

FORM 13F

December 31, 2001

| Name of Issuer | Class | CUSIP | Value | Shares/ Prn Amt | Invstmnt Authrty | | | Other Managers | Voting Authority | | |
|----------------------------|-------|-----------|-----------|--------------------|------------------|--------|-------|-------------------|------------------|--------|---------|
| | | | | | Sole | Shared | Other | | Shared | Sole | None |
| <S> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> |
| ADC TELECOMMUNICATIONS INC | COM | 000886101 | 2760550 | 612795 | | X | | | 0 | 12600 | 600195 |
| ACM MUN SECS INCOME | COM | 000942102 | 12689 | 989 | | X | | | 0 | 0 | 989 |
| AFLAC INC | COM | 001055102 | 8937674 | 363920 | | X | | | 0 | 600 | 363320 |
| AES CORP | COM | 00130H105 | 6061545 | 370767 | | X | | | 0 | 277 | 370490 |
| AMR CORP COM | COM | 001765106 | 2390561 | 107214 | | X | | | 0 | 0 | 107214 |
| AOL TIME WARNER | COM | 00184A105 | 103097372 | 3211699 | | X | | client | 0 | 130115 | 3081584 |
| AT & T CORP | COM | 001957109 | 45026566 | 2482904 | | X | | | 0 | 16356 | 2466548 |
| AT & T WIRELESS | COM | 00209A106 | 26503119 | 1844283 | | X | | | 0 | 84077 | 1760206 |
| ABBOTT LABS | COM | 002824100 | 63543309 | 1139789 | | X | | client | 0 | 58811 | 1080978 |
| ABBAY NATL PLC | COM | 002920106 | 2730 | 100 | | X | | | 0 | 0 | 100 |
| ADAMS EXPRESS CO | COM | 006212104 | 717470 | 50455 | | X | | | 0 | 50455 | 0 |
| ADOBE SYS INC | COM | 00724F101 | 5180956 | 166858 | | X | | client | 0 | 2000 | 164858 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 3743487 | 236040 | | X | | | 0 | 0 | 236040 |
| AETNA INC | COM | 00817Y108 | 3323565 | 100766 | | X | | | 0 | 1100 | 99666 |
| AFFILIATED COMPUTER | COM | 008190100 | 5108 | 54 | | X | | | 0 | 0 | 54 |
| AGILENT | COM | 00846U101 | 10347344 | 362942 | | X | | client | 0 | 42033 | 320909 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 7490969 | 159686 | | X | | | 0 | 1812 | 157874 |
| ALBERTO CULVER | COM | 013068101 | 1761068 | 39362 | | X | | | 0 | 0 | 39362 |
| ALBERTSONS INC | COM | 013104104 | 8941223 | 283943 | | X | | | 0 | 1700 | 282243 |
| ALCAN INC | COM | 013716105 | 8018265 | 223153 | | X | | | 0 | 250 | 222903 |
| ALCOA CORP | COM | 013817101 | 23358789 | 657122 | | X | | client | 0 | 52990 | 604132 |
| ALLEGHENY ENERGY | COM | 017361106 | 3201834 | 88388 | | X | | | 0 | 1500 | 86888 |
| ALLEGHENY TECHNOLOGIES | COM | 01741R102 | 931433 | 55610 | | X | | | 0 | 0 | 55610 |
| ALLERGAN INC | COM | 018490102 | 6847002 | 91226 | | X | | | 0 | 0 | 91226 |
| ALLIANT TECHSYSTEMS | COM | 018804104 | 3216 | 40 | | X | | | 0 | 0 | 40 |
| ALLIED WASTE INDS INC | COM | 019589308 | 1927039 | 137036 | | X | | | 0 | 0 | 137036 |
| ALLSTATE CORP | COM | 020002101 | 16740657 | 496759 | | X | | | 0 | 938 | 495821 |
| ALLTEL CORP | COM | 020039103 | 17173387 | 278211 | | X | | | 0 | 62230 | 215981 |
| ALPHA INDS INC | COM | 020753109 | 3085 | 119 | | X | | | 0 | 0 | 119 |
| ALTERA CORP | COM | 021441100 | 5689480 | 268090 | | X | | | 0 | 0 | 268090 |
| AMAZON.COM INC | COM | 023135106 | 1155 | 128 | | X | | | 0 | 0 | 128 |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 5416667 | 93617 | | X | | | 0 | 20205 | 73412 |
| AMCON | COM | 02341Q106 | 137 | 33 | | X | | | 0 | 0 | 33 |
| AMERADA HESS CORP | COM | 023551104 | 3867438 | 61879 | | X | | | 0 | 150 | 61729 |
| AMEREN CORP | COM | 023608102 | 4065985 | 96120 | | X | | | 0 | 0 | 96120 |
| AMERICAN ELEC POWER | COM | 025537101 | 9824404 | 225683 | | X | | | 0 | 1691 | 223992 |
| AMERICAN EAGLE | COM | 02553B102 | 2265 | 100 | | X | | | 0 | 0 | 100 |
| AMERICAN EXPRESS CO | COM | 025816109 | 34606534 | 969816 | | X | | client | 0 | 31110 | 938706 |

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| AMERICAN GREETINGS CORP CL | COM | 026375105 | 604766 | 43892 | X | | 0 | 0 | 43892 |
| AMERICAN HOME PRODS CORP | COM | 026609107 | 61876889 | 1008413 | X | | 0 | 91129 | 917284 |
| AMER INTL GROUP INC | COM | 026874107 | 153288832 | 1930564 | X | client | 0 | 103361 | 1827203 |
| AMERICAN PWR CONVERSION CO | COM | 029066107 | 1963518 | 135766 | X | | 0 | 0 | 135766 |
| AMERICAN TOWER | COM | 029912201 | 1126 | 117 | X | | 0 | 0 | 117 |
| AMERON INTERNATIONAL CORP | COM | 030710107 | 1076060 | 15550 | X | | 0 | 15550 | 0 |
| AMERISOURCE BERGEN CORP | COM | 03073E105 | 4550570 | 71600 | X | | 0 | 0 | 71600 |
| AMGEN INC | COM | 031162100 | 42813091 | 758554 | X | client | 0 | 21522 | 737032 |
| AMSOUTH BANCORP COM | COM | 032165102 | 4783978 | 253144 | X | | 0 | 0 | 253144 |
| ANADARKO PETE CORP COM | COM | 032511107 | 10203979 | 179484 | X | | 0 | 6540 | 172944 |
| ANALOG DEVICES INC | COM | 032654105 | 11167678 | 251578 | X | | 0 | 0 | 251578 |
| ANDREW CORP | COM | 034425108 | 1234823 | 56409 | X | | 0 | 0 | 56409 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 29543133 | 653460 | X | client | 0 | 30310 | 623150 |
| AON CORP | COM | 037389103 | 7013472 | 197448 | X | | 0 | 10575 | 186873 |
| APACHE CORP | COM | 037411105 | 4562841 | 91478 | X | | 0 | 0 | 91478 |
| APPLE COMPUTER | COM | 037833100 | 5343111 | 243992 | X | | 0 | 400 | 243592 |
| APPLERA CORP COM | COM | 038020103 | 5794576 | 147573 | X | | 0 | 0 | 147573 |
| APPLIED MATERIALS | COM | 038222105 | 24416392 | 608889 | X | client | 0 | 32919 | 575970 |
| APPLIED MICRO | COM | 03822W109 | 2353341 | 207692 | X | | 0 | 0 | 207692 |
| ARAMARK CORPORATION | COM | 038521100 | 7590 | 300 | X | | 0 | 0 | 300 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 6773805 | 472039 | X | | 0 | 12326 | 459713 |
| ASHLAND INC | COM | 044204105 | 2218620 | 48152 | X | | 0 | 0 | 48152 |
| ATMOS ENERGY CORP | COM | 049560105 | 938506 | 44165 | X | | 0 | 44165 | 0 |
| AUTODESK INC | COM | 052769106 | 1418462 | 38055 | X | | 0 | 0 | 38055 |
| AUTOMATIC DATA PROCESS COM | COM | 053015103 | 25525758 | 433368 | X | | 0 | 4590 | 428778 |
| AUTOZONE INC | COM | 053332102 | 5394667 | 75130 | X | | 0 | 0 | 75130 |
| AVAYA INC | COM | 053499109 | 2429151 | 199962 | X | | 0 | 416 | 199546 |
| AVERY DENNISON CORP | COM | 053611109 | 4351277 | 76972 | X | | 0 | 500 | 76472 |
| AVON PRODS INC | COM | 054303102 | 7659034 | 164707 | X | | 0 | 505 | 164202 |
| BB&T CORP COM | COM | 054937107 | 11417877 | 316201 | X | | 0 | 1254 | 314947 |
| BASF AG SPONS ADR | COM | 055262505 | 2291 | 60 | X | | 0 | 0 | 60 |
| BP AMOCO PLC | COM | 055622104 | 3490978 | 75067 | X | client | 0 | 61275 | 13792 |
| BMC SOFTWARE INC | COM | 055921100 | 2776831 | 169640 | X | | 0 | 0 | 169640 |
| BAKER HUGHES INC COM | COM | 057224107 | 8547379 | 234367 | X | | 0 | 810 | 233557 |
| BALL CORP | COM | 058498106 | 1342281 | 18989 | X | | 0 | 0 | 18989 |
| BANK OF AMERICA | COM | 060505104 | 70941351 | 1126966 | X | client | 0 | 27726 | 1099240 |
| BANK NEW YORK INC | COM | 064057102 | 21049590 | 515910 | X | | 0 | 3812 | 512098 |
| BANK ONE CORP | COM | 06423A103 | 31778216 | 813783 | X | client | 0 | 2007 | 811776 |
| BARD C R INC COM | COM | 067383109 | 2283637 | 35407 | X | | 0 | 0 | 35407 |
| BARRICK GOLD CORP | COM | 067901108 | 5955987 | 373415 | X | | 0 | 925 | 372490 |
| BAUSCH & LOMB INC | COM | 071707103 | 1404209 | 37298 | X | | 0 | 0 | 37298 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 23236242 | 433266 | X | | 0 | 20606 | 412660 |
| BAYER AG SPONSORED | COM | 072730302 | 2552 | 80 | X | | 0 | 0 | 80 |
| BEA SYSTEMS INC | COM | 073325102 | 9498 | 536 | X | | 0 | 0 | 536 |
| BEAR STEARNS CO | COM | 073902108 | 4341287 | 74037 | X | client | 0 | 7135 | 66902 |
| BECTON DICKINSON & CO | COM | 075887109 | 5963661 | 179902 | X | | 0 | 0 | 179902 |
| BED BATH & BEYOND INC COM | COM | 075896100 | 6841736 | 201826 | X | | 0 | 0 | 201826 |
| BELLSOUTH CORP | COM | 079860102 | 52346352 | 1372107 | X | | 0 | 60871 | 1311236 |

