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DEERE & CO
Form 13F-HR/A
November 08, 2002

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended 31 March 2002.

Check here if Amendment ☒; Amendment Number: 2
This Amendment: ☒ is a restatement.
 ☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Deere & Company
Address: One John Deere Place
 Moline, IL 61265

13F File Number: 28-00850

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables are considered integral parts of this form.

Person signing this report on Behalf of Reporting Manager:

Name: James H. Becht
Title: Associate General Counsel
Phone: 309-765-5574

Signature, Place, and Date of Signing:

/s/James H. Becht	Moline, Illinois	November 8, 2002
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[Signature]	[City, State]	[Date]

This amendment is being filed to correct the Cover Page and to add the Summary Page, which was omitted from previous quarterly 13F filings.

Report Type:

☒ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☐ 13F COMBINATION REPORT.

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 727

Form 13F Information Table Value Total: \$1,216,396
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	SHRS OR PRINCIPAL AMOUNT	INVESTMENT	
					SOLE	SHAR
ACE LTD	ORD	G0070K103	997	23,900	X	
GARMIN LTD	ORD	G37260109	1,304	56,900	X	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	770	15,400	X	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	970	29,200	X	
TRENWICK GROUP LTD	COM	G9032C109	257	28,600	X	
XL CAP LTD	CL A	G98255105	1,130	12,100	X	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	380	13,400	X	
AAR CORP	COM	000361105	142	13,200	X	
A D C TELECOMMUNICATIONS	COM	000886101	294	72,300	X	
AFLAC INC	COM	001055102	1,410	47,800	X	
AES CORP	COM	00130H105	439	48,800	X	
AMR CORP	COM	001765106	372	14,100	X	
AOL TIME WARNER INC	COM	00184A105	9,585	405,300	X	
AT&T CORP	COM	001957109	5,087	324,000	X	
AT&T WIRELESS SVCS INC	COM	00209A106	2,229	249,047	X	
AARON RENTS INC	COM	002535201	219	9,600	X	
ABBOTT LABS	COM	002824100	8,595	163,400	X	
ACTRADE FINL TECHNOLOGIES LT	COM	00507P102	411	26,800	X	
ADAPTEC INC	COM	00651F108	409	30,600	X	
ADOBE SYS INC	COM	00724F101	874	21,700	X	
ADVANCEPCS	COM	00790K109	1,538	51,100	X	
ADVANCED MICRO DEVICES INC	COM	007903107	457	31,100	X	
AETNA INC NEW	COM	00817Y108	509	13,100	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,684	30,000	X	
AFFILIATED MANAGERS GROUP	COM	008252108	431	6,000	X	
AFTERMARKET TECHNOLOGY CORP	COM	008318107	442	23,700	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,475	42,200	X	
AIR PRODS & CHEMS INC	COM	009158106	1,074	20,800	X	
ALBANY MOLECULAR RESH INC	COM	012423109	372	15,500	X	
ALBEMARLE CORP	COM	012653101	331	12,000	X	
ALBERTO CULVER CO	CL B CONV	013068101	281	5,200	X	
ALBERTSONS INC	COM	013104104	2,615	78,900	X	
ALCAN INC	COM	013716105	1,165	29,400	X	
ALCOA INC	COM	013817101	3,146	83,372	X	

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ALLEGHENY ENERGY INC	COM	017361106	476	11,500	X
ALLERGAN INC	COM	018490102	1,164	18,000	X
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1,313	28,300	X
ALLIANT TECHSYSTEMS INC	COM	018804104	291	2,850	X
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	234	18,000	X
ALLSTATE CORP	COM	020002101	2,753	72,900	X
ALLTEL CORP	COM	020039103	1,783	32,100	X
ALPHARMA INC	CL A	020813101	280	19,600	X
ALTERA CORP	COM	021441100	772	35,300	X
AMBAC FINL GROUP INC	COM	023139108	573	9,700	X
AMERADA HESS CORP	COM	023551104	643	8,100	X
AMEREN CORP	COM	023608102	1,736	40,600	X
AMERICAN ELEC PWR INC	COM	025537101	1,361	29,520	X
AMERICAN EXPRESS CO	COM	025816109	5,005	122,200	X
AMERICAN INTL GROUP INC	COM	026874107	17,466	242,108	X
AMERICAN MGMT SYS INC	COM	027352103	1,567	83,900	X
AMERICAN PWR CONVERSION CORP	COM	029066107	265	17,900	X
AMERICAN WOODMARK CORP	COM	030506109	397	6,300	X
AMERICREDIT CORP	COM	03060R101	912	24,000	X
AMERISOURCEBERGEN CORP	COM	03073E105	642	9,400	X
AMGEN INC	COM	031162100	6,117	102,500	X
AMSOUTH BANCORPORATION	COM	032165102	1,064	48,400	X
ANADARKO PETE CORP	COM	032511107	1,287	22,800	X
ANALOG DEVICES INC	COM	032654105	1,491	33,100	X
ANHEUSER BUSCH COS INC	COM	035229103	4,541	87,000	X
AON CORP	COM	037389103	865	24,700	X
APACHE CORP	COM	037411105	713	12,530	X
APOLLO GROUP INC	CL A	037604105	1,376	25,700	X
APPLE COMPUTER INC	COM	037833100	760	32,100	X
APPLEBEES INTL INC	COM	037899101	436	12,000	X
APPLERA CORP	COM AP BIO GRP	038020103	434	19,400	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	218	27,300	X
APPLIED MATLS INC	COM	038222105	5,356	98,700	X
ARCHER DANIELS MIDLAND CO	COM	039483102	843	60,535	X
ARCTIC CAT INC	COM	039670104	463	23,000	X
ARTESYN TECHNOLOGIES INC	COM	043127109	266	28,600	X
ARTHROCARE CORP	COM	043136100	728	40,400	X
ASHLAND INC	COM	044204105	1,684	37,000	X
ASTORIA FINL CORP	COM	046265104	1,551	53,400	X
ATMOS ENERGY CORP	COM	049560105	330	14,000	X
ATWOOD OCEANICS INC	COM	050095108	413	9,000	X
AUTODESK INC	COM	052769106	1,601	34,300	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	3,292	56,500	X
AUTOZONE INC	COM	053332102	682	9,900	X
AVANT CORP	COM	053487104	401	20,000	X
AVAYA INC	COM	053499109	194	26,278	X
AVERY DENNISON CORP	COM	053611109	922	15,100	X
AVISTA CORP	COM	05379B107	349	22,500	X
AVOCENT CORP	COM	053893103	346	12,900	X
AVON PRODS INC	COM	054303102	1,173	21,600	X
AWARE INC MASS	COM	05453N100	324	51,000	X
BB&T CORP	COM	054937107	1,852	48,600	X
BMC SOFTWARE INC	COM	055921100	436	22,400	X
BAKER HUGHES INC	COM	057224107	1,178	30,800	X
BALL CORP	COM	058498106	236	5,000	X
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	320	14,600	X
BANK OF AMERICA CORPORATION	COM	060505104	11,421	167,900	X
BANK NEW YORK INC	COM	064057102	2,832	67,400	X
BANK ONE CORP	COM	06423A103	4,462	106,800	X
BARD C R INC	COM	067383109	278	4,700	X
BARRICK GOLD CORP	COM	067901108	911	49,107	X
BARR LABS INC	COM	068306109	263	4,000	X

