

Edgar Filing: BP PLC - Form 13F-HR

BP PLC
Form 13F-HR
May 14, 2002

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

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

Institutional Investment Manager Filing this Report:

Name: BP p.l.c.
Address: Britannic House
1 Finsbury Circus
London EC2m 7BA
England

Form 13F File Number: 28-05353

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: Dr. J. G. S. Buchanan
Title: Group Chief Financial Officer and Executive Director
Phone: 020 7496 4157

Signature, Place, and Date of Signing:

| | | |
|-----------------|--------------|--------------|
| /s/ J. Buchanan | London | 13 May, 2002 |
| ----- | ----- | ----- |
| [Signature] | [City,State] | [Date] |

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

| | |
|----------------------|------|
| Form 13F File Number | Name |
|----------------------|------|

Edgar Filing: BP PLC - Form 13F-HR

28-_____

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 343

Form 13F Information Table Value Total: \$1,151,178

(thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|-----------------------------------|
| 01 | 28-05357 | BP Investment Management Limited |
| 02 | 28-00312 | BP Corporation North America Inc. |

BP P.L.C.
FORM 13F INFORMATION TABLE
MARCH 31, 2002

| ISSUER | TITLE OF CLASS | CUSIP | MARKET VALUE (\$000) | SHARES/ PRN AMT | SH/ PRN | INVESTMENT DISCRETION | OTHER MANAGERS |
|--------------------------------|----------------|-----------|----------------------|-----------------|---------|-----------------------|----------------|
| ABBOTT LABORATORIES COM NPV | COM | 002824100 | 7,627 | 145,000 | SH | DEFINED | 01 |
| ADC TELECOMMS | COM | 000886101 | 305 | 75,000 | SH | DEFINED | 01 |
| ADOBE SYSTEMS COM NPV | COM | 00724F101 | 806 | 20,000 | SH | DEFINED | 01 |
| AES COM \$US0.01 | COM | 00130H105 | 405 | 45,000 | SH | DEFINED | 01 |
| AFLAC COM \$US0.10 | COM | 001055102 | 1,475 | 50,000 | SH | DEFINED | 01 |
| AGILENT TECHNOLOGIES | COM | 00846U101 | 1,333 | 38,140 | SH | DEFINED | 01 |
| AIR PRODUCTS & CHEMS COM \$US1 | COM | 009158106 | 2,066 | 40,000 | SH | DEFINED | 01 |
| ALBERTSONS COM \$US1 | COM | 013104104 | 1,657 | 50,000 | SH | DEFINED | 01 |
| ALCOA COM \$US1 | COM | 013817101 | 3,585 | 95,000 | SH | DEFINED | 01 |
| ALLOS THERAPEUTICS INC COM | COM | 019777101 | 446 | 64,172 | SH | DEFINED | 02 |
| ALLSTATE COM \$US0.01 | COM | 020002101 | 2,455 | 65,000 | SH | DEFINED | 01 |
| ALLTEL COM \$US1 | COM | 020039103 | 1,667 | 30,000 | SH | DEFINED | 01 |
| ALTERA | COM | 021441100 | 875 | 40,000 | SH | DEFINED | 01 |
| ALVARION LTD SHS | COM | M0861T100 | 235 | 94,082 | SH | DEFINED | 02 |
| AMAZON | COM | 023135106 | 286 | 20,000 | SH | DEFINED | 01 |
| AMBAC FINANCIAL GRP | COM | 023139108 | 886 | 15,000 | SH | DEFINED | 01 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-----|-----------|--------|---------|----|---------|----|
| AMER ELEC POWER COM \$US6.50 | COM | 025537101 | 2,765 | 60,000 | SH | DEFINED | 01 |
| AMER HOME PRODUCTS COM \$US0.333 | COM | 026609107 | 7,878 | 120,000 | SH | DEFINED | 01 |
| AMERICA MOVIL A ADR | ADR | 02364W204 | 1,949 | 100,000 | SH | DEFINED | 01 |
| AMERICA MOVIL L ADR 20ORD | ADR | 02364W105 | 993 | 50,000 | SH | DEFINED | 01 |
| AMERICAN EXPRESS COM \$US0.60 | COM | 025816109 | 4,915 | 120,000 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP COM \$US2.50 | COM | 026874107 | 18,064 | 250,405 | SH | DEFINED | 01 |
| AMGEN COM \$US0.0001 | COM | 031162100 | 7,460 | 125,000 | SH | DEFINED | 01 |
| AMR CORP COM \$US1 | COM | 001765106 | 370 | 14,000 | SH | DEFINED | 01 |
| AMSOUTH BANCORP | COM | 032165102 | 769 | 35,000 | SH | DEFINED | 01 |
| ANADARKO PETROLEUM COM \$US0.10 | COM | 032511107 | 1,411 | 25,000 | SH | DEFINED | 01 |
| ANALOG DEVICES COM \$US0.1667 | COM | 032654105 | 1,802 | 40,000 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COM \$US1 | COM | 035229103 | 4,374 | 83,800 | SH | DEFINED | 01 |
| AOL TIME WARNER | COM | 00184A105 | 9,342 | 395,000 | SH | DEFINED | 01 |