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|----------------------------|-----|-----------|----------|---------|---|--------|---|--------|---------|
| BEMIS CO | COM | 081437105 | 1809339 | 36781 | X | | 0 | 0 | 36781 |
| BERKSHRE HATHAWAY INC CL A | COM | 084670108 | 2797200 | 37 | X | | 0 | 37 | 0 |
| BERKSHIRE HATHAWAY | COM | 084670207 | 100873 | 41 | X | | 0 | 0 | 41 |
| BEST BUY INC | COM | 086516101 | 10922492 | 146650 | X | | 0 | 0 | 146650 |
| BIG LOTS INC | COM | 089302103 | 820677 | 78939 | X | | 0 | 0 | 78939 |
| BIOGEN INC | COM | 090597105 | 5977308 | 104224 | X | | 0 | 1200 | 103024 |
| BIOMET INC | COM | 090613100 | 5842574 | 189189 | X | | 0 | 0 | 189189 |
| BLACK & DECKER CORP | COM | 091797100 | 2096252 | 55575 | X | | 0 | 0 | 55575 |
| BLOCK H & R INC COM | COM | 093671105 | 5949930 | 133110 | X | | 0 | 5600 | 127510 |
| BOEING CO | COM | 097023105 | 23462211 | 605093 | X | | 0 | 20318 | 584775 |
| BOISE CASCADE CORP | COM | 097383103 | 1365402 | 40135 | X | | 0 | 0 | 40135 |
| BOSTON SCIENTIFIC CORP COM | COM | 101137107 | 6756773 | 280126 | X | | 0 | 0 | 280126 |
| BRINKER INTL INC | COM | 109641100 | 1606000 | 53980 | X | | | 53980 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 72405619 | 1419724 | X | client | 0 | 62544 | 1357180 |
| BROADCOM CORP CL A | COM | 111320107 | 7461405 | 182568 | X | | 0 | 0 | 182568 |
| BROCADE | COM | 111621108 | 1104464 | 33362 | X | | 0 | 33100 | 262 |
| BROWN FORMAN CORP CL B | COM | 115637209 | 3013555 | 48132 | X | | 0 | 0 | 48132 |
| BRUNSWICK CORP | COM | 117043109 | 1321048 | 60694 | X | | 0 | 0 | 60694 |
| BURLINGTON NORTHN SANTA FE | COM | 12189T104 | 7693405 | 269656 | X | | 0 | 598 | 269058 |
| BURLINGTON RES INC | COM | 122014103 | 6346960 | 169069 | X | | 0 | 29506 | 139563 |
| CET ENVIRONMENTAL | COM | 125180109 | 135 | 300 | X | | 0 | 0 | 300 |
| CIGNA CORP | COM | 125509109 | 9322454 | 100619 | X | | 0 | 0 | 100619 |
| CMGI INC | COM | 125750109 | 3450 | 1500 | X | | 0 | 0 | 1500 |
| CMS ENERGY CORP | COM | 125896100 | 2222558 | 92472 | X | | 0 | 0 | 92472 |
| CSX CORP COM | COM | 126408103 | 5194619 | 148208 | X | | 0 | 0 | 148208 |
| CVS | COM | 126650100 | 9704208 | 327902 | X | | 0 | 55800 | 272102 |
| CADENCE DESIGN SYS | COM | 127387108 | 2109000 | 96200 | X | | | 96200 | |
| CALPINE CORP | COM | 131347106 | 3566161 | 212266 | X | | 0 | 0 | 212266 |
| CAMPBELL SOUP CO | COM | 134429109 | 8545089 | 286090 | X | | 0 | 1200 | 284890 |
| CANADIAN PACIFIC RAILWAY L | COM | 13645T100 | 1200762 | 61582 | X | | 0 | 45382 | 16200 |
| CANON INC ADR NEW | COM | 138006309 | 4313 | 130 | X | | 0 | 0 | 130 |
| CAPITAL ONE | COM | 14040H105 | 8176201 | 151563 | X | | 0 | 2000 | 149563 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 21683578 | 335349 | X | | 0 | 16742 | 318607 |
| CARLTON COMMUNCTNS | COM | 142872209 | 1061 | 70 | X | | 0 | 0 | 70 |
| CARNIVAL CORP | COM | 143658102 | 11439874 | 407398 | X | | 0 | 0 | 407398 |
| CARRAMERICA REALTY CORP | COM | 144418100 | 272405 | 9050 | X | | 0 | 9050 | 0 |
| CATELLUS DEV CORP COM | COM | 149111106 | 2515740 | 136725 | X | | 0 | 136725 | 0 |
| CATERPILLAR INC DEL | COM | 149123101 | 12501364 | 239268 | X | | 0 | 600 | 238668 |
| CELESTICA INC | COM | 15101Q108 | 2267000 | 56125 | X | | | 56125 | |
| CENDANT CORP COM | COM | 151313103 | 13388942 | 682748 | X | | 0 | 300 | 682448 |
| CENTEX CORP | COM | 152312104 | 3760903 | 65876 | X | | 0 | 23600 | 42276 |
| CENTURYTEL INC | COM | 156700106 | 3223748 | 98270 | X | | 0 | 0 | 98270 |
| CHARTER ONE FINL INC | COM | 160903100 | 4269480 | 157249 | X | | 0 | 1158 | 156091 |
| CHARTER COMM INC DEL | COM | 16117M107 | 3090 | 206 | X | | 0 | 0 | 206 |
| CHEVRONTTEXACO CORP | COM | 166764100 | 67742275 | 755963 | X | client | 0 | 11445 | 744518 |
| CHIRON CORP | COM | 170040109 | 5788013 | 132036 | X | | 0 | 496 | 131540 |
| CHUBB CORP | COM | 171232101 | 8155658 | 118204 | X | | 0 | 0 | 118204 |
| CIENA CORP | COM | 171779101 | 3252934 | 227313 | X | | 0 | 0 | 227313 |

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| CINCINNATI FINL CORP | COM | 172062101 | 4281381 | 112222 | X | | 0 | 0 | 112222 |
| CINERGY CORP | COM | 172474108 | 3708084 | 110909 | X | | 0 | 300 | 110609 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3835138 | 147774 | X | | 0 | 0 | 147774 |
| CISCO SYS INC | COM | 17275R102 | 93087467 | 5140130 | X | | 0 | 36653 | 5103477 |
| CINTAS CORP | COM | 172908105 | 5676144 | 118256 | X | | 0 | 0 | 118256 |
| CITIGROUP INC | COM | 172967101 | 186355664 | 3691679 | X | client | 0 | 92280 | 3599399 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2103316 | 197292 | X | | 0 | 2634 | 194658 |
| CITRIX SYS INC | COM | 177376100 | 2952796 | 130306 | X | | 0 | 0 | 130306 |
| CITY NATL CORP | COM | 178566105 | 4253 | 97 | X | | 0 | 0 | 97 |
| CLEAR CHANNEL COMMUN COM | COM | 184502102 | 21146980 | 415388 | X | | 0 | 0 | 415388 |
| CLOROX CO DEL COM | COM | 189054109 | 6393375 | 161646 | X | | 0 | 0 | 161646 |
| COCA COLA CO | COM | 191216100 | 82511070 | 1749977 | X | client | 0 | 19600 | 1730377 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 5865220 | 309658 | X | | 0 | 400 | 309258 |
| COLGATE PALMOLIVE CO COM | COM | 194162103 | 22340695 | 386860 | X | | 0 | 3010 | 383850 |
| COMCAST CORP CLASS A SPECI | COM | 200300200 | 24545856 | 681821 | X | | 0 | 24800 | 657021 |
| COMERICA | COM | 200340107 | 7095986 | 123847 | X | | 0 | 0 | 123847 |
| COMPAQ COMPUTER CORP | COM | 204493100 | 11777180 | 1206677 | X | client | 0 | 17275 | 1189402 |
| COMPUDYNE CORP | COM | 204795306 | 13500 | 1000 | X | | 0 | 0 | 1000 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 13858224 | 401807 | X | | 0 | 1200 | 400607 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 5819745 | 118814 | X | | 0 | 150 | 118664 |
| COMPUWARE CORP | COM | 205638109 | 3056202 | 259232 | X | client | 0 | 0 | 259232 |
| COMVERSE TECHNOLOGY | COM | 205862402 | 2889580 | 129186 | X | | 0 | 242 | 128944 |
| CONAGRA FOODS INC | COM | 205887102 | 10376309 | 436530 | X | | 0 | 63211 | 373319 |
| CONCORD EFS INC | COM | 206197105 | 11475515 | 350072 | X | | 0 | 0 | 350072 |
| CONEXANT SYS INC COM | COM | 207142100 | 2546396 | 177354 | X | | 0 | 200 | 177154 |
| CONOCO INC | COM | 208251504 | 12308381 | 434922 | X | | 0 | 0 | 434922 |
| CONSECO INC COM | COM | 208464107 | 1067236 | 239258 | X | | 0 | 0 | 239258 |
| CONSOLIDATED EDISON COM | COM | 209115104 | 6011384 | 148935 | X | | 0 | 1279 | 147656 |
| CONSTELLATION ENERGY CORP | COM | 210371100 | 3905712 | 147085 | X | | 0 | 33119 | 113966 |
| CONVERGYS CORP | COM | 212485106 | 4489104 | 119737 | X | | 0 | 0 | 119737 |
| COOPER INDS INC COM | COM | 216669101 | 2275124 | 65162 | X | | 0 | 0 | 65162 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 802220 | 50276 | X | | 0 | 0 | 50276 |
| COORS ADOLPH CO CL B | COM | 217016104 | 1343620 | 25164 | X | | 0 | 0 | 25164 |
| COPART INC | COM | 217204106 | 4373 | 128 | X | | 0 | 0 | 128 |
| CORNING INC | COM | 219350105 | 8272955 | 927471 | X | | 0 | 269768 | 657703 |
| CORRECTIONS CORP AME | COM | 22025Y308 | 267 | 17 | X | | 0 | 0 | 17 |
| CORRECTIONS CORP | COM | 22025Y407 | 363 | 25 | X | | 0 | 0 | 25 |
| CORUS GROUP PLC | COM | 22087M101 | 3463 | 370 | X | | 0 | 0 | 370 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 13966034 | 314696 | X | | 0 | 0 | 314696 |
| COUNTRYWIDE CR IND DEL COM | COM | 222372104 | 3483470 | 85034 | X | | 0 | 0 | 85034 |
| CRANE CO COM | COM | 224399105 | 1058801 | 41287 | X | | 0 | 0 | 41287 |
| CUMMINS ENGINE INC COM | COM | 231021106 | 1114329 | 28904 | X | | 0 | 0 | 28904 |
| DR HORTON | COM | 23331A109 | 2301000 | 70900 | X | | | 70900 | |
| DTE ENERGY CO | COM | 233331107 | 4782820 | 114051 | X | | 0 | 1000 | 113051 |
| DANA CORP | COM | 235811106 | 1431100 | 103102 | X | | 0 | 0 | 103102 |
| DANAHER CORP | COM | 235851102 | 6008615 | 99624 | X | | 0 | 0 | 99624 |
| DARDEN RESTAURANTS | COM | 237194105 | 2865713 | 80963 | X | | 0 | 0 | 80963 |
| DEERE & CO COM | COM | 244199105 | 7125216 | 163188 | X | | 0 | 0 | 163188 |