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BAUSCH & LOMB INC	COM	071707103	218	4,900	X
BAXTER INTL INC	COM	071813109	3,220	54,100	X
BE AEROSPACE INC	COM	073302101	858	86,400	X
BEAR STEARNS COS INC	COM	073902108	1,832	29,200	X
BECKMAN COULTER INC	COM	075811109	1,318	25,800	X
BECTON DICKINSON & CO	COM	075887109	1,309	34,700	X
BED BATH & BEYOND INC	COM	075896100	898	26,600	X
BELDEN INC	COM	077459105	734	30,800	X
BELLSOUTH CORP	COM	079860102	6,782	184,000	X
BEMIS INC	COM	081437105	1,766	32,500	X
BEST BUY INC	COM	086516101	1,964	24,800	X
BIG LOTS INC	COM	089302103	146	10,400	X
BIOGEN INC	COM	090597105	996	20,300	X
BIOMET INC	COM	090613100	667	24,650	X
BIOSITE INC	COM	090945106	396	16,000	X
BLACK & DECKER CORP	COM	091797100	340	7,300	X
BLACK BOX CORP DEL	COM	091826107	620	12,800	X
BLOCK H & R INC	COM	093671105	1,405	31,600	X
BLYTH INC	COM	09643P108	1,299	49,000	X
BOB EVANS FARMS INC	COM	096761101	480	17,000	X
BOEING CO	COM	097023105	4,907	101,700	X
BOSTON SCIENTIFIC CORP	COM	101137107	926	36,900	X
BRIGGS & STRATTON CORP	COM	109043109	327	7,100	X
BRIGHTPOINT INC	COM	109473108	27	29,400	X
BRINKER INTL INC	COM	109641100	519	16,000	X
BRISTOL MYERS SQUIBB CO	COM	110122108	7,175	177,200	X
BROADCOM CORP	CL A	111320107	862	24,000	X
BROWN FORMAN CORP	CL B	115637209	458	6,300	X
BROWN SHOE INC NEW	COM	115736100	416	21,400	X
BRUNSWICK CORP	COM	117043109	219	8,000	X
BUCKEYE TECHNOLOGIES INC	COM	118255108	112	10,900	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1,068	35,400	X
BURLINGTON RES INC	COM	122014103	738	18,400	X
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	440	10,000	X
CBRL GROUP INC	COM	12489V106	251	8,800	X
CEC ENMT INC	COM	125137109	462	10,000	X
CIGNA CORP	COM	125509109	1,338	13,200	X
CMS ENERGY CORP	COM	125896100	1,466	64,800	X
CSX CORP	COM	126408103	743	19,500	X
CTS CORP	COM	126501105	320	19,700	X
CVS CORP	COM	126650100	1,229	35,800	X
CABOT CORP	COM	127055101	287	7,800	X
CALPINE CORP	COM	131347106	356	28,000	X
CAMPBELL SOUP CO	COM	134429109	2,136	79,700	X
CAPITAL ONE FINL INC	COM	14040H105	1,258	19,700	X
CARAUSTAR INDS INC	COM	140909102	178	17,050	X
CARDINAL HEALTH INC	COM	14149Y108	4,509	63,600	X
CARNIVAL CORP	COM	143658102	2,994	91,700	X
CATAPULT COMMUNICATIONS CORP	COM	149016107	490	19,400	X
CATERPILLAR INC DEL	COM	149123101	1,785	31,400	X
CATO CORP NEW	CL A	149205106	423	19,000	X
CENDANT CORP	COM	151313103	3,612	188,100	X
CENTEX CORP	COM	152312104	291	5,600	X
CENTURYTEL INC	COM	156700106	439	12,900	X
CHARTER ONE FINL INC	COM	160903100	1,902	60,927	X
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	395	25,000	X
CHEVRONTEXO CORP	COM	166764100	10,111	112,006	X
CHIRON CORP	COM	170040109	794	17,300	X
CHUBB CORP	COM	171232101	1,133	15,500	X
CIENA CORP	COM	171779101	270	30,000	X
CINCINNATI FINL CORP	COM	172062101	646	14,800	X
CINERGY CORP	COM	172474108	522	14,600	X

