

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2001
Check here if Amendment ☐; Amendment Number: ____
This Amendment (Check only one.): ☐ is a restatement.
☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Caterpillar Investment Management Ltd.
Address: 411 Hamilton, Suite 1200,
Peoria, IL 61602-1104

13F File Number: 28-6134

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: David L. Bomberger
Title: President
Phone: 309-675-4999

Signature, Place, and Date of Signing:

/s/David L. Bomberger	Peoria, IL	July 27, 2001
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

- ☐ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- ☐ 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- ☒ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

<u>13F File Number</u>	<u>Name</u>
28-00074	Jennison Associates LLC
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28-02924	Turner Investment Partners Inc.
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28-02900	Mellon Capital Management Corp.
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28-03042	Panagora Asset Management Inc.
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28-204	Oppenheimer Capital Corp.
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CATERPILLAR INVESTMENT
MANAGEMENT LTD.
PERIOD END DATE: JUNE 30, 2001
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 SOLE SHARED	MANAGERS	VOTING AUTHORITY SOLE SHARED
AGILENT TECHNOLOGIES I	Common	00846U10	383,402.50	11,797	X		X
ALCOA INC	Common	01381710	886,657.60	22,504	X		X
APPLE COMPUTER INC	Common	03783310	204,600.00	8,800	X		X
APPLERA CORP	Common	03802010	144,450.00	5,400	X		X
AMBAC FINL GROUP INC	Common	02313910	157,140.00	2,700	X		X
ALBERTSONS INC	Common	01310410	320,653.08	10,692	X		X
ABBOTT LABS	Common	00282410	1,939,200.00	40,400	X		X
BARRICK GOLD CORP	Common	06790110	162,105.00	10,700	X		X
ALBERTO CULVER CO	Common	01306810	63,060.00	1,500	X		X
ADOBE SYS INC	Common	00724F10	291,400.00	6,200	X		X
A D C TELECOMMUNICATN	Common	00088610	132,660.00	20,100	X		X
ANALOG DEVICES INC	Common	03265410	402,225.00	9,300	X		X
ARCHER DANIELS MIDLAND	Common	03948310	215,794.80	16,536	X		X
AUTOMATIC DATA PROCESS	Common	05301510	810,110.00	16,300	X		X
AUTODESK INC	Common	05276910	63,410.00	1,700	X		X
AMEREN CORP	Common	02360810	157,990.00	3,700	X		X
AMERICAN ELEC PWR INC	Common	02553710	386,904.60	8,380	X		X
AES CORP	Common	00130H10	594,090.00	13,800	X		X
AETNA INC NEW	Common	00817Y10	96,647.37	3,733	X		X
AFLAC INC	Common	00105510	434,562.00	13,800	X		X
AMERICAN GENERAL CORP	Common	02635110	608,959.50	13,110	X		X
ALLERGAN INC	Common	01849010	285,702.00	3,400	X		X
AMERADA HESS CORP	Common	02355110	185,840.00	2,300	X		X
AMERICAN HOME PRODS CO	Common	02660910	2,009,250.00	34,200	X		X
AMERICAN INTL GROUP IN	Common	02687410	5,163,252.37	60,737	X		X
ALCAN INC	Common	01371610	352,968.00	8,400	X		X
ALLSTATE CORP	Common	02000210	829,827.36	18,864	X		X
ALTERA CORP	Common	02144110	301,600.00	10,400	X		X
AMERICAN GREETINGS COR	Common	02637510	19,800.00	1,800	X		X

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
APPLIED MATLS INC	Common	03822210	1,036,010.00	21,100	X			X	
APPLIED MICRO CIRCUITS	Common	03822W10	130,720.00	7,600	X			X	
ADVANCED MICRO DEVICES	Common	00790310	257,210.00	8,900	X			X	
AMGEN INC	Common	03116210	1,650,496.00	27,200	X			X	
AMR CORP	Common	00176510	144,520.00	4,000	X			X	
ANDREW CORP	Common	03442510	40,350.15	2,187	X			X	
AON CORP	Common	03738910	244,125.00	6,975	X			X	
AOL TIME WARNER INC	Common	00184A10	6,121,500.00	115,500	X			X	
APACHE CORP	Common	03741110	157,325.00	3,100	X			X	
ANADARKO PETE CORP	Common	03251110	355,320.81	6,591	X			X	
AMERICAN PWR CONVERSIO	Common	02906610	78,750.00	5,000	X			X	
AIR PRODS & CHEMS INC	Common	00915810	274,500.00	6,000	X			X	
ASHLAND INC	Common	04420410	80,200.00	2,000	X			X	
