUNE INC | PUT | |
| 052800 10 9 * | AUTOLIV INC | COM | |
| 052800 90 9 | AUTOLIV INC | CALL | |
| 052800 95 9 | AUTOLIV INC | PUT | |
| 052803 10 3 | AUTOLOGIC INFORMATION INTL | COM | |
| 052905 10 6 * | AUTOMOBILE PROTN CORP-APCO | COM | |
| 052905 90 6 | AUTOMOBILE PROTN CORP-APCO | CALL | |
| 052905 95 6 | AUTOMOBILE PROTN CORP-APCO | PUT | |
| 052907 10 2 | AUTOCAM CORP | COM | |
| 052918 10 9 | AUTOBOND ACCEP CORP | COM | |
| 05300A 20 2 | AUTOMATIC COM EXCH SEC TR II | TRACES RWIN | DELETED |
| 053015 AC 7 | AUTOMATIC DATA PROCESSING INC | LYON SUB ZERO 12 | |
| 053015 10 3 * | AUTOMATIC DATA PROCESSING INC | COM | |
| 053015 90 3 | AUTOMATIC DATA PROCESSING INC | CALL | |
| 053015 95 3 | AUTOMATIC DATA PROCESSING INC | PUT | |
| 05329H 10 5 | AUTONOMOUS TECHNOLOGIES CORP | COM | DELETED |
| 05329W 10 2 * | AUTONATION INC | COM | ADDED |
| 05329W 90 2 | AUTONATION INC | CALL | ADDED |
| 05329W 95 2 | AUTONATION INC | PUT | ADDED |
| 053323 10 1 * | AUTOTOTE CORP | CL A | |
| 053323 90 1 | AUTOTOTE CORP | CALL | |
| 053323 95 1 | AUTOTOTE CORP | PUT | |
| 053331 10 4 | AUTOWEB COM INC | COM | ADDED |
| 053332 10 2 * | AUTOZONE INC | COM | |
| 053332 90 2 | AUTOZONE INC | CALL | |
| 053332 95 2 | AUTOZONE INC | PUT | |
| 05336P 10 8 * | AVADO BRANDS INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 05336P 90 8 | AVADO BRANDS INC | CALL | |
| 05336P 95 8 | AVADO BRANDS INC | PUT | |
| 05336Q 20 5 | AVADO FING I | TERM CV A \$3.5 | |
| 05343P 10 9 | AVALON HLDGS CORP | CL A | |
| 053431 10 2 | AVALON COMNTY SVCS INC | COM | |
| 05348P 10 4 | AVANIR PHARMACEUTICALS | CL A | |
| 053484 10 1 | AVALONBAY CMNTYS INC | COM | |
| 053487 10 4 * | AVANT CORP | COM | |
| 053487 90 4 | AVANT CORP | CALL | |
| 053487 95 4 | AVANT CORP | PUT | |
| 053491 10 6 | AVANT IMMUNOTHERAPEUTICS INC | COM | |
| 053494 AD 2 | AVATAR HLDGS INC | SUB NT CONV 7%05 | |
| 053494 10 0 | AVATAR HLDGS INC | COM | |
| 053495 30 5 | AVAX TECHNOLOGIES INC | COM PAR \$0.004 | |
| 053577 10 2 | AVENUE ENTERTAINMENT GROUP INC | COM | |
| 053596 10 2 | AVERT INC | COM | |
| 053611 10 9 * | AVERY DENNISON CORP | COM | |
| 053611 90 9 | AVERY DENNISON CORP | CALL | |
| 053611 95 9 | AVERY DENNISON CORP | PUT | |
| 05366B 10 2 * | AVIALL INC NEW | COM | |
| 05366B 90 2 | AVIALL INC NEW | CALL | |
| 05366B 95 2 | AVIALL INC NEW | PUT | |
| 05366T 10 3 | AVIATION GEN INC | COM | |
| 053667 10 1 | AVIATION GROUP INC TEX | COM | |
| 053667 11 9 | AVIATION GROUP INC TEX | WT EXP 081302 | |
| 05367P 10 0 * | AVID TECHNOLOGY INC | COM | |
| 05367P 90 0 | AVID TECHNOLOGY INC | CALL | |
| 05367P 95 0 | AVID TECHNOLOGY INC | PUT | |
| 053672 10 1 | AVIATION SALES CO | COM | |
| 053690 10 3 | AVIGEN INC | COM | |
| 053762 AA 8 | AVIRON | SUB NT CV 144A05 | |
| 053762 AB 6 | AVIRON | SUB NT CV ACRD05 | |
| 053762 AC 4 | AVIRON | SB NT CV 5.75%05 | |
| 053762 10 0 * | AVIRON | COM | |
| 053762 90 0 | AVIRON | CALL | |
| 053762 95 0 | AVIRON | PUT | |
| 05379B 10 7 * | AVISTA CORP | COM | |
| 05379B 90 7 | AVISTA CORP | CALL | |
| 05379B 95 7 | AVISTA CORP | PUT | |
| 05379B 50 3 | AVISTA CORP | RECONS L 1/10S | |
| 05379P 30 4 | AVIVA PETE INC | DEP SH REP5COM | DELETED |
| 053790 10 1 * | AVIS RENT A CAR INC | COM | |
| 053790 90 1 | AVIS RENT A CAR INC | CALL | |
| 053790 95 1 | AVIS RENT A CAR INC | PUT | |
| 053807 10 3 * | AVNET INC | COM | |
| 053807 90 3 | AVNET INC | CALL | |
| 053807 95 3 | AVNET INC | PUT | |
| 054303 10 2 * | AVON PRODS INC | COM | |
| 054303 90 2 | AVON PRODS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 054303 95 2 | AVON PRODS INC | PUT | |
| 054350 10 3 * | AVONDALE INDS INC | COM | |
| 054350 90 3 | AVONDALE INDS INC | CALL | |
| 054350 95 3 | AVONDALE INDS INC | PUT | |
| 054527 20 5 | AVTEAM INC | CL A | |
| 054529 20 1 | AVTEL COMMUNICATIONS INC | COM NEW | |
| 05453N 10 0 * | AWARE INC MASS | COM | |
| 05453N 90 0 | AWARE INC MASS | CALL | |
| 05453N 95 0 | AWARE INC MASS | PUT | |
| 054536 10 7 | AXA SA | SPONSORED ADR | |
| 054546 10 6 | AXCESS INC | COM | |
| 05459C 10 8 * | AXENT TECHNOLOGIES INC | COM | |
| 05459C 90 8 | AXENT TECHNOLOGIES INC | CALL | |
| 05459C 95 8 | AXENT TECHNOLOGIES INC | PUT | |
| 054602 10 7 | AXIOHM TRANSACTION SOLUTIONS | COM | |
| 054603 10 5 | AXIOM INC | COM | DELETED |
| 054615 10 9 | AXSYS TECHNOLOGIES INC | COM | |
| 054635 10 7 * | AXYS PHARMACEUTICALS INC | COM | |
| 054635 90 7 | AXYS PHARMACEUTICALS INC | CALL | |
| 054635 95 7 | AXYS PHARMACEUTICALS INC | PUT | |
| 054681 10 1 | AYDIN CORP | COM | DELETED |
| 054774 10 4 | AZCO MNG INC DEL | COM | |
| 05480L 10 1 | AZTEC TECHNOLOGY PARTNERS INC | COM | |
| 054802 10 3 * | AZTAR CORP | COM | |
| 054802 90 3 | AZTAR CORP | CALL | |
| 054802 95 3 | AZTAR CORP | PUT | |
| 054825 10 4 | AZTEC MFG CO | COM | |
| 054915 10 3 | BEA STRATEGIC GLOBAL INCOME FD | COM | DELETED |
| 054916 10 1 | BEA INCOME FD INC | COM | DELETED |
| 054937 10 7 * | BB&T CORP | COM | |
| 054937 90 7 | BB&T CORP | CALL | |
| 054937 95 7 | BB&T CORP | PUT | |
| 054938 10 5 | BFC CONSTR CORP | COM | |
| 054948 10 4 | BCSB BANKCORP INC | COM | |
| 05501M 10 4 | AZURIX CORP | COM | ADDED |
| 055013 10 6 | AZUREL LTD | COM | |
| 055013 11 4 | AZUREL LTD | WT EXP 073002 | |
| 055090 10 4 | B&H OCEAN CARRIERS LTD | COM | |
| 055176 10 1 | BAB HLDGS INC | COM | |
| 055239 10 7 * | BA MERCHANT SVCS INC | CL A | DELETED |
| 055239 90 7 | BA MERCHANT SVCS INC | CALL | DELETED |
| 055239 95 7 | BA MERCHANT SVCS INC | PUT | DELETED |
| 05534B 10 9 * | BCE INC | COM | |
| 05534B 90 9 | BCE INC | CALL | |
| 05534B 95 9 | BCE INC | PUT | |
| 05534G 10 8 | BCE MOBILE COMMUNICATION INC | COM | |
| 055355 10 1 | BCT INTL INC | COM | |
| 05538E 10 9 | BEI MED SYS INC | COM | |
| 05538M 10 1 * | BEC ENERGY | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 05538M 90 1 | BEC ENERGY | CALL | |
| 05538M 95 1 | BEC ENERGY | PUT | |
| 05538P 10 4 | BEI TECHNOLOGIES INC | COM | |
| 055387 10 4 | BF ENTERPRISES INC | COM | |
| 055412 10 0 | BFX HOSPITALITY GROUP INC | COM | |
| 055434 10 4 | BG PLC | ADR FIN INSTAL | |
| 055446 10 8 | BHA GROUP HLDGS INC | COM | |
| 055448 10 4 * | BHC COMMUNICATIONS INC | CL A | |
| 055448 90 4 | BHC COMMUNICATIONS INC | CALL | |
| 055448 95 4 | BHC COMMUNICATIONS INC | PUT | |
| 055467 20 3 | B I INCORPORATED | COM NEW | |
| 055472 10 4 * | BISYS GROUP INC | COM | |
| 055472 90 4 | BISYS GROUP INC | CALL | |
| 055472 95 4 | BISYS GROUP INC | PUT | |
| 05548J 10 6 * | BJS WHOLESALE CLUB INC | COM | |
| 05548J 90 6 | BJS WHOLESALE CLUB INC | CALL | |
| 05548J 95 6 | BJS WHOLESALE CLUB INC | PUT | |
| 055482 10 3 * | BJ SVCS CO | COM | |
| 055482 90 3 | BJ SVCS CO | CALL | |
| 055482 95 3 | BJ SVCS CO | PUT | |
| 055482 11 1 | BJ SVCS CO | WT EXP 041300 | |
| 055490 10 6 | BLC FINCL SVCS INC | COM | |
| 055607 10 5 * | BMC INDS INC MINN | COM | |
| 055607 90 5 | BMC INDS INC MINN | CALL | |
| 055607 95 5 | BMC INDS INC MINN | PUT | |
| 05561Q 20 1 | BOK FINL CORP | COM NEW | |
| 05561Y 10 5 | BNC MTG INC | COM | |
| 055617 60 9 | BOC GROUP PLC | SPONSORED ADR | |
| 055622 10 4 | BP AMOCO P L C | SPONSORED ADR | |
| 055630 10 7 | BP PRUDHOE BAY RTY TR | UNIT BEN INT | |
| 05564E 10 6 | BRE PROPERTIES INC | CL A | |
| 055645 30 3 | BRT RLTY TR | SH BEN INT NEW | |
| 055652 10 1 | BSB BANCORP | COM | |
| 05576J 10 1 | BTG INC | COM | |
| 055763 10 6 | BT FINL CORP | COM | |
| 055921 10 0 * | BMC SOFTWARE INC | COM | |
| 055921 90 0 | BMC SOFTWARE INC | CALL | |
| 055921 95 0 | BMC SOFTWARE INC | PUT | |
| 055936 10 8 | BNCCORP INC | COM | |
| 056007 20 6 | BT SHIPPING LTD | SPONSORED ADR | DELETED |
| 056007 30 5 | BT SHIPPING LTD | SPN ADR REP 5S | ADDED |
| 056032 10 5 | BTU INTL INC | COM | |
| 056039 10 0 | BWAY CORP | COM | |
| 056042 10 4 | BWC FINANCIAL CORP | COM | |
| 056064 10 8 | BYL BANCORP | COM | |
| 05635V 10 3 | BACK BAY RESTAURANT GROUP INC | COM | DELETED |
| 05635W 10 1 | BACK YD BURGERS INC | COM | |
| 056439 10 2 | BACOU USA INC | COM | |
| 056525 10 8 | BADGER METER INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 39
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 056543 10 1 | BADGER PAPER MLS INC | COM | |
| 057097 10 7 | BAIRNCO CORP | COM | |
| 057149 10 6 | BAKER MICHAEL CORP | COM | |
| 057213 10 0 | BAKER FENTRESS & CO | COM | |
| 057224 AH 0 | BAKER HUGHES INC | SR LYON ZERO 08 | |
| 057224 10 7 * | BAKER HUGHES INC | COM | |
| 057224 90 7 | BAKER HUGHES INC | CALL | |
| 057224 95 7 | BAKER HUGHES INC | PUT | |
| 057232 AA 8 | BAKER J INC | SUB NT CONV 7%02 | |
| 057232 10 0 * | BAKER J INC | COM | |
| 057232 90 0 | BAKER J INC | CALL | |
| 057232 95 0 | BAKER J INC | PUT | |
| 057623 10 0 | BALANCE BAR CO | COM | |
| 057630 10 5 | BALANCED CARE CORP | COM | |
| 057665 20 0 | BALCHEM CORP | COM | |
| 057741 10 0 * | BALDOR ELEC CO | COM | |
| 057741 90 0 | BALDOR ELEC CO | CALL | |
| 057741 95 0 | BALDOR ELEC CO | PUT | |
| 057755 10 0 | BALDWIN & LYONS INC | CL A | |
| 057755 20 9 | BALDWIN & LYONS INC | CL B | |
| 058246 10 9 | BALDWIN PIANO & ORGAN CO | COM | |
| 058264 10 2 | BALDWIN TECHNOLOGY INC | CL A | |
| 058498 10 6 * | BALL CORP | COM | |
| 058498 90 6 | BALL CORP | CALL | |
| 058498 95 6 | BALL CORP | PUT | |
| 058516 10 5 | BALLANTYNE OMAHA INC | COM | |
| 058566 10 0 * | BALLARD MED PRODS | COM | |
| 058566 90 0 | BALLARD MED PRODS | CALL | |
| 058566 95 0 | BALLARD MED PRODS | PUT | |
| 05858H 10 4 * | BALLARD PWR SYS INC | COM | |
| 05858H 90 4 | BALLARD PWR SYS INC | CALL | |
| 05858H 95 4 | BALLARD PWR SYS INC | PUT | |
| 05873K 10 8 * | BALLY TOTAL FITNESS HLDG CORP | COM | |
| 05873K 90 8 | BALLY TOTAL FITNESS HLDG CORP | CALL | |
| 05873K 95 8 | BALLY TOTAL FITNESS HLDG CORP | PUT | |
| 058822 10 7 | BALTEK CORP | COM | |
| 059165 10 0 * | BALTIMORE GAS & ELEC CO | COM | DELETED |
| 059165 90 0 | BALTIMORE GAS & ELEC CO | CALL | DELETED |
| 059165 95 0 | BALTIMORE GAS & ELEC CO | PUT | DELETED |
| 05943C 10 2 | BANC STOCK GROUP INC | CL A | ADDED |
| 05944B 10 3 | BANC CORP | COM | |
| 05944R 10 8 | BANCA QUADRUM S A | SPONSORED ADR | |
| 05945F 10 3 | BANCFIRST CORP | COM | |
| 05945K 10 2 | BANCINSURANCE CORP | COM | |
| 059450 10 6 | BANCFIRST CORP ZANESVILLE OHIO | COM | |
| 059456 10 3 | BANCO BILBAO VIZCAYA INTL GIBR | SPONSORED ADR | |
| 059456 20 2 | BANCO BILBAO VIZCAYA INTL GIBR | SPON ADR PRF B | |
| 059456 30 1 | BANCO BILBAO VIZCAYA INTL GIBR | SP ADR PREF C | |
| 059456 40 0 | BANCO BILBAO VIZCAYA INTL GIBR | SPNS ADR GTD E | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 059458 20 8 | BANCO BILBAO VIZCAYA S A | SPONSORED ADR | |
| 05946H 10 8 | BANCO BHIF | SPONSORED ADR | |
| 059470 40 1 | BANCO CENTRAL HISPANOAMERICANO | ADR NEW | DELETED |
| 059479 30 3 | BANCO COMERCIAL PORTUGUES S A | SPNSRD ADR NEW | |
| 059504 10 0 | BANCO DE A EDWARDS | SPNS ADR REP A | |
| 059538 20 7 | BANCO DE GALICIA Y BUENOS AIRE | SPNS ADR B NEW | |
| 059574 20 2 | BANCO DE SANTANDER | ADR | DELETED |
| 059591 10 7 | BANCO FRANCES DEL RIO DE LA PL | SPONSORED ADR | |
| 059594 40 8 | BANCO GANADERO S A | SPONSRD ADR B | |
| 059594 50 7 | BANCO GANADERO S A | SP ADR PREF C | |
| 05964H 10 5 | BANCO SANTANDER CENT HISPANO | ADR | ADDED |
| 059644 10 4 | BANCO RIO DE LA PLATA SA | SPONS ADR CL B | |
| 059646 10 9 | BANCO SANTANDER P R SAN JUAN | COM | |
| 05965F 10 8 | BANCO SANTANDER CHILE | SPON ADR SER A | |
| 05965L 10 5 | BANCO SANTIAGO | SP ADR REP COM | |
| 059651 10 9 | BANCO WIESE | SPONSORED ADR | |
| 05968L 10 2 | BANCOLOMBIA S A | SPNS ADR 4PREF | |
| 059684 10 0 | BANCORP CONN INC | COM | |
| 059692 10 3 | BANCORPSOUTH INC | COM | |
| 059695 10 6 | BANCROFT CONV FD INC | COM | |
| 059784 10 8 * | BANCTEC INC | COM | |
| 059784 90 8 | BANCTEC INC | CALL | |
| 059784 95 8 | BANCTEC INC | PUT | |
| 059790 10 5 * | BANCWEST CORP NEW | COM | |
| 059790 90 5 | BANCWEST CORP NEW | CALL | |
| 059790 95 5 | BANCWEST CORP NEW | PUT | |
| 059815 10 0 * | BANDAG INC | COM | |
| 059815 90 0 | BANDAG INC | CALL | |
| 059815 95 0 | BANDAG INC | PUT | |
| 059815 30 8 * | BANDAG INC | CL A | |
| 059815 90 8 | BANDAG INC | CALL | |
| 059815 95 8 | BANDAG INC | PUT | |
| 060003 10 0 | BANDO MCGLOCKLIN CAP CORP | COM | |
| 060077 10 4 | BANGOR HYDRO ELEC CO | COM | |
| 060505 10 4 * | BANK OF AMERICA CORPORATION | COM | ADDED |
| 060505 90 4 | BANK OF AMERICA CORPORATION | CALL | ADDED |
| 060505 95 4 | BANK OF AMERICA CORPORATION | PUT | ADDED |
| 061589 10 7 * | BANK COMM SAN DIEGO CALIF | COM | |
| 061589 90 7 | BANK COMM SAN DIEGO CALIF | CALL | |
| 061589 95 7 | BANK COMM SAN DIEGO CALIF | PUT | |
| 062075 10 6 | BANK ESSEX TAPPAHANNOCK VA | COM | |
| 062401 10 4 | BANK OF GRANITE CORP | COM | |
| 063671 10 1 | BANK MONTREAL QUE | COM | |
| 063904 10 6 | BANK OF THE OZARKS INC | COM | |
| 064057 10 2 * | BANK NEW YORK INC | COM | |
| 064057 90 2 | BANK NEW YORK INC | CALL | |
| 064057 95 2 | BANK NEW YORK INC | PUT | |
| 06423A 10 3 * | BANK ONE CORP | COM | |
| 06423A 90 3 | BANK ONE CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 41
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 06423A 95 3 | BANK ONE CORP | PUT | |
| 064446 10 7 * | BANK PLUS CORP | COM | |
| 064446 90 7 | BANK PLUS CORP | CALL | |
| 064446 95 7 | BANK PLUS CORP | PUT | |
| 064576 10 1 | BANK RHODE IS | COM | |
| 064781 10 7 | BANK SANTA CLARA CALIF | COM | |
| 064860 10 9 | BANK SIERRA PORTERVLE CA | COM | ADDED |
| 065066 10 2 | BANK SOUTH CAROLINA CORP | COM | |
| 065379 10 9 | BANK TOKYO-MITSUBISHI LTD | SPONSORED ADR | |
| 065412 10 8 * | BANK UTD CORP | CL A | |
| 065412 90 8 | BANK UTD CORP | CALL | |
| 065412 95 8 | BANK UTD CORP | PUT | |
| 065631 10 3 | BANK WEST FINL CORP | COM | |
| 065908 AB 1 | BANKATLANTIC BANCORP | SB DB CV 6.75%06 | |
| 065908 AC 9 | BANKATLANTIC BANCORP | SB DB CV5.625%07 | |
| 065908 10 5 * | BANKATLANTIC BANCORP | CL B | |
| 065908 90 5 | BANKATLANTIC BANCORP | CALL | |
| 065908 95 5 | BANKATLANTIC BANCORP | PUT | |
| 065908 50 1 * | BANKATLANTIC BANCORP | CL A | |
| 065908 90 1 | BANKATLANTIC BANCORP | CALL | |
| 065908 95 1 | BANKATLANTIC BANCORP | PUT | |
| 06605F 10 2 * | BANKAMERICA CORP NEW | COM | DELETED |
| 06605F 90 2 | BANKAMERICA CORP NEW | CALL | DELETED |
| 06605F 95 2 | BANKAMERICA CORP NEW | PUT | DELETED |
| 06605R 10 6 * | BANKBOSTON CORP | COM | |
| 06605R 90 6 | BANKBOSTON CORP | CALL | |
| 06605R 95 6 | BANKBOSTON CORP | PUT | |
| 066365 10 7 * | BANKERS TR CORP | COM | DELETED |
| 066365 90 7 | BANKERS TR CORP | CALL | DELETED |
| 066365 95 7 | BANKERS TR CORP | PUT | DELETED |
| 066442 10 4 | BANKFIRST CORP | COM | |
| 06646L 10 0 | BANKNORTH GROUP INC DEL | COM | |
| 06652B 10 3 * | BANKUNITED FINL CORP | CL A | |
| 06652B 90 3 | BANKUNITED FINL CORP | CALL | |
| 06652B 95 3 | BANKUNITED FINL CORP | PUT | |
| 066525 10 6 | BANNER AEROSPACE INC | COM | DELETED |
| 066821 10 9 * | BANTA CORP | COM | |
| 066821 90 9 | BANTA CORP | CALL | |
| 066821 95 9 | BANTA CORP | PUT | |
| 06683M 10 2 | BANYAN STRATEGIC RLTY TR | SH BEN INT | |
| 066849 10 0 | BAR HBR BANKSHARES | COM | |
| 066908 10 4 * | BANYAN SYS INC | COM | |
| 066908 90 4 | BANYAN SYS INC | CALL | |
| 066908 95 4 | BANYAN SYS INC | PUT | |
| 067091 10 8 | BARBEQUES GALORE LTD | SPONSORED ADR | |
| 067160 10 1 | BARBERS HAIRSTYLING FOR MEN | COM | DELETED |
| 06738C 50 5 | BARCLAYS BK PLC | SPN ADR UNIT C | |
| 06738C 80 2 | BARCLAYS BK PLC | ADR UNIT SERD2 | |
| 06738C 83 6 | BARCLAYS BK PLC | AM DEP NT RCPT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 42
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 06738E 20 4 | BARCLAYS PLC | ADR | |
| 067383 10 9 * | BARD C R INC | COM | |
| 067383 90 9 | BARD C R INC | CALL | |
| 067383 95 9 | BARD C R INC | PUT | |
| 067774 10 9 * | BARNES & NOBLE INC | COM | |
| 067774 90 9 | BARNES & NOBLE INC | CALL | |
| 067774 95 9 | BARNES & NOBLE INC | PUT | |
| 067806 10 9 | BARNES GROUP INC | COM | |
| 067846 10 5 * | BARNESANDNOBLE COM INC | CL A | ADDED |
| 067846 90 5 | BARNESANDNOBLE COM INC | CALL | ADDED |
| 067846 95 5 | BARNESANDNOBLE COM INC | PUT | ADDED |
| 067901 10 8 * | BARRICK GOLD CORP | COM | |
| 067901 90 8 | BARRICK GOLD CORP | CALL | |
| 067901 95 8 | BARRICK GOLD CORP | PUT | |
| 068062 10 8 | BARNETT INC | COM | |
| 068221 10 0 | BARNWELL INDS INC | COM | |
| 068306 10 9 * | BARR LABS INC | COM | |
| 068306 90 9 | BARR LABS INC | CALL | |
| 068306 95 9 | BARR LABS INC | PUT | |
| 068313 10 5 * | BARRA INC | COM | |
| 068313 90 5 | BARRA INC | CALL | |
| 068313 95 5 | BARRA INC | PUT | |
| 068463 10 8 | BARRETT BUSINESS SERVICES INC | COM | |
| 068480 20 1 * | BARRETT RES CORP | COM PAR \$0.01 | |
| 068480 90 1 | BARRETT RES CORP | CALL | |
| 068480 95 1 | BARRETT RES CORP | PUT | |
| 068509 14 0 | BARRINGER TECHNOLOGIES INC | WT EXP 111299 | |
| 068509 60 3 | BARRINGER TECHNOLOGIES INC | COM NEW | |
| 068659 20 0 | BARRISTER INFORMATION SYS CORP | COM NEW | |
| 068798 10 7 | BARRY R G CORP OHIO | COM | |
| 069779 20 5 | BASE TEN SYS INC | CL A | |
| 069904 20 9 | BASS PUB LTD CO | SPONSORED ADR | |
| 070107 10 7 * | BASIN EXPL INC | COM | |
| 070107 90 7 | BASIN EXPL INC | CALL | |
| 070107 95 7 | BASIN EXPL INC | PUT | |
| 070203 10 4 | BASSETT FURNITURE INDS INC | COM | |
| 071326 10 2 | BATTERIES BATTERIES INC | COM | |
| 071326 11 0 | BATTERIES BATTERIES INC | WT EXP 040800 | |
| 071593 AA 5 | BATTLE MTN GOLD CO | CDT-CV SB DB6%05 | ADDED |
| 071593 10 7 * | BATTLE MTN GOLD CO | COM | |
| 071593 90 7 | BATTLE MTN GOLD CO | CALL | |
| 071593 95 7 | BATTLE MTN GOLD CO | PUT | |
| 071593 30 5 | BATTLE MTN GOLD CO | PFD CONV \$3.25 | |
| 071707 10 3 * | BAUSCH & LOMB INC | COM | |
| 071707 90 3 | BAUSCH & LOMB INC | CALL | |
| 071707 95 3 | BAUSCH & LOMB INC | PUT | |
| 071813 10 9 * | BAXTER INTL INC | COM | |
| 071813 90 9 | BAXTER INTL INC | CALL | |
| 071813 95 9 | BAXTER INTL INC | PUT | |

RUN DATE:06/24/99

** LIST OF SECTION 13F SECURITIES **

PAGE 43

RUN TIME:12:41

IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 07203N 10 9 | BAY BANCSHARES INC | COM | |
| 072611 10 6 | BAY ST BANCORP INC | COM | |
| 07262L 10 1 * | BAY VIEW CAP CORP DEL | COM | |
| 07262L 90 1 | BAY VIEW CAP CORP DEL | CALL | |
| 07262L 95 1 | BAY VIEW CAP CORP DEL | PUT | |
| 072700 10 7 * | BAYARD DRILLING TECHNOLOGIES | COM | DELETED |
| 072700 90 7 | BAYARD DRILLING TECHNOLOGIES | CALL | DELETED |
| 072700 95 7 | BAYARD DRILLING TECHNOLOGIES | PUT | DELETED |
| 072728 10 8 | BAYCORP HLDGS CORP | COM | |
| 072883 10 1 | BAYONNE BANCSHARES INC | COM | DELETED |
| 073051 10 4 | BAYOU STL CORP LA PLACE | CL A | |
| 073302 10 1 * | BE AEROSPACE INC | COM | |
| 073302 90 1 | BE AEROSPACE INC | CALL | |
| 073302 95 1 | BE AEROSPACE INC | PUT | |
| 073320 10 3 | BE SEMICONDUCTOR INDS N V | NY REGSTRY SHS | |
| 073325 AA 0 | BEA SYS INC | SB NT CV 144A 05 | |
| 073325 AB 8 | BEA SYS INC | SB NT CV 4%05 | ADDED |
| 073325 10 2 * | BEA SYS INC | COM | |
| 073325 90 2 | BEA SYS INC | CALL | |
| 073325 95 2 | BEA SYS INC | PUT | |
| 07384Q 10 3 | BEARCOM GROUP INC | COM | DELETED |
| 07384R 30 9 | BEARD CO NEW | COM NEW | |
| 073902 10 8 * | BEAR STEARNS COS INC | COM | |
| 073902 90 8 | BEAR STEARNS COS INC | CALL | |
| 073902 95 8 | BEAR STEARNS COS INC | PUT | |
| 074655 10 1 | BEAUTICONTROL COSMETICS INC | COM | |
| 07556Q 10 5 | BEAZER HOMES USA INC | COM | |
| 07556Q 20 4 | BEAZER HOMES USA INC | PFD CV EX A | DELETED |
| 075571 10 9 | BEBE STORES INC | COM | |
| 075811 10 9 * | BECKMAN COULTER INC | COM | |
| 075811 90 9 | BECKMAN COULTER INC | CALL | |
| 075811 95 9 | BECKMAN COULTER INC | PUT | |
| 075887 10 9 * | BECTON DICKINSON & CO | COM | |
| 075887 90 9 | BECTON DICKINSON & CO | CALL | |
| 075887 95 9 | BECTON DICKINSON & CO | PUT | |
| 075896 10 0 * | BED BATH & BEYOND INC | COM | |
| 075896 90 0 | BED BATH & BEYOND INC | CALL | |
| 075896 95 0 | BED BATH & BEYOND INC | PUT | |
| 076014 10 9 | BEDFORD BANCSHARES INC | COM | |
| 076446 30 1 | BEDFORD PPTY INVS INC | COM PAR \$0.02 | |
| 07725N 10 8 | BEIJING YANHUA PETROCHEMICAL | SPNS ADR H SHS | |
| 077347 20 1 | BEL FUSE INC | CL A | |
| 077347 30 0 | BEL FUSE INC | CL B | |
| 077410 10 8 * | BELCO OIL & GAS CORP | COM | |
| 077410 90 8 | BELCO OIL & GAS CORP | CALL | |
| 077410 95 8 | BELCO OIL & GAS CORP | PUT | |
| 077410 20 7 | BELCO OIL & GAS CORP | PFD CONV | |
| 077459 10 5 * | BELDEN INC | COM | |
| 077459 90 5 | BELDEN INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 077459 95 5 | BELDEN INC | PUT | |
| 077852 10 1 * | BELL & HOWELL CO NEW | COM | |
| 077852 90 1 | BELL & HOWELL CO NEW | CALL | |
| 077852 95 1 | BELL & HOWELL CO NEW | PUT | |
| 077853 10 9 * | BELL ATLANTIC CORP | COM | |
| 077853 90 9 | BELL ATLANTIC CORP | CALL | |
| 077853 95 9 | BELL ATLANTIC CORP | PUT | |
| 077914 10 9 | BELL CDA INTL INC | COM | |
| 078107 10 9 | BELL INDS INC | COM | |
| 078137 10 6 * | BELL MICROPRODUCTS INC | COM | |
| 078137 90 6 | BELL MICROPRODUCTS INC | CALL | |
| 078137 95 6 | BELL MICROPRODUCTS INC | PUT | |
| 079860 10 2 * | BELLSOUTH CORP | COM | |
| 079860 90 2 | BELLSOUTH CORP | CALL | |
| 079860 95 2 | BELLSOUTH CORP | PUT | |
| 079895 20 7 * | BELLWETHER EXPL CO | COM NEW | |
| 079895 90 7 | BELLWETHER EXPL CO | CALL | |
| 079895 95 7 | BELLWETHER EXPL CO | PUT | |
| 080162 10 0 | BELMONT BANCORP | COM | |
| 080555 10 5 * | BELO A H CORP DEL | COM SER A | |
| 080555 90 5 | BELO A H CORP DEL | CALL | |
| 080555 95 5 | BELO A H CORP DEL | PUT | |
| 08135F 10 7 * | BEMA GOLD CORP | COM | |
| 08135F 90 7 | BEMA GOLD CORP | CALL | |
| 08135F 95 7 | BEMA GOLD CORP | PUT | |
| 081437 10 5 * | BEMIS INC | COM | |
| 081437 90 5 | BEMIS INC | CALL | |
| 081437 95 5 | BEMIS INC | PUT | |
| 081465 10 6 | BEN & JERRYS HOMEMADE INC | CL A | |
| 08160H 10 1 * | BENCHMARK ELECTRS INC | COM | |
| 08160H 90 1 | BENCHMARK ELECTRS INC | CALL | |
| 08160H 95 1 | BENCHMARK ELECTRS INC | PUT | |
| 081795 40 3 | BENETTON GROUP SPA | ADR NEW | |
| 081851 20 6 | BENGUET CORP | CL B | |
| 082047 10 1 | BENIHANA INC | COM | |
| 082047 20 0 | BENIHANA INC | CL A | |
| 082641 10 1 | BENTHOS INC | COM | |
| 082657 AB 3 | BENTLEY PHARMACEUTICALS INC | SRSB DB CV 12%06 | |
| 082657 10 7 | BENTLEY PHARMACEUTICALS INC | COM | |
| 082657 11 5 | BENTLEY PHARMACEUTICALS INC | WT A EX 081699 | |
| 082657 12 3 | BENTLEY PHARMACEUTICALS INC | WT EXP 021301 | |
| 083288 10 0 * | BENTON OIL & GAS CO | COM | |
| 083288 90 0 | BENTON OIL & GAS CO | CALL | |
| 083288 95 0 | BENTON OIL & GAS CO | PUT | |
| 083288 12 6 | BENTON OIL & GAS CO | WT EXP 011800 | |
| 083739 10 2 * | BERGEN BRUNSWIG CORP | CL A | |
| 083739 90 2 | BERGEN BRUNSWIG CORP | CALL | |
| 083739 95 2 | BERGEN BRUNSWIG CORP | PUT | |
| 084037 40 7 | BERGER HLDGS LTD | COM NEW | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 084093 10 3 | BERGSTROM CAP CORP | COM | |
| 084102 10 2 * | BERINGER WINE ESTATES HOLDINGS | CL B | |
| 084102 90 2 | BERINGER WINE ESTATES HOLDINGS | CALL | |
| 084102 95 2 | BERINGER WINE ESTATES HOLDINGS | PUT | |
| 084423 10 2 * | BERKLEY W R CORP | COM | |
| 084423 90 2 | BERKLEY W R CORP | CALL | |
| 084423 95 2 | BERKLEY W R CORP | PUT | |
| 084597 10 3 | BERKSHIRE BANCORP INC DEL | COM | ADDED |
| 084644 10 3 | BERKSHIRE ENERGY RES | COM | |
| 084670 10 8 | BERKSHIRE HATHAWAY INC DEL | CL A | |
| 084670 20 7 | BERKSHIRE HATHAWAY INC DEL | CL B | |
| 084710 10 2 | BERKSHIRE RLTY INC | COM | |
| 08520F 10 0 | BERLITZ INTL INC NEW | COM | |
| 085789 10 5 * | BERRY PETE CO | CL A | |
| 085789 90 5 | BERRY PETE CO | CALL | |
| 085789 95 5 | BERRY PETE CO | PUT | |
| 086338 20 9 | BESICORP GROUP INC | EC COM PAR \$0.10 | DELETED |
| 086516 10 1 * | BEST BUY INC | COM | |
| 086516 90 1 | BEST BUY INC | CALL | |
| 086516 95 1 | BEST BUY INC | PUT | |
| 086579 10 9 * | BEST SOFTWARE INC | COM | |
| 086579 90 9 | BEST SOFTWARE INC | CALL | |
| 086579 95 9 | BEST SOFTWARE INC | PUT | |
| 08658U 10 1 * | BESTFOODS | COM | |
| 08658U 90 1 | BESTFOODS | CALL | |
| 08658U 95 1 | BESTFOODS | PUT | |
| 086584 20 8 | BESTWAY INC | COM NEW | |
| 087257 10 1 | BETHLEHEM CORP | COM | |
| 087509 10 5 * | BETHLEHEM STL CORP | COM | |
| 087509 90 5 | BETHLEHEM STL CORP | CALL | |
| 087509 95 5 | BETHLEHEM STL CORP | PUT | |
| 087509 30 3 | BETHLEHEM STL CORP | PFD CV \$5 | |
| 087509 40 2 | BETHLEHEM STL CORP | PFD CV \$2.50 | |
| 087851 30 9 * | BEVERLY ENTERPRISES INC | COM NEW | |
| 087851 90 9 | BEVERLY ENTERPRISES INC | CALL | |
| 087851 95 9 | BEVERLY ENTERPRISES INC | PUT | |
| 08860E 10 1 * | BEYOND COM CORP | COM | |
| 08860E 90 1 | BEYOND COM CORP | CALL | |
| 08860E 95 1 | BEYOND COM CORP | PUT | |
| 088658 10 9 | BIACORE INTL AB | SPONSORED ADR | |
| 088788 10 4 * | BID COM INTERNATIONAL INC | COM | ADDED |
| 088788 90 4 | BID COM INTERNATIONAL INC | CALL | ADDED |
| 088788 95 4 | BID COM INTERNATIONAL INC | PUT | ADDED |
| 089072 10 2 | BIG BUCK BREWERY & STEAKHOUSE | COM | |
| 089072 11 0 | BIG BUCK BREWERY & STEAKHOUSE | WT A EX 061300 | |
| 089072 20 1 | BIG BUCK BREWERY & STEAKHOUSE | UNIT EX 061300 | |
| 089098 10 7 | BIG CITY RADIO INC | CL A | |
| 089128 10 2 | BIG DOG HLDGS INC | COM | |
| 089144 10 9 | BIG ENTMT INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 46
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 089159 10 7 * | BIG FLOWER HLDGS INC | COM | |
| 089159 90 7 | BIG FLOWER HLDGS INC | CALL | |
| 089159 95 7 | BIG FLOWER HLDGS INC | PUT | |
| 089165 10 4 | BIG FOOT FINL CORP | COM | |
| 08948A 10 5 | BIG ROCK BREWERY LTD | COM | |
| 089539 20 9 | BIG SKY TRANSN CO | COM NO PAR | |
| 089893 10 1 | BIGMAR INC | COM | |
| 090008 20 2 | BIKERS DREAM INC | COM NEW | |
| 090063 10 8 * | BILLING CONCEPTS CORP | COM | |
| 090063 90 8 | BILLING CONCEPTS CORP | CALL | |
| 090063 95 8 | BILLING CONCEPTS CORP | PUT | |
| 090324 10 4 * | BINDLEY WESTN INDS INC | COM | |
| 090324 90 4 | BINDLEY WESTN INDS INC | CALL | |
| 090324 95 4 | BINDLEY WESTN INDS INC | PUT | |
| 090327 10 7 | BINDVIEW DEV CORP | COM | |
| 090433 10 3 | BINGHAM FINANCIAL SERVICES | COM | |
| 090527 10 2 | BINKS SAMES CORP | COM | DELETED |
| 09057C 10 6 | BIO-PLEXUS INC | COM | |
| 09057G 60 2 | BIO-REFERENCE LABS INC | COM \$.01 NEW | |
| 090572 10 8 | BIO RAD LABS INC | CL B | |
| 090572 20 7 | BIO RAD LABS INC | CL A | |
| 090578 10 5 * | BIO TECHNOLOGY GEN CORP | COM | |
| 090578 90 5 | BIO TECHNOLOGY GEN CORP | CALL | |
| 090578 95 5 | BIO TECHNOLOGY GEN CORP | PUT | |
| 09058M 10 3 | BIOANALYTICAL SYS INC | COM | |
| 09058T 10 8 * | BIOCHEM PHARMA INC | COM | |
| 09058T 90 8 | BIOCHEM PHARMA INC | CALL | |
| 09058T 95 8 | BIOCHEM PHARMA INC | PUT | |
| 09058V 10 3 | BIOCRIST PHARMACEUTICALS | COM | |
| 09059T 10 7 | BIOJECT MED TECH INC | COM | |
| 090597 10 5 * | BIOGEN INC | COM | |
| 090597 90 5 | BIOGEN INC | CALL | |
| 090597 95 5 | BIOGEN INC | PUT | |
| 09060P 10 2 * | BIOMATRIX INC | COM | |
| 09060P 90 2 | BIOMATRIX INC | CALL | |
| 09060P 95 2 | BIOMATRIX INC | PUT | |
| 09061H 30 7 | BIOMERICA INC | COM NEW | |
| 09061T 60 8 | BIOMUNE SYS INC | COM PAR\$.0001N | |
| 090613 10 0 * | BIOMET INC | COM | |
| 090613 90 0 | BIOMET INC | CALL | |
| 090613 95 0 | BIOMET INC | PUT | |
| 09063Q 10 7 | BIONOVA HLDG CORP | COM | ADDED |
| 09064Q 10 6 | BIONX IMPLANTS INC | COM | |
| 090649 10 4 | BIPOOL INTERNATIONAL INC | COM | DELETED |
| 09065Q 10 5 | BIORA AB | SPONSORED ADR | |
| 09066H 10 4 | BIOSOURCE INTL INC | COM | |
| 09066L 10 5 * | BIOTIME INC | COM | |
| 09066L 90 5 | BIOTIME INC | CALL | |
| 09066L 95 5 | BIOTIME INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 47
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 09066Y 10 7 | BIOTRANSPLANT INC | COM | |
| 090662 10 7 | BIOSPHERICS INC | COM | |
| 09067K 10 6 * | BIOVAIL CORP INTL NEW | COM | |
| 09067K 90 6 | BIOVAIL CORP INTL NEW | CALL | |
| 09067K 95 6 | BIOVAIL CORP INTL NEW | PUT | |
| 09068A 10 7 | BIOSHIELD TECHNOLOGIES INC | COM | ADDED |
| 09068A 11 5 | BIOSHIELD TECHNOLOGIES INC | WT EXP 092903 | ADDED |
| 09068A 20 6 | BIOSHIELD TECHNOLOGIES INC | UNIT EX 000003 | DELETED |
| 09068C 10 3 | BIPER SA DE CV | SPND ADR B SHS | |
| 090883 10 9 | BIRMAN MANAGED CARE INC | COM | |
| 090909 10 2 | BIO LOGIC SYS CORP | COM | |
| 090911 10 8 | BIOLASE TECHNOLOGY INC | COM | |
| 090923 10 3 * | BIO VASCULAR INC | COM | |
| 090923 90 3 | BIO VASCULAR INC | CALL | |
| 090923 95 3 | BIO VASCULAR INC | PUT | |
| 090931 10 6 | BIOSPECIFICS TECHNOLOGIES CORP | COM | |
| 090945 10 6 * | BIOSITE DIAGNOSTICS INC | COM | |
| 090945 90 6 | BIOSITE DIAGNOSTICS INC | CALL | |
| 090945 95 6 | BIOSITE DIAGNOSTICS INC | PUT | |
| 090946 10 4 | BIONUTRICS INC | COM | |
| 090951 10 4 | BIORELIANCE CORP | COM | |
| 091250 10 0 * | BIRMINGHAM STL CORP | COM | |
| 091250 90 0 | BIRMINGHAM STL CORP | CALL | |
| 091250 95 0 | BIRMINGHAM STL CORP | PUT | |
| 091270 10 8 | BIRMINGHAM UTILS INC | COM | |
| 091283 10 1 | BIRNER DENTAL MGMT SERVICES IN | COM | |
| 09161R 10 6 | BIOMIRA INC | COM | |
| 091736 10 8 | BITSTREAM INC | CL A | |
| 091747 10 5 | BITWISE DESIGNS INC | COM | |
| 091791 10 3 | BIZNESSONLINE COM INC | COM | ADDED |
| 091797 10 0 * | BLACK & DECKER CORP | COM | |
| 091797 90 0 | BLACK & DECKER CORP | CALL | |
| 091797 95 0 | BLACK & DECKER CORP | PUT | |
| 091826 10 7 * | BLACK BOX CORP DEL | COM | |
| 091826 90 7 | BLACK BOX CORP DEL | CALL | |
| 091826 95 7 | BLACK BOX CORP DEL | PUT | |
| 092067 10 7 | BLACK HAWK GAMING & DEV INC | COM | |
| 092113 10 9 | BLACK HILLS CORP | COM | |
| 09247A 10 1 | BLACKROCK ADVANTAGE TERM TR | COM | |
| 09247B 10 9 | BLACKROCK FLA INVT QUALITY MUN | COM | |
| 09247C 10 7 | BLACKROCK NJ INVT QUALITY MUN | COM | |
| 09247D 10 5 | BLACKROCK INVT QUALITY MUN TR | COM | |
| 09247E 10 3 | BLACKROCK NY INVT QUALITY MUN | COM | |
| 09247F 10 0 | BLACKROCK INCOME TR INC | COM | |
| 09247G 10 8 | BLACKROCK CA INSD MUN 2008 TRM | COM | |
| 09247H 10 6 | BLACKROCK FL INSD MUN 2008 TRM | COM | |
| 09247J 10 2 | BLACKROCK INVT QUALITY TERM TR | COM | |
| 09247K 10 9 | BLACKROCK INSD MUN 2008 TRM TR | COM | |
| 09247L 10 7 | BLACKROCK NY INSD MUN 2008 TRM | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 09247M 10 5 | BLACKROCK MUN TARGET TERM TR | COM | |
| 09247P 10 8 | BLACKROCK STRATEGIC TERM TR | COM | |
| 09247Q 10 6 | BLACKROCK BROAD INVT GRD 2009 | COM | |
| 09247T 10 0 | BLACKROCK 1999 TERM TR INC | COM | |
| 09247U 10 7 | BLACKROCK CALIF INVT QUALITY | COM | |
| 092474 10 5 | BLACKROCK INSD MUN TERM TR INC | COM | |
| 092475 10 2 | BLACKROCK NORTH AMERN GV INCM | COM | |
| 092476 10 0 | BLACKROCK TARGET TERM TR INC | COM | |
| 092477 10 8 | BLACKROCK 2001 TERM TR INC | COM | |
| 09248N 10 2 | BLACKROCK HIGH YIELD TR | SH BEN INT | |
| 092828 10 2 | BLAIR CORP | COM | |
| 093210 10 2 | BLANCH E W HLDGS INC | COM | |
| 093538 10 6 | BLIMPIE INTL INC | COM | |
| 093644 10 2 | BLOCK DRUG INC | CL A | |
| 093671 10 5 * | BLOCK H & R INC | COM | |
| 093671 90 5 | BLOCK H & R INC | CALL | |
| 093671 95 5 | BLOCK H & R INC | PUT | |
| 093698 10 8 | BLONDER TONGUE LABS INC | COM | |
| 095177 10 1 | BLOUNT INTL INC | CL A | |
| 095177 20 0 | BLOUNT INTL INC | CL B | |
| 095333 10 0 | BLUE CHIP VALUE FD INC | COM | |
| 095395 20 8 | BLUE DOLPHIN ENERGY CO | COM NEW | |
| 095480 10 9 | BLUE FISH CLOTHING INC | COM | |
| 095811 10 5 | BLUE RHINO CORP | COM | |
| 09602P 10 7 | BLUE RIV BANCSHARES INC | COM | |
| 096055 10 8 | BLUE SQUARE - ISRAEL LTD | SPONSORED ADR | |
| 096081 10 4 | BLUE WAVE SYS INC | COM | |
| 096227 10 3 | BLUEFLY INC | COM | |
| 096231 AA 3 | BLUEGREEN CORP | SB DB CV 8.25%12 | |
| 096231 10 5 | BLUEGREEN CORP | COM | |
| 09643P 10 8 * | BLYTH INDS INC | COM | |
| 09643P 90 8 | BLYTH INDS INC | CALL | |
| 09643P 95 8 | BLYTH INDS INC | PUT | |
| 096761 10 1 * | BOB EVANS FARMS INC | COM | |
| 096761 90 1 | BOB EVANS FARMS INC | CALL | |
| 096761 95 1 | BOB EVANS FARMS INC | PUT | |
| 096888 10 2 * | BOCA RESH INC | COM | |
| 096888 90 2 | BOCA RESH INC | CALL | |
| 096888 95 2 | BOCA RESH INC | PUT | |
| 096903 10 9 | BODDIE NOELL PPTYS INC | COM | |
| 097023 10 5 * | BOEING CO | COM | |
| 097023 90 5 | BOEING CO | CALL | |
| 097023 95 5 | BOEING CO | PUT | |
| 097189 10 4 | BOGEN COMMUNICATIONS INTL INC | COM | |
| 097189 11 2 | BOGEN COMMUNICATIONS INTL INC | WT EXP 100700 | |
| 097383 10 3 * | BOISE CASCADE CORP | COM | |
| 097383 90 3 | BOISE CASCADE CORP | CALL | |
| 097383 95 3 | BOISE CASCADE CORP | PUT | |
| 097403 10 9 * | BOISE CASCADE OFFICE PRODS | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 49
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 097403 90 9 | BOISE CASCADE OFFICE PRODS | CALL | |
| 097403 95 9 | BOISE CASCADE OFFICE PRODS | PUT | |
| 097519 10 2 | BOLDER TECHNOLOGIES CORP | COM | |
| 097698 10 4 | BOLT TECHNOLOGY CORP | COM | |
| 09776J 10 1 | BON-TON STORES INC | COM | |
| 097894 10 9 | BONDED MTRS INC | COM | |
| 097924 10 4 * | BOMBAY CO INC | COM | |
| 097924 90 4 | BOMBAY CO INC | CALL | |
| 097924 95 4 | BOMBAY CO INC | PUT | |
| 097937 10 6 | BOLLE INC | COM | |
| 098072 10 1 | BONE CARE INTL INC | COM | |
| 09852W 10 9 | BONTEX INC | COM | |
| 098529 12 6 | BONSO ELECTRS INTL INC | WT EXP 121599 | |
| 098529 30 8 | BONSO ELECTRS INTL INC | COM PAR \$0.003 | |
| 098570 10 4 * | BOOKS-A-MILLION INC | COM | |
| 098570 90 4 | BOOKS-A-MILLION INC | CALL | |
| 098570 95 4 | BOOKS-A-MILLION INC | PUT | |
| 098586 10 0 * | BOOLE & BABBAGE INC | COM | DELETED |
| 098586 90 0 | BOOLE & BABBAGE INC | CALL | DELETED |
| 098586 95 0 | BOOLE & BABBAGE INC | PUT | DELETED |
| 099469 10 8 | BOOTS & COOTS/INTL WELL CTRL | COM | |
| 099509 40 8 | BORAL LTD | SPNSRD ADR NEW | |
| 099541 20 3 * | BORDEN CHEMS&PLASTIC LTD PARTN | DEPOS COM UNIT | |
| 099541 90 3 | BORDEN CHEMS&PLASTIC LTD PARTN | CALL | |
| 099541 95 3 | BORDEN CHEMS&PLASTIC LTD PARTN | PUT | |
| 099709 10 7 * | BORDERS GROUP INC | COM | |
| 099709 90 7 | BORDERS GROUP INC | CALL | |
| 099709 95 7 | BORDERS GROUP INC | PUT | |
| 09972F 10 1 | BOREL BK&TR SAN MATEO CA | COM | |
| 099724 10 6 * | BORG-WARNER AUTOMOTIVE INC | COM | |
| 099724 90 6 | BORG-WARNER AUTOMOTIVE INC | CALL | |
| 099724 95 6 | BORG-WARNER AUTOMOTIVE INC | PUT | |
| 099733 10 7 | BORG WARNER SEC CORP | COM | |
| 10001P 10 2 * | BORON LEPORE & ASSOCS INC | COM | |
| 10001P 90 2 | BORON LEPORE & ASSOCS INC | CALL | |
| 10001P 95 2 | BORON LEPORE & ASSOCS INC | PUT | |
| 100534 10 6 | BOSTON ACOUSTICS INC | COM | |
| 100557 10 7 * | BOSTON BEER INC | CL A | |
| 100557 90 7 | BOSTON BEER INC | CALL | |
| 100557 95 7 | BOSTON BEER INC | PUT | |
| 100560 10 1 | BOSTON BIOMEDICA INC | COM | |
| 100577 10 5 | BOSTON CELTICS LTD PARTNERSHIP | UNIT LTD PTNR | |
| 100582 10 5 * | BOSTON COMMUNICATIONS GROUP | COM | |
| 100582 90 5 | BOSTON COMMUNICATIONS GROUP | CALL | |
| 100582 95 5 | BOSTON COMMUNICATIONS GROUP | PUT | |
| 100843 40 8 | BOSTON LIFE SCIENCES INC | COM NEW | |
| 101119 10 5 | BOSTON PRIVATE FINL HLDGS INC | COM | |
| 101121 10 1 | BOSTON PROPERTIES INC | COM | |
| 101122 10 9 | BOSTON RESTAURANT ASSOCS INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 101122 12 5 | BOSTON RESTAURANT ASSOCS INC | WT EXP 090799 | |
| 101137 10 7 * | BOSTON SCIENTIFIC CORP | COM | |
| 101137 90 7 | BOSTON SCIENTIFIC CORP | CALL | |
| 101137 95 7 | BOSTON SCIENTIFIC CORP | PUT | |
| 101178 10 1 | BOSTONFED BANCORP INC | COM | |
| 101388 10 6 | BOTTOMLINE TECH DEL INC | COM | |
| 101706 20 8 | BOUNDLESS CORP | COM NEW | |
| 102112 10 9 | BOUYGUES OFFSHORE S A | SPONSORED ADR | |
| 102183 10 0 * | BOWATER INC | COM | |
| 102183 90 0 | BOWATER INC | CALL | |
| 102183 95 0 | BOWATER INC | PUT | |
| 102565 10 8 | BOWL AMER INC | CL A | |
| 102595 10 5 | BOWLIN OUTDOOR ADVERTIS&TRAVEL | COM | |
| 103043 10 5 * | BOWNE & CO INC | COM | |
| 103043 90 5 | BOWNE & CO INC | CALL | |
| 103043 95 5 | BOWNE & CO INC | PUT | |
| 10316R 10 8 | BOX HILL SYS CORP | COM | |
| 103255 10 5 | BOYD BROS TRANSPORTATION INC | COM | |
| 103304 10 1 * | BOYD GAMING CORP | COM | |
| 103304 90 1 | BOYD GAMING CORP | CALL | |
| 103304 95 1 | BOYD GAMING CORP | PUT | |
| 103354 10 6 * | BOYDS COLLECTION LTD | COM | |
| 103354 90 6 | BOYDS COLLECTION LTD | CALL | |
| 103354 95 6 | BOYDS COLLECTION LTD | PUT | |
| 103430 10 4 | BOYKIN LODGING CO | COM | |
| 104499 20 7 | BRADLEES INC | COM NEW | |
| 104576 10 3 | BRADLEY PHARMACEUTICALS INC | COM | |
| 104580 10 5 | BRADLEY REAL ESTATE INC | COM | |
| 104580 20 4 | BRADLEY REAL ESTATE INC | PFD CV A 8.40% | |
| 104674 10 6 * | BRADY CORP | CL A | |
| 104674 90 6 | BRADY CORP | CALL | |
| 104674 95 6 | BRADY CORP | PUT | |
| 105031 30 6 | BRAKE HEADQUARTERS USA INC | COM NEW | DELETED |
| 105368 20 3 | BRANDYWINE RLTY TR | SH BEN INT NEW | |
| 105494 10 8 | BRANTLEY CAP CORP | COM | |
| 10553F 10 6 | BRASS EAGLE INC | COM | |
| 105658 10 8 | BRAUNS FASHIONS CORP | COM | |
| 105755 10 2 | BRAZIL FAST FOOD CORP | COM | |
| 105755 11 0 | BRAZIL FAST FOOD CORP | WT A EX 020800 | |
| 105755 12 8 | BRAZIL FAST FOOD CORP | WT B EX 020800 | |
| 105759 10 4 | BRAZIL FD INC | COM | |
| 105884 10 0 | BRAZILIAN EQUITY FD INC | COM | |
| 106702 10 3 * | BREED TECHNOLOGIES INC | COM | |
| 106702 90 3 | BREED TECHNOLOGIES INC | CALL | |
| 106702 95 3 | BREED TECHNOLOGIES INC | PUT | |
| 107211 10 4 | BRENTON BKS INC | COM | |
| 108058 10 8 | BRIDGE VIEW BANCORP | COM | |
| 108228 10 7 | BRIDGEPORT MACHS INC | COM | |
| 108452 10 3 | BRIDGESTREET ACCOMODATIONS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 51
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 108763 10 3 | BRIDGFORD FOODS CORP | COM | |
| 109043 10 9 * | BRIGGS & STRATTON CORP | COM | |
| 109043 90 9 | BRIGGS & STRATTON CORP | CALL | |
| 109043 95 9 | BRIGGS & STRATTON CORP | PUT | |
| 109178 10 3 | BRIGHAM EXPLORATION CO | COM | |
| 109195 10 7 * | BRIGHT HORIZON FAMILY SOLUTION | COM | |
| 109195 90 7 | BRIGHT HORIZON FAMILY SOLUTION | CALL | |
| 109195 95 7 | BRIGHT HORIZON FAMILY SOLUTION | PUT | |
| 10947N 10 4 | BRIGHTSTAR INFO TECH GROUP INC | COM | |
| 109473 AA 6 | BRIGHTPOINT INC | SBLYON ZR0144A18 | |
| 109473 AC 2 | BRIGHTPOINT INC | SB LYON ZERO 18 | |
| 109473 10 8 * | BRIGHTPOINT INC | COM | |
| 109473 90 8 | BRIGHTPOINT INC | CALL | |
| 109473 95 8 | BRIGHTPOINT INC | PUT | |
| 109502 10 4 | BRILLIANT DIGITAL ENTERTAINMNT | COM | |
| 109641 10 0 * | BRINKER INTL INC | COM | |
| 109641 90 0 | BRINKER INTL INC | CALL | |
| 109641 95 0 | BRINKER INTL INC | PUT | |
| 10970E 10 4 | BRIO INDS INC | COM | |
| 109704 10 6 | BRIO TECHNOLOGY INC | COM | |
| 110041 10 0 | BRISTOL HOTEL & RESORTS INC | COM | |
| 110122 10 8 * | BRISTOL MYERS SQUIBB CO | COM | |
| 110122 90 8 | BRISTOL MYERS SQUIBB CO | CALL | |
| 110122 95 8 | BRISTOL MYERS SQUIBB CO | PUT | |
| 110122 20 7 | BRISTOL MYERS SQUIBB CO | PFD CV \$2 | - |
| 110202 10 8 | BRISTOL RETAIL SOLUTIONS INC | COM | |
| 110202 11 6 | BRISTOL RETAIL SOLUTIONS INC | WT A EX 121202 | |
| 110411 10 5 * | BRITE VOICE SYS INC | COM | |
| 110411 90 5 | BRITE VOICE SYS INC | CALL | |
| 110411 95 5 | BRITE VOICE SYS INC | PUT | |
| 110415 10 6 | BRITESMILE INC | COM | |
| 110419 30 6 | BRITISH AWYS PLC | ADR 2ND INSTAL | |
| 110448 10 7 | BRITISH AMERN TOB PLC | SPONSORED ADR | |
| 110515 10 3 | BRITISH BIO-TECHNOLOGY GRP PLC | SPONSORED ADR | |
| 111013 10 8 | BRITISH SKY BROADCASTING GROUP | SPONSORED ADR | |
| 111015 30 1 | BRITISH STL PLC | ADR FINAL INST | |
| 111021 40 8 * | BRITISH TELECOMMUNICATIONS PLC | ADR FINAL INST | |
| 111021 90 8 | BRITISH TELECOMMUNICATIONS PLC | CALL | |
| 111021 95 8 | BRITISH TELECOMMUNICATIONS PLC | PUT | |
| 111091 10 4 | BRITTON & KOONTZ CAP CORP | COM | |
| 111239 10 9 | BROAD NATL BANCORPORATION | COM | |
| 111310 10 8 * | BROADCAST COM INC | COM | |
| 111310 90 8 | BROADCAST COM INC | CALL | |
| 111310 95 8 | BROADCAST COM INC | PUT | |
| 111320 10 7 * | BROADCOM CORP | CL A | |
| 111320 90 7 | BROADCOM CORP | CALL | |
| 111320 95 7 | BROADCOM CORP | PUT | |
| 111412 10 2 * | BROADVISION INC | COM | |
| 111412 90 2 | BROADVISION INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

