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DEERE & CO
Form 13F-HR
February 05, 2002

FORM 13-F

Report for the Calendar Quarter Ended 31 December 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 5th day of February 2002.

DEERE & COMPANY
(Name of Institutional
Investment Manager)

/s/ Michael A. Harring

(Manual Signature of
Person Duly Authorized
to Submit This Report

DEERE & COMPANY
31-DEC-2001

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	SHARES OR PRINCIPAL AMOUNT	INVESTMENT	
					SOLE	SHAR
FOSTER WHEELER LTD	SHS	G36535105	152	29,800	X	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1,289	38,100	X	
TRENWICK GROUP LTD	COM	G9032C109	291	28,600	X	
XL CAP LTD	CL A	G98255105	1,398	15,300	X	
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	355	8,900	X	
ASML HLDG NV	N Y SHS	N07059111	460	27,000	X	
A D C TELECOMMUNICATIONS	COM	000886101	439	95,500	X	
AFLAC INC	COM	001055102	1,601	65,200	X	
AES CORP	COM	00130H105	1,012	61,900	X	
AMR CORP	COM	001765106	415	18,600	X	
AOL TIME WARNER INC	COM	00184A105	17,186	535,400	X	
AT&T CORP	COM	001957109	7,566	417,100	X	
AT&T WIRELESS SVCS INC	COM	00209A106	4,378	304,647	X	
ABBOTT LABS	COM	002824100	12,036	215,900	X	
ADAPTEC INC	COM	00651F108	444	30,600	X	
ADOBE SYS INC	COM	00724F101	910	29,300	X	
ADVANCEPCS	COM	00790K109	270	9,200	X	
ADVANCED MICRO DEVICES INC	COM	007903107	653	41,200	X	
AETNA INC NEW	COM	00817Y108	561	17,000	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,242	11,700	X	
AFFILIATED MANAGERS GROUP	COM	008252108	423	6,000	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,724	60,462	X	
AIR PRODS & CHEMS INC	COM	009158106	1,248	26,600	X	
ALABAMA NATL BANCORP DELA	COM	010317105	469	13,900	X	
ALBEMARLE CORP	COM	012653101	288	12,000	X	
ALBERTO CULVER CO	CL B CONV	013068101	300	6,700	X	
ALBERTSONS INC	COM	013104104	2,311	73,400	X	
ALCAN INC	COM	013716105	1,398	38,900	X	
ALCOA INC	COM	013817101	3,963	111,472	X	
ALLEGHENY ENERGY INC	COM	017361106	554	15,300	X	
ALLERGAN INC	COM	018490102	1,666	22,200	X	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	483	10,000	X	
ALLIANT TECHSYSTEMS INC	COM	018804104	567	7,350	X	
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	336	23,900	X	
ALLSTATE CORP	COM	020002101	3,212	95,300	X	
ALLTEL CORP	COM	020039103	2,395	38,800	X	
ALPHARMA INC	CL A	020813101	426	16,100	X	
ALTERA CORP	COM	021441100	982	46,300	X	
AMBAC FINL GROUP INC	COM	023139108	729	12,600	X	
AMERADA HESS CORP	COM	023551104	681	10,900	X	
AMEREN CORP	COM	023608102	1,231	29,100	X	
AMERICAN ELEC PWR INC	COM	025537101	1,729	39,720	X	
AMERICAN EXPRESS CO	COM	025816109	5,832	163,400	X	
AMERICAN HOME PRODS CORP	COM	026609107	10,419	169,800	X	
AMERICAN INTL GROUP INC	COM	026874107	26,540	334,256	X	
AMERICAN MGMT SYS INC	COM	027352103	984	54,400	X	
AMERICAN PWR CONVERSION CORP	COM	029066107	492	34,000	X	
AMERICREDIT CORP	COM	03060R101	1,142	36,200	X	
AMERISOURCEBERGEN CORP	COM	03073E105	794	12,500	X	
AMGEN INC	COM	031162100	7,659	135,700	X	
AMSOUTH BANCORPORATION	COM	032165102	868	45,900	X	
ANADARKO PETE CORP	COM	032511107	1,734	30,500	X	
ANALOG DEVICES INC	COM	032654105	1,931	43,500	X	
ANDREW CORP	COM	034425108	221	10,100	X	
ANHEUSER BUSCH COS INC	COM	035229103	5,294	117,100	X	
ANNTAYLOR STORES CORP	COM	036115103	245	7,000	X	

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AON CORP	COM	037389103	1,105	31,100	X
APACHE CORP	COM	037411105	949	19,030	X
APOLLO GROUP INC	CL A	037604105	540	12,000	X
APPLE COMPUTER INC	COM	037833100	896	40,900	X
APPLEBEES INTL INC	COM	037899101	410	12,000	X
APPLERA CORP	COM AP BIO GRP	038020103	982	25,000	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	414	36,600	X
APPLIED MATLS INC	COM	038222105	4,447	110,900	X
APTARGROUP INC	COM	038336103	469	13,400	X
ARCHER DANIELS MIDLAND CO	COM	039483102	1,305	90,935	X
ARCTIC CAT INC	COM	039670104	391	23,000	X
ARTESYN TECHNOLOGIES INC	COM	043127109	159	17,100	X
ARTHROCARE CORP	COM	043136100	459	25,600	X
ASHLAND INC	COM	044204105	1,235	26,800	X
ASTORIA FINL CORP	COM	046265104	1,058	40,000	X
ATWOOD OCEANICS INC	COM	050095108	282	8,100	X
AUDIOVOX CORP	CL A	050757103	219	29,400	X
AUTODESK INC	COM	052769106	786	21,100	X
AUTOMATIC DATA PROCESSING INC	COM	053015103	4,518	76,700	X
AUTOZONE INC	COM	053332102	969	13,500	X
AVANT CORP	COM	053487104	492	24,000	X
AVAYA INC	COM	053499109	426	35,041	X
AVERY DENNISON CORP	COM	053611109	1,029	18,200	X
AVISTA CORP	COM	05379B107	253	19,100	X
AVOCENT CORP	COM	053893103	313	12,900	X
AVON PRODS INC	COM	054303102	1,358	29,200	X
AWARE INC MASS	COM	05453N100	439	52,900	X
BB&T CORP	COM	054937107	1,907	52,800	X
BJ SVCS CO	COM	055482103	234	7,200	X
BMC SOFTWARE INC	COM	055921100	491	30,000	X
BAKER HUGHES INC	COM	057224107	1,477	40,500	X
BALL CORP	COM	058498106	233	3,300	X
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	315	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	13,880	220,500	X
BANK NEW YORK INC	COM	064057102	3,713	91,000	X
BANK ONE CORP	COM	06423A103	5,928	151,800	X
BANKNORTH GROUP INC NEW	COM	06646R107	315	14,000	X
BARD C R INC	COM	067383109	393	6,100	X
BARRICK GOLD CORP	COM	067901108	1,045	65,507	X
BARR LABS INC	COM	068306109	317	4,000	X
BAUSCH & LOMB INC	COM	071707103	249	6,600	X
BAXTER INTL INC	COM	071813109	3,904	72,800	X
BE AEROSPACE INC	COM	073302101	452	49,300	X
BEAR STEARNS COS INC	COM	073902108	1,202	20,500	X
BECKMAN COULTER INC	COM	075811109	532	12,000	X
BECTON DICKINSON & CO	COM	075887109	1,024	30,900	X
BED BATH & BEYOND INC	COM	075896100	1,383	40,800	X
BELDEN INC	COM	077459105	676	28,700	X
BELLSOUTH CORP	COM	079860102	10,148	266,000	X
BEMIS INC	COM	081437105	851	17,300	X
BEST BUY INC	COM	086516101	2,309	31,000	X
BIG LOTS INC	COM	089302103	141	13,600	X
BIOGEN INC	COM	090597105	1,439	25,100	X
BIOMET INC	COM	090613100	1,015	32,850	X
BLACK & DECKER CORP	COM	091797100	377	10,000	X
BLACK BOX CORP DEL	COM	091826107	635	12,000	X
BLOCK H & R INC	COM	093671105	1,779	39,800	X
BLYTH INC	COM	09643P108	498	21,400	X
BOB EVANS FARMS INC	COM	096761101	418	17,000	X
BOEING CO	COM	097023105	4,107	105,900	X
BOISE CASCADE CORP	COM	097383103	241	7,100	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,204	49,900	X