| APACHE COM \$US1.25 | COM | 037411105 | 1,877 | 33,000 | SH | DEFINED | 01 |
| APPLE COMPUTER COM NPV | COM | 037833100 | 947 | 40,000 | SH | DEFINED | 01 |
| APPLIED IMAGING CORP COM | COM | 03820G106 | 110 | 45,500 | SH | DEFINED | 02 |
| APPLIED MATERIALS COM NPV | COM | 038222105 | 4,287 | 79,000 | SH | DEFINED | 01 |
| ASPECT MED SYS INC COM | COM | 045235108 | 1,059 | 119,036 | SH | DEFINED | 02 |
| AT & T CORP \$US1 | COM | 001957109 | 4,860 | 309,547 | SH | DEFINED | 01 |
| AT & T WIRELESS SERVICES | COM | 00209A106 | 2,685 | 300,000 | SH | DEFINED | 01 |
| AUTO DATA PROCESS COM \$US0.10 | COM | 053015103 | 3,205 | 55,000 | SH | DEFINED | 01 |
| AVANEX CORP COM | COM | 05348W109 | 237 | 59,116 | SH | DEFINED | 02 |
| AVAYA COM | COM | 053499109 | 188 | 25,416 | SH | DEFINED | 01 |
| BAKER HUGHES COM \$US1 | COM | 057224107 | 1,148 | 30,000 | SH | DEFINED | 01 |
| BANK OF AMERICA COM \$US0.01 | COM | 060505104 | 10,203 | 150,000 | SH | DEFINED | 01 |
| BANK OF NEW YORK COM \$US7.50 | COM | 064057102 | 3,362 | 80,000 | SH | DEFINED | 01 |
| BANK ONE COM \$US0.01 | COM | 06423A103 | 4,596 | 110,000 | SH | DEFINED | 01 |
| BARRICK GOLD (\$US) | COM | 067901108 | 371 | 20,000 | SH | DEFINED | 01 |
| BAXTER INTERNATIONAL COM \$US1 | COM | 071813109 | 3,571 | 60,000 | SH | DEFINED | 01 |
| BB&T | COM | 054937107 | 2,287 | 60,000 | SH | DEFINED | 01 |
| BE FREE INC COM | COM | 073308108 | 550 | 333,088 | SH | DEFINED | 02 |
| BECTON DICKINSON COM \$US1 | COM | 075887109 | 943 | 25,000 | SH | DEFINED | 01 |
| BELL ATLANTIC COM \$US0.10 | COM | 077853109 | 11,977 | 259,800 | SH | DEFINED | 01 |
| BELLSOUTH COM \$US1 | COM | 079860102 | 5,898 | 160,000 | SH | DEFINED | 01 |
| BERKSHIRE HATHAWAY A | COM | 084670108 | 9,954 | 140 | SH | DEFINED | 01 |
| BEST BUY | COM | 086516101 | 1,584 | 20,000 | SH | DEFINED | 01 |
| BIOGEN COM \$US0.01 | COM | 090597105 | 687 | 14,000 | SH | DEFINED | 01 |
| BJ'S WHOLESALE CLUB | COM | 05548J106 | 447 | 10,000 | SH | DEFINED | 01 |
| BLACK & DECKER COM \$US0.50 | COM | 091797100 | 465 | 10,000 | SH | DEFINED | 01 |
| BMC SOFTWARE COM \$US0.01 | COM | 055921100 | 584 | 30,000 | SH | DEFINED | 01 |
| BOEING COM \$US5 | COM | 097023105 | 3,378 | 70,000 | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC COM \$US0.01 | COM | 101137107 | 753 | 30,000 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB COM \$US0.10 | COM | 110122108 | 7,086 | 175,000 | SH | DEFINED | 01 |
| BROADCOM CL A | COM | 111320107 | 754 | 21,000 | SH | DEFINED | 01 |
| BURLINGTON NTH SANTA COM \$US0.01 | COM | 12189T104 | 1,811 | 60,000 | SH | DEFINED | 01 |
| CABLEVISION | COM | 12686C844 | 370 | 15,000 | SH | DEFINED | 01 |
| CAP ONE FINL | COM | 14040H105 | 1,277 | 20,000 | SH | DEFINED | 01 |
| CARDINAL HEALTH | COM | 14149Y108 | 3,367 | 47,500 | SH | DEFINED | 01 |
| CARNIVAL CORP CL A \$US0.01 | COM | 143658102 | 1,469 | 45,000 | SH | DEFINED | 01 |
| CARSO GLOBAL TELECOM ADR (2 ORD) | ADR | 14574P107 | 3,264 | 640,000 | SH | DEFINED | 01 |
| CATERPILLAR COM \$US1 | COM | 149123101 | 2,814 | 49,500 | SH | DEFINED | 01 |
| CEMEX ADR PART CER(5 CPO) | ADR | 151290889 | 2,511 | 85,000 | SH | DEFINED | 01 |
| CENDANT COM \$US0.01 | COM | 151313103 | 1,728 | 90,000 | SH | DEFINED | 01 |
| CENTURYTEL COM \$US1 | COM | 156700106 | 680 | 20,000 | SH | DEFINED | 01 |
| CERIDIAN | COM | 15677T106 | 221 | 10,000 | SH | DEFINED | 01 |
| CHASE MANHATTAN | COM | 16161A108 | 12,688 | 356,507 | SH | DEFINED | 01 |
| CHASE MANHATTAN COM \$US1.00 | COM | 16161A108 | 6,613 | 185,500 | SH | DEFINED | 01 |
| CHEVRON COM \$US1.50 | COM | 166751107 | 9,483 | 105,050 | SH | DEFINED | 01 |
| CHUBB | COM | 171232101 | 1,097 | 15,000 | SH | DEFINED | 01 |
| CIENA | COM | 171779101 | 270 | 30,000 | SH | DEFINED | 01 |
| CIGNA COM \$US1 | COM | 125509109 | 1,724 | 17,000 | SH | DEFINED | 01 |
| CISCO SYS INC COM | COM | 17275R102 | 2,348 | 138,710 | SH | DEFINED | 02 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-----|-----------|--------|-----------|----|---------|----|
| CISCO SYSTEMS COM \$US0.001 | COM | 17275R102 | 12,359 | 730,000 | SH | DEFINED | 01 |