*** LIST OF SECTION 13F SECURITIES ***

PAGE 52
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 111412 95 2 | BROADVISION INC | PUT | |
| 111433 10 8 | BROADWAY & SEYMOUR INC | COM | DELETED |
| 111444 10 5 | BROADWAY FINL CORP DEL | COM | |
| 111572 11 1 | BROADWAY STORES INC | WT EXP 100899 | |
| 111621 10 8 | BROCADE COMMUNICATIONS SYS INC | COM | ADDED |
| 112169 60 2 | BROKEN HILL PROPRIETARY LTD | SPONSORED ADR | |
| 112462 10 6 | BROOKDALE LIVING CMNTYS INC | COM | |
| 112525 10 0 * | BROOKE GROUP LTD | COM | |
| 112525 90 0 | BROOKE GROUP LTD | CALL | |
| 112525 95 0 | BROOKE GROUP LTD | PUT | |
| 112900 10 5 | BROOKFIELD PPTYS CORP | COM | ADDED |
| 113739 10 6 | BROOKLINE BANCORP INC | COM | |
| 11434A 10 0 * | BROOKS AUTOMATION INC | COM | |
| 11434A 90 0 | BROOKS AUTOMATION INC | CALL | |
| 11434A 95 0 | BROOKS AUTOMATION INC | PUT | |
| 114537 10 3 | BROOKSTONE INC | COM | |
| 114580 10 3 * | BROOKTROUT INC | COM | |
| 114580 90 3 | BROOKTROUT INC | CALL | |
| 114580 95 3 | BROOKTROUT INC | PUT | |
| 114838 30 3 | BROUGHTONS FOODS CO | COM | |
| 115223 10 9 | BROWN & SHARPE MFG CO | CL A | |
| 115236 10 1 | BROWN & BROWN INC | COM | ADDED |
| 115637 10 0 | BROWN FORMAN CORP | CL A | |
| 115637 20 9 | BROWN FORMAN CORP | CL B | |
| 115657 10 8 * | BROWN GROUP INC | COM | DELETED |
| 115657 90 8 | BROWN GROUP INC | CALL | DELETED |
| 115657 95 8 | BROWN GROUP INC | PUT | DELETED |
| 115660 20 1 * | BROWN TOM INC | COM NEW | |
| 115660 90 1 | BROWN TOM INC | CALL | |
| 115660 95 1 | BROWN TOM INC | PUT | |
| 115736 10 0 * | BROWN SHOE INC NEW | COM | ADDED |
| 115736 90 0 | BROWN SHOE INC NEW | CALL | ADDED |
| 115736 95 0 | BROWN SHOE INC NEW | PUT | ADDED |
| 115885 10 5 * | BROWNING FERRIS INDS | COM | |
| 115885 90 5 | BROWNING FERRIS INDS | CALL | |
| 115885 95 5 | BROWNING FERRIS INDS | PUT | |
| 117043 10 9 * | BRUNSWICK CORP | COM | |
| 117043 90 9 | BRUNSWICK CORP | CALL | |
| 117043 95 9 | BRUNSWICK CORP | PUT | |
| 117394 10 6 | BRUNSWICK TECHNOLOGIES INC | CL A | |
| 117421 10 7 * | BRUSH WELLMAN INC | COM | |
| 117421 90 7 | BRUSH WELLMAN INC | CALL | |
| 117421 95 7 | BRUSH WELLMAN INC | PUT | |
| 117661 10 8 * | BRYLANE INC | COM | DELETED |
| 117661 90 8 | BRYLANE INC | CALL | DELETED |
| 117661 95 8 | BRYLANE INC | PUT | DELETED |
| 117665 10 9 | BRYN MAWR BK CORP | COM | |
| 117769 10 9 | BUCA INC | COM | ADDED |
| 118230 10 1 | BUCKEYE PARTNERS L P | UNIT LTD PARTN | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 118255 10 8 * | BUCKEYE TECHNOLOGIES INC | COM | |
| 118255 90 8 | BUCKEYE TECHNOLOGIES INC | CALL | |
| 118255 95 8 | BUCKEYE TECHNOLOGIES INC | PUT | |
| 11835A 10 5 | BUCKHEAD AMER CORP | COM | |
| 118440 10 6 * | BUCKLE INC | COM | |
| 118440 90 6 | BUCKLE INC | CALL | |
| 118440 95 6 | BUCKLE INC | PUT | |
| 119003 10 1 * | BUDGET GROUP INC | CL A | |
| 119003 90 1 | BUDGET GROUP INC | CALL | |
| 119003 95 1 | BUDGET GROUP INC | PUT | |
| 11942H 10 0 | BUFETE INDL S A | SPNSRD ADR CPO | |
| 119882 10 8 * | BUFFETS INC | COM | |
| 119882 90 8 | BUFFETS INC | CALL | |
| 119882 95 8 | BUFFETS INC | PUT | |
| 120113 10 5 * | BUILDING MATLS HLDG CORP | COM | |
| 120113 90 5 | BUILDING MATLS HLDG CORP | CALL | |
| 120113 95 5 | BUILDING MATLS HLDG CORP | PUT | |
| 120114 10 3 * | BUILDING ONE SVCS CORP | COM | |
| 120114 90 3 | BUILDING ONE SVCS CORP | CALL | |
| 120114 95 3 | BUILDING ONE SVCS CORP | PUT | |
| 12017C 10 9 | BULL & BEAR GROUP INC | CL A | DELETED |
| 12017N 10 5 | BULL & BEAR US GV SECS FD INC | COM | |
| 120182 10 0 | BULL RUN CORP GA | COM | |
| 120738 30 7 | BUNZL PUB LTD CO | SPONSORED ADR | |
| 121362 10 7 | BURKE MLS INC | COM | |
| 121579 10 6 * | BURLINGTON COAT FACTORY | COM | |
| 121579 90 6 | BURLINGTON COAT FACTORY | CALL | |
| 121579 95 6 | BURLINGTON COAT FACTORY | PUT | |
| 121693 10 5 * | BURLINGTON INDS INC | COM | |
| 121693 90 5 | BURLINGTON INDS INC | CALL | |
| 121693 95 5 | BURLINGTON INDS INC | PUT | |
| 12189T 10 4 * | BURLINGTON NORTHN SANTA FE CP | COM | |
| 12189T 90 4 | BURLINGTON NORTHN SANTA FE CP | CALL | |
| 12189T 95 4 | BURLINGTON NORTHN SANTA FE CP | PUT | |
| 122014 10 3 * | BURLINGTON RES INC | COM | |
| 122014 90 3 | BURLINGTON RES INC | CALL | |
| 122014 95 3 | BURLINGTON RES INC | PUT | |
| 122016 10 8 | BURLINGTON RES COAL SEAM GAS | UNIT BEN INT | DELETED |
| 122169 30 3 | BURMAH CASTROL PLC | SPONSORED ADR | |
| 12232C 10 8 | BURNHAM PAC PPTYS INC | COM | |
| 122574 10 6 * | BURR BROWN CORP | COM | |
| 122574 90 6 | BURR BROWN CORP | CALL | |
| 122574 95 6 | BURR BROWN CORP | PUT | |
| 123162 10 9 | BUSH BOAKE ALLEN INC | COM | |
| 123164 10 5 | BUSH INDS INC | CL A | |
| 12328X 10 7 | BUSINESS OBJECTS S A | SPONSORED ADR | |
| 12329K 10 4 | BUSINESS RESOURCE GROUP | COM | |
| 123649 10 5 | BUTLER INTL INC NEW | COM | |
| 123655 10 2 | BUTLER MFG CO DEL | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 12466Q 10 4 | C & F FINL CORP | COM | |
| 124661 10 9 | C&D TECHNOLOGIES INC | COM | |
| 12476Q 10 2 | CAIS INTERNET INC | COM | ADDED |
| 124785 10 6 | CB BANCSHARES INC HAWAII | COM | |
| 124794 10 8 | CBES BANCORP INC | COM | |
| 124830 10 0 | CBL & ASSOC PPTYS INC | COM | |
| 124853 30 0 | CBT GROUP PUB LTD | SPNSRD ADR NEW | |
| 124863 10 1 | CCA COS INC | COM | |
| 124867 10 2 | CCA INDS INC | COM | |
| 124868 10 0 | CCAIR INC | COM | DELETED |
| 12487Q 10 9 * | CCC INFORMATION SVCS GROUP INC | COM | |
| 12487Q 90 9 | CCC INFORMATION SVCS GROUP INC | CALL | |
| 12487Q 95 9 | CCC INFORMATION SVCS GROUP INC | PUT | |
| 12487S 10 5 | CCBT BANCORP INC | COM | |
| 12487X 10 4 | CCF HLDG CO | COM | |
| 124875 10 5 | CCB FINL CORP | COM | |
| 12489L 10 8 | CB RICHARD ELLIS SVCS INC | COM | |
| 12489V 10 6 * | CBRL GROUP INC | COM | |
| 12489V 90 6 | CBRL GROUP INC | CALL | |
| 12489V 95 6 | CBRL GROUP INC | PUT | |
| 12490K 10 7 * | CBS CORP | COM | |
| 12490K 90 7 | CBS CORP | CALL | |
| 12490K 95 7 | CBS CORP | PUT | |
| 124923 10 3 | CFW COMMUNICATION CO | COM | |
| 124927 10 4 | CFSB BANCORP | COM | |
| 124980 10 3 | CEC RES LTD | COM | |
| 125010 10 8 * | C COR ELECTRS INC | COM | |
| 125010 90 8 | C COR ELECTRS INC | CALL | |
| 125010 95 8 | C COR ELECTRS INC | PUT | |
| 125015 AA 5 | C-CUBE MICROSYSTEMS INC | SBNT CV 5.875%05 | |
| 125015 10 7 * | C-CUBE MICROSYSTEMS INC | COM | |
| 125015 90 7 | C-CUBE MICROSYSTEMS INC | CALL | |
| 125015 95 7 | C-CUBE MICROSYSTEMS INC | PUT | |
| 125071 10 0 | C D I CORP | COM | |
| 125085 10 0 * | CD NOW INC | COM | DELETED |
| 125085 90 0 | CD NOW INC | CALL | DELETED |
| 125085 95 0 | CD NOW INC | PUT | DELETED |
| 125086 10 8 * | CDNOW INC NEW | COM | ADDED |
| 125086 90 8 | CDNOW INC NEW | CALL | ADDED |
| 125086 95 8 | CDNOW INC NEW | PUT | ADDED |
| 12512T 10 2 | CDSI HOLDINGS INC | COM | DELETED |
| 12512T 11 0 | CDSI HOLDINGS INC | WT A EX 051402 | DELETED |
| 12512T 20 1 | CDSI HOLDINGS INC | UNIT EX 051402 | DELETED |
| 12512W 10 5 | CD WHSE INC | COM | |
| 125127 10 0 * | CD RADIO INC | COM | |
| 125127 90 0 | CD RADIO INC | CALL | |
| 125127 95 0 | CD RADIO INC | PUT | |
| 125129 10 6 * | CDW COMPUTER CTRS INC | COM | |
| 125129 90 6 | CDW COMPUTER CTRS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 55
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 125129 95 6 | CDW COMPUTER CTRS INC | PUT | |
| 125137 10 9 * | CEC ENTMT INC | COM | |
| 125137 90 9 | CEC ENTMT INC | CALL | |
| 125137 95 9 | CEC ENTMT INC | PUT | |
| 125141 10 1 | CECO ENVIRONMENTAL CORP | COM | |
| 125151 10 0 | CE FRANKLIN LTD | COM | |
| 125154 10 4 | CEI CITICORP HLDGS S A | ADR REP B SHS | DELETED |
| 125165 10 0 | CEM CORP | COM | |
| 125175 30 7 | CE SOFTWARE HLDGS INC | COM PAR \$0.10 | |
| 125180 10 9 | CET ENVIRONMENTAL SVCS INC | COM | |
| 12525D 10 2 | CFS BANCORP INC | COM | |
| 12525K 10 6 | CFM TECHNOLOGIES INC | COM | |
| 12525N 10 0 | CFI PROSERVICES INC | COM | |
| 125252 10 6 | CFC INTL INC | COM | |
| 12541C 20 3 | CHC HELICOPTER CORP | CL A SUB VTG | |
| 12541W 10 0 * | C H ROBINSON WORLDWIDE INC | COM | |
| 12541W 90 0 | C H ROBINSON WORLDWIDE INC | CALL | |
| 12541W 95 0 | C H ROBINSON WORLDWIDE INC | PUT | |
| 12542A 20 6 * | CHS ELECTRONICS INC | COM NEW | |
| 12542A 90 6 | CHS ELECTRONICS INC | CALL | |
| 12542A 95 6 | CHS ELECTRONICS INC | PUT | |
| 125509 10 9 * | CIGNA CORP | COM | |
| 125509 90 9 | CIGNA CORP | CALL | |
| 125509 95 9 | CIGNA CORP | PUT | |
| 12551D 10 9 | CIGNA HIGH INCOME SHS | SH BEN INT | |
| 125527 10 1 | CIM HIGH YIELD SECS | SH BEN INT | |
| 125577 10 6 * | CIT GROUP INC | CL A | |
| 125577 90 6 | CIT GROUP INC | CALL | |
| 125577 95 6 | CIT GROUP INC | PUT | |
| 12561E AA 3 | CKE RESTAURANTS INC | SB NT CV 144A 04 | |
| 12561E AB 1 | CKE RESTAURANTS INC | SB NT CV 4.25%04 | |
| 12561E 10 5 * | CKE RESTAURANTS INC | COM | |
| 12561E 90 5 | CKE RESTAURANTS INC | CALL | |
| 12561E 95 5 | CKE RESTAURANTS INC | PUT | |
| 12561J 10 4 | CKF BANCORP INC | COM | |
| 12561M 10 7 * | CLECO CORP | COM | |
| 12561M 90 7 | CLECO CORP | CALL | |
| 12561M 95 7 | CLECO CORP | PUT | |
| 125662 10 6 * | CMAC INVT CORP | COM | DELETED |
| 125662 90 6 | CMAC INVT CORP | CALL | DELETED |
| 125662 95 6 | CMAC INVT CORP | PUT | DELETED |
| 125708 10 7 | CMC INDS INC | COM | |
| 125750 10 9 * | CMGI INC | COM | |
| 125750 90 9 | CMGI INC | CALL | |
| 125750 95 9 | CMGI INC | PUT | |
| 125761 30 4 | CMI CORP | CL A | |
| 125887 10 9 | CMP GROUP INC | COM | |
| 125891 10 1 | CMP MEDIA INC | CL A | DELETED |
| 125896 10 0 * | CMS ENERGY CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 56
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------|--------------------|--------|
| 125896 90 0 | CMS ENERGY CORP | CALL | |
| 125896 95 0 | CMS ENERGY CORP | PUT | |
| 125896 20 9 * | CMS ENERGY CORP | COM CL G | |
| 125896 90 9 | CMS ENERGY CORP | CALL | |
| 125896 95 9 | CMS ENERGY CORP | PUT | |
| 125902 10 6 | CPI CORP | COM | |
| 125903 10 4 | CPB INC | COM | |
| 125906 10 7 | CSS INDS INC | COM | |
| 125919 10 0 | CPI AEROSTRUCTURES INC | COM | |
| 125921 10 6 | CNB FINL CORP | COM | |
| 125945 AA 3 | CNET INC | SB NT CV 144A 06 | |
| 125945 10 5 * | CNET INC | COM | |
| 125945 90 5 | CNET INC | CALL | |
| 125945 95 5 | CNET INC | PUT | |
| 125957 10 0 | CTG RES INC | COM | |
| 125960 10 4 | CTB INTL CORP | COM | |
| 125961 10 2 | CTI INDUSTRIES CORP | COM | |
| 125965 10 3 * | CSK AUTO CORP | COM | |
| 125965 90 3 | CSK AUTO CORP | CALL | |
| 125965 95 3 | CSK AUTO CORP | PUT | |
| 125972 10 9 | CNBT BANCSHARES INC | COM | |
| 126117 10 0 * | CNA FINL CORP | COM | |
| 126117 90 0 | CNA FINL CORP | CALL | |
| 126117 95 0 | CNA FINL CORP | PUT | |
| 126119 10 6 | CNA INCOME SHS INC | COM | |
| 12612L 10 8 | CNA SURETY CORP | COM | |
| 12612N 20 3 | CNB INC | COM NEW | |
| 12612V 20 5 | CNF TR I | TECONS SER A | |
| 12612W 10 4 * | CNF TRANSN INC | COM | |
| 12612W 90 4 | CNF TRANSN INC | CALL | |
| 12612W 95 4 | CNF TRANSN INC | PUT | |
| 126126 10 1 | CNB BANCSHARES INC | COM | |
| 126128 10 7 | CNB FINL CORP PA | COM | |
| 12613P 10 8 | CNS BANCORP INC | COM | |
| 12613U 10 7 | CNY FINL CORP | COM | |
| 126136 10 0 * | CNS INC | COM | |
| 126136 90 0 | CNS INC | CALL | |
| 126136 95 0 | CNS INC | PUT | |
| 126145 10 1 | CPAC INC | COM | |
| 12615K 10 7 | C P CLARE CORP | COM | |
| 12616P 10 5 | C-PHONE CORP | COM | |
| 126162 10 6 | CPS SYS INC | COM | |
| 12626K 20 3 | CRH PLC | ADR | |
| 12626Y 10 4 | CRL NETWORK SVCS INC | COM | ADDED |
| 126276 10 4 | CRW FINL INC | COM | |
| 126349 10 9 * | CSG SYS INTL INC | COM | |
| 126349 90 9 | CSG SYS INTL INC | CALL | |
| 126349 95 9 | CSG SYS INTL INC | PUT | |
| 126375 30 2 | CSK CORP | SPONSORED ADR | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 57
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 126389 10 5 | CSP INC | COM | |
| 126408 10 3 * | CSX CORP | COM | |
| 126408 90 3 | CSX CORP | CALL | |
| 126408 95 3 | CSX CORP | PUT | |
| 126418 10 2 | CTC COMMUNICATIONS CORP | COM | |
| 126426 40 2 | CT COMMUNICATIONS INC | COM NEW | |
| 126501 10 5 * | CTS CORP | COM | |
| 126501 90 5 | CTS CORP | CALL | |
| 126501 95 5 | CTS CORP | PUT | |
| 12652N 10 5 | CZI SOLUTIONS INC | COM | |
| 12652N 11 3 | CZI SOLUTIONS INC | WT EXP 110402 | |
| 126583 10 3 * | CUNO INC | COM | |
| 126583 90 3 | CUNO INC | CALL | |
| 126583 95 3 | CUNO INC | PUT | |
| 12660F 10 2 | CVF TECHNOLOGIES CORP | COM | |
| 126600 10 5 | CVB FINL CORP | COM | |
| 126640 10 1 | CV REIT INC | COM | |
| 126650 10 0 * | CVS CORP | COM | |
| 126650 90 0 | CVS CORP | CALL | |
| 126650 95 0 | CVS CORP | PUT | |
| 126667 10 4 | CV THERAPEUTICS INC | COM | |
| 12682P 10 4 | CABLE & WIRELESS COMMUNICATION | SPONSORED ADR | |
| 126830 20 7 | CABLE & WIRELESS PUB LTD CO | SPONSORED ADR | |
| 12686C 10 9 * | CABLEVISION SYS CORP | CL A | |
| 12686C 90 9 | CABLEVISION SYS CORP | CALL | |
| 12686C 95 9 | CABLEVISION SYS CORP | PUT | |
| 126920 10 7 * | CABLETRON SYS INC | COM | |
| 126920 90 7 | CABLETRON SYS INC | CALL | |
| 126920 95 7 | CABLETRON SYS INC | PUT | |
| 126924 10 9 * | CABLE DESIGN TECHNOLOGIES CORP | COM | |
| 126924 90 9 | CABLE DESIGN TECHNOLOGIES CORP | CALL | |
| 126924 95 9 | CABLE DESIGN TECHNOLOGIES CORP | PUT | |
| 126925 10 6 | CABLETEL COMMUNICATIONS CORP | COM | |
| 126929 20 7 | CADILLAC FAIRVIEW CORP | COM | |
| 126948 10 8 | C2 INC | COM | |
| 127055 10 1 * | CABOT CORP | COM | |
| 127055 90 1 | CABOT CORP | CALL | |
| 127055 95 1 | CABOT CORP | PUT | |
| 127072 10 6 | CABOT INDUSTRIAL TRUST | COM | |
| 127097 10 3 * | CABOT OIL & GAS CORP | CL A | |
| 127097 90 3 | CABOT OIL & GAS CORP | CALL | |
| 127097 95 3 | CABOT OIL & GAS CORP | PUT | |
| 127150 30 8 | CACHE INC | COM NEW | |
| 127190 30 4 * | CACI INTL INC | CL A | |
| 127190 90 4 | CACI INTL INC | CALL | |
| 127190 95 4 | CACI INTL INC | PUT | |
| 127209 30 2 | CADBURY SCHWEPPEES PLC | ADR | |
| 127382 10 9 | CADE INDS INC | COM | |
| 127387 10 8 * | CADENCE DESIGN SYSTEM INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 58
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 127387 90 8 | CADENCE DESIGN SYSTEM INC | CALL | |
| 127387 95 8 | CADENCE DESIGN SYSTEM INC | PUT | |
| 127537 10 8 * | CADIZ INC | COM | |
| 127537 90 8 | CADIZ INC | CALL | |
| 127537 95 8 | CADIZ INC | PUT | |
| 127587 10 3 | CADMUS COMMUNICATIONS CORP | COM | |
| 127639 10 2 | CADUS PHARMACEUTICAL CORP | COM | |
| 127646 10 7 * | CAERE CORP | COM | |
| 127646 90 7 | CAERE CORP | CALL | |
| 127646 95 7 | CAERE CORP | PUT | |
| 127703 10 6 | CAGLES INC | CL A | |
| 127914 10 9 * | CAL DIVE INTL INC | COM | |
| 127914 90 9 | CAL DIVE INTL INC | CALL | |
| 127914 95 9 | CAL DIVE INTL INC | PUT | |
| 127917 10 2 | CAFE ODYSSEY INC | COM | |
| 127917 11 0 | CAFE ODYSSEY INC | WT A EX 110401 | |
| 127917 20 1 | CAFE ODYSSEY INC | UNIT EX 000001 | |
| 128030 20 2 | CAL MAINE FOODS INC | COM NEW | |
| 129603 10 6 * | CALGON CARBON CORP | COM | |
| 129603 90 6 | CALGON CARBON CORP | CALL | |
| 129603 95 6 | CALGON CARBON CORP | PUT | |
| 129900 10 6 * | CALIFORNIA AMPLIFIER INC | COM | |
| 129900 90 6 | CALIFORNIA AMPLIFIER INC | CALL | |
| 129900 95 6 | CALIFORNIA AMPLIFIER INC | PUT | |
| 129905 10 5 | CALIFORNIA CULINARY ACADEMY | COM | |
| 129914 10 7 | CALIBER LEARNING NETWORK INC | COM | |
| 129915 10 4 | CALIFORNIA COASTAL CMNTYS INC | COM | |
| 130209 60 4 * | CALIFORNIA FED BK FSB LOS ANGL | CONT LITIG REC | |
| 130209 90 4 | CALIFORNIA FED BK FSB LOS ANGL | CALL | |
| 130209 95 4 | CALIFORNIA FED BK FSB LOS ANGL | PUT | |
| 130209 70 3 | CALIFORNIA FED BK FSB LOS ANGL | 2ND CONT LITIG | |
| 130334 10 5 | CALIFORNIA INDPT BANCORP | COM | |
| 130439 10 2 | CALIFORNIA MICRO DEVICES CORP | COM | |
| 130442 AA 4 | CALIFORNIA MICROWAVE INC | DEB CONV 5.25%03 | DELETED |
| 130442 10 6 * | CALIFORNIA MICROWAVE INC | COM | DELETED |
| 130442 90 6 | CALIFORNIA MICROWAVE INC | CALL | DELETED |
| 130442 95 6 | CALIFORNIA MICROWAVE INC | PUT | DELETED |
| 130788 10 2 * | CALIFORNIA WTR SVC GROUP | COM | |
| 130788 90 2 | CALIFORNIA WTR SVC GROUP | CALL | |
| 130788 95 2 | CALIFORNIA WTR SVC GROUP | PUT | |
| 130910 20 1 | CALL-NET ENTERPRISES INC | CL B NON-VTG | |
| 131193 10 4 * | CALLAWAY GOLF CO | COM | |
| 131193 90 4 | CALLAWAY GOLF CO | CALL | |
| 131193 95 4 | CALLAWAY GOLF CO | PUT | |
| 13123X 10 2 | CALLON PETE CO DEL | COM | |
| 13123X 20 1 | CALLON PETE CO DEL | PFD A CV EXCH | |
| 131255 10 1 | CALLOWAYS NURSERY INC | COM | |
| 131347 10 6 * | CALPINE CORP | COM | |
| 131347 90 6 | CALPINE CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 59
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 131347 95 6 | CALPINE CORP | PUT | |
| 131380 20 6 | CALTON INC NEW | COM NEW | |
| 131386 10 4 | CALUMET BANCORP INC | COM | DELETED |
| 131722 10 0 | CALYPTE BIOMEDICAL CORP | COM | |
| 131730 10 3 | CAM DATA SYS INC | COM | |
| 131910 10 1 | CAMBRIDGE HEART INC | COM | |
| 13201L 10 3 | CAMBIOR INC | COM | |
| 132011 10 7 * | CAMBREX CORP | COM | |
| 132011 90 7 | CAMBREX CORP | CALL | |
| 132011 95 7 | CAMBREX CORP | PUT | |
| 132524 10 9 * | CAMBRIDGE TECH PARTNERS MASS | COM | |
| 132524 90 9 | CAMBRIDGE TECH PARTNERS MASS | CALL | |
| 132524 95 9 | CAMBRIDGE TECH PARTNERS MASS | PUT | |
| 132618 10 9 | CAMCO FINL CORP | COM | |
| 133034 10 8 | CAMDEN NATL CORP | COM | |
| 133131 AA 0 | CAMDEN PPTY TR | SB DB CV 7.33%01 | |
| 133131 10 2 | CAMDEN PPTY TR | SH BEN INT | |
| 133131 20 1 | CAMDEN PPTY TR | PFD A CV \$2.25 | |
| 13321L 10 8 | CAMECO CORP | COM | |
| 133290 10 6 | CAMERON ASHLEY BUILDING PRODS | COM | |
| 133425 10 8 | CAMERON FINL CORP DEL | COM | |
| 134422 AA 2 | CAMPBELL RES INC NEW | SBDB CONV 7.5%04 | |
| 134422 10 4 | CAMPBELL RES INC NEW | COM | |
| 134429 10 9 * | CAMPBELL SOUP CO | COM | |
| 134429 90 9 | CAMPBELL SOUP CO | CALL | |
| 134429 95 9 | CAMPBELL SOUP CO | PUT | |
| 135231 10 8 | CANADA SOUTHN PETE LTD | LTD VTG SH | |
| 13566G 50 9 | CANADIAN 88 ENERGY CORP | COM NEW | |
| 135923 10 0 * | CANADIAN PAC LTD NEW | COM | |
| 135923 90 0 | CANADIAN PAC LTD NEW | CALL | |
| 135923 95 0 | CANADIAN PAC LTD NEW | PUT | |
| 136069 10 1 | CDN IMPERIAL BK OF COMMERCE | COM | |
| 136357 10 0 | CANADIAN MARCONI CO | COM | |
| 136375 10 2 * | CANADIAN NATL RY CO | COM | |
| 136375 90 2 | CANADIAN NATL RY CO | CALL | |
| 136375 95 2 | CANADIAN NATL RY CO | PUT | |
| 136420 10 6 * | CANADIAN OCCIDENTAL PETE LTD | COM | |
| 136420 90 6 | CANADIAN OCCIDENTAL PETE LTD | CALL | |
| 136420 95 6 | CANADIAN OCCIDENTAL PETE LTD | PUT | |
| 136907 10 2 | CANDELA CORP | COM | |
| 136907 11 0 | CANDELA CORP | WT EXP 041001 | |
| 137219 10 1 * | CANANDAIGUA BRANDS INC | CL B | |
| 137219 90 1 | CANANDAIGUA BRANDS INC | CALL | |
| 137219 95 1 | CANANDAIGUA BRANDS INC | PUT | |
| 137219 20 0 * | CANANDAIGUA BRANDS INC | CL A | |
| 137219 90 0 | CANANDAIGUA BRANDS INC | CALL | |
| 137219 95 0 | CANANDAIGUA BRANDS INC | PUT | |
| 137225 10 8 | CANARGO ENERGY CORP | COM | DELETED |
| 137409 10 8 | CANDIES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 60
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 13741M 10 8 | CANDLEWOOD HOTEL COMPANY INC | COM | |
| 137587 10 1 | CANISCO RES INC | COM | |
| 137694 10 5 | CANNON EXPRESS INC | COM | |
| 137798 10 4 | CANNONDALE CORP | COM | |
| 138006 30 9 | CANON INC | ADR | |
| 138084 20 7 | CANTAB PHARMACEUTICALS PLC | SPNSRD ADR NEW | |
| 138098 10 8 | CANTEL INDS INC | COM | |
| 138108 30 3 | CANTERBURY INFO TECHNOLOGY INC | COM NEW | |
| 13811E 10 1 | CANTERBURY PARK HOLDING CORP | COM | |
| 138869 10 2 | CANYON RESOURCES CORP | COM | |
| 138906 30 0 | CANWEST GLOBAL COMMUNICATIONS | SHS NON VTG | |
| 139674 10 5 | CAPITAL CITY BK GROUP INC | COM | |
| 13971R 10 8 | CAPITAL ALLIANCE INCM TR REIT | COM | |
| 139730 20 4 | CAPITAL ASSOC INC | COM NEW | |
| 139733 10 9 | CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | |
| 139793 10 3 | CAPITAL BK CORP | COM | ADDED |
| 139808 10 9 | CAPITAL BK RALEIGH N C | COM | DELETED |
| 139818 10 8 | CAPITAL BEVERAGE CORP | COM | |
| 139818 11 6 | CAPITAL BEVERAGE CORP | WT A EX 071602 | |
| 140065 10 3 | CAPITAL CORP OF THE WEST | COM | |
| 14008M 10 4 | CAPITAL ENVIRONMENTAL RESOURCE | COM | ADDED |
| 14040H 10 5 * | CAPITAL ONE FINL CORP | COM | |
| 14040H 90 5 | CAPITAL ONE FINL CORP | CALL | |
| 14040H 95 5 | CAPITAL ONE FINL CORP | PUT | |
| 14040M 10 4 | CAPITAL PAC HLDGS INC | COM | |
| 140430 10 9 | CAPITAL PPTYS INC R I | COM | |
| 140432 10 5 * | CAPITAL RE CORP | COM | |
| 140432 90 5 | CAPITAL RE CORP | CALL | |
| 140432 95 5 | CAPITAL RE CORP | PUT | |
| 140475 10 4 * | CAPITAL SR LIVING CORP | COM | |
| 140475 90 4 | CAPITAL SR LIVING CORP | CALL | |
| 140475 95 4 | CAPITAL SR LIVING CORP | PUT | |
| 140501 10 7 | CAPITAL SOUTHWEST CORP | COM | |
| 14052H 10 0 | CAPITAL TRUST INC MD | COM | |
| 14056D 10 5 | CAPITOL BANCORP LTD | COM | |
| 14057C 10 6 | CAPITOL FED FINL | COM | ADDED |
| 140640 10 3 | CAPITOL TRANSAMERICA CORP | COM | |
| 14066K 10 7 | CAPRIUS INC | COM | DELETED |
| 140667 10 6 * | CAPROCK COMMUNICATIONS CORP | COM | |
| 140667 90 6 | CAPROCK COMMUNICATIONS CORP | CALL | |
| 140667 95 6 | CAPROCK COMMUNICATIONS CORP | PUT | |
| 14067E 10 0 | CAPSTEAD MTG CORP | COM | |
| 14067E 20 9 | CAPSTEAD MTG CORP | PFD A CV \$1.60 | |
| 14067E 30 8 | CAPSTEAD MTG CORP | PFD B CV \$1.26 | |
| 14067G 10 5 * | CAPSTAR BROADCASTING CORP | CL A | |
| 14067G 90 5 | CAPSTAR BROADCASTING CORP | CALL | |
| 14067G 95 5 | CAPSTAR BROADCASTING CORP | PUT | |
| 140724 10 5 | CAPTEC NET LEASE REALTY INC | COM | |
| 140777 10 3 | CARBIDE/GRAPHITE GROUP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 61
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 140781 10 5 | CARBO CERAMICS INC | COM | |
| 140909 10 2 * | CARAUSTAR INDS INC | COM | |
| 140909 90 2 | CARAUSTAR INDS INC | CALL | |
| 140909 95 2 | CARAUSTAR INDS INC | PUT | |
| 140918 AC 7 | CAPSTAR HOTEL CO | SUB NT CV4.75%04 | |
| 140919 10 1 | CAPITAL TITLE GROUP INC | COM | |
| 141408 10 4 | CARDIAC PATHWAYS CORP | COM | |
| 14147M 10 6 | CARDIMA INC | COM | |
| 14149F 10 9 | CARDINAL FINL CORP | COM | |
| 14149Y 10 8 * | CARDINAL HEALTH INC | COM | |
| 14149Y 90 8 | CARDINAL HEALTH INC | CALL | |
| 14149Y 95 8 | CARDINAL HEALTH INC | PUT | |
| 14159K 10 5 | CARDIOGENESIS CORP | COM | DELETED |
| 141597 10 4 | CARDIODYNAMICS INTL CORP | COM | |
| 14160C 10 0 | CARDIOTECH INTL INC | COM | |
| 14166W 10 0 | CAREDATA COM INC | COM | ADDED |
| 141665 10 9 | CAREER EDUCATION CORP | COM | |
| 141684 10 0 | CAREERBUILDER INC | COM | ADDED |
| 14170M 10 6 | CAREINSITE INC | COM | ADDED |
| 141706 AA 9 | CAREMATRIX CORP | SUB NT CV 144A04 | |
| 141706 AB 7 | CAREMATRIX CORP | SUB NT CV ACRD04 | |
| 141706 AC 5 | CAREMATRIX CORP | SB NT CV 6.25%04 | |
| 141706 10 1 * | CAREMATRIX CORP | COM | |
| 141706 90 1 | CAREMATRIX CORP | CALL | |
| 141706 95 1 | CAREMATRIX CORP | PUT | |
| 141728 20 4 | CARESIDE INC | UNIT EX 060104 | ADDED |
| 14174P 10 5 | CAREY DIVERSIFIED LLC | COM | |
| 141740 20 9 | CARETENDERS HEALTHCORP | COM PAR \$0.10 | |
| 141750 10 9 | CAREY INTERNATIONAL INC | COM | |
| 141888 10 7 * | CARIBINER INTL INC | COM | |
| 141888 90 7 | CARIBINER INTL INC | CALL | |
| 141888 95 7 | CARIBINER INTL INC | PUT | |
| 141904 11 0 | CARING PRODS INTL INC | WT EXP 121002 | |
| 141904 40 9 | CARING PRODS INTL INC | COM PAR \$0.01 | |
| 141907 10 5 * | CARDIOTHORACIC SYS INC | COM | |
| 141907 90 5 | CARDIOTHORACIC SYS INC | CALL | |
| 141907 95 5 | CARDIOTHORACIC SYS INC | PUT | |
| 142209 20 4 | CARLETON CORP | COM NEW | |
| 142339 10 0 * | CARLISLE COS INC | COM | |
| 142339 90 0 | CARLISLE COS INC | CALL | |
| 142339 95 0 | CARLISLE COS INC | PUT | |
| 142872 20 9 | CARLTON COMMUNICATIONS PLC | ADR | |
| 143269 10 8 | CARMEL CONTAINER SYS LTD | ORD | |
| 143436 10 3 * | CARMIKE CINEMAS INC | CL A | |
| 143436 90 3 | CARMIKE CINEMAS INC | CALL | |
| 143436 95 3 | CARMIKE CINEMAS INC | PUT | |
| 143500 10 6 | CARNEGIE INTL CORP | COM | ADDED |
| 143658 10 2 * | CARNIVAL CORP | COM | |
| 143658 90 2 | CARNIVAL CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 143658 95 2 | CARNIVAL CORP | PUT | |
| 143874 10 5 | CAROLINA FINCORP INC | COM | |
| 143875 10 2 | CAROLINA FIRST BANCSHARES INC | COM | ADDED |
| 143877 10 8 * | CAROLINA FIRST CORP | COM | |
| 143877 90 8 | CAROLINA FIRST CORP | CALL | |
| 143877 95 8 | CAROLINA FIRST CORP | PUT | |
| 143905 10 7 | CARRIAGE SVCS INC | CL A | |
| 144141 10 8 * | CAROLINA PWR & LT CO | COM | |
| 144141 90 8 | CAROLINA PWR & LT CO | CALL | |
| 144141 95 8 | CAROLINA PWR & LT CO | PUT | |
| 144162 10 4 | CAROLINA SOUTHN BK SPARTANBURG | COM | |
| 144285 10 3 * | CARPENTER TECHNOLOGY CORP | COM | |
| 144285 90 3 | CARPENTER TECHNOLOGY CORP | CALL | |
| 144285 95 3 | CARPENTER TECHNOLOGY CORP | PUT | |
| 14441E 10 7 | CARR-GOTTSTEIN FOODS CO | COM | DELETED |
| 144418 10 0 | CARRAMERICA RLTY CORP | COM | |
| 144433 10 9 | CARREKER ANTINORI INC | COM | |
| 144460 10 2 * | CARRIER ACCESS CORP | COM | |
| 144460 90 2 | CARRIER ACCESS CORP | CALL | |
| 144460 95 2 | CARRIER ACCESS CORP | PUT | |
| 144525 10 2 * | CARRINGTON LABS INC | COM | |
| 144525 90 2 | CARRINGTON LABS INC | CALL | |
| 144525 95 2 | CARRINGTON LABS INC | PUT | |
| 144577 10 3 | CARRIZO OIL & CO INC | COM | |
| 145282 10 9 | CARROLLTON BANCORP | COM | |
| 145845 10 3 | CARSON INC | CL A | |
| 146285 10 1 * | CARTER WALLACE INC | COM | |
| 146285 90 1 | CARTER WALLACE INC | CALL | |
| 146285 95 1 | CARTER WALLACE INC | PUT | |
| 146875 10 9 | CARVER BANCORP INC | COM | |
| 14712P 10 4 | CASA OLE RESTAURANTS INC | COM | DELETED |
| 147154 10 8 | CASCADE BANCORP | COM | |
| 147195 10 1 * | CASCADE CORP | COM | |
| 147195 90 1 | CASCADE CORP | CALL | |
| 147195 95 1 | CASCADE CORP | PUT | |
| 147272 10 8 | CASCADE FINL CORP | COM | |
| 147339 10 5 | CASCADE NAT GAS CORP | COM | |
| 147399 10 9 | CASCO INTL INC | COM | |
| 147399 11 7 | CASCO INTL INC | WT A EX 091502 | |
| 14743R 10 3 * | CASE CORP | COM | |
| 14743R 90 3 | CASE CORP | CALL | |
| 14743R 95 3 | CASE CORP | PUT | |
| 147448 10 4 * | CASELLA WASTE SYS INC | CL A | |
| 147448 90 4 | CASELLA WASTE SYS INC | CALL | |
| 147448 95 4 | CASELLA WASTE SYS INC | PUT | |
| 147528 10 3 * | CASEYS GEN STORES INC | COM | |
| 147528 90 3 | CASEYS GEN STORES INC | CALL | |
| 147528 95 3 | CASEYS GEN STORES INC | PUT | |
| 14754D 10 0 * | CASH AMER INTL INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 14754D 90 0 | CASH AMER INTL INC | CALL | |
| 14754D 95 0 | CASH AMER INTL INC | PUT | |
| 147583 10 8 * | CASINO DATA SYS | COM | |
| 147583 90 8 | CASINO DATA SYS | CALL | |
| 147583 95 8 | CASINO DATA SYS | PUT | |
| 147603 11 2 | CASINO RESOURCE CORP | WT A EX 091599 | DELETED |
| 147603 20 3 | CASINO RESOURCE CORP | COM NEW | DELETED |
| 147741 10 2 | CASS COML CORP | COM | |
| 147905 10 3 | CASTELLE | COM | |
| 147910 10 3 | CASH TECHNOLOGIES INC | COM | |
| 148411 10 1 | CASTLE A M & CO | COM | |
| 148433 10 5 | CASTLE & COOKE INC NEW | COM | |
| 14844P 10 5 | CASTLE DENTAL CTRS INC | COM | |
| 148443 10 4 | CASTLE CONV FD INC | COM | |
| 148449 30 9 | CASTLE ENERGY CORP | COM PAR\$0.50N | |
| 148865 10 8 | CATALINA LTG INC | COM | |
| 148867 10 4 * | CATALINA MARKETING CORP | COM | |
| 148867 90 4 | CATALINA MARKETING CORP | CALL | |
| 148867 95 4 | CATALINA MARKETING CORP | PUT | |
| 14887T 10 5 | CATALYST INTL INC | COM | |
| 148885 10 6 * | CATALYTICA INC | COM | |
| 148885 90 6 | CATALYTICA INC | CALL | |
| 148885 95 6 | CATALYTICA INC | PUT | |
| 149016 10 7 | CATAPULT COMMUNICATIONS CORP | COM | |
| 149111 10 6 * | CATELLUS DEV CORP | COM | |
| 149111 90 6 | CATELLUS DEV CORP | CALL | |
| 149111 95 6 | CATELLUS DEV CORP | PUT | |
| 149123 10 1 * | CATERPILLAR INC DEL | COM | |
| 149123 90 1 | CATERPILLAR INC DEL | CALL | |
| 149123 95 1 | CATERPILLAR INC DEL | PUT | |
| 149150 10 4 | CATHAY BANCORP INC | COM | |
| 14916F 10 0 | CATHERINES STORES CORP | COM | |
| 149205 10 6 * | CATO CORP NEW | CL A | |
| 149205 90 6 | CATO CORP NEW | CALL | |
| 149205 95 6 | CATO CORP NEW | PUT | |
| 149348 10 4 | CATSKILL FINL CORP | COM | |
| 149507 10 5 * | CAVALIER HOMES INC | COM | |
| 149507 90 5 | CAVALIER HOMES INC | CALL | |
| 149507 95 5 | CAVALIER HOMES INC | PUT | |
| 149547 10 1 | CAVALRY BANCORP INC | COM | |
| 149564 10 6 | CAVANAUGHS HOSPITALITY CORP | COM | |
| 150185 10 6 | CEDAR FAIR L P | DEPOSITRY UNIT | |
| 150438 10 9 | CEDAR INCOME FD LTD | COM | |
| 150837 14 4 | CEL-SCI CORP | WT A EX 020700 | |
| 150837 40 9 | CEL-SCI CORP | COM NEW | |
| 150838 10 0 | CELADON GROUP INC | COM | |
| 150918 10 0 * | CELLULAR COMMUNICATIONS INTL | COM | DELETED |
| 150918 90 0 | CELLULAR COMMUNICATIONS INTL | CALL | DELETED |
| 150918 95 0 | CELLULAR COMMUNICATIONS INTL | PUT | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 64
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 150921 10 4 * | CELL GENESYS INC | COM | |
| 150921 90 4 | CELL GENESYS INC | CALL | |
| 150921 95 4 | CELL GENESYS INC | PUT | |
| 150925 AA 3 | CELLSTAR CORP | SUB NT CV 144A02 | |
| 150925 AB 1 | CELLSTAR CORP | SUB NT CV ACRD02 | |
| 150925 AC 9 | CELLSTAR CORP | SUB NT CONV 5%02 | |
| 150925 10 5 * | CELLSTAR CORP | COM | |
| 150925 90 5 | CELLSTAR CORP | CALL | |
| 150925 95 5 | CELLSTAR CORP | PUT | |
| 150926 10 3 | CELERITEK INC | COM | |
| 150934 10 7 | CELL THERAPEUTICS INC | COM | |
| 150937 10 0 | CENTENNIAL HEALTHCARE CORP | COM | |
| 15100K 10 2 | CELERIS CORP | COM | |
| 15100P 10 1 | CELERITY SOLUTIONS INC | COM | |
| 15100R 10 7 | CELERITY SYSTEMS INC | COM | |
| 151004 20 7 | CELEBRITY INC | COM NEW | |
| 15101Q 10 8 * | CELESTICA INC | SUB VTG SHS | |
| 15101Q 90 8 | CELESTICA INC | CALL | |
| 15101Q 95 8 | CELESTICA INC | PUT | |
| 151016 10 2 | CELESTIAL SEASONINGS INC | COM | |
| 151020 10 4 * | CELGENE CORP | COM | |
| 151020 90 4 | CELGENE CORP | CALL | |
| 151020 95 4 | CELGENE CORP | PUT | |
| 15114R 10 1 * | CELL PATHWAYS INC NEW | COM | |
| 15114R 90 1 | CELL PATHWAYS INC NEW | CALL | |
| 15114R 95 1 | CELL PATHWAYS INC NEW | PUT | |
| 15115L 10 3 | CELLEGY PHARMACEUTICALS INC | COM | |
| 15115L 11 1 | CELLEGY PHARMACEUTICALS INC | WT EXP 081100 | |
| 15115M 10 1 * | CELLNET DATA SYS INC | COM | |
| 15115M 90 1 | CELLNET DATA SYS INC | CALL | |
| 15115M 95 1 | CELLNET DATA SYS INC | PUT | |
| 15116N 10 8 * | CELLULAR COMMUNICATIONS P R | COM | |
| 15116N 90 8 | CELLULAR COMMUNICATIONS P R | CALL | |
| 15116N 95 8 | CELLULAR COMMUNICATIONS P R | PUT | |
| 151167 30 1 | CELLULAR TECHNICAL SVCS INC | COM NEW | |
| 151183 10 0 | CELTIC INVT INC | COM | DELETED |
| 151186 10 3 | CELTRIX PHARMACEUTICALS INC | COM | |
| 151200 10 2 | CELUMOVIL S A | ADR REP 2 COM | DELETED |
| 15131W 10 9 | CENIT BANCORP INC | COM | |
| 151313 10 3 * | CENDANT CORP | COM | |
| 151313 90 3 | CENDANT CORP | CALL | |
| 151313 95 3 | CENDANT CORP | PUT | |
| 15133T 10 4 | CENTENNIAL BANCORP | COM | |
| 15133V 20 8 * | CENTENNIAL CELLULAR CORP | CL A NEW | |
| 15133V 90 8 | CENTENNIAL CELLULAR CORP | CALL | |
| 15133V 95 8 | CENTENNIAL CELLULAR CORP | PUT | |
| 151408 10 1 | CENTER BANCORP INC | COM | |
| 151895 AA 7 | CENTERPOINT PPTYS TR | SB DB CV 8.22%04 | |
| 151895 10 9 | CENTERPOINT PPTYS TR | SH BEN INT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 65
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 152038 AA 3 | CENTERTRUST RETAIL PPTYS INC | SD CV 7.5%01 | |
| 152038 10 5 | CENTERTRUST RETAIL PPTYS INC | COM | |
| 15231R 10 9 | CENTEX CONSTRUCTION PRODUCTS | COM | |
| 152312 10 4 * | CENTEX CORP | COM | |
| 152312 90 4 | CENTEX CORP | CALL | |
| 152312 95 4 | CENTEX CORP | PUT | |
| 152317 10 3 | CENTIGRAM COMMUNICATIONS CORP | COM | |
| 152342 AC 5 | CENTOCOR INC | SB DB CV 144A 05 | |
| 152342 AD 3 | CENTOCOR INC | SB DB CV 4.75%05 | |
| 152342 AE 1 | CENTOCOR INC | SB DB CV 4.75%05 | |
| 152342 10 1 * | CENTOCOR INC | COM | |
| 152342 90 1 | CENTOCOR INC | CALL | |
| 152342 95 1 | CENTOCOR INC | PUT | |
| 152357 10 9 * | CENTRAL & SOUTH WEST CORP | COM | |
| 152357 90 9 | CENTRAL & SOUTH WEST CORP | CALL | |
| 152357 95 9 | CENTRAL & SOUTH WEST CORP | PUT | |
| 152418 10 9 | CENTRAL BANCORP INC MASS | COM | |
| 153145 10 7 | CENTRAL COAST BANCORP | COM | |
| 153435 10 2 | CENTRAL EUROPEAN DIST CORP | COM | |
| 153436 10 0 | CENTRAL EUROPEAN EQUITY FD INC | COM | |
| 153455 10 0 | CENTRAL EUROPEAN VALUE FD INC | COM | |
| 153470 10 9 | CENTRAL FINANCIAL ACCEPTANCE | COM | DELETED |
| 153501 10 1 | CENTRAL FD CDA LTD | CL A | |
| 153501 16 8 | CENTRAL FD CDA LTD | WT SER1 052699 | DELETED |
| 153527 AA 4 | CENTRAL GARDEN & PET CO | SBNTCV 144A 6%03 | |
| 153527 AB 2 | CENTRAL GARDEN & PET CO | SBNTCV ACRD 6%03 | |
| 153527 AC 0 | CENTRAL GARDEN & PET CO | SUB NT CONV 6%03 | |
| 153527 10 6 * | CENTRAL GARDEN & PET CO | COM | |
| 153527 90 6 | CENTRAL GARDEN & PET CO | CALL | |
| 153527 95 6 | CENTRAL GARDEN & PET CO | PUT | |
| 153609 10 2 | CENTRAL HUDSON GAS & ELEC CORP | COM | |
| 154647 10 1 | CENTRAL NEWSPAPERS INC | CL A | |
| 154762 30 6 | CENTRAL PAC MINERALS NL | ADR NEW | |
| 154785 10 9 * | CENTRAL PKG CORP | COM | |
| 154785 90 9 | CENTRAL PKG CORP | CALL | |
| 154785 95 9 | CENTRAL PKG CORP | PUT | |
| 155123 10 2 | CENTRAL SECS CORP | COM | |
| 155123 40 9 | CENTRAL SECS CORP | PFD D CV \$2 | |
| 155184 10 4 | CENTRAL SPRINKLER CORP | COM | |
| 155771 10 8 | CENTRAL VT PUB SVC CORP | COM | |
| 155792 10 4 | CENTRAL VA BANKSHARES INC | COM | |
| 155904 10 5 | CENTRIS GROUP INC | COM | |
| 15640T 10 0 * | CENTURA BKS INC | COM | |
| 15640T 90 0 | CENTURA BKS INC | CALL | |
| 15640T 95 0 | CENTURA BKS INC | PUT | |
| 15640W 10 3 * | CENTURA SOFTWARE CORP | COM | |
| 15640W 90 3 | CENTURA SOFTWARE CORP | CALL | |
| 15640W 95 3 | CENTURA SOFTWARE CORP | PUT | |
| 156431 10 8 | CENTURY ALUM CO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 66
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 156432 10 6 | CENTURY BANCORP INC | CL A NON VTG | |
| 156433 10 4 | CENTURY BANCORP INC N C | COM | |
| 156436 10 7 | CENTURY BANCSHARES INC | COM | |
| 156490 10 4 * | CENTURY BUSINESS SVCS INC | COM | |
| 156490 90 4 | CENTURY BUSINESS SVCS INC | CALL | |
| 156490 95 4 | CENTURY BUSINESS SVCS INC | PUT | |
| 156492 10 0 | CENTURY CASINOS INC | COM | |
| 156492 11 8 | CENTURY CASINOS INC | WT EXP 063099 | |
| 156503 10 4 * | CENTURY COMMUNICATIONS CORP | CL A | |
| 156503 90 4 | CENTURY COMMUNICATIONS CORP | CALL | |
| 156503 95 4 | CENTURY COMMUNICATIONS CORP | PUT | |
| 156563 30 6 | CENTURY INDS INC D C | CL B | ADDED |
| 156683 10 4 | CENTURY SOUTH BKS INC | COM | |
| 156686 10 7 * | CENTURY TEL ENTERPRISES INC | COM | DELETED |
| 156686 90 7 | CENTURY TEL ENTERPRISES INC | CALL | DELETED |
| 156686 95 7 | CENTURY TEL ENTERPRISES INC | PUT | DELETED |
| 156700 10 6 * | CENTURYTEL INC | COM | ADDED |
| 156700 90 6 | CENTURYTEL INC | CALL | ADDED |
| 156700 95 6 | CENTURYTEL INC | PUT | ADDED |
| 156708 10 9 * | CEPHALON INC | COM | |
| 156708 90 9 | CEPHALON INC | CALL | |
| 156708 95 9 | CEPHALON INC | PUT | |
| 156710 10 5 | CERADYNE INC | COM | |
| 156713 10 9 | CERBCO INC | CL A | |
| 15677T 10 6 * | CERIDIAN CORP | COM | |
| 15677T 90 6 | CERIDIAN CORP | CALL | |
| 15677T 95 6 | CERIDIAN CORP | PUT | |
| 156772 10 5 | CERES GROUP INC | COM | |
| 156782 10 4 * | CERNER CORP | COM | |
| 156782 90 4 | CERNER CORP | CALL | |
| 156782 95 4 | CERNER CORP | PUT | |
| 156787 10 3 | CERPROBE CORP | COM | |
| 157085 10 1 | CERUS CORP | COM | |
| 157228 10 7 | CHAD THERAPEUTICS INC | COM | |
| 15734K 10 6 | CHADWICKS BOSTON LTD | COM | DELETED |
| 15745J 20 5 | CHAI NA TA CORP | COM NEW | DELETED |
| 157639 10 5 | CHALONE WINE GROUP LTD | COM | |
| 158496 10 9 * | CHAMPION ENTERPRISES INC | COM | |
| 158496 90 9 | CHAMPION ENTERPRISES INC | CALL | |
| 158496 95 9 | CHAMPION ENTERPRISES INC | PUT | |
| 158520 10 6 | CHAMPION INDS INC W VA | COM | |
| 158525 10 5 * | CHAMPION INTL CORP | COM | |
| 158525 90 5 | CHAMPION INTL CORP | CALL | |
| 158525 95 5 | CHAMPION INTL CORP | PUT | |
| 158711 10 1 | CHAMPIONSHIP AUTO RACING TEAM | COM | |
| 158915 10 8 * | CHANCELLOR MEDIA CORP | COM | |
| 158915 90 8 | CHANCELLOR MEDIA CORP | CALL | |
| 158915 95 8 | CHANCELLOR MEDIA CORP | PUT | |
| 158915 30 6 | CHANCELLOR MEDIA CORP | PFD CONV 7% | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 67
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 158915 40 5 | CHANCELLOR MEDIA CORP | PFD CONV EX \$3 | |
| 159057 10 8 | CHANDLER INS LTD | COM | |
| 159186 10 5 | CHANNELL COML CORP | COM | |
| 159420 20 7 | CHAPARRAL RES INC | COM PAR \$0.10 | DELETED |
| 159420 30 6 | CHAPARRAL RES INC | COM PAR \$0.10N | ADDED |
| 159508 10 0 | CHAPMAN CAP MGMT HLDGS INC | COM | |
| 159516 10 3 | CHAPMAN HLDGS INC | COM | |
| 159852 10 2 | CHARLES RIVER ASSOCIATES | COM | |
| 160902 10 2 | CHART HOUSE ENTERPRISES INC | COM | |
| 160903 10 0 * | CHARTER ONE FINL INC | COM | |
| 160903 90 0 | CHARTER ONE FINL INC | CALL | |
| 160903 95 0 | CHARTER ONE FINL INC | PUT | |
| 160908 10 9 | CHARTER MUN MTG ACCEP CO | SH BEN INT | |
| 161133 AA 1 | CHARMING SHOPPES INC | SB NT CV 7.5%06 | |
| 161133 10 3 * | CHARMING SHOPPES INC | COM | |
| 161133 90 3 | CHARMING SHOPPES INC | CALL | |
| 161133 95 3 | CHARMING SHOPPES INC | PUT | |
| 16115Q 10 0 * | CHART INDS INC | COM | |
| 16115Q 90 0 | CHART INDS INC | CALL | |
| 16115Q 95 0 | CHART INDS INC | PUT | |
| 16139P 10 4 | CHARTWELL DIVD & INCOME FD INC | COM | |
| 16139W 10 9 | CHARTWELL RE CORP | COM | |
| 16150R 10 4 | CHASE CORP | COM | |
| 161568 10 0 | CHASE INDS INC | COM | |
| 16161A 10 8 * | CHASE MANHATTAN CORP NEW | COM | |
| 16161A 90 8 | CHASE MANHATTAN CORP NEW | CALL | |
| 16161A 95 8 | CHASE MANHATTAN CORP NEW | PUT | |
| 161697 10 7 | CHASTAIN CAP CORP | COM | |
| 161726 10 4 | CHATEAU CMNTYS INC | COM | |
| 162456 10 7 * | CHATTEM INC | COM | |
| 162456 90 7 | CHATTEM INC | CALL | |
| 162456 95 7 | CHATTEM INC | PUT | |
| 162510 20 0 | CHAUS BERNARD INC | COM NEW | |
| 162672 10 9 | CHEAP TICKETS INC | COM | ADDED |
| 162780 10 0 | CHECK TECHNOLOGY CORP | COM | |
| 162809 10 7 * | CHECKERS DRIVE-IN RESTAURANTS | COM | |
| 162809 90 7 | CHECKERS DRIVE-IN RESTAURANTS | CALL | |
| 162809 95 7 | CHECKERS DRIVE-IN RESTAURANTS | PUT | |
| 162809 11 5 | CHECKERS DRIVE-IN RESTAURANTS | WT EXP 122200 | |
| 162816 10 2 * | CHECKFREE HLDGS CORP | COM | |
| 162816 90 2 | CHECKFREE HLDGS CORP | CALL | |
| 162816 95 2 | CHECKFREE HLDGS CORP | PUT | |
| 162825 AA 1 | CHECKPOINT SYS INC | SDBC144A5.25%05 | |
| 162825 AB 9 | CHECKPOINT SYS INC | SB DB CV 5.25%05 | |
| 162825 10 3 * | CHECKPOINT SYS INC | COM | |
| 162825 90 3 | CHECKPOINT SYS INC | CALL | |
| 162825 95 3 | CHECKPOINT SYS INC | PUT | |
| 163072 10 1 * | CHEESECAKE FACTORY INC | COM | |
| 163072 90 1 | CHEESECAKE FACTORY INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 163072 95 1 | CHEESECAKE FACTORY INC | PUT | |
| 163262 10 8 | CHELSEA GCA RLTY INC | COM | |
| 163527 11 2 | CHEMICAL INTL INC | WT A EX 102801 | |
| 163527 20 3 | CHEMICAL INTL INC | COM NEW | |
| 163596 10 9 | CHEMED CORP | COM | |
| 16361A 10 6 * | CHEMFIRST INC | COM | |
| 16361A 90 6 | CHEMFIRST INC | CALL | |
| 16361A 95 6 | CHEMFIRST INC | PUT | |
| 16361L 10 2 | CHEMFAB CORP | COM | |
| 163731 10 2 | CHEMICAL FINL CORP | COM | |
| 16411R 10 9 | CHENIERE ENERGY INC | COM | |
| 164126 10 4 | CHEQUEMATE INTL INC | COM | ADDED |
| 16444H 10 2 | CHEROKEE INC DEL NEW | COM | |
| 164541 20 3 | CHERRY CORP | CL A | |
| 164541 30 2 | CHERRY CORP | CL B | |
| 164903 10 6 | CHESTER BANCORP INC | COM | |
| 165146 10 1 | CHESAPEAKE BIOLOGICAL LABS INC | CL A | |
| 165159 10 4 * | CHESAPEAKE CORP | COM | |
| 165159 90 4 | CHESAPEAKE CORP | CALL | |
| 165159 95 4 | CHESAPEAKE CORP | PUT | |
| 165167 10 7 * | CHESAPEAKE ENERGY CORP | COM | |
| 165167 90 7 | CHESAPEAKE ENERGY CORP | CALL | |
| 165167 95 7 | CHESAPEAKE ENERGY CORP | PUT | |
| 165167 20 6 | CHESAPEAKE ENERGY CORP | PFD CONV 144A | ADDED |
| 165167 30 5 | CHESAPEAKE ENERGY CORP | PFD CONV 7% | |
| 165303 AA 6 | CHESAPEAKE UTILS CORP | CV DEB 8.25%14 | |
| 165303 10 8 | CHESAPEAKE UTILS CORP | COM | |
| 166335 10 9 | CHESTER VALLEY BANCORP | COM | |
| 166751 10 7 * | CHEVRON CORPORATION | COM | |
| 166751 90 7 | CHEVRON CORPORATION | CALL | |
| 166751 95 7 | CHEVRON CORPORATION | PUT | |
| 167113 10 9 | CHIC BY HIS INC | COM | |
| 167889 10 4 | CHICAGO PIZZA & BREWERY INC | COM | |
| 167889 11 2 | CHICAGO PIZZA & BREWERY INC | WT EXP 040802 | |
| 168088 10 2 | CHICAGO RIVET & MACH CO | COM | |
| 168228 10 4 | CHICAGO TITLE CORP | COM | |
| 168615 10 2 | CHICOS FAS INC | COM | |
| 168628 10 5 | CHIEF CONS MNG CO | COM | |
| 16867C 10 1 | CHIEFTAIN INTL INC | COM | |
| 168672 20 2 | CHIEFTAIN INTL FDG CORP | PFD CV \$1.8125 | |
| 16875K 20 2 | CHILDRENS COMPREHENSIVE SVCS | COM NEW | |
| 168755 20 5 | CHILDRENS BROADCASTING CORP | COM NEW | |
| 168820 10 8 | CHILDTIME LEARNING CTRS INC | COM | |
| 168834 10 9 | CHILE FD INC | COM | |
| 168905 10 7 | CHILDRENS PL RETAIL STORES INC | COM | |
| 16937R 10 4 | CHINA EASTN AIRLS LTD | SPONS ADR CL H | |
| 169373 10 7 | CHINA FD INC | COM | |
| 16940W 20 7 | CHINA PROSPERITY INTL HLDGS | SPONSORED ADR | ADDED |
| 169406 20 4 | CHINA RES DEV INC | COM NEW | DELETED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 169406 30 3 | CHINA RES DEV INC | COM PAR \$0.001 | ADDED |
| 169409 10 9 | CHINA SOUTHN AIRLS LTD | SPON ADR CL H | |
| 169428 10 9 | CHINA TELECOM HONG KONG LTD | SPONSORED ADR | |
| 169905 10 6 * | CHOICE HOTELS INTL INC | COM | |
| 169905 90 6 | CHOICE HOTELS INTL INC | CALL | |
| 169905 95 6 | CHOICE HOTELS INTL INC | PUT | |
| 170032 AH 9 | CHIQUITA BRANDS INTL INC | SDCV 7%01 | |
| 170032 10 6 * | CHIQUITA BRANDS INTL INC | COM | |
| 170032 90 6 | CHIQUITA BRANDS INTL INC | CALL | |
| 170032 95 6 | CHIQUITA BRANDS INTL INC | PUT | |
| 170032 40 3 | CHIQUITA BRANDS INTL INC | PFD A NON VTG | |
| 170032 50 2 | CHIQUITA BRANDS INTL INC | PFD CV B \$3.75 | |
| 170038 10 3 * | CHIREX INC | COM | |
| 170038 90 3 | CHIREX INC | CALL | |
| 170038 95 3 | CHIREX INC | PUT | |
| 170040 AB 5 | CHIRON CORP | SB CV ADJ 144A00 | |
| 170040 10 9 * | CHIRON CORP | COM | |
| 170040 90 9 | CHIRON CORP | CALL | |
| 170040 95 9 | CHIRON CORP | PUT | |
| 170228 10 0 | CHITTENDEN CORP | COM | |
| 170268 AB 2 | CHOCK FULL O NUTS CORP | SUB DEB CV 8%06 | |
| 170268 AC 0 | CHOCK FULL O NUTS CORP | SUB DEB CV 7%12 | |
| 170268 10 6 | CHOCK FULL O NUTS CORP | COM | |
| 170388 10 2 * | CHOICEPOINT INC | COM | |
| 170388 90 2 | CHOICEPOINT INC | CALL | |
| 170388 95 2 | CHOICEPOINT INC | PUT | |
| 17039H 10 1 | CHOICETEL COMMUNICATION INC | COM | |
| 17039H 11 9 | CHOICETEL COMMUNICATION INC | WT EXP 111102 | |
| 170393 10 2 * | CHOLESTECH CORP | COM | |
| 170393 90 2 | CHOLESTECH CORP | CALL | |
| 170393 95 2 | CHOLESTECH CORP | PUT | |
| 170520 10 0 * | CHRIS CRAFT INDS INC | COM | |
| 170520 90 0 | CHRIS CRAFT INDS INC | CALL | |
| 170520 95 0 | CHRIS CRAFT INDS INC | PUT | |
| 170520 30 8 | CHRIS CRAFT INDS INC | PFD CV \$1.40 | |
| 17111P 10 4 | CHROMAVISION MED SYS INC | COM | |
| 171116 30 4 | CHROMATICS COLOR SCIENCES INTL | COM NEW | |
| 171117 10 4 | CHROMCRAFT REVINGTON INC | COM | |
| 171164 10 6 * | CHRONIMED INC | COM | |
| 171164 90 6 | CHRONIMED INC | CALL | |
| 171164 95 6 | CHRONIMED INC | PUT | |
| 171188 10 5 | CHRYSALIS INTL CORP | COM | DELETED |
| 171232 10 1 * | CHUBB CORP | COM | |
| 171232 90 1 | CHUBB CORP | CALL | |
| 171232 95 1 | CHUBB CORP | PUT | |
| 171340 10 2 | CHURCH & DWIGHT INC | COM | |
| 171484 10 8 | CHURCHILL DOWNS INC | COM | |
| 171605 20 7 | CHYRON CORP | COM NEW | |
| 17163B 10 2 * | CIBER INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 70
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 17163B 90 2 | CIBER INC | CALL | |
| 17163B 95 2 | CIBER INC | PUT | |
| 171768 10 4 * | CIDCO INC | COM | |
| 171768 90 4 | CIDCO INC | CALL | |
| 171768 95 4 | CIDCO INC | PUT | |
| 171779 10 1 * | CIENA CORP | COM | |
| 171779 90 1 | CIENA CORP | CALL | |
| 171779 95 1 | CIENA CORP | PUT | |
| 17179X 10 6 | CIGNA INVTS SECS INC | COM | ADDED |
| 171794 10 0 | CILCORP INC | COM | |
| 171796 10 5 | CIMA LABS INC | COM | |
| 171870 10 8 * | CINCINNATI BELL INC | COM | |
| 171870 90 8 | CINCINNATI BELL INC | CALL | |
| 171870 95 8 | CINCINNATI BELL INC | PUT | |
| 171905 30 0 * | CINAR CORP | SUB VTG SHS B | |
| 171905 90 0 | CINAR CORP | CALL | |
| 171905 95 0 | CINAR CORP | PUT | |
| 172062 AB 7 | CINCINNATI FINL CORP | SR CV DB 5.5%02 | |
| 172062 10 1 * | CINCINNATI FINL CORP | COM | |
| 172062 90 1 | CINCINNATI FINL CORP | CALL | |
| 172062 95 1 | CINCINNATI FINL CORP | PUT | |
| 17241E 11 0 | CINEMA RIDE INC | WT EXP 092600 | |
| 17244C 12 9 | CINEMASTAR LUXURY THEATERS INC | WT B EX 091501 | ADDED |
| 17244C 14 5 | CINEMASTAR LUXURY THEATERS INC | WT B EX 091501 | DELETED |
| 17244C 20 2 | CINEMASTAR LUXURY THEATERS INC | COM NEW | |
| 172474 10 8 * | CINERGY CORP | COM | |
| 172474 90 8 | CINERGY CORP | CALL | |
| 172474 95 8 | CINERGY CORP | PUT | |
| 17252T 10 5 | CINRAM INTL INC | COM | |
| 172529 10 9 | CIPRICO INC | COM | |
| 172572 10 9 | CIRCLE INCOME SHS INC | COM | |
| 172574 10 5 * | CIRCLE INTL GROUP INC | COM | |
| 172574 90 5 | CIRCLE INTL GROUP INC | CALL | |
| 172574 95 5 | CIRCLE INTL GROUP INC | PUT | |
| 172737 10 8 * | CIRCUIT CITY STORE INC | CIRCT CITY GRP | |
| 172737 90 8 | CIRCUIT CITY STORE INC | CALL | |
| 172737 95 8 | CIRCUIT CITY STORE INC | PUT | |
| 172737 30 6 * | CIRCUIT CITY STORE INC | CARMAX GROUP | |
| 172737 90 6 | CIRCUIT CITY STORE INC | CALL | |
| 172737 95 6 | CIRCUIT CITY STORE INC | PUT | |
| 17275R 10 2 * | CISCO SYS INC | COM | |
| 17275R 90 2 | CISCO SYS INC | CALL | |
| 17275R 95 2 | CISCO SYS INC | PUT | |
| 172755 AA 8 | CIRRUS LOGIC CORP | SBNTCV 144A 6%03 | |
| 172755 AB 6 | CIRRUS LOGIC CORP | SBNTCV ACRD 6%03 | |
| 172755 AC 4 | CIRRUS LOGIC CORP | SB NT CV 6%03 | |
| 172755 10 0 * | CIRRUS LOGIC CORP | COM | |
| 172755 90 0 | CIRRUS LOGIC CORP | CALL | |
| 172755 95 0 | CIRRUS LOGIC CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 71
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 172853 20 2 | CITADEL COMMUNICATIONS CORP | COM | |
| 172862 10 4 | CITADEL HLDG CP | COM | |
| 172894 10 7 | CITATION COMPUTER SYS INC | COM | |
| 172895 10 4 * | CITATION CORP ALA | COM | |
| 172895 90 4 | CITATION CORP ALA | CALL | |
| 172895 95 4 | CITATION CORP ALA | PUT | |
| 172908 10 5 * | CINTAS CORP | COM | |
| 172908 90 5 | CINTAS CORP | CALL | |
| 172908 95 5 | CINTAS CORP | PUT | |
| 172909 10 3 * | CIRCUS CIRCUS ENTERPRISES INC | COM | |
| 172909 90 3 | CIRCUS CIRCUS ENTERPRISES INC | CALL | |
| 172909 95 3 | CIRCUS CIRCUS ENTERPRISES INC | PUT | |
| 172917 10 6 | CIRCUIT SYS INC | COM | |
| 172935 20 7 | CIRQUE ENERGY CORP | COM NEW | DELETED |
| 172967 10 1 * | CITIGROUP INC | COM | |
| 172967 90 1 | CITIGROUP INC | CALL | |
| 172967 95 1 | CITIGROUP INC | PUT | |
| 174420 10 9 | CITIZENS BKG CORP MICH | COM | |
| 174613 10 9 | CITIZENS FINL CORP KY | CL A | |
| 174623 10 8 | CITIZENS FIRST FINL CORP | COM | |
| 174740 10 0 | CITIZENS INC | CL A | |
| 177342 20 1 * | CITIZENS UTILS CO DEL | CL B | |
| 177342 90 1 | CITIZENS UTILS CO DEL | CALL | |
| 177342 95 1 | CITIZENS UTILS CO DEL | PUT | |
| 177351 20 2 | CITIZENS UTILS TR | PFD EPPICS CV | |
| 177376 AA 8 | CITRIX SYS INC | SD CV ZRO 144A19 | ADDED |
| 177376 10 0 * | CITRIX SYS INC | COM | |
| 177376 90 0 | CITRIX SYS INC | CALL | |
| 177376 95 0 | CITRIX SYS INC | PUT | |
| 17770A 10 9 | CITY BK LYNNWOOD WASH | CAP STK | ADDED |
| 177835 10 5 | CITY HLDG CO | COM | |
| 177900 10 7 | CITY INVESTING CO LIQ TR | UNIT BEN INT | |
| 178566 10 5 * | CITY NATL CORP | COM | |
| 178566 90 5 | CITY NATL CORP | CALL | |
| 178566 95 5 | CITY NATL CORP | PUT | |
| 17878A 10 0 | CITYSEARCH INC | COM | ADDED |
| 178788 10 5 | CIVIC BANCORP | COM | |
| 179570 10 6 | CLAIMSNET COM INC | COM | ADDED |
| 179584 10 7 * | CLAIRE'S STORES INC | COM | |
| 179584 90 7 | CLAIRE'S STORES INC | CALL | |
| 179584 95 7 | CLAIRE'S STORES INC | PUT | |
| 179895 10 7 | CLARCOR INC | COM | |
| 180492 10 0 * | CLARIFY INC | COM | |
| 180492 90 0 | CLARIFY INC | CALL | |
| 180492 95 0 | CLARIFY INC | PUT | |
| 18051W 10 9 | CLARION COML HLDGS INC | CL A | |
| 180668 10 5 | CLARK / BARDES HLDGS INC | COM | |
| 181512 10 4 | CLARK DICK PRODTNS INC | COM | |
| 182707 10 9 | CLARUS CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 72
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 18272M 10 4 | CLASSIC BANCSHARES INC | COM | |
| 182720 10 2 | CLARY CORP | COM | |
| 184190 10 6 * | CLAYTON HOMES INC | COM | |
| 184190 90 6 | CLAYTON HOMES INC | CALL | |
| 184190 95 6 | CLAYTON HOMES INC | PUT | |
| 184496 10 7 | CLEAN HARBORS INC | COM | |
| 184502 10 2 * | CLEAR CHANNEL COMMUNICATIONS | COM | |
| 184502 90 2 | CLEAR CHANNEL COMMUNICATIONS | CALL | |
| 184502 95 2 | CLEAR CHANNEL COMMUNICATIONS | PUT | |
| 184901 20 5 | CLEARLY CDN BEVERAGE CORP | COM NEW | |
| 184902 10 4 * | CLEARNET COMMUNICATIONS INC | CL A NON-VTG | |
| 184902 90 4 | CLEARNET COMMUNICATIONS INC | CALL | |
| 184902 95 4 | CLEARNET COMMUNICATIONS INC | PUT | |
| 185569 10 0 | CLEMENTE STRATEGIC VALUE FD | COM | |
| 185896 10 7 | CLEVELAND CLIFFS INC | COM | |
| 186202 10 7 | CLEVELAND INDIANS BASEBALL | CL A | |
| 186906 10 3 | CLINICHEM DEV INC | CL A | |
| 188767 10 7 * | CLINTRIALS RESEARCH INC | COM | |
| 188767 90 7 | CLINTRIALS RESEARCH INC | CALL | |
| 188767 95 7 | CLINTRIALS RESEARCH INC | PUT | |
| 189054 10 9 * | CLOROX CO DEL | COM | |
| 189054 90 9 | CLOROX CO DEL | CALL | |
| 189054 95 9 | CLOROX CO DEL | PUT | |
| 189093 10 7 | CLOSURE MED CORP | COM | |
| 18975L 10 6 * | COACH USA INC | COM | |
| 18975L 90 6 | COACH USA INC | CALL | |
| 18975L 95 6 | COACH USA INC | PUT | |
| 189873 10 2 * | COACHMEN INDS INC | COM | |
| 189873 90 2 | COACHMEN INDS INC | CALL | |
| 189873 95 2 | COACHMEN INDS INC | PUT | |
| 190297 10 1 | COAST BANCORP | COM | |
| 19034H 10 2 | COAST DENTAL SVCS INC | COM | |
| 19034Q 11 0 | COAST FEDERAL LITIGATION TR | RT | |
| 190345 10 8 | COAST DISTR SYS | COM | |
| 19041P 10 5 | COASTAL BANCORP INC | COM | |
| 190432 20 3 | COASTAL CARIB OILS & MINERALS | COM | |
| 190441 10 5 * | COASTAL CORP | COM | |
| 190441 90 5 | COASTAL CORP | CALL | |
| 190441 95 5 | COASTAL CORP | PUT | |
| 190441 20 4 | COASTAL CORP | PFD A CV \$1.19 | |
| 190441 30 3 | COASTAL CORP | PFD B CV \$1.83 | |
| 19046E 10 5 | COASTAL FINL CORP DEL | COM | |
| 19057T 10 8 * | COASTCAST CORP | COM | |
| 19057T 90 8 | COASTCAST CORP | CALL | |
| 19057T 95 8 | COASTCAST CORP | PUT | |
| 191042 10 0 | COBRA ELECTRS CORP | COM | |
| 191098 10 2 | COCA COLA BOTTLING CO CONS | COM | |
| 191216 10 0 * | COCA COLA CO | COM | |
| 191216 90 0 | COCA COLA CO | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 73
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 191216 95 0 | COCA COLA CO | PUT | |
| 191219 10 4 * | COCA COLA ENTERPRISES INC | COM | |
| 191219 90 4 | COCA COLA ENTERPRISES INC | CALL | |
| 191219 95 4 | COCA COLA ENTERPRISES INC | PUT | |
| 191241 10 8 | COCA-COLA FEMSA S A DE C V | SPON ADR REP L | |
| 191263 10 2 | COCENSYS INC | COM | DELETED |
| 191263 20 1 | COCENSYS INC | COM NEW | ADDED |
| 19188P 10 8 | CODA MUSIC TECHNOLOGY INC | COM | |
| 192025 10 4 | CODORUS VY BANCORP INC | COM | |
| 192108 AE 8 | COEUR D ALENE MINES CORP IDAHO | SD CONV 6.375%04 | |
| 192108 AF 5 | COEUR D ALENE MINES CORP IDAHO | SB DB CV 144A 05 | |
| 192108 AG 3 | COEUR D ALENE MINES CORP IDAHO | SB DB CV 7.25%05 | |
| 192108 10 8 * | COEUR D ALENE MINES CORP IDAHO | COM | |
| 192108 90 8 | COEUR D ALENE MINES CORP IDAHO | CALL | |
| 192108 95 8 | COEUR D ALENE MINES CORP IDAHO | PUT | |
| 192108 20 7 | COEUR D ALENE MINES CORP IDAHO | MARCS | |
| 192189 10 8 | COFFEE PEOPLE INC | COM | |
| 19238M 10 5 | COGENERATION CORP AMER | COM | |
| 192384 10 5 | COFLEXIP | SPONSORED ADR | |
| 192422 10 3 * | COGNEX CORP | COM | |
| 192422 90 3 | COGNEX CORP | CALL | |
| 192422 95 3 | COGNEX CORP | PUT | |
| 192423 10 1 | COGNICASE INC | COM | |
| 192432 10 2 | COGNITRONICS CORP | COM | |
| 19244C 10 9 * | COGNOS INC | COM | |
| 19244C 90 9 | COGNOS INC | CALL | |
| 19244C 95 9 | COGNOS INC | PUT | |
| 192446 10 2 | COGNIZANT TECHNOLOGY SOLUTIONS | CL A | |
| 19247P 10 7 | COHEN & STEERS RLTY INCOME FD | COM | |
| 19247R 10 3 | COHEN & STEERS TOTAL RETURN FD | COM | |
| 192479 10 3 * | COHERENT INC | COM | |
| 192479 90 3 | COHERENT INC | CALL | |
| 192479 95 3 | COHERENT INC | PUT | |
| 19248N 10 1 | COHESION TECHNOLOGIES INC | COM | |
| 192480 10 1 | COHESANT TECHNOLOGIES INC | COM | |
| 192480 11 9 | COHESANT TECHNOLOGIES INC | WT EXP 113099 | |
| 192481 10 9 * | COHO ENERGY INC | COM | DELETED |
| 192481 90 9 | COHO ENERGY INC | CALL | DELETED |
| 192481 95 9 | COHO ENERGY INC | PUT | DELETED |
| 192513 10 9 | COHOES BANCORP INC | COM | |
| 192576 10 6 * | COHU INC | COM | |
| 192576 90 6 | COHU INC | CALL | |
| 192576 95 6 | COHU INC | PUT | |
| 19259L 10 1 | COINMACH LAUNDRY CORP | COM | |
| 19259P 30 0 * | COINSTAR INC | COM | |
| 19259P 90 0 | COINSTAR INC | CALL | |
| 19259P 95 0 | COINSTAR INC | PUT | |
| 192861 10 2 | COLD METAL PRODS INC | COM | |
| 193068 10 3 | COLDWATER CREEK INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 74
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 193290 10 3 * | COLE NATIONAL CORP NEW | CL A | |
| 193290 90 3 | COLE NATIONAL CORP NEW | CALL | |
| 193290 95 3 | COLE NATIONAL CORP NEW | PUT | |
| 193294 10 5 | COLE KENNETH PRODTNS INC | CL A | |
| 193559 10 1 * | COLEMAN INC NEW | COM | |
| 193559 90 1 | COLEMAN INC NEW | CALL | |
| 193559 95 1 | COLEMAN INC NEW | PUT | |
| 193870 40 9 | COLES MYER LTD | SPNSRD ADR NEW | |
| 193921 10 3 | COLLATERAL THERAPEUTICS | COM | |
| 194162 10 3 * | COLGATE PALMOLIVE CO | COM | |
| 194162 90 3 | COLGATE PALMOLIVE CO | CALL | |
| 194162 95 3 | COLGATE PALMOLIVE CO | PUT | |
| 19419B 10 0 | COLLAGENEX PHARMACEUTICALS INC | COM | |
| 194190 10 4 | COLLABORATIVE CLINICAL RESH | COM | DELETED |
| 194194 10 6 * | COLLAGEN AESTHETIC INC | COM | |
| 194194 90 6 | COLLAGEN AESTHETIC INC | CALL | |
| 194194 95 6 | COLLAGEN AESTHETIC INC | PUT | |
| 194506 10 1 | COLLEGE TELEVISION NETWORK INC | COM | |
| 194830 10 5 | COLLINS & AIKMAN CORP NEW | COM | |
| 194858 10 6 | COLLINS INDS INC | COM | |
| 195405 10 5 | COLONELS INTL INC | COM | |
| 195493 AA 9 | COLONIAL BANCGROUP INC | SUB DB CV 7.5%11 | |
| 195493 30 9 * | COLONIAL BANCGROUP INC | COM | |
| 195493 90 9 | COLONIAL BANCGROUP INC | CALL | |
| 195493 95 9 | COLONIAL BANCGROUP INC | PUT | |
| 195621 40 4 | COLONIAL COML CORP | COM NEW | |
| 195621 50 3 | COLONIAL COML CORP | PFD CONV NEW | |
| 19564H 10 0 | COLONIAL DOWNS HLDGS INC | CL A | |
| 195674 10 6 | COLONIAL GAS CO | COM | |
| 195743 10 9 | COLONIAL HIGH INCOME MUN TR | SH BEN INT | |
| 195762 10 9 | COLONIAL INTERMARKET INCM TR 1 | SH BEN INT | |
| 195763 10 7 | COLONIAL INTER HIGH INCOME FD | SH BEN INT | |
| 195768 10 6 | COLONIAL INVT GRADE MUN TR | SH BEN INT | |
| 195799 10 1 | COLONIAL MUN INCOME TR | SH BEN INT | |
| 195872 10 6 | COLONIAL PPTYS TR | COM SH BEN INT | |
| 19623P 10 1 | COLONY BANKCORP INC | COM | |
| 196333 10 8 | COLORADO BUSINESS BANKSHARES | COM | |
| 196334 10 6 | COLORADO CASINO RESORTS INC | COM | DELETED |
| 19652U 10 4 * | COLORADO MEDTECH INC | COM | |
| 19652U 90 4 | COLORADO MEDTECH INC | CALL | |
| 19652U 95 4 | COLORADO MEDTECH INC | PUT | |
| 196877 10 4 | COLT TELECOM GROUP PLC | SPONSORED ADR | |
| 196879 10 0 * | COLTEC INDS INC | COM | |
| 196879 90 0 | COLTEC INDS INC | CALL | |
| 196879 95 0 | COLTEC INDS INC | PUT | |
| 197227 10 1 | COLUMBIA BANCORP | COM | |
| 197231 10 3 | COLUMBIA BANCORP ORE | COM | |
| 197236 10 2 | COLUMBIA BKG SYS INC | COM | |
| 19764R 10 6 | COLUMBIA FINL KY INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 75
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 197648 10 8 * | COLUMBIA ENERGY GROUP | COM | |
| 197648 90 8 | COLUMBIA ENERGY GROUP | CALL | |
| 197648 95 8 | COLUMBIA ENERGY GROUP | PUT | |
| 197677 10 7 * | COLUMBIA/HCA HEALTHCARE CORP | COM | |
| 197677 90 7 | COLUMBIA/HCA HEALTHCARE CORP | CALL | |
| 197677 95 7 | COLUMBIA/HCA HEALTHCARE CORP | PUT | |
| 197779 10 1 * | COLUMBIA LABS INC | COM | |
| 197779 90 1 | COLUMBIA LABS INC | CALL | |
| 197779 95 1 | COLUMBIA LABS INC | PUT | |
| 198516 10 6 | COLUMBIA SPORTSWEAR CO | COM | |
| 199064 10 6 | COLUMBUS ENERGY CORP | COM | |
| 199333 10 5 | COLUMBUS MCKINNON CORP N Y | COM | |
| 199789 10 8 * | COMAIR HOLDINGS INC | COM | |
| 199789 90 8 | COMAIR HOLDINGS INC | CALL | |
| 199789 95 8 | COMAIR HOLDINGS INC | PUT | |
| 199908 10 4 | COMFORT SYS USA INC | COM | |
| 200080 10 9 | COMARCO INC | COM | |
| 20009P 10 3 | COMBICHEM INC DEL | COM | |
| 200300 10 1 * | COMCAST CORP | CL A | |
| 200300 90 1 | COMCAST CORP | CALL | |
| 200300 95 1 | COMCAST CORP | PUT | |
| 200300 20 0 * | COMCAST CORP | CL A SPL | |
| 200300 90 0 | COMCAST CORP | CALL | |
| 200300 95 0 | COMCAST CORP | PUT | |
| 200332 30 2 * | COMDIAL CORP | COM NEW | |
| 200332 90 2 | COMDIAL CORP | CALL | |
| 200332 95 2 | COMDIAL CORP | PUT | |
| 200336 10 5 * | COMDISCO INC | COM | |
| 200336 90 5 | COMDISCO INC | CALL | |
| 200336 95 5 | COMDISCO INC | PUT | |
| 200340 10 7 * | COMERICA INC | COM | |
| 200340 90 7 | COMERICA INC | CALL | |
| 200340 95 7 | COMERICA INC | PUT | |
| 20038K 10 9 | COMFORCE CORP | COM | |
| 200435 10 5 | COMINCO LTD | COM | |
| 200468 10 6 | COMM BANCORP INC | COM | |
| 20050L 10 0 | COMMAND SEC CORP | COM | |
| 200519 10 6 * | COMMERCE BANCORP INC NJ | COM | |
| 200519 90 6 | COMMERCE BANCORP INC NJ | CALL | |
| 200519 95 6 | COMMERCE BANCORP INC NJ | PUT | |
| 200525 10 3 * | COMMERCE BANCSHARES INC | COM | |
| 200525 90 3 | COMMERCE BANCSHARES INC | CALL | |
| 200525 95 3 | COMMERCE BANCSHARES INC | PUT | |
| 20056T 10 7 | COMMERCE BK HARRISBURG PA | COM | |
| 200641 10 8 | COMMERCE GROUP INC MASS | COM | |
| 200654 10 1 | COMMERCE GROUP CORP | COM | DELETED |
| 200903 10 2 | COMMAND SYS INC | COM | |
| 201118 10 6 | COMMERCIAL ASSETS INC | COM | |
| 201462 10 8 | COMMERCIAL BK NY | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 76
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 201607 10 8 | COMMERCIAL BANKSHARES INC | COM | |
| 201647 10 4 * | COMMERCIAL FEDERAL CORPORATION | COM | |
| 201647 90 4 | COMMERCIAL FEDERAL CORPORATION | CALL | |
| 201647 95 4 | COMMERCIAL FEDERAL CORPORATION | PUT | |
| 201709 10 2 | COMMERCIAL INTERTECH CORP | COM | |
| 201723 10 3 | COMMERCIAL METALS CO | COM | |
| 202217 10 5 | COMMERCIAL NATL FINL CORP PA | COM | |
| 202218 10 3 | COMMERCIAL NET LEASE RLTY INC | COM | |
| 202604 20 3 | COMMNET CELLULAR INC | COM | |
| 202630 10 9 | COMMODORE APPLIED TECH INC | COM | |
| 202630 11 7 | COMMODORE APPLIED TECH INC | WT EXP 062801 | |
| 20268X 10 2 * | COMMONWEALTH BANCORP INC | COM | |
| 20268X 90 2 | COMMONWEALTH BANCORP INC | CALL | |
| 20268X 95 2 | COMMONWEALTH BANCORP INC | PUT | |
| 202739 10 8 | COMMONWEALTH BIOTECHNOLOGIES | COM | |
| 202800 10 8 | COMMONWEALTH ENERGY SYS | COM SH BEN INT | |
| 203004 10 6 * | COMMONWEALTH INDS INC DEL | COM | |
| 203004 90 6 | COMMONWEALTH INDS INC DEL | CALL | |
| 203004 95 6 | COMMONWEALTH INDS INC DEL | PUT | |
| 203349 10 5 * | COMMONWEALTH TEL ENTERPRISES | COM | |
| 203349 90 5 | COMMONWEALTH TEL ENTERPRISES | CALL | |
| 203349 95 5 | COMMONWEALTH TEL ENTERPRISES | PUT | |
| 203349 20 4 * | COMMONWEALTH TEL ENTERPRISES | CL B | |
| 203349 90 4 | COMMONWEALTH TEL ENTERPRISES | CALL | |
| 203349 95 4 | COMMONWEALTH TEL ENTERPRISES | PUT | |
| 203372 10 7 * | COMMSCOPE INC | COM | |
| 203372 90 7 | COMMSCOPE INC | CALL | |
| 203372 95 7 | COMMSCOPE INC | PUT | |
| 20338K 10 6 | COMMUNICATION INTELLIGENCE NEW | COM | |
| 20343F 10 0 | COMMUNITY BANCSHARES INC S C | COM | |
| 203565 10 6 | COMMUNITY BK N J FREEHOLD TWP | COM | |
| 203599 10 5 | COMMUNITY BK SHS IND INC | COM | |
| 203607 10 6 | COMMUNITY BK SYS INC | COM | |
| 203628 10 2 | COMMUNITY BKS INC MILLERSBURG | COM | |
| 20363C 10 2 | COMMUNITY CAP CORP S C | COM | |
| 203631 10 6 | COMMUNITY BANKSHARES INC VA | COM | |
| 20364Q 10 0 | COMMUNITY FED BANCORP INC | COM | |
| 20364V 10 9 | COMMUNITY FINL CORP ILL | COM | |
| 20365L 10 0 | COMMUNITY FINL CORP VA | COM | |
| 20365M 10 8 | COMMUNITY FINL GROUP INC | COM | |
| 203712 10 4 | COMMUNITY INDPT BK INC | COM | |
| 203719 10 9 | COMMUNITY INVS BANCORP INC | COM | |
| 203744 12 3 | COMMUNITY MEDICAL TRANSPORTATN | WT 100199 NEW | |
| 203744 30 5 | COMMUNITY MEDICAL TRANSPORTATN | COM NEW | |
| 203900 10 5 | COMMUNICATIONS SYS INC | COM | |
| 203902 10 1 * | COMMUNITY FIRST BANKSHARES INC | COM | |
| 203902 90 1 | COMMUNITY FIRST BANKSHARES INC | CALL | |
| 203902 95 1 | COMMUNITY FIRST BANKSHARES INC | PUT | |
| 203908 10 8 | COMMUNITY CARE SVCS INC | COM | DELETED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 203908 11 6 | COMMUNITY CARE SVCS INC | WT A EX 101703 | ADDED |
| 203913 10 8 | COMMUNITY FIRST BKG CO GA | COM | |
| 203915 10 3 | COMPASS PLASTICS & TECHNOLOGIE | COM | DELETED |
| 204037 10 5 | COMMUNITY SVGS BANKSHARES NEW | COM | |
| 204149 10 8 | COMMUNITY TR BANCORP INC | COM | |
| 204157 10 1 | COMMUNITY WEST BANCSHARES | COM | |
| 204386 10 6 | COMPAGNIE GENERALE DES GEOPHYS | SPONSORED ADR | |
| 20440T 20 1 | COMPANHIA BRASILEIRA DE DISTRB | ADR | |
| 20440W 10 5 | COMPANHIA SIDERURGICA NACIONAL | SPONSORED ADR | |
| 20440X 10 3 | COMPANHIA CERVEJARIA BRAHMA | SPONSD ADR PFD | |
| 20440X 20 2 | COMPANHIA CERVEJARIA BRAHMA | SPONS ADR | |
| 20441B 40 7 | COMPANHIA PARANAENSE ENERG COP | SPONS ADR PFD | |
| 204421 10 1 | COMPANIA ANONIMA NACIONL TEL | SPN ADR 7D SHS | |
| 204429 10 4 | COMPANIA CERVECERIAS UNIDAS SA | SPONSORED ADR | |
| 204448 10 4 | COMPANIA DE MINAS BUENAVENTURA | SPNS ADR SER B | |
| 204449 AA 0 | COMPANIA DE TELECOMUNICS CHILE | SUB DB CV 4.5%03 | |
| 204449 30 0 | COMPANIA DE TELECOMUNICS CHILE | SPNSRD ADR NEW | |
| 20449F 10 3 | COMPENT CORP | COM | |
| 20449H 10 9 * | COMPASS BANCSHARES INC | COM | |
| 20449H 90 9 | COMPASS BANCSHARES INC | CALL | |
| 20449H 95 9 | COMPASS BANCSHARES INC | PUT | |
| 204493 10 0 * | COMPAQ COMPUTER CORP | COM | |
| 204493 90 0 | COMPAQ COMPUTER CORP | CALL | |
| 204493 95 0 | COMPAQ COMPUTER CORP | PUT | |
| 20450K 10 8 | COMPASS INTL SERVICES | COM | |
| 204512 10 7 | COMPETITIVE TECHNOLOGIES INC | COM | |
| 20452C AA 2 | COMPLETE MGMT INC | SUB DB CONV 8%03 | DELETED |
| 20452C AB 0 | COMPLETE MGMT INC | SUB DB CONV 8%03 | DELETED |
| 20452F 10 7 * | COMPLETE BUSINESS SOLUTIONS | COM | |
| 20452F 90 7 | COMPLETE BUSINESS SOLUTIONS | CALL | |
| 20452F 95 7 | COMPLETE BUSINESS SOLUTIONS | PUT | |
| 20452H 10 3 | COMPLETE WELLNESS CTRS INC | COM | |
| 20452H 11 1 | COMPLETE WELLNESS CTRS INC | WT EXP 021802 | |
| 204679 10 4 | COMPS COM INC | COM | ADDED |
| 204682 10 8 | COMPTEK RESH INC | COM | |
| 20476A 10 0 | COMPU-DAWN INC | COM | |
| 20478N 10 0 | COMPUCREDIT CORP | COM | ADDED |
| 204780 10 0 * | COMPUCOM SYS INC | COM | |
| 204780 90 0 | COMPUCOM SYS INC | CALL | |
| 204780 95 0 | COMPUCOM SYS INC | PUT | |
| 204795 30 6 | COMPUDYNE CORP | COM PAR \$0.75 | ADDED |
| 204897 30 0 | COMPUTER CONCEPTS CORP | COM PAR \$0.001 | |
| 204908 30 5 | COMPUTALOG LTD | COM NEW | |
| 204912 10 9 * | COMPUTER ASSOC INTL INC | COM | |
| 204912 90 9 | COMPUTER ASSOC INTL INC | CALL | |
| 204912 95 9 | COMPUTER ASSOC INTL INC | PUT | |
| 204914 40 2 | COMPUMED INC | COM NEW | |
| 204925 10 1 * | COMPUTER NETWORK TECHNOLOGY CP | COM | |
| 204925 90 1 | COMPUTER NETWORK TECHNOLOGY CP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 78
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 204925 95 1 | COMPUTER NETWORK TECHNOLOGY CP | PUT | |
| 204932 10 7 * | COMPUSA INC | COM | |
| 204932 90 7 | COMPUSA INC | CALL | |
| 204932 95 7 | COMPUSA INC | PUT | |
| 204938 10 4 | COMPOSITECH LTD | COM | |
| 204938 11 2 | COMPOSITECH LTD | WT EXP 070301 | |
| 205199 10 2 * | COMPUTER LEARNING CTRS INC | COM | |
| 205199 90 2 | COMPUTER LEARNING CTRS INC | CALL | |
| 205199 95 2 | COMPUTER LEARNING CTRS INC | PUT | |
| 20520N 10 8 | COMPUTER LITERACY INC | COM | DELETED |
| 205213 10 1 * | COMPUTER MGMT SCIENCES INC | COM | DELETED |
| 205213 90 1 | COMPUTER MGMT SCIENCES INC | CALL | DELETED |
| 205213 95 1 | COMPUTER MGMT SCIENCES INC | PUT | DELETED |
| 205253 10 7 | COMPUTER MOTION INC | COM | |
| 205265 10 1 | COMPUTER OUTSOURCING SVCS INC | COM | |
| 205363 10 4 * | COMPUTER SCIENCES CORP | COM | |
| 205363 90 4 | COMPUTER SCIENCES CORP | CALL | |
| 205363 95 4 | COMPUTER SCIENCES CORP | PUT | |
| 205477 10 2 * | COMPUTER TASK GROUP INC | COM | |
| 205477 90 2 | COMPUTER TASK GROUP INC | CALL | |
| 205477 95 2 | COMPUTER TASK GROUP INC | PUT | |
| 205620 10 7 | COMPUTRAC INC | COM | |
| 20563P 10 1 | COMPX INTERNATIONAL INC | CL A | |
| 205631 10 4 | COMPUTRON SOFTWARE INC | COM | |
| 205638 10 9 * | COMPUWARE CORP | COM | |
| 205638 90 9 | COMPUWARE CORP | CALL | |
| 205638 95 9 | COMPUWARE CORP | PUT | |
| 20564D 10 7 * | COMSAT CORP | COM SER 1 | |
| 20564D 90 7 | COMSAT CORP | CALL | |
| 20564D 95 7 | COMSAT CORP | PUT | |
| 205665 10 2 | COMSTOCK BANCORP | COM | DELETED |
| 205768 20 3 * | COMSTOCK RES INC | COM NEW | |
| 205768 90 3 | COMSTOCK RES INC | CALL | |
| 205768 95 3 | COMSTOCK RES INC | PUT | |
| 205826 20 9 | COMTECH TELECOMMUNICATIONS CP | COM NEW | |
| 205862 AC 9 | COMVERSE TECHNOLOGY INC | SUB DB CV 144A06 | |
| 205862 AD 7 | COMVERSE TECHNOLOGY INC | SUB DB CV ACRD06 | |
| 205862 AE 5 | COMVERSE TECHNOLOGY INC | SB DB CV 5.75%06 | |
| 205862 AF 2 | COMVERSE TECHNOLOGY INC | SUB NT CV 144A05 | |
| 205862 AG 0 | COMVERSE TECHNOLOGY INC | SUB DB CV 4.5%05 | |
| 205862 40 2 * | COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | |
| 205862 90 2 | COMVERSE TECHNOLOGY INC | CALL | |
| 205862 95 2 | COMVERSE TECHNOLOGY INC | PUT | |
| 205887 10 2 * | CONAGRA INC | COM | |
| 205887 90 2 | CONAGRA INC | CALL | |
| 205887 95 2 | CONAGRA INC | PUT | |
| 20589R 10 7 * | CONCENTRIC NETWORK CORP | COM | |
| 20589R 90 7 | CONCENTRIC NETWORK CORP | CALL | |
| 20589R 95 7 | CONCENTRIC NETWORK CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 79
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 20589T AA 1 | CONCENTRA MANAGED CARE INC | SUB NT CONV 6%01 | |
| 20589T AB 9 | CONCENTRA MANAGED CARE INC | SB NT CV 144A 03 | |
| 20589T AC 7 | CONCENTRA MANAGED CARE INC | SB NT CV 4.5%03 | |
| 20589T 10 3 * | CONCENTRA MANAGED CARE INC | COM | |
| 20589T 90 3 | CONCENTRA MANAGED CARE INC | CALL | |
| 20589T 95 3 | CONCENTRA MANAGED CARE INC | PUT | |
| 205908 10 6 * | COMPUTER HORIZONS CORP | COM | |
| 205908 90 6 | COMPUTER HORIZONS CORP | CALL | |
| 205908 95 6 | COMPUTER HORIZONS CORP | PUT | |
| 205912 10 8 * | COMSHARE INC | COM | |
| 205912 90 8 | COMSHARE INC | CALL | |
| 205912 95 8 | COMSHARE INC | PUT | |
| 205920 10 1 | COMTRES SYS CORP | COM | |
| 205937 10 5 * | COM21 INC | COM | |
| 205937 90 5 | COM21 INC | CALL | |
| 205937 95 5 | COM21 INC | PUT | |
| 206013 10 4 | CONCEPTS DIRECT INC | COM | |
| 206016 10 7 | CONCEPTUS INC | COM | |
| 206156 10 1 | CONCORD CAMERA CORP | COM | |
| 206186 10 8 * | CONCORD COMMUNICATIONS INC | COM | |
| 206186 90 8 | CONCORD COMMUNICATIONS INC | CALL | |
| 206186 95 8 | CONCORD COMMUNICATIONS INC | PUT | |
| 206197 10 5 * | CONCORD EFS INC | COM | |
| 206197 90 5 | CONCORD EFS INC | CALL | |
| 206197 95 5 | CONCORD EFS INC | PUT | |
| 206219 20 6 | CONCORD FABRICS INC | CL A | |
| 206219 30 5 | CONCORD FABRICS INC | CL B | |
| 206708 10 9 | CONCUR TECHNOLOGIES INC | COM | |
| 206710 20 4 | CONCURRENT COMPUTER CORP NEW | COM | |
| 206772 10 5 | CONDOR TECHNOLOGY SOLUTIONS | COM | |
| 206784 10 0 | CONDUCTUS INC | COM | |
| 206814 10 5 | CONE MLS CORP N C | COM | |
| 206829 10 3 * | CONECTIV INC | COM | |
| 206829 90 3 | CONECTIV INC | CALL | |
| 206829 95 3 | CONECTIV INC | PUT | |
| 206829 20 2 * | CONECTIV INC | CL A | |
| 206829 90 2 | CONECTIV INC | CALL | |
| 206829 95 2 | CONECTIV INC | PUT | |
| 207015 10 8 | CONESTOGA ENTERPRISES INC | COM | |
| 207142 AA 8 | CONEXANT SYSTEMS INC | SB NT CV 144A 06 | ADDED |
| 207142 10 0 * | CONEXANT SYSTEMS INC | COM | |
| 207142 90 0 | CONEXANT SYSTEMS INC | CALL | |
| 207142 95 0 | CONEXANT SYSTEMS INC | PUT | |
| 207195 10 8 | CONGOLEUM CORP NEW | CL A | |
| 207410 10 1 * | CONMED CORP | COM | |
| 207410 90 1 | CONMED CORP | CALL | |
| 207410 95 1 | CONMED CORP | PUT | |
| 207528 30 8 | CONNECT INC | COM NEW | |
| 207567 10 8 | CONNECTICUT ENERGY CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 80
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 207797 10 1 | CONNECTICUT WTR SVC INC | COM | |
| 208192 10 4 | CONNETICS CORP | COM | |
| 208215 10 3 | CONNING CORP | COM | |
| 208251 30 6 * | CONOCO INC | CL A | |
| 208251 90 6 | CONOCO INC | CALL | |
| 208251 95 6 | CONOCO INC | PUT | |
| 208254 11 0 | CONOLOG CORP | WT A EX 083002 | |
| 208254 40 9 | CONOLOG CORP | COM NEW | |
| 208305 10 2 | CONRAD INDS INC | COM | |
| 208464 10 7 * | CONSECO INC | COM | |
| 208464 90 7 | CONSECO INC | CALL | |
| 208464 95 7 | CONSECO INC | PUT | |
| 20847A 10 2 | CONSECO STRATEGIC INCOME FD | SH BEN INT | |
| 20854P 10 9 | CONSOL ENERGY INC | COM | ADDED |
| 20854R 10 5 | CONSO INTL CORP | COM | |
| 209029 10 7 | CONSLD TD DELIVERY & LOGISTICS | COM | |
| 209115 10 4 * | CONSOLIDATED EDISON INC | COM | |
| 209115 90 4 | CONSOLIDATED EDISON INC | CALL | |
| 209115 95 4 | CONSOLIDATED EDISON INC | PUT | |
| 209232 10 7 * | CONSOLIDATED FREIGHTWAYS CORP | COM | |
| 209232 90 7 | CONSOLIDATED FREIGHTWAYS CORP | CALL | |
| 209232 95 7 | CONSOLIDATED FREIGHTWAYS CORP | PUT | |
| 209341 10 6 * | CONSOLIDATED GRAPHICS INC | COM | |
| 209341 90 6 | CONSOLIDATED GRAPHICS INC | CALL | |
| 209341 95 6 | CONSOLIDATED GRAPHICS INC | PUT | |
| 20950N 10 7 | CONSOLIDATED MERCANTILE INC | COM | |
| 209615 10 3 * | CONSOLIDATED NAT GAS CO | COM | |
| 209615 90 3 | CONSOLIDATED NAT GAS CO | CALL | |
| 209615 95 3 | CONSOLIDATED NAT GAS CO | PUT | |
| 209759 10 9 * | CONSOLIDATED PAPERS INC | COM | |
| 209759 90 9 | CONSOLIDATED PAPERS INC | CALL | |
| 209759 95 9 | CONSOLIDATED PAPERS INC | PUT | |
| 209798 10 7 | CONSOLIDATED PRODS INC | COM | |
| 210149 10 0 * | CONSOLIDATED STORES CORP | COM | |
| 210149 90 0 | CONSOLIDATED STORES CORP | CALL | |
| 210149 95 0 | CONSOLIDATED STORES CORP | PUT | |
| 210226 10 6 | CONSOLIDATED TOMOKA LD CO | COM | |
| 210306 AB 2 | CONSORCIO G GRUPO DINA S A CV | SUB DB CONV 8%04 | |
| 210306 10 6 | CONSORCIO G GRUPO DINA S A CV | SPONSORED ADR | |
| 210306 20 5 | CONSORCIO G GRUPO DINA S A CV | SPONSRD ADR L | |
| 210371 10 0 * | CONSTELLATION ENERGY CORP | COM | ADDED |
| 210371 90 0 | CONSTELLATION ENERGY CORP | CALL | ADDED |
| 210371 95 0 | CONSTELLATION ENERGY CORP | PUT | ADDED |
| 210446 30 8 | CONSULIER ENGR INC | COM PAR \$0.01 | |
| 210502 AB 6 | CONSUMER PORTFOLIO SVCS INC | PART EQTY NTCV04 | |
| 210502 10 0 * | CONSUMER PORTFOLIO SVCS INC | COM | |
| 210502 90 0 | CONSUMER PORTFOLIO SVCS INC | CALL | |
| 210502 95 0 | CONSUMER PORTFOLIO SVCS INC | PUT | |
| 210728 10 1 | CONSYGEN INC | COM | DELETED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 21075V 10 7 * | CONTIFINANCIAL CORP | COM | |
| 21075V 90 7 | CONTIFINANCIAL CORP | CALL | |
| 21075V 95 7 | CONTIFINANCIAL CORP | PUT | |
| 210795 AQ 3 | CONTINENTAL AIRLS INC | SB NT CV 144A 06 | DELETED |
| 210795 AS 9 | CONTINENTAL AIRLS INC | SB NT CV 6.75%06 | DELETED |
| 210795 20 9 * | CONTINENTAL AIRLS INC | CL A | |
| 210795 90 9 | CONTINENTAL AIRLS INC | CALL | |
| 210795 95 9 | CONTINENTAL AIRLS INC | PUT | |
| 210795 30 8 * | CONTINENTAL AIRLS INC | CL B | |
| 210795 90 8 | CONTINENTAL AIRLS INC | CALL | |
| 210795 95 8 | CONTINENTAL AIRLS INC | PUT | |
| 211211 10 7 | CONTINENTAL CHOICE CARE INC | COM | |
| 211211 11 5 | CONTINENTAL CHOICE CARE INC | WT EXP 072099 | |
| 211211 20 6 | CONTINENTAL CHOICE CARE INC | UNIT EX 072099 | |
| 211497 10 2 | CONTINENTAL INFORMATN SYS NEW | COM | |
| 211615 20 8 | CONTINENTAL MATLS CORP | COM PAR \$0.50 | DELETED |
| 211615 30 7 | CONTINENTAL MATLS CORP | COM PAR \$0.25 | ADDED |
| 211663 20 8 | CONTINENTAL MTG & EQUITY TR | SH BEN INT NEW | |
| 212172 AA 8 | CONTINUCARE CORP | SBNTCV 144A 8%02 | |
| 212172 10 0 | CONTINUCARE CORP | COM | |
| 212343 10 7 | CONTROL CHIEF HLDGS INC | COM | |
| 21238A 20 6 | CONTROLADORA COML MEX SA DE CV | GDR | |
| 21238C 10 3 | CONTROL DEVICES INC | COM | DELETED |
| 212485 10 6 * | CONVERGYS CORP | COM | |
| 212485 90 6 | CONVERGYS CORP | CALL | |
| 212485 95 6 | CONVERGYS CORP | PUT | |
| 212540 AA 6 | CONVERSE INC DEL | SUB NT CONV 7%04 | |
| 212540 10 8 | CONVERSE INC DEL | COM | |
| 216284 20 8 * | COOKER RESTAURANT CORP | COM NEW | |
| 216284 90 8 | COOKER RESTAURANT CORP | CALL | |
| 216284 95 8 | COOKER RESTAURANT CORP | PUT | |
| 216640 10 2 * | COOPER CAMERON CORP | COM | |
| 216640 90 2 | COOPER CAMERON CORP | CALL | |
| 216640 95 2 | COOPER CAMERON CORP | PUT | |
| 216648 40 2 * | COOPER COS INC | COM NEW | |
| 216648 90 2 | COOPER COS INC | CALL | |
| 216648 95 2 | COOPER COS INC | PUT | |
| 216669 10 1 * | COOPER INDS INC | COM | |
| 216669 90 1 | COOPER INDS INC | CALL | |
| 216669 95 1 | COOPER INDS INC | PUT | |
| 216712 20 8 | COOPER LIFE SCIENCES INC | COM NEW | DELETED |
| 216831 10 7 * | COOPER TIRE & RUBR CO | COM | |
| 216831 90 7 | COOPER TIRE & RUBR CO | CALL | |
| 216831 95 7 | COOPER TIRE & RUBR CO | PUT | |
| 216844 10 0 | COOPERATIVE BANKSHARES INC | COM | |
| 217016 10 4 * | COORS ADOLPH CO | CL B | |
| 217016 90 4 | COORS ADOLPH CO | CALL | |
| 217016 95 4 | COORS ADOLPH CO | PUT | |
| 217204 10 6 * | COPART INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 217204 90 6 | COPART INC | CALL | |
| 217204 95 6 | COPART INC | PUT | |
| 217252 10 5 | COPENE PETROQ DO NORDESTE S A | SPND ADR PFD A | |
| 21745K 10 1 * | COPLEY PHARMACEUTICAL INC | COM | |
| 21745K 90 1 | COPLEY PHARMACEUTICAL INC | CALL | |
| 21745K 95 1 | COPLEY PHARMACEUTICAL INC | PUT | |
| 217510 10 6 | COPPER MTN NETWORKS INC | COM | ADDED |
| 217721 10 9 * | COPYTELE INC | COM | |
| 217721 90 9 | COPYTELE INC | CALL | |
| 217721 95 9 | COPYTELE INC | PUT | |
| 217753 10 2 * | COR THERAPEUTICS INC | COM | |
| 217753 90 2 | COR THERAPEUTICS INC | CALL | |
| 217753 95 2 | COR THERAPEUTICS INC | PUT | |
| 218103 10 9 * | CORAM HEALTHCARE CORP | COM | |
| 218103 90 9 | CORAM HEALTHCARE CORP | CALL | |
| 218103 95 9 | CORAM HEALTHCARE CORP | PUT | |
| 218412 10 4 * | CORDANT TECHNOLOGIES INC | COM | |
| 218412 90 4 | CORDANT TECHNOLOGIES INC | CALL | |
| 218412 95 4 | CORDANT TECHNOLOGIES INC | PUT | |
| 218514 20 6 | CORDIANT COMMS GRP PLC | SPONSD ADR NEW | |
| 21867P 10 2 | CORE INC MASS | COM | |
| 21868Q 10 9 * | COREL CORPORATION | COM | |
| 21868Q 90 9 | COREL CORPORATION | CALL | |
| 21868Q 95 9 | COREL CORPORATION | PUT | |
| 218683 10 0 | CORE MATLS CORP | COM | |
| 218728 50 9 | CORIMON CA | SPN ADRNEW250S | |
| 218868 10 7 | CORINTHIAN COLLEGES INC | COM | |
| 21887F 10 0 | CORIXA CORP | COM | |
| 218916 10 4 | CORNERSTONE PROPANE PARTNR L P | UNIT LTD PARTN | |
| 218925 10 5 | CORNERSTONE BANCORP INC | COM | |
| 219023 10 8 * | CORN PRODS INTL INC | COM | |
| 219023 90 8 | CORN PRODS INTL INC | CALL | |
| 219023 95 8 | CORN PRODS INTL INC | PUT | |
| 219141 10 8 | CORNELL CORRECTIONS INC | COM | |
| 21922H 10 3 | CORNERSTONE PPTYS INC | COM | |
| 21922V 10 2 | CORNERSTONE RLTY INCOME TR INC | COM | |
| 21923C 10 3 | CORNERSTONE INTERNET SOLUTIONS | COM | |
| 219319 20 9 | CORNING DEL L P | PFD MIPS CV | DELETED |
| 219350 10 5 * | CORNING INC | COM | |
| 219350 90 5 | CORNING INC | CALL | |
| 219350 95 5 | CORNING INC | PUT | |
| 21988R 10 2 * | CORPORATE EXECUTIVE BRD CO | COM | |
| 21988R 90 2 | CORPORATE EXECUTIVE BRD CO | CALL | |
| 21988R 95 2 | CORPORATE EXECUTIVE BRD CO | PUT | |
| 219888 10 4 * | CORPORATE EXPRESS INC | COM | |
| 219888 90 4 | CORPORATE EXPRESS INC | CALL | |
| 219888 95 4 | CORPORATE EXPRESS INC | PUT | |
| 219913 10 0 | CORPORACION BANCARIA DE ESPANA | SPONSORED ADR | DELETED |
| 219914 10 8 | CORPORATE HIGH YIELD FD INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 83
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 219915 10 5 | CORPORATE HIGH YIELD FD II INC | COM | |
| 219921 10 3 * | CORRECTIONAL SVCS CORP | COM | |
| 219921 90 3 | CORRECTIONAL SVCS CORP | CALL | |
| 219921 95 3 | CORRECTIONAL SVCS CORP | PUT | |
| 219921 11 1 | CORRECTIONAL SVCS CORP | WT A EX 073199 | |
| 219925 10 4 | CORPORATE HIGH YIELD FD III | COM | |
| 22002T 10 8 | CORPORATE OFFICE PPTYS TR | SH BEN INT | |
| 220033 10 4 | CORPORATE RENAISSANCE GROUP | COM | |
| 22025E 10 4 | CORRECTIONAL PPTYS TR | COM | |
| 220317 10 1 | CORRPRO COS INC | COM | |
| 220406 10 2 | CORSAIR COMMUNICATIONS INC | COM | |
| 220493 10 0 | CORT BUSINESS SVCS CORP | COM | |
| 22051J 30 8 | CORTECH INC | COM NEW | |
| 220512 20 6 | CORTECS PLC | SPNSRD ADR NEW | |
| 220524 30 0 | CORTEX PHARMACEUTICALS INC | COM NEW | DELETED |
| 220873 10 3 | CORUS BANKSHARES INC | COM | |
| 221005 10 1 | CORVAS INTL INC | COM | |
| 221006 10 9 | CORVEL CORP | COM | |
| 221234 30 5 | COSMETIC CENTER INC | CL C | DELETED |
| 221485 10 5 * | COST PLUS INC CALIF | COM | |
| 221485 90 5 | COST PLUS INC CALIF | CALL | |
| 221485 95 5 | COST PLUS INC CALIF | PUT | |
| 221492 10 1 | COST-U-LESS INC | COM | |
| 22160Q AA 0 | COSTCO COMPANIES INC | SB CV ZERO144A17 | |
| 22160Q AC 6 | COSTCO COMPANIES INC | SB NT CV ZERO 17 | |
| 22160Q 10 2 * | COSTCO COMPANIES INC | COM | |
| 22160Q 90 2 | COSTCO COMPANIES INC | CALL | |
| 22160Q 95 2 | COSTCO COMPANIES INC | PUT | |
| 22161G 10 3 | COSTILLA ENERGY INC | COM | |
| 22163N 10 6 * | COTT CORP QUE | COM | |
| 22163N 90 6 | COTT CORP QUE | CALL | |
| 22163N 95 6 | COTT CORP QUE | PUT | |
| 221630 10 6 * | COTELLIGENT INC | COM | |
| 221630 90 6 | COTELLIGENT INC | CALL | |
| 221630 95 6 | COTELLIGENT INC | PUT | |
| 221774 10 2 | COTTON STS LIFE INS CO | COM | |
| 221905 10 2 | COTTON VALLEY RESOURCES CORP | COM | DELETED |
| 222116 10 5 * | COULTER PHARMACEUTICAL INC | COM | |
| 222116 90 5 | COULTER PHARMACEUTICAL INC | CALL | |
| 222116 95 5 | COULTER PHARMACEUTICAL INC | PUT | |
| 22226R 10 2 | COUNSEL CORP | COM | |
| 222372 10 4 * | COUNTRYWIDE CR INDS INC DEL | COM | |
| 222372 90 4 | COUNTRYWIDE CR INDS INC DEL | CALL | |
| 222372 95 4 | COUNTRYWIDE CR INDS INC DEL | PUT | |
| 222660 10 2 | COURIER CORP | COM | |
| 222795 10 6 | COUSINS PPTYS INC | COM | |
| 222814 20 4 * | COVAD COMMUNICATIONS GROUP INC | COM | |
| 222814 90 4 | COVAD COMMUNICATIONS GROUP INC | CALL | |
| 222814 95 4 | COVAD COMMUNICATIONS GROUP INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 222815 10 2 | COVALENT GROUP INC | COM | |
| 222816 10 0 * | COVANCE INC | COM | |
| 222816 90 0 | COVANCE INC | CALL | |
| 222816 95 0 | COVANCE INC | PUT | |
| 22284P 10 5 | COVENANT TRANS INC | CL A | |
| 222862 10 4 * | COVENTRY HEALTH CARE INC | COM | |
| 222862 90 4 | COVENTRY HEALTH CARE INC | CALL | |
| 222862 95 4 | COVENTRY HEALTH CARE INC | PUT | |
| 222864 10 0 | COVENTRY INDS CORP | COM | DELETED |
| 222892 10 1 | COVER-ALL TECHNOLOGIES INC | COM | |
| 223032 10 3 | COVEST BANCSHARES INC | COM | |
| 223575 10 1 | COVOL TECHNOLOGIES INC | COM | |
| 223767 10 4 | COWLITZ BANCORP LONGVIEW WASH | COM | |
| 224044 10 7 * | COX COMMUNICATIONS INC NEW | CL A | |
| 224044 90 7 | COX COMMUNICATIONS INC NEW | CALL | |
| 224044 95 7 | COX COMMUNICATIONS INC NEW | PUT | |
| 224051 10 2 * | COX RADIO INC | CL A | |
| 224051 90 2 | COX RADIO INC | CALL | |
| 224051 95 2 | COX RADIO INC | PUT | |
| 22406P 10 8 * | COYOTE NETWORK SYSTEMS INC | COM | |
| 22406P 90 8 | COYOTE NETWORK SYSTEMS INC | CALL | |
| 22406P 95 8 | COYOTE NETWORK SYSTEMS INC | PUT | |
| 224071 10 0 | COYOTE SPORTS INC | COM | |
| 22413E 10 4 | CRAFTMADE INTL INC | COM | |
| 224174 10 2 | CRAIG CORP | COM | |
| 224206 10 2 | CRAIG JENNY INC | COM | |
| 224399 10 5 * | CRANE CO | COM | |
| 224399 90 5 | CRANE CO | CALL | |
| 224399 95 5 | CRANE CO | PUT | |
| 224633 10 7 | CRAWFORD & CO | CL B | |
| 224633 20 6 | CRAWFORD & CO | CL A | |
| 224901 30 6 | CREATIVE COMPUTER APPLIC EC | COM NEW | |
| 224905 10 9 | CREDIT MGMT SOLUTIONS INC | COM | |
| 224916 10 6 | CREDIT SUISSE ASSET MGMT INCOM | COM | ADDED |
| 224918 10 2 | CREDIT SUISSE ASSET MGMT STRAT | COM | ADDED |
| 225233 10 5 | CRAZY WOMAN CREEK BANCORP | COM | |
| 22527E 10 7 | CREATIVE COMPUTERS INC | COM | |
| 22527P 10 2 | CREATIVE HOST SERVICES | COM | |
| 225270 10 7 * | CREATIVE BIOMOLECULES INC | COM | |
| 225270 90 7 | CREATIVE BIOMOLECULES INC | CALL | |
| 225270 95 7 | CREATIVE BIOMOLECULES INC | PUT | |
| 22528Y 20 1 | CREATIVE MASTER INTERNATIONAL | COM NEW | |
| 225302 AA 6 | CREDENCE SYS CORP | SR NT CV 144A 02 | |
| 225302 AC 2 | CREDENCE SYS CORP | NT CV 5.25%02 | |
| 225302 10 8 * | CREDENCE SYS CORP | COM | |
| 225302 90 8 | CREDENCE SYS CORP | CALL | |
| 225302 95 8 | CREDENCE SYS CORP | PUT | |
| 225310 10 1 * | CREDIT ACCEP CORP MICH | COM | |
| 225310 90 1 | CREDIT ACCEP CORP MICH | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 85
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 225310 95 1 | CREDIT ACCEP CORP MICH | PUT | |
| 225429 10 9 | CREDITRUST CORP | COM | |
| 225439 20 7 | CREDO PETE CORP | COM PAR \$0.10 | |
| 225447 10 1 * | CREE RESH INC | COM | |
| 225447 90 1 | CREE RESH INC | CALL | |
| 225447 95 1 | CREE RESH INC | PUT | |
| 225637 10 7 | CRESCENDO PHARMACEUTICALS CORP | CL A | |
| 225646 10 8 | CRESCENT BKG CO | COM | |
| 22575M 10 0 * | CRESCENT OPER INC | COM | |
| 22575M 90 0 | CRESCENT OPER INC | CALL | |
| 22575M 95 0 | CRESCENT OPER INC | PUT | |
| 225756 10 5 | CRESCENT REAL ESTATE EQUITIES | COM | |
| 225756 20 4 | CRESCENT REAL ESTATE EQUITIES | PFD CV A 6.75% | |
| 226153 10 4 * | CRESTLINE CAP CORP | COM | |
| 226153 90 4 | CRESTLINE CAP CORP | CALL | |
| 226153 95 4 | CRESTLINE CAP CORP | PUT | |
| 226406 10 6 | CRESUD S A C I F Y A | SPONSORED ADR | |
| 226530 10 3 | CREW DEVELOPMENT CORP | COM | |
| 226603 10 8 | CRIIMI MAE INC | COM | |
| 226603 20 7 | CRIIMI MAE INC | PFD B CONV \$25 | |
| 226714 10 3 | CRISTALERIAS DE CHILE S A | SPONSORED ADR | |
| 22674V 10 0 | CRITICAL PATH INC | COM | ADDED |
| 226901 10 6 | CRITICARE SYS INC | COM | |
| 227111 10 1 * | CROMPTON & KNOWLES CORP | COM | |
| 227111 90 1 | CROMPTON & KNOWLES CORP | CALL | |
| 227111 95 1 | CROMPTON & KNOWLES CORP | PUT | |
| 227478 10 4 | CROSS A T CO | CL A | |
| 227480 10 0 | CROSS-CONTINENT AUTO RETAILERS | COM | DELETED |
| 22757R 10 9 | CROSS TIMBERS RTY TR | TR UNIT | |
| 227573 10 2 * | CROSS TIMBERS OIL CO | COM | |
| 227573 90 2 | CROSS TIMBERS OIL CO | CALL | |
| 227573 95 2 | CROSS TIMBERS OIL CO | PUT | |
| 227573 20 1 | CROSS TIMBERS OIL CO | PFD CV SER A | |
| 22764E 10 9 | CROSSMANN CMNTYS INC | COM | |
| 227685 10 4 | CROSSWALK COM INC | COM | ADDED |
| 227911 10 4 | CROSSKEYS SYSTEMS CORP | COM | |
| 228186 10 2 | CROWN AMERN RLTY TR | SH BEN INT | |
| 228190 10 4 | CROWN ANDERSEN INC | COM | |
| 228219 10 1 | CROWN CENT PETE CORP | CL A | |
| 228219 30 9 | CROWN CENT PETE CORP | CL B | |
| 228227 10 4 * | CROWN CASTLE INTL CORP | COM | |
| 228227 90 4 | CROWN CASTLE INTL CORP | CALL | |
| 228227 95 4 | CROWN CASTLE INTL CORP | PUT | |
| 228255 10 5 * | CROWN CORK & SEAL INC | COM | |
| 228255 90 5 | CROWN CORK & SEAL INC | CALL | |
| 228255 95 5 | CROWN CORK & SEAL INC | PUT | |
| 228255 30 3 | CROWN CORK & SEAL INC | PFD CV 4.50% | |
| 228309 10 0 | CROWN CRAFTS INC | COM | |
| 228359 10 5 | CROWN GROUP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 86
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 228439 10 5 | CROWN PAC PARTNERS L P | UNIT LTD PARTN | |
| 228569 10 9 | CROWN RES CORP | COM | |
| 228622 10 6 | CROWN VANTAGE INC | COM | |
| 228840 10 4 | CRUSADER HOLDING CORP | COM | |
| 228895 10 8 | CRYO-CELL INTL INC | COM | |
| 228903 10 0 * | CRYOLIFE INC | COM | |
| 228903 90 0 | CRYOLIFE INC | CALL | |
| 228903 95 0 | CRYOLIFE INC | PUT | |
| 229385 30 7 | CRYSTAL OIL CO | PFD SR CV \$.06 | |
| 229385 70 3 | CRYSTAL OIL CO | COM PAR\$.01NEW | |
| 22942F 10 1 | CRYSTALLEX INTL CORP | COM | |
| 22942P 10 9 | C3 INC N C | COM | |
| 229669 10 6 | CUBIC CORP | COM | |
| 229678 10 7 | CUBIST PHARMACEUTICALS INC | COM | |
| 229899 10 9 * | CULLEN FROST BANKERS INC | COM | |
| 229899 90 9 | CULLEN FROST BANKERS INC | CALL | |
| 229899 95 9 | CULLEN FROST BANKERS INC | PUT | |
| 230215 10 5 * | CULP INC | COM | |
| 230215 90 5 | CULP INC | CALL | |
| 230215 95 5 | CULP INC | PUT | |
| 230800 10 4 | CUMBERLAND TECHNOLOGIES INC | COM | |
| 230903 10 6 | CUMETRIX DATA SYS CORP | COM | |
| 231021 10 6 * | CUMMINS ENGINE INC | COM | |
| 231021 90 6 | CUMMINS ENGINE INC | CALL | |
| 231021 95 6 | CUMMINS ENGINE INC | PUT | |
| 231082 10 8 | CUMULUS MEDIA INC | CL A | |
| 231157 10 8 | CUNNINGHAM GRAPHICS INTL INC | COM | |
| 23126R 10 1 | CURAGEN CORP | COM | |
| 231264 10 2 * | CURATIVE HEALTH SVCS INC | COM | |
| 231264 90 2 | CURATIVE HEALTH SVCS INC | CALL | |
| 231264 95 2 | CURATIVE HEALTH SVCS INC | PUT | |
| 231298 10 0 | CURRENT INCOME SHS INC | COM | |
| 231461 10 4 | CURTIS INTL LTD | COM | |
| 231561 10 1 | CURTISS WRIGHT CORP | COM | |
| 231914 10 2 * | CYBERIAN OUTPOST INC | COM | |
| 231914 90 2 | CYBERIAN OUTPOST INC | CALL | |
| 231914 95 2 | CYBERIAN OUTPOST INC | PUT | |
| 232046 10 2 * | CUSTOMTRACKS CORP | COM | |
| 232046 90 2 | CUSTOMTRACKS CORP | CALL | |
| 232046 95 2 | CUSTOMTRACKS CORP | PUT | |
| 232217 10 9 | CUTTER & BUCK INC | COM | |
| 232437 20 2 | CYANOTECH CORP | COM NEW | |
| 232462 10 1 * | CYBERCASH INC | COM | |
| 232462 90 1 | CYBERCASH INC | CALL | |
| 232462 95 1 | CYBERCASH INC | PUT | |
| 23251P 10 2 * | CYBERONICS INC | COM | |
| 23251P 90 2 | CYBERONICS INC | CALL | |
| 23251P 95 2 | CYBERONICS INC | PUT | |
| 23251X 10 5 | CYBERSHOP INTERNATIONAL INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 87
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 232517 10 2 | CYBEROPTICS CORP | COM | |
| 23252E 10 6 | CYBEX INTL INC | COM | |
| 232522 10 2 * | CYBEX COMPUTER PRODS CORP | COM | |
| 232522 90 2 | CYBEX COMPUTER PRODS CORP | CALL | |
| 232522 95 2 | CYBEX COMPUTER PRODS CORP | PUT | |
| 23255B 20 8 | CYCOMM INTL INC | COM NEW | DELETED |
| 232560 10 2 * | CYGNUS INC | COM | |
| 232560 90 2 | CYGNUS INC | CALL | |
| 232560 95 2 | CYGNUS INC | PUT | |
| 232565 10 1 * | CYLINK CORP | COM | |
| 232565 90 1 | CYLINK CORP | CALL | |
| 232565 95 1 | CYLINK CORP | PUT | |
| 232572 AA 5 | CYMER INC | SBCV STEP 144A04 | |
| 232572 AB 3 | CYMER INC | SBCV STEP ACRD04 | |
| 232572 AC 1 | CYMER INC | SB NT CV STEP 04 | |
| 232572 10 7 * | CYMER INC | COM | |
| 232572 90 7 | CYMER INC | CALL | |
| 232572 95 7 | CYMER INC | PUT | |
| 232674 10 1 | CYPRESS BIOSCIENCES INC | COM | |
| 232674 12 7 | CYPRESS BIOSCIENCES INC | WT EXP 100101 | DELETED |
| 232806 AB 5 | CYPRESS SEMICONDUCTOR CORP | SUB NT CV 144A02 | |
| 232806 AC 3 | CYPRESS SEMICONDUCTOR CORP | SUB NT CV ACRD02 | |
| 232806 AD 1 | CYPRESS SEMICONDUCTOR CORP | SUB NT CONV 6%02 | |
| 232806 10 9 * | CYPRESS SEMICONDUCTOR CORP | COM | |
| 232806 90 9 | CYPRESS SEMICONDUCTOR CORP | CALL | |
| 232806 95 9 | CYPRESS SEMICONDUCTOR CORP | PUT | |
| 232808 10 5 | CYPROS PHARMACEUTICAL CORP | COM | |
| 232809 10 3 * | CYPRUS AMAX MINERALS CO | COM | |
| 232809 90 3 | CYPRUS AMAX MINERALS CO | CALL | |
| 232809 95 3 | CYPRUS AMAX MINERALS CO | PUT | |
| 232817 10 6 * | CYRK INC | COM | |
| 232817 90 6 | CYRK INC | CALL | |
| 232817 95 6 | CYRK INC | PUT | |
| 23282E 30 8 | CYTEL CORP | COM NEW | |
| 23282G 10 5 | CYTOCLONAL PHARMACAUTICALS INC | COM | |
| 23282G 11 3 | CYTOCLONAL PHARMACAUTICALS INC | WT C EX 110100 | |
| 23282G 12 1 | CYTOCLONAL PHARMACAUTICALS INC | WT D EX 110100 | |
| 232820 10 0 * | CYTEC INDS INC | COM | |
| 232820 90 0 | CYTEC INDS INC | CALL | |
| 232820 95 0 | CYTEC INDS INC | PUT | |
| 232824 10 2 * | CYTOGEN CORP | COM | |
| 232824 90 2 | CYTOGEN CORP | CALL | |
| 232824 95 2 | CYTOGEN CORP | PUT | |
| 232828 30 1 | CYTRX CORP | COM NEW | |
| 232860 10 6 | D & E COMMUNICATIONS INC | COM | |
| 232861 10 4 | D & K HEALTHCARE RES INC | COM | |
| 232864 10 8 | D & N FINL CORP | COM | DELETED |
| 232923 10 2 * | CYTOTHERAPEUTICS INC | COM | |
| 232923 90 2 | CYTOTHERAPEUTICS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 88
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------|--------------------|---------|
| 232923 95 2 | CYTOTHERAPEUTICS INC | PUT | |
| 232946 10 3 * | CYTYC CORP | COM | |
| 232946 90 3 | CYTYC CORP | CALL | |
| 232946 95 3 | CYTYC CORP | PUT | |
| 232949 10 7 * | DII GROUP INC | COM | |
| 232949 90 7 | DII GROUP INC | CALL | |
| 232949 95 7 | DII GROUP INC | PUT | |
| 232968 10 7 | DSI TOYS INC | COM | |
| 233027 10 1 | D A CONSULTING GROUP INC | COM | |
| 233044 10 6 | DBT ONLINE INC | COM | |
| 23321A 10 1 | DISC INC | COM | |
| 23321E 10 3 | DHB CAPITAL GROUP INC | COM | |
| 23321U 10 7 | D G JEWELLERY CDA LTD | COM | |
| 23321U 11 5 | D G JEWELLERY CDA LTD | WT EXP 041602 | |
| 23322Y 10 8 | DLJ HIGH YIELD BD FD | SH BEN INT | |
| 23323K 10 7 | DNAP HLDG CORP | COM | DELETED |
| 233230 10 1 | DMI FURNITURE INC | COM | |
| 233233 10 5 * | DM MANAGEMENT CO | COM | DELETED |
| 233233 90 5 | DM MANAGEMENT CO | CALL | DELETED |
| 233233 95 5 | DM MANAGEMENT CO | PUT | DELETED |
| 23329J 10 4 | DQE INC | COM | |
| 233293 10 9 * | DPL INC | COM | |
| 233293 90 9 | DPL INC | CALL | |
| 233293 95 9 | DPL INC | PUT | |
| 23330X AB 6 | DRS TECHNOLOGIES INC | SR SB DB CV 9%03 | |
| 23330X 10 0 | DRS TECHNOLOGIES INC | COM | |
| 23331A 10 9 * | D R HORTON INC | COM | |
| 23331A 90 9 | D R HORTON INC | CALL | |
| 23331A 95 9 | D R HORTON INC | PUT | |
| 23332B 10 6 * | DSP GROUP INC | COM | |
| 23332B 90 6 | DSP GROUP INC | CALL | |
| 23332B 95 6 | DSP GROUP INC | PUT | |
| 23332K 10 6 * | DSP COMMUNICATIONS INC | COM | |
| 23332K 90 6 | DSP COMMUNICATIONS INC | CALL | |
| 23332K 95 6 | DSP COMMUNICATIONS INC | PUT | |
| 233321 10 8 | DSP TECHNOLOGY INC | COM | DELETED |
| 233326 10 7 * | DST SYS INC DEL | COM | |
| 233326 90 7 | DST SYS INC DEL | CALL | |
| 233326 95 7 | DST SYS INC DEL | PUT | |
| 23333J 10 8 * | DT INDUSTRIES INC | COM | |
| 23333J 90 8 | DT INDUSTRIES INC | CALL | |
| 23333J 95 8 | DT INDUSTRIES INC | PUT | |
| 23333L 10 3 | DTM CORP | COM | |
| 233331 10 7 * | DTE ENERGY CO | COM | |
| 233331 90 7 | DTE ENERGY CO | CALL | |
| 233331 95 7 | DTE ENERGY CO | PUT | |
| 233343 10 2 | DVI INC | COM | |
| 233377 11 8 | DXP ENTERPRISES INC NEW | WT EXP 020302 | |
| 233377 40 7 | DXP ENTERPRISES INC NEW | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 89
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 233729 10 2 | DAG MEDIA INC | COM | ADDED |
| 233798 20 6 | DAI EI INC | ADR | |
| 233856 10 3 | DAIN RAUSCHER CORP | COM | |
| 233860 10 5 | DAIRY MART CONVENIENCE STORES | CL B | |
| 233860 20 4 | DAIRY MART CONVENIENCE STORES | CL A | |
| 233912 10 4 | DAILY JOURNAL CORP | COM | |
| 234053 10 6 * | DAISYTEK INTL CORP | COM | |
| 234053 90 6 | DAISYTEK INTL CORP | CALL | |
| 234053 95 6 | DAISYTEK INTL CORP | PUT | |
| 23426R 10 8 * | DAL-TILE INTL INC | COM | |
| 23426R 90 8 | DAL-TILE INTL INC | CALL | |
| 23426R 95 8 | DAL-TILE INTL INC | PUT | |
| 234264 10 9 | DAKTRONICS INC | COM | |
| 235077 10 4 | DALLAS GOLD & SILVER EXCH EC | COM | |
| 235204 10 4 * | DALLAS SEMICONDUCTOR CORP | COM | |
| 235204 90 4 | DALLAS SEMICONDUCTOR CORP | CALL | |
| 235204 95 4 | DALLAS SEMICONDUCTOR CORP | PUT | |
| 235691 10 2 * | DAMARK INTL INC | CL A | |
| 235691 90 2 | DAMARK INTL INC | CALL | |
| 235691 95 2 | DAMARK INTL INC | PUT | |
| 235713 10 4 | DAMES & MOORE GROUP INC | COM | |
| 235774 10 6 | DAN RIV INC GA | CL A | |
| 235811 10 6 * | DANA CORP | COM | |
| 235811 90 6 | DANA CORP | CALL | |
| 235811 95 6 | DANA CORP | PUT | |
| 235851 10 2 * | DANAHER CORP DEL | COM | |
| 235851 90 2 | DANAHER CORP DEL | CALL | |
| 235851 95 2 | DANAHER CORP DEL | PUT | |
| 235906 10 4 | DAMEN FINL CORP | COM | |
| 236235 10 7 | DANIEL INDS DEL | COM | |
| 236274 10 6 | DANIELSON HLDG CORP | COM | |
| 236277 AB 5 | DANKA BUSINESS SYS PLC | SUBNT CV 6.75%02 | |
| 236277 10 9 | DANKA BUSINESS SYS PLC | SPONSORED ADR | |
| 237015 10 2 * | DAOU SYS INC | COM | |
| 237015 90 2 | DAOU SYS INC | CALL | |
| 237015 95 2 | DAOU SYS INC | PUT | |
| 237194 10 5 * | DARDEN RESTAURANTS INC | COM | |
| 237194 90 5 | DARDEN RESTAURANTS INC | CALL | |
| 237194 95 5 | DARDEN RESTAURANTS INC | PUT | |
| 237266 10 1 | DARLING INTL INC | COM | |
| 237545 10 8 | DASSAULT SYS S A | SPONSORED ADR | |
| 237545 20 7 | DASSAULT SYS S A | SP ADR PART DV | |
| 237596 10 1 * | DATA BROADCASTING CORP | COM | |
| 237596 90 1 | DATA BROADCASTING CORP | CALL | |
| 237596 95 1 | DATA BROADCASTING CORP | PUT | |
| 237649 AC 2 | DATA DESIGN LABS INC | SUBDEB CV 8.5%08 | |
| 237649 AD 0 | DATA DESIGN LABS INC | SUB DEB CV 7%01 | |
| 237654 20 7 * | DATA DIMENSIONS INC | COM PAR \$0.001 | |
| 237654 90 7 | DATA DIMENSIONS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 237654 95 7 | DATA DIMENSIONS INC | PUT | |
| 237688 AE 6 | DATA GEN CORP | SBNTCV 144A 6%04 | |
| 237688 AF 3 | DATA GEN CORP | SBNTCV ACRD 6%04 | |
| 237688 AG 1 | DATA GEN CORP | SUB NT CONV 6%04 | |
| 237688 10 6 * | DATA GEN CORP | COM | |
| 237688 90 6 | DATA GEN CORP | CALL | |
| 237688 95 6 | DATA GEN CORP | PUT | |
| 237690 10 2 * | DATA I O CORP | COM | |
| 237690 90 2 | DATA I O CORP | CALL | |
| 237690 95 2 | DATA I O CORP | PUT | |
| 237823 AA 7 | DATA PROCESSING RES CORP | SB NT CV 144A 05 | |
| 237823 AB 5 | DATA PROCESSING RES CORP | SB NT CV 5.25%05 | |
| 237823 10 9 * | DATA PROCESSING RES CORP | COM | |
| 237823 90 9 | DATA PROCESSING RES CORP | CALL | |
| 237823 95 9 | DATA PROCESSING RES CORP | PUT | |
| 237842 10 9 | DATA RACE INC | COM | |
| 237853 10 6 | DATA RESH ASSOC INC | COM | |
| 237887 10 4 | DATA SYS & SOFTWARE INC | COM | |
| 237909 10 6 | DATAKEY INC | COM | |
| 237917 10 9 | DATAWATCH CORP | COM | |
| 237920 10 3 | DATAWARE TECHNOLOGIES INC | COM | |
| 238016 10 9 | DATA TRANSLATION INC NEW | COM | |
| 238017 10 7 * | DATA TRANSMISSION NETWORK CORP | COM | |
| 238017 90 7 | DATA TRANSMISSION NETWORK CORP | CALL | |
| 238017 95 7 | DATA TRANSMISSION NETWORK CORP | PUT | |
| 238085 10 4 * | DATAMETRICS CORP | COM | |
| 238085 90 4 | DATAMETRICS CORP | CALL | |
| 238085 95 4 | DATAMETRICS CORP | PUT | |
| 238108 20 3 | DATARAM CORP | COM PAR \$1 | |
| 238113 10 4 * | DATASCOPE CORP | COM | |
| 238113 90 4 | DATASCOPE CORP | CALL | |
| 238113 95 4 | DATASCOPE CORP | PUT | |
| 238124 10 1 * | DATASTREAM SYS INC | COM | |
| 238124 90 1 | DATASTREAM SYS INC | CALL | |
| 238124 95 1 | DATASTREAM SYS INC | PUT | |
| 238128 10 2 | DATATEC SYS INC | COM | |
| 238134 10 0 | DATATRAK INTL INC | COM | ADDED |
| 238173 10 8 | DATRON SYS INC DEL | COM | |
| 238208 10 2 | DATUM INC | COM | |
| 238215 10 7 | DAUGHERTY RES INC | COM | |
| 23833N 10 4 * | DAVE & BUSTERS INC | COM | |
| 23833N 90 4 | DAVE & BUSTERS INC | CALL | |
| 23833N 95 4 | DAVE & BUSTERS INC | PUT | |
| 238341 10 1 | DAVEL COMMUNICATIONS INC | COM | |
| 238576 10 2 | DAVIDS BRIDAL INC | COM | ADDED |
| 239208 10 1 * | DAVOX CORP | COM | |
| 239208 90 1 | DAVOX CORP | CALL | |
| 239208 95 1 | DAVOX CORP | PUT | |
| 239220 10 6 | DAW TECHNOLOGIES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 91
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 239359 10 2 | DAWSON GEOPHYSICAL CO | COM | |
| 239467 10 3 | DAXOR CORP | COM | |
| 239545 10 6 | DAY RUNNER INC | COM | |
| 239753 10 6 * | DAYTON HUDSON CORP | COM | |
| 239753 90 6 | DAYTON HUDSON CORP | CALL | |
| 239753 95 6 | DAYTON HUDSON CORP | PUT | |
| 239902 10 9 | DAYTON MNG CORP | COM | |
| 240028 10 0 | DAYTON SUPERIOR CORP | CL A | |
| 240253 30 2 | DE BEERS CONS MINES LTD | ADR DEFD | |
| 242361 10 3 * | DEAN FOODS CO | COM | |
| 242361 90 3 | DEAN FOODS CO | CALL | |
| 242361 95 3 | DEAN FOODS CO | PUT | |
| 24242R 10 8 | DEARBORN BANCORP INC | COM | |
| 242728 10 3 | DEB SHOPS INC | COM | |
| 24276G 10 1 | DEBT STRATEGIES FD III INC | COM | |
| 242768 10 9 | DEBT STRATEGIES FUND INC | COM | |
| 242901 10 6 | DEBT STRATEGIES FD II INC | COM | |
| 243458 10 6 | DECISIONONE HLDGS CORP | COM | |
| 243537 10 7 | DECKERS OUTDOOR CORP | COM | |
| 24359C 10 0 | DECOMA INTERNATIONAL INC | CL A SUB VTG | |
| 243593 30 8 | DECORA INDS INC | COM NEW | |
| 243631 20 7 | DECORATOR INDS INC | COM PAR \$0.20 | |
| 243666 10 4 | DECTRON INTERNATIONALE INC | COM | |
| 243666 11 2 | DECTRON INTERNATIONALE INC | WT EXP 092803 | |
| 244199 AH 8 | DEERE & CO | SUB DB CV 5.5%01 | |
| 244199 10 5 * | DEERE & CO | COM | |
| 244199 90 5 | DEERE & CO | CALL | |
| 244199 95 5 | DEERE & CO | PUT | |
| 245073 10 1 | DEL GLOBAL TECHNOLOGIES CORP | COM | |
| 245091 10 3 | DEL LABS INC | COM | |
| 24522P 10 3 * | DEL MONTE FOODS CO | COM | |
| 24522P 90 3 | DEL MONTE FOODS CO | CALL | |
| 24522P 95 3 | DEL MONTE FOODS CO | PUT | |
| 245334 10 7 | DE RIGO S P A | SPONSORED ADR | |
| 245915 10 3 | DELAWARE GR DIV AND INC FD INC | COM | |
| 245916 10 1 | DELAWARE GROUP GLOBAL DIV | COM | |
| 246626 10 5 | DELCO REMY INTL INC | CL A | |
| 246885 10 7 | DELIA*S INC | COM | |
| 246890 10 7 | DELICIOUS BRANDS INC | COM | |
| 247025 10 9 * | DELL COMPUTER CORP | COM | |
| 247025 90 9 | DELL COMPUTER CORP | CALL | |
| 247025 95 9 | DELL COMPUTER CORP | PUT | |
| 247126 10 5 * | DELPHI AUTOMOTIVE SYS CORP | COM | |
| 247126 90 5 | DELPHI AUTOMOTIVE SYS CORP | CALL | |
| 247126 95 5 | DELPHI AUTOMOTIVE SYS CORP | PUT | |
| 247131 10 5 | DELPHI FINL GROUP INC | CL A | |
| 247171 20 0 | DELPHI INFORMATION SYS INC | COM NEW | |
| 247179 10 4 | DELPHOS CTZNS BANCORP INC | COM | |
| 247357 10 6 * | DELTA & PINE LD CO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 92
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 247357 90 6 | DELTA & PINE LD CO | CALL | |
| 247357 95 6 | DELTA & PINE LD CO | PUT | |
| 247361 10 8 * | DELTA AIR LINES INC DEL | COM | |
| 247361 90 8 | DELTA AIR LINES INC DEL | CALL | |
| 247361 95 8 | DELTA AIR LINES INC DEL | PUT | |
| 247637 10 1 | DELTA GALIL INDS LTD | SPONSORED ADR | ADDED |
| 247748 10 6 | DELTA NAT GAS INC | COM | |
| 24785A 10 8 * | DELTEK SYS INC | COM | |
| 24785A 90 8 | DELTEK SYS INC | CALL | |
| 24785A 95 8 | DELTEK SYS INC | PUT | |
| 247850 10 0 * | DELTIC TIMBER CORP | COM | |
| 247850 90 0 | DELTIC TIMBER CORP | CALL | |
| 247850 95 0 | DELTIC TIMBER CORP | PUT | |
| 247907 20 7 | DELTA PETE CORP | COM NEW | |
| 247909 10 4 * | DELTA WOODSIDE INDS INC NEW | COM | |
| 247909 90 4 | DELTA WOODSIDE INDS INC NEW | CALL | |
| 247909 95 4 | DELTA WOODSIDE INDS INC NEW | PUT | |
| 247916 20 8 | DENBURY RES INC | COM NEW | |
| 247918 10 5 | DELTA FINANCIAL CORP | COM | |
| 248019 10 1 * | DELUXE CORP | COM | |
| 248019 90 1 | DELUXE CORP | CALL | |
| 248019 95 1 | DELUXE CORP | PUT | |
| 248221 10 3 | DENALI INC | COM | |
| 248225 10 4 | DENAMERICA CORP | COM | |
| 248239 10 5 * | DENDRITE INTL INC | COM | |
| 248239 90 5 | DENDRITE INTL INC | CALL | |
| 248239 95 5 | DENDRITE INTL INC | PUT | |
| 248335 10 1 | DENISON INTERNATIONAL PLC | SPONSORED ADR | |
| 248719 30 4 | DENSE PAC MICROSYSTEMS INC | COM NEW | |
| 248725 10 3 | DENTAL CARE ALLIANCE INC | COM | DELETED |
| 24873K 11 7 | DENTAL MED DIAGNOSTIC SYS | WT EXP 050802 | |
| 24873K 20 8 | DENTAL MED DIAGNOSTIC SYS | COM NEW | |
| 249030 10 7 * | DENTSPLY INTL INC NEW | COM | |
| 249030 90 7 | DENTSPLY INTL INC NEW | CALL | |
| 249030 95 7 | DENTSPLY INTL INC NEW | PUT | |
| 249509 10 0 * | DEPARTMENT 56 INC | COM | |
| 249509 90 0 | DEPARTMENT 56 INC | CALL | |
| 249509 95 0 | DEPARTMENT 56 INC | PUT | |
| 249827 10 6 | DERMA SCIENCES INC | COM | |
| 249906 10 8 | DESCARTES SYS GROUP INC | COM | |
| 249908 10 4 | DEPOMED INC | COM | |
| 249908 11 2 | DEPOMED INC | WT EXP 112502 | |
| 250309 10 1 | DESC S A DE C V | SPONSRD ADR C | |
| 25037Y 10 9 | DESERT CMNTY BK VICTORVILLE CA | COM | |
| 25057L 10 2 * | DESIGNS INC | COM | |
| 25057L 90 2 | DESIGNS INC | CALL | |
| 25057L 95 2 | DESIGNS INC | PUT | |
| 25063E 10 0 | DESTIA COMMUNICATIONS INC | COM | ADDED |
| 250637 10 5 | DESTRON FEARING CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 93
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 250639 10 1 | DESWELL INDS INC | COM | |
| 250644 10 1 | DETECTION SYS INC | COM | |
| 250685 10 4 | DETREX CORP | COM | |
| 250837 10 1 * | DETROIT DIESEL CORP | COM | |
| 250837 90 1 | DETROIT DIESEL CORP | CALL | |
| 250837 95 1 | DETROIT DIESEL CORP | PUT | |
| 250905 10 6 | DESSAUER GLOBAL EQUITY FD | COM | DELETED |
| 251566 10 5 | DEUTSCHE TELEKOM AG | SPONSORED ADR | |
| 251566 11 3 | DEUTSCHE TELEKOM AG | RT | ADDED |
| 251588 10 9 | DEVCON INTL CORP | COM | |
| 251591 AA 1 | DEVELOPERS DIVERSIFIED RLTY CO | SUB DB CONV 7%99 | |
| 251591 10 3 | DEVELOPERS DIVERSIFIED RLTY CO | COM | |
| 251782 10 8 | DEVLIEG-BULLARD INC | COM | DELETED |
| 251799 10 2 * | DEVON ENERGY CORP | COM | |
| 251799 90 2 | DEVON ENERGY CORP | CALL | |
| 251799 95 2 | DEVON ENERGY CORP | PUT | |
| 251893 10 3 * | DEVRY INC DEL | COM | |
| 251893 90 3 | DEVRY INC DEL | CALL | |
| 251893 95 3 | DEVRY INC DEL | PUT | |
| 252115 10 0 | DEWOLFE COS INC | COM | |
| 252165 10 5 * | DEXTER CORP | COM | |
| 252165 90 5 | DEXTER CORP | CALL | |
| 252165 95 5 | DEXTER CORP | PUT | |
| 252368 10 5 | DEXTERITY SURGICAL INC | COM | ADDED |
| 25243K 20 8 | DIA MET MINERALS LTD | CL A SUB VTG | |
| 25243K 30 7 | DIA MET MINERALS LTD | CL B MULTI VTG | |
| 25243N 10 3 | DIACRIN INC | COM | |
| 25243N 11 1 | DIACRIN INC | WT EXP 123100 | |
| 25243Q 20 5 | DIAGEO P L C | SPNSRD ADR NEW | |
| 252446 40 6 * | DIAGNOSTIC HEALTH SVCS INC | COM NEW | |
| 252446 90 6 | DIAGNOSTIC HEALTH SVCS INC | CALL | |
| 252446 95 6 | DIAGNOSTIC HEALTH SVCS INC | PUT | |
| 252450 10 1 * | DIAGNOSTIC PRODS CORP | COM | |
| 252450 90 1 | DIAGNOSTIC PRODS CORP | CALL | |
| 252450 95 1 | DIAGNOSTIC PRODS CORP | PUT | |
| 25247D 10 1 * | DIAL CORP NEW | COM | |
| 25247D 90 1 | DIAL CORP NEW | CALL | |
| 25247D 95 1 | DIAL CORP NEW | PUT | |
| 252499 10 8 * | DIALOGIC CORP | COM | |
| 252499 90 8 | DIALOGIC CORP | CALL | |
| 252499 95 8 | DIALOGIC CORP | PUT | |
| 252500 10 3 | DIALOG CORP PLC | SPONSORED ADR | |
| 252529 10 2 | DIALYSIS CORP AMER | COM | |
| 252529 12 8 | DIALYSIS CORP AMER | WT EXP 101699 | |
| 252532 10 6 * | DIAMETRICS MED INC | COM | |
| 252532 90 6 | DIAMETRICS MED INC | CALL | |
| 252532 95 6 | DIAMETRICS MED INC | PUT | |
| 252648 10 0 | DIAMOND HOME SVCS INC | COM | |
| 25271C AA 0 | DIAMOND OFFSHORE DRILLING INC | SB NT CV 3.75%07 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 94
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 25271C 10 2 * | DIAMOND OFFSHORE DRILLING INC | COM | |
| 25271C 90 2 | DIAMOND OFFSHORE DRILLING INC | CALL | |
| 25271C 95 2 | DIAMOND OFFSHORE DRILLING INC | PUT | |
| 252714 10 0 * | DIAMOND MULTIMEDIA SYS INC | COM | |
| 252714 90 0 | DIAMOND MULTIMEDIA SYS INC | CALL | |
| 252714 95 0 | DIAMOND MULTIMEDIA SYS INC | PUT | |
| 252762 10 9 * | DIAMOND TECHNOLOGY PARTNERS | CL A | |
| 252762 90 9 | DIAMOND TECHNOLOGY PARTNERS | CALL | |
| 252762 95 9 | DIAMOND TECHNOLOGY PARTNERS | PUT | |
| 252787 10 6 | DIAMONDS TR | UNIT SER 1 | |
| 252826 10 2 | DIANON SYS INC | COM | |
| 252838 10 7 | DIASYS CORP | COM | |
| 252842 10 9 | DIATIDE INC | COM | |
| 253624 10 0 | DIDAX INC | COM | DELETED |
| 253651 10 3 * | DIEBOLD INC | COM | |
| 253651 90 3 | DIEBOLD INC | CALL | |
| 253651 95 3 | DIEBOLD INC | PUT | |
| 253675 10 2 | DIEDRICH COFFEE INC | COM | |
| 253676 30 8 | DIEHL GRAPHISOFT INC | COM NEW | |
| 253752 10 9 * | DIGENE CORP | COM | |
| 253752 90 9 | DIGENE CORP | CALL | |
| 253752 95 9 | DIGENE CORP | PUT | |
| 253798 10 2 * | DIGI INTL INC | COM | |
| 253798 90 2 | DIGI INTL INC | CALL | |
| 253798 95 2 | DIGI INTL INC | PUT | |
| 253833 10 7 | DIGITAL BIOMETRICS INC | COM | |
| 253838 10 6 | DIGITAL COURIER TECHNOLOGIES | COM | |
| 25385X 10 9 | DIGITAL ORIGIN INC | COM | |
| 253855 10 0 | DIGITAL LIGHTWAVE INC | COM | |
| 253856 10 8 | DIGITAL LINK CORP | COM | |
| 253859 10 2 * | DIGITAL MICROWAVE CORP | COM | |
| 253859 90 2 | DIGITAL MICROWAVE CORP | CALL | |
| 253859 95 2 | DIGITAL MICROWAVE CORP | PUT | |
| 253862 10 6 | DIGITAL PWR CORP | COM | |
| 253862 11 4 | DIGITAL PWR CORP | WT EXP 121699 | |
| 253869 10 1 | DIGITAL RECORDER INC | COM | |
| 253869 11 9 | DIGITAL RECORDER INC | WT EXP 043000 | |
| 25387R 10 0 | DIGITAL VIDEO SYS INC | COM | |
| 25387R 11 8 | DIGITAL VIDEO SYS INC | WT A EX 050801 | |
| 25387R 20 9 | DIGITAL VIDEO SYS INC | UNIT EX 000001 | |
| 25387W 10 9 | DIGITALE TELEKABEL AG | COM | |
| 25388B 10 4 * | DIGITAL RIV INC | COM | |
| 25388B 90 4 | DIGITAL RIV INC | CALL | |
| 25388B 95 4 | DIGITAL RIV INC | PUT | |
| 253921 10 0 | DIGITAL GENERATION SYS INC | COM | |
| 253922 10 8 | DIME CMNTY BANCSHARES | COM | |
| 253928 10 5 | DIGITAL LAVA INC | COM | |
| 253928 11 3 | DIGITAL LAVA INC | WT EXP 021704 | |
| 254067 10 1 * | DILLARDS INC | CL A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 95
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 254067 90 1 | DILLARDS INC | CALL | |
| 254067 95 1 | DILLARDS INC | PUT | |
| 25429Q 10 2 * | DIME BANCORP INC NEW | COM | |
| 25429Q 90 2 | DIME BANCORP INC NEW | CALL | |
| 25429Q 95 2 | DIME BANCORP INC NEW | PUT | |
| 254394 10 9 * | DIMON INC | COM | |
| 254394 90 9 | DIMON INC | CALL | |
| 254394 95 9 | DIMON INC | PUT | |
| 254543 10 1 | DIODES INC | COM | |
| 254546 10 4 * | DIONEX CORP | COM | |
| 254546 90 4 | DIONEX CORP | CALL | |
| 254546 95 4 | DIONEX CORP | PUT | |
| 254551 10 4 | DIPLOMAT DIRECT MARKETING CORP | COM | |
| 25456X 10 3 | DIRECTCHEF INC | COM | ADDED |
| 254590 10 2 | DISC GRAPHICS INC | COM | |
| 254590 11 0 | DISC GRAPHICS INC | WT A EX 110999 | |
| 254609 10 0 | DISCO S A | SPONSORED ADR | DELETED |
| 254642 10 1 * | DISCOUNT AUTO PTS INC | COM | |
| 254642 90 1 | DISCOUNT AUTO PTS INC | CALL | |
| 254642 95 1 | DISCOUNT AUTO PTS INC | PUT | |
| 254668 10 6 | DISCOVERY LABORATORIES INC NEW | COM | |
| 254668 11 4 | DISCOVERY LABORATORIES INC NEW | WT A EX 080800 | |
| 254668 12 2 | DISCOVERY LABORATORIES INC NEW | WT B EX 080800 | |
| 254668 20 5 | DISCOVERY LABORATORIES INC NEW | UNIT EX 080800 | |
| 25467V 10 4 * | DISCREET LOGIC INC | COM | DELETED |
| 25467V 90 4 | DISCREET LOGIC INC | CALL | DELETED |
| 25467V 95 4 | DISCREET LOGIC INC | PUT | DELETED |
| 254687 10 6 * | DISNEY WALT CO | COM | |
| 254687 90 6 | DISNEY WALT CO | CALL | |
| 254687 95 6 | DISNEY WALT CO | PUT | |
| 25469V 10 2 | DISPLAY TECHNOLOGIES INC | COM | |
| 254753 10 6 | DISTRIBUCION Y SERVICIO D&S SA | SPONSORED ADR | |
| 254927 10 6 | DISPATCH MGMT SVCS CORP | COM | |
| 254931 10 8 | DIRECT FOCUS INC | COM | ADDED |
| 25500M 10 3 | DITECH COMMUNICATIONS CORP | COM | ADDED |
| 255153 10 8 | DIVERSIFIED CORPORATE RES INC | COM | |
| 255340 10 1 | DIVERSIFIED SENIOR SERVICES | COM | |
| 25536K 20 4 | DIVERSINET CORP | COM NEW | |
| 255408 10 6 | DIVOT GOLF CORP | COM | DELETED |
| 255519 AA 8 | DIXIE GROUP INC | SUB DEB CV 7%12 | |
| 255519 10 0 | DIXIE GROUP INC | CL A | |
| 255860 10 8 | DIXON TICONDEROGA CO | COM | |
| 255908 40 2 | DOCUCON INC | COM NEW | DELETED |
| 255911 10 9 | DOCUCORP INTL INC | COM | |
| 256008 10 3 | DOANE PET CARE ENTERPRISES INC | CL A | ADDED |
| 25608A 10 0 | DOCDATA NV | NY REGISTRY SH | |
| 25614R 10 5 | DOCUMENT SCIENCES CORP | COM | |
| 256159 10 4 * | DOCUMENTUM INC | COM | |
| 256159 90 4 | DOCUMENTUM INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 256159 95 4 | DOCUMENTUM INC | PUT | |
| 256605 10 6 * | DOLE FOOD INC | COM | |
| 256605 90 6 | DOLE FOOD INC | CALL | |
| 256605 95 6 | DOLE FOOD INC | PUT | |
| 256669 10 2 * | DOLLAR GEN CORP | COM | |
| 256669 90 2 | DOLLAR GEN CORP | CALL | |
| 256669 95 2 | DOLLAR GEN CORP | PUT | |
| 256743 10 5 * | DOLLAR THRIFTY AUTOMOTIVE GP | COM | |
| 256743 90 5 | DOLLAR THRIFTY AUTOMOTIVE GP | CALL | |
| 256743 95 5 | DOLLAR THRIFTY AUTOMOTIVE GP | PUT | |
| 256747 10 6 * | DOLLAR TREE STORES INC | COM | |
| 256747 90 6 | DOLLAR TREE STORES INC | CALL | |
| 256747 95 6 | DOLLAR TREE STORES INC | PUT | |
| 257128 10 8 | DOMINGUEZ SVCS CORP | COM | |
| 257386 10 2 | DOMINION HOMES INC | COM | |
| 25746Q 10 8 | DOMINION RES BLACK WARRIOR TR | UNITS BEN INT | |
| 257470 10 4 * | DOMINION RES INC VA | COM | |
| 257470 90 4 | DOMINION RES INC VA | CALL | |
| 257470 95 4 | DOMINION RES INC VA | PUT | |
| 257561 10 0 | DOMTAR INC | COM | |
| 257651 10 9 * | DONALDSON INC | COM | |
| 257651 90 9 | DONALDSON INC | CALL | |
| 257651 95 9 | DONALDSON INC | PUT | |
| 257661 10 8 * | DONALDSON LUFKIN & JENRETTE NW | COM DLJ | |
| 257661 90 8 | DONALDSON LUFKIN & JENRETTE NW | CALL | |
| 257661 95 8 | DONALDSON LUFKIN & JENRETTE NW | PUT | |
| 257661 50 4 * | DONALDSON LUFKIN & JENRETTE NW | COM DLJDIRECT | ADDED |
| 257661 90 4 | DONALDSON LUFKIN & JENRETTE NW | CALL | ADDED |
| 257661 95 4 | DONALDSON LUFKIN & JENRETTE NW | PUT | ADDED |
| 257692 10 3 | DONCASTERS PLC | SPONSORED ADR | |
| 257701 10 2 | DONEGAL GROUP INC | COM | |
| 257826 10 7 * | DONNA KARAN INTL INC | COM | |
| 257826 90 7 | DONNA KARAN INTL INC | CALL | |
| 257826 95 7 | DONNA KARAN INTL INC | PUT | |
| 257867 10 1 * | DONNELLEY R R & SONS CO | COM | |
| 257867 90 1 | DONNELLEY R R & SONS CO | CALL | |
| 257867 95 1 | DONNELLEY R R & SONS CO | PUT | |
| 257870 10 5 | DONNELLY CORP | CL A | |
| 258006 10 5 * | DONNKENNY INC DEL | COM | |
| 258006 90 5 | DONNKENNY INC DEL | CALL | |
| 258006 95 5 | DONNKENNY INC DEL | PUT | |
| 25811P 10 0 * | DORAL FINL CORP | COM | |
| 25811P 90 0 | DORAL FINL CORP | CALL | |
| 25811P 95 0 | DORAL FINL CORP | PUT | |
| 258205 20 2 | DORCHESTER HUGOTON LTD | DEPOSTARY RCPT | |
| 25822C 20 5 | DOREL INDS INC | CL B SUB VTG | |
| 258564 10 3 | DOTRONIX INC | COM | |
| 258570 11 8 | DOUBLE EAGLE PETE & MNG CO | WT EXP 121701 | |
| 258570 20 9 | DOUBLE EAGLE PETE & MNG CO | COM PAR \$0.10 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 97
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 258609 AA 4 | DOUBLECLICK INC | SB NT CV 144A 06 | ADDED |
| 258609 30 4 * | DOUBLECLICK INC | COM | |
| 258609 90 4 | DOUBLECLICK INC | CALL | |
| 258609 95 4 | DOUBLECLICK INC | PUT | |
| 258715 10 1 | DOUGHTIE S FOODS INC | COM | |
| 260003 10 8 * | DOVER CORP | COM | |
| 260003 90 8 | DOVER CORP | CALL | |
| 260003 95 8 | DOVER CORP | PUT | |
| 260086 10 3 * | DOVER DOWNS ENTMT INC | COM | |
| 260086 90 3 | DOVER DOWNS ENTMT INC | CALL | |
| 260086 95 3 | DOVER DOWNS ENTMT INC | PUT | |
| 260543 10 3 * | DOW CHEM CO | COM | |
| 260543 90 3 | DOW CHEM CO | CALL | |
| 260543 95 3 | DOW CHEM CO | PUT | |
| 260561 10 5 * | DOW JONES & CO INC | COM | |
| 260561 90 5 | DOW JONES & CO INC | CALL | |
| 260561 95 5 | DOW JONES & CO INC | PUT | |
| 261018 10 5 | DOWNEY FINL CORP | COM | |
| 26150J 10 1 | DRAXIS HEALTH INC | COM | |
| 26156W 10 6 | DRESDNER RCM EUROPE FD INC | COM | DELETED |
| 261570 10 5 * | DRESS BARN INC | COM | |
| 261570 90 5 | DRESS BARN INC | CALL | |
| 261570 95 5 | DRESS BARN INC | PUT | |
| 26168L 20 5 | DREW INDS INC | COM NEW | |
| 261876 10 6 * | DREXLER TECHNOLOGY CORP | COM | |
| 261876 90 6 | DREXLER TECHNOLOGY CORP | CALL | |
| 261876 95 6 | DREXLER TECHNOLOGY CORP | PUT | |
| 261878 10 2 * | DREYERS GRAND ICE CREAM INC | COM | |
| 261878 90 2 | DREYERS GRAND ICE CREAM INC | CALL | |
| 261878 95 2 | DREYERS GRAND ICE CREAM INC | PUT | |
| 261881 10 6 | DREYFUS CALIF MUN INCOME INC | COM | |
| 261932 10 7 | DREYFUS STRATEGIC MUNS INC | COM | |
| 261938 10 4 | DREYFUS STRATEGIC GOVTS INCOME | COM | |
| 26200S 10 1 | DREYFUS HIGH YIELD STRATEGIES | SH BEN INT | |
| 26201R 10 2 | DREYFUS MUN INCOME INC | COM | |
| 26201T 10 8 | DREYFUS N Y MUN INCOME INC | COM | |
| 26202F 10 7 | DREYFUS STRATEGIC MUN BD FD | COM | |
| 262026 50 3 | DRIEFONTEIN CONSOLIDATED | SPONSORED ADR | DELETED |
| 262037 10 4 | DRIL-QUIP INC | COM | |
| 262093 20 6 | DRIVER HARRIS CO | COM PAR \$0.83 | |
| 262098 10 6 | DRKOOP COM INC | COM | ADDED |
| 262120 10 8 | DROVERS BANCSHARES CORP | COM | |
| 262175 AA 0 | DRUG EMPORIUM INC | SB DB CV 7.75%14 | |
| 262175 10 2 * | DRUG EMPORIUM INC | COM | |
| 262175 90 2 | DRUG EMPORIUM INC | CALL | |
| 262175 95 2 | DRUG EMPORIUM INC | PUT | |
| 262497 30 8 | DRYPERS CORP | COM NEW | |
| 262504 10 3 | DSET CORP | COM | |
| 263534 10 9 * | DU PONT E I DE NEMOURS & CO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 98
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 263534 90 9 | DU PONT E I DE NEMOURS & CO | CALL | |
| 263534 95 9 | DU PONT E I DE NEMOURS & CO | PUT | |
| 263572 10 9 | DUALSTAR TECHNOLOGIES | COM | |
| 263572 11 7 | DUALSTAR TECHNOLOGIES | WT EXP 031300 | |
| 263578 10 6 * | DUANE READE INC | COM | |
| 263578 90 6 | DUANE READE INC | CALL | |
| 263578 95 6 | DUANE READE INC | PUT | |
| 264066 10 1 | DUCATI MTR HLDGS SPA | SPONSORED ADR | ADDED |
| 264142 10 0 | DUCKWALL-ALCO STORES INC NEW | COM | |
| 264147 10 9 | DUCOMMUN INC DEL | COM | |
| 26432F 10 9 | DUFF & PHELPS CR RATING CO | COM | |
| 26432K 10 8 | DUFF & PHELPS UTIL CORP BD TR | COM | |
| 264324 10 4 | DUFF & PHELPS UTILS INCOME INC | COM | |
| 264325 10 1 | DUFF & PHELPS UTILS TXFR INCM | COM | |
| 264399 10 6 * | DUKE ENERGY CORP | COM | |
| 264399 90 6 | DUKE ENERGY CORP | CALL | |
| 264399 95 6 | DUKE ENERGY CORP | PUT | |
| 264411 50 5 | DUKE REALTY INVT INC | COM NEW | |
| 26483B 10 6 * | DUN & BRADSTREET CORP DEL | COM | |
| 26483B 90 6 | DUN & BRADSTREET CORP DEL | CALL | |
| 26483B 95 6 | DUN & BRADSTREET CORP DEL | PUT | |
| 265771 10 5 | DUNN COMPUTER CORP VA | COM | |
| 265903 10 4 | DURA AUTOMOTIVE SYSTEMS CORP | CL A | |
| 26613X 10 1 | DUPONT PHOTOMASKS INC | COM | |
| 26632M 20 1 | DURA AUTOMOTIVE SYS CAP TR | PFD TR CONV | |
| 26632S AA 7 | DURA PHARMACEUTICALS INC | SUB NT CV 3.5%02 | |
| 26632S 10 9 * | DURA PHARMACEUTICALS INC | COM | |
| 26632S 90 9 | DURA PHARMACEUTICALS INC | CALL | |
| 26632S 95 9 | DURA PHARMACEUTICALS INC | PUT | |
| 266334 10 1 | DURAKON INDS INC | COM | |
| 266354 10 9 * | DURAMED PHARMACEUTICALS INC | COM | |
| 266354 90 9 | DURAMED PHARMACEUTICALS INC | CALL | |
| 266354 95 9 | DURAMED PHARMACEUTICALS INC | PUT | |
| 266597 30 1 | DURBAN ROODEPOORT DEEP LTD | SPONSORED ADR | |
| 266898 10 5 * | DUSA PHARMACEUTICALS INC | COM | |
| 266898 90 5 | DUSA PHARMACEUTICALS INC | CALL | |
| 266898 95 5 | DUSA PHARMACEUTICALS INC | PUT | |
| 267455 10 3 | DWYER GROUP INC | COM | |
| 267475 10 1 * | DYCOM INDS INC | COM | |
| 267475 90 1 | DYCOM INDS INC | CALL | |
| 267475 95 1 | DYCOM INDS INC | PUT | |
| 267575 10 8 | DYERSBURG CORP | COM | |
| 26784F 10 3 | DYNAMEX INC | COM | |
| 267876 10 0 | DYNAMIC HOMES INC | COM | |
| 267888 10 5 | DYNAMIC MATLS CORP | COM | |
| 267906 10 5 | DYNAMIC OIL & GAS INC | COM | |
| 267907 50 9 | DYNATEC INTL INC | COM NEW | |
| 267911 10 5 | EA ENGR SCIENCE&TECHNOLOGY INC | COM | |
| 267919 30 6 | DYNACQ INTL INC | COM PAR \$.001 | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 267924 10 8 | DYNAMOTIVE CDA CORP | COM | DELETED |
| 267927 10 1 | DYNAMIC HEALTHCARE TECHNOLOGS | COM | |
| 268057 10 6 | DYNAMICS RESH CORP | COM | |
| 268157 10 4 | DYNATRONICS CORP | COM | |
| 26816L 10 2 * | DYNEGY INC | COM | |
| 26816L 90 2 | DYNEGY INC | CALL | |
| 26816L 95 2 | DYNEGY INC | PUT | |
| 26817Q 10 0 | DYNEX CAP INC | COM | |
| 26817Q 20 9 | DYNEX CAP INC | PFD CV A 9.75% | |
| 26817Q 30 8 | DYNEX CAP INC | PFD CV B 9.55% | |
| 26817Q 40 7 | DYNEX CAP INC | PFD CV C 9.73% | |
| 26825H 10 0 | ECCS INC | COM | |
| 268253 10 1 | ECB BANCORP INC | COM | |
| 268255 10 6 | ECC INTL CORP | COM | |
| 268258 10 0 * | ECI TELECOM LTD | ORD | |
| 268258 90 0 | ECI TELECOM LTD | CALL | |
| 268258 95 0 | ECI TELECOM LTD | PUT | |
| 268311 10 7 | EDAP TMS S A | SPONSORED ADR | |
| 268353 10 9 | EDP-ELECTRICIDADE DE PORTUGAL | SPONSORED ADR | |
| 26842V 20 7 * | EEX CORP | COM NEW | |
| 26842V 90 7 | EEX CORP | CALL | |
| 26842V 95 7 | EEX CORP | PUT | |
| 268423 10 0 | EFC BANCORP INC | COM | |
| 268428 20 8 | EFI ELECTRONICS CORP | COM NEW | |
| 268443 10 8 * | EFTC CORP | COM | |
| 268443 90 8 | EFTC CORP | CALL | |
| 268443 95 8 | EFTC CORP | PUT | |
| 268452 10 9 * | E4L INC | COM | |
| 268452 90 9 | E4L INC | CALL | |
| 268452 95 9 | E4L INC | PUT | |
| 268457 10 8 * | EG & G INC | COM | |
| 268457 90 8 | EG & G INC | CALL | |
| 268457 95 8 | EG & G INC | PUT | |
| 268539 10 3 * | EIS INTL INC | COM | |
| 268539 90 3 | EIS INTL INC | CALL | |
| 268539 95 3 | EIS INTL INC | PUT | |
| 268613 20 5 | ELXSI CORP | COM NEW | |
| 268648 AC 6 | E M C CORP MASS | SUB NT CV 144A02 | |
| 268648 AD 4 | E M C CORP MASS | SUB NT CV ACRD02 | |
| 268648 10 2 * | E M C CORP MASS | COM | |
| 268648 90 2 | E M C CORP MASS | CALL | |
| 268648 95 2 | E M C CORP MASS | PUT | |
| 26865Y AA 2 | EMC CORP | SB NT CV 3.25%02 | |
| 268650 10 8 | EMCEE BROADCAST PRODS INC | COM | |
| 268664 10 9 | EMC INS GROUP INC | COM | |
| 26873N 10 8 * | EMS TECHNOLOGIES INC | COM | ADDED |
| 26873N 90 8 | EMS TECHNOLOGIES INC | CALL | ADDED |
| 26873N 95 8 | EMS TECHNOLOGIES INC | PUT | ADDED |
| 26874Q 10 0 * | ENSCO INTL INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 100
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 26874Q 90 0 | ENSCO INTL INC | CALL | |
| 26874Q 95 0 | ENSCO INTL INC | PUT | |
| 26874R 10 8 | ENI S P A | SPONSORED ADR | |
| 268745 10 6 | E NET INC | COM | |
| 26881P 10 3 | EP MEDSYSTEMS INC | COM | |
| 26881Q 10 1 | EPIX MEDICAL INC | COM | |
| 26883Y 10 2 | ESAT TELECOM GROUP PLC | SPONSORED ADR | |
| 26884F 10 2 | ESB FINL CORP | COM | |
| 268912 10 2 | ERC INDS INC NEW | COM | |
| 268920 20 4 | EPL TECHNOLOGIES INC | COM NEW | |
| 269030 20 1 | ESCO ELECTRS CORP | COM TR RCPT | |
| 269129 10 2 | ESPS INC | COM | ADDED |
| 269145 10 8 | ESSEF CORP | COM | |
| 269151 10 6 * | ESS TECHNOLOGY INC | COM | |
| 269151 90 6 | ESS TECHNOLOGY INC | CALL | |
| 269151 95 6 | ESS TECHNOLOGY INC | PUT | |
| 269153 10 2 * | E SPIRE COMMUNICATIONS INC | COM | |
| 269153 90 2 | E SPIRE COMMUNICATIONS INC | CALL | |
| 269153 95 2 | E SPIRE COMMUNICATIONS INC | PUT | |
| 26922C 10 3 * | ETEC SYS INC | COM | |
| 26922C 90 3 | ETEC SYS INC | CALL | |
| 26922C 95 3 | ETEC SYS INC | PUT | |
| 269240 10 7 * | E-TEK DYNAMICS INC | COM | |
| 269240 90 7 | E-TEK DYNAMICS INC | CALL | |
| 269240 95 7 | E-TEK DYNAMICS INC | PUT | |
| 269242 AA 1 | E TOWN | SB DB CV 6.75%12 | |
| 269242 10 3 | E TOWN | COM | |
| 269246 10 4 * | E TRADE GROUP INC | COM | |
| 269246 90 4 | E TRADE GROUP INC | CALL | |
| 269246 95 4 | E TRADE GROUP INC | PUT | |
| 269279 20 4 | EXCD RESOURCES INC | COM NEW | |
| 269282 10 9 | EXX INC | CL A | |
| 269282 20 8 | EXX INC | CL B | |
| 269305 20 7 | E Z EM INC | CL A | |
| 269305 30 6 | E Z EM INC | CL B | |
| 26941T 10 3 | EAGLE BANCGROUP INC | COM | |
| 26942C 10 9 | EAGLE BANCSHARES INC | COM | |
| 269514 10 5 | EAGLE FOOD CENTERS INC | COM | |
| 269524 10 4 | EAGLE GEOPHYSICAL INC | COM | |
| 26959B 10 1 * | EAGLE HARDWARE & GARDEN INC | COM | DELETED |
| 26959B 90 1 | EAGLE HARDWARE & GARDEN INC | CALL | DELETED |
| 26959B 95 1 | EAGLE HARDWARE & GARDEN INC | PUT | DELETED |
| 269719 10 0 | EAGLE PAC INDS INC | COM | |
| 269824 10 8 | EAGLE POINT SOFTWARE | COM | |
| 269894 10 1 | EAGLE SUPPLY GROUP INC | COM | |
| 269894 11 9 | EAGLE SUPPLY GROUP INC | WT EXP 050103 | |
| 270018 10 4 * | EAGLE USA AIRFREIGHT INC | COM | |
| 270018 90 4 | EAGLE USA AIRFREIGHT INC | CALL | |
| 270018 95 4 | EAGLE USA AIRFREIGHT INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 101
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 270312 20 0 | EARTH SCIENCES INC | | COM |
| 270319 10 6 * | EARTHGRAINS CO | | COM |
| 270319 90 6 * | EARTHGRAINS CO | | CALL |
| 270319 95 6 * | EARTHGRAINS CO | | PUT |
| 27032B 10 0 * | EARTHSHELL CORP | | COM |
| 27032B 90 0 * | EARTHSHELL CORP | | CALL |
| 27032B 95 0 * | EARTHSHELL CORP | | PUT |
| 27032C 10 8 | EARTHWEB INC | | COM |
| 270322 10 0 * | EARTHLINK NETWORK INC | | COM |
| 270322 90 0 * | EARTHLINK NETWORK INC | | CALL |
| 270322 95 0 * | EARTHLINK NETWORK INC | | PUT |
| 27033E 10 3 | EASCO INC | | COM |
| 27579R 10 4 | EAST WEST BANCORP INC | | COM |
| 276052 10 7 | EASTBROKERS INTL INC | | COM |
| 276052 12 3 | EASTBROKERS INTL INC | WT A EX 060800 | |
| 276217 10 6 | EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | |
| 276317 10 4 | EASTERN CO | | COM |
| 27637F 10 0 * | EASTERN ENTERPRISES | | COM |
| 27637F 90 0 * | EASTERN ENTERPRISES | | CALL |
| 27637F 95 0 * | EASTERN ENTERPRISES | | PUT |
| 277173 10 0 * | EASTERN UTILS ASSOC | | COM |
| 277173 90 0 * | EASTERN UTILS ASSOC | | CALL |
| 277173 95 0 * | EASTERN UTILS ASSOC | | PUT |
| 277196 10 1 | EASTERN VA BANKSHARES INC | | COM |
| 277276 10 1 | EASTGROUP PPTY INC | | COM |
| 277432 10 0 * | EASTMAN CHEM CO | | COM |
| 277432 90 0 * | EASTMAN CHEM CO | | CALL |
| 277432 95 0 * | EASTMAN CHEM CO | | PUT |
| 277461 10 9 * | EASTMAN KODAK CO | | COM |
| 277461 90 9 * | EASTMAN KODAK CO | | CALL |
| 277461 95 9 * | EASTMAN KODAK CO | | PUT |
| 277848 10 7 | EASYRIDERS INC | | COM |
| 277851 10 1 | EATERIES INC | | COM |
| 278058 10 2 * | EATON CORP | | COM |
| 278058 90 2 * | EATON CORP | | CALL |
| 278058 95 2 * | EATON CORP | | PUT |
| 27826B 10 0 | EATON VANCE FL MUNI INCOME TR | SH BEN INT | |
| 27826D 10 6 | EATON VANCE MI MUNI INCOME TR | SH BEN INT | |
| 27826E 10 4 | EATON VANCE MA MUNI INCOME TR | SH BEN INT | |
| 27826F 10 1 | EATON VANCE CA MUNI INCOME TR | SH BEN INT | |
| 27826G 10 9 | EATON VANCE OH MUNI INCOME TR | SH BEN INT | |
| 27826S 10 3 | EATON VANCE SR INCOME TR | SH BEN INT | |
| 27826T 10 1 | EATON VANCE PA MUNI INCOME TR | SH BEN INT | |
| 27826U 10 8 | EATON VANCE MUNI INCOME TRUST | SH BEN INT | |
| 27826V 10 6 | EATON VANCE NJ MUNI INCOME TR | SH BEN INT | |
| 27826W 10 4 | EATON VANCE NY MUNI INCOME TR | SH BEN INT | |
| 278265 10 3 | EATON VANCE CORP | COM NON VTG | |
| 278642 10 3 * | EBAY INC | | COM |
| 278642 90 3 * | EBAY INC | | CALL |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 102
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 278642 95 3 | EBAY INC | PUT | |
| 27874N 10 5 * | ECHELON CORP | COM | |
| 27874N 90 5 | ECHELON CORP | CALL | |
| 27874N 95 5 | ECHELON CORP | PUT | |
| 278747 10 0 | ECHELON INTL CORP | COM | |
| 278751 10 2 * | ECHO BAY MINES LTD | COM | |
| 278751 90 2 | ECHO BAY MINES LTD | CALL | |
| 278751 95 2 | ECHO BAY MINES LTD | PUT | |
| 278762 10 9 * | ECHOSTAR COMMUNICATIONS NEW | CL A | |
| 278762 90 9 | ECHOSTAR COMMUNICATIONS NEW | CALL | |
| 278762 95 9 | ECHOSTAR COMMUNICATIONS NEW | PUT | |
| 278762 30 7 | ECHOSTAR COMMUNICATIONS NEW | PFD CV SER C | |
| 278849 10 4 * | ECLIPSE SURGICAL TECHNOLOGIES | COM | |
| 278849 90 4 | ECLIPSE SURGICAL TECHNOLOGIES | CALL | |
| 278849 95 4 | ECLIPSE SURGICAL TECHNOLOGIES | PUT | |
| 278856 10 9 * | ECLIPSYS CORP | COM | |
| 278856 90 9 | ECLIPSYS CORP | CALL | |
| 278856 95 9 | ECLIPSYS CORP | PUT | |
| 278858 10 5 * | ECO SOIL SYS INC | COM | |
| 278858 90 5 | ECO SOIL SYS INC | CALL | |
| 278858 95 5 | ECO SOIL SYS INC | PUT | |
| 278864 20 2 | ECOGEN INC | COM NEW | |
| 278865 10 0 * | ECOLAB INC | COM | |
| 278865 90 0 | ECOLAB INC | CALL | |
| 278865 95 0 | ECOLAB INC | PUT | |
| 278878 10 3 | ECOLOGY & ENVIRONMENT INC | CL A | |
| 279218 20 0 | ECOSCIENCE CORP | COM NEW | |
| 279240 10 5 | ECOSOFT GROUP PLC | SPONSORED ADR | |
| 279285 10 0 | EDAC TECHNOLOGIES CORP | COM | |
| 279434 10 4 | EDELBROCK CORP | COM | |
| 279765 10 1 | EDGAR ONLINE INC | COM | ADDED |
| 279862 10 6 | EDGE PETE CORP DEL | COM | |
| 280599 10 1 * | EDIFY CORP | COM | |
| 280599 90 1 | EDIFY CORP | CALL | |
| 280599 95 1 | EDIFY CORP | PUT | |
| 280875 11 3 | EDISON BROS STORES INC | WT EXP 092605 | DELETED |
| 280875 30 3 | EDISON BROS STORES INC | COM NEW | DELETED |
| 280883 10 9 | EDISON CTL CORP | COM | |
| 280905 80 3 | EDPERBRASCAN CORP | CL A LTD VT SH | |
| 281020 10 7 * | EDISON INTL | COM | |
| 281020 90 7 | EDISON INTL | CALL | |
| 281020 95 7 | EDISON INTL | PUT | |
| 281347 AB 0 | EDO CORP | SUB DEB CV 7%11 | |
| 281347 10 4 | EDO CORP | COM | |
| 28139T 10 1 | EDUCATION MGMT CORP | COM | |
| 281479 10 5 | EDUCATIONAL DEV CORP | COM | |
| 28148T 10 0 | EDUCATIONAL INSIGHTS INC | COM | |
| 281505 10 7 | EDUCATIONAL VIDEO CONFERENCING | COM | |
| 28164K 10 8 | EDUTREK INTL INC | CL A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 103
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 281667 10 5 * | J D EDWARDS & CO | COM | |
| 281667 90 5 | J D EDWARDS & CO | CALL | |
| 281667 95 5 | J D EDWARDS & CO | PUT | |
| 281760 10 8 * | EDWARDS AG INC | COM | |
| 281760 90 8 | EDWARDS AG INC | CALL | |
| 281760 95 8 | EDWARDS AG INC | PUT | |
| 282012 10 3 * | EFAX COM INC | COM | |
| 282012 90 3 | EFAX COM INC | CALL | |
| 282012 95 3 | EFAX COM INC | PUT | |
| 282253 10 3 | EGAMES INC | COM | |
| 282330 10 9 * | EGGHEAD.COM INC | COM | |
| 282330 90 9 | EGGHEAD.COM INC | CALL | |
| 282330 95 9 | EGGHEAD.COM INC | PUT | |
| 282485 10 1 | EIDOS PLC | SPONSORED ADR | |
| 282491 10 9 | 800-JR CIGAR INC | COM | |
| 282506 10 4 | 800 TRAVEL SYSTEMS INC | COM | |
| 282506 11 2 | 800 TRAVEL SYSTEMS INC | WT EXP 011403 | |
| 282520 10 5 | 1838 BD-DEB TRADING FD | COM | |
| 282577 AA 3 | EINSTEIN / NOAH BAGEL CORP | SB DB CV 144A 04 | |
| 282577 AB 1 | EINSTEIN / NOAH BAGEL CORP | SB DB CV ACRD 04 | |
| 282577 AC 9 | EINSTEIN / NOAH BAGEL CORP | SB DB CV 7.25%04 | |
| 282577 10 5 * | EINSTEIN / NOAH BAGEL CORP | COM | |
| 282577 90 5 | EINSTEIN / NOAH BAGEL CORP | CALL | |
| 282577 95 5 | EINSTEIN / NOAH BAGEL CORP | PUT | |
| 282636 10 9 | EKCO GROUP INC | COM | |
| 282912 10 4 * | 8X8 INC | COM | |
| 282912 90 4 | 8X8 INC | CALL | |
| 282912 95 4 | 8X8 INC | PUT | |
| 283677 85 4 * | EL PASO ELEC CO | COM NEW | |
| 283677 90 4 | EL PASO ELEC CO | CALL | |
| 283677 95 4 | EL PASO ELEC CO | PUT | |
| 283678 20 9 | EL PASO ENERGY CAP TR I | PFD CV TR SECS | |
| 283905 10 7 * | EL PASO ENERGY CORP DEL | COM | |
| 283905 90 7 | EL PASO ENERGY CORP DEL | CALL | |
| 283905 95 7 | EL PASO ENERGY CORP DEL | PUT | |
| 284131 20 8 | ELAN PLC | ADR | |
| 284131 70 3 | ELAN PLC | WT EXP 123101 | |
| 284155 10 8 * | ELANTEC SEMICONDUCTOR INC | COM | |
| 284155 90 8 | ELANTEC SEMICONDUCTOR INC | CALL | |
| 284155 95 8 | ELANTEC SEMICONDUCTOR INC | PUT | |
| 284275 10 4 | ELBIT COMPUTERS LTD | ORD | |
| 284434 10 7 * | ELCOM INTL INC | COM | |
| 284434 90 7 | ELCOM INTL INC | CALL | |
| 284434 95 7 | ELCOM INTL INC | PUT | |
| 284443 10 8 | ELCOR CORP | COM | |
| 284447 10 9 | ELCOTEL INC | COM | |
| 284470 10 1 * | ELDER BEERMAN STORES CORP NEW | COM | |
| 284470 90 1 | ELDER BEERMAN STORES CORP NEW | CALL | |
| 284470 95 1 | ELDER BEERMAN STORES CORP NEW | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 284560 10 9 | ELDERTRUST | COM SH BEN INT | |
| 28467W 10 6 | ELDORADO BANCSHARES INC | COM | |
| 284853 10 8 | ELECTRIC & GAS TECHNOLOGY INC | COM | |
| 284871 10 0 | ELECTRIC FUEL CORP | COM | |
| 284895 10 9 * | ELECTRIC LIGHTWAVE INC | CL A | |
| 284895 90 9 | ELECTRIC LIGHTWAVE INC | CALL | |
| 284895 95 9 | ELECTRIC LIGHTWAVE INC | PUT | |
| 285218 10 3 | ELECTRO RENT CORP | COM | |
| 285229 10 0 * | ELECTRO SCIENTIFIC INDS | COM | |
| 285229 90 0 | ELECTRO SCIENTIFIC INDS | CALL | |
| 285229 95 0 | ELECTRO SCIENTIFIC INDS | PUT | |
| 285233 10 2 | ELECTRO-SENSORS INC | COM | |
| 285296 20 8 | ELECTROCON INTL INC | COM NEW | |
| 285324 10 9 * | ELECTROGLAS INC | COM | |
| 285324 90 9 | ELECTROGLAS INC | CALL | |
| 285324 95 9 | ELECTROGLAS INC | PUT | |
| 285397 10 5 * | ELECTROMAGNETIC SCIENCES INC | COM | DELETED |
| 285397 90 5 | ELECTROMAGNETIC SCIENCES INC | CALL | DELETED |
| 285397 95 5 | ELECTROMAGNETIC SCIENCES INC | PUT | DELETED |
| 285512 10 9 * | ELECTRONIC ARTS INC | COM | |
| 285512 90 9 | ELECTRONIC ARTS INC | CALL | |
| 285512 95 9 | ELECTRONIC ARTS INC | PUT | |
| 285562 20 3 | ELECTRONIC CLEARING HOUSE INC | COM PAR \$0.01 | |
| 285661 10 4 * | ELECTRONIC DATA SYS NEW | COM | |
| 285661 90 4 | ELECTRONIC DATA SYS NEW | CALL | |
| 285661 95 4 | ELECTRONIC DATA SYS NEW | PUT | |
| 285798 10 4 | ELECTRONIC PROCESSING INC | COM | |
| 285825 10 5 | ELECTRONIC RETAILING SYS INTL | COM | |
| 285861 10 0 | ELECTRONIC TELE COMMUNICATIONS | CL A | |
| 286045 10 9 | ELECTRONICS BOUTIQUE HLDGS CP | COM | |
| 286082 10 2 * | ELECTRONICS FOR IMAGING INC | COM | |
| 286082 90 2 | ELECTRONICS FOR IMAGING INC | CALL | |
| 286082 95 2 | ELECTRONICS FOR IMAGING INC | PUT | |
| 286150 20 6 | ELECTROSOURCE INC | COM PAR \$1.00 | |
| 286171 30 1 | ELEGANT ILLUSIONS INC | COM NEW | |
| 286199 10 4 | ELEPHANT & CASTLE GROUP INC | COM | |
| 286269 10 5 | ELF AQUITAINE | SPONSORED ADR | |
| 28659M 10 6 | ELITE INFORMATION GROUP INC | COM | ADDED |
| 287166 10 2 | ELK ASSOC FDG CORP | COM | |
| 288398 10 0 | ELLETT BROS INC | COM | |
| 289074 10 6 | ELLSWORTH CONV GROWTH & INCOME | COM | |
| 289393 10 0 | ELMERS RESTAURANT INC | COM | |
| 289660 10 2 | ELMIRA SVGS BK FSB N Y | COM | |
| 290160 10 0 | ELRON ELECTR INDS LTD | ORD | |
| 290259 10 0 | ELSEVIER N V | SPNSRD ADR NEW | |
| 290375 10 4 | ELTRAX SYS INC | COM | |
| 29081N 10 0 | EMBRATEL PARTICIPACOES S A | SPONS ADR PFD | |
| 29081P 20 4 | EMBOTELLADORA ANDINA S A | SPONS ADR A | |
| 29081P 30 3 | EMBOTELLADORA ANDINA S A | SPONS ADR B | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 105
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 290817 10 5 | EMBEX INC | COM | |
| 290839 10 9 | EMCO LTD | COM | |
| 290840 AC 4 | EMCOR GROUP INC | SB NT CV 5.75%05 | |
| 290840 10 0 | EMCOR GROUP INC | COM | |
| 290843 10 1 | EMCON | COM | |
| 290846 10 4 | EMCORE CORP | COM | |
| 290885 10 2 | EMERGING MKTS FLOATING RATE FD | COM | |
| 290887 10 8 | EMERGING MKTS TELECOMMUNICATNS | COM | |
| 290891 10 0 | EMERGING MEXICO FD | COM | DELETED |
| 290918 10 1 | EMERGING MKTS INCOME FD | COM | |
| 290920 10 7 | EMERGING MKTS INCM FD II | COM | |
| 290921 10 5 | EMERGING MKTS INFRASTRUCTURE | COM | |
| 290927 10 2 | EMERALD FINL CORP | COM | |
| 291005 AA 4 | EMERITUS CORP | SDCV144A 6.25%06 | |
| 291005 10 6 | EMERITUS CORP | COM | |
| 291011 10 4 * | EMERSON ELEC CO | COM | |
| 291011 90 4 | EMERSON ELEC CO | CALL | |
| 291011 95 4 | EMERSON ELEC CO | PUT | |
| 291087 AC 8 | EMERSON RADIO CORP | SRSB DBCV144A 02 | |
| 291087 AD 6 | EMERSON RADIO CORP | SRSBDB CV 8.5%02 | |
| 291087 20 3 | EMERSON RADIO CORP | COM NEW | |
| 291345 10 6 * | EMISPHERE TECHNOLOGIES INC | COM | |
| 291345 90 6 | EMISPHERE TECHNOLOGIES INC | CALL | |
| 291345 95 6 | EMISPHERE TECHNOLOGIES INC | PUT | |
| 291525 10 3 * | EMMIS COMMUNICATIONS CORP | CL A | |
| 291525 90 3 | EMMIS COMMUNICATIONS CORP | CALL | |
| 291525 95 3 | EMMIS COMMUNICATIONS CORP | PUT | |
| 291575 10 8 | EMONS TRANSN GRP INC | COM | |
| 291586 10 5 | EMPI INC | COM | |
| 291641 10 8 | EMPIRE DIST ELEC CO | COM | |
| 291657 10 4 | EMPIRE FED BANCORP INC | COM | |
| 292007 10 1 | EMPIRE OF CAROLINA INC | COM | |
| 292007 13 5 | EMPIRE OF CAROLINA INC | WT EXP 050603 | |
| 292007 20 0 | EMPIRE OF CAROLINA INC | PFD A CONV | |
| 292166 10 5 * | EMPLOYEE SOLUTIONS INC | COM | |
| 292166 90 5 | EMPLOYEE SOLUTIONS INC | CALL | |
| 292166 95 5 | EMPLOYEE SOLUTIONS INC | PUT | |
| 29244T 10 1 | EMPRESA NACIONAL DE ELCTRCIDAD | SPONSORED ADR | |
| 292448 AC 1 | EMPRESAS ICA SOCIEDAD CONTRLAD | SUB DB CONV 5%04 | |
| 292448 10 7 | EMPRESAS ICA SOCIEDAD CONTRLAD | SPONSORED ADR | |
| 292449 10 5 | EMPRESAS LA MODERNA S A DE C V | SPON ADR REP A | DELETED |
| 29245D 10 5 | EMPRESAS TELEX CHILE S A | SPONSORED ADR | |
| 29247F 10 8 | EN POINTE TECHNOLOGIES INC | COM | |
| 292475 20 9 * | EMULEX CORP | COM NEW | |
| 292475 90 9 | EMULEX CORP | CALL | |
| 292475 95 9 | EMULEX CORP | PUT | |
| 292499 10 0 * | ENAMELON INC | COM | |
| 292499 90 0 | ENAMELON INC | CALL | |
| 292499 95 0 | ENAMELON INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 106
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 29250D 10 7 | ENCAL ENERGY LTD | COM | |
| 29250N 10 5 | ENBRIDGE INC | COM | |
| 292503 10 9 * | ENCAD INC | COM | |
| 292503 90 9 | ENCAD INC | CALL | |
| 292503 95 9 | ENCAD INC | PUT | |
| 29256E 10 9 | ENCORE MED CORP | COM | |
| 29256E 11 7 | ENCORE MED CORP | WT EXP 030803 | |
| 292562 10 5 * | ENCORE WIRE CORP | COM | |
| 292562 90 5 | ENCORE WIRE CORP | CALL | |
| 292562 95 5 | ENCORE WIRE CORP | PUT | |
| 29258N 10 7 | ENDESA S A | SPONSORED ADR | |
| 29264J 10 8 | ENDOGEN INC | COM | |
| 29264K 10 5 * | ENDOSONICS CORP | COM | |
| 29264K 90 5 | ENDOSONICS CORP | CALL | |
| 29264K 95 5 | ENDOSONICS CORP | PUT | |
| 29264N 30 7 | ENDOREX CORP | COM NEW | |
| 29264P 10 4 | ENDOCARE INC | COM | |
| 29265L 20 1 | ENERGY BIOSYSTEMS CORP | PFD CVA\$4 144A | |
| 29265L 70 6 | ENERGY BIOSYSTEMS CORP | COM NEW | |
| 29265N 10 8 | ENERGEN CORP | COM | |
| 292659 10 9 * | ENERGY CONVERSION DEVICES INC | COM | |
| 292659 90 9 | ENERGY CONVERSION DEVICES INC | CALL | |
| 292659 95 9 | ENERGY CONVERSION DEVICES INC | PUT | |
| 29266H 10 0 | ENERGIS PLC | SPONSORED ADR | |
| 29266M 10 9 * | ENERGY EAST CORP | COM | |
| 29266M 90 9 | ENERGY EAST CORP | CALL | |
| 29266M 95 9 | ENERGY EAST CORP | PUT | |
| 29271E 10 0 | ENERGY RESH CORP N Y | COM | |
| 29271T 10 7 | ENERGY SEARCH INC TENN | COM | |
| 29271T 11 5 | ENERGY SEARCH INC TENN | WT A EX 013002 | |
| 29274A 10 5 | ENERGY WEST INC | COM | |
| 29274F 10 4 | ENERSIS S A | SPONSORED ADR | |
| 29279Q 10 5 | ENFINITY CORP | COM | DELETED |
| 292845 10 4 * | ENGELHARD CORP | COM | |
| 292845 90 4 | ENGELHARD CORP | CALL | |
| 292845 95 4 | ENGELHARD CORP | PUT | |
| 292851 10 2 | ENGEX INC | COM | |
| 292866 10 0 | ENGINEERED SUPPORT SYS INC | COM | |
| 292872 10 8 * | ENGINEERING ANIMATION INC | COM | |
| 292872 90 8 | ENGINEERING ANIMATION INC | CALL | |
| 292872 95 8 | ENGINEERING ANIMATION INC | PUT | |
| 292880 10 1 | ENGINEERING MEASUREMENTS CO | COM | |
| 292896 AA 5 | ENGLE HOMES INC | SBNTCV 144A 7%03 | DELETED |
| 292896 AB 3 | ENGLE HOMES INC | SUB NT CONV 7%03 | DELETED |
| 292896 10 7 | ENGLE HOMES INC | COM | |
| 292925 10 4 | ENERGYNORTH INC | COM | |
| 292962 10 7 | ENDOCARDIAL SOLUTIONS INC | COM | |
| 292970 10 0 | ENERGYSOUTH INC | COM | |
| 292973 10 4 * | ENESCO GROUP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 107
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 292973 90 4 | ENESCO GROUP INC | CALL | |
| 292973 95 4 | ENESCO GROUP INC | PUT | |
| 293310 10 8 * | ENHANCE FINL SVCS GROUP INC | COM | |
| 293310 90 8 | ENHANCE FINL SVCS GROUP INC | CALL | |
| 293310 95 8 | ENHANCE FINL SVCS GROUP INC | PUT | |
| 29336A 10 1 | ENLIGHTEN SOFTWARE SOLUTIONS | COM | |
| 293389 10 2 | ENNIS BUSINESS FORMS INC | COM | |
| 293561 10 6 * | ENRON CORP | COM | |
| 293561 90 6 | ENRON CORP | CALL | |
| 293561 95 6 | ENRON CORP | PUT | |
| 293561 60 1 | ENRON CORP | PFD 2CV \$10.50 | |
| 293562 10 4 * | ENRON OIL & GAS CO | COM | |
| 293562 90 4 | ENRON OIL & GAS CO | CALL | |
| 293562 95 4 | ENRON OIL & GAS CO | PUT | |
| 29358M 10 8 | ENSTAR INC | COM | |
| 293639 10 0 | ENTERCOM COMMUNICATIONS CORP | CL A | |
| 293646 10 3 * | ENERGY CORP NEW | COM | |
| 293646 90 3 | ENERGY CORP NEW | CALL | |
| 293646 95 3 | ENERGY CORP NEW | PUT | |
| 293711 10 7 | ENTERPRISE FED BANCORP INC | COM | DELETED |
| 293779 11 2 | ENTERPRISE OIL PLC | WT EXP 070201 | DELETED |
| 293779 20 3 | ENTERPRISE OIL PLC | SP ADR PREF B | |
| 293779 30 2 | ENTERPRISE OIL PLC | SPONSORED ADR | |
| 29379K 10 7 | ENTERPRISE SOFTWARE INC | COM | |
| 293792 10 7 | ENTERPRISE PRODS PARTNERS L P | COM | |
| 29380T 10 5 | ENTERTAINMENT PPTYS TR | COM SH BEN INT | |
| 29382F 10 3 * | ENTREMED INC | COM | |
| 29382F 90 3 | ENTREMED INC | CALL | |
| 29382F 95 3 | ENTREMED INC | PUT | |
| 293848 10 7 * | ENTRUST TECHNOLOGIES INC | COM | |
| 293848 90 7 | ENTRUST TECHNOLOGIES INC | CALL | |
| 293848 95 7 | ENTRUST TECHNOLOGIES INC | PUT | |
| 293904 10 8 * | ENZON INC | COM | |
| 293904 90 8 | ENZON INC | CALL | |
| 293904 95 8 | ENZON INC | PUT | |
| 293940 10 2 | ENVIRONMENTAL ELEMENTS CORP | COM | |
| 293961 10 8 | ENVIRONMENTAL TECHNOLOGIES CP | COM | |
| 293982 10 4 * | ENVOY CORP NEW | COM | DELETED |
| 293982 90 4 | ENVOY CORP NEW | CALL | DELETED |
| 293982 95 4 | ENVOY CORP NEW | PUT | DELETED |
| 294040 30 8 | ENVIROGEN INC | COM NEW | |
| 294069 30 7 | ENVIRONMENTAL SAFEGUARDS INC | COM PAR \$0.001 | |
| 29409K 60 6 | ENVIROSOURCE INC | COM NEW | |
| 294092 10 1 | ENVIRONMENTAL TECTONICS CORP | COM | |
| 294100 10 2 * | ENZO BIOCHEM INC | COM | |
| 294100 90 2 | ENZO BIOCHEM INC | CALL | |
| 294100 95 2 | ENZO BIOCHEM INC | PUT | |
| 294103 10 6 | EOTT ENERGY PARTNERS L P | UNIT LTD PRTR | |
| 29426L 10 8 * | EPICOR SOFTWARE CORP | COM | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

