

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: 2001-02-02 | Period of Report: 2000-12-31
SEC Accession No. 0000815087-01-000002

(HTML Version on secdatabase.com)

FILER

AXE HOUGHTON ASSOCIATES INC

CIK: 815087

Type: 13F-HR | Act: 34 | File No.: 028-02058 | Film No.: 1523232

Mailing Address

4 INTERNATIONAL DRIVE
RYE BROOK NY 10573

Business Address

4 INTERNATIONAL DRIVE
RYE BROOK NY 10573
9149333221

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ending: December 31, 2000

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

Institutional Manager Filing this Report:

Name: Axe-Houghton Associates, Inc.
Address: 4 International Drive
Rye Brook, NY 10573

13F File Number: 28-2058

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lloyd Buchanan
Title: Chief Operating Officer
Phone: 914-933-3221
Signature, Place, and Date of Signing:

Lloyd Buchanan Rye Brook, New York January 31, 2001

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

List other Managers Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT of 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0
Form 13F Information Table Entry Total: 1013
Form 13F Information Table Value Total: \$4,243,807

<TABLE>

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE | | | | | | | VOTING AUTHORITY | | |
|-----------------------------|----------------|-----------|----------------------------|--------------------|------------|--------------|--------------------|-------------------|------|------------------|------|-------|
| | | | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHER MANAGERS | SOLE | SHARED | NONE | |
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| ADC Telecommunications Inc. | COM | 000886101 | 1327 | 73200 | SH | | SOLE | | | | | 73200 |
| AES Corp. | COM | 00130h105 | 3170 | 57240 | SH | | SOLE | | | 4640 | | 52600 |
| AK Steel Holding | COM | 001547108 | 867 | 99105 | SH | | SOLE | | | 99105 | | |
| AMBAC FINANCIAL GP | COM | 023139108 | 449 | 7700 | SH | | SOLE | | | | | 7700 |
| AMEREN CORP COM. | COM | 023608102 | 690 | 14900 | SH | | SOLE | | | | | 14900 |
| AMR Corporation | COM | 001765106 | 737 | 18800 | SH | | SOLE | | | | | 18800 |
| ANADARKO PETE CORP COM | COM | 032511107 | 1907 | 26824 | SH | | SOLE | | | | | 26824 |
| APPLEBEES INTL INC COM | COM | 037899101 | 1385 | 44045 | SH | | SOLE | | | 44045 | | |
| APPLERA CORP APPLIED BIOSYS | COM | 038020103 | 2145 | 22800 | SH | | SOLE | | | | | 22800 |
| APW Ltd. | COM | g04397108 | 397 | 11775 | SH | | SOLE | | | 11775 | | |
| AUTOZONE INC COM | COM | 053332102 | 522 | 18300 | SH | | SOLE | | | | | 18300 |

| | | | | | | | | | | |
|--------------------------------|-----|-----------|-------|---------|----|------|---------|--------|--------|--|
| AVAYA INC | COM | 053499109 | 307 | 29736 | SH | SOLE | | 29736 | | |
| Abbott Labs | COM | 002824100 | 8070 | 166600 | SH | SOLE | | 166600 | | |
| Acme Communications Inc. | COM | 004631107 | 6211 | 680650 | SH | SOLE | 575360 | 4290 | 101000 | |
| Adelphia Communications Corp | COM | 006848105 | 1078 | 20875 | SH | SOLE | 10975 | | 9900 | |
| Adobe Systems | COM | 00724F101 | 1443 | 24800 | SH | SOLE | | 24800 | | |
| Advanced Micro Devices Inc. | COM | 007903107 | 373 | 27000 | SH | SOLE | | 27000 | | |
| Advanced Power Technology Inc | COM | 00761e108 | 4113 | 325810 | SH | SOLE | 289530 | 1830 | 34450 | |
| Aetna Inc. | COM | 008117103 | 718 | 17488 | SH | SOLE | | 17488 | | |
| Aflac Inc. | COM | 001055102 | 1913 | 26500 | SH | SOLE | | 26500 | | |
| Agilent Technologies | COM | 00846u101 | 2520 | 46032 | SH | SOLE | | 46032 | | |
| Air Prods & Chems Inc. | COM | 009158106 | 1062 | 25900 | SH | SOLE | | 25900 | | |
| Airnet Communications Corporat | COM | 00941p106 | 2985 | 442185 | SH | SOLE | 376490 | 2795 | 62900 | |
| Airspan Networks Inc. | COM | 00950h102 | 4608 | 1316515 | SH | SOLE | 1116535 | 8130 | 191850 | |
| Akamai Technologies Inc. | COM | 00971t101 | 251 | 11925 | SH | SOLE | 11925 | | | |
| Albertsons Inc. | COM | 013104104 | 1419 | 53550 | SH | SOLE | | 53550 | | |
| Alcan Alum Ltd. | COM | 013716105 | 940 | 27500 | SH | SOLE | | 27500 | | |
| Alcoa Inc. | COM | 013817101 | 3181 | 94956 | SH | SOLE | | 94956 | | |
| Allegheny Energy | COM | 017361106 | 352 | 7300 | SH | SOLE | | 7300 | | |
| Allegheny Technologies | COM | 01741R102 | 168 | 10562 | SH | SOLE | | 10562 | | |
| Allergan Inc. | COM | 018490102 | 1433 | 14800 | SH | SOLE | | 14800 | | |
| Allied Capital Corporation | COM | 01903q108 | 14848 | 711275 | SH | SOLE | 597395 | 4280 | 109600 | |
| Allied Products Corp. | COM | 019411107 | 4286 | 67700 | SH | SOLE | | 67700 | | |
| Allstate Corp. | COM | 020002101 | 3565 | 81834 | SH | SOLE | | 81834 | | |
| Alltel Corp. | COM | 020039103 | 1967 | 31500 | SH | SOLE | | 31500 | | |
| Alpha Industries Inc. | COM | 020753109 | 10794 | 291735 | SH | SOLE | 251675 | 1660 | 38400 | |
| Alpharma Inc. | COM | 020813101 | 18634 | 424715 | SH | SOLE | 362940 | 2525 | 59250 | |
| Altera Corp | COM | 021441100 | 1037 | 39400 | SH | SOLE | | 39400 | | |
| Alza Corp. | COM | 022615108 | 1012 | 23800 | SH | SOLE | | 23800 | | |
| AmSouth Bancorporation | COM | 032165102 | 551 | 36100 | SH | SOLE | | 36100 | | |
| Amerada Hess Corp. | COM | 023551104 | 804 | 11000 | SH | SOLE | | 11000 | | |
| America Online Inc. | COM | 02364j104 | 8627 | 247900 | SH | SOLE | | 247900 | | |
| American Elec Pwr Inc. | COM | 025537101 | 1644 | 35360 | SH | SOLE | | 35360 | | |
| American Express Co. | COM | 025816109 | 7796 | 141900 | SH | SOLE | | 141900 | | |
| American Gen Corp. | COM | 026351106 | 2186 | 26824 | SH | SOLE | | 26824 | | |
| American Greetings Corp. | COM | 026375105 | 102 | 10800 | SH | SOLE | | 10800 | | |
| American Home Prods Corp. | COM | 026609107 | 8910 | 140200 | SH | SOLE | | 140200 | | |
| American Intl Group Inc. | COM | 026874107 | 24594 | 249528 | SH | SOLE | | 249528 | | |
| American Medical Systems Holdi | COM | 02744m108 | 6165 | 388360 | SH | SOLE | 329660 | 2400 | 56300 | |
| American Power Conversion Corp | COM | 029066107 | 389 | 31450 | SH | SOLE | 16850 | 14600 | | |
| Amgen Inc. | COM | 031162100 | 7065 | 110500 | SH | SOLE | | 110500 | | |
| Analog Devices Inc. | COM | 032654105 | 1848 | 36100 | SH | SOLE | | 36100 | | |
| Analysts International | COM | 032681108 | 546 | 143125 | SH | SOLE | 143125 | | | |
| Anheuser Busch Cos Inc. | COM | 035229103 | 4377 | 96200 | SH | SOLE | | 96200 | | |
| Anixter International | COM | 035290105 | 758 | 35030 | SH | SOLE | 35030 | | | |
| AnnTaylor Stores Corporation | COM | 036115103 | 2864 | 114840 | SH | SOLE | 89525 | 640 | 24675 | |
| Annuity and Life RE | COM | g03910109 | 6254 | 195830 | SH | SOLE | 158440 | 1640 | 35750 | |
| Aon Corp. | COM | 037389103 | 956 | 27900 | SH | SOLE | | 27900 | | |
| Apache | COM | 037411105 | 687 | 9800 | SH | SOLE | | 9800 | | |
| Apple Computer Inc. | COM | 037833100 | 512 | 34400 | SH | SOLE | | 34400 | | |
| Applied Matls Inc. | COM | 038222105 | 3326 | 87100 | SH | SOLE | | 87100 | | |
| Archer Daniels Midland Co. | COM | 039483102 | 1024 | 68282 | SH | SOLE | | 68282 | | |
| AremisSoft Corporation | COM | 040026106 | 18402 | 431085 | SH | SOLE | 374180 | 2480 | 54425 | |
| Arnold Industries | COM | 042595108 | 1027 | 57075 | SH | SOLE | 57075 | | | |
| Arrow Electronics | COM | 042735100 | 253 | 8850 | SH | SOLE | 8850 | | | |
| Arrow International | COM | 042764100 | 1037 | 27525 | SH | SOLE | 27525 | | | |
| Artesyn Technologies Inc. | COM | 043127109 | 5401 | 340225 | SH | SOLE | 292080 | 1945 | 46200 | |
| Ashland Inc. | COM | 044204105 | 316 | 8800 | SH | SOLE | | 8800 | | |
| Astoria Financial Corporation | COM | 046265104 | 12122 | 223195 | SH | SOLE | 179180 | 1190 | 42825 | |
| Asyst Technologies Inc. | COM | 04648x107 | 3617 | 269185 | SH | SOLE | 228395 | 1640 | 39150 | |
| At&T Corp | COM | 001957109 | 6926 | 401488 | SH | SOLE | | 401488 | | |
| Atlantic Coast Airlines Inc. | COM | 048396105 | 11193 | 273830 | SH | SOLE | 233005 | 1675 | 39150 | |
| Aurora Biosciences Corporation | COM | 051920106 | 4681 | 148900 | SH | SOLE | 125815 | 935 | 22150 | |
| Autodesk Inc. | COM | 052769106 | 205 | 7600 | SH | SOLE | | 7600 | | |
| Avado Brands | COM | 05336p108 | 179 | 318920 | SH | SOLE | 318920 | | | |
| Avanex Corporation | COM | 05348w109 | 594 | 9975 | SH | SOLE | 9975 | | | |
| Avery Dennison Corp. | COM | 053611109 | 900 | 16400 | SH | SOLE | | 16400 | | |
| Avici Systems Inc. | COM | 053671109 | 5417 | 219995 | SH | SOLE | 185915 | 1380 | 32700 | |
| Avista Corp. | COM | 05379b107 | 1054 | 51435 | SH | SOLE | 51435 | | | |
| Avon Prods Inc. | COM | 054303102 | 1312 | 27400 | SH | SOLE | | 27400 | | |
| BB&T Corp | COM | 054937107 | 1347 | 36100 | SH | SOLE | | 36100 | | |
| BMC Software | COM | 055921100 | 415 | 29650 | SH | SOLE | 5650 | 24000 | | |
| BP Amoco | COM | 055622104 | 39859 | 832564 | SH | SOLE | 363400 | 469164 | | |
| Baker Hughes Inc. | COM | 057224107 | 1587 | 38190 | SH | SOLE | | 38190 | | |
| Banc One Corp | COM | 06423a103 | 4539 | 123926 | SH | SOLE | | 123926 | | |
| Bandag | COM | 059815100 | 1137 | 28040 | SH | SOLE | 28040 | | | |
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| Bank of America Corp. | COM | 060505104 | 8207 | 178893 | SH | SOLE | | 178893 | | |
| Bard C R Inc. | COM | 067383109 | 368 | 7900 | SH | SOLE | | 7900 | | |
| Barr Labs Inc. | COM | 068306109 | 16591 | 227470 | SH | SOLE | 192955 | 1390 | 33125 | |
| Barrett Resources Corporation | COM | 068480201 | 10406 | 183160 | SH | SOLE | 155860 | 1100 | 26200 | |
| Barrick Gold Corp. | COM | 067901108 | 809 | 49400 | SH | SOLE | | 49400 | | |
| Basin Exploration | COM | 070107107 | 8426 | 330415 | SH | SOLE | 283865 | 2050 | 44500 | |
| Bausch & Lomb Inc. | COM | 071707103 | 230 | 5700 | SH | SOLE | | 5700 | | |
| Baxter Intl Inc. | COM | 071813109 | 2817 | 31900 | SH | SOLE | | 31900 | | |
| Bear Stearns Co.'s | COM | 073902108 | 656 | 12947 | SH | SOLE | | 12947 | | |