| CITIGROUP COM \$US0.01 | COM | 172967101 | 24,744 | 499,669 | SH | DEFINED | 01 |
| CITRIX SYSTEMS COM \$US0.001 | COM | 177376100 | 518 | 30,000 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMM COM \$US0.10 | COM | 184502102 | 3,599 | 70,000 | SH | DEFINED | 01 |
| CMGI INC COM | COM | 125750109 | 170 | 125,869 | SH | DEFINED | 02 |
| COCA COLA \$US0.25 | COM | 191216100 | 12,020 | 230,000 | SH | DEFINED | 01 |
| COLGATE-PALMOLIVE COM \$US1 | COM | 194162103 | 4,572 | 80,000 | SH | DEFINED | 01 |
| COMCAST A SPECIAL COM \$US1 | COM | 200300200 | 3,180 | 100,000 | SH | DEFINED | 01 |
| COMERICA | COM | 200340107 | 1,877 | 30,000 | SH | DEFINED | 01 |
| COMPAQ COMPUTER COM \$US0.01 | COM | 204493100 | 1,829 | 175,000 | SH | DEFINED | 01 |
| COMPUTER ASSOC INTL COM \$US0.10 | COM | 204912109 | 1,423 | 65,000 | SH | DEFINED | 01 |
| COMPUTER SCIENCES COM \$US1 | COM | 205363104 | 1,523 | 30,000 | SH | DEFINED | 01 |
| COMPUWARE COM \$US0.01 | COM | 205638109 | 516 | 40,000 | SH | DEFINED | 01 |
| COMVERSE TECHNOLOGY COM \$US0.1 | COM | 205862402 | 380 | 30,000 | SH | DEFINED | 01 |
| CONCORD COMMUNICATIONS INC COM | COM | 206186108 | 1,530 | 72,363 | SH | DEFINED | 02 |
| CONCORD EFS | COM | 206197105 | 1,829 | 55,000 | SH | DEFINED | 01 |
| CONEXANT SYS INC COM | COM | 207142100 | 1,008 | 83,659 | SH | DEFINED | 02 |
| CONEXANT SYSTEMS COM \$US0.01 | COM | 207142100 | 217 | 18,000 | SH | DEFINED | 01 |
| CONNETICS CORP COM | COM | 208192104 | 125 | 12,890 | SH | DEFINED | 02 |
| CONOCO | COM | 208251504 | 2,189 | 75,000 | SH | DEFINED | 01 |
| CONS EDISON NY COM \$US0.10 | COM | 209115104 | 1,886 | 45,000 | SH | DEFINED | 01 |
| COSTCO WHOLESALE COM \$US0.10 | COM | 22160K105 | 1,672 | 42,000 | SH | DEFINED | 01 |
| COX COMMUNICATIONS CL A | COM | 224044107 | 1,129 | 30,000 | SH | DEFINED | 01 |
| CP&L ENERGY COM NPV | COM | 144141108 | 2,002 | 40,000 | SH | DEFINED | 01 |
| CREATIVE TECHNOLOGY COM \$S0.25 | COM | 225290402 | 1,823 | 150,000 | SH | DEFINED | 01 |
| DARDEN RESTAURANTS | COM | 237194105 | 1,218 | 30,000 | SH | DEFINED | 01 |
| DAYTON HUDSON COM \$US0.1667 | COM | 239753106 | 5,174 | 120,000 | SH | DEFINED | 01 |
| DEERE & CO COM \$US1 | COM | 244199105 | 1,367 | 30,000 | SH | DEFINED | 01 |
| DELL COMPUTERS COM \$US0.01 | COM | 247025109 | 6,136 | 235,000 | SH | DEFINED | 01 |
| DELPHI AUTO SYSTEMS COM \$US0.01 | COM | 247126105 | 1,846 | 115,430 | SH | DEFINED | 01 |
| DISNEY(WALT) COM \$US0.01 | COM | 254687106 | 4,616 | 200,000 | SH | DEFINED | 01 |
| DOLLAR GENERAL COM \$US0.50 | COM | 256669102 | 427 | 26,250 | SH | DEFINED | 01 |
| DOMINION RESCOM (NEW) | COM | 257470104 | 2,281 | 35,000 | SH | DEFINED | 01 |
| DOW CHEMICAL COM \$US2.50 | COM | 260543103 | 3,272 | 100,000 | SH | DEFINED | 01 |
| DTE ENERGY COM NPV | COM | 233331107 | 1,365 | 30,000 | SH | DEFINED | 01 |
| DU PONT (EI) DE NEMOURS \$US0.30 | COM | 263534109 | 4,951 | 105,000 | SH | DEFINED | 01 |
| DUKE ENERGY COM NPV | COM | 264399106 | 3,024 | 80,000 | SH | DEFINED | 01 |
| EBAY | COM | 278642103 | 963 | 17,000 | SH | DEFINED | 01 |
| EL PASO ENERGY COM \$US3 | COM | 28368B102 | 3,386 | 76,900 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYST COM \$US0.01 | COM | 285661104 | 2,465 | 42,500 | SH | DEFINED | 01 |
| E-LOAN INC COM | COM | 26861P107 | 29 | 15,850 | SH | DEFINED | 02 |
| EMC COM \$US0.01 | COM | 268648102 | 2,384 | 200,000 | SH | DEFINED | 01 |
| EMERSON ELECTRIC COM \$US1 | COM | 291011104 | 1,722 | 30,000 | SH | DEFINED | 01 |
| ENGELHARD | COM | 292845104 | 621 | 20,000 | SH | DEFINED | 01 |
| EQ OFFICE PROP TST | COM | 294741103 | 1,500 | 50,000 | SH | DEFINED | 01 |
| EXULT INC | COM | 302284104 | 64,019 | 5,867,892 | SH | SOLE | |
| EXXON MOBIL COM NPV | COM | 30231G102 | 30,243 | 690,000 | SH | DEFINED | 01 |
| FANNIE MAE COM NPV | COM | 313586109 | 8,387 | 105,000 | SH | DEFINED | 01 |
| FDX COM \$US0.10 | COM | 31428X106 | 1,743 | 30,000 | SH | DEFINED | 01 |
| FEDERATED DEPT STORES \$US0.01 | COM | 31410H101 | 817 | 20,000 | SH | DEFINED | 01 |