LIST OF SECTION 13F SECURITIES

PAGE 108
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 29426L 90 8 | EPICOR SOFTWARE CORP | CALL | ADDED |
| 29426L 95 8 | EPICOR SOFTWARE CORP | PUT | ADDED |
| 294261 10 2 * | EPITOPE INC | COM | |
| 294261 90 2 | EPITOPE INC | CALL | |
| 294261 95 2 | EPITOPE INC | PUT | |
| 294398 10 2 | EQUALITY BANCORP INC | COM | |
| 294408 10 9 | EQUALNET COMMUNICATIONS CORP | COM | |
| 294409 10 7 | EQUANT N V | NY REG SHS | |
| 294429 10 5 * | EQUIFAX INC | COM | |
| 294429 90 5 | EQUIFAX INC | CALL | |
| 294429 95 5 | EQUIFAX INC | PUT | |
| 294436 10 0 | EQUINOX SYS INC | COM | |
| 294446 10 7 * | EQUITABLE COS INC | COM | |
| 294446 90 7 | EQUITABLE COS INC | CALL | |
| 294446 95 7 | EQUITABLE COS INC | PUT | |
| 294487 10 3 | EQUITABLE FED SVGS BK MD | COM | |
| 294549 10 0 * | EQUITABLE RES INC | COM | |
| 294549 90 0 | EQUITABLE RES INC | CALL | |
| 294549 95 0 | EQUITABLE RES INC | PUT | |
| 294592 30 8 | EQUITEX INC | COM PAR \$0.02 | |
| 294599 10 5 | EQUITRAC CORP | COM | |
| 294700 70 3 | EQUITY INCOME FD | UT 1 EX SR-ATT | |
| 294703 10 3 * | EQUITY INNS INC | COM | |
| 294703 90 3 | EQUITY INNS INC | CALL | |
| 294703 95 3 | EQUITY INNS INC | PUT | |
| 294724 10 9 | EQUITY MARKETING INC | COM | |
| 294741 10 3 | EQUITY OFFICE PROPERTIES TRUST | COM | |
| 294741 50 9 | EQUITY OFFICE PROPERTIES TRUST | PFD CV B 5.25% | |
| 294749 10 6 | EQUITY OIL CO | COM | |
| 294752 10 0 | EQUITY ONE | COM | |
| 29476H 40 3 | EQUIVEST FIN INC | COM NEW | |
| 29476L 10 7 | EQUITY RESIDENTIAL PPTYS TR | SH BEN INT | |
| 29476L 82 6 | EQUITY RESIDENTIAL PPTYS TR | PFD CV J \$2.15 | |
| 29476L 84 2 | EQUITY RESIDENTIAL PPTYS TR | PFD CV H \$1.75 | |
| 29476L 88 3 | EQUITY RESIDENTIAL PPTYS TR | PFD CONV E 7% | |
| 294766 10 0 | EQUUS II INC | COM | |
| 29481E 10 6 * | ERGO SCIENCE CORP | COM | |
| 29481E 90 6 | ERGO SCIENCE CORP | CALL | |
| 29481E 95 6 | ERGO SCIENCE CORP | PUT | |
| 294821 40 0 | ERICSSON L M TEL CO | ADR CL B SEK10 | |
| 294821 50 9 | ERICSSON L M TEL CO | ADR REP DB2000 | |
| 294929 10 4 | EQUUS GAMING CO L P | UT LTD PRTN A | |
| 29530P 10 2 | ERIE INDY CO | CL A | |
| 296056 10 4 | ESCALADE INC | COM | |
| 296074 11 5 | ESCALON MED CORP | WT A EX 111700 | |
| 296074 12 3 | ESCALON MED CORP | WT B EX 111700 | |
| 296074 30 5 | ESCALON MED CORP | COM NEW | |
| 296426 10 9 | ESENJAY EXPL INC | COM | |
| 296443 10 4 | ESKIMO PIE CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 109
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 29665F 20 0 | ESPIRITO SANTO FINL GROUP SA | SPONSORED ADR | |
| 296650 10 4 | ESPEY MFG & ELECTRS CORP | COM | |
| 296658 30 5 | ESQUIRE COMMUNICATIONS LTD | COM PAR \$0.02 | |
| 296687 10 6 | ESSEX BANCORP INC DEL | COM | |
| 296904 10 5 | ESOFT INC | COM | |
| 297025 10 8 * | ESSEX INTL INC DEL | COM | DELETED |
| 297025 90 8 | ESSEX INTL INC DEL | CALL | DELETED |
| 297025 95 8 | ESSEX INTL INC DEL | PUT | DELETED |
| 297178 10 5 | ESSEX PPTY TR INC | COM | |
| 297425 10 0 | ESTERLINE TECHNOLOGIES CORP | COM | |
| 297602 10 4 * | ETHAN ALLEN INTERIORS INC | COM | |
| 297602 90 4 | ETHAN ALLEN INTERIORS INC | CALL | |
| 297602 95 4 | ETHAN ALLEN INTERIORS INC | PUT | |
| 297645 30 1 | ETHICAL HLDGS LTD | SPNSRD ADR NEW | |
| 297659 10 4 * | ETHYL CORP | COM | |
| 297659 90 4 | ETHYL CORP | CALL | |
| 297659 95 4 | ETHYL CORP | PUT | |
| 297862 10 4 | ETOYS INC | COM | ADDED |
| 29816N 10 2 | EUFAULA BANCCORP INC | COM | |
| 298416 10 8 | EUPHONIX INC | COM | |
| 298736 10 9 | EURONET SVCS INC | COM | |
| 29874M 10 3 | EUROPE FD INC | COM | |
| 298786 10 4 | EUROPEAN MICRO HLDGS INC | COM | |
| 298792 10 2 | EUROPEAN WT FD INC | COM | |
| 298801 10 1 | EUROWEB INTL CORP | COM | |
| 299096 AA 5 | EVANS & SUTHERLAND COMPUTER CP | SUB DEB CV 6%12 | |
| 299096 10 7 * | EVANS & SUTHERLAND COMPUTER CP | COM | |
| 299096 90 7 | EVANS & SUTHERLAND COMPUTER CP | CALL | |
| 299096 95 7 | EVANS & SUTHERLAND COMPUTER CP | PUT | |
| 299155 30 9 | EVANS INC | COM NEW | |
| 299211 10 2 | EVANS SYS INC | COM | |
| 299759 10 0 | EVERCEL INC | COM | ADDED |
| 299761 10 6 * | EVEREN CAPITAL CORP | COM | |
| 299761 90 6 | EVEREN CAPITAL CORP | CALL | |
| 299761 95 6 | EVEREN CAPITAL CDRP | PUT | |
| 299806 10 9 | EVEREST MED CORP | COM | |
| 299808 10 5 * | EVEREST REINS HLDGS INC | COM | |
| 299808 90 5 | EVEREST REINS HLDGS INC | CALL | |
| 299808 95 5 | EVEREST REINS HLDGS INC | PUT | |
| 299900 30 8 * | EVERGREEN RES INC | COM NO PAR | |
| 299900 90 8 | EVERGREEN RES INC | CALL | |
| 299900 95 8 | EVERGREEN RES INC | PUT | |
| 30049R 10 0 | EVOLVING SYS INC | COM | |
| 300615 10 1 * | EXABYTE CORP | COM | |
| 300615 90 1 | EXABYTE CORP | CALL | |
| 300615 95 1 | EXABYTE CORP | PUT | |
| 30064E 10 9 | EXACTECH INC | COM | |
| 300645 10 8 * | EXAR CORP | COM | |
| 300645 90 8 | EXAR CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 300645 95 8 | EXAR CORP | PUT | |
| 300651 20 5 * | EXCALIBUR TECHNOLOGIES CORP | COM NEW | |
| 300651 90 5 | EXCALIBUR TECHNOLOGIES CORP | CALL | |
| 300651 95 5 | EXCALIBUR TECHNOLOGIES CORP | PUT | |
| 300657 10 3 | EXCEL INDS INC | COM | DELETED |
| 300665 10 6 | EXCEL LEGACY CORP | COM | |
| 30067T 10 3 * | EXCEL TECHNOLOGY INC | COM | |
| 30067T 90 3 | EXCEL TECHNOLOGY INC | CALL | |
| 30067T 95 3 | EXCEL TECHNOLOGY INC | PUT | |
| 30067V 10 8 * | EXCEL SWITCHING CORP | COM | |
| 30067V 90 8 | EXCEL SWITCHING CORP | CALL | |
| 30067V 95 8 | EXCEL SWITCHING CORP | PUT | |
| 300723 10 3 | EXCELSIOR INCOME SHS INC | COM | |
| 300867 10 8 | EXCHANGE APPLICATIONS | COM | |
| 300904 10 9 * | EXCITE INC | COM | DELETED |
| 300904 90 9 | EXCITE INC | CALL | DELETED |
| 300904 95 9 | EXCITE INC | PUT | DELETED |
| 300906 10 4 * | EXCELSIOR HENDERSON MOTORCYCLE | COM | |
| 300906 90 4 | EXCELSIOR HENDERSON MOTORCYCLE | CALL | |
| 300906 95 4 | EXCELSIOR HENDERSON MOTORCYCLE | PUT | |
| 301586 10 3 | EXECUTIVE RISK INC | COM | |
| 301601 10 0 * | EXECUTIVE TELECARD LTD | COM | |
| 301601 90 0 | EXECUTIVE TELECARD LTD | CALL | |
| 301601 95 0 | EXECUTIVE TELECARD LTD | PUT | |
| 301607 AA 5 | EXECUTONE INFORMATION SYS INC | SUB DB CV 7.5%11 | |
| 301607 10 7 | EXECUTONE INFORMATION SYS INC | COM | |
| 301932 10 9 | FCB FINL CORP | COM | DELETED |
| 301973 10 3 | EXTENDED SYSTEMS INC | COM | |
| 302051 10 7 * | EXIDE CORP | COM | |
| 302051 90 7 | EXIDE CORP | CALL | |
| 302051 95 7 | EXIDE CORP | PUT | |
| 302056 10 6 | EXIGENT INTERNATIONAL INC | COM | |
| 302056 11 4 | EXIGENT INTERNATIONAL INC | WT EXP 013000 | |
| 302088 10 9 * | EXODUS COMMUNICATIONS INC | COM | |
| 302088 90 9 | EXODUS COMMUNICATIONS INC | CALL | |
| 302088 95 9 | EXODUS COMMUNICATIONS INC | PUT | |
| 302092 10 1 | EXOGEN INC | COM | |
| 302101 10 0 | EXOLON ESK CO | COM | |
| 302130 10 9 * | EXPEDITORS INTL WASH INC | COM | |
| 302130 90 9 | EXPEDITORS INTL WASH INC | CALL | |
| 302130 95 9 | EXPEDITORS INTL WASH INC | PUT | |
| 302131 10 7 | EXPERT SOFTWARE INC | COM | |
| 302133 20 2 | EXPLORATION CO | COM NEW | |
| 30214U 10 2 | EXPONET INC | COM | |
| 302182 10 0 * | EXPRESS SCRIPTS INC | CL A | |
| 302182 90 0 | EXPRESS SCRIPTS INC | CALL | |
| 302182 95 0 | EXPRESS SCRIPTS INC | PUT | |
| 30224P 10 1 * | EXTENDED STAY AMER INC | COM | |
| 30224P 90 1 | EXTENDED STAY AMER INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 111
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 30224P 95 1 | EXTENDED STAY AMER INC | PUT | |
| 30224T 87 1 | EXTENDICARE INC CDA | SUB VTG SH | |
| 30226D 10 6 | EXTREME NETWORKS INC | COM | ADDED |
| 302290 10 1 * | EXXON CORP | COM | |
| 302290 90 1 | EXXON CORP | CALL | |
| 302290 95 1 | EXXON CORP | PUT | |
| 302301 10 6 | EZCORP INC | CL A NON VTG | |
| 302367 10 7 | F&M BANCORP MD | COM | |
| 302371 10 9 | F & M BANCORPORATION INC | COM | |
| 302374 10 3 | F & M NATL CORP | COM | |
| 30239F 10 6 | FBL FINL GROUP INC | CL A | |
| 30241L 10 9 * | FEI CO | COM | |
| 30241L 90 9 | FEI CO | CALL | |
| 30241L 95 9 | FEI CO | PUT | |
| 30242L 10 8 | FFW CORP | COM | |
| 30242M 10 6 | FFP PARTNERS L P | UNIT CL A | |
| 30242M 11 4 | FFP PARTNERS L P | RT | DELETED |
| 30242U 10 8 | FFY FINL CORP | COM | |
| 30242W 10 4 | FFLC BANCORP INC | COM | |
| 30243C 10 7 | FFD FINL CORP | COM | |
| 30243M 10 5 | FFP MARKETING INC | COM | |
| 302445 10 1 | FLIR SYS INC | COM | |
| 302491 30 3 * | F M C CORP | COM NEW | |
| 302491 90 3 | F M C CORP | CALL | |
| 302491 95 3 | F M C CORP | PUT | |
| 302509 10 4 | FMS FINL CORP | COM | |
| 302519 10 3 | F N B CORP N C | COM | |
| 302520 10 1 | FNB CORP PA | COM | |
| 302520 20 0 | FNB CORP PA | PFD CV SER B | |
| 302526 10 8 | FNB FINANCIAL SERVICES CORP | COM | |
| 302563 10 1 | FPIC INS GROUP INC | COM | |
| 302571 10 4 * | FPL GROUP INC | COM | |
| 302571 90 4 | FPL GROUP INC | CALL | |
| 302571 95 4 | FPL GROUP INC | PUT | |
| 30262E 10 9 | FRP PPTYS INC | COM | |
| 30262K 10 5 | FSF FINL CORP | COM | |
| 302633 10 2 * | FSI INTL INC | COM | |
| 302633 90 2 | FSI INTL INC | CALL | |
| 302633 95 2 | FSI INTL INC | PUT | |
| 30266P 10 0 * | FVC COM INC | COM | |
| 30266P 90 0 | FVC COM INC | CALL | |
| 30266P 95 0 | FVC COM INC | PUT | |
| 302674 10 6 | FVNB CORP | COM | |
| 302695 10 1 | FX ENERGY INC | COM | |
| 302712 10 4 | F Y I INC | COM | |
| 302747 10 0 | FAB INDS INC | COM | |
| 302905 10 4 | FDP CORP | COM | DELETED |
| 302908 10 8 | FNB ROCHESTER CORP. | COM | DELETED |
| 302920 10 3 | FCNB CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 112
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 302921 10 1 | FAHNESTOCK VINER HLDGS INC | CL A | |
| 302930 10 2 | F N B CORP VA | COM | |
| 302941 10 9 | FTI CONSULTING INC | COM | |
| 303053 10 2 | FACTORY CARD OUTLET CORP | COM | |
| 303072 10 2 | FACTORY 2-U INC | COM | |
| 303075 10 5 | FACTSET RESH SYS INC | COM | |
| 303094 10 6 | FACTUAL DATA CORP | COM | |
| 303094 11 4 | FACTUAL DATA CORP | WT EXP 051301 | |
| 303250 10 4 | FAIR ISAAC & CO INC | COM | |
| 303698 10 4 * | FAIRCHILD CORP | CL A | |
| 303698 90 4 | FAIRCHILD CORP | CALL | |
| 303698 95 4 | FAIRCHILD CORP | PUT | |
| 304231 30 1 * | FAIRFIELD CMNTYS INC | COM PAR \$0.01 | |
| 304231 90 1 | FAIRFIELD CMNTYS INC | CALL | |
| 304231 95 1 | FAIRFIELD CMNTYS INC | PUT | |
| 306075 10 2 | FALCON PRODS INC | COM | |
| 306279 10 0 | FALL RIVER GAS CO | COM | |
| 306480 10 4 | FALLBROOK NATL BK CAL | COM | |
| 306754 10 2 | FALMOUTH BANCORP INC | COM | |
| 306906 10 8 | FANTOM TECHNOLOGIES INC | COM | |
| 307000 10 9 * | FAMILY DLR STORES INC | COM | |
| 307000 90 9 | FAMILY DLR STORES INC | CALL | |
| 307000 95 9 | FAMILY DLR STORES INC | PUT | |
| 30701A AA 4 | FAMILY GOLF CTRS INC | SB NT CV 144A 04 | |
| 30701A AC 0 | FAMILY GOLF CTRS INC | SB NT CV 5.75%04 | |
| 30701A 10 6 * | FAMILY GOLF CTRS INC | COM | |
| 30701A 90 6 | FAMILY GOLF CTRS INC | CALL | |
| 30701A 95 6 | FAMILY GOLF CTRS INC | PUT | |
| 307059 20 4 | FAMILY STEAK HOUSES OF FLORIDA | COM NEW | |
| 307068 10 6 | FAMOUS DAVES AMER INC | COM | |
| 307260 10 9 | FANSTEEL INC DEL | COM | |
| 307331 10 8 | FAR EASTN TEXTILE LTD | SPONSORED ADR | DELETED |
| 307675 10 8 | FARMER BROS CO | COM | |
| 307901 10 8 | FARM FAMILY HLDGS INC | COM | |
| 309562 10 6 | FARMERS CAP BK CORP | COM | |
| 311565 12 1 | FARMSTEAD TEL GROUP INC | WT A EX 081201 | |
| 311565 13 9 | FARMSTEAD TEL GROUP INC | WT B EX 081201 | |
| 311565 15 4 | FARMSTEAD TEL GROUP INC | WT EX 063002NW | |
| 311565 30 3 | FARMSTEAD TEL GROUP INC | COM NEW | |
| 311642 10 2 | FARD TECHNOLOGIES INC | COM | |
| 311643 10 0 | FAROUDJA INC | COM | |
| 311648 10 9 | FARR CO | COM | |
| 311667 10 9 | FARREL CDRP NEW | COM | |
| 31186K 10 6 | FASHIONMALL COM | COM | ADDED |
| 311889 10 9 | FATBRAIN COM INC | COM | ADDED |
| 311900 10 4 * | FASTENAL CO | COM | |
| 311900 90 4 | FASTENAL CO | CALL | |
| 311900 95 4 | FASTENAL CO | PUT | |
| 31210L 10 4 * | FAXSAV INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