AMSOUTH BANCORPORATION	Common	03216510	180,277.50	9,750	X			X	
ALLTEL CORP	Common	02003910	508,458.00	8,300	X			X	
ALLEGHENY TECHNOLOGIES	Common	01741R10	46,853.10	2,590	X			X	
AVAYA INC	Common	05349910	100,133.30	7,309	X			X	
AVON PRODS INC	Common	05430310	286,936.00	6,200	X			X	
AVERY DENNISON CORP	Common	05361110	142,940.00	2,800	X			X	
ALLIED WASTE INDS INC	Common	01958930	95,268.00	5,100	X			X	
AMERICAN EXPRESS CO	Common	02581610	1,346,360.00	34,700	X			X	
ALLEGHENY ENERGY INC	Common	01736110	154,400.00	3,200	X			X	
AUTOZONE INC	Common	05333210	112,500.00	3,000	X			X	
BOEING CO	Common	09702310	1,263,232.00	22,720	X			X	
BANK OF AMERICA CORPOR	Common	06050510	2,505,171.96	41,732	X			X	
BAXTER INTL INC	Common	07181310	767,600.00	15,200	X			X	
BED BATH & BEYOND INC	Common	07589610	237,120.00	7,600	X			X	
BB&T CORP	Common	05493710	381,680.00	10,400	X			X	
BEST BUY INC	Common	08651610	343,008.00	5,400	X			X	
BRUNSWICK CORP	Common	11704310	60,075.00	2,500	X			X	
BOISE CASCADE CORP	Common	09738310	56,272.00	1,600	X			X	
BARD C R INC	Common	06738310	79,730.00	1,400	X			X	
BLACK & DECKER CORP	Common	09179710	82,866.00	2,100	X			X	
BECTON DICKINSON & CO	Common	07588710	243,372.00	6,800	X			X	
FRANKLIN RES INC	Common	35461310	315,813.00	6,900	X			X	
BROWN FORMAN CORP	Common	11563720	121,486.00	1,900	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
BIOGEN INC	Common	09059710	206,568.00	3,800	X			X	
BAKER HUGHES INC	Common	05722410	286,425.00	8,550	X			X	
BANK NEW YORK INC	Common	06405710	926,400.00	19,300	X			X	
BIG LOTS INC	Common	08930210	41,040.00	3,000	X			X	
BALL CORP	Common	05849810	38,048.00	800	X			X	
BELLSOUTH CORP	Common	07986010	1,961,149.00	48,700	X			X	
BMC SOFTWARE INC	Common	05592110	148,764.00	6,600	X			X	
BIOMET INC	Common	09061310	223,479.00	4,650	X			X	
BEMIS INC	Common	08143710	56,238.00	1,400	X			X	
BRISTOL MYERS SQUIBB C	Common	11012210	2,646,380.00	50,600	X			X	
BURLINGTON NORTHN SANT	Common	12189T10	310,272.00	10,240	X			X	
BAUSCH & LOMB INC	Common	07170710	57,984.00	1,600	X			X	
BURLINGTON RES INC	Common	12201410	222,600.00	5,600	X			X	
BROADCOM CORP	Common	11132010	260,836.00	6,100	X			X	
BEAR STEARNS COS INC	Common	07390210	171,307.85	2,905	X			X	
BOSTON SCIENTIFIC CORP	Common	10113710	178,500.00	10,500	X			X	
ANHEUSER BUSCH COS INC	Common	03522910	972,320.00	23,600	X			X	
BROADVISION INC	Common	11141210	35,000.00	7,000	X			X	
CITIGROUP INC	Common	17296710	6,914,906.60	130,865	X			X	
COMPUTER ASSOC INTL IN	Common	20491210	529,632.00	14,712	X			X	
CONAGRA FOODS INC.	Common	20588710	277,340.00	14,000	X			X	
CARDINAL HEALTH INC	Common	14149Y10	798,675.00	11,575	X			X	
CATERPILLAR INC DEL	Common	14912310	445,445.00	8,900	X			X	
CHUBB CORP	Common	17123210	356,178.00	4,600	X			X	
COOPER INDS INC	Common	21666910	102,934.00	2,600	X			X	
CIRCUIT CITY STORE	Common	17273710	99,000.00	5,500	X			X	
COCA COLA ENTERPRISES	Common	19121910	178,215.00	10,900	X			X	
CARNIVAL CORP	Common	14365810	469,710.00	15,300	X			X	
COUNTRYWIDE CR INDS IN	Common	22237210	142,228.00	3,100	X			X	
CLEAR CHANNEL COMMUNIC	Common	18450210	953,040.00	15,200	X			X	
CENDANT CORP	Common	15131310	432,276.00	22,168	X			X	
CONCORD EFS INC	Common	20619710	327,663.00	6,300	X			X	
CONSTELLATION ENERGY C	Common	21037110	172,530.00	4,050	X			X	
CHARTER ONE FINL INC	Common	16090310	174,174.00	5,460	X			X	
CHIRON CORP	Common	17004010	255,000.00	5,000	X			X	
CHEVRON CORPORATION	Common	16675110	1,511,350.00	16,700	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
CIGNA CORP	Common	12550910	373,698.00	3,900	X			X	
CINERGY CORP	Common	17247410	151,787.85	4,343	X			X	
CINCINNATI FINL CORP	Common	17206210	165,900.00	4,200	X			X	
COLGATE PALMOLIVE CO	Common	19416210	861,254.00	14,600	X			X	
CLOROX CO DEL	Common	18905410	216,640.00	6,400	X			X	
COMERICA INC	Common	20034010	264,960.00	4,600	X			X	
COMCAST CORP	Common	20030020	1,063,300.00	24,500	X			X	
