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DEERE & CO
Form 13F-HR
August 09, 2002

FORM 13-F

Report for the Calendar Quarter Ended 30 June 2002.

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, schedules and tables are considered integral parts of this Form and that the submission of any amendment represents that all unamended items, statements, schedules and tables 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 2002.

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-2002

INVESTMENT

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	SHRS OR ----- PRINCIPAL		
				AMOUNT	SOLE	SHARE
ACE LTD	ORD	G0070K103	660	20,900	X	
COOPER INDS LTD	CL A	G24182100	295	7,500	X	
GARMIN LTD	ORD	G37260109	1,255	56,900	X	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	616	13,500	X	
NOBLE CORPORATION	SHS	G65422100	409	10,600	X	
TRANSOCEAN INC	ORD	G90078109	797	25,600	X	
TRENWICK GROUP LTD	COM	G9032C109	215	28,600	X	
XL CAP LTD	CL A	G98255105	906	10,700	X	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	329	13,400	X	
VERISITY LTD	ORD	M97385112	397	22,900	X	
AAR CORP	COM	000361105	135	13,200	X	
A D C TELECOMMUNICATIONS	COM	000886101	146	63,900	X	
AFLAC INC	COM	001055102	1,344	42,000	X	
AES CORP	COM	00130H105	233	42,900	X	
AMR CORP	COM	001765106	211	12,500	X	
AOL TIME WARNER INC	COM	00184A105	5,238	356,100	X	
AT&T CORP	COM	001957109	3,240	302,800	X	
AT&T WIRELESS SVCS INC	COM	00209A106	1,272	217,447	X	
AARON RENTS INC	COM	002535201	230	9,600	X	
ABBOTT LABS	COM	002824100	5,674	150,700	X	
ABERCROMBIE & FITCH CO	CL A	002896207	994	41,200	X	
ACTRADE FINL TECHNOLOGIES LT	COM	00507P102	229	22,000	X	
ADAPTEC INC	COM	00651F108	259	32,800	X	
ADOBE SYS INC	COM	00724F101	544	19,100	X	
ADVANCEPCS	COM	00790K109	1,223	51,100	X	
ADVANCED MICRO DEVICES INC	COM	007903107	265	27,300	X	
AETNA INC NEW	COM	00817Y108	556	11,600	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,424	30,000	X	
AFFILIATED MANAGERS GROUP	COM	008252108	369	6,000	X	
AFTERMARKET TECHNOLOGY CORP	COM	008318107	365	19,000	X	
AGERE SYS INC	CL B	00845V209	109	72,834	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	882	37,300	X	
AIR PRODS & CHEMS INC	COM	009158106	924	18,300	X	
ALBANY MOLECULAR RESH INC	COM	012423109	328	15,500	X	
ALBERTO CULVER CO	CL B CONV	013068101	220	4,600	X	
ALBERTSONS INC	COM	013104104	2,093	68,700	X	
ALCAN INC	COM	013716105	968	25,800	X	
ALCOA INC	COM	013817101	2,260	68,172	X	
ALLEGHENY ENERGY INC	COM	017361106	260	10,100	X	
ALLEN TELECOM INC	COM	018091108	92	21,500	X	
ALLERGAN INC	COM	018490102	701	10,500	X	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	969	28,300	X	
ALLIANT TECHSYSTEMS INC	COM	018804104	273	4,275	X	
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	152	15,800	X	
ALLSTATE CORP	COM	020002101	2,219	60,000	X	
ALLTEL CORP	COM	020039103	1,349	28,700	X	
ALPHARMA INC	CL A	020813101	333	19,600	X	
ALTERA CORP	COM	021441100	422	31,000	X	
AMBAC FINL GROUP INC	COM	023139108	571	8,500	X	
AMERADA HESS CORP	COM	023551104	586	7,100	X	
AMEREN CORP	COM	023608102	1,682	39,100	X	
AMERICAN ELEC PWR INC	COM	025537101	1,037	25,920	X	
AMERICAN EXPRESS CO	COM	025816109	3,897	107,300	X	
AMERICAN INTL GROUP INC	COM	026874107	14,548	213,213	X	
AMERICAN MGMT SYS INC	COM	027352103	1,340	70,100	X	
AMERICAN PWR CONVERSION CORP	COM	029066107	198	15,700	X	
AMERICAN STD COS INC DEL	COM	029712106	443	5,900	X	