*** LIST OF SECTION 13F SECURITIES ***

PAGE 113
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 31210L 90 4 | FAXSAV INC | CALL | |
| 31210L 95 4 | FAXSAV INC | PUT | |
| 31304N 10 7 * | FDX CORP | COM | |
| 31304N 90 7 | FDX CORP | CALL | |
| 31304N 95 7 | FDX CORP | PUT | |
| 313054 10 8 | FEATHERLITE INC | COM | |
| 313135 10 5 * | FEDDERS CORP | COM | |
| 313135 90 5 | FEDDERS CORP | CALL | |
| 313135 95 5 | FEDDERS CORP | PUT | |
| 313135 30 3 * | FEDDERS CORP | CL A | |
| 313135 90 3 | FEDDERS CORP | CALL | |
| 313135 95 3 | FEDDERS CORP | PUT | |
| 313148 10 8 | FEDERAL AGRIC MTG CORP | CL A | |
| 313148 30 6 | FEDERAL AGRIC MTG CORP | CL C | |
| 313400 30 1 * | FEDERAL HOME LN MTG CORP | COM | |
| 313400 90 1 | FEDERAL HOME LN MTG CORP | CALL | |
| 313400 95 1 | FEDERAL HOME LN MTG CORP | PUT | |
| 313549 10 7 * | FEDERAL MOGUL CORP | COM | |
| 313549 90 7 | FEDERAL MOGUL CORP | CALL | |
| 313549 95 7 | FEDERAL MOGUL CORP | PUT | |
| 313586 10 9 * | FEDERAL NATL MTG ASSN | COM | |
| 313586 90 9 | FEDERAL NATL MTG ASSN | CALL | |
| 313586 95 9 | FEDERAL NATL MTG ASSN | PUT | |
| 313747 20 6 | FEDERAL REALTY INVT TR | SH BEN INT NEW | |
| 313819 10 4 | FEDERAL SCREW WKS | COM | |
| 313855 10 8 * | FEDERAL SIGNAL CORP | COM | |
| 313855 90 8 | FEDERAL SIGNAL CORP | CALL | |
| 313855 95 8 | FEDERAL SIGNAL CORP | PUT | |
| 314012 10 5 | FEDERAL TR CORP | COM | |
| 31410H 10 1 * | FEDERATED DEPT STORES INC DEL | COM | |
| 31410H 90 1 | FEDERATED DEPT STORES INC DEL | CALL | |
| 31410H 95 1 | FEDERATED DEPT STORES INC DEL | PUT | |
| 31410H 11 9 | FEDERATED DEPT STORES INC DEL | WT C EX 121999 | |
| 31410H 12 7 | FEDERATED DEPT STORES INC DEL | WT D EX 121901 | |
| 314211 10 3 | FEDERATED INVS INC PA | CL B | |
| 31430F 10 1 | FELCOR LODGING TR INC | COM | |
| 31430F 20 0 | FELCOR LODGING TR INC | PFD CV A \$1.95 | |
| 315293 10 0 | FERRELLGAS PARTNERS L.P. | UNIT LTD PART | |
| 315405 10 0 * | FERRO CORP | COM | |
| 315405 90 0 | FERRO CORP | CALL | |
| 315405 95 0 | FERRO CORP | PUT | |
| 315414 20 1 | FERROFLUIDICS CORP | COM PAR \$0.004 | |
| 315616 10 2 | F5 NETWORKS INC | COM | ADDED |
| 315621 60 7 | FIAT S P A | SPONS ADR ORD | |
| 315621 70 6 | FIAT S P A | SPONS ADR PREF | |
| 315621 80 5 | FIAT S P A | SPONS ADR SVGS | |
| 315646 10 9 | FIBERMARK INC | COM | |
| 315662 10 6 | FIBERSTARS INC | COM | |
| 315803 10 6 | FIDELITY ADVISOR EMERGING ASIA | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 114
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 315804 10 4 | FIDELITY ADVISOR KOREA FD INC | COM | |
| 31583B 10 5 | FIDELITY BANCORP INC DEL | COM | |
| 315831 10 7 | FIDELITY BANCORP INC | COM | |
| 315921 10 6 | FIDELITY FED BANCORP | COM | |
| 316047 10 9 | FIDELITY BANKSHARES INC | COM | |
| 31614P 10 7 | FIDELITY FINL OHIO INC | COM | |
| 31617J 10 8 | FIDELITY HLDGS INC | COM | |
| 316320 10 0 | FIDELITY NATL CORP GA | COM | |
| 316326 10 7 * | FIDELITY NATL FINL INC | COM | |
| 316326 90 7 | FIDELITY NATL FINL INC | CALL | |
| 316326 95 7 | FIDELITY NATL FINL INC | PUT | |
| 316572 10 6 | FIELDS AIRCRAFT SPARES INC | COM | |
| 31859P 10 3 | FIELDWORKS INC | COM | |
| 316700 10 3 | 5TH AVE CHANNEL CORP | COM | ADDED |
| 316773 10 0 * | FIFTH THIRD BANCORP | COM | |
| 316773 90 0 | FIFTH THIRD BANCORP | CALL | |
| 316773 95 0 | FIFTH THIRD BANCORP | PUT | |
| 316850 10 6 | FILA HLDG SPA | SPONSORED ADR | |
| 316866 10 2 * | FILENES BASEMENT CORP | COM | |
| 316866 90 2 | FILENES BASEMENT CORP | CALL | |
| 316866 95 2 | FILENES BASEMENT CORP | PUT | |
| 316869 10 6 * | FILENET CORP | COM | |
| 316869 90 6 | FILENET CORP | CALL | |
| 316869 95 6 | FILENET CORP | PUT | |
| 317234 10 2 | FILM ROMAN INC | COM | |
| 317492 AC 0 | FINANCIAL FED CORP | SUB NT CV 4.5%05 | |
| 317492 10 6 | FINANCIAL FED CORP | COM | |
| 317574 10 1 | FINANCIAL INDS CORP | COM | |
| 31769P 10 0 | FINANCIAL SEC ASSURN HLDGS LTD | COM | |
| 317718 30 2 | FIND SVP INC | COM NEW | |
| 317823 10 2 | FINE COM INTL CORP | COM | |
| 317867 10 9 * | FINGERHUT COS INC | COM | DELETED |
| 317867 90 9 | FINGERHUT COS INC | CALL | DELETED |
| 317867 95 9 | FINGERHUT COS INC | PUT | DELETED |
| 31787P 10 8 | FINISHMASTER INC | COM | |
| 317884 20 3 | FINLAY ENTERPRISES INC | COM NEW | |
| 317922 30 0 | FINET COM INC | COM PAR \$0.01 | |
| 317923 10 0 * | FINISH LINE INC | CL A | |
| 317923 90 0 | FINISH LINE INC | CALL | |
| 317923 95 0 | FINISH LINE INC | PUT | |
| 317928 10 9 * | FINOVA GROUP INC | COM | |
| 317928 90 9 | FINOVA GROUP INC | CALL | |
| 317928 95 9 | FINOVA GROUP INC | PUT | |
| 317936 10 2 | FIRST ALLIANCE CORP | COM | |
| 317948 10 7 | FINGER LAKES FINL CORP | COM | |
| 31808E 20 7 | FINOVA FIN TR | TOPRS CV 9.16% | |
| 318120 10 2 | FIREARMS TRAINING SYS INC | CL A | |
| 318319 60 5 | FIRETECTOR INC | COM NEW P\$.001 | |
| 318465 10 1 | FIRST ALBANY COS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 115
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 31852M 10 5 | FIRST AMERN HEALTH CONCEPTS | COM | |
| 318522 30 7 * | FIRST AMERN FINL CORP | COM | |
| 318522 90 7 | FIRST AMERN FINL CORP | CALL | |
| 318522 95 7 | FIRST AMERN FINL CORP | PUT | |
| 31865W 10 8 | FIRST AVIATION SVCS INC | COM | |
| 318652 10 4 | FIRST AUSTRALIA FD INC | COM | |
| 318653 10 2 | FIRST AUSTRALIA PRIME INCOME | COM | |
| 31867T 10 3 | FIRST BANCORP IND INC NEW | COM | ADDED |
| 318672 10 2 | FIRST BANCORP P R | COM | |
| 318687 10 0 | FIRST BANCSHARES INC MO | COM | |
| 318900 10 7 * | FIRST AMER CORP TENN | COM | |
| 318900 90 7 | FIRST AMER CORP TENN | CALL | |
| 318900 95 7 | FIRST AMER CORP TENN | PUT | |
| 318910 10 6 | FIRST BANCORP N C | COM | |
| 318915 10 5 | 1ST BERGEN BANCORP | COM | DELETED |
| 319258 20 8 | FIRST BANK OF PHILADELPHIA PA | COM NEW | |
| 31928N 10 3 | FIRST BKS AMER INC | COM | |
| 319286 10 0 | FIRST BKG CO SOUTHEAST GA | COM | |
| 319301 10 7 | FIRST BELL BANCORP INC | COM | |
| 319383 10 5 | FIRST BUSEY CORP | COM | |
| 31942D 10 7 | FIRST CASH FINL SVCS INC | COM | |
| 31942S 10 4 | FIRST CAPITAL INC | COM | |
| 319439 10 5 | FIRST CHARTER CORP | COM | |
| 31946M 10 3 | FIRST CTZNS BANCSHARES INC N C | CL A | |
| 319588 10 9 | FIRST CTZNS CORP | COM | |
| 319697 10 8 | FIRST COASTAL BANKSHARES INC | COM | DELETED |
| 319699 20 3 | FIRST COASTAL CORP | COM NEW | |
| 319734 10 9 | FIRST COLONIAL GROUP INC | COM | |
| 319777 10 8 | FIRST COMMERCE BANCSHARES INC | CL A | |
| 319777 20 7 | FIRST COMMERCE BANCSHARES INC | CL B | |
| 319829 10 7 | FIRST COMWLTH FINL CORP PA | COM | |
| 31983F 10 2 | FIRST COMWLTH FD INC | COM | |
| 31986R 10 3 * | FIRST CONSULTING GROUP INC | COM | |
| 31986R 90 3 | FIRST CONSULTING GROUP INC | CALL | |
| 31986R 95 3 | FIRST CONSULTING GROUP INC | PUT | |
| 319944 10 4 | FIRST FED S&L EAST HARTFORD CT | COM | |
| 319960 10 0 | FIRST FED CAP CORP | COM | |
| 319961 10 8 | FIRST FED FINL CORP KY | COM | |
| 319963 10 4 * | FIRST DATA CORP | COM | |
| 319963 90 4 | FIRST DATA CORP | CALL | |
| 319963 95 4 | FIRST DATA CORP | PUT | |
| 319966 10 7 | FIRST FED BANCORP INC OHIO | COM | |
| 319967 10 5 | FIRST FED SVGS BK SIOUXLAND | COM | DELETED |
| 319979 10 0 | FIRST FED BANCORP MINN | COM | |
| 319983 10 2 | FIRST COMWLTH INC | COM | |
| 32006W 10 6 | FIRST DEFIANCE FINL CORP | COM | |
| 320103 10 4 | FIRST ESSEX BANCORP INC | COM | |
| 32020F 10 5 | FIRST FED BANCSHARES ARK INC | COM | |
| 32020R 10 9 | FIRST FINL BANKSHARES | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 116
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|-------------|
| 32020V 10 0 | FIRST FED BANKSHARES INC DEL | COM | ADDED |
| 320209 10 9 | FIRST FINL BANCORP OH | COM | |
| 320218 10 0 | FIRST FINL CORP IND | COM | |
| 320221 10 4 | FIRST FINL CORP R I | COM | |
| 320228 10 9 | FIRST FINL FD INC | COM | |
| 320239 10 6 | FIRST FINL HLDGS INC | COM | |
| 320272 10 7 | FIRST FRANKLIN CORP | COM | |
| 320369 10 1 | FIRST GEORGIA HLDG INC | COM | |
| 32054B 10 3 | FIRST INDEPENDENCE CORP | COM | |
| 32054K 10 3 | FIRST INDUSTRIAL REALTY TRUST | COM | |
| 32054Q 10 0 | FIRST INTL BANCORP INC | COM | |
| 32054R 10 8 | FIRST IND CORP | COM | |
| 32058A 10 1 | FIRST INVS FINL SVCS GROUP INC | COM | |
| 32063L 10 0 | FIRST ISRAEL FD INC | COM | |
| 320651 10 2 | FIRST KANS FINL CORP | COM | |
| 320655 10 3 | FIRST KEYSTONE FINL INC | COM | |
| 32067S 10 1 | FIRST LANCASTER BANCSHARES INC | COM | |
| 320682 10 7 | FIRST LEESPORT BANCORP INC | COM | |
| 320691 10 8 | FIRST LIBERTY FINL CORP | COM | |
| 320734 10 6 | FIRST LONG IS CORP | COM | |
| 320744 10 5 | FIRST M & F CORP | COM | |
| 320795 10 7 | FIRST MARINER BANCORP | COM | |
| 320817 10 9 | FIRST MERCHANTS CORP | COM | |
| 320867 10 4 | FIRST MIDWEST BANCORP DEL | COM | |
| 320878 10 1 | FIRST MIDWEST FINL INC | COM | |
| 320918 10 5 | FIRST MUT SVGS BK BELLEVUE | COM | |
| 320942 10 5 | FIRST NATL CORP ORANGEBURG S C | COM | |
| 320960 10 7 * | FIRST HEALTH GROUP CORP | COM | |
| 320960 90 7 | FIRST HEALTH GROUP CORP | CALL | |
| 320960 95 7 | FIRST HEALTH GROUP CORP | PUT | |
| 33582N 10 6 | FIRST NILES FINL INC | COM | |
| 335832 10 1 | FIRST NORTHN CAP CORP | COM | |
| 335847 20 8 | FIRST OAK BROOK BANCSHARES INC | COM | |
| 335914 20 6 | FIRST PRIORITY GROUP INC | COM | PAR \$0.015 |
| 335939 10 4 | FIRST SVGS BANCORP INC N C | COM | |
| 335944 10 4 | FIRST SIERRA FINANCIAL INC | COM | |
| 33610H 10 5 | FIRST PHILSON FINL CORP | COM | |
| 33610T 10 9 | FIRST PL FINL CORP | COM | |
| 336100 10 2 | FIRST PHILIPPINE FD INC | COM | |
| 33615C 10 1 | FIRST REGL BANCORP | COM | |
| 336158 10 0 | FIRST REP BK SAN FRANCISCO | COM | |
| 336294 10 3 * | FIRST SEC CORP DEL | COM | |
| 336294 90 3 | FIRST SEC CORP DEL | CALL | |
| 336294 95 3 | FIRST SEC CORP DEL | PUT | |
| 336392 10 5 | FIRST SECURITYFED FINL INC | COM | |
| 33640T 10 3 * | FIRST SENTINEL BANCORP INC | COM | |
| 33640T 90 3 | FIRST SENTINEL BANCORP INC | CALL | |
| 33640T 95 3 | FIRST SENTINEL BANCORP INC | PUT | |
| 33645B 10 7 | FIRST SOUTHN BANCSHARES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 117
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 33645S 10 0 | 1ST ST BANCORP INC | COM | ADDED |
| 336453 10 5 | FIRST ST BANCORPORATION | COM | |
| 336901 10 3 | 1ST SOURCE CORP | COM | |
| 337094 10 6 | FIRST STERLING BKS INC | COM | |
| 337157 10 1 | FIRST TEAM SPORTS INC | COM | |
| 337162 10 1 * | FIRST TENN NATL CORP | COM | |
| 337162 90 1 | FIRST TENN NATL CORP | CALL | |
| 337162 95 1 | FIRST TENN NATL CORP | PUT | |
| 337358 10 5 * | FIRST UN CORP | COM | |
| 337358 90 5 | FIRST UN CORP | CALL | |
| 337358 95 5 | FIRST UN CORP | PUT | |
| 337400 10 5 | FIRST UN REAL EST EQ&MTG INVTS | SH BEN INT | |
| 337400 30 3 | FIRST UN REAL EST EQ&MTG INVTS | PFD CONV SER A | |
| 33741E 10 4 | FIRST UTD BANCSHARES INC ARK | COM | |
| 33741H 10 7 | FIRST UTD CORP | COM | |
| 337477 10 3 * | FIRST VA BANKS INC | COM | |
| 337477 90 3 | FIRST VA BANKS INC | CALL | |
| 337477 95 3 | FIRST VA BANKS INC | PUT | |
| 33748T 10 4 | FIRST WASH BANCORP INC WASH | COM | |
| 337489 50 4 | FIRST WASH RLTY TR INC | COM | |
| 337489 60 3 | FIRST WASH RLTY TR INC | PFD A CV 9.75% | |
| 337493 10 0 | FIRST W VA BANCORP INC | COM | |
| 337498 10 9 | FIRST WESTERN BK NC | COM | |
| 337505 10 1 | FIRST WESTERN BANCORP INC | COM | |
| 33761N 10 9 | FIRSTSERVICE CORP | SUB VTG SH | |
| 33761Q 10 2 | FIRSTFED BANCORP INC | COM | |
| 33761X 10 7 | FIRSTCITY FINL CORP | COM | |
| 337610 10 9 * | FIRST YRS INC | COM | |
| 337610 90 9 | FIRST YRS INC | CALL | |
| 337610 95 9 | FIRST YRS INC | PUT | |
| 33762N 10 8 | FIRSTWAVE TECHNOLOGIES INC | COM | |
| 33762W 10 8 | FIRSTLINK COMMUNICATIONS INC | COM | |
| 33762W 11 6 | FIRSTLINK COMMUNICATIONS INC | WT EXP 072701 | |
| 33762X 10 6 | FIRSTBANK CORP DEL | COM | |
| 33763B 10 3 * | FIRSTPLUS FINL GROUP INC | COM | DELETED |
| 33763B 90 3 | FIRSTPLUS FINL GROUP INC | CALL | DELETED |
| 33763B 95 3 | FIRSTPLUS FINL GROUP INC | PUT | DELETED |
| 33763T 10 4 | FIRSTCOM CORP | COM | |
| 33763V 10 9 * | FIRSTAR CORP NEW WIS | COM | |
| 33763V 90 9 | FIRSTAR CORP NEW WIS | CALL | |
| 33763V 95 9 | FIRSTAR CORP NEW WIS | PUT | |
| 337719 10 8 | FISCHER IMAGING CORP | COM | |
| 337738 10 8 * | FISERV INC | COM | |
| 337738 90 8 | FISERV INC | CALL | |
| 337738 95 8 | FISERV INC | PUT | |
| 337907 10 9 | FIRSTFED FINL CORP | COM | |
| 337908 20 6 | FIRSTMARK CORP NEW | COM PAR \$0.20 | DELETED |
| 337915 10 2 * | FIRSTMERIT CORP | COM | |
| 337915 90 2 | FIRSTMERIT CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 118
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 337915 95 2 | FIRSTMERIT CORP | PUT | |
| 337915 20 1 | FIRSTMERIT CORP | PFD CONV SER B | |
| 337929 10 3 | FIRSTFED AMER BANCORP INC | COM | |
| 337930 10 1 | FLAGSTAR BANCORP INC | COM | |
| 337931 10 9 | FIRSTSPARTAN FINL CORP | COM | |
| 337932 10 7 * | FIRSTENERGY CORP | COM | |
| 337932 90 7 | FIRSTENERGY CORP | CALL | |
| 337932 95 7 | FIRSTENERGY CORP | PUT | |
| 338032 20 4 * | FISHER SCIENTIFIC INTL INC | COM NEW | |
| 338032 90 4 | FISHER SCIENTIFIC INTL INC | CALL | |
| 338032 95 4 | FISHER SCIENTIFIC INTL INC | PUT | |
| 33832H 10 7 | FLAG FINL CORP | COM | |
| 338488 10 9 | FLAMEL TECHNOLOGIES SA | SPONSORED ADR | |
| 338490 10 5 | FLAMEMASTER CORP | COM | |
| 338494 10 7 | FLANDERS CORP | COM | |
| 338517 10 5 | FLANIGANS ENTERPRISES INC | COM | |
| 338527 10 4 | FLASHNET COMMUNICATIONS INC | COM | ADDED |
| 338915 10 1 * | FLEET FINL GROUP INC NEW | COM | |
| 338915 90 1 | FLEET FINL GROUP INC NEW | CALL | |
| 338915 95 1 | FLEET FINL GROUP INC NEW | PUT | |
| 338915 11 9 | FLEET FINL GROUP INC NEW | WT EXP 012701 | |
| 338923 10 5 | FLEXIINTERNATIONAL SOFTWARE | COM | |
| 339099 10 3 * | FLEETWOOD ENTERPRISES INC | COM | |
| 339099 90 3 | FLEETWOOD ENTERPRISES INC | CALL | |
| 339099 95 3 | FLEETWOOD ENTERPRISES INC | PUT | |
| 339130 10 6 * | FLEMING COS INC | COM | |
| 339130 90 6 | FLEMING COS INC | CALL | |
| 339130 95 6 | FLEMING COS INC | PUT | |
| 339317 10 9 | FLETCHER CHALLENGE BLDG DIV | SPONSORED ADR | |
| 339318 10 7 | FLETCHER CHALLENGE ENERGY DIV | SPONSORED ADR | |
| 339324 40 2 | FLETCHER CHALLENGE LTD | SPN ADR FSTDIV | |
| 339325 10 2 | FLETCHER CHALLENGE PAPER DIV | SPONSORED ADR | |
| 33935K 20 5 | FLETCHERS FINE FOODS LTD | COM | |
| 339382 10 3 | FLEXSTEEL INDS INC | COM | |
| 339825 10 1 | FLORAFAX INTL INC | COM | DELETED |
| 340560 10 1 | FLORIDA BANKS INC | COM | |
| 340632 10 8 | FLORIDA EAST COAST INDS | COM | |
| 341064 10 3 * | FLORIDA PANTHERS HLDGS INC | CL A | |
| 341064 90 3 | FLORIDA PANTHERS HLDGS INC | CALL | |
| 341064 95 3 | FLORIDA PANTHERS HLDGS INC | PUT | |
| 341109 10 6 * | FLORIDA PROGRESS CORP | COM | |
| 341109 90 6 | FLORIDA PROGRESS CORP | CALL | |
| 341109 95 6 | FLORIDA PROGRESS CORP | PUT | |
| 341135 10 1 | FLORIDA PUB UTILS CO | COM | |
| 341140 10 1 | FLORIDA ROCK INDS INC | COM | |
| 343257 10 1 | FLORIDAFIRST BANCORP | COM | ADDED |
| 343302 10 5 | FLORSHEIM GROUP INC | COM | |
| 343468 10 4 | FLOW INTL CORP | COM | |
| 343496 10 5 * | FLOWERS INDS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 119
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 343496 90 5 | FLOWERS INDS INC | CALL | |
| 343496 95 5 | FLOWERS INDS INC | PUT | |
| 34354P 10 5 * | FLOWERVE CORP | COM | |
| 34354P 90 5 | FLOWERVE CORP | CALL | |
| 34354P 95 5 | FLOWERVE CORP | PUT | |
| 343858 20 5 | FLOUR CITY INTERNATIONAL INC | COM NEW | |
| 343861 10 0 * | FLUOR CORP | COM | |
| 343861 90 0 | FLUOR CORP | CALL | |
| 343861 95 0 | FLUOR CORP | PUT | |
| 343873 10 5 | FLUSHING FINL CORP | COM | |
| 343909 10 7 | FOCAL INC | COM | |
| 344067 10 3 | FLYCAST COMMUNICATIONS CORP | COM | ADDED |
| 344123 10 4 * | FOAMEX INTL INC | COM | |
| 344123 90 4 | FOAMEX INTL INC | CALL | |
| 344123 95 4 | FOAMEX INTL INC | PUT | |
| 344159 10 8 | FOCUS ENHANCEMENTS INC | COM | |
| 344185 10 3 | FOILMARK INC | COM | |
| 344419 10 6 | FOMENTO ECONOMICO MEXICANO SA | SPND ADR FEMSA | |
| 344437 10 8 | FONAR CORP | COM | |
| 34459U 10 8 | FONIX CORP DEL | COM | |
| 344775 10 1 * | FOOD LION INC | CL B | |
| 344775 90 1 | FOOD LION INC | CALL | |
| 344775 95 1 | FOOD LION INC | PUT | |
| 344775 20 0 * | FOOD LION INC | CL A | |
| 344775 90 0 | FOOD LION INC | CALL | |
| 344775 95 0 | FOOD LION INC | PUT | |
| 344798 10 3 | FOOD TECHNOLOGY SERVICE INC | COM | |
| 344820 10 5 | FOODARAMA SUPERMARKETS INC | COM | |
| 344839 20 4 * | FOODMAKER INC NEW | COM NEW | |
| 344839 90 4 | FOODMAKER INC NEW | CALL | |
| 344839 95 4 | FOODMAKER INC NEW | PUT | |
| 344905 10 4 | FOOTHILL INDPT BANCORP | COM | |
| 344912 10 0 * | FOOTSTAR INC | COM | |
| 344912 90 0 | FOOTSTAR INC | CALL | |
| 344912 95 0 | FOOTSTAR INC | PUT | |
| 345206 10 6 * | FORCENERGY INC | COM | DELETED |
| 345206 90 6 | FORCENERGY INC | CALL | DELETED |
| 345206 95 6 | FORCENERGY INC | PUT | DELETED |
| 345370 10 0 * | FORD MTR CO DEL | COM | |
| 345370 90 0 | FORD MTR CO DEL | CALL | |
| 345370 95 0 | FORD MTR CO DEL | PUT | |
| 345449 10 2 * | FORE SYSTEMS INC | COM | |
| 345449 90 2 | FORE SYSTEMS INC | CALL | |
| 345449 95 2 | FORE SYSTEMS INC | PUT | |
| 345451 10 8 | FOREING&COLONIAL EMRG MIDDLE E | COM | |
| 345458 30 1 | FORELAND CORP | COM NEW | |
| 345469 10 0 | FOREMOST CORP OF AMER | COM | |
| 345550 10 7 | FOREST CITY ENTERPRISES INC | CL A | |
| 345550 30 5 | FOREST CITY ENTERPRISES INC | CL B CONV | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 120
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 345838 10 6 * | FOREST LABS INC | CL A | |
| 345838 90 6 | FOREST LABS INC | CALL | |
| 345838 95 6 | FOREST LABS INC | PUT | |
| 346091 60 6 * | FOREST OIL CORP | COM NEW | |
| 346091 90 6 | FOREST OIL CORP | CALL | |
| 346091 95 6 | FOREST OIL CORP | PUT | |
| 346414 10 5 | FORMULA SYS 1985 LTD | GDR RCPT S | |
| 346416 10 0 | FORMULAB NEURONETICS LTD | SPONSORED ADR | DELETED |
| 346563 10 9 | FORRESTER RESH INC | COM | |
| 346824 10 5 | FORT BEND HLDG CORP | COM | DELETED |
| 347200 10 7 | FORT DEARBORN INCOME SECS INC | COM | |
| 347471 10 4 * | FORT JAMES CORP | COM | |
| 347471 90 4 | FORT JAMES CORP | CALL | |
| 347471 95 4 | FORT JAMES CORP | PUT | |
| 349031 10 4 | FORT THOMAS FINL CORP | COM | |
| 349546 10 1 * | FORTE SOFTWARE INC | COM | |
| 349546 90 1 | FORTE SOFTWARE INC | CALL | |
| 349546 95 1 | FORTE SOFTWARE INC | PUT | |
| 34955T 10 0 | FORTIS SECS INC | COM | |
| 34956K 10 8 | FORTRESS GROUP INC | COM | |
| 349631 10 1 * | FORTUNE BRANDS INC | COM | |
| 349631 90 1 | FORTUNE BRANDS INC | CALL | |
| 349631 95 1 | FORTUNE BRANDS INC | PUT | |
| 349631 20 0 | FORTUNE BRANDS INC | PFD CV \$2.67 | |
| 349681 10 6 | FORTUNE NAT RES CORP | COM | |
| 349853 10 1 | FORWARD AIR CORP | COM | |
| 349862 30 0 | FORWARD INDS INC N Y | COM NEW | |
| 349882 10 0 * | FOSSIL INC | COM | |
| 349882 90 0 | FOSSIL INC | CALL | |
| 349882 95 0 | FOSSIL INC | PUT | |
| 350060 10 9 | FOSTER L B CO | COM | |
| 350244 10 9 * | FOSTER WHEELER CORP | COM | |
| 350244 90 9 | FOSTER WHEELER CORP | CALL | |
| 350244 95 9 | FOSTER WHEELER CORP | PUT | |
| 350384 10 3 | FOTOBALL USA INC | COM | |
| 350384 11 1 | FOTOBALL USA INC | WT EXP 081199 | |
| 350404 10 9 * | FOUNDATION HEALTH SYS INC | COM | |
| 350404 90 9 | FOUNDATION HEALTH SYS INC | CALL | |
| 350404 95 9 | FOUNDATION HEALTH SYS INC | PUT | |
| 350755 30 2 | FOUNTAIN POWERBOAT IND | COM NEW | |
| 350865 10 1 | 4 KIDS ENTMT INC | COM | |
| 350872 10 7 | FOUR MEDIA CO | COM | |
| 35100E 10 4 | FOUR SEASONS HOTEL INC | LTD VTG SH | |
| 351042 10 6 * | 4FRONT TECHNOLOGIES INC | COM | |
| 351042 90 6 | 4FRONT TECHNOLOGIES INC | CALL | |
| 351042 95 6 | 4FRONT TECHNOLOGIES INC | PUT | |
| 351128 10 3 | FOURTH SHIFT CORP | COM | |
| 35138T 10 7 * | FOX ENTMT GROUP INC | CL A | |
| 35138T 90 7 | FOX ENTMT GROUP INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 121
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 35138T 95 7 | FOX ENTMT GROUP INC | PUT | |
| 35177K 10 8 | FRANCE GROWTH FD INC | COM | |
| 35177Q AB 1 | FRANCE TELECOM | DEP BD CV 144A04 | |
| 35177Q 10 5 | FRANCE TELECOM | SPONSORED ADR | |
| 351807 10 2 | FRANCHISE FIN CORP AMER | COM | |
| 35181D 10 8 | FRANCHISE MORTGAGE ACCEPTANCE | COM | |
| 351906 10 2 | FRACMASTER LTD | COM | DELETED |
| 352128 20 1 | FRANKFORT FIRST BANCORP INC | COM NEW | |
| 352456 10 7 | FRANKLIN BK NA SOUTHFIELD MICH | COM | |
| 35252P 10 5 | FRANKLIN CAP CORP | COM | |
| 353469 10 9 * | FRANKLIN COVEY CO | COM | |
| 353469 90 9 | FRANKLIN COVEY CO | CALL | |
| 353469 95 9 | FRANKLIN COVEY CO | PUT | |
| 353514 10 2 | FRANKLIN ELEC INC | COM | |
| 353515 10 9 | FRANKLIN ELECTR PUBLISHERS INC | COM | |
| 354021 10 7 | FRANKLIN MULTI-INCOME FD | SH BEN INT | |
| 354613 10 1 * | FRANKLIN RES INC | COM | |
| 354613 90 1 | FRANKLIN RES INC | CALL | |
| 354613 95 1 | FRANKLIN RES INC | PUT | |
| 354638 10 8 | FRANKLIN SELECT RLTY TR | COM SER A | |
| 354727 20 8 | FRANKLIN TELECOMMUNICATIONS CP | COM NEW | ADDED |
| 355145 10 3 | FRANKLIN UNVL TR | SH BEN INT | |
| 355673 10 4 | FREDERICK BREWING CO | COM | DELETED |
| 356108 10 0 * | FREDS INC | CL A | |
| 356108 90 0 | FREDS INC | CALL | |
| 356108 95 0 | FREDS INC | PUT | |
| 35644K 10 3 * | FREEDOM SECS CORP | COM | |
| 35644K 90 3 | FREEDOM SECS CORP | CALL | |
| 35644K 95 3 | FREEDOM SECS CORP | PUT | |
| 35671D 10 5 * | FREEPORT-MCMORAN COPPER & GOLD | CL A | |
| 35671D 90 5 | FREEPORT-MCMORAN COPPER & GOLD | CALL | |
| 35671D 95 5 | FREEPORT-MCMORAN COPPER & GOLD | PUT | |
| 35671D 50 1 | FREEPORT-MCMORAN COPPER & GOLD | PFD CV 0.05SH | |
| 35671D 85 7 * | FREEPORT-MCMORAN COPPER & GOLD | CL B | |
| 35671D 90 7 | FREEPORT-MCMORAN COPPER & GOLD | CALL | |
| 35671D 95 7 | FREEPORT-MCMORAN COPPER & GOLD | PUT | |
| 356713 10 7 | FREEPORT MCMORAN OIL & GAS RTY | UNIT BEN INT | |
| 357288 AF 6 | FREMONT GEN CORP | LYON SUB ZERO 13 | |
| 357288 10 9 * | FREMONT GEN CORP | COM | |
| 357288 90 9 | FREMONT GEN CORP | CALL | |
| 357288 95 9 | FREMONT GEN CORP | PUT | |
| 357658 10 3 * | FRENCH FRAGRANCES INC | COM | |
| 357658 90 3 | FRENCH FRAGRANCES INC | CALL | |
| 357658 95 3 | FRENCH FRAGRANCES INC | PUT | |
| 358010 10 6 | FREQUENCY ELECTRS INC | COM | |
| 358029 10 6 | FRESENIUS MED CARE AG | SPONSORED ADR | |
| 358029 20 5 | FRESENIUS MED CARE AG | SPN ADR PREF SH | |
| 35803R 10 5 | FRESH AMERICA CORP | COM | |
| 358032 10 0 | FRESH CHOICE INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 122
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 358034 10 6 | FRESH FOODS INC | COM | |
| 358042 10 9 | FRESHSTART VENTURE CAP CORP | COM | |
| 358430 10 6 * | FRIEDE GOLDMAN INTERNATIONAL | COM | |
| 358430 90 6 | FRIEDE GOLDMAN INTERNATIONAL | CALL | |
| 358430 95 6 | FRIEDE GOLDMAN INTERNATIONAL | PUT | |
| 358433 10 0 * | FRIEDMAN BILLINGS RAMSEY GROUP | CL A | |
| 358433 90 0 | FRIEDMAN BILLINGS RAMSEY GROUP | CALL | |
| 358433 95 0 | FRIEDMAN BILLINGS RAMSEY GROUP | PUT | |
| 358435 10 5 | FRIEDMAN INDS INC | COM | |
| 358438 10 9 * | FRIEDMANS INC | CL A | |
| 358438 90 9 | FRIEDMANS INC | CALL | |
| 358438 95 9 | FRIEDMANS INC | PUT | |
| 358497 10 5 | FRIENDLY ICE CREAM CORP NEW | COM | |
| 358743 10 2 | FRISBY TECHNOLOGIES INC | COM | |
| 358748 10 1 | FRISCHS RESTAURANTS INC | COM | |
| 358751 10 5 | FRISCO BAY INDS LTD | COM | |
| 358846 10 3 * | FRITZ COS INC | COM | |
| 358846 90 3 | FRITZ COS INC | CALL | |
| 358846 95 3 | FRITZ COS INC | PUT | |
| 359050 10 1 | FRONTIER ADJUSTERS AMER INC | COM | |
| 35906P 10 5 * | FRONTIER CORPORATION | COM | |
| 35906P 90 5 | FRONTIER CORPORATION | CALL | |
| 35906P 95 5 | FRONTIER CORPORATION | PUT | |
| 359065 10 9 * | FRONTIER AIRLINES INC NEW | COM | |
| 359065 90 9 | FRONTIER AIRLINES INC NEW | CALL | |
| 359065 95 9 | FRONTIER AIRLINES INC NEW | PUT | |
| 35907K 10 5 | FRONTIER FINL CORP WASH | COM | |
| 359081 10 6 * | FRONTIER INS GROUP INC NEW | COM | |
| 359081 90 6 | FRONTIER INS GROUP INC NEW | CALL | |
| 359081 95 6 | FRONTIER INS GROUP INC NEW | PUT | |
| 35914P 10 5 | FRONTIER OIL CORP | COM | |
| 35921R 10 2 | FRONTLINE LTD | SPONSORED ADR | |
| 35921T 10 8 | FRONTLINE COMMUNICATIONS CORP | COM | |
| 35921T 11 6 | FRONTLINE COMMUNICATIONS CORP | WT EXP 000003 | |
| 359360 10 4 | FROZEN FOOD EXPRESS INDS INC | COM | |
| 359523 10 7 | FUEL-TECH N V | COM | |
| 359536 AA 7 | FUISZ TECHNOLOGIES LTD | SB DB CV 144A 04 | |
| 359536 AB 5 | FUISZ TECHNOLOGIES LTD | SB DB CV 7%04 | |
| 359536 10 9 * | FUISZ TECHNOLOGIES LTD | COM | |
| 359536 90 9 | FUISZ TECHNOLOGIES LTD | CALL | |
| 359536 95 9 | FUISZ TECHNOLOGIES LTD | PUT | |
| 359586 30 2 | FUJI PHOTO FILM LTD | ADR | |
| 359678 10 9 | FULL HOUSE RESORTS INC | COM | |
| 359694 10 6 * | FULLER H B CO | COM | |
| 359694 90 6 | FULLER H B CO | CALL | |
| 359694 95 6 | FULLER H B CO | PUT | |
| 359894 10 2 | FULTON BANCORP INC | COM | |
| 360271 10 0 | FULTON FINL CORP PA | COM | |
| 360762 10 8 | FUNCO INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 123
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 360768 10 5 * | FUND AMERN ENTERPRISES HLDGS | COM | DELETED |
| 360768 90 5 | FUND AMERN ENTERPRISES HLDGS | CALL | DELETED |
| 360768 95 5 | FUND AMERN ENTERPRISES HLDGS | PUT | DELETED |
| 360912 10 9 | FUTUREMEDIA PLC | SPONSORED ADR | |
| 360921 10 0 * | FURNITURE BRANDS INTL INC | COM | |
| 360921 90 0 | FURNITURE BRANDS INTL INC | CALL | |
| 360921 95 0 | FURNITURE BRANDS INTL INC | PUT | |
| 361106 10 7 * | FURON CO | COM | |
| 361106 90 7 | FURON CO | CALL | |
| 361106 95 7 | FURON CO | PUT | |
| 361115 50 4 | FURRS BISHOPS INC | COM NEW | |
| 361128 10 1 | FUSION MED TECHNOLOGIES INC | COM | |
| 36114L 30 8 | FUTUREBIOTICS INC | COM NEW | |
| 361268 10 5 | G & K SVCS INC | CL A | |
| 361271 10 9 | G&L RLTY CORP | COM | |
| 361437 10 6 | GA FINL INC | COM | |
| 361448 10 3 * | GATX CORP | COM | |
| 361448 90 3 | GATX CORP | CALL | |
| 361448 95 3 | GATX CORP | PUT | |
| 361448 20 2 | GATX CORP | PFD CONV \$2.50 | |
| 361462 10 4 | G B & T BANCSHARES INC | COM | |
| 361475 10 6 | GBC BANCORP CALIF | COM | |
| 36155Q 10 9 | GC COS INC | COM | |
| 361692 10 6 | GFSB BANCORP INC | COM | |
| 361751 10 0 | GK INTELLIGENT SYS INC | COM | |
| 361778 10 3 | GLB BANCORP INC | COM | |
| 361922 10 7 | GRC INTERNATIONAL INC | COM | |
| 361942 AA 3 | GST TELECOMMUNICATIONS INC | SSBDISC144ACV 05 | |
| 361942 10 5 * | GST TELECOMMUNICATIONS INC | COM | |
| 361942 90 5 | GST TELECOMMUNICATIONS INC | CALL | |
| 361942 95 5 | GST TELECOMMUNICATIONS INC | PUT | |
| 36225V 10 4 * | GP STRATEGIES CORP | COM | |
| 36225V 90 4 | GP STRATEGIES CORP | CALL | |
| 36225V 95 4 | GP STRATEGIES CORP | PUT | |
| 36225X 10 0 * | GPU INC | COM | |
| 36225X 90 0 | GPU INC | CALL | |
| 36225X 95 0 | GPU INC | PUT | |
| 362263 10 5 | GSB FINL CORP | COM | |
| 36227K 10 6 | GSE SYS INC | COM | |
| 362274 10 2 | GS FINL CORP | COM | |
| 36229U 10 2 | GSI LUMONICS INC | COM | ADDED |
| 362320 10 3 * | GTE CORP | COM | |
| 362320 90 3 | GTE CORP | CALL | |
| 362320 95 3 | GTE CORP | PUT | |
| 36236E 10 9 * | GT INTERACTIVE SOFTWARE CORP | COM | |
| 36236E 90 9 | GT INTERACTIVE SOFTWARE CORP | CALL | |
| 36236E 95 9 | GT INTERACTIVE SOFTWARE CORP | PUT | |
| 36237H 10 1 | G-III APPAREL GROUP LTD | COM | |
| 36237J 10 7 | GTS DURATEK INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 124
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 362386 10 4 | GZA GEOENVIRONMENTAL TECH INC | COM | |
| 36239Q 10 9 | GABELLI GLOBAL MULTIMEDIA TR | COM | |
| 36239Y 10 2 | GABELLI ASSET MGMT INC | CL A | |
| 362397 10 1 | GABELLI EQUITY TR INC | COM | |
| 36240B 10 9 | GABELLI SER FDS INC | CONV SECS FD | |
| 362418 10 5 | GABLES RESIDENTIAL TR | SH BEN INT | |
| 362553 10 9 * | GADZOOKS INC | COM | |
| 362553 90 9 | GADZOOKS INC | CALL | |
| 362553 95 9 | GADZOOKS INC | PUT | |
| 362913 10 5 | GALAGEN INC | COM | |
| 363127 10 1 | GAINSCO INC | COM | |
| 363175 20 9 | GALAXY FOODS CO | COM NEW | |
| 36352K 10 3 | GALEY & LORD INC | COM | |
| 363544 10 7 | GALILEO CORP | COM | |
| 363547 10 0 * | GALILEO INTERNATIONAL INC | COM | |
| 363547 90 0 | GALILEO INTERNATIONAL INC | CALL | |
| 363547 95 0 | GALILEO INTERNATIONAL INC | PUT | |
| 363576 10 9 | GALLAGHER ARTHUR J & CO | COM | |
| 363595 10 9 | GALLAHER GROUP PLC | SPONSORED ADR | |
| 363812 10 8 | GALLERY OF HISTORY INC | COM | |
| 364579 10 2 | GALVESTONS STEAKHOUSE CORP | COM | |
| 36466D 10 2 | GAMETECH INTERNATIONAL INC | COM | |
| 36473U 10 5 | GANTOS INC NEW | COM | |
| 364730 10 1 * | GANNETT INC | COM | |
| 364730 90 1 | GANNETT INC | CALL | |
| 364730 95 1 | GANNETT INC | PUT | |
| 364760 10 8 * | GAP INC DEL | COM | |
| 364760 90 8 | GAP INC DEL | CALL | |
| 364760 95 8 | GAP INC DEL | PUT | |
| 364802 10 8 | GARAN INC | COM | |
| 365235 10 0 | GARDEN FRESH RESTAURANT CORP | COM | |
| 36541P 10 4 * | GARDEN RIDGE CORP | COM | |
| 36541P 90 4 | GARDEN RIDGE CORP | CALL | |
| 36541P 95 4 | GARDEN RIDGE CORP | PUT | |
| 365476 10 0 | GARDENBURGER INC | COM | |
| 365558 10 5 | GARDNER DENVER INC | COM | |
| 366630 10 1 | GART SPORTS CO | COM | |
| 366651 10 7 * | GARTNER GROUP INC NEW | COM | |
| 366651 90 7 | GARTNER GROUP INC NEW | CALL | |
| 366651 95 7 | GARTNER GROUP INC NEW | PUT | |
| 367278 10 8 * | GASONICS INTL CORP | COM | |
| 367278 90 8 | GASONICS INTL CORP | CALL | |
| 367278 95 8 | GASONICS INTL CORP | PUT | |
| 367304 10 2 | GASTON FED BANCORP INC | COM | |
| 367626 10 8 * | GATEWAY INC | COM | ADDED |
| 367626 90 8 | GATEWAY INC | CALL | ADDED |
| 367626 95 8 | GATEWAY INC | PUT | ADDED |
| 367833 10 0 * | GATEWAY 2000 INC | COM | DELETED |
| 367833 90 0 | GATEWAY 2000 INC | CALL | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 125
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 367833 95 0 | GATEWAY 2000 INC | PUT | DELETED |
| 367905 10 6 * | GAYLORD ENTMT CO NEW | COM | |
| 367905 90 6 | GAYLORD ENTMT CO NEW | CALL | |
| 367905 95 6 | GAYLORD ENTMT CO NEW | PUT | |
| 368145 10 8 * | GAYLORD CONTAINER CORP | CL A | |
| 368145 90 8 | GAYLORD CONTAINER CORP | CALL | |
| 368145 95 8 | GAYLORD CONTAINER CORP | PUT | |
| 368145 11 6 | GAYLORD CONTAINER CORP | WT EXP 110202 | |
| 368473 10 4 | GEERLINGS & WADE INC | COM | |
| 368483 10 3 | GEHL CO | COM | |
| 368538 10 4 * | GELTEX PHARMACEUTICALS INC | COM | |
| 368538 90 4 | GELTEX PHARMACEUTICALS INC | CALL | |
| 368538 95 4 | GELTEX PHARMACEUTICALS INC | PUT | |
| 368678 10 8 | GENCOR INDS INC | COM | |
| 368682 10 0 * | GENCORP INC | COM | |
| 368682 90 0 | GENCORP INC | CALL | |
| 368682 95 0 | GENCORP INC | PUT | |
| 368689 10 5 | GENE LOGIC INC | COM | |
| 368706 10 7 * | GENELABS TECHNOLOGIES INC | COM | |
| 368706 90 7 | GENELABS TECHNOLOGIES INC | CALL | |
| 368706 95 7 | GENELABS TECHNOLOGIES INC | PUT | |
| 368707 10 5 | GENEMEDICINE INC | COM | DELETED |
| 368710 AA 7 | GENENTECH INC | SUB DEB CV 5%02 | |
| 368710 30 7 * | GENENTECH INC | COM SPL | |
| 368710 90 7 | GENENTECH INC | CALL | |
| 368710 95 7 | GENENTECH INC | PUT | |
| 368731 10 5 | GENER S A | SPONSORED ADR | |
| 368802 10 4 | GENERAL AMERN INVS INC | COM | |
| 369147 10 3 | GENERAL BEARING CORP | COM | |
| 369154 10 9 | GENERAL BINDING CORP | COM | |
| 369300 10 8 * | GENERAL CABLE CORP DEL NEW | COM | |
| 369300 90 8 | GENERAL CABLE CORP DEL NEW | CALL | |
| 369300 95 8 | GENERAL CABLE CORP DEL NEW | PUT | |
| 36933P 10 0 * | GENERAL CIGAR HLDGS INC | CL A | |
| 36933P 90 0 | GENERAL CIGAR HLDGS INC | CALL | |
| 36933P 95 0 | GENERAL CIGAR HLDGS INC | PUT | |
| 369332 10 1 | GENERAL CHEM GROUP INC | COM | |
| 369385 10 9 * | GENERAL COMMUNICATION INC | CL A | |
| 369385 90 9 | GENERAL COMMUNICATION INC | CALL | |
| 369385 95 9 | GENERAL COMMUNICATION INC | PUT | |
| 369487 10 3 * | GENERAL DATACOMM INDS INC | COM | |
| 369487 90 3 | GENERAL DATACOMM INDS INC | CALL | |
| 369487 95 3 | GENERAL DATACOMM INDS INC | PUT | |
| 369550 10 8 * | GENERAL DYNAMICS CORP | COM | |
| 369550 90 8 | GENERAL DYNAMICS CORP | CALL | |
| 369550 95 8 | GENERAL DYNAMICS CORP | PUT | |
| 369604 10 3 * | GENERAL ELEC CO | COM | |
| 369604 90 3 | GENERAL ELEC CO | CALL | |
| 369604 95 3 | GENERAL ELEC CO | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 126
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 369730 10 6 | GENERAL EMPLOYMENT ENTERPRISES | COM | |
| 370021 10 7 | GENERAL GROWTH PPTYS INC | COM | |
| 370073 10 8 | GENERAL HOUSEWARES CORP | COM | |
| 370120 10 7 * | GENERAL INSTR CORP DEL | COM | |
| 370120 90 7 | GENERAL INSTR CORP DEL | CALL | |
| 370120 95 7 | GENERAL INSTR CORP DEL | PUT | |
| 370253 10 6 * | GENERAL MAGIC INC | COM | |
| 370253 90 6 | GENERAL MAGIC INC | CALL | |
| 370253 95 6 | GENERAL MAGIC INC | PUT | |
| 370262 20 6 | GENERAL MAGNAPLATE CORP | COM PAR \$2 | |
| 370334 10 4 * | GENERAL MLS INC | COM | |
| 370334 90 4 | GENERAL MLS INC | CALL | |
| 370334 95 4 | GENERAL MLS INC | PUT | |
| 370442 10 5 * | GENERAL MTRS CORP | COM | |
| 370442 90 5 | GENERAL MTRS CORP | CALL | |
| 370442 95 5 | GENERAL MTRS CORP | PUT | |
| 370442 83 2 * | GENERAL MTRS CORP | CL H NEW | |
| 370442 90 2 | GENERAL MTRS CORP | CALL | |
| 370442 95 2 | GENERAL MTRS CORP | PUT | |
| 37047F 10 3 * | GENERAL NUTRITION COS INC | COM | |
| 37047F 90 3 | GENERAL NUTRITION COS INC | CALL | |
| 37047F 95 3 | GENERAL NUTRITION COS INC | PUT | |
| 370737 10 8 * | GENERAL SCANNING INC | COM | DELETED |
| 370737 90 8 | GENERAL SCANNING INC | CALL | DELETED |
| 370737 95 8 | GENERAL SCANNING INC | PUT | DELETED |
| 370787 10 3 * | GENERAL SEMICONDUCTOR INC | COM | |
| 370787 90 3 | GENERAL SEMICONDUCTOR INC | CALL | |
| 370787 95 3 | GENERAL SEMICONDUCTOR INC | PUT | |
| 371013 10 3 | GENERAL SURGICAL INNOVATIONS | COM | |
| 371532 AK 8 | GENESCO INC | SUB NT CV 144A05 | |
| 371532 AL 6 | GENESCO INC | SUB NT CV 5.5%05 | ADDED |
| 371532 10 2 * | GENESCO INC | COM | |
| 371532 90 2 | GENESCO INC | CALL | |
| 371532 95 2 | GENESCO INC | PUT | |
| 371559 10 5 | GENESEE & WYO INC | CL A | |
| 371601 20 4 | GENESEE CORP | CL B | |
| 37184T 10 6 | GENESISINTERMEDIA COM INC | COM | ADDED |
| 371901 10 9 * | GENTEX CORP | COM | |
| 371901 90 9 | GENTEX CORP | CALL | |
| 371901 95 9 | GENTEX CORP | PUT | |
| 371912 10 6 * | GENESIS HEALTH VENTURES INC | COM | |
| 371912 90 6 | GENESIS HEALTH VENTURES INC | CALL | |
| 371912 95 6 | GENESIS HEALTH VENTURES INC | PUT | |
| 371916 10 7 | GENETRONIC BIOMEDICAL LTD | COM | |
| 371927 10 4 | GENESIS ENERGY L P | UNIT LTD PARTN | |
| 371931 10 6 * | GENESYS TELECOMMUNICATION LABS | COM | |
| 371931 90 6 | GENESYS TELECOMMUNICATION LABS | CALL | |
| 371931 95 6 | GENESYS TELECOMMUNICATION LABS | PUT | |
| 371933 10 2 * | GENESIS MICROCHIP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 127
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 371933 90 2 | GENESIS MICROCHIP INC | CALL | |
| 371933 95 2 | GENESIS MICROCHIP INC | PUT | |
| 371935 10 7 | GENESIS DIRECT INC | COM | |
| 372252 12 2 | GENEVA STL CO | WT EXP 031600 | |
| 372282 10 3 * | GENICOM CORP | COM | |
| 372282 90 3 | GENICOM CORP | CALL | |
| 372282 95 3 | GENICOM CORP | PUT | |
| 372299 10 7 | GENISYS RESERVATION SYSTEMS | COM | |
| 372299 11 5 | GENISYS RESERVATION SYSTEMS | WT EX A 110101 | |
| 372299 12 3 | GENISYS RESERVATION SYSTEMS | WT B EX 000001 | |
| 372302 10 9 | GENLYTE GROUP INC | COM | |
| 372430 10 8 * | GENOME THERAPEUTICS CORP | COM | |
| 372430 90 8 | GENOME THERAPEUTICS CORP | CALL | |
| 372430 95 8 | GENOME THERAPEUTICS CORP | PUT | |
| 37244T 10 4 | GENSET SA | SPONSORED ADR | |
| 372447 10 2 * | GENRAD INC | COM | |
| 372447 90 2 | GENRAD INC | CALL | |
| 372447 95 2 | GENRAD INC | PUT | |
| 37245A 10 4 | GENTIA SOFTWARE PLC | SPONSORED ADR | |
| 37245B 10 2 | GENTLE DENTAL SVC CORP | COM | DELETED |
| 37245J 10 5 | GENTNER COMMUNICATIONS CORP | COM | |
| 37245M 20 7 | GENTA INC | COM NEW | |
| 37245R 10 7 | GENSYM CORP | COM | |
| 37245X 10 4 | GENTEK INC | COM | ADDED |
| 372450 10 6 * | GENSIA SICOR INC | COM | |
| 372450 90 6 | GENSIA SICOR INC | CALL | |
| 372450 95 6 | GENSIA SICOR INC | PUT | |
| 372450 20 5 | GENSIA SICOR INC | PFD CV EX 144A | |
| 37246E 10 5 * | GENZYME TRANSGENICS CORP | COM | |
| 37246E 90 5 | GENZYME TRANSGENICS CORP | CALL | |
| 37246E 95 5 | GENZYME TRANSGENICS CORP | PUT | |
| 37246W 10 5 * | GEON CO | COM | |
| 37246W 90 5 | GEON CO | CALL | |
| 37246W 95 5 | GEON CO | PUT | |
| 372460 10 5 * | GENUINE PARTS CO | COM | |
| 372460 90 5 | GENUINE PARTS CO | CALL | |
| 372460 95 5 | GENUINE PARTS CO | PUT | |
| 372461 10 3 * | GENUS INC | COM | |
| 372461 90 3 | GENUS INC | CALL | |
| 372461 95 3 | GENUS INC | PUT | |
| 37247V 10 6 * | GEOCITIES | COM | DELETED |
| 37247V 90 6 | GEOCITIES | CALL | DELETED |
| 37247V 95 6 | GEOCITIES | PUT | DELETED |
| 372476 10 1 | GEORESOURCES INC | COM | |
| 372917 AE 4 | GENZYME CORP | SUB NT CV 144A05 | |
| 372917 AF 1 | GENZYME CORP | SB NT CV 5.25%05 | |
| 372917 10 4 * | GENZYME CORP | COM GENL DIV | |
| 372917 90 4 | GENZYME CORP | CALL | |
| 372917 95 4 | GENZYME CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 128
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 372917 40 1 * | GENZYME CORP | COM-TISSUE REP | |
| 372917 90 1 | GENZYME CORP | CALL | |
| 372917 95 1 | GENZYME CORP | PUT | |
| 372917 50 0 * | GENZYME CORP | COM-MOLECULAR | |
| 372917 90 0 | GENZYME CORP | CALL | |
| 372917 95 0 | GENZYME CORP | PUT | |
| 373113 10 9 | GEORGIA BANCSHARES INC GA | COM | DELETED |
| 373200 20 3 * | GEORGIA GULF CORP | COM PAR \$0.01 | |
| 373200 90 3 | GEORGIA GULF CORP | CALL | |
| 373200 95 3 | GEORGIA GULF CORP | PUT | |
| 373298 10 8 * | GEORGIA PAC CORP | COM GA PAC GRP | |
| 373298 90 8 | GEORGIA PAC CORP | CALL | |
| 373298 95 8 | GEORGIA PAC CORP | PUT | |
| 373298 70 2 * | GEORGIA PAC CORP | COM-TIMBER GRP | |
| 373298 90 2 | GEORGIA PAC CORP | CALL | |
| 373298 95 2 | GEORGIA PAC CORP | PUT | |
| 373636 10 9 | GEOSCIENCE CORP | COM | |
| 373656 10 7 * | GEOTEL COMMUNICATIONS CORP | COM | |
| 373656 90 7 | GEOTEL COMMUNICATIONS CORP | CALL | |
| 373656 95 7 | GEOTEL COMMUNICATIONS CORP | PUT | |
| 373696 10 1 | GERALD STEVENS INC | COM | ADDED |
| 373692 10 2 * | GEOWORKS CORP | COM | |
| 373692 90 2 | GEOWORKS CORP | CALL | |
| 373692 95 2 | GEOWORKS CORP | PUT | |
| 373701 10 1 | GERBER CHILDRENSWEAR INC | COM | |
| 373730 10 0 * | GERBER SCIENTIFIC INC | COM | |
| 373730 90 0 | GERBER SCIENTIFIC INC | CALL | |
| 373730 95 0 | GERBER SCIENTIFIC INC | PUT | |
| 373737 10 5 | GERDAU S A | SPONSORED ADR | |
| 373865 10 4 | GERMAN AMERN BANCORP | COM | |
| 374143 10 5 | GERMANY FD INC | COM | |
| 374163 10 3 * | GERON CORP | COM | |
| 374163 90 3 | GERON CORP | CALL | |
| 374163 95 3 | GERON CORP | PUT | |
| 374265 10 6 * | GETCHELL GOLD CORP | COM | DELETED |
| 374265 90 6 | GETCHELL GOLD CORP | CALL | DELETED |
| 374265 95 6 | GETCHELL GOLD CORP | PUT | DELETED |
| 374276 AA 1 | GETTY IMAGES INC | SB NT CV 144A 03 | |
| 374276 AC 7 | GETTY IMAGES INC | SB NT CV 4.75%03 | ADDED |
| 374276 10 3 * | GETTY IMAGES INC | COM | |
| 374276 90 3 | GETTY IMAGES INC | CALL | |
| 374276 95 3 | GETTY IMAGES INC | PUT | |
| 374292 10 0 | GETTY PETE MARKETING INC | COM | |
| 374297 10 9 | GETTY RLTY CORP NEW | COM | |
| 374297 20 8 | GETTY RLTY CORP NEW | PFD CV PART A | |
| 374450 10 4 | GIANT CEMENT HLDG INC | COM | |
| 374503 10 0 | GIANT GROUP LTD | COM | |
| 374508 10 9 | GIANT INDS INC | COM | |
| 374636 10 8 | GIBBS CONSTR INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 129
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 374636 11 6 | GIBBS CONSTR INC | WT EXP 011201 | |
| 37476F 10 3 | GIBRALTAR STL CORP | COM | |
| 374827 10 3 * | GIBSON GREETINGS INC | COM | |
| 374827 90 3 | GIBSON GREETINGS INC | CALL | |
| 374827 95 3 | GIBSON GREETINGS INC | PUT | |
| 37517M 10 9 | GIGA INFORMATION GROUP INC | COM | |
| 375175 10 6 | GIGA TRONICS INC | COM | |
| 375558 10 3 * | GILEAD SCIENCES INC | COM | |
| 375558 90 3 | GILEAD SCIENCES INC | CALL | |
| 375558 95 3 | GILEAD SCIENCES INC | PUT | |
| 375766 10 2 * | GILLETTE CO | COM | |
| 375766 90 2 | GILLETTE CO | CALL | |
| 375766 95 2 | GILLETTE CO | PUT | |
| 375908 10 0 | GILMAN & CIOCIA INC | COM | |
| 375916 10 3 | GILDAN ACTIVEWEAR INC | SUB VTG SHS A | |
| 376360 10 3 | GISH BIOMEDICAL INC | COM | |
| 37637Q 10 5 | GLACIER BANCORP INC NEW | COM | |
| 376395 10 9 | GLACIER WATER SVCS INC | COM | |
| 376775 10 2 * | GLAMIS GOLD LTD | COM | |
| 376775 90 2 | GLAMIS GOLD LTD | CALL | |
| 376775 95 2 | GLAMIS GOLD LTD | PUT | |
| 376796 10 8 | GLAS AIRE INDS GROUP LTD | COM | |
| 377226 20 4 | GLASSMASTER CO | COM PAR \$0.03 | |
| 377316 10 4 * | GLATFELTER P H CO | COM | |
| 377316 90 4 | GLATFELTER P H CO | CALL | |
| 377316 95 4 | GLATFELTER P H CO | PUT | |
| 37733W 10 5 | GLAXO WELLCOME PLC | SPONSORED ADR | |
| 377339 10 6 | GLEASON CORP | COM | |
| 377899 10 9 * | GLENAYRE TECHNOLOGIES INC | COM | |
| 377899 90 9 | GLENAYRE TECHNOLOGIES INC | CALL | |
| 377899 95 9 | GLENAYRE TECHNOLOGIES INC | PUT | |
| 37803P 10 5 | GLENBOROUGH RLTY TR INC | COM | |
| 37803P 20 4 | GLENBOROUGH RLTY TR INC | PFD CV SER A% | |
| 378922 10 8 | GLOBAL PHARMACEUTICAL CORP | COM | |
| 379176 10 0 | GLENWAY FINL CORP | COM | DELETED |
| 37929C 10 3 * | GLIATECH INC | COM | |
| 37929C 90 3 | GLIATECH INC | CALL | |
| 37929C 95 3 | GLIATECH INC | PUT | |
| 379302 10 2 | GLIMCHER RLTY TR | SH BEN INT | |
| 37931N 20 4 | GLOBAL CASINOS INC | COM NEW | |
| 379321 10 2 * | GLOBAL DIRECTMAIL CORP | COM | DELETED |
| 379321 90 2 | GLOBAL DIRECTMAIL CORP | CALL | DELETED |
| 379321 95 2 | GLOBAL DIRECTMAIL CORP | PUT | DELETED |
| 37933G 10 8 | GLOBAL HIGH INCOME DLR FD INC | COM | |
| 379335 10 2 * | GLOBAL INDL TECHNOLOGIES INC | COM | |
| 379335 90 2 | GLOBAL INDL TECHNOLOGIES INC | CALL | |
| 379335 95 2 | GLOBAL INDL TECHNOLOGIES INC | PUT | |
| 379336 10 0 * | GLOBAL INDS LTD | COM | |
| 379336 90 0 | GLOBAL INDS LTD | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 130
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 379336 95 0 | GLOBAL INDS LTD | PUT | |
| 37934A 10 0 * | GLOBAL IMAGING SYSTEMS | COM | |
| 37934A 90 0 | GLOBAL IMAGING SYSTEMS | CALL | |
| 37934A 95 0 | GLOBAL IMAGING SYSTEMS | PUT | |
| 37934X 10 0 | GLOBAL LT TELECOMMUNICATIONS | COM | |
| 37934Y 10 8 | GLOBAL INCOME FD INC | COM | |
| 37935R 10 2 | GLOBAL PARTNERS INCOME FD INC | COM | |
| 37935V 10 3 | GLOBAL SMALL CAP FD INC | COM | |
| 379352 40 4 * | GLOBAL MARINE INC | COM | |
| 379352 90 4 | GLOBAL MARINE INC | CALL | |
| 379352 95 4 | GLOBAL MARINE INC | PUT | |
| 379357 10 6 | GLOBAL OCEAN CARRIERS LTD | COM | |
| 37936S 10 9 | GLOBAL PMT TECHNOLOGIES INC | COM | |
| 37936U AA 2 | GLOBAL TELESYSTEMS GROUP | SRSB BD CV144A00 | |
| 37936U 10 4 * | GLOBAL TELESYSTEMS GROUP | COM | |
| 37936U 90 4 | GLOBAL TELESYSTEMS GROUP | CALL | |
| 37936U 95 4 | GLOBAL TELESYSTEMS GROUP | PUT | |
| 37937A 10 7 | GLOBAL SPORTS INC | COM | |
| 37937F 10 6 | GLOBAL VACATION GROUP INC | COM | |
| 379395 10 6 | GLOBE BUSINESS RES INC | COM | |
| 37956X 10 3 | GLOBECOMM SYSTEMS INC | COM | |
| 37957F 10 1 | GLOBIX CORP | COM | |
| 37957X 10 2 | GLOBO CABO S A | SPONS ADR | |
| 379907 10 8 | GOLD BANC CORP INC | COM | |
| 38059T 10 6 | GOLD FIELDS LTD NEW | SPONSORED ADR | ADDED |
| 38059T 50 0 | GOLD FIELDS SO AFR NEW | SPONSORED ADR | |
| 38068N 10 8 | GOLD RESV INC | CL A | |
| 380724 30 2 | GOLD STD INC | COM PAR \$0.001 | |
| 380894 10 5 | GOLDEN CYCLE GOLD CORP | COM | |
| 380956 10 2 | GOLDCORP INC NEW | CL A SUB VTG | |
| 380956 20 1 | GOLDCORP INC NEW | CL B MULTI VTG | |
| 381000 10 8 | GOLDEN EAGLE GROUP INC | COM | |
| 381000 11 6 | GOLDEN EAGLE GROUP INC | WT EXP 052399 | |
| 381010 10 7 | GOLDEN ENTERPRISES INC | COM | |
| 38105N 10 3 | GOLDEN GENESIS CO | COM | |
| 381087 10 5 | GOLDEN ISLES FINL HLDGS INC | COM | |
| 38119T 10 4 * | GOLDEN STAR RES LTD CDA | COM | |
| 38119T 90 4 | GOLDEN STAR RES LTD CDA | CALL | |
| 38119T 95 4 | GOLDEN STAR RES LTD CDA | PUT | |
| 381197 10 2 * | GOLDEN ST BANCORP INC | COM | |
| 381197 90 2 | GOLDEN ST BANCORP INC | CALL | |
| 381197 95 2 | GOLDEN ST BANCORP INC | PUT | |
| 381197 12 8 | GOLDEN ST BANCORP INC | WT EXP 082100 | |
| 381197 13 6 | GOLDEN ST BANCORP INC | WT EXP 000000 | |
| 38121K 20 8 | GOLDEN ST VINTNERS INC | CL B | |
| 381214 40 2 | GOLDEN TRIANGLE INDS INC | COM NEW | |
| 381317 10 6 * | GOLDEN WEST FINL CORP DEL | COM | |
| 381317 90 6 | GOLDEN WEST FINL CORP DEL | CALL | |
| 381317 95 6 | GOLDEN WEST FINL CORP DEL | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 131
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 381370 10 5 | GOLDFIELD CORP | COM | |
| 381416 10 4 | GOLDMAN SACHS GROUP INC | COM | ADDED |
| 38163Q 10 5 | GOLF ENTMT INC | COM | |
| 38163Q 20 4 | GOLF ENTMT INC | PFD CV SER A | |
| 38168B 10 3 | GOLF TR AMER INC | COM | |
| 382091 10 6 * | GOOD GUYS INC | COM | |
| 382091 90 6 | GOOD GUYS INC | CALL | |
| 382091 95 6 | GOOD GUYS INC | PUT | |
| 382140 17 6 | GOOD TIMES RESTAURANTS INC | WT A EX 063099 | |
| 382140 18 4 | GOOD TIMES RESTAURANTS INC | WT B EX 063099 | |
| 382140 88 7 | GOOD TIMES RESTAURANTS INC | COM PAR \$0.001 | |
| 38238R 10 4 | GOOD NOISE CORP | COM | ADDED |
| 382388 10 6 * | GOODRICH B F CO | COM | |
| 382388 90 6 | GOODRICH B F CO | CALL | |
| 382388 95 6 | GOODRICH B F CO | PUT | |
| 382410 20 7 | GOODRICH PETE CORP | PFD CONV SER A | |
| 382410 40 5 | GOODRICH PETE CORP | COM NEW | |
| 382550 10 1 * | GOODYEAR TIRE & RUBR CO | COM | |
| 382550 90 1 | GOODYEAR TIRE & RUBR CO | CALL | |
| 382550 95 1 | GOODYEAR TIRE & RUBR CO | PUT | |
| 382588 10 1 * | GOODYS FAMILY CLOTHING INC | COM | |
| 382588 90 1 | GOODYS FAMILY CLOTHING INC | CALL | |
| 382588 95 1 | GOODYS FAMILY CLOTHING INC | PUT | |
| 38268H 10 9 | GORAN CAP INC | COM | |
| 383082 10 4 | GORMAN RUPP CO | COM | |
| 383482 10 6 | GOTHIC ENERGY CORP | COM | DELETED |
| 383482 12 2 | GOTHIC ENERGY CORP | WT EXP 013001 | DELETED |
| 383485 10 9 | GOTTSCHALKS INC | COM | |
| 383486 10 7 * | GO2NET INC | COM | |
| 383486 90 7 | GO2NET INC | CALL | |
| 383486 95 7 | GO2NET INC | PUT | |
| 383584 10 9 | GOVERNEUR BANCORP | COM | ADDED |
| 383750 10 6 | GOVERNMENT TECHNOLOGY SVCS INC | COM | |
| 38388F 10 8 * | GRACE W R & CO DEL NEW | COM | |
| 38388F 90 8 | GRACE W R & CO DEL NEW | CALL | |
| 38388F 95 8 | GRACE W R & CO DEL NEW | PUT | |
| 384109 10 4 * | GRACO INC | COM | |
| 384109 90 4 | GRACO INC | CALL | |
| 384109 95 4 | GRACO INC | PUT | |
| 38411P 10 7 | GRADALL INDUSTRIES INC | COM | |
| 384111 10 0 | GRADCO SYS INC | COM | |
| 384556 10 6 | GRAHAM CORP | COM | |
| 384632 10 5 * | GRAHAM FIELD HEALTH PRODS INC | COM | |
| 384632 90 5 | GRAHAM FIELD HEALTH PRODS INC | CALL | |
| 384632 95 5 | GRAHAM FIELD HEALTH PRODS INC | PUT | |
| 384802 10 4 * | GRAINGER W W INC | COM | |
| 384802 90 4 | GRAINGER W W INC | CALL | |
| 384802 95 4 | GRAINGER W W INC | PUT | |
| 384906 20 2 | GRAND CENT SILVER MINES INC | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 132
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 385194 20 4 | GRAND ADVENTURES TOUR & TRAVEL | COM NEW | |
| 38527S 10 2 | GRAND CENT FINL CORP | COM | |
| 385379 10 2 | GRAND CT LIFESTYLES INC | COM | |
| 386174 10 6 | GRAND PREMIER FINL INC | COM | |
| 386492 20 1 | GRAND TOYS INTL INC | COM NEW | |
| 386532 40 2 | GRAND UN CO | COM | |
| 387241 10 2 * | GRANITE BROADCASTING CORP | COM | |
| 387241 90 2 | GRANITE BROADCASTING CORP | CALL | |
| 387241 95 2 | GRANITE BROADCASTING CORP | PUT | |
| 387328 10 7 * | GRANITE CONSTR INC | COM | |
| 387328 90 7 | GRANITE CONSTR INC | CALL | |
| 387328 95 7 | GRANITE CONSTR INC | PUT | |
| 387472 10 3 | GRANITE ST BANKSHARES INC | COM | |
| 389190 10 9 | GRAY COMMUNICATIONS SYS INC | COM | |
| 389190 20 8 | GRAY COMMUNICATIONS SYS INC | CL B | |
| 38982K 10 7 | GREAT AMERN BANCORP INC | COM | |
| 390064 10 3 * | GREAT ATLANTIC & PAC TEA INC | COM | |
| 390064 90 3 | GREAT ATLANTIC & PAC TEA INC | CALL | |
| 390064 95 3 | GREAT ATLANTIC & PAC TEA INC | PUT | |
| 390290 10 4 | GREAT CENTRAL MINES LTD | SPONSORED ADR | |
| 39054K 10 8 | GREAT LAKES AVIATION LTD | COM | |
| 390568 10 3 * | GREAT LAKES CHEM CORP | COM | |
| 390568 90 3 | GREAT LAKES CHEM CORP | CALL | |
| 390568 95 3 | GREAT LAKES CHEM CORP | PUT | |
| 390752 10 3 | GREAT LAKES REIT INC | COM | |
| 390905 10 7 | GREAT SOUTHN BANCORP INC | COM | |
| 391044 10 4 | GREAT NORTHN GAS CO | COM | |
| 391064 10 2 | GREAT NORTHN IRON ORE PPTYS | CTFS BEN INT | |
| 39115R 10 0 | GREAT PEE DEE BANCORP INC | COM | |
| 391151 20 6 | GREAT PAC REAL ESTATE INVT TR | UNIT EX 060198 | DELETED |
| 39119E 10 5 * | GREAT PLAINS SOFTWARE | COM | |
| 39119E 90 5 | GREAT PLAINS SOFTWARE | CALL | |
| 39119E 95 5 | GREAT PLAINS SOFTWARE | PUT | |
| 391330 10 7 | GREAT TRAIN STORE CO | COM | |
| 391648 10 2 | GREATER BAY BANCORP | COM | |
| 39167B 10 2 | GREATER CHINA FD INC | COM | |
| 39167M 10 8 | GREATER COMMUNITY BANCORP | COM | |
| 391688 10 8 | GREATER DEL VY HLDGS | COM | |
| 392775 10 2 | GREEN DANIEL CO | COM | |
| 393122 10 6 | GREEN MTN COFFEE INC | COM | |
| 393154 10 9 | GREEN MOUNTAIN PWR CORP | COM | |
| 393415 10 4 | GREEN STR FINL CORP | COM | |
| 393648 10 0 | GREENBRIAR CORP | COM | |
| 393657 10 1 | GREENBRIER COS INC | COM | |
| 395379 12 6 | GREENMAN TECHNOLOGIES INC | WT A EX 092800 | |
| 395379 30 8 | GREENMAN TECHNOLOGIES INC | COM NEW | |
| 395384 10 0 * | GREENPOINT FINL CORP | COM | |
| 395384 90 0 | GREENPOINT FINL CORP | CALL | |
| 395384 95 0 | GREENPOINT FINL CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 133
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 39573W 10 4 | GREENSTONE RES LTD | COM | |
| 397009 10 1 | GREENWICH STR CALIF MUN FD INC | COM | |
| 39701A 10 7 | GREENWICH STR MUN FD INC | COM | |
| 397624 10 7 | GREIF BROS CORP | CL A | |
| 397624 20 6 | GREIF BROS CORP | CL B | |
| 397637 10 9 | GREKA ENERGY CORP | COM | ADDED |
| 397838 10 3 | GREY ADVERTISING INC | COM | |
| 397888 10 8 * | GREY WOLF INC | COM | |
| 397888 90 8 | GREY WOLF INC | CALL | |
| 397888 95 8 | GREY WOLF INC | PUT | |
| 398048 AD 0 | GREYHOUND LINES INC | SB DEB CV 8.5%07 | |
| 398048 10 8 * | GREYHOUND LINES INC | COM | DELETED |
| 398048 90 8 | GREYHOUND LINES INC | CALL | DELETED |
| 398048 95 8 | GREYHOUND LINES INC | PUT | DELETED |
| 398231 10 0 | GRIFFIN LD & NURSERIES INC | CL A | |
| 398433 10 2 * | GRIFFON CORP | COM | |
| 398433 90 2 | GRIFFON CORP | CALL | |
| 398433 95 2 | GRIFFON CORP | PUT | |
| 398502 10 4 | GRILL CONCEPTS INC | COM | |
| 398635 10 2 | GRISTEDES SLOANS INC | COM | |
| 398905 10 9 | GROUP 1 AUTOMOTIVE INC | COM | |
| 39943E 10 7 * | GROUP MAINTENANCE AMERICA CORP | COM | |
| 39943E 90 7 | GROUP MAINTENANCE AMERICA CORP | CALL | |
| 39943E 95 7 | GROUP MAINTENANCE AMERICA CORP | PUT | |
| 39943Y 10 3 | GROUP 1 SOFTWARE INC NEW | COM | |
| 39944Q 10 9 | GROUPE AB SA | SPONS ADR | |
| 399449 10 7 | GROUPE DANONE | SPONSORED ADR | |
| 39945C 10 9 | GROUPE CGI INC | CL A SUB VTG | |
| 399613 10 8 | GROVE PPTY TR | SH BEN INT | |
| 399817 10 5 | GROW BIZ INTL INC | COM | |
| 400095 20 4 | GRUBB & ELLIS CO | COM PAR \$0.01 | |
| 400131 30 6 | GRUMA S A DE CV | SPNSR ADR CL B | |
| 40048E 10 9 | GRUPO INDL DURANGO S A DE C V | SPONSORED ADR | |
| 40048G 10 4 | GRUPO MEXICANO DE DESARROLLO | SPND ADR B SHS | |
| 40048G 20 3 | GRUPO MEXICANO DE DESARROLLO | SPND ADR L SHS | |
| 40048P 10 4 | GRUPO CASA AUTREY S A DE C V | SPONSORED ADR | |
| 40048T 10 6 | GRUPO IMSA S A DE C V | SPONS ADR 3B2C | |
| 400488 40 9 | GRUPO INDL MASECA S A DE C V | SPONSD ADR NEW | |
| 40049C 10 2 | GRUPO RADIO CENTRO S A DE C V | SPONSORED ADR | |
| 40049F 10 5 | GRUPO TRIBASA S A DE C V | SPONSORED ADR | |
| 40049J 20 6 | GRUPO TELEVISA SA DE CV | SPN ADR REPORD | |
| 40049W 20 7 | GRUPO IUSACELL SA DE CV | ADR REP D SHS | |
| 40049W 30 6 | GRUPO IUSACELL SA DE CV | ADR REP L SHS | |
| 400491 10 6 | GRUPO SIMEC S A DE C V | ADR | |
| 40050A 10 2 | GRUPO ELEKTRA SA DE CV | GLOBL DEP RCPT | |
| 400518 10 6 * | GTECH HLDGS CORP | COM | |
| 400518 90 6 | GTECH HLDGS CORP | CALL | |
| 400518 95 6 | GTECH HLDGS CORP | PUT | |
| 40065W 10 7 | GUANGSHEN RY LTD | SPONSORED ADR | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 134
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 400740 10 6 | GUARANTEE LIFE COS INC | COM | |
| 400764 10 6 | GUARANTY BANCSHARES INC TEX | COM | |
| 400910 30 3 | GUARDIAN TECHNOLOGIES INTL INC | COM NEW | |
| 40108P 10 1 | GUARANTY FED BANCSHARES INC | COM | |
| 401086 10 3 | GUARANTY FINL CORP | COM | |
| 401566 10 4 * | GUCCI GROUP N V | COM NY REG | |
| 401566 90 4 | GUCCI GROUP N V | CALL | |
| 401566 95 4 | GUCCI GROUP N V | PUT | |
| 401617 10 5 * | GUESS INC | COM | |
| 401617 90 5 | GUESS INC | CALL | |
| 401617 95 5 | GUESS INC | PUT | |
| 401630 10 8 | GUEST SUPPLY INC | COM | |
| 401698 10 5 * | GUIDANT CORP | COM | |
| 401698 90 5 | GUIDANT CORP | CALL | |
| 401698 95 5 | GUIDANT CORP | PUT | |
| 401794 10 2 * | GUILFORD MLS INC | COM | |
| 401794 90 2 | GUILFORD MLS INC | CALL | |
| 401794 95 2 | GUILFORD MLS INC | PUT | |
| 401829 10 6 * | GUILFORD PHARMACEUTICALS INC | COM | |
| 401829 90 6 | GUILFORD PHARMACEUTICALS INC | CALL | |
| 401829 95 6 | GUILFORD PHARMACEUTICALS INC | PUT | |
| 402040 10 9 * | GUITAR CTR MGMT INC | COM | |
| 402040 90 9 | GUITAR CTR MGMT INC | CALL | |
| 402040 95 9 | GUITAR CTR MGMT INC | PUT | |
| 40218L 30 5 * | GULF CDA RES LTD | ORD | |
| 40218L 90 5 | GULF CDA RES LTD | CALL | |
| 40218L 95 5 | GULF CDA RES LTD | PUT | |
| 402284 10 3 * | GULF INDONESIA RES LTD | COM | |
| 402284 90 3 | GULF INDONESIA RES LTD | CALL | |
| 402284 95 3 | GULF INDONESIA RES LTD | PUT | |
| 402307 10 2 * | GULF ISLAND FABRICATION INC | COM | |
| 402307 90 2 | GULF ISLAND FABRICATION INC | CALL | |
| 402307 95 2 | GULF ISLAND FABRICATION INC | PUT | |
| 402582 10 0 | GULF WEST BKS INC | COM | |
| 402629 10 9 | GULFMARK OFFSHORE INC | COM | |
| 402734 10 7 * | GULFSTREAM AEROSPACE CORP | COM | |
| 402734 90 7 | GULFSTREAM AEROSPACE CORP | CALL | |
| 402734 95 7 | GULFSTREAM AEROSPACE CORP | PUT | |
| 40274P 10 9 | GULFWEST OIL CO | COM | DELETED |
| 402803 10 0 | GUM TECH INTL INC | COM | |
| 402809 10 7 | GUNDLE/SLT ENVIRONMENTAL INC | COM | |
| 403203 11 0 | GUNTHER INTL LTD | WT EXP 122098 | DELETED |
| 403777 10 5 * | GYMBOREE CORP | COM | |
| 403777 90 5 | GYMBOREE CORP | CALL | |
| 403777 95 5 | GYMBOREE CORP | PUT | |
| 403820 10 3 | GYRODYNE CO AMER INC | COM | |
| 403908 10 6 * | HCIA INC | COM | |
| 403908 90 6 | HCIA INC | CALL | |
| 403908 95 6 | HCIA INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 135
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------|--------------------|---------|
| 403910 10 2 | HF BANCORP INC | COM | |
| 403917 AB 3 | HMT TECHNOLOGY CORP | SUB NT CV 144A04 | |
| 403917 AC 1 | HMT TECHNOLOGY CORP | SUB NT CV ACRD04 | |
| 403917 AD 9 | HMT TECHNOLOGY CORP | SB NT CV 5.75%04 | |
| 403917 10 7 * | HMT TECHNOLOGY CORP | COM | |
| 403917 90 7 | HMT TECHNOLOGY CORP | CALL | |
| 403917 95 7 | HMT TECHNOLOGY CORP | PUT | |
| 403926 10 8 | H T E INC | COM | |
| 404052 10 2 | H & Q HEALTHCARE FD | SH BEN INT | |
| 404053 10 0 | H & Q LIFE SCIENCES INVS | SH BEN INT | |
| 404132 10 2 * | HCC INS HLDGS INC | COM | |
| 404132 90 2 | HCC INS HLDGS INC | CALL | |
| 404132 95 2 | HCC INS HLDGS INC | PUT | |
| 404134 10 8 * | HCR MANOR CARE INC | COM | |
| 404134 90 8 | HCR MANOR CARE INC | CALL | |
| 404134 95 8 | HCR MANOR CARE INC | PUT | |
| 404150 10 4 | H D VEST INC | COM | |
| 404160 10 3 | HEI INC | COM | |
| 404172 10 8 | HF FINL CORP | COM | |
| 40419W 10 0 | HIE INC | COM | |
| 404217 10 1 | HLM DESIGN INC | COM | |
| 404232 10 0 | HMG COURTLAND PPTYS INC | COM | |
| 404235 10 3 | HMG WORLDWIDE CORP | COM | |
| 40424G 10 8 | HMN FINL INC | COM | |
| 40425P AA 5 | HNC SOFTWARE INC | SB NT CV 4.75%03 | |
| 40425P 10 7 * | HNC SOFTWARE INC | COM | |
| 40425P 90 7 | HNC SOFTWARE INC | CALL | |
| 40425P 95 7 | HNC SOFTWARE INC | PUT | |
| 40426W AA 9 | HRPT PPTYS TR | SB BD CV 7.25%01 | |
| 40426W AB 7 | HRPT PPTYS TR | SB DBCV-A 7.5%03 | |
| 40426W 10 1 | HRPT PPTYS TR | COM SH BEN INT | |
| 404264 10 3 | HPSC INC | COM | |
| 40428N 10 9 * | HSB GROUP INC | COM | |
| 40428N 90 9 | HSB GROUP INC | CALL | |
| 40428N 95 9 | HSB GROUP INC | PUT | |
| 404297 10 3 * | HS RES INC | COM | |
| 404297 90 3 | HS RES INC | CALL | |
| 404297 95 3 | HS RES INC | PUT | |
| 404382 10 3 * | HUBCO INC | COM | DELETED |
| 404382 90 3 | HUBCO INC | CALL | DELETED |
| 404382 95 3 | HUBCO INC | PUT | DELETED |
| 404429 10 2 * | HA-LO INDS INC | COM | |
| 404429 90 2 | HA-LO INDS INC | CALL | |
| 404429 95 2 | HA-LO INDS INC | PUT | |
| 404459 10 9 | HABERSHAM BANCORP INC | COM | |
| 404504 10 2 | HACH CO | COM | |
| 404504 20 1 | HACH CO | CL A | |
| 404681 10 8 * | HADCO CORP | COM | |
| 404681 90 8 | HADCO CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 404681 95 8 | HADCO CORP | PUT | |
| 405024 10 0 * | HAEMONETICS CORP | COM | |
| 405024 90 0 | HAEMONETICS CORP | CALL | |
| 405024 95 0 | HAEMONETICS CORP | PUT | |
| 405173 10 5 | HAGGAR CORP | COM | |
| 405183 10 4 | HAGLER BAILLY INC | COM | |
| 405191 10 7 | HAHN AUTOMOTIVE WHSE INC | COM | |
| 405219 10 6 * | HAIN FOOD GROUP INC | COM | |
| 405219 90 6 | HAIN FOOD GROUP INC | CALL | |
| 405219 95 6 | HAIN FOOD GROUP INC | PUT | |
| 405752 10 6 | HALIFAX CORP | COM | |
| 406069 10 4 | HALL KINION ASSOCIATES INC | COM | |
| 406216 10 1 * | HALLIBURTON CO | COM | |
| 406216 90 1 | HALLIBURTON CO | CALL | |
| 406216 95 1 | HALLIBURTON CO | PUT | |
| 40624Q 10 4 | HALLMARK FINL SVCS INC | EC COM | |
| 406241 10 9 | HALLMARK CAP CORP | COM | |
| 40636P 20 1 | HALLWOOD ENERGY PARTNERS L P | UNIT LTD PARTN | DELETED |
| 40636P 30 0 | HALLWOOD ENERGY PARTNERS L P | UNIT LTD PRT C | DELETED |
| 40636T 20 3 | HALLWOOD RLTY PARTNERS L P | DEPOSIT UT NEW | |
| 40636V 20 8 | HALLWOOD CONS RES CORP | COM NEW | DELETED |
| 40636X 10 5 | HALLWOOD ENERGY CORP DEL | COM | ADDED |
| 406364 40 6 | HALLWOOD GROUP INC | COM PAR \$0.10 | |
| 406369 10 8 | HALSEY DRUG CO | COM | |
| 40642Y AA 3 | HALTER MARINE GROUP INC | SUB NT CV 144A04 | |
| 40642Y AC 9 | HALTER MARINE GROUP INC | SR SB NTCV4.5%04 | |
| 40642Y 10 5 * | HALTER MARINE GROUP INC | COM | |
| 40642Y 90 5 | HALTER MARINE GROUP INC | CALL | |
| 40642Y 95 5 | HALTER MARINE GROUP INC | PUT | |
| 406545 10 3 * | HAMBRECHT & QUIST GROUP INC | COM | |
| 406545 90 3 | HAMBRECHT & QUIST GROUP INC | CALL | |
| 406545 95 3 | HAMBRECHT & QUIST GROUP INC | PUT | |
| 407013 10 1 | HAMILTON BANCORP INC FLA | COM | |
| 408623 10 6 | HAMMONS JOHN Q HOTELS INC | CL A | |
| 408859 10 6 | HAMPSHIRE GROUP LTD | COM | |
| 409189 10 7 | HAMPTON INDS INC | COM | |
| 409735 10 7 | JOHN HANCOCK BK &THRIFT OPP FD | SH BEN INT | |
| 409900 10 7 | HANCOCK FABRICS INC | COM | |
| 410120 10 9 | HANCOCK HLDG CO | COM | |
| 410123 10 3 | HANCOCK JOHN INCOME SECS TR | COM | |
| 41013G 10 3 | HANCOCK JOHN PATRIOT GLOBL DEV | COM | |
| 41013J 10 7 | HANCOCK JOHN PATRIOT PFD DIV | COM | |
| 41013Q 10 1 | HANCOCK JOHN PATRIOT PREM DIVI | COM | |
| 41013T 10 5 | HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | |
| 41013U 10 2 | HANCOCK JOHN PATRIOT SELCT DIV | COM | |
| 410142 10 3 | HANCOCK JOHN INVS TR | COM | |
| 410252 10 0 * | HANDLEMAN CO DEL | COM | |
| 410252 90 0 | HANDLEMAN CO DEL | CALL | |
| 410252 95 0 | HANDLEMAN CO DEL | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 137
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 41043F 20 8 * | HANGER ORTHOPEDIC GROUP INC | COM NEW | |
| 41043F 90 8 | HANGER ORTHOPEDIC GROUP INC | CALL | |
| 41043F 95 8 | HANGER ORTHOPEDIC GROUP INC | PUT | |
| 410522 10 6 * | HANNA M A CO | COM | |
| 410522 90 6 | HANNA M A CO | CALL | |
| 410522 95 6 | HANNA M A CO | PUT | |
| 410550 10 7 | HANNAFORD BROS CO | COM | |
| 410761 10 0 | HANOVER CAP MTG HLDGS INC | COM | |
| 410761 11 8 | HANOVER CAP MTG HLDGS INC | WT EXP 091500 | |
| 410761 20 9 | HANOVER CAP MTG HLDGS INC | UNIT EX 091500 | |
| 410768 10 5 * | HANOVER COMPRESSOR CO | COM | |
| 410768 90 5 | HANOVER COMPRESSOR CO | CALL | |
| 410768 95 5 | HANOVER COMPRESSOR CO | PUT | |
| 410783 10 4 | HANOVER DIRECT INC | COM | |
| 411310 10 5 | HANSEN NAT CORP | COM | |
| 411352 40 4 | HANSON PLC | SPNSRD ADR NEW | |
| 411391 10 5 | HAPPY KIDS INC | COM | |
| 41145C 10 3 * | HARBINGER CORP | COM | |
| 41145C 90 3 | HARBINGER CORP | CALL | |
| 41145C 95 3 | HARBINGER CORP | PUT | |
| 41151A 10 8 | HARBOR FED BANCORP INC | COM | |
| 41163G 10 1 * | HARCOURT GEN INC | COM | |
| 41163G 90 1 | HARCOURT GEN INC | CALL | |
| 41163G 95 1 | HARCOURT GEN INC | PUT | |
| 41163G 20 0 | HARCOURT GEN INC | PFD A CV \$0.64 | |
| 411819 10 5 | HARDIN BANCORP INC | COM | |
| 411901 10 1 * | HARBOR FLA BANCSHARES INC | COM | |
| 411901 90 1 | HARBOR FLA BANCSHARES INC | CALL | |
| 411901 95 1 | HARBOR FLA BANCSHARES INC | PUT | |
| 412293 10 2 | HARDING LAWSON ASSOCS GROUP | COM | |
| 412324 30 3 | HARDINGE INC | COM | |
| 412552 10 1 | HARKEN ENERGY CORP | COM | |
| 412693 10 3 * | HARLAND JOHN H CO | COM | |
| 412693 90 3 | HARLAND JOHN H CO | CALL | |
| 412693 95 3 | HARLAND JOHN H CO | PUT | |
| 412822 10 8 * | HARLEY DAVIDSON INC | COM | |
| 412822 90 8 | HARLEY DAVIDSON INC | CALL | |
| 412822 95 8 | HARLEY DAVIDSON INC | PUT | |
| 412824 10 4 | HARLEYSVILLE GROUP INC | COM | |
| 412850 10 9 | HARLEYSVILLE NATL CORP PA | COM | |
| 412856 10 6 | HARLEYSVILLE SVGS BANK PA | COM | |
| 413086 10 9 * | HARMAN INTL INDS INC | COM | |
| 413086 90 9 | HARMAN INTL INDS INC | CALL | |
| 413086 95 9 | HARMAN INTL INDS INC | PUT | |
| 413136 10 2 | HARMON INDS INC NEW | COM | |
| 413160 10 2 * | HARMONIC INC | COM | |
| 413160 90 2 | HARMONIC INC | CALL | |
| 413160 95 2 | HARMONIC INC | PUT | |
| 413216 30 0 | HARMONY GOLD MNG LTD | SPONSORED ADR | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 413345 10 9 * | HARNISCHFEGER INDS INC | COM | |
| 413345 90 9 | HARNISCHFEGER INDS INC | CALL | |
| 413345 95 9 | HARNISCHFEGER INDS INC | PUT | |
| 413353 10 3 | HAROLDS STORES INC | COM | |
| 413619 10 7 * | HARRAHS ENTMT INC | COM | |
| 413619 90 7 | HARRAHS ENTMT INC | CALL | |
| 413619 95 7 | HARRAHS ENTMT INC | PUT | |
| 413801 10 1 | HARRINGTON FINL GROUP INC | COM | |
| 413833 10 4 | HARRIS & HARRIS GROUP INC | COM | |
| 413875 10 5 * | HARRIS CORP DEL | COM | |
| 413875 90 5 | HARRIS CORP DEL | CALL | |
| 413875 95 5 | HARRIS CORP DEL | PUT | |
| 414541 10 2 | HARRIS FINL INC | COM | |
| 415781 10 3 | HARRODSBURG 1ST FINL BANCORP | COM | |
| 415863 10 9 | HARRYS FMRS MKT INC | CL A | |
| 415864 10 7 * | HARSCO CORP | COM | |
| 415864 90 7 | HARSCO CORP | CALL | |
| 415864 95 7 | HARSCO CORP | PUT | |
| 416196 10 3 * | HARTE-HANKS INC | COM | |
| 416196 90 3 | HARTE-HANKS INC | CALL | |
| 416196 95 3 | HARTE-HANKS INC | PUT | |
| 416515 10 4 * | HARTFORD FINL SVCS GROUP INC | COM | |
| 416515 90 4 | HARTFORD FINL SVCS GROUP INC | CALL | |
| 416515 95 4 | HARTFORD FINL SVCS GROUP INC | PUT | |
| 416592 10 3 * | HARTFORD LIFE INC | CL A | |
| 416592 90 3 | HARTFORD LIFE INC | CALL | |
| 416592 95 3 | HARTFORD LIFE INC | PUT | |
| 417119 10 4 | HARTMARX CORP | COM | |
| 417434 50 3 | HARVARD INDS INC | COM NEW | |
| 41753P 10 7 | HARVEST HOME FINL CORP | COM | |
| 417660 10 7 | HARVEY ELECTRONICS INC | COM | |
| 417660 11 5 | HARVEY ELECTRONICS INC | WT EXP 033103 | |
| 417662 10 3 | HARVEY ENTMT CO | COM | |
| 418056 10 7 * | HASBRO INC | COM | |
| 418056 90 7 | HASBRO INC | CALL | |
| 418056 95 7 | HASBRO INC | PUT | |
| 418106 10 0 | HASKEL INTL INC | CL A | DELETED |
| 418365 10 2 | HASTINGS ENTMT INC | COM | |
| 418398 10 3 | HASTINGS MFG CO | COM | |
| 419011 10 1 | HATHAWAY CORP | COM | |
| 419025 10 1 | HATTERAS INCOME SECS INC | COM | |
| 419131 10 7 | HAUPPAUGE DIGITAL INC | COM | |
| 419141 30 4 * | HAUSER INC | COM NEW | DELETED |
| 419141 90 4 | HAUSER INC | CALL | DELETED |
| 419141 95 4 | HAUSER INC | PUT | DELETED |
| 419141 40 3 | HAUSER INC | COM PAR \$0.001 | ADDED |
| 419352 10 9 | HAVEN BANCORP INC | COM | |
| 419596 10 1 | HAVERTY FURNITURE INC | COM | |
| 419596 20 0 | HAVERTY FURNITURE INC | CL A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 139
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 419849 10 4 | HAWAIIAN AIRLS INC NEW | COM | |
| 419870 10 0 * | HAWAIIAN ELEC INDUSTRIES | COM | |
| 419870 90 0 | HAWAIIAN ELEC INDUSTRIES | CALL | |
| 419870 95 0 | HAWAIIAN ELEC INDUSTRIES | PUT | |
| 419883 10 3 | HAWAIIAN NAT WTR INC | COM | |
| 419883 11 1 | HAWAIIAN NAT WTR INC | WT EXP 051302 | |
| 420089 10 4 | HAWK CORP | CL A | |
| 420123 10 1 | HAWKER PACIFIC AEROSPACE | COM | |
| 420200 10 7 | HAWKINS CHEM INC | COM | |
| 420323 20 6 | HAWKS INDS INC | COM NEW | |
| 420542 10 2 | HAWTHORNE FINL CORP | COM | |
| 420781 10 6 | HAYES LEMMERZ INTL INC | COM | |
| 421334 10 3 | HAYWOOD BANCSHARES INC | COM | |
| 421906 10 8 | HEALTHCARE SVCS GRP INC | COM | |
| 421915 10 9 | HEALTH CARE PPTY INVS INC | COM | |
| 421924 AD 3 | HEALTHSOUTH CORP | SB DB CV 144A 03 | |
| 421924 AE 1 | HEALTHSOUTH CORP | SB DB CV ACRD 03 | |
| 421924 AF 8 | HEALTHSOUTH CORP | SB DB CV 3.25%03 | |
| 421924 10 1 * | HEALTHSOUTH CORP | COM | |
| 421924 90 1 | HEALTHSOUTH CORP | CALL | |
| 421924 95 1 | HEALTHSOUTH CORP | PUT | |
| 421933 10 2 * | HEALTH MGMT ASSOC INC NEW | CL A | |
| 421933 90 2 | HEALTH MGMT ASSOC INC NEW | CALL | |
| 421933 95 2 | HEALTH MGMT ASSOC INC NEW | PUT | |
| 421935 10 7 | HEALTH RISK MGMT INC | COM | |
| 421939 10 9 | HEALTHCARE IMAGING SVCS INC | COM | |
| 421946 AA 2 | HEALTHCARE RLTY TR | SB DB CV 6.55%02 | |
| 421946 AB 0 | HEALTHCARE RLTY TR | SB DB CV 10.5%02 | |
| 421946 10 4 | HEALTHCARE RLTY TR | COM | |
| 421959 10 7 | HEALTHPLAN SVCS CORP | COM | |
| 421964 10 7 | HEALTH SYS DESIGN CORP | COM | |
| 421969 AA 4 | HEARTPORT INC | SB NT CV 144A 04 | |
| 421969 AB 2 | HEARTPORT INC | SB NT CV ACRD 04 | |
| 421969 AC 0 | HEARTPORT INC | SB NT CV 7.25%04 | |
| 421969 10 6 * | HEARTPORT INC | COM | |
| 421969 90 6 | HEARTPORT INC | CALL | |
| 421969 95 6 | HEARTPORT INC | PUT | |
| 421979 10 5 | HEARTLAND TECHNOLOGY INC | COM | |
| 421980 10 3 | HEADLANDS MORTGAGE CO | COM | DELETED |
| 422101 10 5 | HEADWAY CORPORATE RESOURCES | COM | |
| 42217K 10 6 | HEALTH CARE REIT INC | COM | |
| 42217V 10 2 | HEALTH FITNESS CORP | COM | DELETED |
| 422174 AA 0 | HEALTH-CHEM CORP | S D CV 10.375%99 | DELETED |
| 422174 10 2 | HEALTH-CHEM CORP | COM | DELETED |
| 42219G 10 3 | HEALTH POWER INC | COM | |
| 42219M 10 0 * | HEALTH MGMT SYS INC | COM | |
| 42219M 90 0 | HEALTH MGMT SYS INC | CALL | |
| 42219M 95 0 | HEALTH MGMT SYS INC | PUT | |
| 42219W 10 8 * | HEALTHCARE FINANCIAL PARTNERS | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 140
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 42219W 90 8 | HEALTHCARE FINANCIAL PARTNERS | CALL | |
| 42219W 95 8 | HEALTHCARE FINANCIAL PARTNERS | PUT | |
| 42220B 10 1 | HEALTHCORE MEDICAL SOLUTIONS | CL A | |
| 42220B 11 9 | HEALTHCORE MEDICAL SOLUTIONS | WT A EX 101402 | |
| 42220B 20 0 | HEALTHCORE MEDICAL SOLUTIONS | UNIT EX 000002 | |
| 42220K 10 1 | HEALTHCARE RECOVERIES INC | COM | |
| 42220T 10 2 | HEALTHDESK CORP | COM | DELETED |
| 42220T 12 8 | HEALTHDESK CORP | WT EXP 011602 | DELETED |
| 422209 10 6 | HEALTHEON CORP | COM | |
| 42221F 10 1 | HEALTHRITE INC | COM | |
| 42221N 10 4 | HEALTHY PLANET PRODS INC | COM | |
| 422214 70 0 | HEALTHWATCH INC | COM PAR \$0.07N | |
| 42222E 10 3 | HEALTHWORLD CORP | COM | |
| 422317 10 7 * | HEARST-ARGYLE TELEVISION INC | COM | |
| 422317 90 7 | HEARST-ARGYLE TELEVISION INC | CALL | |
| 422317 95 7 | HEARST-ARGYLE TELEVISION INC | PUT | |
| 422347 10 4 * | HEARTLAND EXPRESS INC | COM | |
| 422347 90 4 | HEARTLAND EXPRESS INC | CALL | |
| 422347 95 4 | HEARTLAND EXPRESS INC | PUT | |
| 422357 10 3 | HEARTLAND PARTNERS L P | UT LTD PARTNER | |
| 422360 10 7 | HEARX LTD | COM | |
| 422704 10 6 * | HECLA MNG CO | COM | |
| 422704 90 6 | HECLA MNG CO | CALL | |
| 422704 95 6 | HECLA MNG CO | PUT | |
| 422704 20 5 | HECLA MNG CO | PFD CV SER B - | |
| 422730 AA 9 | HECTOR COMMUNICATIONS CORP | SB DB CONV8.5%02 | |
| 422730 10 1 | HECTOR COMMUNICATIONS CORP | COM | |
| 422799 10 6 * | HEFTEL BROADCASTING CORP | CL A | DELETED |
| 422799 90 6 | HEFTEL BROADCASTING CORP | CALL | DELETED |
| 422799 95 6 | HEFTEL BROADCASTING CORP | PUT | DELETED |
| 422806 10 9 | HEICO CORP NEW | COM | |
| 422806 20 8 | HEICO CORP NEW | CL A | |
| 422819 10 2 | HEIDRICK & STRUGGLES INTL INC | COM | ADDED |
| 422893 10 7 * | HEILIG MEYERS CO | COM | |
| 422893 90 7 | HEILIG MEYERS CO | CALL | |
| 422893 95 7 | HEILIG MEYERS CO | PUT | |
| 422913 10 3 | HELP AT HOME INC | COM | |
| 422913 11 1 | HELP AT HOME INC | WT EXP 120500 | |
| 423074 10 3 * | HEINZ H J CO | COM | |
| 423074 90 3 | HEINZ H J CO | CALL | |
| 423074 95 3 | HEINZ H J CO | PUT | |
| 423074 50 9 | HEINZ H J CO | PFD 3 CV \$1.70 | |
| 423076 10 8 | HEIST C H CORP | COM | |
| 423319 10 2 * | HELIX TECHNOLOGY CORP | COM | |
| 423319 90 2 | HELIX TECHNOLOGY CORP | CALL | |
| 423319 95 2 | HELIX TECHNOLOGY CORP | PUT | |
| 423325 30 7 | HELLENIC TELECOM ORGANIZATN SA | SPONSORED ADR | |
| 423328 10 3 * | HELLER FINANCIAL INC | CL A | |
| 423328 90 3 | HELLER FINANCIAL INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 141
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 423328 95 3 | HELLER FINANCIAL INC | PUT | |
| 423402 10 6 | HELLO DIRECT INC | COM | |
| 423452 10 1 * | HELMERICH & PAYNE INC | COM | |
| 423452 90 1 | HELMERICH & PAYNE INC | CALL | |
| 423452 95 1 | HELMERICH & PAYNE INC | PUT | |
| 423480 10 2 | HELMSTAR GROUP INC | COM | |
| 423501 10 5 | HEMAGEN DIAGNOSTICS INC | COM | |
| 423501 11 3 | HEMAGEN DIAGNOSTICS INC | WT EXP 022801 | |
| 42366C 10 3 * | HEMISPHERX BIOPHARMA INC | COM | |
| 42366C 90 3 | HEMISPHERX BIOPHARMA INC | CALL | |
| 42366C 95 3 | HEMISPHERX BIOPHARMA INC | PUT | |
| 42366C 11 1 | HEMISPHERX BIOPHARMA INC | WT A EX 110200 | |
| 423666 10 6 | HEMLOCK FED FINL CORP | COM | |
| 42550V 10 7 | HENLEY HEALTHCARE INC | COM | |
| 426281 10 1 * | HENRY JACK & ASSOC INC | COM | |
| 426281 90 1 | HENRY JACK & ASSOC INC | CALL | |
| 426281 95 1 | HENRY JACK & ASSOC INC | PUT | |
| 426908 20 8 * | HERBALIFE INTL INC | CL A | |
| 426908 90 8 | HERBALIFE INTL INC | CALL | |
| 426908 95 8 | HERBALIFE INTL INC | PUT | |
| 426908 30 7 * | HERBALIFE INTL INC | CL B | |
| 426908 90 7 | HERBALIFE INTL INC | CALL | |
| 426908 95 7 | HERBALIFE INTL INC | PUT | |
| 426918 10 8 | HERITAGE PROPANE PARTNERS L P | UNIT LTD PARTN | |
| 426926 10 1 | HERITAGE BANCORP INC DEL NEW | COM | |
| 426927 10 9 | HERITAGE COMMERCE CORP | COM | |
| 427056 AA 4 | HERCULES INC | SB DEB CV 6.5%99 | |
| 427056 AK 2 | HERCULES INC | SUB DEB CV 8%10 | |
| 427056 10 6 * | HERCULES INC | COM | |
| 427056 90 6 | HERCULES INC | CALL | |
| 427056 95 6 | HERCULES INC | PUT | |
| 42720W 10 0 | HERITAGE BANCORP INC VA | COM | |
| 42722X 10 6 | HERITAGE FINL CORP WASH | COM | |
| 42725E 10 5 | HERITAGE US GOVT INCOME FD | SH BEN INT | |
| 427398 10 2 | HERLEY INDS INC DEL | COM | |
| 427398 11 0 | HERLEY INDS INC DEL | WT EXP 121305 | |
| 427398 12 8 | HERLEY INDS INC DEL | WT EXP 010500 | |
| 427825 10 4 | HERSHA HOSPITALITY TR | SH BEN INT A | |
| 427866 10 8 * | HERSHEY FOODS CORP | COM | |
| 427866 90 8 | HERSHEY FOODS CORP | CALL | |
| 427866 95 8 | HERSHEY FOODS CORP | PUT | |
| 42804T 10 6 | HERZFELD CARIBBEAN BASIN FD | COM | |
| 42804Y 12 1 | HERTZ TECHNOLOGY GROUP INC | WT A 111101NEW | |
| 42804Y 30 3 | HERTZ TECHNOLOGY GROUP INC | COM NEW | |
| 428040 10 9 * | HERTZ CORP | CL A | |
| 428040 90 9 | HERTZ CORP | CALL | |
| 428040 95 9 | HERTZ CORP | PUT | |
| 42805E 10 8 * | HESKA CORP | COM | |
| 42805E 90 8 | HESKA CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 142
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 42805E 95 8 | HESKA CORP | PUT | |
| 428206 10 6 | HEURISTIC DEVELOPMENT GROUP | COM | |
| 428206 11 4 | HEURISTIC DEVELOPMENT GROUP | WT A EX 021002 | |
| 428206 12 2 | HEURISTIC DEVELOPMENT GROUP | WT B EX 021002 | |
| 428206 20 5 | HEURISTIC DEVELOPMENT GROUP | UNIT EX 000001 | |
| 428236 AA 1 | HEWLETT PACKARD CO | SBLYON144AZER017 | |
| 428236 AC 7 | HEWLETT PACKARD CO | SB LYON ZERO 17 | |
| 428236 10 3 * | HEWLETT PACKARD CO | COM | |
| 428236 90 3 | HEWLETT PACKARD CO | CALL | |
| 428236 95 3 | HEWLETT PACKARD CO | PUT | |
| 428290 AA 8 | HEXCEL CORP | SB DEB CV 7%11 | |
| 428291 AA 6 | HEXCEL CORP NEW | SUB NT CV 7%03 | |
| 428291 10 8 * | HEXCEL CORP NEW | COM | |
| 428291 90 8 | HEXCEL CORP NEW | CALL | |
| 428291 95 8 | HEXCEL CORP NEW | PUT | |
| 428358 10 5 * | HI / FN INC | COM | |
| 428358 90 5 | HI / FN INC | CALL | |
| 428358 95 5 | HI / FN INC | PUT | |
| 42839Y 10 4 | HI SHEAR TECHNOLOGY CORP | COM | |
| 428396 10 5 | HI-RISE RECYCLING SYS INC | COM | |
| 42840B 10 1 | HI-TECH PHARMACAL INC | COM | |
| 428565 10 5 | HIBBETT SPORTING GOODS INC | COM | |
| 428656 10 2 * | HIBERNIA CORP | CL A | |
| 428656 90 2 | HIBERNIA CORP | CALL | |
| 428656 95 2 | HIBERNIA CORP | PUT | |
| 428660 10 4 | HIBERNIA FOODS PLC | SPONSORED ADR | |
| 428660 12 0 | HIBERNIA FOODS PLC | WT C EX 101200 | |
| 428660 13 8 | HIBERNIA FOODS PLC | WT D EX 101200 | |
| 428839 10 4 | HICKOK INC | CL A | |
| 429060 10 6 | HICKORY TECH CORP | COM | |
| 42965Q 10 7 | HIGH CTRY BANCORP INC | COM | |
| 42967Q 10 5 | HIGH INCOME OPPORTUNITY FD INC | COM | |
| 429701 10 5 | HIGH PLAINS CORP | COM | |
| 429711 10 4 | HIGH POINT FINL CORP | COM | |
| 42979U 10 2 | HIGH SPEED ACCESS CORP | COM | ADDED |
| 429879 10 9 | HIGHLAND BANCORP INC | COM | |
| 429904 10 5 | HIGH YIELD INCOME FD INC | COM | |
| 429906 10 0 | HIGH YIELD PLUS FD INC | COM | |
| 431032 10 1 | HIGHLANDS INS GROUP INC | COM | |
| 431232 20 6 | HIGHVELD STL & VANADIUM LTD | ADR | |
| 431263 10 2 | HIGHWAYMASTER COMMUNICATIONS | COM | |
| 431284 10 8 | HIGHWOODS PPTYS INC | COM | |
| 431294 10 7 | HILB ROGAL & HAMILTON CO | COM | |
| 431353 10 1 | HILITE INDUSTRIES INC | COM | DELETED |
| 431573 10 4 * | HILLENBRAND INDS INC | COM | |
| 431573 90 4 | HILLENBRAND INDS INC | CALL | |
| 431573 95 4 | HILLENBRAND INDS INC | PUT | |
| 431692 10 2 | HILLS STORES CO NEW | COM | DELETED |
| 431692 20 1 | HILLS STORES CO NEW | PFD A CONV | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 143
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 432848 AL 3 | HILTON HOTELS CORP | SUB NT CONV 5%06 | |
| 432848 10 9 * | HILTON HOTELS CORP | COM | |
| 432848 90 9 | HILTON HOTELS CORP | CALL | |
| 432848 95 9 | HILTON HOTELS CORP | PUT | |
| 433245 10 7 | HINES HORTICULTURE INC | COM | |
| 433323 10 2 | HINGHAM INSTN SVGS MASS | COM | |
| 433550 10 0 | HIRSCH INTL CORP | CL A | |
| 43357B 10 4 * | HISPANIC BROADCASTING CORP | CL A | ADDED |
| 43357B 90 4 | HISPANIC BROADCASTING CORP | CALL | ADDED |
| 43357B 95 4 | HISPANIC BROADCASTING CORP | PUT | ADDED |
| 433578 50 7 * | HITACHI LIMITED | ADR 10 COM | |
| 433578 90 7 | HITACHI LIMITED | CALL | |
| 433578 95 7 | HITACHI LIMITED | PUT | |
| 433658 10 1 | HITOX CORP AMER | COM | |
| 434390 30 8 | HOECHST A G | SPONSORED ADR | |
| 434396 10 7 | HOENIG GROUP INC | COM | |
| 434902 10 2 | HOLIDAY RV SUPERSTORES INC | COM | |
| 43556C AC 5 | HOLLINGER INC | LYON 13 | |
| 43556C 60 6 | HOLLINGER INC | RETRACTBLE COM | |
| 435569 10 8 * | HOLLINGER INTL INC | CL A | |
| 435569 90 8 | HOLLINGER INTL INC | CALL | |
| 435569 95 8 | HOLLINGER INTL INC | PUT | |
| 435569 20 7 | HOLLINGER INTL INC | PFD PRIDES CVB | |
| 435758 30 5 | HOLLY CORP | COM PAR \$0.01 | |
| 435902 10 1 * | HOLLIS-EDEN PHARMACEUTICALS | COM | |
| 435902 90 1 | HOLLIS-EDEN PHARMACEUTICALS | CALL | |
| 435902 95 1 | HOLLIS-EDEN PHARMACEUTICALS | PUT | |
| 436132 20 3 * | HOLLYWOOD CASINO CORP | CL A | |
| 436132 90 3 | HOLLYWOOD CASINO CORP | CALL | |
| 436132 95 3 | HOLLYWOOD CASINO CORP | PUT | |
| 436141 10 5 * | HOLLYWOOD ENTMT CORP | COM | |
| 436141 90 5 | HOLLYWOOD ENTMT CORP | CALL | |
| 436141 95 5 | HOLLYWOOD ENTMT CORP | PUT | |
| 436255 10 3 * | HOLLYWOOD PK INC NEW | COM | |
| 436255 90 3 | HOLLYWOOD PK INC NEW | CALL | |
| 436255 95 3 | HOLLYWOOD PK INC NEW | PUT | |
| 436266 11 8 | HOLLYWOOD PRODUCTIONS INC | WT EXP 090901 | DELETED |
| 436266 20 9 | HOLLYWOOD PRODUCTIONS INC | COM NEW | DELETED |
| 436440 10 1 * | HOLOGIC INC | COM | |
| 436440 90 1 | HOLOGIC INC | CALL | |
| 436440 95 1 | HOLOGIC INC | PUT | |
| 43645B 10 6 | HOLOPHANE CORP | COM | |
| 436451 10 8 | HOLOPAK TECHNOLOGIES INC | COM | DELETED |
| 436598 10 6 | HOLTS CIGAR HLDS INC | COM | |
| 436866 10 7 | HOMASOTE CO | COM | DELETED |
| 436889 10 9 | HOME BANCORP | COM | |
| 436926 10 9 | HOME FED BANCORP | COM | |
| 43706C 10 0 | HOME CITY FINL CORP | COM | |
| 437076 AE 2 | HOME DEPOT INC | SB NT CV 3.25%01 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 144
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 437076 10 2 * | HOME DEPOT INC | COM | |
| 437076 90 2 | HOME DEPOT INC | CALL | |
| 437076 95 2 | HOME DEPOT INC | PUT | |
| 43708T 10 1 | HOME FINL BANCORP | COM | |
| 437183 10 6 | HOME LN FINL CORP | COM | |
| 437304 10 8 | HOME PORT BANCORP INC | COM | |
| 437305 10 5 | HOME PRODS INTL INC | COM | |
| 437306 10 3 | HOME PPTYS N Y INC | COM | |
| 437333 10 7 | HOME SECURITY INTERNATIONAL | COM | |
| 437356 10 8 | HOME STAKE OIL & GAS CO | COM | |
| 43738E AA 6 | HOMEBASE INC | SB NT CV 144A 04 | |
| 43738E AB 4 | HOMEBASE INC | SB NT CV 5.25%04 | |
| 43738E 10 8 * | HOMEBASE INC | COM | |
| 43738E 90 8 | HOMEBASE INC | CALL | |
| 43738E 95 8 | HOMEBASE INC | PUT | |
| 43738N 10 8 | HOMECOM COMMUNICATIONS INC | COM | |
| 43739T 10 4 | HOMELAND HLDG CORP NEW | COM | |
| 43740E 10 4 | HOMEGOLD FINL INC | COM | |
| 437614 AA 8 | HOMESTAKE MNG CO | SBNTCV144A5.5%00 | |
| 437614 10 0 * | HOMESTAKE MNG CO | COM | |
| 437614 90 0 | HOMESTAKE MNG CO | CALL | |
| 437614 95 0 | HOMESTAKE MNG CO | PUT | |
| 437698 10 3 | HOMESTEAD BANCORP INC | COM | |
| 437851 10 8 | HOMESTEAD VLG INC | COM | |
| 437858 10 3 | HOMETOWN AUTO RETAILERS | COM | |
| 438092 10 8 * | HON INDS INC | COM | |
| 438092 90 8 | HON INDS INC | CALL | |
| 438092 95 8 | HON INDS INC | PUT | |
| 438128 30 8 * | HONDA MOTOR LTD | AMERN SHS | |
| 438128 90 8 | HONDA MOTOR LTD | CALL | |
| 438128 95 8 | HONDA MOTOR LTD | PUT | |
| 438506 10 7 * | HONEYWELL INC | COM | |
| 438506 90 7 | HONEYWELL INC | CALL | |
| 438506 95 7 | HONEYWELL INC | PUT | |
| 438579 20 3 | HONG KONG TELECOMMUNICATIONS | SPONSORED ADR | |
| 439104 10 0 | HOOPER HOLMES INC | COM | |
| 439734 10 4 | HOPFED BANCORP INC | COM | |
| 439902 10 7 | HORIZON PHARMACIES INC | COM | |
| 439903 10 5 | HORIZON MED PRODS INC | COM | |
| 440327 10 4 | HORACE MANN EDUCATORS CORP NEW | COM | |
| 44041F 10 5 | HORIZON FINL CORP WASH | COM | |
| 44041Q 10 1 | HORIZON FINL SVCS CORP | COM | |
| 44041U 10 2 | HORIZON GROUP PPTYS INC | COM | |
| 44041Y 10 4 | HORIZON HEALTH CORP | COM | |
| 44043J 10 5 | HORIZON OFFSHORE INC | COM | |
| 44043T 10 3 | HORIZON ORGANIC HOLDING | COM | |
| 440448 10 8 | HORIZONTAL VENTURES INC | COM | DELETED |
| 440452 10 0 * | HORMEL FOODS CORP | COM | |
| 440452 90 0 | HORMEL FOODS CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 145
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 440452 95 0 | HORMEL FOODS CORP | PUT | |
| 440914 10 9 * | HOST MARRIOTT SVCS CORP | COM | |
| 440914 90 9 | HOST MARRIOTT SVCS CORP | CALL | |
| 440914 95 9 | HOST MARRIOTT SVCS CORP | PUT | |
| 441052 10 7 | HGSOKAWA MICRON INTL INC | COM | DELETED |
| 44106M 10 2 | HOSPITALITY PPTYS TR | COM SH BEN INT | |
| 44106N 10 0 | HOSPITALITY WORLDWIDE SVCS INC | COM | |
| 44106W 10 0 | HOST AMER CORP | COM | |
| 44106W 11 8 | HOST AMER CORP | WT EXP 000003 | |
| 44107P 10 4 | HOST MARRIOTT CORP NEW | COM | |
| 441072 10 5 | HOST FDG INC | CL A | |
| 441339 10 8 | HOT TOPIC INC | COM | |
| 441560 10 9 * | HOUGHTON MIFFLIN CO | COM | |
| 441560 90 9 | HOUGHTON MIFFLIN CO | CALL | |
| 441560 95 9 | HOUGHTON MIFFLIN CO | PUT | |
| 441815 10 7 * | HOUSEHOLD INTL INC | COM | |
| 441815 90 7 | HOUSEHOLD INTL INC | CALL | |
| 441815 95 7 | HOUSEHOLD INTL INC | PUT | |
| 442120 10 1 * | HOUSTON EXPL CO | COM | |
| 442120 90 1 | HOUSTON EXPL CO | CALL | |
| 442120 95 1 | HOUSTON EXPL CO | PUT | |
| 442487 20 3 | HOVNANIAN ENTERPRISES INC | CL A | |
| 443051 10 7 | HOWELL CORP | COM | |
| 443051 20 6 | HOWELL CORP | PFD A CV \$3.50 | |
| 443208 10 3 * | HOWMET INTERNATIONAL | COM | |
| 443208 90 3 | HOWMET INTERNATIONAL | CALL | |
| 443208 95 3 | HOWMET INTERNATIONAL | PUT | |
| 443209 10 1 | HOWTEK INC | COM | |
| 443304 AA 8 | HUANENG PWR INTL INC | NT CONV 1.75%04 | |
| 443304 10 0 | HUANENG PWR INTL INC | SPONSR ADR N | |
| 443320 10 6 | HUB GROUP INC | CL A | |
| 443510 10 2 | HUBBELL INC | CL A | |
| 443510 20 1 | HUBBELL INC | CL B | |
| 443784 10 3 | HUDSON GEN CORP | COM | DELETED |
| 443794 10 2 | HUDSON HOTELS CORP | COM | |
| 444128 10 2 * | HUDSON RIV BANCORP INC | COM | |
| 444128 90 2 | HUDSON RIV BANCORP INC | CALL | |
| 444128 95 2 | HUDSON RIV BANCORP INC | PUT | |
| 444144 10 9 | HUDSON TECHNOLOGIES INC | COM | |
| 444165 10 4 * | HUDSON UNITED BANCORP | COM | ADDED |
| 444165 90 4 | HUDSON UNITED BANCORP | CALL | ADDED |
| 444165 95 4 | HUDSON UNITED BANCORP | PUT | ADDED |
| 444356 10 9 | HUFFY CORP | COM | |
| 444482 10 3 | HUGHES SUPPLY INC | COM | |
| 444717 10 2 | HUGOTON RTY TR TEX | UNIT BEN INT | ADDED |
| 44485Q 10 4 | HUMAN PHEROMONE SCIENCES INC | COM | DELETED |
| 44485Q 20 3 | HUMAN PHEROMONE SCIENCES INC | COM NEW | ADDED |
| 444859 10 2 * | HUMANA INC | COM | |
| 444859 90 2 | HUMANA INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 146
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 444859 95 2 | HUMANA INC | PUT | |
| 444903 10 8 * | HUMAN GENOME SCIENCES INC | COM | |
| 444903 90 8 | HUMAN GENOME SCIENCES INC | CALL | |
| 444903 95 8 | HUMAN GENOME SCIENCES INC | PUT | |
| 44544R 10 1 * | HUMMINGBIRD COMMUNICATIONS LTD | COM | |
| 44544R 90 1 | HUMMINGBIRD COMMUNICATIONS LTD | CALL | |
| 44544R 95 1 | HUMMINGBIRD COMMUNICATIONS LTD | PUT | |
| 445467 10 3 | HUMPHREY HOSPITALITY TR | COM | |
| 445539 10 9 | HUNGARIAN BROADCASTING CORP | COM | |
| 445539 11 7 | HUNGARIAN BROADCASTING CORP | WT EXP 122000 | |
| 445542 10 3 | HUNGARIAN TEL & CABLE CORP | COM | |
| 445591 10 0 | HUNT CORP | COM | |
| 445658 10 7 * | HUNT J B TRANS SVCS INC | COM | |
| 445658 90 7 | HUNT J B TRANS SVCS INC | CALL | |
| 445658 95 7 | HUNT J B TRANS SVCS INC | PUT | |
| 445661 10 1 | HUNTCO INC | CL A | |
| 445891 20 3 | HUNTINGDON LIFE SCIENCES GROUP | ADR | |
| 446150 10 4 * | HUNTINGTON BANCSHARES INC | COM | |
| 446150 90 4 | HUNTINGTON BANCSHARES INC | CALL | |
| 446150 95 4 | HUNTINGTON BANCSHARES INC | PUT | |
| 447309 10 5 | HUNTWAY REFINING CO | COM | |
| 447324 10 4 | HURCO COMPANIES INC | COM | |
| 44779E 10 6 | HURRICANE HYDROCARBONS LTD | CL A | |
| 448110 10 6 * | HUSSMANN INTL INC | COM | |
| 448110 90 6 | HUSSMANN INTL INC | CALL | |
| 448110 95 6 | HUSSMANN INTL INC | PUT | |
| 448407 AA 4 | HUTCHINSON TECHNOLOGY INC | SB NT CV 144A 05 | |
| 448407 AB 2 | HUTCHINSON TECHNOLOGY INC | SB NT CV ACRD 05 | |
| 448407 AC 0 | HUTCHINSON TECHNOLOGY INC | SB NT CV 6%05 | |
| 448407 10 6 * | HUTCHINSON TECHNOLOGY INC | COM | |
| 448407 90 6 | HUTCHINSON TECHNOLOGY INC | CALL | |
| 448407 95 6 | HUTCHINSON TECHNOLOGY INC | PUT | |
| 448515 10 6 * | HVIDE MARINE INC | CLA | |
| 448515 90 6 | HVIDE MARINE INC | CALL | |
| 448515 95 6 | HVIDE MARINE INC | PUT | |
| 448623 10 8 | HYCOR BIOMEDICAL INC | COM | |
| 448913 10 3 | HYPERION 1999 TERM TR INC | COM | |
| 448915 10 8 | HYPERION 2002 TERM TR INC | COM | |
| 448918 10 2 | HYPERION 2005 INVT GRADE OPPTN | COM | |
| 448924 10 0 * | ICN PHARMACEUTICALS INC NEW | COM | |
| 448924 90 0 | ICN PHARMACEUTICALS INC NEW | CALL | |
| 448924 95 0 | ICN PHARMACEUTICALS INC NEW | PUT | |
| 448947 10 1 * | IDT CORP | COM | |
| 448947 90 1 | IDT CORP | CALL | |
| 448947 95 1 | IDT CORP | PUT | |
| 449020 20 5 | HYDRON TECHNOLOGIES INC | COM NEW | DELETED |
| 44913M 10 5 * | HYPERCOM CORP | COM | |
| 44913M 90 5 | HYPERCOM CORP | CALL | |
| 44913M 95 5 | HYPERCOM CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 147
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 44914K 30 6 * | HYPERION TELECOMMUNICATIONS | CL A | |
| 44914K 90 6 | HYPERION TELECOMMUNICATIONS | CALL | |
| 44914K 95 6 | HYPERION TELECOMMUNICATIONS | PUT | |
| 44914M 10 4 * | HYPERION SOLUTIONS CORP | COM | |
| 44914M 90 4 | HYPERION SOLUTIONS CORP | CALL | |
| 44914M 95 4 | HYPERION SOLUTIONS CORP | PUT | |
| 44914V 10 4 | HYPERTENSION DIAGNOSTICS INC | COM | |
| 44914V 11 2 | HYPERTENSION DIAGNOSTICS INC | WT A EX 072302 | |
| 44914V 20 3 | HYPERTENSION DIAGNOSTICS INC | UNIT EX 000001 | |
| 449145 10 1 | HYPERION TOTAL RETURN & INCOME | COM | |
| 449163 30 2 * | HYSEQ INC | COM | |
| 449163 90 2 | HYSEQ INC | CALL | |
| 449163 95 2 | HYSEQ INC | PUT | |
| 449180 10 8 | HYTEK MICROSYSTEMS INC | COM | |
| 449194 10 9 | IA CORP I | COM | |
| 44920V 10 6 | IAT RES CORP | COM | ADDED |
| 44920V 11 4 | IAT RES CORP | WT EXP 091101 | ADDED |
| 449202 10 0 | IAT MULTIMEDIA INC | COM | |
| 449223 10 6 * | IBP INC | COM | |
| 449223 90 6 | IBP INC | CALL | |
| 449223 95 6 | IBP INC | PUT | |
| 44923E 10 1 | I B S INTERACTIVE INC | COM | |
| 449238 20 3 | ICC TECHNOLOGIES INC | COM NEW | DELETED |
| 449244 10 2 | ICF KAISER INTL INC | COM | |
| 449246 10 7 * | ICG COMMUNICATIONS INC | COM | |
| 449246 90 7 | ICG COMMUNICATIONS INC | CALL | |
| 449246 95 7 | ICG COMMUNICATIONS INC | PUT | |
| 44926L 30 0 | I C H CORP NEW | COM NEW | |
| 44929Y 10 1 | ICT GROUP INC | COM | |
| 449293 10 9 | ICO HLDGS INC | COM | |
| 449293 30 7 | ICO HLDGS INC | PFD CV DEP 1/4 | |
| 449295 10 4 * | ICOS CORP | COM | |
| 449295 90 4 | ICOS CORP | CALL | |
| 449295 95 4 | ICOS CORP | PUT | |
| 44930G 10 7 | ICU MED INC | COM | |
| 44936D 10 8 | ID BIOMEDICAL CORP | COM | |
| 449370 10 5 * | IDEC PHARMACEUTICALS CORP | COM | |
| 449370 90 5 | IDEC PHARMACEUTICALS CORP | CALL | |
| 449370 95 5 | IDEC PHARMACEUTICALS CORP | PUT | |
| 449384 10 6 | IDG BOOKS WORLDWIDE INC | CL A | |
| 449391 10 1 | IDM ENVIRONMENTAL CORP | COM | DELETED |
| 449391 11 9 | IDM ENVIRONMENTAL CORP | WT A EX 042099 | DELETED |
| 449391 13 5 | IDM ENVIRONMENTAL CORP | WT A 042000NEW | ADDED |
| 449391 30 9 | IDM ENVIRONMENTAL CORP | COM NEW | ADDED |
| 44949L 10 5 | IEC ELECTRS CORP NEW | COM | |
| 449491 10 9 * | IDX SYS CORP | COM | |
| 449491 90 9 | IDX SYS CORP | CALL | |
| 449491 95 9 | IDX SYS CORP | PUT | |
| 449507 10 2 | IFR SYSTEMS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 148
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 449515 13 9 | IFS INTERNATIONAL INC | WT A EX 022002 | |
| 449515 30 3 | IFS INTERNATIONAL INC | COM NEW | |
| 449515 40 2 | IFS INTERNATIONAL INC | PFD CONV SER A | DELETED |
| 449518 20 8 | IFX CORP | COM NEW | |
| 449520 30 3 | I-FLOW CORP | COM NEW | |
| 449536 10 1 * | IGEN INC | COM | |
| 449536 90 1 | IGEN INC | CALL | |
| 449536 95 1 | IGEN INC | PUT | |
| 449575 10 9 * | IGI INC | COM | |
| 449575 90 9 | IGI INC | CALL | |
| 449575 95 9 | IGI INC | PUT | |
| 449623 10 7 * | IHOP CORP | COM | |
| 449623 90 7 | IHOP CORP | CALL | |
| 449623 95 7 | IHOP CORP | PUT | |
| 449628 20 5 | IIC INDS INC | COM PAR \$0.25 | |
| 449633 20 5 | I I S INTELLIGENT INFO LTD | ORD SH NEW | |
| 449661 50 3 | ILX RESORTS INC | COM NEW | |
| 449669 10 0 * | IMC GLOBAL INC | COM | |
| 449669 90 0 | IMC GLOBAL INC | CALL | |
| 449669 95 0 | IMC GLOBAL INC | PUT | |
| 449669 11 8 | IMC GLOBAL INC | WT EXP 122200 | |
| 449681 10 5 | IMCO RECYCLING INC | COM | |
| 449693 20 9 | IMP INC | COM NEW | |
| 449764 10 9 | INA INVT SECS INC | COM | DELETED |
| 44980K 20 6 | IPC COMMUNICATIONS INC | COM NEW | |
| 449804 10 3 | IPI INC | COM | |
| 449923 10 1 * | IMC MTG CO | COM | DELETED |
| 449923 90 1 | IMC MTG CO | CALL | DELETED |
| 449923 95 1 | IMC MTG CO | PUT | DELETED |
| 449927 10 2 | I-LINK CORP | COM | |
| 449934 10 8 * | IMS HEALTH INC | COM | |
| 449934 90 8 | IMS HEALTH INC | CALL | |
| 449934 95 8 | IMS HEALTH INC | PUT | |
| 45004F 10 7 * | IRI INTL CORP | COM | |
| 45004F 90 7 | IRI INTL CORP | CALL | |
| 45004F 95 7 | IRI INTL CORP | PUT | |
| 450047 20 4 | IRSA INVERSIONERS Y REP S A | GLOBL DEP RCPT | |
| 450058 AA 0 | IRT PPTY CO | SBDB CONV 7.3%03 | |
| 450058 10 2 | IRT PPTY CO | COM | |
| 450091 10 3 | ISB FINL CORP LA | COM | |
| 45021P 30 2 | ISG TECHNOLOGIES INC | COM NEW | |
| 450306 10 5 * | ISS GROUP INC | COM | |
| 450306 90 5 | ISS GROUP INC | CALL | |
| 450306 95 5 | ISS GROUP INC | PUT | |
| 45031S 10 6 | ITC LEARNING CORP | COM | |
| 45031T 10 4 * | ITC DELTACOM INC | COM | |
| 45031T 90 4 | ITC DELTACOM INC | CALL | |
| 45031T 95 4 | ITC DELTACOM INC | PUT | |
| 450312 10 3 * | I-STAT CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 149
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 450312 90 3 | I-STAT CORP | CALL | |
| 450312 95 3 | I-STAT CORP | PUT | |
| 450430 10 3 * | ITEQ INC | COM | |
| 450430 90 3 | ITEQ INC | CALL | |
| 450430 95 3 | ITEQ INC | PUT | |
| 450564 10 9 | ITI TECHNOLOGIES INC | COM | |
| 450565 10 6 | ITLA CAP CORP | COM | |
| 450672 10 0 | IT STAFFING LTD | COM | |
| 45068B 10 9 | ITT EDUCATIONAL SERVICES INC | COM | |
| 45070M 10 1 | IVC INDS INC | COM | |
| 450713 10 2 * | IXC COMMUNICATIONS INC | COM | |
| 450713 90 2 | IXC COMMUNICATIONS INC | CALL | |
| 450713 95 2 | IXC COMMUNICATIONS INC | PUT | |
| 450718 10 1 | IXL ENTERPRISES INC | COM | ADDED |
| 450909 10 6 | IBIS TECHNOLOGY CORP | COM | |
| 450911 10 2 * | ITT INDS INC IND | COM | |
| 450911 90 2 | ITT INDS INC IND | CALL | |
| 450911 95 2 | ITT INDS INC IND | PUT | |
| 450924 10 5 | ICON HOLDINGS | COM | |
| 450928 10 6 | IVI CHECKMATE CORP | COM | |
| 45103N 10 0 | ICHOR CORP | COM | |
| 45103T 10 7 | ICON PUB LTD CO | SPONSORED ADR | |
| 451107 10 6 * | IDACORP INC | COM | |
| 451107 90 6 | IDACORP INC | CALL | |
| 451107 95 6 | IDACORP INC | PUT | |
| 45167R 10 4 | IDEX CORP | COM | |
| 45168D 10 4 * | IDEXX LABS INC | COM | |
| 45168D 90 4 | IDEXX LABS INC | CALL | |
| 45168D 95 4 | IDEXX LABS INC | PUT | |
| 451713 10 1 * | IKON OFFICE SOLUTIONS INC | COM | |
| 451713 90 1 | IKON OFFICE SOLUTIONS INC | CALL | |
| 451713 95 1 | IKON OFFICE SOLUTIONS INC | PUT | |
| 451716 20 3 * | IKOS SYS INC | COM NEW | |
| 451716 90 3 | IKOS SYS INC | CALL | |
| 451716 95 3 | IKOS SYS INC | PUT | |
| 451906 10 1 * | IDENTIX INC | COM | |
| 451906 90 1 | IDENTIX INC | CALL | |
| 451906 95 1 | IDENTIX INC | PUT | |
| 451923 10 6 | ILEX ONCOLOGY INC | COM | |
| 451926 10 9 | IL FORNAIO AMER CORP | COM | |
| 452284 10 2 | ILLINOIS SUPERCONDUCTOR CORP | COM | |
| 452308 10 9 * | ILLINOIS TOOL WKS INC | COM | |
| 452308 90 9 | ILLINOIS TOOL WKS INC | CALL | |
| 452308 95 9 | ILLINOIS TOOL WKS INC | PUT | |
| 452317 10 0 * | ILLINOVA CORP | COM | |
| 452317 90 0 | ILLINOVA CORP | CALL | |
| 452317 95 0 | ILLINOVA CORP | PUT | |
| 452360 10 0 | ILOG S A | SPONSORED ADR | |
| 452439 20 1 * | IMAGE ENTMT INC | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 150
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 452439 90 1 | IMAGE ENTMT INC | CALL | |
| 452439 95 1 | IMAGE ENTMT INC | PUT | |
| 45244C 10 4 | IMAGE SENSING SYS INC | COM | |
| 45244J 10 9 | IMAGE SYS CORP | COM | |
| 45244U 10 4 | IMAGING TECHNOLOGIES CORP | COM | |
| 45244X 30 6 * | IMALL INC | COM PAR \$0.001 | |
| 45244X 90 6 | IMALL INC | CALL | |
| 45244X 95 6 | IMALL INC | PUT | |
| 45245A 10 7 * | IMATION CORP | COM | |
| 45245A 90 7 | IMATION CORP | CALL | |
| 45245A 95 7 | IMATION CORP | PUT | |
| 45245E AC 3 | IMAX CORP | SUBNT CV 144A 03 | |
| 45245E 10 9 * | IMAX CORP | COM | |
| 45245E 90 9 | IMAX CORP | CALL | |
| 45245E 95 9 | IMAX CORP | PUT | |
| 45245W 10 9 * | IMCLONE SYS INC | COM | |
| 45245W 90 9 | IMCLONE SYS INC | CALL | |
| 45245W 95 9 | IMCLONE SYS INC | PUT | |
| 45246K 10 4 | IMAGINON INC | COM | |
| 45246K 11 2 | IMAGINON INC | WT EXP 063099 | DELETED |
| 452519 10 1 | IMMTECH INTL INC | COM | ADDED |
| 45252R 10 0 * | IMMULOGIC PHARMACEUTICAL CORP | COM | |
| 45252R 90 0 | IMMULOGIC PHARMACEUTICAL CORP | CALL | |
| 45252R 95 0 | IMMULOGIC PHARMACEUTICAL CORP | PUT | |
| 45252T 10 6 * | IMMUNE RESPONSE CORP DEL | COM | |
| 45252T 90 6 | IMMUNE RESPONSE CORP DEL | CALL | |
| 45252T 95 6 | IMMUNE RESPONSE CORP DEL | PUT | |
| 452525 30 6 | IMMUCELL CORP | COM PAR \$0.10 | |
| 452526 10 6 | IMMUCOR INC | COM | |
| 452528 10 2 * | IMMUNEX CORP NEW | COM | |
| 452528 90 2 | IMMUNEX CORP NEW | CALL | |
| 452528 95 2 | IMMUNEX CORP NEW | PUT | |
| 45253H 10 1 * | IMMUNOGEN INC | COM | |
| 45253H 90 1 | IMMUNOGEN INC | CALL | |
| 45253H 95 1 | IMMUNOGEN INC | PUT | |
| 45254P 10 2 | IMPAC MTG HLDGS INC | COM | |
| 45254R 10 8 | IMPAC COML HLDGS INC | COM | |
| 45255G 10 1 * | IMPATH INC | COM | |
| 45255G 90 1 | IMPATH INC | CALL | |
| 45255G 95 1 | IMPATH INC | PUT | |
| 45255W 10 6 | IMPCO TECHNOLOGIES INC | COM NEW | |
| 452556 AA 1 | IMPERIAL BANCORP | NT CONV FLT RT99 | |
| 452556 10 3 * | IMPERIAL BANCORP | COM | |
| 452556 90 3 | IMPERIAL BANCORP | CALL | |
| 452556 95 3 | IMPERIAL BANCORP | PUT | |
| 452704 50 5 | IMPERIAL CHEM INDS PLC | ADR NEW | |
| 45272T 10 2 | IMPERIAL CREDIT COMM MRTG INVS | COM | |
| 452729 10 6 * | IMPERIAL CR INDS INC | COM | |
| 452729 90 6 | IMPERIAL CR INDS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 452729 95 6 | IMPERIAL CR INDS INC | PUT | |
| 452906 10 0 | IMATRON INC | COM | |
| 452907 10 8 * | IMMUNOMEDICS INC | COM | |
| 452907 90 8 | IMMUNOMEDICS INC | CALL | |
| 452907 95 8 | IMMUNOMEDICS INC | PUT | |
| 452909 10 4 | IMTEC INC | COM | |
| 452919 10 3 * | IN FOCUS SYS INC | COM | |
| 452919 90 3 | IN FOCUS SYS INC | CALL | |
| 452919 95 3 | IN FOCUS SYS INC | PUT | |
| 452926 10 8 | INCOME OPPORTUNITY RLTY INVS | COM | |
| 453038 40 8 * | IMPERIAL OIL LTD | COM NEW | |
| 453038 90 8 | IMPERIAL OIL LTD | CALL | |
| 453038 95 8 | IMPERIAL OIL LTD | PUT | |
| 453096 10 9 | IMPERIAL SUGAR CO NEW | COM | |
| 453142 10 1 | IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | |
| 45321W 10 6 * | IMRGLOBAL CORPORATION | COM | |
| 45321W 90 6 | IMRGLOBAL CORPORATION | CALL | |
| 45321W 95 6 | IMRGLOBAL CORPORATION | PUT | |
| 453222 40 8 | IN HOME HEALTH INC | COM NEW | |
| 45323G AA 7 | INACOM CORP | SBDBC CV 144A 6%06 | |
| 45323G AB 5 | INACOM CORP | SUB DB CONV 6%06 | |
| 45323G AC 3 | INACOM CORP | SUB DB CV 4.5%04 | |
| 45323G 10 9 * | INACOM CORP | COM | |
| 45323G 90 9 | INACOM CORP | CALL | |
| 45323G 95 9 | INACOM CORP | PUT | |
| 45324R 10 4 | INCAM AG | SPONSORED ADR | |
| 453257 20 6 | INCO HOMES CORP | COM NEW | DELETED |
| 453258 AH 8 | INCO LTD | DEB CV 7.75%16 | |
| 453258 AK 1 | INCO LTD | DEB CONV 5.75%04 | |
| 453258 40 2 * | INCO LTD | COM | |
| 453258 90 2 | INCO LTD | CALL | |
| 453258 95 2 | INCO LTD | PUT | |
| 453258 70 9 * | INCO LTD | CL VBN SH | |
| 453258 90 9 | INCO LTD | CALL | |
| 453258 95 9 | INCO LTD | PUT | |
| 453258 80 8 | INCO LTD | PFD CV E 5.5% | |
| 45333P 10 7 | INCOME OPPORTUNITIES FD 1999 | COM | |
| 45333Q 10 5 | INCOME OPPORTUNITIES FD 2000 | COM | |
| 453365 20 7 | INCOMNET INC | COM NEW | |
| 45337C 10 2 * | INCYTE PHARMACEUTICALS INC | COM | |
| 45337C 90 2 | INCYTE PHARMACEUTICALS INC | CALL | |
| 45337C 95 2 | INCYTE PHARMACEUTICALS INC | PUT | |
| 453407 10 8 | INDEPENDENCE BREWING CO | COM | DELETED |
| 453407 11 6 | INDEPENDENCE BREWING CO | WT EXP 021102 | DELETED |
| 453414 10 4 * | INDEPENDENCE CMNTY BK CORP | COM | |
| 453414 90 4 | INDEPENDENCE CMNTY BK CORP | CALL | |
| 453414 95 4 | INDEPENDENCE CMNTY BK CORP | PUT | |
| 453432 10 6 | INDEPENDENCE FED SVGS BK | COM | |
| 453440 30 7 | INDEPENDENCE HLDG CO NEW | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 152
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 453779 10 0 | INDEPENDENCE SQUARE INCOME SEC | COM | |
| 453836 10 8 | INDEPENDENT BANK CORP MASS | COM | |
| 453838 10 4 | INDEPENDENT BANK CORP MICH | COM | |
| 45384X 10 8 | INDEPENDENT ENERGY HLDGS PLC | SPONSORES ADR | |
| 453841 20 7 | INDEPENDENT BANKSHARES INC | COM NEW | |
| 454089 10 3 | INDIA FD INC | COM | |
| 454090 10 1 | INDIA GROWTH FD INC | COM | |
| 454707 10 0 | INDIANA ENERGY INC | COM | |
| 455149 10 4 | INDIANA UTD BANCORP | COM | |
| 45567P 10 4 | INDIGO AVIATION AB | SPONSORED ADR | |
| 455778 10 0 | INDONESIA FD INC | COM | |
| 45578L 10 0 | INDUS INTL INC | COM | |
| 455792 10 1 * | INDUSTRI-MATEMATIK INTL CORP | COM | |
| 455792 90 1 | INDUSTRI-MATEMATIK INTL CORP | CALL | |
| 455792 95 1 | INDUSTRI-MATEMATIK INTL CORP | PUT | |
| 455882 10 0 | INDUSTRIAL BANCORP INC | COM | |
| 455907 10 5 | INDIVIDUAL INV GROUP INC | COM | |
| 455921 10 6 | INDUSTRIAL RUBR PRODS INC | COM | |
| 456053 10 7 | INDUSTRIAL DATA SYS CORP | COM | |
| 456061 10 0 | INDUSTRIAL DISTR GROUP INC | COM | |
| 456160 10 0 | INDUSTRIAL HLDGS INC | COM | |
| 456160 12 6 | INDUSTRIAL HLDGS INC | WT B EX 011400 | |
| 456160 13 4 | INDUSTRIAL HLDGS INC | WT C EX 011400 | |
| 456160 14 2 | INDUSTRIAL HLDGS INC | WT D EX 011400 | |
| 45631G 10 6 | INDUSTRIAL SCIENTIFIC CORP | COM | DELETED |
| 456314 10 3 | INDUSTRIAL SVCS AMER INC FLA | COM | |
| 456463 10 8 | INDUSTRIAS BACHOCO S A DE C V | SPN ADR B&L SH | |
| 456478 10 6 | INDUSTRIE NATUZZI SPA | ADR | |
| 456607 10 0 | INDYMAC MTG HLDGS INC | COM | |
| 45662K 10 9 | INFERENCE CORP | CL A | |
| 45662S 10 2 * | INFINITY BROADCASTING CP NEW | CL A | |
| 45662S 90 2 | INFINITY BROADCASTING CP NEW | CALL | |
| 45662S 95 2 | INFINITY BROADCASTING CP NEW | PUT | |
| 45662V 10 5 | INET TECHNOLOGIES INC | COM | ADDED |
| 45662Y 10 9 * | INFINIUM SOFTWARE INC | COM | |
| 45662Y 90 9 | INFINIUM SOFTWARE INC | CALL | |
| 45662Y 95 9 | INFINIUM SOFTWARE INC | PUT | |
| 45663L 30 4 | INFINITY INC | COM NEW | DELETED |
| 45663L 40 3 | INFINITY INC | COM PAR \$.0001 | ADDED |
| 45665A 10 8 | INFOCURE CORP | COM | |
| 456650 20 9 | INFODATA SYS INC | COM NEW | |
| 45666Q 10 2 | INFORMATICA CORP | COM | ADDED |
| 456662 10 5 | INFONAUTICS CORP | CL A | |
| 45669P 10 1 * | INFORMATION ADVANTAGE SOFTWARE | COM | |
| 45669P 90 1 | INFORMATION ADVANTAGE SOFTWARE | CALL | |
| 45669P 95 1 | INFORMATION ADVANTAGE SOFTWARE | PUT | |
| 456696 10 3 | INFORMATION ANALYSIS INC | COM | |
| 456727 10 6 | INFORMATION HLDGS INC | COM | |
| 45675F 30 3 | INFORMATION RESOURCE ENGR INC | COM PAR \$0.01 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 153
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 456779 10 7 * | INFORMIX CORP | COM | |
| 456779 90 7 | INFORMIX CORP | CALL | |
| 456779 95 7 | INFORMIX CORP | PUT | |
| 45678M 10 7 * | INFOSEEK CORP | COM | |
| 45678M 90 7 | INFOSEEK CORP | CALL | |
| 45678M 95 7 | INFOSEEK CORP | PUT | |
| 45678T 10 2 * | INFOSPACE COM INC | COM | |
| 45678T 90 2 | INFOSPACE COM INC | CALL | |
| 45678T 95 2 | INFOSPACE COM INC | PUT | |
| 456788 10 8 | INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | |
| 456818 10 3 * | INFOUSA INC NEW | CL B | |
| 456818 90 3 | INFOUSA INC NEW | CALL | |
| 456818 95 3 | INFOUSA INC NEW | PUT | |
| 456818 20 2 * | INFOUSA INC NEW | CL A | |
| 456818 90 2 | INFOUSA INC NEW | CALL | |
| 456818 95 2 | INFOUSA INC NEW | PUT | |
| 456836 10 5 | INFU-TECH INC | COM | |
| 456837 10 3 | ING GROEP N V | SPONSORED ADR | |
| 456866 10 2 * | INGERSOLL RAND CO | COM | |
| 456866 90 2 | INGERSOLL RAND CO | CALL | |
| 456866 95 2 | INGERSOLL RAND CO | PUT | |
| 456905 10 8 * | INFORMATION RES INC | COM | |
| 456905 90 8 | INFORMATION RES INC | CALL | |
| 456905 95 8 | INFORMATION RES INC | PUT | |
| 456910 30 6 | INFINITE GROUP INC | COM NEW | |
| 456923 10 1 | INFORMATION MGMT ASSOC INC | COM | |
| 457030 10 4 | INGLES MKTS INC | CL A | |
| 457153 AA 2 | INGRAM MICRO INC | SR DB CV ZERO 18 | |
| 457153 10 4 * | INGRAM MICRO INC | CL A | |
| 457153 90 4 | INGRAM MICRO INC | CALL | |
| 457153 95 4 | INGRAM MICRO INC | PUT | |
| 457191 10 4 * | INHALE THERAPEUTIC SYS INC | COM | |
| 457191 90 4 | INHALE THERAPEUTIC SYS INC | CALL | |
| 457191 95 4 | INHALE THERAPEUTIC SYS INC | PUT | |
| 457203 10 7 | INITIO INC | COM | |
| 457214 10 4 | INKINE PHARMACEUTICALS INC | COM | |
| 457277 10 1 * | INKTOMI CORP | COM | |
| 457277 90 1 | INKTOMI CORP | CALL | |
| 457277 95 1 | INKTOMI CORP | PUT | |
| 457349 10 8 | INLAND ENTMT CORP | COM | |
| 457469 20 3 | INLAND RES INC WASH | COM NEW | |
| 4576J0 10 4 | INNKEEPERS USA TR | COM | |
| 4576J0 30 2 | INNKEEPERS USA TR | PFD CV A 8.625 | |
| 457635 10 0 | INMARK ENTERPRISES INC | COM | |
| 45764D 10 2 | INNERDYNE INC | COM | |
| 45764F 10 7 | INNOVATIVE GAMING CORP AMER | COM | |
| 457642 20 5 | INNODATA CORP | COM NEW | |
| 457647 10 5 * | INNOVEX INC | COM | |
| 457647 90 5 | INNOVEX INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 154
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 457647 95 5 | INNOVEX INC | PUT | |
| 45765T 10 6 | INSCI CORP | COM | |
| 45765U 10 3 * | INSIGHT ENTERPRISES INC | COM | |
| 45765U 90 3 | INSIGHT ENTERPRISES INC | CALL | |
| 45765U 95 3 | INSIGHT ENTERPRISES INC | PUT | |
| 45765Y 10 5 | INSIGNIA SYS INC | COM | |
| 457652 10 5 * | INPUT/OUTPUT INC | COM | |
| 457652 90 5 | INPUT/OUTPUT INC | CALL | |
| 457652 95 5 | INPUT/OUTPUT INC | PUT | |
| 457654 10 1 | INPUT SOFTWARE INC | COM | |
| 45766C 10 2 * | INPRISE CORP | COM | |
| 45766C 90 2 | INPRISE CORP | CALL | |
| 45766C 95 2 | INPRISE CORP | PUT | |
| 45766J 10 7 | INSIGNIA SOLUTIONS PLC | SPONSORED ADR | |
| 45766K 10 4 | INNOVASIVE DEVICES INC | COM | |
| 45766Q 10 1 | INSIGHT HEALTH SVCS CORP | COM | |
| 45766R 10 9 | INNOVATIVE MED SVCS | COM | |
| 45766R 11 7 | INNOVATIVE MED SVCS | WT A EX 080801 | |
| 457660 10 8 | INSITE VISION INC | COM | |
| 457662 10 4 | INSITUFORM EAST INC | COM | |
| 457667 10 3 * | INSITUFORM TECHNOLOGIES INC | CL A | |
| 457667 90 3 | INSITUFORM TECHNOLOGIES INC | CALL | |
| 457667 95 3 | INSITUFORM TECHNOLOGIES INC | PUT | |
| 45767A 10 5 * | INSIGNIA FINL GROUP INC NEW | COM | |
| 45767A 90 5 | INSIGNIA FINL GROUP INC NEW | CALL | |
| 45767A 95 5 | INSIGNIA FINL GROUP INC NEW | PUT | |
| 45767J 10 6 | INNOVATIVE VALVE TECHNOLOGIES | COM | DELETED |
| 45767M 10 9 | INNOTRAC CORP | COM | |
| 457674 10 9 * | INSO CORP | COM | |
| 457674 90 9 | INSO CORP | CALL | |
| 457674 95 9 | INSO CORP | PUT | |
| 45768F 10 3 | INNES STR FINL CORP | COM | |
| 457732 10 5 * | INSPIRE INS SOLUTIONS INC | COM | |
| 457732 90 5 | INSPIRE INS SOLUTIONS INC | CALL | |
| 457732 95 5 | INSPIRE INS SOLUTIONS INC | PUT | |
| 45774W 10 8 | INSTEEL INDUSTRIES INC | COM | |
| 457776 10 2 | INSTRON CORP | COM | |
| 457805 20 8 | INSTRUMENTARIUM CORP | ADR | |
| 457810 10 9 | INSTRUMENTATION LAB S P A | SPONSORED ADR | |
| 457875 10 2 | INSURANCE AUTO AUCTIONS INC | COM | |
| 457919 10 8 | INNSUITES HOSPITALITY TR | SH BEN INT | ADDED |
| 457923 10 0 | INTEGRATED MEASUREMENT SYS INC | COM | |
| 457954 60 0 | INNOVO GROUP INC | COM PAR \$0.01 | |
| 457985 20 8 | INTEGRA LIFESCIENCES HLDGS CP | COM NEW | |
| 458045 10 1 | INSURANCE MGMT SOLUTIONS GROUP | COM | |
| 45809F 10 4 | INSURED MUN INCOME FD | COM | |
| 45809M 10 9 | INTASYS CORP | COM | |
| 45810H 10 7 | INTEGRAL SYS INC MD | COM | |
| 45810N 30 2 | INTEGRAMED AMER INC | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 155
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 458100 10 4 | INTEG INC | COM | |
| 45811E 10 3 | INTEGRATED ELECTRICAL SVC | COM | |
| 45811K 10 9 * | INTEGRATED CIRCUIT SYS INC | COM | DELETED |
| 45811K 90 9 | INTEGRATED CIRCUIT SYS INC | CALL | DELETED |
| 45811K 95 9 | INTEGRATED CIRCUIT SYS INC | PUT | DELETED |
| 45811M 10 5 | INTEGRA INC | COM | |
| 458118 AA 4 | INTEGRATED DEVICE TECHNOLOGY | SUB NT CV 5.5%02 | |
| 458118 10 6 * | INTEGRATED DEVICE TECHNOLOGY | COM | |
| 458118 90 6 | INTEGRATED DEVICE TECHNOLOGY | CALL | |
| 458118 95 6 | INTEGRATED DEVICE TECHNOLOGY | PUT | |
| 45812C AE 6 | INTEGRATED HEALTH SVCS INC | SR SD CV 5.75%01 | |
| 45812C 10 6 * | INTEGRATED HEALTH SVCS INC | COM | |
| 45812C 90 6 | INTEGRATED HEALTH SVCS INC | CALL | |
| 45812C 95 6 | INTEGRATED HEALTH SVCS INC | PUT | |
| 45812J 10 1 | INTEGRATED SEC SYS INC | COM | DELETED |
| 45812K AB 4 | INTEGRATED PROCESS EQUIP CORP | SUB NT CV 144A04 | DELETED |
| 45812K AC 2 | INTEGRATED PROCESS EQUIP CORP | SUB NT CV ACRD04 | DELETED |
| 45812K AD 0 | INTEGRATED PROCESS EQUIP CORP | SB NT CV 6.25%04 | DELETED |
| 45812K 10 8 * | INTEGRATED PROCESS EQUIP CORP | COM | DELETED |
| 45812K 90 8 | INTEGRATED PROCESS EQUIP CORP | CALL | DELETED |
| 45812K 95 8 | INTEGRATED PROCESS EQUIP CORP | PUT | DELETED |
| 45812M 10 4 * | INTEGRATED SYS INC | COM | |
| 45812M 90 4 | INTEGRATED SYS INC | CALL | |
| 45812M 95 4 | INTEGRATED SYS INC | PUT | |
| 45812P 10 7 * | INTEGRATED SILICON SOLUTION | COM | |
| 45812P 90 7 | INTEGRATED SILICON SOLUTION | CALL | |
| 45812P 95 7 | INTEGRATED SILICON SOLUTION | PUT | |
| 45812S 10 1 | INTEGRATED ORTHOPEDICS INC | COM | |
| 45812Y 10 8 | INTEGRATED SURGICAL SYS INC | COM | |
| 45812Y 11 6 | INTEGRATED SURGICAL SYS INC | WT EXP 111901 | |
| 45813H 10 4 | INTEGRITY INCORPORATED | CL A | |
| 45813T 10 8 | INTEGRATED TECHNOLOGY USA INC | COM | |
| 45813T 11 6 | INTEGRATED TECHNOLOGY USA INC | WT EXP 100101 | |
| 458134 10 3 | INTEK GLOBAL CORP | COM | |
| 45814H 10 3 | INTEGRATED TRANSN NETWORK GRP | COM | ADDED |
| 45814M 10 2 | INTEGRATED SENSOR SOLUTIONS | COM | |
| 45814T 10 7 * | INTELIDATA TECHNOLOGIES CORP | COM | |
| 45814T 90 7 | INTELIDATA TECHNOLOGIES CORP | CALL | |
| 45814T 95 7 | INTELIDATA TECHNOLOGIES CORP | PUT | |
| 458140 10 0 * | INTEL CORP | COM | |
| 458140 90 0 | INTEL CORP | CALL | |
| 458140 95 0 | INTEL CORP | PUT | |
| 458144 10 2 * | INTELECT COMMUNICATIONS INC | COM | |
| 458144 90 2 | INTELECT COMMUNICATIONS INC | CALL | |
| 458144 95 2 | INTELECT COMMUNICATIONS INC | PUT | |
| 45815C 10 3 | INTELLICALL INC | COM | |
| 45815F 10 6 | INTELLICELL CORP | COM | |
| 45815R 10 0 | INTELLIGENT CTLS INC EC | COM | |
| 45815T 10 6 | INTELLIGENT MED IMAGING INC | COM | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 156
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------------|--------------------|---------|
| 45815V 20 0 | INTELLIGENT POLYMERS LTD | UNIT EX 093000 | |
| 458153 10 3 | INTELLICORP INC | COM | |
| 45816A 10 6 * | INTELLIGROUP INC | COM | |
| 45816A 90 6 | INTELLIGROUP INC | CALL | |
| 45816A 95 6 | INTELLIGROUP INC | PUT | |
| 45816D 10 0 | INTELLIGENT SYS CORP NEW | COM | |
| 45816H 10 1 | INTELLIQUEST INFORMATION GROUP | COM | |
| 45816V 10 0 | INTELLIGENT LIFE CORP | COM | ADDED |
| 458372 10 9 * | INTER TEL INC | COM | |
| 458372 90 9 | INTER TEL INC | CALL | |
| 458372 95 9 | INTER TEL INC | PUT | |
| 45838C 30 4 | INTERACTIVE FLIGHT TECHNOLOGIES | CL A NEW | |
| 45838M 10 4 | INTERACTIVE MAGIC INC | COM | |
| 45844C 10 8 | INTERCARGO CORP | COM | DELETED |
| 45844M 10 6 | INTERCARDIA INC | COM | |
| 458447 10 9 | INTERCHANGE FINL SVCS S B N J | COM | |
| 45845L 10 7 | INTERCEPT GROUP INC | COM | |
| 458514 10 6 | INTERCOAST ENERGY CO | COM | DELETED |
| 458593 10 0 | INTERCONTINENTAL LIFE CORP | COM | |
| 45865R 10 9 | INTERDENT INC | COM | |
| 458651 10 6 | INTERCORP EXCELLE INC | COM | |
| 458651 11 4 | INTERCORP EXCELLE INC | WT EXP 100801 | |
| 45866A 10 5 * | INTERDIGITAL COMMUNICATIONS CP | COM | |
| 45866A 90 5 | INTERDIGITAL COMMUNICATIONS CP | CALL | |
| 45866A 95 5 | INTERDIGITAL COMMUNICATIONS CP | PUT | |
| 458665 10 6 * | INTERFACE INC | CL A | |
| 458665 90 6 | INTERFACE INC | CALL | |
| 458665 95 6 | INTERFACE INC | PUT | |
| 458667 10 2 | INTERFACE SYS INC | COM | |
| 45868P AA 8 | INTERIM SVCS INC | SUB NT CV 4.5%05 | |
| 45868P 10 0 * | INTERIM SVCS INC | COM | |
| 45868P 90 0 | INTERIM SVCS INC | CALL | |
| 45868P 95 0 | INTERIM SVCS INC | PUT | |
| 458683 10 9 * | INTERGRAPH CORP | COM | |
| 458683 90 9 | INTERGRAPH CORP | CALL | |
| 458683 95 9 | INTERGRAPH CORP | PUT | |
| 458685 10 4 | INTERGROUP CORP | COM | |
| 458688 10 8 | INTERIORS INC | CL A | |
| 458688 12 4 | INTERIORS INC | WT WB EX062200 | DELETED |
| 458688 13 2 | INTERIORS INC | WT WC 091800 | DELETED |
| 458688 20 7 | INTERIORS INC | PFD A CV 10% | |
| 458729 20 9 | INTERLEAF INC | COM NEW | |
| 458742 10 3 | INTERLIANT INC | COM | ADDED |
| 458747 10 2 | INTERLINK COMPUTER SCIENCES | COM | DELETED |
| 458751 10 4 | INTERLINK ELECTRS | COM | |
| 458753 10 0 | INTERLINQ SOFTWARE CORP | COM | |
| 458764 10 7 | INTERLOTT TECHNOLOGIES INC | COM | |
| 458771 AB 8 | INTERMAGNETICS GEN CORP | SBDB144A 5.75%03 | |
| 458771 10 2 * | INTERMAGNETICS GEN CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 157
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 458771 90 2 | INTERMAGNETICS GEN CORP | CALL | |
| 458771 95 2 | INTERMAGNETICS GEN CORP | PUT | |
| 458801 10 7 * | INTERMEDIA COMMUNICATIONS INC | COM | |
| 458801 90 7 | INTERMEDIA COMMUNICATIONS INC | CALL | |
| 458801 95 7 | INTERMEDIA COMMUNICATIONS INC | PUT | |
| 45881K 10 4 * | INTERMET CORP | COM | |
| 45881K 90 4 | INTERMET CORP | CALL | |
| 45881K 95 4 | INTERMET CORP | PUT | |
| 458847 50 6 | INTERNACIONAL DE CERAMICA S A | SPNS ADR 5 VTG | |
| 458860 10 3 | INTERNATIONAL AIRCRAFT INVS | COM | |
| 458865 20 1 | INTERNATIONAL AIRL SUPPORT GRP | COM NEW | |
| 458884 10 3 | INTERNATIONAL ALUM CORP | COM | |
| 458903 40 8 | INTERFERON SCIENCE INC | COM PAR \$.01 | DELETED |
| 458978 10 3 | INTERNATIONAL COMFORT PRODS CP | ORD | |
| 459028 10 6 | INTERNATIONAL ASSETS HLDG CORP | COM | |
| 459044 10 3 | INTERNATIONAL BANCSHARES CORP | COM | |
| 45920C 30 3 | INTL BUSINESS SCHS INC | COM NEW | |
| 459200 10 1 * | INTERNATIONAL BUSINESS MACHS | COM | |
| 459200 90 1 | INTERNATIONAL BUSINESS MACHS | CALL | |
| 459200 95 1 | INTERNATIONAL BUSINESS MACHS | PUT | |
| 459337 10 1 | INTERNATIONAL COMPUTEX INC | COM | DELETED |
| 459436 50 7 | INTERNATIONAL ELECTRONICS INC | COM PAR \$0.01 | |
| 45950T 10 1 * | INTERNATIONAL FIBERCOM INC | COM | |
| 45950T 90 1 | INTERNATIONAL FIBERCOM INC | CALL | |
| 45950T 95 1 | INTERNATIONAL FIBERCOM INC | PUT | |
| 459506 10 1 * | INTERNATIONAL FLAVORS&FRAGRANC | COM | |
| 459506 90 1 | INTERNATIONAL FLAVORS&FRAGRANC | CALL | |
| 459506 95 1 | INTERNATIONAL FLAVORS&FRAGRANC | PUT | |
| 459655 10 6 * | INTERNATIONAL HOME FOODS INC | COM | |
| 459655 90 6 | INTERNATIONAL HOME FOODS INC | CALL | |
| 459655 95 6 | INTERNATIONAL HOME FOODS INC | PUT | |
| 459698 10 6 | INTERNATIONAL INTEGRATION INC | COM | |
| 45972C 10 2 | INTERNATIONAL ISOTOPES INC | COM | |
| 459862 30 6 | INTERNATIONAL MICROCOMPTR SOFT | COM NEW | |
| 459902 10 2 * | INTERNATIONAL GAME TECHNOLOGY | COM | |
| 459902 90 2 | INTERNATIONAL GAME TECHNOLOGY | CALL | |
| 459902 95 2 | INTERNATIONAL GAME TECHNOLOGY | PUT | |
| 460043 10 2 * | INTERNATIONAL MULTIFOODS CORP | COM | |
| 460043 90 2 | INTERNATIONAL MULTIFOODS CORP | CALL | |
| 460043 95 2 | INTERNATIONAL MULTIFOODS CORP | PUT | |
| 460053 10 1 * | INTERNATIONAL NETWORK SVCS | COM | |
| 460053 90 1 | INTERNATIONAL NETWORK SVCS | CALL | |
| 460053 95 1 | INTERNATIONAL NETWORK SVCS | PUT | |
| 460146 10 3 * | INTL PAPER CO | COM | |
| 460146 90 3 | INTL PAPER CO | CALL | |
| 460146 95 3 | INTL PAPER CO | PUT | |
| 460254 10 5 * | INTERNATIONAL RECTIFIER CORP | COM | |
| 460254 90 5 | INTERNATIONAL RECTIFIER CORP | CALL | |
| 460254 95 5 | INTERNATIONAL RECTIFIER CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 158
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 460259 50 0 | INTL REMOTE IMAG SYS INC | COM NEW | |
| 46026J 10 1 | INTERNATIONAL RESORTS & ENTMT | COM | ADDED |
| 460321 20 1 | INTERNATIONAL SHIPHOLDING CORP | COM NEW | |
| 46033G 10 8 | INTERNATIONAL SMART SOURCING | COM | ADDED |
| 46033G 11 6 | INTERNATIONAL SMART SOURCING | WT EXP 042304 | ADDED |
| 460335 20 1 * | INTERNATIONAL SPEEDWAY CORP | CL A | |
| 460335 90 1 | INTERNATIONAL SPEEDWAY CORP | CALL | |
| 460335 95 1 | INTERNATIONAL SPEEDWAY CORP | PUT | |
| 460337 10 8 * | INTL SPECIALTY PRODS INC NEW | COM | |
| 460337 90 8 | INTL SPECIALTY PRODS INC NEW | CALL | |
| 460337 95 8 | INTL SPECIALTY PRODS INC NEW | PUT | |
| 460342 10 8 | INTERNATIONAL SPORTS WAGERING | COM | |
| 460342 11 6 | INTERNATIONAL SPORTS WAGERING | WT EXP 121201 | |
| 46047F 10 4 * | INTERNATIONAL TELECOMMUN DATA | COM | |
| 46047F 90 4 | INTERNATIONAL TELECOMMUN DATA | CALL | |
| 46047F 95 4 | INTERNATIONAL TELECOMMUN DATA | PUT | |
| 460499 10 6 | INTERNATIONAL TOTAL SVCS INC | COM | |
| 46057J 10 3 | INTERNATIONAL YOGURT CO | COM | DELETED |
| 46057T 40 8 | INTERNET COMMUNICATIONS CORP | COM NEW | |
| 460573 10 8 * | INTERNEURON PHARMACEUTICALS | COM | |
| 460573 90 8 | INTERNEURON PHARMACEUTICALS | CALL | |
| 460573 95 8 | INTERNEURON PHARMACEUTICALS | PUT | |
| 46058Y 10 9 | INTERNET AMERICA INC | COM | |
| 46059F 10 9 | INTERNET COMM CORP | CL A | ADDED |
| 46059H 10 5 | INTERNET FINANCIAL SVCS | COM | ADDED |
| 460593 10 6 | INTERPHASE CORP | COM | |
| 460615 10 7 | INTERPLAY ENTMT CORP | COM | |
| 46062R 10 8 | INTERPOOL INC | COM | |
| 46062W 10 7 | INTERPORE INTL | COM | |
| 460690 AD 2 | INTERPUBLIC GROUP COS INC | SUB NT CV 144A04 | |
| 460690 AE 0 | INTERPUBLIC GROUP COS INC | SUB NT CV ACRD04 | |
| 460690 AF 7 | INTERPUBLIC GROUP COS INC | SB NT CV 1.8%04 | |
| 460690 AG 5 | INTERPUBLIC GROUP COS INC | SB NT CV 144A 06 | ADDED |
| 460690 10 0 * | INTERPUBLIC GROUP COS INC | COM | |
| 460690 90 0 | INTERPUBLIC GROUP COS INC | CALL | |
| 460690 95 0 | INTERPUBLIC GROUP COS INC | PUT | |
| 46072H 10 8 * | INTERSTATE BAKERIES CORP DEL | COM | |
| 46072H 90 8 | INTERSTATE BAKERIES CORP DEL | CALL | |
| 46072H 95 8 | INTERSTATE BAKERIES CORP DEL | PUT | |
| 460845 10 0 * | INTERSTATE ENERGY CORP WISE | COM | DELETED |
| 460845 90 0 | INTERSTATE ENERGY CORP WISE | CALL | DELETED |
| 460845 95 0 | INTERSTATE ENERGY CORP WISE | PUT | DELETED |
| 460885 20 5 | INTERSTATE GEN L P | UN LTD PRT NEW | |
| 460892 10 2 | INTERSTATE/JOHNSON LANE INC | COM | DELETED |
| 460915 20 0 | INTRAWEST CORPORATION | COM NEW | |
| 460918 10 5 | INTERVISUAL BOOKS INC | CL A VTG | |
| 460919 10 3 | INTERTAPE POLYMER GROUP INC | COM | |
| 460920 10 1 | INTERSYSTEMS INC DEL | COM | |
| 460920 11 9 | INTERSYSTEMS INC DEL | WT EXP 123199 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 159
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 460927 10 6 | INTERVEST BANCSHARES CORP | CL A | |
| 460930 10 0 | INTRAV INC | COM | |
| 460931 10 8 | INTERWEST BANCORP INC | COM | |
| 460939 30 9 | INTRANET SOLUTIONS INC | COM NEW | |
| 46102P 10 4 | INTERSTATE NATL DEALER SVCS | COM | |
| 461120 10 7 * | INTERTAN INC | COM | |
| 461120 90 7 | INTERTAN INC | CALL | |
| 461120 95 7 | INTERTAN INC | PUT | |
| 46114P 20 9 | INTERWEST HOME MEDICAL INC | COM NEW | |
| 46114R 10 6 * | INTERVU INC | COM | |
| 46114R 90 6 | INTERVU INC | CALL | |
| 46114R 95 6 | INTERVU INC | PUT | |
| 461142 10 1 * | INTERVOICE INC | COM | |
| 461142 90 1 | INTERVOICE INC | CALL | |
| 461142 95 1 | INTERVOICE INC | PUT | |
| 461147 10 0 | INTEST CORP | COM | |
| 461148 AA 6 | INTEVAC INC | SB NT CV 144A 04 | |
| 461148 AB 4 | INTEVAC INC | SB NT CV ACRD 04 | |
| 461148 AC 2 | INTEVAC INC | SB NT CV 6.5%04 | |
| 461148 10 8 | INTEVAC INC | COM | |
| 461156 10 1 * | INTIMATE BRANDS INC | CL A | |
| 461156 90 1 | INTIMATE BRANDS INC | CALL | |
| 461156 95 1 | INTIMATE BRANDS INC | PUT | |
| 46118M 10 3 | INTRAWARE INC | COM | |
| 461190 10 0 | INTRENET INC | COM | |
| 461202 10 3 * | INTUIT | COM | |
| 461202 90 3 | INTUIT | CALL | |
| 461202 95 3 | INTUIT | PUT | |
| 461203 10 1 * | INVACARE CORP | COM | |
| 461203 90 1 | INVACARE CORP | CALL | |
| 461203 95 1 | INVACARE CORP | PUT | |
| 46128N 10 9 | INVESCO GLOBAL HEALTH SCIENCES | COM | |
| 461368 10 2 | INVESTMENT GRADE MUN INCOME FD | COM | |
| 46145F 10 5 * | INVESTMENT TECHNOLOGY GRP NEW | COM | ADDED |
| 46145F 90 5 | INVESTMENT TECHNOLOGY GRP NEW | CALL | ADDED |
| 46145F 95 5 | INVESTMENT TECHNOLOGY GRP NEW | PUT | ADDED |
| 461450 10 8 | INVESTMENT TECHNOLOGY GROUP | COM | DELETED |
| 461730 10 3 | INVESTORS REAL ESTATE TR | SH BEN INT | |
| 461804 10 6 | INVESTORS TITLE CO | COM | |
| 46185R 10 0 | INVITROGEN CORP | COM | |
| 461851 10 7 * | INVISION TECHNOLOGIES INC | COM | |
| 461851 90 7 | INVISION TECHNOLOGIES INC | CALL | |
| 461851 95 7 | INVISION TECHNOLOGIES INC | PUT | |
| 461858 10 2 | INVIVO CORP | COM | |
| 461915 10 0 | INVESTORS FINL SERVICES CORP | COM | |
| 462028 10 1 | IOMED INC | COM | |
| 462030 AA 5 | IOMEGA CORP | SB NT CV 6.75%01 | |
| 462030 10 7 * | IOMEGA CORP | COM | |
| 462030 90 7 | IOMEGA CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 462030 95 7 | IOMEGA CORP | PUT | |
| 46205P 10 0 | ION NETWORKS INC | COM | ADDED |
| 46206P 10 9 | IONA TECHNOLOGIES PLC | SPONSORED ADR | |
| 462218 10 8 * | IONICS INC | COM | |
| 462218 90 8 | IONICS INC | CALL | |
| 462218 95 8 | IONICS INC | PUT | |
| 462613 10 0 * | IPALCO ENTERPRISES INC | COM | |
| 462613 90 0 | IPALCO ENTERPRISES INC | CALL | |
| 462613 95 0 | IPALCO ENTERPRISES INC | PUT | |
| 462622 10 1 | IPSCO INC | COM | |
| 462636 10 1 | IPSWICH SVGS BK MASS | COM | |
| 46267Q 10 3 | IRELAND BK | SPONSORED ADR | |
| 462684 10 1 | IRIDEX CORP | COM | |
| 462710 10 4 | IRISH INVT FD INC | COM | |
| 46284P 10 4 * | IRON MTN INC DEL | COM | |
| 46284P 90 4 | IRON MTN INC DEL | CALL | |
| 46284P 95 4 | IRON MTN INC DEL | PUT | |
| 463347 10 4 | IROQUOIS BANCORP INC | COM | |
| 463606 10 3 | IRVINE APT CMNTYS INC | COM | DELETED |
| 463664 10 2 | IRVINE SENSORS CORP | COM | |
| 464119 10 6 | IRWIN FINL CORP | COM | |
| 464142 10 8 | IRWIN NATURALS/4HEALTH INC | COM | |
| 464192 10 3 | ISAACS I C & CO INC | COM | |
| 464268 10 1 | ISCO INC | COM | |
| 464330 10 9 * | ISIS PHARMACEUTICALS INC | COM | |
| 464330 90 9 | ISIS PHARMACEUTICALS INC | CALL | |
| 464330 95 9 | ISIS PHARMACEUTICALS INC | PUT | |
| 464592 10 4 | ISLE OF CAPRIS CASINOS INC | COM | |
| 464888 10 6 * | ISOLYSER INC | COM | |
| 464888 90 6 | ISOLYSER INC | CALL | |
| 464888 95 6 | ISOLYSER INC | PUT | |
| 464893 10 6 | ISOMET CORP | COM | |
| 464899 10 3 | ISPAT INTL N V | NY REG SH CL A | |
| 464902 10 5 | ISOCOR | COM | |
| 465117 20 8 | ISRAEL LD DEV LTD | SPONSORED ADR | |
| 465141 40 6 | ISRAMCO INC | COM NEW | |
| 465224 10 3 | ISTITUTO BANC SAN PAOLO DI TOR | SPONSORED ADR | |
| 465234 10 2 | ISTITUTO NAZIONALE DELLE ASSIG | SPONSORED ADR | |
| 465266 10 4 * | IT GROUP INC | COM | |
| 465266 90 4 | IT GROUP INC | CALL | |
| 465266 95 4 | IT GROUP INC | PUT | |
| 465266 30 2 | IT GROUP INC | PFD CV 1/100SH | |
| 465395 10 1 | ITALY FD INC | COM | |
| 465714 30 1 | ITO YOKADO LTD | ADR NEW | |
| 465741 AA 4 | ITRON INC | SB NT CV 144A 04 | |
| 465741 AB 2 | ITRON INC | SB NT CV ACRD 04 | |
| 465741 AC 0 | ITRON INC | SB NT CV 6.75%04 | |
| 465741 10 6 * | ITRON INC | COM | |
| 465741 90 6 | ITRON INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 161
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 465741 95 6 | ITRON INC | PUT | |
| 46575Q 10 0 | ITURF INC | CL A | ADDED |
| 465754 10 9 * | I2 TECHNOLOGIES INC | COM | |
| 465754 90 9 | I2 TECHNOLOGIES INC | CALL | |
| 465754 95 9 | I2 TECHNOLOGIES INC | PUT | |
| 465823 AA 0 | IVAX CORP | SB CV144A 6.5%01 | |
| 465823 10 2 * | IVAX CORP | COM | |
| 465823 90 2 | IVAX CORP | CALL | |
| 465823 95 2 | IVAX CORP | PUT | |
| 465855 10 4 | IVEX PACKAGING CORP DEL | COM | |
| 465856 10 2 | IVEX PACKAGING CORP | COM | DELETED |
| 46588H 10 5 | IVILLAGE INC | COM | ADDED |
| 465916 10 4 * | IWERKS ENTMT INC | COM | |
| 465916 90 4 | IWERKS ENTMT INC | CALL | |
| 465916 95 4 | IWERKS ENTMT INC | PUT | |
| 465917 10 2 | JDN RLTY CORP | COM | |
| 465933 10 9 | JPM CO | COM | |
| 465940 AA 2 | JTSCORP | SB DB CV 5.25%02 | ADDED |
| 46600V 10 8 | IXOS SOFTWARE AG | SPN ADR BEARER | |
| 46600W 10 6 | IXYS CORP | COM | |
| 466032 10 9 | J & J SNACK FOODS CORP | COM | |
| 466096 AA 2 | J ALEXANDER CORP | SB DB CV 8.25%03 | |
| 466096 10 4 | J ALEXANDER CORP | COM | |
| 466107 10 9 | JB OXFORD HLDGS INC | COM | |
| 46611Q 20 5 | JCC HLDG CO | CL A | |
| 46612K 10 8 * | JDA SOFTWARE GROUP INC | COM | |
| 46612K 90 8 | JDA SOFTWARE GROUP INC | CALL | |
| 46612K 95 8 | JDA SOFTWARE GROUP INC | PUT | |
| 466155 10 8 | J G WENTWORTH & CO INC | COM | |
| 466189 10 7 * | J JILL GROUP INC | COM | ADDED |
| 466189 90 7 | J JILL GROUP INC | CALL | ADDED |
| 466189 95 7 | J JILL GROUP INC | PUT | ADDED |
| 46621C 10 5 | JLK DIRECT DISTRIBUTION INC | CL A | |
| 46621D 10 3 | JLM INDUSTRIES INC | COM | |
| 46621E 10 1 | JLM COUTURE INC | COM | |
| 466210 10 1 * | JLG INDS INC | COM | |
| 466210 90 1 | JLG INDS INC | CALL | |
| 466210 95 1 | JLG INDS INC | PUT | |
| 466212 10 7 | JMAR TECHNOLOGIES INC | COM | |
| 466212 11 5 | JMAR TECHNOLOGIES INC | WT EXP 051500 | |
| 466218 10 4 | JMC GROUP INC | COM | |
| 46623H 10 2 | JPS PACKAGING CO | COM | |
| 46624A 10 6 | JP REALTY INC | COM | |
| 46624E 40 5 | JPS TEXTILE GROUP INC | COM | |
| 46624M 10 0 | JSB FINANCIAL INC | COM | |
| 466254 20 8 | J2 COMMUNICATIONS | COM NEW | |
| 466313 10 3 * | JABIL CIRCUIT INC | COM | |
| 466313 90 3 | JABIL CIRCUIT INC | CALL | |
| 466313 95 3 | JABIL CIRCUIT INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 162
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 466392 10 7 * | JACKPOT ENTERPRISES INC | COM | |
| 466392 90 7 | JACKPOT ENTERPRISES INC | CALL | |
| 466392 95 7 | JACKPOT ENTERPRISES INC | PUT | |
| 469248 10 8 | JACKSONVILLE BANCORP INC | COM | |
| 469696 10 8 | JACKSONVILLE SVGS BK ILL | COM | |
| 469772 10 7 | JACLYN INC | COM | |
| 469783 10 4 | JACO ELECTRS INC | COM | |
| 469814 10 7 * | JACOBS ENGR GROUP INC DEL | COM | |
| 469814 90 7 | JACOBS ENGR GROUP INC DEL | CALL | |
| 469814 95 7 | JACOBS ENGR GROUP INC DEL | PUT | |
| 469834 AC 9 | JACOBSON STORES INC | SB DB CV 6.75%11 | |
| 469834 10 5 | JACOBSON STORES INC | COM | |
| 469858 AA 2 | JACOR COMMUNUNICATIONS INC | LYON ZERO CPN 11 | |
| 469858 AB 0 | JACOR COMMUNUNICATIONS INC | SR LYON ZERO 18 | |
| 469858 13 8 | JACOR COMMUNUNICATIONS INC | WT EXP 091801 | |
| 469858 14 6 | JACOR COMMUNUNICATIONS INC | WT EXP 091801 | |
| 469858 40 1 * | JACOR COMMUNUNICATIONS INC | CL A | DELETED |
| 469858 90 1 | JACOR COMMUNUNICATIONS INC | CALL | DELETED |
| 469858 95 1 | JACOR COMMUNUNICATIONS INC | PUT | DELETED |
| 47012E 10 6 | JAKKS PAC INC | COM | |
| 470120 10 6 | JAKARTA GROWTH FD INC | COM | |
| 470345 10 9 | JAMES RIVER BANKSHARES INC | COM | |
| 470457 10 2 | JAMESON INNS INC | COM | |
| 470457 30 0 | JAMESON INNS INC | PFD CV S \$1.70 | ADDED |
| 470760 10 9 * | JAN BELL MARKETING INC | COM | |
| 470760 90 9 | JAN BELL MARKETING INC | CALL | |
| 470760 95 9 | JAN BELL MARKETING INC | PUT | |
| 470888 80 1 | JANNOCK LTD | COM | |
| 47102P 10 2 | JANUS AMERICAN GROUP INC | COM | |