CMS ENERGY CORP	Common	12589610	89,120.00	3,200	X			X	
COMVERSE TECHNOLOGY IN	Common	20586240	245,530.00	4,300	X			X	
CONSECO INC	Common	20846410	122,904.90	8,874	X			X	
CONEXANT SYSTEMS INC	Common	20714210	53,700.00	6,000	X			X	
CONOCO INC	Common	20825140	468,931.40	16,226	X			X	
CAPITAL ONE FINL CORP	Common	14040H10	306,765.00	5,100	X			X	
COSTCO WHSL CORP NEW	Common	22160K10	480,636.00	11,700	X			X	
CAMPBELL SOUP CO	Common	13442910	285,825.00	11,100	X			X	
CALPINE CORP	Common	13134710	294,840.00	7,800	X			X	
COMPAQ COMPUTER CORP	Common	20449310	672,793.12	43,916	X			X	
COMPUWARE CORP	Common	20563810	135,703.00	9,700	X			X	
CRANE CO	Common	22439910	55,800.00	1,800	X			X	
CABLETRON SYS INC	Common	12692010	111,965.00	4,900	X			X	
COMPUTER SCIENCES CORP	Common	20536310	155,700.00	4,500	X			X	
CISCO SYS INC	Common	17275R10	3,452,540.00	189,700	X			X	
CSX CORP	Common	12640810	199,320.00	5,500	X			X	
CINTAS CORP	Common	17290810	194,250.00	4,200	X			X	
COOPER TIRE & RUBR CO	Common	21683110	29,820.00	2,100	X			X	
CENTURYTEL INC	Common	15670010	115,140.00	3,800	X			X	
CENTEX CORP	Common	15231210	65,200.00	1,600	X			X	
CITRIX SYS INC	Common	17737610	167,520.00	4,800	X			X	
CUMMINS INC	Common	23102110	42,570.00	1,100	X			X	
CONVERGYS CORP	Common	21248510	136,125.00	4,500	X			X	
CVS CORP	Common	12665010	397,580.00	10,300	X			X	
CITIZENS COMMUNICATION	Common	17453B10	80,735.00	6,700	X			X	
DOMINION RES INC VA	Common	25746U10	383,449.01	6,377	X			X	
DELTA AIR LINES INC DE	Common	24736110	141,056.00	3,200	X			X	
DANA CORP	Common	23581110	90,699.24	3,886	X			X	
DU PONT E I DE NEMOURS	Common	26353410	1,310,632.56	27,169	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
DILLARDS INC	Common	25406710	35,121.00	2,300	X			X	
DEERE & CO	Common	24419910	230,885.00	6,100	X			X	
DELL COMPUTER CORP	Common	24702510	1,757,280.00	67,200	X			X	
DOLLAR GEN CORP	Common	25666910	175,636.50	9,007	X			X	
DANAHER CORP DEL	Common	23585110	207,200.00	3,700	X			X	
DISNEY WALT CO	Common	25468710	1,562,949.00	54,100	X			X	
DOW JONES & CO INC	Common	26056110	143,304.00	2,400	X			X	
DELUXE CORP	Common	24801910	57,800.00	2,000	X			X	
DONNELLEY R R & SONS	Common	25786710	100,980.00	3,400	X			X	
DOVER CORP	Common	26000310	207,075.00	5,500	X			X	
DOW CHEM CO	Common	26054310	778,016.75	23,399	X			X	
DELPHI AUTOMOTIVE SYS	Common	24712610	232,896.60	14,620	X			X	
DARDEN RESTAURANTS INC	Common	23719410	86,490.00	3,100	X			X	
DTE ENERGY CO	Common	23333110	208,980.00	4,500	X			X	
DUKE ENERGY CORP	Common	26439910	779,419.80	19,980	X			X	
DEVON ENERGY CORP NEW	Common	25179M10	173,250.00	3,300	X			X	
DYNEGY INC NEW	Common	26816Q10	382,200.00	8,400	X			X	
ENGELHARD CORP	Common	29284510	87,350.73	3,387	X			X	
ECOLAB INC	Common	27886510	143,395.00	3,500	X			X	
CONSOLIDATED EDISON IN	Common	20911510	218,900.00	5,500	X			X	
ELECTRONIC DATA SYS NE	Common	28566110	768,750.00	12,300	X			X	
EQUIFAX INC	Common	29442910	139,384.00	3,800	X			X	
EDISON INTL	Common	28102010	97,005.00	8,700	X			X	
EASTMAN KODAK CO	Common	27746110	364,104.00	7,800	X			X	
E M C CORP MASS	Common	26864810	1,671,988.50	57,162	X			X	
EASTMAN CHEM CO	Common	27743210	103,595.25	2,175	X			X	
EMERSON ELEC CO	Common	29101110	683,650.00	11,300	X			X	
ENRON CORP	Common	29356110	947,630.00	19,300	X			X	
EOG RES INC	Common	26875P10	106,650.00	3,000	X			X	
EL PASO CORP	Common	28336L10	687,643.52	13,088	X			X	
EATON CORP	Common	27805810	126,180.00	1,800	X			X	
ENTERGY CORP NEW	Common	29364G10	222,662.00	5,800	X			X	
EXELON CORP	Common	30161N10	532,965.44	8,312	X			X	
FORD MTR CO DEL	Common	34537086	1,168,383.60	47,592	X			X	
FLEETBOSTON FINL CORP	Common	33903010	1,108,545.00	28,100	X			X	
FREEPORT-MCMORAN COPPE	Common	35671D85	48,620.00	4,400	X			X	

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					SOLE	SHARED	MANAGERS	SOLE	SHARED