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| DELL COMPUTER CORP | COM | 247025109 | 49329121 | 1814920 | X | | 0 | 360 | 1814560 |
| DELPHI AUTOMOTIVE SYS CORP | COM | 247126105 | 5323658 | 389709 | X | | 0 | 231 | 389478 |
| DELTA AIR LINES DEL COM | COM | 247361108 | 2497455 | 85343 | X | | 0 | 0 | 85343 |
| DELUXE CHECK PRINTERS INC. | COM | 248019101 | 1972323 | 47426 | X | | 0 | 1200 | 46226 |
| DEVON ENERGY CORP NEW COM | COM | 25179M103 | 3387741 | 87646 | X | | 0 | 0 | 87646 |
| DIAMOND ENTMT CORP | COM | 252587407 | 1 | 100 | X | | 0 | 0 | 100 |
| DIEBOLD INC | COM | 253651103 | 3849 | 100 | X | | 0 | 0 | 100 |
| DILLARD'S INC | COM | 254067101 | 928696 | 58025 | X | | 0 | 0 | 58025 |
| DISNEY WALT CO DEL | COM | 254687106 | 31282748 | 1509769 | X | | 0 | 78298 | 1431471 |
| DOLLAR GEN CORP COM | COM | 256669102 | 3421505 | 229632 | X | | 0 | 0 | 229632 |
| DOMINION RES INC VA | COM | 25746U109 | 11038211 | 183671 | X | | 0 | 778 | 182893 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2377295 | 80058 | X | | 0 | 400 | 79658 |
| DOVER CORP | COM | 260003108 | 5774259 | 155766 | X | | 0 | 10300 | 145466 |
| DOW CHEM CO COM | COM | 260543103 | 21207888 | 627812 | X | | 0 | 600 | 627212 |
| DOW JONES & CO INC | COM | 260561105 | 3229443 | 58999 | X | | 0 | 0 | 58999 |
| DU PONT E I DE NEMOURS & C | COM | 263534109 | 31659377 | 744746 | X | client | 0 | 25745 | 719001 |
| DUKE ENERGY CORP | COM | 264399106 | 25894236 | 659573 | X | | 0 | 108335 | 551238 |
| DYNEGY INC | COM | 26816Q101 | 8045447 | 315536 | X | | 0 | 71700 | 243836 |
| E M C CORP MASS | COM | 268648102 | 21514450 | 1600621 | X | client | 0 | 21780 | 1578841 |
| ENI SPA ADR | COM | 26874R108 | 2400 | 40 | X | | 0 | 0 | 40 |
| EOG RES INC | COM | 26875P101 | 3140770 | 80304 | X | | 0 | 0 | 80304 |
| EASTMAN CHEMICAL CO | COM | 277432100 | 2101025 | 53848 | X | | 0 | 318 | 53530 |
| EASTMAN KODAK CO | COM | 277461109 | 5986653 | 203417 | X | | 0 | 1025 | 202392 |
| EATON CORP | COM | 278058102 | 3588853 | 48233 | X | | 0 | 0 | 48233 |
| ECOLAB INC | COM | 278865100 | 3578322 | 88896 | X | | 0 | 0 | 88896 |
| EDISON INTERNATIONAL | COM | 281020107 | 3426533 | 226914 | X | | 0 | 456 | 226458 |
| EISAI CO LTD | COM | 282579309 | 2011 | 83 | X | | 0 | 0 | 83 |
| EL PASO CORPORATION | COM | 28336L109 | 15906264 | 356558 | X | | 0 | 1815 | 354743 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 23190675 | 338308 | X | client | 0 | 7500 | 330808 |
| EMERSON ELEC CO | COM | 291011104 | 17135553 | 300098 | X | client | 0 | 1270 | 298828 |
| ENDESA -SPONSORED | COM | 29258N107 | 4785 | 300 | X | | 0 | 0 | 300 |
| ENGELHARD CORP | COM | 292845104 | 3635572 | 131326 | X | | 0 | 30060 | 101266 |
| ENTERGY CORP | COM | 29364G103 | 6070137 | 155218 | X | | 0 | 1660 | 153558 |
| ENZON INC | COM | 293904108 | 3750 | 64 | X | | 0 | 0 | 64 |
| EQUIFAX INC | COM | 294429105 | 2429553 | 100616 | X | | 0 | 0 | 100616 |
| EQUITY OFFICE PPTYS TR | COM | 294741103 | 9905414 | 329305 | X | | 0 | 30805 | 298500 |
| EQUITY RESIDENTIAL PPTYS T | COM | 29476L107 | 7901901 | 275224 | X | client | 0 | 69424 | 205800 |
| ERICSSON LM TEL CO ADR | COM | 294821400 | 212976 | 40800 | X | | 0 | 40800 | 0 |
| EVISION USA COM INC | COM | 30048E100 | 128 | 3650 | X | | 0 | 0 | 3650 |
| EXELON CORP | COM | 30161N101 | 11543496 | 241085 | X | | 0 | 14003 | 227082 |
| EXXON MOBIL CORP | COM | 30231G102 | 194920751 | 4959815 | X | client | 0 | 176685 | 4783130 |
| FMC CORP | COM | 302491303 | 600891 | 10099 | X | | 0 | 0 | 10099 |
| FPL GROUP INC | COM | 302571104 | 7008006 | 124263 | X | | 0 | 1800 | 122463 |
| FAMILY DLR STORES INC | COM | 307000109 | 3594882 | 119900 | X | | 0 | 0 | 119900 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 32628273 | 498907 | X | | 0 | 11689 | 487218 |
| FANNIE MAE | COM | 313586109 | 57629094 | 724908 | X | | 0 | 19242 | 705666 |
| FEDERAL NATL MTG | COM | 3136F0BV3 | 50375 | 50000 | X | | 0 | 0 | 50000 |
| FEDERATED DEPT STORES INC | COM | 31410H101 | 5476700 | 133902 | X | | 0 | 0 | 133902 |