| FIFTH THIRD BANCORP COM NPV | COM | 316773100 | 5,061 | 75,000 | SH | DEFINED | 01 |
| FIRST DATA COM \$US0.01 | COM | 319963104 | 3,490 | 40,000 | SH | DEFINED | 01 |
| FIRST UNION COM \$US3.333 | COM | 337358105 | 4,450 | 120,000 | SH | DEFINED | 01 |
| FLEET BOSTON FINANCE COM \$US0.01 | COM | 339030108 | 4,515 | 129,000 | SH | DEFINED | 01 |
| FLUOR | COM | 343861100 | 816 | 20,000 | SH | DEFINED | 01 |
| FOMENTO ECO MEX ADR (1B/2DB/2DL) | ADR | 344419106 | 2,225 | 47,200 | SH | DEFINED | 01 |
| FORD MOTOR (NEW) | COM | 345370860 | 3,333 | 202,097 | SH | DEFINED | 01 |
| FPL GROUP COM \$US0.01 | COM | 302571104 | 1,012 | 17,000 | SH | DEFINED | 01 |
| FRANKLIN RESOURCES | COM | 354613101 | 838 | 20,000 | SH | DEFINED | 01 |
| FREDDIE MAC COM \$US0.21 | COM | 313400301 | 4,246 | 67,000 | SH | DEFINED | 01 |
| GANNETT | COM | 364730101 | 3,425 | 45,000 | SH | DEFINED | 01 |
| GAP COM \$US0.05 | COM | 364760108 | 978 | 65,000 | SH | DEFINED | 01 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-----|-----------|--------|-----------|----|---------|----|
| GEDEON RICHTER GDR | GDR | 368467304 | 5,888 | 92,000 | SH | DEFINED | 01 |
| GENERAL ELECTRIC COM \$US0.16 | COM | 369604103 | 36,327 | 970,000 | SH | DEFINED | 01 |
| GENERAL MILLS | COM | 370334104 | 2,931 | 60,000 | SH | DEFINED | 01 |
| GENERAL MOTORS COM \$US1.67 | COM | 370442105 | 3,183 | 52,647 | SH | DEFINED | 01 |
| GILLETTE COM \$US1 | COM | 375766102 | 3,401 | 100,000 | SH | DEFINED | 01 |
| GLOBALSANTAFE | COM | G3930E101 | 870 | 26,600 | SH | DEFINED | 01 |
| GOLDEN WEST FINL | COM | 381317106 | 953 | 15,000 | SH | DEFINED | 01 |
| GPO CARSO ADR (2 A1) | ADR | 400485207 | 803 | 100,000 | SH | DEFINED | 01 |
| GPO TELEVISA GDR (2 PTG CERT) | GDR | 40049J206 | 1,455 | 30,000 | SH | DEFINED | 01 |
| GUIDANT SHS NPV | COM | 401698105 | 1,213 | 28,000 | SH | DEFINED | 01 |
| HARLEY DAVIDSON | COM | 412822108 | 1,378 | 25,000 | SH | DEFINED | 01 |
| HARRAHS ENTERTAINMENT | COM | 413619107 | 885 | 20,000 | SH | DEFINED | 01 |
| HARTFORD FINL SERV COM \$US0.01 | COM | 416515104 | 3,372 | 49,500 | SH | DEFINED | 01 |
| HCA - THE HEALTHCARE COM \$US0.01 | COM | 404119109 | 2,645 | 60,000 | SH | DEFINED | 01 |
| HEINZ (HJ) COM \$US0.25 | COM | 423074103 | 1,868 | 45,000 | SH | DEFINED | 01 |
| HELLENIC TELECOM ADR (OTE) | ADR | 423325307 | 208 | 27,778 | SH | DEFINED | 01 |
| HEWLETT PACKARD COM \$US0.01 | COM | 428236103 | 2,243 | 125,000 | SH | DEFINED | 01 |
| HILTON HOTELS | COM | 432848109 | 715 | 50,000 | SH | DEFINED | 01 |
| HOME DEPOT COM \$US0.05 | COM | 437076102 | 10,694 | 220,000 | SH | DEFINED | 01 |
| HONEYWELL INTL COM \$US1 | COM | 438516106 | 2,679 | 70,000 | SH | DEFINED | 01 |
| HOUSEHOLD INTERNATIONAL COM \$US1 | COM | 441815107 | 2,414 | 42,500 | SH | DEFINED | 01 |
| HYBRID NETWORKS INC COM | COM | 44860K102 | 1 | 63,945 | SH | DEFINED | 02 |
| IBASIS INC COM | COM | 450732102 | 202 | 237,264 | SH | DEFINED | 02 |
| ILLINOIS TOOL WKS COM NPV | COM | 452308109 | 1,990 | 27,500 | SH | DEFINED | 01 |
| INDIA FUND COM \$US0.001 | COM | 454089103 | 3,699 | 354,000 | SH | DEFINED | 01 |
| INDOSAT ADR (10 B) | ADR | 715680104 | 3,105 | 300,000 | SH | DEFINED | 01 |
| INDUSTRIE NATUZZI ADR (1 ORD) | COM | 456478106 | 2,675 | 181,340 | SH | DEFINED | 01 |
| INGERSOLL RAND CLASS A | COM | G4776G101 | 1,100 | 22,000 | SH | DEFINED | 01 |
| INKTOMI CORP COM | COM | 457277101 | 58 | 16,888 | SH | DEFINED | 02 |
| INTEL COM \$US0.001 | COM | 458140100 | 20,071 | 660,000 | SH | DEFINED | 01 |
| INTERNATIONAL PAPER COM \$US1 | COM | 460146103 | 1,935 | 45,000 | SH | DEFINED | 01 |
| INTERPUBLIC COM \$US0.10 | COM | 460690100 | 1,371 | 40,000 | SH | DEFINED | 01 |
| INTL BUSINESS MACHN COM \$US0.20 | COM | 459200101 | 16,744 | 161,000 | SH | DEFINED | 01 |
| IONA TECH ADR (1 ORD) | ADR | 46206P109 | 1,100 | 65,000 | SH | DEFINED | 01 |
| JDS UNIPHASE | COM | 46612J101 | 634 | 107,700 | SH | DEFINED | 01 |
| JOHN HANCOCK FIN SVS COM \$US0.01 | COM | 410145106 | 1,146 | 30,000 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON COM \$US1 | COM | 478160104 | 18,485 | 284,600 | SH | DEFINED | 01 |
