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DEERE & CO
Form 13F-HR
August 10, 2001

FORM 13-F

Report for the Calendar Quarter Ended 30 June 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 9th day of August 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-JUN-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	167	18,500	X	
GLOBAL CROSSING LTD	COM	G3921A100	924	106,900	X	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1,035	25,100	X	
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	228	4,500	X	
ASML HLDG NV	N Y SHS	N07059111	601	27,000	X	
A D C TELECOMMUNICATIONS	COM	000886101	696	105,500	X	
AFLAC INC	COM	001055102	2,053	65,200	X	
AES CORP	COM	00130H105	2,385	55,400	X	
AMR CORP	COM	001765106	672	18,600	X	
AOL TIME WARNER INC	COM	00184A105	27,883	526,100	X	
AT&T CORP	COM	001957109	9,176	417,100	X	
AT&T CORP	COM WIRLES GRP	001957406	988	60,425	X	
ABBOTT LABS	COM	002824100	10,416	217,000	X	
ABERCROMBIE & FITCH CO	CL A	002896207	218	4,900	X	
ADAPTEC INC	COM	00651F108	304	30,600	X	
ADOBE SYS INC	COM	00724F101	1,377	29,300	X	
ADTRAN INC	COM	00738A106	451	22,000	X	
ADVANCED DIGITAL INFORMATION	COM	007525108	346	20,000	X	
ADVANCED MICRO DEVICES INC	COM	007903107	1,107	38,300	X	
ADVANCED ENERGY INDS	COM	007973100	206	5,000	X	
AETNA INC NEW	COM	00817Y108	440	17,000	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,151	16,000	X	
AFFILIATED MANAGERS GROUP	COM	008252108	431	7,000	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	2,211	68,031	X	
AIR PRODS & CHEMS INC	COM	009158106	1,565	34,200	X	
ALABAMA NATL BANCORP DELA	COM	010317105	451	13,900	X	
ALBERTO CULVER CO	CL B CONV	013068101	282	6,700	X	
ALBERTSONS INC	COM	013104104	1,848	61,624	X	
ALCAN INC	COM	013716105	1,181	28,100	X	
ALCOA INC	COM	013817101	4,392	111,472	X	
ALLEGHENY ENERGY INC	COM	017361106	637	13,200	X	
ALLERGAN INC	COM	018490102	1,865	22,200	X	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	531	10,000	X	
ALLIANT TECHSYSTEMS INC	COM	018804104	270	3,000	X	
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	446	23,900	X	
ALLSTATE CORP	COM	020002101	4,192	95,300	X	
ALLTEL CORP	COM	020039103	2,377	38,800	X	
ALPHARMA INC	CL A	020813101	439	16,100	X	
ALTERA CORP	COM	021441100	1,421	49,000	X	
AMBAC FINL GROUP INC	COM	023139108	733	12,600	X	
AMERADA HESS CORP	COM	023551104	881	10,900	X	
AMEREN CORP	COM	023608102	1,243	29,100	X	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	264	7,500	X	
AMERICAN ELEC PWR INC	COM	025537101	1,834	39,720	X	
AMERICAN EXPRESS CO	COM	025816109	6,340	163,400	X	
AMERICAN GENERAL CORP	COM	026351106	3,679	79,200	X	
AMERICAN HOME PRODS CORP	COM	026609107	9,976	169,800	X	
AMERICAN INTL GROUP INC	COM	026874107	24,517	288,400	X	
AMERICAN MGMT SYS INC	COM	027352103	887	37,600	X	
AMERICAN PWR CONVERSION CORP	COM	029066107	536	34,000	X	
AMERICREDIT CORP	COM	03060R101	1,501	28,900	X	
AMGEN INC	COM	031162100	8,234	135,700	X	
AMPHENOL CORP NEW	CL A	032095101	352	8,800	X	
AMSOUTH BANCORPORATION	COM	032165102	849	45,900	X	
ANADARKO PETE CORP	COM	032511107	1,374	25,483	X	

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ANALOG DEVICES INC	COM	032654105	1,881	43,500	X
ANDREW CORP	COM	034425108	186	10,100	X
ANHEUSER BUSCH COS INC	COM	035229103	4,693	113,900	X
ANN TAYLOR STORES CORP	COM	036115103	251	7,000	X
AON CORP	COM	037389103	1,089	31,100	X
APACHE CORP	COM	037411105	1,091	21,500	X
APOLLO GROUP INC	CL A	037604105	552	13,000	X
APPLE COMPUTER INC	COM	037833100	951	40,900	X
APPLEBEES INTL INC	COM	037899101	480	15,000	X
APPLERA CORP	COM AP BIO GRP	038020103	669	25,000	X
APPLICA INC	COM	03815A106	207	26,000	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	535	31,100	X
APPLIED MATLS INC	COM	038222105	5,318	108,300	X
APTARGROUP INC	COM	038336103	435	13,400	X
ARCHER DANIELS MIDLAND CO	COM	039483102	971	74,415	X
ARCTIC CAT INC	COM	039670104	416	28,700	X
AREMISSOFT CORP DEL	COM	040026106	387	23,900	X
ARGUSS COMMUNICATIONS INC	COM	040282105	245	49,100	X
ARKANSAS BEST CORP DEL	COM	040790107	461	20,000	X
ARROW ELECTRS INC	COM	042735100	474	19,500	X
ARTESYN TECHNOLOGIES INC	COM	043127109	141	10,900	X
ASHLAND INC	COM	044204105	874	21,800	X
ASTORIA FINL CORP	COM	046265104	1,243	22,600	X
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	246	17,400	X
AUTODESK INC	COM	052769106	787	21,100	X
AUTOMATIC DATA PROCESSING INC	COM	053015103	3,812	76,700	X
AUTOZONE INC	COM	053332102	566	15,100	X
AVAYA INC	COM	053499109	480	35,041	X
AVERY DENNISON CORP	COM	053611109	740	14,500	X
AVISTA CORP	COM	05379B107	254	12,700	X
AVOCENT CORP	COM	053893103	207	9,100	X