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BRIGGS & STRATTON CORP	COM	109043109	273	6,400	X
BRIGHTPOINT INC	COM	109473108	92	29,400	X
BRINKER INTL INC	COM	109641100	631	21,200	X
BRISTOL MYERS SQUIBB CO	COM	110122108	12,296	241,100	X
BROADCOM CORP	CL A	111320107	1,296	31,700	X
BROOKS AUTOMATION INC	COM	11434A100	203	5,000	X
BROWN FORMAN CORP	CL B	115637209	532	8,500	X
BROWN SHOE INC NEW	COM	115736100	348	21,400	X
BRUNSWICK CORP	COM	117043109	235	10,800	X
BUCKEYE TECHNOLOGIES INC	COM	118255108	261	22,700	X
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	1,338	46,900	X
BURLINGTON RES INC	COM	122014103	987	26,300	X
CBRL GROUP INC	COM	12489V106	259	8,800	X
CDW COMPUTER CTRS INC	COM	125129106	215	4,000	X
CEC ENMT INC	COM	125137109	434	10,000	X
CIGNA CORP	COM	125509109	2,131	23,000	X
CMS ENERGY CORP	COM	125896100	884	36,800	X
CSX CORP	COM	126408103	897	25,600	X
CVS CORP	COM	126650100	1,418	47,900	X
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	240	17,575	X
CABOT CORP	COM	127055101	278	7,800	X
CALPINE CORP	COM	131347106	618	36,800	X
CAMPBELL SOUP CO	COM	134429109	1,939	64,900	X
CAPITAL ONE FINL CORP	COM	14040H105	1,349	25,000	X
CARDINAL HEALTH INC	COM	14149Y108	3,904	60,373	X
CARNIVAL CORP	COM	143658102	2,558	91,100	X
CASEYS GEN STORES INC	COM	147528103	310	20,800	X
CATERPILLAR INC DEL	COM	149123101	2,210	42,300	X
CATO CORP NEW	CL A	149205106	433	22,900	X
CENDANT CORP	COM	151313103	3,275	167,000	X
CENTEX CORP	COM	152312104	400	7,000	X
CENTURYTEL INC	COM	156700106	571	17,400	X
CHARTER ONE FINL INC	COM	160903100	1,222	45,027	X
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	406	25,000	X
CHEVRONTXACO CORP	COM	166764100	12,390	138,266	X
CHIRON CORP	COM	170040109	1,013	23,100	X
CHUBB CORP	COM	171232101	1,746	25,305	X
CIENA CORP	COM	171779101	571	39,900	X
CINCINNATI FINL CORP	COM	172062101	752	19,700	X
CINERGY CORP	COM	172474108	652	19,500	X
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	657	25,300	X
CISCO SYS INC	COM	17275R102	16,949	935,900	X
CINTAS CORP	COM	172908105	974	20,300	X
CITIGROUP INC	COM	172967101	32,546	644,733	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	374	35,100	X
CITRIX SYS INC	COM	177376100	981	43,300	X
CLAIMSNET COM INC	COM	179570106	124	243,770	X
CLAYTON HOMES INC	COM	184190106	615	35,937	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3,615	71,000	X
CLEVELAND CLIFFS INC	COM	185896107	527	28,800	X
CLOROX CO DEL	COM	189054109	1,135	28,700	X
COACHMEN INDS INC	COM	189873102	139	11,600	X
COCA COLA CO	COM	191216100	14,310	303,500	X
COCA COLA ENTERPRISES INC	COM	191219104	966	51,000	X
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	307	7,500	X
COLGATE PALMOLIVE CO	COM	194162103	4,054	70,200	X
COMCAST CORP	CL A SPL	200300200	3,971	110,300	X
COMERICA INC	COM	200340107	1,226	21,400	X
COMMERCE BANCSHARES INC	COM	200525103	495	12,684	X
COMMUNITY FIRST BANKSHARES INC	COM	203902101	411	16,000	X
COMPASS BANCSHARES INC	COM	20449H109	532	18,800	X
COMPAQ COMPUTER CORP	COM	204493100	2,136	218,900	X