| KELLOGG | COM | 487836108 | 1,679 | 50,000 | SH | DEFINED | 01 |
| KERR MCGEE COM \$US1 | COM | 492386107 | 629 | 10,000 | SH | DEFINED | 01 |
| KEYCORP | COM | 493267108 | 1,399 | 52,500 | SH | DEFINED | 01 |
| KIMBERLY CLARK ADR (5A) | ADR | 494368204 | 850 | 50,000 | SH | DEFINED | 01 |
| KIMBERLY CLARK COM \$US1.25 | COM | 494368103 | 3,233 | 50,000 | SH | DEFINED | 01 |
| KLA TENCOR COM \$US0.001 | COM | 482480100 | 1,131 | 17,000 | SH | DEFINED | 01 |
| KOHL'S | COM | 500255104 | 2,561 | 36,000 | SH | DEFINED | 01 |
| KROGER COM \$US1 | COM | 501044101 | 2,438 | 110,000 | SH | DEFINED | 01 |
| LEHMAN BROS HDG | COM | 524908100 | 1,616 | 25,000 | SH | DEFINED | 01 |
| LEXMARK INT CLASS A | COM | 529771107 | 572 | 10,000 | SH | DEFINED | 01 |
| LIBERTY MEDIA CL A | COM | 530718105 | 3,539 | 280,000 | SH | DEFINED | 01 |
| LILLY(ELI) & CO COM NPV | COM | 532457108 | 8,382 | 110,000 | SH | DEFINED | 01 |
| LIMITED COM \$US0.50 | COM | 532716107 | 716 | 40,000 | SH | DEFINED | 01 |
| LINCOLN NATIONAL COM | COM | 534187109 | 1,522 | 30,000 | SH | DEFINED | 01 |
| LINEAR TECHNOLOGY | COM | 535678106 | 1,327 | 30,000 | SH | DEFINED | 01 |
| LOCKHEED MARTIN COM | COM | 539830109 | 2,879 | 50,000 | SH | DEFINED | 01 |
| LOWES COM \$US0.50 | COM | 548661107 | 3,479 | 80,000 | SH | DEFINED | 01 |
| LSI LOGIC COM \$US0.01 | COM | 502161102 | 595 | 35,000 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES COM \$US0.01 | COM | 549463107 | 1,041 | 220,000 | SH | DEFINED | 01 |
| MANULIFE FINL CORP COM (ARCO) | COM | 56501R106 | 66,124 | 2,408,906 | SH | SOLE | |
| MARRIOTT | COM | 571903202 | 899 | 20,000 | SH | DEFINED | 01 |
| MARSH & MCLENNAN COM \$US1 | COM | 571748102 | 3,382 | 30,000 | SH | DEFINED | 01 |
| MASCO COM \$US1 | COM | 574599106 | 1,647 | 60,000 | SH | DEFINED | 01 |
| MATAV RT ADR (5B) | ADR | 576561104 | 874 | 50,000 | SH | DEFINED | 01 |
| MAXIM INTEGRATED | COM | 57772K101 | 1,504 | 27,000 | SH | DEFINED | 01 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|---------------------------------|-----|-----------|--------|---------|----|---------|----|
| MBIA | COM | 55262C100 | 820 | 15,000 | SH | DEFINED | 01 |
| MBNA | COM | 55262L100 | 3,471 | 90,000 | SH | DEFINED | 01 |
| MCDONALDS COM \$US0.01 | COM | 580135101 | 3,746 | 135,000 | SH | DEFINED | 01 |
| MCGRAW HILL | COM | 580645109 | 1,229 | 18,000 | SH | DEFINED | 01 |
| MCI WORLDCOM COM \$US0.01 | COM | 55268B106 | 2,089 | 310,000 | SH | DEFINED | 01 |
| MCKESSON HBOC COM \$US0.01 | COM | 58155Q103 | 1,497 | 40,000 | SH | DEFINED | 01 |
| MEADWEST | COM | 583334107 | 663 | 20,000 | SH | DEFINED | 01 |
| MEDIMMUNE SYSTEMS | COM | 584699102 | 1,180 | 30,000 | SH | DEFINED | 01 |
| MEDTRONIC COM \$US0.10 | COM | 585055106 | 5,199 | 115,000 | SH | DEFINED | 01 |
| MELLON FINANCIAL COM \$US0.5 | COM | 58551A108 | 1,717 | 44,500 | SH | DEFINED | 01 |
| MERANT GROUP ADR (5 ORD) | ADR | 587336108 | 812 | 99,000 | SH | DEFINED | 01 |
| MERCK COM NPV | COM | 589331107 | 12,236 | 212,500 | SH | DEFINED | 01 |
| MERRILL LYNCH COM \$US1.333 | COM | 590188108 | 4,430 | 80,000 | SH | DEFINED | 01 |
| METLIFE | COM | 59156R108 | 2,205 | 70,000 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY COM \$US0.10 | COM | 595112103 | 1,974 | 60,000 | SH | DEFINED | 01 |
| MICROSOFT COM \$US0.000012 | COM | 594918104 | 31,964 | 530,000 | SH | DEFINED | 01 |
| MILLENIUUM PHARM | COM | 599902103 | 669 | 30,000 | SH | DEFINED | 01 |
| MINNESOTA MINING COM NPV | COM | 604059105 | 4,600 | 40,000 | SH | DEFINED | 01 |
| MOLEX COM \$US0.05 | COM | 608554101 | 520 | 15,000 | SH | DEFINED | 01 |
| MOODY'S COM | COM | 615369105 | 822 | 20,000 | SH | DEFINED | 01 |
| MORGAN ST DEAN WIT COM \$US0.01 | COM | 617446448 | 6,304 | 110,000 | SH | DEFINED | 01 |
| MOTOROLA COM \$US3 | COM | 620076109 | 2,975 | 209,500 | SH | DEFINED | 01 |
| MOTOROLA INC COM | COM | 620076109 | 1,209 | 85,163 | SH | DEFINED | 02 |
| NATIONAL CITY COM \$US4 | COM | 635405103 | 1,692 | 55,000 | SH | DEFINED | 01 |