| 471034 30 6 | JAPAN AIR LINES LTD | ADR NEW | |
| 471057 10 9 | JAPAN EQUITY FD INC | COM | |
| 471091 10 8 | JAPAN OTC EQUITY FD INC | COM | |
| 471110 10 6 | JARDINE FLEMING CHINA REGION | COM | |
| 471112 10 2 | JARDINE FLEMING INDIA FD INC | COM | |
| 471171 10 8 | JASON INC | COM | |
| 471896 10 0 | JAVELIN SYS INC | COM | |
| 472154 30 1 | JEAN PHILIPPE FRAGRANCES INC | COM NEW | |
| 472317 10 6 | JEFFBANKS INC | COM | |
| 472318 10 4 * | JEFFERIES GROUP INC | COM | DELETED |
| 472318 90 4 | JEFFERIES GROUP INC | CALL | DELETED |
| 472318 95 4 | JEFFERIES GROUP INC | PUT | DELETED |
| 472319 10 2 * | JEFFERIES GROUP INC NEW | COM | ADDED |
| 472319 90 2 | JEFFERIES GROUP INC NEW | CALL | ADDED |
| 472319 95 2 | JEFFERIES GROUP INC NEW | PUT | ADDED |
| 474900 10 7 | JEFFERSON SVGS BANCORP INC | COM | |
| 475070 10 8 * | JEFFERSON PILOT CORP | COM | |
| 475070 90 8 | JEFFERSON PILOT CORP | CALL | |
| 475070 95 8 | JEFFERSON PILOT CORP | PUT | |
| 47508W 10 7 | JEFFERSON SMURFIT GROUP PLC | SPONSORED ADR | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 163
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 47559A 10 3 | JEFFERSONVILLE BANCORP | COM | |
| 47612N 10 0 | JENKON INTL INC | COM | |
| 476142 10 4 | JENNA LANE INC | COM | |
| 476142 11 2 | JENNA LANE INC | WT A EX 031900 | |
| 476523 10 5 | JERRYS FAMOUS DELI INC | COM | |
| 477155 10 5 * | JETFORM CORP | COM | |
| 477155 90 5 | JETFORM CORP | CALL | |
| 477155 95 5 | JETFORM CORP | PUT | |
| 477178 10 7 | JETRONIC INDS INC | COM | |
| 47719P 10 7 | JEVIC TRANSN INC | COM | |
| 47733C 20 7 | JEWETT CAMERON TRADING LTD | COM NEW | |
| 477418 10 7 | JILIN CHEM INDL LTD | SPNS ADR H SHS | |
| 47758P 10 9 | JO-ANN STORES INC | CL A | |
| 47758P 20 8 | JO-ANN STORES INC | CL B NON VTG | |
| 478035 10 8 * | JOHN NUVEEN CO | CL A | |
| 478035 90 8 | JOHN NUVEEN CO | CALL | |
| 478035 95 8 | JOHN NUVEEN CO | PUT | |
| 478129 10 9 * | JOHNS MANVILLE CORP NEW | COM | |
| 478129 90 9 | JOHNS MANVILLE CORP NEW | CALL | |
| 478129 95 9 | JOHNS MANVILLE CORP NEW | PUT | |
| 478160 10 4 * | JOHNSON & JOHNSON | COM | |
| 478160 90 4 | JOHNSON & JOHNSON | CALL | |
| 478160 95 4 | JOHNSON & JOHNSON | PUT | |
| 478366 10 7 * | JOHNSON CTLS INC | COM | |
| 478366 90 7 | JOHNSON CTLS INC | CALL | |
| 478366 95 7 | JOHNSON CTLS INC | PUT | |
| 479254 10 4 | JOHNSON WORLDWIDE ASSOC INC | CL A | |
| 479368 10 2 | JOHNSTON INDS DEL | COM | |
| 479477 10 1 * | JOHNSTOWN AMER INDS INC | COM | DELETED |
| 479477 90 1 | JOHNSTOWN AMER INDS INC | CALL | DELETED |
| 479477 95 1 | JOHNSTOWN AMER INDS INC | PUT | DELETED |
| 480074 10 3 * | JONES APPAREL GROUP INC | COM | |
| 480074 90 3 | JONES APPAREL GROUP INC | CALL | |
| 480074 95 3 | JONES APPAREL GROUP INC | PUT | |
| 48020Q 10 7 | JONES LANG LASALLE INC | COM | |
| 480206 10 1 * | JONES INTERCABLE INC | COM | |
| 480206 90 1 | JONES INTERCABLE INC | CALL | |
| 480206 95 1 | JONES INTERCABLE INC | PUT | |
| 480206 20 0 * | JONES INTERCABLE INC | CL A | |
| 480206 90 0 | JONES INTERCABLE INC | CALL | |
| 480206 95 0 | JONES INTERCABLE INC | PUT | |
| 480236 10 8 * | JONES PHARMA INC | COM | |
| 480236 90 8 | JONES PHARMA INC | CALL | |
| 480236 95 8 | JONES PHARMA INC | PUT | |
| 480838 10 1 | JOS A BANK CLOTHIERS INC | COM | |
| 481088 10 2 * | JOSTENS INC | COM | |
| 481088 90 2 | JOSTENS INC | CALL | |
| 481088 95 2 | JOSTENS INC | PUT | |
| 481109 10 6 | JOULE INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 164
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------|--------------------|---------|
| 481138 10 5 * | JOURNAL REGISTER CO | COM | |
| 481138 90 5 | JOURNAL REGISTER CO | CALL | |
| 481138 95 5 | JOURNAL REGISTER CO | PUT | |
| 481271 10 4 | JUDGE GROUP INC | COM | |
| 481905 40 4 | JUNIPER GROUP INC | COM NEW | |
| 482047 10 7 * | JUNO LTG INC | COM | |
| 482047 90 7 | JUNO LTG INC | CALL | |
| 482047 95 7 | JUNO LTG INC | PUT | |
| 482048 10 5 | JUNO ONLINE SVCS INC | COM | ADDED |
| 48213P 10 6 * | JUST FOR FEET INC | COM | |
| 48213P 90 6 | JUST FOR FEET INC | CALL | |
| 48213P 95 6 | JUST FOR FEET INC | PUT | |
| 482171 10 5 * | JUSTIN INDS INC | COM | |
| 482171 90 5 | JUSTIN INDS INC | CALL | |
| 482171 95 5 | JUSTIN INDS INC | PUT | |
| 482227 10 5 | JWGENESIS FINL CORP | COM | |
| 482245 10 7 | K&G MENS CTR INC | COM | DELETED |
| 482412 10 3 | KBK CAPITAL CORP | COM | |
| 482434 20 6 * | KCS ENERGY INC | COM | |
| 482434 90 6 | KCS ENERGY INC | CALL | |
| 482434 95 6 | KCS ENERGY INC | PUT | |
| 48245L 10 7 | KFX INC | COM | |
| 482480 10 0 * | KLA-TENCORP CORP | COM | |
| 482480 90 0 | KLA-TENCORP CORP | CALL | |
| 482480 95 0 | KLA-TENCORP CORP | PUT | |
| 482498 10 2 | KLLM TRANS SVCS INC | COM | |
| 482516 10 1 * | KLM ROYAL DUTCH AIRLS | COM N Y REG | |
| 482516 90 1 | KLM ROYAL DUTCH AIRLS | CALL | |
| 482516 95 1 | KLM ROYAL DUTCH AIRLS | PUT | |
| 482564 10 1 | KMG CHEMICALS INC | COM | |
| 482584 10 9 * | K MART CORP | COM | |
| 482584 90 9 | K MART CORP | CALL | |
| 482584 95 9 | K MART CORP | PUT | |
| 482620 10 1 * | KN ENERGY INC | COM | |
| 482620 90 1 | KN ENERGY INC | CALL | |
| 482620 95 1 | KN ENERGY INC | PUT | |
| 482667 10 2 | KSB BANCORP INC | COM | |
| 482686 10 2 * | K-SWISS INC | CL A | |
| 482686 90 2 | K-SWISS INC | CALL | |
| 482686 95 2 | K-SWISS INC | PUT | |
| 482689 AA 4 | KTI INC | SB NT CV EXCH 04 | |
| 482689 20 5 * | KTI INC | COM NEW | |
| 482689 90 5 | KTI INC | CALL | |
| 482689 95 5 | KTI INC | PUT | |
| 482724 20 0 | K TEL INTL INC | COM NEW | |
| 482730 10 8 | K TRON INTL INC | COM | |
| 482731 10 6 | K2 DESIGN INC | COM | |
| 482731 11 4 | K2 DESIGN INC | WT EXP 072501 | |
| 482732 10 4 * | K2 INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 482732 90 4 | K2 INC | CALL | |
| 482732 95 4 | K2 INC | PUT | |
| 482738 10 1 | KVH INDS INC | COM | |
| 482740 10 7 | K V PHARMACEUTICAL CO | CL B CONV | |
| 482740 20 6 | K V PHARMACEUTICAL CO | CL A | |
| 482910 10 6 | KAFUS ENVIRONMENTAL INDS LTD | COM | |
| 483007 10 0 * | KAISER ALUMINUM CORP | COM | |
| 483007 90 0 | KAISER ALUMINUM CORP | CALL | |
| 483007 95 0 | KAISER ALUMINUM CORP | PUT | |
| 483100 10 3 | KAISER VENTURES INC | COM | |
| 483548 AC 7 | KAMAN CORP | SUB DEB CV 6%12 | |
| 483548 10 3 | KAMAN CORP | CL A | |
| 484169 10 7 | KANE PIPE LINE PARTNERS L P | SR PREF UNIT | |
| 484170 10 5 * | KANE SERVICES INC | COM | |
| 484170 90 5 | KANE SERVICES INC | CALL | |
| 484170 95 5 | KANE SERVICES INC | PUT | |
| 484243 10 0 | KANKAKEE BANCORP INC | COM | |
| 484836 10 1 | KANSAS CITY LIFE INS CO | COM | |
| 485134 10 0 * | KANSAS CITY PWR & LT CO | COM | |
| 485134 90 0 | KANSAS CITY PWR & LT CO | CALL | |
| 485134 95 0 | KANSAS CITY PWR & LT CO | PUT | |
| 485170 10 4 * | KANSAS CITY SOUTHN INDS INC | COM | |
| 485170 90 4 | KANSAS CITY SOUTHN INDS INC | CALL | |
| 485170 95 4 | KANSAS CITY SOUTHN INDS INC | PUT | |
| 485762 10 8 | KARRINGTON HEALTH INC | COM | DELETED |
| 485766 11 7 | KARTS INTL INC | WT EXP 090902 | |
| 485766 20 8 | KARTS INTL INC | COM NEW | |
| 485808 10 9 | KASPER A S LTD | COM | |
| 486026 10 7 | KATY INDS INC | COM | |
| 486168 10 7 * | KAUFMAN & BROAD HOME CORP | COM | |
| 486168 90 7 | KAUFMAN & BROAD HOME CORP | CALL | |
| 486168 95 7 | KAUFMAN & BROAD HOME CORP | PUT | |
| 486587 10 8 * | KAYDON CORP | COM | |
| 486587 90 8 | KAYDON CORP | CALL | |
| 486587 95 8 | KAYDON CORP | PUT | |
| 486589 10 4 | KAYE GROUP INC | COM | |
| 486605 10 8 | KAYNAR TECHNOLOGIES | COM | DELETED |
| 486665 10 2 * | KEANE INC | COM | |
| 486665 90 2 | KEANE INC | CALL | |
| 486665 95 2 | KEANE INC | PUT | |
| 487256 10 9 * | KEEBLER FOODS CO | COM | |
| 487256 90 9 | KEEBLER FOODS CO | CALL | |
| 487256 95 9 | KEEBLER FOODS CO | PUT | |
| 487584 10 4 | KEITHLEY INSTRS INC | COM | |
| 487736 AA 8 | KELLEY OIL & GAS PARTNERS LTD | SR S D CV 8.5%00 | |
| 487836 10 8 * | KELLOGG CO | COM | |
| 487836 90 8 | KELLOGG CO | CALL | |
| 487836 95 8 | KELLOGG CO | PUT | |
| 487906 10 9 * | KELLEY OIL & GAS CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 166
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 487906 90 9 | KELLEY OIL & GAS CORP | CALL | |
| 487906 95 9 | KELLEY OIL & GAS CORP | PUT | |
| 487906 20 8 | KELLEY OIL & GAS CORP | PFD CONV EXCH | |
| 488035 AA 4 | KELLSTROM INDS INC | SUB NT CV 144A02 | |
| 488035 AB 2 | KELLSTROM INDS INC | SUB NT CV ACRD02 | |
| 488035 AC 0 | KELLSTROM INDS INC | SB NT CV 5.75%02 | |
| 488035 AE 6 | KELLSTROM INDS INC | SB NT CV 5.5%03 | |
| 488035 10 6 * | KELLSTROM INDS INC | COM | |
| 488035 90 6 | KELLSTROM INDS INC | CALL | |
| 488035 95 6 | KELLSTROM INDS INC | PUT | |
| 488044 AA 6 | KELLWOOD CO | DEB CONV 9%99 | |
| 488044 10 8 * | KELLWOOD CO | COM | |
| 488044 90 8 | KELLWOOD CO | CALL | |
| 488044 95 8 | KELLWOOD CO | PUT | |
| 488152 20 8 * | KELLY SVCS INC | CL A | |
| 488152 90 8 | KELLY SVCS INC | CALL | |
| 488152 95 8 | KELLY SVCS INC | PUT | |
| 488152 30 7 * | KELLY SVCS INC | CL B | |
| 488152 90 7 | KELLY SVCS INC | CALL | |
| 488152 95 7 | KELLY SVCS INC | PUT | |
| 488360 10 8 * | KEMET CORP | COM | |
| 488360 90 8 | KEMET CORP | CALL | |
| 488360 95 8 | KEMET CORP | PUT | |
| 48841G 10 6 | KEMPER HIGH INCOME TR | SH BEN INT | |
| 488413 10 5 | KEMPER INTER GOVT TR | SH BEN INT | |
| 48842B 10 6 | KEMPER MULTI MKT INCOME TR | SH BEN INT | |
| 48842C 10 4 | KEMPER MUN INCOME TR | COM SH BEN INT | |
| 488426 10 7 | KEMPER STRATEGIC INCOME TR | SH BEN INT | |
| 488427 10 5 | KEMPER STRATEGIC MUN INCOME TR | COM SH BEN INT | |
| 488539 10 7 | KENAN TRANS CO | COM | |
| 48880L 10 7 * | KENDLE INTERNATIONAL INC | COM | |
| 48880L 90 7 | KENDLE INTERNATIONAL INC | CALL | |
| 48880L 95 7 | KENDLE INTERNATIONAL INC | PUT | |
| 489170 10 0 * | KENNAMETAL INC | COM | |
| 489170 90 0 | KENNAMETAL INC | CALL | |
| 489170 95 0 | KENNAMETAL INC | PUT | |
| 489399 20 4 | KENNEDY-WILSON INC | COM NEW | |
| 490057 10 6 | KENSEY NASH CORP | COM | |
| 490553 AA 2 | KENT ELECTRS CORP | SUB NT CV 4.5%04 | |
| 490553 10 4 * | KENT ELECTRS CORP | COM | |
| 490553 90 4 | KENT ELECTRS CORP | CALL | |
| 490553 95 4 | KENT ELECTRS CORP | PUT | |
| 490560 20 8 | KENT FINL SVCS INC | COM NEW | |
| 490807 10 4 | KENTEK INFORMATION SYS INC | COM | |
| 49127B 10 0 | KENTUCKY ELEC STL INC | COM | |
| 491290 10 2 | KENTUCKY FIRST BANCORP INC | COM | |
| 492061 10 6 * | KERAVISION INC | COM | |
| 492061 90 6 | KERAVISION INC | CALL | |
| 492061 95 6 | KERAVISION INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 167
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 492386 AL 1 | KERR MCGEE CORP | SUB DB CV 7.5%14 | ADDED |
| 492386 10 7 * | KERR MCGEE CORP | COM | |
| 492386 90 7 | KERR MCGEE CORP | CALL | |
| 492386 95 7 | KERR MCGEE CORP | PUT | |
| 492545 10 8 | KESTREL ENERGY INC | COM | |
| 492716 10 5 | KEVCO INC | COM | |
| 492854 10 4 | KEWAUNEE SCIENTIFIC CORP | COM | |
| 492914 AA 4 | KEY ENERGY SVCS INC | SBDB CV144A 7%03 | |
| 492914 AB 2 | KEY ENERGY SVCS INC | SBDB CV ACR 7%03 | |
| 492914 AC 0 | KEY ENERGY SVCS INC | SB DB CONV 7%03 | |
| 492914 AD 8 | KEY ENERGY SVCS INC | SUB NT CV 144A04 | |
| 492914 AE 6 | KEY ENERGY SVCS INC | SUB NT CV ACRD04 | |
| 492914 AF 3 | KEY ENERGY SVCS INC | SB NT CV 5%04 | |
| 492914 10 6 * | KEY ENERGY SVCS INC | COM | |
| 492914 90 6 | KEY ENERGY SVCS INC | CALL | |
| 492914 95 6 | KEY ENERGY SVCS INC | PUT | |
| 493138 10 1 * | KEY PRODTN INC | COM | |
| 493138 90 1 | KEY PRODTN INC | CALL | |
| 493138 95 1 | KEY PRODTN INC | PUT | |
| 493143 10 1 | KEY TECHNOLOGY INC | COM | |
| 493144 10 9 | KEY TRONICS CORP | COM | |
| 493267 10 8 * | KEYCORP NEW | COM | |
| 493267 90 8 | KEYCORP NEW | CALL | |
| 493267 95 8 | KEYCORP NEW | PUT | |
| 49337K 10 6 * | KEYSPAN ENERGY | COM | |
| 49337K 90 6 | KEYSPAN ENERGY | CALL | |
| 49337K 95 6 | KEYSPAN ENERGY | PUT | |
| 49338N 10 9 * | KEYSTONE AUTOMOTIVE INDS INC | COM | |
| 49338N 90 9 | KEYSTONE AUTOMOTIVE INDS INC | CALL | |
| 49338N 95 9 | KEYSTONE AUTOMOTIVE INDS INC | PUT | |
| 493422 10 9 | KEYSTONE CONS INDS INC | COM | |
| 493482 10 3 * | KEYSTONE FINANCIAL INC | COM | |
| 493482 90 3 | KEYSTONE FINANCIAL INC | CALL | |
| 493482 95 3 | KEYSTONE FINANCIAL INC | PUT | |
| 494125 10 7 | KILLEARN PPTYS INC | COM | |
| 49427F 10 8 | KILROY RLTY CORP | COM | |
| 494274 10 3 | KIMBALL INTL INC | CL B | |
| 494368 10 3 * | KIMBERLY CLARK CORP | COM | |
| 494368 90 3 | KIMBERLY CLARK CORP | CALL | |
| 494368 95 3 | KIMBERLY CLARK CORP | PUT | |
| 49446R 10 9 | KIMCO REALTY CORP | COM | |
| 494474 10 9 | KINARK CORP | COM | |
| 494550 10 6 | KINDER MORGAN ENERGY PARTNERS | UT LTD PARTNER | |
| 495582 10 8 * | KING PHARMACEUTICALS INC | COM | |
| 495582 90 8 | KING PHARMACEUTICALS INC | CALL | |
| 495582 95 8 | KING PHARMACEUTICALS INC | PUT | |
| 495611 10 5 | KING POWER INTERNATIONAL GROUP | COM | |
| 495667 10 7 * | KING WORLD PRODTNS INC | COM | |
| 495667 90 7 | KING WORLD PRODTNS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 495667 95 7 | KING WORLD PRODTNS INC | PUT | |
| 496162 20 7 | KINGS RD ENTMT INC | COM NEW | |
| 496902 10 7 * | KINROSS GOLD CORP | COM | |
| 496902 90 7 | KINROSS GOLD CORP | CALL | |
| 496902 95 7 | KINROSS GOLD CORP | PUT | |
| 497059 10 5 | KINNARD INVTS INC | COM | |
| 497266 10 6 * | KIRBY CORP | COM | |
| 497266 90 6 | KIRBY CORP | CALL | |
| 497266 95 6 | KIRBY CORP | PUT | |
| 497350 20 7 | KIRIN BREWERY LTD | ADR | |
| 497629 10 5 | KIRLIN HLDG CORP | COM | |
| 498017 10 2 | KIT MFG CO | COM | |
| 498326 10 7 | KITTY HAWK INC | COM | |
| 49842P 10 3 | KLAMATH FIRST BANCORP INC | COM | |
| 498577 10 5 | KLEINWORT BENSON AUSTRALIAN FD | COM | |
| 498778 20 8 | KMART FING I | PFD TRCV 7.75% | |
| 498782 10 1 | KNAPE & VOGT MFG CO | COM | |
| 498859 30 5 | KNICKERBOCKER L L INC | COM NEW | |
| 498904 10 1 * | KNOLL INC | COM | |
| 498904 90 1 | KNOLL INC | CALL | |
| 498904 95 1 | KNOLL INC | PUT | |
| 499040 10 3 * | KNIGHT RIDDER INC | COM | |
| 499040 90 3 | KNIGHT RIDDER INC | CALL | |
| 499040 95 3 | KNIGHT RIDDER INC | PUT | |
| 499064 10 3 | KNIGHT TRANSN INC | COM | |
| 499067 10 6 * | KNIGHT/TRIMARK GROUP INC | CL A | |
| 499067 90 6 | KNIGHT/TRIMARK GROUP INC | CALL | |
| 499067 95 6 | KNIGHT/TRIMARK GROUP INC | PUT | |
| 499866 10 1 | KOALA CORP | COM | |
| 500200 10 0 | KOFAX IMAGE PRODUCTS INC | COM | |
| 500228 10 1 | KOGER EQUITY INC | COM | |
| 500255 10 4 * | KOHL'S CORP | COM | |
| 500255 90 4 | KOHL'S CORP | CALL | |
| 500255 95 4 | KOHL'S CORP | PUT | |
| 500440 AA 0 | KOLLMORGEN CORP | SB DB CV 8.75%09 | |
| 500440 10 2 * | KOLLMORGEN CORP | COM | |
| 500440 90 2 | KOLLMORGEN CORP | CALL | |
| 500440 95 2 | KOLLMORGEN CORP | PUT | |
| 500453 10 5 * | KOMAG INC | COM | |
| 500453 90 5 | KOMAG INC | CALL | |
| 500453 95 5 | KOMAG INC | PUT | |
| 500467 AA 3 | KONINKLIJKE AHOLD N V | SB NT CV 3%03 | |
| 500467 30 3 | KONINKLIJKE AHOLD N V | SPNSRD ADR NEW | |
| 50047R 10 0 | KONOVER PPTY TR INC | COM | |
| 500472 10 5 | KONINKLIJKE PHILIPS ELECTRS NV | SPONSORED ADR | DELETED |
| 500472 20 4 | KONINKLIJKE PHILIPS ELECTRS NV | SPNSRD ADR NEW | ADDED |
| 500507 10 8 | KOOR INDS LTD | SPONSORED ADR | |
| 500600 10 1 * | KOPIN CORP | COM | |
| 500600 90 1 | KOPIN CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 169
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------|--------------------|---------|
| 500600 95 1 | KOPIN CORP | PUT | |
| 500638 10 4 | KOREA EQUITY FD INC | COM | |
| 50063P 10 3 | KOREA TELECOM | SPONSORED ADR | ADDED |
| 500631 AF 3 | KOREA ELECTRIC PWR | US\$ SRDB CV 5%01 | |
| 500631 10 6 | KOREA ELECTRIC PWR | SPONSORED ADR | |
| 500634 10 0 | KOREA FD | COM | |
| 500637 10 3 | KOREAN INVT FD INC | COM | |
| 500643 20 0 | KORN FERRY INTL | COM NEW | |
| 500648 10 0 * | KOS PHARMACEUTICALS INC | COM | |
| 500648 90 0 | KOS PHARMACEUTICALS INC | CALL | |
| 500648 95 0 | KOS PHARMACEUTICALS INC | PUT | |
| 500692 10 8 | KOSS CORP | COM | |
| 50076E 10 3 | KRANZCO RLTY TR | COM SH BEN INT | |
| 50076E 20 2 | KRANZCO RLTY TR | PFD CV B-1 BEN | |
| 500760 20 2 | KRAUSES FURNITURE INC | COM NEW | |
| 500773 10 6 | KREISLER MFG CORP | COM | |
| 501044 10 1 * | KROGER CO | COM | |
| 501044 90 1 | KROGER CO | CALL | |
| 501044 95 1 | KROGER CO | PUT | |
| 501050 10 8 * | KROLL O GARA CO | COM | |
| 501050 90 8 | KROLL O GARA CO | CALL | |
| 501050 95 8 | KROLL O GARA CO | PUT | |
| 501052 10 4 | KRONOS INC | COM | |
| 501067 10 2 | KRUG INTL CORP | COM | |
| 501157 10 1 | KUALA HEALTHCARE INC | COM | |
| 501173 20 7 | KUBOTA CORP | ADR | |
| 501242 10 1 * | KULICKE & SOFFA INDS INC | COM | |
| 501242 90 1 | KULICKE & SOFFA INDS INC | CALL | |
| 501242 95 1 | KULICKE & SOFFA INDS INC | PUT | |
| 501337 AB 5 | KUSHNER-LOCKE CO | SUBDBC CV 13.75%00 | |
| 501337 AF 6 | KUSHNER-LOCKE CO | SD CV 144A 8%00 | |
| 501337 13 3 | KUSHNER-LOCKE CO | WT C EX072301N | DELETED |
| 501337 40 6 * | KUSHNER-LOCKE CO | COM NEW | |
| 501337 90 6 | KUSHNER-LOCKE CO | CALL | |
| 501337 95 6 | KUSHNER-LOCKE CO | PUT | |
| 501556 20 3 | KYOCERA CORP | ADR | |
| 501596 10 0 | KYZEN CORP | CL A | |
| 501596 11 8 | KYZEN CORP | WT A EX 080402 | |
| 501718 10 0 | LAI WORLDWIDE INC | COM | |
| 501723 10 0 | LAN CHILE S A | SPONSORED ADR | |
| 501730 20 4 | LASMO PLC | SPONSORED ADR | |
| 501730 30 3 | LASMO PLC | SP ADR PREF A | |
| 501803 20 9 | LCA-VISION INC | COM NEW | |
| 501810 10 5 * | LCC INTERNATIONAL INC | CL A | |
| 501810 90 5 | LCC INTERNATIONAL INC | CALL | |
| 501810 95 5 | LCC INTERNATIONAL INC | PUT | |
| 50186E 10 0 | LGS GROUP INC | CL A SUB VTG | |
| 501873 10 3 | LJL BIOSYSTEMS INC | COM | |
| 501917 10 8 * | LG&E ENERGY CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 170
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 501917 90 8 | LG&E ENERGY CORP | CALL | |
| 501917 95 8 | LG&E ENERGY CORP | PUT | |
| 501921 10 0 * | LTV CORP NEW | COM | |
| 501921 90 0 | LTV CORP NEW | CALL | |
| 501921 95 0 | LTV CORP NEW | PUT | |
| 501925 10 1 | LSB FINL CORP | COM | |
| 501938 10 4 * | LHS GROUP INC | COM | |
| 501938 90 4 | LHS GROUP INC | CALL | |
| 501938 95 4 | LHS GROUP INC | PUT | |
| 501940 10 0 * | LNR PPTY CORP | COM | |
| 501940 90 0 | LNR PPTY CORP | CALL | |
| 501940 95 0 | LNR PPTY CORP | PUT | |
| 501942 10 6 | LINC CAP INC | COM | |
| 502003 10 6 | LL & E RTY TR | UNIT BEN INT | |
| 502079 10 6 | LMI AEROSPACE INC | COM | |
| 50208P 10 9 | LML PMT SYS INC | COM | |
| 502158 10 8 | L S B BANCSHARES N C | COM | |
| 50216C 10 8 | LSI INDS INC | COM | |
| 502160 10 4 | LSB INDS INC | COM | |
| 502160 50 0 | LSB INDS INC | PFD C CV 3.25% | |
| 502161 AB 8 | LSI LOGIC CORP | SUB NT CV 144A04 | ADDED |
| 502161 10 2 * | LSI LOGIC CORP | COM | |
| 502161 90 2 | LSI LOGIC CORP | CALL | |
| 502161 95 2 | LSI LOGIC CORP | PUT | |
| 50217R 10 4 | LTC HEALTHCARE INC | COM | |
| 502175 AC 6 | LTC PPTYS INC | SUB DB CV 8.5%01 | |
| 502175 AE 2 | LTC PPTYS INC | SB DB CV 7.75%02 | |
| 502175 AF 9 | LTC PPTYS INC | SB DB CV 8.25%01 | |
| 502175 10 2 | LTC PPTYS INC | COM | |
| 502392 10 3 * | LTX CORP | COM | |
| 502392 90 3 | LTX CORP | CALL | |
| 502392 95 3 | LTX CORP | PUT | |
| 502424 10 4 * | L-3 COMMUNICATIONS HLDGS INC | COM | |
| 502424 90 4 | L-3 COMMUNICATIONS HLDGS INC | CALL | |
| 502424 95 4 | L-3 COMMUNICATIONS HLDGS INC | PUT | |
| 502441 20 7 | LVMH MOET HENNESSY LOU VUITTON | SPONSORED ADR | |
| 502468 10 1 | LXR BIOTECHNOLOGY INC | COM | |
| 502470 10 7 | LA BARGE INC | COM | |
| 503459 10 9 * | LA JOLLA PHARMACEUTICAL CO | COM | |
| 503459 90 9 | LA JOLLA PHARMACEUTICAL CO | CALL | |
| 503459 95 9 | LA JOLLA PHARMACEUTICAL CO | PUT | |
| 503459 11 7 | LA JOLLA PHARMACEUTICAL CO | WT EXP 060300 | |
| 505336 10 7 * | LA Z BOY INC | COM | |
| 505336 90 7 | LA Z BOY INC | CALL | |
| 505336 95 7 | LA Z BOY INC | PUT | |
| 505353 10 2 | LAB HLDGS INC | COM | |
| 50540E 10 1 | LABONE INC | COM | |
| 50540H 10 4 | LABORATORIO CHILE SA | ADR | |
| 50540R 10 2 * | LABORATORY CORP AMER HLDGS | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 50540R 90 2 | LABORATORY CORP AMER HLDGS | CALL | |
| 50540R 95 2 | LABORATORY CORP AMER HLDGS | PUT | |
| 50540R 20 1 | LABORATORY CORP AMER HLDGS | PFD CV EXCH% A | |
| 50540R 30 0 | LABORATORY CORP AMER HLDGS | PFD CV B PAYIN | |
| 505401 20 8 * | LABOR READY INC | COM NEW | |
| 505401 90 8 | LABOR READY INC | CALL | |
| 505401 95 8 | LABOR READY INC | PUT | |
| 505450 10 6 | LABTEC INC | COM | |
| 505588 10 3 | LACLEDE GAS CO | COM | |
| 505688 10 1 | LACROSSE FOOTWEAR INC | COM | |
| 505739 20 1 | LADD FURNITURE INC | COM PAR \$0.30 | |
| 505754 20 0 | LADISH INC | COM NEW | |
| 505820 30 8 | LADY LUCK GAMING CORP | COM PAR \$0.006 | |
| 505862 10 2 * | LAFARGE CORP | COM | |
| 505862 90 2 | LAFARGE CORP | CALL | |
| 505862 95 2 | LAFARGE CORP | PUT | |
| 50730K 50 3 * | LAIDLAW INC | COM | |
| 50730K 90 3 | LAIDLAW INC | CALL | |
| 50730K 95 3 | LAIDLAW INC | PUT | |
| 507467 10 8 | LAKE ARIEL BANCORP INC | COM | |
| 511557 10 0 | LAKEHEAD PIPE LINE PARTNERS LP | COM UNIT-CL A | |
| 511656 10 0 | LAKELAND FINL CORP | COM | |
| 511795 10 6 | LAKELAND INDS INC | COM | |
| 51206P 10 9 | LAKES GAMING INC | COM | |
| 512222 10 0 | LAKEVIEW FINL CORP | COM | DELETED |
| 512807 AB 4 | LAM RESH CORP | SB NT CV 144A 02 | |
| 512807 10 8 * | LAM RESH CORP | COM | |
| 512807 90 8 | LAM RESH CORP | CALL | |
| 512807 95 8 | LAM RESH CORP | PUT | |
| 512815 10 1 * | LAMAR ADVERTISING CO | CL A | |
| 512815 90 1 | LAMAR ADVERTISING CO | CALL | |
| 512815 95 1 | LAMAR ADVERTISING CO | PUT | |
| 51282P 10 6 | LAMAR CAPITAL CORP | COM | |
| 513696 10 4 | LAMSON & SESSIONS CO | COM | |
| 513847 10 3 * | LANCASTER COLONY CORP | COM | |
| 513847 90 3 | LANCASTER COLONY CORP | CALL | |
| 513847 95 3 | LANCASTER COLONY CORP | PUT | |
| 514606 10 2 | LANCE INC | COM | |
| 514614 10 6 | LANCER CORP | COM | |
| 514624 30 3 | LANCER ORTHODONTICS INC | COM NEW | |
| 514757 10 3 | LANDAIR CORP | COM | |
| 51476F 10 4 | LANDCARE USA INC | COM | DELETED |
| 51476K 10 3 | LANDAUER INC | COM | |
| 514766 10 4 | LANDEC CORP | COM | |
| 514928 10 0 | LANDMARK BANCSHARES INC | COM | |
| 514936 10 3 * | LANDAMERICA FINL GROUP INC | COM | |
| 514936 90 3 | LANDAMERICA FINL GROUP INC | CALL | |
| 514936 95 3 | LANDAMERICA FINL GROUP INC | PUT | |
| 51506S 10 0 | LANDMARK SYS CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 172
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 51508L 10 3 * | LANDRYS SEAFOOD RESTAURANTS | COM | |
| 51508L 90 3 | LANDRYS SEAFOOD RESTAURANTS | CALL | |
| 51508L 95 3 | LANDRYS SEAFOOD RESTAURANTS | PUT | |
| 515086 10 6 * | LANDS END INC | COM | |
| 515086 90 6 | LANDS END INC | CALL | |
| 515086 95 6 | LANDS END INC | PUT | |
| 515098 10 1 * | LANDSTAR SYS INC | COM | |
| 515098 90 1 | LANDSTAR SYS INC | CALL | |
| 515098 95 1 | LANDSTAR SYS INC | PUT | |
| 515707 10 7 | LANGER BIOMECHANICS GROUP | COM | |
| 516555 10 9 | LANVISION SYS INC | COM | |
| 51729Y 10 8 * | LARSCOM INC | CL A | |
| 51729Y 90 8 | LARSCOM INC | CALL | |
| 51729Y 95 8 | LARSCOM INC | PUT | |
| 517310 10 8 | LARSON DAVIS INC | COM | DELETED |
| 517668 30 7 | LAS VEGAS DISC GOLF&TENNIS INC | COM NEW | DELETED |
| 517669 30 5 | LAS VEGAS ENTMT NETWORK INC | COM NEW | |
| 517923 10 8 | LASER-PACIFIC MEDIA CORP | COM | |
| 517924 10 6 * | LASERSIGHT INC | COM | |
| 517924 90 6 | LASERSIGHT INC | CALL | |
| 517924 95 6 | LASERSIGHT INC | PUT | |
| 517942 10 8 | LASALLE HOTEL PPTYS | COM SH BEN INT | |
| 51806D 10 0 | LASER MTG MGMT INC | COM | |
| 51806K 10 4 | LASER POWER CORP | COM | |
| 51807H 10 0 * | LASER VISION CTRS INC | COM | |
| 51807H 90 0 | LASER VISION CTRS INC | CALL | |
| 51807H 95 0 | LASER VISION CTRS INC | PUT | |
| 518074 20 8 | LASER TECHNOLOGY INC | COM NEW | |
| 51808R 10 7 * | LASON INC | COM | |
| 51808R 90 7 | LASON INC | CALL | |
| 51808R 95 7 | LASON INC | PUT | |
| 518081 10 4 | LASERSCOPE | COM | |
| 51827T 10 0 | LATIN AMER EQUITY FD | COM | |
| 51827W 10 3 | LATIN AMERN CASINOS INC | COM | |
| 51827W 11 1 | LATIN AMERN CASINOS INC | WT EXP 121199 | |
| 518279 10 4 | LATIN AMER INVT FD | COM | |
| 51828C 10 6 | LATIN AMERN DISCOVERY FD INC | COM | |
| 518292 10 7 | LATITUDE COMMUNICATIONS INC | COM | ADDED |
| 518415 10 4 * | LATTICE SEMICONDUCTOR CORP | COM | |
| 518415 90 4 | LATTICE SEMICONDUCTOR CORP | CALL | |
| 518415 95 4 | LATTICE SEMICONDUCTOR CORP | PUT | |
| 518439 10 4 * | LAUDER ESTEE COS INC | CL A | |
| 518439 90 4 | LAUDER ESTEE COS INC | CALL | |
| 518439 95 4 | LAUDER ESTEE COS INC | PUT | |
| 518567 10 2 | LAUNCH MEDIA INC | COM | ADDED |
| 518629 10 0 | LAUREL CAP GROUP INC | COM | |
| 520341 10 8 | LAWRENCE SVGS BK MASS NEW | COM | |
| 520776 10 5 | LAWSON PRODS INC | COM | |
| 520786 10 4 * | LAWTER INTL INC | COM | DELETED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 520786 90 4 | LAWTER INTL INC | CALL | DELETED |
| 520786 95 4 | LAWTER INTL INC | PUT | DELETED |
| 521050 10 4 * | LAYNE CHRISTENSEN CO | COM | |
| 521050 90 4 | LAYNE CHRISTENSEN CO | CALL | |
| 521050 95 4 | LAYNE CHRISTENSEN CO | PUT | |
| 521078 10 5 | LAZARE KAPLAN INTL INC | COM | |
| 521708 10 7 | LEADING EDGE PACKAGING INC | COM | DELETED |
| 521862 10 2 | LEAP GROUP INC | COM | DELETED |
| 521863 10 0 * | LEAP WIRELESS INTL INC | COM | |
| 521863 90 0 | LEAP WIRELESS INTL INC | CALL | |
| 521863 95 0 | LEAP WIRELESS INTL INC | PUT | |
| 521864 10 8 | LEAPNET INC | COM | ADDED |
| 521865 10 5 * | LEAR CORP | COM | |
| 521865 90 5 | LEAR CORP | CALL | |
| 521865 95 5 | LEAR CORP | PUT | |
| 522008 10 1 * | LEARNING CO INC | COM | DELETED |
| 522008 90 1 | LEARNING CO INC | CALL | DELETED |
| 522008 95 1 | LEARNING CO INC | PUT | DELETED |
| 522015 10 6 | LEARNING TREE INTL INC | COM | |
| 522113 AA 7 | LEASING SOLUTIONS INC | SUBNTCV 6.875%03 | |
| 522113 10 9 | LEASING SOLUTIONS INC | COM | |
| 522126 10 1 | LEATHER FACTORY INC | COM | |
| 523238 10 3 | LECHTERS CORP | COM | |
| 52324W 10 9 | LECROY CORP | COM | |
| 523251 10 6 | LECTEC CORP | COM | |
| 523768 10 9 | LEE ENTERPRISES INC | COM | |
| 524226 10 7 | LEEDS FED BANKSHARES INC | COM | |
| 524651 10 6 * | LEGATO SYS INC | COM | |
| 524651 90 6 | LEGATO SYS INC | CALL | |
| 524651 95 6 | LEGATO SYS INC | PUT | |
| 524660 10 7 * | LEGGETT & PLATT INC | COM | |
| 524660 90 7 | LEGGETT & PLATT INC | CALL | |
| 524660 95 7 | LEGGETT & PLATT INC | PUT | |
| 524901 10 5 * | LEGG MASON INC | COM | |
| 524901 90 5 | LEGG MASON INC | CALL | |
| 524901 95 5 | LEGG MASON INC | PUT | |
| 524908 10 0 * | LEHMAN BROS HLDGS INC | COM | |
| 524908 90 0 | LEHMAN BROS HLDGS INC | CALL | |
| 524908 95 0 | LEHMAN BROS HLDGS INC | PUT | |
| 526057 AA 2 | LENNAR CORP | SR DB CV ZRO 18 | |
| 526057 10 4 * | LENNAR CORP | COM | |
| 526057 90 4 | LENNAR CORP | CALL | |
| 526057 95 4 | LENNAR CORP | PUT | |
| 526872 10 6 | LESCO INC OHIO | COM | |
| 527016 10 9 | LESLIE FAY INC NEW | COM | |
| 527251 10 2 | LETCHWORTH INDPT BANCSHARES CP | COM | |
| 527260 10 3 | LETS TALK CELLULAR & WIRELESS | COM | |
| 52728R 10 2 | LEUKOSITE INC | COM | |
| 527288 10 4 * | LEUCADIA NATL CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 174
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 527288 90 4 | LEUCADIA NATL CORP | CALL | |
| 527288 95 4 | LEUCADIA NATL CORP | PUT | |
| 52729M 10 2 | LEVEL 8 SYS INC | COM | |
| 52729N 10 0 * | LEVEL 3 COMMUNICATIONS INC | COM | |
| 52729N 90 0 | LEVEL 3 COMMUNICATIONS INC | CALL | |
| 52729N 95 0 | LEVEL 3 COMMUNICATIONS INC | PUT | |
| 527295 AA 7 | LEVEL ONE COMMUNICATIONS INC | SB NT CV 144A 04 | |
| 527295 AC 3 | LEVEL ONE COMMUNICATIONS INC | SUB NT CONV 4%04 | |
| 527295 10 9 * | LEVEL ONE COMMUNICATIONS INC | COM | |
| 527295 90 9 | LEVEL ONE COMMUNICATIONS INC | CALL | |
| 527295 95 9 | LEVEL ONE COMMUNICATIONS INC | PUT | |
| 527367 10 6 | LEVIATHAN GAS PIPELINE PARTNRS | PREF UNIT | |
| 527367 20 5 | LEVIATHAN GAS PIPELINE PARTNRS | COM UNIT | |
| 528932 10 6 | LEXINGTON GLB ASSET MANAGERS | COM | |
| 528933 10 4 | LEXFORD RESIDENTIAL TR | SH BEN INT | |
| 529017 10 5 | LEXINGTON B & L FINL CORP | COM | |
| 529043 10 1 | LEXINGTON CORP PPTYS TR | COM | |
| 52909K 10 8 | LEXINGTON HEALTHCARE GROUP INC | COM | |
| 52909K 11 6 | LEXINGTON HEALTHCARE GROUP INC | WT EXP 051303 | |
| 529771 10 7 * | LEXMARK INTL GROUP INC | CL A | |
| 529771 90 7 | LEXMARK INTL GROUP INC | CALL | |
| 529771 95 7 | LEXMARK INTL GROUP INC | PUT | |
| 529898 10 8 | LIBBEY INC | COM | |
| 529900 10 2 | LIBERTY ALL-STAR GROWTH FD INC | COM | |
| 529905 10 1 | LIBERTY BANCORP INC N J | COM | |
| 530154 10 3 | LIBERTE INVS INC DEL | COM | |
| 530158 10 4 | LIBERTY ALL STAR EQUITY FD | SH BEN INT | |
| 530370 10 5 | LIBERTY CORP S C | COM | |
| 530512 10 2 | LIBERTY FINL COS INC | COM | |
| 530582 20 4 | LIBERTY HOMES INC | CL A | |
| 530582 30 3 | LIBERTY HOMES INC | CL B | |
| 531172 10 4 | LIBERTY PPTY TR | SH BEN INT | |
| 531282 10 1 | LIBERTY TERM TR INC | COM | |
| 53184P 10 1 | LIFE FINL CORP | COM | |
| 531914 10 9 | LIFEWAY FOODS INC | COM | |
| 531918 20 9 * | LIFE USA HLDG INC | COM NEW | |
| 531918 90 9 | LIFE USA HLDG INC | CALL | |
| 531918 95 9 | LIFE USA HLDG INC | PUT | |
| 531925 20 4 | LIFSCHULTZ INDS INC | COM NEW | |
| 531926 10 3 | LIFETIME HOAN CORP | COM | |
| 531927 10 1 | LIFECCELL CORP | COM | |
| 531928 10 9 | LIFEQUEST MED INC | COM | DELETED |
| 532187 10 1 * | LIFECORE BIOMEDICAL INC | COM | |
| 532187 90 1 | LIFECORE BIOMEDICAL INC | CALL | |
| 532187 95 1 | LIFECORE BIOMEDICAL INC | PUT | |
| 53219L 10 9 | LIFEPPOINT HOSPITALS INC | COM | ADDED |
| 532192 10 1 | LIFELINE SYS INC | COM | |
| 53220K 11 6 | LIGAND PHARMACEUTICALS INC | WT B EX 060300 | |
| 53220K 20 7 * | LIGAND PHARMACEUTICALS INC | CL B | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 53220K 90 7 | LIGAND PHARMACEUTICALS INC | CALL | |
| 53220K 95 7 | LIGAND PHARMACEUTICALS INC | PUT | |
| 532226 10 7 * | LIGHTBRIDGE INC | COM | |
| 532226 90 7 | LIGHTBRIDGE INC | CALL | |
| 532226 95 7 | LIGHTBRIDGE INC | PUT | |
| 532257 10 2 | LIGHTPATH TECHNOLOGIES INC | CL A | |
| 532257 11 0 | LIGHTPATH TECHNOLOGIES INC | WT A EX 022201 | |
| 532257 12 8 | LIGHTPATH TECHNOLOGIES INC | WT B EX 022201 | |
| 532257 20 1 | LIGHTPATH TECHNOLOGIES INC | UNIT EX 022201 | |
| 532349 10 7 | LIHIR GOLD LTD | SPONSORED ADR | |
| 532430 10 5 | LILLIAN VERNON CORP | COM | |
| 532457 10 8 * | LILLY ELI & CO | COM | |
| 532457 90 8 | LILLY ELI & CO | CALL | |
| 532457 95 8 | LILLY ELI & CO | PUT | |
| 532491 10 7 | LILLY INDS INC | CL A | |
| 532716 10 7 * | LIMITED INC | COM | |
| 532716 90 7 | LIMITED INC | CALL | |
| 532716 95 7 | LIMITED INC | PUT | |
| 532791 10 0 * | LINCARE HLDGS INC | COM | |
| 532791 90 0 | LINCARE HLDGS INC | CALL | |
| 532791 95 0 | LINCARE HLDGS INC | PUT | |
| 532879 10 3 | LINCOLN BANCORP IND | COM | |
| 533632 10 5 | LINCOLN HERITAGE CORP | COM | |
| 533900 10 6 | LINCOLN ELEC HLDGS INC | COM | |
| 534183 10 8 | LINCOLN NATL CONV SECS FD INC | COM | |
| 534187 10 9 * | LINCOLN NATL CORP IND | COM | |
| 534187 90 9 | LINCOLN NATL CORP IND | CALL | |
| 534187 95 9 | LINCOLN NATL CORP IND | PUT | |
| 534187 20 8 | LINCOLN NATL CORP IND | PFD A CONV \$3 | |
| 534217 10 4 | LINCOLN NATL INCOME FD | COM | |
| 534744 10 7 | LINCOLN SNACKS CO | COM | |
| 535130 10 8 | LINDAL CEDAR HOMES INC | COM | |
| 535171 10 2 | LINDBERG CORP | COM | |
| 535555 10 6 | LINDSAY MFG CO | COM | |
| 535678 10 6 * | LINEAR TECHNOLOGY CORP | COM | |
| 535678 90 6 | LINEAR TECHNOLOGY CORP | CALL | |
| 535678 95 6 | LINEAR TECHNOLOGY CORP | PUT | |
| 535679 10 4 * | LINENS N THINGS INC | COM | |
| 535679 90 4 | LINENS N THINGS INC | CALL | |
| 535679 95 4 | LINENS N THINGS INC | PUT | |
| 535919 20 3 | LIONS GATE ENTMNT CORP | COM NEW | |
| 536310 10 5 * | LIPOSOME CO INC | COM | |
| 536310 90 5 | LIPOSOME CO INC | CALL | |
| 536310 95 5 | LIPOSOME CO INC | PUT | |
| 536314 10 7 | LIQUI BOX CORP | COM | |
| 53634D 20 3 | LIIQUIDATION WORLD INC | COM NEW | |
| 536619 10 9 | LITCHFIELD FINL CORP | COM | |
| 536797 10 3 | LITHIA MTRS INC | CL A | |
| 537004 10 3 | LITRONIC INC | COM | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 176
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 537008 10 4 * | LITTELFUSE INC | COM | |
| 537008 90 4 | LITTELFUSE INC | CALL | |
| 537008 95 4 | LITTELFUSE INC | PUT | |
| 537008 12 0 | LITTELFUSE INC | WT A EX122701N | |
| 537101 10 7 | LITTLE FALLS BANCORP INC | COM | DELETED |
| 537528 10 1 | LITTLE SWITZ INC | COM | |
| 538021 10 6 * | LITTON INDS INC | COM | |
| 538021 90 6 | LITTON INDS INC | CALL | |
| 538021 95 6 | LITTON INDS INC | PUT | |
| 539320 10 1 * | LIZ CLAIBORNE INC | COM | |
| 539320 90 1 | LIZ CLAIBORNE INC | CALL | |
| 539320 95 1 | LIZ CLAIBORNE INC | PUT | |
| 539451 10 4 * | LO-JACK CORP | COM | |
| 539451 90 4 | LO-JACK CORP | CALL | |
| 539451 95 4 | LO-JACK CORP | PUT | |
| 539553 10 7 | LOCAL FINL CORP | COM | |
| 539830 10 9 * | LOCKHEED MARTIN CORP | COM | |
| 539830 90 9 | LOCKHEED MARTIN CORP | CALL | |
| 539830 95 9 | LOCKHEED MARTIN CORP | PUT | |
| 54021P 10 6 * | LODGIAN INC | COM | |
| 54021P 90 6 | LODGIAN INC | CALL | |
| 54021P 95 6 | LODGIAN INC | PUT | |
| 540211 10 9 | LODGENET ENTMT CORP | COM | |
| 540417 10 2 | LOEHMANNS INC NEW | COM | DELETED |
| 54042L 10 0 * | LOEWEN GROUP INC | COM | |
| 54042L 90 0 | LOEWEN GROUP INC | CALL | |
| 54042L 95 0 | LOEWEN GROUP INC | PUT | |
| 540423 10 0 * | LOEWS CINEPLEX ENTMT CORP | COM | |
| 540423 90 0 | LOEWS CINEPLEX ENTMT CORP | CALL | |
| 540423 95 0 | LOEWS CINEPLEX ENTMT CORP | PUT | |
| 540424 10 8 * | LOEWS CORP | COM | |
| 540424 90 8 | LOEWS CORP | CALL | |
| 540424 95 8 | LOEWS CORP | PUT | |
| 540473 10 5 | LOG ON AMER INC | COM | ADDED |
| 541209 10 2 | LOGANSPORT FINL CORP | COM | |
| 54140Y 10 3 | LOGILITY INC | COM | |
| 541402 10 3 | LOGIC DEVICES INC | COM | |
| 541419 10 7 | LOGITECH INTERNATIONAL S A | SPONSORED ADR | |
| 541833 30 7 | LONDON INTL GROUP PLC | SPONSORED ADR | |
| 542073 10 1 | LONDON PAC GROUP LTD | SPONSORED ADR | |
| 542290 11 9 | LONE STAR INDS INC | WT EXP 123100 | |
| 542290 40 8 * | LONE STAR INDS INC | COM NEW | |
| 542290 90 8 | LONE STAR INDS INC | CALL | |
| 542290 95 8 | LONE STAR INDS INC | PUT | |
| 542307 10 3 * | LONE STAR STEAKHOUSE SALOON | COM | |
| 542307 90 3 | LONE STAR STEAKHOUSE SALOON | CALL | |
| 542307 95 3 | LONE STAR STEAKHOUSE SALOON | PUT | |
| 542312 10 3 * | LONE STAR TECHNOLOGIES INC | COM | |
| 542312 90 3 | LONE STAR TECHNOLOGIES INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 177
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 542312 95 3 | LONE STAR TECHNOLOGIES INC | PUT | |
| 542446 10 9 * | LONG BEACH FINL CORP | COM | |
| 542446 90 9 | LONG BEACH FINL CORP | CALL | |
| 542446 95 9 | LONG BEACH FINL CORP | PUT | |
| 542669 10 6 | LONG ISLAND FINANCIAL CORP | COM | |
| 543162 10 1 * | LONGS DRUG STORES CORP | COM | |
| 543162 90 1 | LONGS DRUG STORES CORP | CALL | |
| 543162 95 1 | LONGS DRUG STORES CORP | PUT | |
| 543213 10 2 * | LONGVIEW FIBRE CO | COM | |
| 543213 90 2 | LONGVIEW FIBRE CO | CALL | |
| 543213 95 2 | LONGVIEW FIBRE CO | PUT | |
| 544183 10 6 | LORONIX INFORMATION SYSTEMS | COM | |
| 546011 10 7 * | LOUIS DREYFUS NAT GAS CORP | COM | |
| 546011 90 7 | LOUIS DREYFUS NAT GAS CORP | CALL | |
| 546011 95 7 | LOUIS DREYFUS NAT GAS CORP | PUT | |
| 546347 10 5 * | LOUISIANA PAC CORP | COM | |
| 546347 90 5 | LOUISIANA PAC CORP | CALL | |
| 546347 95 5 | LOUISIANA PAC CORP | PUT | |
| 548661 10 7 * | LOWES COS INC | COM | |
| 548661 90 7 | LOWES COS INC | CALL | |
| 548661 95 7 | LOWES COS INC | PUT | |
| 548900 10 9 | LOWRANCE ELECTRS INC | COM | |
| 549271 10 4 * | LUBRIZOL CORP | COM | |
| 549271 90 4 | LUBRIZOL CORP | CALL | |
| 549271 95 4 | LUBRIZOL CORP | PUT | |
| 549282 10 1 * | LUBYS INC | COM | |
| 549282 90 1 | LUBYS INC | CALL | |
| 549282 95 1 | LUBYS INC | PUT | |
| 549395 10 1 | LUCASVARITY PLC | SPONSORED ADR | DELETED |
| 549463 10 7 * | LUCENT TECHNOLOGIES INC | COM | |
| 549463 90 7 | LUCENT TECHNOLOGIES INC | CALL | |
| 549463 95 7 | LUCENT TECHNOLOGIES INC | PUT | |
| 549486 10 8 | LUCILLE FARMS INC | COM | |
| 549596 10 4 | LUCOR INC | CL A | |
| 549764 10 8 | LUFKIN INDS INC | COM | |
| 550274 10 4 | LUMISYS INC | COM | |
| 550362 10 7 | LUNAR CORP | COM | |
| 550368 10 4 | LUND INTL HLDGS INC | COM | |
| 550375 10 9 | LUNDIN OIL AB | SPNSRD GDR B | |
| 55068R 20 2 | LUXOTTICA GROUP S P A | SPONSORED ADR | |
| 550687 30 5 | LUXTEC CORP | COM NEW | EC |
| 550818 10 8 * | LYCOS INC | COM | |
| 550818 90 8 | LYCOS INC | CALL | |
| 550818 95 8 | LYCOS INC | PUT | |
| 550819 10 6 | LYDALL INC DEL | COM | |
| 551137 10 2 | LYNCH CORP | COM | |
| 551812 30 8 * | LYNX THERAPEUTICS INC | COM NEW | |
| 551812 90 8 | LYNX THERAPEUTICS INC | CALL | |
| 551812 95 8 | LYNX THERAPEUTICS INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 178
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 552078 10 7 * | LYONDELL CHEMICAL CO | COM | |
| 552078 90 7 | LYONDELL CHEMICAL CO | CALL | |
| 552078 95 7 | LYONDELL CHEMICAL CO | PUT | |
| 552541 10 4 | M & F WORLDWIDE CORP | COM | |
| 55261F 10 4 | M & T BK CORP | COM | |
| 55261R 10 8 | MAF BANCORP INC | COM | |
| 552617 10 2 | MACC PRIVATE EQUITIES INC | COM | |
| 55262C 10 0 * | MBIA INC | COM | |
| 55262C 90 0 | MBIA INC | CALL | |
| 55262C 95 0 | MBIA INC | PUT | |
| 55262L 10 0 * | MBNA CORP | COM | |
| 55262L 90 0 | MBNA CORP | CALL | |
| 55262L 95 0 | MBNA CORP | PUT | |
| 55262X AA 2 | MBL INTL FIN BERMUDA TR | GTD NT EXCH 3%02 | |
| 552620 20 5 | MAI SYSTEMS CORP | COM | |
| 552623 10 0 | MBLA FINL CORP | COM | |
| 55263D 10 7 | MB FINL INC | COM | |
| 55267J 10 0 * | MCN ENERGY GROUP INC | COM | |
| 55267J 90 0 | MCN ENERGY GROUP INC | CALL | |
| 55267J 95 0 | MCN ENERGY GROUP INC | PUT | |
| 55267Q 10 4 | MC SHIPPING INC | COM | |
| 55267W 30 9 | MDC COMMUNICATION CORP | CL A SUBVTGNEW | |
| 552676 10 8 | M D C HLDGS INC | COM | |
| 55268B 10 6 * | MCI WORLDCOM INC | COM | |
| 55268B 90 6 | MCI WORLDCOM INC | CALL | |
| 55268B 95 6 | MCI WORLDCOM INC | PUT | |
| 55268N 10 0 | MDSI MOBILE DATA SOLUTIONS INC | COM | |
| 552690 10 9 * | MDU RES GROUP INC | COM | |
| 552690 90 9 | MDU RES GROUP INC | CALL | |
| 552690 95 9 | MDU RES GROUP INC | PUT | |
| 55271X 10 3 | MFC BANCORP LTD | COM | |
| 552715 10 4 * | MEMC ELECTR MATLS INC | COM | |
| 552715 90 4 | MEMC ELECTR MATLS INC | CALL | |
| 552715 95 4 | MEMC ELECTR MATLS INC | PUT | |
| 55272D 10 6 | MFB CORP | COM | |
| 552721 10 2 | MFRI INC | COM | |
| 552727 10 9 | MFS CHARTER INCOME TR | SH BEN INT | |
| 55273C 10 7 | MFS INTER INCOME TR | SH BEN INT | |
| 552737 10 8 | MFS MULTIMARKET INCOME TR | SH BEN INT | |
| 552738 10 6 | MFS MUN INCOME TR | SH BEN INT | |
| 55274E 10 2 | MFS SPL VALUE TR | SH BEN INT | |
| 552763 30 2 * | MGC COMMUNICATIONS INC | COM | |
| 552763 90 2 | MGC COMMUNICATIONS INC | CALL | |
| 552763 95 2 | MGC COMMUNICATIONS INC | PUT | |
| 552848 10 3 * | MGIC INVT CORP WIS | COM | |
| 552848 90 3 | MGIC INVT CORP WIS | CALL | |
| 552848 95 3 | MGIC INVT CORP WIS | PUT | |
| 552880 10 6 * | MGI PHARMA INC | COM | |
| 552880 90 6 | MGI PHARMA INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 179
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 552880 95 6 | MGI PHARMA INC | PUT | |
| 552885 10 5 | MGI PPTYS INC | COM | |
| 552914 10 3 | M A R C INC | COM | |
| 552939 10 0 | MFS GOVT MKTS INCOME TR | SH BEN INT | |
| 552953 10 1 * | MGM GRAND INC | COM | |
| 552953 90 1 | MGM GRAND INC | CALL | |
| 552953 95 1 | MGM GRAND INC | PUT | |
| 55301Q 10 2 | M H MEYERSON & CO INC | COM | |
| 553044 10 8 | MIM CORP | COM | |
| 55305B 10 1 | M/I SCHOTTENSTEIN HOMES INC | COM | |
| 55305V 10 7 | MLC HLDGS INC | COM | |
| 55306N 10 4 | MKS INSTRUMENT INC | COM | ADDED |
| 55307U 10 7 | ML MACADAMIA ORCHARDS L P | DEP UNIT CL A | |
| 55308N 10 2 * | MMC NETWORKS INC | COM | |
| 55308N 90 2 | MMC NETWORKS INC | CALL | |
| 55308N 95 2 | MMC NETWORKS INC | PUT | |
| 553087 10 7 | MMI COS INC | COM | |
| 553103 10 2 | MNB BANCSHARES INC | COM | |
| 553358 20 1 | MPM TECHNOLOGIES INC | COM NEW | |
| 553412 20 6 | MPSI SYSTEMS INC | COM NEW | |
| 553444 10 0 | MPW INDUSTRIAL SVCS GROUP | COM | |
| 553477 10 0 * | MRV COMMUNICATIONS INC | COM | |
| 553477 90 0 | MRV COMMUNICATIONS INC | CALL | |
| 553477 95 0 | MRV COMMUNICATIONS INC | PUT | |
| 553519 10 9 | MSB FINL INC | COM | |
| 553530 10 6 * | MSC INDL DIRECT INC | CL A | |
| 553530 90 6 | MSC INDL DIRECT INC | CALL | |
| 553530 95 6 | MSC INDL DIRECT INC | PUT | |
| 553533 10 0 | M S CARRIERS INC | COM | |
| 553769 10 0 | MTR GAMING GROUP INC | COM | |
| 553777 10 3 * | MTS SYS CORP | COM | |
| 553777 90 3 | MTS SYS CORP | CALL | |
| 553777 95 3 | MTS SYS CORP | PUT | |
| 553903 10 5 * | MTI TECHNOLOGY CORP | COM | |
| 553903 90 5 | MTI TECHNOLOGY CORP | CALL | |
| 553903 95 5 | MTI TECHNOLOGY CORP | PUT | |
| 554034 10 8 | M-WAVE INC | COM | |
| 554053 10 8 | MYR GROUP INC | COM | |
| 554153 10 6 | MAC-GRAY CORP | COM | |
| 554273 10 2 * | MACDERMID INC | COM | |
| 554273 90 2 | MACDERMID INC | CALL | |
| 554273 95 2 | MACDERMID INC | PUT | |
| 554335 10 9 | MACE SEC INTL INC | COM | |
| 554382 10 1 | MACERICH CO | COM | |
| 554489 10 4 | MACK CALI RLTY CORP | COM | |
| 554531 10 3 | MACKENZIE FINL CORP | COM | |
| 554541 10 2 | MACKIE DESIGNS INC | COM | |
| 554783 20 9 | MACMILLAN BLOEDEL LTD | COM | |
| 554806 AA 7 | MACNEAL SCHWENDLER CORP | SD CONV 7.875%04 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 180
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 554806 10 9 | MACNEAL SCHWENDLER CORP | COM | |
| 555903 10 3 * | MACROCHEM CORP DEL | COM | |
| 555903 90 3 | MACROCHEM CORP DEL | CALL | |
| 555903 95 3 | MACROCHEM CORP DEL | PUT | |
| 555904 10 1 | MACROVISION CORP | COM | |
| 556100 10 5 * | MACROMEDIA INC | COM | |
| 556100 90 5 | MACROMEDIA INC | CALL | |
| 556100 95 5 | MACROMEDIA INC | PUT | |
| 556103 10 9 | MACRONIX INTL LTD | SPONSORED ADR | |
| 556269 10 8 | MADDEN STEVEN LTD | COM | |
| 556304 10 3 | MADECO SA | SPONSORED ADR | |
| 556466 10 0 | MADE2MANAGE SYS INC | COM | |
| 556596 10 4 | MADISON BANCSHARES GROUP LTD | COM | |
| 557497 10 4 | MADISON GAS & ELEC CO | COM | |
| 559036 10 8 * | MAGAININ PHARMACEUTICALS INC | COM | |
| 559036 90 8 | MAGAININ PHARMACEUTICALS INC | CALL | |
| 559036 95 8 | MAGAININ PHARMACEUTICALS INC | PUT | |
| 559079 10 8 * | MAGELLAN HEALTH SVCS INC | COM | |
| 559079 90 8 | MAGELLAN HEALTH SVCS INC | CALL | |
| 559079 95 8 | MAGELLAN HEALTH SVCS INC | PUT | |
| 559091 30 1 | MAGELLAN PETE CORP | COM | |
| 559166 10 3 | MAGIC SOFTWARE ENTERPRISES LTD | ORD | |
| 559222 AE 4 | MAGNA INTL INC | SUB DEB CV 5%02 | |
| 559222 AF 1 | MAGNA INTL INC | SUB DB CV 144A05 | |
| 559222 AG 9 | MAGNA INTL INC | SBDB CV 4.875%05 | |
| 559222 40 1 * | MAGNA INTL INC | CL A | |
| 559222 90 1 | MAGNA INTL INC | CALL | |
| 559222 95 1 | MAGNA INTL INC | PUT | |
| 559424 10 6 * | MAGNETEK INC | COM | |
| 559424 90 6 | MAGNETEK INC | CALL | |
| 559424 95 6 | MAGNETEK INC | PUT | |
| 55972F 20 3 | MAGNUM HUNTER RES INC | COM PAR \$0.002 | |
| 559776 10 9 | MAGYAR TAVKOZLESI RT | SPONSORED ADR | |
| 559809 10 8 | MAHASKA INVESTMENT CO | COM | |
| 559906 10 2 | MAIN STR BANCORP INC | COM | |
| 560090 10 2 | MAHONING NATL BANCORP INC | COM | |
| 560321 AD 3 | MAIL-WELL INC | SUB NT CONV 5%02 | |
| 560321 20 0 * | MAIL-WELL INC | COM | |
| 560321 90 0 | MAIL-WELL INC | CALL | |
| 560321 95 0 | MAIL-WELL INC | PUT | |
| 560345 30 8 | MAIN STREET AND MAIN INC | COM NEW | |
| 560483 10 9 | MAINE PUB SVC CO | COM | |
| 560875 10 6 | MAKER COMMUNICATIONS INC | COM | ADDED |
| 560877 30 0 | MAKITA CORP | ADR NEW | |
| 560905 10 1 | MALAYSIA FD INC | COM | |
| 561063 AA 6 | MALAN RLTY INVS INC | SB DB CONV9.5%04 | |
| 561063 10 8 | MALAN RLTY INVS INC | COM | |
| 561182 10 6 | MALIBU ENTMT WRDLWDIE INC | COM | |
| 561232 10 9 * | MALLINCKRODT INC NEW | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 561232 90 9 | MALLINCKRODT INC NEW | CALL | |
| 561232 95 9 | MALLINCKRODT INC NEW | PUT | |
| 561240 20 1 | MALLON RES CORP | COM NEW | |
| 56166C 10 5 | MANAGED HIGH INCOME PORTFOLIO | COM | |
| 56166E 10 1 | MANAGED HIGH YIELD FD | COM | |
| 561662 10 7 | MANAGED MUNS PORTFOLIO INC | COM | |
| 561663 10 5 | MANAGED MUNS PORTFOLIO II INC | COM | |
| 561906 10 8 | MANAGED CARE SOLUTIONS INC | COM | |
| 561911 10 8 | MANAGED HIGH YIELD PLUS FD INC | COM | |
| 562048 10 8 | MANATRON INC | COM | |
| 562154 10 4 | MANCHESTER EQUIP INC | COM | |
| 562750 10 9 | MANHATTAN ASSOCS INC | COM | |
| 563571 10 8 | MANITOWOC INC | COM | |
| 563771 10 4 | MANNATECH INC | COM | |
| 563823 10 3 | MANNING GREG AUCTIONS INC | COM | |
| 56418H 10 0 * | MANPOWER INC | COM | |
| 56418H 90 0 | MANPOWER INC | CALL | |
| 56418H 95 0 | MANPOWER INC | PUT | |
| 564491 10 8 | MANSUR INDS INC | COM | |
| 564682 10 2 | MANUFACTURED HOME CMNTYS INC | COM | |
| 564910 10 7 * | MAPICS INC | COM | |
| 564910 90 7 | MAPICS INC | CALL | |
| 564910 95 7 | MAPICS INC | PUT | |
| 565011 10 3 * | MANUGISTICS GROUP INC | COM | |
| 565011 90 3 | MANUGISTICS GROUP INC | CALL | |
| 565011 95 3 | MANUGISTICS GROUP INC | PUT | |
| 565105 10 3 | MAPINFO CORP | COM | |
| 565644 10 1 | MAPQUEST COM INC | COM | ADDED |
| 56580P 10 4 | MARATHON FINL CORP | COM | |
| 56614A 10 7 | MARCAM SOLUTIONS INC | COM | |
| 566323 12 7 | MARCUM NAT GAS SVCS INC | WT EXP 000003 | DELETED |
| 566323 30 9 | MARCUM NAT GAS SVCS INC | COM NEW | DELETED |
| 566330 10 6 | MARCUS CORP | COM | |
| 566605 10 1 | MARGO CARIBE INC | COM | |
| 566902 40 9 | MARGATE INDS INC | COM PAR \$.005 | |
| 56781Q 10 9 | MARIMBA INC | COM | ADDED |
| 567908 10 8 | MARINEMAX INC | COM | |
| 567912 10 0 | MARINE TRANS CORP | COM | |
| 568240 20 4 * | MARINE DRILLING COS INC | COM PAR \$0.01 | |
| 568240 90 4 | MARINE DRILLING COS INC | CALL | |
| 568240 95 4 | MARINE DRILLING COS INC | PUT | |
| 568423 10 7 | MARINE PETE TR | UNIT BEN INT | |
| 568459 10 1 * | MARINER POST-ACUTE NETWORK INC | COM | |
| 568459 90 1 | MARINER POST-ACUTE NETWORK INC | CALL | |
| 568459 95 1 | MARINER POST-ACUTE NETWORK INC | PUT | |
| 568635 10 6 | MARION CAP HLDGS INC | COM | |
| 570268 10 2 | MARISA CHRISTINA INC | COM | |
| 570363 10 1 | MARITRANS INC | COM | |
| 570387 10 0 * | MARK IV INDS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 182
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 570387 90 0 | MARK IV INDS INC | CALL | |
| 570387 95 0 | MARK IV INDS INC | PUT | |
| 570414 10 2 | MARK VII INC | COM | |
| 570418 10 3 | MARK SOLUTIONS INC | COM | DELETED |
| 570418 20 2 | MARK SOLUTIONS INC | COM NEW | ADDED |
| 570535 10 4 | MARKEL CORP | COM | |
| 570559 10 4 | MARKET FACTS INC | COM | DELETED |
| 57056A 10 0 | MARKET FINL CORP | COM | |
| 570565 20 0 | MARKET GUIDE INC | COM NEW | |
| 570619 10 6 | MARKETWATCH COM INC | COM | |
| 570762 10 4 | MARKWEST HYDROCARBON INC | COM | |
| 570906 10 7 | MARQUEE GROUP INC | COM | DELETED |
| 570907 10 5 | MARKETING SVCS GROUP INC | COM | |
| 571263 10 2 | MARLTON TECHNOLOGIES INC | COM | |
| 571748 10 2 * | MARSH & MCLENNAN COS INC | COM | |
| 571748 90 2 | MARSH & MCLENNAN COS INC | CALL | |
| 571748 95 2 | MARSH & MCLENNAN COS INC | PUT | |
| 571783 AB 5 | MARSH SUPERMARKETS INC | SUB DB CONV 7%03 | |
| 571783 20 8 | MARSH SUPERMARKETS INC | CL B | |
| 571783 30 7 | MARSH SUPERMARKETS INC | CL A | |
| 571834 10 0 * | MARSHALL & ILSLEY CORP | COM | |
| 571834 90 0 | MARSHALL & ILSLEY CORP | CALL | |
| 571834 95 0 | MARSHALL & ILSLEY CORP | PUT | |
| 571903 20 2 * | MARRIOTT INTL INC NEW | CL A | |
| 571903 90 2 | MARRIOTT INTL INC NEW | CALL | |
| 571903 95 2 | MARRIOTT INTL INC NEW | PUT | |
| 572393 10 6 * | MARSHALL INDS | COM | |
| 572393 90 6 | MARSHALL INDS | CALL | |
| 572393 95 6 | MARSHALL INDS | PUT | |
| 572901 10 6 * | MARTEK BIOSCIENCES CORP | COM | |
| 572901 90 6 | MARTEK BIOSCIENCES CORP | CALL | |
| 572901 95 6 | MARTEK BIOSCIENCES CORP | PUT | |
| 573075 10 8 | MARTEN TRANS LTD | COM | |
| 57326K 10 2 | MARTIN INDS INC DEL | COM | |
| 573284 10 6 * | MARTIN MARIETTA MATLS INC | COM | |
| 573284 90 6 | MARTIN MARIETTA MATLS INC | CALL | |
| 573284 95 6 | MARTIN MARIETTA MATLS INC | PUT | |
| 57383M 10 8 | MARVEL ENTERPRISES INC | COM | |
| 574599 10 6 * | MASCO CORP | COM | |
| 574599 90 6 | MASCO CORP | CALL | |
| 574599 95 6 | MASCO CORP | PUT | |
| 574670 AB 1 | MASCOTECH INC | SBDB CONV 4.5%03 | |
| 574670 10 5 * | MASCOTECH INC | COM | |
| 574670 90 5 | MASCOTECH INC | CALL | |
| 574670 95 5 | MASCOTECH INC | PUT | |
| 574799 10 2 | MASISA S A | SPONSORED ADR | |
| 575207 10 5 | MASON-DIXON BANCSHARES INC | COM | |
| 575672 10 0 | MASSACHUSETTS HEALTH & ED TXEX | SH BEN INT | |
| 576152 10 2 | MASSBANK CORP READ MASS | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 576292 10 6 | MASSMUTUAL CORPORATE INVS INC | COM | |
| 576299 10 1 | MASSMUTUAL PARTN INVS | SH BEN INT | |
| 57632N 10 5 * | MASTECH CORP | COM | |
| 57632N 90 5 | MASTECH CORP | CALL | |
| 57632N 95 5 | MASTECH CORP | PUT | |
| 576323 10 9 * | MASTEC INC | COM | |
| 576323 90 9 | MASTEC INC | CALL | |
| 576323 95 9 | MASTEC INC | PUT | |
| 576346 10 0 | MASTER GRAPHICS INC | COM | |
| 576561 10 4 | MATAV-CABLE SYS MEDIA LTD | SPONSORED ADR | |
| 576668 10 7 | MATEC CORP MD | COM | |
| 576674 10 5 * | MATERIAL SCIENCIES CORP | COM | |
| 576674 90 5 | MATERIAL SCIENCIES CORP | CALL | |
| 576674 95 5 | MATERIAL SCIENCIES CORP | PUT | |
| 576703 10 2 | MATEWAN BANCSHARES INC | COM | |
| 576703 20 1 | MATEWAN BANCSHARES INC | PFD CV A | |
| 576798 10 2 | MATHSOFT INC | COM | |
| 576817 10 0 * | MATRIA HEALTHCARE INC | COM | |
| 576817 90 0 | MATRIA HEALTHCARE INC | CALL | |
| 576817 95 0 | MATRIA HEALTHCARE INC | PUT | |
| 576818 10 8 | MATRITECH INC | COM | |
| 576819 10 6 | MATRIX BANCORP INC | COM | |
| 576844 10 4 * | MATRIX PHARMACEUTICAL INC | COM | |
| 576844 90 4 | MATRIX PHARMACEUTICAL INC | CALL | |
| 576844 95 4 | MATRIX PHARMACEUTICAL INC | PUT | |
| 576853 10 5 | MATRIX SVC CO | COM | |
| 576879 20 9 | MATSUSHITA ELEC INDL | ADR | |
| 576901 10 2 | MATLACK SYS INC | COM | |
| 577081 10 2 * | MATTEL INC | COM | |
| 577081 90 2 | MATTEL INC | CALL | |
| 577081 95 2 | MATTEL INC | PUT | |
| 577128 10 1 | MATTHEWS INTL CORP | CL A | |
| 577140 10 6 | MATTHEWS STUDIO EQUIP GROUP | COM | |
| 577223 10 0 * | MATTSON TECHNOLOGY INC | COM | |
| 577223 90 0 | MATTSON TECHNOLOGY INC | CALL | |
| 577223 95 0 | MATTSON TECHNOLOGY INC | PUT | |
| 577345 10 1 | MAUI LD & PINEAPPLE INC | COM | |
| 577717 10 1 | MAVESA S A | SPONSORED ADR | |
| 57772G 10 0 | MAXCOR FINL GROUP INC | COM | |
| 57772J 10 4 * | MAXIM GROUP INC | COM | |
| 57772J 90 4 | MAXIM GROUP INC | CALL | |
| 57772J 95 4 | MAXIM GROUP INC | PUT | |
| 57772K 10 1 * | MAXIM INTEGRATED PRODS INC | COM | |
| 57772K 90 1 | MAXIM INTEGRATED PRODS INC | CALL | |
| 57772K 95 1 | MAXIM INTEGRATED PRODS INC | PUT | |
| 57772M 10 7 | MAXIM PHARMACEUTICALS INC | COM | |
| 57772M 11 5 | MAXIM PHARMACEUTICALS INC | WT EXP 071001 | |
| 577723 10 9 | MAXCO INC | COM | |
| 577729 AA 4 | MAXTOR CORP | SB DB CV 5.75%12 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 184
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 577729 20 5 * | MAXTOR CORP | COM NEW | |
| 577729 90 5 | MAXTOR CORP | CALL | |
| 577729 95 5 | MAXTOR CORP | PUT | |
| 577766 10 8 | MAXWELL SHOE INC | CL A | |
| 577767 10 6 * | MAXWELL TECHNOLOGIES INC | COM | |
| 577767 90 6 | MAXWELL TECHNOLOGIES INC | CALL | |
| 577767 95 6 | MAXWELL TECHNOLOGIES INC | PUT | |
| 57777D 20 1 | MAXX PETE LTD | COM NEW | |
| 57777G 10 5 * | MAXXIM MED INC | COM | |
| 57777G 90 5 | MAXXIM MED INC | CALL | |
| 57777G 95 5 | MAXXIM MED INC | PUT | |
| 577778 10 3 * | MAY DEPT STORES CO | COM | |
| 577778 90 3 | MAY DEPT STORES CO | CALL | |
| 577778 95 3 | MAY DEPT STORES CO | PUT | |
| 577903 10 7 | MAX & ERMAS RESTAURANTS INC | COM | |
| 577904 20 4 * | MAXICARE HEALTH PLANS INC | COM NEW | |
| 577904 90 4 | MAXICARE HEALTH PLANS INC | CALL | |
| 577904 95 4 | MAXICARE HEALTH PLANS INC | PUT | |
| 577913 10 6 | MAXXAM INC | COM | |
| 577914 10 4 * | MAVERICK TUBE CORP | COM | |
| 577914 90 4 | MAVERICK TUBE CORP | CALL | |
| 577914 95 4 | MAVERICK TUBE CORP | PUT | |
| 577933 10 4 | MAXIMUS INC | COM | |
| 578330 10 2 | MAYFLOWER CO-OPERATIVE BK MASS | COM | |
| 578444 10 1 | MAYNARD OIL CO | COM | |
| 578473 10 0 | MAYS J W INC | COM | |
| 578592 10 7 * | MAYTAG CORP | COM | |
| 578592 90 7 | MAYTAG CORP | CALL | |
| 578592 95 7 | MAYTAG CORP | PUT | |
| 578792 10 3 | MAZEL STORES INC | COM | |
| 579487 10 9 | MCCLAIN INDS INC | COM | |
| 579489 10 5 | MCCLATCHY CO | CL A | |
| 579780 20 6 * | MCCORMICK & CO INC | COM NON VTG | |
| 579780 90 6 | MCCORMICK & CO INC | CALL | |
| 579780 95 6 | MCCORMICK & CO INC | PUT | |
| 580037 10 9 * | MCDERMOTT INTL INC | COM | |
| 580037 90 9 | MCDERMOTT INTL INC | CALL | |
| 580037 95 9 | MCDERMOTT INTL INC | PUT | |
| 580135 10 1 * | MCDONALDS CORP | COM | |
| 580135 90 1 | MCDONALDS CORP | CALL | |
| 580135 95 1 | MCDONALDS CORP | PUT | |
| 580589 10 9 | MCGRATH RENTCORP | COM | |
| 580645 10 9 * | MCGRAW HILL COS INC | COM | |
| 580645 90 9 | MCGRAW HILL COS INC | CALL | |
| 580645 95 9 | MCGRAW HILL COS INC | PUT | |
| 58155Q 10 3 * | MCKESSON HBOC INC | COM | |
| 58155Q 90 3 | MCKESSON HBOC INC | CALL | |
| 58155Q 95 3 | MCKESSON HBOC INC | PUT | |
| 581759 10 7 | MCLAREN AUTOMOTIVE GROUP INC | COM | ADDED |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 582266 10 2 * | MCLEODUSA INC | COM | |
| 582266 90 2 | MCLEODUSA INC | CALL | |
| 582266 95 2 | MCLEODUSA INC | PUT | |
| 582411 10 4 * | MCMORAN EXPLORATION CO | COM | |
| 582411 90 4 | MCMORAN EXPLORATION CO | CALL | |
| 582411 95 4 | MCMORAN EXPLORATION CO | PUT | |
| 582524 10 4 | MCNAUGHTON APPAREL GROUP INC | COM | |
| 582757 20 9 | MCRAE INDS INC | CL A | |
| 582757 30 8 | MCRAE INDS INC | CL B | |
| 582803 10 2 | MCWHORTER TECHNOLOGIES INC | COM | |
| 582834 10 7 * | MEAD CORP | COM | |
| 582834 90 7 | MEAD CORP | CALL | |
| 582834 95 7 | MEAD CORP | PUT | |
| 583062 10 4 | MEADE INSTRUMENTS CORP | COM | |
| 583185 10 3 | MEADOW VY CORP | COM | |
| 583185 11 1 | MEADOW VY CORP | WT EXP 101700 | |
| 58319P 10 8 | MEADOWBROOK INS GROUP INC | COM | |
| 583204 10 2 | MEADOWCRAFT INC | COM | |
| 583421 10 2 | MEASUREMENT SPECIALTIES INC | COM | |
| 583492 10 3 | MECH FINL INC | COM | |
| 583521 10 9 | MECHANICAL DYNAMICS INC | COM | |
| 583538 10 3 | MECHANICAL TECHNOLOGY INC | COM | ADDED |
| 583916 10 1 * | MEDAREX INC | COM | |
| 583916 90 1 | MEDAREX INC | CALL | |
| 583916 95 1 | MEDAREX INC | PUT | |
| 583921 10 1 | MED/WASTE INC | COM | DELETED |
| 583926 10 0 | MED-DESIGN CORP | COM | |
| 583928 10 6 * | MEDALLION FINL CORP | COM | |
| 583928 90 6 | MEDALLION FINL CORP | CALL | |
| 583928 95 6 | MEDALLION FINL CORP | PUT | |
| 583930 30 0 | MEDI-JECT CORP | COM NEW | |
| 583932 10 8 | MED-EMERG INTL INC | COM | |
| 583932 12 4 | MED-EMERG INTL INC | WT A EX 000002 | |
| 58400M 10 5 | MECON INC | COM | |
| 584027 10 6 | MEDAMICUS INC | COM | |
| 584028 10 4 * | MEDAPHIS CORP | COM | |
| 584028 90 4 | MEDAPHIS CORP | CALL | |
| 584028 95 4 | MEDAPHIS CORP | PUT | |
| 584029 10 2 | MEDAR INC | COM | |
| 58404T 10 6 | MEDCARE TECHNOLOGIES INC | COM | |
| 584059 10 9 * | MEDCO RESH INC | COM | |
| 584059 90 9 | MEDCO RESH INC | CALL | |
| 584059 95 9 | MEDCO RESH INC | PUT | |
| 584067 10 2 | MEDE AMER CORP | COM | |
| 58410H 20 3 | MEDEVA PLC | SPONSORED ADR | |
| 584131 10 6 | MEDFORD BANCORP INC | COM | |
| 58439C 10 2 | MEDIA ARTS GROUP INC | COM | |
| 58440J 10 4 * | MEDIAONE GROUP INC | COM | |
| 58440J 90 4 | MEDIAONE GROUP INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 186
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 58440J 95 4 | MEDIAONE GROUP INC | PUT | |
| 58440J 20 3 | MEDIAONE GROUP INC | PFD CV SER D | |
| 58440W 10 5 | MEDIA 100 INC | COM | |
| 58440X 10 3 | MEDIA METRIX INC | COM | ADDED |
| 584404 10 7 | MEDIA GEN INC | CL A | |
| 58441B 10 0 | MEDIA LOGIC INC | COM | |
| 58445P 10 5 | MEDIALINK WORLDWIDE INC | COM | |
| 58449L 10 0 | MEDICAL ACTION INDS INC | COM | |
| 58449S 10 5 | MEDICAL ALLIANCE INC | COM | |
| 58449U 10 0 | MEDICAL ASSURN INC | COM | |
| 58457T 20 1 | MEDICAL INDS AMER INC | COM NEW | |
| 58461C 10 3 * | MEDICAL MANAGER CORP | COM | |
| 58461C 90 3 | MEDICAL MANAGER CORP | CALL | |
| 58461C 95 3 | MEDICAL MANAGER CORP | PUT | |
| 58461Q 40 9 * | MEDICAL RES INC | COM NEW | DELETED |
| 58461Q 90 9 | MEDICAL RES INC | CALL | DELETED |
| 58461Q 95 9 | MEDICAL RES INC | PUT | DELETED |
| 58462M 10 0 | MEDICAL TECHNOLOGY & INNOVATNS | COM | |
| 584636 10 4 | MEDICALCONTROL INC | COM | |
| 58469J 10 0 * | MEDICONSULT COM INC | COM | ADDED |
| 58469J 90 0 | MEDICONSULT COM INC | CALL | ADDED |
| 58469J 95 0 | MEDICONSULT COM INC | PUT | ADDED |
| 584690 30 9 * | MEDICIS PHARMACEUTICAL CORP | CL A NEW | |
| 584690 90 9 | MEDICIS PHARMACEUTICAL CORP | CALL | |
| 584690 95 9 | MEDICIS PHARMACEUTICAL CORP | PUT | |
| 584699 AA 0 | MEDIMMUNE INC | SBNTCV 144A 7%03 | |
| 584699 AB 8 | MEDIMMUNE INC | SBNTCV ACRD 7%03 | |
| 584699 AC 6 | MEDIMMUNE INC | SUB NT CONV 7%03 | |
| 584699 10 2 * | MEDIMMUNE INC | COM | |
| 584699 90 2 | MEDIMMUNE INC | CALL | |
| 584699 95 2 | MEDIMMUNE INC | PUT | |
| 584900 40 1 | MEDICAL DYNAMICS INC | COM PAR \$0.001 | |
| 584907 10 9 | MEDICAL GRAPHICS CORP | COM | |
| 584931 10 9 | MEDICORE INC | COM | |
| 584945 AB 5 | MEDIPLEX GROUP INC NEW | SBDB CONV 6.5%03 | |
| 584946 10 7 | MEDIWARE INFORMATION SYS INC | COM | |
| 584949 10 1 * | MEDQUIST INC | COM | |
| 584949 90 1 | MEDQUIST INC | CALL | |
| 584949 95 1 | MEDQUIST INC | PUT | |
| 584974 10 9 | MEDIRISK INC | COM | DELETED |
| 584977 20 1 | MEDTOX SCIENTIFIC INC | COM NEW | |
| 584981 10 4 | MEDICAL SCIENCE SYSTEMS INC | COM | |
| 58501T AA 6 | MEDITRUST CORP | SUB DEB CV 9%02 | |
| 58501T AC 2 | MEDITRUST CORP | DEB CONV 7.5%01 | |
| 58501T 30 6 | MEDITRUST CORP | PAIRED CTF NEW | |
| 58503X 10 7 * | MEDPARTNERS INC NEW | COM | |
| 58503X 90 7 | MEDPARTNERS INC NEW | CALL | |
| 58503X 95 7 | MEDPARTNERS INC NEW | PUT | |
| 58504P 10 3 | MEDPLUS INC OHIO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 187
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 58505C 10 1 | MEDSTONE INTL INC NEW | COM | |
| 585055 10 6 * | MEDTRONIC INC | COM | |
| 585055 90 6 | MEDTRONIC INC | CALL | |
| 585055 95 6 | MEDTRONIC INC | PUT | |
| 585081 10 2 | MEDWAVE INC | COM | |
| 58515J 10 4 | MEGABANK FINANCIAL CORP | COM | |
| 58515T 10 2 | MEGABIOS CORP DEL | COM | DELETED |
| 585162 10 0 | MEGO FINL CORP | COM | |
| 585165 10 3 | MEGO MTG CORP | COM | DELETED |
| 585493 10 9 | MELITA INTERNATIONAL CORP | COM | |
| 585509 AF 9 | MELLON BK CORP | SBCPCVNT 7.25%99 | |
| 585509 10 2 * | MELLON BK CORP | COM | |
| 585509 90 2 | MELLON BK CORP | CALL | |
| 585509 95 2 | MELLON BK CORP | PUT | |
| 586002 10 7 | MEMBERWORKS INC | COM | |
| 586579 10 4 | MENDOCINO BREWING INC | COM | |
| 586817 10 8 | MENLEY & JAMES INC | COM | |
| 587118 10 0 * | MENS WEARHOUSE INC | COM | |
| 587118 90 0 | MENS WEARHOUSE INC | CALL | |
| 587118 95 0 | MENS WEARHOUSE INC | PUT | |
| 587188 10 3 * | MENTOR CORP MINN | COM | |
| 587188 90 3 | MENTOR CORP MINN | CALL | |
| 587188 95 3 | MENTOR CORP MINN | PUT | |
| 587200 10 6 * | MENTOR GRAPHICS CORP | COM | |
| 587200 90 6 | MENTOR GRAPHICS CORP | CALL | |
| 587200 95 6 | MENTOR GRAPHICS CORP | PUT | |
| 587204 10 8 | MENTOR INCOME FD INC | COM | |
| 587336 10 8 | MERANT PLC | SPONSORED ADR | |
| 587342 10 6 * | MERCANTILE BANCORPORATION INC | COM | |
| 587342 90 6 | MERCANTILE BANCORPORATION INC | CALL | |
| 587342 95 6 | MERCANTILE BANCORPORATION INC | PUT | |
| 587405 10 1 * | MERCANTILE BANKSHARES CORP | COM | |
| 587405 90 1 | MERCANTILE BANKSHARES CORP | CALL | |
| 587405 95 1 | MERCANTILE BANKSHARES CORP | PUT | |
| 588056 10 1 | MERCER INTL INC | SH BEN INT | |
| 588438 10 1 | MERCHANTS BANCORP INC DEL | COM | |
| 588448 10 0 | MERCHANTS BANCSHARES | COM | |
| 588539 10 6 | MERCHANTS GROUP INC | COM | |
| 589167 10 5 | MERCHANTS N Y BANCORP INC | COM | |
| 589331 10 7 * | MERCK & CO INC | COM | |
| 589331 90 7 | MERCK & CO INC | CALL | |
| 589331 95 7 | MERCK & CO INC | PUT | |
| 589354 AA 7 | MERCURY AIR GROUP INC | SB DB CV 7.75%06 | |
| 589354 10 9 | MERCURY AIR GROUP INC | COM | |
| 589378 10 8 * | MERCURY COMPUTER SYS | COM | |
| 589378 90 8 | MERCURY COMPUTER SYS | CALL | |
| 589378 95 8 | MERCURY COMPUTER SYS | PUT | |
| 589400 10 0 * | MERCURY GENL CORP NEW | COM | |
| 589400 90 0 | MERCURY GENL CORP NEW | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 188
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 589400 95 0 | MERCURY GENL CORP NEW | PUT | |
| 589405 10 9 * | MERCURY INTERACTIVE CORP | COM | |
| 589405 90 9 | MERCURY INTERACTIVE CORP | CALL | |
| 589405 95 9 | MERCURY INTERACTIVE CORP | PUT | |
| 589413 10 3 | MERCURY WASTE SOLUTIONS INC | COM | |
| 589433 10 1 * | MEREDITH CORP | COM | |
| 589433 90 1 | MEREDITH CORP | CALL | |
| 589433 95 1 | MEREDITH CORP | PUT | |
| 589601 10 3 * | MERIDIAN DATA INC | COM | |
| 589601 90 3 | MERIDIAN DATA INC | CALL | |
| 589601 95 3 | MERIDIAN DATA INC | PUT | |
| 589602 10 1 * | MERIDIAN DIAGNOSTICS INC | COM | |
| 589602 90 1 | MERIDIAN DIAGNOSTICS INC | CALL | |
| 589602 95 1 | MERIDIAN DIAGNOSTICS INC | PUT | |
| 589643 10 5 | MERIDIAN INDL TR INC | COM | DELETED |
| 589643 11 3 | MERIDIAN INDL TR INC | WT EXP 032299 | DELETED |
| 589644 10 3 | MERIDIAN INSURANCE GROUP INC | COM | |
| 589658 10 3 | MERIDIAN MED TECHNOLOGIES INC | COM | |
| 58977Q 10 9 * | MERIDIAN RESOURCE CORP | COM | |
| 58977Q 90 9 | MERIDIAN RESOURCE CORP | CALL | |
| 58977Q 95 9 | MERIDIAN RESOURCE CORP | PUT | |
| 58984Y 10 3 | MERISTAR HOSPITALITY CORP | COM | |
| 589849 10 8 * | MERISEL INC | COM | |
| 589849 90 8 | MERISEL INC | CALL | |
| 589849 95 8 | MERISEL INC | PUT | |
| 589889 10 4 | MERIT MED SYS INC | COM | |
| 589949 10 6 | MERIDIAN PT RLTY TR 83 | SH BEN INT | DELETED |
| 589964 10 5 | MERIT HLDG CORP | COM | |
| 589975 10 1 | MERIDIAN GOLD INC | COM | |
| 589981 10 9 | MERGE TECHNOLOGIES INC | COM | |
| 589988 10 4 | MERISTAR HOTELS & RESORTS INC | COM | |
| 59000G 10 0 * | MERITOR AUTOMOTIVE INC | COM | |
| 59000G 90 0 | MERITOR AUTOMOTIVE INC | CALL | |
| 59000G 95 0 | MERITOR AUTOMOTIVE INC | PUT | |
| 59001A 10 2 | MERITAGE CORP | COM | |
| 590049 10 2 | MERIX CORP | COM | |
| 590080 10 7 | MERKERT AMERN CORP | COM | |
| 590175 10 5 | MERRILL CORP | COM | |
| 590188 10 8 * | MERRILL LYNCH & CO INC | COM | |
| 590188 90 8 | MERRILL LYNCH & CO INC | CALL | |
| 590188 95 8 | MERRILL LYNCH & CO INC | PUT | |
| 590188 42 1 | MERRILL LYNCH & CO INC | WT CALL 2001 | ADDED |
| 59021H 10 3 | MERRILL MERCHANTS BANC | COM | |
| 590262 10 1 | MERRIMAC INDS INC | COM | |
| 590441 10 1 | MERRY LAND PROPERTIES INC | COM | |
| 590479 10 1 * | MESA AIR GROUP INC | COM | |
| 590479 90 1 | MESA AIR GROUP INC | CALL | |
| 590479 95 1 | MESA AIR GROUP INC | PUT | |
| 59064R 10 9 | MESA LABS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 189
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|---------|
| 590650 10 7 | MESA OFFSHORE TR | UNIT BEN INT | |
| 59066B 10 2 * | MESABA HLDGS INC | COM | |
| 59066B 90 2 | MESABA HLDGS INC | CALL | |
| 59066B 95 2 | MESABA HLDGS INC | PUT | |
| 590660 10 6 | MESA RTY TR | UNIT BEN INT | |
| 590672 10 1 | MESABI TR | CTF BEN INT | |
| 590787 10 7 * | MESSAGEMEDIA INC | COM | |
| 590787 90 7 | MESSAGEMEDIA INC | CALL | |
| 590787 95 7 | MESSAGEMEDIA INC | PUT | |
| 590829 10 7 | MESTEK INC | COM | |
| 590876 30 6 | MET PRO CORP | COM | |
| 591002 10 0 | META GROUP INC | COM | |
| 591016 10 0 * | METACREATIONS CORP | COM | |
| 591016 90 0 | METACREATIONS CORP | CALL | |
| 591016 95 0 | METACREATIONS CORP | PUT | |
| 591097 10 0 * | METAL MGMT INC | COM | |
| 591097 90 0 | METAL MGMT INC | CALL | |
| 591097 95 0 | METAL MGMT INC | PUT | |
| 591142 10 4 | METALCLAD CORP | CL A | |
| 59125J 10 4 | METALLICA RES INC | COM | DELETED |
| 591324 10 8 * | METALS USA INC | COM | |
| 591324 90 8 | METALS USA INC | CALL | |
| 591324 95 8 | METALS USA INC | PUT | |
| 59133P AA 8 | METAMOR WORLDWIDE INC | SB NT CV 2.94%04 | |
| 59133P 10 0 * | METAMOR WORLDWIDE INC | COM | |
| 59133P 90 0 | METAMOR WORLDWIDE INC | CALL | |
| 59133P 95 0 | METAMOR WORLDWIDE INC | PUT | |
| 591398 10 2 | METATEC INTL INC | COM | |
| 591475 10 8 | METEOR INDS INC | COM | |
| 591475 11 6 | METEOR INDS INC | WT EXP 060401 | |
| 59151K 10 8 * | METHANEX CORP | COM | |
| 59151K 90 8 | METHANEX CORP | CALL | |
| 59151K 95 8 | METHANEX CORP | PUT | |
| 591520 10 1 * | METHODE ELECTRS INC | CL B CONV | |
| 591520 90 1 | METHODE ELECTRS INC | CALL | |
| 591520 95 1 | METHODE ELECTRS INC | PUT | |
| 591520 20 0 * | METHODE ELECTRS INC | CL A | |
| 591520 90 0 | METHODE ELECTRS INC | CALL | |
| 591520 95 0 | METHODE ELECTRS INC | PUT | |
| 59159M 10 6 | METRIKA SYSTEMS CORP | COM | |
| 59159Q 10 7 | METRETEK TECHNOLOGIES INC | COM | ADDED |
| 59159Q 11 5 | METRETEK TECHNOLOGIES INC | WT EXP 091003 | ADDED |
| 591591 10 2 | METRA BIOSYSTEMS INC | COM | |
| 591596 AA 9 | METRICOM INC | SUBNTCV144A 8%03 | |
| 591596 AB 7 | METRICOM INC | SUBNTCV ACRD8%03 | |
| 591596 AC 5 | METRICOM INC | SB NT CONV 8%03 | |
| 591596 10 1 * | METRICOM INC | COM | |
| 591596 90 1 | METRICOM INC | CALL | |
| 591596 95 1 | METRICOM INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 190
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 591598 10 7 * | METRIS COS INC | COM | |
| 591598 90 7 | METRIS COS INC | CALL | |
| 591598 95 7 | METRIS COS INC | PUT | |
| 591610 10 0 * | METRO GOLDWYN MAYER INC | COM | |
| 591610 90 0 | METRO GOLDWYN MAYER INC | CALL | |
| 591610 95 0 | METRO GOLDWYN MAYER INC | PUT | |
| 59162P 10 4 | METRO INFORMATION SERVICES INC | COM | |
| 59163F 10 5 * | METRO ONE TELECOMMUNICATIONS | COM | |
| 59163F 90 5 | METRO ONE TELECOMMUNICATIONS | CALL | |
| 59163F 95 5 | METRO ONE TELECOMMUNICATIONS | PUT | |
| 591647 10 2 * | METROCALL INC | COM | |
| 591647 90 2 | METROCALL INC | CALL | |
| 591647 95 2 | METROCALL INC | PUT | |
| 591650 10 6 | METROCORP BANCSHARES INC | COM | |
| 591673 20 7 | METROGAS INC | SPNSRD ADR B | |
| 591676 10 1 | METROLOGIC INSTRS INC | COM | |
| 591689 10 4 * | METROMEDIA FIBER NETWORK INC | CL A | |
| 591689 90 4 | METROMEDIA FIBER NETWORK INC | CALL | |
| 591689 95 4 | METROMEDIA FIBER NETWORK INC | PUT | |
| 59169Y 10 8 | METRONET COMMUNICATIONS CORP | CL B NON VTG | DELETED |
| 591695 10 1 * | METROMEDIA INTL GROUP INC | COM | |
| 591695 90 1 | METROMEDIA INTL GROUP INC | CALL | |
| 591695 95 1 | METROMEDIA INTL GROUP INC | PUT | |
| 591695 20 0 | METROMEDIA INTL GROUP INC | PFD CONV % | |
| 59189N 10 8 | METROPOLITAN FINL CORP | COM | |
| 591913 10 8 | METROBANCORP | COM | |
| 591917 10 9 | METRO GLOBAL MEDIA INC | COM | |
| 591918 10 7 | METRO NETWORKS INC | COM | |
| 592142 10 3 | METROPOLITAN HEALTH NETWORKS | COM | DELETED |
| 592142 11 1 | METROPOLITAN HEALTH NETWORKS | WT EXP 021201 | DELETED |
| 59266R 10 5 | METROWERKS INC | COM | |
| 592665 10 3 | METROTRANS CORP | COM | |
| 592668 10 7 | METROWEST BK MASS | COM | |
| 592688 10 5 * | METTLER TOLEDO INTERNATIONAL | COM | |
| 592688 90 5 | METTLER TOLEDO INTERNATIONAL | CALL | |
| 592688 95 5 | METTLER TOLEDO INTERNATIONAL | PUT | |
| 59283R 10 4 | MEXICAN RESTAURANTS INC | COM | ADDED |
| 592834 10 5 | MEXICO EQUITY & INCOME FD | COM | |
| 592835 10 2 | MEXICO FD INC | COM | |
| 592903 10 8 * | METZLER GROUP INC | COM | |
| 592903 90 8 | METZLER GROUP INC | CALL | |
| 592903 95 8 | METZLER GROUP INC | PUT | |
| 592907 10 9 * | MEYER FRED INC DEL NEW | COM | DELETED |
| 592907 90 9 | MEYER FRED INC DEL NEW | CALL | DELETED |
| 592907 95 9 | MEYER FRED INC DEL NEW | PUT | DELETED |
| 593261 10 0 | MIAMI COMPUTER SUPPLY CORP | COM | |
| 594060 10 5 | MICHAEL ANTHONY JEWELERS INC | COM | |
| 594079 10 5 * | MICHAEL FOOD INC NEW | COM | |
| 594079 90 5 | MICHAEL FOOD INC NEW | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 594079 95 5 | MICHAEL FOOD INC NEW | PUT | |
| 594087 AC 2 | MICHAELS STORES INC | SUB NT CV4.75%03 | |
| 594087 10 8 * | MICHAELS STORES INC | COM | |
| 594087 90 8 | MICHAELS STORES INC | CALL | |
| 594087 95 8 | MICHAELS STORES INC | PUT | |
| 594480 10 5 | MICHIGAN FINL CORP | COM | |
| 59479P 10 2 | MICRION CORP | COM | |
| 59479Q 10 0 | MICRO COMPONENT TECHNOLOGY INC | COM | |
| 594793 10 1 * | MICREL INC | COM | |
| 594793 90 1 | MICREL INC | CALL | |
| 594793 95 1 | MICREL INC | PUT | |
| 594846 10 7 | MICRO-INTEGRATION CORP | COM | |
| 594850 10 9 * | MICRO LINEAR CORP | COM | |
| 594850 90 9 | MICRO LINEAR CORP | CALL | |
| 594850 95 9 | MICRO LINEAR CORP | PUT | |
| 594901 10 0 * | MICROS SYS INC | COM | |
| 594901 90 0 | MICROS SYS INC | CALL | |
| 594901 95 0 | MICROS SYS INC | PUT | |
| 594915 20 9 | MICROFRAME INC | COM NEW | DELETED |
| 594918 10 4 * | MICROSOFT CORP | COM | |
| 594918 90 4 | MICROSOFT CORP | CALL | |
| 594918 95 4 | MICROSOFT CORP | PUT | |
| 594918 20 3 | MICROSOFT CORP | PFD A CV EXCH | |
| 594928 10 3 * | MICROAGE INC | COM | |
| 594928 90 3 | MICROAGE INC | CALL | |
| 594928 95 3 | MICROAGE INC | PUT | |
| 594941 10 6 | MICROTEST INC | COM | |
| 594944 10 0 | MICROS TO MAINFRAMES INC | COM | |
| 594960 10 6 | MICROVISION INC WASH | COM | |
| 594960 11 4 | MICROVISION INC WASH | WT EXP 082701 | |
| 594972 10 1 | MICROSTRATEGY INC | CL A | |
| 59500W 10 0 | MICRO THERAPEUTICS INC | COM | |
| 59501B 10 5 * | MICRO WHSE INC | COM | |
| 59501B 90 5 | MICRO WHSE INC | CALL | |
| 59501B 95 5 | MICRO WHSE INC | PUT | |
| 59501T 30 4 | MICROCELL TELECOMMUNICATIONS | CL B NON VTG | |
| 595017 10 4 * | MICROCHIP TECHNOLOGY INC | COM | |
| 595017 90 4 | MICROCHIP TECHNOLOGY INC | CALL | |
| 595017 95 4 | MICROCHIP TECHNOLOGY INC | PUT | |
| 595018 10 2 * | MICROCIDE PHARMACEUTICALS INC | COM | |
| 595018 90 2 | MICROCIDE PHARMACEUTICALS INC | CALL | |
| 595018 95 2 | MICROCIDE PHARMACEUTICALS INC | PUT | |
| 59506W 10 4 | MICROFIELD GRAPHICS INC | COM | |
| 595072 10 9 | MICROFINANCIAL INC | COM | |
| 595073 10 7 | MICROFLUIDICS INTL CORP | COM | DELETED |
| 595077 10 8 * | MICROGRAFX INC | COM | |
| 595077 90 8 | MICROGRAFX INC | CALL | |
| 595077 95 8 | MICROGRAFX INC | PUT | |
| 595079 10 4 | MICROLOG CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 192
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|---------|
| 595094 10 3 * | MICROMUSE INC | COM | |
| 595094 90 3 | MICROMUSE INC | CALL | |
| 595094 95 3 | MICROMUSE INC | PUT | |
| 595100 10 8 * | MICRON ELECTRONICS INC | COM | |
| 595100 90 8 | MICRON ELECTRONICS INC | CALL | |
| 595100 95 8 | MICRON ELECTRONICS INC | PUT | |
| 595112 AB 9 | MICRON TECHNOLOGY INC | SUB NT CONV 7%04 | |
| 595112 10 3 * | MICRON TECHNOLOGY INC | COM | |
| 595112 90 3 | MICRON TECHNOLOGY INC | CALL | |
| 595112 95 3 | MICRON TECHNOLOGY INC | PUT | |
| 595125 10 5 | MICRONETICS WIRELESS INC | COM | |
| 595137 10 0 * | MICROSEMI CORP | COM | |
| 595137 90 0 | MICROSEMI CORP | CALL | |
| 595137 95 0 | MICROSEMI CORP | PUT | |
| 59514K 20 9 | MICROTEL INTL INC | COM NEW | DELETED |
| 595145 10 3 * | MICROTOUCH SYS INC | COM | |
| 595145 90 3 | MICROTOUCH SYS INC | CALL | |
| 595145 95 3 | MICROTOUCH SYS INC | PUT | |
| 595150 10 3 | MICROWARE SYS CORP | COM | |
| 59517M 10 3 | MICROWAVE PWR DEVICES INC | COM DEL | |
| 595176 10 8 | MICROWAVE FILTER CO INC | COM | |
| 59522J 10 3 | MID-AMER APT CMNTYS INC | COM | |
| 59523C 10 7 * | MID ATLANTIC MED SVCS INC | COM | |
| 59523C 90 7 | MID ATLANTIC MED SVCS INC | CALL | |
| 59523C 95 7 | MID ATLANTIC MED SVCS INC | PUT | |
| 595232 AA 7 | MID-ATLANTIC RLTY TR | SBDB CV 7.625%03 | |
| 595232 10 9 | MID-ATLANTIC RLTY TR | SH BEN INT | |
| 595262 10 6 | MID COAST BANCORP INC | COM | |
| 59540A 10 0 | MID-IOWA FINL CORP | COM | DELETED |
| 59540G 10 7 | MID PENN BANCORP INC | COM | |
| 595440 10 8 | MID-STATE BANCSHARES | COM | |
| 59562V 10 7 * | MIDAMERICAN ENERGY HLDGS | COM NEW | |
| 59562V 90 7 | MIDAMERICAN ENERGY HLDGS | CALL NEW | |
| 59562V 95 7 | MIDAMERICAN ENERGY HLDGS | PUT NEW | |
| 595626 10 2 * | MIDAS GROUP INC | COM | |
| 595626 90 2 | MIDAS GROUP INC | CALL | |
| 595626 95 2 | MIDAS GROUP INC | PUT | |
| 59563W 10 4 | MIDCOAST ENERGY RES INC | COM | |
| 595635 10 3 | MIDCAP SPDR TR | UNIT SER 1 | |
| 595673 20 3 | MIDDLE BAY OIL INC | COM PAR \$0.02 | |
| 595915 10 9 | MID AMER BANCORP | COM | |
| 596278 10 1 | MIDDLEBY CORP | COM | |
| 596680 10 8 | MIDDLESEX WATER CO | COM | |
| 597433 30 9 | MIDLAND BK PLC | SPNSRD ADR A1 | |
| 597433 60 6 | MIDLAND BK PLC | UNIT SPON ADRS | |
| 597433 85 3 | MIDLAND BK PLC | SP ADR UNIT D | |
| 597433 86 1 | MIDLAND BK PLC | SP ADR UN9.125 | |
| 597486 10 9 | MIDLAND CO | COM | |
| 597911 10 6 | MIDWEST EXPRESS HLDGS INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|------------|
| 598039 10 5 | MIDSOUTH BANCORP INC | COM | |
| 598039 20 4 | MIDSOUTH BANCORP INC | PFD CV A | |
| 598126 10 0 | MIDWAY AIRLS CORP | COM | |
| 598148 10 4 * | MIDWAY GAMES INC | COM | |
| 598148 90 4 | MIDWAY GAMES INC | CALL | |
| 598148 95 4 | MIDWAY GAMES INC | PUT | |
| 59825H 10 1 | MIDWEST BANCSHARES INC DEL | COM | |
| 598251 10 6 | MIDWEST BANC HOLDINGS INC | COM | |
| 59832G 10 4 | MIDWEST GRAIN PRODS INC | COM | |
| 59862K 10 8 | MIKOHN GAMING CORP | COM | |
| 59862R 10 3 | MIKRON INSTR INC | COM | |
| 59862T 10 9 | MIKASA INC | COM | |
| 598709 10 3 * | MILACRON INC | COM | |
| 598709 90 3 | MILACRON INC | CALL | |
| 598709 95 3 | MILACRON INC | PUT | |
| 59935P 10 0 | MILESTONE SCIENTIFIC INC | COM | |
| 599902 10 3 * | MILLENNIUM PHARMACEUTICALS INC | COM | |
| 599902 90 3 | MILLENNIUM PHARMACEUTICALS INC | CALL | |
| 599902 95 3 | MILLENNIUM PHARMACEUTICALS INC | PUT | |
| 599903 10 1 * | MILLENNIUM CHEMICALS INC | COM | |
| 599903 90 1 | MILLENNIUM CHEMICALS INC | CALL | |
| 599903 95 1 | MILLENNIUM CHEMICALS INC | PUT | |
| 600179 10 5 | MILLBROOK PRESS INC | COM | |
| 60036T 10 8 | MILLENIUM ELECTRONICS INC | COM | DELETED |
| 600404 10 7 | MILLER BLDG SYS INC | COM | |
| 600533 10 3 | MILLER EXPL CO | COM | |
| 600544 10 0 * | MILLER HERMAN INC | COM | |
| 600544 90 0 | MILLER HERMAN INC | CALL | |
| 600544 95 0 | MILLER HERMAN INC | PUT | |
| 600551 10 5 * | MILLER INDS INC TENN | COM | |
| 600551 90 5 | MILLER INDS INC TENN | CALL | |
| 600551 95 5 | MILLER INDS INC TENN | PUT | |
| 601073 10 9 * | MILLIPORE CORP | COM | |
| 601073 90 9 | MILLIPORE CORP | CALL | |
| 601073 95 9 | MILLIPORE CORP | PUT | |
| 601148 10 9 | MILLS CORP | COM | |
| 601795 10 7 | MILTON FED FINL CORP | COM | |
| 602191 10 8 | MILTOPE GROUP INC | COM | |
| 602683 AA 2 | MINDSPRING ENTERPRISES INC | SB NT CV | 8%06 ADDED |
| 602683 10 4 * | MINDSPRING ENTERPRISES INC | COM | |
| 602683 90 4 | MINDSPRING ENTERPRISES INC | CALL | |
| 602683 95 4 | MINDSPRING ENTERPRISES INC | PUT | |
| 602720 10 4 | MINE SAFETY APPLIANCES CO | COM | |
| 603158 10 6 * | MINERALS TECHNOLOGIES INC | COM | |
| 603158 90 6 | MINERALS TECHNOLOGIES INC | CALL | |
| 603158 95 6 | MINERALS TECHNOLOGIES INC | PUT | |
| 60365K 10 8 * | MINIMED INC | COM | |
| 60365K 90 8 | MINIMED INC | CALL | |
| 60365K 95 8 | MINIMED INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 194
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 603665 20 9 | MINING SVCS INTL CORP | COM NEW | |
| 604005 10 8 | MINNESOTA BREWING CO | COM | |
| 604059 10 5 * | MINNESOTA MNG & MFG CO | COM | |
| 604059 90 5 | MINNESOTA MNG & MFG CO | CALL | |
| 604059 95 5 | MINNESOTA MNG & MFG CO | PUT | |
| 604062 10 9 | MINNESOTA MUN INCOME PTFL INC | COM | |
| 604065 10 2 | MINNESOTA MUN TERM TR INC | COM | |
| 604066 10 0 | MINNESOTA MUN TERM TR INC II | COM | |
| 604110 10 6 * | MINNESOTA PWR INC | COM | |
| 604110 90 6 | MINNESOTA PWR INC | CALL | |
| 604110 95 6 | MINNESOTA PWR INC | PUT | |
| 604258 10 3 | MINNTECH CORP | COM | |
| 604340 30 7 | MINORCO | SPONSORED ADR | DELETED |
| 604540 10 4 | MINUTEMAN INTL INC | COM | |
| 604567 10 7 * | MIPS TECHNOLOGIES INC | CL A | |
| 604567 90 7 | MIPS TECHNOLOGIES INC | CALL | |
| 604567 95 7 | MIPS TECHNOLOGIES INC | PUT | |
| 60462E 10 4 * | MIRAGE RESORTS INC | COM | |
| 60462E 90 4 | MIRAGE RESORTS INC | CALL | |
| 60462E 95 4 | MIRAGE RESORTS INC | PUT | |
| 60466E 10 0 | MIRAMAR MINING CORP | COM | DELETED |
| 604690 10 7 * | MIRAVANT MED TECHNOLOGIES | COM | |
| 604690 90 7 | MIRAVANT MED TECHNOLOGIES | CALL | |
| 604690 95 7 | MIRAVANT MED TECHNOLOGIES | PUT | |
| 604871 10 3 | MISONIX INC | COM | |
| 605203 10 8 | MISSION WEST PPTYS INC | COM | |
| 605288 20 8 * | MISSISSIPPI CHEM CORP | COM NEW | |
| 605288 90 8 | MISSISSIPPI CHEM CORP | CALL | |
| 605288 95 8 | MISSISSIPPI CHEM CORP | PUT | |
| 605720 10 1 | MISSISSIPPI VY BANCSHARES INC | COM | |
| 606501 10 4 * | MITCHAM INDS INC | COM | |
| 606501 90 4 | MITCHAM INDS INC | CALL | |
| 606501 95 4 | MITCHAM INDS INC | PUT | |
| 606592 20 2 * | MITCHELL ENERGY & DEV CORP | CL A | |
| 606592 90 2 | MITCHELL ENERGY & DEV CORP | CALL | |
| 606592 95 2 | MITCHELL ENERGY & DEV CORP | PUT | |
| 606592 30 1 * | MITCHELL ENERGY & DEV CORP | CL B | |
| 606592 90 1 | MITCHELL ENERGY & DEV CORP | CALL | |
| 606592 95 1 | MITCHELL ENERGY & DEV CORP | PUT | |
| 606710 20 0 | MITEK SYS INC | COM NEW | |
| 606711 10 9 * | MITEL CORP | COM | |
| 606711 90 9 | MITEL CORP | CALL | |
| 606711 95 9 | MITEL CORP | PUT | |
| 606827 20 2 | MITSUI & CO LTD | ADR | |
| 606850 10 5 | MITY-LITE INC | COM | |
| 606925 10 5 | MOBIUS MGMT SYSTEMS INC | COM | |
| 607059 10 2 * | MOBIL CORP | COM | |
| 607059 90 2 | MOBIL CORP | CALL | |
| 607059 95 2 | MOBIL CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 195
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 607235 50 4 | MOBILE AMER CORP FLA | COM PAR \$0.025 | |
| 60740F 10 5 | MOBILE MINI INC | COM | |
| 60740F 12 1 | MOBILE MINI INC | WT EXP 110102 | |
| 60749P 10 4 | MODACAD INC | COM | |
| 607494 10 1 | MOCON INC | COM | ADDED |
| 607533 10 6 | MODEM MEDIA POPPE TYSON INC | CL A | |
| 607556 10 7 | MODERN CTLS INC | COM | DELETED |
| 607660 11 5 | MODERN MED MODALITIES CORP | WT A EX 123199 | DELETED |
| 607660 30 5 | MODERN MED MODALITIES CORP | COM NEW | |
| 607698 10 7 | MODERN TIMES GROUP MTG AB | SPON ADR REP B | |
| 607828 10 0 * | MODINE MFG CO | COM | |
| 607828 90 0 | MODINE MFG CO | CALL | |
| 607828 95 0 | MODINE MFG CO | PUT | |
| 60783C 10 0 | MODTECH HLDGS INC | COM | |
| 607830 10 6 * | MODIS PROFESSIONAL SVCS INC | COM | |
| 607830 90 6 | MODIS PROFESSIONAL SVCS INC | CALL | |
| 607830 95 6 | MODIS PROFESSIONAL SVCS INC | PUT | |
| 608190 10 4 * | MOHAWK INDS INC | COM | |
| 608190 90 4 | MOHAWK INDS INC | CALL | |
| 608190 95 4 | MOHAWK INDS INC | PUT | |
| 60851C 10 7 | MOLECULAR DEVICES CORP | COM | |
| 608513 10 7 * | MOLECULAR BIOSYSTEMS INC | COM | |
| 608513 90 7 | MOLECULAR BIOSYSTEMS INC | CALL | |
| 608513 95 7 | MOLECULAR BIOSYSTEMS INC | PUT | |
| 608554 10 1 * | MOLEX INC | COM | |
| 608554 90 1 | MOLEX INC | CALL | |
| 608554 95 1 | MOLEX INC | PUT | |
| 608554 20 0 * | MOLEX INC | CL A | |
| 608554 90 0 | MOLEX INC | CALL | |
| 608554 95 0 | MOLEX INC | PUT | |
| 60877P 10 8 | MOMENTUM BUSINESS APPS INC | CL A | |
| 60886R 10 3 | MONACO COACH CORP | COM | |
| 609027 10 7 | MONARCH CASINO & RESORT INC | COM | |
| 609044 10 2 | MONARCH DENTAL CORP | COM | |
| 609150 10 7 | MONARCH MACH TOOL CO | COM | |
| 609166 10 3 | MONARCH PPTYS INC | COM | DELETED |
| 609176 10 2 | MONARCH SERVICES INC | COM | |
| 609200 10 0 * | MONDAVI ROBERT CORP | CL A | |
| 609200 90 0 | MONDAVI ROBERT CORP | CALL | |
| 609200 95 0 | MONDAVI ROBERT CORP | PUT | |
| 609524 10 3 | MONMOUTH CAP CORP | COM | |
| 609720 10 7 | MONMOUTH REAL ESTATE INVT CORP | CL A | |
| 610236 10 1 | MONRO MUFFLER BRAKE INC | COM | |
| 611662 10 7 * | MONSANTO CO | COM | |
| 611662 90 7 | MONSANTO CO | CALL | |
| 611662 95 7 | MONSANTO CO | PUT | |
| 612085 10 0 * | MONTANA POWER CO | COM | |
| 612085 90 0 | MONTANA POWER CO | CALL | |
| 612085 95 0 | MONTANA POWER CO | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 196
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 612376 50 9 | MONTEDISON S P A | SPONSD ADR NEW | |
| 612376 60 8 | MONTEDISON S P A | SPN ADR NEW SVG | |
| 61239H 10 7 | MONTEREY BAY BANCORP INC | COM | |
| 612570 10 1 | MONTEREY PASTA CO | COM | |
| 613826 10 6 | MONTGOMERY FINL CORP | COM | |
| 614115 10 3 | MONTGOMERY STR INCOME SECS INC | COM | |
| 615337 10 2 * | MONY GROUP INC | COM | |
| 615337 90 2 | MONY GROUP INC | CALL | |
| 615337 95 2 | MONY GROUP INC | PUT | |
| 615394 20 2 | MOOG INC | CL A | |
| 615394 30 1 | MOOG INC | CL B | |
| 615762 10 1 | MOORE HANDLEY INC | COM | |
| 615785 10 2 * | MOORE LTD | COM | |
| 615785 90 2 | MOORE LTD | CALL | |
| 615785 95 2 | MOORE LTD | PUT | |
| 615799 10 3 | MOORE MED CORP | COM | |
| 615836 10 3 | MOORE PRODS CO | COM | |
| 616457 AC 1 | MORAN ENERGY INC | SB DB CV 8.75%08 | |
| 616880 10 0 * | MORGAN J P & CO INC | COM | |
| 616880 90 0 | MORGAN J P & CO INC | CALL | |
| 616880 95 0 | MORGAN J P & CO INC | PUT | |
| 616900 20 5 | MORGAN FOODS INC | COM NEW | |
| 616906 50 9 | MORGAN STANLEY FIN PLC | UNIT EX 022815 | |
| 616906 60 8 | MORGAN STANLEY FIN PLC | UNIT EX 083015 | |
| 616906 70 7 | MORGAN STANLEY FIN PLC | UNIT EX 113015 | |
| 616911 10 3 | MORGAN STANLEY RUSSIA&NEW EURO | COM | DELETED |
| 616988 10 1 | MORGAN STAN D WITTER ESTN EURO | COM | ADDED |
| 617343 10 8 | MORGAN FUNSHARES INC | COM | |
| 617357 10 8 | MORGAN GRENFELL SMALLCAP FD | CAP STK | |
| 617358 10 6 | MORGAN GROUP INC | CL A | |
| 617410 10 5 | MORGAN KEEGAN INC | COM | |
| 617439 10 4 | MORGAN PRODS LTD | COM | |
| 61744G 10 7 | MORGAN STANLEY EMERGING MKTS | COM | |
| 61744H 10 5 | MORGAN STAN EMG MKT DEBT FD | COM | |
| 61744M 10 4 | MORGAN STANLEY HIGH YIELD FD | COM | |
| 61744R 10 3 | MORGAN STANLEY GLOBAL OPPORTUN | COM | |
| 61744U 10 6 | MORGAN STANLEY ASIA-PAC FD INC | COM | |
| 617444 10 4 | MORGAN STANLEY AFRICA INVT FD | COM | |
| 617446 AX 7 | MORGAN STANLEY DEAN WITTER&CO | MTN EXCH ZERO 00 | |
| 617446 44 8 * | MORGAN STANLEY DEAN WITTER&CO | COM NEW | |
| 617446 90 8 | MORGAN STANLEY DEAN WITTER&CO | CALL | |
| 617446 95 8 | MORGAN STANLEY DEAN WITTER&CO | PUT | |
| 61745C 10 5 | MORGAN STANLEY INDIA INVT FD | COM | |
| 61745P 10 6 | MORGAN STANLEY DEAN WITTER | GOVT INCOME TR | |
| 61745P 20 5 | MORGAN STANLEY DEAN WITTER | HI INCM ADVANT | |
| 61745P 30 4 | MORGAN STANLEY DEAN WITTER | HI INCM ADV II | |
| 61745P 40 3 | MORGAN STANLEY DEAN WITTER | HI INCM ADVIII | |
| 61745P 42 9 | MORGAN STANLEY DEAN WITTER | MUN PREM INCOM | |
| 61745P 43 7 | MORGAN STANLEY DEAN WITTER | MUN INCOME III | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 197
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 61745P 44 5 | MORGAN STANLEY DEAN WITTER | MUN INC OPP II | |
| 61745P 45 2 | MORGAN STANLEY DEAN WITTER | MUN INCM OPPTN | |
| 61745P 46 0 | MORGAN STANLEY DEAN WITTER | MUN INC TR III | |
| 61745P 47 8 | MORGAN STANLEY DEAN WITTER | MUN INCM TR II | |
| 61745P 48 6 | MORGAN STANLEY DEAN WITTER | MUN INCOME TR | |
| 61745P 50 2 | MORGAN STANLEY DEAN WITTER | CA INSD MUN TR | |
| 61745P 52 8 | MORGAN STANLEY DEAN WITTER | N Y QULTY MUN | |
| 61745P 58 5 | MORGAN STANLEY DEAN WITTER | QULTY MUN SECS | |
| 61745P 63 5 | MORGAN STANLEY DEAN WITTER | CALIF QLTY MUN | |
| 61745P 66 8 | MORGAN STANLEY DEAN WITTER | QLT MUN INV TR | |
| 61745P 73 4 | MORGAN STANLEY DEAN WITTER | QUALT MUN INCM | |
| 61745P 79 1 | MORGAN STANLEY DEAN WITTER | INSD MUN INCM | |
| 61745P 81 7 | MORGAN STANLEY DEAN WITTER | INSD MUN BD TR | |
| 61745P 82 5 | MORGAN STANLEY DEAN WITTER | INSD CA MUN | |
| 61745P 83 3 | MORGAN STANLEY DEAN WITTER | INSD MUN SECS | |
| 61745P 86 6 | MORGAN STANLEY DEAN WITTER | INSD MUN TR | |
| 61745P 87 4 | MORGAN STANLEY DEAN WITTER | INCOME SEC INC | |
| 61841L 10 8 | MORRISON HEALTH CARE INC | COM | |
| 61844A 10 9 * | MORRISON KNUDSEN CORP NEW | COM | |
| 61844A 90 9 | MORRISON KNUDSEN CORP NEW | CALL | |
| 61844A 95 9 | MORRISON KNUDSEN CORP NEW | PUT | |
| 61844A 11 7 | MORRISON KNUDSEN CORP NEW | WT EXP 031103 | |
| 61902C 10 4 | MORROW SNOWBOARDS INC | COM | DELETED |
| 619328 10 7 | MORTON INDUSTRIAL GROUP | CL A | |
| 619335 10 2 * | MORTON INTL INC IND NEW | COM | |
| 619335 90 2 | MORTON INTL INC IND NEW | CALL | |
| 619335 95 2 | MORTON INTL INC IND NEW | PUT | |
| 619429 10 3 | MORTONS RESTAURANT GROUP INC | COM | |
| 619454 10 1 * | MOSAIX INC | COM | |
| 619454 90 1 | MOSAIX INC | CALL | |
| 619454 95 1 | MOSAIX INC | PUT | |
| 619696 10 7 | MOSSIMO INC | COM | |
| 61980K 10 1 * | MOTIVEPOWER INDS INC | COM | |
| 61980K 90 1 | MOTIVEPOWER INDS INC | CALL | |
| 61980K 95 1 | MOTIVEPOWER INDS INC | PUT | |
| 619821 10 1 | MOTO PHOTO INC | COM | |
| 619823 10 7 | MOTOR CLUB AMER | COM | |
| 619903 10 7 | MOTHERS WK INC | COM | |
| 619907 10 8 | MOTOR CARGO INDS | COM | |
| 620071 10 0 | MOTORCAR PARTS & ACCESSORIES | COM | |
| 620076 AE 9 | MOTOROLA INC | LYON SUB ZERO 09 | |
| 620076 AJ 8 | MOTOROLA INC | LYON SUB ZERO 13 | |
| 620076 10 9 * | MOTOROLA INC | COM | |
| 620076 90 9 | MOTOROLA INC | CALL | |
| 620076 95 9 | MOTOROLA INC | PUT | |
| 620105 10 6 | MOTORVAC TECHNOLOGIES INC | COM | |
| 62426E 40 2 | MOUNTAIN PROV MNG INC | COM NEW | |
| 624580 10 6 | MOVADO GROUP INC | COM | |
| 624581 10 4 * | MOVIE GALLERY INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 198
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 624581 90 4 | MOVIE GALLERY INC | CALL | |
| 624581 95 4 | MOVIE GALLERY INC | PUT | |
| 624591 10 3 | MOVIE STAR INC | COM | |
| 624598 10 8 | MOVIEFONE INC | CL A | DELETED |
| 624720 20 7 | MOYCO TECHNOLOGIES INC | COM PAR \$0.005 | |
| 62473C 10 1 | MPATH INTERACTIVE INC | COM | ADDED |
| 624752 10 1 | MUELLER PAUL CO | COM | |
| 624756 10 2 * | MUELLER INDS INC | COM | |
| 624756 90 2 | MUELLER INDS INC | CALL | |
| 624756 95 2 | MUELLER INDS INC | PUT | |
| 624906 10 3 | MULTIPLE ZONES INTERNATIONAL | COM | |
| 625367 10 7 | MULTEX COM INC | COM | ADDED |
| 625383 10 4 | MULTI COLOR CORP | COM | |
| 62541M 10 7 | MULTI LINK TELECOM | COM | ADDED |
| 62541M 11 5 | MULTI LINK TELECOM | WT EXP 051202 | ADDED |
| 625440 10 2 | MULTIGRAPHICS INC | COM | |
| 625444 10 4 | MULTIMEDIA ACCESS CORP | COM | DELETED |
| 625444 11 2 | MULTIMEDIA ACCESS CORP | WT EXP 020302 | DELETED |
| 625453 10 5 | MULTIMEDIA GAMES INC | COM | |
| 625453 11 3 | MULTIMEDIA GAMES INC | WT A EX 111201 | |
| 625453 12 1 | MULTIMEDIA GAMES INC | WT B EX 111201 | |
| 625917 10 9 | MUNIHOLDINGS N Y INSD FD III | COM | |
| 625918 10 7 | MUNIHOLDINGS PENN INS FD | SH BEN INT | |
| 625921 10 1 | MUNIYIELD N J INSD FD INC | COM | |
| 625929 10 4 | MUNIHOLDINGS CALIF INSD FD INC | COM | |
| 625930 10 2 | MUNIHOLDINGS INSD FD INC | COM | |
| 625931 10 0 | MUNIHOLDINGS N Y INSD FD INC | COM | |
| 625932 10 8 | MUNIHOLDINGS N Y FD INC | COM | |
| 625933 10 6 | MUNIHOLDINGS CALIF FD INC | COM | |
| 625934 10 4 | MUNIHOLDINGS FLA INSD FD II | COM | |
| 625935 10 1 | MUNIHOLDINGS FD II INC | COM | |
| 625936 10 9 | MUNIHOLDINGS N J INSD FD INC | COM | |
| 625937 10 7 | MUNIHOLDINGS FLA INSD FD IV | SH BEN INT | |
| 62618Q 10 6 | MUNIASSETS FD INC | COM | |
| 626189 10 4 | MUNICIPAL ADVANTAGE FD INC | COM | |
| 626214 10 0 | MUNICIPAL HIGH INCOME FD INC | COM | |
| 62622C 10 1 | MUNICIPAL PARTNERS FD INC | COM | |
| 62622E 10 7 | MUNICIPAL PARTNERS FD II INC | COM | |
| 62624B 10 1 | MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | |
| 62624W 10 5 | MUNIHOLDINGS FLA INSD FD | COM | |
| 62624X 10 3 | MUNIHOLDINGS NEW YORK INSD II | COM | |
| 62624Y 10 1 | MUNIHOLDINGS FLA INSD FD III | SH BEN INT | |
| 626243 10 9 | MUNIENHANCED FD INC | COM | |
| 626245 10 4 | MUNIINSURED FD INC | COM | |
| 62625A 10 2 | MUNIHOLDINGS INSD FD II INC | COM | ADDED |
| 62625C 10 8 | MUNIHOLDINGS MICH INSD FD INC | COM | |
| 62625D 10 6 | MUNIHOLDINGS INSD FD III INC | COM | ADDED |
| 62625E 10 4 | MUNIHOLDINGS N J INSD FD III | COM | |
| 62625F 10 1 | MUNIHOLDINGS CALIF INSD FD IV | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 199
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 62625H 10 7 | MUNIHOLDINGS FD INC | COM | |
| 62625Q 10 7 | MUNIHOLDINGS N J INSD FD II | COM | |
| 62625R 10 5 | MUNIHOLDINGS CALIF INSD FD III | COM | |
| 62629H 10 3 | MUNIYIELD ARIZ FD INC | COM | |
| 62629J 10 9 | MUNIVEST MICH INSD FD INC | COM | |
| 62629K 10 6 | MUNIYIELD CALIF INSD FD INC | COM | |
| 62629L 10 4 | MUNIYIELD CALIF INSD FD II INC | COM | |
| 62629M 10 2 | MUNIVEST PA INSD FD | COM | |
| 62629P 10 5 | MUNIVEST FD II INC | COM | |
| 62629R 10 1 | MUNIVEST N J FD INC | COM | |
| 626293 10 4 | MUNIVEST FLA FD | COM | |
| 626295 10 9 | MUNIVEST FD INC | COM | |
| 626296 10 7 | MUNIYIELD CALIF FD INC | COM | |
| 626297 10 5 | MUNIYIELD FLA FD | COM | |
| 626298 10 3 | MUNIYIELD FLA INSD FD | COM | |
| 626299 10 1 | MUNIYIELD FD INC | COM | |
| 62630E 10 7 | MUNIYIELD INSD FD INC | COM | |
| 62630J 10 6 | MUNIYIELD MICH INSD FD INC | COM | |
| 62630L 10 1 | MUNIYIELD N J FD INC | COM | |
| 62630P 10 2 | MUNIYIELD N Y INSD FD II INC | COM | |
| 62630T 10 4 | MUNIYIELD QUALITY FD II | COM | |
| 62630V 10 9 | MUNIYIELD PA FD | COM | |
| 626300 10 7 | MUNIYIELD MICH FD INC | COM | |
| 626301 10 5 | MUNIYIELD N Y INSD FD INC | COM | |
| 626302 10 3 | MUNIYIELD QUALITY FD INC | COM | |
| 626717 10 2 * | MURPHY OIL CORP | COM | |
| 626717 90 2 | MURPHY OIL CORP | CALL | |
| 626717 95 2 | MURPHY OIL CORP | PUT | |
| 627487 10 1 | MUSE TECHNOLOGIES INC | COM | |
| 627487 11 9 | MUSE TECHNOLOGIES INC | WT A EX 111603 | |
| 62758B 10 9 * | MUSICLAND STORES CORP | COM | |
| 62758B 90 9 | MUSICLAND STORES CORP | CALL | |
| 62758B 95 9 | MUSICLAND STORES CORP | PUT | |
| 62820W 10 7 | MUSTANG SOFTWARE INC | COM | |
| 628351 AA 6 | MUTUAL RISK MGMT LTD | SBDBCZERO EXC15 | |
| 628351 10 8 * | MUTUAL RISK MGMT LTD | COM | |
| 628351 90 8 | MUTUAL RISK MGMT LTD | CALL | |
| 628351 95 8 | MUTUAL RISK MGMT LTD | PUT | |
| 628355 10 9 | MUTUAL SVGS BK FSB BAY CITY MI | COM | |
| 628464 10 9 | MYERS INDS INC | COM | |
| 628530 10 7 * | MYLAN LABS INC | COM | |
| 628530 90 7 | MYLAN LABS INC | CALL | |
| 628530 95 7 | MYLAN LABS INC | PUT | |
| 628546 10 3 * | MYLEX CORP | COM | |
| 628546 90 3 | MYLEX CORP | CALL | |
| 628546 95 3 | MYLEX CORP | PUT | |
| 62855J 10 4 * | MYRIAD GENETICS INC | COM | |
| 62855J 90 4 | MYRIAD GENETICS INC | CALL | |
| 62855J 95 4 | MYRIAD GENETICS INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 200
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------|--------------------|---------|
| 628633 10 9 | MYSOFTWARE CO | COM | |
| 628643 10 8 | MYSTIC FINL INC | COM | |
| 628712 20 0 | NAB ASSET CORP | COM PAR \$0.10 | |
| 628716 AA 0 | NABI INC | SBNTCV144A6.5%03 | |
| 628716 AB 8 | NABI INC | SUB NT CV 6.5%03 | |
| 628716 10 2 * | NABI INC | COM | |
| 628716 90 2 | NABI INC | CALL | |
| 628716 95 2 | NABI INC | PUT | |
| 62872L 10 8 | NAM CORPORATION | COM | |
| 62872L 11 6 | NAM CORPORATION | WT EXP 111201 | |
| 628778 10 2 | NBT BANCORP INC | COM | |
| 628782 10 4 * | NBTY INC | COM | |
| 628782 90 4 | NBTY INC | CALL | |
| 628782 95 4 | NBTY INC | PUT | |
| 628850 10 9 | NCH CORP | COM | |
| 628852 10 5 | NCI BUILDING SYS INC | COM | |
| 628853 10 3 | NCL HOLDINGS ASA | SPONSORED ADR | DELETED |
| 628858 10 2 * | NCO GROUP INC | COM | |
| 628858 90 2 | NCO GROUP INC | CALL | |
| 628858 95 2 | NCO GROUP INC | PUT | |
| 62886E 10 8 * | NCR CORP NEW | COM | |
| 62886E 90 8 | NCR CORP NEW | CALL | |
| 62886E 95 8 | NCR CORP NEW | PUT | |
| 628874 AA 7 | NCS HEALTHCARE INC | SUB DB CV 144A04 | |
| 628874 AC 3 | NCS HEALTHCARE INC | SB DB CV 5.75%04 | |
| 628874 10 9 * | NCS HEALTHCARE INC | CL A | |
| 628874 90 9 | NCS HEALTHCARE INC | CALL | |
| 628874 95 9 | NCS HEALTHCARE INC | PUT | |
| 628907 10 7 * | NAC RE CORP | COM | |
| 628907 90 7 | NAC RE CORP | CALL | |
| 628907 95 7 | NAC RE CORP | PUT | |
| 628916 10 8 * | NS GROUP INC | COM | |
| 628916 90 8 | NS GROUP INC | CALL | |
| 628916 95 8 | NS GROUP INC | PUT | |
| 628921 10 8 | NAIC GROWTH FD INC | COM | |
| 628923 50 0 | NFC PLC | SP ADR PAR6.66 | |
| 629050 20 4 | NEC CORP | ADR | |
| 62910N 10 8 * | NFO WORLDWIDE INC | COM | |
| 62910N 90 8 | NFO WORLDWIDE INC | CALL | |
| 62910N 95 8 | NFO WORLDWIDE INC | PUT | |
| 62913L 10 9 | NII NORSTAT INT INC | COM | |
| 629140 10 4 * | NIPSCO INDS INC | COM | DELETED |
| 629140 90 4 | NIPSCO INDS INC | CALL | DELETED |
| 629140 95 4 | NIPSCO INDS INC | PUT | DELETED |
| 629156 40 7 * | NL INDS INC | COM NEW | |
| 629156 90 7 | NL INDS INC | CALL | |
| 629156 95 7 | NL INDS INC | PUT | |
| 629189 10 1 | NMBT CORP | COM | |
| 629207 10 1 | NM HLDGS INC | COM | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 201
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 629294 10 9 | NMT MED INC | COM | ADDED |
| 629305 10 3 | NN BALL & ROLLER INC | COM | |
| 62936P 10 3 | NPS PHARMACEUTICALS INC | COM | |
| 629360 30 6 * | NPC INTERNATIONAL INC | COM | |
| 629360 90 6 | NPC INTERNATIONAL INC | CALL | |
| 629360 95 6 | NPC INTERNATIONAL INC | PUT | |
| 62937R 10 8 | NS&L BANCORP INC | COM | |
| 62938D 10 8 | NSD BANCORP INC | COM | |
| 62938T 10 3 | NSC CORP | COM | |
| 629407 10 7 * | NTL INC | COM | |
| 629407 90 7 | NTL INC | CALL | |
| 629407 95 7 | NTL INC | PUT | |
| 629410 14 3 | NTN COMMUNUNICATIONS INC | WT EXP 021801 | |
| 629410 30 9 * | NTN COMMUNUNICATIONS INC | COM NEW | |
| 629410 90 9 | NTN COMMUNUNICATIONS INC | CALL | |
| 629410 95 9 | NTN COMMUNUNICATIONS INC | PUT | |
| 629427 10 5 * | N2K INC | COM | DELETED |
| 629427 90 5 | N2K INC | CALL | DELETED |
| 629427 95 5 | N2K INC | PUT | DELETED |
| 629428 10 3 | NUCO2 INC | COM | |
| 629430 10 9 | NUI CORP | COM | |
| 62944T 10 5 | NVR INC | COM | |
| 62944W 20 7 | N-VIRO INTL CORP | COM NEW | |
| 629484 10 6 | NYMAGIC INC | COM | |
| 62952P 10 2 * | NABISCO GROUP HLDG CORP | COM | ADDED |
| 62952P 90 2 | NABISCO GROUP HLDG CORP | CALL | ADDED |
| 62952P 95 2 | NABISCO GROUP HLDG CORP | PUT | ADDED |
| 629526 10 4 * | NABISCO HLDGS CORP | CL A | |
| 629526 90 4 | NABISCO HLDGS CORP | CALL | |
| 629526 95 4 | NABISCO HLDGS CORP | PUT | |
| 629568 AA 4 | NABORS INDS INC | SUB NT CONV 5%06 | |
| 629568 10 6 * | NABORS INDS INC | COM | |
| 629568 90 6 | NABORS INDS INC | CALL | |
| 629568 95 6 | NABORS INDS INC | PUT | |
| 629579 10 3 | NACCO INDS INC | CL A | |
| 629853 10 2 * | NALCO CHEM CO | COM | |
| 629853 90 2 | NALCO CHEM CO | CALL | |
| 629853 95 2 | NALCO CHEM CO | PUT | |
| 629865 14 8 | NAM TAI ELECTRS INC | WT EXP 110100 | |
| 629865 20 5 * | NAM TAI ELECTRS INC | COM PAR \$0.02 | |
| 629865 90 5 | NAM TAI ELECTRS INC | CALL | |
| 629865 95 5 | NAM TAI ELECTRS INC | PUT | |
| 629913 10 4 | NAMIBIAN MINERALS CORP | COM | |
| 630075 10 9 | NANOGEN INC | COM | |
| 630077 10 5 | NANOMETRICS INC | COM | |
| 630079 10 1 | NANOPHASE TCHNOLOGIES CORP | COM | |
| 630402 10 5 | NAPCO SEC SYS INC | COM | |
| 630795 10 2 * | NAPRO BIOTHERAPUTICS INC | COM | |
| 630795 90 2 | NAPRO BIOTHERAPUTICS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 630795 95 2 | NAPRO BIOTHERAPUTICS INC | PUT | |
| 630801 10 8 | NARA BK N A LOS ANGELES CALIF | COM | |
| 631100 10 4 | NASDAQ 100 TR | UNIT SER 1 | |
| 631158 10 2 | NASH FINCH CO | COM | |
| 631226 10 7 * | NASHUA CORP | COM | |
| 631226 90 7 | NASHUA CORP | CALL | |
| 631226 95 7 | NASHUA CORP | PUT | |
| 631728 40 9 | NASTECH PHARMACEUTICAL INC | COM PAR \$0.006 | |
| 632347 10 0 | NATHANS FAMOUS INC NEW | COM | |
| 632525 30 9 | NATIONAL AUSTRALIA BK LTD | CAP UTS EXCHBL | |
| 632525 40 8 | NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | |
| 632587 10 1 | NATIONAL BANCORP ALASKA | COM | |
| 632593 50 5 | NATIONAL BANCSHARES CORP TEX | COM NEW P\$0.01 | |
| 635017 10 6 | NATIONAL BEVERAGE CORP | COM | |
| 635312 10 1 | NATIONAL CITY BANCORPORATION | COM | |
| 635313 10 9 | NATIONAL CITY BANCSHARES INC | COM | |
| 635405 10 3 * | NATIONAL CITY CORP | COM | |
| 635405 90 3 | NATIONAL CITY CORP | CALL | |
| 635405 95 3 | NATIONAL CITY CORP | PUT | |
| 635449 10 1 * | NATIONAL COMM BANCORP | COM | |
| 635449 90 1 | NATIONAL COMM BANCORP | CALL | |
| 635449 95 1 | NATIONAL COMM BANCORP | PUT | |
| 635519 10 1 * | NATIONAL COMPUTER SYS INC | COM | |
| 635519 90 1 | NATIONAL COMPUTER SYS INC | CALL | |
| 635519 95 1 | NATIONAL COMPUTER SYS INC | PUT | |
| 635621 AA 3 | NATIONAL DATA CORP | SUB NT CONV 5%03 | |
| 635621 10 5 * | NATIONAL DATA CORP | COM | |
| 635621 90 5 | NATIONAL DATA CORP | CALL | |
| 635621 95 5 | NATIONAL DATA CORP | PUT | |
| 63563H 10 9 | NATIONAL DENTEX CORP | COM | |
| 635646 10 2 * | NATIONAL DISC BROKERS GROUP | COM | |
| 635646 90 2 | NATIONAL DISC BROKERS GROUP | CALL | |
| 635646 95 2 | NATIONAL DISC BROKERS GROUP | PUT | |
| 635838 10 5 | NATL ENVIRONMENTAL SVC | COM | |
| 635847 10 6 * | NATIONAL EQUIP SVCS INC | COM | |
| 635847 90 6 | NATIONAL EQUIP SVCS INC | CALL | |
| 635847 95 6 | NATIONAL EQUIP SVCS INC | PUT | |
| 635902 10 9 | NATIONAL HEALTHCARE MFG CO | CL A | DELETED |
| 635902 20 8 | NATIONAL HEALTHCARE MFG CO | CL A NEW | ADDED |
| 635905 10 2 | NATIONAL HEALTH REALTY INC | COM | |
| 635906 10 0 | NATIONAL HEALTHCARE CORP | COM | |
| 636180 10 1 | NATIONAL FUEL GAS CO N J | COM | |
| 63623G 10 9 | NATIONAL GOLF PPTYS INC | COM | |
| 63633D AA 2 | NATIONAL HEALTH INVS INC | SR SBDB CV 10%06 | |
| 63633D AB 0 | NATIONAL HEALTH INVS INC | SUBDB CV 7.75%01 | |
| 63633D 10 4 | NATIONAL HEALTH INVS INC | COM | |
| 63633D 20 3 | NATIONAL HEALTH INVS INC | PFD CV \$0.01 | |
| 63633R AB 9 | NATIONAL HEALTHCARE L P | SRSUB DB CV 6%00 | |
| 636376 10 5 | NATIONAL HOME CTRS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 203
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 636380 10 7 | NATIONAL HOME HEALTH CARE CORP | COM | |
| 63648P 10 0 | NATIONAL INFORMATION GROUP | COM | DELETED |
| 636518 10 2 * | NATIONAL INSTRS CORP | COM | |
| 636518 90 2 | NATIONAL INSTRS CORP | CALL | |
| 636518 95 2 | NATIONAL INSTRS CORP | PUT | |
| 636912 20 6 | NATIONAL MERCANTILE BANCORP | COM NEW | |
| 636912 30 5 | NATIONAL MERCANTILE BANCORP | PFD CONV 6.50% | |
| 637071 10 1 * | NATIONAL-OILWELL INC | COM | |
| 637071 90 1 | NATIONAL-OILWELL INC | CALL | |
| 637071 95 1 | NATIONAL-OILWELL INC | PUT | |
| 637138 10 8 | NATIONAL PENN BANCSHARES INC | COM | |
| 637194 40 8 | NATIONAL PWR PLC | SPON ADR FINAL | |
| 637215 10 4 | NATIONAL PRESTO INDS INC | COM | |
| 637229 10 5 | NATIONAL PROCESSING INC | COM | |
| 637250 10 1 | NATIONAL PROPANE PARTNERS L P | COM UNIT L P | |
| 637277 10 4 * | NATIONAL R V HLDGS INC | COM | |
| 637277 90 4 | NATIONAL R V HLDGS INC | CALL | |
| 637277 95 4 | NATIONAL R V HLDGS INC | PUT | |
| 63735L 20 2 | NATIONAL REGISTRY INC | COM NEW | |
| 637353 30 1 | NATIONAL RLTY L P | UNIT NEW | |
| 637355 10 8 | NATIONAL RECORD MART INC | COM | |
| 637372 10 3 | NATIONAL RESEARCH CORP | COM | |
| 637546 10 2 | NATIONAL SEC GROUP INC | COM | |
| 637640 AA 1 | NATIONAL SEMICONDUCTOR CORP | SBNTCV144A6.5%02 | |
| 637640 AB 9 | NATIONAL SEMICONDUCTOR CORP | SB NT CV 6.5%02 | |
| 637640 10 3 * | NATIONAL SEMICONDUCTOR CORP | COM | |
| 637640 90 3 | NATIONAL SEMICONDUCTOR CORP | CALL | |
| 637640 95 3 | NATIONAL SEMICONDUCTOR CORP | PUT | |
| 637657 10 7 * | NATIONAL SVC INDS INC | COM | |
| 637657 90 7 | NATIONAL SVC INDS INC | CALL | |
| 637657 95 7 | NATIONAL SVC INDS INC | PUT | |
| 637742 10 7 | NATIONAL STD CO | COM | |
| 637844 30 9 * | NATIONAL STL CORP | CL B | |
| 637844 90 9 | NATIONAL STL CORP | CALL | |
| 637844 95 9 | NATIONAL STL CORP | PUT | |
| 638104 10 9 | NATIONAL TECHNICAL SYS INC | COM | |
| 638108 10 0 * | NATIONAL TECHTEAM INC | COM | |
| 638108 90 0 | NATIONAL TECHTEAM INC | CALL | |
| 638108 95 0 | NATIONAL TECHTEAM INC | PUT | |
| 638522 10 2 | NATIONAL WESTN LIFE INS CO | CL A | |
| 638539 40 3 | NATIONAL WESTMINSTER BK PLC | ADR | |
| 638539 70 0 | NATIONAL WESTMINSTER BK PLC | ADR REP PREF B | |
| 638539 88 2 | NATIONAL WESTMINSTER BK PLC | SPONSRD ADR C | |
| 638560 10 2 | NATIONAL WIRELESS HLDGS INC | COM | |
| 63857K 10 7 | NATIONS BALANCED TARGET MAT FD | COM | |
| 638583 10 4 | NATIONS GOVT INCOME TERM 2003 | COM | |
| 638584 10 2 | NATIONS GOVT INCOME 2004 | COM | |
| 638588 10 3 | NATIONSRENT INC | COM | |
| 638612 10 1 * | NATIONWIDE FINL SVCS INC | CL A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 204
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 638612 90 1 | NATIONWIDE FINL SVCS INC | CALL | |
| 638612 95 1 | NATIONWIDE FINL SVCS INC | PUT | |
| 638620 10 4 | NATIONWIDE HEALTH PPTYS INC | COM | |
| 63868A 10 6 | NATIONWIDE STAFFING INC | COM | DELETED |
| 638789 10 7 | NATROL INC | COM | |
| 638842 30 2 | NATURAL ALTERNATIVES INTL INC | COM NEW | |
| 63888P 30 7 | NATURAL HEALTH TRENDS CORP | COM NEW | |
| 638882 10 0 * | NATURAL MICROSYSTEMS CORP | COM | |
| 638882 90 0 | NATURAL MICROSYSTEMS CORP | CALL | |
| 638882 95 0 | NATURAL MICROSYSTEMS CORP | PUT | |
| 638901 30 6 | NAVISTAR INTL CORP | PREF D CVADJDV | |
| 638904 10 2 | NAVIGATORS GROUP INC | COM | |
| 639014 10 9 | NATURAL WONDERS INC | COM | |
| 639027 10 1 * | NATURES SUNSHINE PRODUCTS INC | COM | |
| 639027 90 1 | NATURES SUNSHINE PRODUCTS INC | CALL | |
| 639027 95 1 | NATURES SUNSHINE PRODUCTS INC | PUT | |
| 639089 10 1 * | NAUTICA ENTERPRISES INC | COM | |
| 639089 90 1 | NAUTICA ENTERPRISES INC | CALL | |
| 639089 95 1 | NAUTICA ENTERPRISES INC | PUT | |
| 639208 10 7 * | NAVARRE CORP | COM | |
| 639208 90 7 | NAVARRE CORP | CALL | |
| 639208 95 7 | NAVARRE CORP | PUT | |
| 63934E 10 8 * | NAVISTAR INTL CORP NEW | COM | |
| 63934E 90 8 | NAVISTAR INTL CORP NEW | CALL | |
| 63934E 95 8 | NAVISTAR INTL CORP NEW | PUT | |
| 63934Q 10 1 | NAVIDEC INC | COM | |
| 63934Q 11 9 | NAVIDEC INC | WT EXP 021002 | DELETED |
| 63935R 10 8 | NAVIGANT INTL INC | COM | |
| 640094 10 8 | NEFF CORP | CL A | |
| 640204 10 3 * | NEIMAN MARCUS GROUP INC | COM | |
| 640204 90 3 | NEIMAN MARCUS GROUP INC | CALL | |
| 640204 95 3 | NEIMAN MARCUS GROUP INC | PUT | |
| 640376 10 9 | NELSON THOMAS INC | COM | |
| 640376 20 8 | NELSON THOMAS INC | CL B | |
| 640491 10 6 | NEOGEN CORP | COM | |
| 640497 10 3 * | NEOMAGIC CORP | COM | |
| 640497 90 3 | NEOMAGIC CORP | CALL | |
| 640497 95 3 | NEOMAGIC CORP | PUT | |
| 640505 10 3 | NEOMEDIA TECHNOLOGIES INC | COM | |
| 640509 10 5 | NEON SYS INC | COM | |
| 640517 10 8 * | NEOPATH INC | COM | |
| 640517 90 8 | NEOPATH INC | CALL | |
| 640517 95 8 | NEOPATH INC | PUT | |
| 640518 10 6 * | NEOPROBE CORP | COM | |
| 640518 90 6 | NEOPROBE CORP | CALL | |
| 640518 95 6 | NEOPROBE CORP | PUT | |
| 640520 20 1 | NEORX CORP | PFD CV \$2.4375 | |
| 640520 30 0 | NEORX CORP | COM PAR \$0.02 | |
| 640522 10 8 | NEOSE TECHNOLOGIES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 205
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 64065P 10 2 | NEOWARE SYS INC | COM | |
| 64065P 11 0 | NEOWARE SYS INC | WT EXP 032500 | |
| 640656 10 4 | NEOTHERAPEUTICS INC | COM | |
| 640656 11 2 | NEOTHERAPEUTICS INC | WT EXP 092601 | |
| 640806 10 5 | NERA AS | SPONSORED ADR | |
| 640901 20 3 | NETWORK SIX INC | COM NEW | |
| 640919 10 6 | NEOPHARM INC | COM | |
| 640919 11 4 | NEOPHARM INC | WT EXP 122501 | |
| 640924 10 6 * | NETWORK EVENT THEATER INC | COM | |
| 640924 90 6 | NETWORK EVENT THEATER INC | CALL | |
| 640924 95 6 | NETWORK EVENT THEATER INC | PUT | |
| 640933 10 7 * | NETBANK INC | COM | |
| 640933 90 7 | NETBANK INC | CALL | |
| 640933 95 7 | NETBANK INC | PUT | |
| 640938 AA 4 | NETWORKS ASSOCS INC | SD CV ZERO144A18 | |
| 640938 AB 2 | NETWORKS ASSOCS INC | SB DB CV ZERO 18 | |
| 640938 10 6 * | NETWORKS ASSOCS INC | COM | |
| 640938 90 6 | NETWORKS ASSOCS INC | CALL | |
| 640938 95 6 | NETWORKS ASSOCS INC | PUT | |
| 64107U 10 1 | NET PERCEPTIONS INC | COM | ADDED |
| 64108R 10 7 | NETCOM AB ADS | SPNS ADR REP B | |
| 64110P 10 7 | NETTEGRITY INC | COM | |
| 641114 10 3 * | NETGRAVITY INC | COM | |
| 641114 90 3 | NETGRAVITY INC | CALL | |
| 641114 95 3 | NETGRAVITY INC | PUT | |
| 64114K 10 4 * | NETOPIA INC | COM | |
| 64114K 90 4 | NETOPIA INC | CALL | |
| 64114K 95 4 | NETOPIA INC | PUT | |
| 64114L 10 2 | NETOBJECTS INC | COM | ADDED |
| 64114Q 10 1 | NETMED INC | COM | DELETED |
| 64114W 11 6 | NETSMART TECHNOLOGIES INC | WT A EX 081299 | |
| 64114W 30 6 | NETSMART TECHNOLOGIES INC | COM NEW | |
| 641144 10 0 * | NETMANAGE INC | COM | |
| 641144 90 0 | NETMANAGE INC | CALL | |
| 641144 95 0 | NETMANAGE INC | PUT | |
| 641147 10 3 | NETPLEX GROUP INC | COM | |
| 641148 10 1 | NETRIX CORP | COM | |
| 641149 10 9 * | NETSCAPE COMMUNICATIONS CORP | COM | DELETED |
| 641149 90 9 | NETSCAPE COMMUNICATIONS CORP | CALL | DELETED |
| 641149 95 9 | NETSCAPE COMMUNICATIONS CORP | PUT | DELETED |
| 64115D 10 9 * | NETSPEAK CORP | COM | |
| 64115D 90 9 | NETSPEAK CORP | CALL | |
| 64115D 95 9 | NETSPEAK CORP | PUT | |
| 641150 10 7 | NETTER DIGITAL ENTMT INC | COM | |
| 641150 11 5 | NETTER DIGITAL ENTMT INC | WT EXP 112099 | |
| 64120L 10 4 * | NETWORK APPLIANCE INC | COM | |
| 64120L 90 4 | NETWORK APPLIANCE INC | CALL | |
| 64120L 95 4 | NETWORK APPLIANCE INC | PUT | |
| 64120N 10 0 * | NETWORK COMPUTING DEVICES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 206
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 64120N 90 0 | NETWORK COMPUTING DEVICES INC | CALL | |
| 64120N 95 0 | NETWORK COMPUTING DEVICES INC | PUT | |
| 64120Q 10 3 | NETWORK CONNECTION INC | COM | |
| 64120S 10 9 | NETWORK ACCESS SOLUTIONS CORP | COM | ADDED |
| 641208 AA 1 | NETWORK EQUIP TECHNOLOGIES | SB DB CV 7.25%14 | |
| 641208 10 3 * | NETWORK EQUIP TECHNOLOGIES | COM | |
| 641208 90 3 | NETWORK EQUIP TECHNOLOGIES | CALL | |
| 641208 95 3 | NETWORK EQUIP TECHNOLOGIES | PUT | |
| 64121L 10 3 | NETWORK SYS INTL INC | COM | |
| 64121N 10 9 | NETWORK-1 SEC SOLUTIONS INC | COM | |
| 64121Q 10 2 * | NETWORK SOLUTIONS INC DEL | CL A | |
| 64121Q 90 2 | NETWORK SOLUTIONS INC DEL | CALL | |
| 64121Q 95 2 | NETWORK SOLUTIONS INC DEL | PUT | |
| 64121R 10 0 * | NETWORK PERIPHERALS INC | COM | |
| 64121R 90 0 | NETWORK PERIPHERALS INC | CALL | |
| 64121R 95 0 | NETWORK PERIPHERALS INC | PUT | |
| 641220 10 8 | NETWORKS NORTH INC | COM | |
| 64124E 10 6 * | NEUROGEN CORP | COM | |
| 64124E 90 6 | NEUROGEN CORP | CALL | |
| 64124E 95 6 | NEUROGEN CORP | PUT | |
| 64124H 10 9 * | NEUROMEDICAL SYS INC | COM | DELETED |
| 64124H 90 9 | NEUROMEDICAL SYS INC | CALL | DELETED |
| 64124H 95 9 | NEUROMEDICAL SYS INC | PUT | DELETED |
| 64125C 10 9 * | NEUROCRINE BIOSCIENCES INC | COM | |
| 64125C 90 9 | NEUROCRINE BIOSCIENCES INC | CALL | |
| 64125C 95 9 | NEUROCRINE BIOSCIENCES INC | PUT | |
| 64125E 10 5 | NEUTRAL POSTURE ERGONOMICS INC | COM | |
| 641423 10 8 | NEVADA POWER CO | COM | |
| 64156G 10 2 | NEVSTAR GAMING & ENTMT CORP | COM | |
| 64156G 11 0 | NEVSTAR GAMING & ENTMT CORP | WT EXP 091802 | |
| 641876 10 7 | NEW AMER HIGH INCOME FD INC | COM | |
| 641881 10 7 | NEW AMERN HEALTHCARE CORP | COM | |
| 642876 10 6 | NEW BRUNSWICK SCIENTIFIC INC | COM | |
| 64352D 10 1 | NEW CENTURY FINANCIAL CORP | COM | |
| 64352U 10 3 * | NEW CENTURY ENERGIES INC | COM | |
| 64352U 90 3 | NEW CENTURY ENERGIES INC | CALL | |
| 64352U 95 3 | NEW CENTURY ENERGIES INC | PUT | |
| 643872 10 4 | NEW ENGLAND BUSINESS SVC INC | COM | |
| 643890 10 6 | NEW ENG CMNTY BANCORP INC | CL A | |
| 644001 10 9 * | NEW ENGLAND ELEC SYS | COM | |
| 644001 90 9 | NEW ENGLAND ELEC SYS | CALL | |
| 644001 95 9 | NEW ENGLAND ELEC SYS | PUT | |
| 644206 10 4 | NEW ENGLAND RLTY ASSOC LTD PAR | DEPOSITRY RCPT | |
| 644312 10 0 * | NEW ERA OF NETWORKS INC | COM | |
| 644312 90 0 | NEW ERA OF NETWORKS INC | CALL | |
| 644312 95 0 | NEW ERA OF NETWORKS INC | PUT | |
| 644398 10 9 | NEW FRONTIER MEDIA INC | COM | |
| 644398 11 7 | NEW FRONTIER MEDIA INC | WT EXP 021003 | |
| 644465 10 6 | NEW GERMANY FD INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 207
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 644722 10 0 | NEW HAMPSHIRE THRIFT BANCSHS | COM | |
| 645511 10 6 | NEW HORIZON KIDS QUEST INC | COM | |
| 645526 10 4 | NEW HORIZONS WORLDWIDE INC | COM | |
| 646025 10 6 | NEW JERSEY RES | COM | |
| 647072 10 7 | NEW MEXICO & ARIZ LD CO | COM | |
| 648053 10 6 | NEW PLAN EXCEL RLTY TR INC | COM | |
| 648053 20 5 | NEW PLAN EXCEL RLTY TR INC | PFD CV A 8.50% | |
| 64880R 10 1 | NEW SOUTH AFRICA FD INC | COM | DELETED |
| 648867 10 9 | NEW TEL LTD | SPONSORED ADR | ADDED |
| 648904 10 0 | NEW WORLD COFFEE-MANHATN BAGEL | COM | |
| 649487 10 5 | NEW YORK HEALTH CARE INC | COM | |
| 650111 10 7 * | NEW YORK TIMES CO | CL A | |
| 650111 90 7 | NEW YORK TIMES CO | CALL | |
| 650111 95 7 | NEW YORK TIMES CO | PUT | |
| 650901 10 1 * | NEWBRIDGE NETWORKS CORP | COM | |
| 650901 90 1 | NEWBRIDGE NETWORKS CORP | CALL | |
| 650901 95 1 | NEWBRIDGE NETWORKS CORP | PUT | |
| 650905 10 2 * | NEWCOURT CR GROUP INC | COM | |
| 650905 90 2 | NEWCOURT CR GROUP INC | CALL | |
| 650905 95 2 | NEWCOURT CR GROUP INC | PUT | |
| 651053 10 0 | NEWCARE HEALTH CORP | COM | |
| 651093 10 6 | NEWCOM INC | COM | DELETED |
| 651093 11 4 | NEWCOM INC | WT EXP 091602 | DELETED |
| 651186 10 8 | NEWCOR INC | COM | |
| 651192 10 6 * | NEWELL CO | COM | DELETED |
| 651192 90 6 | NEWELL CO | CALL | DELETED |
| 651192 95 6 | NEWELL CO | PUT | DELETED |
| 651229 10 6 * | NEWELL RUBBERMAID INC | COM | ADDED |
| 651229 90 6 | NEWELL RUBBERMAID INC | CALL | ADDED |
| 651229 95 6 | NEWELL RUBBERMAID INC | PUT | ADDED |
| 651290 10 8 * | NEWFIELD EXPL CO | COM | |
| 651290 90 8 | NEWFIELD EXPL CO | CALL | |
| 651290 95 8 | NEWFIELD EXPL CO | PUT | |
| 651359 10 1 | NEWGEN RESULTS CORP | COM | ADDED |
| 651426 10 8 | NEWHALL LAND & FARMING CO CAL | DEPOSITARY REC | |
| 651578 10 6 | NEWMARK HOMES CORP | COM | |
| 651633 10 9 | NEWMIL BANCORP INC | COM | |
| 651639 10 6 * | NEWMONT MINING CORP | COM | |
| 651639 90 6 | NEWMONT MINING CORP | CALL | |
| 651639 95 6 | NEWMONT MINING CORP | PUT | |
| 651718 50 4 * | NEWPARK RES INC | COM PAR \$.01NEW | |
| 651718 90 4 | NEWPARK RES INC | CALL | |
| 651718 95 4 | NEWPARK RES INC | PUT | |
| 651824 10 4 * | NEWPORT CORP | COM | |
| 651824 90 4 | NEWPORT CORP | CALL | |
| 651824 95 4 | NEWPORT CORP | PUT | |
| 652228 10 7 * | NEWPORT NEWS SHIPBUILDING INC | COM | |
| 652228 90 7 | NEWPORT NEWS SHIPBUILDING INC | CALL | |
| 652228 95 7 | NEWPORT NEWS SHIPBUILDING INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 208
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 652484 80 9 | NEWS COMMUNICATIONS INC | COM PAR \$.01 N | |
| 652487 70 3 | NEWS CORP LTD | ADR NEW | |
| 652487 80 2 | NEWS CORP LTD | SP ADR PFD | |
| 65249Q 10 6 * | NEWSEDGE CORP | COM | |
| 65249Q 90 6 | NEWSEDGE CORP | CALL | |
| 65249Q 95 6 | NEWSEDGE CORP | PUT | |
| 652495 10 2 | NEWSOUTH BANCORP INC | COM | |
| 65250E 20 8 | NEWSTAR RES INC | COM NEW | DELETED |
| 652503 10 3 | NEWSTAR MEDIA INC | COM | |
| 652914 10 2 | NIAGARA BANCORP INC | COM | |
| 65332E 10 1 | NEXTERA ENTERPRISES INC | CL A | ADDED |
| 65332H 10 4 | NEXELL THERAPEUTICS INC | COM | ADDED |
| 65332H 11 2 | NEXELL THERAPEUTICS INC | WT EXP 062006 | ADDED |
| 65332K 10 7 | NEXTCARD INC | COM | ADDED |
| 65332V 10 3 * | NEXTEL COMMUNICATIONS INC | CL A | |
| 65332V 90 3 | NEXTEL COMMUNICATIONS INC | CALL | |
| 65332V 95 3 | NEXTEL COMMUNICATIONS INC | PUT | |
| 65333B AA 4 | NEXSTAR PHARMACEUTICALS INC | SB DB CV 144A 04 | |
| 65333B AB 2 | NEXSTAR PHARMACEUTICALS INC | SB DB CV ACRD 04 | |
| 65333B AC 0 | NEXSTAR PHARMACEUTICALS INC | SB DB CV 6.25%04 | |
| 65333B 10 6 * | NEXSTAR PHARMACEUTICALS INC | COM | |
| 65333B 90 6 | NEXSTAR PHARMACEUTICALS INC | CALL | |
| 65333B 95 6 | NEXSTAR PHARMACEUTICALS INC | PUT | |
| 65333G 10 5 | NEXTHEALTH INC | COM | |
| 65333H 70 7 * | NEXTLINK COMMUNICATIONS INC | CL A | |
| 65333H 90 7 | NEXTLINK COMMUNICATIONS INC | CALL | |
| 65333H 95 7 | NEXTLINK COMMUNICATIONS INC | PUT | |
| 65334P 10 4 | NHANCEMENT TECHNOLOGIES INC | COM | |
| 653349 10 0 | NIAGARA CORP | COM | |
| 653520 10 6 * | NIAGARA MOHAWK HLDGS INC | COM | ADDED |
| 653520 90 6 | NIAGARA MOHAWK HLDGS INC | CALL | ADDED |
| 653520 95 6 | NIAGARA MOHAWK HLDGS INC | PUT | ADDED |
| 653522 10 2 * | NIAGARA MOHAWK PWR CORP | COM | DELETED |
| 653522 90 2 | NIAGARA MOHAWK PWR CORP | CALL | DELETED |
| 653522 95 2 | NIAGARA MOHAWK PWR CORP | PUT | DELETED |
| 653656 10 8 | NICE SYS LTD | SPONSORED ADR | |
| 65373J 20 9 | NICHOLAS FINANCIAL INC | COM NEW | |
| 653818 10 4 * | NICHOLS RESH CORP | COM | |
| 653818 90 4 | NICHOLS RESH CORP | CALL | |
| 653818 95 4 | NICHOLS RESH CORP | PUT | |
| 653929 30 7 * | NIELSEN MEDIA RESH INC | COM NEW | |
| 653929 90 7 | NIELSEN MEDIA RESH INC | CALL | |
| 653929 95 7 | NIELSEN MEDIA RESH INC | PUT | |
| 654086 10 7 * | NICOR INC | COM | |
| 654086 90 7 | NICOR INC | CALL | |
| 654086 95 7 | NICOR INC | PUT | |
| 654106 10 3 * | NIKE INC | CL B | |
| 654106 90 3 | NIKE INC | CALL | |
| 654106 95 3 | NIKE INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 209
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 65440D AA 0 | NINE WEST GROUP INC | SUB NT CV 144A03 | |
| 65440D AB 8 | NINE WEST GROUP INC | SUB NT CV ACRD03 | |
| 65440D AC 6 | NINE WEST GROUP INC | SUB NT CV 5.5%03 | |
| 65440D 10 2 * | NINE WEST GROUP INC | COM | |
| 65440D 90 2 | NINE WEST GROUP INC | CALL | |
| 65440D 95 2 | NINE WEST GROUP INC | PUT | |
| 65440K 10 6 * | 99 CENTS ONLY STORES | COM | |
| 65440K 90 6 | 99 CENTS ONLY STORES | CALL | |
| 65440K 95 6 | 99 CENTS ONLY STORES | PUT | |
| 654624 10 5 | NIPPON TELEG & TEL CORP | SPONSORED ADR | |
| 65473P 10 5 * | NISOURCE INC | COM | ADDED |
| 65473P 90 5 | NISOURCE INC | CALL | ADDED |
| 65473P 95 5 | NISOURCE INC | PUT | ADDED |
| 654744 40 8 | NISSAN MOTORS | SPONSORED ADR | |
| 65476M 10 9 | NITCHES INC | COM | |
| 65476T 10 4 | NITINOL MED TECHNOLOGIES INC | COM | DELETED |
| 654889 10 4 | NOBEL LEARNING CMNTYS INC | COM | |
| 654892 10 8 | NOBILITY HOMES INC | COM | |
| 654894 10 4 * | NOBLE AFFILIATES INC | COM | |
| 654894 90 4 | NOBLE AFFILIATES INC | CALL | |
| 654894 95 4 | NOBLE AFFILIATES INC | PUT | |
| 654902 20 4 | NOKIA CORP | SPONSORED ADR | |
| 655042 10 9 * | NOBLE DRILLING CORP | COM | |
| 655042 90 9 | NOBLE DRILLING CORP | CALL | |
| 655042 95 9 | NOBLE DRILLING CORP | PUT | |
| 655053 10 6 | NOBLE INTL LTD | COM | |
| 655260 10 7 | NOEL GROUP INC | COM | |
| 655286 10 2 | NOLAND CO | COM | |
| 655370 10 4 | NOODLE KIDOODLE INC | COM | |
| 655379 10 5 | NOONEY REALTY TR | COM | |
| 65541W 20 7 | NORAM FING I | TOPRS 6.25% | |
| 655419 AC 3 | NORAM ENERGY CORP | SUB DEB CV 6%12 | |
| 655555 10 0 * | NORD RES CORP | COM | |
| 655555 90 0 | NORD RES CORP | CALL | |
| 655555 95 0 | NORD RES CORP | PUT | |
| 65556D 10 2 | NORD PAC LTD | ORD NEW | DELETED |
| 655663 10 2 * | NORDSON CORP | COM | |
| 655663 90 2 | NORDSON CORP | CALL | |
| 655663 95 2 | NORDSON CORP | PUT | |
| 655664 10 0 * | NORDSTROM INC | COM | |
| 655664 90 0 | NORDSTROM INC | CALL | |
| 655664 95 0 | NORDSTROM INC | PUT | |
| 655844 10 8 * | NORFOLK SOUTHERN CORP | COM | |
| 655844 90 8 | NORFOLK SOUTHERN CORP | CALL | |
| 655844 95 8 | NORFOLK SOUTHERN CORP | PUT | |
| 656301 10 8 * | NORRELL CORP GA | COM | |
| 656301 90 8 | NORRELL CORP GA | CALL | |
| 656301 95 8 | NORRELL CORP GA | PUT | |
| 656531 60 5 | NORSK HYDRO A S | SPONSORED ADR | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 210
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 656535 10 1 | NORSTAN INC | COM | |
| 656553 10 4 | NORTECH SYS INC | COM | |
| 656559 10 1 | NORTEK INC | COM | |
| 656567 40 1 | NORTEL INVERSORA S A | SPONS ADR PFDB | |
| 656569 10 0 * | NORTEL NETWORKS CORP | COM | ADDED |
| 656569 90 0 | NORTEL NETWORKS CORP | CALL | ADDED |
| 656569 95 0 | NORTEL NETWORKS CORP | PUT | ADDED |
| 65715D 10 0 | NORTH AMERN SCIENTIFIC INC | COM | |
| 657193 20 7 | NORTH AMERN TECH GROUP INC | COM NEW | |
| 657201 AA 7 | NORTH AMERN VACCINE INC | SB NT CV 144A 03 | |
| 657201 AB 5 | NORTH AMERN VACCINE INC | SBNTCV ACR6.5%03 | |
| 657201 AC 3 | NORTH AMERN VACCINE INC | SUB NT CV 6.5%03 | |
| 657201 10 9 * | NORTH AMERN VACCINE INC | COM | |
| 657201 90 9 | NORTH AMERN VACCINE INC | CALL | |
| 657201 95 9 | NORTH AMERN VACCINE INC | PUT | |
| 657467 10 6 | NORTH BANCSHARES INC | COM | |
| 658221 10 6 | NORTH CAROLINA NAT GAS CORP | COM | |
| 658418 10 8 | NORTH CENT BANCSHARES INC | COM | |
| 658649 10 8 | NORTH COAST ENERGY INC | COM | DELETED |
| 658649 70 2 | NORTH COAST ENERGY INC | COM NEW | ADDED |
| 658810 10 6 | NORTH CNTY BANCORP | COM | |
| 659164 10 7 | NORTH EAST INS CO | COM | |
| 659310 10 6 | NORTH EUROPEAN OIL RTY TR | SH BEN INT | |
| 659317 10 1 * | NORTH FACE INC | COM | |
| 659317 90 1 | NORTH FACE INC | CALL | |
| 659317 95 1 | NORTH FACE INC | PUT | |
| 659424 10 5 * | NORTH FORK BANCORPORATION NY | COM | |
| 659424 90 5 | NORTH FORK BANCORPORATION NY | CALL | |
| 659424 95 5 | NORTH FORK BANCORPORATION NY | PUT | |
| 661562 10 8 | NORTH PITTSBURGH SYS INC | COM | |
| 66304M 10 5 | NORTH VALLEY BANCORP | COM | |
| 663904 10 0 | NORTHEAST BANCORP | COM | |
| 663905 10 7 | NORTHEAST PA FINL CORP | COM | |
| 664196 10 2 | NORTHEAST IND BANCORP INC | COM | |
| 664334 10 9 | NORTHEAST OPTIC NETWORK INC | COM | |
| 664397 10 6 * | NORTHEAST UTILS | COM | |
| 664397 90 6 | NORTHEAST UTILS | CALL | |
| 664397 95 6 | NORTHEAST UTILS | PUT | |
| 66476P 10 0 | NORTHERN BK COMM ORE | COM | |
| 664785 10 2 | NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | |
| 665751 10 3 | NORTHERN STS FINL CORP | COM | |
| 665772 10 9 * | NORTHN STS PWR CO MINN | COM | |
| 665772 90 9 | NORTHN STS PWR CO MINN | CALL | |
| 665772 95 9 | NORTHN STS PWR CO MINN | PUT | |
| 665809 10 9 | NORTHERN TECH INTL CORP | COM | |
| 665815 10 6 * | NORTHERN TELECOM LTD | COM | DELETED |
| 665815 90 6 | NORTHERN TELECOM LTD | CALL | DELETED |
| 665815 95 6 | NORTHERN TELECOM LTD | PUT | DELETED |
| 665859 10 4 * | NORTHERN TR CORP | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 665859 90 4 | NORTHERN TR CORP | CALL | |
| 665859 95 4 | NORTHERN TR CORP | PUT | |
| 666135 10 8 * | NORTHFIELD LABS INC | COM | |
| 666135 90 8 | NORTHFIELD LABS INC | CALL | |
| 666135 95 8 | NORTHFIELD LABS INC | PUT | |
| 666416 10 2 | NORTHGATE EXPL LTD | COM | |
| 666499 10 8 * | NORTHLAND CRANBERRIES INC | CL A | |
| 666499 90 8 | NORTHLAND CRANBERRIES INC | CALL | |
| 666499 95 8 | NORTHLAND CRANBERRIES INC | PUT | |
| 666610 10 0 | NORTHPOINT COMMUNICATIONS HLDG | COM | ADDED |
| 666764 10 5 | NORTHRIM BK ALASKA | COM | |
| 666807 10 2 * | NORTHROP GRUMMAN CORP | COM | |
| 666807 90 2 | NORTHROP GRUMMAN CORP | CALL | |
| 666807 95 2 | NORTHROP GRUMMAN CORP | PUT | |
| 667031 10 8 | NORTHSTAR COMPUTER FORMS INC | COM | |
| 667270 10 2 | NORTHWAY FINL INC | COM | |
| 667280 10 1 * | NORTHWEST AIRLS CORP | CL A | |
| 667280 90 1 | NORTHWEST AIRLS CORP | CALL | |
| 667280 95 1 | NORTHWEST AIRLS CORP | PUT | |
| 667328 10 8 | NORTHWEST BANCORP INC PA | COM | |
| 667454 10 2 | NORTHWEST EQUITY CORP | COM | |
| 667655 AM 6 | NORTHWEST NAT GAS CO | DEB CONV 7.25%12 | |
| 667655 10 4 | NORTHWEST NAT GAS CO | COM | |
| 667746 10 1 | NORTHWEST PIPE CO | COM | |
| 668074 10 7 | NORTHWESTERN CORP | COM | |
| 668367 20 4 | NORTHWESTERN STL & WIRE CO | COM NEW | |
| 669380 AJ 6 | NORWEST CORP | SB DB CV 6.75%03 | |
| 669549 10 7 | NORWOOD FINANCIAL CORP | COM | |
| 66977W 10 9 * | NOVA CHEMICALS CORP | COM | |
| 66977W 90 9 | NOVA CHEMICALS CORP | CALL | |
| 66977W 95 9 | NOVA CHEMICALS CORP | PUT | |
| 669784 10 0 * | NOVA CORP GA | COM | |
| 669784 90 0 | NOVA CORP GA | CALL | |
| 669784 95 0 | NOVA CORP GA | PUT | |
| 66986Q 10 1 | NOVACARE EMPLOYEE SVSC INC | COM | |
| 669870 10 7 | NOVAMETRIX MED SYS INC | COM | |
| 669870 12 3 | NOVAMETRIX MED SYS INC | WT B EX 120999 | |
| 669908 10 5 * | NU HORIZONS ELECTRS CORP | COM | |
| 669908 90 5 | NU HORIZONS ELECTRS CORP | CALL | |
| 669908 95 5 | NU HORIZONS ELECTRS CORP | PUT | |
| 669930 AA 7 | NOVACARE CORP | SB DEB CV 5.5%00 | |
| 669930 10 9 * | NOVACARE CORP | COM | |
| 669930 90 9 | NOVACARE CORP | CALL | |
| 669930 95 9 | NOVACARE CORP | PUT | |
| 669937 10 4 * | NOVADIGM INC | COM | |
| 669937 90 4 | NOVADIGM INC | CALL | |
| 669937 95 4 | NOVADIGM INC | PUT | |
| 669947 40 0 | NOVASTAR FINL INC | COM | |
| 669954 10 9 | NOVATEL INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 669956 10 4 | NOTIFY CORP | COM | |
| 669956 11 2 | NOTIFY CORP | WT A EX 082802 | |
| 669956 20 3 | NOTIFY CORP | UNIT EX 000002 | |
| 669959 10 8 | NOVAMERICAN STL INC | COM | |
| 670002 10 4 | NOVAVAX INC | COM | |
| 670006 10 5 * | NOVELL INC | COM | |
| 670006 90 5 | NOVELL INC | CALL | |
| 670006 95 5 | NOVELL INC | PUT | |
| 670008 10 1 * | NOVELLUS SYS INC | COM | |
| 670008 90 1 | NOVELLUS SYS INC | CALL | |
| 670008 95 1 | NOVELLUS SYS INC | PUT | |
| 670009 10 9 * | NOVEN PHARMACEUTICALS INC | COM | |
| 670009 90 9 | NOVEN PHARMACEUTICALS INC | CALL | |
| 670009 95 9 | NOVEN PHARMACEUTICALS INC | PUT | |
| 670088 20 2 | NOVITRON INTL INC | COM NEW | |
| 67010C 10 0 * | NOVOSTE CORP | COM | |
| 67010C 90 0 | NOVOSTE CORP | CALL | |
| 67010C 95 0 | NOVOSTE CORP | PUT | |
| 67010F 10 3 | NOVOGEN LIMITED | SPONSORED ADR | |
| 670100 20 5 * | NOVO-NORDISK A S | ADR | |
| 670100 90 5 | NOVO-NORDISK A S | CALL | |
| 670100 95 5 | NOVO-NORDISK A S | PUT | |
| 67018N 10 8 | NSTOR TECHNOLOGIES INC | COM | |
| 67018T 10 5 * | NU SKIN ENTERPRISES INC | CL A | |
| 67018T 90 5 | NU SKIN ENTERPRISES INC | CALL | |
| 67018T 95 5 | NU SKIN ENTERPRISES INC | PUT | |
| 670346 10 5 * | NUCOR CORP | COM | |
| 670346 90 5 | NUCOR CORP | CALL | |
| 670346 95 5 | NUCOR CORP | PUT | |
| 670509 10 8 * | NUEVO ENERGY CO | COM | |
| 670509 90 8 | NUEVO ENERGY CO | CALL | |
| 670509 95 8 | NUEVO ENERGY CO | PUT | |
| 670511 20 3 | NUEVO FING I | TECONS SER A | |
| 67052A 10 3 | NUMAC ENERGY INC | COM | |
| 67052W 10 5 | NUMBER NINE VISUAL TECHNOLOGY | COM | |
| 67053A 10 2 | NUMEREX CORP PA | CL A | |
| 6706D8 10 4 | NUVEEN INSD PREM INCOME MUN 2 | COM | |
| 6706K4 10 5 | NUVEEN PREM INCOME MUN FD 4 | COM | |
| 6706L0 10 2 | NUVEEN CALIF PREM INCOME MUN | COM | |
| 67060D 10 7 | NUVEEN CONN PREM INCOME MUN FD | SH BEN INT | |
| 67060F 10 2 | NUVEEN GA PREM INCOME MUN FD | SH BEN INT | |
| 67060P 10 0 | NUVEEN N C PREM INCOME MUN FD | SH BEN INT | |
| 67060Q 10 8 | NUVEEN MO PREM INCOME MUN FD | SH BEN INT | |
| 67060Y 10 1 | NUTRACEUTICAL INTL CORP | COM | |
| 670608 10 8 | NUTMEG FED SVGS&LN ASSN DANBUR | COM | |
| 67061A 30 0 | NUTRAMAX PRODS INC | COM NEW | |
| 67061E 10 4 | NUVEEN MASS PREM INCOME MUN FD | COM | |
| 67061F 10 1 | NUVEEN PA PREM INCOME MUN FD 2 | COM | |
| 67061Q 10 7 | NUVEEN MD PREM INCOME MUN FD | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