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| Becton Dickinson & Co. | COM | 075887109 | 1354 | 39100 | SH | SOLE | | 39100 | |
| Bed Bath & Beyond Inc. | COM | 075896100 | 412 | 18400 | SH | SOLE | | 18400 | |
| Bedford Property Investors | COM | 076446301 | 982 | 48500 | SH | SOLE | 48500 | | |
| Belden Inc. | COM | 077459105 | 958 | 37740 | SH | SOLE | 37740 | | |
| Bellsouth Corp. | COM | 079860102 | 8331 | 203504 | SH | SOLE | | | 203504 |
| Belo, A.H. Company | COM | 080555105 | 258 | 16110 | SH | SOLE | 16110 | | |
| Bergen Brunswig Corp. | COM | 083739102 | 1549 | 97870 | SH | SOLE | 97870 | | |
| Best Buy Company, Inc. | COM | 086516101 | 606 | 20500 | SH | SOLE | | | 20500 |
| Biogen Inc. | COM | 090597105 | 811 | 13500 | SH | SOLE | | | 13500 |
| Biomet Inc. | COM | 090613100 | 804 | 20250 | SH | SOLE | | | 20250 |
| Black & Decker Corp. | COM | 091797100 | 483 | 12300 | SH | SOLE | | | 12300 |
| Black Box Corporation | COM | 091826107 | 6661 | 137870 | SH | SOLE | 117030 | 840 | 20000 |
| Block H & R Inc. | COM | 093671105 | 741 | 17910 | SH | SOLE | 5810 | 12100 | |
| Boeing Co. | COM | 097023105 | 6442 | 97602 | SH | SOLE | | | 97602 |
| Boston Communications Group In | COM | 100582105 | 7387 | 264995 | SH | SOLE | 224970 | 1625 | 38400 |
| Boston Scientific Corp. | COM | 101137107 | 642 | 46900 | SH | SOLE | | | 46900 |
| Bristol-Myers Squibb Co. | COM | 110122108 | 15638 | 211500 | SH | SOLE | | | 211500 |
| Broadcom Corp. | COM | 111320107 | 2176 | 25900 | SH | SOLE | | | 25900 |
| Broadvision Inc. | COM | 111412102 | 233 | 19700 | SH | SOLE | | | 19700 |
| Brown Forman Corp. | COM | 115637209 | 552 | 8300 | SH | SOLE | | | 8300 |
| Bruker Daltonics Inc. | COM | 116795105 | 3605 | 152980 | SH | SOLE | 129745 | 935 | 22300 |
| Brunswick Corp. | COM | 117043109 | 228 | 13900 | SH | SOLE | | | 13900 |
| Burlington Northn Santa Fe | COM | 12189T104 | 1548 | 54664 | SH | SOLE | 7600 | 47064 | |
| Burlington Res Inc. | COM | 122014103 | 1080 | 21377 | SH | SOLE | | | 21377 |
| Bush Industries | COM | 123164105 | 1001 | 86100 | SH | SOLE | 86100 | | |
| Butler Manufacturing | COM | 123655102 | 1216 | 48050 | SH | SOLE | 48050 | | |
| C.H. Robinson Worldwide, Inc. | COM | 12541w100 | 3744 | 119085 | SH | SOLE | 101005 | 730 | 17350 |
| C.I.T. Group | COM | 125577106 | 274 | 13600 | SH | SOLE | | | 13600 |
| CALIFORNIA WTR SVC GRP COM | COM | 130788102 | 842 | 31200 | SH | SOLE | 31200 | | |
| CALPINE CORP | COM | 131347106 | 1149 | 25500 | SH | SOLE | | | 25500 |
| CHIRON CORP | COM | 170040109 | 721 | 16200 | SH | SOLE | | | 16200 |
| CIMA Labs Inc. | COM | 171796105 | 2870 | 44115 | SH | SOLE | 38090 | 225 | 5800 |
| CINCINNATI FINL CORP COM | COM | 172062101 | 712 | 18000 | SH | SOLE | | | 18000 |
| CLECO Corp. | COM | 12561W105 | 1425 | 26030 | SH | SOLE | 26030 | | |
| CONMED Corporation | COM | 207410101 | 1337 | 78090 | SH | SOLE | 78090 | | |
| CONVERGYS CORP | COM | 212485106 | 498 | 11000 | SH | SOLE | | | 11000 |
| COR Therapeutics Inc. | COM | 217753102 | 8295 | 235730 | SH | SOLE | 201330 | 1400 | 33000 |
| CVS Corp. | COM | 126650100 | 2529 | 42200 | SH | SOLE | | | 42200 |
| Cabletron Sys Inc. | COM | 126920107 | 354 | 23500 | SH | SOLE | 6900 | 16600 | |
| CacheFlow Inc | COM | 126946102 | 207 | 12125 | SH | SOLE | 12125 | | |
| Caci International | COM | 127190304 | 818 | 35550 | SH | SOLE | 35550 | | |
| Callaway Golf Co. | COM | 131193104 | 1629 | 87480 | SH | SOLE | 87480 | | |
| Cambridge Technology Partners | COM | 132524109 | 646 | 245985 | SH | SOLE | 245985 | | |
| Campbell Soup Co. | COM | 134429109 | 1555 | 44900 | SH | SOLE | | | 44900 |
| Capital One Finl Corp. | COM | 14040H105 | 1362 | 20700 | SH | SOLE | | | 20700 |
| Caraustar Industries | COM | 140909102 | 919 | 98070 | SH | SOLE | 98070 | | |
| Cardinal Health Inc. | COM | 14149Y108 | 2834 | 28450 | SH | SOLE | | | 28450 |
| Career Education Corporation | COM | 141665109 | 9680 | 247400 | SH | SOLE | 210400 | 1500 | 35500 |
| Carnival Corp. | COM | 143658102 | 2043 | 66300 | SH | SOLE | | | 66300 |
| Caterpillar Inc. | COM | 149123101 | 2297 | 48560 | SH | SOLE | 4460 | 44100 | |
| Cendant Co. | COM | 151313103 | 962 | 99914 | SH | SOLE | | | 99914 |
| Centex Corp. | COM | 152312104 | 413 | 11000 | SH | SOLE | | | 11000 |
| Central Parking Inc | COM | 154785109 | 1061 | 53060 | SH | SOLE | 53060 | | |
| Century Telephone Enterprises | COM | 156700106 | 397 | 11100 | SH | SOLE | | | 11100 |
| Cephalon Inc. | COM | 156708109 | 7546 | 119185 | SH | SOLE | 102880 | 755 | 15550 |
| Ceridian Corp. | COM | 15677T106 | 275 | 13800 | SH | SOLE | | | 13800 |
| Champion Enterprises | COM | 158496109 | 439 | 159735 | SH | SOLE | 159735 | | |
| Charles River Laboratories Inc | COM | 159864107 | 8898 | 325050 | SH | SOLE | 274520 | 2030 | 48500 |
| Chart Industries | COM | 16115q100 | 740 | 171690 | SH | SOLE | 171690 | | |
| Charter 1 Financial | COM | 160903100 | 358 | 12390 | SH | SOLE | | | 12390 |
| Chase Manhattan Corp New | COM | 16161A108 | 6175 | 135896 | SH | SOLE | | | 135896 |
| Checkpoint Systems Inc. | COM | 162825103 | 1016 | 136625 | SH | SOLE | 136625 | | |
| Chevron Corp. | COM | 166751107 | 5944 | 70400 | SH | SOLE | | | 70400 |
| Chubb Corp. | COM | 171232101 | 1721 | 19900 | SH | SOLE | | | 19900 |
| Ciber Inc. | COM | 17163b102 | 609 | 125010 | SH | SOLE | 125010 | | |
| Cigna Corp. | COM | 125509109 | 2170 | 16400 | SH | SOLE | | | 16400 |
| Cinergy Corp. | COM | 172474108 | 678 | 19316 | SH | SOLE | | | 19316 |
| Circuit City Stores Inc. | COM | 172737108 | 265 | 23000 | SH | SOLE | | | 23000 |
| Cirrus Logic Inc. | COM | 172755100 | 10138 | 540670 | SH | SOLE | 465785 | 3035 | 71850 |
| Cisco Sys Inc. | COM | 17275R102 | 29380 | 768100 | SH | SOLE | | | 768100 |
| CitiGroup | COM | 172967101 | 27427 | 537119 | SH | SOLE | | | 537119 |
| Citrix Systems Inc. | COM | 177376100 | 360 | 16000 | SH | SOLE | | | 16000 |
| Claire's Stores | COM | 179584107 | 934 | 52060 | SH | SOLE | 52060 | | |
| Clear Channel Communications | COM | 184502102 | 3023 | 62400 | SH | SOLE | | | 62400 |
| Clorox Co. | COM | 189054109 | 937 | 26400 | SH | SOLE | | | 26400 |
| Cms Energy Corp. | COM | 125896100 | 250 | 7900 | SH | SOLE | | | 7900 |
| Coastal Corp. | COM | 190441105 | 2040 | 23100 | SH | SOLE | | | 23100 |
| Coca Cola Co. | COM | 191216100 | 16124 | 264600 | SH | SOLE | | | 264600 |
| Coca-Cola Enterprises | COM | 191219104 | 1066 | 56100 | SH | SOLE | 10500 | 45600 | |
| Colgate Palmolive Co. | COM | 194162103 | 3944 | 61100 | SH | SOLE | | | 61100 |
| Comcast Corp Class A Special | COM | 200300200 | 4092 | 98000 | SH | SOLE | | | 98000 |
| Comdial Corp | COM | 200332302 | 212 | 205760 | SH | SOLE | 205760 | | |
| Comerica Inc. | COM | 200340107 | 992 | 16700 | SH | SOLE | | | 16700 |
| Community Health Systems | COM | 203668108 | 6248 | 178515 | SH | SOLE | 151415 | 1100 | 26000 |
| Compaq Computer Corp. | COM | 204493100 | 2858 | 189924 | SH | SOLE | | | 189924 |

| | | | | | | | | | | |
|-------------------------------|-----|-----------|-------|--------|----|------|--------|--------|-------|--|
| Computer Associate Intl Inc. | COM | 204912109 | 1279 | 65600 | SH | SOLE | | 65600 | | |
| Computer Sciences Corp. | COM | 205363104 | 1233 | 20500 | SH | SOLE | | 20500 | | |
| Computer Task Group Inc. | COM | 205477102 | 641 | 162685 | SH | SOLE | 162685 | | | |
| Compuware Corp. | COM | 205638109 | 305 | 48800 | SH | SOLE | 12400 | 36400 | | |
| Con Edison Co N Y | COM | 209115104 | 1151 | 29900 | SH | SOLE | | 29900 | | |
| Conagra Inc. | COM | 205887102 | 1524 | 58600 | SH | SOLE | | 58600 | | |
| Conexant Systems Inc | COM | 207142100 | 515 | 33525 | SH | SOLE | 12625 | 20900 | | |
| Conoco CL B | COM | 208251405 | 1902 | 65735 | SH | SOLE | | 65735 | | |
| Conseco Inc. | COM | 208464107 | 792 | 60080 | SH | SOLE | | 60080 | | |
| Consolidated Graphics Inc. | COM | 209341106 | 1099 | 92090 | SH | SOLE | 92090 | | | |
| Constellation Brands Inc. | COM | 21036p108 | 794 | 13520 | SH | SOLE | 13520 | | | |
| Constellation Energy | COM | 210371100 | 723 | 16050 | SH | SOLE | | 16050 | | |
| Converse Technology | COM | 205862402 | 1966 | 18100 | SH | SOLE | | 18100 | | |
| Cooper Inds Inc. | COM | 216669101 | 558 | 12155 | SH | SOLE | | 12155 | | |
| Core Laboratories N.V. | COM | n22717107 | 13376 | 489750 | SH | SOLE | 417845 | 3055 | 68850 | |
| Corinthian Colleges Inc. | COM | 218868107 | 9720 | 256215 | SH | SOLE | 217350 | 1565 | 37300 | |
| Corning Inc. | COM | 219350105 | 5070 | 96000 | SH | SOLE | | 96000 | | |
| Corvis Corporation | COM | 221009103 | 633 | 26600 | SH | SOLE | 26600 | | | |
| Costco Inc. | COM | 22160K105 | 1917 | 48010 | SH | SOLE | | 48010 | | |
| Countrywide Credit Industries | COM | 222372104 | 437 | 8700 | SH | SOLE | | 8700 | | |
| Crane Co. | COM | 224399105 | 346 | 12150 | SH | SOLE | | 12150 | | |
| Cross Timbers Oil Company | COM | 227573102 | 9849 | 354910 | SH | SOLE | 301545 | 2165 | 51200 | |
| Csx Corp. | COM | 126408103 | 685 | 26400 | SH | SOLE | | 26400 | | |
| Cubic Corporation | COM | 229669106 | 1065 | 41445 | SH | SOLE | 41445 | | | |
| Cytec Corporation | COM | 232946103 | 8121 | 129800 | SH | SOLE | 110110 | 790 | 18900 | |
| DDi Corp. | COM | 233162106 | 5682 | 208505 | SH | SOLE | 196765 | 1340 | 10400 | |
| DYNEGY INC | COM | 26816Q101 | 1727 | 30800 | SH | SOLE | | 30800 | | |
| Dana Corp. | COM | 235811106 | 253 | 16491 | SH | SOLE | | 16491 | | |
| Danaher | COM | 235851102 | 969 | 14170 | SH | SOLE | 2770 | 11400 | | |
| Darden Restaurants Inc. | COM | 237194105 | 387 | 16900 | SH | SOLE | | 16900 | | |
| Deere & Co. | COM | 244199105 | 1434 | 31300 | SH | SOLE | | 31300 | | |
| Dell Computer Corp. | COM | 247025109 | 4951 | 283900 | SH | SOLE | | 283900 | | |
| Delphi Auto Systems | COM | 247126105 | 623 | 55355 | SH | SOLE | | 55355 | | |
| Delphi Financial Group | COM | 247131105 | 1013 | 26303 | SH | SOLE | 26303 | | | |
| Delta Air Lines Inc. | COM | 247361108 | 733 | 14600 | SH | SOLE | | 14600 | | |
| Deluxe Corp. | COM | 248019101 | 303 | 12000 | SH | SOLE | | 12000 | | |
| Department 56 Inc. | COM | 249509100 | 883 | 76790 | SH | SOLE | 76790 | | | |
| DevX Energy Inc. | COM | 25189p203 | 4038 | 512785 | SH | SOLE | 430525 | 3360 | 78900 | |
| Devon Energy Corporation | COM | 25179m103 | 1260 | 20663 | SH | SOLE | | 10400 | 10263 | |
| Diagnostic Products Corp | COM | 252450101 | 1176 | 21525 | SH | SOLE | 21525 | | | |
| Dillard Dept Stores Inc. | COM | 254067101 | 195 | 16500 | SH | SOLE | | 16500 | | |
| Disney, Walt Company | COM | 254687106 | 6708 | 231812 | SH | SOLE | | 231812 | | |
| Dollar General Corp. | COM | 256669102 | 490 | 25976 | SH | SOLE | | 25976 | | |
| Dominion Res Inc Va | COM | 257470104 | 1797 | 26814 | SH | SOLE | | 26814 | | |
| Donnelley R R & Sons Co. | COM | 257867101 | 481 | 17800 | SH | SOLE | | 17800 | | |
| Dover Corp. | COM | 260003108 | 1156 | 28500 | SH | SOLE | | 28500 | | |
| Dow Chemical | COM | 260543103 | 2730 | 74550 | SH | SOLE | | 74550 | | |
| Dow Jones Class B | COM | 260561204 | 224 | 4400 | SH | SOLE | | 4400 | | |
| Dow Jones Inc. | COM | 260561105 | 396 | 7000 | SH | SOLE | | 7000 | | |
| Downey Finl Corp. | COM | 261018105 | 3071 | 55835 | SH | SOLE | 47345 | 340 | 8150 | |
| Dte Energy Co. | COM | 233331107 | 678 | 17400 | SH | SOLE | | 17400 | | |
| Du Pont E I De Nemours & Co | COM | 263534109 | 5462 | 113064 | SH | SOLE | | 113064 | | |
| Duke Energy Group | COM | 264399106 | 3442 | 40377 | SH | SOLE | | 40377 | | |
| EL PASO NAT GAS CO COM NEW | COM | 283690510 | 1561 | 21800 | SH | SOLE | | 21800 | | |
| EMC Corp Mass | COM | 268648102 | 15765 | 237062 | SH | SOLE | | 237062 | | |
| EOG RESOURCES INC | COM | 26875P101 | 470 | 8600 | SH | SOLE | | 8600 | | |
| EXELON CORP | COM | 30161N101 | 2464 | 35100 | SH | SOLE | | 35100 | | |
| Eastman Chem Co. | COM | 277432100 | 495 | 10150 | SH | SOLE | | 10150 | | |
| Eastman Kodak Co. | COM | 277461109 | 1339 | 34000 | SH | SOLE | | 34000 | | |
| Eaton Corp. | COM | 278058102 | 684 | 9100 | SH | SOLE | | 9100 | | |
| Ecolab Inc. | COM | 278865100 | 795 | 18400 | SH | SOLE | | 18400 | | |
| Edison Intl. | COM | 281020107 | 720 | 46100 | SH | SOLE | | 46100 | | |
| Efficient Networks Inc. | COM | 282056100 | 2644 | 185525 | SH | SOLE | 157545 | 1130 | 26850 | |
| Electronic Data Systems Corp. | COM | 285661104 | 3159 | 54700 | SH | SOLE | | 54700 | | |
| Electronics for Imaging Inc. | COM | 286082102 | 976 | 70040 | SH | SOLE | 70040 | | | |
| Emerson Electric Corp. | COM | 291011104 | 3271 | 41500 | SH | SOLE | | 41500 | | |
| Emmis Communications Corp. | COM | 291525103 | 9194 | 320500 | SH | SOLE | 272170 | 1980 | 46350 | |
| Engelhard Corp. | COM | 292845104 | 428 | 21000 | SH | SOLE | | 21000 | | |
| Enron Corp. | COM | 293561106 | 6667 | 80200 | SH | SOLE | | 80200 | | |
| Entercom Communications Corp. | COM | 293639100 | 7243 | 210310 | SH | SOLE | 178460 | 1300 | 30550 | |
| Entergy Corp New | COM | 29364G103 | 1265 | 29900 | SH | SOLE | | 29900 | | |
| Enzon Inc. | COM | 293904108 | 12421 | 200140 | SH | SOLE | 172230 | 1210 | 26700 | |
| Equifax Inc. | COM | 294429105 | 456 | 15900 | SH | SOLE | | 15900 | | |
| Esterline Technologies | COM | 297425100 | 1411 | 53770 | SH | SOLE | 53770 | | | |
| Evergreen Resources Inc. | COM | 299900308 | 1916 | 49600 | SH | SOLE | 42050 | 300 | 7250 | |
| Exodus Communications Inc. | COM | 302088109 | 244 | 12200 | SH | SOLE | 12200 | | | |
| Exxon Mobil Corp | COM | 30231G102 | 32245 | 370903 | SH | SOLE | | 370903 | | |
| F.Y.I. Inc. | COM | 302712104 | 7649 | 207430 | SH | SOLE | 176255 | 1275 | 29900 | |
| FDX Corp | COM | 31304n107 | 1272 | 31820 | SH | SOLE | | 31820 | | |
| FIRSTENERGY CORP COM | COM | 337932107 | 704 | 22300 | SH | SOLE | | 22300 | | |
| Federal Home Ln Mtg Corp. | COM | 313400301 | 5166 | 75000 | SH | SOLE | | 75000 | | |
| Federal Natl Mtg Assn | COM | 313586109 | 9395 | 108300 | SH | SOLE | | 108300 | | |
| Federal Signal Corporation | COM | 313855108 | 383 | 19515 | SH | SOLE | 19515 | | | |
| Federated Dept Stores Inc De | COM | 31410H101 | 893 | 25500 | SH | SOLE | | 25500 | | |
| Fidelity National Financial | COM | 316326107 | 15243 | 412665 | SH | SOLE | 358585 | 2180 | 51900 | |

