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DEERE & CO
Form 13F-HR
October 30, 2001

FORM 13-F

Report for the Calendar Quarter Ended 30 September 2001.

Name of Institutional Investment Manager: Deere & Company

Business Address: One John Deere Place
Moline, IL 61265

13F File Number: 028-00850

Name, Phone No., and Title of Person Duly Authorized to submit this report:

Michael A. Harring
(309) 765-5799
Secretary

ATTENTION - Intentional misstatements or omissions of fact
constitute Federal Criminal Violations. See 18 U.S.C. 10001
and 15 U.S.C. 78ff(a).

The institutional investment manager submitting this Form and its
attachments and the person by whom it is signed represent hereby that
all information contained therein is true, correct and complete. It is
understood that all required items, statements and schedules are considered
integral parts of this Form and that the submission of any amendment
represents that all unamended items, statements and schedules remain true,
correct and complete as previously submitted.

Pursuant to the requirements of this Securities Exchange Act of 1934,
the undersigned institutional investment manager has caused this report to be
signed on its behalf in the City of Moline and State of Illinois
on the 30th day of October 2001.

DEERE & COMPANY
(Name of Institutional
Investment Manager)

/s/ Michael A. Harring

(Manual Signature of
Person Duly Authorized
to Submit This Report)

DEERE & COMPANY
30-SEP-2001

INVESTMENT

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	SHARES OR PRINCIPAL AMOUNT	----- SOLE SHAR
FOSTER WHEELER LTD	SHS	G36535105	149	29,800	X
GLOBAL CROSSING LTD	COM	G3921A100	192	106,900	X
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1,006	38,100	X
XL CAP LTD	CL A	G98255105	1,209	15,300	X
ASML HLDG NV	N Y SHS	N07059111	303	27,000	X
A D C TELECOMMUNICATIONS	COM	000886101	368	105,500	X
AFLAC INC	COM	001055102	1,760	65,200	X
AES CORP	COM	00130H105	794	61,900	X
AMR CORP	COM	001765106	356	18,600	X
AOL TIME WARNER INC	COM	00184A105	17,414	526,100	X
AT&T CORP	COM	001957109	8,050	417,100	X
AT&T WIRELESS SVCS INC	COM	00209A106	4,551	304,647	X
ABBOTT LABS	COM	002824100	11,251	217,000	X
ADAPTEC INC	COM	00651F108	241	30,600	X
ADOBE SYS INC	COM	00724F101	703	29,300	X
ADTRAN INC	COM	00738A106	420	22,000	X
ADVANCED DIGITAL INFORMATION	COM	007525108	206	20,000	X
ADVANCED MICRO DEVICES INC	COM	007903107	336	41,200	X
AETNA INC NEW	COM	00817Y108	491	17,000	X
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,115	13,700	X
AFFILIATED MANAGERS GROUP	COM	008252108	369	6,500	X
AGILENT TECHNOLOGIES INC	COM	00846U101	1,182	60,462	X
AIR PRODS & CHEMS INC	COM	009158106	1,319	34,200	X
ALABAMA NATL BANCORP DELA	COM	010317105	459	13,900	X
ALBEMARLE CORP	COM	012653101	227	12,000	X
ALBERTO CULVER CO	CL B CONV	013068101	261	6,700	X
ALBERTSONS INC	COM	013104104	1,865	58,500	X
ALCAN INC	COM	013716105	1,167	38,900	X
ALCOA INC	COM	013817101	3,457	111,472	X
ALLEGHENY ENERGY INC	COM	017361106	562	15,300	X
ALLERGAN INC	COM	018490102	1,472	22,200	X
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	457	10,000	X
ALLIANT TECHSYSTEMS INC	COM	018804104	629	7,350	X
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	305	23,900	X
ALLSTATE CORP	COM	020002101	3,559	95,300	X
ALLTEL CORP	COM	020039103	2,248	38,800	X
ALPHARMA INC	CL A	020813101	464	16,100	X
ALTERA CORP	COM	021441100	758	46,300	X
AMBAC FINL GROUP INC	COM	023139108	689	12,600	X
AMERADA HESS CORP	COM	023551104	692	10,900	X
AMEREN CORP	COM	023608102	1,117	29,100	X
AMERICAN ELEC PWR INC	COM	025537101	1,717	39,720	X
AMERICAN EXPRESS CO	COM	025816109	4,748	163,400	X
AMERICAN HOME PRODS CORP	COM	026609107	9,891	169,800	X
AMERICAN INTL GROUP INC	COM	026874107	26,072	334,256	X
AMERICAN MGMT SYS INC	COM	027352103	452	37,600	X
AMERICAN PWR CONVERSION CORP	COM	029066107	397	34,000	X
AMERICREDIT CORP	COM	03060R101	882	27,900	X
AMERISOURCEBERGEN CORP	COM	03073E105	887	12,500	X
AMGEN INC	COM	031162100	7,975	135,700	X
AMPHENOL CORP NEW	CL A	032095101	306	8,800	X
AMSOUTH BANCORPORATION	COM	032165102	829	45,900	X
ANADARKO PETE CORP	COM	032511107	1,466	30,500	X
ANALOG DEVICES INC	COM	032654105	1,422	43,500	X
ANALYSTS INTL CORP	COM	032681108	80	26,200	X
ANDREW CORP	COM	034425108	184	10,100	X
ANHEUSER BUSCH COS INC	COM	035229103	4,904	117,100	X