AVON PRODS INC	COM	054303102	1,351	29,200	X
AWARE INC MASS	COM	05453N100	441	49,000	X
BB&T CORP	COM	054937107	1,622	44,200	X
BJ SVCS CO	COM	055482103	307	10,600	X
BMC INDS INC MINN	COM	055607105	134	22,400	X
BP PLC	SPONSORED ADR	055622104	733	14,698	X
BMC SOFTWARE INC	COM	055921100	676	30,000	X
BAKER HUGHES INC	COM	057224107	1,357	40,500	X
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	432	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	13,183	219,600	X
BANK NEW YORK INC	COM	064057102	4,368	91,000	X
BANK ONE CORP	COM	06423A103	5,434	151,800	X
BANKNORTH GROUP INC NEW	COM	06646R107	317	14,000	X
BARD C R INC	COM	067383109	347	6,100	X
BARRICK GOLD CORP	COM	067901108	736	48,600	X
BAUSCH & LOMB INC	COM	071707103	239	6,600	X
BAXTER INTL INC	COM	071813109	3,676	72,800	X
BE AEROSPACE INC	COM	073302101	343	18,000	X
BEAR STEARNS COS INC	COM	073902108	1,309	22,200	X
BECKMAN COULTER INC	COM	075811109	571	14,000	X
BECTON DICKINSON & CO	COM	075887109	1,106	30,900	X
BED BATH & BEYOND INC	COM	075896100	1,273	40,800	X
BELDEN INC	COM	077459105	768	28,700	X
BELLSOUTH CORP	COM	079860102	10,514	261,100	X
BEMIS INC	COM	081437105	755	18,800	X
BEST BUY INC	COM	086516101	1,969	31,000	X
BIG LOTS INC	COM	089302103	186	13,600	X
BIO TECHNOLOGY GEN CORP	COM	090578105	143	10,900	X
BIOGEN INC	COM	090597105	1,364	25,100	X
BIOMET INC	COM	090613100	1,053	21,900	X
BLACK & DECKER CORP	COM	091797100	395	10,000	X

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BLACK BOX CORP DEL	COM	091826107	808	12,000	X
BLOCK H & R INC	COM	093671105	994	15,400	X
BLYTH INC	COM	09643P108	550	21,400	X
BOEING CO	COM	097023105	6,655	119,700	X
BOISE CASCADE CORP	COM	097383103	250	7,100	X
BOSTON SCIENTIFIC CORP	COM	101137107	848	49,900	X
BRIGHTPOINT INC	COM	109473108	85	29,400	X
BRINKER INTL INC	COM	109641100	548	21,200	X
BRISTOL MYERS SQUIBB CO	COM	110122108	12,787	244,500	X
BROADCOM CORP	CL A	111320107	1,155	27,000	X
BROADVISION INC	COM	111412102	163	32,500	X
BROOKS AUTOMATION INC	COM	11434A100	231	5,000	X
BROWN FORMAN CORP	CL B	115637209	543	8,500	X
BROWN SHOE INC NEW	COM	115736100	386	21,400	X
BRUNSWICK CORP	COM	117043109	260	10,800	X
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	1,757	58,000	X
BURLINGTON RES INC	COM	122014103	1,045	26,300	X
CBRL GROUP INC	COM	12489V106	361	21,300	X
CEC ENTMT INC	COM	125137109	395	8,000	X
CIGNA CORP	COM	125509109	2,328	24,300	X
CMS ENERGY CORP	COM	125896100	847	30,400	X
CNF INC	COM	12612W104	452	16,000	X
CSG SYS INTL INC	COM	126349109	307	5,300	X
CSX CORP	COM	126408103	978	27,000	X
CVS CORP	COM	126650100	1,849	47,900	X
CABLETRON SYS INC	COM	126920107	510	22,300	X
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	284	17,575	X
CABOT INDUSTRIAL TRUST	COM	127072106	428	20,400	X
CACI INTL INC	CL A	127190304	470	10,000	X
CALPINE CORP	COM	131347106	1,315	34,800	X
CAMPBELL SOUP CO	COM	134429109	1,769	68,700	X
CANADIAN PAC LTD NEW	COM	135923100	306	7,900	X
CAPITAL ONE FINL CORP	COM	14040H105	1,438	23,900	X
CARDINAL HEALTH INC	COM	14149Y108	3,990	57,823	X
CARNIVAL CORP	COM	143658102	2,705	88,100	X
CASEYS GEN STORES INC	COM	147528103	270	20,800	X
CATERPILLAR INC DEL	COM	149123101	2,117	42,300	X
CATO CORP NEW	CL A	149205106	447	22,900	X
CENDANT CORP	COM	151313103	2,839	145,600	X
CENTEX CORP	COM	152312104	285	7,000	X
CENTURYTEL INC	COM	156700106	527	17,400	X
CERIDIAN CORP NEW	COM	156779100	307	16,000	X
CHARTER ONE FINL INC	COM	160903100	812	25,455	X
CHEVRON CORPORATION	COM	166751107	7,231	79,900	X
CHIRON CORP	COM	170040109	1,107	21,700	X
CHUBB CORP	COM	171232101	1,959	25,305	X
CINCINNATI FINL CORP	COM	172062101	778	19,700	X
CINERGY CORP	COM	172474108	682	19,500	X
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	455	25,300	X
CISCO SYS INC	COM	17275R102	17,052	936,900	X
CINTAS CORP	COM	172908105	990	21,400	X
CITIGROUP INC	COM	172967101	34,842	659,392	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	347	28,800	X
CITRIX SYS INC	COM	177376100	796	22,800	X
CLAYTON HOMES INC	COM	184190106	565	35,937	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4,452	71,000	X
CLEVELAND CLIFFS INC	COM	185896107	533	28,800	X
CLOROX CO DEL	COM	189054109	971	28,700	X
COACHMEN INDS INC	COM	189873102	154	11,600	X
COCA COLA CO	COM	191216100	13,968	310,400	X
COCA COLA ENTERPRISES INC	COM	191219104	834	51,000	X
COLGATE PALMOLIVE CO	COM	194162103	4,141	70,200	X

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COMCAST CORP	CL A SPL	200300200	4,787	110,300	X
COMERICA INC	COM	200340107	1,106	19,200	X
COMMERCE BANCSHARES INC	COM	200525103	446	12,080	X