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|--------------------------------|-----|-----------|-------|---------|----|------|--------|---------|-------|
| Fifth Third Bancorp | COM | 316773100 | 2767 | 46312 | SH | SOLE | | 46312 | |
| FileNET Corporation | COM | 316869106 | 15812 | 580245 | SH | SOLE | 492680 | 3565 | 84000 |
| Finisar Corporation | COM | 31787a101 | 439 | 15150 | SH | SOLE | 15150 | | |
| First Data Corp. | COM | 319963104 | 2418 | 45900 | SH | SOLE | | 45900 | |
| First Sentinel Bancorp. | COM | 33640t103 | 1243 | 108125 | SH | SOLE | 108125 | | |
| First Un Corp. | COM | 337358105 | 2944 | 105854 | SH | SOLE | | 105854 | |
| Firststar Corp | COM | 33763v109 | 2481 | 106701 | SH | SOLE | | 106701 | |
| Fiserv | COM | 337738108 | 247 | 5200 | SH | SOLE | | 5200 | |
| Fleet Boston (formerly Fleet F | COM | 339030108 | 3717 | 98963 | SH | SOLE | | 98963 | |
| Fluor Corp. | COM | 343861100 | 301 | 9100 | SH | SOLE | | 9100 | |
| Fmc Corp. | COM | 302491303 | 344 | 4800 | SH | SOLE | | 4800 | |
| Ford Mtr Co Del | COM | 345370100 | 4770 | 203533 | SH | SOLE | | 203533 | |
| Forest Labs Inc. | COM | 345838106 | 1063 | 8000 | SH | SOLE | | 8000 | |
| Fortune Brands | COM | 349631101 | 498 | 16600 | SH | SOLE | | 16600 | |
| Foundry Networks Inc. | COM | 35063r100 | 286 | 19075 | SH | SOLE | 19075 | | |
| Fpl Group Inc. | COM | 302571104 | 1406 | 19600 | SH | SOLE | | 19600 | |
| Franchise Finance Corp | COM | 351807102 | 840 | 36040 | SH | SOLE | 36040 | | |
| Franklin Covey Company | COM | 353469109 | 717 | 95595 | SH | SOLE | 95595 | | |
| Franklin Resources Inc. | COM | 354613101 | 1463 | 38400 | SH | SOLE | 8400 | 30000 | |
| Freeport McMoran Copper&Gold | COM | 35671D857 | 163 | 19000 | SH | SOLE | | 19000 | |
| Fremont General Corp. | COM | 357288109 | 687 | 244180 | SH | SOLE | 244180 | | |
| Fresenius Medical | COM | 358029106 | 8866 | 326100 | SH | SOLE | 91200 | 234900 | |
| Friedman's Inc. | COM | 358438109 | 657 | 142145 | SH | SOLE | 142145 | | |
| Frontier Airlines Inc. | COM | 359065109 | 422 | 13650 | SH | SOLE | 13650 | | |
| GLOBAL CROSSING LTD | COM | G3921A100 | 1258 | 87890 | SH | SOLE | | 87890 | |
| Gadzooks Inc. | COM | 362553109 | 4139 | 280635 | SH | SOLE | 263385 | 1950 | 15300 |
| Gannett Inc. | COM | 364730101 | 2081 | 33000 | SH | SOLE | | 33000 | |
| Gap Inc. | COM | 364760108 | 2384 | 93500 | SH | SOLE | | 93500 | |
| Gartner Group | COM | 366651107 | 656 | 95095 | SH | SOLE | 95095 | | |
| Gateway | COM | 367626108 | 586 | 32600 | SH | SOLE | | 32600 | |
| General Dynamics Corp. | COM | 369550108 | 1521 | 19500 | SH | SOLE | | 19500 | |
| General Elec Co. | COM | 369604103 | 50857 | 1060900 | SH | SOLE | | 1060900 | |
| General Mls Inc. | COM | 370334104 | 1341 | 30100 | SH | SOLE | | 30100 | |
| General Motors Corp. | COM | 370442105 | 2995 | 58800 | SH | SOLE | | 58800 | |
| Genuine Parts Co. | COM | 372460105 | 598 | 22825 | SH | SOLE | | 22825 | |
| Genzyme Biosurgery Tracking St | COM | 372917708 | 106 | 12179 | SH | SOLE | 12179 | | |
| Georgia Gulf Corp | COM | 373200203 | 1238 | 72580 | SH | SOLE | 72580 | | |
| Georgia Pac Corp. | COM | 373298108 | 856 | 27504 | SH | SOLE | | 27504 | |
| Gerber Scientific Inc. | COM | 373730100 | 1004 | 117225 | SH | SOLE | 117225 | | |
| Gillette Co. | COM | 375766102 | 4144 | 114700 | SH | SOLE | | 114700 | |
| Golden West Financial | COM | 381317106 | 1175 | 17400 | SH | SOLE | | 17400 | |
| Goldman Sachs Group Inc. | COM | 38141g104 | 492 | 4600 | SH | SOLE | 4600 | | |
| Goodrich B F Co. | COM | 382388106 | 269 | 7400 | SH | SOLE | | 7400 | |
| Goodyear Tire & Rubr Co. | COM | 382550101 | 462 | 20100 | SH | SOLE | | 20100 | |
| Gpu Inc. | COM | 36225X100 | 909 | 24700 | SH | SOLE | 9800 | 14900 | |
| Grainger W W Inc. | COM | 384802104 | 431 | 11800 | SH | SOLE | | 11800 | |
| Griffon Corporation | COM | 398433102 | 1088 | 138140 | SH | SOLE | 138140 | | |
| Guidant Corp | COM | 401698105 | 1785 | 33100 | SH | SOLE | | 33100 | |
| H Power Corp. | COM | 40427a108 | 2013 | 261885 | SH | SOLE | 220405 | 1680 | 39800 |
| HCA-HEALTHCARE | COM | 404119109 | 2640 | 59980 | SH | SOLE | | 59980 | |
| HEALTHSOUTH CORP COM | COM | 421924101 | 749 | 45900 | SH | SOLE | | 45900 | |
| HS Resources Inc. | COM | 404297103 | 576 | 13600 | SH | SOLE | 13600 | | |
| HUNTINGTON BANCSHARES COM | COM | 446150104 | 442 | 27285 | SH | SOLE | | 27285 | |
| Halliburton Co. | COM | 406216101 | 1881 | 51900 | SH | SOLE | | 51900 | |
| Harcourt Gen Inc. | COM | 41163g101 | 492 | 8600 | SH | SOLE | | 8600 | |
| Harley Davidson Inc. | COM | 412822108 | 1081 | 27200 | SH | SOLE | | 27200 | |
| Harman International Industrie | COM | 413086109 | 6590 | 180560 | SH | SOLE | 153360 | 1100 | 26100 |
| Hartford Financial Services | COM | 416515104 | 1773 | 25100 | SH | SOLE | | 25100 | |
| Hasbro Inc. | COM | 418056107 | 253 | 23850 | SH | SOLE | | 23850 | |
| Health & Retirement Properties | COM | 40426W101 | 409 | 54110 | SH | SOLE | 54110 | | |
| Health Care REIT | COM | 42217k106 | 610 | 37565 | SH | SOLE | 37565 | | |
| Heinz H J Co. | COM | 423074103 | 1758 | 37050 | SH | SOLE | | 37050 | |
| Hercules Inc. | COM | 427056106 | 217 | 11400 | SH | SOLE | | 11400 | |
| Hershey Foods Corp. | COM | 427866108 | 1011 | 15700 | SH | SOLE | | 15700 | |
| Hewlett Packard Co. | COM | 428236103 | 7013 | 222200 | SH | SOLE | | 222200 | |
| Hi/fn Inc. | COM | 428358105 | 10146 | 368945 | SH | SOLE | 327010 | 2185 | 39750 |
| Hilton Hotels Corp. | COM | 432848109 | 366 | 34900 | SH | SOLE | | 34900 | |
| Home Depot Inc. | COM | 437076102 | 11408 | 249697 | SH | SOLE | | 249697 | |
| Homestake Mng Co. | COM | 437614100 | 84 | 20000 | SH | SOLE | | 20000 | |
| Honeywell International Inc. | COM | 438516106 | 4209 | 88962 | SH | SOLE | | 88962 | |
| Horace Mann Educators Corp. | COM | 440327104 | 641 | 30000 | SH | SOLE | 30000 | | |
| Household Intl Inc. | COM | 441815107 | 2766 | 50299 | SH | SOLE | | 50299 | |
| Humana Inc. | COM | 444859102 | 262 | 17200 | SH | SOLE | | 17200 | |
| ICN Pharmaceuticals | COM | 448924100 | 697 | 22700 | SH | SOLE | | 22700 | 22700 |
| IDEX Corporation | COM | 45167r104 | 1055 | 31835 | SH | SOLE | 31835 | | |
| IHOP Corp. | COM | 449623107 | 1216 | 56060 | SH | SOLE | 56060 | | |
| IMS Health | COM | 449934108 | 1031 | 38200 | SH | SOLE | | 38200 | |
| INAMED Corporation | COM | 453235103 | 756 | 37000 | SH | SOLE | 37000 | | |
| INTUIT INC | COM | 461202103 | 714 | 18100 | SH | SOLE | | 18100 | |
| IRT Property Co. | COM | 450058102 | 781 | 96115 | SH | SOLE | 96115 | | |
| ITT Educational Services Inc. | COM | 45068b109 | 14126 | 642110 | SH | SOLE | 546930 | 3830 | 91350 |
| Illinois Tool Wks Inc. | COM | 452308109 | 1805 | 30300 | SH | SOLE | | 30300 | |
| Illuminet Holdings Inc. | COM | 452334105 | 11970 | 521840 | SH | SOLE | 445025 | 3190 | 73625 |
| Impath Inc. | COM | 45255g101 | 7363 | 110725 | SH | SOLE | 94360 | 665 | 15700 |
| Inco Ltd | COM | 453258402 | 178 | 10600 | SH | SOLE | | 10600 | |