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|----------------------------|-----|-----------|-----------|---------|---|--------|---|--------|---------|
| FEDEX CORP COM | COM | 31428X106 | 10768766 | 207572 | X | | 0 | 250 | 207322 |
| FIFTH THIRD BANCORP | COM | 316773100 | 24781795 | 404074 | X | | 0 | 2024 | 402050 |
| FIRST DATA CORP | COM | 319963104 | 22709660 | 289478 | X | client | 0 | 22600 | 266878 |
| FISERV INC | COM | 337738108 | 5500285 | 129980 | X | | 0 | 0 | 129980 |
| FIRSTENERGY CORP | COM | 337932107 | 7233387 | 206784 | X | | 0 | 0 | 206784 |
| FLEET BOSTON FINANCIAL COR | COM | 339030108 | 28290142 | 775068 | X | client | 0 | 38532 | 736536 |
| FLORIDA EAST COAST INDS IN | COM | 340632108 | 298704 | 12903 | X | | 0 | 12903 | 0 |
| FLUOR CORP | COM | 343412102 | 2089878 | 55867 | X | | 0 | 75 | 55792 |
| FORD MOTOR CO | COM | 345370860 | 19938955 | 1268523 | X | | 0 | 5594 | 1262929 |
| FOREST LABS INC | COM | 345838106 | 10149728 | 123854 | X | | 0 | 0 | 123854 |
| FORTUNE BRANDS INC | COM | 349631101 | 4093436 | 103386 | X | | 0 | 0 | 103386 |
| FRANKLIN RES INC | COM | 354613101 | 6398323 | 181406 | X | | 0 | 0 | 181406 |
| FREEPORT-MCMORAN COP&G CL | COM | 35671D857 | 1335586 | 99774 | X | | 0 | 0 | 99774 |
| GANNETT CO INC | COM | 364730101 | 15432392 | 229544 | X | | 0 | 45494 | 184050 |
| GAP INC | COM | 364760108 | 8357889 | 599536 | X | | 0 | 0 | 599536 |
| GATEWAY INC | COM | 367626108 | 1817613 | 226060 | X | | 0 | 400 | 225660 |
| GENENTECH INC | COM | 368710406 | 2863000 | 52775 | X | | | 52775 | |
| GENERAL DYNAMICS | COM | 369550108 | 13778899 | 173008 | X | | 0 | 32650 | 140358 |
| GENERAL ELECTRIC CO | COM | 369604103 | 287995715 | 7185541 | X | client | 0 | 261466 | 6924075 |
| GENERAL MILLS | COM | 370334104 | 13418908 | 258005 | X | | 0 | 4686 | 253319 |
| GENERAL MTRS CORP | COM | 370442105 | 18872641 | 388320 | X | client | 0 | 1989 | 386331 |
| GENERAL MTRS CORP CL | COM | 370442832 | 1266 | 90 | X | | 0 | 0 | 90 |
| GENUINE PARTS CO | COM | 372460105 | 4555789 | 124145 | X | | 0 | 3800 | 120345 |
| GENZYME CORP | COM | 372917104 | 8853312 | 147900 | X | | 0 | 400 | 147500 |
| GEORGIA PACIFIC | COM | 373298108 | 4531052 | 164096 | X | | 0 | 4502 | 159594 |
| GERON CORP | COM | 374163103 | 2253 | 200 | X | | 0 | 0 | 200 |
| GILLETTE CO | COM | 375766102 | 24794975 | 742378 | X | | 0 | 1725 | 740653 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 6448707 | 109575 | X | | 0 | 0 | 109575 |
| GOODRICH B F CO COM | COM | 382388106 | 1883377 | 70738 | X | | 0 | 0 | 70738 |
| GOODYEAR TIRE & RUBBER COM | COM | 382550101 | 2698692 | 113330 | X | | 0 | 100 | 113230 |
| GRAINGER W W INC COM | COM | 384802104 | 3127640 | 65160 | X | | 0 | 0 | 65160 |
| GREAT AMERICAN REC | COM | 390005205 | 7 | 3000 | X | | 0 | 0 | 3000 |
| GREAT LAKES CHEM CORP COM | COM | 390568103 | 905091 | 37283 | X | | 0 | 2750 | 34533 |
| GREAT PLAINS ENERGY | COM | 391164100 | 75067 | 3060 | X | | 0 | 0 | 3060 |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 870109 | 1305 | X | | 0 | 1305 | 0 |
| GUIDANT CORP COM | COM | 401698105 | 14412723 | 289400 | X | | 0 | 77500 | 211900 |
| HCA INC | COM | 404119109 | 13805995 | 358214 | X | | 0 | 0 | 358214 |
| HSBC HOLDINGS PLC | COM | 404280406 | 5373 | 90 | X | | 0 | 0 | 90 |
| HALLIBURTON CO | COM | 406216101 | 3914467 | 298835 | X | | 0 | 400 | 298435 |
| HANCOCK JOHN FINANCIAL SER | COM | 41014S106 | 8594100 | 208100 | X | | 0 | 0 | 208100 |
| HARLEY DAVIDSON INC | COM | 412822108 | 11611027 | 213803 | X | | 0 | 1966 | 211837 |
| HARRAHS ENTERTAINMENT INC | COM | 413619107 | 2890830 | 78116 | X | | 0 | 0 | 78116 |
| HARRIS CORP | COM | 413875105 | 992694 | 32550 | X | client | 0 | 24750 | 7800 |
| HARTFORD FINL SVCS GROUP | COM | 416515104 | 12566643 | 200011 | X | | 0 | 24775 | 175236 |
| HASBRO INC COM | COM | 418056107 | 1950049 | 120164 | X | | 0 | 0 | 120164 |
| HEALTHSOUTH CORP COM | COM | 421924101 | 4041193 | 272662 | X | | 0 | 0 | 272662 |
| HEALTH MGMT ASSOC INC | COM | 421933102 | 3135800 | 170400 | X | | 0 | 0 | 170400 |
| HEINZ H J CO | COM | 423074103 | 11709609 | 284758 | X | | 0 | 29717 | 255041 |

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|----------------------------|-----|-----------|-----------|---------|---|--------|---|--------|---------|
| HERCULES INC | COM | 427056106 | 751210 | 75166 | X | | 0 | 0 | 75166 |
| HERSHEY FOODS | COM | 427866108 | 7363966 | 108772 | X | | 0 | 14400 | 94372 |
| HEWLETT PACKARD CO | COM | 428236103 | 28020469 | 1364170 | X | | 0 | 15300 | 1348870 |
| HILTON HOTELS CORP COM | COM | 432848109 | 2802157 | 256592 | X | | 0 | 0 | 256592 |
| HITACHI LTD | COM | 433578507 | 2220 | 30 | X | | 0 | 0 | 30 |
| HOME DEPOT INC | COM | 437076102 | 88365334 | 1732330 | X | | 0 | 101804 | 1630526 |
| HONDA MOTORS LTD ADR | COM | 438128308 | 1828 | 24 | X | | 0 | 0 | 24 |
| HONEYWELL INTERNATIONAL IN | COM | 438516106 | 20844991 | 616366 | X | | 0 | 50900 | 565466 |
| HOUSEHOLD INTL INC | COM | 441815107 | 18443221 | 318318 | X | | 0 | 0 | 318318 |
| HUMANA INC | COM | 444859102 | 1382573 | 117262 | X | | 0 | 0 | 117262 |
| HUMAN GENOME | COM | 444903108 | 3279 | 76 | X | | 0 | 0 | 76 |
| HUNTINGTON BANCSHARES COM | COM | 446150104 | 2999008 | 174482 | X | | 0 | 0 | 174482 |
| ICOS CORP | COM | 449295104 | 4002 | 68 | X | | 0 | 0 | 68 |
| IDEC PHARMACEUTICALS | COM | 449370105 | 5833 | 86 | X | | 0 | 0 | 86 |
| IMS HEALTH INC | COM | 449934108 | 4674305 | 239594 | X | | 0 | 25000 | 214594 |
| ITT INDS INC IND | COM | 450911102 | 3129843 | 61978 | X | | 0 | 450 | 61528 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 14347700 | 211870 | X | | 0 | 0 | 211870 |
| IMMUNEX CORP | COM | 452528102 | 10590342 | 382200 | X | | 0 | 3600 | 378600 |
| IMPERIAL OIL LTD | COM | 453038408 | 2532982 | 90853 | X | | 0 | 90853 | 0 |
| INCO LTD | COM | 453258402 | 2138477 | 126222 | X | | 0 | 0 | 126222 |
| INGERSOLL RAND CO | COM | 456866102 | 2303801 | 55102 | X | | 0 | 500 | 54602 |
| INTEL CORP | COM | 458140100 | 148758962 | 4730007 | X | client | 0 | 58631 | 4671376 |
| INTERMUNE INC COM | COM | 45884X103 | 2244 | 51 | X | | 0 | 0 | 51 |
| IBM CORPORATION | COM | 459200101 | 150689376 | 1245781 | X | client | 0 | 43094 | 1202687 |
| INTERNATIONAL FLAV&FRA COM | COM | 459506101 | 1958988 | 65923 | X | | 0 | 0 | 65923 |
| INTERNATIONAL GAMES TECHNO | COM | 459902102 | 3831880 | 56100 | X | | 0 | 0 | 56100 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 13589332 | 336786 | X | | 0 | 1687 | 335099 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 7827542 | 264981 | X | | 0 | 2367 | 262614 |
| INTERSIL CORP | COM | 46069S109 | 3354 | 96 | X | | 0 | 0 | 96 |
| INTUIT | COM | 461202103 | 6301211 | 147304 | X | | 0 | 0 | 147304 |
| INVITROGEN CORP | COM | 46185R100 | 4185 | 62 | X | | 0 | 0 | 62 |
| IONICS INC | COM | 462218108 | 225225 | 7500 | X | | 0 | 7500 | 0 |
| ITO YOKADO LTD ADR | COM | 465714301 | 3010 | 70 | X | | 0 | 0 | 70 |
| I2 TECH INC | COM | 465754109 | 2532 | 405 | X | | 0 | 0 | 405 |
| JDS UNIPHASE CORP | COM | 46612J101 | 8033117 | 925481 | X | | 0 | 2525 | 922956 |
| J P MORGAN CHASE & | COM | 46625H100 | 57120122 | 1571391 | X | client | 0 | 187167 | 1384224 |
| JABIL CIRCUIT | COM | 466313103 | 4650013 | 204521 | X | | 0 | 67057 | 137464 |
| JACOBS ENGR GROUP | COM | 469814107 | 4591 | 66 | X | | 0 | 0 | 66 |
| JEFFERSON PILOT CORP COM | COM | 475070108 | 5497070 | 118795 | X | | 0 | 14081 | 104714 |
| JOHNSON & JOHNSON | COM | 478160104 | 132077024 | 2234841 | X | client | 0 | 79734 | 2155107 |
| JOHNSON CTLS INC | COM | 478366107 | 5018331 | 62152 | X | | 0 | 1200 | 60952 |
| JONES APPAREL GROUP | COM | 480074103 | 2892019 | 87200 | X | | 0 | 0 | 87200 |
| KLA-TENCOR CORP | COM | 482480100 | 6388881 | 128903 | X | | 0 | 0 | 128903 |
| K MART CORP COM | COM | 482584109 | 1891281 | 346369 | X | | 0 | 0 | 346369 |
| KB HOME | COM | 48666K109 | 1399750 | 34915 | X | | 0 | 0 | 34915 |
| KELLOGG CO COM | COM | 487836108 | 8499531 | 282388 | X | | 0 | 0 | 282388 |
| KERR MCGEE CORP | COM | 492386107 | 3816466 | 69648 | X | | 0 | 0 | 69648 |
| KEY CORP | COM | 493267108 | 7165417 | 294382 | X | | 0 | 0 | 294382 |