FEDERATED DEPT STORES	Common	31410H10	225,250.00	5,300	X			X	
FIRST DATA CORP	Common	31996310	662,805.00	10,300	X			X	
FEDEX CORP	Common	31428X10	307,932.00	7,660	X			X	
FIRSTENERGY CORP	Common	33793210	189,744.00	5,900	X			X	
FISERV INC	Common	33773810	198,338.00	3,100	X			X	
FIFTH THIRD BANCORP	Common	31677310	886,398.05	14,761	X			X	
FLUOR CORP NEW	Common	34341210	85,785.00	1,900	X			X	
F M C CORP	Common	30249130	54,848.00	800	X			X	
FEDERAL NATL MTG ASSN	Common	31358610	2,213,900.00	26,000	X			X	
FORTUNE BRANDS INC	Common	34963110	153,440.00	4,000	X			X	
SPRINT FON GROUP	Common	85206110	493,416.00	23,100	X			X	
FPL GROUP INC	Common	30257110	276,966.00	4,600	X			X	
FEDERAL HOME LN MTG CO	Common	31340030	1,231,705.00	18,100	X			X	
FOREST LABS INC	Common	34583810	326,600.00	4,600	X			X	
FIRST UN CORP	Common	33735810	894,673.64	25,606	X			X	
GILLETTE CO	Common	37576610	800,124.00	27,600	X			X	
NICOR INC	Common	65408610	50,674.00	1,300	X			X	
GANNETT INC	Common	36473010	461,300.00	7,000	X			X	
GENERAL DYNAMICS CORP	Common	36955010	404,612.00	5,200	X			X	
GUIDANT CORP	Common	40169810	290,160.00	8,060	X			X	
GOLDEN WEST FINL CORP	Common	38131710	263,384.00	4,100	X			X	
GENERAL ELEC CO	Common	36960410	12,601,875.00	258,500	X			X	
GENERAL MLS INC	Common	37033410	323,972.00	7,400	X			X	
GREAT LAKES CHEM CORP	Common	39056810	40,105.00	1,300	X			X	
CORNING INC	Common	21935010	401,040.00	24,000	X			X	
GENERAL MTRS CORP	Common	37044210	920,205.00	14,300	X			X	
GEORGIA PAC CORP	Common	37329810	198,327.15	5,859	X			X	
GENUINE PARTS CO	Common	37246010	140,962.50	4,475	X			X	
GAP INC DEL	Common	36476010	651,050.00	22,450	X			X	
GPU INC	Common	36225X10	119,510.00	3,400	X			X	
GOODRICH CORP	Common	38238810	98,748.00	2,600	X			X	
GOODYEAR TIRE & RUBR	Common	38255010	120,400.00	4,300	X			X	
GATEWAY INC	Common	36762610	141,470.00	8,600	X			X	
GRAINGER W W INC	Common	38480210	102,900.00	2,500	X			X	
GLOBAL CROSSING LTD	Common	G3921A10	199,886.40	23,135	X			X	
HARCOURT GEN INC	Common	41163G10	113,761.45	1,955	X			X	

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					SOLE	SHARED	MANAGERS	SOLE	SHARED
HALLIBURTON CO	Common	40621610	398,720.00	11,200	X			X	
HASBRO INC	Common	41805610	65,559.65	4,537	X			X	
HUNTINGTON BANCSHARES	Common	44615010	112,111.95	6,857	X			X	
HCA INC.	Common	40411910	632,840.76	14,004	X			X	
MANOR CARE INC NEW	Common	56405510	90,487.50	2,850	X			X	
HOME DEPOT INC	Common	43707610	2,806,825.35	60,297	X			X	
HARLEY DAVIDSON INC	Common	41282210	371,932.00	7,900	X			X	
HARRAHS ENTMT INC	Common	41361910	107,665.00	3,050	X			X	
HOUSEHOLD INTL INC	Common	44181510	807,003.30	12,099	X			X	
HARTFORD FINL SVCS GRO	Common	41651510	424,080.00	6,200	X			X	
HILTON HOTELS CORP	Common	43284810	116,000.00	10,000	X			X	
HOMESTAKE MNG CO	Common	43761410	56,229.16	7,100	X			X	
HEINZ H J CO	Common	42307410	378,232.50	9,250	X			X	
HONEYWELL INTL INC	Common	43851610	725,587.63	20,737	X			X	
HERCULES INC	Common	42705610	32,770.00	2,900	X			X	
BLOCK H & R INC	Common	09367110	154,920.00	2,400	X			X	
HEALTHSOUTH CORP	Common	42192410	167,685.00	10,500	X			X	
HERSHEY FOODS CORP	Common	42786610	215,985.00	3,500	X			X	
HUMANA INC	Common	44485910	45,310.00	4,600	X			X	
HEWLETT PACKARD CO	Common	42823610	1,441,440.00	50,400	X			X	
INTERNATIONAL BUSINESS	Common	45920010	5,121,160.00	45,320	X			X	
INTERNATIONAL FLAVORS&	Common	45950610	72,877.00	2,900	X			X	
INTEL CORP	Common	45814010	5,115,825.00	174,900	X			X	
INTUIT	Common	46120210	211,947.00	5,300	X			X	
INTL PAPER CO	Common	46014610	450,105.60	12,608	X			X	
INTERPUBLIC GROUP COS	Common	46069010	234,800.00	8,000	X			X	
INGERSOLL-RAND CO	Common	45686610	173,040.00	4,200	X			X	
ITT INDS INC IND	Common	45091110	106,200.00	2,400	X			X	
ILLINOIS TOOL WKS INC	Common	45230810	500,070.00	7,900	X			X	
JABIL CIRCUIT INC	Common	46631310	154,300.00	5,000	X			X	
JOHNSON CTLS INC	Common	47836610	166,681.00	2,300	X			X	
