



13F File Number	Name
28-00074	Jennison Associates LLC
28-02924	Turner Investment Partners Inc.
28-02900	Mellon Capital Management Corp.
28-03042	Panagora Asset Management Inc.
28-204	Oppenheimer Capital Corp.

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CATERPILLAR INVESTMENT MANAGEMENT LTD.  
PERIOD END DATE: September 30, 2000  
22-02194 S&P 500 Index

ITEM 1:	ITEM 2:	ITEM 3:	ITEM 4:	ITEM 5:	ITEM 6:	ITEM 7:	ITEM 8:
NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION	MANAGERS	VOTING AUTHORITY
					SOLE	SHARED	SOLE
							SHARED
AGILENT TECHNOLOGIES I	Common	00846U101	503,909.44	10,297	X		X
ALCOA INC	Common	013817101	577,226.25	22,804	X		X
APPLE COMPUTER INC	Common	037833100	226,600.00	8,800	X		X
ALBERTSONS INC	Common	013104104	241,332.00	11,492	X		X
ABBOTT LABS	Common	002824100	1,940,550.00	40,800	X		X
BARRICK GOLD CORP	Common	067901108	163,175.00	10,700	X		X
ARMSTRONG HLDGS INC	Common	042384107	13,131.25	1,100	X		X
ALBERTO CULVER CO	Common	013068101	43,218.75	1,500	X		X
ADOBE SYS INC	Common	00724F101	512,325.00	3,300	X		X
A D C TELECOMMUNICATN	Common	000886101	441,006.25	16,400	X		X
ANALOG DEVICES INC	Common	032654105	767,831.25	9,300	X		X
ARCHER DANIELS MIDLAND	Common	039483102	150,385.50	17,436	X		X
ADAPTEC INC	Common	00651F108	56,000.00	2,800	X		X
AUTODESK INC	Common	052769106	43,137.50	1,700	X		X
AMEREN CORP	Common	023608102	154,937.50	3,700	X		X
AMERICAN ELEC PWR INC	Common	025537101	343,517.50	8,780	X		X
AES CORP	Common	00130H105	767,200.00	11,200	X		X
AETNA INC	Common	008117103	234,166.06	4,033	X		X
AFLAC INC	Common	001055102	461,250.00	7,200	X		X
ASSOCIATES FIRST CAP C	Common	046008108	728,384.00	19,168	X		X
AMERICAN GENERAL CORP	Common	026351106	526,890.00	6,755	X		X
ALLERGAN INC	Common	018490102	303,975.00	3,600	X		X
AMERADA HESS CORP	Common	023551104	167,343.75	2,500	X		X
AMERICAN HOME PRODS CO	Common	026609107	1,951,406.25	34,500	X		X
AMERICAN INTL GROUP IN	Common	026874107	5,802,202.94	60,637	X		X
ALCAN ALUMINIUM LTD NE	Common	013716105	173,625.00	6,000	X		X
ALLSTATE CORP	Common	020002101	686,799.00	19,764	X		X
ALTERA CORP	Common	021441100	410,650.00	8,600	X		X
AMERICAN GREETINGS COR	Common	026375105	31,500.00	1,800	X		X
APPLIED MATLS INC	Common	038222105	1,221,837.50	20,600	X		X
ADVANCED MICRO DEVICES	Common	007903107	189,000.00	8,000	X		X
AMGEN INC	Common	031162100	1,885,359.37	27,000	X		X

AMR CORP	Common	001765106	130,750.00	4,000	X	X
ANDREW CORP	Common	034425108	57,272.06	2,187	X	X
AON CORP	Common	037389103	273,768.75	6,975	X	X
AMERICA ONLINE INC DEL	Common	02364J104	3,257,250.00	60,600	X	X
APACHE CORP	Common	037411105	183,287.50	3,100	X	X
ANADARKO PETE CORP	Common	032511107	438,037.86	6,591	X	X
AMERICAN PWR CONVERSIO	Common	029066107	47,968.75	2,500	X	X
AIR PRODS & CHEMS INC	Common	009158106	223,200.00	6,200	X	X
ASHLAND INC	Common	044204105	67,375.00	2,000	X	X
AMSOUTH BANCORPORATION	Common	032165102	133,125.00	10,650	X	X
ALLTEL CORP	Common	020039103	448,812.50	8,600	X	X
ALLEGHENY TECHNOLOGIES	Common	01741R102	46,943.75	2,590	X	X
AUTOMATIC DATA PROCESS	Common	053015103	1,103,437.50	16,500	X	X
AVON PRODS INC	Common	054303102	269,775.00	6,600	X	X
AVERY DENNISON CORP	Common	053611109	143,762.50	3,100	X	X
ALLIED WASTE INDS INC	Common	019589308	46,856.25	5,100	X	X
AMERICAN EXPRESS CO	Common	025816109	2,150,550.00	35,400	X	X
ALZA CORP DEL	Common	022615108	242,200.00	2,800	X	X
AUTOZONE INC	Common	053332102	88,481.25	3,900	X	X
BOEING CO	Common	097023105	1,469,160.00	23,320	X	X
BANK OF AMERICA CORPOR	Common	060505104	2,290,463.50	43,732	X	X