*** LIST OF SECTION 13F SECURITIES ***

PAGE 213
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 67061S 11 1 | NUTRITION FOR LIFE INTL INC | WT EXP 021500 | |
| 67061S 20 2 | NUTRITION FOR LIFE INTL INC | COM PAR \$0.01 | |
| 67061T 10 1 | NUVEEN SELECT MAT MUN FD | SH BEN INT | |
| 67061U 10 8 | NUVEEN INSD CA PREM INCOME 2 | COM | |
| 67061W 10 4 | NUVEEN ARIZ PREM INCOME MUN FD | COM | |
| 67061X 10 2 | NUVEEN INSD CALIF PREM INCOME | COM | |
| 67061Y 10 0 | NUTRITION MGMT SVCS CO | CL A | |
| 67062A 10 1 | NUVEEN CA INVT QUALITY MUN FD | COM | |
| 67062C 10 7 | NUVEEN CALIF MUN VALUE FD | COM | |
| 67062E 10 3 | NUVEEN INVT QUALITY MUN FD INC | COM | |
| 67062F 10 0 | NUVEEN SELECT TAX FREE INCM PT | SH BEN INT | |
| 67062H 10 6 | NUVEEN MUN ADVANTAGE FD INC | COM | |
| 67062J 10 2 | NUVEEN MUN INCOME FD INC | COM | |
| 67062M 10 5 | NUVEEN NY MUN VALUE FD | COM | |
| 67062N 10 3 | NUVEEN INSD QUALITY MUN FD INC | COM | |
| 67062P 10 8 | NUVEEN PERFORMANCE PLUS MUN FD | COM | |
| 67062Q 10 6 | NUVEEN CALIF PERFORM PLUS MUN | COM | |
| 67062R 10 4 | NUVEEN NY PERFORM PLUS MUN FD | COM | |
| 67062T 10 0 | NUVEEN PREM INCOME MUN FD | COM | |
| 67062U 10 7 | NUVEEN CA MUN MKT OPPORTUNT FD | COM | |
| 67062W 10 3 | NUVEEN MUN MKT OPPORTUNITY FD | COM | |
| 67062X 10 1 | NUVEEN N Y INVT QUALITY MUN FD | COM | |
| 67063C 10 6 | NUVEEN SELECT TAX FREE INCM PT | SH BEN INT | |
| 67063R 10 3 | NUVEEN INSD CA SELECT TAX FREE | SH BEN INT | |
| 67063V 10 4 | NUVEEN INSD N Y SELECT TAXFREE | SH BEN INT | |
| 67063W 10 2 | NUVEEN PREM INCOME MUN FD 2 | COM | |
| 67063X 10 0 | NUVEEN SELECT TAX FREE INCM 3 | SH BEN INT | |
| 67064Q 10 4 | NUVEEN WASH PREM INCOME MUN FD | COM | |
| 67064R 10 2 | NUVEEN VA PREM INCOME MUN FD | COM | |
| 67065F 10 7 | NVEST L P | UNIT LTD PARTN | |
| 67065M 10 2 | NUWAVE TECHNOLOGIES INC | COM | |
| 67065M 11 0 | NUWAVE TECHNOLOGIES INC | WT EXP 070301 | |
| 67066G 10 4 | NVIDIA CORP | COM | |
| 67066H 10 2 | NYCOMED AMERSHAM PLC | SPONSORED ADR | |
| 67066V 10 1 | NUVEEN DIVID ADVANTAGE MUN FD | COM | ADDED |
| 67066X 10 7 | NUVEEN NY DIVID ADVNTG MUN FD | COM | ADDED |
| 67066Y 10 5 | NUVEEN CA DIVIDENT ADV MUN FD | COM SHS | ADDED |
| 67071I 10 0 | NYER MED GROUP INC | COM | |
| 67076P 10 2 | NYMOX PHARMACEUTICAL CORP | COM | |
| 67082B 10 5 | QAO TECHNOLOGY SOLUTIONS INC | COM | |
| 67082N 10 9 * | ODS NETWORKS INC | COM | |
| 67082N 90 9 | ODS NETWORKS INC | CALL | |
| 67082N 95 9 | ODS NETWORKS INC | PUT | |
| 670823 10 3 * | O CHARLEYS INC | COM | |
| 670823 90 3 | O CHARLEYS INC | CALL | |
| 670823 95 3 | O CHARLEYS INC | PUT | |
| 670826 10 6 * | OEA INC | COM | |
| 670826 90 6 | OEA INC | CALL | |
| 670826 95 6 | OEA INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 214
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 670827 10 4 | DEC COMPRESSION CORP | COM | |
| 670828 10 2 * | DEC-MEDICAL SYS INC | COM | |
| 670828 90 2 | DEC-MEDICAL SYS INC | CALL | |
| 670828 95 2 | DEC-MEDICAL SYS INC | PUT | |
| 670829 10 0 | OEI INTL INC | COM | DELETED |
| 670837 10 3 * | OGE ENERGY CORP | COM | |
| 670837 90 3 | OGE ENERGY CORP | CALL | |
| 670837 95 3 | OGE ENERGY CORP | PUT | |
| 670839 AA 7 | OHM CORP | SUB DEB CV 8%06 | |
| 67084J 10 6 | OHSL FINL CORP | COM | |
| 670841 10 5 | O I CORP | COM | |
| 670872 10 0 * | OM GROUP INC | COM | |
| 670872 90 0 | OM GROUP INC | CALL | |
| 670872 95 0 | OM GROUP INC | PUT | |
| 67088G 10 8 | ONIX SYS INC | COM | |
| 670928 10 0 | NUVEEN MUN VALUE FD INC | COM | |
| 670970 10 2 | NUVEEN FLA INVT QUALITY MUN FD | COM | |
| 670971 10 0 | NUVEEN NJ INVT QUALITY MUN FD | COM | |
| 670972 10 8 | NUVEEN PA INVT QUALITY MUN FD | COM | |
| 670973 10 6 | NUVEEN SELECT QUALITY MUN FD | COM | |
| 670975 10 1 | NUVEEN CA SELECT QUALITY MUN | COM | |
| 670976 10 9 | NUVEEN NY SELECT QUALITY MUN | COM | |
| 670977 10 7 | NUVEEN QUALITY INCOME MUN FD | COM | |
| 670978 10 5 | NUVEEN FLA QUALITY INCOME MUN | COM | |
| 670979 10 3 | NUVEEN MICH QUALITY INCOME MUN | COM | |
| 670980 10 1 | NUVEEN OHIO QUALITY INCOME MUN | COM | |
| 670983 10 5 | NUVEEN TEX QUALITY INCOME MUN | COM | |
| 670984 10 3 | NUVEEN INSD MUN OPPORTUNITY FD | COM | |
| 670985 10 0 | NUVEEN CALIF QUALITY INCM MUN | COM | |
| 670986 10 8 | NUVEEN NY QUALITY INCM MUN FD | COM | |
| 670987 10 6 | NUVEEN PREMIER INSD MUN INCOME | COM | |
| 670988 10 4 | NUVEEN PREMIER MUN INCOME FD | COM | |
| 67101N 10 6 | NUVEEN NJ PREM INCOME MUN FD | COM | |
| 67101Q 10 9 | NUVEEN MICH PREM INCOME MUN FD | COM | |
| 67101R 10 7 | NUVEEN INSD NY PREM INCOME FD | COM | |
| 67101V 10 8 | NUVEEN INSD FLA PREM INCOME FD | COM | |
| 671039 10 5 | OSHAP TECHNOLOGIES LTD | ORD | |
| 671040 10 3 * | OSI PHARMACEUTICALS INC | COM | |
| 671040 90 3 | OSI PHARMACEUTICALS INC | CALL | |
| 671040 95 3 | OSI PHARMACEUTICALS INC | PUT | |
| 671044 10 5 | OSI SYSTEMS INC | COM | |
| 671062 10 7 | OTR EXPRESS INC | COM | |
| 671074 10 2 | OYO GEOSPACE CORP | COM | |
| 671075 10 9 | OACIS HEALTHCARE HLDGS CORP | COM | DELETED |
| 671337 10 3 | OAK HILL FINL INC | COM | |
| 671400 AJ 8 | OAK INDS INC | SB NT CV 144A 08 | |
| 671400 AK 5 | OAK INDS INC | SB NT CV ACRD 08 | |
| 671400 AL 3 | OAK INDS INC | SB NT CV4.875%08 | |
| 671400 50 5 * | OAK INDS INC | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 215
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 671400 90 5 | OAK INDS INC | CALL | |
| 671400 95 5 | OAK INDS INC | PUT | |
| 671802 10 6 * | OAK TECHNOLOGY INC | COM | |
| 671802 90 6 | OAK TECHNOLOGY INC | CALL | |
| 671802 95 6 | OAK TECHNOLOGY INC | PUT | |
| 673662 10 2 * | OAKLEY INC | COM | |
| 673662 90 2 | OAKLEY INC | CALL | |
| 673662 95 2 | OAKLEY INC | PUT | |
| 674098 10 8 * | OAKWOOD HOMES CORP | COM | |
| 674098 90 8 | OAKWOOD HOMES CORP | CALL | |
| 674098 95 8 | OAKWOOD HOMES CORP | PUT | |
| 674391 10 7 | OBIE MEDIA CORP | COM | |
| 674416 10 2 * | OBJECT DESIGN INC | COM | |
| 674416 90 2 | OBJECT DESIGN INC | CALL | |
| 674416 95 2 | OBJECT DESIGN INC | PUT | |
| 674421 10 2 | OBJECTIVE COMMUNICATIONS INC | COM | DELETED |
| 674421 20 1 | OBJECTIVE COMMUNICATIONS INC | COM NEW | ADDED |
| 674421 30 0 | OBJECTIVE COMMUNICATIONS INC | UNIT EX 061404 | ADDED |
| 674424 10 6 * | OBJECTIVE SYS INTEGRATORS INC | COM | |
| 674424 90 6 | OBJECTIVE SYS INTEGRATORS INC | CALL | |
| 674424 95 6 | OBJECTIVE SYS INTEGRATORS INC | PUT | |
| 674426 10 1 | OBJECTSHARE INC | COM | |
| 674427 10 9 | OBJECTSOFT CORP | COM | |
| 674427 11 7 | OBJECTSOFT CORP | WT A EX 111101 | |
| 674599 10 5 * | OCCIDENTAL PETE CORP DEL | COM | |
| 674599 90 5 | OCCIDENTAL PETE CORP DEL | CALL | |
| 674599 95 5 | OCCIDENTAL PETE CORP DEL | PUT | |
| 674599 79 0 | OCCIDENTAL PETE CORP DEL | PFD CV \$3 CXY | |
| 674617 10 5 | OCCUPATIONAL HEALTH PLUS REHAB | COM | DELETED |
| 674627 20 3 | OCE N V | ADR | |
| 674631 10 6 | OCEAN BIO CHEM INC | COM | |
| 67481E 10 6 * | OCEAN ENERGY INC TEX | COM | ADDED |
| 67481E 90 6 | OCEAN ENERGY INC TEX | CALL | ADDED |
| 67481E 95 6 | OCEAN ENERGY INC TEX | PUT | ADDED |
| 674812 20 1 * | OCEAN ENERGY INC | COM NEW | DELETED |
| 674812 90 1 | OCEAN ENERGY INC | CALL | DELETED |
| 674812 95 1 | OCEAN ENERGY INC | PUT | DELETED |
| 674904 10 7 | OCEAN FINL CORP | COM | |
| 675232 10 2 * | OCEANEERING INTL INC | COM | |
| 675232 90 2 | OCEANEERING INTL INC | CALL | |
| 675232 95 2 | OCEANEERING INTL INC | PUT | |
| 675727 10 1 * | OCTEL CORP | COM | |
| 675727 90 1 | OCTEL CORP | CALL | |
| 675727 95 1 | OCTEL CORP | PUT | |
| 67574M 10 6 | OCWEN ASSET INVESTMENT | COM | |
| 675744 10 6 * | OCULAR SCIENCES INC | COM | |
| 675744 90 6 | OCULAR SCIENCES INC | CALL | |
| 675744 95 6 | OCULAR SCIENCES INC | PUT | |
| 675746 10 1 * | OCWEN FINL CORP | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 675746 90 1 | OCWEN FINL CORP | CALL | |
| 675746 95 1 | OCWEN FINL CORP | PUT | |
| 676065 10 5 | ODETICS INC DEL | CL B | |
| 676065 20 4 | ODETICS INC DEL | CL A | |
| 676111 10 7 | ODWALLA INC | COM | |
| 67622M 10 8 * | OFFICEMAX INC | COM | |
| 67622M 90 8 | OFFICEMAX INC | CALL | |
| 67622M 95 8 | OFFICEMAX INC | PUT | |
| 676220 AA 4 | OFFICE DEPOT INC | LYON SUB ZERO 07 | |
| 676220 AB 2 | OFFICE DEPOT INC | LYON SUB ZERO 08 | |
| 676220 10 6 * | OFFICE DEPOT INC | COM | |
| 676220 90 6 | OFFICE DEPOT INC | CALL | |
| 676220 95 6 | OFFICE DEPOT INC | PUT | |
| 676225 20 4 | OFFICELAND INC | COM NEW | |
| 676225 30 3 | OFFICELAND INC | UNIT EX 000000 | |
| 676255 AD 4 | OFFSHORE LOGISTICS INC | SUB NT CV 144A03 | |
| 676255 AE 2 | OFFSHORE LOGISTICS INC | SUB NT CV ACRD03 | |
| 676255 AF 9 | OFFSHORE LOGISTICS INC | SUB NT CONV 6%03 | |
| 676255 10 2 * | OFFSHORE LOGISTICS INC | COM | |
| 676255 90 2 | OFFSHORE LOGISTICS INC | CALL | |
| 676255 95 2 | OFFSHORE LOGISTICS INC | PUT | |
| 676346 AC 3 | OGDEN CORP | SUB DEB CV 6%02 | |
| 676346 AD 1 | OGDEN CORP | SUDDEBCV 5.75%02 | |
| 676346 10 9 * | OGDEN CORP | COM | |
| 676346 90 9 | OGDEN CORP | CALL | |
| 676346 95 9 | OGDEN CORP | PUT | |
| 676346 20 8 | OGDEN CORP | PFD CV \$1.875 | |
| 677007 10 6 | OGLEBAY NORTON CO | COM | |
| 677143 10 9 | OHIO ART CO | COM | |
| 677240 10 3 * | OHIO CAS CORP | COM | |
| 677240 90 3 | OHIO CAS CORP | CALL | |
| 677240 95 3 | OHIO CAS CORP | PUT | |
| 677719 10 6 | OHIO VY BANC CORP | COM | |
| 677864 10 0 | OIL DRI CORP AMER | COM | |
| 678042 10 2 | OILGEAR CO | COM | |
| 679580 10 0 | OLD DOMINION FGHT LINES INC | COM | |
| 679783 10 0 | OLD GUARD GROUP INC | COM | |
| 679833 10 3 * | OLD KENT FINL CORP | COM | |
| 679833 90 3 | OLD KENT FINL CORP | CALL | |
| 679833 95 3 | OLD KENT FINL CORP | PUT | |
| 680033 AA 5 | OLD NATL BANCORP IND | SUB DEB CV 8%12 | |
| 680033 10 7 | OLD NATL BANCORP IND | COM | |
| 680223 10 4 * | OLD REP INTL CORP | COM | |
| 680223 90 4 | OLD REP INTL CORP | CALL | |
| 680223 95 4 | OLD REP INTL CORP | PUT | |
| 680277 10 0 | OLD SECOND BANCORP INC ILL | COM | |
| 680665 20 5 * | OLIN CORP | COM PAR \$1 | |
| 680665 90 5 | OLIN CORP | CALL | |
| 680665 95 5 | OLIN CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 217
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 681354 20 5 | OLS ASIA HLDGS LTD | SPONSORED ADR | DELETED |
| 681385 10 0 * | OLSTEN CORP | COM | |
| 681385 90 0 | OLSTEN CORP | CALL | |
| 681385 95 0 | OLSTEN CORP | PUT | |
| 68158N 10 6 | OLYMPIC CASCADE FINL CORP | COM | |
| 68162K 10 6 * | OLYMPIC STEEL INC | COM | |
| 68162K 90 6 | OLYMPIC STEEL INC | CALL | |
| 68162K 95 6 | OLYMPIC STEEL INC | PUT | |
| 681904 AB 4 | OMNICARE INC | SB DB CV 144A 07 | |
| 681904 AC 2 | OMNICARE INC | SB DB CV ACRD 07 | |
| 681904 AD 0 | OMNICARE INC | SUB DEB CV 5%07 | |
| 681904 10 8 * | OMNICARE INC | COM | |
| 681904 90 8 | OMNICARE INC | CALL | |
| 681904 95 8 | OMNICARE INC | PUT | |
| 681919 AC 0 | OMNICOM GROUP INC | SBDB CONV 144A07 | |
| 681919 AD 8 | OMNICOM GROUP INC | SBDB CONV ACRD07 | |
| 681919 AE 6 | OMNICOM GROUP INC | SB DB CV 4.25%07 | |
| 681919 10 6 * | OMNICOM GROUP INC | COM | |
| 681919 90 6 | OMNICOM GROUP INC | CALL | |
| 681919 95 6 | OMNICOM GROUP INC | PUT | |
| 681928 20 6 | OMNI USA INC | COM NEW | |
| 681931 10 1 | OMEGA HEALTH SYS INC | COM | |
| 681936 AG 5 | OMEGA HEALTHCARE INVS INC | SUB DB CV 8.5%01 | |
| 681936 10 0 | OMEGA HEALTHCARE INVS INC | COM | |
| 681969 10 1 * | OMNIQUIP INTL INC | COM | |
| 681969 90 1 | OMNIQUIP INTL INC | CALL | |
| 681969 95 1 | OMNIQUIP INTL INC | PUT | |
| 681973 10 3 | OMEGA ORTHODONTICS INC | COM | DELETED |
| 681973 11 1 | OMEGA ORTHODONTICS INC | WT EXP 093002 | DELETED |
| 681974 10 1 | OMTOOL LTD | COM | |
| 681977 10 4 | 1-800 CONTACTS INC | COM | |
| 682092 10 1 | OMEGA FINL CORP | COM | |
| 68210B 10 8 | OMEGA WORLDWIDE INC | COM | |
| 68210P 10 7 | OMEGA PROTEIN CORP | COM | |
| 68210T 10 9 | OMNI ENERGY SERVICES | COM | |
| 68211E 10 1 | OMEGA RESEARCH INC | COM | |
| 68212D 10 2 * | OMNIPOINT CORP | COM | |
| 68212D 90 2 | OMNIPOINT CORP | CALL | |
| 68212D 95 2 | OMNIPOINT CORP | PUT | |
| 682159 10 8 * | ON ASSIGNMENT INC | COM | |
| 682159 90 8 | ON ASSIGNMENT INC | CALL | |
| 682159 95 8 | ON ASSIGNMENT INC | PUT | |
| 682160 10 6 | ON COMMAND CORP | COM | |
| 682160 11 4 | ON COMMAND CORP | WT EXP 100803 | |
| 682160 12 2 | ON COMMAND CORP | WT B EX 100703 | |
| 682184 10 6 | ON-POINT TECHNOLOGY SYS INC | COM | |
| 68219P 10 8 | ON TECHNOLOGY CORP | COM | |
| 68219Q 10 6 | ON STAGE ENTMT INC | COM | |
| 68219Q 11 4 | ON STAGE ENTMT INC | WT EXP 081302 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 218
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 682195 10 2 | ON-SITE SOURCING INC | COM | |
| 682195 11 0 | ON-SITE SOURCING INC | WT EXP 070901 | |
| 682195 20 1 | ON-SITE SOURCING INC | UNIT EX 000001 | |
| 682406 10 3 | ONE LIBERTY PPTYS INC | COM | |
| 682406 20 2 | ONE LIBERTY PPTYS INC | PFD CONV \$1.60 | |
| 682411 10 3 | ONE PRICE CLOTHING STORES INC | COM | |
| 682419 10 6 * | ONE VALLEY BANCORP INC | COM | |
| 682419 90 6 | ONE VALLEY BANCORP INC | CALL | |
| 682419 95 6 | ONE VALLEY BANCORP INC | PUT | |
| 682478 10 2 | ONEIDA FINL CORP | COM | |
| 682505 10 2 | ONEIDA LTD | COM | |
| 68267P 10 9 | ONEMAIN COM INC | COM | ADDED |
| 682680 10 3 * | ONEOK INC NEW | COM | |
| 682680 90 3 | ONEOK INC NEW | CALL | |
| 682680 95 3 | ONEOK INC NEW | PUT | |
| 68272J 10 6 | ONESOURCE INFORMATION SVCS INC | COM | ADDED |
| 68272W 10 7 | ONHEALTH NETWORK CO | COM | |
| 68273D 10 8 | ONLINETRADINGINC COM INC | COM | ADDED |
| 68273G 10 1 | ONLINE RES & COMMUNICATIONS | COM | ADDED |
| 682731 10 4 | ONLINE SYS SVCS INC | COM | |
| 682731 11 2 | ONLINE SYS SVCS INC | WT EXP 052399 | DELETED |
| 682838 10 7 * | ONSALE INC | COM | |
| 682838 90 7 | ONSALE INC | CALL | |
| 682838 95 7 | ONSALE INC | PUT | |
| 682914 10 6 | ONYX ACCEP CORP | COM | |
| 683372 10 6 | ONTRACK DATA INTL INC | COM | |
| 683380 10 9 | ONTRO INC | COM | |
| 683380 11 7 | ONTRO INC | WT EXP 051201 | |
| 683399 10 9 | ONYX PHARMACEUTICALS INC | COM | |
| 683402 10 1 | ONYX SOFTWARE CORP | COM | |
| 68370M 10 0 * | OPEN MKT INC | COM | |
| 68370M 90 0 | OPEN MKT INC | CALL | |
| 68370M 95 0 | OPEN MKT INC | PUT | |
| 68370R 10 9 | OPEN JT STK CO-VIMPEL COMMUNIC | SPONSORED ADR | |
| 683709 10 9 | OPEN PLAN SYS INC | COM | |
| 683715 10 6 * | OPEN TEXT CORP | COM | |
| 683715 90 6 | OPEN TEXT CORP | CALL | |
| 683715 95 6 | OPEN TEXT CORP | PUT | |
| 683725 10 5 | OPHIDIAN PHARMACEUTICALS INC | COM | |
| 683725 11 3 | OPHIDIAN PHARMACEUTICALS INC | WT EXP 050703 | |
| 683755 10 2 | OPINION RESH CORP | COM | |
| 68381N 10 5 | OPTA FOOD INGREDIENTS INC | COM | |
| 683815 10 4 | OPTEK TECHNOLOGY INC | COM | |
| 683818 20 7 | OPTELECOM INC | COM PAR \$0.03 | |
| 683827 10 9 | OPTICAL CABLE CORP | COM | |
| 683829 10 5 * | OPTICAL COATING LAB INC | COM | |
| 683829 90 5 | OPTICAL COATING LAB INC | CALL | |
| 683829 95 5 | OPTICAL COATING LAB INC | PUT | |
| 68384P 10 7 | OPTICAL SENSORS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 219
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 683848 20 4 | OPTICAL SECURITY GROUP INC | COM NEW | |
| 68388R 20 8 | OPTIMAL ROBOTICS CORP | CL A NEW | |
| 68389X 10 5 * | ORACLE CORP | COM | |
| 68389X 90 5 | ORACLE CORP | CALL | |
| 68389X 95 5 | ORACLE CORP | PUT | |
| 683933 10 5 | OPPENHEIMER MULTI-SECTOR INCOM | SH BEN INT | |
| 683948 10 3 | OPTION CARE INC | COM | |
| 683960 10 8 * | DPTI INC | COM | |
| 683960 90 8 | OPTI INC | CALL | |
| 683960 95 8 | OPTI INC | PUT | |
| 683973 10 1 | OPTIKA INC | COM | |
| 683986 10 3 | DPENROUTE NETWORKS INC | COM | |
| 684029 10 1 | ORALABS HOLDING CORP | COM | |
| 684065 10 5 | ORANGE & ROCKLAND UTILS INC | COM | |
| 684177 10 8 | ORANGE CO INC NEW | COM | |
| 685080 10 3 | ORANGE NATL BANCORP | COM | |
| 685211 10 4 | ORANGE PLC | ADR | |
| 685559 10 6 | ORBIT INTL CORP | COM | |
| 685563 30 6 | ORBITAL ENGINE LTD | SPONSOR ADR NEW | |
| 685564 AB 2 | ORBITAL SCIENCES CORP | SB NT CV 144A 02 | |
| 685564 AC 0 | ORBITAL SCIENCES CORP | SB NT CV 5%02 | |
| 685564 10 6 * | ORBITAL SCIENCES CORP | COM | |
| 685564 90 6 | ORBITAL SCIENCES CORP | CALL | |
| 685564 95 6 | ORBITAL SCIENCES CORP | PUT | |
| 685568 10 7 | ORCAD INC | COM | |
| 685906 10 9 * | ORGANOGENESIS INC | COM | |
| 685906 90 9 | ORGANOGENESIS INC | CALL | |
| 685906 95 9 | ORGANOGENESIS INC | PUT | |
| 685928 10 3 | ORGANIC FOOD PRODUCTS INC | COM | DELETED |
| 685929 10 1 | ORBIT / FR INC | COM | |
| 685932 10 5 | OREGON TRAIL FINL CORP | COM | |
| 686079 10 4 * | OREGON STL MLS INC | COM | |
| 686079 90 4 | OREGON STL MLS INC | CALL | |
| 686079 95 4 | OREGON STL MLS INC | PUT | |
| 686091 10 9 * | O REILLY AUTOMOTIVE INC | COM | |
| 686091 90 9 | O REILLY AUTOMOTIVE INC | CALL | |
| 686091 95 9 | O REILLY AUTOMOTIVE INC | PUT | |
| 68618W 10 0 | ORIENTAL FINL GROUP INC | COM | |
| 686203 10 0 | ORIGINAL SIXTEEN TO ONE MINE | COM | |
| 686264 10 2 | ORIOLE HOMES CORP | CL A | |
| 686264 20 1 | ORIOLE HOMES CORP | CL B | |
| 686268 10 3 * | ORION CAP CORP | COM | |
| 686268 90 3 | ORION CAP CORP | CALL | |
| 686268 95 3 | ORION CAP CORP | PUT | |
| 686330 10 1 | ORIX CORP | SPONSORED ADR | |
| 686545 10 4 | ORLANDO PREDATORS ENTERTAINMNT | COM | |
| 686545 11 2 | ORLANDO PREDATORS ENTERTAINMNT | WT EXP 000002 | |
| 686588 10 4 | ORLEANS HOMEBUILDERS INC | COM | |
| 687027 10 2 | OROAMERICA INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 220
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 687303 10 7 | ORPHAN MED INC | COM | |
| 68749B 10 8 | ORTEC INTL INC | COM | |
| 68749B 12 4 | ORTEC INTL INC | WT B EX 113099 | |
| 68749W 10 2 * | ORTEL CORP | COM | |
| 68749W 90 2 | ORTEL CORP | CALL | |
| 68749W 95 2 | ORTEL CORP | PUT | |
| 68750J 10 7 * | ORTHOLOGIC CORP | COM | |
| 68750J 90 7 | ORTHOLOGIC CORP | CALL | |
| 68750J 95 7 | ORTHOLOGIC CORP | PUT | |
| 68750P 10 3 * | ORTHODONTIC CTRS AMER INC | COM | |
| 68750P 90 3 | ORTHODONTIC CTRS AMER INC | CALL | |
| 68750P 95 3 | ORTHODONTIC CTRS AMER INC | PUT | |
| 68750Q 10 1 | ORTHODONTIX INC | COM | |
| 68751A 10 5 | ORTHOPAEDIC BIOSYSTEMS INC | COM | DELETED |
| 68763F AD 2 | ORYX ENERGY COMPANY | SUB DB CV 7.5%14 | DELETED |
| 68763X 10 1 | ORYX TECHNOLOGY CORP | COM | |
| 68763X 11 9 | ORYX TECHNOLOGY CORP | WT EXP 040699 | DELETED |
| 687735 10 0 | OSAGE SYSTEMS GROUP INC | OSAGE SYS | |
| 687913 10 3 | ORTHALLIANCE INC | CL A | |
| 688222 20 7 * | OSHKOSH B GOSH INC | CL A | |
| 688222 90 7 | OSHKOSH B GOSH INC | CALL | |
| 688222 95 7 | OSHKOSH B GOSH INC | PUT | |
| 688239 20 1 | OSHKOSH TRUCK CORP | COM | |
| 688260 10 8 | OSHMANS SPORTING GOODS INC | COM | |
| 688271 50 1 * | OSICOM TECHNOLOGIES INC | COM PAR \$0.30 | |
| 688271 90 1 | OSICOM TECHNOLOGIES INC | CALL | |
| 688271 95 1 | OSICOM TECHNOLOGIES INC | PUT | |
| 688350 10 7 | OSMONICS INC | COM | |
| 688582 10 5 * | OSTEOTECH INC | COM | |
| 688582 90 5 | OSTEOTECH INC | CALL | |
| 688582 95 5 | OSTEOTECH INC | PUT | |
| 68859Q 10 1 * | OSTEX INTL INC | COM | |
| 68859Q 90 1 | OSTEX INTL INC | CALL | |
| 68859Q 95 1 | OSTEX INTL INC | PUT | |
| 688605 10 4 | O SULLIVAN CORP | COM | |
| 688609 10 6 * | O'SULLIVAN INDS HLDGS INC | COM | |
| 688609 90 6 | O'SULLIVAN INDS HLDGS INC | CALL | |
| 688609 95 6 | O'SULLIVAN INDS HLDGS INC | PUT | |
| 689389 10 4 | OTTAWA FINL CORP | COM | |
| 689648 10 3 | OTTER TAIL PWR CO | COM | |
| 689899 10 2 * | OUTBACK STEAKHOUSE INC | COM | |
| 689899 90 2 | OUTBACK STEAKHOUSE INC | CALL | |
| 689899 95 2 | OUTBACK STEAKHOUSE INC | PUT | |
| 690057 10 4 * | OUTDOOR SYS INC | COM | |
| 690057 90 4 | OUTDOOR SYS INC | CALL | |
| 690057 95 4 | OUTDOOR SYS INC | PUT | |
| 690113 10 5 | OUTLOOK GROUP CORP | COM | |
| 690131 10 7 | OUTSOURCE INTL INC | COM | |
| 690213 10 3 | OVERLAND DATA INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 690368 10 5 | OVERSEAS SHIPHOLDING GROUP INC | COM | |
| 69073F 10 3 * | OWENS CORNING | COM | |
| 69073F 90 3 | OWENS CORNING | CALL | |
| 69073F 95 3 | OWENS CORNING | PUT | |
| 690732 10 2 * | OWENS & MINOR INC NEW | COM | |
| 690732 90 2 | OWENS & MINOR INC NEW | CALL | |
| 690732 95 2 | OWENS & MINOR INC NEW | PUT | |
| 690768 40 3 * | OWENS ILL INC | COM NEW | |
| 690768 90 3 | OWENS ILL INC | CALL | |
| 690768 95 3 | OWENS ILL INC | PUT | |
| 690768 50 2 | OWENS ILL INC | PFD CONV \$.01 | |
| 691217 10 3 | OWOSSO CORP | COM | |
| 691384 10 1 | OXBORO MED INTL INC | COM | |
| 691471 10 6 * | OXFORD HEALTH PLANS INC | COM | |
| 691471 90 6 | OXFORD HEALTH PLANS INC | CALL | |
| 691471 95 6 | OXFORD HEALTH PLANS INC | PUT | |
| 691497 30 9 | OXFORD INDS INC | COM | |
| 69181P 10 0 | OXFORD TAX EXEMPT FD L P | UNIT L P INT | |
| 691828 10 7 * | OXIGENE INC | COM | |
| 691828 90 7 | OXIGENE INC | CALL | |
| 691828 95 7 | OXIGENE INC | PUT | |
| 691828 11 5 | OXIGENE INC | WT EXP 123199 | |
| 691829 40 2 | OXIS INTERNATIONAL INC | COM NEW | |
| 692674 10 4 | OZEMAIL LTD | SPONSORED ADR | DELETED |
| 692830 50 8 | P & F INDS INC | CL A NEW | |
| 69313P 10 1 | PAB BANKSHARES INC | COM | |
| 693149 10 6 | P A M TRANSN SVCS INC | COM | |
| 69316G 10 8 | PBOC HLDGS INC | COM | |
| 69318J 10 0 | P C CONNECTION | COM | |
| 69318L 10 5 * | PC DOCS GROUP INTL INC | COM | |
| 69318L 90 5 | PC DOCS GROUP INTL INC | CALL | |
| 69318L 95 5 | PC DOCS GROUP INTL INC | PUT | |
| 69318P 10 6 | PCD INC | COM | |
| 693183 10 5 | PCC GROUP INC | COM | |
| 693236 20 0 * | P C QUOTE INC | COM NEW | |
| 693236 90 0 | P C QUOTE INC | CALL | |
| 693236 95 0 | P C QUOTE INC | PUT | |
| 693258 10 5 | PC SERVICE SOURCE INC | COM | |
| 693262 AA 5 | P-COM INC | SB NT CV 144A 02 | |
| 693262 AB 3 | P-COM INC | SB NT CV ACRD 02 | |
| 693262 AC 1 | P-COM INC | SB NT CV 4.25%02 | |
| 693262 10 7 * | P-COM INC | COM | |
| 693262 90 7 | P-COM INC | CALL | |
| 693262 95 7 | P-COM INC | PUT | |
| 69329T 10 5 | PDS FINANCIAL | COM | |
| 69329T 11 3 | PDS FINANCIAL | WT EXP 070103 | |
| 693293 30 0 | PDK LABS INC | PFD CONV A 7% | |
| 693293 50 8 | PDK LABS INC | COM NEW | |
| 693304 10 7 * | PECO ENERGY CO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 222
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 693304 90 7 | PECO ENERGY CO | CALL | |
| 693304 95 7 | PECO ENERGY CO | PUT | |
| 69331C 10 8 * | PG&E CORP | COM | |
| 69331C 90 8 | PG&E CORP | CALL | |
| 69331C 95 8 | PG&E CORP | PUT | |
| 69331W 10 4 * | PFF BANCORP INC | COM | |
| 69331W 90 4 | PFF BANCORP INC | CALL | |
| 69331W 95 4 | PFF BANCORP INC | PUT | |
| 693315 10 3 | PHC INC MASS | CL A | |
| 693315 11 1 | PHC INC MASS | WT A EX 030300 | |
| 693315 20 2 | PHC INC MASS | UNIT EX 030300 | |
| 69332S 10 2 * | PE CORP | COM PE BIO GRP | ADDED |
| 69332S 90 2 | PE CORP | CALL | ADDED |
| 69332S 95 2 | PE CORP | PUT | ADDED |
| 69332S 11 0 | PE CORP | WT G EX 091103 | ADDED |
| 69332S 20 1 * | PE CORP | CELERA GEN GRP | ADDED |
| 69332S 90 1 | PE CORP | CALL | ADDED |
| 69332S 95 1 | PE CORP | PUT | ADDED |
| 69333Y 10 8 | P F CHANGS CHINA BISTRO INC | COM | |
| 693347 10 6 | PHS BANCORP | COM | |
| 693360 10 9 | PIA MERCHANDISING SVCS INC | COM | |
| 693366 20 5 | PICO HLDGS INC | COM NEW | |
| 69338P 10 2 | PIMCO ADVISORS HLDGS L P | UT LTD PART INT | |
| 693388 10 0 | PIMCO COML MTG SECS TR INC | COM | |
| 69340T 10 0 | PLD TELEKOM INC | COM | |
| 69341D 10 4 * | PLC SYS INC | COM | |
| 69341D 90 4 | PLC SYS INC | CALL | |
| 69341D 95 4 | PLC SYS INC | PUT | |
| 69341L 20 5 | PLM INTL INC | COM NEW | |
| 693417 10 7 | PLX TECHNOLOGY INC | COM | ADDED |
| 693419 20 2 | PMA CAP CORP | CL A | |
| 693429 10 2 | PMCC FINANCIAL CORP | COM | |
| 693430 10 0 | PMC CAP INC | COM | |
| 693434 10 2 | PMC COML TR | SH BEN INT | |
| 69344F 10 6 * | PMC-SIERRA INC | COM | |
| 69344F 90 6 | PMC-SIERRA INC | CALL | |
| 69344F 95 6 | PMC-SIERRA INC | PUT | |
| 69344M 10 1 * | PMI GROUP INC | COM | |
| 69344M 90 1 | PMI GROUP INC | CALL | |
| 69344M 95 1 | PMI GROUP INC | PUT | |
| 693451 10 6 | PMR CORP | COM | |
| 693475 AA 3 | PNC BK CORP | SB DB CV 8.25%08 | |
| 693475 10 5 * | PNC BK CORP | COM | |
| 693475 90 5 | PNC BK CORP | CALL | |
| 693475 95 5 | PNC BK CORP | PUT | |
| 693475 40 2 | PNC BK CORP | PFD C CV \$1.60 | |
| 693475 50 1 | PNC BK CORP | PFD CV D \$1.80 | |
| 693499 10 5 * | P P & L RES INC | COM | |
| 693499 90 5 | P P & L RES INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 693499 95 5 | P P & L RES INC | PUT | |
| 693506 10 7 * | PPG INDS INC | COM | |
| 693506 90 7 | PPG INDS INC | CALL | |
| 693506 95 7 | PPG INDS INC | PUT | |
| 693519 10 0 | PPT VISION INC | COM | |
| 69357H 10 6 * | PRI AUTOMATION INC | COM | |
| 69357H 90 6 | PRI AUTOMATION INC | CALL | |
| 69357H 95 6 | PRI AUTOMATION INC | PUT | |
| 693579 10 4 * | PRT GROUP INC | COM | |
| 693579 90 4 | PRT GROUP INC | CALL | |
| 693579 95 4 | PRT GROUP INC | PUT | |
| 69360J 10 7 | PS BUSINESS PKS INC CALIF | COM | |
| 693604 10 0 | PSB BANCORP INC | COM | |
| 69361E 10 7 * | PSC INC | COM | |
| 69361E 90 7 | PSC INC | CALL | |
| 69361E 95 7 | PSC INC | PUT | |
| 693622 10 2 | PS GROUP HLDG INC | COM | |
| 69364J 10 3 | PSW TECHNOLOGIES INC | COM | |
| 69364P 10 9 | PTI HLDG INC | COM | |
| 69365B 10 9 | P T TRI POLYTA INDONESIA | SPONSORED ADR | |
| 69365Q 10 6 | P T PASIFIK SATELIT NUSANTARA | SPONSORED ADR | |
| 693651 10 1 | P V C CONTAINER CORP | COM | |
| 693654 10 5 | PVF CAPITAL CORP | COM | |
| 69366A 10 0 * | PSS WORLD MED INC | COM | |
| 69366A 90 0 | PSS WORLD MED INC | CALL | |
| 69366A 95 0 | PSS WORLD MED INC | PUT | |
| 693674 10 3 | PXRE CORP | COM | |
| 693718 10 8 * | PACCAR INC | COM | |
| 693718 90 8 | PACCAR INC | CALL | |
| 693718 95 8 | PACCAR INC | PUT | |
| 69372D 10 6 | PACALTA RES LTD | COM | DELETED |
| 693742 10 8 | PACHOLDER FD INC | COM | |
| 693758 10 4 | PACIFIC AEROSPACE & ELECTRONIC | COM | |
| 693758 11 2 | PACIFIC AEROSPACE & ELECTRONIC | WT EXP 071501 | |
| 693796 10 4 | PACIFIC AMERN INCOME SHS INC | COM | |
| 693905 10 1 | PACER TECHNOLOGY | COM | |
| 694026 20 4 | PACIFIC BK NATL ASSN SAN FRANC | COM NEW | |
| 69403Q 10 0 | PACIFIC BIOMETRICS INC | COM | DELETED |
| 69403Q 11 8 | PACIFIC BIOMETRICS INC | WT EXP 063099 | DELETED |
| 69404P 10 1 | PACIFIC CAP BANCORP NEW | COM | |
| 694058 10 8 * | PACIFIC CENTY FINL CORP | COM | |
| 694058 90 8 | PACIFIC CENTY FINL CORP | CALL | |
| 694058 95 8 | PACIFIC CENTY FINL CORP | PUT | |
| 694166 10 9 | PACIFIC CREST CAP INC | COM | |
| 694185 20 8 | PACIFIC DUNLOP LTD | ADR | |
| 694327 10 7 * | PACIFIC GATEWAY EXCHANGE INC | COM | |
| 694327 90 7 | PACIFIC GATEWAY EXCHANGE INC | CALL | |
| 694327 95 7 | PACIFIC GATEWAY EXCHANGE INC | PUT | |
| 694329 10 3 | PACIFIC GATEWAY PPTYS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 224
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 694396 AA 0 | PACIFIC GULF PPTYS INC | SBDB CV 8.375%01 | |
| 694396 10 2 | PACIFIC GULF PPTYS INC | COM | |
| 694873 10 0 * | PACIFIC SUNWEAR CALIF INC | COM | |
| 694873 90 0 | PACIFIC SUNWEAR CALIF INC | CALL | |
| 694873 95 0 | PACIFIC SUNWEAR CALIF INC | PUT | |
| 694932 10 4 | PACIFIC RESH & ENGR CORP | COM | |
| 694932 11 2 | PACIFIC RESH & ENGR CORP | WT EXP 052801 | |
| 695112 10 2 * | PACIFICARE HEALTH SYS DEL | CL A | |
| 695112 90 2 | PACIFICARE HEALTH SYS DEL | CALL | |
| 695112 95 2 | PACIFICARE HEALTH SYS DEL | PUT | |
| 695112 20 1 * | PACIFICARE HEALTH SYS DEL | CL B | |
| 695112 90 1 | PACIFICARE HEALTH SYS DEL | CALL | |
| 695112 95 1 | PACIFICARE HEALTH SYS DEL | PUT | |
| 695113 10 0 | PACIFICHEALTH LABORATORIES INC | COM | |
| 695114 10 8 * | PACIFICORP | COM | |
| 695114 90 8 | PACIFICORP | CALL | |
| 695114 95 8 | PACIFICORP | PUT | |
| 695148 10 6 | PACKAGED ICE INC | COM | |
| 69553J 10 4 * | PAGEMART WIRELESS INC | CL A | |
| 69553J 90 4 | PAGEMART WIRELESS INC | CALL | |
| 69553J 95 4 | PAGEMART WIRELESS INC | PUT | |
| 69554P 10 9 | PAGING PARTNERS CORP | COM | DELETED |
| 695542 10 0 * | PAGING NETWORK INC | COM | |
| 695542 90 0 | PAGING NETWORK INC | CALL | |
| 695542 95 0 | PAGING NETWORK INC | PUT | |
| 695629 10 5 * | PAINE WEBBER GROUP INC | COM | |
| 695629 90 5 | PAINE WEBBER GROUP INC | CALL | |
| 695629 95 5 | PAINE WEBBER GROUP INC | PUT | |
| 695629 23 8 | PAINE WEBBER GROUP INC | UNIT EX 060200 | |
| 695629 34 5 | PAINE WEBBER GROUP INC | WT EXP 000000 | DELETED |
| 695844 10 0 | PAKISTAN INVT FD INC | COM | |
| 695934 10 9 * | PAIRGAIN TECHNOLOGIES INC | COM | |
| 695934 90 9 | PAIRGAIN TECHNOLOGIES INC | CALL | |
| 695934 95 9 | PAIRGAIN TECHNOLOGIES INC | PUT | |
| 696077 30 4 | PALATIN TECHNOLOGIES INC | COM NEW | |
| 696368 10 9 | PALEX INC | COM | |
| 696429 30 7 * | PALL CORP | COM | |
| 696429 90 7 | PALL CORP | CALL | |
| 696429 95 7 | PALL CORP | PUT | |
| 696639 10 3 * | PALM HARBOR HOMES | COM | |
| 696639 90 3 | PALM HARBOR HOMES | CALL | |
| 696639 95 3 | PALM HARBOR HOMES | PUT | |
| 697529 10 5 | PALOMAR MED TECHNOLOGIES INC | COM | DELETED |
| 697529 30 3 | PALOMAR MED TECHNOLOGIES INC | COM NEW | ADDED |
| 697642 10 6 | PAMIDA HLDGS CORP | COM | |
| 697738 10 2 | PAMRAPO BANCORP INC | COM | |
| 697900 10 8 * | PAN AMERICAN SILVER CORP | COM | |
| 697900 90 8 | PAN AMERICAN SILVER CORP | CALL | |
| 697900 95 8 | PAN AMERICAN SILVER CORP | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 697933 10 9 * | PANAMSAT CORP NEW | COM | |
| 697933 90 9 | PANAMSAT CORP NEW | CALL | |
| 697933 95 9 | PANAMSAT CORP NEW | PUT | |
| 697934 10 7 | PAMECO CORP | COM | |
| 69806L 10 4 | PAN PACIFIC RETAIL PPTYS INC | COM | |
| 698106 10 1 | PANACO INC | COM | |
| 69830E 20 9 | PANAVISION INC | COM NEW | |
| 698304 20 1 | PANCHOS MEXICAN BUFFET INC | COM NEW | |
| 69840W 10 8 | PANERA BREAD CO | CL A | ADDED |
| 698477 10 6 | PANHANDLE ROYALTY CO | CL A | |
| 698657 10 3 | PANTRY INC | COM | ADDED |
| 698813 10 2 * | PAPA JOHNS INTL INC | COM | |
| 698813 90 2 | PAPA JOHNS INTL INC | CALL | |
| 698813 95 2 | PAPA JOHNS INTL INC | PUT | |
| 698884 10 3 | PAR TECHNOLOGY CORP | COM | |
| 698891 10 8 | PARACELCUS HEALTHCARE CORP | COM | |
| 698941 10 1 | PAPER WAREHOUSE INC | COM | |
| 69900J 10 4 | PARADIGM GEOPHYSICAL LTD | ORD | |
| 69900Q 10 8 | PARADIGM MED INDS INC DEL | COM | |
| 69900Q 11 6 | PARADIGM MED INDS INC DEL | WT A EX 071001 | |
| 699071 10 6 | PARADISE MUSIC & ENTMT INC | COM | |
| 699071 11 4 | PARADISE MUSIC & ENTMT INC | WT EXP 012101 | |
| 69912K 10 7 * | PARAGON TRADE BRANDS INC | COM | |
| 69912K 90 7 | PARAGON TRADE BRANDS INC | CALL | |
| 69912K 95 7 | PARAGON TRADE BRANDS INC | PUT | |
| 699157 10 3 | PARALLEL PETE CORP DEL | COM | |
| 699173 10 0 * | PARAMETRIC TECHNOLOGY CORP | COM | |
| 699173 90 0 | PARAMETRIC TECHNOLOGY CORP | CALL | |
| 699173 95 0 | PARAMETRIC TECHNOLOGY CORP | PUT | |
| 699223 30 1 | PARAMOUNT FINL CORP | COM NEW | |
| 699376 10 9 | PARAVANT INC | COM | |
| 699376 11 7 | PARAVANT INC | WT EXP 113002 | DELETED |
| 699462 10 7 * | PAREXEL INTL CORP | COM | |
| 699462 90 7 | PAREXEL INTL CORP | CALL | |
| 699462 95 7 | PAREXEL INTL CORP | PUT | |
| 699556 10 6 | PARIS CORP | COM | |
| 700164 10 6 | PARK BANCORP INC | COM | |
| 700416 AB 6 | PARK ELECTROCHEMICAL CORP | SUBNT CV 5.5%06 | |
| 700416 20 9 * | PARK ELECTROCHEMICAL CORP | COM | |
| 700416 90 9 | PARK ELECTROCHEMICAL CORP | CALL | |
| 700416 95 9 | PARK ELECTROCHEMICAL CORP | PUT | |
| 700658 10 7 | PARK NATL CORP | COM | |
| 700666 10 0 | PARK OHIO HLDGS CORP | COM | |
| 700690 10 0 * | PARK PL ENTMT CORP | COM | |
| 700690 90 0 | PARK PL ENTMT CORP | CALL | |
| 700690 95 0 | PARK PL ENTMT CORP | PUT | |
| 701081 AD 3 | PARKER DRILLING CO | SUB NT CV 5.5%04 | |
| 701081 10 1 * | PARKER DRILLING CO | COM | |
| 701081 90 1 | PARKER DRILLING CO | CALL | |

