DEERE & CO
Form 13F-HR
April 23, 2001

FORM 13-F

Report for the Calendar Quarter Ended 31 March 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 23rd day of April 2001.

DEERE & COMPANY
(Name of Institutional Investment Manager)

/s/ Michael A. Harring

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

31-MAR-2001

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE(000)	SHRS OR PRINCIPAL AMOUNT	INVESTMENT	
					SOLE	SHAR
GLOBAL CROSSING LTD	COM	G3921A100	1,442	106,900	X	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1,088	25,100	X	
ASM LITHOGRAPHY HLDG N V	N Y SHS	N07059111	586	27,000	X	
A D C TELECOMMUNICATIONS	COM	000886101	897	105,500	X	
AFLAC INC	COM	001055102	1,796	65,200	X	
AES CORP	COM	00130H105	2,768	55,400	X	
AMR CORP	COM	001765106	653	18,600	X	
AOL TIME WARNER INC	COM	00184A105	21,123	526,100	X	
AT&T CORP	COM	001957109	9,827	461,382	X	
AVX CORP NEW	COM	002444107	352	20,400	X	
ABBOTT LABS	COM	002824100	10,240	217,000	X	
ADAPTEC INC	COM	00651F108	104	12,000	X	
ADOBE SYS INC	COM	00724F101	1,025	29,300	X	
ADTRAN INC	COM	00738A106	491	20,000	X	
ADVANCED DIGITAL INFORMATION	COM	007525108	414	23,900	X	
ADVANTAGE LEARNING SYSTEMS	COM	00757K100	422	14,600	X	
ADVANCED MICRO DEVICES INC	COM	007903107	1,016	38,300	X	
AETNA INC NEW	COM	00817Y108	611	17,000	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	928	14,300	X	
AFFILIATED MANAGERS GROUP	COM	008252108	381	8,100	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	2,244	73,031	X	
AGRIUM INC	COM	008916108	186	14,800	X	
AIR PRODS & CHEMS INC	COM	009158106	1,313	34,200	X	
ALABAMA NATL BANCORP DELA	COM	010317105	417	13,900	X	
ALBERTO CULVER CO	CL B CONV	013068101	266	6,700	X	
ALBERTSONS INC	COM	013104104	1,961	61,624	X	
ALCAN INC	COM	013716105	1,012	28,100	X	
ALCOA INC	COM	013817101	3,806	105,872	X	
ALLEGHENY ENERGY INC	COM	017361106	611	13,200	X	
ALLERGAN INC	COM	018490102	1,646	22,200	X	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	412	10,000	X	
ALLIANT TECHSYSTEMS INC	COM	018804104	266	3,000	X	
ALLIED WASTE INDS INC	COM PAR$.01NEW	019589308	375	23,900	X	
ALLSTATE CORP	COM	020002101	3,997	95,300	X	
ALLTEL CORP	COM	020039103	2,035	38,800	X	
ALTERA CORP	COM	021441100	1,050	49,000	X	
ALZA CORP DEL	COM	022615108	1,045	25,800	X	
AMBAC FINL GROUP INC	COM	023139108	799	12,600	X	
AMERADA HESS CORP	COM	023551104	852	10,900	X	
AMEREN CORP	COM	023608102	1,192	29,100	X	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	216	7,500	X	
AMERICAN ELEC PWR INC	COM	025537101	1,867	39,720	X	
AMERICAN EXPRESS CO	COM	025816109	6,748	163,400	X	
AMERICAN GENERAL CORP	COM	026351106	3,029	79,200	X	
AMERICAN HOME PRODS CORP	COM	026609107	9,976	169,800	X	
AMERICAN INTL GROUP INC	COM	026874107	23,216	288,400	X	
AMERICAN MGMT SYS INC	COM	027352103	758	41,400	X	
AMERICAN PWR CONVERSION CORP	COM	029066107	438	34,000	X	
AMERICREDIT CORP	COM	03060R101	1,132	34,900	X	
AMGEN INC	COM	031162100	8,167	135,700	X	
AMPHENOL CORP NEW	CL A	032095101	277	8,800	X	
AMSOUTH BANCORPORATION	COM	032165102	772	45,900	X	
ANADARKO PETE CORP	COM	032511107	1,600	25,483	X	
ANALOG DEVICES INC	COM	032654105	1,576	43,500	X	