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|--------------------------------|-----|-----------|-------|---------|----|------|--------|--------|--------|
| Informax Inc. | COM | 45677n205 | 1498 | 144340 | SH | SOLE | 121460 | 930 | 21950 |
| Ingersoll Rand Co. | COM | 456866102 | 835 | 19950 | SH | SOLE | | 19950 | |
| Inktomi Corporation | COM | 457277101 | 314 | 17550 | SH | SOLE | 17550 | | |
| Innovative Solutions and Suppo | COM | 45769n105 | 5602 | 319855 | SH | SOLE | 270325 | 2030 | 47500 |
| Innovex Incorporated | COM | 457647105 | 656 | 97115 | SH | SOLE | 97115 | | |
| Input/Output | COM | 457652105 | 1122 | 110115 | SH | SOLE | 110115 | | |
| Insight Communications Inc. | COM | 45768v108 | 16325 | 694680 | SH | SOLE | 589785 | 4245 | 100650 |
| Integrated Device Tech Inc. | COM | 458118106 | 842 | 25425 | SH | SOLE | 25425 | | |
| Intel Corp. | COM | 458140100 | 21717 | 722400 | SH | SOLE | | 722400 | |
| International Business Machine | COM | 459200101 | 16218 | 190800 | SH | SOLE | | 190800 | |
| International Flavors & Fragra | COM | 459506101 | 293 | 14400 | SH | SOLE | | 14400 | |
| International Paper Co. | COM | 460146103 | 1861 | 45605 | SH | SOLE | | 45605 | |
| Interpublic Group Cos Inc. | COM | 460690100 | 1405 | 33000 | SH | SOLE | | 33000 | |
| Invacare Corp. | COM | 461203101 | 1156 | 33750 | SH | SOLE | 33750 | | |
| Inverness Medical Technology I | COM | 461268104 | 4055 | 104130 | SH | SOLE | 88755 | 625 | 14750 |
| Iomega Corporation | COM | 462030107 | 684 | 204245 | SH | SOLE | 204245 | | |
| Itt Corp Nev | COM | 450912100 | 484 | 12500 | SH | SOLE | | 12500 | |
| JDS Uniphase Corp. | COM | 46612j101 | 4252 | 102000 | SH | SOLE | | 102000 | |
| JLG Industries | COM | 466210101 | 969 | 91200 | SH | SOLE | 91200 | | |
| Jefferson Pilot Corp. | COM | 475070108 | 882 | 11800 | SH | SOLE | | 11800 | |
| Johnson & Johnson | COM | 478160104 | 15570 | 148200 | SH | SOLE | | 148200 | |
| Johnson Ctls Inc. | COM | 478366107 | 603 | 11600 | SH | SOLE | | 11600 | |
| Jones Apparel Group Inc. | COM | 480074103 | 339 | 10540 | SH | SOLE | 10540 | | |
| K Mart Corp. | COM | 482584109 | 343 | 64500 | SH | SOLE | | 64500 | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 739 | 14300 | SH | SOLE | | 14300 | |
| KLA-Tencor Corp. | COM | 482480100 | 600 | 17800 | SH | SOLE | | 17800 | |
| Kaman Corp. | COM | 483548103 | 254 | 15025 | SH | SOLE | 15025 | | |
| Kaydon Corporation | COM | 486587108 | 847 | 34035 | SH | SOLE | 34035 | | |
| Kellogg Co. | COM | 487836108 | 1134 | 43200 | SH | SOLE | | 43200 | |
| Kellwood Co | COM | 488044108 | 1146 | 54260 | SH | SOLE | 54260 | | |
| Kerr Mcgee Corp. | COM | 492386107 | 359 | 5357 | SH | SOLE | | 5357 | |
| Key Energy Services Inc. | COM | 492914106 | 10547 | 1010475 | SH | SOLE | 858465 | 6210 | 145800 |
| KeySpan Energy | COM | 49337w100 | 738 | 17410 | SH | SOLE | 8410 | 9000 | |
| Keycorp New | COM | 493267108 | 1492 | 53300 | SH | SOLE | | 53300 | |
| Kimberly Clark Corp. | COM | 494368103 | 4093 | 57896 | SH | SOLE | | 57896 | |
| Kinder Morgan Inc. | COM | 49455p101 | 1802 | 34535 | SH | SOLE | 26035 | 8500 | |
| Knight Ridder Inc | COM | 499040103 | 867 | 15250 | SH | SOLE | 5750 | 9500 | |
| Kohls Corp | COM | 500255104 | 1879 | 30800 | SH | SOLE | | 30800 | |
| Komag Inc. | COM | 500453105 | 145 | 221288 | SH | SOLE | 221288 | | |
| Kopin Corporation | COM | 500600101 | 6631 | 599390 | SH | SOLE | 515935 | 3705 | 79750 |
| Kroger Co | COM | 501044101 | 2441 | 90200 | SH | SOLE | | 90200 | |
| LAWSON PRODS INC COM | COM | 520776105 | 939 | 34540 | SH | SOLE | 34540 | | |
| LCC International Inc. | COM | 501810105 | 6392 | 587795 | SH | SOLE | 499145 | 3600 | 85050 |
| LTX Corporation | COM | 502392103 | 4852 | 374580 | SH | SOLE | 319640 | 2190 | 52750 |
| Lancaster Colony Corp | COM | 513847103 | 437 | 15560 | SH | SOLE | 15560 | | |
| Lear Corp | COM | 521865105 | 211 | 8500 | SH | SOLE | 8500 | | |
| Lee Enterprises | COM | 523768109 | 1224 | 41040 | SH | SOLE | 41040 | | |
| Lehman Brothers Hldgs Inc | COM | 524908100 | 1772 | 26200 | SH | SOLE | | 26200 | |
| Leucadia | COM | 527288104 | 1455 | 41045 | SH | SOLE | 41045 | | |
| Lexent Inc. | COM | 52886q102 | 9790 | 571675 | SH | SOLE | 485585 | 3490 | 82600 |
| Lexmark International | COM | 529771107 | 523 | 11800 | SH | SOLE | | 11800 | |
| LightPath Technologies Inc. | COM | 532257102 | 8791 | 633580 | SH | SOLE | 546120 | 4060 | 83400 |
| Lilly Eli & Co | COM | 532457108 | 11195 | 120300 | SH | SOLE | | 120300 | |
| Limited Inc | COM | 532716107 | 826 | 48400 | SH | SOLE | | 48400 | |
| Lincoln Natl Corp Ind | COM | 534187109 | 1003 | 21200 | SH | SOLE | | 21200 | |
| Linear Technology Corp | COM | 535678106 | 1378 | 29800 | SH | SOLE | | 29800 | |
| Litton Inds Inc | COM | 538021106 | 1654 | 21025 | SH | SOLE | 21025 | | |
| Liz Claiborne Inc | COM | 539320101 | 337 | 8100 | SH | SOLE | | 8100 | |
| Lockheed Martin Corp | COM | 539830109 | 1605 | 47266 | SH | SOLE | | 47266 | |
| Loews Corp | COM | 540424108 | 253 | 2440 | SH | SOLE | 2440 | | |
| Lone Star Technologies Inc. | COM | 542312103 | 653 | 16950 | SH | SOLE | 16950 | | |
| Louis Dreyus Natural Gas | COM | 546011107 | 1403 | 30625 | SH | SOLE | 30625 | | |
| Lowe's Cos Inc | COM | 548661107 | 1896 | 42600 | SH | SOLE | | 42600 | |
| Lsi Logic Corp | COM | 502161102 | 533 | 31200 | SH | SOLE | | 31200 | |
| Lucent Technologies Inc | COM | 549463107 | 4817 | 356835 | SH | SOLE | | 356835 | |
| Lyondell Chemical | COM | 552078107 | 304 | 19880 | SH | SOLE | 19880 | | |
| MBIA INC COM | COM | 55262C100 | 778 | 10500 | SH | SOLE | | 10500 | |
| MCI Worldcom Inc. | COM | 55268b106 | 4381 | 311557 | SH | SOLE | | 311557 | |
| METLIFE INC | COM | 59156R108 | 2667 | 76200 | SH | SOLE | | 76200 | |
| MGI Properties | COM | 552885105 | 18 | 33690 | SH | SOLE | 33690 | | |
| MGIC INVT CORP WIS COM | COM | 552848103 | 809 | 12000 | SH | SOLE | | 12000 | |
| MOODYS CORP | COM | 615369105 | 529 | 20600 | SH | SOLE | | 20600 | |
| Manpower Inc | COM | 56418H100 | 462 | 12165 | SH | SOLE | 7165 | 5000 | |
| Markel Corporation | COM | 570535104 | 1323 | 7307 | SH | SOLE | 7307 | | |
| Marriott Intl Inc | COM | 571903202 | 1507 | 35680 | SH | SOLE | 9380 | 26300 | |
| Marsh & McLennan Cos Inc | COM | 571748102 | 3416 | 29200 | SH | SOLE | | 29200 | |
| Masco Corp | COM | 574599106 | 1290 | 50200 | SH | SOLE | | 50200 | |
| Matrixone Inc. | COM | 57685p304 | 3384 | 186055 | SH | SOLE | 158280 | 1125 | 26650 |
| Mattel Inc | COM | 577081102 | 560 | 38758 | SH | SOLE | | 38758 | |
| Maverick Tube Corp. | COM | 577914104 | 14275 | 630945 | SH | SOLE | 543080 | 3565 | 84300 |
| Maxim Intergrated Products | COM | 57772k101 | 1296 | 27100 | SH | SOLE | | 27100 | |
| May Dept Stores Co | COM | 577778103 | 1175 | 35892 | SH | SOLE | | 35892 | |
| Maytag Corp | COM | 578592107 | 355 | 11000 | SH | SOLE | | 11000 | |
| Mbna Corp | COM | 55262L100 | 3197 | 86550 | SH | SOLE | | 86550 | |
| Mcdonalds Corp | COM | 580135101 | 4828 | 142000 | SH | SOLE | | 142000 | |

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|--------------------------------|-----|-----------|-------|---------|----|------|--------|--------|--------|
| Mcgraw-Hill Companies Inc | COM | 580645109 | 1301 | 22200 | SH | SOLE | | 22200 | |
| Mckesson HBO & Co. | COM | 58155Q103 | 1050 | 29247 | SH | SOLE | | 29247 | |
| Mead Corp | COM | 582834107 | 606 | 19300 | SH | SOLE | | 19300 | |
| Mediacom Communications Corpor | COM | 58446k105 | 5467 | 318085 | SH | SOLE | 278735 | 2000 | 37350 |
| Medimmune Inc. | COM | 584699102 | 906 | 19000 | SH | SOLE | | 19000 | |
| Meditrust Corporation | COM | 58501t306 | 205 | 80000 | SH | SOLE | 80000 | | |
| Medtronic Inc. | COM | 585055106 | 7806 | 129300 | SH | SOLE | | 129300 | |
| Mellon Fin Corp | COM | 58551A108 | 2607 | 53000 | SH | SOLE | | 53000 | |
| Mentor Corp | COM | 587188103 | 341 | 17500 | SH | SOLE | 17500 | | |
| Merck & Co Inc | COM | 589331107 | 23266 | 248500 | SH | SOLE | | 248500 | |
| Mercury General | COM | 589400100 | 1415 | 32240 | SH | SOLE | 32240 | | |
| Mercury Interactive Corp. | COM | 589405109 | 650 | 7200 | SH | SOLE | | 7200 | |
| Merrill Lynch & Co Inc. | COM | 590188108 | 5741 | 84200 | SH | SOLE | | 84200 | |
| Mettler-Toledo International I | COM | 592688105 | 8048 | 148005 | SH | SOLE | 126095 | 900 | 21010 |
| Micron Electronics Inc. | COM | 595100108 | 547 | 140060 | SH | SOLE | 140060 | | |
| Micron Technology Inc | COM | 595112103 | 2016 | 56800 | SH | SOLE | | 56800 | |
| Microsoft Corp | COM | 594918104 | 24832 | 572500 | SH | SOLE | | 572500 | |
| Millennium Cell Inc. | COM | 60038b105 | 4916 | 479630 | SH | SOLE | 404510 | 3070 | 72050 |
| Minnesota Mng & Mfg Co | COM | 604059105 | 5073 | 42100 | SH | SOLE | | 42100 | |
| Molex Inc | COM | 608554101 | 568 | 16000 | SH | SOLE | | 16000 | |
| Morgan J P & Co Inc. | COM | 616880100 | 809 | 17800 | SH | SOLE | | 17800 | |
| Morgan Stanley Dn Wttr Disc | COM | 617446448 | 9474 | 119548 | SH | SOLE | | 119548 | |
| Motorola Inc | COM | 620076109 | 4922 | 243075 | SH | SOLE | | 243075 | |
| Mylan Labs Inc | COM | 628530107 | 285 | 11300 | SH | SOLE | 11300 | | |
| NABORS INDUSTRIES | COM | 629568106 | 716 | 12100 | SH | SOLE | | 12100 | |
| NCO Group Inc. | COM | 628858102 | 7045 | 231945 | SH | SOLE | 196835 | 1410 | 33700 |
| NCR Corporation | COM | 62886E108 | 216 | 4400 | SH | SOLE | | 4400 | |
| NEXTEL COMMUNICATIONS CL A | COM | 65332V103 | 1955 | 79000 | SH | SOLE | | 79000 | |
| NISOURCE INC | COM | 65473P105 | 462 | 15013 | SH | SOLE | | 15013 | |
| NORTHERN TR CORP COM | COM | 665859104 | 1925 | 23600 | SH | SOLE | | 23600 | |
| NY Times Class A | COM | 650111107 | 777 | 19400 | SH | SOLE | | 19400 | |
| National City Corp | COM | 635405103 | 1918 | 66700 | SH | SOLE | | 66700 | |
| National Semiconductor Corp | COM | 637640103 | 346 | 17200 | SH | SOLE | | 17200 | |
| National-Oilwell Inc. | COM | 637071101 | 6307 | 163015 | SH | SOLE | 138465 | 1000 | 23550 |
| Natural Microsystems Corp. | COM | 638882100 | 3062 | 310080 | SH | SOLE | 267350 | 1680 | 41050 |
| Nature's Sunshine | COM | 639027101 | 764 | 112145 | SH | SOLE | 112145 | | |
| Nautica Enterprises Inc. | COM | 639089101 | 1342 | 88095 | SH | SOLE | 88095 | | |
| NeoPharm Inc. | COM | 640919106 | 8804 | 232455 | SH | SOLE | 195885 | 1470 | 35100 |
| Network Appliance Inc | COM | 64120L104 | 2015 | 31400 | SH | SOLE | | 31400 | |
| New Focus Inc. | COM | 644383101 | 5691 | 163760 | SH | SOLE | 141770 | 890 | 21100 |
| NewPower Holdings Inc. | COM | 652463100 | 1091 | 111150 | SH | SOLE | 38700 | | 72450 |
| Newell Rubbermaid Co | COM | 651229106 | 836 | 36756 | SH | SOLE | | 36756 | |
| Newmont Mng Corp | COM | 651639106 | 379 | 22238 | SH | SOLE | | 22238 | |
| Niagara Mohawk Pwr Corp | COM | 653522102 | 347 | 20800 | SH | SOLE | | 20800 | |
| Nicor Inc. | COM | 654086107 | 333 | 7700 | SH | SOLE | | 7700 | |
| Nike Inc | COM | 654106103 | 1674 | 30000 | SH | SOLE | | 30000 | |
| Nokia Corp. | COM | 654902204 | 46417 | 1067055 | SH | SOLE | 496175 | 570880 | |
| Nordstrom Inc | COM | 655664100 | 360 | 19800 | SH | SOLE | | 19800 | |
| Norfolk Southn Corp | COM | 655844108 | 644 | 48400 | SH | SOLE | | 48400 | |
| Nortel | COM | 656569100 | 10445 | 325780 | SH | SOLE | | 325780 | |
| Northrop Grumman Corp | COM | 666807102 | 681 | 8200 | SH | SOLE | | 8200 | |
| Novell Inc | COM | 670006105 | 252 | 48300 | SH | SOLE | | 48300 | |
| Novellus Systems Inc. | COM | 670008101 | 334 | 9300 | SH | SOLE | | 9300 | |
| Nucor Corp | COM | 670346105 | 329 | 8300 | SH | SOLE | | 8300 | |
| OSI Pharmaceuticals Inc. | COM | 671040103 | 10170 | 126925 | SH | SOLE | 106815 | 810 | 19300 |
| Occidental Pete Corp | COM | 674599105 | 1089 | 44900 | SH | SOLE | | 44900 | |
| Office Depot Inc. | COM | 676220106 | 200 | 28100 | SH | SOLE | | 28100 | |
| Old Kent Financial | COM | 679833103 | 312 | 7140 | SH | SOLE | | 7140 | |
| Omnicare Inc | COM | 681904108 | 1429 | 66070 | SH | SOLE | 66070 | | |
| Omnicom Group | COM | 681919106 | 1434 | 17300 | SH | SOLE | | 17300 | |
| Optimal Robotics Corp. | COM | 68388r208 | 12121 | 361160 | SH | SOLE | 306330 | 2230 | 52600 |
| Oracle Corp | COM | 68389X105 | 17545 | 603700 | SH | SOLE | | 603700 | |
| Orthodontic Centers of America | COM | 68750P103 | 7772 | 248710 | SH | SOLE | 210780 | 1530 | 36400 |
| Oshkosh Truck Corporation | COM | 688239201 | 322 | 7325 | SH | SOLE | 7325 | | |
| P P & L Res Inc | COM | 693499105 | 768 | 17000 | SH | SOLE | | 17000 | |
| P.F. Changs China Bistro Inc. | COM | 69333y108 | 6594 | 209750 | SH | SOLE | 176760 | 1215 | 31775 |
| PG&E Corp. | COM | 69331C108 | 868 | 43400 | SH | SOLE | | 43400 | |
| PHARMACIA CORP | COM | 71713U102 | 8359 | 137035 | SH | SOLE | | 137035 | |
| Paccar Inc | COM | 693718108 | 564 | 11460 | SH | SOLE | | 11460 | |
| Pacific Sunwear of California | COM | 694873100 | 4241 | 165485 | SH | SOLE | 141255 | 980 | 23250 |
| Pactiv Corp | COM | 695257105 | 276 | 22300 | SH | SOLE | | 22300 | |
| Pain Therapeutics Inc. | COM | 69562k100 | 7459 | 501465 | SH | SOLE | 428325 | 3090 | 70050 |
| Pall Corp | COM | 696429307 | 362 | 16966 | SH | SOLE | | 16966 | |
| Palm Inc. | COM | 696642107 | 1823 | 64371 | SH | SOLE | | 64371 | |
| Parametric Technology Corp. | COM | 699173100 | 382 | 28400 | SH | SOLE | | 28400 | |
| Parker Hannifin Corp | COM | 701094104 | 705 | 15975 | SH | SOLE | | 15975 | |
| Patterson Energy Inc. | COM | 703414102 | 12205 | 327660 | SH | SOLE | 278260 | 2000 | 47400 |
| Paychex | COM | 704326107 | 2105 | 43289 | SH | SOLE | 6839 | 36450 | |
| Peco II Inc. | COM | 705221109 | 19247 | 743835 | SH | SOLE | 630655 | 4580 | 108600 |
| Pediatric Medical Group | COM | 705324101 | 1518 | 63090 | SH | SOLE | 63090 | | |
| Penney J C Inc. | COM | 708160106 | 333 | 30600 | SH | SOLE | | 30600 | |
| PeopleSoft Inc. | COM | 712713106 | 956 | 25700 | SH | SOLE | | 25700 | |
| Peoples Energy Corp | COM | 711030106 | 255 | 5700 | SH | SOLE | | 5700 | |
| Pepsico Inc | COM | 713448108 | 7687 | 155100 | SH | SOLE | | 155100 | |
| PerkinElmer Inc | COM | 714046109 | 620 | 5900 | SH | SOLE | | 5900 | |