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COMPUTER ASSOC INTL INC	COM	204912109	2,952	85,600	X
COMPUTER SCIENCES CORP	COM	205363104	1,019	20,800	X
COMPUWARE CORP	COM	205638109	527	44,700	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1,022	45,700	X
CONAGRA FOODS INC	COM	205887102	1,552	65,300	X
CONCORD EFS INC	COM	206197105	1,934	59,000	X
CONEXANT SYSTEMS INC	COM	207142100	401	27,900	X
CONOCO INC	COM	208251504	2,171	76,700	X
CONSECO INC	COM	208464107	179	40,100	X
CONSOLIDATED EDISON INC	COM	209115104	1,606	39,800	X
CONSTELLATION BRANDS INC	CL A	21036P108	429	10,000	X
CONSTELLATION ENERGY GROUP INC	COM	210371100	520	19,600	X
CONVERGYS CORP	COM	212485106	784	20,900	X
COOPER INDS INC	COM	216669101	391	11,200	X
COORS ADOLPH CO	CL B	217016104	230	4,300	X
CORNING INC	COM	219350105	1,026	115,000	X
COSTCO WHSL CORP NEW	COM	22160K105	2,432	54,800	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,209	29,500	X
COVANCE INC	COM	222816100	454	20,000	X
CULLEN FROST BANKERS INC	COM	229899109	605	19,600	X
CYTYC CORP	COM	232946103	235	9,000	X
DRS TECHNOLOGIES INC	COM	23330X100	442	12,400	X
D R HORTON INC	COM	23331A109	630	19,412	X
DST SYS INC DEL	COM	233326107	499	10,000	X
DTE ENERGY CO	COM	233331107	843	20,100	X
DANA CORP	COM	235811106	251	18,100	X
DANAHER CORP DEL	COM	235851102	1,055	17,500	X
DARDEN RESTAURANTS INC	COM	237194105	1,055	29,800	X
DAVOX CORP	COM	239208101	144	14,900	X
DELL COMPUTER CORP	COM	247025109	8,942	329,000	X
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	937	68,600	X
DELTA & PINE LD CO	COM	247357106	292	12,900	X
DELTA AIR LINES INC DEL	COM	247361108	445	15,200	X
DELUXE CORP	COM	248019101	611	14,700	X
DENDRITE INTL INC	COM	248239105	153	10,900	X
DENTSPLY INTL INC NEW	COM	249030107	1,039	20,700	X
DEVON ENERGY CORP NEW	COM	25179M103	599	15,500	X
DEVRY INC DEL	COM	251893103	228	8,000	X
DIEBOLD INC	COM	253651103	526	13,000	X
DIGITAL LIGHTWAVE INC	COM	253855100	166	17,700	X
DILLARDS INC	CL A	254067101	165	10,300	X
DISNEY WALT CO	COM DISNEY	254687106	5,387	260,000	X
DIRECT FOCUS INC	COM	254931108	406	13,000	X
DOLLAR GEN CORP	COM	256669102	597	40,087	X
DOMINION RES INC VA NEW	COM	25746U109	1,911	31,800	X
DONNELLEY R R & SONS CO	COM	257867101	953	32,100	X
DORAL FINL CORP	COM	25811P100	375	12,000	X
DOVER CORP	COM	260003108	916	24,700	X
DOW CHEM CO	COM	260543103	3,669	108,614	X
DOW JONES & CO INC	COM	260561105	586	10,700	X
DOWNEY FINL CORP	COM	261018105	227	5,500	X
DU PONT E I DE NEMOURS & CO	COM	263534109	5,433	127,800	X
DUKE ENERGY CORP	COM	264399106	4,213	107,316	X
DUPONT PHOTOMASKS INC	COM	26613X101	443	10,200	X
DYNEGY INC NEW	CL A	26816Q101	995	39,000	X
E M C CORP MASS	COM	268648102	3,578	266,200	X
ENSCO INTL INC	COM	26874Q100	249	10,000	X
EOG RES INC	COM	26875P101	559	14,300	X
ESS TECHNOLOGY INC	COM	269151106	532	25,000	X
EASTMAN CHEM CO	COM	277432100	371	9,500	X
EASTMAN KODAK CO	COM	277461109	1,021	34,700	X
EATON CORP	COM	278058102	647	8,700	X

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ECOLAB INC	COM	278865100	632	15,700	X
EDISON INTL	COM	281020107	1,089	72,100	X
EL PASO CORP	COM	28336L109	2,725	61,095	X
ELAN PLC	ADR	284131208	734	16,300	X
ELECTRONIC DATA SYS NEW	COM	285661104	3,935	57,400	X
EMERSON ELEC CO	COM	291011104	3,512	61,500	X
ENGELHARD CORP	COM	292845104	991	35,800	X
ENRON CORP	COM	293561106	12	20,000	X
ENTERGY CORP NEW	COM	29364G103	1,263	32,300	X
EQUIFAX INC	COM	294429105	850	35,200	X
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1,483	49,300	X
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	950	33,100	X
ETHAN ALLEN INTERIORS INC	COM	297602104	312	7,500	X
EXELON CORP	COM	30161N101	1,927	40,250	X
EXPRESS SCRIPTS INC	COM	302182100	374	8,000	X
EXTENDED STAY AMER INC	COM	30224P101	513	31,300	X
EXXON MOBIL CORP	COM	30231G102	36,376	925,606	X
F M C CORP	COM NEW	302491303	220	3,700	X
FPL GROUP INC	COM	302571104	1,918	34,000	X
F Y I INC	COM	302712104	593	17,700	X
FACTSET RESH SYS INC	COM	303075105	210	6,000	X
FAMILY DLR STORES INC	COM	307000109	624	20,800	X
FASTENAL CO	COM	311900104	332	5,000	X
FEDERAL HOME LN MTG CORP	COM	313400301	7,174	109,700	X
FEDERAL NATL MTG ASSN	COM	313586109	12,084	152,000	X
FEDERATED DEPT STORES INC DEL	COM	31410H101	1,006	24,600	X
FEDEX CORP	COM	31428X106	1,935	37,300	X
FERRO CORP	COM	315405100	452	17,500	X
FIFTH THIRD BANCORP	COM	316773100	4,215	68,730	X
FINANCIAL FED CORP	COM	317492106	509	16,300	X
FIRST DATA CORP	COM	319963104	3,679	46,900	X
FIRST TENN NATL CORP	COM	337162101	497	13,700	X
FISERV INC	COM	337738108	1,676	39,600	X
FLAGSTAR BANCORP INC	COM	337930101	362	18,000	X
FIRSTENERGY CORP	COM	337932107	990	28,300	X
FLEETBOSTON FINL CORP	COM	339030108	5,319	145,722	X
FLUOR CORP NEW	COM	343412102	352	9,400	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	3,590	228,400	X
FOREST LABS INC	COM	345838106	1,770	21,600	X
FORRESTER RESH INC	COM	346563109	409	20,300	X
FORTUNE BRANDS INC	COM	349631101	1,275	32,200	X
FRANKLIN RES INC	COM	354613101	1,136	32,200	X
FREEMPORT-MCMORAN COPPER & GOLD	CL B	35671D857	252	18,800	X
G & K SVCS INC	CL A	361268105	869	26,900	X
GANNETT INC	COM	364730101	2,582	38,400	X
GAP INC DEL	COM	364760108	2,080	149,200	X
GATEWAY INC	COM	367626108	319	39,700	X
GENCORP INC	COM	368682100	457	32,400	X
GENERAL DYNAMICS CORP	COM	369550108	2,134	26,800	X
GENERAL ELEC CO	COM	369604103	49,984	1,247,100	X
GENERAL MLS INC	COM	370334104	2,299	44,200	X
GENERAL MTRS CORP	COM	370442105	3,206	65,969	X
GENUINE PARTS CO	COM	372460105	796	21,700	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	283	15,300	X
GEORGIA PAC CORP	COM GA PAC GRP	373298108	767	27,762	X
GILLETTE CO	COM	375766102	4,653	139,300	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	393	26,300	X
GOLDEN ST BANCORP INC	COM	381197102	418	16,000	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,424	24,200	X
GOODRICH CORP	COM	382388106	335	12,600	X
GOODYEAR TIRE & RUBR CO	COM	382550101	457	19,200	X
GRACO INC	COM	384109104	508	13,000	X