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AON CORP	COM	037389103	1,306	31,100	X
APACHE CORP	COM	037411105	976	22,700	X
APOLLO GROUP INC	CL A	037604105	546	13,000	X
APPLE COMPUTER INC	COM	037833100	634	40,900	X
APPLEBEES INTL INC	COM	037899101	443	15,000	X
APPLERA CORP	COM AP BIO GRP	038020103	610	25,000	X
APPLICA INC	COM	03815A106	220	26,000	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	256	36,600	X
APPLIED MATLS INC	COM	038222105	3,080	108,300	X
APTARGROUP INC	COM	038336103	426	13,400	X
ARCHER DANIELS MIDLAND CO	COM	039483102	984	78,135	X
ARCTIC CAT INC	COM	039670104	387	28,700	X
ARGUSS COMMUNICATIONS INC	COM	040282105	88	37,300	X
ARKANSAS BEST CORP DEL	COM	040790107	331	16,000	X
ARROW ELECTRS INC	COM	042735100	407	19,500	X
ARTESYN TECHNOLOGIES INC	COM	043127109	93	17,100	X
ARTHROCARE CORP	COM	043136100	251	12,800	X
ASHLAND INC	COM	044204105	840	21,800	X
ASTORIA FINL CORP	COM	046265104	1,185	20,000	X
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	171	17,400	X
AUDIOVOX CORP	CL A	050757103	269	29,400	X
AUTODESK INC	COM	052769106	676	21,100	X
AUTOMATIC DATA PROCESSING INC	COM	053015103	3,608	76,700	X
AUTOZONE INC	COM	053332102	700	13,500	X
AVANT CORP	COM	053487104	48	16,200	X
AVAYA INC	COM	053499109	347	35,041	X
AVERY DENNISON CORP	COM	053611109	861	18,200	X
AVISTA CORP	COM	05379B107	173	12,700	X
AVON PRODS INC	COM	054303102	1,351	29,200	X
AWARE INC MASS	COM	05453N100	225	57,000	X
BB&T CORP	COM	054937107	1,925	52,800	X
BJ SVCS CO	COM	055482103	189	10,600	X
BMC INDS INC MINN	COM	055607105	70	34,400	X
BP PLC	SPONSORED ADR	055622104	472	9,600	X
BMC SOFTWARE INC	COM	055921100	381	30,000	X
BAKER HUGHES INC	COM	057224107	1,172	40,500	X
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	297	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	12,877	220,500	X
BANK NEW YORK INC	COM	064057102	3,185	91,000	X
BANK ONE CORP	COM	06423A103	4,777	151,800	X
BANKNORTH GROUP INC NEW	COM	06646R107	312	14,000	X
BARD C R INC	COM	067383109	314	6,100	X
BARRICK GOLD CORP	COM	067901108	843	48,600	X
BAXTER INTL INC	COM	071813109	4,008	72,800	X
BE AEROSPACE INC	COM	073302101	389	51,200	X
BEAR STEARNS COS INC	COM	073902108	1,110	22,200	X
BECKMAN COULTER INC	COM	075811109	743	16,800	X
BECTON DICKINSON & CO	COM	075887109	1,143	30,900	X
BED BATH & BEYOND INC	COM	075896100	1,039	40,800	X
BELDEN INC	COM	077459105	540	28,700	X
BELLSOUTH CORP	COM	079860102	10,849	261,100	X
BEMIS INC	COM	081437105	749	18,800	X
BEST BUY INC	COM	086516101	1,409	31,000	X
BIG LOTS INC	COM	089302103	113	13,600	X
BIOGEN INC	COM	090597105	1,395	25,100	X
BIOMET INC	COM	090613100	961	32,850	X
BLACK & DECKER CORP	COM	091797100	312	10,000	X
BLACK BOX CORP DEL	COM	091826107	505	12,000	X
BLOCK H & R INC	COM	093671105	1,535	39,800	X
BLYTH INC	COM	09643P108	426	21,400	X
BOEING CO	COM	097023105	4,010	119,700	X
BOISE CASCADE CORP	COM	097383103	209	7,100	X

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BORDERS GROUP INC	COM	099709107	253	13,200	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,023	49,900	X
BRIGHTPOINT INC	COM	109473108	91	29,400	X
BRINKER INTL INC	COM	109641100	501	21,200	X
BRISTOL MYERS SQUIBB CO	COM	110122108	13,584	244,500	X
BROADCOM CORP	CL A	111320107	644	31,700	X
BROADVISION INC	COM	111412102	30	32,500	X
BROWN FORMAN CORP	CL B	115637209	537	8,500	X
BROWN SHOE INC NEW	COM	115736100	243	21,400	X
BRUNSWICK CORP	COM	117043109	178	10,800	X
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	1,255	46,900	X
BURLINGTON RES INC	COM	122014103	900	26,300	X
CBRL GROUP INC	COM	12489V106	468	21,300	X
CEC ENTMT INC	COM	125137109	273	8,000	X
CIGNA CORP	COM	125509109	1,908	23,000	X
CMS ENERGY CORP	COM	125896100	648	32,400	X
CSG SYS INTL INC	COM	126349109	217	5,300	X
CSX CORP	COM	126408103	806	25,600	X
CVS CORP	COM	126650100	1,590	47,900	X
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	208	17,575	X
CABOT INDUSTRIAL TRUST	COM	127072106	418	20,400	X
CALPINE CORP	COM	131347106	839	36,800	X
CAMPBELL SOUP CO	COM	134429109	1,907	68,100	X
CANADIAN PAC LTD NEW	COM	135923100	254	7,900	X
CAPITAL ONE FINL CORP	COM	14040H105	1,151	25,000	X
CARDINAL HEALTH INC	COM	14149Y108	4,465	60,373	X
CARNIVAL CORP	COM	143658102	1,940	88,100	X
CASEYS GEN STORES INC	COM	147528103	247	20,800	X
CATERPILLAR INC DEL	COM	149123101	1,895	42,300	X
CATO CORP NEW	CL A	149205106	343	22,900	X
CENDANT CORP	COM	151313103	2,026	158,300	X
CENTEX CORP	COM	152312104	236	7,000	X
CENTURYTEL INC	COM	156700106	583	17,400	X
CERIDIAN CORP NEW	COM	156779100	232	16,000	X
CHARTER ONE FINL INC	COM	160903100	754	26,728	X
CHEVRON CORPORATION	COM	166751107	6,772	79,900	X
CHIRON CORP	COM	170040109	1,025	23,100	X
CHUBB CORP	COM	171232101	1,807	25,305	X
CIENA CORP	COM	171779101	411	39,900	X
CINCINNATI FINL CORP	COM	172062101	820	19,700	X
CINERGY CORP	COM	172474108	602	19,500	X
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	304	25,300	X
CISCO SYS INC	COM	17275R102	11,629	954,800	X
CINTAS CORP	COM	172908105	818	20,300	X
CITIGROUP INC	COM	172967101	26,513	654,633	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	330	35,100	X
CITRIX SYS INC	COM	177376100	451	22,800	X
CLAYTON HOMES INC	COM	184190106	438	35,937	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2,822	71,000	X
CLEVELAND CLIFFS INC	COM	185896107	415	28,800	X
CLOROX CO DEL	COM	189054109	1,062	28,700	X
COACHMEN INDS INC	COM	189873102	104	11,600	X
COCA COLA CO	COM	191216100	14,219	303,500	X
COCA COLA ENTERPRISES INC	COM	191219104	782	51,000	X
COLGATE PALMOLIVE CO	COM	194162103	4,089	70,200	X
COMCAST CORP	CL A SPL	200300200	3,956	110,300	X
COMERICA INC	COM	200340107	1,186	21,400	X
COMMERCE BANCSHARES INC	COM	200525103	454	12,080	X
COMMUNITY FIRST BANKSHARES INC	COM	203902101	776	32,300	X
COMPASS BANCSHARES INC	COM	20449H109	489	18,800	X
COMPAQ COMPUTER CORP	COM	204493100	1,819	218,900	X
COMPUTER ASSOC INTL INC	COM	204912109	2,075	80,600	X

