

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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	February 7, 2002
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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.]

13F File Number	Name
28-00074	Jennison Associates LLC
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28-02924	Turner Investment Partners Inc.
-----	-----
28-02900	Mellon Capital Management Corp.
-----	-----
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: DECEMBER 31, 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 DESCRETION SOLE SHARED	MANAGERS	VOTING AUTHORITY SOLE SHARED
AGILENT TECHNOLOGIES I	COMMON	00846U101	336,332.47	11,797	X		X
ALCOA INC	COMMON	013817101	792,907.20	22,304	X		X
APPLE COMPUTER INC	COMMON	037833100	192,720.00	8,800	X		X
AMERISOURCEBERGEN CORP	COMMON	03073E105	171,585.00	2,700	X		X
APPLERA CORP	COMMON	038020103	212,058.00	5,400	X		X
AMBAC FINL GROUP INC	COMMON	023139108	156,222.00	2,700	X		X
ALBERTSONS INC	COMMON	013104104	330,393.08	10,492	X		X
ABBOTT LABS	COMMON	002824100	2,235,575.00	40,100	X		X
BARRICK GOLD CORP	COMMON	067901108	221,705.00	13,900	X		X
ALBERTO CULVER CO	COMMON	013068101	67,110.00	1,500	X		X
ADOBE SYS INC	COMMON	00724F101	192,510.00	6,200	X		X
A D C TELECOMMUNICATN	COMMON	000886101	92,460.00	20,100	X		X
ANALOG DEVICES INC	COMMON	032654105	412,827.00	9,300	X		X
ARCHER DANIELS MIDLAND	COMMON	039483102	249,144.70	17,362	X		X
AUTOMATIC DATA PROCESS	COMMON	053015103	954,180.00	16,200	X		X
AUTODESK INC	COMMON	052769106	52,178.00	1,400	X		X
AMEREN CORP	COMMON	023608102	148,050.00	3,500	X		X
AMERICAN ELEC PWR INC	COMMON	025537101	364,781.40	8,380	X		X
AES CORP	COMMON	00130H105	225,630.00	13,800	X		X
AETNA INC NEW	COMMON	00817Y108	123,151.67	3,733	X		X
AFLAC INC	COMMON	001055102	338,928.00	13,800	X		X
ALLERGAN INC	COMMON	018490102	255,170.00	3,400	X		X
AMERADA HESS CORP	COMMON	023551104	143,750.00	2,300	X		X
AMERICAN HOME PRODS CO	COMMON	026609107	2,092,376.00	34,100	X		X
AMERICAN INTL GROUP IN	COMMON	026874107	5,385,463.80	67,827	X		X
ALCAN INC	COMMON	013716105	301,812.00	8,400	X		X
ALLSTATE CORP	COMMON	020002101	635,716.80	18,864	X		X
ALTERA CORP	COMMON	021441100	212,200.00	10,000	X		X
AMERICAN GREETINGS COR	COMMON	026375105	24,804.00	1,800	X		X
APPLIED MATLS INC	COMMON	038222105	846,110.00	21,100	X		X
APPLIED MICRO CIRCUITS	COMMON	03822W109	86,032.00	7,600	X		X
ADVANCED MICRO DEVICES	COMMON	007903107	141,154.00	8,900	X		X

AMGEN INC	COMMON	031162100	1,523,880.00	27,000	X	X
AMR CORP	COMMON	001765106	89,200.00	4,000	X	X
ANDREW CORP	COMMON	034425108	47,873.43	2,187	X	X
AON CORP	COMMON	037389103	240,648.00	6,775	X	X
AOL TIME WARNER INC	COMMON	00184A105	3,681,870.00	114,700	X	X
APACHE CORP	COMMON	037411105	170,090.80	3,410	X	X
ANADARKO PETE CORP	COMMON	032511107	369,013.35	6,491	X	X
AMERICAN PWR CONVERSIO	COMMON	029066107	72,300.00	5,000	X	X
AIR PRODS & CHEMS INC	COMMON	009158106	281,460.00	6,000	X	X
ASHLAND INC	COMMON	044204105	82,944.00	1,800	X	X
AMSOUTH BANCORPORATION	COMMON	032165102	184,275.00	9,750	X	X
ALLTEL CORP	COMMON	020039103	500,013.00	8,100	X	X
ALLEGHENY TECHNOLOGIES	COMMON	01741R102	33,332.50	1,990	X	X
AVAYA INC	COMMON	053499109	88,804.35	7,309	X	X
AVON PRODS INC	COMMON	054303102	288,300.00	6,200	X	X
AVERY DENNISON CORP	COMMON	053611109	158,284.00	2,800	X	X
ALLIED WASTE INDS INC	COMMON	019589308	71,706.00	5,100	X	X
AT&T WIRELESS SVCS INC	COMMON	00209A106	944,022.78	65,694	X	X
AMERICAN EXPRESS CO	COMMON	025816109	1,224,167.00	34,300	X	X
ALLEGHENY ENERGY INC	COMMON	017361106	115,904.00	3,200	X	X
AUTOZONE INC	COMMON	053332102	208,220.00	2,900	X	X
BOEING CO	COMMON	097023105	842,301.60	21,720	X	X
BANK OF AMERICA CORPOR	COMMON	060505104	2,570,374.40	40,832	X	X
BAXTER INTL INC	COMMON	071813109	815,176.00	15,200	X	X
BED BATH & BEYOND INC	COMMON	075896100	257,640.00	7,600	X	X
BB&T CORP	COMMON	054937107	411,654.00	11,400	X	X
BEST BUY INC	COMMON	086516101	402,192.00	5,400	X	X
BRUNSWICK CORP	COMMON	117043109	54,400.00	2,500	X	X
BOISE CASCADE CORP	COMMON	097383103	54,416.00	1,600	X	X
BARD C R INC	COMMON	067383109	83,850.00	1,300	X	X
BLACK & DECKER CORP	COMMON	091797100	79,233.00	2,100	X	X
BECTON DICKINSON & CO	COMMON	075887109	225,420.00	6,800	X	X
FRANKLIN RES INC	COMMON	354613101	243,363.00	6,900	X	X
BROWN FORMAN CORP	COMMON	115637209	112,680.00	1,800	X	X
BIOGEN INC	COMMON	090597105	217,930.00	3,800	X	X
BAKER HUGHES INC	COMMON	057224107	311,818.50	8,550	X	X
BANK NEW YORK INC	COMMON	064057102	775,200.00	19,000	X	X
BIG LOTS INC	COMMON	089302103	31,200.00	3,000	X	X
BALL CORP	COMMON	058498106	49,490.00	700	X	X
BELLSOUTH CORP	COMMON	079860102	1,850,275.00	48,500	X	X
BMC SOFTWARE INC	COMMON	055921100	103,131.00	6,300	X	X
BIOMET INC	COMMON	090613100	215,527.50	6,975	X	X