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CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	345	19,100	X
CISCO SYS INC	COM	17275R102	11,744	693,700	X
CINTAS CORP	COM	172908105	773	15,500	X
CITIGROUP INC	COM	172967101	24,087	486,400	X
CITIZENS COMMUNICATIONS CO	COM	17453B101	276	25,700	X
CITRIX SYS INC	COM	177376100	1,500	86,800	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2,812	54,700	X
CLEVELAND CLIFFS INC	COM	185896107	634	28,800	X
CLOROX CO DEL	COM	189054109	929	21,300	X
COACHMEN INDS INC	COM	189873102	189	11,600	X
COCA COLA CO	COM	191216100	11,900	227,700	X
COCA COLA ENTERPRISES INC	COM	191219104	764	40,700	X
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	417	9,900	X
COLGATE PALMOLIVE CO	COM	194162103	2,886	50,500	X
COMCAST CORP	CL A SPL	200300200	2,751	86,500	X
COMERICA INC	COM	200340107	1,020	16,300	X
COMMERCE BANCSHARES INC	COM	200525103	1,322	29,900	X
COMMUNITY FIRST BANKSHARES I	COM	203902101	414	16,000	X
OMPASS BANCSHARES INC	COM	20449H109	1,281	41,500	X
COMPAQ COMPUTER CORP	COM	204493100	1,621	155,100	X
COMPUTER ASSOC INTL INC	COM	204912109	1,154	52,700	X
COMPUTER SCIENCES CORP	COM	205363104	792	15,600	X
COMPUWARE CORP	COM	205638109	634	49,100	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	927	73,200	X
CONAGRA FOODS INC	COM	205887102	1,193	49,200	X
CONCORD EFS INC	COM	206197105	1,533	46,100	X
CONEXANT SYSTEMS INC	COM	207142100	281	23,300	X
CONOCO INC	COM	208251504	1,672	57,300	X
CONSECO INC	COM	208464107	114	31,600	X
CONSOLIDATED EDISON INC	COM	209115104	2,041	48,700	X
CONSTELLATION BRANDS INC	CL A	21036P108	440	8,000	X
CONSTELLATION ENERGY GROUP I	COM	210371100	463	15,000	X
CONVERGYS CORP	COM	212485106	467	15,800	X
COOPER INDS INC	COM	216669101	361	8,600	X
COORS ADOLPH CO	CL B	217016104	607	9,000	X
CORNING INC	COM	219350105	660	86,600	X
COSTCO WHSL CORP NEW	COM	22160K105	1,649	41,400	X
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1,204	26,900	X
COVANCE INC	COM	222816100	406	20,000	X
CULLEN FROST BANKERS INC	COM	229899109	316	8,800	X
DRS TECHNOLOGIES INC	COM	23330X100	456	11,000	X
D R HORTON INC	COM	23331A109	415	11,000	X
DTE ENERGY CO	COM	233331107	678	14,900	X
DANA CORP	COM	235811106	292	13,600	X
DANAHER CORP DEL	COM	235851102	930	13,100	X
DARDEN RESTAURANTS INC	COM	237194105	1,043	25,700	X
DAVOX CORP	COM	239208101	119	14,900	X
DEAN FOODS CO NEW	COM	242370104	1,386	18,300	X
DELL COMPUTER CORP	COM	247025109	6,541	250,500	X
DELPHI CORP	COM	247126105	820	51,300	X
DELTA & PINE LD CO	COM	247357106	271	14,300	X
DELTA AIR LINES INC DEL	COM	247361108	370	11,300	X
DELUXE CORP	COM	248019101	550	11,900	X
DENTSPLY INTL INC NEW	COM	249030107	1,988	53,650	X
DEVON ENERGY CORP NEW	COM	25179M103	555	11,500	X
DIEBOLD INC	COM	253651103	1,251	30,700	X
DIGITAL LIGHTWAVE INC	COM	253855100	110	17,700	X
DISNEY WALT CO	COM DISNEY	254687106	4,309	186,700	X
DIRECT FOCUS INC	COM	254931108	419	11,000	X
DOLLAR GEN CORP	COM	256669102	493	30,287	X
DOMINION RES INC VA NEW	COM	25746U109	1,570	24,100	X
DONNELLEY R R & SONS CO	COM	257867101	1,611	51,800	X

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DORAL FINL CORP	COM	25811P100	407	12,000	X
DOVER CORP	COM	260003108	759	18,500	X
DOW CHEM CO	COM	260543103	2,703	82,614	X
DOW JONES & CO INC	COM	260561105	454	7,800	X
DU PONT E I DE NEMOURS & CO	COM	263534109	4,427	93,900	X
DUKE ENERGY CORP	WHEN ISSUED	264399106	4,533	119,916	X
DUPONT PHOTOMASKS INC	COM	26613X101	322	6,200	X
DYNEGY INC NEW	CL A	26816Q101	931	32,100	X
E M C CORP MASS	COM	268648102	2,419	202,900	X
EOG RES INC	COM	26875P101	430	10,600	X
ESS TECHNOLOGY INC	COM	269151106	332	16,000	X
EASTMAN CHEM CO	COM	277432100	346	7,100	X
EASTMAN KODAK CO	COM	277461109	829	26,600	X
EATON CORP	COM	278058102	510	6,300	X
ECOLAB INC	COM	278865100	535	11,700	X
EDISON INTL	COM	281020107	1,801	107,500	X
EL PASO CORP	COM	28336L109	2,056	46,695	X
ELAN PLC	ADR	284131208	594	42,700	X
ELECTRONIC DATA SYS NEW	COM	285661104	3,068	52,900	X
EMERSON ELEC CO	COM	291011104	3,438	59,900	X
ENGELHARD CORP	COM	292845104	1,707	55,000	X
ENTERGY CORP NEW	COM	29364G103	1,094	25,200	X
EQUIFAX INC	COM	294429105	398	13,300	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1,137	37,900	X
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	713	24,800	X
EXELON CORP	COM	30161N101	1,555	29,350	X
EXPRESS SCRIPTS INC	COM	302182100	461	8,000	X
EXTENDED STAY AMER INC	COM	30224P101	1,293	74,300	X
EXXON MOBIL CORP	COM	30231G102	28,095	641,000	X
FPL GROUP INC	COM	302571104	1,679	28,200	X
FAMILY DLR STORES INC	COM	307000109	529	15,800	X
FEDERAL HOME LN MTG CORP	COM	313400301	5,919	93,400	X
FEDERAL NATL MTG ASSN	COM	313586109	9,538	119,400	X
FEDERATED DEPT STORES INC DE	COM	31410H101	719	17,600	X
FEDEX CORP	COM	31428X106	1,586	27,300	X
FERRO CORP	COM	315405100	403	14,000	X
FIDELITY NATL FINL INC	COM	316326107	214	8,100	X
FIFTH THIRD BANCORP	COM	316773100	3,572	52,930	X
FINANCIAL FED CORP	COM	317492106	427	13,000	X
FIRST AMERN CORP CALIF	COM	318522307	302	14,200	X
FIRST DATA CORP	COM	319963104	3,045	34,900	X
FIRST TENN NATL CORP	COM	337162101	1,535	43,800	X
FISERV INC	COM	337738108	1,223	26,600	X
FLAGSTAR BANCORP INC	COM	337930101	419	18,000	X
FIRSTENERGY CORP	COM	337932107	944	27,300	X
FLEETBOSTON FINL CORP	COM	339030108	4,600	131,422	X
FLUOR CORP NEW	COM	343412102	298	7,300	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	2,734	165,800	X
FOREST LABS INC	COM	345838106	1,332	16,300	X
FORRESTER RESH INC	COM	346563109	388	20,300	X
FORTUNE BRANDS INC	COM	349631101	1,955	39,600	X
FRANKLIN RES INC	COM	354613101	1,002	23,900	X
FREEMONT GEN CORP	COM	35671D857	233	13,200	X
FREMONT GEN CORP	COM	357288109	146	23,900	X
G & K SVCS INC	CL A	361268105	261	7,000	X
GANNETT INC	COM	364730101	2,001	26,300	X
GAP INC DEL	COM	364760108	1,188	79,000	X
GATEWAY INC	COM	367626108	188	29,700	X
GENCORP INC	COM	368682100	409	26,000	X
GENERAL DYNAMICS CORP	COM	369550108	1,738	18,500	X
GENERAL ELEC CO	COM	369604103	35,177	939,300	X
GENERAL MLS INC	COM	370334104	1,632	33,400	X