BAXTER INTL INC	Common	071813109	606,575.00	7,600	X	X
BED BATH & BEYOND INC	Common	075896100	185,368.75	7,600	X	X
BB&T CORP	Common	054937107	271,125.00	9,000	X	X
BEST BUY INC	Common	086516101	343,575.00	5,400	X	X
BRUNSWICK CORP	Common	117043109	45,625.00	2,500	X	X
BOISE CASCADE CORP	Common	097383103	42,500.00	1,600	X	X
BARD C R INC	Common	067383109	59,150.00	1,400	X	X
BLACK & DECKER CORP	Common	091797100	82,050.00	2,400	X	X
BECTON DICKINSON & CO	Common	075887109	179,775.00	6,800	X	X
FRANKLIN RES INC	Common	354613101	284,352.00	6,400	X	X
BROWN FORMAN CORP	Common	115637209	104,025.00	1,900	X	X
BESTFOODS	Common	08658U101	523,800.00	7,200	X	X
BIOGEN INC	Common	090597105	189,100.00	3,100	X	X
BRIGGS & STRATTON CORP	Common	109043109	22,687.50	600	X	X
BAKER HUGHES INC	Common	057224107	332,268.75	8,950	X	X
BANK NEW YORK INC	Common	064057102	1,093,218.75	19,500	X	X
BALL CORP	Common	058498106	25,350.00	800	X	X
BELLSOUTH CORP	Common	079860102	2,004,450.00	49,800	X	X
BMC SOFTWARE INC	Common	055921100	126,225.00	6,600	X	X
BIOMET INC	Common	090613100	162,750.00	4,650	X	X
BEMIS INC	Common	081437105	44,975.00	1,400	X	X
BRISTOL MYERS SQUIBB C	Common	110122108	2,964,787.50	51,900	X	X
BURLINGTON NORTHN SANT	Common	12189T104	244,518.75	11,340	X	X
BAUSCH & LOMB INC	Common	071707103	62,300.00	1,600	X	X
BURLINGTON RES INC	Common	122014103	217,193.75	5,900	X	X
BROADCOM CORP	Common	111320107	1,389,375.00	5,700	X	X
BETHLEHEM STL CORP	Common	087509105	10,800.00	3,600	X	X
BEAR STEARNS COS INC	Common	073902108	183,015.00	2,905	X	X
BOSTON SCIENTIFIC CORP	Common	101137107	185,743.75	11,300	X	X
ANHEUSER BUSCH COS INC	Common	035229103	1,015,500.00	24,000	X	X
CITIGROUP INC	Common	172967101	6,401,432.50	118,408	X	X
COMPUTER ASSOC INTL IN	Common	204912109	370,558.50	14,712	X	X
CONAGRA FOODS INC.	Common	205887102	268,837.50	13,400	X	X
CARDINAL HEALTH INC	Common	14149Y108	639,359.37	7,250	X	X
CASH BALANCE	Common	CASHBAL	410,380.17	410,380	X	X
CATERPILLAR INC DEL	Common	149123101	310,500.00	9,200	X	X

CHUBB CORP	Common	171232101	363,975.00	4,600	X	X
COOPER INDS INC	Common	216669101	91,650.00	2,600	X	X
CIRCUIT CITY STORE INC	Common	172737108	126,500.00	5,500	X	X
COCA COLA ENTERPRISES	Common	191219104	184,875.00	11,600	X	X
CROWN CORK & SEAL INC	Common	228255105	35,268.75	3,300	X	X
CARNIVAL CORP	Common	143658102	391,537.50	15,900	X	X
COUNTRYWIDE CR INDS IN	Common	222372104	117,025.00	3,100	X	X
CLEAR CHANNEL COMMUNIC	Common	184502102	858,800.00	15,200	X	X
CENDANT CORP	Common	151313103	210,627.00	19,368	X	X
CONSTELLATION ENERGY C	Common	210371100	201,487.50	4,050	X	X
CERIDIAN CORP	Common	15677T106	109,443.75	3,900	X	X
CHARTER ONE FINL INC	Common	160903100	133,087.50	5,460	X	X
COLUMBIA ENERGY GROUP	Common	197648108	159,750.00	2,250	X	X
COASTAL CORP	Common	190441105	429,925.00	5,800	X	X
CHEVRON CORPORATION	Common	166751107	1,466,300.00	17,200	X	X
CIGNA CORP	Common	125509109	459,360.00	4,400	X	X
CINERGY CORP	Common	172474108	143,590.44	4,343	X	X
CINCINNATI FINL CORP	Common	172062101	159,750.00	4,500	X	X
CIT GROUP INC	Common	125577106	115,500.00	6,600	X	X
COLGATE PALMOLIVE CO	Common	194162103	717,440.00	15,200	X	X
CLOROX CO DEL	Common	189054109	253,200.00	6,400	X	X
COMERICA INC	Common	200340107	248,359.37	4,250	X	X
CHASE MANHATTAN CORP N	Common	16161A108	1,553,562.75	33,636	X	X
COMCAST CORP	Common	200300200	839,218.75	20,500	X	X
CMS ENERGY CORP	Common	125896100	86,200.00	3,200	X	X
COMVERSE TECHNOLOGY IN	Common	205862402	410,400.00	3,800	X	X
CONSECO INC	Common	208464107	67,664.25	8,874	X	X