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|--------------------------------|-----|-----------|-------|--------|----|------|--------|--------|-------|--|
| Pfizer Inc | COM | 717081103 | 31119 | 676500 | SH | SOLE | | 676500 | | |
| Phelps Dodge Corp | COM | 717265102 | 705 | 12637 | SH | SOLE | 4260 | 8377 | | |
| Phillips Pete Co | COM | 718507106 | 1587 | 27900 | SH | SOLE | | 27900 | | |
| Pinnacle West Cap Corp | COM | 723484101 | 243 | 5100 | SH | SOLE | | 5100 | | |
| Pioneer-Standard Electronics | COM | 723877106 | 1178 | 107065 | SH | SOLE | 107065 | | | |
| Pitney Bowes Inc | COM | 724479100 | 1202 | 36300 | SH | SOLE | | 36300 | | |
| Placer Dome Inc | COM | 725906101 | 334 | 34700 | SH | SOLE | | 34700 | | |
| Pnc Bk Corp | COM | 693475105 | 2331 | 31900 | SH | SOLE | | 31900 | | |
| Pogo Producing Co. | COM | 730448107 | 1276 | 41000 | SH | SOLE | 41000 | | | |
| Polaris Industries | COM | 731068102 | 4581 | 115240 | SH | SOLE | 102370 | 520 | 12350 | |
| Portland General Corp | COM | 736506106 | 1289 | 26215 | SH | SOLE | | 26215 | | |
| Power-One Inc. | COM | 739308104 | 733 | 18650 | SH | SOLE | | 14150 | 4500 | |
| Powerwave Technologies | COM | 739363109 | 993 | 16975 | SH | SOLE | 16975 | | | |
| Ppg Inds Inc | COM | 693506107 | 991 | 21400 | SH | SOLE | | 21400 | | |
| Praxair Inc | COM | 74005P104 | 870 | 19600 | SH | SOLE | | 19600 | | |
| Presidential Life Corp. | COM | 740884101 | 1068 | 71500 | SH | SOLE | 71500 | | | |
| Pride International Inc. | COM | 741932107 | 14112 | 573070 | SH | SOLE | 486050 | 3520 | 83500 | |
| Procter & Gamble Co | COM | 742718109 | 10911 | 139100 | SH | SOLE | | 139100 | | |
| Progressive | COM | 743315103 | 1158 | 11175 | SH | SOLE | 3075 | 8100 | | |
| Providian Corp | COM | 74406A102 | 1765 | 30700 | SH | SOLE | | 30700 | | |
| Public Svc Co N Mex | COM | 744499104 | 1248 | 46545 | SH | SOLE | 46545 | | | |
| Public Svc Enterprises | COM | 744573106 | 1233 | 25350 | SH | SOLE | | 25350 | | |
| Pulte Corp | COM | 745867101 | 304 | 7200 | SH | SOLE | | 7200 | | |
| QLogic Corporation | COM | 747277101 | 1530 | 19875 | SH | SOLE | 7225 | 7700 | 4950 | |
| Quaker Oats Co | COM | 747402105 | 1470 | 15100 | SH | SOLE | | 15100 | | |
| Qualcomm Inc | COM | 747525103 | 7434 | 90450 | SH | SOLE | 10550 | 79900 | | |
| Quiksilver Inc. | COM | 74838c106 | 7184 | 370810 | SH | SOLE | 314050 | 2260 | 54500 | |
| Quorum Health Group | COM | 749084109 | 1435 | 91100 | SH | SOLE | 91100 | | | |
| Qwest Communications | COM | 749121109 | 7122 | 174241 | SH | SOLE | | 174241 | | |
| RADIOSHACK CORP | COM | 750438103 | 856 | 20000 | SH | SOLE | | 20000 | | |
| RAYTHEON CO CL B | COM | 755111408 | 1677 | 54000 | SH | SOLE | 13600 | 40400 | | |
| RLI Corporation | COM | 749607107 | 1150 | 25730 | SH | SOLE | 25730 | | | |
| RPM Incorporated | COM | 749685103 | 1156 | 135040 | SH | SOLE | 135040 | | | |
| RSA Security Inc. | COM | 749719100 | 11708 | 221435 | SH | SOLE | 187605 | 1380 | 32450 | |
| Ralston Purina Co | COM | 751277302 | 893 | 34200 | SH | SOLE | | 34200 | | |
| Rare Hospitality International | COM | 753820109 | 7123 | 319244 | SH | SOLE | 271144 | 1950 | 46150 | |
| Regal-Beloit Corporation | COM | 758750103 | 970 | 56865 | SH | SOLE | 56865 | | | |
| Regions Financial Corp | COM | 758940100 | 587 | 21500 | SH | SOLE | | 21500 | | |
| Reliant Energy | COM | 75952j108 | 1748 | 40357 | SH | SOLE | 8540 | 31817 | | |
| Remington Oil & Gas Corp | COM | 759594302 | 289 | 22200 | SH | SOLE | | | 22200 | |
| Rent-A-Center Inc. | COM | 76009n100 | 7865 | 227965 | SH | SOLE | 214460 | 1555 | 11950 | |
| Robert Half International | COM | 770323103 | 326 | 12300 | SH | SOLE | | 12300 | | |
| Rockwell Intl Corp | COM | 773903109 | 1162 | 24400 | SH | SOLE | | 24400 | | |
| Rohm & Haas Co | COM | 775371107 | 869 | 23921 | SH | SOLE | | 23921 | | |
| Roper Industries | COM | 776696106 | 970 | 29335 | SH | SOLE | 29335 | | | |
| Royal Dutch Pete Co | COM | 780257804 | 43072 | 711196 | SH | SOLE | 223996 | 487200 | | |
| Ruddick Corporation | COM | 781258108 | 889 | 77750 | SH | SOLE | 77750 | | | |
| Ryder System Inc | COM | 783549108 | 1185 | 71300 | SH | SOLE | 67000 | 4300 | | |
| SABRE Group Holdings | COM | 785905100 | 944 | 21885 | SH | SOLE | | 21885 | | |
| SANMINA CORP | COM | 800907107 | 1356 | 17700 | SH | SOLE | | 17700 | | |
| SBC Communications | COM | 78387G103 | 17320 | 362714 | SH | SOLE | | 362714 | | |
| SCHWAB CHARLES CP NEW COM | COM | 808513105 | 3982 | 140325 | SH | SOLE | | 140325 | | |
| SEITEL INC COM NEW | COM | 816074306 | 1356 | 73565 | SH | SOLE | 73565 | | | |
| SLM Holdings | COM | 78442a109 | 1210 | 17800 | SH | SOLE | | 17800 | | |
| SMTC Corporation | COM | 832682108 | 8406 | 616930 | SH | SOLE | 523730 | 3800 | 89400 | |
| SOUTHWESTERN ENERGY CO COM | COM | 845467109 | 878 | 84650 | SH | SOLE | 84650 | | | |
| ST JUDE MED INC COM | COM | 790849103 | 627 | 10200 | SH | SOLE | | 10200 | | |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A203 | 525 | 14900 | SH | SOLE | | 14900 | | |
| STRYKER CORP | COM | 863667101 | 870 | 17200 | SH | SOLE | | 17200 | | |
| SUMMIT BANCORP COM | COM | 866005101 | 722 | 18900 | SH | SOLE | | 18900 | | |
| SYNOVUS FINL CORP COM | COM | 87161C105 | 715 | 26550 | SH | SOLE | | 26550 | | |
| Safeco Corp | COM | 786429100 | 1013 | 30800 | SH | SOLE | 12600 | 18200 | | |
| Safeway Inc | COM | 786514208 | 3425 | 54800 | SH | SOLE | | 54800 | | |
| Saks Incorporated | COM | 79377W108 | 195 | 19500 | SH | SOLE | | 19500 | | |
| Sara Lee Corp | COM | 803111103 | 2405 | 97900 | SH | SOLE | | 97900 | | |
| Schering Plough Corp | COM | 806605101 | 8938 | 157500 | SH | SOLE | | 157500 | | |
| Schlumberger Ltd | COM | 806857108 | 5004 | 62600 | SH | SOLE | | 62600 | | |
| Scholastic Corp. | COM | 807066105 | 9958 | 112365 | SH | SOLE | 96005 | 660 | 15700 | |
| Scientific Atlanta Inc | COM | 808655104 | 436 | 13400 | SH | SOLE | | 13400 | | |
| Sealed Air Corp | COM | 81211k100 | 234 | 7667 | SH | SOLE | | 7667 | | |
| Sears Roebuck & Co | COM | 812387108 | 1345 | 38700 | SH | SOLE | | 38700 | | |
| Selectica Inc. | COM | 816288104 | 8241 | 340705 | SH | SOLE | 301665 | 2240 | 36800 | |
| Sempra Energy | COM | 816851109 | 539 | 23195 | SH | SOLE | | 23195 | | |
| ServiceMaster Corp. | COM | 81760n109 | 443 | 38513 | SH | SOLE | 38513 | | | |
| Sherwin Williams Co | COM | 824348106 | 668 | 25400 | SH | SOLE | | 25400 | | |
| Siebel Systems Inc | COM | 826170102 | 2901 | 42900 | SH | SOLE | | 42900 | | |
| Sierra Health Services | COM | 826322109 | 953 | 250760 | SH | SOLE | 250760 | | | |
| Sigma Aldrich Corp | COM | 826552101 | 448 | 11400 | SH | SOLE | | 11400 | | |
| Silicon Laboratories Inc. | COM | 826919102 | 3545 | 246635 | SH | SOLE | 209285 | 1500 | 35850 | |
| Skywest Inc. | COM | 830879102 | 395 | 13750 | SH | SOLE | 13750 | | | |
| Snap on Inc | COM | 833034101 | 259 | 9300 | SH | SOLE | | 9300 | | |
| Sola International | COM | 834092108 | 669 | 162265 | SH | SOLE | 162265 | | | |
| Solexton Corp | COM | 834182107 | 2115 | 62400 | SH | SOLE | | 62400 | | |
| Somera Communications Inc. | COM | 834458101 | 4437 | 510705 | SH | SOLE | 434005 | 3200 | 73500 | |
| Southern Co | COM | 842587107 | 2371 | 71300 | SH | SOLE | | 71300 | | |