COMMUNITY FIRST BANKSHARES INC	COM	203902101	833	36,200	X
COMPAQ COMPUTER CORP	COM	204493100	3,354	218,900	X
COMPUTER ASSOC INTL INC	COM	204912109	2,902	80,600	X
COMPUTER SCIENCES CORP	COM	205363104	720	20,800	X
COMPUWARE CORP	COM	205638109	625	44,700	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1,736	30,400	X
CONAGRA FOODS INC	COM	205887102	1,294	65,300	X
CONCORD COMMUNICATIONS INC	COM	206186108	161	17,900	X
CONCORD EFS INC	COM	206197105	1,175	22,600	X
CONEXANT SYSTEMS INC	COM	207142100	250	27,900	X
CONOCO INC	CL B	208251405	2,217	76,700	X
CONSECO INC	COM	208464107	555	40,100	X
CONSOLIDATED EDISON INC	COM	209115104	1,584	39,800	X
CONSOLIDATED GRAPHICS INC	COM	209341106	298	17,500	X
CONSTELLATION BRANDS INC	CL A	21036P108	410	10,000	X
CONSTELLATION ENERGY GROUP INC	COM	210371100	784	18,400	X
CONVERGYS CORP	COM	212485106	566	18,700	X
COOPER INDS INC	COM	216669101	641	16,200	X
COORS ADOLPH CO	CL B	217016104	216	4,300	X
CORNING INC	COM	219350105	1,795	107,400	X
COSTCO WHSL CORP NEW	COM	22160K105	2,251	54,800	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,046	22,800	X
COVANCE INC	COM	222816100	476	21,000	X
CRANE CO	COM	224399105	223	7,200	X
CREDENCE SYS CORP	COM	225302108	461	19,000	X
CULLEN FROST BANKERS INC	COM	229899109	339	10,000	X
CYTYC CORP	COM	232946103	207	9,000	X
DMC STRATEX NETWORKS INC	COM	23322L106	185	18,500	X
D R HORTON INC	COM	23331A109	577	25,412	X
DST SYS INC DEL	COM	233326107	527	10,000	X
DTE ENERGY CO	COM	233331107	803	17,300	X
DANA CORP	COM	235811106	422	18,100	X
DANAHER CORP DEL	COM	235851102	980	17,500	X
DARDEN RESTAURANTS INC	COM	237194105	831	29,800	X
DELL COMPUTER CORP	COM	247025109	8,303	317,500	X
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	1,093	68,600	X
DELTA AIR LINES INC DEL	COM	247361108	670	15,200	X
DELUXE CORP	COM	248019101	257	8,900	X
DENDRITE INTL INC	COM	248239105	302	40,300	X
DENTSPLY INTL INC NEW	COM	249030107	488	11,000	X
DEVON ENERGY CORP NEW	COM	25179M103	599	11,400	X
DEVRY INC DEL	COM	251893103	470	13,000	X
DIEBOLD INC	COM	253651103	547	17,000	X
DIGITAL LIGHTWAVE INC	COM	253855100	296	8,000	X
DILLARDS INC	CL A	254067101	173	11,300	X
DISNEY WALT CO	COM DISNEY	254687106	7,511	260,000	X
DOLLAR GEN CORP	COM	256669102	782	40,087	X
DOMINION RES INC VA NEW	COM	25746U109	1,756	29,200	X
DONNELLEY R R & SONS CO	COM	257867101	953	32,100	X
DORAL FINL CORP	COM	25811P100	412	12,000	X
DOVER CORP	COM	260003108	930	24,700	X
DOW CHEM CO	COM	260543103	3,611	108,614	X
DOW JONES & CO INC	COM	260561105	639	10,700	X
DOWNNEY FINL CORP	COM	261018105	260	5,500	X
DU PONT E I DE NEMOURS & CO	COM	263534109	6,165	127,800	X
DUKE ENERGY CORP	COM	264399106	4,073	104,416	X
DYCOM INDS INC	COM	267475101	631	27,500	X
DYNEGY INC NEW	CL A	26816Q101	1,711	37,600	X
E M C CORP MASS	COM	268648102	7,786	266,200	X

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ENSCO INTL INC	COM	26874Q100	234	10,000	X
EOG RES INC	COM	26875P101	508	14,300	X
ESS TECHNOLOGY INC	COM	269151106	551	52,000	X
EASTMAN CHEM CO	COM	277432100	452	9,500	X
EASTMAN KODAK CO	COM	277461109	1,760	37,700	X
EATON CORP	COM	278058102	610	8,700	X
ECOLAB INC	COM	278865100	643	15,700	X
EDISON INTL	COM	281020107	876	78,600	X
EL PASO CORP	COM	28336L109	3,210	61,095	X
ELECTRO SCIENTIFIC INDS	COM	285229100	488	12,800	X
ELECTROGLAS INC	COM	285324109	428	24,200	X
ELECTRONIC DATA SYS NEW	COM	285661104	3,588	57,400	X
EMERSON ELEC CO	COM	291011104	3,654	60,400	X
ENERGEN CORP	COM	29265N108	210	7,600	X
ENGELHARD CORP	COM	292845104	923	35,800	X
ENRON CORP	COM	293561106	5,416	110,300	X
ENTERGY CORP NEW	COM	29364G103	1,048	27,300	X
EQUIFAX INC	COM	294429105	1,122	30,600	X
ETHAN ALLEN INTERIORS INC	COM	297602104	244	7,500	X
EXELON CORP	COM	30161N101	2,581	40,250	X
EXPRESS SCRIPTS INC	COM	302182100	440	8,000	X
EXTENDED STAY AMER INC	COM	30224P101	978	65,200	X
EXXON MOBIL CORP	COM	30231G102	40,712	466,079	X
F M C CORP	COM NEW	302491303	254	3,700	X
FPL GROUP INC	COM	302571104	1,909	31,700	X
F Y I INC	COM	302712104	410	10,000	X
FACTSET RESH SYS INC	COM	303075105	214	6,000	X
FASTENAL CO	COM	311900104	310	5,000	X
FEDERAL HOME LN MTG CORP	COM	313400301	7,465	109,700	X
FEDERAL NATL MTG ASSN	COM	313586109	12,594	147,900	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	280	13,500	X
FEDERATED DEPT STORES INC DEL	COM	31410H101	1,513	35,600	X
FEDEX CORP	COM	31428X106	1,411	35,100	X
FERRO CORP	COM	315405100	382	17,500	X
FIFTH THIRD BANCORP	COM	316773100	4,127	68,730	X
FINANCIAL FED CORP	COM	317492106	472	16,300	X
FIRST DATA CORP	COM	319963104	3,243	50,400	X