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COMPUTER SCIENCES CORP	COM	205363104	690	20,800	X
COMPUWARE CORP	COM	205638109	372	44,700	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	858	41,900	X
CONAGRA FOODS INC	COM	205887102	1,466	65,300	X
CONCORD COMMUNICATIONS INC	COM	206186108	159	17,900	X
CONCORD EFS INC	COM	206197105	1,444	29,500	X
CONEXANT SYSTEMS INC	COM	207142100	232	27,900	X
CONOCO INC	CL B	208251405	1,944	76,700	X
CONSECO INC	COM	208464107	291	40,100	X
CONSOLIDATED EDISON INC	COM	209115104	1,621	39,800	X
CONSOLIDATED GRAPHICS INC	COM	209341106	217	12,700	X
CONSTELLATION BRANDS INC	CL A	21036P108	417	10,000	X
CONSTELLATION ENERGY GROUP INC	COM	210371100	474	19,600	X
CONVERGYS CORP	COM	212485106	580	20,900	X
COOPER INDS INC	COM	216669101	464	11,200	X
CORNING INC	COM	219350105	1,014	115,000	X
COSTCO WHSL CORP NEW	COM	22160K105	1,949	54,800	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,296	29,500	X
COVANCE INC	COM	222816100	304	17,000	X
CREDENCE SYS CORP	COM	225302108	229	19,000	X
CULLEN FROST BANKERS INC	COM	229899109	270	10,000	X
CYTYC CORP	COM	232946103	241	9,000	X
DMC STRATEX NETWORKS INC	COM	23322L106	168	32,500	X
D R HORTON INC	COM	23331A109	468	22,412	X
DST SYS INC DEL	COM	233326107	433	10,000	X
DTE ENERGY CO	COM	233331107	865	20,100	X
DANA CORP	COM	235811106	282	18,100	X
DANAHER CORP DEL	COM	235851102	826	17,500	X
DARDEN RESTAURANTS INC	COM	237194105	782	29,800	X
DELL COMPUTER CORP	COM	247025109	6,096	329,000	X
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	806	68,600	X
DELTA & PINE LD CO	COM	247357106	219	12,900	X
DELTA AIR LINES INC DEL	COM	247361108	400	15,200	X
DELUXE CORP	COM	248019101	307	8,900	X
DENDRITE INTL INC	COM	248239105	407	51,200	X
DENTSPLY INTL INC NEW	COM	249030107	505	11,000	X
DEVON ENERGY CORP NEW	COM	25179M103	533	15,500	X
DEVRY INC DEL	COM	251893103	287	8,000	X
DIEBOLD INC	COM	253651103	572	15,000	X
DIGITAL LIGHTWAVE INC	COM	253855100	174	17,700	X
DILLARDS INC	CL A	254067101	149	11,300	X
DISNEY WALT CO	COM DISNEY	254687106	4,841	260,000	X
DIRECT FOCUS INC	COM	254931108	304	15,300	X
DOLLAR GEN CORP	COM	256669102	469	40,087	X
DOMINION RES INC VA NEW	COM	25746U109	1,733	29,200	X
DONNELLEY R R & SONS CO	COM	257867101	868	32,100	X
DORAL FINL CORP	COM	25811P100	466	12,000	X
DOVER CORP	COM	260003108	744	24,700	X
DOW CHEM CO	COM	260543103	3,558	108,614	X
DOW JONES & CO INC	COM	260561105	486	10,700	X
DOWNEY FINL CORP	COM	261018105	243	5,500	X
DU PONT E I DE NEMOURS & CO	COM	263534109	4,795	127,800	X
DUKE ENERGY CORP	COM	264399106	4,062	107,316	X
DYCOM INDS INC	COM	267475101	319	27,500	X
DYNEGY INC NEW	CL A	26816Q101	1,351	39,000	X
E M C CORP MASS	COM	268648102	3,128	266,200	X
ENSCO INTL INC	COM	26874Q100	146	10,000	X
EOG RES INC	COM	26875P101	414	14,300	X
ESS TECHNOLOGY INC	COM	269151106	368	36,000	X
EASTMAN CHEM CO	COM	277432100	345	9,500	X
EASTMAN KODAK CO	COM	277461109	1,129	34,700	X
EATON CORP	COM	278058102	515	8,700	X