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AMERICAN WOODMARK CORP	COM	030506109	354	6,300	X
AMERICREDIT CORP	COM	03060R101	558	19,900	X
AMERISOURCEBERGEN CORP	COM	03073E105	638	8,400	X
AMGEN INC	COM	031162100	3,530	84,300	X
AMSOUTH BANCORPORATION	COM	032165102	991	44,300	X
ANADARKO PETE CORP	COM	032511107	986	20,000	X
ANALOG DEVICES INC	COM	032654105	870	29,300	X
ANHEUSER BUSCH COS INC	COM	035229103	3,855	77,100	X
AON CORP	COM	037389103	640	21,700	X
APACHE CORP	COM	037411105	634	11,030	X
APOLLO GROUP INC	CL A	037604105	1,912	48,500	X
APPLE COMPUTER INC	COM	037833100	503	28,400	X
APPLEBEES INTL INC	COM	037899101	410	18,000	X
APPLERA CORP	COM AP BIO GRP	038020103	333	17,100	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	114	24,100	X
APPLIED MATLS INC	COM	038222105	3,422	179,900	X
ARCHER DANIELS MIDLAND CO	COM	039483102	673	52,635	X
ARCTIC CAT INC	COM	039670104	400	23,000	X
ARTESYN TECHNOLOGIES INC	COM	043127109	187	28,600	X
ARTHROCARE CORP	COM	043136100	590	45,900	X
ASHLAND INC	COM	044204105	1,268	31,300	X
ASTORIA FINL CORP	COM	046265104	1,538	48,000	X
ATMOS ENERGY CORP	COM	049560105	328	14,000	X
AUTODESK INC	COM	052769106	893	67,400	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	2,173	49,900	X
AUTOZONE INC	COM	053332102	665	8,600	X
AVAYA INC	COM	053499109	143	28,978	X
AVERY DENNISON CORP	COM	053611109	866	13,800	X
AVISTA CORP	COM	05379B107	311	22,500	X
AVOCENT CORP	COM	053893103	205	12,900	X
AVON PRODS INC	COM	054303102	993	19,000	X
AWARE INC MASS	COM	05453N100	194	51,000	X
BB&T CORP	COM	054937107	1,706	44,200	X
BJ SVCS CO	COM	055482103	407	12,000	X
BMC SOFTWARE INC	COM	055921100	324	19,500	X
BAKER HUGHES INC	COM	057224107	899	27,000	X
BALL CORP	COM	058498106	377	9,100	X
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	273	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	10,681	151,800	X
BANK NEW YORK INC	COM	064057102	2,001	59,300	X
BANK ONE CORP	COM	06423A103	3,613	93,900	X
BARD C R INC	COM	067383109	232	4,100	X
BARRICK GOLD CORP	COM	067901108	819	43,107	X
BARR LABS INC	COM	068306109	254	4,000	X
BAXTER INTL INC	COM	071813109	2,111	47,500	X
BE AEROSPACE INC	COM	073302101	422	32,000	X
BEAR STEARNS COS INC	COM	073902108	1,750	28,600	X
BECKMAN COULTER INC	COM	075811109	1,287	25,800	X
BECTON DICKINSON & CO	COM	075887109	1,264	36,700	X
BED BATH & BEYOND INC	COM	075896100	883	23,400	X
BELDEN INC	COM	077459105	642	30,800	X
BELLSOUTH CORP	COM	079860102	5,141	163,200	X
BEMIS INC	COM	081437105	1,330	28,000	X
BENCHMARK ELECTRS INC	COM	08160H101	319	11,000	X
BEST BUY INC	COM	086516101	1,225	33,750	X
BIOGEN INC	COM	090597105	493	11,900	X
BIOMET INC	COM	090613100	590	21,750	X
BIOSITE INC	COM	090945106	366	13,000	X
BLACK & DECKER CORP	COM	091797100	308	6,400	X
BLACK BOX CORP DEL	COM	091826107	521	12,800	X
BLOCK H & R INC	COM	093671105	1,094	23,700	X
BLYTH INC	COM	09643P108	1,311	42,000	X

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BOB EVANS FARMS INC	COM	096761101	441	14,000	X
BOEING CO	COM	097023105	4,158	92,400	X
BOSTON SCIENTIFIC CORP	COM	101137107	950	32,400	X
BRIGGS & STRATTON CORP	COM	109043109	272	7,100	X
BRINKER INTL INC	COM	109641100	508	16,000	X
BRISTOL MYERS SQUIBB CO	COM	110122108	4,001	155,700	X
BROADCOM CORP	CL A	111320107	370	21,100	X
BROWN FORMAN CORP	CL B	115637209	380	5,500	X
BROWN SHOE INC NEW	COM	115736100	506	18,000	X
BRUSH ENGINEERED MATLS INC	COM	117421107	145	11,700	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	927	30,900	X
BURLINGTON RES INC	COM	122014103	616	16,200	X
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	281	10,000	X
CBRL GROUP INC	COM	12489V106	268	8,800	X
CEC ENMTT INC	COM	125137109	413	10,000	X
CIGNA CORP	COM	125509109	1,130	11,600	X
CMS ENERGY CORP	COM	125896100	695	63,300	X
CSX CORP	COM	126408103	603	17,200	X
CTS CORP	COM	126501105	237	19,700	X
CVS CORP	COM	126650100	961	31,400	X
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	235	22,900	X
CALPINE CORP	COM	131347106	212	30,100	X
CAMPBELL SOUP CO	COM	134429109	2,080	75,200	X
CAPITAL ONE FINL CORP	COM	14040H105	1,056	17,300	X
CARAUSTAR INDS INC	COM	140909102	213	17,050	X
CARDINAL HEALTH INC	COM	14149Y108	3,592	58,500	X
CARNIVAL CORP	COM	143658102	2,359	85,200	X
CATAPULT COMMUNICATIONS CORP	COM	149016107	457	20,900	X
CATERPILLAR INC DEL	COM	149123101	1,351	27,600	X
CATO CORP NEW	CL A	149205106	335	15,000	X
CENDANT CORP	COM	151313103	2,812	177,100	X
CENTEX CORP	COM	152312104	283	4,900	X
CENTURYTEL INC	COM	156700106	333	11,300	X
CHARLES RIV LABS INTL INC	COM	159864107	319	9,100	X
CHARTER ONE FINL INC	COM	160903100	1,827	53,127	X
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	447	25,000	X
CHEVRONTEXACO CORP	COM	166764100	8,859	100,106	X
CHILDRENS PL RETAIL STORES I	COM	168905107	321	12,100	X
CHIRON CORP	COM	170040109	537	15,200	X
CHUBB CORP	COM	171232101	970	13,700	X
CIENA CORP	COM	171779101	111	26,400	X
CINCINNATI FINL CORP	COM	172062101	605	13,000	X
CINERGY CORP	COM	172474108	482	13,400	X
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	315	16,800	X
CISCO SYS INC	COM	17275R102	9,606	688,600	X
CINTAS CORP	COM	172908105	677	13,700	X
CITIGROUP INC	COM	172967101	16,039	413,900	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	188	22,500	X
CITRIX SYS INC	COM	177376100	512	84,700	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,540	48,100	X
CLOROX CO DEL	COM	189054109	773	18,700	X
COACHMEN INDS INC	COM	189873102	168	11,600	X
COCA COLA CO	COM	191216100	11,194	199,900	X
COCA COLA ENTERPRISES INC	COM	191219104	790	35,800	X
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	430	8,000	X
COLGATE PALMOLIVE CO	COM	194162103	2,222	44,400	X
COMCAST CORP	CL A SPL	200300200	1,812	76,000	X
COMERICA INC	COM	200340107	878	14,300	X
COMMERCE BANCSHARES INC	COM	200525103	1,217	27,500	X
COMMUNITY FIRST BANKSHARES I	COM	203902101	417	16,000	X
COMPASS BANCSHARES INC	COM	20449H109	1,210	36,000	X
COMPUTER ASSOC INTL INC	COM	204912109	737	46,400	X