FIRST UN CORP	COM	337358105	5,328	152,500	X
FISERV INC	COM	337738108	1,254	19,600	X
FLAGSTAR BANCORP INC	COM	337930101	385	18,400	X
FIRSTENERGY CORP	COM	337932107	910	28,300	X
FLEETBOSTON FINL CORP	COM	339030108	6,191	156,922	X
FLUOR CORP NEW	COM	343412102	424	9,400	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	5,607	228,400	X
FOREST LABS INC	COM	345838106	1,534	21,600	X
FORRESTER RESH INC	COM	346563109	346	15,300	X
FORTUNE BRANDS INC	COM	349631101	1,312	34,200	X
FRANKLIN RES INC	COM	354613101	1,364	29,800	X
FREEMPORT-MCMORAN COPPER & GOLD	CL B	35671D857	208	18,800	X
G & K SVCS INC	CL A	361268105	829	30,800	X
GPU INC	COM	36225X100	524	14,900	X
GALILEO INTERNATIONAL INC	COM	363547100	520	16,000	X
GANNETT INC	COM	364730101	2,531	38,400	X
GAP INC DEL	COM	364760108	4,670	161,050	X
GATEWAY INC	COM	367626108	653	39,700	X
GENERAL DYNAMICS CORP	COM	369550108	2,085	26,800	X
GENERAL ELEC CO	COM	369604103	60,811	1,247,400	X
GENERAL MLS INC	COM	370334104	1,532	35,000	X
GENERAL MTRS CORP	COM	370442105	4,245	65,969	X
GENUINE PARTS CO	COM	372460105	684	21,700	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	237	15,300	X
GEORGIA PAC CORP	COM GA PAC GRP	373298108	940	27,762	X

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GILLETTE CO	COM	375766102	4,038	139,300	X
GOLDEN ST BANCORP INC	COM	381197102	450	14,600	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,259	19,600	X
GOODRICH CORP	COM	382388106	972	25,600	X
GOODYEAR TIRE & RUBR CO	COM	382550101	538	19,200	X
GRACO INC	COM	384109104	429	13,000	X
GRAINGER W W INC	COM	384802104	477	11,600	X
GREAT ATLANTIC & PAC TEA INC	COM	390064103	181	12,200	X
GREAT LAKES CHEM CORP	COM	390568103	201	6,500	X
GREENPOINT FINL CORP	COM	395384100	691	18,000	X
GUIDANT CORP	COM	401698105	1,350	37,500	X
HCA-HEALTHCARE CO	COM	404119109	3,082	68,200	X
HALLIBURTON CO	COM	406216101	2,286	64,200	X
HANCOCK JOHN FINL SVCS INC	COM	41014S106	717	17,800	X
HARCOURT GEN INC	COM	41163G101	902	15,500	X
HARLEY DAVIDSON INC	COM	412822108	1,737	36,900	X
HARRAHS ENTMT INC	COM	413619107	498	14,100	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,874	27,400	X
HASBRO INC	COM	418056107	306	21,200	X
HEALTHSOUTH CORP	COM	421924101	752	47,100	X
HEINZ H J CO	COM	423074103	1,734	42,400	X
HERCULES INC	COM	427056106	148	13,100	X
HERSHEY FOODS CORP	COM	427866108	1,018	16,500	X
HEWLETT PACKARD CO	COM	428236103	7,250	253,500	X
HILLENBRAND INDS INC	COM	431573104	588	10,300	X
HILTON HOTELS CORP	COM	432848109	524	45,200	X
HOME DEPOT INC	COM	437076102	14,477	311,000	X
HOMESTAKE MNG CO	COM	437614100	253	31,900	X
HONEYWELL INTL INC	COM	438516106	3,569	102,000	X
HOT TOPIC INC	COM	441339108	746	24,000	X
HOUSEHOLD INTL INC	COM	441815107	3,855	57,800	X
HUGHES SUPPLY INC	COM	444482103	646	27,300	X
HUMANA INC	COM	444859102	200	20,300	X
HUNTINGTON BANCSHARES INC	COM	446150104	517	31,645	X
IBP INC	COM	449223106	455	18,000	X
IMS HEALTH INC	COM	449934108	1,029	36,100	X
ITT INDS INC IND	COM	450911102	951	21,500	X
IDACORP INC	COM	451107106	391	11,200	X
IDEXX LABS INC	COM	45168D104	784	25,100	X
ILLINOIS TOOL WKS INC	COM	452308109	2,310	36,500	X
ILLUMINET HLDGS INC	COM	452334105	409	13,000	X
INCO LTD	COM	453258402	376	21,800	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	460	23,300	X
INGERSOLL-RAND CO	COM	456866102	812	19,700	X
INSIGHT ENTERPRISES INC	COM	45765U103	417	17,000	X
INTEGRATED ELECTRICAL SVC	COM	45811E103	430	44,100	X
INTEL CORP	COM	458140100	25,091	857,800	X
INTER TEL INC	COM	458372109	157	13,200	X
INTERMET CORP	COM	45881K104	154	27,200	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	25,154	222,600	X
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	807	32,100	X
INTL PAPER CO	COM	460146103	2,114	59,209	X
INTERNATIONAL RECTIFIER CORP	COM	460254105	324	9,500	X
INTERPUBLIC GROUP COS INC	COM	460690100	1,544	52,600	X
INTERVOICE-BRITE INC	COM	461142101	185	16,800	X
INTUIT	COM	461202103	908	22,700	X
INVACARE CORP	COM	461203101	394	10,200	X
ISHARES TR	S&P MIDCAP 400	464287507	954	9,200	X
ISHARES TR	S&P SMLCAP 600	464287804	1,015	8,900	X
IVAX CORP	COM	465823102	502	12,875	X
JDS UNIPHASE CORP	COM	46612J101	1,953	156,200	X
JLG INDS INC	COM	466210101	361	29,200	X

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J P MORGAN CHASE & CO	COM	46625H100	10,979	246,160	X
JABIL CIRCUIT INC	COM	466313103	957	31,000	X
JEFFERIES GROUP INC NEW	COM	472319102	389	12,000	X
JEFFERSON PILOT CORP	COM	475070108	1,500	31,050	X
JOHNSON & JOHNSON	COM	478160104	19,894	397,884	X
JOHNSON CTLS INC	COM	478366107	971	13,400	X
JONES APPAREL GROUP INC	COM	480074103	346	8,000	X