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ECOLAB INC	COM	278865100	570	15,700	X
EDISON INTL	COM	281020107	1,034	78,600	X
EL PASO CORP	COM	28336L109	2,538	61,095	X
ELECTRONIC DATA SYS NEW	COM	285661104	3,305	57,400	X
EMERSON ELEC CO	COM	291011104	2,842	60,400	X
ENGELHARD CORP	COM	292845104	827	35,800	X
ENRON CORP	COM	293561106	3,003	110,300	X
ENTERGY CORP NEW	COM	29364G103	1,149	32,300	X
EQUIFAX INC	COM	294429105	771	35,200	X
ETHAN ALLEN INTERIORS INC	COM	297602104	206	7,500	X
EXELON CORP	COM	30161N101	1,795	40,250	X
EXPRESS SCRIPTS INC	COM	302182100	443	8,000	X
EXTENDED STAY AMER INC	COM	30224P101	755	52,200	X
EXXON MOBIL CORP	COM	30231G102	36,469	925,606	X
FPL GROUP INC	COM	302571104	1,821	34,000	X
F Y I INC	COM	302712104	375	10,000	X
FAMILY DLR STORES INC	COM	307000109	572	20,800	X
FASTENAL CO	COM	311900104	285	5,000	X
FEDERAL HOME LN MTG CORP	COM	313400301	7,131	109,700	X
FEDERAL NATL MTG ASSN	COM	313586109	11,921	148,900	X
FEDERATED DEPT STORES INC DEL	COM	31410H101	1,004	35,600	X
FEDEX CORP	COM	31428X106	1,371	37,300	X
FERRO CORP	COM	315405100	406	17,500	X
FIFTH THIRD BANCORP	COM	316773100	4,226	68,730	X
FINANCIAL FED CORP	COM	317492106	399	16,300	X
FIRST DATA CORP	COM	319963104	2,732	46,900	X
FISERV INC	COM	337738108	1,354	39,600	X
FLAGSTAR BANCORP INC	COM	337930101	416	18,000	X
FIRSTENERGY CORP	COM	337932107	1,017	28,300	X
FLEETBOSTON FINL CORP	COM	339030108	5,355	145,722	X
FLUOR CORP NEW	COM	343412102	362	9,400	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	3,963	228,400	X
FOREST LABS INC	COM	345838106	1,558	21,600	X
FORRESTER RESH INC	COM	346563109	254	15,300	X
FORTUNE BRANDS INC	COM	349631101	1,146	34,200	X
FRANKLIN RES INC	COM	354613101	1,116	32,200	X
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	207	18,800	X
G & K SVCS INC	CL A	361268105	714	26,900	X
GPU INC	COM	36225X100	601	14,900	X
GALILEO INTERNATIONAL INC	COM	363547100	332	16,000	X
GANNETT INC	COM	364730101	2,308	38,400	X
GAP INC DEL	COM	364760108	1,783	149,200	X
GATEWAY INC	COM	367626108	216	39,700	X
GENERAL DYNAMICS CORP	COM	369550108	2,367	26,800	X
GENERAL ELEC CO	COM	369604103	46,515	1,250,400	X
GENERAL MLS INC	COM	370334104	1,593	35,000	X
GENERAL MTRS CORP	COM	370442105	2,830	65,969	X
GENUINE PARTS CO	COM	372460105	691	21,700	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	246	15,300	X
GEORGIA PAC CORP	COM GA PAC GRP	373298108	799	27,762	X
GILLETTE CO	COM	375766102	4,151	139,300	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	454	26,300	X
GOLDEN ST BANCORP INC	COM	381197102	365	12,000	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,406	24,200	X
GOODRICH CORP	COM	382388106	499	25,600	X
GOODYEAR TIRE & RUBR CO	COM	382550101	354	19,200	X
GRACO INC	COM	384109104	393	13,000	X
GRAINGER W W INC	COM	384802104	451	11,600	X
GREAT ATLANTIC & PAC TEA INC	COM	390064103	175	12,200	X
GREENPOINT FINL CORP	COM	395384100	667	19,000	X
GUIDANT CORP	COM	401698105	1,444	37,500	X
HCA INC	COM	404119109	2,849	64,300	X

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HALLIBURTON CO	COM	406216101	1,382	61,300	X
HANCOCK JOHN FINL SVCS INC	COM	41014S106	1,510	37,800	X
HARLEY DAVIDSON INC	COM	412822108	1,494	36,900	X
HARRAHS ENTMT INC	COM	413619107	381	14,100	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,680	28,600	X
HASBRO INC	COM	418056107	297	21,200	X
HEALTHSOUTH CORP	COM	421924101	766	47,100	X
HEINZ H J CO	COM	423074103	1,787	42,400	X
HERCULES INC	COM	427056106	108	13,100	X
HERSHEY FOODS CORP	COM	427866108	1,079	16,500	X
HEWLETT PACKARD CO	COM	428236103	3,961	246,800	X
HILLENBRAND INDS INC	COM	431573104	556	10,300	X
HILTON HOTELS CORP	COM	432848109	355	45,200	X
HOME DEPOT INC	COM	437076102	11,933	311,000	X
HOMESTAKE MNG CO	COM	437614100	297	31,900	X
HON INDS INC	COM	438092108	264	12,000	X
HONEYWELL INTL INC	COM	438516106	2,561	97,000	X
HOT TOPIC INC	COM	441339108	602	24,000	X
HOUSEHOLD INTL INC	COM	441815107	3,259	57,800	X
HUGHES SUPPLY INC	COM	444482103	520	23,300	X
HUMANA INC	COM	444859102	245	20,300	X
HUNTINGTON BANCSHARES INC	COM	446150104	548	31,645	X
IBP INC	COM	449223106	209	8,839	X
IMS HEALTH INC	COM	449934108	904	36,100	X
ITT INDS INC IND	COM	450911102	963	21,500	X
IDACORP INC	COM	451107106	401	11,200	X
IDEXX LABS INC	COM	45168D104	587	25,100	X
ILLINOIS TOOL WKS INC	COM	452308109	1,975	36,500	X
ILLUMINET HLDGS INC	COM	452334105	441	11,500	X
IMMUNEX CORP NEW	COM	452528102	1,220	65,300	X
INCO LTD	COM	453258402	271	21,800	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	413	19,000	X
INGERSOLL-RAND CO	COM	456866102	666	19,700	X
INSIGHT ENTERPRISES INC	COM	45765U103	240	17,000	X
INTEGRATED ELECTRICAL SVC	COM	45811E103	238	44,100	X
INTEL CORP	COM	458140100	17,746	868,200	X
INTERMET CORP	COM	45881K104	76	27,200	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	20,600	224,600	X
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	889	32,100	X
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	395	9,300	X
INTL PAPER CO	COM	460146103	2,063	59,209	X
INTERPUBLIC GROUP COS INC	COM	460690100	1,242	60,900	X
INTERVOICE-BRITE INC	COM	461142101	174	16,800	X
INTUIT	COM	461202103	895	25,000	X
INVACARE CORP	COM	461203101	413	10,200	X
ISHARES TR	S&P MIDCAP 400	464287507	797	9,200	X
ISHARES TR	S&P SMLCAP 600	464287804	850	8,900	X
IVAX CORP	COM	465823102	625	28,175	X
JDS UNIPHASE CORP	COM	46612J101	987	156,200	X
JLG INDS INC	COM	466210101	267	29,200	X
J P MORGAN CHASE & CO	COM	46625H100	8,158	238,900	X
JABIL CIRCUIT INC	COM	466313103	555	31,000	X
JEFFERIES GROUP INC NEW	COM	472319102	396	12,000	X
JEFFERSON PILOT CORP	COM	475070108	1,381	31,050	X
JOHNSON & JOHNSON	COM	478160104	22,043	397,884	X
JOHNSON CTLS INC	COM	478366107	672	10,300	X
JONES APPAREL GROUP INC	COM	480074103	204	8,000	X
KLA-TENCOR CORP	COM	482480100	733	23,200	X
K MART CORP	COM	482584109	410	58,700	X
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	235	19,600	X
KEITHLEY INSTRS INC	COM	487584104	307	21,400	X
KELLOGG CO	COM	487836108	1,491	49,700	X