ANDREW CORP	COM	034425108	145	10,100	X
ANHEUSER BUSCH COS INC	COM	035229103	5,231	113,900	X
ANIXTER INTL INC	COM	035290105	280	11,600	X
AON CORP	COM	037389103	1,104	31,100	X
APACHE CORP	COM	037411105	1,239	21,500	X
APOLLO GROUP INC	CL A	037604105	492	15,000	X
APPLE COMPUTER INC	COM	037833100	903	40,900	X
APPLEBEES INTL INC	COM	037899101	418	11,700	X
APPLERA CORP	COM AP BIO GRP	038020103	694	25,000	X
APPLICA INC	COM	03815A106	161	26,000	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	513	31,100	X
APPLIED MATLS INC	COM	038222105	4,711	108,300	X
APTARGROUP INC	COM	038336103	408	13,400	X
ARCHER DANIELS MIDLAND CO	COM	039483102	979	74,415	X
ARCTIC CAT INC	COM	039670104	393	28,700	X
ARGUSS COMMUNICATIONS INC	COM	040282105	290	49,100	X
ARKANSAS BEST CORP DEL	COM	040790107	392	24,900	X
ARROW ELECTRS INC	COM	042735100	579	25,600	X
ASHLAND INC	COM	044204105	837	21,800	X
ASTORIA FINL CORP	COM	046265104	1,208	22,600	X
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	490	17,400	X
AUTODESK INC	COM	052769106	614	20,100	X
AUTOMATIC DATA PROCESSING INC	COM	053015103	4,171	76,700	X
AUTOZONE INC	COM	053332102	423	15,100	X
AVAYA INC	COM	053499109	472	36,282	X
AVERY DENNISON CORP	COM	053611109	754	14,500	X
AVON PRODS INC	COM	054303102	1,168	29,200	X
AWARE INC MASS	COM	05453N100	347	36,000	X
BB&T CORP	COM	054937107	1,555	44,200	X
BJ SVCS CO	COM	055482103	648	9,100	X
BMC INDS INC MINN	COM	055607105	125	22,400	X
BP AMOCO P L C	SPONSORED ADR	055622104	729	14,698	X
BMC SOFTWARE INC	COM	055921100	854	39,700	X
BAKER HUGHES INC	COM	057224107	1,471	40,500	X
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	430	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	12,094	220,900	X
BANK NEW YORK INC	COM	064057102	4,481	91,000	X
BANK ONE CORP	COM	06423A103	5,492	151,800	X
BANKNORTH GROUP INC NEW	COM	06646R107	278	14,000	X
BARD C R INC	COM	067383109	277	6,100	X
BARNES & NOBLE INC	COM	067774109	574	24,000	X
BARRICK GOLD CORP	COM	067901108	694	48,600	X
BARRETT RES CORP	COM PAR $0.01	068480201	300	5,000	X
BAUSCH & LOMB INC	COM	071707103	301	6,600	X
BAXTER INTL INC	COM	071813109	3,427	36,400	X
BE AEROSPACE INC	COM	073302101	390	21,200	X
BEAR STEARNS COS INC	COM	073902108	1,075	23,500	X
BECKMAN COULTER INC	COM	075811109	547	14,000	X
BECTON DICKINSON & CO	COM	075887109	1,091	30,900	X
BED BATH & BEYOND INC	COM	075896100	1,002	40,800	X
BELDEN INC	COM	077459105	575	28,700	X
BELLSOUTH CORP	COM	079860102	10,390	253,900	X
BEMIS INC	COM	081437105	208	6,300	X
BEST BUY INC	COM	086516101	917	25,500	X
BIOGEN INC	COM	090597105	1,912	30,200	X
BIOMET INC	COM	090613100	863	21,900	X
BLACK & DECKER CORP	COM	091797100	368	10,000	X
BLACK BOX CORP DEL	COM	091826107	668	15,000	X
BLANCH E W HLDGS INC	COM	093210102	116	14,600	X
BLOCK H & R INC	COM	093671105	571	11,400	X
BLYTH INC	COM	09643P108	413	17,900	X
BOEING CO	COM	097023105	6,668	119,700	X

BOISE CASCADE CORP	COM	097383103	223	7,100	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,007	49,900	X
BRIGHTPOINT INC	COM	109473108	71	29,400	X
BRINKER INTL INC	COM	109641100	816	29,250	X
BRISTOL MYERS SQUIBB CO	COM	110122108	14,523	244,500	X
BROADCOM CORP	CL A	111320107	780	27,000	X
BROADVISION INC	COM	111412102	174	32,500	X
BROWN FORMAN CORP	CL B	115637209	527	8,500	X
BROWN SHOE INC NEW	COM	115736100	533	28,300	X
BRUNSWICK CORP	COM	117043109	212	10,800	X
BUILDING MATLS HLDG CORP	COM	120113105	158	16,200	X
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	1,762	58,000	X
BURLINGTON RES INC	COM	122014103	1,177	26,300	X
CBRL GROUP INC	COM	12489V106	387	21,300	X
CEC ENTMT INC	COM	125137109	421	9,500	X
CIGNA CORP	COM	125509109	2,609	24,300	X
CIT GROUP INC	CL A	125577106	898	31,100	X
CMS ENERGY CORP	COM	125896100	900	30,400	X
CNF INC	COM	12612W104	462	16,000	X
CSX CORP	COM	126408103	910	27,000	X
CVS CORP	COM	126650100	2,802	47,900	X
CABLETRON SYS INC	COM	126920107	288	22,300	X
CABOT INDUSTRIAL TRUST	COM	127072106	396	20,400	X
CACI INTL INC	CL A	127190304	397	14,700	X
CALPINE CORP	COM	131347106	1,916	34,800	X
CAMPBELL SOUP CO	COM	134429109	2,052	68,700	X
CANADIAN PAC LTD NEW	COM	135923100	290	7,900	X
CAPITAL ONE FINL CORP	COM	14040H105	1,326	23,900	X
CARDINAL HEALTH INC	COM	14149Y108	3,860	39,899	X
CARNIVAL CORP	COM	143658102	2,438	88,100	X
CASEYS GEN STORES INC	COM	147528103	189	15,800	X
CATERPILLAR INC DEL	COM	149123101	1,877	42,300	X
CATO CORP NEW	CL A	149205106	345	22,900	X
CENDANT CORP	COM	151313103	1,733	118,800	X
CENTEX CORP	COM	152312104	292	7,000	X
CENTURA BKS INC	COM	15640T100	435	8,800	X
CENTURYTEL INC	COM	156700106	500	17,400	X
CERIDIAN CORP	COM	15677T106	331	17,900	X
CHARTER ONE FINL INC	COM	160903100	720	25,455	X
CHECKPOINT SYS INC	COM	162825103	156	16,500	X
CHEVRON CORPORATION	COM	166751107	7,015	79,900	X
CHIRON CORP	COM	170040109	952	21,700	X
CHUBB CORP	COM	171232101	1,833	25,305	X
CIBER INC	COM	17163B102	105	21,600	X
CINCINNATI FINL CORP	COM	172062101	747	19,700	X
CINERGY CORP	COM	172474108	654	19,500	X
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	268	25,300	X
CISCO SYS INC	COM	17275R102	14,878	940,900	X
CINTAS CORP	COM	172908105	844	21,400	X
CITIGROUP INC	COM	172967101	29,659	659,392	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	364	28,800	X
CITRIX SYS INC	COM	177376100	482	22,800	X
CLAYTON HOMES INC	COM	184190106	433	35,937	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3,866	71,000	X
CLEVELAND CLIFFS INC	COM	185896107	518	28,800	X
CLOROX CO DEL	COM	189054109	903	28,700	X
COACHMEN INDS INC	COM	189873102	104	11,600	X
COCA COLA CO	COM	191216100	13,706	303,500	X
COCA COLA ENTERPRISES INC	COM	191219104	907	51,000	X
COLGATE PALMOLIVE CO	COM	194162103	3,879	70,200	X
COMCAST CORP	CL A SPL	200300200	4,626	110,300	X
COMERICA INC	COM	200340107	1,181	19,200	X