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COMPUTER SCIENCES CORP	COM	205363104	1,869	39,100	X
COMPUWARE CORP	COM	205638109	182	30,000	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	659	71,200	X
CONAGRA FOODS INC	COM	205887102	1,526	55,200	X
CONCERTO SOFTWARE INC	COM	20602T106	94	14,900	X
CONCORD COMMUNICATIONS INC	COM	206186108	387	23,500	X
CONCORD EFS INC	COM	206197105	1,233	40,900	X
CONOCO INC	COM	208251504	1,398	50,300	X
CONSECO INC	COM	208464107	55	27,700	X
CONSOLIDATED EDISON INC	COM	209115104	1,937	46,400	X
CONSTELLATION BRANDS INC	CL A	21036P108	448	14,000	X
CONSTELLATION ENERGY GROUP I	COM	210371100	387	13,200	X
CONVERGYS CORP	COM	212485106	269	13,800	X
COORS ADOLPH CO	CL B	217016104	536	8,600	X
CORNING INC	COM	219350105	270	76,000	X
COSTCO WHSL CORP NEW	COM	22160K105	1,406	36,400	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,235	25,600	X
COVANCE INC	COM	222816100	375	20,000	X
D & K HEALTHCARE RES INC	COM	232861104	423	12,000	X
DRS TECHNOLOGIES INC	COM	23330X100	385	9,000	X
D R HORTON INC	COM	23331A109	429	16,500	X
DSP GROUP INC	COM	23332B106	359	18,300	X
DTE ENERGY CO	COM	233331107	585	13,100	X
DANA CORP	COM	235811106	221	11,900	X
DANAHER CORP DEL	COM	235851102	796	12,000	X
DARDEN RESTAURANTS INC	COM	237194105	904	36,600	X
DATASCOPE CORP	COM	238113104	271	9,800	X
DEAN FOODS CO NEW	COM	242370104	1,194	32,000	X
DELL COMPUTER CORP	COM	247025109	5,782	221,200	X
DELPHI CORP	COM	247126105	595	45,100	X
DELPHI FINL GROUP INC	CL A	247131105	399	9,200	X
DELTA & PINE LD CO	COM	247357106	287	14,300	X
DELUXE CORP	COM	248019101	432	11,100	X
DENTSPLY INTL INC NEW	COM	249030107	1,965	53,250	X
DEVON ENERGY CORP NEW	COM	25179M103	616	12,500	X
DIEBOLD INC	COM	253651103	1,143	30,700	X
DISNEY WALT CO	COM DISNEY	254687106	3,101	164,100	X
DOLLAR GEN CORP	COM	256669102	510	26,787	X
DOMINION RES INC VA NEW	COM	25746U109	1,403	21,200	X
DONNELLEY R R & SONS CO	COM	257867101	1,389	50,400	X
DORAL FINL CORP	COM	25811P100	401	12,000	X
DOVER CORP	COM	260003108	571	16,300	X
DOW CHEM CO	COM	260543103	2,493	72,514	X
DOW JONES & CO INC	COM	260561105	329	6,800	X
DU PONT E I DE NEMOURS & CO	COM	263534109	3,663	82,500	X
DUKE ENERGY CORP	COM	264399106	3,583	115,216	X
DUPONT PHOTOMASKS INC	COM	26613X101	295	8,900	X
DYNEGY INC NEW	CL A	26816Q101	203	28,200	X
E M C CORP MASS	COM	268648102	1,346	178,300	X
EOG RES INC	COM	26875P101	369	9,300	X
ESS TECHNOLOGY INC	COM	269151106	386	22,000	X
EASTMAN CHEM CO	COM	277432100	291	6,200	X
EASTMAN KODAK CO	COM	277461109	685	23,500	X
EATON CORP	COM	278058102	407	5,600	X
ECOLAB INC	COM	278865100	476	10,300	X
EDISON INTL	COM	281020107	1,584	93,200	X
EFUNDS CORP	COM	28224R101	236	24,900	X
EL PASO CORP	COM	28336L109	847	41,095	X
ELAN PLC	ADR	284131208	234	42,700	X
ELECTRONIC DATA SYS NEW	COM	285661104	1,791	48,200	X
EMERSON ELEC CO	COM	291011104	2,916	54,500	X
ENGELHARD CORP	COM	292845104	1,342	47,400	X