KLA-TENCOR CORP	COM	482480100	1,357	23,200	X
K MART CORP	COM	482584109	673	58,700	X
KEITHLEY INSTRS INC	COM	487584104	305	14,300	X
KELLOGG CO	COM	487836108	1,441	49,700	X
KELLWOOD CO	COM	488044108	263	11,400	X
KEMET CORP	COM	488360108	740	36,800	X
KERR MCGEE CORP	COM	492386107	1,275	19,242	X
KEY PRODTN INC	COM	493138101	300	18,000	X
KEYCORP NEW	COM	493267108	1,360	52,200	X
KEYSPAN CORP	COM	49337W100	591	16,200	X
KIMBERLY CLARK CORP	COM	494368103	3,761	67,278	X
KIMCO REALTY CORP	COM	49446R109	426	9,000	X
KINDER MORGAN INC KANS	COM	49455P101	1,854	36,900	X
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	550	8,000	X
KING PHARMACEUTICALS INC	COM	495582108	1,403	26,100	X
KNIGHT RIDDER INC	COM	499040103	546	9,200	X
KOHL'S CORP	COM	500255104	4,429	70,600	X
KROGER CO	COM	501044101	2,773	110,900	X
LNR PPTY CORP	COM	501940100	455	13,000	X
LSI LOGIC CORP	COM	502161102	716	38,100	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	458	6,000	X
LANDAMERICA FINL GROUP INC	COM	514936103	455	14,300	X
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	291	17,100	X
LANDS END INC	COM	515086106	402	10,000	X
LEGGETT & PLATT INC	COM	524660107	531	24,100	X
LEHMAN BROS HLDGS INC	COM	524908100	2,742	35,500	X
LENNAR CORP	COM	526057104	367	8,800	X
LEXMARK INTL NEW	CL A	529771107	1,049	15,600	X
LILLY ELI & CO	COM	532457108	11,115	150,200	X
LIMITED INC	COM	532716107	866	52,400	X
LINCARE HLDGS INC	COM	532791100	540	18,000	X
LINCOLN NATL CORP IND	COM	534187109	1,195	23,100	X
LINEAR TECHNOLOGY CORP	COM	535678106	1,716	38,800	X
LIZ CLAIBORNE INC	COM	539320101	1,039	20,600	X
LOCKHEED MARTIN CORP	COM	539830109	1,841	49,700	X
LOEWS CORP	COM	540424108	1,572	24,400	X
LOUISIANA PAC CORP	COM	546347105	150	12,800	X
LOWES COS INC	COM	548661107	4,832	66,600	X
LUBYS INC	COM	549282101	171	17,500	X
LUCENT TECHNOLOGIES INC	COM	549463107	2,581	415,660	X
MBIA INC	COM	55262C100	1,829	32,850	X
MBNA CORP	COM	55262L100	4,762	144,300	X
MGIC INVT CORP WIS	COM	552848103	1,627	22,400	X
MSC INDL DIRECT INC	CL A	553530106	522	30,000	X
MAGNA INTL INC	CL A	559222401	553	9,000	X
MANDALAY RESORT GROUP	COM	562567107	427	15,600	X
MANOR CARE INC NEW	COM	564055101	400	12,600	X
MARSH & MCLENNAN COS INC	COM	571748102	3,353	33,200	X
MARRIOTT INTL INC NEW	CL A	571903202	1,401	29,600	X
MASCO CORP	COM	574599106	1,393	55,800	X
MATTEL INC	COM	577081102	986	52,100	X
MATTSON TECHNOLOGY INC	COM	577223100	507	29,000	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,525	34,500	X
MAY DEPT STORES CO	COM	577778103	1,487	43,400	X
MAYTAG CORP	COM	578592107	562	19,200	X

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MCDONALDS CORP	COM	580135101	4,384	162,000	X
MCGRAW HILL COS INC	COM	580645109	2,500	37,800	X
MCKESSON HBOC INC	COM	58155Q103	1,388	37,382	X
MEAD CORP	COM	582834107	331	12,200	X
MEDIMMUNE INC	COM	584699102	1,204	25,500	X
MEDTRONIC INC	COM	585055106	7,210	156,700	X
MELLON FINL CORP	COM	58551A108	2,922	65,200	X
MENS WEARHOUSE INC	COM	587118100	268	9,700	X
MENTOR CORP MINN	COM	587188103	824	28,900	X
MERCANTILE BANKSHARES CORP	COM	587405101	423	10,800	X
MERCK & CO INC	COM	589331107	20,100	314,500	X
MERCURY INTERACTIVE CORP	COM	589405109	767	12,800	X
MEREDITH CORP	COM	589433101	218	6,100	X
MERRILL LYNCH & CO INC	COM	590188108	6,346	107,100	X
METLIFE INC	COM	59156R108	2,881	93,000	X
METRIS COS INC	COM	591598107	1,261	37,400	X
MICHAELS STORES INC	COM	594087108	578	14,100	X
MICROSOFT CORP	COM	594918104	48,968	670,800	X
MICROCHIP TECHNOLOGY INC	COM	595017104	535	16,000	X
MICRON TECHNOLOGY INC	COM	595112103	3,674	89,400	X
MILLIPORE CORP	COM	601073109	335	5,400	X
MINNESOTA MNG & MFG CO	COM	604059105	5,534	48,500	X
MIRANT CORP	COM	604675108	1,090	31,689	X
MOBILE MINI INC	COM	60740F105	429	13,000	X
MOLEX INC	COM	608554101	869	23,800	X
MOODYS CORP	COM	615369105	673	20,100	X
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	9,879	153,800	X
MOTOROLA INC	COM	620076109	4,407	266,100	X
MUTUAL RISK MGMT LTD	COM	628351108	411	46,200	X
MYLAN LABS INC	COM	628530107	478	17,000	X
NBTY INC	COM	628782104	417	33,500	X
NCR CORP NEW	COM	62886E108	517	11,000	X
NVR INC	COM	62944T105	326	2,200	X
NABORS INDS INC	COM	629568106	845	22,725	X
NATIONAL CITY CORP	COM	635405103	2,290	74,400	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	620	21,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	480	11,000	X
NETWORK APPLIANCE INC	COM	64120L104	525	38,300	X
NEW YORK TIMES CO	CL A	650111107	832	19,800	X
NEWELL RUBBERMAID INC	COM	651229106	814	32,420	X
NEWFIELD EXPL CO	COM	651290108	228	7,100	X