COMMERCE BANCSHARES INC	COM	200525103	450	12,080	X
COMMUNITY FIRST BANKSHARES INC	COM	203902101	731	36,200	X
COMPAQ COMPUTER CORP	COM	204493100	3,984	218,900	X
COMPUTER ASSOC INTL INC	COM	204912109	2,192	80,600	X
COMPUTER SCIENCES CORP	COM	205363104	673	20,800	X
COMPUWARE CORP	COM	205638109	436	44,700	X
COMVERSE TECHNOLOGY INC	COM PAR $0.10	205862402	1,272	21,600	X
CONAGRA FOODS INC	COM	205887102	1,191	65,300	X
CONCORD COMMUNICATIONS INC	COM	206186108	95	11,600	X
CONCORD EFS INC	COM	206197105	894	22,100	X
CONEXANT SYSTEMS INC	COM	207142100	249	27,900	X
CONMED CORP	COM	207410101	192	10,000	X
CONOCO INC	CL B	208251405	2,167	76,700	X
CONSECO INC	COM	208464107	646	40,100	X
CONSOLIDATED EDISON INC	COM	209115104	1,477	39,800	X
CONSOLIDATED GRAPHICS INC	COM	209341106	219	17,500	X
CONSOLIDATED STORES CORP	COM	210149100	137	13,600	X
CONSTELLATION BRANDS INC	CL A	21036P108	416	5,800	X
CONSTELLATION ENERGY GROUP INC	COM	210371100	811	18,400	X
CONVERGYS CORP	COM	212485106	675	18,700	X
COOPER INDS INC	COM	216669101	542	16,200	X
COORS ADOLPH CO	CL B	217016104	281	4,300	X
CORNING INC	COM	219350105	2,222	107,400	X
COSTCO WHSL CORP NEW	COM	22160K105	2,151	54,800	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,125	22,800	X
COVANCE INC	COM	222816100	415	32,300	X
CREDENCE SYS CORP	COM	225302108	390	19,000	X
CULLEN FROST BANKERS INC	COM	229899109	343	10,000	X
D R HORTON INC	COM	23331A109	537	25,412	X
DST SYS INC DEL	COM	233326107	858	17,800	X
DTE ENERGY CO	COM	233331107	689	17,300	X
DANA CORP	COM	235811106	311	18,100	X
DANAHER CORP DEL	COM	235851102	955	17,500	X
DARDEN RESTAURANTS INC	COM	237194105	352	14,800	X
DAVOX CORP	COM	239208101	208	18,300	X
DELL COMPUTER CORP	COM	247025109	8,156	317,500	X
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	972	68,600	X
DELTA AIR LINES INC DEL	COM	247361108	600	15,200	X
DELUXE CORP	COM	248019101	211	8,900	X
DENDRITE INTL INC	COM	248239105	494	35,300	X
DENTSPLY INTL INC NEW	COM	249030107	548	15,000	X
DEVON ENERGY CORP NEW	COM	25179M103	663	11,400	X
DEVRY INC DEL	COM	251893103	391	13,000	X
DIEBOLD INC	COM	253651103	467	17,000	X
DIGI INTL INC	COM	253798102	111	19,200	X
DIGITAL LIGHTWAVE INC	COM	253855100	374	20,900	X
DILLARDS INC	CL A	254067101	248	11,300	X
DIME BANCORP INC NEW	COM	25429Q102	524	16,000	X
DISNEY WALT CO	COM DISNEY	254687106	7,436	260,000	X
DOLLAR GEN CORP	COM	256669102	819	40,087	X
DOMINION RES INC VA NEW	COM	25746U109	1,883	29,200	X
DONNELLEY R R & SONS CO	COM	257867101	842	32,100	X
DORAL FINL CORP	COM	25811P100	450	15,000	X
DOVER CORP	COM	260003108	885	24,700	X
DOW CHEM CO	COM	260543103	3,429	108,614	X
DOW JONES & CO INC	COM	260561105	560	10,700	X
DOWNEY FINL CORP	COM	261018105	249	5,500	X
DU PONT E I DE NEMOURS & CO	COM	263534109	5,201	127,800	X
DUKE ENERGY CORP	COM	264399106	4,463	104,416	X
DYCOM INDS INC	COM	267475101	284	22,000	X
DYNEGY INC NEW	CL A	26816Q101	1,918	37,600	X
E M C CORP MASS	COM	268648102	7,826	266,200	X