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GENERAL MTRS CORP	COM	370442105	3,075	50,869	X
GENUINE PARTS CO	COM	372460105	585	15,900	X
GENZYME CORP	COM GENL DIV	372917104	847	19,400	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	440	16,400	X
GEORGIA PAC CORP	COM	373298108	631	21,062	X
GILLETTE CO	COM	375766102	3,285	96,600	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	386	21,000	X
GOLDEN ST BANCORP INC	COM	381197102	416	14,000	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,207	19,000	X
GOODRICH CORP	COM	382388106	294	9,300	X
GOODYEAR TIRE & RUBR CO	COM	382550101	381	14,900	X
GRACO INC	COM	384109104	449	11,000	X
GRAINGER W W INC	COM	384802104	484	8,600	X
GREENPOINT FINL CORP	COM	395384100	1,731	39,600	X
GUIDANT CORP	COM	401698105	1,209	27,900	X
HCA INC	COM	404119109	2,081	47,200	X
HNC SOFTWARE INC	COM	40425P107	360	21,400	X
HAIN CELESTIAL GROUP INC	COM	405217100	320	14,400	X
HALLIBURTON CO	COM	406216101	671	39,300	X
HANCOCK JOHN FINL SVCS INC	COM	41014S106	1,043	27,300	X
HARLEY DAVIDSON INC	COM	412822108	1,527	27,700	X
HARRAHS ENTMT INC	COM	413619107	456	10,300	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,526	22,400	X
HASBRO INC	COM	418056107	250	15,800	X
HEALTHSOUTH CORP	COM	421924101	515	35,900	X
HEALTH MGMT ASSOC INC NEW	CL A	421933102	464	22,400	X
HEINZ H J CO	COM	423074103	1,332	32,100	X
HERSHEY FOODS CORP	COM	427866108	850	12,400	X
HEWLETT PACKARD CO	COM	428236103	3,186	177,600	X
HILLENBRAND INDS INC	COM	431573104	635	10,300	X
HILTON HOTELS CORP	COM	432848109	483	33,800	X
HOME DEPOT INC	COM	437076102	10,952	225,300	X
HON INDS INC	COM	438092108	341	12,000	X
HONEYWELL INTL INC	COM	438516106	2,851	74,500	X
HOT TOPIC INC	COM	441339108	408	19,500	X
HOUSEHOLD INTL INC	COM	441815107	2,380	41,900	X
HUGHES SUPPLY INC	COM	444482103	312	8,000	X
HUMANA INC	COM	444859102	208	15,400	X
HUNTINGTON BANCSHARES INC	COM	446150104	454	23,040	X
IMS HEALTH INC	COM	449934108	608	27,100	X
ITT INDS INC IND	COM	450911102	1,771	28,100	X
IDACORP INC	COM	451107106	454	11,200	X
IDEXX LABS INC	COM	45168D104	403	15,000	X
ILLINOIS TOOL WKS INC	COM	452308109	2,019	27,900	X
IMMUNEX CORP NEW	COM	452528102	1,510	49,900	X
INAMED CORP	COM	453235103	428	13,000	X
INCO LTD	COM	453258402	327	16,700	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	450	16,000	X
INSIGHT ENTERPRISES INC	COM	45765U103	385	17,000	X
INTEGRATED ELECTRICAL SVC	COM	45811E103	385	76,900	X
INTEL CORP	COM	458140100	19,377	637,200	X
INTER TEL INC	COM	458372109	388	21,000	X
INTERMET CORP	COM	45881K104	191	27,200	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	17,150	164,900	X
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	304	8,700	X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	499	8,000	X
INTL PAPER CO	COM	460146103	1,897	44,109	X
INTERPUBLIC GROUP COS INC	COM	460690100	1,186	34,600	X
INTUIT	COM	461202103	744	19,400	X
INVACARE CORP	COM	461203101	384	10,200	X
IONICS INC	COM	462218108	317	9,900	X
IRWIN FINL CORP	COM	464119106	410	21,900	X