NEWMONT MINING CORP	COM	651639106	365	19,600	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,624	92,800	X
NIAGARA MOHAWK HLDGS INC	COM	653520106	356	20,100	X
NICOR INC	COM	654086107	222	5,700	X
NIKE INC	CL B	654106103	1,369	32,600	X
99 CENTS ONLY STORES	COM	65440K106	243	8,124	X
NISOURCE INC	COM	65473P105	957	35,026	X
NOBLE DRILLING CORP	COM	655042109	524	16,000	X
NORDSTROM INC	COM	655664100	297	16,000	X
NORFOLK SOUTHERN CORP	COM	655844108	971	46,800	X
NORTEL NETWORKS CORP NEW	COM	656568102	3,445	381,500	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	432	11,400	X
NORTHERN TR CORP	COM	665859104	1,706	27,300	X
NORTHROP GRUMMAN CORP	COM	666807102	1,137	14,200	X
NORTHWEST NAT GAS CO	COM	667655104	525	21,100	X
NORTHWESTERN CORP	COM	668074107	544	24,300	X
NOVELL INC	COM	670006105	228	40,100	X
NOVELLUS SYS INC	COM	670008101	920	16,200	X
NUCOR CORP	COM	670346105	474	9,700	X
NVIDIA CORP	COM	67066G104	278	3,000	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,465	55,100	X

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OCULAR SCIENCES INC	COM	675744106	467	18,400	X
OFFICE DEPOT INC	COM	676220106	383	36,900	X
OLIN CORP	COM PAR \$1	680665205	316	18,600	X
OMNICOM GROUP INC	COM	681919106	2,047	23,800	X
ON ASSIGNMENT INC	COM	682159108	695	38,600	X
ORACLE CORP	COM	68389X105	13,811	726,900	X
O REILLY AUTOMOTIVE INC	COM	686091109	287	10,000	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	793	26,100	X
UTBACK STEAKHOUSE INC	COM	689899102	490	17,000	X
OXFORD HEALTH PLANS INC	COM	691471106	506	17,700	X
PG&E CORP	COM	69331C108	529	47,200	X
PNC FINL SVCS GROUP INC	COM	693475105	2,276	34,600	X
PPG INDS INC	COM	693506107	1,803	34,300	X
PPL CORP	COM	69351T106	930	16,900	X
PACCAR INC	COM	693718108	488	9,500	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	597	26,600	X
PACTIV CORP	COM	695257105	260	19,400	X
PALL CORP	COM	696429307	885	37,600	X
PALM INC	COM	696642107	420	69,113	X
PAPA JOHNS INTL INC	COM	698813102	390	15,400	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	462	33,000	X
PARKER HANNIFIN CORP	COM	701094104	1,019	24,000	X
PATTERSON UTI ENERGY INC	COM	703481101	348	19,500	X
PAXAR CORP	COM	704227107	484	33,600	X
PAYCHEX INC	COM	704326107	1,824	45,600	X
PENNEY J C INC	COM	708160106	836	31,700	X
PEOPLESOFT INC	COM	712713106	1,669	33,900	X
PEPSI BOTTLING GROUP INC	COM	713409100	1,520	37,900	X
PEPSICO INC	COM	713448108	7,828	177,100	X
PERKINELMER INC	COM	714046109	732	26,600	X
PFIZER INC	COM	717081103	33,894	846,300	X
PHARMACEUTICAL PROD DEV INC	COM	717124101	610	20,000	X
PHARMACIA CORP	COM	71713U102	7,584	165,047	X
PHELPS DODGE CORP	COM	717265102	374	9,000	X
PHILIP MORRIS COS INC	COM	718154107	13,601	268,000	X
PHILLIPS PETE CO	COM	718507106	2,052	36,000	X
PHOENIX TECHNOLOGY LTD	COM	719153108	330	22,600	X
PIER 1 IMPORTS INC	COM	720279108	178	15,500	X
PINNACLE ENTMT INC	COM	723456109	90	12,200	X
PINNACLE WEST CAP CORP	COM	723484101	469	9,900	X
PIONEER STD ELECTRS INC	COM	723877106	536	41,900	X
PITNEY BOWES INC	COM	724479100	1,567	37,200	X
PLACER DOME INC	COM	725906101	393	40,100	X
POGO PRODUCING CO	COM	730448107	768	32,000	X
POLAROID CORP	COM	731095105	69	26,400	X
POLYMEDICA CORP	COM	731738100	486	12,000	X
POWER-ONE INC	COM	739308104	231	13,900	X
PRAXAIR INC	COM	74005P104	1,683	35,800	X
PRECISION CASTPARTS CORP	COM	740189105	445	11,900	X
PRICE COMMUNICATIONS CORP	COM NEW	741437305	460	22,800	X
PRICE T ROWE GROUP INC	COM	74144T108	565	15,100	X
PRIME HOSPITALITY CORP	COM	741917108	589	49,700	X
PROCTER & GAMBLE CO	COM	742718109	11,082	173,700	X
PROFIT RECOVERY GROUP INTL INC	COM	743168106	141	12,300	X
PROGRESS ENERGY INC	COM	743263105	867	19,300	X
PROGRESSIVE CORP OHIO	COM	743315103	1,163	8,600	X
PROVIDENT BANKSHARES CORP	COM	743859100	471	18,900	X
PROVINCE HEALTHCARE CO	COM	743977100	423	12,000	X
PROVIDIAN FINL CORP	COM	74406A102	2,557	43,200	X
PROXIM INC	COM	744284100	268	19,000	X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,257	25,700	X
PUGET ENERGY INC NEW	COM	745310102	553	21,100	X

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PULTE HOMES INC	COM	745867101	1,091	25,600	X
QLOGIC CORP	COM	747277101	709	11,000	X
QUAKER OATS CO	COM	747402105	1,396	15,300	X
QUALCOMM INC	COM	747525103	6,480	110,800	X
QUANTA SVCS INC	COM	74762E102	585	26,550	X
QUEST DIAGNOSTICS INC	COM	74834L100	374	5,000	X
QUINTILES TRANSNATIONAL CORP	COM	748767100	361	14,300	X
QWEST COMMUNICATIONS INTL INC	COM	749121109	6,855	215,105	X
RADIAN GROUP INC	COM	750236101	784	19,376	X
RADIOSHACK CORP	COM	750438103	671	22,000	X
RALSTON PURINA CO	COM	751277302	1,045	34,800	X