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KELLWOOD CO	COM	488044108	233	12,600	X
KEMET CORP	COM	488360108	606	36,800	X
KERR MCGEE CORP	COM	492386107	999	19,242	X
KEY ENERGY SVCS INC	COM	492914106	370	58,100	X
KEY PRODTN INC	COM	493138101	307	26,600	X
KEYCORP NEW	COM	493267108	1,260	52,200	X
KEYSPAN CORP	COM	49337W100	538	16,200	X
KIMBERLY CLARK CORP	COM	494368103	4,171	67,278	X
KIMCO REALTY CORP	COM	49446R109	437	9,000	X
KINDER MORGAN INC KANS	COM	49455P101	1,698	34,500	X
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	554	16,000	X
KING PHARMACEUTICALS INC	COM	495582108	1,460	34,799	X
KNIGHT RIDDER INC	COM	499040103	514	9,200	X
KOHL'S CORP	COM	500255104	3,389	70,600	X
KROGER CO	COM	501044101	2,733	110,900	X
LNR PPTY CORP	COM	501940100	389	13,000	X
LSI LOGIC CORP	COM	502161102	515	43,800	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	770	8,800	X
LANDAMERICA FINL GROUP INC	COM	514936103	399	12,000	X
LANDRYS RESTAURANTS INC	COM	51508L103	253	17,100	X
LANDS END INC	COM	515086106	289	10,000	X
LEGGETT & PLATT INC	COM	524660107	470	24,100	X
LEHMAN BROS HLDGS INC	COM	524908100	2,018	35,500	X
LENNAR CORP	COM	526057104	238	6,600	X
LEXMARK INTL NEW	CL A	529771107	697	15,600	X
LILLY ELI & CO	COM	532457108	12,202	151,200	X
LIMITED INC	COM	532716107	498	52,400	X
LINCARE HLDGS INC	COM	532791100	399	15,000	X
LINCOLN NATL CORP IND	COM	534187109	1,077	23,100	X
LINEAR TECHNOLOGY CORP	COM	535678106	1,273	38,800	X
LIZ CLAIBORNE INC	COM	539320101	777	20,600	X
LOCKHEED MARTIN CORP	COM	539830109	2,275	52,000	X
LOEWS CORP	COM	540424108	1,129	24,400	X
LOUISIANA PAC CORP	COM	546347105	83	12,800	X
LOWES COS INC	COM	548661107	4,216	133,200	X
LUBYS INC	COM	549282101	125	17,500	X
LUCENT TECHNOLOGIES INC	COM	549463107	2,382	415,660	X
MBIA INC	COM	55262C100	1,643	32,850	X
MBNA CORP	COM	55262L100	4,534	149,700	X
MGIC INVT CORP WIS	COM	552848103	1,464	22,400	X
MSC INDL DIRECT INC	CL A	553530106	478	30,000	X
MAGNA INTL INC	CL A	559222401	422	8,000	X
MANDALAY RESORT GROUP	COM	562567107	253	15,600	X
MANOR CARE INC NEW	COM	564055101	354	12,600	X
MARSH & MCLENNAN COS INC	COM	571748102	3,210	33,200	X
MARRIOTT INTL INC NEW	CL A	571903202	989	29,600	X
MASCO CORP	COM	574599106	1,141	55,800	X
MATTEL INC	COM	577081102	816	52,100	X
MATTSON TECHNOLOGY INC	COM	577223100	116	29,000	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,405	40,200	X
MAY DEPT STORES CO	COM	577778103	1,259	43,400	X
MAYTAG CORP	COM	578592107	473	19,200	X
MCDONALDS CORP	COM	580135101	4,313	158,900	X
MCGRAW HILL COS INC	COM	580645109	2,200	37,800	X
MCKESSON CORP	COM	58155Q103	1,413	37,382	X
MEAD CORP	COM	582834107	338	12,200	X
MEDIMMUNE INC	COM	584699102	909	25,500	X
MEDQUIST INC	COM	584949101	402	16,000	X
MEDTRONIC INC	COM	585055106	6,816	156,700	X
MELLON FINL CORP	COM	58551A108	2,108	65,200	X
MENTOR CORP MINN	COM	587188103	648	25,600	X
MERCANTILE BANKSHARES CORP	COM	587405101	429	10,800	X