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GRAINGER W W INC	COM	384802104	557	11,600	X
GREAT ATLANTIC & PAC TEA INC	COM	390064103	290	12,200	X
GREENPOINT FINL CORP	COM	395384100	879	24,600	X
GUIDANT CORP	COM	401698105	1,868	37,500	X
HCA INC	COM	404119109	2,478	64,300	X
HNC SOFTWARE INC	COM	40425P107	225	10,900	X
HAIN CELESTIAL GROUP INC	COM	405217100	465	16,930	X
HALLIBURTON CO	COM	406216101	803	61,300	X
HANCOCK JOHN FINL SVCS INC	COM	41014S106	1,561	37,800	X
HARLEY DAVIDSON INC	COM	412822108	2,004	36,900	X
HARRAHS ENTMT INC	COM	413619107	522	14,100	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,797	28,600	X
HASBRO INC	COM	418056107	344	21,200	X
HEALTHSOUTH CORP	COM	421924101	698	47,100	X
HEALTH MGMT ASSOC INC NEW	CL A	421933102	546	29,700	X
HEINZ H J CO	COM	423074103	1,743	42,400	X
HERCULES INC	COM	427056106	131	13,100	X
HERSHEY FOODS CORP	COM	427866108	1,117	16,500	X
HEWLETT PACKARD CO	COM	428236103	5,069	246,800	X
HILLENBRAND INDS INC	COM	431573104	569	10,300	X
HILTON HOTELS CORP	COM	432848109	494	45,200	X
HOME DEPOT INC	COM	437076102	15,538	304,600	X
HON INDS INC	COM	438092108	332	12,000	X
HONEYWELL INTL INC	COM	438516106	3,281	97,000	X
HOT TOPIC INC	COM	441339108	753	24,000	X
HOUSEHOLD INTL INC	COM	441815107	3,349	57,800	X
HUGHES SUPPLY INC	COM	444482103	830	26,900	X
HUMANA INC	COM	444859102	239	20,300	X
HUNTINGTON BANCSHARES INC	COM	446150104	544	31,645	X
IMS HEALTH INC	COM	449934108	704	36,100	X
ITT INDS INC IND	COM	450911102	1,086	21,500	X
IDACORP INC	COM	451107106	455	11,200	X
IDEXX LABS INC	COM	45168D104	428	15,000	X
ILLINOIS TOOL WKS INC	COM	452308109	2,472	36,500	X
IMMUNEX CORP NEW	COM	452528102	1,809	65,300	X
INAMED CORP	COM	453235103	454	15,100	X
INCO LTD	COM	453258402	369	21,800	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	432	19,000	X
INGERSOLL-RAND CO	COM	456866102	824	19,700	X
INSIGHT ENTERPRISES INC	COM	45765U103	418	17,000	X
INTEGRATED ELECTRICAL SVC	COM	45811E103	394	76,900	X
INTEL CORP	COM	458140100	26,981	857,900	X
INTER TEL INC	COM	458372109	404	21,000	X
INTERMET CORP	COM	45881K104	91	27,200	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	26,599	219,900	X
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	345	11,600	X
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	635	9,300	X
INTL PAPER CO	COM	460146103	2,389	59,209	X
INTERPUBLIC GROUP COS INC	COM	460690100	1,799	60,900	X
INTUIT	COM	461202103	1,070	25,000	X
INVACARE CORP	COM	461203101	344	10,200	X
IRWIN FINL CORP	COM	464119106	372	21,900	X
ISHARES TR	S&P MIDCAP 400	464287507	931	9,200	X
ISHARES TR	RUSSELL 3000	464287689	2,432	38,300	X
ISHARES TR	S&P SMLCAP 600	464287804	1,018	8,900	X
IVAX CORP	COM	465823102	455	22,600	X
JDS UNIPHASE CORP	COM	46612J101	1,356	156,200	X
JLG INDS INC	COM	466210101	304	28,500	X
J P MORGAN CHASE & CO	COM	46625H100	8,844	243,300	X
JABIL CIRCUIT INC	COM	466313103	704	31,000	X
JEFFERSON PILOT CORP	COM	475070108	1,437	31,050	X
JOHNSON & JOHNSON	COM	478160104	23,515	397,884	X