| NATL SEMICONDUCTOR COM \$US0.50 | COM | 637640103 | 674 | 20,000 | SH | DEFINED | 01 |
| NEW YORK TIMES A COM \$US0.10 | COM | 650111107 | 1,675 | 35,000 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID COM \$US1 | COM | 651229106 | 959 | 30,000 | SH | DEFINED | 01 |
| NEXTEL COMMS CL A \$US0.001 | COM | 65332V103 | 377 | 70,000 | SH | DEFINED | 01 |
| NIKE B COM NPV | COM | 654106103 | 900 | 15,000 | SH | DEFINED | 01 |
| NORFOLK SOUTHERN | COM | 655844108 | 1,197 | 50,000 | SH | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW COM | COM | 656568102 | 357 | 79,568 | SH | DEFINED | 02 |
| NORTH FORK BANCORP COM \$US2.50 | COM | 659424105 | 2,685 | 75,500 | SH | DEFINED | 01 |
| NORTHERN TRUST | COM | 665859104 | 1,352 | 22,500 | SH | DEFINED | 01 |
| NORTHROP GRUMMAN COM \$US1.00 | COM | 666807102 | 1,809 | 16,000 | SH | DEFINED | 01 |
| OMNICOM GRP | COM | 681919106 | 2,039 | 21,600 | SH | DEFINED | 01 |
| ORACLE COM \$US0.01 | COM | 68389X105 | 8,192 | 640,000 | SH | DEFINED | 01 |
| ORBOTECH COM | COM | M75253100 | 3,849 | 122,500 | SH | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP COM | COM | 699173100 | 175 | 28,931 | SH | DEFINED | 02 |
| PARKER HANNIFIN COM \$US0.50 | COM | 701094104 | 963 | 19,300 | SH | DEFINED | 01 |
| PAYCHEX | COM | 704326107 | 1,787 | 45,000 | SH | DEFINED | 01 |
| PE CORP-PE BIOSYSTEMS GRP \$US1 | COM | 693325102 | 447 | 20,000 | SH | DEFINED | 01 |
| PEPSICO CAP \$US0.016666 | COM | 713448108 | 9,522 | 184,900 | SH | DEFINED | 01 |
| PFIZER COM \$US0.05 | COM | 717081103 | 24,838 | 625,000 | SH | DEFINED | 01 |
| PHARMACIA | COM | 71713U102 | 5,912 | 131,150 | SH | DEFINED | 01 |
| PHILIP MORRIS COM \$US0.33 | COM | 718154107 | 11,587 | 220,000 | SH | DEFINED | 01 |
| PHILLIPS PETROLEUM COM \$US1.25 | COM | 718507106 | 2,198 | 35,000 | SH | DEFINED | 01 |
| PHOENIX COS INC NEW | COM | 71902E109 | 1,955 | 101,817 | SH | SOLE | |
| PITNEY BOWES COM \$US1.00 | COM | 724479100 | 1,070 | 25,000 | SH | DEFINED | 01 |
| PPG INDUSTRIES COM \$US1.6667 | COM | 693506107 | 1,098 | 20,000 | SH | DEFINED | 01 |
| PPL | COM | 69351T106 | 495 | 12,500 | SH | DEFINED | 01 |
| PRAXAIR COM \$US0.01 | COM | 74005P104 | 897 | 15,000 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 262 | 10,354 | SH | SOLE | |
| PROCTER & GAMBLE COM NPV | COM | 742718109 | 11,892 | 132,000 | SH | DEFINED | 01 |
| PROKOM SOFTWARE GDR (1/2) REG S | GDR | 743394207 | 644 | 35,000 | SH | DEFINED | 01 |
| PROVIDIAN FINANCIAL | COM | 74406A102 | 189 | 25,000 | SH | DEFINED | 01 |
| PUBLIC SERVICE ENT COM NPV | COM | 744573106 | 1,374 | 30,000 | SH | DEFINED | 01 |
| QUALCOMM COM \$US0.0001 | COM | 747525103 | 2,258 | 60,000 | SH | DEFINED | 01 |
| QWEST COMMS INTL | COM | 749121109 | 822 | 100,000 | SH | DEFINED | 01 |
| RADIOSHACK | COM | 750438103 | 601 | 20,000 | SH | DEFINED | 01 |
| RAYTHEON | COM | 755111507 | 1,026 | 25,000 | SH | DEFINED | 01 |
| RELIANT ENERGY COM NPV | COM | 75952J108 | 1,547 | 60,000 | SH | DEFINED | 01 |
| ROC TAIWAN FUND SBI NPV | COM | 749651105 | 1,119 | 220,284 | SH | DEFINED | 01 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-----|-----------|--------|-----------|----|---------|----|
| ROCKWELL COLLINS | COM | 774341101 | 757 | 30,000 | SH | DEFINED | 01 |
| ROCKWELL INTL | COM | 773903109 | 602 | 30,000 | SH | DEFINED | 01 |
| ROHM & HAAS | COM | 775371107 | 1,268 | 30,000 | SH | DEFINED | 01 |
| SABA SOFTWARE INC COM | COM | 784932105 | 397 | 95,570 | SH | DEFINED | 02 |
| SAFEWAY | COM | 786514208 | 900 | 20,000 | SH | DEFINED | 01 |
| SANMINA | COM | 800907107 | 1,175 | 100,000 | SH | DEFINED | 01 |
| SARA LEE COM \$US1.3333 | COM | 803111103 | 2,387 | 115,000 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS COM \$US1 | COM | 78387G103 | 11,232 | 300,000 | SH | DEFINED | 01 |
| SCHERING PLOUGH COM \$US0.50 | COM | 806605101 | 4,226 | 135,000 | SH | DEFINED | 01 |
| SCHLUMBERGER COM \$US0.01 | COM | 806857108 | 3,235 | 55,000 | SH | DEFINED | 01 |
| SCHOLASTIC | COM | 807066AA3 | 488 | 9,000 | SH | DEFINED | 01 |