ENSCO INTL INC	COM	26874Q100	350	10,000	X
EOG RES INC	COM	26875P101	590	14,300	X
ESS TECHNOLOGY INC	COM	269151106	366	63,700	X
EASTMAN CHEM CO	COM	277432100	468	9,500	X
EASTMAN KODAK CO	COM	277461109	1,504	37,700	X
EATON CORP	COM	278058102	596	8,700	X
ECOLAB INC	COM	278865100	666	15,700	X
EDISON INTL	COM	281020107	994	78,600	X
EL PASO CORP	COM	28336L109	3,990	61,095	X
ELAN PLC	ADR	284131208	554	10,600	X
ELECTRO SCIENTIFIC INDS	COM	285229100	359	12,800	X
ELECTROGLAS INC	COM	285324109	399	24,200	X
ELECTRONIC DATA SYS NEW	COM	285661104	3,206	57,400	X
EMERSON ELEC CO	COM	291011104	3,745	60,400	X
ENERGEN CORP	COM	29265N108	353	10,000	X
ENGELHARD CORP	COM	292845104	926	35,800	X
ENRON CORP	COM	293561106	6,408	110,300	X
ENTERGY CORP NEW	COM	29364G103	1,037	27,300	X
EQUIFAX INC	COM	294429105	956	30,600	X
ETHAN ALLEN INTERIORS INC	COM	297602104	253	7,500	X
EXELON CORP	COM	30161N101	2,640	40,250	X
EXPRESS SCRIPTS INC	CL A	302182100	442	5,100	X
EXTENDED STAY AMER INC	COM	30224P101	978	65,200	X
EXXON MOBIL CORP	COM	30231G102	37,752	466,079	X
F M C CORP	COM NEW	302491303	272	3,700	X
FPL GROUP INC	COM	302571104	1,943	31,700	X
F Y I INC	COM	302712104	395	11,800	X
FASTENAL CO	COM	311900104	273	5,000	X
FEDERAL HOME LN MTG CORP	COM	313400301	7,112	109,700	X
FEDERAL NATL MTG ASSN	COM	313586109	11,773	147,900	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	264	13,500	X
FEDERATED DEPT STORES INC DEL	COM	31410H101	1,479	35,600	X
FEDEX CORP	COM	31428X106	1,463	35,100	X
FERRO CORP	COM	315405100	356	17,500	X
FIFTH THIRD BANCORP	COM	316773100	3,027	56,650	X
FINANCIAL FED CORP	COM	317492106	399	16,300	X
FIRST DATA CORP	COM	319963104	3,009	50,400	X
FIRST UN CORP	COM	337358105	5,033	152,500	X
FISERV INC	COM	337738108	877	19,600	X
FLAGSTAR BANCORP INC	COM	337930101	460	18,400	X
FIRSTENERGY CORP	COM	337932107	790	28,300	X
FLEETBOSTON FINL CORP	COM	339030108	5,924	156,922	X
FLUOR CORP NEW	COM	343412102	418	9,400	X
FOOTSTAR INC	COM	344912100	201	5,000	X
FORD MTR CO DEL	COM PAR $0.01	345370860	6,423	228,400	X
FOREST LABS INC	COM	345838106	1,280	21,600	X
FORTUNE BRANDS INC	COM	349631101	1,176	34,200	X
FOSTER WHEELER CORP	COM	350244109	332	18,500	X
FRANKLIN RES INC	COM	354613101	1,165	29,800	X
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	245	18,800	X
G & K SVCS INC	CL A	361268105	616	30,900	X
GPU INC	COM	36225X100	484	14,900	X
GANNETT INC	COM	364730101	2,293	38,400	X
GAP INC DEL	COM	364760108	3,820	161,050	X
GATEWAY INC	COM	367626108	667	39,700	X
GENERAL DYNAMICS CORP	COM	369550108	1,525	24,300	X
GENERAL ELEC CO	COM	369604103	50,408	1,204,200	X
GENERAL MLS INC	COM	370334104	1,505	35,000	X
GENERAL MTRS CORP	COM	370442105	3,420	65,969	X
GENUINE PARTS CO	COM	372460105	562	21,700	X
GEORGIA GULF CORP	COM PAR $0.01	373200203	266	15,300	X
GEORGIA PAC CORP	COM GA PAC GRP	373298108	816	27,762	X

GILLETTE CO	COM	375766102	4,342	139,300	X	
GOLDEN ST BANCORP INC	COM	381197102	407	14,600	X	
GOLDEN WEST FINL CORP DEL	COM	381317106	1,272	19,600	X	
GOODRICH B F CO	COM	382388106	982	25,600	X	
GOODYEAR TIRE & RUBR CO	COM	382550101	458	19,200	X	
GRACO INC	COM	384109104	426	15,200	X	
GRAINGER W W INC	COM	384802104	393	11,600	X	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	112	12,200	X	
GREENPOINT FINL CORP	COM	395384100	587	18,000	X	
GUIDANT CORP	COM	401698105	1,687	37,500	X	
HCA-HEALTHCARE CO	COM	404119109	2,746	68,200	X	
HALLIBURTON CO	COM	406216101	2,359	64,200	X	
HARCOURT GEN INC	COM	41163G101	863	15,500	X	
HARLEY DAVIDSON INC	COM	412822108	1,400	36,900	X	
HARRAHS ENTMT INC	COM	413619107	415	14,100	X	
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,617	27,400	X	
HASBRO INC	COM	418056107	273	21,200	X	
HEALTHSOUTH CORP	COM	421924101	607	47,100	X	
HEINZ H J CO	COM	423074103	1,704	42,400	X	
HERCULES INC	COM	427056106	170	13,100	X	
HERSHEY FOODS CORP	COM	427866108	1,144	16,500	X	
HEWLETT PACKARD CO	COM	428236103	7,717	246,800	X	
HILTON HOTELS CORP	COM	432848109	472	45,200	X	
HOME DEPOT INC	COM	437076102	13,404	311,000	X	
HOMESTAKE MNG CO	COM	437614100	168	31,900	X	
HONEYWELL INTL INC	COM	438516106	3,994	97,900	X	
HOT TOPIC INC	COM	441339108	605	21,600	X	
HOUSEHOLD INTL INC	COM	441815107	3,424	57,800	X	
HUGHES SUPPLY INC	COM	444482103	461	31,500	X	
HUMANA INC	COM	444859102	213	20,300	X	
HUNTINGTON BANCSHARES INC	COM	446150104	451	31,645	X	
IBP INC	COM	449223106	295	18,000	X	
IMS HEALTH INC	COM	449934108	899	36,100	X	
ITT INDS INC IND	COM	450911102	911	23,500	X	
IDACORP INC	COM	451107106	428	11,200	X	
IDEXX LABS INC	COM	45168D104	625	28,500	X	
ILLINOIS TOOL WKS INC	COM	452308109	2,075	36,500	X	
ILLUMINET HLDGS INC	COM	452334105	317	15,400	X	
INCO LTD	COM	453258402	323	21,800	X	
INDEPENDENCE CMNTY BK CORP	COM	453414104	406	23,300	X	
INGERSOLL-RAND CO	COM	456866102	782	19,700	X	
INSIGHT ENTERPRISES INC	COM	45765U103	703	33,300	X	
INTEL CORP	COM	458140100	22,837	867,900	X	
INTERMET CORP	COM	45881K104	75	27,200	X	
INTERNATIONAL BUSINESS MACHS	COM	459200101	21,410	222,600	X	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	799	36,200	X	
INTL PAPER CO	COM	460146103	2,136	59,209	X	
INTERNATIONAL RECTIFIER CORP	COM	460254105	385	9,500	X	
INTERPUBLIC GROUP COS INC	COM	460690100	1,961	57,100	X	
INTERVOICE-BRITE INC	COM	461142101	137	16,800	X	
INTUIT	COM	461202103	630	22,700	X	
INVACARE CORP	COM	461203101	403	10,200	X	
ISHARES TR	S&P MIDCAP 400	464287507	413	4,500	X	
ISHARES TR	S&P SMLCAP 600	464287804	457	4,500	X	
JDS UNIPHASE CORP	COM	46612J101	2,880	156,200	X	
JLG INDS INC	COM	466210101	380	29,200	X	
J P MORGAN CHASE & CO	COM	46625H100	11,053	246,160	X	
JABIL CIRCUIT INC	COM	466313103	670	31,000	X	
JEFFERIES GROUP INC NEW	COM	472319102	424	14,700	X	
JEFFERSON PILOT CORP	COM	475070108	1,405	20,700	X	
JOHNSON & JOHNSON	COM	478160104	16,296	186,300	X	
JOHNSON CTLS INC	COM	478366107	643	10,300	X	