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ISHARES TR	S&P MIDCAP 400	464287507	993	9,200	X
ISHARES TR	RUSSELL 3000	464287689	4,032	63,300	X
ISHARES TR	S&P SMLCAP 600	464287804	1,090	8,900	X
IVAX CORP	COM	465823102	987	61,500	X
JDS UNIPHASE CORP	COM	46612J101	716	121,600	X
JLG INDS INC	COM	466210101	422	28,500	X
J P MORGAN CHASE & CO	COM	46625H100	6,656	186,700	X
JABIL CIRCUIT INC	COM	466313103	426	18,100	X
JEFFERSON PILOT CORP	COM	475070108	1,946	38,850	X
JOHNSON & JOHNSON	COM	478160104	19,050	293,300	X
JOHNSON CTLS INC	COM	478366107	901	10,200	X
JONES APPAREL GROUP INC	COM	480074103	402	11,500	X
KLA-TENCOR CORP	COM	482480100	1,131	17,000	X
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	347	21,800	X
KEITHLEY INSTRS INC	COM	487584104	352	16,000	X
KELLOGG CO	COM	487836108	1,249	37,200	X
KELLWOOD CO	COM	488044108	306	12,600	X
KEMET CORP	COM	488360108	1,515	78,200	X
KERR MCGEE CORP	COM	492386107	1,832	29,142	X
KEY ENERGY SVCS INC	COM	492914106	461	43,000	X
KEYCORP NEW	COM	493267108	1,034	38,800	X
KEYSPAN CORP	COM	49337W100	462	12,700	X
KIMBERLY CLARK CORP	COM	494368103	3,110	48,100	X
KINDER MORGAN INC KANS	COM	49455P101	751	15,500	X
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1,152	34,900	X
KING PHARMACEUTICALS INC	COM	495582108	1,943	55,500	X
KNIGHT RIDDER INC	COM	499040103	529	7,700	X
KOHL'S CORP	COM	500255104	2,184	30,700	X
KROGER CO	COM	501044101	1,631	73,600	X
LNR PPTY CORP	COM	501940100	456	13,000	X
LSI LOGIC CORP	COM	502161102	571	33,600	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	314	2,800	X
LANDAMERICA FINL GROUP INC	COM	514936103	450	13,000	X
LANDRY'S RESTAURANTS INC	COM	51508L103	301	13,100	X
LEGGETT & PLATT INC	COM	524660107	446	18,000	X
LEHMAN BROS HLDGS INC	COM	524908100	1,409	21,800	X
LENNAR CORP	COM	526057104	348	6,600	X
LEXMARK INTL NEW	CL A	529771107	680	11,900	X
LILLY ELI & CO	COM	532457108	8,070	105,900	X
LIMITED INC	COM	532716107	702	39,200	X
LINCARE HLDGS INC	COM	532791100	1,223	45,100	X
LINCOLN NATL CORP IND	COM	534187109	878	17,300	X
LINEAR TECHNOLOGY CORP	COM	535678106	1,282	29,000	X
LINENS N THINGS INC	COM	535679104	201	6,600	X
LIZ CLAIBORNE INC	COM	539320101	1,514	53,400	X
LOCKHEED MARTIN CORP	COM	539830109	2,919	50,700	X
LOEWS CORP	COM	540424108	1,025	17,500	X
LOWES COS INC	COM	548661107	3,083	70,900	X
LUCENT TECHNOLOGIES INC	COM	549463107	1,479	312,600	X
MBIA INC	COM	55262C100	1,977	36,150	X
MBNA CORP	COM	55262L100	4,196	108,800	X
MGIC INVT CORP WIS	COM	552848103	1,095	16,000	X
MSC INDL DIRECT INC	CL A	553530106	1,191	52,000	X
MAGNA INTL INC	CL A	559222401	1,713	23,300	X
MANITOWOC INC	COM	563571108	363	9,200	X
MANOR CARE INC NEW	COM	564055101	219	9,400	X
MARATHON OIL CORP	COM	565849106	2,405	83,500	X
MARSH & MCLENNAN COS INC	COM	571748102	2,830	25,100	X
MARSHALL & ILSLEY CORP	COM	571834100	616	9,900	X
MARRIOTT INTL INC NEW	CL A	571903202	993	22,100	X
MASCO CORP	COM	574599106	1,153	42,000	X
MATTEL INC	COM	577081102	823	39,500	X

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MAXIM INTEGRATED PRODS INC	COM	57772K101	1,649	29,600	X
MAY DEPT STORES CO	COM	577778103	1,199	34,400	X
MAXIMUS INC	COM	577933104	255	8,300	X
MAYTAG CORP	COM	578592107	310	7,000	X
MCDONALDS CORP	COM	580135101	3,266	117,700	X
MCGRAW HILL COS INC	COM	580645109	1,208	17,700	X
MCKESSON CORP	COM	58155Q103	981	26,200	X
MEADWESTVACO CORP	COM	583334107	604	18,218	X
MEDIMMUNE INC	COM	584699102	893	22,700	X
MEDQUIST INC	COM	584949101	1,266	42,200	X
MEDTRONIC INC	COM	585055106	5,014	110,900	X
MELLON FINL CORP	COM	58551A108	1,652	42,800	X
MENS WEARHOUSE INC	COM	587118100	322	13,800	X
MENTOR CORP MINN	COM	587188103	743	20,600	X
MERCANTILE BANKSHARES CORP	COM	587405101	467	10,800	X
MERCK & CO INC	COM	589331107	13,767	239,100	X
MERCURY INTERACTIVE CORP	COM	589405109	286	7,600	X
MERRILL LYNCH & CO INC	COM	590188108	4,608	83,200	X
METHODE ELECTRS INC	CL A	591520200	167	13,400	X
METLIFE INC	COM	59156R108	2,394	76,000	X
METRIS COS INC	COM	591598107	920	46,000	X
METRO ONE TELECOMMUNICATIONS	COM	59163F105	279	11,000	X
MICHAELS STORES INC	COM	594087108	1,297	34,300	X
MICROSOFT CORP	COM	594918104	31,114	515,900	X
MICROCHIP TECHNOLOGY INC	COM	595017104	1,330	31,800	X
MICRON TECHNOLOGY INC	COM	595112103	1,806	54,900	X
MILACRON INC	COM	598709103	344	23,600	X
MINNESOTA MNG & MFG CO	COM	604059105	4,129	35,900	X
MIRANT CORP	COM	604675108	530	36,700	X
MOBILE MINI INC	COM	60740F105	354	11,000	X
MOLEX INC	COM	608554101	621	17,900	X
MOODYS CORP	COM	615369105	834	20,300	X
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	7,519	131,200	X
MOTOROLA INC	COM	620076109	2,894	203,800	X
MUTUAL RISK MGMT LTD	COM	628351108	31	36,200	X
MYLAN LABS INC	COM	628530107	1,520	51,600	X
NBTY INC	COM	628782104	392	23,000	X
NCR CORP NEW	COM	62886E108	398	8,900	X
NRG ENERGY INC	COM	629377102	1,110	92,000	X
NVR INC	COM	62944T105	473	1,500	X
NABORS INDS INC	COM	629568106	545	12,900	X
NATIONAL CITY CORP	COM	635405103	1,707	55,500	X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	542	16,100	X
NATIONWIDE FINL SVCS INC	CL A	638612101	1,203	28,100	X
NAUTICA ENTERPRISES INC	COM	639089101	321	21,200	X
NAVISTAR INTL CORP NEW	COM	63934E108	239	5,400	X
NETWORK APPLIANCE INC	COM	64120L104	618	30,300	X
NEW CENTURY FINANCIAL CORP	COM	64352D101	409	18,000	X
NEW YORK TIMES CO	CL A	650111107	665	13,900	X
NEWELL RUBBERMAID INC	COM	651229106	780	24,420	X
NEWFIELD EXPL CO	COM	651290108	307	8,300	X
NEWMONT MINING CORP	COM	651639106	991	35,800	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	393	73,100	X
NIKE INC	CL B	654106103	1,728	28,800	X
NISOURCE INC	COM	65473P105	434	18,900	X
NOBLE DRILLING CORP	COM	655042109	501	12,100	X
NORDSTROM INC	COM	655664100	301	12,300	X
NORFOLK SOUTHERN CORP	COM	655844108	845	35,300	X
NORTEL NETWORKS CORP NEW	COM	656568102	1,316	293,100	X
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	459	11,400	X
NORTHERN TR CORP	COM	665859104	1,220	20,300	X
NORTHROP GRUMMAN CORP	COM	666807102	2,363	20,900	X