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ENTERGY CORP NEW	COM	29364G103	968	22,800	X
EQUIFAX INC	COM	294429105	316	11,700	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1,002	33,300	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	627	21,800	X
EXELON CORP	COM	30161N101	1,352	25,850	X
EXPRESS SCRIPTS INC	COM	302182100	351	7,000	X
EXTENDED STAY AMER INC	COM	30224P101	1,205	74,300	X
EXXON MOBIL CORP	COM	30231G102	23,419	572,300	X
FPL GROUP INC	COM	302571104	1,290	21,500	X
FACTORY 2-U INC	COM	303072102	168	12,100	X
FAIR ISAAC & CO INC	COM	303250104	942	28,650	X
FAMILY DLR STORES INC	COM	307000109	490	13,900	X
FEDERAL HOME LN MTG CORP	COM	313400301	4,988	81,500	X
FEDERAL NATL MTG ASSN	COM	313586109	7,478	101,400	X
FEDERATED DEPT STORES INC DE	COM	31410H101	611	15,400	X
FEDEX CORP	COM	31428X106	1,282	24,000	X
FERRO CORP	COM	315405100	422	14,000	X
FIDELITY NATL FINL INC	COM	316326107	528	16,700	X
FIFTH THIRD BANCORP	COM	316773100	3,128	46,930	X
FINANCIAL FED CORP	COM	317492106	430	13,000	X
FIRST AMERN CORP CALIF	COM	318522307	327	14,200	X
FIRST DATA CORP	COM	319963104	2,284	61,400	X
FIRST TENN NATL CORP	COM	337162101	2,080	54,300	X
FISERV INC	COM	337738108	910	24,800	X
FLAGSTAR BANCORP INC	COM	337930101	416	18,000	X
FIRSTENERGY CORP	COM	337932107	798	23,900	X
FLEETBOSTON FINL CORP	COM	339030108	3,873	119,722	X
FLEETWOOD ENTERPRISES INC	COM	339099103	222	25,500	X
FLUOR CORP NEW	COM	343412102	249	6,400	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	2,331	145,700	X
FOREST LABS INC	COM	345838106	1,020	14,400	X
FORRESTER RESH INC	COM	346563109	394	20,300	X
FORTUNE BRANDS INC	COM	349631101	672	12,000	X
FRANKLIN RES INC	COM	354613101	895	21,000	X
FREEMONT GEN CORP	COM	357288109	127	30,500	X
G & K SVCS INC	CL A	361268105	240	7,000	X
GANNETT INC	COM	364730101	1,617	21,300	X
GAP INC DEL	COM	364760108	988	69,600	X
GATEWAY INC	COM	367626108	116	26,100	X
GENCORP INC	COM	368682100	372	26,000	X
GENERAL DYNAMICS CORP	COM	369550108	1,723	16,200	X
GENERAL ELEC CO	COM	369604103	23,687	815,400	X
GENERAL MLS INC	COM	370334104	1,296	29,400	X
GENERAL MTRS CORP	COM	370442105	2,388	44,669	X
GENUINE PARTS CO	COM	372460105	488	14,000	X
GENZYME CORP	COM GENL DIV	372917104	329	17,100	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	309	11,700	X
GEORGIA PAC CORP	COM	373298108	454	18,462	X
GILLETTE CO	COM	375766102	2,876	84,900	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	399	21,000	X
GOLDEN ST BANCORP INC	COM	381197102	399	11,000	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,369	19,900	X
GOODRICH CORP	COM	382388106	224	8,200	X
GOODYEAR TIRE & RUBR CO	COM	382550101	245	13,100	X
GRACO INC	COM	384109104	339	13,500	X
GRAINGER W W INC	COM	384802104	376	7,500	X
GREENPOINT FINL CORP	COM	395384100	1,453	29,600	X
GROUP 1 AUTOMOTIVE INC	COM	398905109	343	9,000	X
GUIDANT CORP	COM	401698105	741	24,500	X
HCA INC	COM	404119109	1,967	41,400	X
HNC SOFTWARE INC	COM	40425P107	357	21,400	X

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HAIR CELESTIAL GROUP INC	COM	405217100	448	24,200	X
HALLIBURTON CO	COM	406216101	550	34,500	X
HANCOCK JOHN FINL SVCS INC	COM	41014S106	845	24,000	X
HARLEY DAVIDSON INC	COM	412822108	1,246	24,300	X
HARRAHS ENTMT INC	COM	413619107	399	9,000	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,172	19,700	X
HASBRO INC	COM	418056107	188	13,900	X
HEALTHSOUTH CORP	COM	421924101	404	31,600	X
HEALTH MGMT ASSOC INC NEW	CL A	421933102	391	19,400	X
HEALTH NET INC	COM	42222G108	1,183	44,200	X
HEINZ H J CO	COM	423074103	1,159	28,200	X
HERSHEY FOODS CORP	COM	427866108	681	10,900	X
HEWLETT PACKARD CO	COM	428236103	3,712	242,915	X
HILLENBRAND INDS INC	COM	431573104	348	6,200	X
HILTON HOTELS CORP	COM	432848109	413	29,700	X
HOME DEPOT INC	COM	437076102	7,317	199,200	X
HONEYWELL INTL INC	COM	438516106	2,304	65,400	X
HOT TOPIC INC	COM	441339108	427	16,000	X
HOUSEHOLD INTL INC	COM	441815107	2,212	44,500	X
HUMANA INC	COM	444859102	213	13,600	X
HUNTINGTON BANCSHARES INC	COM	446150104	393	20,240	X
ICN PHARMACEUTICALS INC NEW	COM	448924100	1,058	43,700	X
IMS HEALTH INC	COM	449934108	427	23,800	X
ITT INDS INC IND	COM	450911102	1,772	25,100	X
IDACORP INC	COM	451107106	310	11,200	X
IDEXX LABS INC	COM	45168D104	387	15,000	X
ILLINOIS TOOL WKS INC	COM	452308109	1,673	24,500	X
IMMUNEX CORP NEW	COM	452528102	978	43,800	X
INAMED CORP	COM	453235103	352	13,000	X
INCO LTD	COM	453258402	333	14,700	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	381	13,000	X
INSIGHT ENTERPRISES INC	COM	45765U103	428	17,000	X
INTEGRATED ELECTRICAL SVC	COM	45811E103	481	76,900	X
INTEL CORP	COM	458140100	10,279	562,600	X
INTER TEL INC	COM	458372109	356	21,000	X
INTERMET CORP	COM	45881K104	200	18,600	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	10,498	145,800	X
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	247	7,600	X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	408	7,200	X
INTL PAPER CO	COM	460146103	1,691	38,809	X
INTERPUBLIC GROUP COS INC	COM	460690100	753	30,400	X
INTUIT	COM	461202103	850	17,100	X
INVACARE CORP	COM	461203101	377	10,200	X
IONICS INC	COM	462218108	240	9,900	X
IRWIN FINL CORP	COM	464119106	440	21,900	X
ISHARES TR	RUSSELL 3000	464287689	5,308	96,300	X
ISHARES TR	S&P SMLCAP 600	464287804	1,019	8,900	X
IVAX CORP	COM	465823102	970	89,800	X
JDS UNIPHASE CORP	COM	46612J101	292	109,200	X
JLG INDS INC	COM	466210101	400	28,500	X
J P MORGAN CHASE & CO	COM	46625H100	5,383	158,700	X
JABIL CIRCUIT INC	COM	466313103	336	15,900	X
JAKKS PAC INC	COM	47012E106	462	26,100	X
JEFFERSON PILOT CORP	COM	475070108	1,751	37,250	X
JOHNSON & JOHNSON	COM	478160104	13,546	259,200	X
JOHNSON CTLS INC	COM	478366107	939	11,500	X
JONES APPAREL GROUP INC	COM	480074103	668	17,800	X
KLA-TENCOR CORP	COM	482480100	660	15,000	X
KANSAS CITY SOUTHERN	COM NEW	485170302	371	21,800	X
KB HOME	COM	48666K109	206	4,000	X
KEITHLEY INSTRS INC	COM	487584104	231	16,000	X
KELLOGG CO	COM	487836108	1,173	32,700	X