JONES APPAREL GROUP INC	COM	480074103	302	8,000	X
KLA-TENCOR CORP	COM	482480100	914	23,200	X
K MART CORP	COM	482584109	552	58,700	X
KELLOGG CO	COM	487836108	1,343	49,700	X
KEMET CORP	COM	488360108	623	36,800	X
KERR MCGEE CORP	COM	492386107	1,249	19,242	X
KEY PRODTN INC	COM	493138101	374	18,000	X
KEYCORP NEW	COM	493267108	1,347	52,200	X
KEYSPAN CORP	COM	49337W100	618	16,200	X
KIMBERLY CLARK CORP	COM	494368103	4,563	67,278	X
KIMCO REALTY CORP	COM	49446R109	387	9,000	X
KINDER MORGAN INC KANS	COM	49455P101	1,963	36,900	X
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	568	9,000	X
KING PHARMACEUTICALS INC	COM	495582108	1,064	26,100	X
KNIGHT RIDDER INC	COM	499040103	494	9,200	X
KOHLS CORP	COM	500255104	4,355	70,600	X
KROGER CO	COM	501044101	2,860	110,900	X
LNR PPTY CORP	COM	501940100	442	15,600	X
LSI LOGIC CORP	COM	502161102	599	38,100	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	474	6,000	X
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	194	17,100	X
LANDS END INC	COM	515086106	275	10,000	X
LEGGETT & PLATT INC	COM	524660107	463	24,100	X
LEHMAN BROS HLDGS INC	COM	524908100	2,226	35,500	X
LENNAR CORP	COM	526057104	351	8,800	X
LEXMARK INTL NEW	CL A	529771107	710	15,600	X
LILLY ELI & CO	COM	532457108	11,514	150,200	X
LIMITED INC	COM	532716107	824	52,400	X
LINCARE HLDGS INC	COM	532791100	529	10,000	X
LINCOLN NATL CORP IND	COM	534187109	981	23,100	X
LINEAR TECHNOLOGY CORP	COM	535678106	1,593	38,800	X
LIZ CLAIBORNE INC	COM	539320101	767	16,300	X
LOCKHEED MARTIN CORP	COM	539830109	1,772	49,700	X
LOEWS CORP	COM	540424108	1,450	24,400	X
LOUISIANA PAC CORP	COM	546347105	123	12,800	X
LOWES COS INC	COM	548661107	3,893	66,600	X
LUBYS INC	COM	549282101	133	17,500	X
LUCENT TECHNOLOGIES INC	COM	549463107	4,144	415,660	X
LYDALL INC DEL	COM	550819106	124	11,900	X
MBIA INC	COM	55262C100	1,767	21,900	X
MBNA CORP	COM	55262L100	4,776	144,300	X
MGIC INVT CORP WIS	COM	552848103	1,533	22,400	X
MSC INDL DIRECT INC	CL A	553530106	480	30,000	X
MANOR CARE INC NEW	COM	564055101	257	12,600	X
MARSH & MCLENNAN COS INC	COM	571748102	3,155	33,200	X
MARRIOTT INTL INC NEW	CL A	571903202	1,219	29,600	X
MASCO CORP	COM	574599106	1,347	55,800	X
MATTEL INC	COM	577081102	924	52,100	X
MATTSON TECHNOLOGY INC	COM	577223100	469	31,000	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,435	34,500	X
MAY DEPT STORES CO	COM	577778103	1,540	43,400	X
MAYTAG CORP	COM	578592107	619	19,200	X
MCDONALDS CORP	COM	580135101	4,301	162,000	X
MCGRAW HILL COS INC	COM	580645109	2,255	37,800	X
MCKESSON HBOC INC	COM	58155Q103	1,000	37,382	X
MEAD CORP	COM	582834107	306	12,200	X
MEDIMMUNE INC	COM	584699102	915	25,500	X
MEDTRONIC INC	COM	585055106	7,167	156,700	X
MELLON FINL CORP	COM	58551A108	2,642	65,200	X
MENS WEARHOUSE INC	COM	587118100	209	9,700	X
MENTOR CORP MINN	COM	587188103	650	28,900	X
MERCK & CO INC	COM	589331107	23,871	314,500	X