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MERCK & CO INC	COM	589331107	21,032	315,800	X
MERCURY INTERACTIVE CORP	COM	589405109	244	12,800	X
MERRILL LYNCH & CO INC	COM	590188108	4,308	106,100	X
METLIFE INC	COM	59156R108	3,047	102,600	X
METRIS COS INC	COM	591598107	918	37,100	X
MICHAELS STORES INC	COM	594087108	438	12,000	X
MICROSOFT CORP	COM	594918104	34,325	670,800	X
MICROCHIP TECHNOLOGY INC	COM	595017104	375	14,000	X
MICRON TECHNOLOGY INC	COM	595112103	1,730	91,900	X
MILLIPORE CORP	COM	601073109	286	5,400	X
MINNESOTA MNG & MFG CO	COM	604059105	4,772	48,500	X
MIRANT CORP	COM	604675108	907	41,400	X
MOBILE MINI INC	COM	60740F105	337	13,000	X
MOLEX INC	COM	608554101	669	23,800	X
MOODYS CORP	COM	615369105	744	20,100	X
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	7,129	153,800	X
MOTOROLA INC	COM	620076109	4,151	266,100	X
MUTUAL RISK MGMT LTD	COM	628351108	351	46,200	X
MYLAN LABS INC	COM	628530107	877	26,900	X
NBTY INC	COM	628782104	342	26,000	X
NCR CORP NEW	COM	62886E108	326	11,000	X
NVR INC	COM	62944T105	309	2,200	X
NABORS INDS INC	COM	629568106	477	22,725	X
NATIONAL CITY CORP	COM	635405103	2,228	74,400	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	469	21,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	409	11,000	X
NETWORK APPLIANCE INC	COM	64120L104	260	38,300	X
NEW YORK TIMES CO	CL A	650111107	773	19,800	X
NEWELL RUBBERMAID INC	COM	651229106	736	32,420	X
NEWFIELD EXPL CO	COM	651290108	207	7,100	X
NEWMONT MINING CORP	COM	651639106	552	23,400	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	802	92,800	X
NIAGARA MOHAWK HLDGS INC	COM	653520106	341	20,100	X
NICOR INC	COM	654086107	221	5,700	X
NIKE INC	CL B	654106103	1,526	32,600	X
99 CENTS ONLY STORES	COM	65440K106	263	8,124	X
NISOURCE INC	COM	65473P105	816	35,026	X
NOBLE DRILLING CORP	COM	655042109	384	16,000	X
NORDSTROM INC	COM	655664100	231	16,000	X
NORFOLK SOUTHERN CORP	COM	655844108	754	46,800	X
NORTEL NETWORKS CORP NEW	COM	656568102	2,140	381,500	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	443	11,400	X
NORTHERN TR CORP	COM	665859104	1,433	27,300	X
NORTHROP GRUMMAN CORP	COM	666807102	1,535	15,200	X
NORTHWEST NAT GAS CO	COM	667655104	494	21,100	X
NORTHWESTERN CORP	COM	668074107	535	24,300	X
NOVELL INC	COM	670006105	147	40,100	X
NOVELLUS SYS INC	COM	670008101	497	17,400	X
NUCOR CORP	COM	670346105	385	9,700	X
NVIDIA CORP	COM	67066G104	291	10,600	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,341	55,100	X
OCULAR SCIENCES INC	COM	675744106	373	18,400	X
OFFICE DEPOT INC	COM	676220106	502	36,900	X
OLIN CORP	COM PAR \$1	680665205	273	18,600	X
OMNICOM GROUP INC	COM	681919106	1,603	24,700	X
ON ASSIGNMENT INC	COM	682159108	621	38,600	X
ORACLE CORP	COM	68389X105	8,898	707,300	X
O REILLY AUTOMOTIVE INC	COM	686091109	287	10,000	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	643	26,100	X
OUTBACK STEAKHOUSE INC	COM	689899102	435	17,000	X
OXFORD HEALTH PLANS INC	COM	691471106	716	25,200	X
PG&E CORP	COM	69331C108	717	47,200	X

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PMC-SIERRA INC	COM	69344F106	205	20,000	X
PNC FINL SVCS GROUP INC	COM	693475105	1,981	34,600	X
PPG INDS INC	COM	693506107	1,569	34,300	X
PPL CORP	COM	69351T106	551	16,900	X
PACCAR INC	COM	693718108	466	9,500	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	418	30,400	X
PACTIV CORP	COM	695257105	281	19,400	X
PALL CORP	COM	696429307	731	37,600	X
PALM INC	COM	696642107	101	69,113	X
PAPA JOHNS INTL INC	COM	698813102	401	15,400	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	171	33,000	X
PARKER HANNIFIN CORP	COM	701094104	864	25,200	X
PATTERSON DENTAL CO	COM	703412106	221	6,000	X
PATTERSON UTI ENERGY INC	COM	703481101	414	33,500	X
PAXAR CORP	COM	704227107	428	33,600	X
PAYCHEX INC	COM	704326107	1,437	45,600	X
PENNEY J C INC	COM	708160106	694	31,700	X
PEOPLESOFT INC	COM	712713106	642	35,600	X
PEPSI BOTTLING GROUP INC	COM	713409100	1,746	37,900	X
PEPSICO INC	COM	713448108	10,296	212,290	X
PEREGRINE SYSTEMS INC	COM	71366Q101	160	12,691	X
PERKINELMER INC	COM	714046109	698	26,600	X
PFIZER INC	COM	717081103	33,937	846,300	X
PHARMACEUTICAL PROD DEV INC	COM	717124101	586	20,000	X
PHARMACIA CORP	COM	71713U102	6,694	165,047	X
PHELPS DODGE CORP	COM	717265102	248	9,000	X
PHILIP MORRIS COS INC	COM	718154107	12,942	268,000	X
PHILLIPS PETE CO	COM	718507106	3,280	60,800	X
PHOENIX TECHNOLOGY LTD	COM	719153108	227	22,600	X
PHOTRONICS INC	COM	719405102	317	17,200	X
PINNACLE ENTMT INC	COM	723456109	73	12,200	X
PINNACLE WEST CAP CORP	COM	723484101	393	9,900	X
PIONEER STD ELECTRS INC	COM	723877106	378	41,900	X
PITNEY BOWES INC	COM	724479100	1,421	37,200	X
PLACER DOME INC	COM	725906101	513	40,100	X
POGO PRODUCING CO	COM	730448107	752	32,000	X
POLYMEDICA CORP	COM	731738100	153	10,000	X
POWER-ONE INC	COM	739308104	85	13,900	X
PRAXAIR INC	COM	74005P104	1,504	35,800	X
PRECISION CASTPARTS CORP	COM	740189105	264	11,900	X
PRICE COMMUNICATIONS CORP	COM NEW	741437305	386	22,800	X
PRICE T ROWE GROUP INC	COM	74144T108	442	15,100	X
PRIME HOSPITALITY CORP	COM	741917108	437	49,700	X
PROCTER & GAMBLE CO	COM	742718109	12,644	173,700	X
PROFIT RECOVERY GROUP INTL INC	COM	743168106	120	12,300	X
PROGRESS ENERGY INC	COM	743263105	1,062	24,700	X
PROGRESSIVE CORP OHIO	COM	743315103	1,218	9,100	X
PROVIDENT BANKSHARES CORP	COM	743859100	391	18,900	X
PROVINCE HEALTHCARE CO	COM	743977100	441	12,000	X
PROVIDIAN FINL CORP	COM	74406A102	870	43,200	X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,094	25,700	X
PUGET ENERGY INC NEW	COM	745310102	453	21,100	X
PULTE HOMES INC	COM	745867101	782	25,500	X
QLOGIC CORP	COM	747277101	209	11,000	X
QUALCOMM INC	COM	747525103	5,267	110,800	X
QUANTA SVCS INC	COM	74762E102	257	18,000	X
QUEST DIAGNOSTICS INC	COM	74834L100	309	5,000	X
QUINTILES TRANSNATIONAL CORP	COM	748767100	209	14,300	X
QWEST COMMUNICATIONS INTL INC	COM	749121109	3,390	203,000	X
RADIAN GROUP INC	COM	750236101	746	19,376	X
RADIOSHACK CORP	COM	750438103	534	22,000	X
RALSTON PURINA CO	COM	751277302	1,141	34,800	X