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|----------------------------|-----|-----------|----------|---------|---|--------|---|--------|---------|
| KEYSPAN CORP | COM | 49337W100 | 3392973 | 97920 | X | | 0 | 1146 | 96774 |
| KIMBERLY CLARK CORP | COM | 494368103 | 24638991 | 412018 | X | client | 0 | 35771 | 376247 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 4328097 | 77712 | X | | 0 | 0 | 77712 |
| KING PHARMACEUTICALS COM | COM | 495582108 | 7195076 | 170786 | X | | 0 | 0 | 170786 |
| KINGFISHER PLC | COM | 495724304 | 1993 | 182 | X | | 0 | 0 | 182 |
| KNIGHT RIDDER INC | COM | 499040103 | 3793265 | 58417 | X | | 0 | 0 | 58417 |
| KOHL'S | COM | 500255104 | 16415378 | 233044 | X | | 0 | 100 | 232944 |
| KOREA ELECTRIC POWER | COM | 500631106 | 1390 | 140 | X | | 0 | 0 | 140 |
| KOREA TELECOM CORP | COM | 50063P103 | 1347 | 60 | X | | 0 | 0 | 60 |
| KRAFT FOODS INC -A | COM | 50075N104 | 2882000 | 84700 | X | | | 84700 | |
| KROGER | COM | 501044101 | 11659345 | 558656 | X | | 0 | 0 | 558656 |
| KYOCERA ADR 1 ADR | COM | 501556203 | 2825 | 40 | X | | 0 | 0 | 40 |
| LSI LOGIC CORP | COM | 502161102 | 4021879 | 254854 | X | | 0 | 0 | 254854 |
| L-3 COMMUNICATIONS | COM | 502424104 | 5405 | 65 | X | | 0 | 0 | 65 |
| LEAR CORP | COM | 521865105 | 2216000 | 58100 | X | | | 58100 | |
| LEGGETT & PLATT COM | COM | 524660107 | 3136203 | 136372 | X | | 0 | 0 | 136372 |
| LEHMAN BROS HLDGS | COM | 524908100 | 13008937 | 194744 | X | client | 0 | 21584 | 173160 |
| LEXMARK INTERNATIONAL INC | COM | 529771107 | 5445000 | 92295 | X | | 0 | 1805 | 90490 |
| LIBERTY MEDIA CORP | COM | 530718105 | 1907282 | 136245 | X | | 0 | 136050 | 195 |
| ELI LILLY | COM | 532457108 | 63540427 | 809021 | X | | 0 | 25175 | 783846 |
| LIMITED INC | COM | 532716107 | 4527615 | 307564 | X | | 0 | 9750 | 297814 |
| LINCOLN NATL CORP IND COM | COM | 534187109 | 6416849 | 132123 | X | | 0 | 400 | 131723 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 8588105 | 219982 | X | | 0 | 0 | 219982 |
| LIZ CLAIBORNE COM | COM | 539320101 | 1828760 | 36754 | X | | 0 | 100 | 36654 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 14730420 | 315634 | X | | 0 | 9250 | 306384 |
| LOEWS CORP | COM | 540424108 | 7380695 | 133272 | X | | 0 | 0 | 133272 |
| LOUISIANA PAC CORP | COM | 546347105 | 611204 | 72396 | X | | 0 | 0 | 72396 |
| LOWES COS INC | COM | 548661107 | 27430865 | 591053 | X | client | 0 | 40025 | 551028 |
| LUCENT TECH INC | COM | 549463107 | 16725369 | 2654748 | X | client | 0 | 275988 | 2378760 |
| M & T BK CORP | COM | 55261F104 | 622868 | 8550 | X | | 0 | 8550 | 0 |
| MBIA INC | COM | 55262C100 | 7211013 | 134462 | X | client | 0 | 31412 | 103050 |
| MBNA CORP COM | COM | 55262L100 | 20999430 | 596582 | X | | 0 | 4250 | 592332 |
| MGIC INVESTMENT CORP | COM | 552848103 | 4617040 | 74808 | X | | 0 | 0 | 74808 |
| MANOR CARE INC NEW | COM | 564055101 | 1683777 | 71026 | X | | 0 | 0 | 71026 |
| MANULIFE FINL CORP | COM | 56501R106 | 1157325 | 44410 | X | | 0 | 44410 | 0 |
| USX MARATHON GROUP | COM | 565849106 | 4392000 | 146415 | X | client | | 31610 | 114805 |
| MARKS & SPENCER LTD | COM | 570697607 | 1973 | 68 | X | | 0 | 0 | 68 |
| MARSH & MCCLENNAN | COM | 571748102 | 20715486 | 192789 | X | | 0 | 0 | 192789 |
| MARSHALL&ILSLEY CORP | COM | 571834100 | 215152 | 3400 | X | | 0 | 3400 | 0 |
| MARRIOTT INTL INC NEW CL A | COM | 571903202 | 7077364 | 174114 | X | | 0 | 6666 | 167448 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 1781285 | 38225 | X | | 0 | 38225 | 0 |
| MASCO CORP COM | COM | 574599106 | 7814355 | 318956 | X | | 0 | 0 | 318956 |
| MATTEL INC | COM | 577081102 | 5161985 | 300104 | X | | 0 | 0 | 300104 |
| MAXIM INTEGRATED PRODS COM | COM | 57772K101 | 11807728 | 224864 | X | | 0 | 0 | 224864 |
| MAY DEPT STORES CO | COM | 577778103 | 7722461 | 208824 | X | | 0 | 750 | 208074 |
| MAYTAG CORP | COM | 578592107 | 1652499 | 53259 | X | | 0 | 0 | 53259 |
| MCDATA CORP | COM | 580031201 | 1267 | 55 | X | | 0 | 0 | 55 |
| MCDERMOTT INTL INC | COM | 580037109 | 524357 | 42706 | X | | 0 | 0 | 42706 |

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|----------------------------|-----|-----------|-----------|---------|---|--------|---|--------|---------|
| MCDONALDS CORP | COM | 580135101 | 24437962 | 923235 | X | | 0 | 24442 | 898793 |
| MCGRAW HILL COMPANIES INC | COM | 580645109 | 8277245 | 135730 | X | | 0 | 1400 | 134330 |
| MCKESSON CORP | COM | 58155Q103 | 7428868 | 198642 | X | | 0 | 0 | 198642 |
| MEAD CORP COM | COM | 582834107 | 2128538 | 68892 | X | | 0 | 0 | 68892 |
| MEDAREX INC | COM | 583916101 | 3867 | 168 | X | | 0 | 0 | 168 |
| MEDIA GEN INC | COM | 584404107 | 981850 | 19704 | X | | 0 | 19704 | 0 |
| MEDIMMUNE INC | COM | 584699102 | 6945289 | 149854 | X | | 0 | 900 | 148954 |
| MEDTRONIC | COM | 585055106 | 43121402 | 842042 | X | | 0 | 0 | 842042 |
| MELLON BK CORP | COM | 58551A108 | 16178817 | 430064 | X | | 0 | 89870 | 340194 |
| MERCANTILE BANKSHS | COM | 587405101 | 874788 | 20325 | X | | 0 | 20325 | 0 |
| MERCK & CO INC | COM | 589331107 | 95125284 | 1617780 | X | client | 0 | 28346 | 1589434 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 1953528 | 57492 | X | | 0 | 0 | 57492 |
| MEREDITH CORP | COM | 589433101 | 1220152 | 34224 | X | | 0 | 0 | 34224 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 31997317 | 613908 | X | | 0 | 18500 | 595408 |
| METLIFE INC | COM | 59156R108 | 15974825 | 504253 | X | | 0 | 243 | 504010 |
| MICROSOFT CORP | COM | 594918104 | 252237157 | 3807353 | X | | 0 | 59672 | 3747681 |
| MICRON TECHNOLOGY | COM | 595112103 | 12933963 | 417272 | X | | 0 | 0 | 417272 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 580621 | 25578 | X | | 0 | 25578 | 0 |
| MIDCAP SPDR TR SERIES 1 | COM | 595635103 | 245920 | 2650 | X | | 0 | 2650 | 0 |
| MILLIPORE CORP | COM | 601073109 | 2027434 | 33397 | X | | 0 | 0 | 33397 |
| MINNESOTA MINING | COM | 604059105 | 32519955 | 275107 | X | | 0 | 2563 | 272544 |
| MIRANT CORP | COM | 604675108 | 4750231 | 296549 | X | client | 0 | 18006 | 278543 |
| MOLEX INC | COM | 608554101 | 4212335 | 136104 | X | | 0 | 0 | 136104 |
| MOODYS CORP | COM | 615369105 | 4345766 | 109018 | X | | 0 | 400 | 108618 |
| MORGAN STANLEY DEAN WITTER | COM | 617446448 | 45280188 | 809435 | X | | 0 | 45575 | 763860 |
| MOTOROLA INC | COM | 620076109 | 25108856 | 1671681 | X | | 0 | 124318 | 1547363 |
| MUNIYIELD FD INC | COM | 626299101 | 671 | 47 | X | | 0 | 0 | 47 |
| MURPHY OIL CORP | COM | 626717102 | 1820945 | 21665 | X | | 0 | 17715 | 3950 |
| NCR CORPORATION | COM | 62886E108 | 3852281 | 104503 | X | client | 0 | 30603 | 73900 |
| NABORS INDS INC COM | COM | 629568106 | 3365705 | 98048 | X | | 0 | 0 | 98048 |
| NACOMA CONS INDS INC | COM | 629669409 | 0 | 50 | X | | 0 | 0 | 50 |
| NASDAQ 100 TR | COM | 631100104 | 25721 | 711 | X | | 0 | 0 | 711 |
| NATIONAL AUSTRALIA | COM | 632525408 | 4693 | 58 | X | | 0 | 0 | 58 |
| NATIONAL CITY CORP COM | COM | 635405103 | 12644043 | 432414 | X | | 0 | 11080 | 421334 |
| NATIONAL SEMICONDUCTOR COM | COM | 637640103 | 3766108 | 122327 | X | | 0 | 0 | 122327 |
| NATIONWIDE HEALTH PPTYS IN | COM | 638620104 | 416787 | 22300 | X | | 0 | 22300 | 0 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 1630573 | 41278 | X | | 0 | 0 | 41278 |
| NEOFORMA INC | COM | 640475505 | 10500 | 500 | X | | 0 | 0 | 500 |
| NESTLE SA ADR | COM | 641069406 | 1346000 | 25250 | X | client | | 25250 | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 5030864 | 230028 | X | | 0 | 0 | 230028 |
| N Y TIMES CO A | COM | 650111107 | 4767668 | 110237 | X | | 0 | 4852 | 105385 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 5119718 | 185714 | X | | 0 | 315 | 185399 |
| NEWMONT MINING CORP COM | COM | 651639106 | 2602956 | 136192 | X | | 0 | 0 | 136192 |
| NEXTEL COMMUNICATIONS | COM | 65332V103 | 6078670 | 554602 | X | | 0 | 0 | 554602 |
| NIAGARA MOHAWK HLDGS COM | COM | 653520106 | 1972896 | 111256 | X | | 0 | 0 | 111256 |
| NICOR INC | COM | 654086107 | 1665167 | 39985 | X | | 0 | 8938 | 31047 |
| NIKE INC CL B | COM | 654106103 | 10496604 | 186640 | X | | 0 | 2 | 186638 |
| NIPPON TELEG & TEL SPONSD | COM | 654624105 | 479131 | 29576 | X | | 0 | 29576 | 0 |