MERCURY INTERACTIVE CORP	COM	589405109	536	12,800	X
MEREDITH CORP	COM	589433101	213	6,100	X
MERRILL LYNCH & CO INC	COM	590188108	5,933	107,100	X
METHODE ELECTRS INC	CL A	591520200	237	13,200	X
METLIFE INC	COM	59156R108	2,795	93,000	X
METRIS COS INC	COM	591598107	918	44,200	X
MICHAELS STORES INC	COM	594087108	422	14,100	X
MICROSOFT CORP	COM	594918104	36,684	670,800	X
MICROCHIP TECHNOLOGY INC	COM	595017104	494	19,500	X
MICRON TECHNOLOGY INC	COM	595112103	3,713	89,400	X
MILLIPORE CORP	COM	601073109	250	5,400	X
MINNESOTA MNG & MFG CO	COM	604059105	5,039	48,500	X
MOBILE MINI INC	COM	60740F105	444	16,100	X
MOLEX INC	COM	608554101	840	23,800	X
MOODYS CORP	COM	615369105	554	20,100	X
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	8,111	151,600	X
MOTOROLA INC	COM	620076109	3,795	266,100	X
MUTUAL RISK MGMT LTD	COM	628351108	335	46,200	X
MYLAN LABS INC	COM	628530107	517	20,000	X
NBTY INC	COM	628782104	355	41,800	X
NCR CORP NEW	COM	62886E108	429	11,000	X
NVR INC	COM	62944T105	440	2,700	X
NABORS INDS INC	COM	629568106	1,178	22,725	X
NATIONAL CITY CORP	COM	635405103	1,990	74,400	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	570	21,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	418	11,000	X
NETWORK APPLIANCE INC	COM	64120L104	644	38,300	X
NEW YORK TIMES CO	CL A	650111107	811	19,800	X
NEWELL RUBBERMAID INC	COM	651229106	859	32,420	X
NEWFIELD EXPL CO	COM	651290108	248	7,100	X
NEWMONT MINING CORP	COM	651639106	316	19,600	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,334	92,800	X
NIAGARA MOHAWK HLDGS INC	COM	653520106	340	20,100	X
NICOR INC	COM	654086107	212	5,700	X
NIKE INC	CL B	654106103	1,322	32,600	X
NISOURCE INC	COM	65473P105	934	30,026	X
NOBLE DRILLING CORP	COM	655042109	739	16,000	X
NORDSTROM INC	COM	655664100	260	16,000	X
NORFOLK SOUTHERN CORP	COM	655844108	783	46,800	X
NORTEL NETWORKS CORP NEW	COM	656568102	5,360	381,500	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	421	11,400	X
NORTHERN TR CORP	COM	665859104	1,706	27,300	X
NORTHROP GRUMMAN CORP	COM	666807102	1,235	14,200	X
NORTHWEST NAT GAS CO	COM	667655104	506	21,100	X
NOVELL INC	COM	670006105	201	40,100	X
NOVELLUS SYS INC	COM	670008101	657	16,200	X
NUCOR CORP	COM	670346105	389	9,700	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,364	55,100	X
OCULAR SCIENCES INC	COM	675744106	422	23,700	X
OFFICE DEPOT INC	COM	676220106	323	36,900	X
OLD KENT FINL CORP	COM	679833103	620	16,325	X
OMNICOM GROUP INC	COM	681919106	1,973	23,800	X
ON ASSIGNMENT INC	COM	682159108	806	38,600	X
ORACLE CORP	COM	68389X105	10,889	726,900	X
O REILLY AUTOMOTIVE INC	COM	686091109	199	10,000	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	603	29,400	X
OUTBACK STEAKHOUSE INC	COM	689899102	639	25,100	X
PG&E CORP	COM	69331C108	559	47,200	X
PNC FINL SVCS GROUP INC	COM	693475105	2,344	34,600	X
PPG INDS INC	COM	693506107	1,503	32,600	X
PPL CORP	COM	69351T106	743	16,900	X
PACCAR INC	COM	693718108	426	9,500	X

PACIFIC SUNWEAR CALIF INC	COM	694873100	583	21,200	X
PACTIV CORP	COM	695257105	235	19,400	X
PALL CORP	COM	696429307	824	37,600	X
PALM INC	COM	696642107	581	69,113	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	299	33,000	X
PARKER HANNIFIN CORP	COM	701094104	953	24,000	X
PAXAR CORP	COM	704227107	565	45,200	X
PAYCHEX INC	COM	704326107	1,690	45,600	X
PENNEY J C INC	COM	708160106	507	31,700	X
PEOPLESOFT INC	COM	712713106	795	33,900	X
PEPSI BOTTLING GROUP INC	COM	713409100	802	21,100	X
PEPSICO INC	COM	713448108	7,784	177,100	X
PERKINELMER INC	COM	714046109	378	7,200	X
PFIZER INC	COM	717081103	34,656	846,300	X
PHARMACEUTICAL PROD DEV INC	COM	717124101	421	10,000	X
PHARMACIA CORP	COM	71713U102	8,313	165,047	X
PHELPS DODGE CORP	COM	717265102	362	9,000	X
PHILIP MORRIS COS INC	COM	718154107	12,717	268,000	X
PHILLIPS PETE CO	COM	718507106	1,679	30,500	X
PHOENIX TECHNOLOGY LTD	COM	719153108	314	22,600	X
PIER 1 IMPORTS INC	COM	720279108	202	15,500	X
PINNACLE ENTMT INC	COM	723456109	128	12,200	X
PINNACLE WEST CAP CORP	COM	723484101	454	9,900	X
PIONEER STD ELECTRS INC	COM	723877106	513	41,900	X
PITNEY BOWES INC	COM	724479100	1,293	37,200	X
PLACER DOME INC	COM	725906101	347	40,100	X
POGO PRODUCING CO	COM	730448107	437	14,800	X
POLYMEDICA CORP	COM	731738100	257	11,300	X
POWER-ONE INC	COM	739308104	201	13,900	X
PRAXAIR INC	COM	74005P104	1,322	29,600	X
PRECISION CASTPARTS CORP	COM	740189105	393	11,900	X
PRICE COMMUNICATIONS CORP	COM NEW	741437305	392	22,800	X
PRICE T ROWE GROUP INC	COM	74144T108	473	15,100	X
PRIME HOSPITALITY CORP	COM	741917108	537	49,700	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	254	6,720	X
PROCTER & GAMBLE CO	COM	742718109	10,874	173,700	X
PROFIT RECOVERY GROUP INTL INC	COM	743168106	124	19,800	X
PROGRESS ENERGY INC	COM	743263105	831	19,300	X
PROGRESSIVE CORP OHIO	COM	743315103	835	8,600	X
PROVIDENT BANKSHARES CORP	COM	743859100	403	18,000	X
PROVINCE HEALTHCARE CO	COM	743977100	444	14,600	X
PROVIDIAN FINL CORP	COM	74406A102	2,119	43,200	X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,109	25,700	X
PUGET ENERGY INC NEW	COM	745310102	483	21,100	X
PULTE CORP	COM	745867101	1,115	27,600	X
QLOGIC CORP	COM	747277101	248	11,000	X
QUAKER OATS CO	COM	747402105	1,485	15,300	X
QUALCOMM INC	COM	747525103	6,274	110,800	X
QUANTA SVCS INC	COM	74762E102	715	32,050	X
QUINTILES TRANSNATIONAL CORP	COM	748767100	270	14,300	X
QWEST COMMUNICATIONS INTL INC	COM	749121109	7,539	215,105	X
RADIAN GROUP INC	COM	750236101	744	10,988	X
RADIOSHACK CORP	COM	750438103	807	22,000	X
RALSTON PURINA CO	COM	751277302	1,084	34,800	X
RAYMOND JAMES FINANCIAL INC	COM	754730109	364	13,100	X
RAYTHEON CO	CL B	755111408	1,196	40,700	X
REGIONS FINL CORP	COM	758940100	759	26,700	X
RELIANT ENERGY INC	COM	75952J108	1,996	44,100	X
REMEDY CORP	COM	759548100	362	18,800	X
RESPIRONICS INC	COM	761230101	454	14,900	X
RICHMOND CNTY FINL CORP	COM	764556106	444	15,100	X
RIGGS NATL CORP WASH DC	COM	766570105	167	10,500	X