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RAYMOND JAMES FINANCIAL INC	COM	754730109	356	13,100	X
RAYTHEON CO	COM NEW	755111507	1,414	40,700	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	266	11,000	X
REGIS CORP MINN	COM	758932107	635	30,300	X
REGIONS FINL CORP	COM	758940100	771	26,700	X
RELIANT ENERGY INC	COM	75952J108	932	35,400	X
RENAISSANCE LEARNING INC	COM	75968L105	480	14,600	X
RESPIRONICS INC	COM	761230101	388	10,900	X
RIGGS NATL CORP WASH DC	COM	766570105	242	15,600	X
ROBERT HALF INTL INC	COM	770323103	640	32,000	X
ROCKWELL INTL CORP NEW	COM	773903109	323	22,000	X
ROCKWELL COLLINS INC	COM	774341101	312	22,000	X
ROHM & HAAS CO	COM	775371107	858	26,200	X
ROSLYN BANCORP INC	COM	778162107	389	21,000	X
ROSS STORES INC	COM	778296103	1,024	35,000	X
ROWAN COS INC	COM	779382100	135	10,900	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	452	14,819	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	14,412	286,800	X
RYANS FAMILY STEAK HOUSE INC	COM	783519101	428	25,000	X
SBC COMMUNICATIONS INC	COM	78387G103	20,749	440,348	X
SEI INVESTMENTS CO	COM	784117103	576	18,000	X
SPDR TR	UNIT SER 1	78462F103	3,697	35,400	X
SABRE HLDGS CORP	CL A	785905100	517	19,339	X
SAFECO CORP	COM	786429100	473	15,600	X
SAFEWAY INC	COM NEW	786514208	3,229	81,300	X
ST JUDE MED INC	COM	790849103	671	9,800	X
ST PAUL COS INC	COM	792860108	1,055	25,600	X
SANMINA CORP	COM	800907107	530	39,000	X
SAPIENT CORP	COM	803062108	56	14,600	X
SARA LEE CORP	COM	803111103	2,130	99,983	X
SCHERING PLOUGH CORP	COM	806605101	8,021	216,200	X
SCHLUMBERGER LTD	COM	806857108	3,181	69,600	X
SCHOLASTIC CORP	COM	807066105	296	6,800	X
SCHWAB CHARLES CORP NEW	COM	808513105	1,933	168,050	X
SCIENTIFIC ATLANTA INC	COM	808655104	340	19,400	X
SEALED AIR CORP NEW	COM	81211K100	358	9,800	X
SEARS ROEBUCK & CO	COM	812387108	1,791	51,700	X
SECTOR SPDR TR	SBI INT-FINL	81369Y605	395	16,000	X
SECTOR SPDR TR	SBI INT-UTILS	81369Y886	881	30,100	X
SELECTIVE INS GROUP INC	COM	816300107	343	14,700	X
SEMPRA ENERGY	COM	816851109	802	32,400	X
SERENA SOFTWARE INC	COM	817492101	232	19,900	X
SHERWIN WILLIAMS CO	COM	824348106	429	19,300	X
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	282	7,000	X
SHOPKO STORES INC	COM	824911101	152	18,300	X
SIEBEL SYS INC	COM	826170102	732	56,300	X
SIERRA HEALTH SVCS INC	COM	826322109	340	41,000	X
SIGMA ALDRICH CORP	COM	826552101	411	9,100	X
SMITH A O	COM	831865209	361	20,600	X
SMITH INTL INC	COM	832110100	364	10,000	X
SMITHFIELD FOODS INC	COM	832248108	615	29,200	X
SMURFIT-STONE CONTAINER CORP	COM	832727101	265	20,000	X
SOLA INTL INC	COM	834092108	197	13,000	X
SOLECTRON CORP	COM	834182107	1,004	86,200	X
SONIC CORP	COM	835451105	341	11,250	X
SOUTHERN CO	COM	842587107	1,911	79,700	X
SOUTHERN UN CO NEW	COM	844030106	217	10,390	X
SOUTHTRUST CORP	COM	844730101	1,768	69,400	X
SOUTHWEST AIRLS CO	COM	844741108	1,577	106,250	X
SOUTHWEST SECS GROUP INC	COM	845224104	319	18,589	X
SOVEREIGN BANCORP INC	COM	845905108	428	45,000	X
SPHERION CORP	COM	848420105	120	16,600	X