| SCHWAB (CHARLES) COM \$US0.01 | COM | 808513105 | 1,702 | 130,000 | SH | DEFINED | 01 |
| SCIENT INC COM | COM | 808649107 | 5 | 44,153 | SH | DEFINED | 02 |
| SEALED AIR (NEW) | COM | 81211K100 | 942 | 20,000 | SH | DEFINED | 01 |
| SEARS ROEBUCK | COM | 812387108 | 1,538 | 30,000 | SH | DEFINED | 01 |
| SIEBEL SYSCOM | COM | 826170102 | 1,957 | 60,000 | SH | DEFINED | 01 |
| SIGMA ALDRICH | COM | 826552101 | 470 | 10,000 | SH | DEFINED | 01 |
| SIMON PROPERTY GROUP | COM | 828806109 | 848 | 26,000 | SH | DEFINED | 01 |
| SOLECTRON COM \$US0.001 | COM | 834182107 | 995 | 127,550 | SH | DEFINED | 01 |
| SONUS NETWORKS INC COM | COM | 835916107 | 1,557 | 594,366 | SH | DEFINED | 02 |
| SOUTHERN CO COM \$US5 | COM | 842587107 | 3,974 | 150,000 | SH | DEFINED | 01 |
| SOUTHWEST AIRLINES | COM | 844741108 | 1,742 | 90,000 | SH | DEFINED | 01 |
| SPEECHWORKS INTL INC COM | COM | 84764M101 | 1,607 | 205,026 | SH | DEFINED | 02 |
| SPRINT (PCS GRP) COM \$US1.00 | COM | 852061506 | 823 | 80,000 | SH | DEFINED | 01 |
| SPRINT COM (FON GROUP) \$US2.50 | COM | 852061100 | 765 | 50,000 | SH | DEFINED | 01 |
| SPX 0 | COM | 784635104 | 708 | 5,000 | SH | DEFINED | 01 |
| ST PAULS | COM | 792860108 | 1,376 | 30,000 | SH | DEFINED | 01 |
| STAPLES COM \$US0.0006 | COM | 855030102 | 999 | 50,000 | SH | DEFINED | 01 |
| STARWOOD HOTEL & RES CLB | COM | 85590A203 | 1,655 | 44,000 | SH | DEFINED | 01 |
| STATE STREET | COM | 857477103 | 1,301 | 23,500 | SH | DEFINED | 01 |
| STET HELLAS TELECOM ADR | ADR | 859823106 | 398 | 57,737 | SH | DEFINED | 01 |
| STILWELL FINANCIAL | COM | 860831106 | 732 | 29,900 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS COM \$US0.0006 | COM | 866810104 | 3,175 | 360,000 | SH | DEFINED | 01 |
| SYNOVUS FINANCIAL | COM | 87161C105 | 762 | 25,000 | SH | DEFINED | 01 |
| SYSCO COM \$US1 | COM | 871829107 | 2,087 | 70,000 | SH | DEFINED | 01 |
| TELEFONOS DE MEXI ADR(10) | ADR | 879403707 | 5,387 | 135,000 | SH | DEFINED | 01 |
| TELEFONOS MEXICO ADR(20L) | ADR | 879403780 | 909 | 22,500 | SH | DEFINED | 01 |
| TEMPLE INLAND COM \$US1 | COM | 879868107 | 567 | 10,000 | SH | DEFINED | 01 |
| TENET HEALTHCARE COM \$US0.15 | COM | 88033G103 | 2,681 | 40,000 | SH | DEFINED | 01 |
| TERADYNE COM \$US0.125 | COM | 880770102 | 789 | 20,000 | SH | DEFINED | 01 |
| TEXAS INSTRUMENTS COM \$US1 | COM | 882508104 | 6,289 | 190,000 | SH | DEFINED | 01 |
| TEXTRON | COM | 883203101 | 1,533 | 30,000 | SH | DEFINED | 01 |
| TJX COM \$US1 | COM | 872540109 | 1,400 | 35,000 | SH | DEFINED | 01 |
| TOTAL ACCESS COMMS THB10 (\$S) | COM | 891490108 | 3,425 | 2,500,000 | SH | DEFINED | 01 |
| TOYS R US HOLDINGS | COM | 892335100 | 359 | 20,000 | SH | DEFINED | 01 |
| TRANSOCEAN SEDCO FOREX \$US0.01 | COM | G90078109 | 997 | 30,000 | SH | DEFINED | 01 |
| TRIBUNE (DEL) | COM | 896047107 | 455 | 10,000 | SH | DEFINED | 01 |
| TUBOS DE ACERO ADR (1 ORD) | ADR | 898592501 | 567 | 53,000 | SH | DEFINED | 01 |
| TXU | COM | 873168108 | 2,180 | 40,000 | SH | DEFINED | 01 |
| TYCO INTL COM \$US0.2 | COM | 902124106 | 7,110 | 220,000 | SH | DEFINED | 01 |
| UNION PACIFIC | COM | 907818108 | 1,398 | 22,500 | SH | DEFINED | 01 |
| UNISYS COM \$US0.01 | COM | 909214108 | 379 | 30,000 | SH | DEFINED | 01 |
| UNITED HEALTHCARE COM \$US0.01 | COM | 910581107 | 3,057 | 40,000 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES COM \$US1 | COM | 913017109 | 4,081 | 55,000 | SH | DEFINED | 01 |
| UNIVERSAL COMPRESSION HLDGS I COM | COM | 913431102 | 1,430 | 54,151 | SH | DEFINED | 02 |
| US BANCORP | COM | 917292104 | 4,063 | 180,000 | SH | DEFINED | 01 |
| UST | COM | 902911106 | 1,363 | 35,000 | SH | DEFINED | 01 |
| USX-MARATHON GROUP COM \$US1 | COM | 902905827 | 1,440 | 50,000 | SH | DEFINED | 01 |
| VA SOFTWARE CORP COM | COM | 91819B105 | 99 | 58,270 | SH | DEFINED | 02 |
| VERITAS SOFTWARE CO \$US0.001 | COM | 923436109 | 2,364 | 53,930 | SH | DEFINED | 01 |
| VERSATA INC COM | COM | 925298101 | 90 | 132,019 | SH | DEFINED | 02 |
| VIACOM CL B N/VTG COM \$US0.01 | COM | 925524308 | 7,425 | 153,500 | SH | DEFINED | 01 |