ROBERT HALF INTL INC	COM	770323103	863	38,600	X
ROCKWELL INTL CORP NEW	COM	773903109	800	22,000	X
ROHM & HAAS CO	COM	775371107	807	26,200	X
ROSLYN BANCORP INC	COM	778162107	376	16,700	X
ROSS STORES INC	COM	778296103	788	42,000	X
ROWAN COS INC	COM	779382100	300	10,900	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	15,900	286,800	X
RYANS FAMILY STEAK HOUSE INC	COM	783519101	397	37,400	X
SBC COMMUNICATIONS INC	COM	78387G103	19,349	433,548	X
SEI INVESTMENTS CO	COM	784117103	561	18,000	X
SLI INC	COM	78442T108	124	14,800	X
SPDR TR	UNIT SER 1	78462F103	4,131	35,400	X
SPS TECHNOLOGIES INC	COM	784626103	374	8,300	X
SABRE HLDGS CORP	CL A	785905100	717	15,539	X
SAFECO CORP	COM	786429100	440	15,600	X
SAFEWAY INC	COM NEW	786514208	4,484	81,300	X
ST JUDE MED INC	COM	790849103	528	9,800	X
ST PAUL COS INC	COM	792860108	1,128	25,600	X
SANMINA CORP	COM	800907107	871	44,500	X
SAPIENT CORP	COM	803062108	105	14,600	X
SARA LEE CORP	COM	803111103	2,253	104,400	X
SCHERING PLOUGH CORP	COM	806605101	8,201	224,500	X
SCHLUMBERGER LTD	COM	806857108	4,010	69,600	X
SCHOLASTIC CORP	COM	807066105	245	6,800	X
SCHWAB CHARLES CORP NEW	COM	808513105	2,591	168,050	X
SCIENTIFIC ATLANTA INC	COM	808655104	1,006	24,200	X
SEALED AIR CORP NEW	COM	81211K100	327	9,800	X
SEARS ROEBUCK & CO	COM	812387108	1,894	53,700	X
SECTOR SPDR TR	SBI INT-FINL	81369Y605	425	16,000	X
SECTOR SPDR TR	SBI INT-TECH	81369Y803	868	35,000	X
SELECTIVE INS GROUP INC	COM	816300107	342	14,700	X
SEMPRA ENERGY	COM	816851109	587	25,200	X
SHERWIN WILLIAMS CO	COM	824348106	492	19,300	X
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	306	7,000	X
SIEBEL SYS INC	COM	826170102	1,401	51,500	X
SIERRA HEALTH SVCS INC	COM	826322109	130	28,400	X
SIGMA ALDRICH CORP	COM	826552101	503	10,500	X
SMITH A O	COM	831865209	402	20,600	X
SMITHFIELD FOODS INC	COM	832248108	403	12,400	X
SMURFIT-STONE CONTAINER CORP	COM	832727101	266	20,000	X
SNAP ON INC	COM	833034101	204	7,000	X
SOLA INTL INC	COM	834092108	188	20,900	X
SOLECTRON CORP	COM	834182107	1,542	81,100	X
SONIC CORP	COM	835451105	282	11,250	X
SOUTHERN CO	COM	842587107	2,797	79,700	X
SOUTHTRUST CORP	COM	844730101	1,588	34,700	X
SOUTHWEST AIRLS CO	COM	844741108	1,886	106,250	X
SOUTHWEST SECS GROUP INC	COM	845224104	205	11,000	X
SOVEREIGN BANCORP INC	COM	845905108	449	53,000	X
SPHERION CORP	COM	848420105	115	16,600	X
SPRINT CORP	COM FON GROUP	852061100	2,617	119,000	X
SPRINT CORP	PCS COM SER 1	852061506	2,143	112,800	X
STANLEY WKS	COM	854616109	343	10,400	X
STAPLES INC	COM	855030102	1,322	88,900	X
STARBUCKS CORP	COM	855244109	1,405	33,100	X
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	748	22,000	X
STATE STR CORP	COM	857477103	1,831	19,600	X
STEAK N SHAKE CO	COM	857873103	126	14,600	X
STERLING BANCSHARES INC	COM	858907108	397	22,700	X
STILWELL FINL INC	COM	860831106	719	26,800	X
STONE ENERGY CORP	COM	861642106	384	7,800	X
STRIDE RITE CORP	COM	863314100	167	22,200	X