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JOHNSON CTLS INC	COM	478366107	832	10,300	X
JONES APPAREL GROUP INC	COM	480074103	265	8,000	X
KLA-TENCOR CORP	COM	482480100	1,150	23,200	X
K MART CORP	COM	482584109	321	58,700	X
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	277	19,600	X
KB HOME	COM	48666K109	205	5,100	X
KEITHLEY INSTRS INC	COM	487584104	423	25,000	X
KELLOGG CO	COM	487836108	1,496	49,700	X
KELLWOOD CO	COM	488044108	303	12,600	X
KEMET CORP	COM	488360108	653	36,800	X
KERR MCGEE CORP	COM	492386107	1,054	19,242	X
KEY ENERGY SVCS INC	COM	492914106	396	43,000	X
KEYCORP NEW	COM	493267108	1,271	52,200	X
KEYSPAN CORP	COM	49337W100	561	16,200	X
KIMBERLY CLARK CORP	COM	494368103	4,023	67,278	X
KIMCO REALTY CORP	COM	49446R109	441	13,500	X
KINDER MORGAN INC KANS	COM	49455P101	1,921	34,500	X
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	529	14,000	X
KING PHARMACEUTICALS INC	COM	495582108	2,029	48,166	X
KNIGHT RIDDER INC	COM	499040103	597	9,200	X
KOHL'S CORP	COM	500255104	4,973	70,600	X
KROGER CO	COM	501044101	2,314	110,900	X
LNR PPTY CORP	COM	501940100	405	13,000	X
LSI LOGIC CORP	COM	502161102	691	43,800	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	792	8,800	X
LANDAMERICA FINL GROUP INC	COM	514936103	439	15,300	X
LANDRYS RESTAURANTS INC	COM	51508L103	244	13,100	X
LANDS END INC	COM	515086106	502	10,000	X
LEGGETT & PLATT INC	COM	524660107	554	24,100	X
LEHMAN BROS HLDGS INC	COM	524908100	1,971	29,500	X
LENNAR CORP	COM	526057104	309	6,600	X
LEXMARK INTL NEW	CL A	529771107	920	15,600	X
LILLY ELI & CO	COM	532457108	11,875	151,200	X
LIMITED INC	COM	532716107	771	52,400	X
LINCARE HLDGS INC	COM	532791100	539	18,800	X
LINCOLN NATL CORP IND	COM	534187109	1,122	23,100	X
LINEAR TECHNOLOGY CORP	COM	535678106	1,515	38,800	X
LINENS N THINGS INC	COM	535679104	296	11,600	X
LIZ CLAIBORNE INC	COM	539320101	861	17,300	X
LOCKHEED MARTIN CORP	COM	539830109	2,912	62,400	X
LOEWS CORP	COM	540424108	1,351	24,400	X
LOUISIANA PAC CORP	COM	546347105	108	12,800	X
LOWES COS INC	COM	548661107	6,182	133,200	X
LUCENT TECHNOLOGIES INC	COM	549463107	2,619	415,660	X
MBIA INC	COM	55262C100	2,303	42,950	X
MBNA CORP	COM	55262L100	5,269	149,700	X
MGIC INVT CORP WIS	COM	552848103	1,383	22,400	X
MSC INDL DIRECT INC	CL A	553530106	494	25,000	X
MAGNA INTL INC	CL A	559222401	508	8,000	X
MANOR CARE INC NEW	COM	564055101	299	12,600	X
MARSH & MCLENNAN COS INC	COM	571748102	3,567	33,200	X
MARRIOTT INTL INC NEW	CL A	571903202	1,203	29,600	X
MASCO CORP	COM	574599106	1,367	55,800	X
MATTEL INC	COM	577081102	896	52,100	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	2,111	40,200	X
MAY DEPT STORES CO	COM	577778103	1,605	43,400	X
MAYTAG CORP	COM	578592107	596	19,200	X
MCDONALDS CORP	COM	580135101	4,206	158,900	X
MCGRAW HILL COS INC	COM	580645109	2,061	33,800	X
MCKESSON CORP	COM	58155Q103	1,398	37,382	X
MEAD CORP	COM	582834107	377	12,200	X
MEDIMMUNE INC	COM	584699102	1,182	25,500	X

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MEDQUIST INC	COM	584949101	547	18,700	X
MEDTRONIC INC	COM	585055106	8,025	156,700	X
MELLON FINL CORP	COM	58551A108	2,453	65,200	X
MENS WEARHOUSE INC	COM	587118100	200	9,700	X
MENTOR CORP MINN	COM	587188103	731	25,600	X
MENTOR GRAPHICS CORP	COM	587200106	214	9,100	X
MERCANTILE BANKSHARES CORP	COM	587405101	465	10,800	X
MERCK & CO INC	COM	589331107	18,657	317,300	X
MERCURY INTERACTIVE CORP	COM	589405109	435	12,800	X
MEREDITH CORP	COM	589433101	217	6,100	X
MERRILL LYNCH & CO INC	COM	590188108	5,530	106,100	X
METLIFE INC	COM	59156R108	3,250	102,600	X
METRIS COS INC	COM	591598107	800	31,100	X
METRO ONE TELECOMMUNICATIONS	COM	59163F105	333	11,000	X
MICHAELS STORES INC	COM	594087108	560	17,000	X
MICROSOFT CORP	COM	594918104	44,964	678,700	X
MICROCHIP TECHNOLOGY INC	COM	595017104	542	14,000	X
MICRON TECHNOLOGY INC	COM	595112103	2,849	91,900	X
MILACRON INC	COM	598709103	373	23,600	X
MILLIPORE CORP	COM	601073109	328	5,400	X
MINNESOTA MNG & MFG CO	COM	604059105	5,733	48,500	X
MIRANT CORP	COM	604675108	663	41,400	X
MOBILE MINI INC	COM	60740F105	509	13,000	X
MOLEX INC	COM	608554101	737	23,800	X
MOODYS CORP	COM	615369105	1,040	26,100	X
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	8,604	153,800	X
MOTOROLA INC	COM	620076109	3,997	266,100	X
MUTUAL RISK MGMT LTD	COM	628351108	337	46,200	X
MYLAN LABS INC	COM	628530107	1,009	26,900	X
NBTY INC	COM	628782104	425	36,300	X
NCR CORP NEW	COM	62886E108	405	11,000	X
NRG ENERGY INC	COM	629377102	632	40,800	X
NVR INC	COM	62944T105	449	2,200	X
NABORS INDS INC	COM	629568106	780	22,725	X
NATIONAL CITY CORP	COM	635405103	2,175	74,400	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	656	21,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	456	11,000	X
NAVISTAR INTL CORP NEW	COM	63934E108	277	7,000	X
NETWORK APPLIANCE INC	COM	64120L104	838	38,300	X
NEW YORK TIMES CO	CL A	650111107	856	19,800	X
NEWELL RUBBERMAID INC	COM	651229106	894	32,420	X
NEWFIELD EXPL CO	COM	651290108	252	7,100	X
NEWMONT MINING CORP	COM	651639106	447	23,400	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,017	92,800	X
NIAGARA MOHAWK HLDGS INC	COM	653520106	356	20,100	X
NICOR INC	COM	654086107	237	5,700	X
NIKE INC	CL B	654106103	2,070	36,800	X
99 CENTS ONLY STORES	COM	65440K106	311	8,124	X
NISOURCE INC	COM	65473P105	808	35,026	X
NOKIA CORP	SPONSORED ADR	654902204	388	15,800	X
NOBLE DRILLING CORP	COM	655042109	545	16,000	X
NORDSTROM INC	COM	655664100	324	16,000	X
NORFOLK SOUTHERN CORP	COM	655844108	858	46,800	X
NORTEL NETWORKS CORP NEW	COM	656568102	2,846	381,500	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	445	11,400	X
NORTHERN TR CORP	COM	665859104	1,644	27,300	X
NORTHROP GRUMMAN CORP	COM	666807102	1,532	15,200	X
NORTHWEST NAT GAS CO	COM	667655104	538	21,100	X
NORTHWESTERN CORP	COM	668074107	655	31,100	X
NOVELL INC	COM	670006105	201	43,800	X
NOVELLUS SYS INC	COM	670008101	686	17,400	X
NUCOR CORP	COM	670346105	514	9,700	X