Edgar Filing: BP PLC - Form 13F-HR

| | | | | | | | |
|-------------------------------|-----|-----------|--------|-----------|----|---------|----|
| VIGNETTE CORP COM | COM | 926734104 | 107 | 30,974 | SH | DEFINED | 02 |
| VINA TECHNOLOGIES INC COM | COM | 92719D100 | 12 | 16,267 | SH | DEFINED | 02 |
| VISHAY INTERTECH | COM | 928298108 | 509 | 25,000 | SH | DEFINED | 01 |
| VISTEON COM \$US1 | COM | 92839U107 | 662 | 40,000 | SH | DEFINED | 01 |
| VITRIA TECHNOLOGY INC COM | COM | 92849Q104 | 463 | 117,333 | SH | DEFINED | 02 |
| VIVENDI UNIVERSAL ADR | ADR | 92851S204 | 431 | 11,200 | SH | DEFINED | 01 |
| WAL MART STORES COM \$US0.10 | COM | 931142103 | 21,455 | 350,000 | SH | DEFINED | 01 |
| WALGREEN | COM | 931422109 | 3,715 | 94,800 | SH | DEFINED | 01 |
| WASHINGTON MUTUAL COM NPV | COM | 939322103 | 2,899 | 87,500 | SH | DEFINED | 01 |
| WASTE MANAGEMENT COM \$US0.01 | COM | 94106L109 | 1,908 | 70,000 | SH | DEFINED | 01 |
| WELLS FARGO COM \$US1.6667 | COM | 949746101 | 8,892 | 180,000 | SH | DEFINED | 01 |
| WEYERHAEUSER COM \$US1.25 | COM | 962166104 | 2,336 | 37,168 | SH | DEFINED | 01 |
| WILLIAMS COM \$US1 | COM | 969457100 | 942 | 40,000 | SH | DEFINED | 01 |
| WYNDHAM INTL INC CL A | COM | 983101106 | 15 | 17,014 | SH | DEFINED | 02 |
| XILINX | COM | 983919101 | 1,196 | 30,000 | SH | DEFINED | 01 |
| YAHOO COM \$US0.00017 | COM | 984332106 | 739 | 40,000 | SH | DEFINED | 01 |
| ZIMMER | COM | 98956P102 | 596 | 17,500 | SH | DEFINED | 01 |
| TOTAL | | | | 1,151,178 | | | |