CONSOLIDATED STORES CO	Common	210149100	40,500.00	3,000	X	X
CONEXANT SYSTEMS INC	Common	207142100	175,875.00	4,200	X	X
CONOCO INC	Common	208251405	458,637.87	17,026	X	X
CAPITAL ONE FINL CORP	Common	14040H105	378,337.50	5,400	X	X
COSTCO WHSL CORP NEW	Common	22160K105	419,250.00	12,000	X	X
CAMPBELL SOUP CO	Common	134429109	302,737.50	11,700	X	X
C P & L ENERGY INC.	Common	12614C106	179,256.25	4,300	X	X
COMPAQ COMPUTER CORP	Common	204493100	1,233,267.28	44,716	X	X
COMPUWARE CORP	Common	205638109	81,237.50	9,700	X	X
CRANE CO	Common	224399105	41,175.00	1,800	X	X
CABLETRON SYS INC	Common	126920107	143,937.50	4,900	X	X
COMPUTER SCIENCES CORP	Common	205363104	334,125.00	4,500	X	X
CISCO SYS INC	Common	17275R102	10,116,275.00	183,100	X	X
CSX CORP	Common	126408103	128,693.75	5,900	X	X
COOPER TIRE & RUBR CO	Common	216831107	21,131.25	2,100	X	X
CENTURYTEL INC	Common	156700106	103,550.00	3,800	X	X
CENTEX CORP	Common	152312104	51,400.00	1,600	X	X
CITRIX SYS INC	Common	177376100	96,300.00	4,800	X	X
CUMMINS ENGINE INC	Common	231021106	32,931.25	1,100	X	X
CONVERGYS CORP	Common	212485106	151,612.50	3,900	X	X
CVS CORP	Common	126650100	477,018.75	10,300	X	X
DOMINION RES INC VA	Common	25746U109	370,264.56	6,377	X	X
DELTA AIR LINES INC DE	Common	247361108	142,000.00	3,200	X	X
DANA CORP	Common	235811106	96,449.00	4,486	X	X
DU PONT E I DE NEMOURS	Common	263534109	1,142,390.44	27,569	X	X
DILLARDS INC	Common	254067101	30,812.50	2,900	X	X
DEERE & CO	Common	244199105	212,800.00	6,400	X	X
DELL COMPUTER CORP	Common	247025109	2,101,412.50	68,200	X	X
DOLLAR GEN CORP	Common	256669102	150,867.25	9,007	X	X
DANAHER CORP DEL	Common	235851102	194,025.00	3,900	X	X

DISNEY WALT CO	Common	254687106	2,092,275.00	54,700	X	X
DOW JONES & CO INC	Common	260561105	145,200.00	2,400	X	X
DELUXE CORP	Common	248019101	40,625.00	2,000	X	X
DONNELLEY R R & SONS	Common	257867101	83,512.50	3,400	X	X
DOVER CORP	Common	260003108	258,156.25	5,500	X	X
DOW CHEM CO	Common	260543103	448,875.00	18,000	X	X
DELPHI AUTOMOTIVE SYS	Common	247126105	233,227.50	15,420	X	X
DARDEN RESTAURANTS INC	Common	237194105	74,925.00	3,600	X	X
DTE ENERGY CO	Common	233331107	153,000.00	4,000	X	X
DUKE ENERGY CORP	Common	264399106	830,917.50	9,690	X	X
DEVON ENERGY CORP NEW	Common	25179M103	198,495.00	3,300	X	X
DYNEGY INC NEW	Common	26816Q101	188,100.00	3,300	X	X
ENGELHARD CORP	Common	292845104	55,038.75	3,387	X	X
ECOLAB INC	Common	278865100	126,218.75	3,500	X	X
CONSOLIDATED EDISON IN	Common	209115104	204,750.00	6,000	X	X
ELECTRONIC DATA SYS NE	Common	285661104	510,450.00	12,300	X	X
EASTERN ENTERPRISES	Common	27637F100	44,668.75	700	X	X
EQUIFAX INC	Common	294429105	102,362.50	3,800	X	X
EDISON INTL	Common	281020107	168,018.75	8,700	X	X
EASTMAN KODAK CO	Common	277461109	335,175.00	8,200	X	X
E M C CORP MASS	Common	268648102	5,656,270.75	57,062	X	X
EASTMAN CHEM CO	Common	277432100	80,339.06	2,175	X	X
EMERSON ELEC CO	Common	291011104	757,100.00	11,300	X	X
ENRON CORP	Common	293561106	1,691,162.50	19,300	X	X
EL PASO ENERGY CORP DE	Common	283905107	382,075.00	6,200	X	X
EATON CORP	Common	278058102	123,250.00	2,000	X	X
ENTERGY CORP NEW	Common	29364G103	227,225.00	6,100	X	X
EXELON CORP.	Common	30161N101	272,531.25	4,500	X	X
FORD MTR CO DEL	Common	345370860	1,250,259.05	49,393	X	X
FLEETBOSTON FINL CORP	Common	339030108	924,768.00	23,712	X	X
FREEPORT-MCMORAN COPPE	Common	35671D857	38,775.00	4,400	X	X
FEDERATED DEPT STORES	Common	31410H101	148,912.50	5,700	X	X
FIRST DATA CORP	Common	319963104	425,781.25	10,900	X	X
FEDEX CORP	Common	31428X106	339,644.40	7,660	X	X