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|----------------------------|-----|-----------|-----------|---------|---|--------|---|--------|---------|
| NISOURCE INC | COM | 65473P105 | 3310812 | 143582 | X | | 0 | 0 | 143582 |
| NOBLE DRILLING CORP | COM | 655042109 | 3128010 | 91882 | X | | 0 | 0 | 91882 |
| NORDSTROM INC | COM | 655664100 | 1884661 | 93174 | X | | 0 | 0 | 93174 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 5065238 | 276323 | X | | 0 | 8557 | 267766 |
| NORTEL NETWORKS CORP | COM | 656568102 | 16643152 | 2230987 | X | | 0 | 5447 | 2225540 |
| NORTHERN TR CORP COM | COM | 665859104 | 9291274 | 154292 | X | | 0 | 0 | 154292 |
| NORTHROP | COM | 666807102 | 7779184 | 77168 | X | | 0 | 185 | 76983 |
| NOVARTIS AG SPONSORED ADR | COM | 66987V109 | 220825 | 6050 | X | | 0 | 6050 | 0 |
| NOVELL INC | COM | 670006105 | 1155701 | 251829 | X | | 0 | 167 | 251662 |
| NOVELLUS SYS INC | COM | 670008101 | 3934064 | 99721 | X | | 0 | 0 | 99721 |
| NUCOR CORP | COM | 670346105 | 2922399 | 55182 | X | client | 0 | 1000 | 54182 |
| NVIDIA CORP | COM | 67066G104 | 6722909 | 100512 | X | | 0 | 0 | 100512 |
| OGE ENERGY CORP | COM | 670837103 | 4564 | 200 | X | | 0 | 0 | 200 |
| OCCIDENTAL PETE CORP | COM | 674599105 | 6891958 | 259770 | X | | 0 | 0 | 259770 |
| OFFICE DEPOT INC | COM | 676220106 | 3950635 | 213074 | X | | 0 | 0 | 213074 |
| OMNICOM GROUP INC COM | COM | 681919106 | 11586902 | 129676 | X | | 0 | 0 | 129676 |
| ORACLE CORP | COM | 68389X105 | 53632836 | 3883629 | X | | 0 | 7455 | 3876174 |
| PG & E CORP | COM | 69331C108 | 5175524 | 268989 | X | | 0 | 0 | 268989 |
| PMC-SIERRA INC | COM | 69344F106 | 2436410 | 114600 | X | | 0 | 0 | 114600 |
| PNC FINANCIAL SERVICES | COM | 693475105 | 11180919 | 198950 | X | | 0 | 1000 | 197950 |
| PPG INDS INC | COM | 693506107 | 6200970 | 119886 | X | | 0 | 2600 | 117286 |
| PPL CORP | COM | 69351T106 | 3595050 | 103166 | X | | 0 | 1400 | 101766 |
| PACCAR INC | COM | 693718108 | 3511907 | 53522 | X | | 0 | 0 | 53522 |
| PACTIV CORP | COM | 695257105 | 1960261 | 110423 | X | | 0 | 0 | 110423 |
| PALL CORP COM | COM | 696429307 | 2037332 | 84674 | X | | 0 | 0 | 84674 |
| PALM INC | COM | 696642107 | 1532406 | 394972 | X | | 0 | 200 | 394772 |
| PANCANADIAN ENERGY CORP | COM | 69831A107 | 401000 | 15421 | X | | | 15421 | |
| PARAMETRIC TECH CORP | COM | 699173100 | 3195863 | 409176 | X | | 0 | 226800 | 182376 |
| PARKER HANNIFIN CORP COM | COM | 701094104 | 3737386 | 81408 | X | | 0 | 0 | 81408 |
| PAYCHEX INC | COM | 704326107 | 9072533 | 260342 | X | | 0 | 0 | 260342 |
| PEGASUS COMM CORP | COM | 705904100 | 312 | 30 | X | | 0 | 0 | 30 |
| PENNEY J C INC COM | COM | 708160106 | 4931865 | 183327 | X | | 0 | 0 | 183327 |
| PEOPLES BK | COM | 710198102 | 26587 | 1250 | X | | 0 | 0 | 1250 |
| PEOPLES ENERGY CORP | COM | 711030106 | 929640 | 24519 | X | | 0 | 0 | 24519 |
| PEOPLESOFT INC | COM | 712713106 | 8463785 | 210546 | X | | 0 | 0 | 210546 |
| PEPSI BOTTLING GROUP | COM | 713409100 | 4634235 | 197220 | X | | 0 | 0 | 197220 |
| PEPSICO INC | COM | 713448108 | 67044679 | 1376986 | X | client | 0 | 147481 | 1229505 |
| PEREGRINE SYS INC | COM | 71366Q101 | 3738 | 211 | X | | 0 | 0 | 211 |
| PERKINELMER INC | COM | 714046109 | 2993998 | 85492 | X | | 0 | 0 | 85492 |
| PETRO-CDA COM | COM | 71644E102 | 513485 | 20950 | X | | 0 | 20950 | 0 |
| PETROLEO BRASILEIRO | COM | 71654V408 | 1730 | 80 | X | | 0 | 0 | 80 |
| PFIZER INC | COM | 717081103 | 185484756 | 4654564 | X | client | 0 | 271059 | 4383505 |
| PHARMACIA CORP | COM | 71713U102 | 38929318 | 912758 | X | client | 0 | 16104 | 896654 |
| PHELPS DODGE CORP | COM | 717265102 | 1772394 | 54695 | X | | 0 | 0 | 54695 |
| PHILIP MORRIS COMPANIES IN | COM | 718154107 | 69279363 | 1511000 | X | | 0 | 4300 | 1506700 |
| PHILLIPS PETE CO COM | COM | 718507106 | 15972305 | 265061 | X | | 0 | 0 | 265061 |
| PINNACLE WEST CAP | COM | 723484101 | 2466201 | 58920 | X | | 0 | 0 | 58920 |
| PITNEY BOWES INC | COM | 724479100 | 6540395 | 173896 | X | | 0 | 4298 | 169598 |

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|----------------------------|-----|-----------|----------|---------|---|--------|---|-------|---------|
| PLACER DOME INC | COM | 725906101 | 2490893 | 228286 | X | | 0 | 0 | 228286 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 899432 | 31726 | X | | 0 | 31726 | 0 |
| PORTUGAL TELECOM SA | COM | 737273102 | 3604 | 489 | X | | 0 | 0 | 489 |
| POWER-ONE INC | COM | 739308104 | 570454 | 54792 | X | | 0 | 0 | 54792 |
| PRAXAIR INC | COM | 74005P104 | 6186669 | 111981 | X | | 0 | 0 | 111981 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 2980249 | 85818 | X | | 0 | 0 | 85818 |
| PROCTER & GAMBLE CO | COM | 742718109 | 78076980 | 986663 | X | client | 0 | 77630 | 909033 |
| PROGRESS ENERGY INC | COM | 743263105 | 6857335 | 152277 | X | | 0 | 200 | 152077 |
| PROGRESS ENERGY -CVO | COM | 743263AA3 | 0 | 37050 | X | | | | 37050 |
| PROGRESSIVE CORP OHIO COM | COM | 743315103 | 7653135 | 51258 | X | | 0 | 0 | 51258 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 71964 | 2600 | X | | 0 | 0 | 2600 |
| PROVIDIAN FINANCIAL | COM | 74406A102 | 733861 | 207418 | X | | 0 | 0 | 207418 |
| PUBLIC SERVICE ENTERPRISE | COM | 744573106 | 6103529 | 144664 | X | | 0 | 525 | 144139 |
| PULTE CORP COM | COM | 745867101 | 1839664 | 41176 | X | | 0 | 0 | 41176 |
| QLOGIC CORP | COM | 747277101 | 2871128 | 64512 | X | | 0 | 0 | 64512 |
| QUALCOMM INC | COM | 747525103 | 26866327 | 532028 | X | | 0 | 430 | 531598 |
| QUINTILES TRANSNATIONL COM | COM | 748767100 | 1333504 | 83071 | X | | 0 | 0 | 83071 |
| QWEST COMMUNICATIONS | COM | 749121109 | 16475339 | 1166010 | X | client | 0 | 7225 | 1158785 |
| QUOVADX INC | COM | 74913K106 | 2502 | 225 | X | | 0 | 0 | 225 |
| RF MICRO DEVICES INC | COM | 749941100 | 3816 | 155 | X | | 0 | 0 | 155 |
| RADIOSHACK CORP | COM | 750438103 | 3753218 | 124708 | X | | 0 | 0 | 124708 |
| RAYTHEON CO | COM | 755111507 | 9018646 | 277748 | X | | 0 | 6375 | 271373 |
| REEBOK INTL LTD COM | COM | 758110100 | 1081772 | 40809 | X | | 0 | 1 | 40808 |
| REGIONS FINL CORP | COM | 758940100 | 4794638 | 160142 | X | | 0 | 1870 | 158272 |
| RELIANT RESOURCES INC | COM | 75952B105 | 746872 | 45225 | X | | 0 | 32425 | 12800 |
| RELIANT ENERGY | COM | 75952J108 | 6827820 | 257447 | X | | 0 | 39199 | 218248 |
| REPSOL YPF SA | COM | 76026T205 | 557589 | 38375 | X | | 0 | 38375 | 0 |
| REPUBLIC SERVICES INC | COM | 760759100 | 1364451 | 68350 | X | | 0 | 50050 | 18300 |
| RIGGS NATL CORP | COM | 766570105 | 216759 | 15516 | X | | 0 | 15516 | 0 |
| RIO TINTO PLC | COM | 767202104 | 2132 | 29 | X | | 0 | 0 | 29 |
| ROBERT HALF INTL COM | COM | 770323103 | 3252720 | 121812 | X | | 0 | 0 | 121812 |
| ROCHE HLDG LTD | COM | 771195104 | 1809 | 25 | X | | 0 | 0 | 25 |
| ROCKWELL INTL CORP NEW | COM | 773903109 | 2279563 | 127619 | X | | 0 | 0 | 127619 |
| ROCKWELL COLLINS | COM | 774341101 | 2490834 | 127777 | X | | 0 | 0 | 127777 |
| ROHM & HAAS CO | COM | 775371107 | 5302967 | 153134 | X | | 0 | 0 | 153134 |
| ROWAN COS INC COM | COM | 779382100 | 1263107 | 65186 | X | | 0 | 0 | 65186 |
| ROYAL BANK OF CANADA | COM | 780087102 | 616550 | 18930 | X | | 0 | 18930 | 0 |
| ROYAL DUTCH PETE CO | COM | 780257804 | 73330670 | 1495940 | X | | 0 | 18900 | 1477040 |
| RYDER SYS INC COM | COM | 783549108 | 930694 | 42013 | X | | 0 | 0 | 42013 |
| SBC COMM INC | COM | 78387G103 | 94612621 | 2415398 | X | client | 0 | 64606 | 2350792 |
| S & P 500 DEPOSITORY | COM | 78462F103 | 16620390 | 145500 | X | | 0 | 0 | 145500 |
| SABRE GROUP HLDGS INC | COM | 785905100 | 3929230 | 92783 | X | | 0 | 0 | 92783 |
| SAFECO CORP | COM | 786429100 | 2762299 | 88686 | X | | 0 | 0 | 88686 |
| SAFEWAY INC | COM | 786514208 | 14575357 | 349104 | X | | 0 | 0 | 349104 |
| ST JOE COMPANY | COM | 790148100 | 2771531 | 99875 | X | | 0 | 99875 | 0 |
| ST JUDE MED INC | COM | 790849103 | 4688789 | 60386 | X | | 0 | 0 | 60386 |
| ST PAUL COMPANIES | COM | 792860108 | 6339686 | 144188 | X | | 0 | 0 | 144188 |
| SANPAOLO IMI SPA | COM | 799175104 | 1567 | 70 | X | | 0 | 0 | 70 |