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|--------------------------------|-----|-----------|-------|---------|----|------|--|---------|--------|--------|
| Southtrust Corp | COM | 844730101 | 525 | 12900 | SH | SOLE | | 12900 | | |
| Southwest Aircls Co | COM | 844741108 | 1795 | 53537 | SH | SOLE | | | 53537 | |
| Southwest Bancorporation of Te | COM | 84476r109 | 412 | 9600 | SH | SOLE | | 9600 | | |
| Southwest Securities Group | COM | 845224104 | 321 | 12400 | SH | SOLE | | 12400 | | |
| Spanish Broadcasting System In | COM | 846425882 | 2075 | 415015 | SH | SOLE | | 349385 | 2580 | 63050 |
| Spherion | COM | 848420105 | 918 | 81190 | SH | SOLE | | 81190 | | |
| Spinnaker Exploration Company | COM | 84855w109 | 13215 | 310940 | SH | SOLE | | 266650 | 1790 | 42500 |
| Sprint Corp. | COM | 852061100 | 2003 | 98600 | SH | SOLE | | | 98600 | |
| Sprint Corp. | COM | 852061506 | 1940 | 94900 | SH | SOLE | | | 94900 | |
| St Paul Cos Inc | COM | 792860108 | 1264 | 23272 | SH | SOLE | | | 23272 | |
| Stanley Wks | COM | 854616109 | 405 | 13000 | SH | SOLE | | | 13000 | |
| Staples Inc. | COM | 855030102 | 523 | 44250 | SH | SOLE | | | 44250 | |
| Starbucks | COM | 855244109 | 575 | 13000 | SH | SOLE | | | 13000 | |
| State Street Corp | COM | 857477103 | 2161 | 17400 | SH | SOLE | | | 17400 | |
| Steris Corp | COM | 859152100 | 1372 | 85085 | SH | SOLE | | 85085 | | |
| Stilwell Financial | COM | 860831106 | 670 | 17000 | SH | SOLE | | | 17000 | |
| Stone Energy Corp. | COM | 861642106 | 9853 | 152645 | SH | SOLE | | 123395 | 900 | 28350 |
| Stratos Lightwave Inc. | COM | 863100103 | 10750 | 630055 | SH | SOLE | | 534375 | 3880 | 91800 |
| Sturm Ruger & Co. | COM | 864159108 | 1222 | 129505 | SH | SOLE | | 129505 | | |
| Sun Microsystems Inc. | COM | 866810104 | 9544 | 342400 | SH | SOLE | | | 342400 | |
| Sunoco Inc | COM | 86764p109 | 364 | 10800 | SH | SOLE | | | 10800 | |
| Suntrust Bks Inc | COM | 867914103 | 1997 | 31700 | SH | SOLE | | | 31700 | |
| Superior Energy Services Inc. | COM | 868157108 | 13619 | 1184300 | SH | SOLE | | 1004575 | 7425 | 172300 |
| Superior Industries | COM | 868168105 | 853 | 27030 | SH | SOLE | | 27030 | | |
| Supervalu Inc | COM | 868536103 | 291 | 21000 | SH | SOLE | | | 21000 | |
| Swift Transportation Co. | COM | 870756103 | 3685 | 186015 | SH | SOLE | | 138785 | 930 | 46300 |
| Sycamore Networks Inc. | COM | 871206108 | 291 | 7825 | SH | SOLE | | 7825 | | |
| Symbol Technologies Inc | COM | 871508107 | 356 | 9900 | SH | SOLE | | | 9900 | |
| Synopsys Inc | COM | 871607107 | 323 | 6800 | SH | SOLE | | 6800 | | |
| Sysco Corp | COM | 871829107 | 2244 | 74800 | SH | SOLE | | | 74800 | |
| T. Rowe Price International | COM | 741477103 | 300 | 7100 | SH | SOLE | | | 7100 | |
| TEXAS INDS INC COM | COM | 882491103 | 1456 | 48525 | SH | SOLE | | 48525 | | |
| THQ Inc. | COM | 872443403 | 16152 | 662650 | SH | SOLE | | 567800 | 3850 | 91000 |
| TJX Companies Inc | COM | 872540109 | 874 | 31500 | SH | SOLE | | | 31500 | |
| Teekay Shipping Corporation | COM | y8564w103 | 441 | 11600 | SH | SOLE | | 11600 | | |
| Tellabs Inc | COM | 879664100 | 2497 | 44200 | SH | SOLE | | | 44200 | |
| Temple Inland Inc | COM | 879868107 | 279 | 5200 | SH | SOLE | | | 5200 | |
| Tenet Healthcare Corp | COM | 880333100 | 1582 | 35600 | SH | SOLE | | | 35600 | |
| Tenneco Inc | COM | 880370952 | 3083 | 95600 | SH | SOLE | | | 95600 | |
| Teradyne Inc. | COM | 880770102 | 615 | 16500 | SH | SOLE | | | 16500 | |
| Tesoro Petroleum Corp. | COM | 881609101 | 1175 | 101110 | SH | SOLE | | 101110 | | |
| Tetra Tech Inc. | COM | 88162g103 | 7660 | 240305 | SH | SOLE | | 205305 | | 35000 |
| Texaco Inc | COM | 881694103 | 3703 | 59600 | SH | SOLE | | | 59600 | |
| Texas Instrs Inc | COM | 882508104 | 8599 | 181500 | SH | SOLE | | | 181500 | |
| Texas Utils Co | COM | 882848104 | 1285 | 29007 | SH | SOLE | | | 29007 | |
| Textron Inc | COM | 883203101 | 879 | 18900 | SH | SOLE | | | 18900 | |
| The InterCept Group Inc. | COM | 458451107 | 532 | 19925 | SH | SOLE | | 19925 | | |
| The Shaw Group Inc. | COM | 820280105 | 14389 | 287785 | SH | SOLE | | 244915 | 1720 | 41150 |
| Thermo Electron Corp | COM | 883556102 | 782 | 26300 | SH | SOLE | | 9800 | 16500 | |
| Tiffany & Co. | COM | 886547108 | 240 | 7600 | SH | SOLE | | | 7600 | |
| Time Warner Inc | COM | 887315109 | 7417 | 141984 | SH | SOLE | | | 141984 | |
| Titan Pharmaceuticals Inc. | COM | 888314101 | 7630 | 215715 | SH | SOLE | | 182305 | 1360 | 32050 |
| Tommy Hilfiger Corp | COM | G8915Z102 | 963 | 98140 | SH | SOLE | | 98140 | | |
| Too Inc. | COM | 890333107 | 303 | 24200 | SH | SOLE | | 24200 | | |
| Torchmark Corp | COM | 891027104 | 592 | 15400 | SH | SOLE | | | 15400 | |
| Tosco Corp | COM | 891490302 | 592 | 17430 | SH | SOLE | | 9830 | 7600 | |
| Toys R Us Inc | COM | 892335100 | 390 | 23368 | SH | SOLE | | | 23368 | |
| Transatlantic Hldgs Inc | COM | 893521104 | 233 | 2200 | SH | SOLE | | | 2200 | |
| Transmeta Corporation | COM | 89376r109 | 562 | 23925 | SH | SOLE | | 23925 | | |
| Transocean Offshore Inc | COM | 893817106 | 880 | 19138 | SH | SOLE | | | 19138 | |
| TriQuint Semiconductor Inc. | COM | 89674k103 | 695 | 15900 | SH | SOLE | | 15900 | | |
| Triad Hospitals | COM | 89579k109 | 819 | 25150 | SH | SOLE | | 25150 | | |
| Tribune Co New | COM | 896047107 | 1430 | 33850 | SH | SOLE | | | 33850 | |
| Tricon Global Restaurants Inc | COM | 895953107 | 609 | 18450 | SH | SOLE | | | 18450 | |
| Trintech Group PLC-ADR | COM | 896682101 | 5737 | 521565 | SH | SOLE | | 441390 | 3275 | 76900 |
| Trw Inc | COM | 872649108 | 605 | 15600 | SH | SOLE | | | 15600 | |
| Tut Systems Inc. | COM | 901103101 | 4712 | 571200 | SH | SOLE | | 479950 | 3450 | 87800 |
| Tyco Intl Ltd | COM | 902124106 | 10443 | 188171 | SH | SOLE | | | 188171 | |
| US BANCORP DEL COM | COM | 902973106 | 2405 | 82405 | SH | SOLE | | | 82405 | |
| US Oncology Inc. | COM | 90338w103 | 1340 | 212230 | SH | SOLE | | 212230 | | |
| UTI Energy Corp. | COM | 903387108 | 384 | 11675 | SH | SOLE | | 11675 | | |
| UTI Worldwide Inc. | COM | G87210103 | 5978 | 297045 | SH | SOLE | | 252370 | 1825 | 42850 |
| Ultimate Electronics Inc. | COM | 903849107 | 3018 | 137575 | SH | SOLE | | 116750 | 850 | 19975 |
| Unilever N V | COM | 904784709 | 8655 | 137520 | SH | SOLE | | 12828 | 124692 | |
| Union Carbide Corp | COM | 905581104 | 775 | 14400 | SH | SOLE | | | 14400 | |
| Union Pac Corp | COM | 907818108 | 1451 | 28600 | SH | SOLE | | | 28600 | |
| Union Planters Corp. | COM | 908068109 | 411 | 11500 | SH | SOLE | | | 11500 | |
| Unisource Energy Corp. | COM | 909205106 | 1394 | 74075 | SH | SOLE | | 74075 | | |
| Unisys Corp | COM | 909214108 | 440 | 30100 | SH | SOLE | | | 30100 | |
| Unit Corp. | COM | 909218109 | 12979 | 685335 | SH | SOLE | | 580090 | 4295 | 100950 |
| United Healthcare Corp | COM | 910581107 | 2148 | 35000 | SH | SOLE | | | 35000 | |
| United Technologies Corp | COM | 913017109 | 4191 | 53300 | SH | SOLE | | | 53300 | |
| Unocal Corp | COM | 915289102 | 1191 | 30786 | SH | SOLE | | | 30786 | |
| Unumprovident Corp | COM | 91529Y106 | 661 | 24581 | SH | SOLE | | | 24581 | |
| Urban Outfitters | COM | 917047102 | 807 | 101625 | SH | SOLE | | 101625 | | |

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|--------------------------------|-----|-----------|-------|---------|----|------|--------|--------|--------|
| Usair Group Inc | COM | 911905107 | 381 | 9400 | SH | SOLE | | | 9400 |
| Usx-Marathon Group | COM | 902905827 | 1030 | 37100 | SH | SOLE | | | 37100 |
| V F Corp | COM | 918204108 | 560 | 15454 | SH | SOLE | | | 15454 |
| Valhi Inc. | COM | 918905100 | 368 | 32025 | SH | SOLE | 32025 | | |
| Varian Inc. | COM | 922206107 | 628 | 18525 | SH | SOLE | | 18525 | |
| Varian Medical Systems Inc. | COM | 92220P105 | 1394 | 20520 | SH | SOLE | | 20520 | |
| Veritas Software Corp | COM | 923436109 | 3777 | 43169 | SH | SOLE | | | 43169 |
| Verizon | COM | 92343V104 | 14435 | 287976 | SH | SOLE | | | 287976 |
| Viacom Inc | COM | 925524308 | 7545 | 161388 | SH | SOLE | | | 161388 |
| Visteon | COM | 92839U107 | 200 | 17348 | SH | SOLE | | | 17348 |
| Vitesse Semiconductor Corporat | COM | 928497106 | 879 | 15900 | SH | SOLE | | | 15900 |
| Vulcan Materials | COM | 929160109 | 292 | 6100 | SH | SOLE | | | 6100 |
| W Holding Company Inc. | COM | 929251106 | 364 | 31300 | SH | SOLE | 31300 | | |
| WILLAMETTE INDS INC COM | COM | 969133107 | 544 | 11600 | SH | SOLE | | | 11600 |
| Wachovia Corp New | COM | 929771103 | 1331 | 22900 | SH | SOLE | | | 22900 |
| Wal Mart Stores Inc | COM | 931142103 | 25319 | 476592 | SH | SOLE | | | 476592 |
| Walgreen Co | COM | 931422109 | 4549 | 108800 | SH | SOLE | | | 108800 |
| Washington Mutual Inc | COM | 939322103 | 3196 | 60236 | SH | SOLE | | | 60236 |
| Waste Management Inc. | COM | 941061109 | 2224 | 80130 | SH | SOLE | | | 80130 |
| Watchguard Technologies | COM | 941105108 | 3182 | 100605 | SH | SOLE | 85240 | 615 | 14750 |
| Watson Pharmaceuticals | COM | 942683103 | 688 | 13440 | SH | SOLE | 5740 | 7700 | |
| Wellpoint Health Ntwrks New | COM | 94973H108 | 907 | 7870 | SH | SOLE | 2770 | 5100 | |
| Wells Fargo & Co | COM | 949746101 | 9862 | 177100 | SH | SOLE | | | 177100 |
| Wendys Intl Inc | COM | 950590109 | 397 | 15132 | SH | SOLE | | | 15132 |
| Wesco Financial | COM | 950817106 | 338 | 1200 | SH | SOLE | 1200 | | |
| Western Res Inc | COM | 959425109 | 387 | 15580 | SH | SOLE | 15580 | | |
| Westport Resources Corporation | COM | 961415106 | 8298 | 378270 | SH | SOLE | 321610 | 2310 | 54350 |
| Westvaco Corp | COM | 961548104 | 430 | 14737 | SH | SOLE | | | 14737 |
| Weyerhaeuser Co | COM | 962166104 | 1292 | 25450 | SH | SOLE | | | 25450 |
| Whirlpool Corp | COM | 963320106 | 339 | 7100 | SH | SOLE | | | 7100 |
| White Mountains Insurance Grou | COM | g9618e107 | 1405 | 4405 | SH | SOLE | 4405 | | |
| Williams Cos Inc | COM | 969457100 | 1973 | 49400 | SH | SOLE | | | 49400 |
| Winn Dixie Stores Inc | COM | 974280109 | 349 | 18000 | SH | SOLE | | | 18000 |
| Wireless Facilities Inc. | COM | 97653a103 | 623 | 17175 | SH | SOLE | 17175 | | |
| World Wrestling Federation Ent | COM | 98156q108 | 10592 | 662020 | SH | SOLE | 561210 | 4110 | 96700 |
| Wrigley Wm Jr Co | COM | 982526105 | 1207 | 12600 | SH | SOLE | | | 12600 |
| X-RITE INC COM | COM | 983857103 | 794 | 101615 | SH | SOLE | 101615 | | |
| XL Capital Ltd. | COM | G98255105 | 402 | 4606 | SH | SOLE | 4606 | | |
| Xcel Energy | COM | 98389B100 | 966 | 33240 | SH | SOLE | | | 33240 |
| Xerox Corp | COM | 984121103 | 368 | 79600 | SH | SOLE | | | 79600 |
| Xilinx | COM | 983919101 | 1499 | 32500 | SH | SOLE | | | 32500 |
| Xtra Corp | COM | 984138107 | 955 | 19900 | SH | SOLE | 19900 | | |
| Yahoo Inc | COM | 984332106 | 1765 | 58700 | SH | SOLE | | | 58700 |
| Zebra Technologies | COM | 989207105 | 899 | 22025 | SH | SOLE | 22025 | | |
| Zions Bancorp | COM | 989701107 | 409 | 6550 | SH | SOLE | 6550 | | |
| Zygo Corporation | COM | 989855101 | 9937 | 351375 | SH | SOLE | 318825 | 2075 | 30475 |
| ABN AMRO HOLDING | ADR | 000937102 | 8676 | 382400 | SH | SOLE | 121600 | 260800 | |
| ACCOR SA | ADR | 00435F101 | 5015 | 238000 | SH | SOLE | 29000 | 209000 | |
| ADECCO SA | ADR | 006754105 | 13430 | 170800 | SH | SOLE | 70720 | 100080 | |
| AEGON | ADR | 007924103 | 12634 | 305800 | SH | SOLE | 135700 | 170100 | |
| AIR LIQUIDE | ADR | 009126202 | 7737 | 259760 | SH | SOLE | 160355 | 99405 | |
| AJINOMOTO | ADR | 009707100 | 7279 | 56000 | SH | SOLE | 39900 | 16100 | |
| AKZO NOBEL | ADR | 010199305 | 2154 | 40154 | SH | SOLE | 7040 | 33114 | |
| ALCATEL ALSTHOM | ADR | 013904305 | 15316 | 269900 | SH | SOLE | 127650 | 142250 | |
| ALLIED IRISH BANKS | ADR | 019228402 | 5278 | 228090 | SH | SOLE | 31800 | 196290 | |
| ALPS ELECTRIC | ADR | 021090204 | 1736 | 57000 | SH | SOLE | 5500 | 51500 | |
| AMADA | ADR | 022631204 | 988 | 33250 | SH | SOLE | | | 33250 |
| AMER GROUP A FREE | ADR | 023512205 | 566 | 43200 | SH | SOLE | 43200 | | |
| AMVESCAP | ADR | 03235E100 | 4984 | 121560 | SH | SOLE | 121560 | | |
| ASAHI BANK | ADR | 043385103 | 3712 | 109145 | SH | SOLE | 52645 | 56500 | |
| ASAHI CHEMICAL | ADR | 043389204 | 6443 | 111908 | SH | SOLE | 53608 | 58300 | |
| ASAHI GLASS | ADR | 043393206 | 2962 | 35900 | SH | SOLE | 7500 | 28400 | |
| ASTRAZENECA PLC | ADR | 046353108 | 21716 | 431151 | SH | SOLE | 195890 | 235261 | |
| ATLAS COPCO A | ADR | 049255706 | 225 | 10300 | SH | SOLE | 10300 | | |
| AVENTIS | ADR | 053561106 | 17267 | 196825 | SH | SOLE | 83805 | 113020 | |
| AXA | ADR | 054536107 | 13098 | 181325 | SH | SOLE | 82725 | 98600 | |
| BAE SYSTEMS PLC | ADR | 05523R107 | 3652 | 160343 | SH | SOLE | 73750 | 86593 | |
| BANCO BILBAO VISCAYA | ADR | 05946K101 | 13179 | 888699 | SH | SOLE | 417966 | 470733 | |
| BANCO SANTANDER CENT HISP | ADR | 05964H105 | 12280 | 1152814 | SH | SOLE | 401326 | 751488 | |
| BANK AUSTRIA AKT | ADR | 060593100 | 6402 | 584500 | SH | SOLE | 338500 | 246000 | |
| BANK TOKYO-MITSUBISHI | ADR | 065379109 | 10154 | 1020952 | SH | SOLE | 424752 | 596200 | |
| BARCLAYS | ADR | 06738E204 | 20270 | 163781 | SH | SOLE | 57900 | 105881 | |
| BASF AG | ADR | 055262505 | 5961 | 131200 | SH | SOLE | 20500 | 110700 | |
| BASS PLC | ADR | 069904209 | 1710 | 157749 | SH | SOLE | 71589 | 86160 | |
| BAYER | ADR | 072730302 | 6372 | 121100 | SH | SOLE | 55700 | 65400 | |
| BAYERISCHE HYPO-UND VERINSBK | ADR | 072735103 | 15747 | 280750 | SH | SOLE | 132525 | 148225 | |
| BENETTON GROUP | ADR | 081795403 | 1409 | 33852 | SH | SOLE | 25532 | 8320 | |
| BG GROUP | ADR | 055434203 | 8745 | 448004 | SH | SOLE | 190939 | 257065 | |
| BHP LTD | ADR | 088606108 | 4169 | 198366 | SH | SOLE | 116260 | 82106 | |
| BOC GROUP | ADR | 055617609 | 1139 | 37550 | SH | SOLE | 11400 | 26150 | |
| BOOTS | ADR | 099491201 | 2819 | 155326 | SH | SOLE | 67926 | 87400 | |
| BORAL NEW | ADR | 099514101 | 109 | 23825 | SH | SOLE | 23825 | | |
| BP AMOCO PLC | ADR | 055622104 | 255 | 5280 | SH | SOLE | 5280 | | |
| BRIDGESTONE | ADR | 108441205 | 2831 | 31100 | SH | SOLE | 23100 | 8000 | |
| BRITISH AIRWAYS | ADR | 110419306 | 5028 | 86250 | SH | SOLE | 46720 | 39530 | |