FIRSTENERGY CORP	Common	337932107	169,706.25	6,300	X	X
FIFTH THIRD BANCORP	Common	316773100	682,865.62	12,675	X	X
FORT JAMES CORP	Common	347471104	180,318.75	5,900	X	X
FLUOR CORP	Common	343861100	63,000.00	2,100	X	X
F M C CORP	Common	302491303	53,650.00	800	X	X
FEDERAL NATL MTG ASSN	Common	313586109	1,894,750.00	26,500	X	X
FORTUNE BRANDS INC	Common	349631101	119,250.00	4,500	X	X
SPRINT CORP	Common	852061100	677,118.75	23,100	X	X
FLORIDA PROGRESS CORP	Common	341109106	142,931.25	2,700	X	X
FPL GROUP INC	Common	302571104	322,175.00	4,900	X	X
FEDERAL HOME LN MTG CO	Common	313400301	989,343.75	18,300	X	X
FIRSTAR CORP NEW WIS	Common	33763V109	573,202.75	25,618	X	X
FIRST UN CORP	Common	337358105	833,849.37	25,906	X	X
GILLETTE CO	Common	375766102	852,150.00	27,600	X	X
NICOR INC	Common	654086107	47,043.75	1,300	X	X
GLOBAL CROSSING LTD	Common	G3921A10	639,685.00	20,635	X	X
GANNETT INC	Common	364730101	371,000.00	7,000	X	X
GENERAL DYNAMICS CORP	Common	369550108	345,468.75	5,500	X	X
GUIDANT CORP	Common	401698105	569,741.25	8,060	X	X
GOLDEN WEST FINL CORP	Common	381317106	235,950.00	4,400	X	X
GENERAL ELEC CO	Common	369604103	14,958,368.75	259,300	X	X
GENERAL MLS INC	Common	370334104	273,350.00	7,700	X	X
GREAT LAKES CHEM CORP	Common	390568103	46,900.00	1,600	X	X

CORNING INC	Common	219350105	2,257,200.00	7,600	X	X
GENERAL MTRS CORP	Common	370442105	929,500.00	14,300	X	X
GEORGIA PAC CORP	Common	373298108	110,450.00	4,700	X	X
GENUINE PARTS CO	Common	372460105	92,929.69	4,875	X	X
GAP INC DEL	Common	364760108	451,806.25	22,450	X	X
GPU INC	Common	36225X100	110,287.50	3,400	X	X
GOODRICH B F CO	Common	382388106	117,562.50	3,000	X	X
GRACE W R & CO DEL NEW	Common	38388F108	13,750.00	2,000	X	X
GOODYEAR TIRE & RUBR	Common	382550101	77,400.00	4,300	X	X
GATEWAY INC	Common	367626108	402,050.00	8,600	X	X
GRAINGER W W INC	Common	384802104	65,781.25	2,500	X	X
HARCOURT GEN INC	Common	41163G101	115,345.00	1,955	X	X
HALLIBURTON CO	Common	406216101	572,568.75	11,700	X	X
HASBRO INC	Common	418056107	59,898.19	5,237	X	X
HUNTINGTON BANCSHARES	Common	446150104	100,712.19	6,857	X	X
HCA-HEALTHCARE CO	Common	404119109	545,886.00	14,704	X	X
MANOR CARE INC NEW	Common	564055101	44,709.37	2,850	X	X
HOME DEPOT INC	Common	437076102	3,231,347.06	60,897	X	X
HARLEY DAVIDSON INC	Common	412822108	392,575.00	8,200	X	X
HARRAHS ENTMT INC	Common	413619107	97,625.00	3,550	X	X
HOUSEHOLD INTL INC	Common	441815107	724,743.37	12,799	X	X
HARTFORD FINL SVCS GRO	Common	416515104	415,743.75	5,700	X	X
HILTON HOTELS CORP	Common	432848109	115,625.00	10,000	X	X
HOMESTAKE MNG CO	Common	437614100	36,831.25	7,100	X	X
HEINZ H J CO	Common	423074103	342,828.12	9,250	X	X
HONEYWELL INTL INC	Common	438516106	749,443.12	21,037	X	X
HERCULES INC	Common	427056106	40,962.50	2,900	X	X
BLOCK H & R INC	Common	093671105	100,068.75	2,700	X	X
HEALTHSOUTH CORP	Common	421924101	85,312.50	10,500	X	X
HERSHEY FOODS CORP	Common	427866108	205,675.00	3,800	X	X
HUMANA INC	Common	444859102	49,450.00	4,600	X	X
HEWLETT PACKARD CO	Common	428236103	2,551,100.00	26,300	X	X
INTERNATIONAL BUSINESS	Common	459200101	5,256,000.00	46,720	X	X
INTERNATIONAL FLAVORS&	Common	459506101	52,925.00	2,900	X	X
INTEL CORP	Common	458140100	7,327,468.75	176,300	X	X
INTL PAPER CO	Common	460146103	376,035.75	13,108	X	X
INTERPUBLIC GROUP COS	Common	460690100	258,875.00	7,600	X	X
INGERSOLL-RAND CO	Common	456866102	152,437.50	4,500	X	X
ITT INDS INC IND	Common	450911102	77,850.00	2,400	X	X
ILLINOIS TOOL WKS INC	Common	452308109	458,175.00	8,200	X	X
JOHNSON CTLS INC	Common	478366107	122,331.25	2,300	X	X