RAYMOND JAMES FINANCIAL INC	COM	754730109	401	13,100	X
RAYTHEON CO	COM NEW	755111507	1,081	40,700	X
REEBOK INTL LTD	COM	758110100	221	6,900	X
REGIS CORP MINN	COM	758932107	636	30,300	X
REGIONS FINL CORP	COM	758940100	854	26,700	X
RELIANT ENERGY INC	COM	75952J108	1,420	44,100	X
REMEDY CORP	COM	759548100	487	14,000	X
RENAISSANCE LEARNING INC	COM	75968L105	739	14,600	X
RESPIRONICS INC	COM	761230101	324	10,900	X
RICHMOND CNTY FINL CORP	COM	764556106	488	13,000	X
RIGGS NATL CORP WASH DC	COM	766570105	265	15,600	X
ROBERT HALF INTL INC	COM	770323103	796	32,000	X
ROCKWELL INTL CORP NEW	COM	773903109	839	22,000	X
ROHM & HAAS CO	COM	775371107	862	26,200	X
ROSLYN BANCORP INC	COM	778162107	439	16,700	X
ROSS STORES INC	COM	778296103	910	38,000	X
ROWAN COS INC	COM	779382100	241	10,900	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	472	14,819	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	16,712	286,800	X
RYANS FAMILY STEAK HOUSE INC	COM	783519101	396	32,300	X
SBC COMMUNICATIONS INC	COM	78387G103	17,368	433,548	X
SEI INVESTMENTS CO	COM	784117103	853	18,000	X
SLI INC	COM	78442T108	122	14,800	X
SPDR TR	UNIT SER 1	78462F103	4,340	35,400	X
SPS TECHNOLOGIES INC	COM	784626103	393	8,300	X
SABRE HLDGS CORP	CL A	785905100	967	19,339	X
SAFECO CORP	COM	786429100	460	15,600	X
SAFEWAY INC	COM NEW	786514208	3,902	81,300	X
ST JUDE MED INC	COM	790849103	588	9,800	X
ST PAUL COS INC	COM	792860108	1,298	25,600	X
SANMINA CORP	COM	800907107	847	36,200	X
SAPIENT CORP	COM	803062108	142	14,600	X
SARA LEE CORP	COM	803111103	1,894	99,983	X
SCHERING PLOUGH CORP	COM	806605101	8,136	224,500	X
SCHLUMBERGER LTD	COM	806857108	3,664	69,600	X
SCHOLASTIC CORP	COM	807066105	286	6,800	X
SCHWAB CHARLES CORP NEW	COM	808513105	2,647	168,050	X
SCIENTIFIC ATLANTA INC	COM	808655104	983	24,200	X
SEALED AIR CORP NEW	COM	81211K100	365	9,800	X
SEARS ROEBUCK & CO	COM	812387108	2,272	53,700	X
SECTOR SPDR TR	SBI INT-FINL	81369Y605	454	16,000	X
SECTOR SPDR TR	SBI INT-UTILS	81369Y886	938	30,100	X
SELECTIVE INS GROUP INC	COM	816300107	392	14,700	X
SEMPRA ENERGY	COM	816851109	689	25,200	X
SHERWIN WILLIAMS CO	COM	824348106	428	19,300	X
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	389	7,000	X
SHOPKO STORES INC	COM	824911101	133	18,300	X
SIEBEL SYS INC	COM	826170102	2,415	51,500	X
SIERRA HEALTH SVCS INC	COM	826322109	199	28,400	X
SIGMA ALDRICH CORP	COM	826552101	406	10,500	X
SMITH A O	COM	831865209	369	20,600	X

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SMITHFIELD FOODS INC	COM	832248108	500	12,400	X
SMURFIT-STONE CONTAINER CORP	COM	832727101	324	20,000	X
SOLA INTL INC	COM	834092108	183	13,000	X
SOLECTRON CORP	COM	834182107	1,484	81,100	X
SONIC CORP	COM	835451105	357	11,250	X
SOUTHERN CO	COM	842587107	1,853	79,700	X
SOUTHERN UN CO NEW	COM	844030106	290	14,200	X
SOUTHTRUST CORP	COM	844730101	1,804	69,400	X
SOUTHWEST AIRLS CO	COM	844741108	1,965	106,250	X
SOUTHWEST SECS GROUP INC	COM	845224104	350	16,900	X
SOVEREIGN BANCORP INC	COM	845905108	585	45,000	X
SPHERION CORP	COM	848420105	149	16,600	X
SPRINT CORP	COM FON GROUP	852061100	2,542	119,000	X
SPRINT CORP	PCS COM SER 1	852061506	2,724	112,800	X
STANDARD PAC CORP NEW	COM	85375C101	412	17,800	X
STANLEY WKS	COM	854616109	436	10,400	X
STAPLES INC	COM	855030102	1,422	88,900	X
STARBUCKS CORP	COM	855244109	1,523	66,200	X
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	820	22,000	X
STATE STR CORP	COM	857477103	1,940	39,200	X
STEAK N SHAKE CO	COM	857873103	135	14,600	X
STERLING BANCSHARES INC	COM	858907108	435	22,700	X
STILWELL FINL INC	COM	860831106	899	26,800	X
STONE ENERGY CORP	COM	861642106	474	10,700	X
STRIDE RITE CORP	COM	863314100	189	22,200	X
STRYKER CORP	COM	863667101	1,240	22,600	X
SUIZA FOODS CORP	COM	865077101	531	10,000	X
SUN MICROSYSTEMS INC	COM	866810104	6,769	430,600	X
SUNOCO INC	COM	86764P109	381	10,400	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	394	15,000	X
SUNTRUST BKS INC	COM	867914103	2,371	36,600	X
SUPERVALU INC	COM	868536103	353	20,100	X
SYBASE INC	COM	871130100	702	42,700	X
SYMANTEC CORP	COM	871503108	284	6,500	X
SYMBOL TECHNOLOGIES INC	COM	871508107	523	23,550	X
SYNOVUS FINL CORP	COM	87161C105	1,086	34,600	X
SYSCO CORP	COM	871829107	2,150	79,200	X
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	270	29,800	X
TECO ENERGY INC	COM	872375100	549	18,000	X
TJX COS INC NEW	COM	872540109	1,431	44,900	X
TRW INC	COM	872649108	595	14,500	X
TMP WORLDWIDE INC	COM	872941109	744	12,400	X
TXU CORP	COM	873168108	2,106	43,700	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	315	17,000	X