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| BRITISH AMERICAN TOBACCO | ADR | 110448107 | 3347 | 220548 | SH | SOLE | 118035 | 102513 |
| BRITISH SKY BROADCASTING | ADR | 111013108 | 7148 | 71180 | SH | SOLE | 42830 | 28350 |
| BRITISH TELECOM | ADR | 111021408 | 13045 | 152748 | SH | SOLE | 68901 | 83847 |
| Banco Comercial Portugue | ADR | 059479303 | 10744 | 405900 | SH | SOLE | 215000 | 190900 |
| CANAL PLUS | ADR | 137041208 | 274 | 388000 | SH | SOLE | 210000 | 178000 |
| CANON | ADR | 138006309 | 16390 | 468620 | SH | SOLE | 191620 | 277000 |
| CARLTON COMMUNICATIONS | ADR | 142872209 | 1073 | 23540 | SH | SOLE | 13790 | 9750 |
| CASIO COMPUTER CO | ADR | 147618201 | 4028 | 47700 | SH | SOLE | 47700 | |
| CATHAY PACIFIC AIRWAYS | ADR | 148906308 | 891 | 96600 | SH | SOLE | | 96600 |
| CHRISTIANIA BK OG KREDITKASSE | ADR | 171007107 | 5430 | 96820 | SH | SOLE | 14060 | 82760 |
| CITY DEVELOPMENTS | ADR | 177797305 | 384 | 83000 | SH | SOLE | | 83000 |
| CLP HOLDINGS | ADR | 18946Q101 | 3524 | 707968 | SH | SOLE | 135080 | 572888 |
| CLUB MEDITERRANEE | ADR | 189472400 | 1332 | 78250 | SH | SOLE | 78250 | |
| COFLEXIP | ADR | 192384105 | 4560 | 71800 | SH | SOLE | 71800 | |
| COLES MYER | ADR | 193870409 | 637 | 20591 | SH | SOLE | 2100 | 18491 |
| COMM BANK OF AUSTRALIA | ADR | 202712105 | 2733 | 53100 | SH | SOLE | 53100 | |
| CREDIT SUISSE | ADR | 225401108 | 13478 | 283960 | SH | SOLE | 128480 | 155480 |
| CRH | ADR | 12626K203 | 4580 | 246800 | SH | SOLE | 201800 | 45000 |
| CSK | ADR | 126375302 | 972 | 67000 | SH | SOLE | 7000 | 60000 |
| CSR | ADR | 126396308 | 548 | 52975 | SH | SOLE | | 52975 |
| CYCLE & CARRIAGE | ADR | 232903302 | 894 | 234000 | SH | SOLE | 234000 | |
| Cadbury Schweppes | ADR | 127209302 | 2258 | 81750 | SH | SOLE | 10300 | 71450 |
| DAI NIPPON PRINTING | ADR | 233806207 | 6613 | 44410 | SH | SOLE | 27600 | 16810 |
| DAIEI | ADR | 233798206 | 326 | 102000 | SH | SOLE | | 102000 |
| DAIWA HOUSE | ADR | 234062206 | 2230 | 35900 | SH | SOLE | 5200 | 30700 |
| DAIWA SECURITIES | ADR | 234064202 | 9451 | 90506 | SH | SOLE | 55500 | 35006 |
| DANSKE BK A | ADR | 236363107 | 11776 | 656500 | SH | SOLE | 312500 | 344000 |
| DBS GROUP HOLDINGS | ADR | 23304Y100 | 6609 | 146342 | SH | SOLE | 100660 | 45682 |
| DENSO CORP | ADR | 24872B100 | 7899 | 91350 | SH | SOLE | 27075 | 64275 |
| DEUTSCHE BANC ALEX. BROWN | ADR | 251525309 | 13172 | 158095 | SH | SOLE | 65995 | 92100 |
| DEUTSCHE TELEKOM | ADR | 251566105 | 20701 | 688090 | SH | SOLE | 317190 | 370900 |
| DIAGEO PLC | ADR | 25243Q205 | 6397 | 142890 | SH | SOLE | 62146 | 80744 |
| Daimler Chrysler | ADR | D1668R123 | 7472 | 176288 | SH | SOLE | 81547 | 94741 |
| Dassault Systems | ADR | 237545108 | 10423 | 152200 | SH | SOLE | 72300 | 79900 |
| Dresdner BK A G | ADR | 261561302 | 15338 | 353280 | SH | SOLE | 159980 | 193300 |
| E. ON AG | ADR | 268780103 | 14935 | 245700 | SH | SOLE | 96300 | 149400 |
| EBARA | ADR | 278614201 | 1640 | 15100 | SH | SOLE | 4300 | 10800 |
| EDP | ADR | 268353109 | 2648 | 80250 | SH | SOLE | 50100 | 30150 |
| EIDOS PLC | ADR | 282485101 | 1084 | 338600 | SH | SOLE | | 338600 |
| EISAI | ADR | 282579309 | 14863 | 424938 | SH | SOLE | 178388 | 246550 |
| ELECTROLUX B | ADR | 010198208 | 2558 | 98700 | SH | SOLE | 43500 | 55200 |
| ELSEVIER | ADR | 290259100 | 834 | 28400 | SH | SOLE | | 28400 |
| EMI | ADR | 268694205 | 512 | 31248 | SH | SOLE | 31248 | |
| ENDESA S A | ADR | 29258N107 | 12057 | 709695 | SH | SOLE | 311995 | 397700 |
| ENEL | ADR | 29265W108 | 15962 | 411180 | SH | SOLE | 172740 | 238440 |
| ENI | ADR | 26874R108 | 13996 | 219415 | SH | SOLE | 100375 | 119040 |
| ERG LTD | ADR | 268831302 | 4049 | 532800 | SH | SOLE | | 532800 |
| ERICSSON (LM) B FRIA | ADR | 294821400 | 17347 | 1529300 | SH | SOLE | 606500 | 922800 |
| FIAT SPA | ADR | 315621888 | 3536 | 143732 | SH | SOLE | | 143732 |
| FRANCE TELECOM | ADR | 35177Q105 | 20507 | 237700 | SH | SOLE | 107700 | 130000 |
| FUJI BANK | ADR | 359550209 | 335 | 5403 | SH | SOLE | 4803 | 600 |
| FUJI PHOTO FILM | ADR | 359586302 | 6130 | 146626 | SH | SOLE | 83626 | 63000 |
| FUJITSU | ADR | 359590304 | 6027 | 81800 | SH | SOLE | 31200 | 50600 |
| FURUKAWA ELECTRIC | ADR | 361118102 | 6165 | 35300 | SH | SOLE | 21100 | 14200 |
| GKN PLC | ADR | 361755606 | 1219 | 116000 | SH | SOLE | | 116000 |
| GLAXO HOLDINGS | ADR | 37733W105 | 22217 | 393790 | SH | SOLE | 4333 | 389457 |
| GREAT UNIVERSAL STORES | ADR | 391334802 | 1860 | 237288 | SH | SOLE | 114828 | 122460 |
| GROUPE DANONE | ADR | 399449107 | 14184 | 471170 | SH | SOLE | 164070 | 307100 |
| HANG SENG BANK | ADR | 41043C304 | 4850 | 361600 | SH | SOLE | 73000 | 288600 |
| HANSON PLC | ADR | 411352404 | 1253 | 36603 | SH | SOLE | 13380 | 23223 |
| HEINEKIN NV | ADR | 423012202 | 5263 | 87056 | SH | SOLE | 50025 | 37031 |
| HILTON GROUP PLC | ADR | 43283M109 | 315 | 50500 | SH | SOLE | | 50500 |
| HITACHI LTD | ADR | 433578507 | 5847 | 65632 | SH | SOLE | 32532 | 33100 |
| HOKURIKU BANK | ADR | 434714200 | 383 | 18400 | SH | SOLE | | 18400 |
| HOLDENBANK | ADR | 434864104 | 8190 | 341000 | SH | SOLE | 94500 | 246500 |
| HONDA MOTOR | ADR | 438128308 | 9879 | 132500 | SH | SOLE | 48000 | 84500 |
| HONGKONG CHINA GAS | ADR | 438550303 | 5982 | 4102718 | SH | SOLE | 2718449 | 1384269 |
| HSBC HOLDINGS | ADR | 404280406 | 30506 | 414905 | SH | SOLE | 187025 | 227880 |
| HUTCHISON WHAMPOA | ADR | 448415208 | 12241 | 196520 | SH | SOLE | 90180 | 106340 |
| IMPERIAL CHEMICAL ICI | ADR | 452704505 | 1120 | 34015 | SH | SOLE | 9950 | 24065 |
| INDUSTRIAL BANK OF JAPAN | ADR | 456033208 | 1493 | 24100 | SH | SOLE | 12300 | 11800 |
| ING GROUP NV | ADR | 456837103 | 17395 | 217920 | SH | SOLE | 103020 | 114900 |
| INNOGY HLDGS PLC | ADR | 45769A103 | 424 | 14740 | SH | SOLE | 680 | 14060 |
| INSTRUMENTARIUM B FREE | ADR | 457805208 | 622 | 63150 | SH | SOLE | 63150 | |
| INTERNATIONAL PWR PLC | ADR | 46018M104 | 595 | 15880 | SH | SOLE | 1820 | 14060 |
| INVENSYS PLC | ADR | 461204109 | 4055 | 869140 | SH | SOLE | 337686 | 531454 |
| ITALCEMENTI ORD | ADR | 465272201 | 345 | 41288 | SH | SOLE | 41288 | |
| ITO YOKADO | ADR | 465714301 | 7854 | 157505 | SH | SOLE | 51405 | 106100 |
| ITOH (C) & CO | ADR | 465717106 | 1973 | 42400 | SH | SOLE | | 42400 |
| JAPAN AIR LINES | ADR | 471034306 | 10111 | 1105050 | SH | SOLE | 515043 | 590007 |
| JUSCO | ADR | 482131208 | 4733 | 21800 | SH | SOLE | 16300 | 5500 |
| KAJIMA | ADR | 483111209 | 2637 | 95148 | SH | SOLE | 55193 | 39955 |
| KAO CORP. | ADR | 485537203 | 13138 | 45200 | SH | SOLE | 20900 | 24300 |
| KAWASAKI STEEL | ADR | 486368301 | 3165 | 307844 | SH | SOLE | 146424 | 161420 |
| KINGFISHER | ADR | 495724205 | 846 | 57100 | SH | SOLE | | 57100 |