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NUEVO ENERGY CO	COM	670509108	165	11,000	X
NVIDIA CORP	COM	67066G104	1,552	23,200	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,462	55,100	X
OCULAR SCIENCES INC	COM	675744106	350	15,000	X
OFFICE DEPOT INC	COM	676220106	1,029	55,500	X
OLIN CORP	COM PAR \$1	680665205	300	18,600	X
OMNICOM GROUP INC	COM	681919106	1,984	22,200	X
ON ASSIGNMENT INC	COM	682159108	887	38,600	X
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	323	9,100	X
ORACLE CORP	COM	68389X105	9,768	707,300	X
O REILLY AUTOMOTIVE INC	COM	686091109	365	10,000	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	796	26,100	X
OUTBACK STEAKHOUSE INC	COM	689899102	582	17,000	X
OXFORD HEALTH PLANS INC	COM	691471106	533	17,700	X
PG&E CORP	COM	69331C108	908	47,200	X
PMC-SIERRA INC	COM	69344F106	425	20,000	X
PNC FINL SVCS GROUP INC	COM	693475105	1,945	34,600	X
PPG INDS INC	COM	693506107	1,774	34,300	X
PPL CORP	COM	69351T106	589	16,900	X
PACCAR INC	COM	693718108	623	9,500	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	809	39,600	X
PACTIV CORP	COM	695257105	344	19,400	X
PALL CORP	COM	696429307	905	37,600	X
PALM INC	COM	696642107	268	69,113	X
PAPA JOHNS INTL INC	COM	698813102	423	15,400	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	258	33,000	X
PARKER HANNIFIN CORP	COM	701094104	1,157	25,200	X
PATTERSON DENTAL CO	COM	703412106	246	6,000	X
PATTERSON UTI ENERGY INC	COM	703481101	513	22,000	X
PAXAR CORP	COM	704227107	477	33,600	X
PAYCHEX INC	COM	704326107	1,589	45,600	X
PENNEY J C INC	COM	708160106	853	31,700	X
PEOPLESOFT INC	COM	712713106	1,431	35,600	X
PEPSI BOTTLING GROUP INC	COM	713409100	1,579	67,200	X
PEPSICO INC	COM	713448108	10,336	212,290	X
PERKINELMER INC	COM	714046109	504	14,400	X
PFIZER INC	COM	717081103	33,725	846,300	X
PHARMACEUTICAL PROD DEV INC	COM	717124101	646	20,000	X
PHARMACIA CORP	COM	71713U102	7,039	165,047	X
PHELPS DODGE CORP	COM	717265102	292	9,000	X
PHILIP MORRIS COS INC	COM	718154107	12,288	268,000	X
PHILLIPS PETE CO	COM	718507106	3,664	60,800	X
PHOTRONICS INC	COM	719405102	539	17,200	X
PINNACLE ENTMT INC	COM	723456109	118	19,600	X
PINNACLE WEST CAP CORP	COM	723484101	414	9,900	X
PITNEY BOWES INC	COM	724479100	1,399	37,200	X
PLACER DOME INC	COM	725906101	437	40,100	X
POGO PRODUCING CO	COM	730448107	389	14,800	X
POLYMEDICA CORP	COM	731738100	282	17,000	X
POWER-ONE INC	COM	739308104	145	13,900	X
PRAXAIR INC	COM	74005P104	1,923	34,800	X
PRICE COMMUNICATIONS CORP	COM NEW	741437305	435	22,800	X
PRICE T ROWE GROUP INC	COM	74144T108	524	15,100	X
PRIME HOSPITALITY CORP	COM	741917108	549	49,700	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	236	6,720	X
PROCTER & GAMBLE CO	COM	742718109	13,745	173,700	X
PROFIT RECOVERY GROUP INTL INC	COM	743168106	100	12,300	X
PROGRESS ENERGY INC	COM	743263105	1,112	24,700	X
PROGRESSIVE CORP OHIO	COM	743315103	1,359	9,100	X
PROVIDENT BANKSHARES CORP	COM	743859100	459	18,900	X
PROVINCE HEALTHCARE CO	COM	743977100	370	12,000	X
PROVIDIAN FINL CORP	COM	74406A102	153	43,200	X