BEMIS INC	COMMON	081437105	68,852.00	1,400	X	X
BRISTOL MYERS SQUIBB C	COMMON	110122108	2,565,300.00	50,300	X	X
BURLINGTON NORTHN SANT	COMMON	12189T104	292,147.20	10,240	X	X
BAUSCH & LOMB INC	COMMON	071707103	52,724.00	1,400	X	X
BURLINGTON RES INC	COMMON	122014103	195,208.00	5,200	X	X
BROADCOM CORP	COMMON	111320107	277,916.00	6,800	X	X
BEAR STEARNS COS INC	COMMON	073902108	141,029.20	2,405	X	X
BOSTON SCIENTIFIC CORP	COMMON	101137107	253,260.00	10,500	X	X
ANHEUSER BUSCH COS INC	COMMON	035229103	1,035,309.00	22,900	X	X
CITIGROUP INC	COMMON	172967101	6,737,313.20	133,465	X	X
COMPUTER ASSOC INTL IN	COMMON	204912109	507,416.88	14,712	X	X
CONAGRA FOODS INC	COMMON	205887102	332,780.00	14,000	X	X
CARDINAL HEALTH INC	COMMON	14149Y108	748,439.50	11,575	X	X
CASH BALANCE	COMMON	CASHBAL	323,652.47	323,652	X	X
CATERPILLAR INC DEL	COMMON	149123101	465,025.00	8,900	X	X
CHUBB CORP	COMMON	171232101	317,400.00	4,600	X	X
COOPER INDS INC	COMMON	216669101	83,808.00	2,400	X	X
CIRCUIT CITY STORE	COMMON	172737108	142,725.00	5,500	X	X
COCA COLA ENTERPRISES	COMMON	191219104	219,704.00	11,600	X	X
CARNIVAL CORP	COMMON	143658102	429,624.00	15,300	X	X
COUNTRYWIDE CR INDS IN	COMMON	222372104	127,007.00	3,100	X	X
CLEAR CHANNEL COMMUNIC	COMMON	184502102	789,105.00	15,500	X	X
CENDANT CORP	COMMON	151313103	493,544.48	25,168	X	X
CONCORD EFS INC	COMMON	206197105	429,418.00	13,100	X	X
CONSTELLATION ENERGY C	COMMON	210371100	107,527.50	4,050	X	X
CHARTER ONE FINL INC	COMMON	160903100	155,650.95	5,733	X	X
CHIRON CORP	COMMON	170040109	219,200.00	5,000	X	X
CIGNA CORP	COMMON	125509109	361,335.00	3,900	X	X
CIENA CORP	COMMON	171779101	120,204.00	8,400	X	X
CINERGY CORP	COMMON	172474108	138,500.49	4,143	X	X
CINCINNATI FINL CORP	COMMON	172062101	160,230.00	4,200	X	X
COLGATE PALMOLIVE CO	COMMON	194162103	825,825.00	14,300	X	X
CLOROX CO DEL	COMMON	189054109	237,300.00	6,000	X	X
COMERICA INC	COMMON	200340107	263,580.00	4,600	X	X
COMCAST CORP	COMMON	200300200	882,000.00	24,500	X	X
CMS ENERGY CORP	COMMON	125896100	76,896.00	3,200	X	X
COMVERSE TECHNOLOGY IN	COMMON	205862402	107,376.00	4,800	X	X
CONSECO INC	COMMON	208464107	39,578.04	8,874	X	X
CONEXANT SYSTEMS INC	COMMON	207142100	86,160.00	6,000	X	X
CONOCO INC	COMMON	208251504	459,195.80	16,226	X	X
CAPITAL ONE FINL CORP	COMMON	14040H105	291,330.00	5,400	X	X
ROCKWELL COLLINS INC	COMMON	774341101	91,650.00	4,700	X	X