PENNEY J C INC	Common	708160106	83,868.75	7,100	X	X
JDS UNIPHASE CORP	Common	46612J101	2,310,375.00	24,400	X	X
JOHNSON & JOHNSON	Common	478160104	3,438,112.50	36,600	X	X
JEFFERSON PILOT CORP	Common	475070108	193,443.75	2,850	X	X
MORGAN J P & CO INC	Common	616880100	702,512.50	4,300	X	X
NORDSTROM INC	Common	655664100	59,137.50	3,800	X	X
KELLOGG CO	Common	487836108	266,062.50	11,000	X	X
KAUFMAN & BROAD HOME C	Common	486168107	35,018.75	1,300	X	X
KEYCORP NEW	Common	493267108	308,812.50	12,200	X	X
KLA-TENCOR CORP	Common	482480100	197,700.00	4,800	X	X
K MART CORP	Common	482584109	80,400.00	13,400	X	X
KIMBERLY CLARK CORP	Common	494368103	826,471.50	14,808	X	X
KERR MCGEE CORP	Common	492386107	154,561.25	2,333	X	X
COCA COLA CO	Common	191216100	3,588,637.50	65,100	X	X
KROGER CO	Common	501044101	509,912.50	22,600	X	X
MBNA CORP	Common	55262L100	812,619.50	21,107	X	X

KNIGHT RIDDER INC	Common	499040103	116,868.75	2,300	X	X
KEYSPAN CORP	Common	49337W100	140,437.50	3,500	X	X
KOHL'S CORP	Common	500255104	507,650.00	8,800	X	X
LONGS DRUG STORES CORP	Common	543162101	21,037.50	1,100	X	X
LEGGETT & PLATT INC	Common	524660107	83,806.25	5,300	X	X
LEHMAN BROS HLDGS INC	Common	524908100	487,575.00	3,300	X	X
LIZ CLAIBORNE INC	Common	539320101	61,600.00	1,600	X	X
LINEAR TECHNOLOGY CORP	Common	535678106	453,250.00	7,000	X	X
LILLY ELI & CO	Common	532457108	2,409,412.50	29,700	X	X
LOCKHEED MARTIN CORP	Common	539830109	354,188.16	10,746	X	X
LINCOLN NATL CORP IND	Common	534187109	240,625.00	5,000	X	X
LOWES COS INC	Common	548661107	466,700.00	10,400	X	X
LOUISIANA PAC CORP	Common	546347105	26,643.75	2,900	X	X
LSI LOGIC CORP	Common	502161102	239,850.00	8,200	X	X
LIMITED INC	Common	532716107	255,925.00	11,600	X	X
LOEWS CORP	Common	540424108	216,775.00	2,600	X	X
LUCENT TECHNOLOGIES IN	Common	549463107	2,607,286.87	85,310	X	X
SOUTHWEST AIRL'S CO	Common	844741108	332,225.00	13,700	X	X
LEXMARK INTL NEW	Common	529771107	131,250.00	3,500	X	X
MARRIOTT INTL INC NEW	Common	571903202	229,556.25	6,300	X	X
MASCO CORP	Common	574599106	227,225.00	12,200	X	X
MATTEL INC	Common	577081102	127,604.62	11,406	X	X
MAY DEPT STORES CO	Common	577778103	186,550.00	9,100	X	X
MBIA INC	Common	55262C100	196,305.00	2,760	X	X
MCDONALD'S CORP	Common	580135101	1,062,600.00	35,200	X	X
MCKESSON HBOC INC	Common	58155Q103	233,619.75	7,644	X	X
MOODY'S CORP	Common	615369105	151,525.00	4,400	X	X
MEREDITH CORP	Common	589433101	41,300.00	1,400	X	X
MCDERMOTT INTL INC	Common	580037109	17,600.00	1,600	X	X
MEDTRONIC INC	Common	585055106	1,632,093.75	31,500	X	X
MEAD CORP	Common	582834107	65,450.00	2,800	X	X
MEDIMMUNE INC	Common	584699102	432,600.00	5,600	X	X
MELLON FINL CORP	Common	58551A108	598,237.50	12,900	X	X
MERRILL LYNCH & CO INC	Common	590188108	1,333,200.00	20,200	X	X
MERCURY INTERACTIVE CO	Common	589405109	313,500.00	2,000	X	X
MCGRAW HILL COS INC	Common	580645109	336,881.25	5,300	X	X
MILLIPORE CORP	Common	601073109	58,125.00	1,200	X	X
MALLINCKRODT INC NEW	Common	561232109	86,687.50	1,900	X	X
MARSH & MCLENNAN COS I	Common	571748102	942,525.00	7,100	X	X
MINNESOTA MNG & MFG CO	Common	604059105	947,700.00	10,400	X	X
PHILIP MORRIS COS INC	Common	718154107	1,775,081.25	60,300	X	X
MOLEX INC	Common	608554101	292,601.56	5,375	X	X
MOTOROLA INC	Common	620076109	1,601,944.50	56,706	X	X
MERCK & CO INC	Common	589331107	4,506,446.25	60,540	X	X
USX MARATHON GROUP	Common	902905827	241,187.50	8,500	X	X
MICROSOFT CORP	Common	594918104	8,353,281.25	138,500	X	X
MGIC INVT CORP WIS	Common	552848103	177,262.50	2,900	X	X
MICRON TECHNOLOGY INC	Common	595112103	671,600.00	14,600	X	X