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NORTHWEST NAT GAS CO	COM	667655104	311	11,100	X
NORTHWESTERN CORP	COM	668074107	684	31,100	X
NOVELL INC	COM	670006105	129	33,200	X
NOVELLUS SYS INC	COM	670008101	709	13,100	X
NUCOR CORP	COM	670346105	456	7,100	X
NUEVO ENERGY CO	COM	670509108	164	11,000	X
NVIDIA CORP	COM	67066G104	790	17,800	X
NYFIX INC	COM	670712108	151	10,100	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,288	44,200	X
OCULAR SCIENCES INC	COM	675744106	420	15,000	X
OFFICE DEPOT INC	COM	676220106	927	46,700	X
OLIN CORP	COM PAR \$1	680665205	350	18,600	X
OMNICOM GROUP INC	COM	681919106	1,605	17,000	X
ON ASSIGNMENT INC	COM	682159108	333	18,600	X
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	299	16,700	X
ORACLE CORP	COM	68389X105	6,519	509,300	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	721	26,100	X
OUTBACK STEAKHOUSE INC	COM	689899102	1,155	32,300	X
OXFORD HEALTH PLANS INC	COM	691471106	1,354	32,400	X
PG&E CORP	COM	69331C108	836	35,500	X
PMC-SIERRA INC	COM	69344F106	246	15,100	X
PNC FINL SVCS GROUP INC	COM	693475105	1,599	26,000	X
PPG INDS INC	COM	693506107	2,290	41,700	X
PPL CORP	COM	69351T106	531	13,400	X
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	322	22,900	X
PACCAR INC	COM	693718108	512	7,000	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	620	25,200	X
PACTIV CORP	COM	695257105	292	14,600	X
PALL CORP	COM	696429307	1,295	63,200	X
PALM INC	COM	696642107	208	52,013	X
PAPA JOHNS INTL INC	COM	698813102	429	15,400	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	145	24,000	X
PARKER HANNIFIN CORP	COM	701094104	1,756	35,200	X
PATTERSON UTI ENERGY INC	COM	703481101	446	15,000	X
PAXAR CORP	COM	704227107	464	27,000	X
PAYCHEX INC	COM	704326107	1,362	34,300	X
PENNEY J C INC	COM	708160106	501	24,200	X
PENTON MEDIA INC	COM	709668107	122	16,200	X
PEOPLESOFT INC	COM	712713106	1,012	27,700	X
PEPSI BOTTLING GROUP INC	COM	713409100	1,542	59,600	X
PEPSICO INC	COM	713448108	8,250	160,190	X
PERKINELMER INC	COM	714046109	209	11,300	X
PFIZER INC	COM	717081103	23,768	598,100	X
PHARMACIA CORP	COM	71713U102	5,324	118,097	X
HELPS DODGE CORP	COM	717265102	303	7,200	X
PHILIP MORRIS COS INC	COM	718154107	10,450	198,400	X
PHILLIPS PETE CO	COM	718507106	2,537	40,400	X
PIER 1 IMPORTS INC	COM	720279108	220	10,700	X
PINNACLE ENTMT INC	COM	723456109	197	24,400	X
PINNACLE WEST CAP CORP	COM	723484101	354	7,800	X
PITNEY BOWES INC	COM	724479100	1,237	28,900	X
PLACER DOME INC	COM	725906101	369	30,100	X
PLUM CREEK TIMBER CO INC	COM	729251108	496	16,700	X
POGO PRODUCING CO	COM	730448107	384	12,100	X
POLYMEDICA CORP	COM	731738100	433	17,000	X
PRAXAIR INC	COM	74005P104	2,488	41,600	X
PRE PAID LEGAL SVCS INC	COM	740065107	228	8,000	X
PRECISION CASTPARTS CORP	COM	740189105	230	6,500	X
PRICE COMMUNICATIONS CORP	COM NEW	741437305	402	22,800	X
PRICE T ROWE GROUP INC	COM	74144T108	440	11,300	X
PRIME HOSPITALITY CORP	COM	741917108	750	57,000	X
PROCTER & GAMBLE CO	COM	742718109	11,910	132,200	X