PENNEY J C INC	Common	70816010	187,156.00	7,100	X			X	
JDS UNIPHASE CORP	Common	46612J10	426,250.00	34,100	X			X	
JOHNSON & JOHNSON	Common	47816010	3,918,900.00	78,378	X			X	
JEFFERSON PILOT CORP	Common	47507010	196,904.00	4,075	X			X	
J P MORGAN CHASE & CO	Common	46625H10	2,305,820.00	51,700	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
NORDSTROM INC	Common	65566410	70,490.00	3,800	X			X	
KELLOGG CO	Common	48783610	304,500.00	10,500	X			X	
KB HOME	Common	48666K10	39,221.00	1,300	X			X	
KEYCORP NEW	Common	49326710	294,365.00	11,300	X			X	
KING PHARMACEUTICALS I	Common	49558210	231,125.00	4,300	X			X	
KLA-TENCOR CORP	Common	48248010	280,656.00	4,800	X			X	
K MART CORP	Common	48258410	153,698.00	13,400	X			X	
KIMBERLY CLARK CORP	Common	49436810	777,457.20	13,908	X			X	
KERR MCGEE CORP	Common	49238610	154,607.91	2,333	X			X	
KINDER MORGAN INC KANS	Common	49455P10	150,750.00	3,000	X			X	
COCA COLA CO	Common	19121610	2,920,500.00	64,900	X			X	
KROGER CO	Common	50104410	527,500.00	21,100	X			X	
MBNA CORP	Common	55262L10	729,531.00	22,107	X			X	
KNIGHT RIDDER INC	Common	49904010	118,600.00	2,000	X			X	
KEYSPAN CORP	Common	49337W10	127,680.00	3,500	X			X	
KOHL'S CORP	Common	50025510	552,024.00	8,800	X			X	
LONGS DRUG STORES CORP	Common	54316210	23,705.00	1,100	X			X	
LEGGETT & PLATT INC	Common	52466010	116,759.00	5,300	X			X	
LEHMAN BROS HLDGS INC	Common	52490810	502,060.00	6,500	X			X	
LIZ CLAIBORNE INC	Common	53932010	65,585.00	1,300	X			X	
LINEAR TECHNOLOGY CORP	Common	53567810	362,604.00	8,200	X			X	
LILLY ELI & CO	Common	53245710	2,168,200.00	29,300	X			X	
LOCKHEED MARTIN CORP	Common	53983010	414,960.00	11,200	X			X	
LINCOLN NATL CORP IND	Common	53418710	258,750.00	5,000	X			X	
LOWES COS INC	Common	54866110	725,500.00	10,000	X			X	
LOUISIANA PAC CORP	Common	54634710	34,017.00	2,900	X			X	
LSI LOGIC CORP	Common	50216110	174,840.00	9,300	X			X	
LIMITED INC	Common	53271610	191,632.00	11,600	X			X	
LOEWS CORP	Common	54042410	335,036.00	5,200	X			X	
LUCENT TECHNOLOGIES IN	Common	54946310	545,921.10	87,910	X			X	
SOUTHWEST AIRLS CO	Common	84474110	363,328.50	19,650	X			X	
LEXMARK INTL NEW	Common	52977110	221,925.00	3,300	X			X	
MARRIOTT INTL INC NEW	Common	57190320	298,242.00	6,300	X			X	
MASCO CORP	Common	57459910	289,536.00	11,600	X			X	
MATTEL INC	Common	57708110	215,801.52	11,406	X			X	
MAY DEPT STORES CO	Common	57777810	267,228.00	7,800	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
MBIA INC	Common	55262C10	213,811.20	3,840	X			X	
MCDONALDS CORP	Common	58013510	911,922.00	33,700	X			X	
WORLDCOM INC-MCI GROUP	Common	98157D30	48,187.30	2,993	X			X	
MCKESSON HBOC INC	Common	58155Q10	283,745.28	7,644	X			X	
MOODYS CORP	Common	61536910	147,400.00	4,400	X			X	
MEREDITH CORP	Common	58943310	50,134.00	1,400	X			X	
MCDERMOTT INTL INC	Common	58003710	18,640.00	1,600	X			X	
MEDTRONIC INC	Common	58505510	1,435,512.00	31,200	X			X	
MEAD CORP	Common	58283410	75,992.00	2,800	X			X	
MEDIMMUNE INC	Common	58469910	264,320.00	5,600	X			X	
MELLON FINL CORP	Common	58551A10	555,644.00	12,400	X			X	
MERRILL LYNCH & CO INC	Common	59018810	1,297,575.00	21,900	X			X	
MERCURY INTERACTIVE CO	Common	58940510	119,800.00	2,000	X			X	
METLIFE INC	Common	59156R10	604,110.00	19,500	X			X	
MCGRAW HILL COS INC	Common	58064510	337,365.00	5,100	X			X	
MILLIPORE CORP	Common	60107310	74,376.00	1,200	X			X	
MIRANT CORP	Common	60467510	302,720.00	8,800	X			X	
MARSH & MCLENNAN COS I	Common	57174810	717,100.00	7,100	X			X	
MINNESOTA MNG & MFG CO	Common	60405910	1,175,230.00	10,300	X			X	
PHILIP MORRIS COS INC	Common	71815410	2,907,975.00	57,300	X			X	
MOLEX INC	Common	60855410	185,389.75	5,075	X			X	
MOTOROLA INC	Common	62007610	939,051.36	56,706	X			X	
MERCK & CO INC	Common	58933110	3,815,427.00	59,700	X			X	
USX MARATHON GROUP	Common	90290582	239,031.00	8,100	X			X	