STRYKER CORP	COM	863667101	1,181	22,600	X
SUIZA FOODS CORP	COM	865077101	481	10,000	X
SUN MICROSYSTEMS INC	COM	866810104	6,618	430,600	X
SUNOCO INC	COM	86764P109	337	10,400	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	372	18,900	X
SUNTRUST BKS INC	COM	867914103	2,372	36,600	X
SUPERVALU INC	COM	868536103	268	20,100	X
SYBASE INC	COM	871130100	662	42,700	X
SYMANTEC CORP	COM	871503108	272	6,500	X
SYMBOL TECHNOLOGIES INC	COM	871508107	548	15,700	X
SYNOVUS FINL CORP	COM	87161C105	934	34,600	X
SYSCO CORP	COM	871829107	2,100	79,200	X
TECO ENERGY INC	COM	872375100	539	18,000	X
TJX COS INC NEW	COM	872540109	1,437	44,900	X
TRW INC	COM	872649108	493	14,500	X
TXU CORP	COM	873168108	1,806	43,700	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	464	32,500	X
TARGET CORP	COM	87612E106	5,430	150,500	X
TECH DATA CORP	COM	878237106	740	25,100	X
TEKTRONIX INC	COM	879131100	401	14,700	X
TELLABS INC	COM	879664100	3,149	77,400	X
TEMPLE INLAND INC	COM	879868107	266	6,000	X
TENET HEALTHCARE CORP	COM	88033G100	1,663	37,800	X
TENNECO AUTOMOTIVE INC	COM	880349105	52	18,500	X
TERADYNE INC	COM	880770102	1,122	34,000	X
TESORO PETE CORP	COM	881609101	410	32,900	X
TETRA TECH INC NEW	COM	88162G103	313	15,465	X
TEXACO INC	COM	881694103	5,033	75,800	X
TEXAS INDS INC	COM	882491103	247	8,500	X
TEXAS INSTRS INC	COM	882508104	6,540	211,100	X
TEXTRON INC	COM	883203101	1,535	27,000	X
THERAGENICS CORP	COM	883375107	117	18,300	X
THERMO ELECTRON CORP	COM	883556102	456	20,300	X
TIDEWATER INC	COM	886423102	452	10,000	X
TIFFANY & CO NEW	COM	886547108	466	17,100	X
TIMBERLAND CO	CL A	887100105	1,148	22,600	X
TOLL BROTHERS INC	COM	889478103	697	18,100	X
TORCHMARK CORP	COM	891027104	586	15,100	X
TOSCO CORP	COM NEW	891490302	723	16,900	X
TOWER AUTOMOTIVE INC	COM	891707101	720	67,100	X
TOYS R US INC	COM	892335100	635	25,300	X
TRICON GLOBAL RESTAURANTS	COM	895953107	668	17,500	X
TRIBUNE CO NEW	COM	896047107	2,334	57,300	X
TRIUMPH GROUP INC NEW	COM	896818101	414	10,900	X
TYCO INTL LTD NEW	COM	902124106	9,662	223,505	X
UGI CORP NEW	COM	902681105	397	16,200	X
USX MARATHON GROUP	COM NEW	902905827	1,854	68,800	X
UST INC	COM	902911106	580	19,300	X
US BANCORP DEL	COM NEW	902973304	5,900	254,300	X
USX-U S STL	COM	90337T101	151	10,300	X
ULTIMATE ELECTRS INC	COM	903849107	383	15,300	X
USA ED INC	COM	90390U102	2,492	34,300	X
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	507	14,000	X
ULTRATECH STEPPER INC	COM	904034105	271	11,000	X
UNILEVER N V	N Y SHS NEW	904784709	3,680	69,900	X
UNION PAC CORP	COM	907818108	1,862	33,100	X
UNION PLANTERS CORP	COM	908068109	803	20,875	X
UNISYS CORP	COM	909214108	538	38,400	X
UNIT CORP	COM	909218109	357	21,600	X
US AIRWAYS GROUP INC	COM	911905107	280	7,900	X
UNITED TECHNOLOGIES CORP	COM	913017109	5,710	77,900	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,276	38,400	X

UNIVERSAL ELECTRS INC	COM	913483103	403	24,400	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	996	26,100	X
UNOCAL CORP	COM	915289102	999	28,900	X
UNUMPROVIDENT CORP	COM	91529Y106	848	29,006	X
V F CORP	COM	918204108	480	13,700	X
VALASSIS COMMUNICATIONS INC	COM	918866104	305	10,500	X
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	485	15,200	X
VERITY INC	COM	92343C106	368	16,200	X
VERIZON COMMUNICATIONS	COM	92343V104	17,847	362,002	X
VERITAS SOFTWARE CO	COM	923436109	2,846	61,556	X
VIACOM INC	CL B	925524308	8,180	186,046	X
VISHAY INTERTECHNOLOGY INC	COM	928298108	953	47,900	X
VISTEON CORP	COM	92839U107	248	16,484	X
VISX INC DEL	COM	92844S105	388	22,600	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	876	36,800	X
VULCAN MATLS CO	COM	929160109	557	11,900	X
WACHOVIA CORP	COM	929771103	1,482	24,600	X
WAL MART STORES INC	COM	931142103	28,906	572,400	X
WALGREEN CO	COM	931422109	5,043	123,600	X
WASHINGTON MUT INC	COM	939322103	4,309	78,700	X
WASTE CONNECTIONS INC	COM	941053100	360	12,500	X
WASTE MGMT INC DEL	COM	94106L109	1,897	76,800	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,131	21,500	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,163	12,200	X
WELLS FARGO & CO NEW	COM	949746101	9,948	201,100	X
WENDYS INTL INC	COM	950590109	1,310	58,700	X
WERNER ENTERPRISES INC	COM	950755108	706	41,200	X
WESTVACO CORP	COM	961548104	281	11,600	X
WEYERHAEUSER CO	COM	962166104	1,331	26,200	X
WHIRLPOOL CORP	COM	963320106	430	8,600	X
WHITE ELECTR DESIGNS CORP	COM	963801105	329	62,700	X
WHITNEY HLDG CORP	COM	966612103	712	18,000	X
WILLAMETTE INDS INC	COM	969133107	584	12,700	X
WILLIAMS COS INC DEL	COM	969457100	2,310	53,900	X
WINN DIXIE STORES INC	COM	974280109	474	16,700	X
WORLDCOM INC GA NEW	COM	98157D106	7,027	376,000	X
WORTHINGTON INDS INC	COM	981811102	482	51,800	X
WRIGLEY WM JR CO	COM	982526105	1,274	26,400	X
XCEL ENERGY INC	COM	98389B100	1,260	41,855	X
XILINX INC	COM	983919101	1,409	40,100	X
XEROX CORP	COM	984121103	491	82,000	X
YAHOO INC	COM	984332106	1,058	67,200	X
ZALE CORP NEW	COM	988858106	334	11,500	X
ZOLL MED CORP	COM	989922109	338	9,700	X
GRAND TOTAL			1,465,481		