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PROGRESS ENERGY INC	COM	743263105	1,001	20,000	X
PROGRESSIVE CORP OHIO	COM	743315103	1,116	6,700	X
PROTECTIVE LIFE CORP	COM	743674103	446	14,300	X
PROVIDENT BANKSHARES CORP	COM	743859100	454	18,900	X
PROVINCE HEALTHCARE CO	COM	743977100	381	12,000	X
PROVIDIAN FINL CORP	COM	74406A102	196	26,000	X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	870	19,000	X
PULTE HOMES INC	COM	745867101	1,660	34,700	X
QLOGIC CORP	COM	747277101	421	8,500	X
QUALCOMM INC	COM	747525103	2,635	70,000	X
QUANTA SVCS INC	COM	74762E102	1,349	78,000	X
QUIKSILVER INC	COM	74838C106	361	16,500	X
QUINTILES TRANSNATIONAL CORP	COM	748767100	195	11,000	X
QWEST COMMUNICATIONS INTL IN	COM	749121109	1,254	152,500	X
R & G FINANCIAL CORP	CL B	749136107	419	21,000	X
RADIAN GROUP INC	COM	750236101	882	17,976	X
RADIANT SYSTEMS INC	COM	75025N102	148	16,400	X
RADIOSHACK CORP	COM	750438103	493	16,400	X
RATIONAL SOFTWARE CORP	COM NEW	75409P202	283	17,900	X
RAYTHEON CO	COM NEW	755111507	1,470	35,800	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	271	11,000	X
REGIS CORP MINN	COM	758932107	477	17,000	X
REGIONS FINL CORP	COM	758940100	714	20,800	X
RELIANT ENERGY INC	COM	75952J108	704	27,300	X
RESPIRONICS INC	COM	761230101	486	15,000	X
REYNOLDS & REYNOLDS CO	CL A	761695105	1,170	39,000	X
RIGGS NATL CORP WASH DC	COM	766570105	447	29,100	X
RIGHT MGMT CONSULTANTS INC	COM	766573109	456	18,000	X
ROBERT HALF INTL INC	COM	770323103	475	16,100	X
ROCKWELL AUTOMATION INC	COM	773903109	337	16,800	X
ROCKWELL COLLINS INC	COM	774341101	777	30,800	X
ROHM & HAAS CO	COM	775371107	854	20,200	X
ROSLYN BANCORP INC	COM	778162107	435	21,000	X
ROSS STORES INC	COM	778296103	1,778	47,000	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	213	6,399	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	10,565	194,500	X
SBC COMMUNICATIONS INC	COM	78387G103	12,172	325,100	X
SPDR TR	UNIT SER 1	78462F103	2,107	18,400	X
SWS GROUP INC	COM	78503N107	306	15,089	X
SABRE HLDGS CORP	CL A	785905100	572	12,239	X
SAFECO CORP	COM	786429100	375	11,700	X
SAFEWAY INC	COM NEW	786514208	2,071	46,000	X
ST JUDE MED INC	COM	790849103	617	8,000	X
ST PAUL COS INC	COM	792860108	871	19,000	X
SANMINA SCI CORP	COM	800907107	560	47,700	X
SAPIENT CORP	COM	803062108	55	11,550	X
SARA LEE CORP	COM	803111103	2,665	128,383	X
SCANSOURCE INC	COM	806037107	421	7,000	X
SCHEIN HENRY INC	COM	806407102	207	4,700	X
SCHERING PLOUGH CORP	COM	806605101	4,407	140,800	X
SCHLUMBERGER LTD	COM	806857108	3,100	52,700	X
SCHWAB CHARLES CORP NEW	COM	808513105	1,638	125,150	X
SCIENTIFIC ATLANTA INC	COM	808655104	330	14,300	X
SEALED AIR CORP NEW	COM	81211K100	363	7,700	X
SEARS ROEBUCK & CO	COM	812387108	2,676	52,200	X
SELECTIVE INS GROUP INC	COM	816300107	521	19,500	X
SEMPRA ENERGY	COM	816851109	659	26,200	X
SERENA SOFTWARE INC	COM	817492101	332	17,000	X
SHERWIN WILLIAMS CO	COM	824348106	402	14,100	X
SHOPKO STORES INC	COM	824911101	250	13,800	X
SIEBEL SYS INC	COM	826170102	1,379	42,300	X
SIERRA HEALTH SVCS INC	COM	826322109	484	37,000	X

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SIGMA ALDRICH CORP	COM	826552101	315	6,700	X
SILGAN HOLDINGS INC	COM	827048109	408	12,200	X
SMITH A O	COM	831865209	433	17,000	X
SMITHFIELD FOODS INC	COM	832248108	240	9,200	X
SOLA INTL INC	COM	834092108	181	12,300	X
SOLECTRON CORP	COM	834182107	586	75,100	X
SOURCECORP	COM	836167106	725	24,600	X
SOUTHERN CO	COM	842587107	1,687	63,700	X
SOUTHTRUST CORP	COM	844730101	1,579	59,800	X
SOUTHWEST AIRLS CO	COM	844741108	1,613	83,350	X
SOUTHWEST BANCORPORATION TEX	COM	84476R109	457	13,700	X
SOVEREIGN BANCORP INC	COM	845905108	1,315	93,600	X
SPRINT CORP	COM FON GROUP	852061100	1,242	81,200	X
SPRINT CORP	PCS COM SER 1	852061506	929	90,300	X
STANDARD PAC CORP NEW	COM	85375C101	393	14,000	X
STANLEY WKS	COM	854616109	361	7,800	X
STAPLES INC	COM	855030102	2,161	108,200	X
STARBUCKS CORP	COM	855244109	807	34,900	X
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	681	18,100	X
STATE STR CORP	COM	857477103	1,650	29,800	X
STEAK N SHAKE CO	COM	857873103	162	11,500	X
STERLING BANCSHARES INC	COM	858907108	380	28,500	X
STILWELL FINL INC	COM	860831106	497	20,300	X
STONE ENERGY CORP	COM	861642106	725	18,700	X
STRIDE RITE CORP	COM	863314100	183	22,200	X
STRYKER CORP	COM	863667101	1,086	18,000	X
SUN MICROSYSTEMS INC	COM	866810104	2,618	296,800	X
SUNOCO INC	COM	86764P109	504	12,600	X
SUNRISE ASSISTED LIVING INC	COM	86768K106	725	26,600	X
SUNTRUST BKS INC	COM	867914103	1,762	26,400	X
SUPERVALU INC	COM	868536103	601	23,300	X
SYMANTEC CORP	COM	871503108	321	7,800	X
SYMBOL TECHNOLOGIES INC	COM	871508107	235	20,900	X
SYNOPSIS INC	COM	871607107	1,280	23,200	X
SYNOVUS FINL CORP	COM	87161C105	814	26,700	X
SYSCO CORP	COM	871829107	1,819	61,000	X
TECO ENERGY INC	COM	872375100	1,598	55,800	X
TJX COS INC NEW	COM	872540109	1,000	25,000	X
TRW INC	COM	872649108	597	11,600	X
TMP WORLDWIDE INC	COM	872941109	348	10,100	X
TXU CORP	COM	873168108	2,666	48,900	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	362	18,000	X
TARGET CORP	COM	87612E106	3,566	82,700	X
TECH DATA CORP	COM	878237106	1,340	29,200	X
TELLABS INC	COM	879664100	393	37,500	X
TEMPLE INLAND INC	COM	879868107	255	4,500	X
TENET HEALTHCARE CORP	COM	88033G100	2,232	33,300	X
TENNECO AUTOMOTIVE INC	COM	880349105	74	18,500	X
TERADYNE INC	COM	880770102	655	16,600	X
TESORO PETE CORP	COM	881609101	450	32,000	X
TETRA TECHNOLOGIES INC DEL	COM	88162F105	447	15,400	X
TETRA TECH INC NEW	COM	88162G103	302	21,100	X
TEXAS INSTRS INC	COM	882508104	5,250	158,600	X
TEXTRON INC	COM	883203101	1,998	39,100	X
THERAGENICS CORP	COM	883375107	563	56,900	X
THERMO ELECTRON CORP	COM	883556102	338	16,300	X
TIDEWATER INC	COM	886423102	385	9,100	X
TIFFANY & CO NEW	COM	886547108	476	13,400	X
TOLL BROTHERS INC	WHEN ISSUED	889478103	449	9,000	X
TOO INC	COM	890333107	395	13,400	X
TORCHMARK CORP	COM	891027104	459	11,400	X
TOWER AUTOMOTIVE INC	COM	891707101	782	55,900	X