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PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,084	25,700	X
PUGET ENERGY INC NEW	COM	745310102	552	25,200	X
PULTE HOMES INC	COM	745867101	1,184	26,500	X
QLOGIC CORP	COM	747277101	490	11,000	X
QUALCOMM INC	COM	747525103	5,595	110,800	X
QUANTA SVCS INC	COM	74762E102	515	33,400	X
QUEST DIAGNOSTICS INC	COM	74834L100	359	5,000	X
QUINTILES TRANSNATIONAL CORP	COM	748767100	230	14,300	X
QWEST COMMUNICATIONS INTL INC	COM	749121109	2,868	203,000	X
R & G FINANCIAL CORP	CL B	749136107	430	25,100	X
RADIAN GROUP INC	COM	750236101	832	19,376	X
RADIOSHACK CORP	COM	750438103	662	22,000	X
RAYMOND JAMES FINANCIAL INC	COM	754730109	465	13,100	X
RAYTHEON CO	COM NEW	755111507	1,542	47,500	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	257	11,000	X
REGIS CORP MINN	COM	758932107	438	17,000	X
REGIONS FINL CORP	COM	758940100	799	26,700	X
RELIANT ENERGY INC	COM	75952J108	939	35,400	X
RENAISSANCE LEARNING INC	COM	75968L105	445	14,600	X
RESPIRONICS INC	COM	761230101	378	10,900	X
RIGGS NATL CORP WASH DC	COM	766570105	307	22,000	X
ROBERT HALF INTL INC	COM	770323103	854	32,000	X
ROCKWELL INTL CORP NEW	COM	773903109	393	22,000	X
ROCKWELL COLLINS INC	COM	774341101	429	22,000	X
ROHM & HAAS CO	COM	775371107	907	26,200	X
ROSLYN BANCORP INC	COM	778162107	368	21,000	X
ROSS STORES INC	COM	778296103	1,530	47,700	X
ROWAN COS INC	COM	779382100	211	10,900	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	208	6,399	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	14,059	286,800	X
RYANS FAMILY STEAK HOUSE INC	COM	783519101	433	20,000	X
SBC COMMUNICATIONS INC	COM	78387G103	17,405	444,348	X
SEI INVESTMENTS CO	COM	784117103	812	18,000	X
SPDR TR	UNIT SER 1	78462F103	2,103	18,400	X
SWS GROUP INC	COM	78503N107	473	18,589	X
SABRE HLDGS CORP	CL A	785905100	658	15,539	X
SAFECO CORP	COM	786429100	486	15,600	X
SAFEWAY INC	COM NEW	786514208	3,394	81,300	X
ST JUDE MED INC	COM	790849103	761	9,800	X
ST PAUL COS INC	COM	792860108	1,126	25,600	X
SANMINA SCI CORP	COM	800907107	1,266	63,600	X
SAPIENT CORP	COM	803062108	113	14,600	X
SARA LEE CORP	COM	803111103	2,950	132,683	X
SCHERING PLOUGH CORP	COM	806605101	7,742	216,200	X
SCHLUMBERGER LTD	COM	806857108	3,825	69,600	X
SCHOLASTIC CORP	COM	807066105	342	6,800	X
SCHWAB CHARLES CORP NEW	COM	808513105	2,904	187,750	X
SCIENTIFIC ATLANTA INC	COM	808655104	464	19,400	X
SEALED AIR CORP NEW	COM	81211K100	400	9,800	X
SEARS ROEBUCK & CO	COM	812387108	2,463	51,700	X
SECTOR SPDR TR	SBI INT-FINL	81369Y605	421	16,000	X
SECTOR SPDR TR	SBI INT-UTILS	81369Y886	844	30,100	X
SELECTIVE INS GROUP INC	COM	816300107	319	14,700	X
SEMTECH CORP	COM	816850101	211	5,900	X
SEMPRA ENERGY	COM	816851109	795	32,400	X
SERENA SOFTWARE INC	COM	817492101	370	17,000	X
SHERWIN WILLIAMS CO	COM	824348106	531	19,300	X
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	256	7,000	X
SHOPKO STORES INC	COM	824911101	131	13,800	X
SIEBEL SYS INC	COM	826170102	1,575	56,300	X
SIERRA HEALTH SVCS INC	COM	826322109	373	46,000	X
SIGMA ALDRICH CORP	COM	826552101	359	9,100	X

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SMITH A O	COM	831865209	402	20,600	X
SMITH INTL INC	COM	832110100	536	10,000	X
SMITHFIELD FOODS INC	COM	832248108	423	19,200	X
SMURFIT-STONE CONTAINER CORP	COM	832727101	319	20,000	X
SNAP ON INC	COM	833034101	236	7,000	X
SOLECTRON CORP	COM	834182107	972	86,200	X
SONIC CORP	COM	835451105	405	11,250	X
SOUTHERN CO	COM	842587107	2,020	79,700	X
SOUTHTRUST CORP	COM	844730101	1,712	69,400	X
SOUTHWEST AIRLS CO	COM	844741108	2,182	118,050	X
SOUTHWEST BANCORPORATION TEX	COM	84476R109	415	13,700	X
SOVEREIGN BANCORP INC	COM	845905108	551	45,000	X
SPHERION CORP	COM	848420105	123	12,600	X
SPRINT CORP	COM FON GROUP	852061100	2,532	126,100	X
SPRINT CORP	PCS COM SER 1	852061506	2,753	112,800	X
STANDARD PAC CORP NEW	COM	85375C101	433	17,800	X
STANLEY WKS	COM	854616109	484	10,400	X
STAPLES INC	COM	855030102	1,569	83,900	X
STARBUCKS CORP	COM	855244109	1,261	66,200	X
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	710	23,800	X
STATE STR CORP	COM	857477103	2,048	39,200	X
STEAK N SHAKE CO	COM	857873103	161	14,600	X
STERLING BANCSHARES INC	COM	858907108	357	28,500	X
STILWELL FINL INC	COM	860831106	729	26,800	X
STONE ENERGY CORP	COM	861642106	905	22,900	X
STRIDE RITE CORP	COM	863314100	145	22,200	X
STRYKER CORP	COM	863667101	1,372	23,500	X
SUN MICROSYSTEMS INC	COM	866810104	5,296	430,600	X
SUNOCO INC	COM	86764P109	590	15,800	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	437	15,000	X
SUNTRUST BKS INC	COM	867914103	2,295	36,600	X
SUPERVALU INC	COM	868536103	445	20,100	X
SYMANTEC CORP	COM	871503108	431	6,500	X
SYMBOL TECHNOLOGIES INC	COM	871508107	440	27,700	X
SYNOVUS FINL CORP	COM	87161C105	867	34,600	X
SYSCO CORP	COM	871829107	2,077	79,200	X
TECO ENERGY INC	COM	872375100	905	34,500	X
TJX COS INC NEW	COM	872540109	1,790	44,900	X
TRW INC	COM	872649108	537	14,500	X
TMP WORLDWIDE INC	COM	872941109	553	12,900	X
TXU CORP	COM	873168108	2,060	43,700	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	453	28,000	X
TARGET CORP	COM	87612E106	6,178	150,500	X
TECH DATA CORP	COM	878237106	710	16,400	X
TEKTRONIX INC	COM	879131100	289	11,200	X
TELLABS INC	COM	879664100	1,004	67,100	X
TEMPLE INLAND INC	COM	879868107	340	6,000	X
TENET HEALTHCARE CORP	COM	88033G100	2,425	41,300	X
TENNECO AUTOMOTIVE INC	COM	880349105	38	18,500	X
TERADYNE INC	COM	880770102	624	20,700	X
TESORO PETE CORP	COM	881609101	420	32,000	X
TETRA TECH INC NEW	COM	88162G103	385	19,331	X
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	203	3,300	X
TEXAS INSTRS INC	COM	882508104	5,911	211,100	X
TEXTRON INC	COM	883203101	1,223	29,500	X
THERAGENICS CORP	COM	883375107	610	61,900	X
THERMO ELECTRON CORP	COM	883556102	527	22,100	X
TIDEWATER INC	COM	886423102	339	10,000	X
TIFFANY & CO NEW	COM	886547108	538	17,100	X
TIMBERLAND CO	CL A	887100105	556	15,000	X
TIMKEN CO	COM	887389104	303	18,700	X
TOLL BROTHERS INC	COM	889478103	483	11,000	X