TARGET CORP	COM	87612E106	5,207	150,500	X
TECH DATA CORP	COM	878237106	677	20,300	X
TEKTRONIX INC	COM	879131100	399	14,700	X
TELLABS INC	COM	879664100	1,500	77,400	X
TEMPLE INLAND INC	COM	879868107	320	6,000	X
TENET HEALTHCARE CORP	COM	88033G100	1,950	37,800	X
TENNECO AUTOMOTIVE INC	COM	880349105	60	18,500	X
TERADYNE INC	COM	880770102	1,110	31,700	X
TESORO PETE CORP	COM	881609101	340	27,000	X
TETRA TECH INC NEW	COM	88162G103	421	15,465	X
TEXACO INC	COM	881694103	5,053	75,800	X
TEXAS INDS INC	COM	882491103	292	8,500	X
TEXAS INSTRS INC	COM	882508104	6,734	211,100	X
TEXTRON INC	COM	883203101	1,431	26,000	X
THERAGENICS CORP	COM	883375107	579	51,800	X
THERMO ELECTRON CORP	COM	883556102	447	20,300	X
TIDEWATER INC	COM	886423102	535	14,200	X
TIFFANY & CO NEW	COM	886547108	619	17,100	X

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TIMBERLAND CO	CL A	887100105	893	22,600	X
TOLL BROTHERS INC	COM	889478103	452	11,500	X
TORCHMARK CORP	COM	891027104	607	15,100	X
TOSCO CORP	COM NEW	891490302	744	16,900	X
TOWER AUTOMOTIVE INC	COM	891707101	688	67,100	X
TOYS R US INC	COM	892335100	626	25,300	X
TRICON GLOBAL RESTAURANTS	COM	895953107	768	17,500	X
TRIBUNE CO NEW	COM	896047107	2,293	57,300	X
TRIUMPH GROUP INC NEW	COM	896818101	441	9,000	X
TYCO INTL LTD NEW	COM	902124106	13,294	243,885	X
UGI CORP NEW	COM	902681105	437	16,200	X
USX MARATHON GROUP	COM NEW	902905827	1,971	66,800	X
UST INC	COM	902911106	557	19,300	X
US BANCORP DEL	COM NEW	902973304	5,795	254,300	X
USX-U S STL	COM	90337T101	208	10,300	X
ULTIMATE ELECTRS INC	COM	903849107	454	14,000	X
USA ED INC	COM	90390U102	2,504	34,300	X
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	473	10,000	X
ULTRATECH STEPPER INC	COM	904034105	282	11,000	X
UNILEVER N V	N Y SHS NEW	904784709	4,164	69,900	X
UNION PAC CORP	COM	907818108	1,818	33,100	X
UNION PLANTERS CORP	COM	908068109	1,407	32,275	X
UNISYS CORP	COM	909214108	565	38,400	X
UNIT CORP	COM	909218109	342	21,600	X
UNITED TECHNOLOGIES CORP	COM	913017109	5,634	76,900	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,371	38,400	X
UNIVERSAL ELECTRS INC	COM	913483103	360	20,000	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	1,117	26,100	X
UNOCAL CORP	COM	915289102	987	28,900	X
UNUMPROVIDENT CORP	COM	91529Y106	932	29,006	X
V F CORP	COM	918204108	498	13,700	X
VALASSIS COMMUNICATIONS INC	COM	918866104	376	10,500	X
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	210	5,000	X
VERITY INC	COM	92343C106	423	21,200	X
VERIZON COMMUNICATIONS	COM	92343V104	19,367	362,002	X
VERITAS SOFTWARE CO	COM	923436109	4,095	61,556	X
VIACOM INC	CL B	925524308	9,628	186,046	X
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,010	43,900	X
VISTEON CORP	COM	92839U107	303	16,484	X
VISX INC DEL	COM	92844S105	437	22,600	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	774	36,800	X
VULCAN MATLS CO	COM	929160109	640	11,900	X
WACHOVIA CORP	COM	929771103	1,750	24,600	X
WAL MART STORES INC	COM	931142103	27,933	572,400	X
WALGREEN CO	COM	931422109	4,259	123,600	X
WASHINGTON MUT INC	COM	939322103	4,433	118,050	X
WASTE CONNECTIONS INC	COM	941053100	450	12,500	X
WASTE MGMT INC DEL	COM	94106L109	2,367	76,800	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,264	20,500	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,668	17,700	X
WELLS FARGO & CO NEW	COM	949746101	9,337	201,100	X
WENDYS INTL INC	COM	950590109	1,075	42,100	X
WERNER ENTERPRISES INC	COM	950755108	907	37,400	X
WESTVACO CORP	COM	961548104	282	11,600	X
WET SEAL INC	CL A	961840105	626	18,100	X
WEYERHAEUSER CO	COM	962166104	1,440	26,200	X
WHIRLPOOL CORP	COM	963320106	538	8,600	X
WHITE ELECTR DESIGNS CORP	COM	963801105	271	62,700	X
WHITNEY HLDG CORP	COM	966612103	844	18,000	X
WILLAMETTE INDS INC	COM	969133107	629	12,700	X
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	132	44,327	X
WILLIAMS COS INC DEL	COM	969457100	1,776	53,900	X

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WILLIAMS SONOMA INC	COM	969904101	233	6,000	X
WINN DIXIE STORES INC	COM	974280109	436	16,700	X
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	5,339	376,000	X
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	242	15,040	X
WORTHINGTON INDS INC	COM	981811102	704	51,800	X
WRIGLEY WM JR CO	COM	982526105	1,237	26,400	X
XCEL ENERGY INC	COM	98389B100	1,191	41,855	X
XILINX INC	COM	983919101	1,654	40,100	X
XEROX CORP	COM	984121103	785	82,000	X
YAHOO INC	COM	984332106	1,343	67,200	X
ZALE CORP NEW	COM	988858106	388	11,500	X
ZEBRA TECHNOLOGIES CORP	CL A	989207105	255	5,200	X
ZOLL MED CORP	COM	989922109	412	15,000	X
GRAND TOTAL			1,566,741		