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SPRINT CORP	COM FON GROUP	852061100	3,028	126,100	X
SPRINT CORP	PCS COM SER 1	852061506	2,966	112,800	X
STANDARD PAC CORP NEW	COM	85375C101	347	17,800	X
STANLEY WKS	COM	854616109	380	10,400	X
STAPLES INC	COM	855030102	1,187	88,900	X
STARBUCKS CORP	COM	855244109	989	66,200	X
STARWOOD HOTELS&RESORTS WRDWD	PAIRED CTF	85590A203	524	23,800	X
STATE STR CORP	COM	857477103	1,784	39,200	X
STEAK N SHAKE CO	COM	857873103	145	14,600	X
STERLING BANCSHARES INC	COM	858907108	377	28,500	X
STILWELL FINL INC	COM	860831106	523	26,800	X
STONE ENERGY CORP	COM	861642106	667	20,700	X
STRIDE RITE CORP	COM	863314100	139	22,200	X
STRYKER CORP	COM	863667101	1,243	23,500	X
SUIZA FOODS CORP	COM	865077101	568	9,000	X
SUN MICROSYSTEMS INC	COM	866810104	3,561	430,600	X
SUNOCO INC	COM	86764P109	370	10,400	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	387	15,000	X
SUNTRUST BKS INC	COM	867914103	2,438	36,600	X
SUPERVALU INC	COM	868536103	407	20,100	X
SYBASE INC	COM	871130100	313	33,700	X
SYMANTEC CORP	COM	871503108	225	6,500	X
SYMBOL TECHNOLOGIES INC	COM	871508107	291	27,700	X
SYNOVUS FINL CORP	COM	87161C105	955	34,600	X
SYSCO CORP	COM	871829107	2,023	79,200	X
TECO ENERGY INC	COM	872375100	488	18,000	X
TJX COS INC NEW	COM	872540109	1,477	44,900	X
TRW INC	COM	872649108	432	14,500	X
TMP WORLDWIDE INC	COM	872941109	366	12,900	X
TXU CORP	COM	873168108	2,024	43,700	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	120	17,000	X
TARGET CORP	COM	87612E106	4,778	150,500	X
TECH DATA CORP	COM	878237106	697	18,400	X
TEKTRONIX INC	COM	879131100	196	11,200	X
TELLABS INC	COM	879664100	765	77,400	X
TEMPLE INLAND INC	COM	879868107	285	6,000	X
TENET HEALTHCARE CORP	COM	88033G100	2,255	37,800	X
TENNECO AUTOMOTIVE INC	COM	880349105	39	18,500	X
TERADYNE INC	COM	880770102	618	31,700	X
TESORO PETE CORP	COM	881609101	406	34,100	X
TETRA TECH INC NEW	COM	88162G103	342	15,465	X
TEXACO INC	COM	881694103	4,927	75,800	X
TEXAS INSTRS INC	COM	882508104	5,273	211,100	X
TEXTRON INC	COM	883203101	874	26,000	X
THERAGENICS CORP	COM	883375107	572	61,900	X
THERMO ELECTRON CORP	COM	883556102	366	20,300	X
TIDEWATER INC	COM	886423102	267	10,000	X
TIFFANY & CO NEW	COM	886547108	370	17,100	X
TIMBERLAND CO	CL A	887100105	491	18,100	X
TIMKEN CO	COM	887389104	256	18,700	X
TOLL BROTHERS INC	COM	889478103	350	11,800	X
TORCHMARK CORP	COM	891027104	589	15,100	X
TOWER AUTOMOTIVE INC	COM	891707101	431	60,100	X
TOYS R US INC	COM	892335100	436	25,300	X
TRICON GLOBAL RESTAURANTS	COM	895953107	686	17,500	X
TRIBUNE CO NEW	COM	896047107	1,799	57,300	X
TRIUMPH GROUP INC NEW	COM	896818101	210	9,000	X
TYCO INTL LTD NEW	COM	902124106	11,611	255,185	X
UGI CORP NEW	COM	902681105	439	16,200	X
USX MARATHON GROUP	COM NEW	902905827	1,787	66,800	X
UST INC	COM	902911106	641	19,300	X
US BANCORP DEL	COM NEW	902973304	5,640	254,300	X

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USX-U S STL	COM	90337T101	144	10,300	X
US ONCOLOGY INC	COM	90338W103	122	16,400	X
ULTIMATE ELECTRS INC	COM	903849107	243	14,000	X
USA ED INC	COM	90390U102	2,844	34,300	X
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	479	10,000	X
ULTRATECH STEPPER INC	COM	904034105	132	11,000	X
UNILEVER N V	N Y SHS NEW	904784709	3,776	69,900	X
UNION PAC CORP	COM	907818108	1,393	29,700	X
UNION PLANTERS CORP	COM	908068109	1,385	32,275	X
UNISYS CORP	COM	909214108	333	38,400	X
UNIT CORP	COM	909218109	314	35,400	X
UNITED TECHNOLOGIES CORP	COM	913017109	3,799	81,700	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,554	38,400	X
UNIVERSAL ELECTRS INC	COM	913483103	424	28,100	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	599	26,100	X
UNOCAL CORP	COM	915289102	939	28,900	X
UNUMPROVIDENT CORP	COM	91529Y106	732	29,006	X
V F CORP	COM	918204108	401	13,700	X
VALASSIS COMMUNICATIONS INC	COM	918866104	335	10,500	X
VERITY INC	COM	92343C106	214	21,200	X
VERIZON COMMUNICATIONS	COM	92343V104	19,436	359,202	X
VERITAS SOFTWARE CO	COM	923436109	926	50,200	X
VIACOM INC	CL B	925524308	7,621	220,900	X
VINTAGE PETE INC	COM	927460105	192	12,100	X
VISHAY INTERTECHNOLOGY INC	COM	928298108	405	22,000	X
VISTEON CORP	COM	92839U107	210	16,484	X
VISX INC DEL	COM	92844S105	299	22,600	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	285	36,800	X
VULCAN MATLS CO	COM	929160109	514	11,900	X
WACHOVIA CORP 2ND NEW	COM	929903102	6,253	201,700	X
WAL MART STORES INC	COM	931142103	28,512	576,000	X
WALGREEN CO	COM	931422109	4,256	123,600	X
WASHINGTON MUT INC	COM	939322103	4,745	123,300	X
WASTE CONNECTIONS INC	COM	941053100	338	12,500	X
WASTE MGMT INC DEL	COM	94106L109	2,054	76,800	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,187	21,700	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,834	16,800	X
WELLS FARGO & CO NEW	COM	949746101	8,997	202,400	X
WENDYS INTL INC	COM	950590109	1,122	42,100	X
WERNER ENTERPRISES INC	COM	950755108	301	18,000	X
WESTVACO CORP	COM	961548104	298	11,600	X
WET SEAL INC	CL A	961840105	541	29,400	X
WEYERHAEUSER CO	COM	962166104	1,276	26,200	X
WHIRLPOOL CORP	COM	963320106	476	8,600	X
WHITE ELECTR DESIGNS CORP	COM	963801105	144	44,400	X
WHITNEY HLDG CORP	COM	966612103	774	18,000	X
WHOLE FOODS MKT INC	COM	966837106	374	11,900	X
WILLAMETTE INDS INC	COM	969133107	571	12,700	X
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	52	44,327	X
WILLIAMS COS INC DEL	COM	969457100	2,165	79,308	X
WINN DIXIE STORES INC	COM	974280109	191	16,700	X
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	5,655	376,000	X
WORTHINGTON INDS INC	COM	981811102	510	45,300	X
WRIGLEY WM JR CO	COM	982526105	1,354	26,400	X
XCEL ENERGY INC	COM	98389B100	1,178	41,855	X
XILINX INC	COM	983919101	944	40,100	X
XEROX CORP	COM	984121103	636	82,000	X
YAHOO INC	COM	984332106	592	67,200	X
ZALE CORP NEW	COM	988858106	305	11,500	X
ZIMMER HLDGS INC	COM	98956P102	666	24,000	X
ZIONS BANCORPORATION	COM	989701107	606	11,300	X
ZOLL MED CORP	COM	989922109	427	12,000	X

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GRAND TOTAL

1,345,619