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KELLWOOD CO	COM	488044108	410	12,600	X
KEMET CORP	COM	488360108	291	16,300	X
KERR MCGEE CORP	COM	492386107	1,502	28,042	X
KEY ENERGY SVCS INC	COM	492914106	368	35,000	X
KEYCORP NEW	COM	493267108	931	34,100	X
KEYSPAN CORP	COM	49337W100	422	11,200	X
KIMBERLY CLARK CORP	COM	494368103	2,623	42,300	X
KINDER MORGAN INC KANS	COM	49455P101	578	15,200	X
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1,096	34,900	X
KING PHARMACEUTICALS INC	COM	495582108	1,339	60,200	X
KNIGHT RIDDER INC	COM	499040103	428	6,800	X
KOHL'S CORP	COM	500255104	1,885	26,900	X
KROGER CO	COM	501044101	1,282	64,400	X
LNR PPTY CORP	COM	501940100	449	13,000	X
LSI LOGIC CORP	COM	502161102	258	29,500	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	302	5,600	X
LANDAMERICA FINL GROUP INC	COM	514936103	410	13,000	X
LANDRYS RESTAURANTS INC	COM	51508L103	334	13,100	X
LEAR CORP	COM	521865105	273	5,900	X
LEGGETT & PLATT INC	COM	524660107	370	15,800	X
LEHMAN BROS HLDGS INC	COM	524908100	1,225	19,600	X
LENNAR CORP	COM	526057104	404	6,600	X
LEXMARK INTL NEW	CL A	529771107	849	15,600	X
LILLY ELI & CO	COM	532457108	5,268	93,400	X
LIMITED BRANDS INC	COM	532716107	886	41,600	X
LINCARE HLDGS INC	COM	532791100	1,260	39,000	X
LINCOLN NATL CORP IND	COM	534187109	638	15,200	X
LINEAR TECHNOLOGY CORP	COM	535678106	801	25,500	X
LINENS N THINGS INC	COM	535679104	1,467	44,700	X
LIZ CLAIBORNE INC	COM	539320101	1,479	46,500	X
LOCKHEED MARTIN CORP	COM	539830109	3,204	46,100	X
LOEWS CORP	COM	540424108	816	15,400	X
LOWES COS INC	COM	548661107	2,828	62,300	X
LUCENT TECHNOLOGIES INC	COM	549463107	457	275,300	X
MBIA INC	COM	55262C100	1,953	34,550	X
MBNA CORP	COM	55262L100	3,284	99,300	X
M D C HLDGS INC	COM	552676108	1,321	25,400	X
MGIC INVT CORP WIS	COM	552848103	1,003	14,800	X
MSC INDL DIRECT INC	CL A	553530106	1,014	52,000	X
MAGNA INTL INC	CL A	559222401	1,432	20,800	X
MANITOWOC INC	COM	563571108	667	18,800	X
MARATHON OIL CORP	COM	565849106	2,172	80,100	X
MARSH & MCLENNAN COS INC	COM	571748102	2,135	22,100	X
MARSHALL & ILSLEY CORP	COM	571834100	532	17,200	X
MARRIOTT INTL INC NEW	CL A	571903202	738	19,400	X
MASCO CORP	COM	574599106	1,000	36,900	X
MATTEL INC	COM	577081102	731	34,700	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,004	26,200	X
MAY DEPT STORES CO	COM	577778103	777	23,600	X
MAXIMUS INC	COM	577933104	314	9,900	X
MAYTAG CORP	COM	578592107	264	6,200	X
MCDONALDS CORP	COM	580135101	2,942	103,400	X
MCGRAW HILL COS INC	COM	580645109	931	15,600	X
MCKESSON CORP	COM	58155Q103	1,030	31,500	X
MEADWESTVACO CORP	COM	583334107	538	16,018	X
MEDIMMUNE INC	COM	584699102	525	19,900	X
MEDQUIST INC	COM	584949101	1,124	42,200	X
MEDTRONIC INC	COM	585055106	4,174	97,400	X
MELLON FINL CORP	COM	58551A108	1,116	35,500	X
MENS WEARHOUSE INC	COM	587118100	352	13,800	X
MENTOR CORP MINN	COM	587188103	441	12,000	X
MERCANTILE BANKSHARES CORP	COM	587405101	443	10,800	X