MICROSOFT CORP	Common	59491810	10,234,600.00	140,200	X			X	
MGIC INVT CORP WIS	Common	55284810	210,656.00	2,900	X			X	
MICRON TECHNOLOGY INC	Common	59511210	637,050.00	15,500	X			X	
MORGAN STANLEY DEAN WI	Common	61744644	1,868,322.24	29,088	X			X	
MAXIM INTEGRATED PRODS	Common	57772K10	371,364.00	8,400	X			X	
MAYTAG CORP	Common	57859210	58,520.00	2,000	X			X	
INCO LTD	Common	45325840	89,752.00	5,200	X			X	
NAVISTAR INTL CORP NEW	Common	63934E10	48,946.20	1,740	X			X	
NABORS INDS INC	Common	62956810	141,360.00	3,800	X			X	
NATIONAL CITY CORP	Common	63540510	492,480.00	16,000	X			X	
NCR CORP NEW	Common	62886E10	122,200.00	2,600	X			X	
NOBLE DRILLING CORP	Common	65504210	114,625.00	3,500	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
NEWMONT MINING CORP	Common	65163910	85,029.09	4,569	X			X	
NISOURCE INC	Common	65473P10	139,383.00	5,100	X			X	
NIKE INC	Common	65410610	302,328.00	7,200	X			X	
NIAGARA MOHAWK HLDGS I	Common	65352010	74,298.00	4,200	X			X	
NORTHROP GRUMMAN CORP	Common	66680710	176,220.00	2,200	X			X	
NOVELL INC	Common	67000610	51,779.00	9,100	X			X	
NORFOLK SOUTHERN CORP	Common	65584410	215,800.00	10,400	X			X	
NATIONAL SVC INDS INC	Common	63765710	24,827.00	1,100	X			X	
NATIONAL SEMICONDUCTOR	Common	63764010	136,864.00	4,700	X			X	
NORTEL NETWORKS CORP N	Common	65656810	750,212.40	83,080	X			X	
NETWORK APPLIANCE INC	Common	64120L10	109,600.00	8,000	X			X	
NORTHERN TR CORP	Common	66585910	368,750.00	5,900	X			X	
NUCOR CORP	Common	67034610	97,780.00	2,000	X			X	
NOVELLUS SYS INC	Common	67000810	210,123.00	3,700	X			X	
NEWELL RUBBERMAID INC	Common	65122910	174,369.70	6,947	X			X	
NEXTEL COMMUNICATIONS	Common	65332V10	346,500.00	19,800	X			X	
NEW YORK TIMES CO	Common	65011110	176,400.00	4,200	X			X	
QUAKER OATS CO	Common	74740210	310,250.00	3,400	X			X	
OFFICE DEPOT INC	Common	67622010	77,850.00	7,500	X			X	
ONEOK INC NEW	Common	68268010	35,460.00	1,800	X			X	
OMNICOM GROUP INC	Common	68191910	395,600.00	4,600	X			X	
BANK ONE CORP	Common	06423A10	1,083,308.00	30,260	X			X	
ORACLE CORP	Common	68389X10	2,770,580.00	145,820	X			X	
OCCIDENTAL PETE CORP	Common	67459910	255,264.00	9,600	X			X	
PHILLIPS PETE CO	Common	71850710	376,200.00	6,600	X			X	
PALM INC	Common	69664210	90,248.76	14,868	X			X	
PAYCHEX INC	Common	70432610	390,000.00	9,750	X			X	
PEPSI BOTTLING GROUP I	Common	71340910	148,370.00	3,700	X			X	
PITNEY BOWES INC	Common	72447910	282,204.00	6,700	X			X	
PACCAR INC	Common	69371810	109,524.60	2,130	X			X	
PG&E CORP	Common	69331C10	117,600.00	10,500	X			X	
POTLATCH CORP	Common	73762810	27,528.00	800	X			X	
SPRINT PCS GROUP	Common	85206150	586,845.00	24,300	X			X	
PHELPS DODGE CORP	Common	71726510	91,300.00	2,200	X			X	
PLACER DOME INC	Common	72590610	87,220.00	8,900	X			X	
PUBLIC SVC ENTERPRISE	Common	74457310	273,840.00	5,600	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
PEPSICO INC	Common	71344810	1,666,340.00	37,700	X			X	
PFIZER INC	Common	71708110	6,578,212.50	164,250	X			X	
PROCTER & GAMBLE CO	Common	74271810	2,156,440.00	33,800	X			X	
PEOPLES ENERGY CORP	Common	71103010	40,200.00	1,000	X			X	
PROGRESS ENERGY INC	Common	74326310	240,007.56	5,343	X			X	
PROGRESSIVE CORP OHIO	Common	74331510	256,861.00	1,900	X			X	
PARKER HANNIFIN CORP	Common	70109410	129,442.00	3,050	X			X	
PHARMACIA CORP	Common	71713U10	1,538,589.80	33,484	X			X	
PULTE HOMES INC	Common	74586710	51,156.00	1,200	X			X	
PERKINELMER INC	Common	71404610	71,578.00	2,600	X			X	
PALL CORP	Common	69642930	80,002.00	3,400	X			X	
PARAMETRIC TECHNOLOGY	Common	69917310	102,127.00	7,300	X			X	
PNC FINL SVCS GROUP IN	Common	69347510	506,583.00	7,700	X			X	
PINNACLE WEST CAP CORP	Common	72348410	109,020.00	2,300	X			X	
PPG INDS INC	Common	69350610	231,308.00	4,400	X			X	
PPL CORP	Common	69351T10	217,195.00	3,949	X			X	
PEOPLESOFT INC	Common	71271310	359,379.00	7,300	X			X	
PACTIV CORP	Common	69525710	62,980.00	4,700	X			X	