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|----------------------------|-----|-----------|----------|---------|---|--------|---|-------|---------|
| SANMINA CORP COM | COM | 800907107 | 7202294 | 361918 | X | | 0 | 0 | 361918 |
| SAP AG SPON ADR | COM | 803054204 | 1936 | 60 | X | | 0 | 0 | 60 |
| SAPIENT CORP | COM | 803062108 | 675609 | 87564 | X | | 0 | 0 | 87564 |
| SARA LEE CORP | COM | 803111103 | 12314113 | 553929 | X | | 0 | 8325 | 545604 |
| SCANA CORP | COM | 80589M102 | 251862 | 9050 | X | | 0 | 9050 | 0 |
| SCHERING PLOUGH CORP | COM | 806605101 | 37626434 | 1050726 | X | | 0 | 32800 | 1017926 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 22332067 | 406534 | X | client | 0 | 5050 | 401484 |
| SCHOLASTIC CORP | COM | 807066105 | 894848 | 17775 | X | | 0 | 13075 | 4700 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 14904765 | 963433 | X | | 0 | 13107 | 950326 |
| SCIENTIFIC ATLANTA INC COM | COM | 808655104 | 2599088 | 108552 | X | | 0 | 0 | 108552 |
| SCOTTISH POWER PLC ADR | COM | 81013T705 | 224215 | 10325 | X | | 0 | 10267 | 58 |
| SCOTTS COCL A | COM | 810186106 | 514080 | 10800 | X | | 0 | 10800 | 0 |
| SEALED AIR CORP | COM | 81211K100 | 2384345 | 58408 | X | | 0 | 214 | 58194 |
| SEARS ROEBUCK & CO | COM | 812387108 | 10699866 | 224594 | X | | 0 | 318 | 224276 |
| ENERGY SELECT SECTOR SPDR | COM | 81369Y506 | 1547532 | 57960 | X | | 0 | 57960 | 0 |
| SECTOR SPDR TR - TECHNOLOG | COM | 81369Y803 | 298800 | 12450 | X | | 0 | 12450 | 0 |
| SEMPRA ENERGY | COM | 816851109 | 3532189 | 143874 | X | | 0 | 0 | 143874 |
| SEMPRA ENERGY CAP | COM | 81685Q203 | 79920 | 3000 | X | | 0 | 0 | 3000 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 785578 | 37750 | X | | 0 | 37750 | 0 |
| SHELL TRANSPORT & TRADING | COM | 822703609 | 483100 | 11655 | X | | 0 | 11655 | 0 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2950970 | 107325 | X | | 0 | 0 | 107325 |
| SICOR INC | COM | 825846108 | 2539 | 157 | X | | 0 | 0 | 157 |
| SIEBEL SYS INC | COM | 826170102 | 8996223 | 321543 | X | | 0 | 0 | 321543 |
| SIGMA ALDRICH CORP | COM | 826552101 | 2015756 | 51150 | X | | 0 | 0 | 51150 |
| SITE HOLDINGS INC | COM | 829807205 | 0 | 15 | X | | 0 | 0 | 15 |
| SMITH INTL INC | COM | 832110100 | 3083000 | 57500 | X | | | 57500 | |
| SNAP ON INC | COM | 833034101 | 1348509 | 40067 | X | | 0 | 0 | 40067 |
| SOCIETE GENERALE ADR | COM | 83364L109 | 5060 | 460 | X | | 0 | 0 | 460 |
| SOLECTRON CORP | COM | 834182107 | 6440458 | 570899 | X | | 0 | 0 | 570899 |
| SOUTHERN CO | COM | 842587107 | 13992653 | 551976 | X | client | 0 | 60385 | 491591 |
| SOUTHERN UN CO NEW | COM | 844030106 | 266812 | 14147 | X | | 0 | 14147 | 0 |
| SOUTHTRUST CORP | COM | 844730101 | 6459391 | 261847 | X | | 0 | 23805 | 238042 |
| SOUTHWEST AIRLINES COM | COM | 844741108 | 9835969 | 532253 | X | | 0 | 0 | 532253 |
| SPRINT CORP | COM | 852061100 | 12412566 | 618180 | X | | 0 | 1412 | 616768 |
| SPRINT CORP PCS COM SER 1 | COM | 852061506 | 16762905 | 686706 | X | | 0 | 1506 | 685200 |
| STANLEY WKS COM | COM | 854616109 | 2767340 | 59426 | X | | 0 | 0 | 59426 |
| STAPLES INC | COM | 855030102 | 6010002 | 321378 | X | | 0 | 600 | 320778 |
| STARBUCKS CORP | COM | 855244109 | 5063312 | 265830 | X | | 0 | 800 | 265030 |
| STARWOOD HOTELS & RESORTS | COM | 85590A203 | 4101146 | 137384 | X | | 0 | 0 | 137384 |
| STATE STR CORP | COM | 857477103 | 11822197 | 226268 | X | | 0 | 0 | 226268 |
| STATOIL ASA | COM | 85771P102 | 2014 | 294 | X | | 0 | 0 | 294 |
| STILWELL FINANCIAL | COM | 860831106 | 4303747 | 158285 | X | | 0 | 0 | 158285 |
| STRYKER CORP | COM | 863667101 | 7974968 | 136625 | X | | 0 | 0 | 136625 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 28350002 | 2304798 | X | | 0 | 12091 | 2292707 |
| SUNOCO INC | COM | 86764P109 | 2039834 | 54624 | X | | 0 | 0 | 54624 |
| SUNTRUST BANKS INC | COM | 867914103 | 13280750 | 211807 | X | | 0 | 11005 | 200802 |
| SUPERVALU INC COM | COM | 868536103 | 2083180 | 94170 | X | | 0 | 1600 | 92570 |
| SWISS HELVETIA FD INC | COM | 870875101 | 225731 | 20521 | X | | 0 | 20521 | 0 |