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MERCK & CO INC	COM	589331107	10,300	203,400	X
MERRILL LYNCH & CO INC	COM	590188108	2,746	67,800	X
METHODE ELECTRS INC	CL A	591520200	225	17,600	X
METLIFE INC	COM	59156R108	1,956	67,900	X
METRIS COS INC	COM	591598107	382	46,000	X
METRO ONE TELECOMMUNICATIONS	COM	59163F105	154	11,000	X
MICROSOFT CORP	COM	594918104	24,615	450,000	X
MICROCHIP TECHNOLOGY INC	COM	595017104	987	36,000	X
MICRON TECHNOLOGY INC	COM	595112103	977	48,300	X
MILACRON INC	COM	598709103	240	23,600	X
MIRANT CORP	COM	604675108	235	32,200	X
MOBILE MINI INC	COM	60740F105	188	11,000	X
MOLEX INC	COM	608554101	523	15,600	X
MOODYS CORP	COM	615369105	920	18,500	X
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	4,756	110,400	X
MOTOROLA INC	COM	620076109	2,613	179,100	X
MYLAN LABS INC	COM	628530107	2,025	64,600	X
NBTY INC	COM	628782104	356	23,000	X
NCR CORP NEW	COM	62886E108	270	7,800	X
NVR INC	COM	62944T105	388	1,200	X
NATIONAL CITY CORP	COM	635405103	1,626	48,900	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	417	14,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	1,110	28,100	X
NAUTICA ENTERPRISES INC	COM	639089101	275	21,200	X
NAUTILUS GROUP INC	COM	63910B102	337	11,000	X
NETWORKS ASSOCS INC	COM	640938106	283	14,700	X
NETWORK APPLIANCE INC	COM	64120L104	335	26,900	X
NEW CENTURY FINANCIAL CORP	COM	64352D101	420	12,000	X
NEW YORK TIMES CO	CL A	650111107	623	12,100	X
NEWELL RUBBERMAID INC	COM	651229106	751	21,420	X
NEWFIELD EXPL CO	COM	651290108	309	8,300	X
NEWMONT MINING CORP	COM	651639106	829	31,500	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	206	64,200	X
NIKE INC	CL B	654106103	1,159	21,600	X
NISOURCE INC	COM	65473P105	365	16,700	X
NORDSTROM INC	COM	655664100	245	10,800	X
NORFOLK SOUTHERN CORP	COM	655844108	727	31,100	X
NORTEL NETWORKS CORP NEW	COM	656568102	435	300,300	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	408	11,400	X
NORTHERN TR CORP	COM	665859104	789	17,900	X
NORTHROP GRUMMAN CORP	COM	666807102	1,113	8,900	X
NORTHWEST NAT GAS CO	COM	667655104	319	11,100	X
NORTHWESTERN CORP	COM	668074107	625	36,900	X
NOVELL INC	COM	670006105	94	29,200	X
NOVELLUS SYS INC	COM	670008101	391	11,500	X
NUCOR CORP	COM	670346105	410	6,300	X
NUEVO ENERGY CO	COM	670509108	174	11,000	X
NVIDIA CORP	COM	67066G104	342	19,900	X
NYFIX INC	COM	670712108	101	11,900	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,395	46,500	X
OCULAR SCIENCES INC	COM	675744106	398	15,000	X
OFFICE DEPOT INC	COM	676220106	727	43,300	X
OLIN CORP	COM PAR \$1	680665205	412	18,600	X
OMNICARE INC	COM	681904108	1,161	44,200	X
OMNICOM GROUP INC	COM	681919106	682	14,900	X
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	172	23,600	X
ORACLE CORP	COM	68389X105	4,189	442,300	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	602	26,100	X
OUTBACK STEAKHOUSE INC	COM	689899102	1,134	32,300	X
OVERTURE SVCS INC	COM	69039R100	1,244	51,000	X
PG&E CORP	COM	69331C108	558	31,200	X
PMC-SIERRA INC	COM	69344F106	123	13,300	X

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PNC FINL SVCS GROUP INC	COM	693475105	1,213	23,200	X
PPG INDS INC	COM	693506107	2,204	35,600	X
PPL CORP	COM	69351T106	390	11,800	X
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	282	22,900	X
PACCAR INC	COM	693718108	413	9,300	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	687	31,000	X
PACTIV CORP	COM	695257105	621	26,100	X
PALL CORP	COM	696429307	1,282	61,800	X
PALM INC	COM	696642107	82	46,413	X
PAPA JOHNS INTL INC	COM	698813102	434	13,000	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	72	20,900	X
PARKER HANNIFIN CORP	COM	701094104	1,620	33,900	X
PATTERSON UTI ENERGY INC	COM	703481101	339	12,000	X
PAXAR CORP	COM	704227107	452	27,000	X
PAYCHEX INC	COM	704326107	942	30,100	X
PENNEY J C INC	COM	708160106	467	21,200	X
PEOPLESOFT INC	COM	712713106	363	24,400	X
PEPSI BOTTLING GROUP INC	COM	713409100	1,420	46,100	X
PEPSICO INC	COM	713448108	6,786	140,790	X
PFIZER INC	COM	717081103	18,606	531,600	X
PHARMACIA CORP	COM	71713U102	3,910	104,397	X
PHELPS DODGE CORP	COM	717265102	260	6,300	X
PHILIP MORRIS COS INC	COM	718154107	7,613	174,300	X
PHILLIPS PETE CO	COM	718507106	2,131	36,200	X
PIER 1 IMPORTS INC	COM	720279108	225	10,700	X
PINNACLE ENTMT INC	COM	723456109	168	15,800	X
PINNACLE WEST CAP CORP	COM	723484101	269	6,800	X
PITNEY BOWES INC	COM	724479100	779	19,600	X
PLACER DOME INC	COM	725906101	296	26,400	X
PLUM CREEK TIMBER CO INC	COM	729251108	451	14,700	X
POGO PRODUCING CO	COM	730448107	287	8,800	X
POLYMEDICA CORP	COM	731738100	255	10,000	X
PRAXAIR INC	COM	74005P104	2,267	39,800	X
PRE PAID LEGAL SVCS INC	COM	740065107	273	13,700	X
PRECISION CASTPARTS CORP	COM	740189105	360	10,900	X
PRICE T ROWE GROUP INC	COM	74144T108	326	9,900	X
PRIME HOSPITALITY CORP	COM	741917108	740	57,000	X
PROCTER & GAMBLE CO	COM	742718109	10,528	117,900	X
PROGRESS ENERGY INC	COM	743263105	915	17,600	X
PROGRESSIVE CORP OHIO	COM	743315103	1,024	17,700	X
PROTECTIVE LIFE CORP	COM	743674103	473	14,300	X
PROVIDENT BANKSHARES CORP	COM	743859100	379	16,000	X
PROVINCE HEALTHCARE CO	COM	743977100	402	18,000	X
PROVIDIAN FINL CORP	COM	74406A102	135	22,900	X
PROXIM CORP	CL A	744283102	165	51,208	X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	719	16,600	X
PULTE HOMES INC	COM	745867101	1,966	34,200	X
QLOGIC CORP	COM	747277101	286	7,500	X
QUALCOMM INC	COM	747525103	1,696	61,700	X
QUANTA SVCS INC	COM	74762E102	661	67,000	X
QUIKSILVER INC	COM	74838C106	300	12,100	X
QWEST COMMUNICATIONS INTL IN	COM	749121109	375	133,900	X
R & G FINANCIAL CORP	CL B	749136107	403	17,000	X
RADIAN GROUP INC	COM	750236101	878	17,976	X
RADIANT SYSTEMS INC	COM	75025N102	214	16,400	X
RADIOSHACK CORP	COM	750438103	433	14,400	X
RARE HOSPITALITY INTL INC	COM	753820109	428	15,900	X
RATIONAL SOFTWARE CORP	COM NEW	75409P202	128	15,600	X
RAYTHEON CO	COM NEW	755111507	1,280	31,400	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	274	11,000	X
REGIS CORP MINN	COM	758932107	378	14,000	X
REGIONS FINL CORP	COM	758940100	643	18,300	X