MORGAN STANLEY DEAN WI	Common	617446448	2,723,740.25	29,788	X	X
MAXIM INTEGRATED PRODS	Common	57772K101	498,712.50	6,200	X	X
MAYTAG CORP	Common	578592107	71,443.75	2,300	X	X
INCO LTD	Common	453258402	83,850.00	5,200	X	X
NAVISTAR INTL CORP NEW	Common	63934E108	52,091.25	1,740	X	X
NATIONAL CITY CORP	Common	635405103	354,000.00	16,000	X	X
NCR CORP NEW	Common	62886E108	98,312.50	2,600	X	X
NEWMONT MINING CORP	Common	651639106	77,673.00	4,569	X	X
NABISCO GROUP HLDG COR	Common	62952P102	253,650.00	8,900	X	X

NIKE INC	Common	654106103	288,450.00	7,200	X	X
NIAGARA MOHAWK HLDGS I	Common	653520106	80,325.00	5,100	X	X
NORTHROP GRUMMAN CORP	Common	666807102	172,662.50	1,900	X	X
NOVELL INC	Common	670006105	90,431.25	9,100	X	X
NORFOLK SOUTHERN CORP	Common	655844108	152,100.00	10,400	X	X
NATIONAL SVC INDS INC	Common	637657107	21,518.75	1,100	X	X
NATIONAL SEMICONDUCTOR	Common	637640103	189,175.00	4,700	X	X
NORTEL NETWORKS CORP N	Common	656568102	4,656,596.25	78,180	X	X
NETWORK APPLIANCE INC	Common	64120L104	1,019,000.00	8,000	X	X
NORTHERN TR CORP	Common	665859104	524,362.50	5,900	X	X
NUCOR CORP	Common	670346105	72,300.00	2,400	X	X
NOVELLUS SYS INC	Common	670008101	153,656.25	3,300	X	X
NEWELL RUBBERMAID INC	Common	651229106	174,447.19	7,647	X	X
NEXTEL COMMUNICATIONS	Common	65332V103	925,650.00	19,800	X	X
NEW YORK TIMES CO	Common	650111107	184,768.75	4,700	X	X
QUAKER OATS CO	Common	747402105	284,850.00	3,600	X	X
OFFICE DEPOT INC	Common	676220106	70,312.50	9,000	X	X
OWENS ILL INC	Common	690768403	37,925.00	4,100	X	X
OLD KENT FINL CORP	Common	679833103	97,230.00	3,360	X	X
ONEOK INC NEW	Common	682680103	35,775.00	900	X	X
OMNICOM GROUP INC	Common	681919106	350,100.00	4,800	X	X
BANK ONE CORP	Common	06423A103	1,168,792.50	30,260	X	X
ORACLE CORP	Common	68389X105	5,883,412.50	74,710	X	X
OCCIDENTAL PETE CORP	Common	674599105	218,125.00	10,000	X	X
PHILLIPS PETE CO	Common	718507106	432,975.00	6,900	X	X
PALM INC	Common	696642107	734,137.25	13,868	X	X
PAYCHEX INC	Common	704326107	527,625.00	10,050	X	X
PITNEY BOWES INC	Common	724479100	283,950.00	7,200	X	X
PACCAR INC	Common	693718108	78,943.12	2,130	X	X
PG&E CORP	Common	69331C108	253,968.75	10,500	X	X
POTLATCH CORP	Common	737628107	25,300.00	800	X	X
SPRINT CORP	Common	852061506	820,462.50	23,400	X	X
PHELPS DODGE CORP	Common	717265102	91,850.00	2,200	X	X
PLACER DOME INC	Common	725906101	83,993.75	8,900	X	X
PE CORP	Common	69332S102	652,400.00	5,600	X	X
PUBLIC SVC ENTERPRISE	Common	744573106	268,125.00	6,000	X	X
PEPSICO INC	Common	713448108	1,757,200.00	38,200	X	X
PFIZER INC	Common	717081103	7,448,390.62	165,750	X	X
PROCTER & GAMBLE CO	Common	742718109	2,318,200.00	34,600	X	X
PEOPLES ENERGY CORP	Common	711030106	33,375.00	1,000	X	X
PROGRESSIVE CORP OHIO	Common	743315103	163,750.00	2,000	X	X
PARKER HANNIFIN CORP	Common	701094104	102,937.50	3,050	X	X
PHARMACIA CORP	Common	71713U102	2,009,299.50	33,384	X	X
PULTE CORP	Common	745867101	39,600.00	1,200	X	X
PERKINELMER INC	Common	714046109	135,687.50	1,300	X	X
PALL CORP	Common	696429307	67,787.50	3,400	X	X
PARAMETRIC TECHNOLOGY	Common	699173100	79,843.75	7,300	X	X
PNC FINL SVCS GROUP IN	Common	693475105	500,500.00	7,700	X	X
PINNACLE WEST CAP CORP	Common	723484101	117,012.50	2,300	X	X
PPG INDS INC	Common	693506107	186,531.25	4,700	X	X
PPL CORP	Common	69351T106	164,870.75	3,949	X	X
POLAROID CORP	Common	731095105	16,125.00	1,200	X	X
PEOPLESOFT INC	Common	712713106	203,943.75	7,300	X	X
PACTIV CORP	Common	695257105	52,581.25	4,700	X	X
PROVIDIAN FINL CORP	Common	74406A102	495,300.00	3,900	X	X