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|----------------------------|-----|-----------|----------|---------|---|--------|---|--------|---------|
| SYCAMORE NETWORKS | COM | 871206108 | 4900 | 1000 | X | | 0 | 0 | 1000 |
| SYMANTEC CORP | COM | 871503108 | 968323 | 14595 | X | | 0 | 10595 | 4000 |
| SYMBOL TECHNOLOGIES COM | COM | 871508107 | 2522502 | 158824 | X | | 0 | 0 | 158824 |
| SYNGENTA AG | COM | 87160A100 | 2152 | 211 | X | | 0 | 0 | 211 |
| SYNOVUS FINL CORP | COM | 87161C105 | 5072526 | 202514 | X | | 0 | 0 | 202514 |
| SYSCO CORP | COM | 871829107 | 12184674 | 464692 | X | | 0 | 1200 | 463492 |
| TDK ELECTRONICS ADR | COM | 872351408 | 2443 | 50 | X | | 0 | 0 | 50 |
| TDS CAPT II | COM | 87235R203 | 75600 | 3000 | X | | 0 | 0 | 3000 |
| TECO ENERGY INC | COM | 872375100 | 2610648 | 99500 | X | | 0 | 2400 | 97100 |
| TJX COMPANIES | COM | 872540109 | 7564769 | 189772 | X | | 0 | 0 | 189772 |
| T R W INC | COM | 872649108 | 3300939 | 89114 | X | | 0 | 1400 | 87714 |
| TMP WORLDWIDE | COM | 872941109 | 3300566 | 76928 | X | | 0 | 0 | 76928 |
| TXU CORP | COM | 873168108 | 8751639 | 185608 | X | | 0 | 1300 | 184308 |
| TARGET CORP | COM | 87612E106 | 32760776 | 798086 | X | client | 0 | 154740 | 643346 |
| TEKTRONIX INC | COM | 879131100 | 1647353 | 63894 | X | | 0 | 0 | 63894 |
| TELEFONICA S A ADR | COM | 879382208 | 451140 | 11256 | X | | 0 | 11256 | 0 |
| TELEFONOS DE MEXICO | COM | 879403780 | 1668 | 50 | X | | 0 | 0 | 50 |
| TELLABS INC | COM | 879664100 | 4268577 | 285354 | X | | 0 | 600 | 284754 |
| TEMPLE INLAND INC COM | COM | 879868107 | 1957084 | 34506 | X | | 0 | 0 | 34506 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 13295951 | 226430 | X | | 0 | 0 | 226430 |
| TERADYNE INC | COM | 880770102 | 3793832 | 125883 | X | | 0 | 0 | 125883 |
| TEXAS INSTRS INC | COM | 882508104 | 36006560 | 1285928 | X | | 0 | 81300 | 1204628 |
| TEXTRON INC | COM | 883203101 | 4082148 | 98454 | X | | 0 | 0 | 98454 |
| THERMO ELECTRON CORP | COM | 883556102 | 2972632 | 124593 | X | | 0 | 1135 | 123458 |
| THOMAS & BETTS CORP | COM | 884315102 | 849091 | 40152 | X | | 0 | 0 | 40152 |
| TIFFANY & CO NEW | COM | 886547108 | 3198479 | 101627 | X | | 0 | 0 | 101627 |
| TORCHMARK CORP | COM | 891027104 | 3390072 | 86186 | X | | 0 | 0 | 86186 |
| TOTAL FINA ELF SA ADR | COM | 89151E109 | 314254 | 4474 | X | | 0 | 4474 | 0 |
| TOYOTA MTRS CORP ADR | COM | 892331307 | 1494 | 30 | X | | 0 | 0 | 30 |
| TOYS R US INC | COM | 892335100 | 2863071 | 138029 | X | | 0 | 0 | 138029 |
| TRICON GLOBAL | COM | 895953107 | 5034019 | 102325 | X | | 0 | 975 | 101350 |
| TRIBUNE CO | COM | 896047107 | 7781811 | 207896 | X | | 0 | 700 | 207196 |
| TRIZEC HAHN CORP | COM | 896938107 | 197820 | 12600 | X | | 0 | 12600 | 0 |
| TUPPERWARE CORP | COM | 899896104 | 775535 | 40284 | X | | 0 | 0 | 40284 |
| TYCO INTERNATIONAL LIMITED | COM | 902124106 | 89769088 | 1524607 | X | client | 0 | 120002 | 1404605 |
| USX-MARATHON GROUP | COM | 902905827 | 4056150 | 135205 | X | | 0 | 13969 | 121236 |
| UST INC | COM | 902911106 | 4024085 | 114970 | X | | 0 | 0 | 114970 |
| US BANCORP | COM | 902973304 | 31273729 | 1494206 | X | | 0 | 137951 | 1356255 |
| U S A NETWORKS INC | COM | 902984103 | 1852 | 80 | X | | 0 | 0 | 80 |
| USX U S STL | COM | 90337T101 | 526911 | 29103 | X | | 0 | 44 | 29059 |
| USA ED INC COM | COM | 90390U102 | 9181778 | 109280 | X | | 0 | 0 | 109280 |
| UNILEVER N V | COM | 904784709 | 22903124 | 397557 | X | | 0 | 0 | 397557 |
| UNION PAC CORP | COM | 907818108 | 9937591 | 174347 | X | | 0 | 1481 | 172866 |
| UNION PLANTERS CORP | COM | 908068109 | 4307097 | 95436 | X | | 0 | 0 | 95436 |
| UNISYS CORP | COM | 909214108 | 2782630 | 221896 | X | | 0 | 165 | 221731 |
| UNITED PARCEL SERVICE INC | COM | 911312106 | 758095 | 13910 | X | | 0 | 13910 | 0 |
| U S ENERGY CORP WYO | COM | 911805109 | 12956 | 4166 | X | | 0 | 0 | 4166 |
| US AIRWAYS GROUP INC COM | COM | 911905107 | 298436 | 47070 | X | | 0 | 0 | 47070 |

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|----------------------------|-----|-----------|-----------|---------|---|--------|---|----------------|
| USX-U S STEEL | COM | 912909108 | 598000 | 33031 | X | | | 33031 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 22958066 | 355217 | X | client | 0 | 23593 331624 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 15400158 | 217609 | X | | 0 | 561 217048 |
| UNIVISION COMM INC | COM | 914906102 | 6029214 | 149791 | X | | 0 | 0 149791 |
| UNOCAL CORP | COM | 915289102 | 7274982 | 201701 | X | | 0 | 32001 169700 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 4490326 | 169367 | X | | 0 | 930 168437 |
| UTILI CORP | COM | 918005109 | 887469 | 35259 | X | | 0 | 35259 0 |
| V F CORP | COM | 918204108 | 3008449 | 77120 | X | | 0 | 0 77120 |
| VERITAS SOFTWARE | COM | 923436109 | 15298298 | 341271 | X | | 0 | 62500 278771 |
| VERIZON | COM | 92343V104 | 95396962 | 2010050 | X | client | 0 | 108809 1901241 |
| VIACOM INC | COM | 925524100 | 1185330 | 26785 | X | | 0 | 20035 6750 |
| VIACOM INC - CL B | COM | 925524308 | 54584480 | 1236366 | X | | 0 | 2705 1233661 |
| VISTEON CORP | COM | 92839U107 | 1365756 | 90792 | X | | 0 | 352 90440 |
| VITESSE SEMICONDUCTOR COM | COM | 928497106 | 1644465 | 132286 | X | | 0 | 0 132286 |
| VIVENDI UNIVERSAL | COM | 92851S204 | 2402 | 46 | X | | 0 | 0 46 |
| VODAFONE GROUP PLC-ADR | COM | 92857W100 | 789532 | 30745 | X | | 0 | 30745 0 |
| VULCAN MATLS CO | COM | 929160109 | 3377822 | 70458 | X | | 0 | 0 70458 |
| WACHOVIA CORP | COM | 929903102 | 29845195 | 951696 | X | | 0 | 5213 946483 |
| WAL MART STORES INC | COM | 931142103 | 180934945 | 3143971 | X | | 0 | 43306 3100665 |
| WALGREEN CO | COM | 931422109 | 24157419 | 717690 | X | | 0 | 8260 709430 |
| WASHINGTON MUT INC | COM | 939322103 | 20009416 | 611952 | X | | 0 | 600 611352 |
| WASH REAL EST INV TR | COM | 939653101 | 597534 | 24007 | X | | 0 | 24007 0 |
| WASTE MGMT INC DEL | COM | 94106L109 | 13923951 | 436365 | X | | 0 | 0 436365 |
| WATERS CORP | COM | 941848103 | 1848000 | 47700 | X | | | 47700 |
| WATSON PHARM | COM | 942683103 | 2320332 | 73924 | X | | 0 | 0 73924 |
| WEATHERFORD INTL | COM | 947074100 | 3274367 | 87898 | X | | 0 | 87800 98 |
| WELLPOINT HEALTH NETWORKS | COM | 94973H108 | 6195000 | 53020 | X | client | 0 | 6880 46140 |
| WELLS FARGO & CO | COM | 949746101 | 57181182 | 1315402 | X | | 0 | 127301 1188101 |
| WENDYS INTERNATIONAL INC | COM | 950590109 | 2119467 | 72666 | X | | 0 | 0 72666 |
| WESTCOAST ENERGY INC | COM | 95751D102 | 939454 | 35545 | X | | 0 | 35545 0 |
| WESTPAC BKG CORP SPNS ADR | COM | 961214301 | 468325 | 11575 | X | | 0 | 11575 0 |
| WESTVACO CORP | COM | 961548104 | 2052535 | 72135 | X | | 0 | 1000 71135 |
| WEYERHAEUSER CO COM | COM | 962166104 | 8419364 | 155677 | X | | 0 | 5350 150327 |
| WHIRLPOOL CORP COM | COM | 963320106 | 3415508 | 46576 | X | | 0 | 0 46576 |
| WILLAMETTE IND INC | COM | 969133107 | 3980733 | 76382 | X | | 0 | 0 76382 |
| WILLIAMS COMMUNICATIONS GR | COM | 969455104 | 1475417 | 627837 | X | | 0 | 627837 0 |
| WILLIAMS COS INC | COM | 969457100 | 10224491 | 400662 | X | | 0 | 42322 358340 |
| WILLIAMS SONOMA INC | COM | 969904101 | 4153 | 107 | X | | 0 | 0 107 |
| WINN DIXIE STORES INC | COM | 974280109 | 1389788 | 97516 | X | | 0 | 0 97516 |
| WOLF FINL GROUP INC | COM | 977716109 | 14 | 3500 | X | | 0 | 0 3500 |
| WORLDCOM GROUP | COM | 98157D106 | 30930723 | 2196768 | X | client | 0 | 111505 2085263 |
| WORLDCOM INC GA (MCI | COM | 98157D304 | 363 | 27 | X | | 0 | 0 27 |
| WORTHINGTON INDS INC COM | COM | 981811102 | 841454 | 59272 | X | | 0 | 0 59272 |
| WRIGLEY CO COM | COM | 982526105 | 8129096 | 158254 | X | | 0 | 1512 156742 |
| XCEL ENERGY INC | COM | 98389B100 | 6745154 | 243149 | X | | 0 | 2976 240173 |
| XILINX INC | COM | 983919101 | 9083444 | 232645 | X | | 0 | 200 232445 |
| XEROX CORP | COM | 984121103 | 5213653 | 500354 | X | | 0 | 0 500354 |
| YAHOO INC | COM | 984332106 | 7021904 | 395824 | X | | 0 | 0 395824 |

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|--------------------------|-----|-----------|---------|--------|---|--------|---|------|--------|
| ZIMMER HLDGS INC | COM | 98956P102 | 4220122 | 138190 | X | client | 0 | 2944 | 135246 |
| ZIONS BANCORPORATION | COM | 989701107 | 3359884 | 63900 | X | | 0 | 0 | 63900 |
| ZURICH FINANCIAL SER | COM | 98982M107 | 3296 | 130 | X | | 0 | 0 | 130 |
| DEUTSCHE BANK AG -REG | COM | D18190898 | 220973 | 3150 | X | | 0 | 3150 | 0 |
| AMDOCS LIMITED | COM | G02602103 | 1052 | 33 | X | | 0 | 0 | 33 |
| BT GROUP PLC | COM | G16612106 | 2534 | 65 | X | | 0 | 0 | 65 |
| INGERSOLL-RAND COMPANY | COM | G4776G101 | 2609000 | 62403 | X | | | | 62403 |
| TRANSOCEAN OFFSHORE CAYM | COM | G90078109 | 7524711 | 222502 | X | | 0 | 993 | 221509 |
| XL CAP LTD-CL A | COM | G98255105 | 8444428 | 92430 | X | | 0 | 0 | 92430 |
| CHECK POINT SOFTWARE | COM | M22465104 | 4357 | 111 | X | | 0 | 0 | 111 |
| FLEXTRONICS INTL INC | COM | Y2573F102 | 9094 | 345 | X | | 0 | 0 | 345 |
| TEEKAY SHIPPING CORP | COM | Y8564W103 | 2329 | 80 | X | | 0 | 0 | 80 |

</TABLE>