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RELIANT ENERGY INC	COM	75952J108	406	24,000	X
REPUBLIC SVCS INC	COM	760759100	267	14,000	X
RESPIRONICS INC	COM	761230101	409	12,000	X
REYNOLDS & REYNOLDS CO	CL A	761695105	1,090	39,000	X
RIGGS NATL CORP WASH DC	COM	766570105	434	29,100	X
RIGHT MGMT CONSULTANTS INC	COM	766573109	394	15,000	X
ROBERT HALF INTL INC	COM	770323103	329	14,100	X
ROCKWELL AUTOMATION INC	COM	773903109	296	14,800	X
ROCKWELL COLLINS INC	COM	774341101	790	28,800	X
ROHM & HAAS CO	COM	775371107	717	17,700	X
ROSLYN BANCORP INC	COM	778162107	371	17,000	X
ROSS STORES INC	COM	778296103	1,752	43,000	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	296	8,499	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	9,446	170,900	X
RYLAND GROUP INC	COM	783764103	1,055	21,200	X
SBC COMMUNICATIONS INC	COM	78387G103	8,755	287,052	X
SLM CORP	COM	78442P106	1,221	12,600	X
SWS GROUP INC	COM	78503N107	296	15,089	X
SABRE HLDGS CORP	CL A	785905100	410	11,439	X
SAFECO CORP	COM	786429100	318	10,300	X
SAFEWAY INC	COM NEW	786514208	1,959	67,100	X
ST JUDE MED INC	COM	790849103	517	7,000	X
ST PAUL COS INC	COM	792860108	650	16,700	X
SANMINA SCI CORP	COM	800907107	266	42,100	X
SARA LEE CORP	COM	803111103	2,474	119,883	X
SCANSOURCE INC	COM	806037107	430	7,000	X
SCHEIN HENRY INC	COM	806407102	209	4,700	X
SCHERING PLOUGH CORP	COM	806605101	2,898	117,800	X
SCHLUMBERGER LTD	COM	806857108	2,158	46,400	X
SCHWAB CHARLES CORP NEW	COM	808513105	1,231	109,950	X
SCIENTIFIC ATLANTA INC	COM	808655104	207	12,600	X
SEALED AIR CORP NEW	COM	81211K100	270	6,700	X
SEARS ROEBUCK & CO	COM	812387108	2,639	48,600	X
SELECTIVE INS GROUP INC	COM	816300107	552	19,500	X
SEMPRA ENERGY	COM	816851109	370	16,700	X
SERENA SOFTWARE INC	COM	817492101	321	23,400	X
SHERWIN WILLIAMS CO	COM	824348106	371	12,400	X
SIEBEL SYS INC	COM	826170102	529	37,200	X
SIERRA HEALTH SVCS INC	COM	826322109	447	20,000	X
SIGMA ALDRICH CORP	COM	826552101	296	5,900	X
SILGAN HOLDINGS INC	COM	827048109	404	10,000	X
SIMON PPTY GROUP INC NEW	COM	828806109	376	10,200	X
SOLA INTL INC	COM	834092108	141	12,300	X
SOLECTRON CORP	COM	834182107	406	66,000	X
SONIC AUTOMOTIVE INC	CL A	83545G102	317	12,300	X
SOURCECORP	COM	836167106	652	24,600	X
SOUTHERN CO	COM	842587107	1,532	55,900	X
SOUTHTRUST CORP	COM	844730101	1,238	47,400	X
SOUTHWEST AIRLS CO	COM	844741108	996	61,650	X
SOUTHWEST BANCORPORATION TEX	COM	84476R109	435	12,000	X
SOVEREIGN BANCORP INC	COM	845905108	1,211	81,000	X
SPRINT CORP	COM FON GROUP	852061100	758	71,400	X
SPRINT CORP	PCS COM SER 1	852061506	355	79,500	X
STANDARD PAC CORP NEW	COM	85375C101	491	14,000	X
STANLEY WKS	COM	854616109	279	6,800	X
STAPLES INC	COM	855030102	731	37,100	X
STARBUCKS CORP	COM	855244109	765	30,800	X
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	523	15,900	X
STATE STR CORP	COM	857477103	1,167	26,100	X
STEAK N SHAKE CO	COM	857873103	180	11,500	X
STEEL DYNAMICS INC	COM	858119100	374	22,700	X
STERLING BANCSHARES INC	COM	858907108	421	28,500	X