PROVIDIAN FINL CORP	Common	74406A10	444,000.00	7,500	X			X	
POWER-ONE INC	Common	73930810	31,616.00	1,900	X			X	
PAINE WEBBER GROUP INC	Common	69562910	0.00	0	X			X	
PRAXAIR INC	Common	74005P10	202,100.00	4,300	X			X	
QWEST COMMUNICATIONS I	Common	74912110	1,377,007.09	43,207	X			X	
QUALCOMM INC	Common	74752510	1,146,208.00	19,600	X			X	
QLOGIC CORP	Common	74727710	141,790.00	2,200	X			X	
QUINTILES TRANSNATIONA	Common	74876710	78,275.00	3,100	X			X	
RYDER SYS INC	Common	78354910	33,320.00	1,700	X			X	
RALSTON PURINA CO	Common	75127730	243,162.00	8,100	X			X	
REEBOK INTL LTD	Common	75811010	48,000.00	1,500	X			X	
ROYAL DUTCH PETE CO	Common	78025780	3,251,466.00	55,800	X			X	
ROWAN COS INC	Common	77938210	50,830.00	2,300	X			X	
RELIANT ENERGY INC	Common	75952J10	245,697.88	7,628	X			X	
REGIONS FINL CORP	Common	75894010	192,000.00	6,000	X			X	
ROBERT HALF INTL INC	Common	77032310	107,027.00	4,300	X			X	
TRANSOCEAN SEDCO FOREX	Common	G9007810	342,540.00	8,304	X			X	
COORS ADOLPH CO	Common	21701610	50,180.00	1,000	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
ROHM & HAAS CO	Common	77537110	195,689.20	5,948	X			X	
ROCKWELL INTL CORP NEW	Common	77390310	182,976.00	4,800	X			X	
RADIOSHACK CORP	Common	75043810	149,450.00	4,900	X			X	
RAYTHEON CO	Common	75511150	244,260.00	9,200	X			X	
IMS HEALTH INC	Common	44993410	222,300.00	7,800	X			X	
SEARS ROEBUCK & CO	Common	81238710	368,097.00	8,700	X			X	
SAFECO CORP	Common	78642910	103,250.00	3,500	X			X	
SANMINA CORP	Common	80090710	187,280.00	8,000	X			X	
SAPIENT CORP	Common	80306210	29,250.00	3,000	X			X	
SBC COMMUNICATIONS INC	Common	78387G10	3,513,502.36	87,706	X			X	
SYMBOL TECHNOLOGIES IN	Common	87150810	119,880.00	5,400	X			X	
STARBUCKS CORP	Common	85524410	227,700.00	9,900	X			X	
SCHWAB CHARLES CORP NE	Common	80851310	564,574.50	35,846	X			X	
SIEBEL SYS INC	Common	82617010	553,420.00	11,800	X			X	
SEALED AIR CORP NEW	Common	81211K10	85,153.50	2,286	X			X	
SCIENTIFIC ATLANTA INC	Common	80865510	170,520.00	4,200	X			X	
SCHERING PLOUGH CORP	Common	80660510	1,384,368.00	38,200	X			X	
SHERWIN WILLIAMS CO	Common	82434810	99,900.00	4,500	X			X	
SIGMA ALDRICH CORP	Common	82655210	81,102.00	2,100	X			X	
SCHLUMBERGER LTD	Common	80685710	789,750.00	15,000	X			X	
SARA LEE CORP	Common	80311110	388,270.00	20,500	X			X	
USA ED INC	Common	90390U10	313,900.00	4,300	X			X	
SOLECTRON CORP	Common	83418210	307,440.00	16,800	X			X	
SNAP ON INC	Common	83303410	38,656.00	1,600	X			X	
SYNOVUS FINL CORP	Common	87161C10	238,488.00	7,600	X			X	
SOUTHERN CO	Common	84258710	411,525.00	17,700	X			X	
SOUTHTRUST CORP	Common	84473010	239,200.00	9,200	X			X	
ST PAUL COS INC	Common	79286010	281,283.60	5,548	X			X	
STAPLES INC	Common	85503010	188,682.00	11,800	X			X	
SEMPRA ENERGY	Common	81685110	146,487.72	5,358	X			X	
SUNTRUST BKS INC	Common	86791410	498,806.00	7,700	X			X	
ST JUDE MED INC	Common	79084910	135,000.00	2,250	X			X	
STATE STR CORP	Common	85747710	415,716.00	8,400	X			X	
SUNOCO INC	Common	86764P10	80,586.00	2,200	X			X	
SUN MICROSYSTEMS INC	Common	86681010	1,336,200.00	85,000	X			X	
STILWELL FINL INC	Common	86083110	201,360.00	6,000	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
SUPERVALU INC	Common	86853610	66,690.00	3,800	X			X	
STANLEY WKS	Common	85461610	100,512.00	2,400	X			X	
SAFEWAY INC	Common	78651420	628,800.00	13,100	X			X	
STRYKER CORP	Common	86366710	274,250.00	5,000	X			X	
SYSCO CORP	Common	87182910	472,410.00	17,400	X			X	
AT&T CORP	Common	00195710	1,948,056.00	88,548	X			X	
TEKTRONIX INC	Common	87913110	70,590.00	2,600	X			X	
TERADYNE INC	Common	88077010	164,500.00	4,700	X			X	
TARGET CORP	Common	87612E10	809,640.00	23,400	X			X	
TENET HEALTHCARE CORP	Common	88033G10	438,600.00	8,500	X			X	
TIFFANY & CO NEW	Common	88654710	130,392.00	3,600	X			X	
TEMPLE INLAND INC	Common	87986810	69,277.00	1,300	X			X	