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TORCHMARK CORP	COM	891027104	594	15,100	X
TOWER AUTOMOTIVE INC	COM	891707101	470	52,000	X
TOYS R US INC	COM	892335100	525	25,300	X
TRICON GLOBAL RESTAURANTS	COM	895953107	861	17,500	X
TRIBUNE CO NEW	COM	896047107	2,145	57,300	X
TRIUMPH GROUP INC NEW	COM	896818101	455	14,000	X
TRUSTCO BK CORP N Y	COM	898349105	424	33,700	X
TYCO INTL LTD NEW	COM	902124106	15,402	261,500	X
TYSON FOODS INC	CL A	902494103	497	43,000	X
UGI CORP NEW	COM	902681105	393	13,000	X
USX MARATHON GROUP	COM NEW	902905827	2,004	66,800	X
UST INC	COM	902911106	676	19,300	X
US BANCORP DEL	COM NEW	902973304	5,415	258,700	X
USX-U S STL	COM	90337T101	187	10,300	X
US ONCOLOGY INC	COM	90338W103	130	17,300	X
USA ED INC	COM	90390U102	2,882	34,300	X
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	693	14,000	X
ULTRATECH STEPPER INC	COM	904034105	182	11,000	X
UNILEVER N V	N Y SHS NEW	904784709	4,027	69,900	X
UNION PAC CORP	COM	907818108	1,693	29,700	X
UNION PLANTERS CORP	COM	908068109	1,457	32,275	X
UNISYS CORP	COM	909214108	482	38,400	X
UNIT CORP	COM	909218109	457	35,400	X
UNITED NAT FOODS INC	COM	911163103	425	17,000	X
UNITED TECHNOLOGIES CORP	COM	913017109	4,957	76,700	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,718	38,400	X
UNIVERSAL ELECTRS INC	COM	913483103	423	24,600	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	1,056	26,100	X
UNOCAL CORP	COM	915289102	1,042	28,900	X
UNUMPROVIDENT CORP	COM	91529Y106	769	29,006	X
USFREIGHTWAYS CORP	COM	916906100	273	8,700	X
V F CORP	COM	918204108	534	13,700	X
VALASSIS COMMUNICATIONS INC	COM	918866104	374	10,500	X
VALERO ENERGY CORP NEW	COM	91913Y100	202	5,300	X
VERISIGN INC	COM	92343E102	318	8,370	X
VERITAS DGC INC	COM	92343P107	346	18,700	X
VERIZON COMMUNICATIONS	COM	92343V104	17,136	361,062	X
VERITAS SOFTWARE CO	COM	923436109	2,250	50,200	X
VIACOM INC	CL B	925524308	9,753	220,900	X
VINTAGE PETE INC	COM	927460105	175	12,100	X
VISHAY INTERTECHNOLOGY INC	COM	928298108	468	24,000	X
VISTEON CORP	COM	92839U107	248	16,484	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	484	38,900	X
VULCAN MATLS CO	COM	929160109	570	11,900	X
WACHOVIA CORP 2ND NEW	COM	929903102	6,325	201,700	X
WAL MART STORES INC	COM	931142103	33,149	576,000	X
WALGREEN CO	COM	931422109	4,160	123,600	X
WASHINGTON FED INC	COM	938824109	304	11,800	X
WASHINGTON MUT INC	COM	939322103	4,302	131,550	X
WASTE CONNECTIONS INC	COM	941053100	387	12,500	X
WASTE MGMT INC DEL	COM	94106L109	2,451	76,800	X
WATERS CORP	COM	941848103	372	9,600	X
WATSON PHARMACEUTICALS INC	COM	942683103	681	21,700	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,963	16,800	X
WELLS FARGO & CO NEW	COM	949746101	8,798	202,400	X
WENDYS INTL INC	COM	950590109	1,141	39,100	X
WERNER ENTERPRISES INC	COM	950755108	437	18,000	X
WESTVACO CORP	COM	961548104	330	11,600	X
WET SEAL INC	CL A	961840105	400	17,000	X
WEYERHAEUSER CO	COM	962166104	1,417	26,200	X
WHIRLPOOL CORP	COM	963320106	631	8,600	X
WHITNEY HLDG CORP	COM	966612103	789	18,000	X

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WHOLE FOODS MKT INC	COM	966837106	436	10,000	X
WILLAMETTE INDS INC	COM	969133107	662	12,700	X
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	104	44,327	X
WILLIAMS COS INC DEL	COM	969457100	2,024	79,308	X
WILLIAMS SONOMA INC	COM	969904101	257	6,000	X
WINN DIXIE STORES INC	COM	974280109	238	16,700	X
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	5,294	376,000	X
WORTHINGTON INDS INC	COM	981811102	643	45,300	X
WRIGLEY WM JR CO	COM	982526105	1,356	26,400	X
XCEL ENERGY INC	COM	98389B100	1,161	41,855	X
XILINX INC	COM	983919101	1,566	40,100	X
XEROX CORP	COM	984121103	854	82,000	X
YAHOO INC	COM	984332106	1,192	67,200	X
ZALE CORP NEW	COM	988858106	482	11,500	X
ZEBRA TECHNOLOGIES CORP	CL A	989207105	289	5,200	X
ZIMMER HLDGS INC	COM	98956P102	733	24,000	X
ZIONS BANCORPORATION	COM	989701107	594	11,300	X
ZOLL MED CORP	COM	989922109	467	12,000	X
GRAND TOTAL			1,502,637		