RUN DATE:06/24/99

** LIST OF SECTION 13F SECURITIES **

PAGE 226

RUN TIME:12:41

IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 701081 95 1 | PARKER DRILLING CO | PUT | |
| 701094 10 4 * | PARKER HANNIFIN CORP | COM | |
| 701094 90 4 | PARKER HANNIFIN CORP | CALL | |
| 701094 95 4 | PARKER HANNIFIN CORP | PUT | |
| 701354 10 2 | PARKERVISION INC | COM | |
| 701492 10 0 | PARKVALE FINL CORP | COM | |
| 701590 10 4 | PARKWAY PPTYS INC | COM | |
| 701630 10 5 | PARLEX CORP | COM | |
| 701645 10 3 * | PARLUX FRAGRANCES INC | COM | |
| 701645 90 3 | PARLUX FRAGRANCES INC | CALL | |
| 701645 95 3 | PARLUX FRAGRANCES INC | PUT | |
| 70214E 10 4 | PARTS SOURCE INC | COM | DELETED |
| 702145 10 3 * | PARTY CITY CORP | COM | |
| 702145 90 3 | PARTY CITY CORP | CALL | |
| 702145 95 3 | PARTY CITY CORP | PUT | |
| 702915 10 9 | PATIENT INFOSYSTEMS INC | COM | |
| 70320A 10 3 | PATHFINDER BANCORP INC | COM | |
| 70321D 10 6 | PATHWAYS GROUP INC | COM | |
| 70321E 10 4 * | PATHOGENESIS CORP | COM | |
| 70321E 90 4 | PATHOGENESIS CORP | CALL | |
| 70321E 95 4 | PATHOGENESIS CORP | PUT | |
| 703224 10 5 * | PATINA OIL & GAS CORP | COM | |
| 703224 90 5 | PATINA OIL & GAS CORP | CALL | |
| 703224 95 5 | PATINA OIL & GAS CORP | PUT | |
| 703224 11 3 | PATINA OIL & GAS CORP | WT EXP 050201 | |
| 703224 20 4 | PATINA OIL & GAS CORP | PFD CV 7.125% | |
| 703343 10 3 | PATRICK INDS INC | COM | |
| 70335P 10 3 | PATRIOT BANK CORP PA | COM | |
| 703352 20 3 | PATRIOT AMERN HOSPITALITY DEL | PAIRED CTF | |
| 70336H 10 0 | PATRIOT NATL BK CONN | COM | |
| 703412 10 6 * | PATTERSON DENTAL CO | COM | |
| 703412 90 6 | PATTERSON DENTAL CO | CALL | |
| 703412 95 6 | PATTERSON DENTAL CO | PUT | |
| 703414 10 2 * | PATTERSON ENERGY INC | COM | |
| 703414 90 2 | PATTERSON ENERGY INC | CALL | |
| 703414 95 2 | PATTERSON ENERGY INC | PUT | |
| 703555 20 1 * | PAUL HARRIS STORES INC | COM NEW | |
| 703555 90 1 | PAUL HARRIS STORES INC | CALL | |
| 703555 95 1 | PAUL HARRIS STORES INC | PUT | |
| 703578 10 4 | PAUL-SON GAMING CORP | COM | |
| 703588 10 3 | PAULA FINL DEL | COM | |
| 703797 10 0 | PAULSON CAP CORP | COM | |
| 704157 10 6 | PAWNMART INC | COM | |
| 704157 11 4 | PAWNMART INC | WT A EX 031803 | |
| 704157 12 2 | PAWNMART INC | WT B EX 031804 | |
| 704227 10 7 * | PAXAR CORP | COM | |
| 704227 90 7 | PAXAR CORP | CALL | |
| 704227 95 7 | PAXAR CORP | PUT | |
| 704231 10 9 * | PAXSON COMMUNICATIONS CORP | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 704231 90 9 | PAXSON COMMUNICATIONS CORP | CALL | |
| 704231 95 9 | PAXSON COMMUNICATIONS CORP | PUT | |
| 704326 10 7 * | PAYCHEX INC | COM | |
| 704326 90 7 | PAYCHEX INC | CALL | |
| 704326 95 7 | PAYCHEX INC | PUT | |
| 704379 10 6 * | PAYLESS SHOESOURCE INC | COM | |
| 704379 90 6 | PAYLESS SHOESOURCE INC | CALL | |
| 704379 95 6 | PAYLESS SHOESOURCE INC | PUT | |
| 704384 10 6 * | PAYMENTECH INC | COM | |
| 704384 90 6 | PAYMENTECH INC | CALL | |
| 704384 95 6 | PAYMENTECH INC | PUT | |
| 70453H 10 7 | PCORDER COM INC | CL A | |
| 704718 10 5 * | PEAPOD INC | COM | |
| 704718 90 5 | PEAPOD INC | CALL | |
| 704718 95 5 | PEAPOD INC | PUT | |
| 705098 10 1 | PEC ISRAEL ECONOMIC CORP | COM | |
| 705151 20 7 | PECHINEY | SPONSORED ADR | |
| 705323 10 3 | PEDIATRIC SVCS OF AMERICA | COM | |
| 705324 10 1 * | PEDIATRIX MED GROUP | COM | |
| 705324 90 1 | PEDIATRIX MED GROUP | CALL | |
| 705324 95 1 | PEDIATRIX MED GROUP | PUT | |
| 705385 10 2 | PEEKSKILL FINL CORP | COM | |
| 705514 10 7 | PEERLESS MFG CO | COM | |
| 705536 10 0 * | PEERLESS SYS CORP | COM | |
| 705536 90 0 | PEERLESS SYS CORP | CALL | |
| 705536 95 0 | PEERLESS SYS CORP | PUT | |
| 705573 10 3 | PEGASYSTEMS INC | COM | |
| 705904 10 0 * | PEGASUS COMMUNICATIONS CORP | CL A | |
| 705904 90 0 | PEGASUS COMMUNICATIONS CORP | CALL | |
| 705904 95 0 | PEGASUS COMMUNICATIONS CORP | PUT | |
| 705906 10 5 * | PEGASUS SYSTEMS INC | COM | |
| 705906 90 5 | PEGASUS SYSTEMS INC | CALL | |
| 705906 95 5 | PEGASUS SYSTEMS INC | PUT | |
| 706143 40 1 | PELSART RES NL | ADR NEW | |
| 706583 10 1 | PEN INTERCONNECT INC | COM | DELETED |
| 706583 11 9 | PEN INTERCONNECT INC | WT EXP 111700 | DELETED |
| 706905 10 6 | PENDARIES PETE LTD | COM | |
| 707051 10 8 | PENFORD CORP | COM | |
| 707247 10 2 | PENN-AMER GROUP INC | COM | |
| 707389 10 2 | PENN ENGR & MFG CORP | CL A | |
| 707389 30 0 | PENN ENGR & MFG CORP | COM NON VTG | |
| 707569 10 9 * | PENN NATL GAMING INC | COM | |
| 707569 90 9 | PENN NATL GAMING INC | CALL | |
| 707569 95 9 | PENN NATL GAMING INC | PUT | |
| 707573 10 1 | PENN OCTANE CORP | COM | |
| 707874 AA 1 | PENN TREATY AMERN CORP | SB NT CV 144A 03 | |
| 707874 AB 9 | PENN TREATY AMERN CORP | SB NT CV ACRD 03 | |
| 707874 AC 7 | PENN TREATY AMERN CORP | SB NT CV 6.25%03 | |
| 707874 10 3 | PENN TREATY AMERN CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 228
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 707882 10 6 | PENN VA CORP | COM | |
| 708046 10 7 | PENNACO ENERGY INC | COM | ADDED |
| 708094 10 7 * | PENNCORP FINL GROUP INC | COM | |
| 708094 90 7 | PENNCORP FINL GROUP INC | CALL | |
| 708094 95 7 | PENNCORP FINL GROUP INC | PUT | |
| 708094 20 6 | PENNCORP FINL GROUP INC | PFD CV \$0.01 | |
| 708160 10 6 * | PENNEY J C INC | COM | |
| 708160 90 6 | PENNEY J C INC | CALL | |
| 708160 95 6 | PENNEY J C INC | PUT | |
| 708167 10 1 | PENNFED FINL SVCS INC | COM | |
| 708254 20 6 | PENNICHUCK CORP | COM NEW | |
| 708720 10 7 | PENNSYLVANIA ENTERPRISES INC | COM | |
| 709102 10 7 | PENNSYLVANIA RL ESTATE INVT TR | SH BEN INT | |
| 70931Q 10 9 * | PENNZENERGY CO | COM | |
| 70931Q 90 9 | PENNZENERGY CO | CALL | |
| 70931Q 95 9 | PENNZENERGY CO | PUT | |
| 709323 10 9 * | PENNZOIL-QUAKER STATE COMPANY | COM | |
| 709323 90 9 | PENNZOIL-QUAKER STATE COMPANY | CALL | |
| 709323 95 9 | PENNZOIL-QUAKER STATE COMPANY | PUT | |
| 709342 10 9 | PENOBSCOT SHOE CO | COM | |
| 709598 10 6 | PENSKE MOTORSPORTS INC | COM | |
| 709620 10 8 | PENTACON INC | COM | |
| 709631 10 5 * | PENTAIR INC | COM | |
| 709631 90 5 | PENTAIR INC | CALL | |
| 709631 95 5 | PENTAIR INC | PUT | |
| 709635 10 6 | PENTECH INTL INC | COM | |
| 709637 10 2 | PENTEGRA DENTAL GROUP INC | COM | |
| 709668 10 7 * | PENTON MEDIA INC | COM | |
| 709668 90 7 | PENTON MEDIA INC | CALL | |
| 709668 95 7 | PENTON MEDIA INC | PUT | |
| 709754 10 5 | PENWEST PHARMACEUTICALS CO | COM | |
| 709788 10 3 | PEOPLES BANCORP AUBURN IND | COM | |
| 709789 10 1 | PEOPLES BANCORP INC | COM | |
| 709795 10 8 | PEOPLES BANCSHARES INC MASS | COM | |
| 709796 10 6 | PEOPLES BANCTRUST INC | COM | |
| 709909 10 5 | PEOPLES BANCORP INC DEL | COM | |
| 710198 10 2 * | PEOPLES BK BRIDGEPORT CONN | COM | |
| 710198 90 2 | PEOPLES BK BRIDGEPORT CONN | CALL | |
| 710198 95 2 | PEOPLES BK BRIDGEPORT CONN | PUT | |
| 710215 10 4 | PEOPLES BK CATAWBA N C | COM | |
| 710313 10 7 | PEOPLES BK CORP INDIANAPOLIS | COM NON VTG | |
| 71103A 10 4 | PEOPLES FINL CORP OHIO | COM | |
| 711030 10 6 * | PEOPLES ENERGY CORP | COM | |
| 711030 90 6 | PEOPLES ENERGY CORP | CALL | |
| 711030 95 6 | PEOPLES ENERGY CORP | PUT | |
| 711147 10 8 * | PEOPLES HERITAGE FINL GROUP | COM | |
| 711147 90 8 | PEOPLES HERITAGE FINL GROUP | CALL | |
| 711147 95 8 | PEOPLES HERITAGE FINL GROUP | PUT | |
| 711148 10 6 | PEOPLES HLDG CO | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 712308 10 5 | PEOPLES-SIDNEY FINL CORP | COM | |
| 712713 10 6 * | PEOPLESOFT INC | COM | |
| 712713 90 6 | PEOPLESOFT INC | CALL | |
| 712713 95 6 | PEOPLESOFT INC | PUT | |
| 713278 AG 4 | PEP BOYS MANNY MOE & JACK | SUB NT CONV 4%99 | |
| 713278 AJ 8 | PEP BOYS MANNY MOE & JACK | SUB LYON ZERO 11 | |
| 713278 10 9 * | PEP BOYS MANNY MOE & JACK | COM | |
| 713278 90 9 | PEP BOYS MANNY MOE & JACK | CALL | |
| 713278 95 9 | PEP BOYS MANNY MOE & JACK | PUT | |
| 713409 10 0 * | PEPSI BOTTLING GROUP INC | COM | ADDED |
| 713409 90 0 | PEPSI BOTTLING GROUP INC | CALL | ADDED |
| 713409 95 0 | PEPSI BOTTLING GROUP INC | PUT | ADDED |
| 713434 10 8 | PEPSI-COLA PUERTO RICO | CL B | |
| 713435 10 5 | PEPSI-GEMEX S A DE C V | GDR REP ORD | |
| 713448 10 8 * | PEPSICO INC | COM | |
| 713448 90 8 | PEPSICO INC | CALL | |
| 713448 95 8 | PEPSICO INC | PUT | |
| 71361C 10 7 * | PERCLOSE INC | COM | |
| 71361C 90 7 | PERCLOSE INC | CALL | |
| 71361C 95 7 | PERCLOSE INC | PUT | |
| 71361E 10 3 | PERCON INC | COM | |
| 71361F 10 0 * | PERCEPTRON INC | COM | |
| 71361F 90 0 | PERCEPTRON INC | CALL | |
| 71361F 95 0 | PERCEPTRON INC | PUT | |
| 71366Q 10 1 * | PEREGRINE SYSTEMS INC | COM | |
| 71366Q 90 1 | PEREGRINE SYSTEMS INC | CALL | |
| 71366Q 95 1 | PEREGRINE SYSTEMS INC | PUT | |
| 713727 10 5 | PERFECTDATA CORP | COM | |
| 713755 10 6 | PERFORMANCE FOOD GROUP CO | COM | |
| 71376K 10 2 | PERFORMANCE TECHNOLOGIES INC | COM | |
| 713766 10 3 | PERFUMANIA INC | COM | |
| 713831 10 5 | PERICOM SEMICONDUCTOR CORP | COM | |
| 713839 10 8 | PERINI CORP | COM | |
| 713839 30 6 | PERINI CORP | PFD CV1/10\$2.125 | |
| 714005 10 5 * | PERIPHONICS CORP | COM | |
| 714005 90 5 | PERIPHONICS CORP | CALL | |
| 714005 95 5 | PERIPHONICS CORP | PUT | |
| 714041 10 0 * | PERKIN ELMER CORP | COM | DELETED |
| 714041 90 0 | PERKIN ELMER CORP | CALL | DELETED |
| 714041 95 0 | PERKIN ELMER CORP | PUT | DELETED |
| 714041 12 6 | PERKIN ELMER CORP | WT G EX 091103 | DELETED |
| 714152 10 5 | PERLE SYS LTD | COM | |
| 714157 10 4 | PERMA-FIX ENVIRONMENTAL SVCS | COM | |
| 714157 12 0 | PERMA-FIX ENVIRONMENTAL SVCS | WT B EX 061799 | DELETED |
| 714197 10 0 | PERMANENT BANCORP INC | COM | |
| 714236 10 6 | PERMIAN BASIN RTY TR | UNIT BEN INT | |
| 714265 10 5 * | PEROT SYS CORP | CL A | |
| 714265 90 5 | PEROT SYS CORP | CALL | |
| 714265 95 5 | PEROT SYS CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 230
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 714290 10 3 * | PERRIGO CO | COM | |
| 714290 90 3 | PERRIGO CO | CALL | |
| 714290 95 3 | PERRIGO CO | PUT | |
| 71447Q 10 4 | PERRY CNTY FINL CORP | COM | |
| 715338 AC 3 | PERSONNEL GROUP AMER INC | SB NT CV 144A 04 | |
| 715338 AD 1 | PERSONNEL GROUP AMER INC | SB NT CV ACRD 04 | |
| 715338 AE 9 | PERSONNEL GROUP AMER INC | SB NT CV 5.75%04 | |
| 715338 10 9 * | PERSONNEL GROUP AMER INC | COM | |
| 715338 90 9 | PERSONNEL GROUP AMER INC | CALL | |
| 715338 95 9 | PERSONNEL GROUP AMER INC | PUT | |
| 715680 10 4 | PERUSAHAAN PERS INDO SATELLITE | SPONSORED ADR | |
| 715684 10 6 | P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | |
| 715710 10 9 | PERVASIVE SOFTWARE INC | COM | |
| 715796 10 8 | PETSEC ENERGY LTD | SPONSORED ADR | |
| 716016 10 0 * | PETCO ANIMAL SUPPLIES | COM | |
| 716016 90 0 | PETCO ANIMAL SUPPLIES | CALL | |
| 716016 95 0 | PETCO ANIMAL SUPPLIES | PUT | |
| 71644E 10 2 | PETRO-CDA | COM/VARIBL VTG | |
| 71645N 10 1 | PETROCORP INC | COM | |
| 716485 12 3 | PETROFINA S A | WT EXP 080503 | DELETED |
| 716485 20 6 | PETROFINA S A | SPONSORED ADR | DELETED |
| 71649C 10 1 | PETROGLYPH ENERGY INC | COM | |
| 716549 10 0 | PETROLEUM & RES CORP | COM | |
| 716578 10 9 | PETROLEUM DEV CORP | COM | |
| 716597 10 9 | PETROLEUM GEO-SVCS A/S | SPONSORED ADR | |
| 716600 30 9 | PETROLEUM HEAT & PWR INC | CL A | DELETED |
| 716604 10 3 | PETROLEUM HELICOPTERS INC | COM VTG | |
| 716604 20 2 | PETROLEUM HELICOPTERS INC | COM NON VTG | |
| 716731 10 4 | PETROMET RES LTD | COM | |
| 716732 20 1 | PETROMINERALS CORP | COM NEW | |
| 716748 10 8 | PETROQUEST ENERGY INC | COM | DELETED |
| 716768 AA 4 | PETSMART INC | SB NT CV 144A 04 | |
| 716768 AB 2 | PETSMART INC | SB NT CV 6.75%04 | |
| 716768 10 6 * | PETSMART INC | COM | |
| 716768 90 6 | PETSMART INC | CALL | |
| 716768 95 6 | PETSMART INC | PUT | |
| 716933 10 6 * | PHARMACYCLICS INC | COM | |
| 716933 90 6 | PHARMACYCLICS INC | CALL | |
| 716933 95 6 | PHARMACYCLICS INC | PUT | |
| 716941 10 9 * | PHARMACIA & UPJOHN INC | COM | |
| 716941 90 9 | PHARMACIA & UPJOHN INC | CALL | |
| 716941 95 9 | PHARMACIA & UPJOHN INC | PUT | |
| 716950 10 0 * | PHARMAPRINT INC | COM | |
| 716950 90 0 | PHARMAPRINT INC | CALL | |
| 716950 95 0 | PHARMAPRINT INC | PUT | |
| 717067 10 2 | PFEIFFER VACUUM TECH AG | SPONSORED ADR | |
| 717081 10 3 * | PFIZER INC | COM | |
| 717081 90 3 | PFIZER INC | CALL | |
| 717081 95 3 | PFIZER INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 717113 11 2 | PHAR-MOR INC | WT EXP 091002 | |
| 717113 20 3 | PHAR-MOR INC | COM NEW | |
| 717123 10 3 * | PHARMACEUTICAL MARKETING SVCS | COM | DELETED |
| 717123 90 3 | PHARMACEUTICAL MARKETING SVCS | CALL | DELETED |
| 717123 95 3 | PHARMACEUTICAL MARKETING SVCS | PUT | DELETED |
| 717124 10 1 * | PHARMACEUTICAL PROD DEV INC | COM | |
| 717124 90 1 | PHARMACEUTICAL PROD DEV INC | CALL | |
| 717124 95 1 | PHARMACEUTICAL PROD DEV INC | PUT | |
| 717125 10 8 * | PHARMACEUTICAL RES INC | COM | |
| 717125 90 8 | PHARMACEUTICAL RES INC | CALL | |
| 717125 95 8 | PHARMACEUTICAL RES INC | PUT | |
| 71713B 10 4 * | PHARMACOPEIA INC | COM | |
| 71713B 90 4 | PHARMACOPEIA INC | CALL | |
| 71713B 95 4 | PHARMACOPEIA INC | PUT | |
| 71713J 10 7 | PHARMANETICS INC | COM | |
| 717133 10 2 | PHARMCHEM LABS INC | COM | |
| 717135 10 7 * | PHARMERICA INC | COM | DELETED |
| 717135 90 7 | PHARMERICA INC | CALL | DELETED |
| 717135 95 7 | PHARMERICA INC | PUT | DELETED |
| 717137 10 3 | PHARMHOUSE CORP | COM | DELETED |
| 717139 20 8 | PHARMOS CORP | COM NEW | |
| 717265 10 2 * | PHELPS DODGE CORP | COM | |
| 717265 90 2 | PHELPS DODGE CORP | CALL | |
| 717265 95 2 | PHELPS DODGE CORP | PUT | |
| 717528 10 3 | PHILADELPHIA CONS HLDG CORP | COM | |
| 718009 60 8 | PHILADELPHIA SUBN CORP | COM PAR \$0.50 | |
| 718154 10 7 * | PHILIP MORRIS COS INC | COM | |
| 718154 90 7 | PHILIP MORRIS COS INC | CALL | |
| 718154 95 7 | PHILIP MORRIS COS INC | PUT | |
| 71819M 10 3 * | PHILIP SVCS CORP | COM | DELETED |
| 71819M 90 3 | PHILIP SVCS CORP | CALL | DELETED |
| 71819M 95 3 | PHILIP SVCS CORP | PUT | DELETED |
| 718252 60 4 | PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | |
| 718252 70 3 | PHILIPPINE LONG DISTANCE TEL | SPN GLB DEP SH | |
| 718333 10 7 | PHILIPS INTL RLTY CORP | COM | |
| 718507 10 6 * | PHILLIPS PETE CO | COM | |
| 718507 90 6 | PHILLIPS PETE CO | CALL | |
| 718507 95 6 | PHILLIPS PETE CO | PUT | |
| 718592 10 8 * | PHILLIPS VAN HEUSEN CORP | COM | |
| 718592 90 8 | PHILLIPS VAN HEUSEN CORP | CALL | |
| 718592 95 8 | PHILLIPS VAN HEUSEN CORP | PUT | |
| 718919 10 3 | PHOENIX INTL LIFE SCIENCES INC | COM | ADDED |
| 718925 AA 8 | PHYMATRIX CORP | SB DB CV 144A 03 | |
| 718925 AB 6 | PHYMATRIX CORP | SB DB CV ACRD 03 | |
| 718925 AC 4 | PHYMATRIX CORP | SB DB CV 6.75%03 | |
| 718925 10 0 * | PHYMATRIX CORP | COM | |
| 718925 90 0 | PHYMATRIX CORP | CALL | |
| 718925 95 0 | PHYMATRIX CORP | PUT | |
| 718928 10 4 | PHYSIDMETRIX INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 232
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 718934 10 2 | PHYSICIANS SPECIALTY CORP | COM | |
| 719068 10 8 | PHOENIX GOLD INTL INC | COM | |
| 719078 10 7 | PHOENIX INTL INC | COM | |
| 719085 AA 0 | PHOENIX INVT PARTNERS LTD | SUB DB CONV 6%15 | |
| 719085 10 2 | PHOENIX INVT PARTNERS LTD | COM | |
| 719153 10 8 * | PHOENIX TECHNOLOGY LTD | COM | |
| 719153 90 8 | PHOENIX TECHNOLOGY LTD | CALL | |
| 719153 95 8 | PHOENIX TECHNOLOGY LTD | PUT | |
| 71920Q 10 0 | PHONE COM INC | COM | ADDED |
| 719217 10 1 | PHOSPHATE RESOURCE PARTNERS | DEPOSITARY UNT | |
| 719219 10 7 | PHOTO CTL CORP | COM | |
| 719320 10 3 | PHOTOELECTRON CORP | COM | |
| 719350 10 0 | PHOTOMATRIX INC | COM | |
| 719364 10 1 | PHOTON DYNAMICS INC | COM | |
| 71940F AB 6 | PHYCOR INC | SUB DB CV 4.5%03 | |
| 71940F 10 0 * | PHYCOR INC | COM | |
| 71940F 90 0 | PHYCOR INC | CALL | |
| 71940F 95 0 | PHYCOR INC | PUT | |
| 71940G 10 8 * | PHYSICIAN RELIANCE NETWORK INC | COM | |
| 71940G 90 8 | PHYSICIAN RELIANCE NETWORK INC | CALL | |
| 71940G 95 8 | PHYSICIAN RELIANCE NETWORK INC | PUT | |
| 719404 10 5 | PHOTRAN CORP | COM | DELETED |
| 719405 AA 0 | PHOTRONICS INC | SUB NT CONV 6%04 | |
| 719405 10 2 * | PHOTRONICS INC | COM | |
| 719405 90 2 | PHOTRONICS INC | CALL | |
| 719405 95 2 | PHOTRONICS INC | PUT | |
| 719567 10 9 | PICCADILLY CAFETERIAS INC | COM | |
| 720035 30 2 * | PICTURETEL CORP | COM NEW | |
| 720035 90 2 | PICTURETEL CORP | CALL | |
| 720035 95 2 | PICTURETEL CORP | PUT | |
| 720104 10 8 | PIEDMONT BANCORP INC | COM | |
| 720186 10 5 | PIEDMONT NAT GAS INC | COM | |
| 720279 AF 5 | PIER 1 IMPORTS INC | SB NT CV 5.75%03 | |
| 720279 10 8 * | PIER 1 IMPORTS INC | COM | |
| 720279 90 8 | PIER 1 IMPORTS INC | CALL | |
| 720279 95 8 | PIER 1 IMPORTS INC | PUT | |
| 720722 10 7 | PIERCE LEAHY CORP | COM | |
| 720773 10 0 | PIERCING PAGODA INC | COM | |
| 72142R 10 8 | PILGRIM AMER CAPITAL CORP | COM | |
| 72146W 10 3 | PILGRIM PRIME RATE TR NEW | SH BEN INT | |
| 721467 10 8 * | PILGRIMS PRIDE CORP | CL B | |
| 721467 90 8 | PILGRIMS PRIDE CORP | CALL | |
| 721467 95 8 | PILGRIMS PRIDE CORP | PUT | |
| 721501 10 4 * | PILLOWTEX CORP | COM | |
| 721501 90 4 | PILLOWTEX CORP | CALL | |
| 721501 95 4 | PILLOWTEX CORP | PUT | |
| 721596 10 4 * | PILOT NETWORK SVCS INC | COM | |
| 721596 90 4 | PILOT NETWORK SVCS INC | CALL | |
| 721596 95 4 | PILOT NETWORK SVCS INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 722903 10 1 | PINNACLE BANCSHARES INC | COM | |
| 723429 10 6 | PINKERTONS INC NEW | COM | DELETED |
| 723449 10 4 | PINNACLE BANC GROUP INC | COM | |
| 72346N 10 1 * | PINNACLE HLDGS INC | COM | |
| 72346N 90 1 | PINNACLE HLDGS INC | CALL | |
| 72346N 95 1 | PINNACLE HLDGS INC | PUT | |
| 723465 10 0 | PINNACLE GLOBAL GROUP INC | COM | |
| 723481 10 7 * | PINNACLE SYS INC | COM | |
| 723481 90 7 | PINNACLE SYS INC | CALL | |
| 723481 95 7 | PINNACLE SYS INC | PUT | |
| 723484 10 1 * | PINNACLE WEST CAP CORP | COM | |
| 723484 90 1 | PINNACLE WEST CAP CORP | CALL | |
| 723484 95 1 | PINNACLE WEST CAP CORP | PUT | |
| 723640 10 8 | PIONEER COML FDG CORP | COM | |
| 723640 11 6 | PIONEER COML FDG CORP | WT EXP 081200 | |
| 723643 10 2 | PIONEER COS INC | CL A | |
| 723657 40 9 | PIONEER ELECTR CORP | SPONSORED ADR | |
| 723672 AE 1 | PIONEER FINL SVCS INC | SUB NT CV 6.5%03 | |
| 723684 10 6 * | PIONEER GROUP INC | COM | |
| 723684 90 6 | PIONEER GROUP INC | CALL | |
| 723684 95 6 | PIONEER GROUP INC | PUT | |
| 723686 10 1 * | PIONEER HI BRED INTL INC | COM | |
| 723686 90 1 | PIONEER HI BRED INTL INC | CALL | |
| 723686 95 1 | PIONEER HI BRED INTL INC | PUT | |
| 723703 10 4 | PIONEER INTREST SHS | COM | |
| 723787 10 7 * | PIONEER NAT RES CO | COM | |
| 723787 90 7 | PIONEER NAT RES CO | CALL | |
| 723787 95 7 | PIONEER NAT RES CO | PUT | |
| 723839 10 6 | PIONEER RAILCORP | COM | |
| 723877 10 6 * | PIONEER STD ELECTRS INC | COM | |
| 723877 90 6 | PIONEER STD ELECTRS INC | CALL | |
| 723877 95 6 | PIONEER STD ELECTRS INC | PUT | |
| 724251 10 3 | PIRANHA INTERACTIVE PUBG INC | COM | |
| 724251 11 1 | PIRANHA INTERACTIVE PUBG INC | WT A EX 091801 | |
| 724251 20 2 | PIRANHA INTERACTIVE PUBG INC | UNIT EX 000001 | |
| 724479 10 0 * | PITNEY BOWES INC | COM | |
| 724479 90 0 | PITNEY BOWES INC | CALL | |
| 724479 95 0 | PITNEY BOWES INC | PUT | |
| 724479 30 8 | PITNEY BOWES INC | PREF CV \$2.12 | |
| 724508 10 6 | PITT DESMOINES INC | COM | |
| 724819 10 7 | PITTSBURGH & W VA RR | SH BEN INT | |
| 725149 10 8 | PITTSBURGH HOME FINL CORP | COM | |
| 725701 10 6 * | PITTSTON CO | COM BRINKS GRP | |
| 725701 90 6 | PITTSTON CO | CALL | |
| 725701 95 6 | PITTSTON CO | PUT | |
| 725701 20 5 * | PITTSTON CO | COM MINRLS GRP | |
| 725701 90 5 | PITTSTON CO | CALL | |
| 725701 95 5 | PITTSTON CO | PUT | |
| 725701 40 3 | PITTSTON CO | PFD C1/10 144A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 234
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 725701 88 2 * | PITTSTON CO | COM BAX GROUP | |
| 725701 90 2 | PITTSTON CO | CALL | |
| 725701 95 2 | PITTSTON CO | PUT | |
| 725790 10 9 | PITTWAY CORP DEL | COM | |
| 725790 20 8 | PITTWAY CORP DEL | CL A | |
| 725811 10 3 * | PIXAR | COM | |
| 725811 90 3 | PIXAR | CALL | |
| 725811 95 3 | PIXAR | PUT | |
| 72583K 10 9 | PIXTECH INC | COM | |
| 725848 10 5 | PIZZA INN INC NEW | COM | |
| 72585Q 10 4 | PJ AMER INC | COM | |
| 725906 10 1 * | PLACER DOME INC | COM | |
| 725906 90 1 | PLACER DOME INC | CALL | |
| 725906 95 1 | PLACER DOME INC | PUT | |
| 726503 10 5 | PLAINS ALL AMERN PIPELINE L P | UNIT LTD PARTN | |
| 726540 50 3 * | PLAINS RES INC | COM PAR \$0.10 | |
| 726540 90 3 | PLAINS RES INC | CALL | |
| 726540 95 3 | PLAINS RES INC | PUT | |
| 72663E 10 6 | PLAINTREE SYS INC | COM | DELETED |
| 726900 10 3 * | PLANAR SYS INC | COM | |
| 726900 90 3 | PLANAR SYS INC | CALL | |
| 726900 95 3 | PLANAR SYS INC | PUT | |
| 727025 10 8 * | PLANET HOLLYWOOD INTL INC | CL A | |
| 727025 90 8 | PLANET HOLLYWOOD INTL INC | CALL | |
| 727025 95 8 | PLANET HOLLYWOOD INTL INC | PUT | |
| 727044 10 9 | PLANET POLYMER TECHNOLOGIES | COM | |
| 727493 10 8 * | PLANTRONICS INC NEW | COM | |
| 727493 90 8 | PLANTRONICS INC NEW | CALL | |
| 727493 95 8 | PLANTRONICS INC NEW | PUT | |
| 72764R 10 5 * | PLATINUM SOFTWARE CORP | COM | DELETED |
| 72764R 90 5 | PLATINUM SOFTWARE CORP | CALL | DELETED |
| 72764R 95 5 | PLATINUM SOFTWARE CORP | PUT | DELETED |
| 72764T AA 9 | PLATINUM TECHNOLOGY INTL INC | SB NT CV 6.75%01 | |
| 72764T AB 7 | PLATINUM TECHNOLOGY INTL INC | SB NT CV 144A 02 | |
| 72764T AC 5 | PLATINUM TECHNOLOGY INTL INC | SB NT CV ACRD 02 | |
| 72764T AD 3 | PLATINUM TECHNOLOGY INTL INC | SB NT CV 6.25%02 | |
| 72764T 10 1 * | PLATINUM TECHNOLOGY INTL INC | COM | |
| 72764T 90 1 | PLATINUM TECHNOLOGY INTL INC | CALL | |
| 72764T 95 1 | PLATINUM TECHNOLOGY INTL INC | PUT | |
| 727900 10 2 * | PLASMA THERM CORP | COM | |
| 727900 90 2 | PLASMA THERM CORP | CALL | |
| 727900 95 2 | PLASMA THERM CORP | PUT | |
| 727903 10 6 * | PLAYERS INTL INC | COM | |
| 727903 90 6 | PLAYERS INTL INC | CALL | |
| 727903 95 6 | PLAYERS INTL INC | PUT | |
| 727909 10 3 | PLATINUM ENTMT INC | COM | |
| 72811G 10 2 | PLAYCORE INC | COM | |
| 72811K 10 3 | PLAY BY PLAY TOYS & NOVELTIES | COM | |
| 728117 20 1 * | PLAYBOY ENTERPRISES INC | CL A | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 728117 90 1 | PLAYBOY ENTERPRISES INC | CALL | |
| 728117 95 1 | PLAYBOY ENTERPRISES INC | PUT | |
| 728117 30 0 * | PLAYBOY ENTERPRISES INC | CL B | |
| 728117 90 0 | PLAYBOY ENTERPRISES INC | CALL | |
| 728117 95 0 | PLAYBOY ENTERPRISES INC | PUT | |
| 72813P 10 0 * | PLAYTEX PRODS INC | COM | |
| 72813P 90 0 | PLAYTEX PRODS INC | CALL | |
| 72813P 95 0 | PLAYTEX PRODS INC | PUT | |
| 729132 10 0 * | PLEXUS CORP | COM | |
| 729132 90 0 | PLEXUS CORP | CALL | |
| 729132 95 0 | PLEXUS CORP | PUT | |
| 729237 10 7 | PLUM CREEK TIMBER CO LP | DEPOSITARY UNT | |
| 729272 10 4 | PLUMA INC | COM | DELETED |
| 730026 10 1 | PLYMOUTH RUBR INC | CL A | |
| 730026 20 0 | PLYMOUTH RUBR INC | CL B | |
| 730234 10 1 | POCAHONTAS BANCORP INC | COM | |
| 73044P 20 8 | POGO TR I | QUIPS SER A | ADDED |
| 730444 10 6 | POE & BROWN INC | COM | DELETED |
| 730448 AC 1 | POGO PRODUCING CO | SBNTCV144A5.5%06 | |
| 730448 AD 9 | POGO PRODUCING CO | SBNRCV ACR5.5%06 | |
| 730448 AE 7 | POGO PRODUCING CO | SUB NT CV 5.5%06 | |
| 730448 10 7 * | POGO PRODUCING CO | COM | |
| 730448 90 7 | POGO PRODUCING CO | CALL | |
| 730448 95 7 | POGO PRODUCING CO | PUT | |
| 730450 10 3 | POHANG IRON & STL LTD | SPONSORED ADR | |
| 730715 10 9 | POINT WEST CAP CORP | COM | |
| 73084P 10 0 | POINTE FINANCIAL CORP | COM | |
| 730900 10 7 | POLK AUDIO INC | COM | DELETED |
| 731068 10 2 * | POLARIS INDS INC | COM | |
| 731068 90 2 | POLARIS INDS INC | CALL | |
| 731068 95 2 | POLARIS INDS INC | PUT | |
| 731095 10 5 * | POLAROID CORP | COM | |
| 731095 90 5 | POLAROID CORP | CALL | |
| 731095 95 5 | POLAROID CORP | PUT | |
| 731108 10 6 * | POLICY MGMT SYS CORP | COM | |
| 731108 90 6 | POLICY MGMT SYS CORP | CALL | |
| 731108 95 6 | POLICY MGMT SYS CORP | PUT | |
| 731547 30 3 | POLLUTION RESH & CTL CP CALIF | COM NEW | |
| 731572 10 3 * | POLO RALPH LAUREN CORP | CL A | |
| 731572 90 3 | POLO RALPH LAUREN CORP | CALL | |
| 731572 95 3 | POLO RALPH LAUREN CORP | PUT | |
| 73172K 10 4 * | POLYCOM INC | COM | |
| 73172K 90 4 | POLYCOM INC | CALL | |
| 73172K 95 4 | POLYCOM INC | PUT | |
| 731728 20 0 | POLYDEX PHARMACEUTICALS LTD | COM PAR \$0.016 | |
| 731738 10 0 * | POLYMEDICA CORP | COM | |
| 731738 90 0 | POLYMEDICA CORP | CALL | |
| 731738 95 0 | POLYMEDICA CORP | PUT | |
| 731745 10 5 | POLYMER GROUP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 236
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------------|
| 731785 10 1 | POLYMER RESH CORP AMER | COM | |
| 731791 10 9 | POLYPHASE CORP | COM | |
| 731805 10 7 | POLYVISION CORP | COM | |
| 731822 10 2 * | POMEROY COMPUTER RES | COM | |
| 731822 90 2 | POMEROY COMPUTER RES | CALL | |
| 731822 95 2 | POMEROY COMPUTER RES | PUT | |
| 732788 10 4 * | POOL ENERGY SVCS CO | COM | |
| 732788 90 4 | POOL ENERGY SVCS CO | CALL | |
| 732788 95 4 | POOL ENERGY SVCS CO | PUT | |
| 732813 10 0 | POORE BROS INC | COM | |
| 732827 10 0 | POPE & TALBOT INC | COM | |
| 732857 10 7 | POPE RES DEL LTD PARTNERSHIP | DEPOSITRY RCPT | |
| 733174 10 6 * | POPULAR INC | COM | |
| 733174 90 6 | POPULAR INC | CALL | |
| 733174 95 6 | POPULAR INC | PUT | |
| 735647 30 7 | PORTA SYS CORP | COM NEW | |
| 736126 10 3 | PORTAL SOFTWARE INC | COM | ADDED |
| 737265 10 8 | PORTUGAL FD INC | COM | |
| 737273 10 2 | PORTUGAL TELECOM S A | SPONSORED ADR | |
| 737407 10 6 * | POSSIS MEDICAL INC | COM | |
| 737407 90 6 | POSSIS MEDICAL INC | CALL | |
| 737407 95 6 | POSSIS MEDICAL INC | PUT | |
| 737464 10 7 | POST PPTYS INC | COM | |
| 73755L 10 7 * | POTASH CORP SASK INC | COM | |
| 73755L 90 7 | POTASH CORP SASK INC | CALL | |
| 73755L 95 7 | POTASH CORP SASK INC | PUT | |
| 737628 10 7 * | POTLATCH CORP | COM | |
| 737628 90 7 | POTLATCH CORP | CALL | |
| 737628 95 7 | POTLATCH CORP | PUT | |
| 737679 BL 3 | POTOMAC ELEC PWR CO | DEB CONV | 7%18 DELETED |
| 737679 BT 6 | POTOMAC ELEC PWR CO | DEB CONV | 5%02 |
| 737679 10 0 * | POTOMAC ELEC PWR CO | COM | |
| 737679 90 0 | POTOMAC ELEC PWR CO | CALL | |
| 737679 95 0 | POTOMAC ELEC PWR CO | PUT | |
| 738140 10 2 | POTTERS FINL CORP | COM | |
| 738905 40 5 | POWERGEN PLC | SPON ADR FINAL | |
| 739128 10 6 | POWELL INDS INC | COM | |
| 739276 10 3 * | POWER INTEGRATIONS INC | COM | |
| 739276 90 3 | POWER INTEGRATIONS INC | CALL | |
| 739276 95 3 | POWER INTEGRATIONS INC | PUT | |
| 739308 10 4 | POWER-ONE INC | COM | |
| 73931P 10 5 | POWERCERV CORP | COM | |
| 739323 10 3 * | POWERHOUSE TECHNOLOGIES INC | COM | |
| 739323 90 3 | POWERHOUSE TECHNOLOGIES INC | CALL | |
| 739323 95 3 | POWERHOUSE TECHNOLOGIES INC | PUT | |
| 73936C 10 9 * | POWERTEL INC | COM | |
| 73936C 90 9 | POWERTEL INC | CALL | |
| 73936C 95 9 | POWERTEL INC | PUT | |
| 739363 10 9 * | POWERWAVE TECHNOLOGIES INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 237
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 739363 90 9 | POWERWAVE TECHNOLOGIES INC | CALL | |
| 739363 95 9 | POWERWAVE TECHNOLOGIES INC | PUT | |
| 739422 AB 9 | PRAEGITZER INDS INC | SUB NT CONV 9%08 | |
| 739422 10 3 | PRAEGITZER INDS INC | COM | |
| 739905 10 7 | PREFERRED NETWORKS INC | COM | DELETED |
| 739908 10 1 | PREFERRED EMPLOYERS HLDGS INC | COM | |
| 739909 10 9 | PREMIER BANCSHARES INC GA | COM | |
| 74005P 10 4 * | PRAXAIR INC | COM | |
| 74005P 90 4 | PRAXAIR INC | CALL | |
| 74005P 95 4 | PRAXAIR INC | PUT | |
| 740065 10 7 * | PRE PAID LEGAL SVCS INC | COM | |
| 740065 90 7 | PRE PAID LEGAL SVCS INC | CALL | |
| 740065 95 7 | PRE PAID LEGAL SVCS INC | PUT | |
| 740165 12 1 | PRECEPT BUSINESS SVCS INC | WT A 082699NEW | |
| 740165 20 4 | PRECEPT BUSINESS SVCS INC | CL A NEW | |
| 74018R 10 5 | PRECISION AUTO CARE INC | COM | |
| 740189 10 5 * | PRECISION CASTPARTS CORP | COM | |
| 740189 90 5 | PRECISION CASTPARTS CORP | CALL | |
| 740189 95 5 | PRECISION CASTPARTS CORP | PUT | |
| 74022D 10 0 * | PRECISION DRILLING CORP | COM | |
| 74022D 90 0 | PRECISION DRILLING CORP | CALL | |
| 74022D 95 0 | PRECISION DRILLING CORP | PUT | |
| 740294 10 3 | PRECISION OPTICS INC MASS | COM | |
| 740314 10 9 * | PRECISION RESPONSE CORP | COM | |
| 740314 90 9 | PRECISION RESPONSE CORP | CALL | |
| 740314 95 9 | PRECISION RESPONSE CORP | PUT | |
| 740327 20 0 | PRECISION STD INC | COM NEW | |
| 740329 10 7 | PRECISION SYS INC | COM | DELETED |
| 74037G 10 6 | PREFERRED INCOME FD INC | COM | |
| 74037H 10 4 | PREFERRED INCOME OPPORTUNITY | COM | |
| 74037Q 10 4 | PREFERRED INCOME MGMT FD INC | COM | |
| 740459 10 2 * | PREMARK INTL INC | COM | |
| 740459 90 2 | PREMARK INTL INC | CALL | |
| 740459 95 2 | PREMARK INTL INC | PUT | |
| 74046P 10 5 | PREMDOR INC | COM | |
| 740474 11 9 | PREMIER CONCEPTS INC | WT A EX 042100 | DELETED |
| 740474 12 7 | PREMIER CONCEPTS INC | WT A 042100NEW | ADDED |
| 740474 20 0 | PREMIER CONCEPTS INC | CL A NEW | DELETED |
| 740474 30 9 | PREMIER CONCEPTS INC | CL A PAR \$.002 | ADDED |
| 74050M 10 5 | PREMIER FINL BANCORP INC | COM | |
| 74050U 10 7 | PREMIER FARNELL PLC | SPONSORED ADR | |
| 74050U 20 6 | PREMIER FARNELL PLC | SPN ADR PREFCV | |
| 740522 10 7 * | PREMIER LASER SYS INC | CL A | |
| 740522 90 7 | PREMIER LASER SYS INC | CALL | |
| 740522 95 7 | PREMIER LASER SYS INC | PUT | |
| 740522 12 3 | PREMIER LASER SYS INC | WT B EX 113099 | |
| 74053F 10 7 | PREMIER NATL BANCORP INC | COM | |
| 740540 20 8 * | PREMIER PKS INC | COM NEW | |
| 740540 90 8 | PREMIER PKS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 238
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 740540 95 8 | PREMIER PKS INC | PUT | |
| 740568 10 0 | PREMIER RESH WORLDWIDE LTD | COM | |
| 74058F AA 0 | PREMIERE TECHNOLOGIES INC | SUB NT CV 144A04 | |
| 74058F AB 8 | PREMIERE TECHNOLOGIES INC | SB NT CV ACRD 04 | |
| 74058F AC 6 | PREMIERE TECHNOLOGIES INC | SB NT CV 5.75%04 | |
| 74058F 10 2 * | PREMIERE TECHNOLOGIES INC | COM | |
| 74058F 90 2 | PREMIERE TECHNOLOGIES INC | CALL | |
| 74058F 95 2 | PREMIERE TECHNOLOGIES INC | PUT | |
| 740584 10 7 * | PREMISYS COMMUNICATIONS INC | COM | |
| 740584 90 7 | PREMISYS COMMUNICATIONS INC | CALL | |
| 740584 95 7 | PREMISYS COMMUNICATIONS INC | PUT | |
| 740588 10 8 | PREMIUM CIGARS INTL LTD | COM | DELETED |
| 740706 10 6 | PRENTISS PPTYS TR | SH BEN INT | |
| 740884 10 1 * | PRESIDENTIAL LIFE CORP | COM | |
| 740884 90 1 | PRESIDENTIAL LIFE CORP | CALL | |
| 740884 95 1 | PRESIDENTIAL LIFE CORP | PUT | |
| 740909 10 6 | PREMIUMWEAR INC | COM | |
| 741004 10 5 | PRESIDENTIAL RLTY CORP NEW | CL A | |
| 741004 20 4 | PRESIDENTIAL RLTY CORP NEW | CL B | |
| 741030 10 0 * | PRESLEY COS DEL | COM SER A | |
| 741030 90 0 | PRESLEY COS DEL | CALL | |
| 741030 95 0 | PRESLEY COS DEL | PUT | |
| 741113 10 4 * | PRESSTEK INC | COM | |
| 741113 90 4 | PRESSTEK INC | CALL | |
| 741113 95 4 | PRESSTEK INC | PUT | |
| 741115 10 9 | PRESTIGE BANCORP INC | COM | |
| 74137R 10 1 * | PREVIEW TRAVEL INC | COM | |
| 74137R 90 1 | PREVIEW TRAVEL INC | CALL | |
| 74137R 95 1 | PREVIEW TRAVEL INC | PUT | |
| 741437 30 5 * | PRICE COMMUNICATIONS CORP | COM NEW | |
| 741437 90 5 | PRICE COMMUNICATIONS CORP | CALL | |
| 741437 95 5 | PRICE COMMUNICATIONS CORP | PUT | |
| 741444 20 2 | PRICE ENTERPRISES INC | COM NEW | |
| 741477 10 3 * | PRICE T ROWE & ASSOCIATES | COM | |
| 741477 90 3 | PRICE T ROWE & ASSOCIATES | CALL | |
| 741477 95 3 | PRICE T ROWE & ASSOCIATES | PUT | |
| 741503 10 6 | PRICELINE COM INC | COM | ADDED |
| 741511 10 9 | PRICESMART INC | COM | |
| 741536 10 6 | PRIDE AUTOMOTIVE GROUP INC | COM | DELETED |
| 741536 11 4 | PRIDE AUTOMOTIVE GROUP INC | WT EXP 042301 | DELETED |
| 74154N 10 8 | PRIMACOM AG | SPONSORED ADR | |
| 74156D 10 8 * | PRIME MED SVCS INC NEW | COM | |
| 74156D 90 8 | PRIME MED SVCS INC NEW | CALL | |
| 74156D 95 8 | PRIME MED SVCS INC NEW | PUT | |
| 74157H 10 8 | PRIME BANCSHARES INC TEXAS | COM | |
| 74157K 10 1 * | PRIMEDIA INC | COM | |
| 74157K 90 1 | PRIMEDIA INC | CALL | |
| 74157K 95 1 | PRIMEDIA INC | PUT | |
| 741570 10 5 | PRIME RETAIL INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 741570 30 3 | PRIME RETAIL INC | PFD CONV SER B | |
| 74158E 10 4 | PRIMEENERGY CORP | COM | |
| 74158J 10 3 | PRIME GROUP REALTY TRUST | SH BEN INT | |
| 741593 10 7 | PRIMESOURCE CORP | COM | |
| 741597 10 8 | PRIMEX TECHNOLOGIES INC | COM | |
| 741620 10 8 | PRIMIX SOLUTIONS INC | COM | |
| 741901 20 1 | PRIMA ENERGY CORP | COM PAR \$0.015 | |
| 741903 10 8 * | PRIMARK CORP | COM | |
| 741903 90 8 | PRIMARK CORP | CALL | |
| 741903 95 8 | PRIMARK CORP | PUT | |
| 741910 10 3 | PRIME CAP CORP DEL | COM | |
| 741914 10 5 | PRIME BANCORP INC | COM | |
| 741917 10 8 * | PRIME HOSPITALITY CORP | COM | |
| 741917 90 8 | PRIME HOSPITALITY CORP | CALL | |
| 741917 95 8 | PRIME HOSPITALITY CORP | PUT | |
| 741929 10 3 * | PRIMUS TELECOMMUNICATIONS GRP | COM | |
| 741929 90 3 | PRIMUS TELECOMMUNICATIONS GRP | CALL | |
| 741929 95 3 | PRIMUS TELECOMMUNICATIONS GRP | PUT | |
| 741932 AA 5 | PRIDE INTL INC | SB DB CV 6.25%06 | |
| 741932 AB 3 | PRIDE INTL INC | SB DB CV ZRO 18 | |
| 741932 10 7 * | PRIDE INTL INC | COM | |
| 741932 90 7 | PRIDE INTL INC | CALL | |
| 741932 95 7 | PRIDE INTL INC | PUT | |
| 742282 10 6 | PRINCETON NATL BANCORP INC | COM | |
| 742476 10 4 | PRINCETON VIDEO IMAGE INC | COM | |
| 742574 10 6 | PRINTRAK INTL INC | COM | |
| 742578 10 7 | PRINTRONIX INC | COM | |
| 742580 10 3 | PRINTWARE INC | COM | |
| 74264N 10 5 | PRISON RLTY TR | COM | |
| 74264Q 10 8 | PRISM FINL CORP | COM | ADDED |
| 74264T 10 2 | PRIORITY HEALTHCARE CORP | CL B | |
| 74265M 10 6 | PRO-DEX INC COLO | COM | |
| 74266K 30 7 | PROACTIVE TECHNOLOGIES INC | COM PAR \$0.01 | |
| 74266R 10 4 | PRIVATE MEDIA GROUP INC | COM | |
| 74267D 10 4 | PRIVATE BUSINESS INC | COM | ADDED |
| 742674 10 4 * | PROBUSINESS SERVICES INC | COM | |
| 742674 90 4 | PROBUSINESS SERVICES INC | CALL | |
| 742674 95 4 | PROBUSINESS SERVICES INC | PUT | |
| 742683 40 2 | PROCEPT INC | COM PAR \$0.01 | |
| 74270W 10 7 | PROCOM TECHNOLOGY INC | COM | |
| 742718 10 9 * | PROCTER & GAMBLE CO | COM | |
| 742718 90 9 | PROCTER & GAMBLE CO | CALL | |
| 742718 95 9 | PROCTER & GAMBLE CO | PUT | |
| 742807 10 0 * | PROCYTE CORP | COM | DELETED |
| 742807 90 0 | PROCYTE CORP | CALL | DELETED |
| 742807 95 0 | PROCYTE CORP | PUT | DELETED |
| 74283P 10 7 * | PRODIGY COMMUNICATIONS CORP | COM | |
| 74283P 90 7 | PRODIGY COMMUNICATIONS CORP | CALL | |
| 74283P 95 7 | PRODIGY COMMUNICATIONS CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 240
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 742893 14 2 | PRODUCERS ENTMT GROUP LTD | WT EXP 091101 | DELETED |
| 742893 70 4 | PRODUCERS ENTMT GROUP LTD | COM PAR \$.001 | DELETED |
| 742947 10 4 | PRISM SOLUTIONS INC | COM | DELETED |
| 742954 10 0 | PROFESSIONALS GROUP INC | COM | |
| 742959 10 9 | PRINCIPLED EQUITY MARKET FD | SH BEN INT | ADDED |
| 742963 10 1 | PROFESSIONAL TRANSPORTATION GP | COM | |
| 742963 11 9 | PROFESSIONAL TRANSPORTATION GP | WT EXP 061902 | |
| 743088 10 6 | PRODUCTIVITY TECHNOLOGIES CORP | COM | |
| 743088 11 4 | PRODUCTIVITY TECHNOLOGIES CORP | WT EXP 062401 | |
| 743112 AA 2 | PROFESSIONAL BANCORP | SBRSET CV7.21%04 | |
| 743112 10 4 | PROFESSIONAL BANCORP | COM | |
| 74312H 10 0 | PROFESSIONAL DENTAL TECH EC | COM | |
| 74312N 10 7 | PROFESSIONAL DETAILING INC | COM | |
| 74315R 10 5 | PROFESSIONAL STAFF PLC | SPONSORED ADR | |
| 743164 10 5 | PROFILE TECHNOLOGIES INC | COM | |
| 743168 10 6 * | PROFIT RECOVERY GROUP INTL INC | COM | |
| 743168 90 6 | PROFIT RECOVERY GROUP INTL INC | CALL | |
| 743168 95 6 | PROFIT RECOVERY GROUP INTL INC | PUT | |
| 743187 10 6 | PROGENICS PHARMACEUTICALS INC | COM | |
| 743205 10 6 | PROGRAMMERS PARADISE INC | COM | |
| 743266 10 8 | PROGRESS FINL CORP | COM | |
| 743312 10 0 * | PROGRESS SOFTWARE CORP | COM | |
| 743312 90 0 | PROGRESS SOFTWARE CORP | CALL | |
| 743312 95 0 | PROGRESS SOFTWARE CORP | PUT | |
| 743315 10 3 * | PROGRESSIVE CORP OHIO | COM | |
| 743315 90 3 | PROGRESSIVE CORP OHIO | CALL | |
| 743315 95 3 | PROGRESSIVE CORP OHIO | PUT | |
| 74339P 10 1 | PROJECT SOFTWARE & DEV INC | COM | |
| 743410 10 2 | PROLOGIS TR | SH BEN INT | |
| 743410 30 0 | PROLOGIS TR | PFD CV SBI B | |
| 743411 10 0 | PROLONG INTL CORP | COM | |
| 74342L 10 5 | PROMEDCO MGMT CO | COM | |
| 74342P 10 6 * | PROMUS HOTEL CORP NEW | COM | |
| 74342P 90 6 | PROMUS HOTEL CORP NEW | CALL | |
| 74342P 95 6 | PROMUS HOTEL CORP NEW | PUT | |
| 743459 10 9 | PROPHET 21 INC | COM | |
| 743477 10 1 | PROSOFT I-NET SOLUTIONS INC | COM | |
| 743586 40 6 | PROSPECT STR HIGH INCOME PTFLO | COM NEW | |
| 743606 10 5 | PROSPERITY BANCSHARES INC | COM | |
| 743659 AL 8 | PROTECTION ONE ALARM | SRSBNTCV 6.75%03 | |
| 743663 30 4 * | PROTECTION ONE INC | COM | |
| 743663 90 4 | PROTECTION ONE INC | CALL | |
| 743663 95 4 | PROTECTION ONE INC | PUT | |
| 743674 10 3 * | PROTECTIVE LIFE CORP | COM | |
| 743674 90 3 | PROTECTIVE LIFE CORP | CALL | |
| 743674 95 3 | PROTECTIVE LIFE CORP | PUT | |
| 74369L 10 3 * | PROTEIN DESIGN LABS INC | COM | |
| 74369L 90 3 | PROTEIN DESIGN LABS INC | CALL | |
| 74369L 95 3 | PROTEIN DESIGN LABS INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 743697 10 4 | PROTEIN POLYMER TECHNOLOGIES | COM | |
| 74371R 10 6 | PROTOCOL SYS INC | COM | |
| 743724 10 6 | PROVANT INC | COM | |
| 743726 10 1 | PROVENA FOODS INC | COM | |
| 743737 10 8 | PROVIDENCE & WORCESTER RR CO | COM | |
| 743743 10 6 | PROVIDENCE ENERGY CORP | COM | |
| 743832 10 7 * | PROVIDENT AMER CORP | COM | |
| 743832 90 7 | PROVIDENT AMER CORP | CALL | |
| 743832 95 7 | PROVIDENT AMER CORP | PUT | |
| 743835 10 0 | PROVIDENT BANCORP INC MONTEBEL | COM | |
| 743859 10 0 * | PROVIDENT BANKSHARES CORP | COM | |
| 743859 90 0 | PROVIDENT BANKSHARES CORP | CALL | |
| 743859 95 0 | PROVIDENT BANKSHARES CORP | PUT | |
| 743862 10 4 * | PROVIDENT COS INC | COM | |
| 743862 90 4 | PROVIDENT COS INC | CALL | |
| 743862 95 4 | PROVIDENT COS INC | PUT | |
| 743866 10 5 * | PROVIDENT FINL GROUP INC | COM | |
| 743866 90 5 | PROVIDENT FINL GROUP INC | CALL | |
| 743866 95 5 | PROVIDENT FINL GROUP INC | PUT | |
| 743868 10 1 | PROVIDENT FINL HLDGS INC | COM | |
| 743958 13 4 | PROTOSOURCE CORP | WT EXP 000003 | |
| 743958 40 7 | PROTOSOURCE CORP | COM NO PAR | |
| 743977 10 0 * | PROVINCE HEALTHCARE CO | COM | |
| 743977 90 0 | PROVINCE HEALTHCARE CO | CALL | |
| 743977 95 0 | PROVINCE HEALTHCARE CO | PUT | |
| 74406A 10 2 * | PROVIDIAN FINL CORP | COM | |
| 74406A 90 2 | PROVIDIAN FINL CORP | CALL | |
| 74406A 95 2 | PROVIDIAN FINL CORP | PUT | |
| 744282 10 4 | PROXICOM INC | COM | ADDED |
| 744284 10 0 * | PROXIM INC | COM | |
| 744284 90 0 | PROXIM INC | CALL | |
| 744284 95 0 | PROXIM INC | PUT | |
| 744290 10 7 * | PROXYMED PHARMACY INC | COM | |
| 744290 90 7 | PROXYMED PHARMACY INC | CALL | |
| 744290 95 7 | PROXYMED PHARMACY INC | PUT | |
| 74437C 10 1 * | PSINET INC | COM | |
| 74437C 90 1 | PSINET INC | CALL | |
| 74437C 95 1 | PSINET INC | PUT | |
| 74437C 30 9 | PSINET INC | PFD C CV 6 3/4 | ADDED |
| 74437V 10 9 | PS FINL INC | COM | |
| 744375 10 6 | PSYCHEMEDICS CORP | COM | |
| 744378 60 5 | PUBCO CORP | COM NEW | |
| 744499 10 4 * | PUBLIC SVC CO N MEX | COM | |
| 744499 90 4 | PUBLIC SVC CO N MEX | CALL | |
| 744499 95 4 | PUBLIC SVC CO N MEX | PUT | |
| 744516 10 5 | PUBLIC SVC CO N C INC | COM | |
| 744573 10 6 * | PUBLIC SVC ENTERPRISE GROUP | COM | |
| 744573 90 6 | PUBLIC SVC ENTERPRISE GROUP | CALL | |
| 744573 95 6 | PUBLIC SVC ENTERPRISE GROUP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 242
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 74460D 10 9 | PUBLIC STORAGE INC | COM | |
| 74460D 88 5 | PUBLIC STORAGE INC | PFD G 1/1000SH | |
| 744627 10 0 | PUBLICARD INC | COM | |
| 744654 10 4 | PUBLISHING CO NORTH AMER INC | COM | |
| 745075 10 1 | PUERTO RICAN CEM INC | COM | |
| 745332 10 6 * | PUGET SOUND ENERGY INC | COM | |
| 745332 90 6 | PUGET SOUND ENERGY INC | CALL | |
| 745332 95 6 | PUGET SOUND ENERGY INC | PUT | |
| 745548 10 7 | PULASKI FINL CORP | COM | |
| 745553 10 7 | PULASKI FURNITURE CORP | COM | |
| 745600 10 6 | PULASKI SVGS BK | COM | |
| 745769 10 9 | PULITZER INC | COM | ADDED |
| 745771 10 5 | PULITZER PUBG CO | COM | DELETED |
| 745867 10 1 * | PULTE CORP | COM | |
| 745867 90 1 | PULTE CORP | CALL | |
| 745867 95 1 | PULTE CORP | PUT | |
| 745887 10 9 * | PUMA TECHNOLOGY INC | COM | |
| 745887 90 9 | PUMA TECHNOLOGY INC | CALL | |
| 745887 95 9 | PUMA TECHNOLOGY INC | PUT | |
| 745913 10 3 | PULSEPOINT COMMUNICATIONS CORP | COM | |
| 74622C 10 6 | PURE WORLD INC | COM | |
| 746446 10 3 | PUTNAM CALIF INVT GRADE MUN TR | SH BEN INT | |
| 746479 10 4 | PUTNAM CONV OPPRTNTY & INCOME | SH BEN INT | |
| 746706 10 0 | PUTNAM DIVID INCOME FD | COM SH BEN INT | |
| 746779 10 7 | PUTNAM HIGH INCOME CONV&BD FD | SH BEN INT | |
| 746781 10 3 | PUTNAM HIGH YIELD MUN TR | SH BEN INT | |
| 746805 10 0 | PUTNAM INVT GRADE MUN TR | COM | |
| 746806 10 8 | PUTNAM INVT GRADE MUN TR II | SH BEN INT | |
| 746807 10 6 | PUTNAM INVT GRADE MUN TR III | SH BEN INT | |
| 746819 10 1 | PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | |
| 746823 10 3 | PUTNAM MANAGED MUN INCOM TR | COM | |
| 74683K 10 4 | PUTNAM MASTER INCOME TR | SH BEN INT | |
| 746853 10 0 | PUTNAM PREMIER INCOME TR | SH BEN INT | |
| 746909 10 0 | PUTNAM MASTER INTER INCOME TR | SH BEN INT | |
| 746920 10 7 | PUTNAM TAX FREE HEALTH CARE FD | SH BEN INT | |
| 746921 10 5 | PUTNAM N Y INVT GRADE MUN TR | SH BEN INT | |
| 746922 10 3 | PUTNAM MUN OPPORTUNITIES TR | SH BEN INT | |
| 746924 10 9 | QCF BANCORP INC | COM | |
| 746927 10 2 * | QLT PHOTOTHERAPEUTICS INC | COM | |
| 746927 90 2 | QLT PHOTOTHERAPEUTICS INC | CALL | |
| 746927 95 2 | QLT PHOTOTHERAPEUTICS INC | PUT | |
| 746934 10 8 | QC OPTICS INC | COM | |
| 746934 11 6 | QC OPTICS INC | WT EXP 102301 | |
| 747135 10 1 | PYRAMID BREWERIES INC | COM | |
| 74726G 10 2 * | QMS INC | COM | |
| 74726G 90 2 | QMS INC | CALL | |
| 74726G 95 2 | QMS INC | PUT | |
| 74726X 10 5 | QRS CORP | COM | |
| 74727D 10 8 * | QAD INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------|--------------------|---------|
| 74727D 90 8 | QAD INC | CALL | |
| 74727D 95 8 | QAD INC | PUT | |
| 74727K 10 2 | Q E P INC | COM | |
| 747277 10 1 * | QLOGIC CORP | COM | |
| 747277 90 1 | QLOGIC CORP | CALL | |
| 747277 95 1 | QLOGIC CORP | PUT | |
| 74728C 10 9 | QSOUND LABS INC | COM | |
| 74730P 10 6 | QUAD CITY HLDGS INC | COM | |
| 74730Q 10 4 | QUAD SYS CORP | COM | |
| 74730W AC 5 | QUADRAMED CORP | SB DB CV 5.25%05 | |
| 74730W 10 1 * | QUADRAMED CORP | COM | |
| 74730W 90 1 | QUADRAMED CORP | CALL | |
| 74730W 95 1 | QUADRAMED CORP | PUT | |
| 74731K 10 6 | QUAKER CITY BANCORP INC | COM | |
| 747316 10 7 | QUAKER CHEM CORP | COM | |
| 747399 10 3 | QUAKER FABRIC CORP NEW | COM | |
| 747402 10 5 * | QUAKER OATS CO | COM | |
| 747402 90 5 | QUAKER OATS CO | CALL | |
| 747402 95 5 | QUAKER OATS CO | PUT | |
| 747525 10 3 * | QUALCOMM INC | COM | |
| 747525 90 3 | QUALCOMM INC | CALL | |
| 747525 95 3 | QUALCOMM INC | PUT | |
| 74756P 10 5 * | QUALITY DINING INC | COM | |
| 74756P 90 5 | QUALITY DINING INC | CALL | |
| 74756P 95 5 | QUALITY DINING INC | PUT | |
| 74758B 10 4 | QUALITY SEMICNDUCTOR INC | COM | DELETED |
| 747582 10 4 | QUALITY SYS INC | COM | |
| 747586 10 5 | QUALIX GROUP INC | COM | DELETED |
| 747587 10 3 | QUALMARK CORP | COM | |
| 74762E 10 2 | QUANTA SVCS INC | COM | |
| 747620 AC 6 | QUANEX CORP | SB DB CV 6.88%07 | |
| 747620 10 2 * | QUANEX CORP | COM | |
| 747620 90 2 | QUANEX CORP | CALL | |
| 747620 95 2 | QUANEX CORP | PUT | |
| 747906 AC 9 | QUANTUM CORP | SUB NT CONV 7%04 | |
| 747906 10 5 * | QUANTUM CORP | COM | |
| 747906 90 5 | QUANTUM CORP | CALL | |
| 747906 95 5 | QUANTUM CORP | PUT | |
| 747914 10 9 | Q MED | COM | |
| 747922 10 2 | QUEBECOR PRINTING INC | SUB VTG | |
| 747927 10 1 | QUEEN SAND RES INC | COM | |
| 747950 10 3 | QUIETPOWER SYS INC | COM | DELETED |
| 747950 11 1 | QUIETPOWER SYS INC | WT EXP 070902 | DELETED |
| 748242 10 4 | QUEENS CNTY BANCORP INC | COM | |
| 74833H 10 0 | QUERYOBJECT SYS CORP | COM | DELETED |
| 74834L 10 0 * | QUEST DIAGNOSTICS INC | COM | |
| 74834L 90 0 | QUEST DIAGNOSTICS INC | CALL | |
| 74834L 95 0 | QUEST DIAGNOSTICS INC | PUT | |
| 74835F 10 2 | QUEST ED CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 244
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 748354 30 5 | QUESTA OIL & GAS CO | COM PAR \$0.01 | |
| 748356 10 2 * | QUESTAR CORP | COM | |
| 748356 90 2 | QUESTAR CORP | CALL | |
| 748356 95 2 | QUESTAR CORP | PUT | |
| 74837R 10 4 | QUICKSILVER RESOURCES INC | COM | |
| 748372 11 7 | QUESTRON TECHNOLOGY INC | WT IV EX030501 | |
| 748372 20 8 | QUESTRON TECHNOLOGY INC | COM NEW | |
| 74838C 10 6 * | QUIKSILVER INC | COM | |
| 74838C 90 6 | QUIKSILVER INC | CALL | |
| 74838C 95 6 | QUIKSILVER INC | PUT | |
| 74838E 10 2 * | QUICKTURN DESIGN SYS INC | COM | DELETED |
| 74838E 90 2 | QUICKTURN DESIGN SYS INC | CALL | DELETED |
| 74838E 95 2 | QUICKTURN DESIGN SYS INC | PUT | DELETED |
| 74838J 10 1 | QUIDEL CORP | COM | |
| 74838J 11 9 | QUIDEL CORP | WT EXP 043002 | |
| 74838L 30 4 * | QUIGLEY CORP | COM NEW | |
| 74838L 90 4 | QUIGLEY CORP | CALL | |
| 74838L 95 4 | QUIGLEY CORP | PUT | |
| 74838Y 10 8 | QUILMES INDL QUINSA SOCIETE | SPN ADR NV PFD | |
| 748718 10 3 | QUINENCO S A | SPONSORED ADR | |
| 748762 10 1 | QUINTEL COMMUNICATIONS INC | COM | |
| 748767 AA 8 | QUINTILES TRANSNATIONAL CORP | SUB NT CV 144A00 | |
| 748767 AB 6 | QUINTILES TRANSNATIONAL CORP | SUB NT CV ACRD00 | |
| 748767 AC 4 | QUINTILES TRANSNATIONAL CORP | SB NT CV 4.25%00 | |
| 748767 10 0 * | QUINTILES TRANSNATIONAL CORP | COM | |
| 748767 90 0 | QUINTILES TRANSNATIONAL CORP | CALL | |
| 748767 95 0 | QUINTILES TRANSNATIONAL CORP | PUT | |
| 748802 10 5 | QUIPP INC | COM | |
| 749056 10 7 | QUIXOTE CORP | COM | |
| 749058 10 3 | QUIZNOS CORP | COM | |
| 749084 10 9 * | QUORUM HEALTH GROUP INC | COM | |
| 749084 90 9 | QUORUM HEALTH GROUP INC | CALL | |
| 749084 95 9 | QUORUM HEALTH GROUP INC | PUT | |
| 74912E 10 1 * | R & B FALCON CORP | COM | |
| 74912E 90 1 | R & B FALCON CORP | CALL | |
| 74912E 95 1 | R & B FALCON CORP | PUT | |
| 749121 10 9 * | QWEST COMMUNICATIONS INTL INC | COM | |
| 749121 90 9 | QWEST COMMUNICATIONS INTL INC | CALL | |
| 749121 95 9 | QWEST COMMUNICATIONS INTL INC | PUT | |
| 749124 10 3 | R & B INC | COM | |
| 749136 10 7 | R & G FINANCIAL CORP | CL B | |
| 749270 10 4 | R B RUBR PRODS INC | COM | |
| 749325 10 6 | RC CEMENT CO INC | COM | DELETED |
| 74936A 10 1 | RCM STRATEGIC GLOBAL GOVT FD | COM | |
| 749360 40 0 * | RCM TECHNOLOGIES INC | COM NEW | |
| 749360 90 0 | RCM TECHNOLOGIES INC | CALL | |
| 749360 95 0 | RCM TECHNOLOGIES INC | PUT | |
| 749361 10 1 * | RCN CORP | COM | |
| 749361 90 1 | RCN CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 749361 95 1 | RCN CORP | PUT | |
| 749413 10 0 | RDO EQUIPMENT CO | CL A | |
| 74955F 10 6 | RF MONOLITHICS INC | COM | |
| 74955J 10 8 | RFS HOTEL INVS INC | COM | |
| 74955W 30 7 * | R H DONNELLEY CORP | COM NEW | |
| 74955W 90 7 | R H DONNELLEY CORP | CALL | |
| 74955W 95 7 | R H DONNELLEY CORP | PUT | |
| 749552 10 5 | RF INDS LTD | COM PAR \$0.01 | |
| 749573 10 1 | R H PHILLIPS INC | COM | |
| 74960K 87 6 * | RJR NABISCO HOLDINGS CORP | COM NEW | DELETED |
| 74960K 90 6 | RJR NABISCO HOLDINGS CORP | CALL | DELETED |
| 74960K 95 6 | RJR NABISCO HOLDINGS CORP | PUT | DELETED |
| 749607 10 7 | RLI CORP | COM | |
| 749651 10 5 | R O C TAIWAN FD | SH BEN INT | |
| 749660 10 6 * | RPC INC | COM | |
| 749660 90 6 | RPC INC | CALL | |
| 749660 95 6 | RPC INC | PUT | |
| 749685 10 3 * | RPM INC OHIO | COM | |
| 749685 90 3 | RPM INC OHIO | CALL | |
| 749685 95 3 | RPM INC OHIO | PUT | |
| 74973W 10 7 * | RTI INTL METALS INC | COM | |
| 74973W 90 7 | RTI INTL METALS INC | CALL | |
| 74973W 95 7 | RTI INTL METALS INC | PUT | |
| 74974R 10 7 | RTW INC | COM | |
| 74975B 10 1 | RWD TECHNOLOGIES INC | COM | |
| 749927 10 9 | RSI SYS INC | COM | |
| 749938 10 6 | RMH TELESERVICES INC | COM | |
| 749941 10 0 * | RF MICRODEVICES INC | COM | |
| 749941 90 0 | RF MICRODEVICES INC | CALL | |
| 749941 95 0 | RF MICRODEVICES INC | PUT | |
| 750069 10 6 * | RACING CHAMPIONS CORP | COM | |
| 750069 90 6 | RACING CHAMPIONS CORP | CALL | |
| 750069 95 6 | RACING CHAMPIONS CORP | PUT | |
| 750069 11 4 | RACING CHAMPIONS CORP | WT EXP 041602 | |
| 750085 12 8 | RACOM SYSTEMS INC | WT EX031299NEW | DELETED |
| 750085 30 0 | RACOM SYSTEMS INC | COM NEW | DELETED |
| 750115 30 5 | RADA ELECTR INDS LTD | COM PAR \$0.002 | |
| 750236 10 1 * | RADIAN GROUP INC | COM | ADDED |
| 750236 90 1 | RADIAN GROUP INC | CALL | ADDED |
| 750236 95 1 | RADIAN GROUP INC | PUT | ADDED |
| 750241 10 1 | RADIANCE MEDICAL SYSTEMS INC | COM | |
| 75025N 10 2 | RADIANT SYSTEMS INC | COM | |
| 75040P 10 8 | RADIO ONE INC | CL A | ADDED |
| 750459 10 9 | RADISYS CORP | COM | |
| 750624 10 8 | RAG SHOPS INC | COM | |
| 750642 10 0 | RAGEN MACKENZIE GROUP INC | COM | |
| 750753 10 5 | RAILAMERICA INC | COM | |
| 750766 10 7 * | RAILTEX INC | COM | |
| 750766 90 7 | RAILTEX INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 246
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 750766 95 7 | RAILTEX INC | PUT | |
| 750789 10 9 | RAILWORKS CORP | COM | |
| 750857 10 4 | RAINBOW RENTALS INC | COM | |
| 75086K 10 4 * | RAINFOREST CAFE INC | COM | |
| 75086K 90 4 | RAINFOREST CAFE INC | CALL | |
| 75086K 95 4 | RAINFOREST CAFE INC | PUT | |
| 750862 10 4 * | RAINBOW TECHNOLOGIES INC | COM | |
| 750862 90 4 | RAINBOW TECHNOLOGIES INC | CALL | |
| 750862 95 4 | RAINBOW TECHNOLOGIES INC | PUT | |
| 750917 10 6 * | RAMBUS INC DEL | COM | |
| 750917 90 6 | RAMBUS INC DEL | CALL | |
| 750917 95 6 | RAMBUS INC DEL | PUT | |
| 751028 10 1 * | RALCORP HLDGS INC NEW | COM | |
| 751028 90 1 | RALCORP HLDGS INC NEW | CALL | |
| 751028 95 1 | RALCORP HLDGS INC NEW | PUT | |
| 751203 10 0 * | RALLY'S HAMBURGERS INC | COM | |
| 751203 90 0 | RALLY'S HAMBURGERS INC | CALL | |
| 751203 95 0 | RALLY'S HAMBURGERS INC | PUT | |
| 751203 12 6 | RALLY'S HAMBURGERS INC | WT EXP 092600 | |
| 751277 AE 4 | RALSTON PURINA CO | SB DB CV 5.75%00 | |
| 751277 30 2 * | RALSTON PURINA CO | COM RAL-PUR GP | |
| 751277 90 2 | RALSTON PURINA CO | CALL | |
| 751277 95 2 | RALSTON PURINA CO | PUT | |
| 751366 10 5 | RAMAPO FINL CORP | COM | |
| 75144Q 10 1 | RAMCO | SPONSORED ADR | |
| 751452 20 2 | RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | |
| 75158K 20 6 | RAMSAY YOUTH SVCS INC | COM NEW | |
| 751907 10 6 * | RAMTRON INTL CORP | COM | |
| 751907 90 6 | RAMTRON INTL CORP | CALL | |
| 751907 95 6 | RAMTRON INTL CORP | PUT | |
| 752185 10 8 | RAND CAP CORP | COM | |
| 752333 20 3 | RANDERS KILLAM GROUP INC | COM NEW | |
| 752805 10 1 * | RANGER OIL LTD | COM | |
| 752805 90 1 | RANGER OIL LTD | CALL | |
| 752805 95 1 | RANGER OIL LTD | PUT | |
| 75281A 10 9 * | RANGE RES CORP | COM | |
| 75281A 90 9 | RANGE RES CORP | CALL | |
| 75281A 95 9 | RANGE RES CORP | PUT | |
| 753009 30 7 | RANDGOLD & EXPL LTD | SPNSRD ADR NEW | |
| 753037 10 0 | RANK GROUP PLC | SPONSORED ADR | |
| 753050 10 3 | RANKIN AUTOMOTIVE GROUP INC | COM | |
| 75382N 10 9 * | RARE MEDIUM GROUP INC | COM | ADDED |
| 75382N 90 9 | RARE MEDIUM GROUP INC | CALL | ADDED |
| 75382N 95 9 | RARE MEDIUM GROUP INC | PUT | ADDED |
| 753820 10 9 * | RARE HOSPITALITY INTL INC | COM | |
| 753820 90 9 | RARE HOSPITALITY INTL INC | CALL | |
| 753820 95 9 | RARE HOSPITALITY INTL INC | PUT | |
| 753821 10 7 | RARITAN BANCORP INC DEL | COM | DELETED |
| 75409P 20 2 * | RATIONAL SOFTWARE CORP | COM NEW | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 75409P 90 2 | RATIONAL SOFTWARE CORP | CALL | |
| 75409P 95 2 | RATIONAL SOFTWARE CORP | PUT | |
| 754183 10 1 | RAUMA OY | SPONSORED ADR | |
| 754212 10 8 | RAVEN INDS INC | COM | |
| 754438 10 9 | RAVENSWOOD WINERY INC | COM | ADDED |
| 754459 10 5 | RAWLINGS SPORTING GOODS INC | COM | |
| 754603 10 8 * | RAYCHEM CORP DEL | COM | |
| 754603 90 8 | RAYCHEM CORP DEL | CALL | |
| 754603 95 8 | RAYCHEM CORP DEL | PUT | |
| 754730 10 9 * | RAYMOND JAMES FINANCIAL INC | COM | |
| 754730 90 9 | RAYMOND JAMES FINANCIAL INC | CALL | |
| 754730 95 9 | RAYMOND JAMES FINANCIAL INC | PUT | |
| 754907 10 3 * | RAYONIER INC | COM | |
| 754907 90 3 | RAYONIER INC | CALL | |
| 754907 95 3 | RAYONIER INC | PUT | |
| 755081 10 6 * | RAYOVAC CORP | COM | |
| 755081 90 6 | RAYOVAC CORP | CALL | |
| 755081 95 6 | RAYOVAC CORP | PUT | |
| 755103 10 8 | RAYTECH CORP DEL | COM | |
| 755107 10 9 | RAYTEL MED CORP | COM | |
| 755111 30 9 * | RAYTHEON CO | CL A | |
| 755111 90 9 | RAYTHEON CO | CALL | |
| 755111 95 9 | RAYTHEON CO | PUT | |
| 755111 40 8 * | RAYTHEON CO | CL B | |
| 755111 90 8 | RAYTHEON CO | CALL | |
| 755111 95 8 | RAYTHEON CO | PUT | |
| 755236 10 6 | RAZORFISH INC | CL A | ADDED |
| 755246 AA 3 | READ-RITE CORP | SUB NT CV 6.5%04 | |
| 755246 10 5 * | READ-RITE CORP | COM | |
| 755246 90 5 | READ-RITE CORP | CALL | |
| 755246 95 5 | READ-RITE CORP | PUT | |
| 755267 10 1 * | READERS DIGEST ASSN INC | CL A NON VTG | |
| 755267 90 1 | READERS DIGEST ASSN INC | CALL | |
| 755267 95 1 | READERS DIGEST ASSN INC | PUT | |
| 755267 20 0 * | READERS DIGEST ASSN INC | CL B | |
| 755267 90 0 | READERS DIGEST ASSN INC | CALL | |
| 755267 95 0 | READERS DIGEST ASSN INC | PUT | |
| 755271 20 2 | READERS DIGEST AUTO COM EXCH | TRACES | DELETED |
| 755332 60 8 | READING CO | COMPAR\$0.01NEW | ADDED |
| 755358 10 8 | READING ENTMT INC | COM | |
| 756012 10 0 | REAL GOODS TRADING CORP | COM | |
| 75603D 10 4 | REALAX SOFTWARE A G | SPONSORED ADR | |
| 756033 10 6 | REALCO INC | COM | |
| 756033 11 4 | REALCO INC | WT EXP 020101 | |
| 75605L 10 4 * | REALNETWORKS INC | COM | |
| 75605L 90 4 | REALNETWORKS INC | CALL | |
| 75605L 95 4 | REALNETWORKS INC | PUT | |
| 756069 20 9 | REALTRUST ASSET CORP | UNIT EX 000001 | DELETED |
| 756109 10 4 | REALTY INCOME CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 248
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 75612B 10 7 | REALTY INFORMATION GROUP INC | COM | |
| 75621K 10 6 | RECKSON ASSOCS RLTY CORP | COM | |
| 75621K 20 5 | RECKSON ASSOCS RLTY CORP | PFD CV SER A% | |
| 75621K 30 4 * | RECKSON ASSOCS RLTY CORP | CL B | ADDED |
| 75621K 90 4 | RECKSON ASSOCS RLTY CORP | CALL | ADDED |
| 75621K 95 4 | RECKSON ASSOCS RLTY CORP | PUT | ADDED |
| 756240 30 5 | RECONDITIONED SYS INC | COM NEW | |
| 756268 10 8 * | RECOTON CORP | COM | |
| 756268 90 8 | RECOTON CORP | CALL | |
| 756268 95 8 | RECOTON CORP | PUT | |
| 756269 10 6 | RECOVERY ENGR INC | COM | |
| 75627A 10 2 | RECOVERY NETWORK INC | COM | DELETED |
| 75627A 11 0 | RECOVERY NETWORK INC | WT EXP 092902 | DELETED |
| 756285 10 2 | RECYCLING INDS INC | COM | DELETED |
| 756601 30 8 | RED HOT CONCEPTS INC | COM NEW | DELETED |
| 757005 10 3 | RED ROOF INNS INC | COM | |
| 757209 10 1 | REDBACK NETWORKS INC | COM | ADDED |
| 757473 10 3 | REDHOOK ALE BREWERY | COM | |
| 757897 10 3 | REDWOOD EMPIRE BANCORP | COM | |
| 758075 40 2 | REDWOOD TR INC | COM | |
| 758075 60 0 | REDWOOD TR INC | PFD CV B%9.74 | |
| 758110 10 0 * | REEBOK INTL LTD | COM | |
| 758110 90 0 | REEBOK INTL LTD | CALL | |
| 758110 95 0 | REEBOK INTL LTD | PUT | |
| 758212 87 2 | REED INTL PLC | SPNSRD ADR NEW | |
| 758341 10 1 | REEDS JEWELERS INC | COM | |
| 758653 10 9 | REFAC | COM | ADDED |
| 758655 10 4 | REFAC TECHNOLOGY DEV CORP | COM | DELETED |
| 758750 10 3 | REGAL BELOIT CORP | COM | |
| 75884Q 10 5 | REGENCY BANCORP | COM | |
| 75886F 10 7 * | REGENERON PHARMACEUTICALS | COM | |
| 75886F 90 7 | REGENERON PHARMACEUTICALS | CALL | |
| 75886F 95 7 | REGENERON PHARMACEUTICALS | PUT | |
| 758932 10 7 * | REGIS CORP MINN | COM | |
| 758932 90 7 | REGIS CORP MINN | CALL | |
| 758932 95 7 | REGIS CORP MINN | PUT | |
| 758939 10 2 | REGENCY RLTY CORP | COM | |
| 758940 10 0 * | REGIONS FINL CORP | COM | |
| 758940 90 0 | REGIONS FINL CORP | CALL | |
| 758940 95 0 | REGIONS FINL CORP | PUT | |
| 758944 10 2 | REHABILICARE INC | COM | |
| 758949 10 1 | REGENT ASSISTED LIVING INC | COM | |
| 75913K 10 3 | REGISTRY MAGIC INC | COM | |
| 759148 10 9 | REHABCARE GROUP INC | COM | |
| 759351 10 9 | REINSURANCE GROUP AMER INC | COM | |
| 759351 20 8 | REINSURANCE GROUP AMER INC | COM NON VTG | |
| 759451 10 7 * | RELIANCE BANCORP INC | COM | |
| 759451 90 7 | RELIANCE BANCORP INC | CALL | |
| 759451 95 7 | RELIANCE BANCORP INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 759464 10 0 * | RELIANCE GROUP HOLDINGS INC | COM | |
| 759464 90 0 | RELIANCE GROUP HOLDINGS INC | CALL | |
| 759464 95 0 | RELIANCE GROUP HOLDINGS INC | PUT | |
| 759509 10 2 | RELIANCE STEEL & ALUMINUM CO | COM | |
| 75952J 10 8 * | RELIANT ENERGY INC | COM | |
| 75952J 90 8 | RELIANT ENERGY INC | CALL | |
| 75952J 95 8 | RELIANT ENERGY INC | PUT | |
| 75952R 10 0 | RELIV INTL INC | COM | |
| 75952U 10 3 * | RELIASTAR FINL CORP | COM | |
| 75952U 90 3 | RELIASTAR FINL CORP | CALL | |
| 75952U 95 3 | RELIASTAR FINL CORP | PUT | |
| 759525 10 8 | RELM WIRELESS CORP | COM | |
| 759527 10 4 * | RELTEC CORP | COM | DELETED |
| 759527 90 4 | RELTEC CORP | CALL | DELETED |
| 759527 95 4 | RELTEC CORP | PUT | DELETED |
| 759543 10 1 * | REMEC INC | COM | |
| 759543 90 1 | REMEC INC | CALL | |
| 759543 95 1 | REMEC INC | PUT | |
| 759548 10 0 * | REMEDY CORP | COM | |
| 759548 90 0 | REMEDY CORP | CALL | |
| 759548 95 0 | REMEDY CORP | PUT | |
| 759549 10 8 | REMEDYTEMP INC | CL A | |
| 759594 AA 2 | REMINGTON OIL & GAS CORP | SB NT CV 8.25%02 | |
| 759594 30 2 | REMINGTON OIL & GAS CORP | COM | |
| 75966V 10 5 | RENAISSANCE CAP GRWTH INCM III | COM | |
| 75968A 10 9 * | RENAISSANCE WORLDWIDE INC | COM | |
| 75968A 90 9 | RENAISSANCE WORLDWIDE INC | CALL | |
| 75968A 95 9 | RENAISSANCE WORLDWIDE INC | PUT | |
| 759683 10 5 | RENEX CORP | COM | |
| 759903 10 7 | RELIABILITY INC | COM | |
| 759916 10 9 * | REPLIGEN CORP | COM | |
| 759916 90 9 | REPLIGEN CORP | CALL | |
| 759916 95 9 | REPLIGEN CORP | PUT | |
| 759929 AA 0 | REPUBLIC BANCSHARES INC | SUB DEB CV 6%11 | |
| 759929 10 2 | REPUBLIC BANCSHARES INC | COM | |
| 759930 10 0 * | RENAL CARE GROUP INC | COM | |
| 759930 90 0 | RENAL CARE GROUP INC | CALL | |
| 759930 95 0 | RENAL CARE GROUP INC | PUT | |
| 76009N 10 0 * | RENT A CTR INC NEW | COM | |
| 76009N 90 0 | RENT A CTR INC NEW | CALL | |
| 76009N 95 0 | RENT A CTR INC NEW | PUT | |
| 76009U AB 0 | RENT WAY INC | SB DB CV 7%07 | |
| 76009U 10 4 * | RENT WAY INC | COM | |
| 76009U 90 4 | RENT WAY INC | CALL | |
| 76009U 95 4 | RENT WAY INC | PUT | |
| 76009V 10 2 * | RENTAL SERVICE CORP | COM | |
| 76009V 90 2 | RENTAL SERVICE CORP | CALL | |
| 76009V 95 2 | RENTAL SERVICE CORP | PUT | |
| 760098 10 3 | RENT A WRECK OF AMER INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 250
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 760112 10 2 | RENTECH INC | COM | |
| 760174 10 2 | RENTRAK CORP | COM | |
| 76026T 20 5 | REPSOL S A | SPONSORED ADR | |
| 76026W AA 7 | REPTRON ELECTRONICS INC | SB NT CV 6.75%04 | |
| 76026W 10 9 | REPTRON ELECTRONICS INC | COM | |
| 760281 20 4 | REPUBLIC BANCORP KY | CL A | |
| 760282 10 3 | REPUBLIC BANCORP INC | COM | |
| 760322 10 7 | REPUBLIC BKG CORP FLA MIAMI FL | COM | |
| 760416 10 7 | REPUBLIC FIRST BANCORP INC | COM | |
| 760473 10 8 * | REPUBLIC GROUP INC | COM | |
| 760473 90 8 | REPUBLIC GROUP INC | CALL | |
| 760473 95 8 | REPUBLIC GROUP INC | PUT | |
| 760516 10 4 * | REPUBLIC INDS INC | COM | DELETED |
| 760516 90 4 | REPUBLIC INDS INC | CALL | DELETED |
| 760516 95 4 | REPUBLIC INDS INC | PUT | DELETED |
| 760719 10 4 * | REPUBLIC N Y CORP | COM | |
| 760719 90 4 | REPUBLIC N Y CORP | CALL | |
| 760719 95 4 | REPUBLIC N Y CORP | PUT | |
| 760758 10 2 * | REPUBLIC SECURITY FINL CORP | COM | |
| 760758 90 2 | REPUBLIC SECURITY FINL CORP | CALL | |
| 760758 95 2 | REPUBLIC SECURITY FINL CORP | PUT | |
| 760759 10 0 * | REPUBLIC SVCS INC | CL A | |
| 760759 90 0 | REPUBLIC SVCS INC | CALL | |
| 760759 95 0 | REPUBLIC SVCS INC | PUT | |
| 760898 10 6 | RESEARCH INC | COM | |
| 760911 10 7 | RESEARCH FRONTIERS INC | COM | |
| 760943 AA 8 | RES-CARE INC | SB NT CV 144A 04 | |
| 760943 AB 6 | RES-CARE INC | SB NT CV ACRD 04 | |
| 760943 AC 4 | RES-CARE INC | SR NT CONV 6%04 | |
| 760943 10 0 * | RES-CARE INC | COM | |
| 760943 90 0 | RES-CARE INC | CALL | |
| 760943 95 0 | RES-CARE INC | PUT | |
| 760961 10 2 | RESEARCH ENGINEERS INC | COM | |
| 760975 10 2 | RESEARCH IN MOTION LTD | COM | |
| 760981 10 0 * | RESTORATION HARDWARE INC DEL | COM | |
| 760981 90 0 | RESTORATION HARDWARE INC DEL | CALL | |
| 760981 95 0 | RESTORATION HARDWARE INC DEL | PUT | |
| 761013 10 1 | RESEARCH PARTNERS INTL INC | COM | |
| 761152 10 7 * | RESMED INC | COM | |
| 761152 90 7 | RESMED INC | CALL | |
| 761152 95 7 | RESMED INC | PUT | |
| 761183 10 2 | RESORTQUEST INTL INC | COM | |
| 761194 10 9 * | RESOUND CORP | COM | |
| 761194 90 9 | RESOUND CORP | CALL | |
| 761194 95 9 | RESOUND CORP | PUT | |
| 761195 20 5 * | RESOURCE AMERICA INC | CL A | |
| 761195 90 5 | RESOURCE AMERICA INC | CALL | |
| 761195 95 5 | RESOURCE AMERICA INC | PUT | |
| 761196 10 4 | RESOURCE ASSET INVESTMENT TR | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 251
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 761197 10 2 * | RESOURCE BANCSHARES MTG GROUP | COM | |
| 761197 90 2 | RESOURCE BANCSHARES MTG GROUP | CALL | |
| 761197 95 2 | RESOURCE BANCSHARES MTG GROUP | PUT | |
| 76121R 10 4 | RESOURCES BANKSHARES CORP | COM | |
| 761230 10 1 * | RESPIRONICS INC | COM | |
| 761230 90 1 | RESPIRONICS INC | CALL | |
| 761230 95 1 | RESPIRONICS INC | PUT | |
| 761232 30 5 | RESPONSE ONCOLOGY INC | COM PAR \$0.01 | |
| 761235 50 6 | RESPONSE USA INC | COM NEW | |
| 76126W 10 8 | RESTRAC INC | COM | DELETED |
| 761300 10 2 | RETROSPETTIVA INC | COM | |
| 761300 11 0 | RETROSPETTIVA INC | WT EXP 092302 | |
| 761312 10 7 | REUNION INDS INC | COM | |
| 76132M 10 2 | REUTERS GROUP PLC | SPONSORED ADR | |
| 761389 40 2 | REVENUE PPTYS LTD | COM NEW | |
| 761525 50 0 * | REVLON INC | CL A | |
| 761525 90 0 | REVLON INC | CALL | |
| 761525 95 0 | REVLON INC | PUT | |
| 761624 10 5 | REX STORES CORP | COM | |
| 761648 10 4 * | REXALL SUNDOWN INC | COM | |
| 761648 90 4 | REXALL SUNDOWN INC | CALL | |
| 761648 95 4 | REXALL SUNDOWN INC | PUT | |
| 761655 30 7 | REXAM PLC | ADR NEW | |
| 76168W 10 7 | REXX ENVIRONMENTAL CORP | COM | |
| 761684 10 9 | REXHALL INDS INC | COM | |
| 761695 10 5 * | REYNOLDS & REYNOLDS CO | CL A | |
| 761695 90 5 | REYNOLDS & REYNOLDS CO | CALL | |
| 761695 95 5 | REYNOLDS & REYNOLDS CO | PUT | |
| 761763 10 1 * | REYNOLDS METALS CO | COM | |
| 761763 90 1 | REYNOLDS METALS CO | CALL | |
| 761763 95 1 | REYNOLDS METALS CO | PUT | |
| 76182K 10 5 * | REYNOLDS R J TOB HLDGS INC | COM | ADDED |
| 76182K 90 5 | REYNOLDS R J TOB HLDGS INC | CALL | ADDED |
| 76182K 95 5 | REYNOLDS R J TOB HLDGS INC | PUT | ADDED |
| 762397 10 7 | RHODIA | SPONSORED ADR | |
| 762426 13 8 | RHONE POULENC S A | SPN ADR REP WT | |
| 762426 60 9 | RHONE POULENC S A | SPNSRD ADR A | |
| 762426 80 7 | RHONE POULENC S A | SPNDR ADR NEW A | DELETED |
| 762430 20 5 | RHYTHMS NETCONNECTIONS INC | COM | ADDED |
| 762553 10 5 * | RIBI IMMUNOCHEM RESH INC | COM | |
| 762553 90 5 | RIBI IMMUNOCHEM RESH INC | CALL | |
| 762553 95 5 | RIBI IMMUNOCHEM RESH INC | PUT | |
| 762565 10 9 | RIBOGENE INC | COM | |
| 762567 10 5 | RIBOZYME PHARMACEUTICALS INC | COM | |
| 762582 20 3 | RICA FOODS INC | COM NEW | |
| 763165 AB 3 | RICHARDSON ELECTRS LTD | SB DB CV 7.25%06 | |
| 763165 AC 1 | RICHARDSON ELECTRS LTD | SRSBDBCVCV 8.25%06 | |
| 763165 10 7 | RICHARDSON ELECTRS LTD | COM | |
| 763408 10 1 * | RICHFOOD HLDGS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 252
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 763408 90 1 | RICHFOOD HLDGS INC | CALL | |
| 763408 95 1 | RICHFOOD HLDGS INC | PUT | |
| 763408 11 9 | RICHFOOD HLDGS INC | WT EXP 000003 | |
| 764556 10 6 * | RICHMOND CNTY FINL CORP | COM | |
| 764556 90 6 | RICHMOND CNTY FINL CORP | CALL | |
| 764556 95 6 | RICHMOND CNTY FINL CORP | PUT | |
| 76547T 10 6 | RICHMONT MINES INC | COM | |
| 765516 10 9 | RICHTON INTL CORP | COM | |
| 765641 10 5 | RICKS CABARET INTL INC | COM | DELETED |
| 765641 30 3 | RICKS CABARET INTL INC | COM NEW | ADDED |
| 765670 10 4 | RIDDELL SPORTS INC | COM | |
| 765689 10 4 * | RIDE INC | COM | |
| 765689 90 4 | RIDE INC | CALL | |
| 765689 95 4 | RIDE INC | PUT | |
| 765905 10 4 | RIDGEVIEW INC | COM | |
| 76623N 10 6 | RIDGEWOOD FINANCIAL INC | COM | |
| 76657K 10 1 | RIGHTCHOICE MANAGED CARE INC | CL A | |
| 766570 10 5 * | RIGGS NATL CORP WASH DC | COM | |
| 766570 90 5 | RIGGS NATL CORP WASH DC | CALL | |
| 766570 95 5 | RIGGS NATL CORP WASH DC | PUT | |
| 766573 10 9 | RIGHT MGMT CONSULTANTS INC | COM | |
| 766574 20 6 | RIGHT START INC | COM NEW | |
| 766721 10 4 | RIMAGE CORP | COM | |
| 766889 10 9 | RIO ALGOM LTD | COM | |
| 767204 10 0 | RIO TINTO PLC | SPONSORED ADR - | |
| 767711 10 4 | RISK CAP HLDGS INC | COM | |
| 767744 10 5 | RITCHIE BROS AUCTIONEERS | COM | |
| 767754 10 4 * | RITE AID CORP | COM | |
| 767754 90 4 | RITE AID CORP | CALL | |
| 767754 95 4 | RITE AID CORP | PUT | |
| 768475 10 5 | RIVER VY BANCORP | COM | |
| 769135 10 4 | RIVERSIDE GROUP INC | COM | |
| 769397 10 0 | RIVERVIEW BANCORP INC | COM | |
| 769536 10 3 | RIVIANA FOODS INC | COM | |
| 769627 10 0 | RIVIERA HLDGS CORP | COM | |
| 769648 10 6 | RIVIERA TOOL CO | COM | |
| 769725 10 2 | ROADHOUSE GRILL | COM | |
| 769742 10 7 * | ROADWAY EXPRESS INC DEL | COM | |
| 769742 90 7 | ROADWAY EXPRESS INC DEL | CALL | |
| 769742 95 7 | ROADWAY EXPRESS INC DEL | PUT | |
| 769841 10 7 | ROANOKE ELEC STL CORP | COM | |
| 769858 10 1 | ROANOKE GAS CO | COM | |
| 769900 10 1 | ROBERTS REALTY INVS | COM | |
| 770196 AA 1 | ROBBINS & MYERS INC | SUB NT CV 6.5%03 | |
| 770196 10 3 | ROBBINS & MYERS INC | COM | |
| 770292 10 0 | ROBERDS INC | COM | |
| 770323 10 3 * | ROBERT HALF INTL INC | COM | |
| 770323 90 3 | ROBERT HALF INTL INC | CALL | |
| 770323 95 3 | ROBERT HALF INTL INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 253
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 770491 10 8 * | ROBERTS PHARMACEUTICAL CORP | COM | |
| 770491 90 8 | ROBERTS PHARMACEUTICAL CORP | CALL | |
| 770491 95 8 | ROBERTS PHARMACEUTICAL CORP | PUT | |
| 770539 20 3 | ROBERTSON CECO CORP | COM PAR \$0.01 | |
| 770810 10 9 | ROBINSON NUGENT INC | COM | |
| 771062 10 6 | ROBOCOM SYSTEMS INTL INC | COM | |
| 771074 10 1 * | ROBOTIC VISION SYS INC | COM | |
| 771074 90 1 | ROBOTIC VISION SYS INC | CALL | |
| 771074 95 1 | ROBOTIC VISION SYS INC | PUT | |
| 771367 10 9 * | ROCHESTER GAS & ELEC CORP | COM | |
| 771367 90 9 | ROCHESTER GAS & ELEC CORP | CALL | |
| 771367 95 9 | ROCHESTER GAS & ELEC CORP | PUT | |
| 771497 10 4 | ROCHESTER MED CORP | COM | |
| 771833 10 0 | ROCK BOTTOM RESTURANTS INC | COM | |
| 772150 10 8 | ROCK FINL CORP MICH | COM | |
| 772632 10 5 | ROCK OF AGES CORP | CL A | |
| 772739 20 7 | ROCK-TENN CO | CL A | |
| 77347A 10 7 | ROCKINGHAM HERITAGE BK VA | COM | |
| 773903 10 9 * | ROCKWELL INTL CORP NEW | COM | |
| 773903 90 9 | ROCKWELL INTL CORP NEW | CALL | |
| 773903 95 9 | ROCKWELL INTL CORP NEW | PUT | |
| 774066 10 4 | ROCKSHOX INC | COM | |
| 774374 10 2 | ROCKWELL MEDICAL TECH | COM | |
| 774374 11 0 | ROCKWELL MEDICAL TECH | WT EXP 013001 | |
| 774678 40 3 | ROCKY MTN CHOCOLATE FACTORY | COM PAR \$0.03 | |
| 774720 10 6 * | ROCKY MTN INTERNET INC | COM | |
| 774720 90 6 | ROCKY MTN INTERNET INC | CALL | |
| 774720 95 6 | ROCKY MTN INTERNET INC | PUT | |
| 774720 11 4 | ROCKY MTN INTERNET INC | WT EXP 090599 | |
| 774830 10 3 | ROCKY SHOES & BOOTS INC | COM | |
| 775043 10 2 | ROFIN SINAR TECHNOLOGIES INC | COM | |
| 775102 20 5 | ROGERS CANTEL MOBILE COMMN | CL B RSTRG VTG | |
| 775109 AE 1 | ROGERS COMMUNICATIONS INC | DB CONV 2.00%05 | |
| 775109 20 0 * | ROGERS COMMUNICATIONS INC | CL B | |
| 775109 90 0 | ROGERS COMMUNICATIONS INC | CALL | |
| 775109 95 0 | ROGERS COMMUNICATIONS INC | PUT | |
| 775133 10 1 | ROGERS CORP | COM | |
| 775369 10 1 * | ROGUE WAVE SOFTWARE INC | COM | |
| 775369 90 1 | ROGUE WAVE SOFTWARE INC | CALL | |
| 775369 95 1 | ROGUE WAVE SOFTWARE INC | PUT | |
| 775371 10 7 * | ROHM & HAAS CO | COM | |
| 775371 90 7 | ROHM & HAAS CO | CALL | |
| 775371 95 7 | ROHM & HAAS CO | PUT | |
| 775381 10 6 | ROHN INDS INC | COM | |
| 775634 10 8 | ROLLERBALL INTL INC | COM | |
| 775711 10 4 * | ROLLINS INC | COM | |
| 775711 90 4 | ROLLINS INC | CALL | |
| 775711 95 4 | ROLLINS INC | PUT | |
| 775741 10 1 * | ROLLINS TRUCK LEASING CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 254
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 775741 90 1 | ROLLINS TRUCK LEASING CORP | CALL | |
| 775741 95 1 | ROLLINS TRUCK LEASING CORP | PUT | |
| 775835 10 1 * | ROMAC INTL INC | COM | |
| 775835 90 1 | ROMAC INTL INC | CALL | |
| 775835 95 1 | ROMAC INTL INC | PUT | |
| 776338 20 4 | RONSON CORP | COM NEW | |
| 776378 10 1 | ROOM PLUS INC | COM | DELETED |
| 776378 11 9 | ROOM PLUS INC | WT EXP 110101 | DELETED |
| 776696 10 6 * | ROPER INDS INC NEW | COM | |
| 776696 90 6 | ROPER INDS INC NEW | CALL | |
| 776696 95 6 | ROPER INDS INC NEW | PUT | |
| 777335 10 0 | ROSEDALE DECORATIVE PRODS LTD | COM | |
| 777335 11 8 | ROSEDALE DECORATIVE PRODS LTD | WT A EX 063003 | |
| 778162 10 7 * | ROSLYN BANCORP INC | COM | |
| 778162 90 7 | ROSLYN BANCORP INC | CALL | |
| 778162 95 7 | ROSLYN BANCORP INC | PUT | |
| 778296 10 3 * | ROSS STORES INC | COM | |
| 778296 90 3 | ROSS STORES INC | CALL | |
| 778296 95 3 | ROSS STORES INC | PUT | |
| 778303 10 7 * | ROSS SYS INC | COM | |
| 778303 90 7 | ROSS SYS INC | CALL | |
| 778303 95 7 | ROSS SYS INC | PUT | |
| 778529 10 7 | ROSTELECOM OPEN JT STK LNG DST | SPONSORED ADR | |
| 778903 10 4 | ROTONICS MFG INC | COM | |
| 779077 10 6 | ROTTLUND INC | COM | |
| 779088 10 3 * | ROUGE INDS INC DEL | CL A | |
| 779088 90 3 | ROUGE INDS INC DEL | CALL | |
| 779088 95 3 | ROUGE INDS INC DEL | PUT | |
| 779273 AA 9 | ROUSE CO | SB DB CV 5.75%02 | |
| 779273 10 1 * | ROUSE CO | COM | |
| 779273 90 1 | ROUSE CO | CALL | |
| 779273 95 1 | ROUSE CO | PUT | |
| 779273 30 9 | ROUSE CO | PFD CONV SER B | |
| 779382 10 0 * | ROWAN COS INC | COM | |
| 779382 90 0 | ROWAN COS INC | CALL | |
| 779382 95 0 | ROWAN COS INC | PUT | |
| 779528 10 8 | ROWE COS | COM | |
| 77957X 10 8 | ROWECOM INC | COM | |
| 779915 10 7 | ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH | |
| 780076 10 5 * | ROYAL APPLIANCE MFG CO | COM | |
| 780076 90 5 | ROYAL APPLIANCE MFG CO | CALL | |
| 780076 95 5 | ROYAL APPLIANCE MFG CO | PUT | |
| 780081 10 5 | ROYAL BANCSHARES PA INC | CL A | |
| 780087 10 2 | ROYAL BK CDA MONTREAL QUE | COM | |
| 780097 30 9 | ROYAL BK SCOTLAND GROUP PLC | SP ADR B PREF | |
| 780097 40 8 | ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF C | |
| 780097 60 6 | ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF9.125 | |
| 780097 70 5 | ROYAL BK SCOTLAND GROUP PLC | SPN ADR PREF E | |
| 780097 80 4 | ROYAL BK SCOTLAND GROUP PLC | SPONS ADR F | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 780097 87 9 | ROYAL BK SCOTLAND GROUP PLC | SPND ADR SER H | |
| 780097 88 7 | ROYAL BK SCOTLAND GROUP PLC | SPONSORD ADR G | |
| 780257 80 4 * | ROYAL DUTCH PETE CO | NY REG GLD1.25 | |
| 780257 90 4 | ROYAL DUTCH PETE CO | CALL | |
| 780257 95 4 | ROYAL DUTCH PETE CO | PUT | |
| 780287 10 8 | ROYAL GOLD INC | COM | |
| 780641 20 5 | ROYAL PTT NEDERLAND N V | SPONSORED ADR | |
| 780746 20 0 | ROYALE ENERGY INC | COM NEW | |
| 78080N 10 8 | ROYCE FOCUS TR | COM | |
| 780910 10 5 | ROYCE VALUE TR INC | COM | |
| 780915 10 4 | ROYCE MICRO-CAP TR INC | COM | |
| 780921 10 2 | ROYAL PRECISION INC | COM | |
| 781088 10 9 * | RUBBERMAID INC | COM | DELETED |
| 781088 90 9 | RUBBERMAID INC | CALL | DELETED |
| 781088 95 9 | RUBBERMAID INC | PUT | DELETED |
| 78116B 10 2 | RUBIOS RESTAURANTS INC | COM | ADDED |
| 781182 10 0 * | RUBY TUESDAY INC | COM | |
| 781182 90 0 | RUBY TUESDAY INC | CALL | |
| 781182 95 0 | RUBY TUESDAY INC | PUT | |
| 781258 10 8 | RUDDICK CORP | COM | |
| 781748 10 8 * | RURAL / METRO CORP | COM | |
| 781748 90 8 | RURAL / METRO CORP | CALL | |
| 781748 95 8 | RURAL / METRO CORP | PUT | |
| 781846 10 0 | RUSH ENTERPRISES INC | COM | |
| 781903 60 4 | RUSSEL METALS INC | COM | |
| 781904 10 7 | RURAL CELLULAR CORP | CL A | |
| 782055 10 7 | RUSHMORE FINL GROUP INC | COM | |
| 782233 10 0 * | RUSS BERRIE & CO | COM | |
| 782233 90 0 | RUSS BERRIE & CO | CALL | |
| 782233 95 0 | RUSS BERRIE & CO | PUT | |
| 782352 10 8 * | RUSSELL CORP | COM | |
| 782352 90 8 | RUSSELL CORP | CALL | |
| 782352 95 8 | RUSSELL CORP | PUT | |
| 783286 10 7 | RUTHERFORD-MORAN OIL CORP | COM | DELETED |
| 783513 10 4 | RYANAIR HLDGS PLC | SPONSORED ADR | |
| 783519 10 1 * | RYANS FAMILY STEAK HOUSE INC | COM | |
| 783519 90 1 | RYANS FAMILY STEAK HOUSE INC | CALL | |
| 783519 95 1 | RYANS FAMILY STEAK HOUSE INC | PUT | |
| 783549 10 8 * | RYDER SYS INC | COM | |
| 783549 90 8 | RYDER SYS INC | CALL | |
| 783549 95 8 | RYDER SYS INC | PUT | |
| 78375P 10 7 * | RYERSON TULL INC NEW | COM | |
| 78375P 90 7 | RYERSON TULL INC NEW | CALL | |
| 78375P 95 7 | RYERSON TULL INC NEW | PUT | |
| 783764 10 3 * | RYLAND GROUP INC | COM | |
| 783764 90 3 | RYLAND GROUP INC | CALL | |
| 783764 95 3 | RYLAND GROUP INC | PUT | |
| 783774 10 2 | S&K FAMOUS BRANDS INC | COM | |
| 783859 10 1 | S & T BANCORP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 256
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 78386P 10 4 | SAC TECHNOLOGIES INC | COM | DELETED |
| 78387G 10 3 * | SBC COMMUNICATIONS INC | COM | |
| 78387G 90 3 | SBC COMMUNICATIONS INC | CALL | |
| 78387G 95 3 | SBC COMMUNICATIONS INC | PUT | |
| 78387G 20 2 | SBC COMMUNICATIONS INC | DECS 7.75%2001 | |
| 78387P 10 3 | SBS TECHNOLOGIES INC | COM | |
| 783873 20 1 | SBE INC | COM NEW | |
| 78388J 10 6 | SBA COMMUNICATIONS CORP | COM | ADDED |
| 78388N 10 7 * | SCB COMPUTER TECHNOLOGY INC | COM | |
| 78388N 90 7 | SCB COMPUTER TECHNOLOGY INC | CALL | |
| 78388N 95 7 | SCB COMPUTER TECHNOLOGY INC | PUT | |
| 78388X 10 5 | SCC COMMUNICATIONS CORP | COM | |
| 783890 AD 8 | SCI SYS INC | SBNTCV 144A 5%06 | DELETED |
| 783890 AE 6 | SCI SYS INC | SBNTCV ACRD 5%06 | |
| 783890 10 6 * | SCI SYS INC | COM | |
| 783890 90 6 | SCI SYS INC | CALL | |
| 783890 95 6 | SCI SYS INC | PUT | |
| 783950 10 8 | SBM INDS INC | COM | DELETED |
| 783978 10 9 | SI TECHNOLOGIES INC | COM | |
| 784018 10 3 * | SCM MICROSYSTEMS INC | COM | |
| 784018 90 3 | SCM MICROSYSTEMS INC | CALL | |
| 784018 95 3 | SCM MICROSYSTEMS INC | PUT | |
| 78402P 10 4 | SCIFE HLDGS INC | COM | |
| 784028 10 2 | SCP POOL CORP | COM | |
| 784076 10 1 * | SDL INC | COM | |
| 784076 90 1 | SDL INC | CALL | |
| 784076 95 1 | SDL INC | PUT | |
| 784109 10 0 * | SED INTL HLDGS INC | COM | |
| 784109 90 0 | SED INTL HLDGS INC | CALL | |
| 784109 95 0 | SED INTL HLDGS INC | PUT | |
| 784110 10 8 | SEEC INC | COM | |
| 784117 10 3 * | SEI INVESTMENTS CO | COM | |
| 784117 90 3 | SEI INVESTMENTS CO | CALL | |
| 784117 95 3 | SEI INVESTMENTS CO | PUT | |
| 78412D 10 9 | SEMCO ENERGY INC | COM | |
| 784163 AA 5 | SFP PIPELINE HOLDINGS INC | DEB EXCH VAR 10 | |
| 784166 10 0 | SFS BANCORP INC | COM | |
| 784178 10 5 * | SFX ENTMT INC | CL A | |
| 784178 90 5 | SFX ENTMT INC | CALL | |
| 784178 95 5 | SFX ENTMT INC | PUT | |
| 784188 20 3 | SGL CARBON AG | SPONSORED ADR | |
| 78422T 10 2 | SGV BANCORP INC | COM | |
| 784255 10 1 | S I HANDLING SYS INC | COM | |
| 784273 10 4 | SJNB FINL CORP | COM | |
| 784305 10 4 | SJW CORP | COM | |
| 784375 40 4 | SKF AB | SPONSR ADR PAR | |
| 78440P 10 8 | SK TELECOM LTD | SPONSORED ADR | |
| 78440X 10 1 | SL GREEN RLTY CORP | COM | |
| 784413 10 6 | S L INDS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 257
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|---------|
| 78442A 10 9 * | SLM HLDG CORP | COM | |
| 78442A 90 9 | SLM HLDG CORP | CALL | |
| 78442A 95 9 | SLM HLDG CORP | PUT | |
| 78442T 10 8 * | SLI INC | COM | |
| 78442T 90 8 | SLI INC | CALL | |
| 78442T 95 8 | SLI INC | PUT | |
| 784432 10 6 | SM&A CORP | COM | |
| 784460 10 7 | SMC CORP | COM | |
| 784605 10 7 | SNB BANCSHARES INC | COM | |
| 78462F 10 3 | SPDR TR | UNIT SER 1 | |
| 78462K 10 2 | SPSS INC | COM | |
| 78462X 10 4 * | SOS STAFFING SVCS INC | COM | |
| 78462X 90 4 | SOS STAFFING SVCS INC | CALL | |
| 78462X 95 4 | SOS STAFFING SVCS INC | PUT | |
| 784626 10 3 * | SPS TECHNOLOGIES INC | COM | |
| 784626 90 3 | SPS TECHNOLOGIES INC | CALL | |
| 784626 95 3 | SPS TECHNOLOGIES INC | PUT | |
| 784635 10 4 * | SPX CORP | COM | |
| 784635 90 4 | SPX CORP | CALL | |
| 784635 95 4 | SPX CORP | PUT | |
| 78464M 10 6 | SRS LABS INC | COM | |
| 784652 10 9 | SSE TELECOM INC | COM | |
| 784741 10 0 * | STB SYS INC | COM | DELETED |
| 784741 90 0 | STB SYS INC | CALL | DELETED |
| 784741 95 0 | STB SYS INC | PUT | DELETED |
| 784776 10 6 | STM WIRELESS INC | CL A | |
| 784847 10 5 | STV GROUP INC | COM | |
| 784849 AA 9 | S3 INC | SB NT CV 144A 03 | |
| 784849 AC 5 | S3 INC | SB NT CV 5.75%03 | |
| 784849 10 1 * | S3 INC | COM | |
| 784849 90 1 | S3 INC | CALL | |
| 784849 95 1 | S3 INC | PUT | |
| 784850 30 7 | S2 GOLF INC | COM NEW | |
| 784869 10 9 | SVB FINL SVCS INC | COM | |
| 784872 10 3 | SVI HLDGS INC | COM | |
| 784922 10 6 * | SPR INC | COM | |
| 784922 90 6 | SPR INC | CALL | |
| 784922 95 6 | SPR INC | PUT | |
| 785060 10 4 | S Y BANCORP INC | COM | |
| 785065 10 3 * | SYNC RESH INC | COM | |
| 785065 90 3 | SYNC RESH INC | CALL | |
| 785065 95 3 | SYNC RESH INC | PUT | |
| 785144 20 5 | SAATCHI & SAATCHI PLC NEW | SPONSORED ADR | |
| 785152 AA 7 | SABA PETE CO | SR SB DB CV 9%05 | |
| 785152 10 9 | SABA PETE CO | COM | DELETED |
| 785688 10 2 | SABINE ROYALTY TR | UNIT BEN INT | |
| 78571U AA 6 | SABRATEK CORP | NT CV 6%05 | |
| 78571U 10 8 * | SABRATEK CORP | COM | |
| 78571U 90 8 | SABRATEK CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 258
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 78571U 95 8 | SABRATEK CORP | PUT | |
| 785905 10 0 * | SABRE GROUP HLDGS INC | CL A | |
| 785905 90 0 | SABRE GROUP HLDGS INC | CALL | |
| 785905 95 0 | SABRE GROUP HLDGS INC | PUT | |
| 78636P 10 2 | SAF T LOK INC | COM | |
| 786362 10 3 | SAES GETTERS S P A | SPONSORED ADR | |
| 786429 10 0 * | SAFECO CORP | COM | |
| 786429 90 0 | SAFECO CORP | CALL | |
| 786429 95 0 | SAFECO CORP | PUT | |
| 786444 10 9 | SAFEGUARD HEALTH ENTERPRISES | COM | |
| 786449 AC 2 | SAFEGUARD SCIENTIFICS INC | SBNTCV 144A 6%06 | DELETED |
| 786449 AD 0 | SAFEGUARD SCIENTIFICS INC | SB NT CV 144A 06 | ADDED |
| 786449 10 8 * | SAFEGUARD SCIENTIFICS INC | COM | |
| 786449 90 8 | SAFEGUARD SCIENTIFICS INC | CALL | |
| 786449 95 8 | SAFEGUARD SCIENTIFICS INC | PUT | |
| 786452 10 2 | SAFESCIENCE INC | COM | |
| 786454 10 8 * | SAFESKIN CORP | COM | |
| 786454 90 8 | SAFESKIN CORP | CALL | |
| 786454 95 8 | SAFESKIN CORP | PUT | |
| 786474 10 6 | SAFETY COMPONENTS INTL INC | COM | |
| 786475 10 3 | SAFETY 1ST INC | COM | |
| 78648R 20 3 * | SAFETY-KLEEN CORP NEW | COM NEW | |
| 78648R 90 3 | SAFETY-KLEEN CORP NEW | CALL | |
| 78648R 95 3 | SAFETY-KLEEN CORP NEW | PUT | |
| 786514 20 8 * | SAFEWAY INC | COM NEW | |
| 786514 90 8 | SAFEWAY INC | CALL | |
| 786514 95 8 | SAFEWAY INC | PUT | |
| 786598 10 2 | SAGA COMMUNICATIONS | CL A | |
| 786609 20 6 | SAGA PETE ASA | SPONSORED ADR | |
| 786610 10 5 * | SAGA SYS INC | COM | ADDED |
| 786610 90 5 | SAGA SYS INC | CALL | ADDED |
| 786610 95 5 | SAGA SYS INC | PUT | ADDED |
| 786693 10 1 | SAGENT TECHNOLOGY INC | COM | ADDED |
| 789374 10 5 | ST FRANCIS CAP CORP | COM | |
| 789670 20 5 | ST HELENA GOLD MINES LTD | ADR | |
| 790148 10 0 * | ST JOE CO | COM | |
| 790148 90 0 | ST JOE CO | CALL | |
| 790148 95 0 | ST JOE CO | PUT | |
| 790289 10 2 * | ST JOHN KNITS INC | COM | |
| 790289 90 2 | ST JOHN KNITS INC | CALL | |
| 790289 95 2 | ST JOHN KNITS INC | PUT | |
| 790654 10 7 | ST JOSEPH LT & PWR CO | COM | |
| 790849 10 3 * | ST JUDE MED INC | COM | |
| 790849 90 3 | ST JUDE MED INC | CALL | |
| 790849 95 3 | ST JUDE MED INC | PUT | |
| 792228 10 8 * | ST MARY LD & EXPL CO | COM | |
| 792228 90 8 | ST MARY LD & EXPL CO | CALL | |
| 792228 95 8 | ST MARY LD & EXPL CO | PUT | |
| 792848 10 3 * | ST PAUL BANCORP INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 792848 90 3 | ST PAUL BANCORP INC | CALL | |
| 792848 95 3 | ST PAUL BANCORP INC | PUT | |
| 792856 20 5 | ST PAUL CAP L L C | PFD MIPS 6% | |
| 792860 10 8 * | ST PAUL COS INC | COM | |
| 792860 90 8 | ST PAUL COS INC | CALL | |
| 792860 95 8 | ST PAUL COS INC | PUT | |
| 79377W 10 8 * | SAKS INC | COM | |
| 79377W 90 8 | SAKS INC | CALL | |
| 79377W 95 8 | SAKS INC | PUT | |
| 79466P 10 5 | SALESLOGIX CORP | COM | ADDED |
| 794721 10 0 | SALIENT 3 COMMUNICATIONS INC | CL A | |
| 794907 10 5 | SALOMON BROS HIGH INCOME FD II | COM | |
| 795226 10 9 | SALISBURY BANCORP INC | COM | |
| 79547Q 10 6 | SALOMON BROS HIGH INCOME FD | COM | |
| 795477 10 8 | SALOMON BROTHERS FD INC | COM | |
| 79548R 10 3 | SALOMON BROS 2008 WORLDWIDE | COM | |
| 79548T 10 9 | SALOMON BROS WORLDWIDE INCOME | COM | |
| 795757 10 3 | SALTON INC | COM | |
| 79587E 10 4 | SAMES CORP | COM | ADDED |
| 79604V 10 5 * | SAMSONITE CORP NEW | COM | |
| 79604V 90 5 | SAMSONITE CORP NEW | CALL | |
| 79604V 95 5 | SAMSONITE CORP NEW | PUT | |
| 798241 10 5 | SAN JUAN BASIN RTY TR | UNIT BEN INT | |
| 799702 10 5 | SANCHEZ COMPUTER ASSOCS INC | COM | |
| 799774 30 2 | SAND TECHNOLOGY SYSTEM INTL | CL A NEW | |
| 799778 20 4 | SANDATA INC | COM NEW | |
| 800013 10 4 | SANDERSON FARMS INC | COM | |
| 80004C 10 1 * | SANDISK CORP | COM | |
| 80004C 90 1 | SANDISK CORP | CALL | |
| 80004C 95 1 | SANDISK CORP | PUT | |
| 800091 10 0 | SANDS REGENT | COM | |
| 800363 10 3 | SANDY SPRING BANCORP INC | COM | |
| 800422 10 7 | SANFILIPPO JOHN B & SON INC | COM | |
| 800907 AA 5 | SANMINA CORP | SB DB CV 144A 04 | ADDED |
| 800907 10 7 * | SANMINA CORP | COM | |
| 800907 90 7 | SANMINA CORP | CALL | |
| 800907 95 7 | SANMINA CORP | PUT | |
| 801003 10 4 * | SANGSTAT MED CORP | COM | |
| 801003 90 4 | SANGSTAT MED CORP | CALL | |
| 801003 95 4 | SANGSTAT MED CORP | PUT | |
| 801018 AB 8 | SANIFILL INC | SUB DB CONV 5%06 | DELETED |
| 801378 10 0 | SANTA BARBARA RESTAURANT GP | COM | |
| 801833 10 4 * | SANTA CRUZ OPERATION INC | COM | |
| 801833 90 4 | SANTA CRUZ OPERATION INC | CALL | |
| 801833 95 4 | SANTA CRUZ OPERATION INC | PUT | |
| 801904 10 3 | SANTA FE GAMING CORP | COM | DELETED |
| 801904 20 2 | SANTA FE GAMING CORP | PFD CONV EXCH | DELETED |
| 802012 10 4 * | SANTA FE ENERGY RES INC | COM | DELETED |
| 802012 90 4 | SANTA FE ENERGY RES INC | CALL | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 260
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|---------|
| 802012 95 4 | SANTA FE ENERGY RES INC | PUT | DELETED |
| 802013 10 2 | SANTA FE ENERGY TR | RCPT DEP UNITS | |
| 802014 10 0 | SANTA FE FINL CORP | COM | |
| 80218K 10 5 * | SANTA FE SNYDER CORP | COM | ADDED |
| 80218K 90 5 | SANTA FE SNYDER CORP | CALL | ADDED |
| 80218K 95 5 | SANTA FE SNYDER CORP | PUT | ADDED |
| 802233 10 6 | SANTA ISABEL S A | SPONSORED ADR | |
| 803021 60 9 | SANTOS LIMITED | SPONSORED ADR | |
| 803038 30 6 | SANYO ELEC LTD | ADR 5 COM | |
| 803054 20 4 | SAP AKTIENGESELLSCHAFT | SPONSORED ADR | |
| 803062 10 8 * | SAPIENT CORP | COM | |
| 803062 90 8 | SAPIENT CORP | CALL | |
| 803062 95 8 | SAPIENT CORP | PUT | |
| 803069 20 2 | SAPPI LTD | SPNSR ADR NEW | |
| 803111 10 3 * | SARA LEE CORP | COM | |
| 803111 90 3 | SARA LEE CORP | CALL | |
| 803111 95 3 | SARA LEE CORP | PUT | |
| 803436 10 4 | SARATOGA BEVERAGE GROUP INC | CL A | |
| 803438 50 6 | SARATOGA BRANDS INC | COM PAR \$.001 | |
| 803866 30 0 | SASOL LTD | SPONSORED ADR | |
| 803893 10 6 | SATCON TECHNOLOGY CORP | COM | |
| 804120 10 3 | SAUCONY INC | CL A | |
| 804120 20 2 | SAUCONY INC | CL B | |
| 804137 10 7 | SAUER INC | COM | |
| 804395 10 1 | SAUL CTRS INC | COM | |
| 804748 10 1 | SAVANNAH BANCORP INC | COM | |
| 805174 10 9 | SAVILLE SYS PLC | SPONSORED ADR | |
| 805175 10 6 | SAVIA S A DE C V | SPON ADR REP A | ADDED |
| 80533W 10 7 | SAVOIR TECHNOLOGY GROUP INC | COM | |
| 805375 AA 0 | SAVOY PICTURES ENTMT INC | SUB DB CONV 7%03 | |
| 805444 20 5 | SAWAKO CORP | SPONSORED ADR | |
| 805468 10 5 * | SAWTEK INC | COM | |
| 805468 90 5 | SAWTEK INC | CALL | |
| 805468 95 5 | SAWTEK INC | PUT | |
| 805630 10 0 | SAXTON INC | COM | |
| 805844 10 7 * | SBARRO INC | COM | |
| 805844 90 7 | SBARRO INC | CALL | |
| 805844 95 7 | SBARRO INC | PUT | |
| 805893 30 2 | SCAN GRAPHICS INC | COM NEW | DELETED |
| 805894 10 2 | SCAN OPTICS INC | COM | |
| 805898 10 3 * | SCANA CORP | COM | |
| 805898 90 3 | SCANA CORP | CALL | |
| 805898 95 3 | SCANA CORP | PUT | |
| 805900 10 7 | SCANDINAVIA INC | COM | |
| 805906 AA 2 | SBS BROADCASTING SA | SB DB CV 7.25%05 | |
| 806018 10 7 | SCANIA AKTIEBOLAG | SPONSORD ADR A | |
| 806018 20 6 | SCANIA AKTIEBOLAG | SPONSORD ADR B | |
| 80603P 10 7 | SCANSOFT INC | COM | |
| 806037 10 7 | SCANSOURCE INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 806373 10 6 | SCHAWK INC | CL A | |
| 806398 10 3 | SCHEIB EARL INC | COM | |
| 806403 10 1 | SCHEID VINEYARDS INC | CL A | |
| 806407 10 2 * | SCHEIN HENRY INC | COM | |
| 806407 90 2 | SCHEIN HENRY INC | CALL | |
| 806407 95 2 | SCHEIN HENRY INC | PUT | |
| 806416 10 3 | SCHEIN PHARMACEUTICAL INC | COM | |
| 806530 10 1 | SCHERER HEALTHCARE INC | COM | |
| 806605 10 1 * | SCHERING PLOUGH CORP | COM | |
| 806605 90 1 | SCHERING PLOUGH CORP | CALL | |
| 806605 95 1 | SCHERING PLOUGH CORP | PUT | |
| 806683 10 8 | SCHICK TECHNOLOGIES INC | COM | |
| 806832 10 1 | SCHLOTZSKYS INC | COM | |
| 806857 10 8 * | SCHLUMBERGER LTD | COM | |
| 806857 90 8 | SCHLUMBERGER LTD | CALL | |
| 806857 95 8 | SCHLUMBERGER LTD | PUT | |
| 806870 10 1 | SCHMITT INDS INC ORE | COM | |
| 806882 10 6 | SCHNITZER STL INDS | CL A | |
| 807066 AA 3 | SCHOLASTIC CORP | SBDBCVC 144A 5%05 | |
| 807066 10 5 * | SCHOLASTIC CORP | COM | |
| 807066 90 5 | SCHOLASTIC CORP | CALL | |
| 807066 95 5 | SCHOLASTIC CORP | PUT | |
| 807863 10 5 * | SCHOOL SPECIALTY INC | COM | |
| 807863 90 5 | SCHOOL SPECIALTY INC | CALL | |
| 807863 95 5 | SCHOOL SPECIALTY INC | PUT | |
| 808156 10 3 | SCHUFF STL CO | COM | |
| 808188 AA 4 | SCHULER HOMES INC | DEB CONV 6.5%03 | |
| 808188 10 6 | SCHULER HOMES INC | COM | |
| 808194 10 4 * | SCHULMAN A INC | COM | |
| 808194 90 4 | SCHULMAN A INC | CALL | |
| 808194 95 4 | SCHULMAN A INC | PUT | |
| 808196 10 9 | SCHULTZ SAV O STORES INC | COM | |
| 808513 10 5 * | SCHWAB CHARLES CORP NEW | COM | |
| 808513 90 5 | SCHWAB CHARLES CORP NEW | CALL | |
| 808513 95 5 | SCHWAB CHARLES CORP NEW | PUT | |
| 808541 10 6 * | SCHWEITZER-MAUDUIT INTL INC | COM | |
| 808541 90 6 | SCHWEITZER-MAUDUIT INTL INC | CALL | |
| 808541 95 6 | SCHWEITZER-MAUDUIT INTL INC | PUT | |
| 80862K 10 4 * | SCICLONE PHARMACEUTICALS INC | COM | |
| 80862K 90 4 | SCICLONE PHARMACEUTICALS INC | CALL | |
| 80862K 95 4 | SCICLONE PHARMACEUTICALS INC | PUT | |
| 80864H 10 9 | SCIENT CORP | COM | ADDED |
| 808655 10 4 * | SCIENTIFIC ATLANTA INC | COM | |
| 808655 90 4 | SCIENTIFIC ATLANTA INC | CALL | |
| 808655 95 4 | SCIENTIFIC ATLANTA INC | PUT | |
| 808747 10 9 * | SCIENTIFIC GAMES HLDGS CORP | COM | |
| 808747 90 9 | SCIENTIFIC GAMES HLDGS CORP | CALL | |
| 808747 95 9 | SCIENTIFIC GAMES HLDGS CORP | PUT | |
| 808799 20 9 | SCIENTIFIC TECHNOL INC | COM PAR \$0.001 | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 262
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 808905 10 3 * | SCIOS INC | COM | |
| 808905 90 3 | SCIOS INC | CALL | |
| 808905 95 3 | SCIOS INC | PUT | |
| 809090 10 3 * | SCITEX LTD | ORD | |
| 809090 90 3 | SCITEX LTD | CALL | |
| 809090 95 3 | SCITEX LTD | PUT | |
| 809141 10 4 | SCOOT COM PLC | SPONSORED ADR | |
| 809163 10 8 | SCOPE INDS | COM | |
| 80917Q 10 6 | SCOR | SPONSORED ADR | |
| 809340 10 2 | SCOTSMAN INDS INC | COM | |
| 809386 10 5 | SCOTT & STRINGFELLOW FINL INC | COM | DELETED |
| 810022 30 1 | SCOTT TECHNOLOGIES INC | COM | |
| 81013T 70 5 | SCOTTISH PWR PLC | SPON ADR FINAL | |
| 810186 10 6 * | SCOTTS CO | CL A | |
| 810186 90 6 | SCOTTS CO | CALL | |
| 810186 95 6 | SCOTTS CO | PUT | |
| 810202 10 1 | SCOTTS LIQUID GOLD INC | COM | |
| 810905 10 9 | SCUDDER NEW EUROPE FD INC | COM | |
| 811054 20 4 * | SCRIPPS E W CO OHIO | CL A | |
| 811054 90 4 | SCRIPPS E W CO OHIO | CALL | |
| 811054 95 4 | SCRIPPS E W CO OHIO | PUT | |
| 81115E 10 1 | SCUDDER GLOBAL HIGH INCOME FD | COM | |
| 811183 10 2 | SCUDDER NEW ASIA FD INC | COM | |
| 811371 10 3 * | SEA CONTAINERS LTD | CL B | |
| 811371 90 3 | SEA CONTAINERS LTD | CALL | |
| 811371 95 3 | SEA CONTAINERS LTD | PUT | |
| 811371 70 7 | SEA CONTAINERS LTD | CL A | |
| 811543 10 7 | SEABOARD CORP | COM | |
| 811699 10 7 | SEACHANGE INTL INC | COM | |
| 81170Q 10 6 | SEACOAST FINL SVCS CORP | COM | |
| 811707 10 8 | SEACOAST BKG CORP FLA | CL A | |
| 811804 10 3 * | SEAGATE TECHNOLOGY | COM | |
| 811804 90 3 | SEAGATE TECHNOLOGY | CALL | |
| 811804 95 3 | SEAGATE TECHNOLOGY | PUT | |
| 811845 AH 9 | SEAGRAM JOSEPH E & SONS INC | LYON CV ZERO 06 | |
| 811850 10 6 * | SEAGRAM LTD | COM | |
| 811850 90 6 | SEAGRAM LTD | CALL | |
| 811850 95 6 | SEAGRAM LTD | PUT | |
| 811850 20 5 | SEAGRAM LTD | PFD ADJ CV SEC | ADDED |
| 811904 AC 5 | SEACOR SMIT INC | SUB NT CV 144A06 | |
| 811904 AE 1 | SEACOR SMIT INC | SUBNTCV 5.375%06 | |
| 811904 10 1 * | SEACOR SMIT INC | COM | |
| 811904 90 1 | SEACOR SMIT INC | CALL | |
| 811904 95 1 | SEACOR SMIT INC | PUT | |
| 812007 10 2 * | SEAGULL ENERGY CORP | COM | DELETED |
| 812007 90 2 | SEAGULL ENERGY CORP | CALL | DELETED |
| 812007 95 2 | SEAGULL ENERGY CORP | PUT | DELETED |
| 81211K 10 0 * | SEALED AIR CORP NEW | COM | |
| 81211K 90 0 | SEALED AIR CORP NEW | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 81211K 95 0 | SEALED AIR CORP NEW | PUT | |
| 81211K 20 9 | SEALED AIR CORP NEW | PFD CV A \$2 | |
| 81218Q 10 0 | SEAMED CORP | COM | |
| 812387 10 8 * | SEARS ROEBUCK & CO | COM | |
| 812387 90 8 | SEARS ROEBUCK & CO | CALL | |
| 812387 95 8 | SEARS ROEBUCK & CO | PUT | |
| 812572 10 5 * | SEATTLE FILMWORKS INC | COM | |
| 812572 90 5 | SEATTLE FILMWORKS INC | CALL | |
| 812572 95 5 | SEATTLE FILMWORKS INC | PUT | |
| 812744 10 0 | SEAWAY FOOD TOWN INC | COM | |
| 813112 20 8 | SECOM GEN CORP | COM PAR \$0.10 | DELETED |
| 813112 30 7 | SECOM GEN CORP | COM PAR \$.10 N | ADDED |
| 813114 10 5 | SECOND BANCORP INC | COM | |
| 81369Y 10 0 | SECTOR SPDR TR | SBI BASIC INDS | |
| 81369Y 20 9 | SECTOR SPDR TR | SBI CONS SERVS | |
| 81369Y 30 8 | SECTOR SPDR TR | SBI CONS STPLS | |
| 81369Y 40 7 | SECTOR SPDR TR | SBI CYCL TRANS | |
| 81369Y 50 6 | SECTOR SPDR TR | SBI INT-ENERGY | |
| 81369Y 60 5 | SECTOR SPDR TR | SBI INT-FINL | |
| 81369Y 70 4 | SECTOR SPDR TR | SBI INT-INDS | |
| 81369Y 80 3 | SECTOR SPDR TR | SBI INT-TECH | |
| 81369Y 88 6 | SECTOR SPDR TR | SBI INT-UTILS | |
| 813705 10 0 * | SECURE COMPUTING CORP | COM | |
| 813705 90 0 | SECURE COMPUTING CORP | CALL | |
| 813705 95 0 | SECURE COMPUTING CORP | PUT | |
| 813764 30 5 | SECURITY ASSOC INC | COM NEW | |
| 814044 10 3 | SECURITY BK CORP | COM | DELETED |
| 814055 10 9 | SECURITY BK HLDG CO | COM | |
| 81413P AA 3 | SECURITY CAP GROUP INC | CDT-SBDBC6.5%16 | |
| 81413P 10 5 | SECURITY CAP GROUP INC | CL A | |
| 81413P 20 4 | SECURITY CAP GROUP INC | CL B | |
| 814131 40 5 | SECURITY CAP CORP DEL | CL A NEW | |
| 814208 10 4 * | SECURITY DYNAMICS TECHNOLOGIES | COM | |
| 814208 90 4 | SECURITY DYNAMICS TECHNOLOGIES | CALL | |
| 814208 95 4 | SECURITY DYNAMICS TECHNOLOGIES | PUT | |
| 814279 10 5 * | SECURITY FIRST TECHNOLOGIES CP | COM | |
| 814279 90 5 | SECURITY FIRST TECHNOLOGIES CP | CALL | |
| 814279 95 5 | SECURITY FIRST TECHNOLOGIES CP | PUT | |
| 814785 30 9 | SECURITY NATL FINL CORP | CL A NEW | |
| 814847 10 9 | SECURITY PA FINL CORP | COM | |
| 815677 10 9 | SEDONA CORP PA | COM | ADDED |
| 815779 10 3 | SEEQ TECHNOLOGY INC DEL | COM | |
| 815807 10 2 | SEGUE SOFTWARE INC | COM | |
| 816006 20 9 | SEIBELS BRUCE GROUP INC | COM NEW | |
| 816074 30 6 * | SEITEL INC | COM NEW | |
| 816074 90 6 | SEITEL INC | CALL | |
| 816074 95 6 | SEITEL INC | PUT | |
| 816082 30 9 | SEL-LEB MARKETING INC | COM NEW | |
| 816119 10 1 | SELAS CORP AMER | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 264
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 81616X 10 3 | SELECT COMFORT CORP | COM | |
| 81617E 20 3 | SELECT APPOINTMENTS HLDGS PLC | SPONSORED ADR | |
| 816200 10 9 | SELECT SOFTWARE TOOLS LTD | SPONSORED ADR | DELETED |
| 816300 10 7 * | SELECTIVE INS GROUP INC | COM | |
| 816300 90 7 | SELECTIVE INS GROUP INC | CALL | |
| 816300 95 7 | SELECTIVE INS GROUP INC | PUT | |
| 81631R 10 7 | SELFCARE INC | COM | |
| 816343 10 7 | SELIGMAN QUALITY MUN FD INC | COM | |
| 816344 10 5 | SELIGMAN SELECT MUN FD INC | COM | |
| 816618 20 1 | SEMELE GROUP INC | COM NEW | |
| 816638 10 0 | SEMICONDUCTOR LASER INTL | COM | DELETED |
| 816638 11 8 | SEMICONDUCTOR LASER INTL | WT EXP 031900 | DELETED |
| 816850 10 1 * | SEMTECH CORP | COM | |
| 816850 90 1 | SEMTECH CORP | CALL | |
| 816850 95 1 | SEMTECH CORP | PUT | |
| 816851 10 9 * | SEMPRA ENERGY | COM | |
| 816851 90 9 | SEMPRA ENERGY | CALL | |
| 816851 95 9 | SEMPRA ENERGY | PUT | |
| 816854 10 3 | SEMX CORP | COM | |
| 816909 10 5 * | SEMITOOL INC | COM | |
| 816909 90 5 | SEMITOOL INC | CALL | |
| 816909 95 5 | SEMITOOL INC | PUT | |
| 816918 10 6 | SENTO CORP | COM | |
| 817070 10 5 | SENECA FOODS CORP NEW | CL B | |
| 817070 50 1 | SENECA FOODS CORP NEW | CL A | |
| 817209 30 7 | SENETEK PLC | SPONSORED ADR | |
| 81721E 10 7 | SENIOR HIGH INCOME PORTFOLIO | COM | |
| 817253 10 7 | SENSAR CORP | COM | ADDED |
| 81726S 10 1 | SENSYS TECHNOLOGIES INC | COM | |
| 81726X 10 0 | SENSORY SCIENCE CORP | COM | |
| 817265 10 1 * | SENSORMATIC ELECTRS CORP | COM | |
| 817265 90 1 | SENSORMATIC ELECTRS CORP | CALL | |
| 817265 95 1 | SENSORMATIC ELECTRS CORP | PUT | |
| 817265 20 0 | SENSORMATIC ELECTRS CORP | PFD 1/10CV6.5% | |
| 817265 40 8 | SENSORMATIC ELECTRS CORP | PFD CV DEP 1/10 | |
| 817265 80 4 | SENSORMATIC ELECTRS CORP | PFD CV DEP 1/10 | |
| 81731K 10 1 | SENTRY TECHNOLOGY CORP | COM | |
| 817315 AC 8 | SEPRACOR INC | SB DB CV 144A 05 | |
| 817315 AD 6 | SEPRACOR INC | SB DB CV ACRD 05 | |
| 817315 AE 4 | SEPRACOR INC | SB DB CV 6.25%05 | |
| 817315 AF 1 | SEPRACOR INC | SB DB CV144A7%05 | |
| 817315 10 4 * | SEPRACOR INC | COM | |
| 817315 90 4 | SEPRACOR INC | CALL | |
| 817315 95 4 | SEPRACOR INC | PUT | |
| 817320 10 4 | SEQUA CORPORATION | CL A | |
| 817320 20 3 | SEQUA CORPORATION | CL B | |
| 817320 30 2 | SEQUA CORPORATION | PFD CONV \$5 | |
| 817338 10 6 * | SEQUENT COMPUTER SYS INC | COM | |
| 817338 90 6 | SEQUENT COMPUTER SYS INC | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 817338 95 6 | SEQUENT COMPUTER SYS INC | PUT | |
| 817471 10 5 * | SEQUUS PHARMACEUTICALS INC | COM | DELETED |
| 817471 90 5 | SEQUUS PHARMACEUTICALS INC | CALL | DELETED |
| 817471 95 5 | SEQUUS PHARMACEUTICALS INC | PUT | DELETED |
| 817473 10 1 | SERACARE INC | COM | |
| 817492 10 1 | SERENA SOFTWARE INC | COM | |
| 817523 10 3 * | SEROLOGICALS CORP | COM | |
| 817523 90 3 | SEROLOGICALS CORP | CALL | |
| 817523 95 3 | SEROLOGICALS CORP | PUT | |
| 817565 10 4 * | SERVICE CORP INTL | COM | |
| 817565 90 4 | SERVICE CORP INTL | CALL | |
| 817565 95 4 | SERVICE CORP INTL | PUT | |
| 817567 10 0 * | SERVICE EXPERTS INC | COM | |
| 817567 90 0 | SERVICE EXPERTS INC | CALL | |
| 817567 95 0 | SERVICE EXPERTS INC | PUT | |
| 817587 10 8 * | SERVICE MERCHANDISE INC | COM | |
| 817587 90 8 | SERVICE MERCHANDISE INC | CALL | |
| 817587 95 8 | SERVICE MERCHANDISE INC | PUT | |
| 81760N 10 9 * | SERVICEMASTER CO | COM | |
| 81760N 90 9 | SERVICEMASTER CO | CALL | |
| 81760N 95 9 | SERVICEMASTER CO | PUT | |
| 817732 10 0 | SERVOTRONICS INC | COM | |
| 817826 10 0 | 7-ELEVEN INC | COM | ADDED |
| 817916 10 9 * | 7TH LEVEL INC | COM | |
| 817916 90 9 | 7TH LEVEL INC | CALL | |
| 817916 95 9 | 7TH LEVEL INC | PUT | |
| 817917 10 7 * | SEVEN SEAS PETE INC | COM | |
| 817917 90 7 | SEVEN SEAS PETE INC | CALL | |
| 817917 95 7 | SEVEN SEAS PETE INC | PUT | |
| 818063 10 9 | SEVENSON ENVIRONMENTAL SVCS | COM | |
| 819419 10 2 | SHANDONG HUANENG PWR DEV LTD | SPONSR ADR N | |
| 819424 10 2 | SHANGHAI PETROCHEMICAL LTD | SPONSRD ADR H | |
| 819486 10 1 * | SHARED MED SYS CORP | COM | |
| 819486 90 1 | SHARED MED SYS CORP | CALL | |
| 819486 95 1 | SHARED MED SYS CORP | PUT | |
| 819487 10 9 | SHARED TECHNOLOGIES CELLULAR | COM | |
| 820013 10 0 | SHARPER IMAGE CORP | COM | |
| 82028K 20 0 | SHAW COMMUNICATIONS INC | CL B CONV | |
| 820280 10 5 | SHAW GROUP INC | COM | |
| 820286 10 2 * | SHAW INDS INC | COM | |
| 820286 90 2 | SHAW INDS INC | CALL | |
| 820286 95 2 | SHAW INDS INC | PUT | |
| 82123D 30 9 | SHEFFIELD PHARMACEUTICALS INC | COM NEW | |
| 822135 10 9 | SHELBY WILLIAMS INDS INC | COM | |
| 822440 10 3 * | SHELDAHL CO | COM | |
| 822440 90 3 | SHELDAHL CO | CALL | |
| 822440 95 3 | SHELDAHL CO | PUT | |
| 822703 60 9 | SHELL TRANS & TRADING PLC | NEW YRK SH NEW | |
| 822809 10 9 | SHELLS SEAFOOD RESTAURANTS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 266
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 823764 10 5 | SHERIDAN ENERGY INC | COM | |
| 823781 10 9 | SHERIDAN HEALTHCARE INC | COM | DELETED |
| 824348 10 6 * | SHERWIN WILLIAMS CO | COM | |
| 824348 90 6 | SHERWIN WILLIAMS CO | CALL | |
| 824348 95 6 | SHERWIN WILLIAMS CO | PUT | |
| 82437L 10 4 | SHERWOOD BRANDS INC | CL A | |
| 82437L 11 2 | SHERWOOD BRANDS INC | WT EXP 050603 | |
| 824543 10 2 | SHILOH INDS INC | COM | |
| 82481R 10 6 | SHIRE PHARMACEUTICALS GRP PLC | SPONSORED ADR | |
| 824889 10 9 | SHOE CARNIVAL INC | COM | |
| 824894 10 9 | SHOE PAVILION INC | COM | |
| 824911 10 1 * | SHOPKO STORES INC | COM | |
| 824911 90 1 | SHOPKO STORES INC | CALL | |
| 824911 95 1 | SHOPKO STORES INC | PUT | |
| 825034 AA 9 | SHOLODGE INC | SBDB CONV 7.5%04 | |
| 825034 10 1 | SHOLODGE INC | COM | |
| 825039 AC 4 | SHONEYS INC | LYON SUB ZERO 04 | |
| 825039 10 0 * | SHONEYS INC | COM | |
| 825039 90 0 | SHONEYS INC | CALL | |
| 825039 95 0 | SHONEYS INC | PUT | |
| 825066 30 1 * | SHOP AT HOME INC | COM NEW | |
| 825066 90 1 | SHOP AT HOME INC | CALL | |
| 825066 95 1 | SHOP AT HOME INC | PUT | |
| 82508N 10 4 | SHOPNET COM INC | COM | ADDED |
| 82508N 11 2 | SHOPNET COM INC | WT EXP 090901 | ADDED |
| 82511E 10 9 | SHORE FINL CORP | COM | |
| 825190 10 1 | SHORELINE FINL CORP | COM | |
| 825229 10 7 * | SHOREWOOD PACKAGING CORP | COM | |
| 825229 90 7 | SHOREWOOD PACKAGING CORP | CALL | |
| 825229 95 7 | SHOREWOOD PACKAGING CORP | PUT | |
| 82539Q 10 0 | SHOWSTAR ENTERTAINMENT CORP | COM | ADDED |
| 825396 10 4 | SHOWPOWER INC | COM | |
| 825549 10 8 * | SHUFFLE MASTER INC | COM | |
| 825549 90 8 | SHUFFLE MASTER INC | CALL | |
| 825549 95 8 | SHUFFLE MASTER INC | PUT | |
| 82567D 10 4 | SHURGARD STORAGE CTRS INC | COM | |
| 825732 10 0 | SIBIA NEUROSCIENCES INC | COM | |
| 826170 10 2 * | SIEBEL SYS INC | COM | |
| 826170 90 2 | SIEBEL SYS INC | CALL | |
| 826170 95 2 | SIEBEL SYS INC | PUT | |
| 826176 10 9 | SIEBERT FINL CORP | COM | |
| 826322 10 9 * | SIERRA HEALTH SVCS INC | COM | |
| 826322 90 9 | SIERRA HEALTH SVCS INC | CALL | |
| 826322 95 9 | SIERRA HEALTH SVCS INC | PUT | |
| 826425 10 0 | SIERRA PAC RES | COM | |
| 826527 10 3 | SIERRAWEST BANCORP | COM | |
| 826546 10 3 | SIFCO INDS INC | COM | |
| 82655N 10 5 | SIGHT RESOURCE CORP | COM | |
| 82655N 13 9 | SIGHT RESOURCE CORP | WT EXP 082599 | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 826552 10 1 * | SIGMA ALDRICH CORP | COM | |
| 826552 90 1 | SIGMA ALDRICH CORP | CALL | |
| 826552 95 1 | SIGMA ALDRICH CORP | PUT | |
| 826565 10 3 * | SIGMA DESIGNS INC | COM | |
| 826565 90 3 | SIGMA DESIGNS INC | CALL | |
| 826565 95 3 | SIGMA DESIGNS INC | PUT | |
| 826611 10 1 | SIGMATRON INTL INC | COM | |
| 826619 10 8 | SIGNAL APPAREL CO INC | COM | |
| 826675 10 0 | SIGNAL TECHNOLOGY CORP | COM | |
| 82668L 87 2 | SIGNET GROUP PLC | SP ADR REP 30S | |
| 826680 20 9 | SIGNATURE INNS INC | COM NEW | DELETED |
| 826680 30 8 | SIGNATURE INNS INC | PFD CONV SER A | DELETED |
| 826906 30 7 | SILENT WITNESS ENTERPRISES LTD | COM NEW | ADDED |
| 826912 10 7 | SIGCORP INC | COM | |
| 826917 10 6 | SIGA PHARMACEUTICALS INC | COM | |
| 826918 10 4 | SIGNATURE EYEWEAR INC | COM | |
| 827048 10 9 | SILGAN HOLDINGS INC | COM | |
| 827056 AB 8 | SILICON GRAPHICS INC | SDCV144A ZERO 13 | |
| 827056 AC 6 | SILICON GRAPHICS INC | SR NT CV 5.25%04 | |
| 827056 10 2 * | SILICON GRAPHICS INC | COM | |
| 827056 90 2 | SILICON GRAPHICS INC | CALL | |
| 827056 95 2 | SILICON GRAPHICS INC | PUT | |
| 827057 10 0 * | SILICON STORAGE TECHNOLOGY INC | COM | |
| 827057 90 0 | SILICON STORAGE TECHNOLOGY INC | CALL | |
| 827057 95 0 | SILICON STORAGE TECHNOLOGY INC | PUT | |
| 827064 10 6 * | SILICON VY BANCSHARES | COM | |
| 827064 90 6 | SILICON VY BANCSHARES | CALL | |
| 827064 95 6 | SILICON VY BANCSHARES | PUT | |
| 827066 10 1 * | SILICON VY GROUP INC | COM | |
| 827066 90 1 | SILICON VY GROUP INC | CALL | |
| 827066 95 1 | SILICON VY GROUP INC | PUT | |
| 827079 20 3 | SILICONIX INC | COM NEW | |
| 827094 10 3 | SILKNET SOFTWARE INC | COM | ADDED |
| 827655 10 1 | SILVER DINER INC | COM | |
| 82823L 10 6 | SILVER STD RES INC | COM | |
| 828395 10 3 | SILVERLEAF RESORTS INC | COM | |
| 828654 20 2 | SIMIONE CENTRAL HOLDINGS INC | COM NEW | |
| 828730 20 0 | SIMMONS 1ST NATL CORP | CL A \$5 PAR | |
| 828806 10 9 | SIMON PPTY GROUP INC NEW | COM | |
| 828806 40 6 | SIMON PPTY GROUP INC NEW | PFD CV B 6.50% | |
| 828813 10 5 | SIMON TRANSN SVCS INC | CL A | |
| 829060 10 2 * | SIMPSON INDS INC | COM | |
| 829060 90 2 | SIMPSON INDS INC | CALL | |
| 829060 95 2 | SIMPSON INDS INC | PUT | |
| 829073 10 5 | SIMPSON MANUFACTURING CO INC | COM | |
| 829158 40 1 | SIMS COMMUNICATIONS INC | COM PAR \$.0001 | |
| 829206 AB 7 | SIMULA INC | SR SB NT CV 8%04 | |
| 829206 10 1 | SIMULA INC | COM | |
| 829214 10 5 | SIMULATIONS PLUS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 268
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 829219 10 4 | SIMWARE INC | COM | |
| 829226 10 9 * | SINCLAIR BROADCAST GROUP INC | CL A | |
| 829226 90 9 | SINCLAIR BROADCAST GROUP INC | CALL | |
| 829226 95 9 | SINCLAIR BROADCAST GROUP INC | PUT | |
| 829226 50 5 | SINCLAIR BROADCAST GROUP INC | PFD CV EXCH D | |
| 82929L 10 9 | SINGAPORE FD INC | COM | |
| 82930F 10 9 * | SINGER CO N V | COM | |
| 82930F 90 9 | SINGER CO N V | CALL | |
| 82930F 95 9 | SINGER CO N V | PUT | |
| 829639 10 3 | SIRCO INTL CORP | COM | |
| 82966Q 10 2 | SIRENA APPAREL GROUP INC | COM | |
| 82980K 10 7 * | SITEL CORP | COM | |
| 82980K 90 7 | SITEL CDRP | CALL | |
| 82980K 95 7 | SITEL CORP | PUT | |
| 829905 10 8 * | SIRROM CAP CORP | COM | DELETED |
| 829905 90 8 | SIRROM CAP CORP | CALL | DELETED |
| 829905 95 8 | SIRROM CAP CORP | PUT | DELETED |
| 829909 10 0 * | SIPEX CORP | COM | |
| 829909 90 0 | SIPEX CORP | CALL | |
| 829909 95 0 | SIPEX CORP | PUT | |
| 830059 10 1 | SIX RIVS NATL BK EUREKA CA | COM | |
| 830137 AA 3 | SIZELER PPTY INVS INC | SUB DB CONV 8%03 | |
| 830137 10 5 | SIZELER PPTY INVS INC | COM | |
| 830139 10 1 * | SIZZLER INTL INC | COM | |
| 830139 90 1 | SIZZLER INTL INC | CALL | |
| 830139 95 1 | SIZZLER INTL INC | PUT | |
| 830506 10 1 | SKANEATELES BANCORP INC | COM | |
| 830566 10 5 | SKECHERS U S A INC | CL A | ADDED |
| 830611 10 9 | SKIBO FINL CORP | COM | |
| 83080P 10 3 | SKY FINL GROUP INC | COM | |
| 83080U 10 2 | SKY NETWORK TELEVISION LTD | SPONSORED ADR | |
| 830808 10 1 | SKYEPHARMA PLC | SPONSORED ADR | |
| 830830 10 5 * | SKYLINE CORP | COM | |
| 830830 90 5 | SKYLINE CORP | CALL | |
| 830830 95 5 | SKYLINE CORP | PUT | |
| 830859 10 4 | SKYMALL INC | COM | |
| 83087Q 10 4 * | SKYTEL COMMUNICATIONS INC | COM | |
| 83087Q 90 4 | SKYTEL COMMUNICATIONS INC | CALL | |
| 83087Q 95 4 | SKYTEL COMMUNICATIONS INC | PUT | |
| 83087Q 30 2 | SKYTEL COMMUNICATIONS INC | PFD CV EX\$2.25 | |
| 830879 10 2 * | SKYWEST INC | COM | |
| 830879 90 2 | SKYWEST INC | CALL | |
| 830879 95 2 | SKYWEST INC | PUT | |
| 830896 10 6 | SLADES FERRY BANCORP | COM | |
| 830918 10 8 | SKYLANDS CMNTY BK N J | COM | |
| 83168P 10 8 | SMALLWORLD PLC | SPONSORED ADR | |
| 831683 10 7 | SMART & FINAL INC | COM | |
| 831686 11 8 | SMART CHOICE AUTOMOTIVE GROUP | WT EXP 110900 | |
| 831686 20 9 | SMART CHOICE AUTOMOTIVE GROUP | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 269
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 83169D 10 4 | SMED INTL INC | COM | |
| 83169H 10 5 | SMEDVIG A S | SPNS ADR REP A | |
| 83169H 20 4 | SMEDVIG A S | SPNS ADR REP B | |
| 83169K 10 8 | SMARTFLEX SYS INC | COM | |
| 831690 10 2 * | SMART MODULAR TECH INC | COM | |
| 831690 90 2 | SMART MODULAR TECH INC | CALL | |
| 831690 95 2 | SMART MODULAR TECH INC | PUT | |
| 831802 10 3 | SMITH BARNEY INTER QUALITY MUN | COM | |
| 831858 20 4 | SMITH CORONA CORP | COM NEW | |
| 831865 10 0 * | SMITH A O | CL A | |
| 831865 90 0 | SMITH A O | CALL | |
| 831865 95 0 | SMITH A O | PUT | |
| 831865 20 9 * | SMITH A O | COM | |
| 831865 90 9 | SMITH A O | CALL | |
| 831865 95 9 | SMITH A O | PUT | |
| 831902 10 1 | SMITH BARNEY MUN FD INC | COM | |
| 831913 10 8 | SMARTIRE SYSTEMS INC | COM | |
| 832059 10 9 | SMITH-GARDNER & ASSOCS | COM | |
| 832110 10 0 * | SMITH INTL INC | COM | |
| 832110 90 0 | SMITH INTL INC | CALL | |
| 832110 95 0 | SMITH INTL INC | PUT | |
| 832154 10 8 | SMITH MICRO SOFTWARE INC | COM | |
| 832156 10 3 | SMITH MIDLAND CORP | COM | |
| 832156 11 1 | SMITH MIDLAND CORP | WT EXP 121200 | |
| 832197 10 7 | SMITH CHARLES E RESDNTL RLTY | COM | |
| 832245 10 4 | SMITHFIELD COS INC | COM | |
| 832248 10 8 * | SMITHFIELD FOODS INC | COM | |
| 832248 90 8 | SMITHFIELD FOODS INC | CALL | |
| 832248 95 8 | SMITHFIELD FOODS INC | PUT | |
| 832378 30 1 | SMITHKLINE BEECHAM PLC | ADR REP ORD | |
| 832653 10 9 | SMITHWAY MTR XPRESS CORP | CL A | |
| 832688 10 5 | SMTEK INTL INC | COM | DELETED |
| 832688 20 4 | SMTEK INTL INC | COM NEW | ADDED |
| 832696 10 8 | SMUCKER J M CO | CL A | |
| 832696 20 7 | SMUCKER J M CO | CL B | |
| 832727 10 1 * | SMURFIT-STONE CONTAINER CORP | COM | |
| 832727 90 1 | SMURFIT-STONE CONTAINER CORP | CALL | |
| 832727 95 1 | SMURFIT-STONE CONTAINER CORP | PUT | |
| 832914 10 5 * | SNYDER COMMUNICATIONS INC | COM | |
| 832914 90 5 | SNYDER COMMUNICATIONS INC | CALL | |
| 832914 95 5 | SNYDER COMMUNICATIONS INC | PUT | |
| 833034 10 1 * | SNAP ON INC | COM | |
| 833034 90 1 | SNAP ON INC | CALL | |
| 833034 95 1 | SNAP ON INC | PUT | |
| 833355 10 0 | SNOWDANCE INC | COM | |
| 833482 10 2 * | SNYDER OIL CORP | COM | DELETED |
| 833482 90 2 | SNYDER OIL CORP | CALL | DELETED |
| 833482 95 2 | SNYDER OIL CORP | PUT | DELETED |
| 833582 10 9 | SOBIESKI BANCORP INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 270
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 833635 10 5 | SOCIEDAD QUIMICA MINERA DE CHI | SPON ADR SER B | |
| 833636 10 3 | SOCIEDAD QUIMICA Y MINERA DE | SPONSORED ADR | ADDED |
| 83366A 10 1 | SOCIETE EUROPEENNE COMMUNCT SA | SPNSR ADR CL A | |
| 83366A 20 0 | SOCIETE EUROPEENNE COMMUNCT SA | SPNSR ADR CL B | |
| 833719 10 7 | SOCRATES TECHNOLOGIES CORP | COM | |
| 833777 10 5 * | SODAK GAMING INC | COM | |
| 833777 90 5 | SODAK GAMING INC | CALL | |
| 833777 95 5 | SODAK GAMING INC | PUT | |
| 833793 10 2 * | SODEXHO MARRIOTT SVCS INC | COM | |
| 833793 90 2 | SODEXHO MARRIOTT SVCS INC | CALL | |
| 833793 95 2 | SODEXHO MARRIOTT SVCS INC | PUT | |
| 833960 10 7 | SOFTWARE SPECTRUM INC | COM | |
| 833964 10 9 * | SOFTNET SYS INC | COM | |
| 833964 90 9 | SOFTNET SYS INC | CALL | |
| 833964 95 9 | SOFTNET SYS INC | PUT | |
| 833979 20 6 | SOFTWARE PUBG CORP HLDGS INC | COM NEW | |
| 834021 10 7 | SOFTECH INC | COM | |
| 834025 10 8 * | SOFTWARE AG SYS INC | COM | DELETED |
| 834025 90 8 | SOFTWARE AG SYS INC | CALL | DELETED |
| 834025 95 8 | SOFTWARE AG SYS INC | PUT | DELETED |
| 83404P 10 2 | SOFTWORKS INC | COM | |
| 834092 10 8 * | SOLA INTL INC | COM | |
| 834092 90 8 | SOLA INTL INC | CALL | |
| 834092 95 8 | SOLA INTL INC | PUT | |
| 834182 10 7 * | SOLECTRON CORP | COM | |
| 834182 90 7 | SOLECTRON CORP | CALL | |
| 834182 95 7 | SOLECTRON CORP | PUT | |
| 83423G 10 9 | SOLIGEN TECHNOLOGIES INC EC | COM | |
| 83427A 10 8 | SOLOMON-PAGE GROUP LTD | COM | |
| 83427A 11 6 | SOLOMON-PAGE GROUP LTD | WT EXP 102099 | |
| 83427A 20 7 | SOLOMON-PAGE GROUP LTD | UNIT EX 102099 | |
| 834365 40 5 | SOLOPOINT INC | COM NEW | |
| 834376 10 5 * | SOLUTIA INC | COM | |
| 834376 90 5 | SOLUTIA INC | CALL | |
| 834376 95 5 | SOLUTIA INC | PUT | |
| 834445 40 5 | SOMANETICS CORP | COM NEW | |
| 834706 10 3 | SOMERSET GROUP INC | COM | |
| 835397 10 0 | SOMNUS MED TECHNOLOGIES INC | COM | |
| 835415 10 0 * | SONAT INC | COM | |
| 835415 90 0 | SONAT INC | CALL | |
| 835415 95 0 | SONAT INC | PUT | |
| 835438 40 9 | SONESTA INTL HOTELS CORP | CL A | |
| 83545G 10 2 | SONIC AUTOMOTIVE INC | CL A | |
| 83545R 10 8 | SONIC FDRY INC | COM | |
| 83545R 11 6 | SONIC FDRY INC | WT EXP 061003 | |
| 835451 10 5 * | SONIC CORP | COM | |
| 835451 90 5 | SONIC CORP | CALL | |
| 835451 95 5 | SONIC CORP | PUT | |
| 835460 10 6 | SONIC SOLUTIONS | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 835466 10 3 | SONICS & MATLS INC | COM | DELETED |
| 835466 11 1 | SONICS & MATLS INC | WT EXP 022601 | DELETED |
| 835495 10 2 * | SONOCO PRODS CO | COM | |
| 835495 90 2 | SONOCO PRODS CO | CALL | |
| 835495 95 2 | SONOCO PRODS CO | PUT | |
| 835686 10 4 | SONDSITE INC | COM | |
| 835691 10 6 | SONUS CORP | COM | |
| 835692 10 4 | SONUS PHARMACEUTICALS INC | COM | |
| 835699 30 7 * | SONY CORP | ADR NEW | |
| 835699 90 7 | SONY CORP | CALL | |
| 835699 95 7 | SONY CORP | PUT | |
| 835898 10 7 * | SOTHEBYS HLDGS INC | CL A | |
| 835898 90 7 | SOTHEBYS HLDGS INC | CALL | |
| 835898 95 7 | SOTHEBYS HLDGS INC | PUT | |
| 836066 10 0 | SOUND ADVICE INC | COM | |
| 83607T 10 9 | SOUND FED BANCORP | COM | |
| 83608K 11 5 | SOUND SOURCE INTERACTIVE INC | WT EXP 010102 | |
| 83608K 20 6 | SOUND SOURCE INTERACTIVE INC | COM NEW | |
| 836142 30 7 | SOURCE CAPITAL CORP A | COM NEW | |
| 836144 10 5 | SOURCE CAP INC | COM | |
| 836151 20 9 | SOURCE INFORMATION MGMT CO | COM NEW | |
| 836153 30 4 * | SOURCE MEDIA INC | COM NEW | |
| 836153 90 4 | SOURCE MEDIA INC | CALL | |
| 836153 95 4 | SOURCE MEDIA INC | PUT | |
| 836234 10 4 | SOUTH ALA BANCORPORATION | COM | |
| 83689P 10 8 | SOUTH CAROLINA COMMUNITY BANC | COM | |
| 838493 10 4 | SOUTH JERSEY FINL CORP INC | COM | |
| 838518 10 8 | SOUTH JERSEY INDS INC | COM | |
| 840468 10 2 | SOUTH STR FINL CORP | COM | |
| 840901 10 2 | SOUTHBANC SHS INC | COM | |
| 841297 10 4 * | SOUTHDOWN INC | COM | |
| 841297 90 4 | SOUTHDOWN INC | CALL | |
| 841297 95 4 | SOUTHDOWN INC | PUT | |
| 841901 10 1 | SOUTHEASTERN THRIFT&BK FD INC | COM | |
| 842157 10 9 | SOUTHERN AFRICA FD INC | COM | |
| 842233 10 8 | SOUTHERN BANC INC | COM | |
| 842587 10 7 * | SOUTHERN CO | COM | |
| 842587 90 7 | SOUTHERN CO | CALL | |
| 842587 95 7 | SOUTHERN CO | PUT | |
| 842626 10 3 | SOUTHERN COMMUNITY BANCSHARES | COM | |
| 842814 10 5 * | SOUTHERN ENERGY HOMES INC | COM | |
| 842814 90 5 | SOUTHERN ENERGY HOMES INC | CALL | |
| 842814 95 5 | SOUTHERN ENERGY HOMES INC | PUT | |
| 842870 10 7 | SOUTHERN FINL BANCORP INC | COM | |
| 843367 AA 1 | SOUTHERN MINERAL CORP | SB DB CV6.875%07 | |
| 843367 20 2 | SOUTHERN MINERAL CORP | COM | |
| 843380 10 6 | SOUTHERN MO BANCORP INC | COM | |
| 843581 30 7 | SOUTHERN PAC PETE NL | ADR NEW | |
| 843611 10 4 * | SOUTHERN PERU COPPER CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 272
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 843611 90 4 | SOUTHERN PERU COPPER CORP | CALL | |
| 843611 95 4 | SOUTHERN PERU COPPER CORP | PUT | |
| 843805 10 2 | SOUTHERN SEC LIFE INS INC | COM | |
| 844030 10 6 * | SOUTHERN UN CO NEW | COM | |
| 844030 90 6 | SOUTHERN UN CO NEW | CALL | |
| 844030 95 6 | SOUTHERN UN CO NEW | PUT | |
| 844271 10 6 | SOUTHFIRST BANCSHARES INC | COM | |
| 844436 40 2 | SOUTHLAND CORP | COM NEW | DELETED |
| 84470P 10 9 | SOUTHSIDE BANCSHARES INC | COM | |
| 844700 10 4 | SOUTHSIDE BANCSHARES CORP | COM | |
| 844730 10 1 * | SOUTHTRUST CORP | COM | |
| 844730 90 1 | SOUTHTRUST CORP | CALL | |
| 844730 95 1 | SOUTHTRUST CORP | PUT | |
| 844741 10 8 * | SOUTHWEST AIRLS CO | COM | |
| 844741 90 8 | SOUTHWEST AIRLS CO | CALL | |
| 844741 95 8 | SOUTHWEST AIRLS CO | PUT | |
| 84476R 10 9 * | SOUTHWEST BANCORPORATION TEX | COM | |
| 84476R 90 9 | SOUTHWEST BANCORPORATION TEX | CALL | |
| 84476R 95 9 | SOUTHWEST BANCORPORATION TEX | PUT | |
| 844767 10 3 | SOUTHWEST BANCORP INC OKLA | COM | |
| 844895 10 2 | SOUTHWEST GAS CORP | COM | |
| 844909 10 1 | SOUTHWALL TECHNOLOGIES INC | COM | |
| 84502A 10 4 | SOUTHWEST GA FINL CORP | COM | |
| 845224 10 4 * | SOUTHWEST SECS GROUP INC | COM | |
| 845224 90 4 | SOUTHWEST SECS GROUP INC | CALL | |
| 845224 95 4 | SOUTHWEST SECS GROUP INC | PUT | |
| 845331 10 7 | SOUTHWEST WTR CO | COM | |
| 845467 10 9 | SOUTHWESTERN ENERGY CO | COM | |
| 845905 10 8 * | SOVEREIGN BANCORP INC | COM | |
| 845905 90 8 | SOVEREIGN BANCORP INC | CALL | |
| 845905 95 8 | SOVEREIGN BANCORP INC | PUT | |
| 84610H 10 8 | SOVRAN SELF STORAGE INC | COM | |
| 846243 AA 1 | SPACEHAB INC | SB NT CV 144A 07 | |
| 846243 AB 9 | SPACEHAB INC | SB NT CV ACRD 07 | |
| 846243 AC 7 | SPACEHAB INC | SUB NT CONV 8%07 | |
| 846243 10 3 | SPACEHAB INC | COM | |
| 846247 10 4 * | SPACELABS MED INC | COM | |
| 846247 90 4 | SPACELABS MED INC | CALL | |
| 846247 95 4 | SPACELABS MED INC | PUT | |
| 846330 10 8 | SPAIN FD | COM | |
| 846396 10 9 | SPAN AMER MED SYS INC | COM | |
| 846492 10 6 | SPANLINK COMMUNICATIONS INC | COM | |
| 846573 30 1 | SPARTA FOODS INC | COM NEW | |
| 846819 10 0 * | SPARTAN MTRS INC | COM | |
| 846819 90 0 | SPARTAN MTRS INC | CALL | |
| 846819 95 0 | SPARTAN MTRS INC | PUT | |
| 847220 20 9 | SPARTECH CORP | COM NEW | |
| 847235 10 8 | SPARTON CORP | COM | |
| 847246 10 5 | SPATIAL TECHNOLOGY INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 84741Y 10 3 | SPECIAL METALS CORP | COM | |
| 847461 10 0 | SPECIALIZED HEALTH PRODS INTL | COM | |
| 84748M 10 2 | SPECIALTY CARE NETWORK INC | COM | |
| 84748Q 10 3 | SPECIALTY CATALOG CORP | COM | |
| 847487 20 4 | SPECIALTY CHEM RES INC | COM NEW | |
| 847497 20 3 | SPECIALTY EQUIP COS INC | COM NEW | |
| 847568 10 2 | SPECTRA-PHYSICS LASERS INC | COM | |
| 847574 10 0 | SPECTRAL DIAGNOSTICS INC | COM | |
| 847580 10 7 | SPECTRALINK CORP | COM | |
| 847598 10 9 | SPECTRAN CORP | COM | |
| 84760C 10 7 | SPECTRANETICS CORP | COM | |
| 84760E 20 2 | SPECTRASCIENCE | COM NEW | DELETED |
| 847608 10 6 * | SPECTRIAN CORP | COM | |
| 847608 90 6 | SPECTRIAN CORP | CALL | |
| 847608 95 6 | SPECTRIAN CORP | PUT | |
| 847615 10 1 | SPECTRUM CTL INC | COM | |
| 84763F 10 7 * | SPECTRUM SIGNAL PROCESSING INC | COM | |
| 84763F 90 7 | SPECTRUM SIGNAL PROCESSING INC | CALL | |
| 84763F 95 7 | SPECTRUM SIGNAL PROCESSING INC | PUT | |
| 847635 10 9 | SPECTRX INC | COM | |
| 847705 10 0 * | SPEEDFAM-IPEC INC | COM | ADDED |
| 847705 90 0 | SPEEDFAM-IPEC INC | CALL | ADDED |
| 847705 95 0 | SPEEDFAM-IPEC INC | PUT | ADDED |
| 847706 10 8 * | SPEEDFAM INTL INC | COM | DELETED |
| 847706 90 8 | SPEEDFAM INTL INC | CALL | DELETED |
| 847706 95 8 | SPEEDFAM INTL INC | PUT | DELETED |
| 847723 10 3 | SPEEDUS COM | COM | |
| 847788 AA 4 | SPEEDWAY MOTORSPORTS INC | SB DB CV 144A 03 | |
| 847788 AB 2 | SPEEDWAY MOTORSPORTS INC | SB DB CV ACRD 03 | |
| 847788 AC 0 | SPEEDWAY MOTORSPORTS INC | SB DB CV 5.75%03 | |
| 847788 10 6 * | SPEEDWAY MOTORSPORTS INC | COM | |
| 847788 90 6 | SPEEDWAY MOTORSPORTS INC | CALL | |
| 847788 95 6 | SPEEDWAY MOTORSPORTS INC | PUT | |
| 847805 10 8 | SPEIZMAN INDS INC | COM | |
| 847807 10 4 * | SPELLING ENTMT GROUP INC | COM | |
| 847807 90 4 | SPELLING ENTMT GROUP INC | CALL | |
| 847807 95 4 | SPELLING ENTMT GROUP INC | PUT | |
| 848432 10 0 | SPICE ENTMT INC | COM | DELETED |
| 848457 10 7 * | SPIEGEL INC | CL A | |
| 848457 90 7 | SPIEGEL INC | CALL | |
| 848457 95 7 | SPIEGEL INC | PUT | |
| 848497 10 3 | SPIEKER PPTYS INC | COM | |
| 848565 10 7 | SPIRE CORP | COM | |
| 848623 10 4 * | SPLASH TECHNOLOGY HLDGS INC | COM | |
| 848623 90 4 | SPLASH TECHNOLOGY HLDGS INC | CALL | |
| 848623 95 4 | SPLASH TECHNOLOGY HLDGS INC | PUT | |
| 848907 20 0 | SPORTSMANS GUIDE INC | COM NEW | |
| 848915 10 4 | SPORT SUPPLY GROUP INC | COM | |
| 848925 10 3 | SPORT-HALEY INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 274
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 848926 10 1 | SPINNAKER INDS INC | CL A | |
| 848926 20 0 | SPINNAKER INDS INC | COM | |
| 848934 AA 3 | SPORTSLINE USA INC | SB NT CV 144A 06 | ADDED |
| 848934 10 5 * | SPORTSLINE USA INC | COM | |
| 848934 90 5 | SPORTSLINE USA INC | CALL | |
| 848934 95 5 | SPORTSLINE USA INC | PUT | |
| 848935 20 1 | SPIROS DEV CORP II INC / DURA | UNIT EX 123102 | |
| 849163 10 0 | SPORT CHALET INC | COM | |
| 84917P 10 0 | SPORTS CLUB INC | COM | |
| 849176 AA 0 | SPORTS AUTH INC | SUB NT CV 144A01 | |
| 849176 AB 8 | SPORTS AUTH INC | SUB NT CV ACRD01 | |
| 849176 AC 6 | SPORTS AUTH INC | SB NT CV 5.25%01 | |
| 849176 10 2 * | SPORTS AUTH INC | COM | |
| 849176 90 2 | SPORTS AUTH INC | CALL | |
| 849176 95 2 | SPORTS AUTH INC | PUT | |
| 851783 10 0 * | SPRINGS INDS INC | CL A | |
| 851783 90 0 | SPRINGS INDS INC | CALL | |
| 851783 95 0 | SPRINGS INDS INC | PUT | |
| 852061 10 0 * | SPRINT CORP | COM FON GROUP | |
| 852061 90 0 | SPRINT CORP | CALL | |
| 852061 95 0 | SPRINT CORP | PUT | |
| 852061 20 9 | SPRINT CORP | PFD 1 CV \$1.50 | |
| 852061 30 8 | SPRINT CORP | PFDCV\$1.25-1.5 | |
| 852061 40 7 | SPRINT CORP | DECS EXCH 2000 | |
| 852061 50 6 * | SPRINT CORP | PCS COM SER 1 | |
| 852061 90 6 | SPRINT CORP | CALL | |
| 852061 95 6 | SPRINT CORP | PUT | |
| 852192 10 3 * | SPYGLASS INC | COM | |
| 852192 90 3 | SPYGLASS INC | CALL | |
| 852192 95 3 | SPYGLASS INC | PUT | |
| 85227Q 10 0 * | SS&C TECHNOLOGIES INC | COM | |
| 85227Q 90 0 | SS&C TECHNOLOGIES INC | CALL | |
| 85227Q 95 0 | SS&C TECHNOLOGIES INC | PUT | |
| 852312 30 5 * | STAAR SURGICAL CO | COM PAR \$0.01 | |
| 852312 90 5 | STAAR SURGICAL CO | CALL | |
| 852312 95 5 | STAAR SURGICAL CO | PUT | |
| 852323 10 4 * | STAC SOFTWARE INC | COM | DELETED |
| 852323 90 4 | STAC SOFTWARE INC | CALL | DELETED |
| 852323 95 4 | STAC SOFTWARE INC | PUT | DELETED |
| 852323 20 3 | STAC SOFTWARE INC | COM NEW | ADDED |
| 852381 10 2 * | STAFF LEASING INC | COM | |
| 852381 90 2 | STAFF LEASING INC | CALL | |
| 852381 95 2 | STAFF LEASING INC | PUT | |
| 852389 10 5 * | STAFFMARK INC | COM | |
| 852389 90 5 | STAFFMARK INC | CALL | |
| 852389 95 5 | STAFFMARK INC | PUT | |
| 85254C 10 7 * | STAGE STORES INC | COM | |
| 85254C 90 7 | STAGE STORES INC | CALL | |
| 85254C 95 7 | STAGE STORES INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 852542 10 9 | STAGE II APPAREL CORP | COM | |
| 852559 10 3 | STAKE TECHNOLOGY LTD | COM | |
| 852891 10 0 | STANCORP FINL GROUP INC | COM | ADDED |
| 853097 10 3 | STANDARD AUTOMOTIVE CORP | COM | |
| 853097 20 2 | STANDARD AUTOMOTIVE CORP | PFD SR CV8.50% | |
| 853258 AA 9 | STANDARD COML CORP | SB DBCV 7.25%07 | |
| 853258 10 1 | STANDARD COML CORP | COM | |
| 853420 10 7 | STANDARD FDG CORP | COM | |
| 853612 10 9 | STANDARD MANAGEMENT CORP | COM | |
| 853626 10 9 * | STANDARD MICROSYSTEMS CORP | COM | |
| 853626 90 9 | STANDARD MICROSYSTEMS CORP | CALL | |
| 853626 95 9 | STANDARD MICROSYSTEMS CORP | PUT | |
| 853666 10 5 | STANDARD MTR PRODS INC | COM | |
| 85375C 10 1 * | STANDARD PAC CORP NEW | COM | |
| 85375C 90 1 | STANDARD PAC CORP NEW | CALL | |
| 85375C 95 1 | STANDARD PAC CORP NEW | PUT | |
| 853836 10 4 * | STANDARD PRODS CO | COM | |
| 853836 90 4 | STANDARD PRODS CO | CALL | |
| 853836 95 4 | STANDARD PRODS CO | PUT | |
| 853887 10 7 | STANDARD REGISTER CO | COM | |
| 854231 10 7 | STANDEX INTL CORP | COM | |
| 854305 20 8 | STANLEY FURNITURE INC | COM NEW | |
| 854402 10 4 * | STANFORD TELECOMMUNICATIONS | COM | |
| 854402 90 4 | STANFORD TELECOMMUNICATIONS | CALL | |
| 854402 95 4 | STANFORD TELECOMMUNICATIONS | PUT | |
| 854616 10 9 * | STANLEY WKS | COM | |
| 854616 90 9 | STANLEY WKS | CALL | |
| 854616 95 9 | STANLEY WKS | PUT | |
| 854910 20 5 | STARBASE CORP | COM NEW | |
| 854923 10 9 * | STAR TELECOMMUNICATIONS INC | COM | |
| 854923 90 9 | STAR TELECOMMUNICATIONS INC | CALL | |
| 854923 95 9 | STAR TELECOMMUNICATIONS INC | PUT | |
| 855030 10 2 * | STAPLES INC | COM | |
| 855030 90 2 | STAPLES INC | CALL | |
| 855030 95 2 | STAPLES INC | PUT | |
| 855086 10 4 | STAR BUFFET INC | COM | |
| 85511N 10 2 | STAR CITY HLDGS LTD | SPONSORED ADR | |
| 85512C 10 5 | STAR GAS PARTNERS L P | UNIT LTD PARTNR | |
| 85512C 20 4 | STAR GAS PARTNERS L P | SR SUB UN LTD | ADDED |
| 855156 10 5 | STAR MULTI CARE SVCS INC | COM | |
| 855188 10 8 | STAR STRUCK LTD | COM | ADDED |
| 855244 10 9 * | STARBUCKS CORP | COM | |
| 855244 90 9 | STARBUCKS CORP | CALL | |
| 855244 95 9 | STARBUCKS CORP | PUT | |
| 855269 10 6 | STARCRAFT CORP | COM | |
| 855546 10 7 | STARMEDIA NETWORK INC | COM | ADDED |
| 855547 10 5 | STARMET CORP | COM | |
| 855668 10 9 | STARRETT L S CO | CL A | |
| 85568W 10 4 | STARWOOD FINL TR MD | CL A SH BEN IN | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 276
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 855684 10 6 * | STARTER CORP | COM | |
| 855684 90 6 | STARTER CORP | CALL | |
| 855684 95 6 | STARTER CORP | PUT | |
| 85569C 10 7 | STARTEK INC | COM | |
| 85569E 10 3 | STARTEC GLOBAL COMM CORP | COM | |
| 855707 10 5 | STATE AUTO FINL CORP | COM | |
| 855716 10 6 | STATE BANCORP INC N.Y | COM | |
| 85590A 20 3 | STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF | |
| 856855 10 1 | STATE FINL SVCS CORP | CL A | |
| 857477 10 3 * | STATE STR CORP | COM | |
| 857477 90 3 | STATE STR CORP | CALL | |
| 857477 95 3 | STATE STR CORP | PUT | |
| 857549 10 9 | STATEFED FINL CORP | COM | |
| 857550 10 7 * | STATEN IS BANCORP INC | COM | |
| 857550 90 7 | STATEN IS BANCORP INC | CALL | |
| 857550 95 7 | STATEN IS BANCORP INC | PUT | |
| 857689 10 3 * | STATION CASINOS INC | COM | |
| 857689 90 3 | STATION CASINOS INC | CALL | |
| 857689 95 3 | STATION CASINOS INC | PUT | |
| 857689 20 2 | STATION CASINOS INC | PFD CONV | DELETED |
| 857890 10 7 | STEARNS & LEHMAN INC | COM | |
| 857914 10 5 | STATEWIDE FINL CORP | COM | |
| 858119 10 0 * | STEEL DYNAMICS INC | COM | |
| 858119 90 0 | STEEL DYNAMICS INC | CALL | |
| 858119 95 0 | STEEL DYNAMICS INC | PUT | |
| 858147 10 1 | STEEL TECHNOLOGIES INC | COM | |
| 858155 20 3 * | STEELCASE INC | CL A | |
| 858155 90 3 | STEELCASE INC | CALL | |
| 858155 95 3 | STEELCASE INC | PUT | |
| 858375 10 8 * | STEIN MART INC | COM | |
| 858375 90 8 | STEIN MART INC | CALL | |
| 858375 95 8 | STEIN MART INC | PUT | |
| 858495 10 4 | STEINWAY MUSICAL INSTRS INC | COM ORD | |
| 858586 10 0 | STEPAN CO | COM | |
| 858586 20 9 | STEPAN CO | PFD CONV 5.50% | |
| 858603 10 3 | STEPHAN CO | COM | |
| 858907 10 8 | STERLING BANCSHARES INC | COM | |
| 858912 10 8 * | STERICYCLE INC | COM | |
| 858912 90 8 | STERICYCLE INC | CALL | |
| 858912 95 8 | STERICYCLE INC | PUT | |
| 85915R 10 5 | STERIGENICS INTL INC | COM | |
| 859151 10 2 | STERILE RECOVERIES INC | COM | |
| 859152 10 0 * | STERIS CORP | COM | |
| 859152 90 0 | STERIS CORP | CALL | |
| 859152 95 0 | STERIS CORP | PUT | |
| 859158 10 7 * | STERLING BANCORP | COM | |
| 859158 90 7 | STERLING BANCORP | CALL | |
| 859158 95 7 | STERLING BANCORP | PUT | |
| 859160 10 3 | STERLING CAP CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 277
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 859205 10 6 * | STERLING COMM INC | COM | |
| 859205 90 6 | STERLING COMM INC | CALL | |
| 859205 95 6 | STERLING COMM INC | PUT | |
| 859317 10 9 | STERLING FINL CORP | COM | |
| 859319 10 5 | STERLING FINL CORP WASH | COM | |
| 859547 10 1 * | STERLING SOFTWARE INC | COM | |
| 859547 90 1 | STERLING SOFTWARE INC | CALL | |
| 859547 95 1 | STERLING SOFTWARE INC | PUT | |
| 859727 10 9 | STERLING VISION INC | COM | |
| 859823 10 6 | STET HELLAS COMMUNICATIONS S A | ADR | |
| 86024C 20 3 | STEVENS INTL INC | COM SER A | |
| 86024C 30 2 | STEVENS INTL INC | COM SER B | |
| 860342 10 4 * | STEWART & STEVENSON SVCS INC | COM | |
| 860342 90 4 | STEWART & STEVENSON SVCS INC | CALL | |
| 860342 95 4 | STEWART & STEVENSON SVCS INC | PUT | |
| 860370 10 5 * | STEWART ENTERPRISES INC | CL A | |
| 860370 90 5 | STEWART ENTERPRISES INC | CALL | |
| 860370 95 5 | STEWART ENTERPRISES INC | PUT | |
| 860372 10 1 | STEWART INFORMATION SVCS CORP | COM | |
| 860630 10 2 | STIFEL FINL CORP | COM | |
| 86074Q AA 0 | STILLWATER MNG CO | SBNTCV 144A 7%03 | DELETED |
| 86074Q AB 8 | STILLWATER MNG CO | SBNTCV ACRD 03 | |
| 86074Q AC 6 | STILLWATER MNG CO | SUB NT CONV 7%03 | DELETED |
| 86074Q 10 2 * | STILLWATER MNG CO | COM | |
| 86074Q 90 2 | STILLWATER MNG CO | CALL - | |
| 86074Q 95 2 | STILLWATER MNG CO | PUT | |
| 860832 10 4 | STIMSONITE CORP | COM | |
| 861012 AA 0 | STMICROELECTRONICS N V | SUB LYON ZERO 08 | |
| 861012 10 2 * | STMICROELECTRONICS N V | COM | |
| 861012 90 2 | STMICROELECTRONICS N V | CALL | |
| 861012 95 2 | STMICROELECTRONICS N V | PUT | |
| 86126T 20 3 | STOCKER & YALE INC NEW | COM NEW | |
| 861565 10 9 | STOLT NIELSEN S A | SPNS ADR REP B | |
| 861567 10 5 | STOLT COMEX SEAWAY S A | SPON ADR CL A | |
| 861572 10 5 | STONE & WEBSTER INC | COM | |
| 861589 AE 9 | STONE CONTAINER CORP | SB DB CV 6.75%07 | |
| 861589 30 7 | STONE CONTAINER CORP | PFD E CV \$1.75 | |
| 861642 10 6 * | STONE ENERGY CORP | COM | |
| 861642 90 6 | STONE ENERGY CORP | CALL | |
| 861642 95 6 | STONE ENERGY CORP | PUT | |
| 861747 10 3 | STONE STR BANCORP INC | COM | |
| 86183P 10 2 | STONERIDGE INC | COM | |
| 861907 10 3 | STORAGE USA INC | COM | |
| 861909 10 9 | STORAGE TR RLTY | SH BEN INT | DELETED |
| 86211A 10 1 | STORAGE COMPUTER CORP | COM | |
| 862111 20 0 * | STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | |
| 862111 90 0 | STORAGE TECHNOLOGY CORP | CALL | |
| 862111 95 0 | STORAGE TECHNOLOGY CORP | PUT | |
| 86268Q 10 8 | STRATEGIA CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 278
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 862685 10 4 | STRATASYS INC | COM | |
| 862700 10 1 | STRATEGIC DIAGNOSTICS INC | COM | |
| 862701 20 8 | STRATEGIC DISTR INC | COM | |
| 862719 10 1 | STRATEGIC GLOBAL INCOME FD | COM | |
| 862792 10 8 | STRATESEC INC | COM | |
| 862924 10 7 | STREICHER MOBILE FUELING INC | COM | |
| 862924 11 5 | STREICHER MOBILE FUELING INC | WT EXP 121101 | |
| 863111 10 0 | STRATTEC SEC CORP | COM | |
| 863167 10 2 | STRATUS PPTYS INC | COM | |
| 863236 10 5 | STRAYER ED INC | COM | |
| 863239 10 9 | STREAMLINE COM INC | COM | ADDED |
| 863310 10 8 | STRIDE & ASSOCIATE | COM | ADDED |
| 863314 10 0 * | STRIDE RITE CORP | COM | |
| 863314 90 0 | STRIDE RITE CORP | CALL | |
| 863314 95 0 | STRIDE RITE CORP | PUT | |
| 863316 40 2 | STRIKER INDS INC | COM PAR \$0.50 | DELETED |
| 863451 10 0 | STROUDS INC | COM | |
| 863555 10 8 * | STRUCTURAL DYNAMICS RESH CORP | COM | |
| 863555 90 8 | STRUCTURAL DYNAMICS RESH CORP | CALL | |
| 863555 95 8 | STRUCTURAL DYNAMICS RESH CORP | PUT | |
| 863667 10 1 * | STRYKER CORP | COM | |
| 863667 90 1 | STRYKER CORP | CALL | |
| 863667 95 1 | STRYKER CORP | PUT | |
| 863902 10 2 | STUDENT LN CORP | COM | |
| 863905 10 5 | STYLING TECHNOLOGY CORP | COM | |
| 864159 10 8 * | STURM RUGER & CO INC | COM | |
| 864159 90 8 | STURM RUGER & CO INC | CALL | |
| 864159 95 8 | STURM RUGER & CO INC | PUT | |
| 864350 10 3 | SUBURBAN BANCSHARES INC | COM | |
| 864444 10 4 * | SUBURBAN LODGES AMER INC | COM | |
| 864444 90 4 | SUBURBAN LODGES AMER INC | CALL | |
| 864444 95 4 | SUBURBAN LODGES AMER INC | PUT | |
| 864482 10 4 | SUBURBAN PROPANE PARTNERS L P | UNIT LTD PARTN | |
| 864578 10 9 | SUCCESS BANCSHARES INC | COM | |
| 864591 10 2 | SUCCESSORIES INC | COM | |
| 864739 10 7 | SUFFOLK BANCORP | COM | |
| 865041 10 7 * | SUGEN INC | COM | |
| 865041 90 7 | SUGEN INC | CALL | |
| 865041 95 7 | SUGEN INC | PUT | |
| 865077 10 1 * | SUIZA FOODS CORP | COM | |
| 865077 90 1 | SUIZA FOODS CORP | CALL | |
| 865077 95 1 | SUIZA FOODS CORP | PUT | |
| 865091 10 2 * | SULCUS HOSPITALITY TECH CORP | COM | DELETED |
| 865091 90 2 | SULCUS HOSPITALITY TECH CORP | CALL | DELETED |
| 865091 95 2 | SULCUS HOSPITALITY TECH CORP | PUT | DELETED |
| 865580 10 4 | SULZER MEDICA | SPONSORED ADR | |
| 86562T 10 5 | SUMMA INDS | COM | |
| 866005 10 1 * | SUMMIT BANCORP | COM | |
| 866005 90 1 | SUMMIT BANCORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 866005 95 1 | SUMMIT BANCORP | PUT | |
| 866011 10 9 | SUMMIT BANCSHARES INC TEX | COM | |
| 866013 10 5 | SUMMIT BK CORP GA | COM | |
| 86605U 10 1 * | SUMMIT DESIGN INC | COM | |
| 86605U 90 1 | SUMMIT DESIGN INC | CALL | |
| 86605U 95 1 | SUMMIT DESIGN INC | PUT | |
| 866057 10 2 | SUMMIT FINL CORP | COM | |
| 866239 10 6 | SUMMIT PPTYS INC | COM | |
| 86627E 10 1 * | SUMMIT TECHNOLOGY INC | COM | |
| 86627E 90 1 | SUMMIT TECHNOLOGY INC | CALL | |
| 86627E 95 1 | SUMMIT TECHNOLOGY INC | PUT | |
| 86663B 10 2 | SUN BANCORP INC | COM | |
| 866634 10 8 | SUN BANCORP INC | COM | |
| 866674 10 4 | SUN COMMUNITIES INC | COM | |
| 866719 10 7 | SUN ENERGY PARTNERS L P | DEP UNIT | |
| 866762 AG 2 | SUN INC | SB DB CV 6.75%12 | |
| 866810 10 4 * | SUN MICROSYSTEMS INC | COM | |
| 866810 90 4 | SUN MICROSYSTEMS INC | CALL | |
| 866810 95 4 | SUN MICROSYSTEMS INC | PUT | |
| 866933 AA 2 | SUN HEALTHCARE GROUP INC | SD CV 144A 6%04 | |
| 866933 10 4 * | SUN HEALTHCARE GROUP INC | COM | |
| 866933 90 4 | SUN HEALTHCARE GROUP INC | CALL | |
| 866933 95 4 | SUN HEALTHCARE GROUP INC | PUT | |
| 866942 10 5 | SUN HYDRAULICS CORP | COM | |
| 866948 10 2 * | SUNBURST HOSPITALITY CORP | COM | |
| 866948 90 2 | SUNBURST HOSPITALITY CORP | CALL | |
| 866948 95 2 | SUNBURST HOSPITALITY CORP | PUT | |
| 867017 10 5 | SUNAIR ELECTRS INC | COM | |
| 867071 AA 0 | SUNBEAM CORP | SRSDCV ZR0144A18 | |
| 867071 10 2 * | SUNBEAM CORP | COM | |
| 867071 90 2 | SUNBEAM CORP | CALL | |
| 867071 95 2 | SUNBEAM CORP | PUT | |
| 867229 10 6 | SUNCOR ENERGY INC | COM | |
| 86724Q 10 6 | SUNDANCE HOMES INC | COM | |
| 867323 10 7 * | SUNDSTRAND CORP | COM | DELETED |
| 867323 90 7 | SUNDSTRAND CORP | CALL | DELETED |
| 867323 95 7 | SUNDSTRAND CORP | PUT | DELETED |
| 86736F AA 4 | SUNGLASS HUT INTL INC | SB NT CV 144A 03 | |
| 86736F 10 6 * | SUNGLASS HUT INTL INC | COM | |
| 86736F 90 6 | SUNGLASS HUT INTL INC | CALL | |
| 86736F 95 6 | SUNGLASS HUT INTL INC | PUT | |
| 867363 10 3 * | SUNGARD DATA SYS INC | COM | |
| 867363 90 3 | SUNGARD DATA SYS INC | CALL | |
| 867363 95 3 | SUNGARD DATA SYS INC | PUT | |
| 86764P 10 9 * | SUNOCO INC | COM | |
| 86764P 90 9 | SUNOCO INC | CALL | |
| 86764P 95 9 | SUNOCO INC | PUT | |
| 867648 10 7 | SUNPHARM CORP | COM | |
| 867654 10 5 | SUNQUEST INFORMATION SYS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 280
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 86768K AA 4 | SUNRISE ASSISTED LIVING INC | SB NT CV 144A 02 | |
| 86768K AB 2 | SUNRISE ASSISTED LIVING INC | SB NT CV ACRD 02 | |
| 86768K AC 0 | SUNRISE ASSISTED LIVING INC | SUB NT CV 5.5%02 | |
| 86768K 10 6 * | SUNRISE ASSISTED LIVING INC | COM | |
| 86768K 90 6 | SUNRISE ASSISTED LIVING INC | CALL | |
| 86768K 95 6 | SUNRISE ASSISTED LIVING INC | PUT | |
| 86769K 10 5 | SUNRISE INTL LEASING CORP | COM | |
| 86769L 10 3 * | SUNRISE TECHNOLOGIES INTL INC | COM | |
| 86769L 90 3 | SUNRISE TECHNOLOGIES INTL INC | CALL | |
| 86769L 95 3 | SUNRISE TECHNOLOGIES INTL INC | PUT | |
| 867833 AN 5 | SUNSHINE MNG & REFINING CO | SBDB CV RESET 08 | |
| 867833 10 5 | SUNSHINE MNG & REFINING CO | COM | |
| 867833 14 7 | SUNSHINE MNG & REFINING CO | WT EXP 052301 | |
| 86787D 10 9 * | SUNTERRA CORP | COM | |
| 86787D 90 9 | SUNTERRA CORP | CALL | |
| 86787D 95 9 | SUNTERRA CORP | PUT | |
| 867910 10 1 * | SUNRISE MED INC | COM | |
| 867910 90 1 | SUNRISE MED INC | CALL | |
| 867910 95 1 | SUNRISE MED INC | PUT | |
| 867914 10 3 * | SUNTRUST BKS INC | COM | |
| 867914 90 3 | SUNTRUST BKS INC | CALL | |
| 867914 95 3 | SUNTRUST BKS INC | PUT | |
| 867931 10 7 | SUPERCONDUCTOR TECHNOLOGIES | COM | |
| 867933 10 3 | SUNSTONE HOTEL INVS INC | COM | |
| 867939 10 0 | SUNSTAR HEALTHCARE INC | COM | |
| 867948 10 1 | SUNSOURCE INC | COM | |
| 868042 10 2 | SUPER VISION INTL INC | CL A | |
| 868042 20 1 | SUPER VISION INTL INC | UNIT EX 032299 | DELETED |
| 868059 10 6 * | SUPERGEN INC | COM | |
| 868059 90 6 | SUPERGEN INC | CALL | |
| 868059 95 6 | SUPERGEN INC | PUT | |
| 868059 11 4 | SUPERGEN INC | WT EXP 031301 | |
| 868146 10 1 | SUPERIOR CONSULTANT HLDGS CORP | COM | |
| 868157 10 8 * | SUPERIOR ENERGY SVCS INC | COM | |
| 868157 90 8 | SUPERIOR ENERGY SVCS INC | CALL | |
| 868157 95 8 | SUPERIOR ENERGY SVCS INC | PUT | |
| 868168 10 5 * | SUPERIOR INDS INTL INC | COM | |
| 868168 90 5 | SUPERIOR INDS INTL INC | CALL | |
| 868168 95 5 | SUPERIOR INDS INTL INC | PUT | |
| 868224 10 6 | SUPERIOR NATL INS GROUP DEL | COM | |
| 868316 10 0 * | SUPERIOR SVCS INC | COM | |
| 868316 90 0 | SUPERIOR SVCS INC | CALL | |
| 868316 95 0 | SUPERIOR SVCS INC | PUT | |
| 868358 10 2 | SUPERIOR SURGICAL MFG INC | COM | |
| 86836P 20 2 | SUPERIOR TR I | PFD CV 8.50% | ADDED |
| 868365 10 7 * | SUPERIOR TELECOM INC | COM | |
| 868365 90 7 | SUPERIOR TELECOM INC | CALL | |
| 868365 95 7 | SUPERIOR TELECOM INC | PUT | |
| 868453 10 1 | SUPERMERCADOS UNIMARC SA | SPONSORED ADR | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 868511 20 5 | SUPER SOL LTD | SPONSORED ADR | |
| 868524 10 9 | SUPERTEL HOSPITALITY INC | COM | |
| 868532 10 2 * | SUPERTEX INC | COM | |
| 868532 90 2 | SUPERTEX INC | CALL | |
| 868532 95 2 | SUPERTEX INC | PUT | |
| 868536 10 3 * | SUPERVALU INC | COM | |
| 868536 90 3 | SUPERVALU INC | CALL | |
| 868536 95 3 | SUPERVALU INC | PUT | |
| 86859F 10 7 | SUPREMA SPECIALTIES INC | COM | |
| 868607 10 2 | SUPREME INDS INC | CL A | |
| 868610 10 6 | SUPREME INTL CORP | COM | |
| 868666 20 7 | SURETY CAP CORP | COM NEW | |
| 868819 20 2 | SURGICAL LASER TECHNOLOGIES | COM NEW | |
| 868873 10 0 | SURMODICS INC | COM | |
| 86888L 10 9 | SURREY INC | COM | |
| 86888L 11 7 | SURREY INC | WT EXP 120902 | |
| 868908 10 4 | SURGE COMPONENTS INC N Y | COM | |
| 868908 11 2 | SURGE COMPONENTS INC N Y | WT A EX 073103 | |
| 869099 10 1 * | SUSQUEHANNA BANCSHARES INC PA | COM | |
| 869099 90 1 | SUSQUEHANNA BANCSHARES INC PA | CALL | |
| 869099 95 1 | SUSQUEHANNA BANCSHARES INC PA | PUT | |
| 869245 10 0 | SUSSEX BANCORP | COM | |
| 869474 40 3 | SUTTON RES LTD | COM NEW | DELETED |
| 869716 20 9 | SWANK INC | COM PAR \$0.10 | |
| 870309 50 7 | SWEDISH MATCH AB | SPONSORED ADR | |
| 870738 AB 7 | SWIFT ENERGY CO | SB NT CV 6.25%06 | |
| 870738 10 1 * | SWIFT ENERGY CO | COM | |
| 870738 90 1 | SWIFT ENERGY CO | CALL | |
| 870738 95 1 | SWIFT ENERGY CO | PUT | |
| 870756 10 3 * | SWIFT TRANSN CO | COM | |
| 870756 90 3 | SWIFT TRANSN CO | CALL | |
| 870756 95 3 | SWIFT TRANSN CO | PUT | |
| 870809 10 0 | SWISHER INTL GROUP INC | CL A | |
| 870827 10 2 | SWISS ARMY BRANDS INC | COM | |
| 870875 10 1 | SWISS HELVETIA FD INC | COM | |
| 870903 10 1 | SYBRON CHEMS INC | COM | |
| 871013 10 8 | SWISSCOM AG | SPONSORED ADR | |
| 871130 10 0 * | SYBASE INC | COM | |
| 871130 90 0 | SYBASE INC | CALL | |
| 871130 95 0 | SYBASE INC | PUT | |
| 87114F 10 6 * | SYBRON INTL CORP | COM | |
| 87114F 90 6 | SYBRON INTL CORP | CALL | |
| 87114F 95 6 | SYBRON INTL CORP | PUT | |
| 871237 10 3 * | SYKES ENTERPRISES INC | COM | |
| 871237 90 3 | SYKES ENTERPRISES INC | CALL | |
| 871237 95 3 | SYKES ENTERPRISES INC | PUT | |
| 871371 10 0 | SYLVAN INC | COM | |
| 871399 10 1 * | SYLVAN LEARNING SYS INC | COM | |
| 871399 90 1 | SYLVAN LEARNING SYS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 282
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 871399 95 1 | SYLVAN LEARNING SYS INC | PUT | |
| 871503 10 8 * | SYMANTEC CORP | COM | |
| 871503 90 8 | SYMANTEC CORP | CALL | |
| 871503 95 8 | SYMANTEC CORP | PUT | |
| 871508 10 7 * | SYMBOL TECHNOLOGIES INC | COM | |
| 871508 90 7 | SYMBOL TECHNOLOGIES INC | CALL | |
| 871508 95 7 | SYMBOL TECHNOLOGIES INC | PUT | |
| 87151H 10 6 | SYMBOLLON CORP | CL A | |
| 871535 10 0 | SYMIX SYS INC | COM | |
| 87154P 10 5 | SYMONS INTL GROUP INC | COM | |
| 871543 10 4 * | SYMMETRICOM INC | COM | |
| 871543 90 4 | SYMMETRICOM INC | CALL | |
| 871543 95 4 | SYMMETRICOM INC | PUT | |
| 871551 10 7 | SYMS CORP | COM | |
| 87156R 10 9 * | SYNAPTIC PHARMACEUTICAL CORP | COM | |
| 87156R 90 9 | SYNAPTIC PHARMACEUTICAL CORP | CALL | |
| 87156R 95 9 | SYNAPTIC PHARMACEUTICAL CORP | PUT | |
| 871562 20 3 | SYNAGRO TECHNOLOGIES INC | COM NEW | |
| 871565 10 7 | SYNALLOY CP DEL | COM | |
| 871566 10 5 | SYNBIOTICS CORP | COM | |
| 87157J 10 6 | SYNCOR INTL CORP DEL | COM | |
| 87159E 10 5 | SYNERGY BRANDS INC | COM | |
| 87160F AB 5 | SYNETIC INC | SUB DB CONV 5%07 | |
| 87160F 10 9 * | SYNETIC INC | COM | |
| 87160F 90 9 | SYNETIC INC | CALL | |
| 87160F 95 9 | SYNETIC INC | PUT | |
| 87160V 10 4 | SYNSORB BIOTECH INC | COM | |
| 871607 10 7 * | SYNOPSYS INC | COM | |
| 871607 90 7 | SYNOPSYS INC | CALL | |
| 871607 95 7 | SYNOPSYS INC | PUT | |
| 87161C 10 5 * | SYNOVUS FINL CORP | COM | |
| 87161C 90 5 | SYNOVUS FINL CORP | CALL | |
| 87161C 95 5 | SYNOVUS FINL CORP | PUT | |
| 87161L 10 5 | SYNTELLECT INC | COM | |
| 87162E 10 0 * | SYNTHETECH INC | COM | |
| 87162E 90 0 | SYNTHETECH INC | CALL | |
| 87162E 95 0 | SYNTHETECH INC | PUT | |
| 87162H 10 3 | SYNTEL INC | COM | |
| 871630 10 9 * | SYNTROLEUM CORP | COM | |
| 871630 90 9 | SYNTROLEUM CORP | CALL | |
| 871630 95 9 | SYNTROLEUM CORP | PUT | |
| 871655 10 6 | SYPRIS SOLUTIONS INC | COM | |
| 871829 10 7 * | SYSCO CORP | COM | |
| 871829 90 7 | SYSCO CORP | CALL | |
| 871829 95 7 | SYSCO CORP | PUT | |
| 871839 AA 4 | SYSTEM SOFTWARE ASSOC INC | SB NT CV 7%02 | |
| 871839 10 6 * | SYSTEM SOFTWARE ASSOC INC | COM | |
| 871839 90 6 | SYSTEM SOFTWARE ASSOC INC | CALL | |
| 871839 95 6 | SYSTEM SOFTWARE ASSOC INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 283
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 871851 10 1 * | SYSTEMAX INC | COM | ADDED |
| 871851 90 1 | SYSTEMAX INC | CALL | ADDED |
| 871851 95 1 | SYSTEMAX INC | PUT | ADDED |
| 871873 AB 1 | SYSTEMS & COMPUTER TECHNOLOGY | SUB DB CONV 5%04 | |
| 871873 10 5 * | SYSTEMS & COMPUTER TECHNOLOGY | COM | |
| 871873 90 5 | SYSTEMS & COMPUTER TECHNOLOGY | CALL | |
| 871873 95 5 | SYSTEMS & COMPUTER TECHNOLOGY | PUT | |
| 871914 10 7 | SYNTHETIC INDS INC | COM | |
| 871942 10 8 | SYSCOMM INTERNATIONAL CORP | COM | |
| 871951 10 9 | SYMPHONIX DEVICES | COM | |
| 87215N 10 7 | T & W FINL CORP | COM | |
| 872169 10 7 * | TAVA TECHNOLOGIES INC | COM | |
| 872169 90 7 | TAVA TECHNOLOGIES INC | CALL | |
| 872169 95 7 | TAVA TECHNOLOGIES INC | PUT | |
| 872173 10 9 | TBA ENTMT CORP | COM | |
| 872173 11 7 | TBA ENTMT CORP | WT EXP 042301 | |
| 872180 10 4 * | TBC CORP | COM | |
| 872180 90 4 | TBC CORP | CALL | |
| 872180 95 4 | TBC CORP | PUT | |
| 872226 10 5 | TB WOODS CORP | COM | |
| 872241 10 4 * | TCA CABLE TV INC | COM | |
| 872241 90 4 | TCA CABLE TV INC | CALL | |
| 872241 95 4 | TCA CABLE TV INC | PUT | |
| 872245 10 5 * | TCBY ENTERPRISES INC | COM | |
| 872245 90 5 | TCBY ENTERPRISES INC | CALL | |
| 872245 95 5 | TCBY ENTERPRISES INC | PUT | |
| 872275 10 2 * | TCF FINL CORP | COM | |
| 872275 90 2 | TCF FINL CORP | CALL | |
| 872275 95 2 | TCF FINL CORP | PUT | |
| 87229N 10 1 | TCI MUSIC INC | CL A | |
| 872293 10 5 | TCI INTL INC | COM | |
| 872298 10 4 * | TCI SATELLITE ENTMT INC | CL A | DELETED |
| 872298 90 4 | TCI SATELLITE ENTMT INC | CALL | DELETED |
| 872298 95 4 | TCI SATELLITE ENTMT INC | PUT | DELETED |
| 872298 20 3 * | TCI SATELLITE ENTMT INC | CL B | DELETED |
| 872298 90 3 | TCI SATELLITE ENTMT INC | CALL | DELETED |
| 872298 95 3 | TCI SATELLITE ENTMT INC | PUT | DELETED |
| 87233Q 10 8 | TC PIPELINES LP | UT COM LTD PRT | ADDED |
| 87233R 10 6 * | TCSI CORP | COM | |
| 87233R 90 6 | TCSI CORP | CALL | |
| 87233R 95 6 | TCSI CORP | PUT | |
| 87234T 10 1 | TCW/DW TERM TR 2002 | SH BEN INT | |
| 87234U 10 8 | TCW/DW TERM TR 2003 | SH BEN INT | |
| 87234V 10 6 | TCW/DW TERM TR 2000 | SH BEN INT | |
| 872340 10 4 | TCW CONV SECS FD INC | COM | |
| 872351 40 8 | TDK CORP | AMERN DEP SH | |
| 872375 10 0 * | TECO ENERGY INC | COM | |
| 872375 90 0 | TECO ENERGY INC | CALL | |
| 872375 95 0 | TECO ENERGY INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 284
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 872384 10 2 | TEPPCO PARTNERS L P | UT LTD PARTNER | |
| 872386 10 7 | TESSCO TECHNOLOGIES INC | COM | |
| 872388 10 3 | TFC ENTERPRISES INC | COM | |
| 872391 10 7 | TF FINL CORP | COM | |
| 872417 11 8 | TGC INDS INC | WT EXP 123100 | |
| 872417 20 9 | TGC INDS INC | PFD EXCV C 8% | |
| 872417 30 8 | TGC INDS INC | COM NEW | |
| 872443 40 3 * | THQ INC | COM NEW | |
| 872443 90 3 | THQ INC | CALL | |
| 872443 95 3 | THQ INC | PUT | |
| 872449 10 3 | TIB FINL CORP | COM | |
| 872469 10 1 * | TIG HLDGS INC | COM | DELETED |
| 872469 90 1 | TIG HLDGS INC | CALL | DELETED |
| 872469 95 1 | TIG HLDGS INC | PUT | DELETED |
| 872479 20 9 | TII INDS INC | COM NEW | |
| 872534 10 2 * | TJ INTL INC | COM | |
| 872534 90 2 | TJ INTL INC | CALL | |
| 872534 95 2 | TJ INTL INC | PUT | |
| 872538 10 3 | T J T INC | COM | |
| 872538 11 1 | T J T INC | WT EXP 122200 | |
| 872540 10 9 * | TJX COS INC NEW | COM | |
| 872540 90 9 | TJX COS INC NEW | CALL | |
| 872540 95 9 | TJX COS INC NEW | PUT | |
| 87257P 10 1 | TMBR/SHARP DRILLING INC | COM | |
| 872594 10 6 | TNP ENTERPRISES INC | COM | |
| 872597 10 9 | T-NETIX INC | COM | |
| 872625 10 8 | TRC COS INC | COM | |
| 87263R 10 9 | TRO LEARNING INC | COM | |
| 872636 10 5 | TRM CORP | COM | |
| 872649 10 8 * | TRW INC | COM | |
| 872649 90 8 | TRW INC | CALL | |
| 872649 95 8 | TRW INC | PUT | |
| 872649 50 4 | TRW INC | PREF 1 CV\$4.40 | |
| 872649 60 3 | TRW INC | PREF 3 CV\$4.50 | |
| 872876 10 7 | TSI INC MINN | COM | |
| 872879 10 1 * | TSI INTERNATIONAL SOFTWARE LTD | COM | |
| 872879 90 1 | TSI INTERNATIONAL SOFTWARE LTD | CALL | |
| 872879 95 1 | TSI INTERNATIONAL SOFTWARE LTD | PUT | |
| 872885 10 8 | TSR INC | COM | |
| 872895 10 7 | TST / IMPRESO INC | COM | |
| 872934 10 4 * | TLC THE LASER CTR INC | COM | |
| 872934 90 4 | TLC THE LASER CTR INC | CALL | |
| 872934 95 4 | TLC THE LASER CTR INC | PUT | |
| 872941 10 9 * | TMP WORLDWIDE INC | COM | |
| 872941 90 9 | TMP WORLDWIDE INC | CALL | |
| 872941 95 9 | TMP WORLDWIDE INC | PUT | |
| 87307Q 10 9 * | TV GUIDE INC | CL A | |
| 87307Q 90 9 | TV GUIDE INC | CALL | |
| 87307Q 95 9 | TV GUIDE INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 87308K 10 1 * | TVX GOLD INC | COM | |
| 87308K 90 1 | TVX GOLD INC | CALL | |
| 87308K 95 1 | TVX GOLD INC | PUT | |
| 873197 10 7 | TAB PRODS CO DEL | COM | |
| 873425 10 2 * | TACO CABANA INC | COM | |
| 873425 90 2 | TACO CABANA INC | CALL | |
| 873425 95 2 | TACO CABANA INC | PUT | |
| 873589 10 5 | TADEO HLDGS INC | COM | |
| 873589 11 3 | TADEO HLDGS INC | WT A EX 121799 | |
| 873773 10 5 | TAG HEUER INTL S A | SPONSORED ADR | |
| 873774 10 3 | TAG-IT PAC INC | COM | |
| 874028 10 3 | TAITRON COMPONENTS INC | CL A | |
| 874031 10 7 | TAIWAN EQUITY FD INC | COM | |
| 874036 10 6 | TAIWAN FD INC | COM | |
| 874039 10 0 | TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | |
| 874054 10 9 * | TAKE-TWO INTERACTIVE SOFTWARE | COM | |
| 874054 90 9 | TAKE-TWO INTERACTIVE SOFTWARE | CALL | |
| 874054 95 9 | TAKE-TWO INTERACTIVE SOFTWARE | PUT | |
| 874161 10 2 * | TALBOTS INC | COM | |
| 874161 90 2 | TALBOTS INC | CALL | |
| 874161 95 2 | TALBOTS INC | PUT | |
| 87425E 10 3 | TALISMAN ENERGY INC | COM | |
| 874264 10 4 * | TALK COM INC | COM | ADDED |
| 874264 90 4 | TALK COM INC | CALL | ADDED |
| 874264 95 4 | TALK COM INC | PUT | ADDED |
| 874266 10 9 | TALK VISUAL CORP | COM | DELETED |
| 874835 10 1 | TAM RESTAURANTS INC | COM | |
| 874835 11 9 | TAM RESTAURANTS INC | WT EXP 020903 | |
| 874918 10 5 | TALX CORP | COM | |
| 875378 10 1 | TANDY BRANDS ACCESSORIES INC | COM | |
| 875382 10 3 * | TANDY CORP | COM | |
| 875382 90 3 | TANDY CORP | CALL | |
| 875382 95 3 | TANDY CORP | PUT | |
| 875386 10 4 | TANDYCRAFTS INC | COM | |
| 875465 10 6 | TANGER FACTORY OUTLET CTRS INC | COM | |
| 875465 20 5 | TANGER FACTORY OUTLET CTRS INC | PFD A CV 1/10S | |
| 875924 10 2 | TANGRAM ENTERPRISE SOLUTIONS | COM | |
| 875927 10 5 | TANISYS TECHNOLOGY INC | COM | |
| 87612M 10 8 | TARGETED GENETICS CORP | COM | |
| 876287 10 3 | TARAGON RLTY INVS INC | COM | |
| 876289 10 9 | TARRANT APPAREL GROUP | COM | |
| 876511 10 6 * | TASEKO MINES LTD | COM | |
| 876511 90 6 | TASEKO MINES LTD | CALL | |
| 876511 95 6 | TASEKO MINES LTD | PUT | |
| 876553 30 6 | TASTY BAKING CO | COM | |
| 876628 60 3 | TATHAM OFFSHORE INC | COM NEW | DELETED |
| 876664 10 3 * | TAUBMAN CTRS INC | COM | |
| 876664 90 3 | TAUBMAN CTRS INC | CALL | |
| 876664 95 3 | TAUBMAN CTRS INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 286
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 877163 10 5 | TAYLOR DEVICES INC | COM | |
| 87815F 10 8 | TEAM COMMUNICATIONS GROUP | COM | |
| 87815U 10 5 | TEAMSTAFF INC | COM | |
| 878153 10 5 | TEAM AMER CORP | COM | |
| 878155 10 0 | TEAM INC | COM | |
| 878190 10 7 | TEARDROP GOLF CO | COM | |
| 878237 10 6 * | TECH DATA CORP | COM | |
| 878237 90 6 | TECH DATA CORP | CALL | |
| 878237 95 6 | TECH DATA CORP | PUT | |
| 878240 12 6 | TECH ELECTRO IND INC | WT A EX 072700 | DELETED |
| 878240 40 7 | TECH ELECTRO IND INC | COM NEW | DELETED |
| 878240 60 5 | TECH ELECTRO IND INC | UNIT EX 072700 | DELETED |
| 878293 10 9 | TECH OPS SEVCON INC | COM | |
| 878308 10 5 | TECH SYM CORP | COM | |
| 878329 10 1 | TECHDYNE INC | COM | |
| 878329 11 9 | TECHDYNE INC | WT EXP 051799 | DELETED |
| 878330 10 9 | TECHE HLDG CO | COM | |
| 878331 10 7 | TECHFORCE CORP | COM | |
| 878377 10 0 * | TECHNE CORP | COM | |
| 878377 90 0 | TECHNE CORP | CALL | |
| 878377 95 0 | TECHNE CORP | PUT | |
| 87840Q 10 3 | TECHNICAL CHEMICALS & PRODS | COM | |
| 878409 10 1 | TECHNICAL COMMUNICATIONS CORP | COM | |
| 878517 30 9 | TECHNICLONE CORP | COM NEW | |
| 878553 10 6 | TECHNISOURCE INC | COM | |
| 878555 10 1 * | TECHNITROL INC | COM | |
| 878555 90 1 | TECHNITROL INC | CALL | |
| 878555 95 1 | TECHNITROL INC | PUT | |
| 87872T 10 8 * | TECHNOLOGY SOLUTIONS CO | COM | |
| 87872T 90 8 | TECHNOLOGY SOLUTIONS CO | CALL | |
| 87872T 95 8 | TECHNOLOGY SOLUTIONS CO | PUT | |
| 878727 30 4 | TECHNOLOGY RESH CORP | COM NEW | |
| 878895 10 1 * | TECUMSEH PRODS CO | CL B | |
| 878895 90 1 | TECUMSEH PRODS CO | CALL | |
| 878895 95 1 | TECUMSEH PRODS CO | PUT | |
| 878895 20 0 * | TECUMSEH PRODS CO | CL A | |
| 878895 90 0 | TECUMSEH PRODS CO | CALL | |
| 878895 95 0 | TECUMSEH PRODS CO | PUT | |
| 878919 20 8 | TEKKNOWLEDGE CORP NEW | COM NEW | |
| 879008 10 0 | TEGAL CORP | COM | |
| 879080 10 9 | TEJON RANCH CO DEL | COM | |
| 879101 10 3 * | TEKELEC | COM | |
| 879101 90 3 | TEKELEC | CALL | |
| 879101 95 3 | TEKELEC | PUT | |
| 879102 10 1 | TEKGRAF INC | CL A | |
| 879102 11 9 | TEKGRAF INC | WT EXP 000002 | |
| 879131 10 0 * | TEKTRONIX INC | COM | |
| 879131 90 0 | TEKTRONIX INC | CALL | |
| 879131 95 0 | TEKTRONIX INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 879158 10 3 | TEL-COM WIRELESS CABLE TV CORP | COM | DELETED |
| 879176 AA 3 | TEL-SAVE COM INC | SB NT CV 144A 02 | DELETED |
| 879176 AB 1 | TEL-SAVE COM INC | SB NT CV ACRD 02 | DELETED |
| 879176 AC 9 | TEL-SAVE COM INC | SUB NT CV 4.5%02 | DELETED |
| 879176 AD 7 | TEL-SAVE COM INC | SB NT CV 144A 04 | DELETED |
| 879176 AE 5 | TEL-SAVE COM INC | SB NT CV ACRD 04 | DELETED |
| 879176 AF 2 | TEL-SAVE COM INC | SUB NT CONV 5%04 | DELETED |
| 879176 10 5 * | TEL-SAVE COM INC | COM | DELETED |
| 879176 90 5 | TEL-SAVE COM INC | CALL | DELETED |
| 879176 95 5 | TEL-SAVE COM INC | PUT | DELETED |
| 87921P 10 7 * | TELCOM SEMICONDUCTOR INC | COM | |
| 87921P 90 7 | TELCOM SEMICONDUCTOR INC | CALL | |
| 87921P 95 7 | TELCOM SEMICONDUCTOR INC | PUT | |
| 87923P 10 5 | TELE CENTRO OESTE CELULAR S A | SPONS ADR PFD | |
| 879238 10 3 | TELE CELULAR SUL PART S A | SPONS ADR PFD | |
| 879239 10 1 | TELE CENTRO SUL PART S A | SPONS ADR PFD | |
| 87924W 10 9 | TELE NORDESTE CELULAR PART S A | SPONS ADR PFD | |
| 87924Y 10 5 | TELE NORTE CELULAR PART S A | SPONS ADR PFD | |
| 879242 10 5 | TELE DANMARK A/S | SPNSR ADR CL B | |
| 879246 10 6 | TELE NORTE LESTE PART S A | SPONS ADR PFD | |
| 87925R 10 9 * | TELEBANC FINANCIAL CORP | COM | |
| 87925R 90 9 | TELEBANC FINANCIAL CORP | CALL | |
| 87925R 95 9 | TELEBANC FINANCIAL CORP | PUT | |
| 879252 10 4 | TELE SUDESTE CELULAR PART S A | SPONS ADR PFD | |
| 87927W 10 6 | TELECOM ITALIA SPA | SPONS ADR ORD | |
| 87927W 20 5 | TELECOM ITALIA SPA | SPONS ADR SVGS | |
| 879273 20 9 | TELECOMM ARGENTINA STET-FRANCE | SPNS ADR REP B | |
| 879278 20 8 | TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | |
| 879278 30 7 | TELECOM CORP NEW ZEALAND LTD | SPN ADR 1 INST | DELETED |
| 87928R 10 6 | TELECOMUNICACOES BRASILEIRAS | SP ADR TELEBRS | |
| 879287 10 0 | TELECOMUNICACOES BRASILEIRAS S | SPONSORED ADR | |
| 879287 30 8 | TELECOMUNICACOES BRASILEIRAS S | SPONSORED ADR | |
| 879369 10 6 * | TELEFLEX INC | COM | |
| 879369 90 6 | TELEFLEX INC | CALL | |
| 879369 95 6 | TELEFLEX INC | PUT | |
| 879378 20 6 | TELEFONICA DE ARGENTINA S A | SPNSR ADR CL B | |
| 879382 20 8 | TELEFONICA S A | SPONSORED ADR | |
| 879384 10 5 | TELEFONICA DEL PERU S A | SPONS ADR CL B | |
| 879403 AD 5 | TELEFONOS DE MEXICO S A | SR DB CV 4.25%04 | ADDED |
| 879403 40 0 | TELEFONOS DE MEXICO S A | ADR NOMINATIVE | |
| 879403 78 0 | TELEFONOS DE MEXICO S A | SPNS ADR ORD L | |
| 87941V 10 0 * | TELEGLOBE INC | COM | |
| 87941V 90 0 | TELEGLOBE INC | CALL | |
| 87941V 95 0 | TELEGLOBE INC | PUT | |
| 87943B 10 2 | TELESTE CELULAR PART S A | SPONS ADR PFD | |
| 879433 10 0 * | TELEPHONE & DATA SYS INC | COM | |
| 879433 90 0 | TELEPHONE & DATA SYS INC | CALL | |
| 879433 95 0 | TELEPHONE & DATA SYS INC | PUT | |
| 879433 88 6 * | TELEPHONE & DATA SYS INC | COM TDS TELECO | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 288
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 879433 90 6 | TELEPHONE & DATA SYS INC | CALL | DELETED |
| 879433 95 6 | TELEPHONE & DATA SYS INC | PUT | DELETED |
| 87944B 10 1 | TELEPARTNER A/S | SPONSORED ADR | |
| 87944B 11 9 | TELEPARTNER A/S | WT EXP 063002 | |
| 87944E 10 5 | TELEMIG CELULAR PART S A | SPONS ADR PFD | |
| 87951U 10 9 * | TELESPECTRUM WORLDWIDE INC | COM | |
| 87951U 90 9 | TELESPECTRUM WORLDWIDE INC | CALL | |
| 87951U 95 9 | TELESPECTRUM WORLDWIDE INC | PUT | |
| 87951V 11 5 | TELETOUCH COMMUNICATIONS INC | WT A EX 122199 | |
| 87951V 20 6 | TELETOUCH COMMUNICATIONS INC | COM NEW | |
| 87951X 10 3 | TELESCIENCES INC DEL | COM | ADDED |
| 879516 10 2 | TELESCAN INC | COM | |
| 87952K 10 0 | TELESP PARTICIPACOES S A | SPONS ADR PFD | |
| 87952L 10 8 | TELESP CELULAR PART S A | SPONS ADR PFD | |
| 87956P 10 5 | TELEWEST COMMUNICATIONS PLC | SPONSORED ADR | |
| 87959Y 10 3 | TELIGENT INC | CL A | |
| 879664 10 0 * | TELLABS INC | COM | |
| 879664 90 0 | TELLABS INC | CALL | |
| 879664 95 0 | TELLABS INC | PUT | |
| 87969E 10 5 | TELSCAPE INTERNATIONAL INC | COM | |
| 87969N 20 4 | TELSTRA CORP LTD | SPON ADR FINAL | |
| 87969R 10 6 | TELTREND INC | COM | |
| 879698 30 6 | TELTRONICS INC | COM NEW | |
| 87970T 20 8 | TELULAR CORP | COM NEW | |
| 879700 AA 0 | TELXON CORP | SUB DB CV 7.5%12 | |
| 879700 AB 8 | TELXON CORP | SB NT CV 144A 03 | |
| 879700 AC 6 | TELXON CORP | SB NT CV 5.75%03 | |
| 879700 10 2 * | TELXON CORP | COM | |
| 879700 90 2 | TELXON CORP | CALL | |
| 879700 95 2 | TELXON CORP | PUT | |
| 879788 10 7 | TEMPLATE SOFTWARE INC | COM | |
| 879868 10 7 * | TEMPLE INLAND INC | COM | |
| 879868 90 7 | TEMPLE INLAND INC | CALL | |
| 879868 95 7 | TEMPLE INLAND INC | PUT | |
| 879913 20 0 | TELEVIDEO INC | COM NEW | DELETED |
| 879924 10 8 | TELESOFT CORP | COM | |
| 879929 10 7 | TEMPLETON GLOBAL GOVT INCOM FD | SH BEN INT | |
| 879931 40 0 | TELIDENT INC | COM PAR \$0.08 | |
| 879939 10 6 * | TELETECH HOLDINGS INC | COM | |
| 879939 90 6 | TELETECH HOLDINGS INC | CALL | |
| 879939 95 6 | TELETECH HOLDINGS INC | PUT | |
| 879946 10 1 | TELESYSTEM INTL WIRELESS INC | SUB VTG SHS | |
| 88018T 10 1 | TEMPLETON DRAGON FD INC | COM | |
| 88018X 10 2 | TEMPLETON CHINA WORLD FD INC | COM | |
| 880190 10 3 | TEMPLETON EMERG MKT APPRECN FD | COM | |
| 880191 10 1 | TEMPLETON EMERGING MKTS FD INC | COM | |
| 880192 10 9 | TEMPLETON EMERG MKTS INCOME FD | COM | |
| 880198 10 6 | TEMPLETON GLOBAL INCOME FD INC | COM | |
| 88022F 10 5 | TEMPLETON RUSSIA FD INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 88022J 10 7 | TEMPLETON VIETNAM S-E ASIA FD | COM | |
| 880236 20 3 | TEMTEX INDS INC | COM PAR \$0.20 | |
| 88033A 10 3 | TENFOLD CORP | COM | ADDED |
| 88033G 10 0 * | TENET HEALTHCARE CORP | COM | |
| 88033G 90 0 | TENET HEALTHCARE CORP | CALL | |
| 88033G 95 0 | TENET HEALTHCARE CORP | PUT | |
| 88033K 10 1 | TENERA INC | COM | |
| 880345 10 3 | TENNANT CO | COM | |
| 88037E 10 1 * | TENNECO INC NEW | COM | |
| 88037E 90 1 | TENNECO INC NEW | CALL | |
| 88037E 95 1 | TENNECO INC NEW | PUT | |
| 88076P 10 8 * | TERA COMPUTER CO | COM | |
| 88076P 90 8 | TERA COMPUTER CO | CALL | |
| 88076P 95 8 | TERA COMPUTER CO | PUT | |
| 880770 10 2 * | TERADYNE INC | COM | |
| 880770 90 2 | TERADYNE INC | CALL | |
| 880770 95 2 | TERADYNE INC | PUT | |
| 880775 10 1 * | TERAYON COMMUNICATION SYS | COM | |
| 880775 90 1 | TERAYON COMMUNICATION SYS | CALL | |
| 880775 95 1 | TERAYON COMMUNICATION SYS | PUT | |
| 880779 10 3 * | TEREX CORP NEW | COM | |
| 880779 90 3 | TEREX CORP NEW | CALL | |
| 880779 95 3 | TEREX CORP NEW | PUT | |
| 880915 10 3 * | TERRA INDS INC | COM | |
| 880915 90 3 | TERRA INDS INC | CALL | |
| 880915 95 3 | TERRA INDS INC | PUT | |
| 881005 20 1 | TERRA NITROGEN CO L P | COM UNIT | |
| 88157K 10 1 | TESCO CORP | COM | |
| 881609 10 1 * | TESORO PETE CORP | COM | |
| 881609 90 1 | TESORO PETE CORP | CALL | |
| 881609 95 1 | TESORO PETE CORP | PUT | |
| 881609 40 8 | TESORO PETE CORP | PIES CV 1/100S | |
| 881612 10 5 | TESSERACT GROUP INC | COM | |
| 88162F 10 5 * | TETRA TECHNOLOGIES INC DEL | COM | |
| 88162F 90 5 | TETRA TECHNOLOGIES INC DEL | CALL | |
| 88162F 95 5 | TETRA TECHNOLOGIES INC DEL | PUT | |
| 88162G 10 3 * | TETRA TECH INC NEW | COM | |
| 88162G 90 3 | TETRA TECH INC NEW | CALL | |
| 88162G 95 3 | TETRA TECH INC NEW | PUT | |
| 881624 20 9 | TEVA PHARMACEUTICAL INDS LTD | ADR | |
| 881694 10 3 * | TEXACO INC | COM | |
| 881694 90 3 | TEXACO INC | CALL | |
| 881694 95 3 | TEXACO INC | PUT | |
| 881801 10 4 | TEXARKANA FIRST FINL CORP | COM | |
| 881908 10 7 | TESMA INTL INC | CL A SUB VTG | |
| 88221T 10 4 | TEXAS BIOTECHNOLOGY CORP | COM | |
| 88221T 12 0 | TEXAS BIOTECHNOLOGY CORP | WT EXP 093099 | |
| 882491 10 3 * | TEXAS INDS INC | COM | |
| 882491 90 3 | TEXAS INDS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 290
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 882491 95 3 | TEXAS INDS INC | PUT | |
| 882508 10 4 * | TEXAS INSTRS INC | COM | |
| 882508 90 4 | TEXAS INSTRS INC | CALL | |
| 882508 95 4 | TEXAS INSTRS INC | PUT | |
| 88255T 10 3 | TEXAS MICRO INC | COM | |
| 882610 10 8 | TEXAS PAC LD TR | SUB CTF PROP I T | |
| 882673 10 6 | TEXAS REGL BANCSHARES INC | CL A VTG | |
| 882848 10 4 * | TEXAS UTILS CO | COM | |
| 882848 90 4 | TEXAS UTILS CO | CALL | |
| 882848 95 4 | TEXAS UTILS CO | PUT | |
| 882904 10 5 | THAI FD INC | COM | |
| 882905 10 2 | THAI CAP FD INC | COM | |
| 882906 11 8 | TEXOIL INC NEV | WT A EX 052699 | |
| 882906 20 9 | TEXOIL INC NEV | COM PAR \$0.01 | |
| 883203 10 1 * | TEXTRON INC | COM | |
| 883203 90 1 | TEXTRON INC | CALL | |
| 883203 95 1 | TEXTRON INC | PUT | |
| 883203 20 0 | TEXTRON INC | PFD CONV \$2.08 | |
| 883203 30 9 | TEXTRON INC | PFD CONV \$1.40 | |
| 883217 10 1 | THACKERAY CORP | COM | |
| 88335R 10 1 * | THEGLOBE COM INC | COM | |
| 88335R 90 1 | THEGLOBE COM INC | CALL | |
| 88335R 95 1 | THEGLOBE COM INC | PUT | |
| 883375 10 7 * | THERAGENICS CORP | COM | |
| 883375 90 7 | THERAGENICS CORP | CALL | |
| 883375 95 7 | THERAGENICS CORP | PUT | |
| 883430 10 0 | THERMACELL TECHNOLOGIES INC | COM | |
| 883430 11 8 | THERMACELL TECHNOLOGIES INC | WT A EX 031201 | |
| 88355E 10 5 | THERMEDICS DETECTION INC | COM | |
| 88355H 10 8 | THERMO BIOANALYSIS CORP | COM | |
| 88355K AA 9 | THERMO CARDIOSYSTEMS INC | SB DB CV 144A 04 | |
| 88355K AB 7 | THERMO CARDIOSYSTEMS INC | SB DB CV ACRD 04 | |
| 88355K 20 0 * | THERMO CARDIOSYSTEMS INC | COM NONREDEEM | |
| 88355K 90 0 | THERMO CARDIOSYSTEMS INC | CALL | |
| 88355K 95 0 | THERMO CARDIOSYSTEMS INC | PUT | |
| 88355R AB 2 | THERMO ECOTEK CORP | SB DB CV 144A 04 | |
| 88355R AC 0 | THERMO ECOTEK CORP | SB DB CV ACRD 04 | |
| 88355R 10 6 | THERMO ECOTEK CORP | COM | |
| 88355U 10 9 | THERMO FIBERGEN INC | COM | |
| 88355U 11 7 | THERMO FIBERGEN INC | RT | |
| 88355W AA 3 | THERMO FIBERTEK INC | SUB DB CV 144A04 | |
| 88355W AB 1 | THERMO FIBERTEK INC | SUB DB CV ACRD04 | |
| 88355W 10 5 * | THERMO FIBERTEK INC | COM | |
| 88355W 90 5 | THERMO FIBERTEK INC | CALL | |
| 88355W 95 5 | THERMO FIBERTEK INC | PUT | |
| 883550 10 5 | THERMATRIX INC | COM | |
| 883556 AF 9 | THERMO ELECTRON CORP | SUBDB CV 144A 03 | |
| 883556 10 2 * | THERMO ELECTRON CORP | COM | |
| 883556 90 2 | THERMO ELECTRON CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|---------|
| 883556 95 2 | THERMO ELECTRON CORP | PUT | |
| 883559 AB 2 | THERMO INSTR SYS INC | GTDCV144A3.75%00 | |
| 883559 AC 0 | THERMO INSTR SYS INC | SR DEB CV 144A03 | |
| 883559 AE 6 | THERMO INSTR SYS INC | SUB DB CONV 4%05 | |
| 883559 10 6 * | THERMO INSTR SYS INC | COM | |
| 883559 90 6 | THERMO INSTR SYS INC | CALL | |
| 883559 95 6 | THERMO INSTR SYS INC | PUT | |
| 883580 10 2 | THERMO OPPORTUNITY FD INC | COM | |
| 883582 AA 6 | THERMO OPTEK CORP | SBDBC CV 144A 5%00 | |
| 883582 AB 4 | THERMO OPTEK CORP | SBDBC CV ACRD 5%00 | |
| 883582 10 8 | THERMO OPTEK CORP | COM | |
| 883589 10 3 | THERMO POWER CORP | COM | |
| 883593 10 5 | THERMO SENTRON INC | COM | |
| 883598 AA 2 | THERMO TERRATECH INC | SUB DB CV 144A03 | |
| 883598 AB 0 | THERMO TERRATECH INC | SUB DB CV ACRD03 | |
| 883598 10 4 | THERMO TERRATECH INC | COM | |
| 883600 10 8 | THERMO VISION CORP | COM | |
| 883602 10 4 | THERMO VOLTEK CORP | COM | DELETED |
| 883623 20 9 | THERMOGENESIS CORP | COM NEW | |
| 883624 AA 6 | THERMOLASE CORP | SB DB CV 144A 04 | |
| 883624 10 8 * | THERMOLASE CORP | COM | |
| 883624 90 8 | THERMOLASE CORP | CALL | |
| 883624 95 8 | THERMOLASE CORP | PUT | |
| 883624 20 7 | THERMOLASE CORP | UNIT EX 000001 | |
| 883655 AA 0 | THERMOQUEST CORP | GTSDCV 144A5%00 | |
| 883655 AB 8 | THERMOQUEST CORP | GTSDCV ACRD5%00 | |
| 883655 10 2 | THERMOQUEST CORP | COM | |
| 883656 10 0 | THERMORETEC CORP | COM | |
| 883660 10 2 | THERMOSPECTRA CORP | COM | |
| 883666 AA 7 | THERMOTREX CORP | GTDSBDBC CV3.25%07 | |
| 883666 10 9 * | THERMOTREX CORP | COM | |
| 883666 90 9 | THERMOTREX CORP | CALL | |
| 883666 95 9 | THERMOTREX CORP | PUT | |
| 883672 30 5 | THERMWOOD CORP | COM NEW | |
| 88368Q 10 3 | THE STREET COM | COM | ADDED |
| 883901 10 0 * | THERMEDICS INC | COM | |
| 883901 90 0 | THERMEDICS INC | CALL | |
| 883901 95 0 | THERMEDICS INC | PUT | |
| 884094 10 3 * | THINK NEW IDEAS INC | COM | |
| 884094 90 3 | THINK NEW IDEAS INC | CALL | |
| 884094 95 3 | THINK NEW IDEAS INC | PUT | |
| 88431E 10 3 | THISTLE GROUP HLDGS CO | COM | |
| 884315 10 2 * | THOMAS & BETTS CORP | COM | |
| 884315 90 2 | THOMAS & BETTS CORP | CALL | |
| 884315 95 2 | THOMAS & BETTS CORP | PUT | |
| 884402 10 8 | THOMAS GROUP INC | COM | |
| 884425 10 9 | THOMAS INDS INC | COM | |
| 884569 10 4 | THOMASTON MLS INC | CL B | |
| 884569 20 3 | THOMASTON MLS INC | CL A | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 292
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 885160 10 1 | THOR INDS INC | COM | |
| 885175 30 7 | THORATEC LABS CORP | COM NEW | |
| 885218 10 7 | THORNBURG MTG ASSET CORP | COM | |
| 885218 20 6 | THORNBURG MTG ASSET CORP | PFD A CV 9.68% | |
| 885502 10 4 | THOUSAND TRAILS INC | COM | |
| 88553J 10 4 | 3CI COMPLETE COMPLIANCE CORP | COM | |
| 88553W 10 5 * | 3DO CO | COM | |
| 88553W 90 5 | 3DO CO | CALL | |
| 88553W 95 5 | 3DO CO | PUT | |
| 88553X 10 3 * | 3DFX INTERACTIVE INC | COM | |
| 88553X 90 3 | 3DFX INTERACTIVE INC | CALL | |
| 88553X 95 3 | 3DFX INTERACTIVE INC | PUT | |
| 885535 10 4 * | 3COM CORP | COM | |
| 885535 90 4 | 3COM CORP | CALL | |
| 885535 95 4 | 3COM CORP | PUT | |
| 88554D 20 5 | 3-D SYS CORP DEL | COM NEW | |
| 88554G 10 9 | 3DX TECHNOLOGIES INC | COM | DELETED |
| 88554L 10 8 | THREE FIVE SYS INC | COM | |
| 88562H 10 7 | THREE RIVS FINL CORP | COM | |
| 886027 10 1 | THRUSTMASTER INC | COM | |
| 88633P 20 3 * | TICKETMASTER ONLINE-CITYSEARCH | CL B | |
| 88633P 90 3 | TICKETMASTER ONLINE-CITYSEARCH | CALL | |
| 88633P 95 3 | TICKETMASTER ONLINE-CITYSEARCH | PUT | |
| 886368 10 9 | TIDEL TECHNOLOGIES INC | COM | |
| 886423 10 2 * | TIDEWATER INC | COM | |
| 886423 90 2 | TIDEWATER INC | CALL | |
| 886423 95 2 | TIDEWATER INC | PUT | |
| 88650Q 10 0 * | TIER TECHNOLOGIES INC | CL B | |
| 88650Q 90 0 | TIER TECHNOLOGIES INC | CALL | |
| 88650Q 95 0 | TIER TECHNOLOGIES INC | PUT | |
| 886547 10 8 * | TIFFANY & CO NEW | COM | |
| 886547 90 8 | TIFFANY & CO NEW | CALL | |
| 886547 95 8 | TIFFANY & CO NEW | PUT | |
| 886742 10 5 | TIKAL RS CORP | COM | ADDED |
| 887098 10 1 | TIMBERLAND BANCORP INC | COM | |
| 887100 10 5 | TIMBERLAND CO | CL A | |
| 887134 10 4 * | TIMBERLINE SOFTWARE CORP | COM | |
| 887134 90 4 | TIMBERLINE SOFTWARE CORP | CALL | |
| 887134 95 4 | TIMBERLINE SOFTWARE CORP | PUT | |
| 887315 10 9 * | TIME WARNER INC | COM | |
| 887315 90 9 | TIME WARNER INC | CALL | |
| 887315 95 9 | TIME WARNER INC | PUT | |
| 887319 10 1 * | TIME WARNER TELECOM INC | CL A | ADDED |
| 887319 90 1 | TIME WARNER TELECOM INC | CALL | ADDED |
| 887319 95 1 | TIME WARNER TELECOM INC | PUT | ADDED |
| 887364 10 7 * | TIMES MIRROR CO NEW | COM SER A | |
| 887364 90 7 | TIMES MIRROR CO NEW | CALL | |
| 887364 95 7 | TIMES MIRROR CO NEW | PUT | |
| 887389 10 4 * | TIMKEN CO | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 887389 90 4 | TIMKEN CO | CALL | |
| 887389 95 4 | TIMKEN CO | PUT | |
| 888002 30 0 | TIPPERARY CORP | COM PAR \$0.02 | |
| 888266 AA 1 | TITAN CORP | SB DB CV 8.25%03 | |
| 888266 10 3 | TITAN CORP | COM | |
| 888266 20 2 | TITAN CORP | PFD CONV \$1 | |
| 888289 10 5 * | TITAN EXPL INC | COM | |
| 888289 90 5 | TITAN EXPL INC | CALL | |
| 888289 95 5 | TITAN EXPL INC | PUT | |
| 88830M 10 2 * | TITAN INTL INC ILL | COM | |
| 88830M 90 2 | TITAN INTL INC ILL | CALL | |
| 88830M 95 2 | TITAN INTL INC ILL | PUT | |
| 888307 10 5 | TITAN MOTORCYCLE COMPANY AMER | COM | |
| 888314 10 1 | TITAN PHARMACEUTICALS INC DEL | COM | |
| 888314 11 9 | TITAN PHARMACEUTICALS INC DEL | WT A EX 011801 | |
| 888339 10 8 * | TITANIUM METALS CORP | COM | |
| 888339 90 8 | TITANIUM METALS CORP | CALL | |
| 888339 95 8 | TITANIUM METALS CORP | PUT | |
| 888711 10 8 | TIVOLI INDS INC | COM | DELETED |
| 888711 30 6 | TIVOLI INDS INC | COM NEW | ADDED |
| 888742 10 3 | TNT POST GROEP N V | SPONSORED ADR | |
| 888896 10 7 | TODD AO CORP | CL A CONV | |
| 888910 11 4 | TODAYS MAN INC | WT EXP 123199 | |
| 888910 20 5 | TODAYS MAN INC | COM NEW | |
| 889039 10 3 | TODD SHIPYARDS CORP DEL | COM | |
| 889050 10 0 | TODHUNTER INTL INC DEL | COM | |
| 88906B 10 5 | TOFUTTI BRANDS INC | COM | |
| 889073 10 2 * | TOKHEIM CORP | COM | |
| 889073 90 2 | TOKHEIM CORP | CALL | |
| 889073 95 2 | TOKHEIM CORP | PUT | |
| 889090 40 3 | TOKIO MARINE & FIRE INS LTD | ADR NEW | |
| 889478 10 3 * | TOLL BROTHERS INC | COM | |
| 889478 90 3 | TOLL BROTHERS INC | CALL | |
| 889478 95 3 | TOLL BROTHERS INC | PUT | |
| 889542 10 6 | TOLLGRADE COMMUNICATIONS INC | COM | |
| 890030 20 8 | TOMKINS PLC | SPONSORED ADR | |
| 890110 10 9 | TOMPKINSTRUSTCO INC | COM | |
| 890516 10 7 | TOOTSIE ROLL INDS INC | COM | |
| 890524 10 1 | TOP AIR MFG INC | COM | |
| 890530 10 8 * | TOP SOURCE TECHNOLOGIES INC | COM | |
| 890530 90 8 | TOP SOURCE TECHNOLOGIES INC | CALL | |
| 890530 95 8 | TOP SOURCE TECHNOLOGIES INC | PUT | |
| 890726 10 2 | TOPJOBS NET PLC | SPONSORED ADR | ADDED |
| 890786 10 6 * | TOPPS INC | COM | |
| 890786 90 6 | TOPPS INC | CALL | |
| 890786 95 6 | TOPPS INC | PUT | |
| 890910 AA 0 | TOPS APPLIANCE CITY INC | SBDBC144A6.5%03 | |
| 890910 AB 8 | TOPS APPLIANCE CITY INC | SUB DB CV 6.5%03 | |
| 890910 10 2 | TOPS APPLIANCE CITY INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 294
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 891013 10 4 | TORCH ENERGY ROYALTY TRUST | UNIT BEN INT | |
| 891027 10 4 * | TORCHMARK CORP | COM | |
| 891027 90 4 | TORCHMARK CORP | CALL | |
| 891027 95 4 | TORCHMARK CORP | PUT | |
| 891041 10 5 | TOREADOR RTY CORP | COM | |
| 891092 10 8 * | TORO CO | COM | |
| 891092 90 8 | TORO CO | CALL | |
| 891092 95 8 | TORO CO | PUT | |
| 891160 50 9 * | TORONTO DOMINION BK ONT | COM NEW | |
| 891160 90 9 | TORONTO DOMINION BK ONT | CALL | |
| 891160 95 9 | TORONTO DOMINION BK ONT | PUT | |
| 891305 10 4 | TOROTEL INC | COM | DELETED |
| 89149T 10 1 | TOTAL CONTAINMENT INC | COM | |
| 891490 30 2 * | TOSCO CORP | COM NEW | |
| 891490 90 2 | TOSCO CORP | CALL | |
| 891490 95 2 | TOSCO CORP | PUT | |
| 89150A 10 8 | TOTAL FINA S A | SPONSORED ADR | ADDED |
| 89150E 10 0 | TOTAL ENTMT RESTAURANT CORP | COM | |
| 89151A AA 5 | TOTAL RENAL CARE HLDGS INC | SB NT CV144A7%09 | |
| 89151A 10 7 * | TOTAL RENAL CARE HLDGS INC | COM | |
| 89151A 90 7 | TOTAL RENAL CARE HLDGS INC | CALL | |
| 89151A 95 7 | TOTAL RENAL CARE HLDGS INC | PUT | |
| 89151E 10 9 | TOTAL S A | SPONSORED ADR | DELETED |
| 89151T 10 6 | TOTAL-TEL USA COMMUNICATIONS | COM | |
| 891511 10 7 | TOTAL RESH CORP | COM | |
| 891546 30 1 | TOUCHSTONE APPLIED SCIENCE ASS | COM NEW | |
| 891548 30 7 | TOUCHSTONE SOFTWARE CORP | COM NEW | |
| 891697 10 4 | TOWER AIR CORP | COM | |
| 891707 AA 9 | TOWER AUTOMOTIVE INC | SB NT CV 144A 04 | |
| 891707 AB 7 | TOWER AUTOMOTIVE INC | SB NT CV ACRD 04 | |
| 891707 AE 1 | TOWER AUTOMOTIVE INC | SB NT CV 5%04 | |
| 891707 10 1 * | TOWER AUTOMOTIVE INC | COM | |
| 891707 90 1 | TOWER AUTOMOTIVE INC | CALL | |
| 891707 95 1 | TOWER AUTOMOTIVE INC | PUT | |
| 89185E 10 9 | TOWER REALTY TR INC | COM | DELETED |
| 891864 10 0 | TOWER TECH INC | COM | |
| 891906 10 9 * | TOTAL SYS SVCS INC | COM | |
| 891906 90 9 | TOTAL SYS SVCS INC | CALL | |
| 891906 95 9 | TOTAL SYS SVCS INC | PUT | |
| 891918 10 4 | TRACK DATA CORP | COM | |
| 891924 10 2 | TRACK N TRAIL INC | COM | |
| 892081 10 0 | TOWN & CTRY TR | SH BEN INT | |
| 892148 10 7 | TOWNE SERVICES INC | COM | |
| 892179 10 2 | TOWNPAGESNET COM PLC | ADR | ADDED |
| 892268 10 3 | TOYMAX INTERNATIONAL INC | COM | |
| 892331 30 7 | TOYOTA MOTOR CORP | ADR 2 COM | |
| 892335 10 0 * | TOYS R US INC | COM | |
| 892335 90 0 | TOYS R US INC | CALL | |
| 892335 95 0 | TOYS R US INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 295
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 89234P 30 3 | TRACER PETE CORP | COM NEW | |
| 892356 10 6 | TRACTOR SUPPLY CO | COM | |
| 892782 10 3 | TRAILER BRIDGE | COM | |
| 89288R 10 6 | TRAMMELL CROW CO | COM | |
| 892887 10 0 | TRAK AUTO CORP | COM | DELETED |
| 892909 40 9 | TRANS-GLOBAL RES N L | SPNSRD ADR NEW | DELETED |
| 892909 50 8 | TRANS-GLOBAL RES N L | SP ADR NEW 1999 | ADDED |
| 892916 50 3 | TRANS GLOBAL SVCS INC | COM NEW | |
| 892918 10 3 | TRANSACT TECHNOLOGIES INC | COM | |
| 89323B 11 6 | TRANS ENERGY INC | WT EXP 000002 | DELETED |
| 89323B 20 7 | TRANS ENERGY INC | COM NEW | DELETED |
| 893239 10 3 | TRANS INDS INC | COM | |
| 893247 AD 8 | TRANS LUX CORP | SUB NT CV 7.5%06 | |
| 893247 10 6 | TRANS LUX CORP | COM | |
| 893349 13 4 | TRANS WORLD AIRLS INC | WT EXP 082302 | |
| 893349 83 7 * | TRANS WORLD AIRLS INC | COM PAR\$.01NEW | |
| 893349 90 7 | TRANS WORLD AIRLS INC | CALL | |
| 893349 95 7 | TRANS WORLD AIRLS INC | PUT | |
| 89336Q 10 0 * | TRANS WORLD ENTMT CORP | COM | |
| 89336Q 90 0 | TRANS WORLD ENTMT CORP | CALL | |
| 89336Q 95 0 | TRANS WORLD ENTMT CORP | PUT | |
| 893414 10 2 * | TRANSACTION NETWORK SVCS INC | COM | |
| 893414 90 2 | TRANSACTION NETWORK SVCS INC | CALL | |
| 893414 95 2 | TRANSACTION NETWORK SVCS INC | PUT | |
| 893416 10 7 * | TRANSACTION SYS ARCHITECTS | CL A | |
| 893416 90 7 | TRANSACTION SYS ARCHITECTS | CALL | |
| 893416 95 7 | TRANSACTION SYS ARCHITECTS | PUT | |
| 893485 10 2 * | TRANSAMERICA CORP | COM | |
| 893485 90 2 | TRANSAMERICA CORP | CALL | |
| 893485 95 2 | TRANSAMERICA CORP | PUT | |
| 893506 10 5 | TRANSAMERICA INCOME SHS INC | COM | |
| 893521 10 4 * | TRANSATLANTIC HLDGS INC | COM | |
| 893521 90 4 | TRANSATLANTIC HLDGS INC | CALL | |
| 893521 95 4 | TRANSATLANTIC HLDGS INC | PUT | |
| 893526 10 3 * | TRANSCANADA PIPELINES LTD | COM | |
| 893526 90 3 | TRANSCANADA PIPELINES LTD | CALL | |
| 893526 95 3 | TRANSCANADA PIPELINES LTD | PUT | |
| 89353T 10 2 | TRANSCEND THERAPEUTICS INC | COM | DELETED |
| 893537 10 0 | TRANSCOASTAL MARINE SERVICES | COM | |
| 893544 20 5 | TRANSCOM INTL LTD | SPNSRD ADR NEW | DELETED |
| 893617 20 9 | TRANSCONTINENTAL RLTY INVS | COM NEW | |
| 89365P 10 6 | TRANSFINANCIAL HLDGS INC | COM | |
| 89365U 10 5 | TRANSGENE S A | SPONSORED ADR | |
| 893691 10 5 | TRANSIT GROUP INC | COM | |
| 893691 11 3 | TRANSIT GROUP INC | WT EXP 123100 | |
| 893735 10 0 | TRANSKARYOTIC THERAPIES INC | COM | |
| 893757 10 4 | TRANSMATION INC | COM | |
| 89376P 10 3 | TRANSMEDIA ASIA PAC INC | COM | |
| 893767 30 1 * | TRANSMEDIA NETWORK INC | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 296
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 893767 90 1 | TRANSMEDIA NETWORK INC | CALL | |
| 893767 95 1 | TRANSMEDIA NETWORK INC | PUT | |
| 893776 10 4 | TRANSNATIONAL FINL NETWORK INC | COM | |
| 893817 10 6 * | TRANSOCEAN OFFSHORE INC | COM | DELETED |
| 893817 90 6 | TRANSOCEAN OFFSHORE INC | CALL | DELETED |
| 893817 95 6 | TRANSOCEAN OFFSHORE INC | PUT | DELETED |
| 89385P 10 2 | TRANSPORT CORP OF AMER INC | COM | |
| 893868 20 8 | TRANSPORTACION MARITIMA MEXICA | ADR SER L SH | |
| 893868 30 7 | TRANSPORTACION MARITIMA MEXICA | SPONS ADR A SH | |
| 893870 20 4 | TRANSPORTADORA DE GAS SUR | SPONSR ADR B | |
| 893878 10 8 | TRANSPORTATION COMPONENTS INC | COM | |
| 89388T 10 1 * | TRANSPORTATION TECH INDS INC | COM | ADDED |
| 89388T 90 1 | TRANSPORTATION TECH INDS INC | CALL | ADDED |
| 89388T 95 1 | TRANSPORTATION TECH INDS INC | PUT | ADDED |
| 893885 10 3 | TRANSPRO INC | COM | |
| 893889 10 5 | TRANSTECHNOLOGY CORP DEL | COM | |
| 893895 10 2 | TRANSTEXAS GAS CORP | COM | DELETED |
| 893929 10 9 | TRANSCEND SERVICES INC | COM | |
| 893934 10 9 | TRANSMONTAIGNE INC | COM | |
| 893939 10 8 * | TRAVELERS PPTY CAS CORP | CL A | |
| 893939 90 8 | TRAVELERS PPTY CAS CORP | CALL | |
| 893939 95 8 | TRAVELERS PPTY CAS CORP | PUT | |
| 894065 10 1 * | TRANSWITCH CORP | COM | |
| 894065 90 1 | TRANSWITCH CORP | CALL | |
| 894065 95 1 | TRANSWITCH CORP | PUT | |
| 894081 10 8 | TRANSWORLD HEALTHCARE INC | COM | |
| 894116 10 2 | TRANZ RAIL HOLDINGS LTD | SPONSORED ADR | |
| 894167 10 5 | TRAVEL PORTS AMER INC | COM | |
| 894169 10 1 | TRAVEL SERVICES INTL INC | COM | |
| 894185 10 7 | TRAVELERS CORPORATE LN FD INC | COM | |
| 894363 10 0 | TRAVIS BOATS & MTRS INC | COM | |
| 894545 10 2 | TREADCO INC | COM | DELETED |
| 894650 10 0 | TREDEGAR CORP | COM | |
| 894692 11 0 | TREEV INC | WT EXP 083099 | |
| 894692 20 1 | TREEV INC | PFD CONV SER A | |
| 894692 30 0 | TREEV INC | COM NEW | |
| 894699 10 7 | TREGA BIOSCIENCES INC | COM | |
| 894745 20 7 | TREMONT CORP | COM PAR \$1.00 | |
| 894859 10 7 | TREND LINES INC | CL A | |
| 894917 10 3 | TRENDWEST RESORTS INC | COM | |
| 895290 10 4 | TRENWICK GROUP INC | COM | |
| 89531P 10 5 | TREX INC | COM | ADDED |
| 89531R 10 1 * | TREX MED CORP | COM | |
| 89531R 90 1 | TREX MED CORP | CALL | |
| 89531R 95 1 | TREX MED CORP | PUT | |
| 895436 10 3 * | TRI CONTL CORP | COM | |
| 895436 90 3 | TRI CONTL CORP | CALL | |
| 895436 95 3 | TRI CONTL CORP | PUT | |
| 895452 10 0 | TRI-CNTY BANCORP INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 89579K 10 9 | TRIAD HOSPITALS INC | COM | ADDED |
| 895835 10 6 | TRIANGLE BANCORP INC | COM | |
| 89589H 10 4 * | TRIANGLE PHARMACEUTICALS INC | COM | |
| 89589H 90 4 | TRIANGLE PHARMACEUTICALS INC | CALL | |
| 89589H 95 4 | TRIANGLE PHARMACEUTICALS INC | PUT | |
| 89589P 10 6 | TRIATHLON BROADCASTING CO | CL A | DELETED |
| 89589P 30 4 | TRIATHLON BROADCASTING CO | PFD1/10MAND CV | DELETED |
| 895906 10 5 | TRIDEX CORP | COM | |
| 895919 10 8 * | TRIDENT MICROSYSTEMS INC | COM | |
| 895919 90 8 | TRIDENT MICROSYSTEMS INC | CALL | |
| 895919 95 8 | TRIDENT MICROSYSTEMS INC | PUT | |
| 895925 10 5 | TRIAD GTY INC | COM | |
| 895927 AB 7 | TRIARC COS INC | SB DB CV ZRO 18 | |
| 895927 10 1 * | TRIARC COS INC | CL A | |
| 895927 90 1 | TRIARC COS INC | CALL | |
| 895927 95 1 | TRIARC COS INC | PUT | |
| 895930 10 5 | TRIGEN ENERGY CORP | COM | |
| 895953 10 7 * | TRICON GLOBAL RESTAURANTS | COM | |
| 895953 90 7 | TRICON GLOBAL RESTAURANTS | CALL | |
| 895953 95 7 | TRICON GLOBAL RESTAURANTS | PUT | |
| 896047 10 7 * | TRIBUNE CO NEW | COM | |
| 896047 90 7 | TRIBUNE CO NEW | CALL | |
| 896047 95 7 | TRIBUNE CO NEW | PUT | |
| 896095 10 6 | TRICO BANCSHARES | COM | |
| 896106 10 1 * | TRICO MARINE SERVICES INC | COM | |
| 896106 90 1 | TRICO MARINE SERVICES INC | CALL | |
| 896106 95 1 | TRICO MARINE SERVICES INC | PUT | |
| 89612A 10 0 | TRICOM SA | SPON ADR REP A | |
| 896121 10 0 * | TRICORD SYSTEMS INC | COM | |
| 896121 90 0 | TRICORD SYSTEMS INC | CALL | |
| 896121 95 0 | TRICORD SYSTEMS INC | PUT | |
| 89614K 10 6 | TRIDENT ROWAN GROUP INC | COM | DELETED |
| 89614K 11 4 | TRIDENT ROWAN GROUP INC | WT EXP 060502 | DELETED |
| 89618L 10 0 * | TRIGON HEALTHCARE INC | COM | |
| 89618L 90 0 | TRIGON HEALTHCARE INC | CALL | |
| 89618L 95 0 | TRIGON HEALTHCARE INC | PUT | |
| 89621J 10 0 | TRIMARK HLDGS INC | COM | |
| 896239 10 0 * | TRIMBLE NAVIGATION LTD | COM | |
| 896239 90 0 | TRIMBLE NAVIGATION LTD | CALL | |
| 896239 95 0 | TRIMBLE NAVIGATION LTD | PUT | |
| 896259 10 8 * | TRIMEDYNE INC | COM | |
| 896259 90 8 | TRIMEDYNE INC | CALL | |
| 896259 95 8 | TRIMEDYNE INC | PUT | |
| 896263 10 0 * | TRIMERIS INC | COM | |
| 896263 90 0 | TRIMERIS INC | CALL | |
| 896263 95 0 | TRIMERIS INC | PUT | |
| 896287 10 9 | TRINET CORP RLTY TR INC | COM | |
| 896406 10 5 | TRINITECH SYS INC | CL A | |
| 896438 10 8 | TRINITY BIOTECH PLC | SPONSORED ADR | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 896522 10 9 * | TRINITY INDS INC | COM | |
| 896522 90 9 | TRINITY INDS INC | CALL | |
| 896522 95 9 | TRINITY INDS INC | PUT | |
| 896712 20 5 | TRIO TECH INTL | COM NEW | |
| 89672Q 10 2 | TRION TECHNOLOGY AG | SPN ADR 1/12SH | ADDED |
| 896726 10 6 | TRION INC | COM | |
| 89674K 10 3 * | TRIQUINT SEMICONDUCTOR INC | COM | |
| 89674K 90 3 | TRIQUINT SEMICONDUCTOR INC | CALL | |
| 89674K 95 3 | TRIQUINT SEMICONDUCTOR INC | PUT | |
| 89674L 10 1 * | TRISTAR AEROSPACE CO | COM | |
| 89674L 90 1 | TRISTAR AEROSPACE CO | CALL | |
| 89674L 95 1 | TRISTAR AEROSPACE CO | PUT | |
| 89674U 10 1 | TRISTAR CORP | COM | |
| 896818 10 1 | TRIUMPH GROUP INC NEW | COM | |
| 896925 10 4 | TRISM INC | COM | |
| 896926 10 2 | TRIPLE S PLASTICS | COM | |
| 896928 10 8 | TRIPOS INC | COM | |
| 896938 10 7 * | TRIZEC HAHN CORP | SUB VTG | |
| 896938 90 7 | TRIZEC HAHN CORP | CALL | |
| 896938 95 7 | TRIZEC HAHN CORP | PUT | |
| 896938 11 5 | TRIZEC HAHN CORP | WT A EX 072699 | |
| 89708P 10 2 | TROPICAL SPORTSWEAR INTL CORP | COM | |
| 897329 10 8 | TROY FINL CORP | COM | ADDED |
| 897844 10 6 * | TRUE NORTH COMMUNICATIONS INC | COM | |
| 897844 90 6 | TRUE NORTH COMMUNICATIONS INC | CALL | |
| 897844 95 6 | TRUE NORTH COMMUNICATIONS INC | PUT | |
| 897872 10 7 | TRUEVISION INC | COM | DELETED |
| 898168 10 9 * | TRUMP HOTELS & CASINO RESORTS | COM | |
| 898168 90 9 | TRUMP HOTELS & CASINO RESORTS | CALL | |
| 898168 95 9 | TRUMP HOTELS & CASINO RESORTS | PUT | |
| 898304 10 0 | TRUST CO NJ JERSEY CITY NEW | COM | |
| 898349 10 5 * | TRUSTCO BK CORP N Y | COM | |
| 898349 90 5 | TRUSTCO BK CORP N Y | CALL | |
| 898349 95 5 | TRUSTCO BK CORP N Y | PUT | |
| 898402 10 2 * | TRUSTMARK CORP | COM | |
| 898402 90 2 | TRUSTMARK CORP | CALL | |
| 898402 95 2 | TRUSTMARK CORP | PUT | |
| 898551 20 5 | TUBBYS INC | COM NEW | DELETED |
| 898592 50 6 | TUBOS DE ACERO DE MEXICO S A | ADR NEW | |
| 898600 10 1 * | TUBOSCOPE INC | COM | |
| 898600 90 1 | TUBOSCOPE INC | CALL | |
| 898600 95 1 | TUBOSCOPE INC | PUT | |
| 899035 50 5 | TUESDAY MORNING CORP | COM NEW | ADDED |
| 899040 10 9 | TUFDO TECHNOLOGIES INC | COM | |
| 899688 10 5 | TUMBLEWEED INC | COM | ADDED |
| 899896 10 4 * | TUPPERWARE CORP | COM | |
| 899896 90 4 | TUPPERWARE CORP | CALL | |
| 899896 95 4 | TUPPERWARE CORP | PUT | |
| 899900 10 4 | TULTEX CORP | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 899905 10 3 | TURBODYNE TECHNOLOGIES INC | COM | DELETED |
| 900006 10 7 | TURBOCHEF TECHNOLOGIES INC | COM | |
| 900145 10 3 | TURKISH INVT FD INC | COM | |
| 900273 10 3 | TURNER CORP | COM | |
| 900902 10 7 | TUSCARORA INC | COM | |
| 901103 10 1 | TUT SYSTEMS | COM | |
| 901144 10 5 | TUXIS CORP | COM | |
| 901145 10 2 | TV AZTECA S A DE C V | SPONSORED ADR | |
| 901167 10 6 | TWEETER HOME ENTMT GROUP INC | COM | |
| 901272 20 3 * | 20TH CENTY INDS CAL | COM PAR \$10 | |
| 901272 90 3 | 20TH CENTY INDS CAL | CALL | |
| 901272 95 3 | 20TH CENTY INDS CAL | PUT | |
| 901314 10 4 * | 24 / 7 MEDIA INC | COM | |
| 901314 90 4 | 24 / 7 MEDIA INC | CALL | |
| 901314 95 4 | 24 / 7 MEDIA INC | PUT | |
| 90136Q 10 0 | 21ST CENTY HLDG CO | COM | |
| 901412 10 6 | TWIN CITY BANCORP INC | COM | |
| 901476 10 1 | TWIN DISC INC | COM | |
| 901774 10 9 * | TWINLAB CORP | COM | |
| 901774 90 9 | TWINLAB CORP | CALL | |
| 901774 95 9 | TWINLAB CORP | PUT | |
| 902104 10 8 | II VI INC | COM | |
| 902106 10 3 | 2002 TARGET TERM TR | COM | |
| 902124 10 6 * | TYCO INTL LTD NEW | COM | |
| 902124 90 6 | TYCO INTL LTD NEW | CALL | |
| 902124 95 6 | TYCO INTL LTD NEW | PUT | |
| 902184 10 0 | TYLER CORP DEL | COM | DELETED |
| 902252 10 5 | TYLER TECHNOLOGIES INC | COM | ADDED |
| 902494 10 3 * | TYSON FOODS INC | CL A | |
| 902494 90 3 | TYSON FOODS INC | CALL | |
| 902494 95 3 | TYSON FOODS INC | PUT | |
| 902549 50 0 * | UAL CORP | COM PAR \$0.01 | |
| 902549 90 0 | UAL CORP | CALL | |
| 902549 95 0 | UAL CORP | PUT | |
| 90261L 10 8 | UBICS INC | COM | |
| 90262K 10 9 * | UCAR INTL INC | COM | |
| 90262K 90 9 | UCAR INTL INC | CALL | |
| 90262K 95 9 | UCAR INTL INC | PUT | |
| 90262T 30 8 | UCBH HOLDINGS INC | COM | |
| 902673 10 2 | UFP TECHNOLOGIES INC | COM | |
| 902681 10 5 * | UGI CORP NEW | COM | |
| 902681 90 5 | UGI CORP NEW | CALL | |
| 902681 95 5 | UGI CORP NEW | PUT | |
| 902737 10 5 * | UICI | COM | |
| 902737 90 5 | UICI | CALL | |
| 902737 95 5 | UICI | PUT | |
| 902788 10 8 | UMB FINL CORP | COM | |
| 902900 10 9 * | UST CORP | COM | |
| 902900 90 9 | UST CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 300
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 902900 95 9 | UST CORP | PUT | |
| 902905 81 9 | USX MARATHON GROUP | PFD CONV 6.50% | |
| 902905 82 7 * | USX MARATHON GROUP | COM NEW | |
| 902905 90 7 | USX MARATHON GROUP | CALL | |
| 902905 95 7 | USX MARATHON GROUP | PUT | |
| 902910 10 8 | U S B HLDG INC | COM | |
| 902911 10 6 * | UST INC | COM | |
| 902911 90 6 | UST INC | CALL | |
| 902911 95 6 | UST INC | PUT | |
| 902925 10 6 | USA TRUCK INC | COM | |
| 902938 10 9 * | USA DETERGENTS INC | COM | |
| 902938 90 9 | USA DETERGENTS INC | CALL | |
| 902938 95 9 | USA DETERGENTS INC | PUT | |
| 902939 10 7 | U S HOME & GARDEN INC | COM | |
| 902948 10 8 | U S PLASTIC LMBR CORP | COM | |
| 902951 10 2 | U S ENERGY SYS INC | COM | |
| 902951 11 0 | U S ENERGY SYS INC | WT EXP 120101 | |
| 902952 10 0 | U S GLOBAL INVS INC | CL A | |
| 902956 30 9 | U S FRANCHISE SVCS INC | CL A NEW | |
| 902971 10 0 | U S RESTAURANT PPTYS INC | COM | |
| 902971 20 9 | U S RESTAURANT PPTYS INC | PFD CV SER A | |
| 902973 10 6 * | US BANCORP DEL | COM | |
| 902973 90 6 | US BANCORP DEL | CALL | |
| 902973 95 6 | US BANCORP DEL | PUT | |
| 902974 10 4 | U S LIQUIDS INC | COM | |
| 902977 10 7 | U S TIMBERLANDS CO L P | COM UNITS | |
| 902984 10 3 * | USA NETWORKS INC | COM | |
| 902984 90 3 | USA NETWORKS INC | CALL | |
| 902984 95 3 | USA NETWORKS INC | PUT | |
| 903192 10 2 * | UNUM CORP | COM | |
| 903192 90 2 | UNUM CORP | CALL | |
| 903192 95 2 | UNUM CORP | PUT | |
| 903196 10 3 | UOL PUBG INC | COM | |
| 903236 AB 3 | URS CORP NEW | SUB DB CV 6.5%12 | |
| 903236 10 7 | URS CORP NEW | COM | |
| 90328M 10 7 | USANA INC | COM | |
| 90328Q AA 6 | U S DIAGNOSTIC INC | SRSBDBC144A9%03 | |
| 90328Q AB 4 | U S DIAGNOSTIC INC | SUB DB CONV 9%03 | |
| 90328Q 10 8 * | U S DIAGNOSTIC INC | COM | |
| 90328Q 90 8 | U S DIAGNOSTIC INC | CALL | |
| 90328Q 95 8 | U S DIAGNOSTIC INC | PUT | |
| 90328W 10 5 | U S CAN CORP | COM | |
| 90329W 30 2 | U S-CHINA INDUSTRIAL EXCHANGE | COM NEW | |
| 90329W 40 1 | U S-CHINA INDUSTRIAL EXCHANGE | UNIT EX 081799 | |
| 903293 40 5 * | U S G CORP | COM NEW | |
| 903293 90 5 | U S G CORP | CALL | |
| 903293 95 5 | U S G CORP | PUT | |
| 90331R 10 1 * | U S FOODSERVICE | COM | |
| 90331R 90 1 | U S FOODSERVICE | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 90331R 95 1 | U S FOODSERVICE | PUT | |
| 90331S 10 9 * | US LEC CORP | CL A | |
| 90331S 90 9 | US LEC CORP | CALL | |
| 90331S 95 9 | US LEC CORP | PUT | |
| 90331T 10 7 * | U S A FLORAL PRODS INC | COM | |
| 90331T 90 7 | U S A FLORAL PRODS INC | CALL | |
| 90331T 95 7 | U S A FLORAL PRODS INC | PUT | |
| 90332B 20 4 | U S AUTOMOTIVE MFG INC | COM NEW | |
| 90332G 10 4 | USA NET INC | COM | ADDED |
| 90333E 10 8 * | USEC INC | COM | |
| 90333E 90 8 | USEC INC | CALL | |
| 90333E 95 8 | USEC INC | PUT | |
| 90333F 10 5 | USA BIOMASS CORP | COM | |
| 90333L 10 2 | U S CONCRETE INC | COM | ADDED |
| 90333T 10 5 | U S LABORATORIES INC | COM | |
| 90333T 11 3 | U S LABORATORIES INC | WT EXP 021904 | |
| 90336N 20 4 * | USN COMMUNICATIONS INC | COM | DELETED |
| 90336N 90 4 | USN COMMUNICATIONS INC | CALL | DELETED |
| 90336N 95 4 | USN COMMUNICATIONS INC | PUT | DELETED |
| 90337L 10 8 | U S PHYSICAL THERAPY INC | COM | |
| 90337N 20 3 | U-SHIP INC | COM PAR \$0.004 | DELETED |
| 90337P 10 9 | US WATS INC | COM | |
| 90337T 10 1 * | USX-U S STL | COM | |
| 90337T 90 1 | USX-U S STL | CALL | |
| 90337T 95 1 | USX-U S STL | PUT | |
| 903370 10 4 | USP REAL ESTATE INVT TR | SH BEN INT | |
| 90338N 10 3 | U S XPRESS ENTERPRISES INC | CL A | |
| 903387 10 8 * | UTI ENERGY CORP | COM | |
| 903387 90 8 | UTI ENERGY CORP | CALL | |
| 903387 95 8 | UTI ENERGY CORP | PUT | |
| 90339C 10 6 | U S WIRELESS CORP | COM | |
| 90339M 10 4 | U S VISION INC | COM | |
| 903411 20 5 | U S REMODELERS INC | UNIT EX 093003 | DELETED |
| 903469 10 4 | UBID INC | COM | |
| 903512 10 1 * | UGLY DUCKLING CORP | COM | |
| 903512 90 1 | UGLY DUCKLING CORP | CALL | |
| 903512 95 1 | UGLY DUCKLING CORP | PUT | |
| 903849 10 7 | ULTIMATE ELECTRS INC | COM | |
| 90385D 10 7 | ULTIMATE SOFTWARE GROUP INC | COM | |
| 90388N 10 2 | ULTRADATA CORP | COM | |
| 903891 10 9 | ULTRADATA SYS INC | COM | |
| 903898 40 1 * | ULTRAK INC | COM NO PAR | |
| 903898 90 1 | ULTRAK INC | CALL | |
| 903898 95 1 | ULTRAK INC | PUT | |
| 903899 10 2 | ULTRALIFE BATTERIES INC | COM | |
| 904000 10 6 * | ULTRAMAR DIAMOND SHAMROCK CORP | COM | |
| 904000 90 6 | ULTRAMAR DIAMOND SHAMROCK CORP | CALL | |
| 904000 95 6 | ULTRAMAR DIAMOND SHAMROCK CORP | PUT | |
| 904034 10 5 * | ULTRATECH STEPPER INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 302
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 904034 90 5 | ULTRATECH STEPPER INC | CALL | |
| 904034 95 5 | ULTRATECH STEPPER INC | PUT | |
| 904214 10 3 | UMPQUA HLDGS CORP | COM | |
| 904270 10 5 | UNAPIX ENTMT INC | COM | |
| 904571 30 4 | UNI MARTS INC | COM | |
| 90458E 10 7 | UNIBANCO-UNIAO DE BANCOS BRASL | GDR REP PFD UT | |
| 90459D 10 8 * | UNICAPITAL CORP NEW | COM | |
| 90459D 90 8 | UNICAPITAL CORP NEW | CALL | |
| 90459D 95 8 | UNICAPITAL CORP NEW | PUT | |
| 904607 10 8 | UNICO AMERN CORP | COM | |
| 90465L 40 9 | UNICOMP INC | COM PAR\$.01NEW | |
| 904669 10 8 | UNIDIGITAL INC | COM | |
| 90467L 10 0 | UNIFAB INTERNATIONAL INC | COM | |
| 904674 10 8 | UNIDYNE CORPORATION | COM | |
| 904677 10 1 * | UNIFI INC | COM | |
| 904677 90 1 | UNIFI INC | CALL | |
| 904677 95 1 | UNIFI INC | PUT | |
| 904708 10 4 | UNIFIRST CORP MASS | COM | |
| 904711 10 8 | UNIFLEX INC | COM | |
| 904743 10 1 * | UNIFY CORP | COM | |
| 904743 90 1 | UNIFY CORP | CALL | |
| 904743 95 1 | UNIFY CORP | PUT | |
| 904753 10 0 | UNIGENE LABS INC | COM | |
| 904761 20 2 | UNIHOLDING CORP | COM NEW | |
| 904763 10 9 | UNILAB CORP NEW | COM | |
| 904767 60 5 | UNILEVER PLC | AMERN SHS | DELETED |
| 904767 70 4 | UNILEVER PLC | SPNSRD ADR NEW | ADDED |
| 904784 50 1 * | UNILEVER N V | NEW YORK SHS | DELETED |
| 904784 90 1 | UNILEVER N V | CALL | DELETED |
| 904784 95 1 | UNILEVER N V | PUT | DELETED |
| 904784 70 9 | UNILEVER N V | N Y SHS NEW | ADDED |
| 904788 10 6 | UNIMAR CO | INDONESIAN CTF | |
| 904789 10 4 | UNIMARK GROUP INC | COM | |
| 904801 10 7 | UNIMED PHARMACEUTICALS INC | COM | |
| 904832 10 2 | UNION ACCEP CORP | CL A | |
| 904911 10 4 * | UNICOM CORP | COM | |
| 904911 90 4 | UNICOM CORP | CALL | |
| 904911 95 4 | UNICOM CORP | PUT | |
| 904928 10 8 | UNIGRAPHICS SOLUTIONS INC | CL A | |
| 905399 10 1 | UNION BANKSHARES CORP | COM | |
| 905403 10 1 | UNION BANKSHARES LTD | COM | |
| 905530 10 1 * | UNION CAMP CORP | COM | DELETED |
| 905530 90 1 | UNION CAMP CORP | CALL | DELETED |
| 905530 95 1 | UNION CAMP CORP | PUT | DELETED |
| 905581 10 4 * | UNION CARBIDE CORP | COM | |
| 905581 90 4 | UNION CARBIDE CORP | CALL | |
| 905581 95 4 | UNION CARBIDE CORP | PUT | |
| 906054 10 1 | UNION CMNTY BANCORP | COM | |
| 906611 10 8 | UNION FINL BANCSHARES INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 907103 10 5 | UNION NATL BANCORP INC | COM | |
| 907818 10 8 * | UNION PAC CORP | COM | |
| 907818 90 8 | UNION PAC CORP | CALL | |
| 907818 95 8 | UNION PAC CORP | PUT | |
| 907834 10 5 * | UNION PAC RES GROUP INC | COM | |
| 907834 90 5 | UNION PAC RES GROUP INC | CALL | |
| 907834 95 5 | UNION PAC RES GROUP INC | PUT | |
| 908068 10 9 * | UNION PLANTERS CORP | COM | |
| 908068 90 9 | UNION PLANTERS CORP | CALL | |
| 908068 95 9 | UNION PLANTERS CORP | PUT | |
| 908068 30 7 | UNION PLANTERS CORP | PFD CONV CL E | |
| 908906 10 0 * | UNIONBANCAL CORP | COM | |
| 908906 90 0 | UNIONBANCAL CORP | CALL | |
| 908906 95 0 | UNIONBANCAL CORP | PUT | |
| 908908 10 6 | UNIONBANCORP INC | COM | |
| 909149 10 6 * | UNIPHASE CORP | COM | |
| 909149 90 6 | UNIPHASE CORP | CALL | |
| 909149 95 6 | UNIPHASE CORP | PUT | |
| 90915K 10 0 | UNIQUE CASUAL RESTAURANTS INC | COM | |
| 909154 10 6 | UNIQUE MOBILITY INC | COM | |
| 909163 10 7 | UNIROYAL TECHNOLOGY CORP | COM | |
| 909163 11 5 | UNIROYAL TECHNOLOGY CORP | WT EXP 060103 | |
| 909176 10 9 | UNISERVICE CORP FLA | CL A | |
| 909176 11 7 | UNISERVICE CORP FLA | WT EXP 000004 | |
| 909205 10 6 * | UNISOURCE ENERGY CORP | COM | |
| 909205 90 6 | UNISOURCE ENERGY CORP | CALL | |
| 909205 95 6 | UNISOURCE ENERGY CORP | PUT | |
| 909208 10 0 * | UNISOURCE WORLDWIDE INC | COM | |
| 909208 90 0 | UNISOURCE WORLDWIDE INC | CALL | |
| 909208 95 0 | UNISOURCE WORLDWIDE INC | PUT | |
| 90921U 10 0 | UNISTAR FINANCIAL SVC CORP | COM | ADDED |
| 909214 AZ 1 | UNISYS CORP | SB NT CV 8.25%06 | DELETED |
| 909214 10 8 * | UNISYS CORP | COM | |
| 909214 90 8 | UNISYS CORP | CALL | |
| 909214 95 8 | UNISYS CORP | PUT | |
| 909214 20 7 | UNISYS CORP | PFD A CV \$3.75 | |
| 909218 10 9 * | UNIT CORP | COM | |
| 909218 90 9 | UNIT CORP | CALL | |
| 909218 95 9 | UNIT CORP | PUT | |
| 90934C 10 5 | UNITED AMERN HEALTHCARE CORP | COM | |
| 909420 10 1 * | UNITED ASSET MGMT CORP | COM | |
| 909420 90 1 | UNITED ASSET MGMT CORP | CALL | |
| 909420 95 1 | UNITED ASSET MGMT CORP | PUT | |
| 909440 10 9 * | UNITED AUTO GROUP INC | COM | |
| 909440 90 9 | UNITED AUTO GROUP INC | CALL | |
| 909440 95 9 | UNITED AUTO GROUP INC | PUT | |
| 909839 10 2 | UNITED CMNTY FINL CORP OHIO | COM | |
| 909870 10 7 * | UNITED COS FINL CORP | COM | DELETED |
| 909870 90 7 | UNITED COS FINL CORP | CALL | DELETED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 304
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 909870 95 7 | UNITED COS FINL CORP | PUT | DELETED |
| 909870 20 6 | UNITED COS FINL CORP | PFD PRIDES CV | DELETED |
| 909907 10 7 | UNITED BANKSHARES INC WEST VA | COM | |
| 909911 10 9 | UNITED BANCORP INC OHIO | COM | |
| 909912 10 7 | UNITED CAPITAL CORP | COM | |
| 909914 10 3 * | UNITED DOMINION INDS LTD | COM | |
| 909914 90 3 | UNITED DOMINION INDS LTD | CALL | |
| 909914 95 3 | UNITED DOMINION INDS LTD | PUT | |
| 909919 10 2 | UNITED FINL CORP MINN | COM | |
| 910197 10 2 | UNITED DOMINION REALTY TR INC | COM | |
| 910303 30 4 | UNITED FINL MTG CORP | COM NEW | |
| 91032K 10 6 | UNITED FINL HLDGS INC | COM | |
| 910331 10 7 | UNITED FIRE & CAS CO | COM | |
| 910365 10 5 | UNITED FOODS INC | CL B CONV | |
| 910365 30 3 | UNITED FOODS INC | CL A | |
| 910571 10 8 | UNITED GUARDIAN INC | COM | |
| 91058F 10 6 | UNITED HERITAGE CORP | COM | |
| 910581 10 7 * | UNITED HEALTHCARE CORP | COM | |
| 910581 90 7 | UNITED HEALTHCARE CORP | CALL | |
| 910581 95 7 | UNITED HEALTHCARE CORP | PUT | |
| 910637 10 7 | UNITED ILLUM CO | COM | |
| 910671 10 6 | UNITED INDL CORP | COM | |
| 910734 10 2 * | UNITED INTL HLDGS INC | CL A | |
| 910734 90 2 | UNITED INTL HLDGS INC | CALL | |
| 910734 95 2 | UNITED INTL HLDGS INC | PUT | |
| 910741 10 7 | UNITED INVS RLTY TR | COM | |
| 910766 10 4 | UNITED KINGDOM FD INC | COM | DELETED |
| 910909 10 0 | UNITED NATL BANCORP N J | COM | |
| 911024 10 7 | UNITED MOBILE HOMES INC | COM | |
| 911163 10 3 | UNITED NAT FOODS INC | COM | |
| 911202 20 8 | UNITED NEWS & MEDIA PLC | ADR | |
| 911300 20 0 | UNITED PAN-EUROPE COMMUNCTN NV | SPONSORED ADR | |
| 911301 10 9 | UNITED PANAM FINANCIAL CP | COM | |
| 911315 20 8 | UNITED PARK CITY MINES CO | COM NEW | |
| 911319 10 1 | UNITED PAYORS&UTD PROVIDERS | COM | |
| 911363 10 9 * | UNITED RENTALS INC | COM | |
| 911363 90 9 | UNITED RENTALS INC | CALL | |
| 911363 95 9 | UNITED RENTALS INC | PUT | |
| 911380 10 3 | UNITED RETAIL GROUP INC | COM | |
| 911384 10 5 | UNITED ROAD SERVICE | COM | |
| 91146A 10 1 | UNITED SEC BANCORPORATION WASH | COM | |
| 911498 10 3 | UNITED SHIPPING & TECHNOLOGY | COM | ADDED |
| 911646 20 6 * | U S BIOSCIENCE INC | COM PAR \$0.01 | |
| 911646 90 6 | U S BIOSCIENCE INC | CALL | |
| 911646 95 6 | U S BIOSCIENCE INC | PUT | |
| 911684 AA 6 | UNITED STATES CELLULAR CORP | LYON ZERO | 15 |
| 911684 10 8 * | UNITED STATES CELLULAR CORP | COM | |
| 911684 90 8 | UNITED STATES CELLULAR CORP | CALL | |
| 911684 95 8 | UNITED STATES CELLULAR CORP | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 911805 10 9 | U S ENERGY CORP WYO | COM | |
| 91182F 30 3 | UNITED STATES EXPL INC | COM NEW | |
| 911843 AF 7 | UNITED STATES FILTER CORP NEW | SUB NT CV 4.5%01 | |
| 911843 20 9 * | UNITED STATES FILTER CORP NEW | COM NEW | DELETED |
| 911843 90 9 | UNITED STATES FILTER CORP NEW | CALL | DELETED |
| 911843 95 9 | UNITED STATES FILTER CORP NEW | PUT | DELETED |
| 911905 10 7 * | US AIRWAYS GROUP INC | COM | |
| 911905 90 7 | US AIRWAYS GROUP INC | CALL | |
| 911905 95 7 | US AIRWAYS GROUP INC | PUT | |
| 911920 10 6 | U S HOME CORP NEW | COM | |
| 911922 10 2 | UNITED STATES LIME & MINERALS | COM | |
| 912080 10 8 * | U S INDS INC NEW | COM | |
| 912080 90 8 | U S INDS INC NEW | CALL | |
| 912080 95 8 | U S INDS INC NEW | PUT | |
| 912325 AA 5 | U S OFFICE PRODS CO | SUB NT CV 5.5%01 | |
| 912325 AB 3 | U S OFFICE PRODS CO | SBNTCV144A5.5%03 | |
| 912325 AC 1 | U S OFFICE PRODS CO | SBNTCV ACR5.5%03 | |
| 912325 AD 9 | U S OFFICE PRODS CO | SB NT CV 5.5%03 | |
| 912325 30 5 * | U S OFFICE PRODS CO | COM NEW | |
| 912325 90 5 | U S OFFICE PRODS CO | CALL | |
| 912325 95 5 | U S OFFICE PRODS CO | PUT | |
| 912330 30 5 | U S PAWN INC | COM NEW | |
| 912534 10 4 * | UNITED STS SATELLITE | CL A | DELETED |
| 912534 90 4 | UNITED STS SATELLITE | CALL | DELETED |
| 912534 95 4 | UNITED STS SATELLITE | PUT | DELETED |
| 91273H 10 1 * | U S WEST INC NEW | COM | |
| 91273H 90 1 | U S WEST INC NEW | CALL | |
| 91273H 95 1 | U S WEST INC NEW | PUT | |
| 91288L 10 5 | U S TR CORP NEW | COM | |
| 913004 10 7 * | UNITED STATIONERS INC | COM | |
| 913004 90 7 | UNITED STATIONERS INC | CALL | |
| 913004 95 7 | UNITED STATIONERS INC | PUT | |
| 913017 10 9 * | UNITED TECHNOLOGIES CORP | COM | |
| 913017 90 9 | UNITED TECHNOLOGIES CORP | CALL | |
| 913017 95 9 | UNITED TECHNOLOGIES CORP | PUT | |
| 913066 10 6 | UNITED TELEVISION INC | COM | |
| 91307P 10 3 | UNITED TENN BANKSHARES INC | COM | |
| 91311Q 10 5 | UNITED UTILS PLC | SPONSORED ADR | |
| 913111 20 9 | UNITED TR INC | COM NEW | |
| 913190 10 4 | UNITED WTR RES INC | COM | |
| 913238 10 1 | UNITED WIS SVCS INC NEW | COM | |
| 913253 10 0 | UNITEL VIDEO INC | COM | |
| 913259 10 7 | UNITIL CORP | COM | |
| 913267 10 0 | UNITOG CO NEW | COM | DELETED |
| 913275 10 3 * | UNITRIN INC | COM | |
| 913275 90 3 | UNITRIN INC | CALL | |
| 913275 95 3 | UNITRIN INC | PUT | |
| 913283 10 7 * | UNITRODE CORP | COM | |
| 913283 90 7 | UNITRODE CORP | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