TJX COS INC NEW	Common	87254010	232,651.00	7,300	X			X	
TIMKEN CO	Common	88738910	28,798.00	1,700	X			X	
TELLABS INC	Common	87966410	207,366.00	10,700	X			X	
TORCHMARK CORP	Common	89102710	132,693.00	3,300	X			X	
THERMO ELECTRON CORP	Common	88355610	94,686.00	4,300	X			X	
TMP WORLDWIDE INC	Common	87294110	168,000.00	2,800	X			X	
THOMAS & BETTS CORP	Common	88431510	35,312.00	1,600	X			X	
TOSCO CORP	Common	89149030	171,795.00	3,900	X			X	
TOYS R US INC	Common	89233510	133,650.00	5,400	X			X	
TRIBUNE CO NEW	Common	89604710	320,080.00	8,000	X			X	
PRICE T ROWE GROUP INC	Common	74144T10	123,387.00	3,300	X			X	
TRW INC	Common	87264910	135,300.00	3,300	X			X	
SABRE HLDGS CORP	Common	78590510	169,500.00	3,390	X			X	
STARWOOD HOTELS&RESORT	Common	85590A20	190,128.00	5,100	X				
TUPPERWARE CORP	Common	89989610	37,488.00	1,600	X			X	
TEXACO INC	Common	88169410	959,904.00	14,400	X			X	
TEXAS INSTRS INC	Common	88250810	1,438,690.00	45,100	X			X	
TEXTRON INC	Common	88320310	209,152.00	3,800	X			X	
TXU CORP	Common	87316810	323,113.95	6,705	X			X	
TYCO INTL LTD NEW	Common	90212410	2,746,976.94	50,394	X			X	
US AIRWAYS GROUP INC	Common	91190510	46,170.00	1,900	X			X	
UNOCAL CORP	Common	91528910	215,145.00	6,300	X			X	
UNISYS CORP	Common	90921410	123,564.00	8,400	X			X	
UNILEVER N V	Common	90478470	887,116.44	14,892	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
UNITEDHEALTH GROUP INC	Common	91324P10	518,700.00	8,400	X			X	
UNUMPROVIDENT CORP	Common	91529Y10	211,156.88	6,574	X			X	
UNION PAC CORP	Common	90781810	351,424.00	6,400	X			X	
UNION PLANTERS CORP	Common	90806810	165,680.00	3,800	X			X	
US BANCORP DEL	Common	90297330	1,137,904.70	49,930	X			X	
UST INC	Common	90291110	121,212.00	4,200	X			X	
UNITED TECHNOLOGIES CO	Common	91301710	893,772.00	12,200	X			X	
UNIVISION COMMUNICATIO	Common	91490610	231,012.00	5,400	X			X	
VISTEON CORP	Common	92839U10	62,620.66	3,407	X			X	
V F CORP	Common	91820410	116,416.00	3,200	X			X	
VIACOM INC	Common	92552430	2,398,509.00	46,348	X			X	
VULCAN MATLS CO	Common	92916010	145,125.00	2,700	X			X	
VERITAS SOFTWARE CO	Common	92343610	688,252.85	10,345	X			X	
VITESSE SEMICONDUCTOR	Common	92849710	105,200.00	5,000	X			X	
VERIZON COMMUNICATIONS	Common	92343V10	3,777,100.00	70,600	X			X	
WESTVACO CORP	Common	96154810	66,797.50	2,750	X			X	
WALGREEN CO	Common	93142210	916,636.00	26,600	X			X	
WACHOVIA CORP	Common	92977110	391,325.00	5,500	X			X	
WORLDCOM INC	Common	98157D10	1,062,841.60	74,848	X			X	
WENDYS INTL INC	Common	95059010	84,282.00	3,300	X			X	
WELLS FARGO & CO NEW	Common	94974610	2,064,277.80	44,460	X			X	
WHIRLPOOL CORP	Common	96332010	106,250.00	1,700	X			X	
WINN DIXIE STORES INC	Common	97428010	96,681.00	3,700	X			X	
WILLAMETTE INDS INC	Common	96913310	148,500.00	3,000	X			X	
WELLPOINT HEALTH NETWO	Common	94973H10	160,208.00	1,700	X			X	
WASHINGTON MUT INC	Common	93932210	851,634.00	22,680	X			X	
WILLIAMS COS INC DEL	Common	96945710	415,170.00	12,600	X			X	
WASTE MGMT INC DEL	Common	94106L10	500,886.64	16,252	X			X	
WAL MART STORES INC	Common	93114210	5,690,080.00	116,600	X			X	
WORTHINGTON INDS INC	Common	98181110	33,320.00	2,450	X			X	
WATSON PHARMACEUTICALS	Common	94268310	160,264.00	2,600	X			X	
WRIGLEY WM JR CO	Common	98252610	281,100.00	6,000	X			X	
WEYERHAEUSER CO	Common	96216610	318,826.00	5,800	X			X	
USX-U S STL	Common	90337T10	48,360.00	2,400	X			X	
XCEL ENERGY INC	Common	98389B10	256,192.25	9,005	X			X	
XILINX INC	Common	98391910	358,788.00	8,700	X			X	

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	INVESTMENT DISCRETION			VOTING AUTHORITY	
					SOLE	SHARED	MANAGERS	SOLE	SHARED
EXXON MOBIL CORP	Common	30231G10	7,852,765.00	89,900	X			X	
XEROX CORP	Common	98412110	173,217.00	18,100	X			X	
YAHOO INC	Common	98433210	281,859.00	14,100	X			X	
TRICON GLOBAL RESTAURA	Common	89595310	164,625.00	3,750	X			X	
ZIONS BANCORPORATION	Common	98970110	141,600.00	2,400	X			X	