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| KIRIN BREWERY | ADR | 497350207 | 7578 | 84637 | SH | SOLE | 38612 | 46025 |
| KLM | ADR | 482516309 | 561 | 24425 | SH | SOLE | 24425 | |
| KOMATSU LTD | ADR | 500458401 | 1712 | 97075 | SH | SOLE | 64575 | 32500 |
| KONICA | ADR | 50046M201 | 254 | 3100 | SH | SOLE | 3100 | |
| KONINKLIJKE (AHOLD) | ADR | 500467303 | 8422 | 261500 | SH | SOLE | 119400 | 142100 |
| KONINKLIJKE PHILIPS ELECTR | ADR | 500472303 | 9597 | 262342 | SH | SOLE | 92038 | 170304 |
| KUALA LUMPUR KEPONG | ADR | 501161202 | 1354 | 1142500 | SH | SOLE | 1142500 | |
| KUBOTA | ADR | 501173207 | 1282 | 21050 | SH | SOLE | 8500 | 12550 |
| KYOCERA | ADR | 501556203 | 11789 | 108010 | SH | SOLE | 53010 | 55000 |
| Kon KPN | ADR | 780641205 | 1910 | 166655 | SH | SOLE | 80860 | 85795 |
| LAFARGE (FRANCE) | ADR | 505861203 | 1131 | 40530 | SH | SOLE | | 40530 |
| LAGARDERE GROUPE | ADR | 507069102 | 5484 | 94600 | SH | SOLE | 94600 | |
| LASMO | ADR | 501730204 | 442 | 49411 | SH | SOLE | 49411 | |
| LLOYDS TSB GROUP PLC | ADR | 539439109 | 12470 | 295100 | SH | SOLE | 131800 | 163300 |
| LOREAL | ADR | 502117203 | 11030 | 645350 | SH | SOLE | 148500 | 496850 |
| LUFTHANSA STAMM | ADR | 251561304 | 8292 | 327900 | SH | SOLE | 69100 | 258800 |
| LVMH | ADR | 502441207 | 10329 | 783250 | SH | SOLE | 135000 | 648250 |
| Legal & General | ADR | 52463H103 | 13706 | 998220 | SH | SOLE | 417500 | 580720 |
| MAKITA CORP | ADR | 560877300 | 406 | 58000 | SH | SOLE | | 58000 |
| MALAYAN UNITED INDUS | ADR | 561072208 | 141 | 1504200 | SH | SOLE | 1504200 | |
| MARCONI PLC | ADR | 566306205 | 11378 | 530908 | SH | SOLE | 283903 | 247005 |
| MARKS & SPENCER | ADR | 570697607 | 5229 | 314517 | SH | SOLE | 169421 | 145096 |
| MARUBENI | ADR | 573810207 | 1189 | 50400 | SH | SOLE | | 50400 |
| MARUI | ADR | 573814308 | 1154 | 38261 | SH | SOLE | 19261 | 19000 |
| MATSUSHITA ELECT IND'L | ADR | 576879209 | 11028 | 462300 | SH | SOLE | 216300 | 246000 |
| MEDIASET | ADR | 584469100 | 8877 | 74430 | SH | SOLE | 43990 | 30440 |
| MEIJI SEIKA | ADR | 585266208 | 1211 | 21200 | SH | SOLE | | 21200 |
| METSO CORP | ADR | 592671101 | 2993 | 269100 | SH | SOLE | 77300 | 191800 |
| MINEBEA LTD | ADR | 602725301 | 296 | 16000 | SH | SOLE | | 16000 |
| MINISUBISHI CORPORATION | ADR | 606769305 | 8017 | 545500 | SH | SOLE | 287500 | 258000 |
| MITSUBISHI ELECTRIC | ADR | 606776201 | 7191 | 116900 | SH | SOLE | 57600 | 59300 |
| MITSUBISHI ESTATE | ADR | 606783207 | 6257 | 58600 | SH | SOLE | 42000 | 16600 |
| MITSUBISHI KASEI (CHEM) | ADR | 606762102 | 2643 | 100440 | SH | SOLE | 1200 | 99240 |
| MITSUBISHI TR.&BKG | ADR | 606818201 | 2905 | 42235 | SH | SOLE | 12735 | 29500 |
| MITSUI & CO | ADR | 606827202 | 4369 | 34712 | SH | SOLE | 4900 | 29812 |
| MITSUI MARINE & FIRE | ADR | 606839207 | 2403 | 41930 | SH | SOLE | 17410 | 24520 |
| MITSUKOSHI | ADR | 606848109 | 375 | 9200 | SH | SOLE | 9200 | |
| NATIONAL AUSTRALIA BANK | ADR | 632525408 | 15423 | 192810 | SH | SOLE | 98560 | 94250 |
| NATIONAL GRID GROUP | ADR | 636274102 | 6161 | 135700 | SH | SOLE | 135700 | |
| NEC | ADR | 629050204 | 8414 | 92000 | SH | SOLE | 62800 | 29200 |
| NEPTUNE ORIENT LINES LTD | ADR | 640773206 | 1582 | 506000 | SH | SOLE | | 506000 |
| NESTLE REGISTERED | ADR | 641069406 | 20570 | 176445 | SH | SOLE | 82345 | 94100 |
| NETCOM SYS AB | ADR | 64108R107 | 9017 | 217300 | SH | SOLE | 112800 | 104500 |
| NEW WORLD DEVELOPMENT | ADR | 649274305 | 123 | 51000 | SH | SOLE | 51000 | |
| NEWS CORP | ADR | 652487703 | 6283 | 202260 | SH | SOLE | 64550 | 137710 |
| NEWS CORP PLVO | ADR | 652487802 | 5208 | 183385 | SH | SOLE | 72150 | 111235 |
| NIKON CORP | ADR | 654111202 | 6279 | 58700 | SH | SOLE | 30700 | 28000 |
| NINTENDO LTD | ADR | 654445303 | 2043 | 104000 | SH | SOLE | | 104000 |
| NIPPON SEIKO | ADR | 670184100 | 1321 | 21600 | SH | SOLE | | 21600 |
| NIPPON YUSEN | ADR | 654633205 | 6985 | 169200 | SH | SOLE | 97000 | 72200 |
| NISSAN MOTOR | ADR | 654744408 | 6517 | 568000 | SH | SOLE | 386000 | 182000 |
| NITTO ELECTRIC | ADR | 654802206 | 4668 | 17200 | SH | SOLE | 13300 | 3900 |
| NOKIA CORP | ADR | 654902204 | 294 | 6600 | SH | SOLE | 6600 | |
| NOMURA SECURITIES | ADR | 655361301 | 10056 | 55900 | SH | SOLE | 26800 | 29100 |
| NORSK HYDRO | ADR | 656531605 | 5184 | 122700 | SH | SOLE | 47600 | 75100 |
| NOVO-NORDISK A/S | ADR | 670100205 | 11215 | 125200 | SH | SOLE | 53000 | 72200 |
| NTT CORP | ADR | 654624105 | 20492 | 569505 | SH | SOLE | 251505 | 318000 |
| NYCOMED AMERSHAM | ADR | 67066H102 | 7327 | 176180 | SH | SOLE | 111100 | 65080 |
| Novartis Registered | ADR | 66987V109 | 28260 | 640105 | SH | SOLE | 302621 | 337484 |
| OCE-VAN DER GRINTEN | ADR | 674627203 | 9452 | 594100 | SH | SOLE | 212900 | 381200 |
| OJI PAPER LTD | ADR | 678123100 | 594 | 11500 | SH | SOLE | 5100 | 6400 |
| OLYMPUS OPTICAL | ADR | 681627204 | 5052 | 293000 | SH | SOLE | 24000 | 269000 |
| OMRON TATEISI | ADR | 682151204 | 9190 | 44200 | SH | SOLE | 20700 | 23500 |
| ONWARD KASHIYAMA | ADR | 68338P203 | 1014 | 24400 | SH | SOLE | 12800 | 11600 |
| ORKLA | ADR | 686331109 | 205 | 10400 | SH | SOLE | 10400 | |
| P AND O PRINCESS CRUISES | ADR | 693070104 | 403 | 23900 | SH | SOLE | 11025 | 12875 |
| PEN & ORIENTAL STEAM | ADR | 707190401 | 452 | 47800 | SH | SOLE | 22050 | 25750 |
| PERLIS PLANTATIONS | ADR | 713900207 | 350 | 382211 | SH | SOLE | 382211 | |
| PERNOD-RICARD | ADR | 714264108 | 334 | 19400 | SH | SOLE | | 19400 |
| PEUGEOT SA | ADR | 716825500 | 8393 | 147720 | SH | SOLE | 110400 | 37320 |
| PIONEER CORP | ADR | 723646105 | 560 | 21000 | SH | SOLE | | 21000 |
| PIRELLI SPA ORD | ADR | 724258207 | 1533 | 432000 | SH | SOLE | | 432000 |
| PORTUGAL TELECOM | ADR | 737273102 | 900 | 98500 | SH | SOLE | | 98500 |
| PRUDENTIAL CORP | ADR | 74435K204 | 19702 | 613250 | SH | SOLE | 237900 | 375350 |
| REED INTERNATIONAL | ADR | 758212872 | 2035 | 48700 | SH | SOLE | 17900 | 30800 |
| RENTOKIL | ADR | 760125104 | 3899 | 113140 | SH | SOLE | 11830 | 101310 |
| RESORTS WORLD | ADR | 761191105 | 36 | 23000 | SH | SOLE | 23000 | |
| REUTERS GROUP PLC | ADR | 76132M102 | 15069 | 148453 | SH | SOLE | 66143 | 82310 |
| RINASCENTE ORD | ADR | 504210501 | 586 | 19889 | SH | SOLE | 19889 | |
| RIO TINTO LTD | ADR | 767202104 | 6794 | 103912 | SH | SOLE | 85422 | 18490 |
| RIO TINTO PLC | ADR | 767204100 | 7200 | 102350 | SH | SOLE | 77400 | 24950 |
| ROCHE GENUSSSCHEIN | ADR | 771195104 | 16050 | 157615 | SH | SOLE | 73915 | 83700 |
| RWE AKTIENGESSELLS STAMM | ADR | 74975E303 | 13815 | 311800 | SH | SOLE | 160300 | 151500 |
| RYANAIR HOLDINGS | ADR | 783513104 | 3181 | 58980 | SH | SOLE | 58980 | |
| Repsol SA | ADR | 76026T205 | 2322 | 145800 | SH | SOLE | 1700 | 144100 |

| | | | | | | | | |
|--------------------------|-----|-----------|-------|---------|----|------|---------|--------|
| SAINSBURY (J) | ADR | 466249109 | 6534 | 276000 | SH | SOLE | 152468 | 123532 |
| SAKURA BANK LTD | ADR | 793774100 | 11492 | 190360 | SH | SOLE | 64460 | 125900 |
| SANDVIK | ADR | 800212201 | 7548 | 314400 | SH | SOLE | 107000 | 207400 |
| SANPAOLO-IMI SPA | ADR | 799175104 | 15125 | 468541 | SH | SOLE | 205060 | 263481 |
| SANTOS | ADR | 803021609 | 792 | 59405 | SH | SOLE | | 59405 |
| SANYO ELECTRIC | ADR | 803038306 | 1504 | 36200 | SH | SOLE | 400 | 35800 |
| SAP AG | ADR | 803054204 | 11983 | 339056 | SH | SOLE | 152672 | 186384 |
| SCHERING AG | ADR | 806585204 | 5817 | 102500 | SH | SOLE | 89600 | 12900 |
| SCOTTISH POWER | ADR | 81013T705 | 1588 | 50300 | SH | SOLE | 23925 | 26375 |
| SECOM | ADR | 813113206 | 3978 | 30500 | SH | SOLE | 2500 | 28000 |
| SEGA ENTREPRISES | ADR | 815793104 | 359 | 148000 | SH | SOLE | | 148000 |
| SEKISUI HOUSE | ADR | 816078208 | 9085 | 99331 | SH | SOLE | 47831 | 51500 |
| SELANGOR PROPERTIES | ADR | 816110209 | 512 | 1178000 | SH | SOLE | 1178000 | |
| SHARP | ADR | 819882200 | 6369 | 52800 | SH | SOLE | 43100 | 9700 |
| SHISEIDO | ADR | 824841407 | 1259 | 113245 | SH | SOLE | 49245 | 64000 |
| SHIZUOKA BANK | ADR | 824882203 | 1573 | 17300 | SH | SOLE | 6800 | 10500 |
| SIDEL | ADR | 825855109 | 1031 | 91200 | SH | SOLE | 91200 | |
| SIEMENS STAMM | ADR | 826197402 | 18024 | 137930 | SH | SOLE | 62450 | 75480 |
| SIME DARBY (MAL) | ADR | 828617209 | 196 | 158000 | SH | SOLE | 158000 | |
| SINGAPORE TELECOM | ADR | 82929R106 | 10800 | 698600 | SH | SOLE | 237600 | 461000 |
| SMITH & NEPHEW PLC | ADR | 83175m205 | 1234 | 26670 | SH | SOLE | 26670 | |
| SOLVAY | ADR | 834437105 | 9661 | 173400 | SH | SOLE | 87600 | 85800 |
| SONY | ADR | 835699307 | 12784 | 184940 | SH | SOLE | 71340 | 113600 |
| SOUTHCORP HOLDINGS | ADR | 841295108 | 564 | 41640 | SH | SOLE | | 41640 |
| SUMITOMO BANK | ADR | 865601207 | 15887 | 154756 | SH | SOLE | 71100 | 83656 |
| SUMITOMO ELECTRIC | ADR | 865617203 | 6496 | 39600 | SH | SOLE | 31500 | 8100 |
| SUMITOMO METAL IND | ADR | 865621304 | 1215 | 213994 | SH | SOLE | 84094 | 129900 |
| SUN HUNG KAI PROPERTIES | ADR | 86676H302 | 15373 | 1543754 | SH | SOLE | 641000 | 902754 |
| SWEDISH MATCH | ADR | 870309507 | 4563 | 117138 | SH | SOLE | 117138 | |
| SWIRE PACIFIC A | ADR | 870794302 | 987 | 137000 | SH | SOLE | | 137000 |
| SWISSCOM AG | ADR | 871013108 | 7391 | 284700 | SH | SOLE | 87500 | 197200 |
| SYNGENTA AG | ADR | 87160A100 | 1306 | 122176 | SH | SOLE | 56389 | 65787 |
| TAISEI CORP | ADR | 874018203 | 2006 | 100300 | SH | SOLE | 48200 | 52100 |
| TAIYO YUDEN | ADR | 874047202 | 8159 | 61000 | SH | SOLE | 30750 | 30250 |
| TECHNIP | ADR | 878546100 | 4757 | 65600 | SH | SOLE | 65600 | |
| TEIJIN | ADR | 879063204 | 1750 | 33900 | SH | SOLE | | 33900 |
| TELE DANMARK B | ADR | 879242105 | 3708 | 182400 | SH | SOLE | 115800 | 66600 |
| TELECOM CORP OF NZ | ADR | 879278208 | 4180 | 246242 | SH | SOLE | 111040 | 135202 |
| TELECOM ITALIA ORD | ADR | 87927W106 | 18724 | 169390 | SH | SOLE | 79200 | 90190 |
| TELECOM ITALIA RNC | ADR | 87927W205 | 5465 | 91030 | SH | SOLE | 91030 | |
| TELEFUNICA DE ESPANA | ADR | 879382208 | 16383 | 330846 | SH | SOLE | 150494 | 180352 |
| TESCO | ADR | 881575302 | 18096 | 1486650 | SH | SOLE | 596670 | 889980 |
| THALES | ADR | 883219107 | 1139 | 23800 | SH | SOLE | | 23800 |
| TNT POST GROEP NV | ADR | 888742103 | 7015 | 290700 | SH | SOLE | 158300 | 132400 |
| TOKAI BANK | ADR | 889061206 | 5386 | 62155 | SH | SOLE | 35450 | 26705 |
| TOKIO MARINE & FIRE | ADR | 889090403 | 10566 | 184532 | SH | SOLE | 91092 | 93440 |
| TOPPAN PRINTING | ADR | 890747207 | 1411 | 32430 | SH | SOLE | 15230 | 17200 |
| TORAY | ADR | 890880206 | 3681 | 97900 | SH | SOLE | 68600 | 29300 |
| TOTAL FRANCAISE PETROLES | ADR | 89151E109 | 26821 | 360972 | SH | SOLE | 156765 | 204207 |
| TOTO | ADR | 891515207 | 1695 | 23772 | SH | SOLE | 9912 | 13860 |
| TOYOBO | ADR | 892314204 | 627 | 31600 | SH | SOLE | | 31600 |
| TOYOTA MOTOR CORP. | ADR | 892331307 | 24861 | 389227 | SH | SOLE | 165727 | 223500 |
| UBS AG | ADR | H8920G155 | 15862 | 97210 | SH | SOLE | 45050 | 52160 |
| UNILEVER PLC ADR | ADR | 904767704 | 9432 | 275884 | SH | SOLE | 134080 | 141804 |
| UPM KYMMENE | ADR | 915436109 | 4447 | 129800 | SH | SOLE | 24000 | 105800 |
| United Overseas Bk LTD | ADR | 911271302 | 7816 | 522993 | SH | SOLE | 269008 | 253985 |
| VALEO | ADR | 919134304 | 2864 | 128600 | SH | SOLE | 73400 | 55200 |
| VIVENDI UNIVERSAL | ADR | 92851S204 | 21798 | 331485 | SH | SOLE | 137735 | 193750 |
| VODAFONE GRP PLC | ADR | 92857W100 | 49142 | 1341938 | SH | SOLE | 576245 | 765693 |
| VOLKSWAGEN STAMM | ADR | 928662303 | 5407 | 513000 | SH | SOLE | 302500 | 210500 |
| VOLVO B | ADR | 928856400 | 4992 | 301900 | SH | SOLE | 78100 | 223800 |
| WESTERN MINING | ADR | 928947100 | 400 | 23550 | SH | SOLE | | 23550 |
| WESTPAC | ADR | 961214301 | 8142 | 222441 | SH | SOLE | 121135 | 101306 |
| Wolters Kluwer | ADR | 977874205 | 1012 | 37200 | SH | SOLE | 7600 | 29600 |
| YAMAZAKI BAKING | ADR | 984632208 | 1189 | 17100 | SH | SOLE | 7900 | 9200 |
| YOKOHAMA BANK | ADR | 066011206 | 1766 | 38900 | SH | SOLE | 3200 | 35700 |
| ZURICH FINL SVCS | ADR | 98982M107 | 11894 | 197445 | SH | SOLE | 96987 | 100458 |

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