PAINE WEBBER GROUP INC	Common	695629105	265,687.50	3,900	X	X
PRAXAIR INC	Common	74005P104	160,712.50	4,300	X	X

QWEST COMMUNICATIONS I	Common	749121109	2,076,636.44	43,207	X	X
QUALCOMM INC	Common	747525103	1,282,500.00	18,000	X	X
QUINTILES TRANSNATIONA	Common	748767100	49,406.25	3,100	X	X
RYDER SYS INC	Common	783549108	31,343.75	1,700	X	X
RALSTON PURINA CO	Common	751277302	208,450.00	8,800	X	X
REEBOK INTL LTD	Common	758110100	28,218.75	1,500	X	X
ROYAL DUTCH PETE CO	Common	780257804	3,380,475.00	56,400	X	X
ROWAN COS INC	Common	779382100	66,700.00	2,300	X	X
RELIANT ENERGY INC	Common	75952J108	373,302.00	8,028	X	X
REGIONS FINL CORP	Common	758940100	136,125.00	6,000	X	X
TRANSOCEAN SEDCO FOREX	Common	G9007810	328,534.50	5,604	X	X
COORS ADOLPH CO	Common	217016104	63,187.50	1,000	X	X
RUSSELL CORP	Common	782352108	14,287.50	900	X	X
ROHM & HAAS CO	Common	775371107	172,863.75	5,948	X	X
ROCKWELL INTL CORP NEW	Common	773903109	157,300.00	5,200	X	X
RADIOSHACK CORP	Common	750438103	316,662.50	4,900	X	X
RAYTHEON CO	Common	755111408	261,625.00	9,200	X	X
IMS HEALTH INC	Common	449934108	174,300.00	8,400	X	X
SEARS ROEBUCK & CO	Common	812387108	301,506.00	9,300	X	X
SAFECO CORP	Common	786429100	95,375.00	3,500	X	X
SANMINA CORP	Common	800907107	374,500.00	4,000	X	X
SAPIENT CORP	Common	803062108	122,062.50	3,000	X	X
SBC COMMUNICATIONS INC	Common	78387G103	4,475,300.00	89,506	X	X
STARBUCKS CORP	Common	855244109	184,287.50	4,600	X	X
SCHWAB CHARLES CORP NE	Common	808513105	1,190,883.00	33,546	X	X
SIEBEL SYS INC	Common	826170102	1,157,650.00	10,400	X	X
SEALED AIR CORP NEW	Common	81211K100	103,441.50	2,286	X	X
SEAGATE TECHNOLOGY	Common	811804103	393,300.00	5,700	X	X
SCIENTIFIC ATLANTA INC	Common	808655104	267,225.00	4,200	X	X
SCHERING PLOUGH CORP	Common	806605101	1,804,200.00	38,800	X	X
SHERWIN WILLIAMS CO	Common	824348106	96,187.50	4,500	X	X
SIGMA ALDRICH CORP	Common	826552101	89,100.00	2,700	X	X
SCHLUMBERGER LTD	Common	806857108	1,234,687.50	15,000	X	X
SARA LEE CORP	Common	803111103	465,156.25	22,900	X	X
USA ED INC	Common	90390U102	207,206.25	4,300	X	X
SOLECTRON CORP	Common	834182107	738,000.00	16,000	X	X
SPRINGS INDS INC	Common	851783100	14,093.75	500	X	X
SNAP ON INC	Common	833034101	37,700.00	1,600	X	X
SYNOVUS FINL CORP	Common	87161C105	161,025.00	7,600	X	X
SOUTHERN CO	Common	842587107	554,681.25	17,100	X	X
SOUTHTRUST CORP	Common	844730101	144,612.50	4,600	X	X
ST PAUL COS INC	Common	792860108	273,585.75	5,548	X	X
STAPLES INC	Common	855030102	178,762.50	12,600	X	X
SEMPRA ENERGY	Common	816851109	111,513.37	5,358	X	X
SUNTRUST BKS INC	Common	867914103	398,500.00	8,000	X	X
ST JUDE MED INC	Common	790849103	114,750.00	2,250	X	X
STATE STR CORP	Common	857477103	546,000.00	4,200	X	X
SUMMIT BANCORP	Common	866005101	165,600.00	4,800	X	X
SUNOCO INC	Common	86764P109	67,343.75	2,500	X	X
SUN MICROSYSTEMS INC	Common	866810104	4,868,475.00	41,700	X	X
STILWELL FINL INC	Common	860831106	261,000.00	6,000	X	X
SUPERVALU INC	Common	868536103	57,237.50	3,800	X	X
STANLEY WKS	Common	854616109	55,350.00	2,400	X	X
SAFWAY INC	Common	786514208	611,606.25	13,100	X	X
SYSCO CORP	Common	871829107	416,812.50	9,000	X	X
AT&T CORP	Common	001957109	2,900,722.50	98,748	X	X
TEKTRONIX INC	Common	879131100	99,856.25	1,300	X	X

TERADYNE INC	Common	880770102	164,500.00	4,700	X	X
TARGET CORP	Common	87612E106	615,000.00	24,000	X	X
TENET HEALTHCARE CORP	Common	88033G100	309,187.50	8,500	X	X
TIFFANY & CO NEW	Common	886547108	138,825.00	3,600	X	X
TEMPLE INLAND INC	Common	879868107	56,812.50	1,500	X	X