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STILWELL FINL INC	COM	860831106	324	17,800	X
STONE ENERGY CORP	COM	861642106	753	18,700	X
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	206	12,900	X
STRIDE RITE CORP	COM	863314100	178	22,200	X
STRYKER CORP	COM	863667101	845	15,800	X
SUN MICROSYSTEMS INC	COM	866810104	1,310	261,400	X
SUNOCO INC	COM	86764P109	217	6,100	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	713	26,600	X
SUNTRUST BKS INC	COM	867914103	1,571	23,200	X
SUPERVALU INC	COM	868536103	422	17,200	X
SYMANTEC CORP	COM	871503108	256	7,800	X
SYMBOL TECHNOLOGIES INC	COM	871508107	156	18,400	X
SYNOPSYS INC	COM	871607107	1,678	30,620	X
SYNOVUS FINL CORP	COM	87161C105	644	23,400	X
SYSCO CORP	COM	871829107	1,456	53,500	X
TECO ENERGY INC	COM	872375100	1,341	54,200	X
TJX COS INC NEW	COM	872540109	859	43,800	X
TRW INC	COM	872649108	581	10,200	X
TXU CORP	COM	873168108	2,232	43,300	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	371	18,000	X
TARGET CORP	COM	87612E106	2,766	72,600	X
TECH DATA CORP	COM	878237106	901	23,800	X
TELLABS INC	COM	879664100	205	33,000	X
TEMPLE INLAND INC	COM	879868107	231	4,000	X
TENET HEALTHCARE CORP	COM	88033G100	2,125	29,700	X
TENNECO AUTOMOTIVE INC	COM	880349105	122	18,500	X
TERADYNE INC	COM	880770102	341	14,500	X
TESORO PETE CORP	COM	881609101	248	32,000	X
TETRA TECHNOLOGIES INC DEL	COM	88162F105	409	15,400	X
TETRA TECH INC NEW	COM	88162G103	310	21,100	X
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	341	5,100	X
TEXAS INSTRS INC	COM	882508104	3,311	139,700	X
TEXTRON INC	COM	883203101	1,613	34,400	X
THERAGENICS CORP	COM	883375107	541	64,200	X
THERMO ELECTRON CORP	COM	883556102	236	14,300	X
3M CO	COM	88579Y101	3,875	31,500	X
TIFFANY & CO NEW	COM	886547108	412	11,700	X
TOLL BROTHERS INC	COM	889478103	440	15,000	X
TOO INC	COM	890333107	413	13,400	X
TORCHMARK CORP	COM	891027104	382	10,000	X
TOWER AUTOMOTIVE INC	COM	891707101	780	55,900	X
TOYS R US INC	COM	892335100	276	15,800	X
TRIAD GTY INC	COM	895925105	422	9,700	X
TRIBUNE CO NEW	COM	896047107	1,044	24,000	X
TRIMBLE NAVIGATION LTD	COM	896239100	166	10,700	X
TRIUMPH GROUP INC NEW	COM	896818101	446	10,000	X
TRUSTCO BK CORP N Y	COM	898349105	444	33,700	X
TYCO INTL LTD NEW	COM	902124106	2,664	197,200	X
TYSON FOODS INC	CL A	902494103	1,272	82,000	X
UGI CORP NEW	COM	902681105	415	13,000	X
UST INC	COM	902911106	459	13,500	X
US BANCORP DEL	COM NEW	902973304	4,752	203,500	X
URS CORP NEW	COM	903236107	372	13,300	X
US ONCOLOGY INC	COM	90338W103	291	34,900	X
UNILEVER N V	N Y SHS NEW	904784709	2,981	46,000	X
UNION PAC CORP	COM	907818108	1,525	24,100	X
UNION PLANTERS CORP	COM	908068109	1,840	56,850	X
UNIONBANCAL CORP	COM	908906100	586	12,500	X
UNISOURCE ENERGY CORP	COM	909205106	322	17,300	X
UNISYS CORP	COM	909214108	233	25,900	X
UNIT CORP	COM	909218109	416	24,000	X
UNITED NAT FOODS INC	COM	911163103	335	17,000	X

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UNITED TECHNOLOGIES CORP	COM	913017109	4,257	62,700	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,298	25,100	X
UNIVERSAL ELECTRS INC	COM	913483103	344	23,000	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	531	16,900	X
UNOCAL CORP	COM	915289102	724	19,600	X
UNUMPROVIDENT CORP	COM	91529Y106	496	19,506	X
USFREIGHTWAYS CORP	COM	916906100	322	8,500	X
UTSTARCOM INC	COM	918076100	1,115	55,300	X
V F CORP	COM	918204108	612	15,600	X
VERITAS DGC INC	COM	92343P107	236	18,700	X
VERIZON COMMUNICATIONS	COM	92343V104	10,104	251,662	X
VERITAS SOFTWARE CO	COM	923436109	637	32,200	X
VIASAT INC	COM	92552V100	416	49,400	X
VIACOM INC	CL B	925524308	6,332	142,700	X
VISTEON CORP	COM	92839U107	149	10,484	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	50	16,100	X
VULCAN MATLS CO	COM	929160109	355	8,100	X
WACHOVIA CORP 2ND NEW	COM	929903102	5,364	140,500	X
WAL MART STORES INC	COM	931142103	20,739	377,000	X
WALGREEN CO	COM	931422109	3,175	82,200	X
WASHINGTON MUT INC	COM	939322103	5,166	139,200	X
WASTE CONNECTIONS INC	COM	941053100	391	12,500	X
WASTE MGMT INC DEL	COM	94106L109	1,316	50,500	X
WATERS CORP	COM	941848103	280	10,500	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,253	49,600	X
WELLMAN INC	COM	949702104	312	18,600	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2,599	33,400	X
WELLS FARGO & CO NEW	COM	949746101	6,828	136,400	X
WENDYS INTL INC	COM	950590109	1,991	50,000	X
WESTERN DIGITAL CORP	COM	958102105	578	177,800	X
WET SEAL INC	CL A	961840105	437	18,000	X
WEYERHAEUSER CO	COM	962166104	1,130	17,700	X
WHIRLPOOL CORP	COM	963320106	353	5,400	X
WHITNEY HLDG CORP	COM	966612103	735	23,900	X
WHOLE FOODS MKT INC	COM	966837106	386	8,000	X
WILLIAMS COS INC DEL	COM	969457100	249	41,500	X
WINN DIXIE STORES INC	COM	974280109	176	11,300	X
WOLVERINE WORLD WIDE INC	COM	978097103	379	21,700	X
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	14	154,400	X
WORTHINGTON INDS INC	COM	981811102	1,392	76,900	X
WRIGLEY WM JR CO	COM	982526105	1,002	18,100	X
WYETH	COM	983024100	5,432	106,100	X
XCEL ENERGY INC	COM	98389B100	1,269	75,655	X
XILINX INC	COM	983919101	606	27,000	X
XEROX CORP	COM	984121103	404	57,900	X
YAHOO INC	COM	984332106	691	46,800	X
YUM BRANDS INC	WHEN ISSUED	988498101	684	23,400	X
ZALE CORP NEW	COM	988858106	1,283	35,400	X
ZIMMER HLDGS INC	COM	98956P102	556	15,600	X
ZIONS BANCORPORATION	COM	989701107	438	8,400	X
ZORAN CORP	COM	98975F101	426	18,600	X
ZOLL MED CORP	COM	989922109	348	10,700	X
GRAND TOTAL			965,161		