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TOYS R US INC	COM	892335100	327	18,200	X
TRIAD GTY INC	COM	895925105	422	9,700	X
TRICON GLOBAL RESTAURANTS	COM	895953107	788	13,400	X
TRIBUNE CO NEW	COM	896047107	1,241	27,300	X
TRIMBLE NAVIGATION LTD	COM	896239100	178	10,700	X
TRIUMPH GROUP INC NEW	COM	896818101	470	12,000	X
TRUSTCO BK CORP N Y	COM	898349105	435	33,700	X
TYCO INTL LTD NEW	COM	902124106	7,088	219,300	X
TYSON FOODS INC	CL A	902494103	1,187	95,100	X
UGI CORP NEW	COM	902681105	407	13,000	X
UST INC	COM	902911106	588	15,100	X
US BANCORP DEL	COM NEW	902973304	5,331	236,200	X
US ONCOLOGY INC	COM	90338W103	307	34,900	X
USA ED INC	COM	90390U102	1,408	14,400	X
UNILEVER N V	N Y SHS NEW	904784709	2,971	52,300	X
UNION PAC CORP	COM	907818108	1,665	26,800	X
UNION PLANTERS CORP	COM	908068109	1,867	39,400	X
UNISOURCE ENERGY CORP	COM	909205106	354	17,300	X
UNISYS CORP	COM	909214108	369	29,200	X
UNIT CORP	COM	909218109	439	24,000	X
UNITED NAT FOODS INC	COM	911163103	423	17,000	X
UNITED TECHNOLOGIES CORP	COM	913017109	5,253	70,800	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,178	28,500	X
UNIVERSAL ELECTRS INC	COM	913483103	360	24,600	X
UNIVISION COMMUNICATIONS INC	CL A	914906102	806	19,200	X
UNOCAL CORP	COM	915289102	869	22,300	X
UNUMPROVIDENT CORP	COM	91529Y106	620	22,206	X
USFREIGHTWAYS CORP	COM	916906100	301	8,500	X
UTSTARCOM INC	COM	918076100	1,312	50,000	X
V F CORP	COM	918204108	441	10,200	X
VALERO ENERGY CORP NEW	COM	91913Y100	262	5,300	X
VERISIGN INC	COM	92343E102	226	8,370	X
VERITAS DGC INC	COM	92343P107	316	18,700	X
VERIZON COMMUNICATIONS	COM	92343V104	12,994	281,862	X
VERITAS SOFTWARE CO	COM	923436109	1,609	36,700	X
VIASAT INC	COM	92552V100	167	11,900	X
VIACOM INC	CL B	925524308	7,855	162,400	X
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,139	56,000	X
VISTEON CORP	COM	92839U107	198	11,984	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	171	17,400	X
VULCAN MATLS CO	COM	929160109	442	9,300	X
WACHOVIA CORP 2ND NEW	COM	929903102	5,959	160,700	X
WAL MART STORES INC	COM	931142103	26,144	426,500	X
WALGREEN CO	COM	931422109	3,660	93,400	X
WASHINGTON MUT INC	COM	939322103	4,961	149,750	X
WASTE CONNECTIONS INC	COM	941053100	419	12,500	X
WASTE MGMT INC DEL	COM	94106L109	1,567	57,500	X
WATERS CORP	COM	941848103	492	17,600	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,373	50,700	X
WELLMAN INC	COM	949702104	367	22,300	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2,381	37,400	X
WELLS FARGO & CO NEW	COM	949746101	7,667	155,200	X
WENDYS INTL INC	COM	950590109	1,983	56,700	X
WESTERN DIGITAL CORP	COM	958102105	1,108	177,800	X
WET SEAL INC	CL A	961840105	488	14,000	X
WEYERHAEUSER CO	COM	962166104	1,245	19,800	X
WHIRLPOOL CORP	COM	963320106	461	6,100	X
WHITNEY HLDG CORP	COM	966612103	878	17,600	X
WHOLE FOODS MKT INC	COM	966837106	457	10,000	X
WILLIAMS COS INC DEL	COM	969457100	1,112	47,200	X
WINN DIXIE STORES INC	COM	974280109	207	12,900	X
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	2,625	389,500	X

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WORTHINGTON INDS INC	COM	981811102	1,367	89,000	X
WRIGLEY WM JR CO	COM	982526105	1,098	20,600	X
WYETH	COM	983024100	7,931	120,800	X
XCEL ENERGY INC	COM	98389B100	853	33,655	X
XILINX INC	COM	983919101	1,220	30,600	X
XEROX CORP	COM	984121103	708	65,900	X
YAHOO INC	COM	984332106	964	52,200	X
ZALE CORP NEW	COM	988858106	272	6,700	X
ZIMMER HLDGS INC	COM	98956P102	603	17,700	X
ZIONS BANCORPORATION	COM	989701107	498	8,400	X
ZOLL MED CORP	COM	989922109	461	12,000	X