TJX COS INC NEW	Common	872540109	189,000.00	8,400	X	X
TIMKEN CO	Common	887389104	23,268.75	1,700	X	X
TELLABS INC	Common	879664100	525,250.00	11,000	X	X
TORCHMARK CORP	Common	891027104	100,125.00	3,600	X	X
THERMO ELECTRON CORP	Common	883556102	111,800.00	4,300	X	X
THOMAS & BETTS CORP	Common	884315102	27,900.00	1,600	X	X
TOSCO CORP	Common	891490302	121,631.25	3,900	X	X
TOYS R US INC	Common	892335100	108,875.00	6,700	X	X
TRIBUNE CO NEW	Common	896047107	283,562.50	6,500	X	X
PRICE T ROWE & ASSOCIA	Common	741477103	154,893.75	3,300	X	X
TRW INC	Common	872649108	134,062.50	3,300	X	X
SABRE HLDGS CORP	Common	785905100	83,629.37	2,890	X	X
TUPPERWARE CORP	Common	899896104	28,800.00	1,600	X	X
TIME WARNER INC	Common	887315109	2,705,885.00	34,580	X	X
TEXACO INC	Common	881694103	766,500.00	14,600	X	X
TEXAS INSTRS INC	Common	882508104	2,076,250.00	44,000	X	X
TEXTRON INC	Common	883203101	189,112.50	4,100	X	X
TXU CORP	Common	873168108	277,573.12	7,005	X	X
TYCO INTL LTD NEW	Common	902124106	2,316,426.25	44,654	X	X
US AIRWAYS GROUP INC	Common	911905107	57,831.25	1,900	X	X
UNOCAL CORP	Common	915289102	233,887.50	6,600	X	X
UNICOM CORP	Common	904911104	264,081.25	4,700	X	X
UNISYS CORP	Common	909214108	94,500.00	8,400	X	X
UNION CARBIDE CORP	Common	905581104	135,900.00	3,600	X	X
UNILEVER N V	Common	904784709	728,189.00	15,092	X	X
UNITEDHEALTH GROUP INC	Common	91324P102	424,625.00	4,300	X	X
UNUMPROVIDENT CORP	Common	91529Y106	179,141.50	6,574	X	X
UNION PAC CORP	Common	907818108	264,350.00	6,800	X	X
UNION PLANTERS CORP	Common	908068109	125,637.50	3,800	X	X
US BANCORP DEL	Common	902973106	451,633.00	19,852	X	X
UST INC	Common	902911106	107,512.50	4,700	X	X
UNITED TECHNOLOGIES CO	Common	913017109	858,700.00	12,400	X	X
VISTEON CORP	Common	92839U107	65,143.37	4,307	X	X
V F CORP	Common	918204108	79,000.00	3,200	X	X
VIACOM INC	Common	925524308	2,348,658.00	40,148	X	X
VULCAN MATLS CO	Common	929160109	108,506.25	2,700	X	X
SEAGRAM LTD	Common	811850106	677,762.50	11,800	X	X
VERITAS SOFTWARE CO	Common	923436109	1,476,800.00	10,400	X	X
VERIZON COMMUNICATIONS	Common	92343V104	3,468,125.00	71,600	X	X
WESTVACO CORP	Common	961548104	73,390.62	2,750	X	X
WALGREEN CO	Common	931422109	1,009,137.50	26,600	X	X
WACHOVIA CORP	Common	929771103	311,781.25	5,500	X	X
WORLDCOM INC GA NEW	Common	98157D106	2,303,883.00	75,848	X	X
WENDYS INTL INC	Common	950590109	66,206.25	3,300	X	X
WELLS FARGO & CO NEW	Common	949746101	1,950,506.25	42,460	X	X
WHIRLPOOL CORP	Common	963320106	77,750.00	2,000	X	X
WINN DIXIE STORES INC	Common	974280109	57,500.00	4,000	X	X
WILLAMETTE INDS INC	Common	969133107	84,000.00	3,000	X	X
WELLPOINT HEALTH NETWO	Common	94973H108	163,200.00	1,700	X	X
WASHINGTON MUT INC	Common	939322103	574,096.25	14,420	X	X
WILLIAMS COS INC DEL	Common	969457100	498,550.00	11,800	X	X
WASTE MGMT INC DEL	Common	94106L109	293,856.75	16,852	X	X

WAL MART STORES INC	Common	931142103	5,659,500.00	117,600	X	X
WORTHINGTON INDS INC	Common	981811102	22,968.75	2,450	X	X
WATSON PHARMACEUTICALS	Common	942683103	168,675.00	2,600	X	X
WRIGLEY WM JR CO	Common	982526105	239,600.00	3,200	X	X
WEYERHAEUSER CO	Common	962166104	258,400.00	6,400	X	X
USX-U S STL	Common	90337T101	36,450.00	2,400	X	X
XCEL ENERGY INC	Common	98389B100	247,637.50	9,005	X	X
XILINX INC	Common	983919101	744,937.50	8,700	X	X
EXXON MOBIL CORP	Common	30231G102	8,164,830.37	91,611	X	X
XEROX CORP	Common	984121103	272,631.25	18,100	X	X
YAHOO INC	Common	984332106	1,283,100.00	14,100	X	X
TRICON GLOBAL RESTAURA	Common	895953107	127,093.75	4,150	X	X

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