*** LIST OF SECTION 13F SECURITIES ***

PAGE 306
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 913283 95 7 | UNITRODE CORP | PUT | |
| 913290 10 2 | UNITY BANCORP INC | COM | |
| 91335U 10 8 | UNIVEC INC | COM | |
| 91335U 11 6 | UNIVEC INC | WT EXP 042302 | |
| 913377 10 7 | UNIVERSAL AMERN FINL CORP | COM | |
| 913377 11 5 | UNIVERSAL AMERN FINL CORP | WT EXP 123199 | |
| 913378 10 5 | UNIVERSAL AUTOMOTIVE INDS INC | COM | |
| 913378 11 3 | UNIVERSAL AUTOMOTIVE INDS INC | WT EXP 121599 | |
| 913456 10 9 * | UNIVERSAL CORP VA | COM | |
| 913456 90 9 | UNIVERSAL CORP VA | CALL | |
| 913456 95 9 | UNIVERSAL CORP VA | PUT | |
| 91347P 10 5 | UNIVERSAL DISPLAY CORP | COM | |
| 91347P 11 3 | UNIVERSAL DISPLAY CORP | WT EXP 041199 | DELETED |
| 913483 10 3 | UNIVERSAL ELECTRS INC | COM | |
| 913538 10 4 * | UNIVERSAL FOODS CORP | COM | |
| 913538 90 4 | UNIVERSAL FOODS CORP | CALL | |
| 913538 95 4 | UNIVERSAL FOODS CORP | PUT | |
| 913543 10 4 | UNIVERSAL FST PRODS INC | COM | |
| 91359E 10 5 | UNIVERSAL HEALTH RLTY INCM TR | SH BEN INT | |
| 913708 10 3 | UNIVERSAL MFG CO | COM | |
| 913837 10 0 | UNIVERSAL STAINLESS & ALLOY | COM | |
| 913839 10 6 | UNIVERSAL STANDARD HEALTHCARE | COM | DELETED |
| 913903 10 0 * | UNIVERSAL HLTH SVCS INC | CL B | |
| 913903 90 0 | UNIVERSAL HLTH SVCS INC | CALL | |
| 913903 95 0 | UNIVERSAL HLTH SVCS INC | PUT | |
| 914090 10 5 | UNIVERSITY BANCORP INC MICH | COM | |
| 914900 10 5 | UNO RESTAURANT CORP | COM | |
| 914906 10 2 * | UNIVISION COMMUNICATIONS INC | CL A | |
| 914906 90 2 | UNIVISION COMMUNICATIONS INC | CALL | |
| 914906 95 2 | UNIVISION COMMUNICATIONS INC | PUT | |
| 915282 20 6 | UNIVIEW TECHNOLOGIES CORP | COM PAR \$0.10 | |
| 915289 10 2 * | UNOCAL CORP | COM | |
| 915289 90 2 | UNOCAL CORP | CALL | |
| 915289 95 2 | UNOCAL CORP | PUT | |
| 91529B 10 6 * | UNOVA INC | COM | |
| 91529B 90 6 | UNOVA INC | CALL | |
| 91529B 95 6 | UNOVA INC | PUT | |
| 916901 30 9 | URANIUM RES INC | COM NEW | DELETED |
| 916906 10 0 * | USFREIGHTWAYS CORP | COM | |
| 916906 90 0 | USFREIGHTWAYS CORP | CALL | |
| 916906 95 0 | USFREIGHTWAYS CORP | PUT | |
| 917047 10 2 * | URBAN OUTFITTERS INC | COM | |
| 917047 90 2 | URBAN OUTFITTERS INC | CALL | |
| 917047 95 2 | URBAN OUTFITTERS INC | PUT | |
| 917060 10 5 | URBAN SHOPPING CTRS INC | COM | |
| 91727P 10 5 | UROCOR INC | COM | |
| 917273 10 4 * | UROLOGIX INC | COM | |
| 917273 90 4 | UROLOGIX INC | CALL | |
| 917273 95 4 | UROLOGIX INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|--------|
| 917274 AA 0 | UROMED CORP | SBNTCV 144A 6%03 | |
| 917274 AB 8 | UROMED CORP | SBNTCV ACRD 6%03 | |
| 917274 AC 6 | UROMED CORP | SUB NT CONV 6%03 | |
| 917274 30 0 * | UROMED CORP | COM NEW | |
| 917274 90 0 | UROMED CORP | CALL | |
| 917274 95 0 | UROMED CORP | PUT | |
| 917285 10 8 | UROQUEST MEDICAL CORP | COM | |
| 917286 10 6 | URSTADT BIDDLE PPTYS INS | COM | |
| 917286 20 5 | URSTADT BIDDLE PPTYS INS | CL A | |
| 917287 10 4 | URSUS TELECOM CORP | COM | |
| 917289 10 0 | USABANCCOM INC | COM | |
| 917292 10 4 | USBANCORP INC PA | COM | |
| 917294 10 0 | USDATA CORP | COM | |
| 917311 80 5 | USINTERNETWORKING INC | COM | ADDED |
| 917324 10 5 | USLIFE INCOME FD INC | COM | |
| 917327 10 8 * | USWEB CORP | COM | |
| 917327 90 8 | USWEB CORP | CALL | |
| 917327 95 8 | USWEB CORP | PUT | |
| 917488 10 8 * | UTAH MED PRODS INC | COM | |
| 917488 90 8 | UTAH MED PRODS INC | CALL | |
| 917488 95 8 | UTAH MED PRODS INC | PUT | |
| 917916 10 8 | VDI MEDIA | COM | |
| 917920 10 0 | VI TECHNOLOGIES INC | COM | |
| 918005 AA 7 | UTILICORP UTD INC | SBDB CV 6.625%11 | |
| 918005 10 9 * | UTILICORP UTD INC | COM | |
| 918005 90 9 | UTILICORP UTD INC | CALL | |
| 918005 95 9 | UTILICORP UTD INC | PUT | |
| 918031 10 5 | UTILX CORP | COM | |
| 918204 10 8 * | V F CORP | COM | |
| 918204 90 8 | V F CORP | CALL | |
| 918204 95 8 | V F CORP | PUT | |
| 91821B 10 1 | VDC COMMUNICATIONS INC | COM | |
| 91823H 10 6 | VIB CORP | COM | |
| 918270 AB 5 | VLSI TECHNOLOGY INC | SB NT CV 8.25%05 | |
| 918270 10 9 * | VLSI TECHNOLOGY INC | COM | |
| 918270 90 9 | VLSI TECHNOLOGY INC | CALL | |
| 918270 95 9 | VLSI TECHNOLOGY INC | PUT | |
| 918278 10 2 | V-ONE CORP | COM | |
| 918281 10 6 | VRB BANCORP | COM | |
| 918284 10 0 | VSE CORP | COM | |
| 91832B 88 4 | VSI ENTERPRISES INC | COM PAR \$.001 | |
| 918322 10 8 | VSI HLDGS INC | COM | |
| 918333 10 5 * | VTEL CORP | COM | |
| 918333 90 5 | VTEL CORP | CALL | |
| 918333 95 5 | VTEL CORP | PUT | |
| 918392 10 1 | V3 SEMICONDUCTOR INC | COM | |
| 918435 10 8 * | VWR SCIENTIFIC PRODS CORP | COM | |
| 918435 90 8 | VWR SCIENTIFIC PRODS CORP | CALL | |
| 918435 95 8 | VWR SCIENTIFIC PRODS CORP | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 308
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 918693 10 2 | VACU DRY CO | COM | |
| 918779 10 9 | VAIL BANKS INC | COM | |
| 91879Q 10 9 * | VAIL RESORTS INC | COM | |
| 91879Q 90 9 | VAIL RESORTS INC | CALL | |
| 91879Q 95 9 | VAIL RESORTS INC | PUT | |
| 918866 10 4 * | VALASSIS COMMUNICATIONS INC | COM | |
| 918866 90 4 | VALASSIS COMMUNICATIONS INC | CALL | |
| 918866 95 4 | VALASSIS COMMUNICATIONS INC | PUT | |
| 918905 AC 4 | VALHI INC NEW | LYON ZERO CPN 07 | |
| 918905 10 0 * | VALHI INC NEW | COM | |
| 918905 90 0 | VALHI INC NEW | CALL | |
| 918905 95 0 | VALHI INC NEW | PUT | |
| 918914 10 2 * | VALENCE TECHNOLOGY INC | COM | |
| 918914 90 2 | VALENCE TECHNOLOGY INC | CALL | |
| 918914 95 2 | VALENCE TECHNOLOGY INC | PUT | |
| 91913E 10 4 | VALENTIS INC | COM | ADDED |
| 91913Y 10 0 * | VALERO ENERGY CORP NEW | COM | |
| 91913Y 90 0 | VALERO ENERGY CORP NEW | CALL | |
| 91913Y 95 0 | VALERO ENERGY CORP NEW | PUT | |
| 919163 10 5 | VALLE DE ORO BK NA SPRIG VY CA | COM | DELETED |
| 919260 10 9 | VALLEN CORP | COM | |
| 919656 10 8 | VALLEY FORGE SCIENTIFIC CORP | COM | |
| 91972C 10 6 | VALLEY MEDIA INC | COM | ADDED |
| 91979P 10 0 | VALLEY NATL CORP DEL | COM | ADDED |
| 919792 10 1 | VALLEY NATIONAL GASES INC | COM | |
| 919794 10 7 * | VALLEY NATL BANCORP | COM | |
| 919794 90 7 | VALLEY NATL BANCORP | CALL | |
| 919794 95 7 | VALLEY NATL BANCORP | PUT | |
| 920062 10 6 | VALLEY RES INC | COM | |
| 920232 30 3 | VALMET CORP | SPNSRD ADR NEW | |
| 920253 10 1 * | VALMONT INDS INC | COM | |
| 920253 90 1 | VALMONT INDS INC | CALL | |
| 920253 95 1 | VALMONT INDS INC | PUT | |
| 920355 10 4 * | VALSPAR CORP | COM | |
| 920355 90 4 | VALSPAR CORP | CALL | |
| 920355 95 4 | VALSPAR CORP | PUT | |
| 92038N 10 2 | VALUE AMER INC | COM | ADDED |
| 920387 10 7 | VALUE CITY DEPT STORES INC | COM | |
| 920437 10 0 | VALUE LINE INC | COM | |
| 92047K 10 7 * | VALUEVISION INTL INC | CL A | |
| 92047K 90 7 | VALUEVISION INTL INC | CALL | |
| 92047K 95 7 | VALUEVISION INTL INC | PUT | |
| 920909 10 8 | VAN KAMPEN MUN INCOME TR | COM | |
| 920910 10 6 | VAN KAMPEN CALIF MUN TR | SH BEN INT | |
| 920911 10 4 | VAN KAMPEN HIGH INCOME TR | SH BEN INT | |
| 920913 10 0 | VAN KAMPEN HIGH INCOME TR II | SH BEN INT | |
| 920915 10 5 | VAN KAMPEN INVT GRADE MUN TR | COM | |
| 920919 10 7 | VAN KAMPEN MUN TR | SH BEN INT | |
| 920920 10 5 | VAN KAMPEN CALIF QUALITY MUN | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 309
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 920921 10 3 | VAN KAMPEN FLA QUALITY MUN TR | COM | |
| 920922 10 1 | VAN KAMPEN N Y QUALITY MUN TR | COM | |
| 920923 10 9 | VAN KAMPEN OHIO QUALITY MUN TR | COM | |
| 920924 10 7 | VAN KAMPEN PA QUALITY MUN TR | COM | |
| 920928 10 8 | VAN KAMPEN TR INSD MUNS | COM | |
| 920929 10 6 | VAN KAMPEN TR INVT GRADE MUNS | COM | |
| 920930 10 4 | VAN KAMPEN TR INVT GRADE CALIF | COM | |
| 920931 10 2 | VAN KAMPEN TR INVT GRADE N Y | COM | |
| 920932 10 0 | VAN KAMPEN TR INVT FLA MUNS | COM | |
| 920933 10 8 | VAN KAMPEN TR INVT GRADE N J | COM | |
| 920934 10 6 | VAN KAMPEN TR INVT GRADE PA | COM | |
| 920935 10 3 | VAN KAMPEN MUN OPPORTUNITY TR | COM | |
| 920937 10 9 | VAN KAMPEN ADVANTAGE PA MUN TR | SH BEN INT | |
| 920943 10 7 | VAN KAMPEN STRATEGIC SECTOR | COM | |
| 920944 10 5 | VAN KAMPEN MUN OPPORTUNITY II | COM | |
| 920945 10 2 | VAN KAMPEN FLA MUN OPPORTUNITY | COM | |
| 920955 10 1 | VAN KAMPEN BD FD | COM | |
| 920956 10 9 | VAN KAMPEN CONV SECS FD | COM | |
| 920957 10 7 | VAN KAMPEN INCOME TR | SH BEN INT | |
| 920961 10 9 | VAN KAMPEN SENIOR INCOME TR | COM | |
| 92112B 10 7 | VAN KAMPEN CALIF VALUE MUN INC | COM | |
| 92112K 10 7 | VAN KAMPEN ADVANTAGE MUN II | SH BEN INT | |
| 92112M 10 3 | VAN KAMPEN SELECT SECTOR MUN | COM | |
| 92112Q 10 4 | VAN KAMPEN N Y VALUE MUN INCOM | COM | |
| 92112R 10 2 | VAN KAMPEN MASS VALUE MUN INCM | COM SH BEN INT | |
| 92112S 10 0 | VAN KAMPEN N J VALUE MUN INCOM | COM SH BEN INT | |
| 92112T 10 8 | VAN KAMPEN PA VALUE MUN INCOME | COM | |
| 92112W 10 1 | VAN KAMPEN OHIO VALUE MUN INCM | COM SH BEN INT | |
| 921124 10 3 | VAN KAMPEN ADVANTAGE MUN INCOM | SH BEN INT | |
| 921132 10 6 | VAN KAMPEN VALUE MUN INCOME TR | COM | |
| 921930 10 3 * | VANS INC | COM | |
| 921930 90 3 | VANS INC | CALL | |
| 921930 95 3 | VANS INC | PUT | |
| 92201B 20 8 | VANGUARD AIRLS INC | COM NEW | ADDED |
| 922022 10 8 * | VANGUARD CELLULAR SYS INC | CL A | DELETED |
| 922022 90 8 | VANGUARD CELLULAR SYS INC | CALL | DELETED |
| 922022 95 8 | VANGUARD CELLULAR SYS INC | PUT | DELETED |
| 922091 AA 1 | VANTIVE CORP | SB NT CV 144A 02 | |
| 922091 AC 7 | VANTIVE CORP | SB NT CV 4.75%02 | |
| 922091 10 3 * | VANTIVE CORP | COM | |
| 922091 90 3 | VANTIVE CORP | CALL | |
| 922091 95 3 | VANTIVE CORP | PUT | |
| 922126 10 7 * | VARCO INTL INC | COM | |
| 922126 90 7 | VARCO INTL INC | CALL | |
| 922126 95 7 | VARCO INTL INC | PUT | |
| 922150 10 7 | VARI-L CO INC | COM | |
| 922152 10 3 | VARI-LITE INTL INC | COM | |
| 92220P 10 5 * | VARIAN MED SYS INC | COM | ADDED |
| 92220P 90 5 | VARIAN MED SYS INC | CALL | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 310
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 92220P 95 5 | VARIAN MED SYS INC | PUT | ADDED |
| 922204 10 2 * | VARIAN ASSOC INC | COM | DELETED |
| 922204 90 2 | VARIAN ASSOC INC | CALL | DELETED |
| 922204 95 2 | VARIAN ASSOC INC | PUT | DELETED |
| 922206 10 7 | VARIAN INC | COM | ADDED |
| 922207 10 5 | VARIAN SEMICONDUCTOR EQUIPMNT | COM | ADDED |
| 922242 10 2 | VARIFLEX INC | COM | |
| 922248 10 9 * | VARLEN CORP | COM | |
| 922248 90 9 | VARLEN CORP | CALL | |
| 922248 95 9 | VARLEN CORP | PUT | |
| 922321 10 4 | VASOMEDICAL INC | COM | |
| 922380 10 0 * | VASTAR RES INC | COM | |
| 922380 90 0 | VASTAR RES INC | CALL | |
| 922380 95 0 | VASTAR RES INC | PUT | |
| 92239H 10 2 | VEBA AG | SPONSORED ADR | |
| 922417 10 0 * | VEECO INSTRS INC DEL | COM | |
| 922417 90 0 | VEECO INSTRS INC DEL | CALL | |
| 922417 95 0 | VEECO INSTRS INC DEL | PUT | |
| 922571 10 4 | VELCRO INDS N V | COM | |
| 92260R 10 2 * | VENCOR INC NEW | COM | DELETED |
| 92260R 90 2 | VENCOR INC NEW | CALL | DELETED |
| 92260R 95 2 | VENCOR INC NEW | PUT | DELETED |
| 92267K 10 0 | VENGOLD INC | COM | DELETED |
| 92276F 10 0 | VENTAS INC | COM | |
| 92276H 10 6 * | VENTANA MED SYS INC | COM | |
| 92276H 90 6 | VENTANA MED SYS INC | CALL | |
| 92276H 95 6 | VENTANA MED SYS INC | PUT | |
| 922944 10 3 * | VENATOR GROUP INC | COM | |
| 922944 90 3 | VENATOR GROUP INC | CALL | |
| 922944 95 3 | VENATOR GROUP INC | PUT | |
| 923304 10 9 | VENTURIAN CORP | COM | |
| 923333 10 8 | VENUS EXPL INC | COM | |
| 923351 10 0 | VERAMARK TECHNOLOGIES INC | COM | |
| 923366 10 8 | VERDANT BRANDS INC | COM | |
| 92343C 10 6 * | VERITY INC | COM | |
| 92343C 90 6 | VERITY INC | CALL | |
| 92343C 95 6 | VERITY INC | PUT | |
| 92343E 10 2 * | VERISIGN INC | COM | |
| 92343E 90 2 | VERISIGN INC | CALL | |
| 92343E 95 2 | VERISIGN INC | PUT | |
| 92343P 10 7 * | VERITAS DGC INC | COM | |
| 92343P 90 7 | VERITAS DGC INC | CALL | |
| 92343P 95 7 | VERITAS DGC INC | PUT | |
| 923432 10 8 * | VERILINK CORP | COM | |
| 923432 90 8 | VERILINK CORP | CALL | |
| 923432 95 8 | VERILINK CORP | PUT | |
| 923433 10 6 * | VERIO INC | COM | |
| 923433 90 6 | VERIO INC | CALL | |
| 923433 95 6 | VERIO INC | PUT | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 923436 AA 7 | VERITAS SOFTWARE CO | SUB NT CV 144A04 | |
| 923436 AB 5 | VERITAS SOFTWARE CO | SB NT CV 5.25%04 | |
| 923436 10 9 * | VERITAS SOFTWARE CO | COM | |
| 923436 90 9 | VERITAS SOFTWARE CO | CALL | |
| 923436 95 9 | VERITAS SOFTWARE CO | PUT | |
| 924180 10 2 | VERMONT FINL SVCS CORP | COM | DELETED |
| 924234 10 7 | VERMONT PURE HLDGS LTD | CL A | |
| 92427X 10 9 | VERMONT TEDDY BEAR INC | COM | |
| 924904 10 5 | VESTCOM INTL INC | COM | |
| 924907 10 8 * | VERTEL CORP | COM | |
| 924907 90 8 | VERTEL CORP | CALL | |
| 924907 95 8 | VERTEL CORP | PUT | |
| 925284 10 1 * | VERSANT CORP | COM | |
| 925284 90 1 | VERSANT CORP | CALL | |
| 925284 95 1 | VERSANT CORP | PUT | |
| 925297 10 3 | VERSAR INC | COM | |
| 92532F 10 0 * | VERTEX PHARMACEUTICALS INC | COM | |
| 92532F 90 0 | VERTEX PHARMACEUTICALS INC | CALL | |
| 92532F 95 0 | VERTEX PHARMACEUTICALS INC | PUT | |
| 92532L 10 7 | VERTICALNET INC | COM | |
| 925320 10 3 | VERTEX COMMUNICATIONS CORP | COM | |
| 925391 10 4 * | VESTA INS GROUP INC | COM | |
| 925391 90 4 | VESTA INS GROUP INC | CALL | |
| 925391 95 4 | VESTA INS GROUP INC | PUT | |
| 925464 10 9 | VESTAUR SECS INC | COM | |
| 925514 AB 7 | VETERINARY CTRS AMER INC | SB DB CV 5.25%06 | |
| 925514 10 1 * | VETERINARY CTRS AMER INC | COM | |
| 925514 90 1 | VETERINARY CTRS AMER INC | CALL | |
| 925514 95 1 | VETERINARY CTRS AMER INC | PUT | |
| 92552Q 10 1 | VIALINK CO | COM | |
| 92552Q 11 9 | VIALINK CO | WT EXP 112099 | |
| 92552R 10 9 * | VIAD CORP | COM | |
| 92552R 90 9 | VIAD CORP | CALL | |
| 92552R 95 9 | VIAD CORP | PUT | |
| 92552U 10 2 * | VIASOFT INC | COM | |
| 92552U 90 2 | VIASOFT INC | CALL | |
| 92552U 95 2 | VIASOFT INC | PUT | |
| 92552V 10 0 | VIASAT INC | COM | |
| 92552X 10 6 | VIALOG CORP | COM | |
| 925524 10 0 * | VIACOM INC | CL A | |
| 925524 90 0 | VIACOM INC | CALL | |
| 925524 95 0 | VIACOM INC | PUT | |
| 925524 13 4 | VIACOM INC | WT EXP 070799 | |
| 925524 30 8 * | VIACOM INC | CL B | |
| 925524 90 8 | VIACOM INC | CALL | |
| 925524 95 8 | VIACOM INC | PUT | |
| 925529 20 8 * | VIATEL INC | COM | |
| 925529 90 8 | VIATEL INC | CALL | |
| 925529 95 8 | VIATEL INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 312
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 925602 10 4 * | VICAL INC | COM | |
| 925602 90 4 | VICAL INC | CALL | |
| 925602 95 4 | VICAL INC | PUT | |
| 925811 10 1 | VICON INDS INC | COM | |
| 925815 10 2 * | VICOR CORP | COM | |
| 925815 90 2 | VICOR CORP | CALL | |
| 925815 95 2 | VICOR CORP | PUT | |
| 925817 10 8 | VICORP RESTAURANTS INC | COM | |
| 925909 10 3 | VIAGRAFIX CORP | COM | |
| 926530 10 6 * | VIDAMED INC | COM | |
| 926530 90 6 | VIDAMED INC | CALL | |
| 926530 95 6 | VIDAMED INC | PUT | |
| 926555 10 3 | VIDEO DISPLAY CORP | COM | |
| 92656U 10 7 | VIDEO SVCS CORP | COM | |
| 92657Q 10 5 | VIDEONICS INC | COM | |
| 92657R 10 3 | VIDEOLABS INC | COM | |
| 92657V 10 4 | VIDEO UPDATE INC | CL A | |
| 92659F 10 7 | VIDIKRON TECHNOLOGIES GROUP | COM | |
| 926707 10 0 | VIEW TECH INC | COM | |
| 926713 10 8 | VIEWCAST COM INC | COM | ADDED |
| 926713 11 6 | VIEWCAST COM INC | WT EXP 020302 | ADDED |
| 926734 10 4 | VIGNETTE CORP | COM | |
| 92675K 10 6 | VIISAGE TECHNOLOGY INC | COM | |
| 926918 10 3 * | VIDEOSERVER INC | COM | |
| 926918 90 3 | VIDEOSERVER INC | CALL | |
| 926918 95 3 | VIDEOSERVER INC | PUT | |
| 927051 10 2 | VILLAGE BANCORP INC | COM | DELETED |
| 927107 40 9 | VILLAGE SUPER MKT INC | CL A NEW | |
| 927186 10 6 | VIMRX PHARMACEUTICALS | COM | DELETED |
| 927186 13 0 | VIMRX PHARMACEUTICALS | WT EXP 062006 | DELETED |
| 92719B 10 4 * | VINCAM GROUP INC | COM | DELETED |
| 92719B 90 4 | VINCAM GROUP INC | CALL | DELETED |
| 92719B 95 4 | VINCAM GROUP INC | PUT | DELETED |
| 927191 10 6 | VINA CONCHA Y TORO S A | SPONSORED ADR | |
| 927460 10 5 * | VINTAGE PETE INC | COM | |
| 927460 90 5 | VINTAGE PETE INC | CALL | |
| 927460 95 5 | VINTAGE PETE INC | PUT | |
| 927624 10 6 | VION PHARMACEUTICALS INC | COM | |
| 927624 11 4 | VION PHARMACEUTICALS INC | WT A EX 081400 | |
| 927624 12 2 | VION PHARMACEUTICALS INC | WT B EX 081400 | |
| 927624 20 5 | VION PHARMACEUTICALS INC | UNIT EX 081400 | |
| 927637 20 7 | VIRAGEN EUROPE LTD | COM PAR \$0.01 | DELETED |
| 927638 10 6 | VIRAGEN INC | COM | |
| 927649 10 3 | VIRBAC CORP | COM | |
| 92765K 10 7 | VIRGIN EXPRESS HLDGS PLC | SPONSORED ADR | |
| 927651 10 9 | VIRCO MFG CO | COM | |
| 927758 10 2 | VIRGINIA CAP BANCSHARES INC | COM | |
| 92778N 10 6 | VIRGINIA COMMONWEALTH FINL CP | COM | |
| 927785 10 5 | VIRGINIA COMM BK VA | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 927814 10 3 | VIRGINIA GAS CO | COM | |
| 927814 11 1 | VIRGINIA GAS CO | WT EXP 100401 | |
| 927912 10 5 | VISION-SCIENCES INC DEL | COM | |
| 927914 10 1 * | VISIO CORP | COM | |
| 927914 90 1 | VISIO CORP | CALL | |
| 927914 95 1 | VISIO CORP | PUT | |
| 927917 10 4 | VITALCOM INC | COM | |
| 927926 10 5 | VISTA GOLD CORP | COM | |
| 928241 10 8 | VIROPHARMA INC | COM | |
| 92825A 10 7 | VIRTUALFUND COM INC | COM | |
| 92829S 10 4 | VISIBLE GENETICS INC | COM | |
| 928298 10 8 * | VISHAY INTERTECHNOLOGY INC | COM | |
| 928298 90 8 | VISHAY INTERTECHNOLOGY INC | CALL | |
| 928298 95 8 | VISHAY INTERTECHNOLOGY INC | PUT | |
| 92830R 10 3 | VISTA BANCORP INC | COM | |
| 92831N 10 1 | VISION TWENTY-ONE INC FLA | COM | |
| 92831R 10 2 | VISKASE COMPANIES INC | COM | |
| 928350 10 7 | VISTA ENERGY RES INC | COM | |
| 928350 11 5 | VISTA ENERGY RES INC | WT EXP 110102 | |
| 928352 10 3 | VISTA EYECARE INC | COM | |
| 928365 20 4 | VISTA INFORMATION SOLUTIONS | COM NEW | |
| 928369 10 7 | VISTA MED TECHNOLOGIES INC | COM | |
| 92839P 10 8 * | VISTANA INC | COM | |
| 92839P 90 8 | VISTANA INC | CALL | |
| 92839P 95 8 | VISTANA INC | PUT | |
| 928428 11 9 | VISUAL DATA CORP | WT EXP 073002 | |
| 928428 20 0 | VISUAL DATA CORP | COM NEW | |
| 928430 10 7 | VISUAL EDGE SYS INC | COM | |
| 928430 11 5 | VISUAL EDGE SYS INC | WT EXP 090900 | |
| 92844S 10 5 * | VISX INC DEL | COM | |
| 92844S 90 5 | VISX INC DEL | CALL | |
| 92844S 95 5 | VISX INC DEL | PUT | |
| 928444 10 8 * | VISUAL NETWORKS INC | COM | |
| 928444 90 8 | VISUAL NETWORKS INC | CALL | |
| 928444 95 8 | VISUAL NETWORKS INC | PUT | |
| 928450 10 5 | VITA FOOD PRODS INC NEV | COM | |
| 928450 11 3 | VITA FOOD PRODS INC NEV | WT EXP 011602 | |
| 928469 10 5 | VITAL SIGNS INC | COM | |
| 928489 10 3 | VITECH AMER INC | COM | |
| 928497 10 6 * | VITESSE SEMICONDUCTOR CORP | COM | |
| 928497 90 6 | VITESSE SEMICONDUCTOR CORP | CALL | |
| 928497 95 6 | VITESSE SEMICONDUCTOR CORP | PUT | |
| 92850E 10 7 | VITRAN INC | COM | |
| 928502 30 1 | VITRO SOCIEDAD ANONIMA | SPONSORED ADR | |
| 928538 10 7 * | VIVID TECHNOLOGIES INC | COM | |
| 928538 90 7 | VIVID TECHNOLOGIES INC | CALL | |
| 928538 95 7 | VIVID TECHNOLOGIES INC | PUT | |
| 928551 10 0 * | VIVUS INC | COM | |
| 928551 90 0 | VIVUS INC | CALL | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 314
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 928551 95 0 | VIVUS INC | PUT | |
| 928559 10 3 * | VLASIC FOODS INTL INC | COM | |
| 928559 90 3 | VLASIC FOODS INTL INC | CALL | |
| 928559 95 3 | VLASIC FOODS INTL INC | PUT | |
| 92857T 10 7 | VODAFONE GROUP PLC | SPONSORED ADR | |
| 92857V 10 2 | VODAVI TECHNOLOGY INC | COM | |
| 92861B 10 0 | VOICE CTL SYS INC | COM | |
| 928615 10 3 * | VOICESTREAM WIRELESS CORP | COM | ADDED |
| 928615 90 3 | VOICESTREAM WIRELESS CORP | CALL | ADDED |
| 928615 95 3 | VOICESTREAM WIRELESS CORP | PUT | ADDED |
| 928703 10 7 | VOLT INFORMATION SCIENCES INC | COM | |
| 928856 40 0 | VOLVO AKTIEBOLAGET | ADR B | |
| 928922 10 3 | VOYAGEUR MINN MUN INCOME FD | COM | |
| 928923 10 1 | VOYAGEUR MINN MUN INCOME FD II | COM | |
| 928924 10 9 | VOYAGEUR ARIZ MUN INCOME FD | COM | |
| 928926 10 4 | VOYAGEUR FLA INSD MUN INCOME | SH BEN INT | |
| 928947 10 0 | WMC LTD | SPONSORED ADR | |
| 928949 10 6 | WHG BANCSHARES CORP | COM | |
| 928961 10 1 | VYSIS INC | COM | |
| 92904N 10 3 | VORNADO OPERATING CO | COM | |
| 929042 10 9 | VORNADO RLTY TR | SH BEN INT | |
| 929042 20 8 | VORNADO RLTY TR | PFD CONV SER A | |
| 92906L 10 5 | VOXWARE INC | COM | |
| 92907B 10 6 | VOYAGEUR COLO INSD MUN INCOME | COM | |
| 92907E 10 0 | VOYAGEUR MINN MUN INCOME III | COM | |
| 929136 10 9 | VULCAN INTL CORP | COM | |
| 929160 10 9 * | VULCAN MATLS CO | COM | |
| 929160 90 9 | VULCAN MATLS CO | CALL | |
| 929160 95 9 | VULCAN MATLS CO | PUT | |
| 92923B 10 6 | WFS FINL INC | COM | |
| 92923H 10 3 | WEBS INDEX FD INC | AUSTRALIA WEBS | |
| 92923H 20 2 | WEBS INDEX FD INC | AUSTRIA WEBS | |
| 92923H 30 1 | WEBS INDEX FD INC | BELGIUM WEBS | |
| 92923H 40 0 | WEBS INDEX FD INC | CANADA WEBS | |
| 92923H 50 9 | WEBS INDEX FD INC | FRANCE WEBS | |
| 92923H 60 8 | WEBS INDEX FD INC | GERMANY WEBS | |
| 92923H 70 7 | WEBS INDEX FD INC | HONG KONG WEBS | |
| 92923H 79 8 | WEBS INDEX FD INC | UNITED KINGDOM | |
| 92923H 80 6 | WEBS INDEX FD INC | ITLALY WEBS | |
| 92923H 81 4 | WEBS INDEX FD INC | SWITZRLND WEBS | |
| 92923H 82 2 | WEBS INDEX FD INC | SWEDEN WEBS | |
| 92923H 83 0 | WEBS INDEX FD INC | SPAIN WEBS | |
| 92923H 84 8 | WEBS INDEX FD INC | SINGAPORE WEBS | |
| 92923H 85 5 | WEBS INDEX FD INC | NETHERLND WEBS | |
| 92923H 86 3 | WEBS INDEX FD INC | MEXICO WEBS | |
| 92923H 87 1 | WEBS INDEX FD INC | MALAYSIA WEBS | |
| 92923H 88 9 | WEBS INDEX FD INC | JAPAN WEBS | |
| 929236 10 7 | WD-40 CO | COM | |
| 92924P 10 4 | WCM CAP INC | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 929248 10 2 * | WHX CORP | COM | |
| 929248 90 2 | WHX CORP | CALL | |
| 929248 95 2 | WHX CORP | PUT | |
| 929248 20 1 | WHX CORP | PFD CV SER A | |
| 929248 30 0 | WHX CORP | PFD CV SER B | |
| 929253 10 2 | WICOR INC | COM | |
| 929286 10 2 | WLR FOODS INC | COM | |
| 929289 10 6 | WMF GROUP LTD | COM | |
| 92929Q AF 4 | WMX TECHNOLOGIES INC | SUB NTS CV 2%05 | |
| 929297 10 9 * | WMS INDS INC | COM | |
| 929297 90 9 | WMS INDS INC | CALL | |
| 929297 95 9 | WMS INDS INC | PUT | |
| 92930K 10 7 | WPI GROUP INC | COM | |
| 929309 30 0 | WPP GROUP PLC | SPNSRD ADR NEW | |
| 92931B 10 6 | WPS RESOURCES CORP | COM | |
| 929317 10 5 | WRP CORP | COM | |
| 92932Q 10 2 | WSI INDS INC | COM | |
| 929328 10 2 * | WSFS FINL CORP | COM | |
| 929328 90 2 | WSFS FINL CORP | CALL | |
| 929328 95 2 | WSFS FINL CORP | PUT | |
| 929358 10 9 | WVS FINL CORP | COM | |
| 929566 10 7 * | WABASH NATL CORP | COM | |
| 929566 90 7 | WABASH NATL CORP | CALL | |
| 929566 95 7 | WABASH NATL CORP | PUT | |
| 929771 10 3 * | WACHOVIA CORP | COM | |
| 929771 90 3 | WACHOVIA CORP | CALL | |
| 929771 95 3 | WACHOVIA CORP | PUT | |
| 929794 10 5 | WACKENHUT CORP | COM SER A | |
| 929794 30 3 | WACKENHUT CORP | COM SER B | |
| 929798 10 6 * | WACKENHUT CORRECTIONS CORP | COM | |
| 929798 90 6 | WACKENHUT CORRECTIONS CORP | CALL | |
| 929798 95 6 | WACKENHUT CORRECTIONS CORP | PUT | |
| 930004 20 5 | WACOAL CORP | ADR | |
| 930059 10 0 * | WADDELL & REED FINL INC | CL A | |
| 930059 90 0 | WADDELL & REED FINL INC | CALL | |
| 930059 95 0 | WADDELL & REED FINL INC | PUT | |
| 930059 20 9 * | WADDELL & REED FINL INC | CL B | |
| 930059 90 9 | WADDELL & REED FINL INC | CALL | |
| 930059 95 9 | WADDELL & REED FINL INC | PUT | |
| 930569 11 6 | WAHLCO ENVIRONMENTAL SYS INC | RT | DELETED |
| 930705 10 8 | WAINWRIGHT BK&TR CO BOSTON MA | COM | |
| 931142 10 3 * | WAL MART STORES INC | COM | |
| 931142 90 3 | WAL MART STORES INC | CALL | |
| 931142 95 3 | WAL MART STORES INC | PUT | |
| 931152 20 1 | WALBRO CAP TR | PFD CONV TR | |
| 931154 10 8 | WALBRO CORP | COM | |
| 931210 10 8 | WALDEN RESIDENTIAL PPTYS INC | COM | |
| 931210 30 6 | WALDEN RESIDENTIAL PPTYS INC | PFD CV B 9.16% | |
| 931422 10 9 * | WALGREEN CO | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 316
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|--------|
| 931422 90 9 | WALGREEN CO | CALL | |
| 931422 95 9 | WALGREEN CO | PUT | |
| 931664 10 6 * | WALKER INTERACTIVE SYS INC | COM | |
| 931664 90 6 | WALKER INTERACTIVE SYS INC | CALL | |
| 931664 95 6 | WALKER INTERACTIVE SYS INC | PUT | |
| 931904 10 6 | WALL STREET DELI INC | COM | |
| 932045 10 7 * | WALL DATA INC | COM | |
| 932045 90 7 | WALL DATA INC | CALL | |
| 932045 95 7 | WALL DATA INC | PUT | |
| 932270 10 1 * | WALLACE COMPUTER SERVICES INC | COM | |
| 932270 90 1 | WALLACE COMPUTER SERVICES INC | CALL | |
| 932270 95 1 | WALLACE COMPUTER SERVICES INC | PUT | |
| 932723 20 8 | WALNUT FINL SVCS INC | COM NEW | |
| 93317Q 10 5 * | WALTER INDS INC | COM | |
| 93317Q 90 5 | WALTER INDS INC | CALL | |
| 93317Q 95 5 | WALTER INDS INC | PUT | |
| 93369N 10 9 * | WANG LABS INC NEW | COM | |
| 93369N 90 9 | WANG LABS INC NEW | CALL | |
| 93369N 95 9 | WANG LABS INC NEW | PUT | |
| 93369N 11 7 | WANG LABS INC NEW | WT EXP 070201 | |
| 93369N 60 4 | WANG LABS INC NEW | PFD 1/20B 6.5% | |
| 934390 10 5 * | WARNACO GROUP INC | CL A | |
| 934390 90 5 | WARNACO GROUP INC | CALL | |
| 934390 95 5 | WARNACO GROUP INC | PUT | |
| 934435 20 7 | WARNER CHILCOTT PLC | SPONSORED ADR | |
| 934488 10 7 * | WARNER LAMBERT CO | COM | |
| 934488 90 7 | WARNER LAMBERT CO | CALL | |
| 934488 95 7 | WARNER LAMBERT CO | PUT | |
| 934648 30 4 | WARRANTECH CORP | COM PAR \$0.007 | |
| 934710 10 4 | WARREN BANCORP INC | COM | |
| 934900 10 1 | WARP 10 TECHNOLOGIES INC | COM | |
| 936559 10 3 | WARWICK CMNTY BANCORP INC | COM | |
| 936750 10 8 | WARWICK VALLEY TEL CO | COM | |
| 937303 10 5 | WASHINGTON BKG CO OAK HBR WASH | COM | |
| 938824 10 9 * | WASHINGTON FED INC | COM | |
| 938824 90 9 | WASHINGTON FED INC | CALL | |
| 938824 95 9 | WASHINGTON FED INC | PUT | |
| 938837 10 1 | WASHINGTON GAS LT CO | COM | |
| 938864 10 5 | WASHINGTON HOMES INC NEW | COM | |
| 939322 10 3 * | WASHINGTON MUT INC | COM | |
| 939322 90 3 | WASHINGTON MUT INC | CALL | |
| 939322 95 3 | WASHINGTON MUT INC | PUT | |
| 939640 10 8 | WASHINGTON POST CO | CL B | |
| 939653 10 1 | WASHINGTON REAL ESTATE INVT TR | SH BEN INT | |
| 939696 10 0 | WASHINGTON SVGBK FSB WALDRF MD | COM | |
| 940610 10 8 | WASHINGTON TR BANCORP | COM | |
| 941053 10 0 | WASTE CONNECTIONS INC | COM | |
| 941058 10 9 | WASTE INDUSTRIES INC | COM | |
| 94106L AA 7 | WASTE MGMT INC DEL | SUB NT CONV 4%02 | |

RUN DATE:06/24/99

** LIST OF SECTION 13F SECURITIES **

PAGE 317

RUN TIME:12:41

IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 94106L 10 9 * | WASTE MGMT INC DEL | COM | |
| 94106L 90 9 | WASTE MGMT INC DEL | CALL | |
| 94106L 95 9 | WASTE MGMT INC DEL | PUT | |
| 94106P 20 9 | WASTE SYS INTL INC | COM NEW | |
| 941071 10 2 | WASTEMASTERS INC | COM | DELETED |
| 941513 30 1 | WATERFORD WEDGWOOD PUB LTD CO | ADR REPSTG UT | |
| 94155N 10 5 | WATERLINK INC | COM | |
| 941848 10 3 * | WATERS CORP | COM | |
| 941848 90 3 | WATERS CORP | CALL | |
| 941848 95 3 | WATERS CORP | PUT | |
| 941850 10 9 | WATERS INSTRS INC | COM | |
| 941872 10 3 | WATERSIDE CAP CORP | COM | |
| 942486 10 1 * | WATKINS JOHNSON CO | COM | |
| 942486 90 1 | WATKINS JOHNSON CO | CALL | |
| 942486 95 1 | WATKINS JOHNSON CO | PUT | |
| 942622 10 1 * | WATSCO INC | CL B | |
| 942622 90 1 | WATSCO INC | CALL | |
| 942622 95 1 | WATSCO INC | PUT | |
| 942622 20 0 * | WATSCO INC | COM | |
| 942622 90 0 | WATSCO INC | CALL | |
| 942622 95 0 | WATSCO INC | PUT | |
| 942683 10 3 * | WATSON PHARMACEUTICALS INC | COM | |
| 942683 90 3 | WATSON PHARMACEUTICALS INC | CALL | |
| 942683 95 3 | WATSON PHARMACEUTICALS INC | PUT | |
| 942749 10 2 * | WATTS INDS INC | CL A | |
| 942749 90 2 | WATTS INDS INC | CALL | |
| 942749 95 2 | WATTS INDS INC | PUT | |
| 943315 10 1 * | WAUSAU-MOSINEE PAPER CORP | COM | |
| 943315 90 1 | WAUSAU-MOSINEE PAPER CORP | CALL | |
| 943315 95 1 | WAUSAU-MOSINEE PAPER CORP | PUT | |
| 94352Q 10 9 | WAVE TECHNOLOGIES INTL INC | COM | |
| 943526 10 3 * | WAVE SYSTEMS CORP | CL A | ADDED |
| 943526 90 3 | WAVE SYSTEMS CORP | CALL | ADDED |
| 943526 95 3 | WAVE SYSTEMS CORP | PUT | ADDED |
| 943531 10 3 | WAVECOM S A | SPONSORED ADR | ADDED |
| 943567 10 7 * | WAVEPHORE INC | COM | DELETED |
| 943567 90 7 | WAVEPHORE INC | CALL | DELETED |
| 943567 95 7 | WAVEPHORE INC | PUT | DELETED |
| 944019 20 7 | WAVETECH INTL INC | COM NEW | DELETED |
| 944027 10 1 * | WAVO CORP | COM | ADDED |
| 944027 90 1 | WAVO CORP | CALL | ADDED |
| 944027 95 1 | WAVO CORP | PUT | ADDED |
| 944124 10 6 | WAXMAN INDS INC | COM | DELETED |
| 944293 10 9 | WAYNE BANCORP INC OHIO | COM | |
| 946250 10 7 | WAYNE SVGS BANCSHARES INC | COM | |
| 947074 10 0 * | WEATHERFORD INTL INC | COM | |
| 947074 90 0 | WEATHERFORD INTL INC | CALL | |
| 947074 95 0 | WEATHERFORD INTL INC | PUT | |
| 947423 10 9 * | WEBB DEL CORP | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 318
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|--------------------------------|--------------------|---------|
| 947423 90 9 | WEBB DEL CORP | CALL | |
| 947423 95 9 | WEBB DEL CORP | PUT | |
| 947621 10 8 | WEBCO INDS INC | COM | |
| 94768W 10 4 | WEBHIRE INC | COM | ADDED |
| 947693 10 7 | WEBSTER CITY FED SVGS BK IOWA | COM | |
| 947890 10 9 * | WEBSTER FINL CORP CONN | COM | |
| 947890 90 9 | WEBSTER FINL CORP CONN | CALL | |
| 947890 95 9 | WEBSTER FINL CORP CONN | PUT | |
| 94844D 10 4 | WEBTRENDS CORP | COM | |
| 94856P 10 2 | WEEKS CORP | COM | |
| 948585 10 4 | WEGENER CORP | COM | |
| 948603 10 5 | WEIDER NUTRITION INTL INC | CL A | |
| 948741 10 3 | WEINGARTEN RLTY INVS | SH BEN INT | |
| 948774 10 4 * | WEIRTON STL CORP | COM | |
| 948774 90 4 | WEIRTON STL CORP | CALL | |
| 948774 95 4 | WEIRTON STL CORP | PUT | |
| 948849 10 4 | WEIS MKTS INC | COM | |
| 949476 10 5 | WELLCO ENTERPRISES INC | COM | |
| 949622 10 4 | WELLINGTON PPTYS TR | SH BEN INT | |
| 949702 10 4 * | WELLMAN INC | COM | |
| 949702 90 4 | WELLMAN INC | CALL | |
| 949702 95 4 | WELLMAN INC | PUT | |
| 94973H 10 8 * | WELLPOINT HEALTH NETWORK NEW | COM | |
| 94973H 90 8 | WELLPOINT HEALTH NETWORK NEW | CALL | |
| 94973H 95 8 | WELLPOINT HEALTH NETWORK NEW | PUT | |
| 949746 10 1 * | WELLS FARGO & CO NEW | COM | |
| 949746 90 1 | WELLS FARGO & CO NEW | CALL | |
| 949746 95 1 | WELLS FARGO & CO NEW | PUT | |
| 949759 10 4 | WELLS FINL CORP | COM | |
| 949765 10 1 | WELLS GARDNER ELECTRS CORP | COM | |
| 950240 10 1 | WELLSFORD REAL PPTYS INC | COM | |
| 95058J 10 9 | WENDT-BRISTOL HEALTH SVCS CORP | COM | |
| 95058J 11 7 | WENDT-BRISTOL HEALTH SVCS CORP | WT EXP 050199 | DELETED |
| 950588 20 2 | WENDYS FING I | TECONS SER A | |
| 950590 10 9 * | WENDYS INTL INC | COM | |
| 950590 90 9 | WENDYS INTL INC | CALL | |
| 950590 95 9 | WENDYS INTL INC | PUT | |
| 950755 10 8 * | WERNER ENTERPRISES INC | COM | |
| 950755 90 8 | WERNER ENTERPRISES INC | CALL | |
| 950755 95 8 | WERNER ENTERPRISES INC | PUT | |
| 950810 10 1 | WESBANCO INC | COM | |
| 950813 10 5 | WESCAST INDS INC | CL A SUB VTG | |
| 950817 10 6 | WESCO FINL CORP | COM | |
| 95082P 10 5 | WESCO INTL INC | COM | ADDED |
| 951018 10 0 * | WESLEY JESSEN VISIONCARE INC | COM | |
| 951018 90 0 | WESLEY JESSEN VISIONCARE INC | CALL | |
| 951018 95 0 | WESLEY JESSEN VISIONCARE INC | PUT | |
| 952145 10 0 | WEST COAST BANCORP ORE NEW | COM | |
| 952698 10 8 | WEST ESSEX BANCORP | COM | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 954235 10 7 * | WEST MARINE INC | COM | |
| 954235 90 7 | WEST MARINE INC | CALL | |
| 954235 95 7 | WEST MARINE INC | PUT | |
| 955306 10 5 | WEST PHARMACEUTICAL SVSC INC | COM | |
| 956188 10 6 * | WEST TELESERVICES CORP | COM | |
| 956188 90 6 | WEST TELESERVICES CORP | CALL | |
| 956188 95 6 | WEST TELESERVICES CORP | PUT | |
| 957070 10 5 | WESTAFF INC | COM | |
| 957090 10 3 * | WESTAMERICA BANCORPORATION | COM | |
| 957090 90 3 | WESTAMERICA BANCORPORATION | CALL | |
| 957090 95 3 | WESTAMERICA BANCORPORATION | PUT | |
| 957116 10 6 | WESTBANK CORP | COM | |
| 95751D 10 2 | WESTCOAST ENERGY INC | COM | |
| 957541 10 5 * | WESTELL TECHNOLOGIES INC | CL A | |
| 957541 90 5 | WESTELL TECHNOLOGIES INC | CALL | |
| 957541 95 5 | WESTELL TECHNOLOGIES INC | PUT | |
| 957547 10 2 | WESTERBEKE CORP | COM | |
| 957550 10 6 | WESTERFED FINL CORP | COM | |
| 957683 10 5 | WESTERN BANCORP | COM | |
| 957781 10 7 | WESTERN BEEF INC DEL | COM | |
| 957907 10 8 | WESTCORP INC | COM | |
| 958054 10 8 | WESTERN CTRY CLUBS INC | COM | |
| 958102 AF 2 | WESTERN DIGITAL CORP | SD CV ZERO144A18 | |
| 958102 AH 8 | WESTERN DIGITAL CORP | SB DB CV ZERO 18 | |
| 958102 10 5 * | WESTERN DIGITAL CORP | COM | |
| 958102 90 5 | WESTERN DIGITAL CORP | CALL | |
| 958102 95 5 | WESTERN DIGITAL CORP | PUT | |
| 958259 10 3 | WESTERN GAS RES INC | COM | |
| 958259 30 1 | WESTERN GAS RES INC | PFD CONV \$2.625 | |
| 958468 10 0 | WESTERN INVT REAL ESTATE TR | SH BEN INT | |
| 959024 10 0 | WESTERN OHIO FINL CORP | COM | |
| 959221 10 2 | WESTERN PWR & EQUIP CORP | COM | |
| 959425 10 9 * | WESTERN RES INC | COM | |
| 959425 90 9 | WESTERN RES INC | CALL | |
| 959425 95 9 | WESTERN RES INC | PUT | |
| 95960H 10 0 | WESTERN STAR TRUCKS HLDGS LTD | COM | |
| 95988E 20 4 * | WESTERN WIRELESS CORP | CL A | |
| 95988E 90 4 | WESTERN WIRELESS CORP | CALL | |
| 95988E 95 4 | WESTERN WIRELESS CORP | PUT | |
| 959881 10 3 | WESTERN WTR CO | COM | |
| 959897 10 9 * | WESTERNBANK PUERTO RICO | COM | |
| 959897 90 9 | WESTERNBANK PUERTO RICO | CALL | |
| 959897 95 9 | WESTERNBANK PUERTO RICO | PUT | |
| 959897 20 8 | WESTERNBANK PUERTO RICO | PFD CV A 1998 | |
| 959910 10 0 | WESTFIELD AMER INC | COM | |
| 960386 10 0 | WESTINGHOUSE AIR BRAKE CO NEW | COM | |
| 960577 40 1 | WESTMARK GROUP HOLDING INC | COM PAR \$.005 | |
| 960631 10 9 | WESTMINSTER CAP INC | COM | |
| 960878 10 6 | WESTMORELAND COAL CO | COM | ADDED |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 320
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|---------|
| 960878 30 4 | WESTMORELAND COAL CO | PFD DP A CV1/4 | ADDED |
| 961137 AA 4 | WESTON ROY F INC | SUB DEB CNV 7%02 | |
| 961137 10 6 | WESTON ROY F INC | CL A | |
| 96121E 10 1 | WESTOWER CORP | COM | |
| 961214 30 1 | WESTPAC BKG CORP | SPONSORED ADR | |
| 961238 10 2 * | WESTPOINT STEVENS INC | COM | |
| 961238 90 2 | WESTPOINT STEVENS INC | CALL | |
| 961238 95 2 | WESTPOINT STEVENS INC | PUT | |
| 961548 10 4 * | WESTVACO CORP | COM | |
| 961548 90 4 | WESTVACO CORP | CALL | |
| 961548 95 4 | WESTVACO CORP | PUT | |
| 961748 20 9 | WESTWOOD CORP | COM PAR \$0.003 | |
| 961767 10 0 | WESTWOOD HOMESTEAD FINL CORP | COM | |
| 961815 10 7 * | WESTWOOD ONE INC | COM | |
| 961815 90 7 | WESTWOOD ONE INC | CALL | |
| 961815 95 7 | WESTWOOD ONE INC | PUT | |
| 961840 10 5 * | WET SEAL INC | CL A | |
| 961840 90 5 | WET SEAL INC | CALL | |
| 961840 95 5 | WET SEAL INC | PUT | |
| 962149 10 0 | WEYCO GROUP INC | COM | |
| 962166 10 4 * | WEYERHAEUSER CO | COM | |
| 962166 90 4 | WEYERHAEUSER CO | CALL | |
| 962166 95 4 | WEYERHAEUSER CO | PUT | |
| 963320 10 6 * | WHIRLPOOL CORP | COM | |
| 963320 90 6 | WHIRLPOOL CORP | CALL | |
| 963320 95 6 | WHIRLPOOL CORP | PUT | |
| 963505 10 2 | WHITE CAP INDS CORP | COM | |
| 963801 10 5 | WHITE ELECTR DESIGNS CORP | COM | |
| 963801 20 4 | WHITE ELECTR DESIGNS CORP | PFD SRCV \$3.00 | |
| 964126 10 6 | WHITE MTNS INS GROUP INC | COM | ADDED |
| 964347 10 8 | WHITE PINE SOFTWARE INC | COM | |
| 965063 10 0 | WHITEHALL JEWELLERS INC | COM | |
| 966245 10 2 | WHITEWING LABS INC | COM | DELETED |
| 966245 11 0 | WHITEWING LABS INC | WT EXP 020900 | DELETED |
| 96647K 10 2 * | WHITMAN CORP | COM | DELETED |
| 96647K 90 2 | WHITMAN CORP | CALL | DELETED |
| 96647K 95 2 | WHITMAN CORP | PUT | DELETED |
| 96647R 10 7 | WHITMAN CORP NEW | COM | ADDED |
| 966524 10 0 | WHITMAN ED GROUP INC | COM | |
| 966612 10 3 | WHITNEY HLDG CORP | COM | |
| 966680 40 7 * | WHITTAKER CORP DEL | COM PAR \$0.01 | |
| 966680 90 7 | WHITTAKER CORP DEL | CALL | |
| 966680 95 7 | WHITTAKER CORP DEL | PUT | |
| 966834 10 3 * | WHITTMAN-HART INC | COM | |
| 966834 90 3 | WHITTMAN-HART INC | CALL | |
| 966834 95 3 | WHITTMAN-HART INC | PUT | |
| 966837 AA 4 | WHOLE FOODS MKT INC | SD CV ZRO 144A18 | |
| 966837 AB 2 | WHOLE FOODS MKT INC | SD CV ZRO ACRD18 | |
| 966837 AC 0 | WHOLE FOODS MKT INC | SB DB CV ZRO 18 | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|--------|
| 966837 10 6 * | WHOLE FOODS MKT INC | COM | |
| 966837 90 6 | WHOLE FOODS MKT INC | CALL | |
| 966837 95 6 | WHOLE FOODS MKT INC | PUT | |
| 967446 10 5 | WICKES INC | COM | |
| 967575 20 0 | WIDECOM GROUP INC | COM NEW | |
| 96808B 10 7 * | WILD OATS MARKETS INC | COM | |
| 96808B 90 7 | WILD OATS MARKETS INC | CALL | |
| 96808B 95 7 | WILD OATS MARKETS INC | PUT | |
| 968223 20 6 | WILEY JOHN & SONS INC | CL A | |
| 968223 30 5 | WILEY JOHN & SONS INC | CL B | |
| 969133 10 7 * | WILLAMETTE INDS INC | COM | |
| 969133 90 7 | WILLAMETTE INDS INC | CALL | |
| 969133 95 7 | WILLAMETTE INDS INC | PUT | |
| 969136 10 0 | WILLAMETTE VY VINEYARD INC | COM | |
| 969199 10 8 * | WILLBROS GROUP INC | COM | |
| 969199 90 8 | WILLBROS GROUP INC | CALL | |
| 969199 95 8 | WILLBROS GROUP INC | PUT | |
| 969450 10 5 | WILLIAMS COAL SEAM GAS RTY TR | TR UNIT | |
| 969457 10 0 * | WILLIAMS COS INC DEL | COM | |
| 969457 90 0 | WILLIAMS COS INC DEL | CALL | |
| 969457 95 0 | WILLIAMS COS INC DEL | PUT | |
| 969465 10 3 | WILLIAMS CTLS INC | COM | |
| 969490 10 1 | WILLIAMS CLAYTON ENERGY INC | COM | |
| 969493 20 4 | WILLIAMS INDS INC | COM | |
| 969904 10 1 * | WILLIAMS SONOMA INC | COM | |
| 969904 90 1 | WILLIAMS SONOMA INC | CALL | |
| 969904 95 1 | WILLIAMS SONOMA INC | PUT | |
| 970646 10 5 | WILLIS LEASE FINANCE CORP | COM | |
| 97111E 10 1 | WILLOW GROVE BANCORP INC | COM | |
| 971426 10 1 | WILMAR INDS INC | COM | |
| 971807 10 2 * | WILMINGTON TRUST CORP | COM | |
| 971807 90 2 | WILMINGTON TRUST CORP | CALL | |
| 971807 95 2 | WILMINGTON TRUST CORP | PUT | |
| 971867 10 6 | WILSHIRE FINL SVCS GROUP INC | COM | |
| 971889 10 0 | WILSHIRE OIL CO TEX | COM | |
| 971892 10 4 | WILSHIRE REAL ESTATE INVT | COM | |
| 97200A 10 1 | WILSHIRE ST BK CALIF | COM | |
| 972463 10 3 | WILSONS THE LEATHER EXPERTS | COM | |
| 973149 AA 5 | WIND RIVER SYSTEMS INC | SB NT CV 144A 02 | |
| 973149 AB 3 | WIND RIVER SYSTEMS INC | SB NT CV ACRD 02 | |
| 973149 AC 1 | WIND RIVER SYSTEMS INC | SUB NT CONV 5%02 | |
| 973149 10 7 * | WIND RIVER SYSTEMS INC | COM | |
| 973149 90 7 | WIND RIVER SYSTEMS INC | CALL | |
| 973149 95 7 | WIND RIVER SYSTEMS INC | PUT | |
| 973411 10 1 * | WINDMERE-DURABLE HLDGS INC | COM | |
| 973411 90 1 | WINDMERE-DURABLE HLDGS INC | CALL | |
| 973411 95 1 | WINDMERE-DURABLE HLDGS INC | PUT | |
| 973859 10 1 | WINFIELD CAP CORP | COM | |
| 974241 10 1 | WINLAND ELECTRS INC | COM | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 322
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|----------------------------|--------------------|---------|
| 974259 10 3 | WINMILL & CO INC | CL A | ADDED |
| 974280 10 9 * | WINN DIXIE STORES INC | COM | |
| 974280 90 9 | WINN DIXIE STORES INC | CALL | |
| 974280 95 9 | WINN DIXIE STORES INC | PUT | |
| 974637 10 0 * | WINNEBAGO INDS INC | COM | |
| 974637 90 0 | WINNEBAGO INDS INC | CALL | |
| 974637 95 0 | WINNEBAGO INDS INC | PUT | |
| 975377 10 2 | WINSLOEW FURNITURE INC | COM | |
| 975515 10 7 * | WINSTAR COMMUNICATIONS INC | COM | |
| 975515 90 7 | WINSTAR COMMUNICATIONS INC | CALL | |
| 975515 95 7 | WINSTAR COMMUNICATIONS INC | PUT | |
| 97563A 10 2 | WINSTON HOTELS INC | COM | |
| 975661 10 9 | WINSTON RES INC | COM | |
| 976446 10 4 | WINTON FINL CORP | COM | |
| 97650W 10 8 | WINTRUST FINANCIAL CORP | COM | |
| 976524 10 8 * | WIRELESS TELECOM GROUP INC | COM | |
| 976524 90 8 | WIRELESS TELECOM GROUP INC | CALL | |
| 976524 95 8 | WIRELESS TELECOM GROUP INC | PUT | |
| 976592 10 5 * | WISCONSIN CENT TRANSN CORP | COM | |
| 976592 90 5 | WISCONSIN CENT TRANSN CORP | CALL | |
| 976592 95 5 | WISCONSIN CENT TRANSN CORP | PUT | |
| 976657 10 6 * | WISCONSIN ENERGY CORP | COM | |
| 976657 90 6 | WISCONSIN ENERGY CORP | CALL | |
| 976657 95 6 | WISCONSIN ENERGY CORP | PUT | |
| 977284 10 8 | WISER OIL CO DEL | COM | |
| 97737K 30 9 | WIT CAP GROUP INC | COM | ADDED |
| 977385 10 3 * | WITCO CORP | COM | |
| 977385 90 3 | WITCO CORP | CALL | |
| 977385 95 3 | WITCO CORP | PUT | |
| 977725 10 0 | WOLF HOWARD B INC | COM | |
| 977865 10 4 | WOLOHAN LMBR CO | COM | |
| 978093 10 2 * | WOLVERINE TUBE INC | COM | |
| 978093 90 2 | WOLVERINE TUBE INC | CALL | |
| 978093 95 2 | WOLVERINE TUBE INC | PUT | |
| 978097 10 3 * | WOLVERINE WORLD WIDE INC | COM | |
| 978097 90 3 | WOLVERINE WORLD WIDE INC | CALL | |
| 978097 95 3 | WOLVERINE WORLD WIDE INC | PUT | |
| 978237 10 5 | WOOD BANCORP INC | COM | |
| 979425 20 4 | WOODHAVEN HOMES INC | UNIT EX 000003 | DELETED |
| 979438 10 8 | WOODHEAD INDS INC | COM | |
| 980745 10 3 | WOODWARD GOVERNOR CO | COM | |
| 980903 10 8 | WORKGROUP TECHNOLOGY CORP | COM | |
| 980905 10 3 | WORLD HEART CORP | COM | |
| 98137N 10 9 * | WORKFLOW MGMT INC | COM | |
| 98137N 90 9 | WORKFLOW MGMT INC | CALL | |
| 98137N 95 9 | WORKFLOW MGMT INC | PUT | |
| 98138R 10 9 | WORKSAFE INDS INC | COM | |
| 98138R 12 5 | WORKSAFE INDS INC | WT B EX 101099 | |
| 98141A AA 9 | WORLD ACCESS INC | SB DB CV 144A 02 | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 98141A AB 7 | WORLD ACCESS INC | SB DB CV ACRD 02 | |
| 98141A AC 5 | WORLD ACCESS INC | SB NT CV 4.5%02 | |
| 98141A 10 1 * | WORLD ACCESS INC | COM | |
| 98141A 90 1 | WORLD ACCESS INC | CALL | |
| 98141A 95 1 | WORLD ACCESS INC | PUT | |
| 981419 10 4 | WORLD ACCEP CORP DEL | COM | |
| 98142H 10 5 | WORLD AWYS INC NEW | COM | |
| 981443 AA 2 | WORLD COLOR PRESS INC DEL | SR SB NT CV 6%07 | |
| 981443 10 4 * | WORLD COLOR PRESS INC DEL | COM | |
| 981443 90 4 | WORLD COLOR PRESS INC DEL | CALL | |
| 981443 95 4 | WORLD COLOR PRESS INC DEL | PUT | |
| 981475 10 6 | WORLD FUEL SVCS CORP | COM | |
| 981500 10 1 | WORLD OF SCIENCE | COM | |
| 98155G 10 1 | WORLDTALK COMMUNICATIONS CORP | COM | |
| 98155J 10 5 | WORLDPORT COMMUNICATIONS INC | COM | |
| 98156L 30 7 | WORLDGATE COMMUNICATIONS INC | COM | ADDED |
| 981564 10 7 | WORLDWIDE DOLLARVEST FD INC | COM | |
| 98157N 10 4 | WORLDWIDE ENTMT & SPORTS CORP | COM | |
| 98157N 11 2 | WORLDWIDE ENTMT & SPORTS CORP | WT EXP 102101 | |
| 981630 10 6 | WORONOCO BANCORP INC | COM | |
| 981809 10 6 * | WORTHINGTON FOODS INC | COM | |
| 981809 90 6 | WORTHINGTON FOODS INC | CALL | |
| 981809 95 6 | WORTHINGTON FOODS INC | PUT | |
| 981811 10 2 * | WORTHINGTON INDS INC | COM | |
| 981811 90 2 | WORTHINGTON INDS INC | CALL | |
| 981811 95 2 | WORTHINGTON INDS INC | PUT | |
| 981907 10 8 | WORLDTEX INC | COM | |
| 982526 10 5 * | WRIGLEY WM JR CO | COM | |
| 982526 90 5 | WRIGLEY WM JR CO | CALL | |
| 982526 95 5 | WRIGLEY WM JR CO | PUT | |
| 982855 10 8 | WYANT CORP | COM | |
| 983085 10 1 * | WYMAN GORDON CO | COM | |
| 983085 90 1 | WYMAN GORDON CO | CALL | |
| 983085 95 1 | WYMAN GORDON CO | PUT | |
| 983195 10 8 | WYNNS INTL INC | COM | |
| 983701 10 3 | XCL LTD DEL | COM | |
| 983857 10 3 * | X-RITE INC | COM | |
| 983857 90 3 | X-RITE INC | CALL | |
| 983857 95 3 | X-RITE INC | PUT | |
| 98388N 10 5 * | XCEED INC | COM | |
| 98388N 90 5 | XCEED INC | CALL | |
| 98388N 95 5 | XCEED INC | PUT | |
| 983882 30 9 | XATA CORP | COM NEW | |
| 983905 10 0 | XIOX CORP | COM | |
| 983909 10 2 | XETA CORP | COM | |
| 983919 AA 9 | XILINX INC | SUB NT CV 144A02 | DELETED |
| 983919 10 1 * | XILINX INC | COM | |
| 983919 90 1 | XILINX INC | CALL | |
| 983919 95 1 | XILINX INC | PUT | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 324
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------------|--------------------|---------|
| 983922 10 5 * | XIRCOM INC | COM | |
| 983922 90 5 | XIRCOM INC | CALL | |
| 983922 95 5 | XIRCOM INC | PUT | |
| 983942 10 3 | XETEL CORP | COM | |
| 983963 10 9 | XEON FINANCIAL CO | COM | ADDED |
| 984003 10 3 | XEIKON N V | SPONSORED ADR | |
| 984111 10 4 | XENOVA GROUP PLC | SPONSORED ADR | |
| 98412V 10 7 * | XOMED SURGICAL PRODS INC | COM | |
| 98412V 90 7 | XOMED SURGICAL PRODS INC | CALL | |
| 98412V 95 7 | XOMED SURGICAL PRODS INC | PUT | |
| 98412X 10 3 | XIONICS DOCUMENT TECHNOLOGIES | COM | |
| 984121 10 3 * | XEROX CORP | COM | |
| 984121 90 3 | XEROX CORP | CALL | |
| 984121 95 3 | XEROX CORP | PUT | |
| 98413F 10 1 * | XOOM COM INC | COM | |
| 98413F 90 1 | XOOM COM INC | CALL | |
| 98413F 95 1 | XOOM COM INC | PUT | |
| 984138 10 7 * | XTRA CORP | COM | |
| 984138 90 7 | XTRA CORP | CALL | |
| 984138 95 7 | XTRA CORP | PUT | |
| 984149 10 4 | XYBERNAUT CORP | COM | |
| 984149 11 2 | XYBERNAUT CORP | WT EXP 071899 | |
| 984151 10 0 * | XYLAN CORP | COM | DELETED |
| 984151 90 0 | XYLAN CORP | CALL | DELETED |
| 984151 95 0 | XYLAN CORP | PUT | DELETED |
| 984245 10 0 | YPF SOCIEDAD ANONIMA | SPON ADR CL D | |
| 984308 10 6 | YADKIN VY BK&TR CO ELKIN N C | COM | |
| 984332 10 6 * | YAHOO INC | COM | |
| 984332 90 6 | YAHOO INC | CALL | |
| 984332 95 6 | YAHOO INC | PUT | |
| 984779 10 8 | YANKEE ENERGY SYS INC | COM | |
| 984846 10 5 | YANZHOU COAL MNG CO LTD | SPNS ADR H SHS | |
| 984903 10 4 * | XICOR INC | COM | |
| 984903 90 4 | XICOR INC | CALL | |
| 984903 95 4 | XICOR INC | PUT | |
| 985021 10 4 | YARDVILLE NATL BANCORP | COM | |
| 985509 10 8 * | YELLOW CORP | COM | |
| 985509 90 8 | YELLOW CORP | CALL | |
| 985509 95 8 | YELLOW CORP | PUT | |
| 985837 10 3 | YIELDUP INTL CORP | COM | |
| 986001 10 5 | YOCREAM INTL INC | COM | ADDED |
| 986073 10 4 | YONKERS FINL CORP | COM | |
| 986630 10 1 | YORK FINL CORP | COM | |
| 986632 10 7 | YORK GROUP INC | COM | |
| 986670 10 7 * | YORK INTL CORP NEW | COM | |
| 986670 90 7 | YORK INTL CORP NEW | CALL | |
| 986670 95 7 | YORK INTL CORP NEW | PUT | |
| 987048 10 5 * | YORK RESH CORP | COM | |
| 987048 90 5 | YORK RESH CORP | CALL | |

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|-------------------------|--------------------|---------|
| 987048 95 5 | YORK RESH CORP | PUT | |
| 987413 10 1 | YOUBET COM INC | COM | ADDED |
| 987425 10 5 * | YOUNG & RUBICAM INC | COM | |
| 987425 90 5 | YOUNG & RUBICAM INC | CALL | |
| 987425 95 5 | YOUNG & RUBICAM INC | PUT | |
| 987434 10 7 * | YOUNG BROADCASTING INC | CL A | |
| 987434 90 7 | YOUNG BROADCASTING INC | CALL | |
| 987434 95 7 | YOUNG BROADCASTING INC | PUT | |
| 987520 10 3 | YOUNG INNOVATIONS INC | COM | |
| 987816 AA 3 | YOUTH SVCS INTL INC | SBDBCX 144A 7%06 | DELETED |
| 987816 AB 1 | YOUTH SVCS INTL INC | SUB DB CONV 7%06 | DELETED |
| 987816 10 5 * | YOUTH SVCS INTL INC | COM | DELETED |
| 987816 90 5 | YOUTH SVCS INTL INC | CALL | DELETED |
| 987816 95 5 | YOUTH SVCS INTL INC | PUT | DELETED |
| 988789 10 3 | Z SEVEN FD INC | COM | |
| 988858 10 6 * | ZALE CORP NEW | COM | |
| 988858 90 6 | ZALE CORP NEW | CALL | |
| 988858 95 6 | ZALE CORP NEW | PUT | |
| 988881 10 8 | ZAMBA CORP | COM | |
| 988910 10 5 | ZEMEX CDA CORP | COM | |
| 988918 10 8 | ZI CORP | COM | |
| 98906Q 10 1 | ZANY BRAINY INC | COM | ADDED |
| 989070 50 3 * | ZAPATA CORP | COM NEW | |
| 989070 90 3 | ZAPATA CORP | CALL | |
| 989070 95 3 | ZAPATA CORP | PUT | |
| 989136 10 6 | ZARING NATL CORP | COM | |
| 989207 10 5 * | ZEBRA TECHNOLOGIES CORP | CL A | |
| 989207 90 5 | ZEBRA TECHNOLOGIES CORP | CALL | |
| 989207 95 5 | ZEBRA TECHNOLOGIES CORP | PUT | |
| 98934D 10 6 | ZENCA GROUP PLC | SPONSORED ADR | DELETED |
| 989390 10 9 | ZENITH NATL INS CORP | COM | |
| 989414 10 7 | ZENIX INCOME FD INC | COM | |
| 98950E 40 0 | ZEVEX INTL INC | COM PAR \$0.04 | |
| 989506 10 0 | ZIEGLER INC | COM | |
| 989511 10 0 * | ZIFF-DAVIS INC | COM ZD | |
| 989511 90 0 | ZIFF-DAVIS INC | CALL | |
| 989511 95 0 | ZIFF-DAVIS INC | PUT | |
| 989511 20 9 * | ZIFF-DAVIS INC | COM ZDNET | ADDED |
| 989511 90 9 | ZIFF-DAVIS INC | CALL | ADDED |
| 989511 95 9 | ZIFF-DAVIS INC | PUT | ADDED |
| 989513 20 5 * | ZILA INC | COM PAR \$0.01 | |
| 989513 90 5 | ZILA INC | CALL | |
| 989513 95 5 | ZILA INC | PUT | |
| 989597 10 9 | ZINDART LTD | SPONSORED ADR | |
| 989601 10 9 | ZING TECHNOLOGIES INC | COM | |
| 989701 10 7 * | ZIONS BANCORPORATION | COM | |
| 989701 90 7 | ZIONS BANCORPORATION | CALL | |
| 989701 95 7 | ZIONS BANCORPORATION | PUT | |
| 98974T 20 1 | ZMAX CORP | COM NEW | |

RUN DATE:06/24/99
RUN TIME:12:41

** LIST OF SECTION 13F SECURITIES **

PAGE 326
IVM001

| CUSIP NO. | ISSUER NAME | ISSUER DESCRIPTION | STATUS |
|---------------|---------------------------|--------------------|---------|
| 989741 10 3 | ZIPLINK INC | COM | ADDED |
| 98975F 10 1 * | ZORAN CORP | COM | |
| 98975F 90 1 | ZORAN CORP | CALL | |
| 98975F 95 1 | ZORAN CORP | PUT | |
| 98975L 10 8 * | ZONAGEN INC | COM | |
| 98975L 90 8 | ZONAGEN INC | CALL | |
| 98975L 95 8 | ZONAGEN INC | PUT | |
| 98975W 10 4 * | ZOLTEK COS INC | COM | |
| 98975W 90 4 | ZOLTEK COS INC | CALL | |
| 98975W 95 4 | ZOLTEK COS INC | PUT | |
| 98976E 10 3 | ZOOM TELEPHONICS INC | COM | |
| 989834 10 6 | ZWEIG FD | COM | |
| 989837 10 9 | ZWEIG TOTAL RETURN FD INC | COM | |
| 989854 10 4 | ZYDECO ENERGY INC | COM | DELETED |
| 989854 11 2 | ZYDECO ENERGY INC | WT EXP 010100 | DELETED |
| 989855 10 1 * | ZYGO CORP | COM | |
| 989855 90 1 | ZYGO CORP | CALL | |
| 989855 95 1 | ZYGO CORP | PUT | |
| 989859 10 3 | ZYMETX INC | COM | |
| 989913 10 8 * | ZITEL CORP | COM | |
| 989913 90 8 | ZITEL CORP | CALL | |
| 989913 95 8 | ZITEL CORP | PUT | |
| 989922 10 9 | ZOLL MED CORP | COM | |
| 989929 10 4 | ZOMAX INC MINN | COM | |

TOTAL RECORDS PRINTED: 15,949
TOTAL RECORDS PROCESSED: 15,949

00010225 RECORDS FOR INF FILE

00017331 RECORDS FOR PRT FILE