COSTCO WHSL CORP NEW	COMMON	22160K105	519,246.00	11,700	X	X
CAMPBELL SOUP CO	COMMON	134429109	316,622.00	10,600	X	X
CALPINE CORP	COMMON	131347106	130,962.00	7,800	X	X
COMPAQ COMPUTER CORP	COMMON	204493100	428,620.16	43,916	X	X
COMPUWARE CORP	COMMON	205638109	114,363.00	9,700	X	X
CRANE CO	COMMON	224399105	38,460.00	1,500	X	X
COMPUTER SCIENCES CORP	COMMON	205363104	215,512.00	4,400	X	X
CISCO SYS INC	COMMON	17275R102	3,435,467.00	189,700	X	X
CSX CORP	COMMON	126408103	192,775.00	5,500	X	X
CINTAS CORP	COMMON	172908105	201,600.00	4,200	X	X
COOPER TIRE & RUBR CO	COMMON	216831107	33,516.00	2,100	X	X
CENTURYTEL INC	COMMON	156700106	118,080.00	3,600	X	X
CENTEX CORP	COMMON	152312104	91,344.00	1,600	X	X
CITRIX SYS INC	COMMON	177376100	108,768.00	4,800	X	X
CUMMINS INC	COMMON	231021106	42,394.00	1,100	X	X
CONVERGYS CORP	COMMON	212485106	168,705.00	4,500	X	X
CVS CORP	COMMON	126650100	304,880.00	10,300	X	X
CHEVRONTEXACO CORP	COMMON	166764100	2,472,160.68	27,588	X	X
CITIZENS COMMUNICATION	COMMON	17453B101	71,422.00	6,700	X	X
DOMINION RES INC VA	COMMON	25746U109	407,297.70	6,777	X	X
DELTA AIR LINES INC DE	COMMON	247361108	93,632.00	3,200	X	X
DANA CORP	COMMON	235811106	53,937.68	3,886	X	X
DU PONT E I DE NEMOURS	COMMON	263534109	1,129,448.19	26,569	X	X
DILLARDS INC	COMMON	254067101	36,800.00	2,300	X	X
DEERE & CO	COMMON	244199105	266,326.00	6,100	X	X
DELL COMPUTER CORP	COMMON	247025109	1,840,086.00	67,700	X	X
DOLLAR GEN CORP	COMMON	256669102	128,244.30	8,607	X	X
DANAHER CORP DEL	COMMON	235851102	223,147.00	3,700	X	X
DISNEY WALT CO	COMMON	254687106	1,096,088.00	52,900	X	X
DOW JONES & CO INC	COMMON	260561105	120,406.00	2,200	X	X
DELUXE CORP	COMMON	248019101	74,844.00	1,800	X	X
DONNELLEY R R & SONS	COMMON	257867101	89,070.00	3,000	X	X
DOVER CORP	COMMON	260003108	196,471.00	5,300	X	X
DOW CHEM CO	COMMON	260543103	783,662.22	23,199	X	X
DELPHI AUTOMOTIVE SYS	COMMON	247126105	199,709.20	14,620	X	X
DARDEN RESTAURANTS INC	COMMON	237194105	109,740.00	3,100	X	X
DTE ENERGY CO	COMMON	233331107	176,148.00	4,200	X	X
DUKE ENERGY CORP	COMMON	264399106	784,414.80	19,980	X	X
DEVON ENERGY CORP NEW	COMMON	25179M103	127,545.00	3,300	X	X
DYNEGY INC NEW	COMMON	26816Q101	232,050.00	9,100	X	X
ENGELHARD CORP	COMMON	292845104	93,752.16	3,387	X	X
ECOLAB INC	COMMON	278865100	132,825.00	3,300	X	X

CONSOLIDATED EDISON IN	COMMON	209115104	221,980.00	5,500	X	X
ELECTRONIC DATA SYS NE	COMMON	285661104	843,165.00	12,300	X	X
EQUIFAX INC	COMMON	294429105	91,770.00	3,800	X	X
EDISON INTL	COMMON	281020107	131,370.00	8,700	X	X
EASTMAN KODAK CO	COMMON	277461109	220,725.00	7,500	X	X
E M C CORP MASS	COMMON	268648102	768,257.28	57,162	X	X
EASTMAN CHEM CO	COMMON	277432100	77,064.50	1,975	X	X
EMERSON ELEC CO	COMMON	291011104	633,810.00	11,100	X	X
EOG RES INC	COMMON	26875P101	117,330.00	3,000	X	X
EQUITY OFFICE PROPERTI	COMMON	294741103	315,840.00	10,500	X	X
EL PASO CORP	COMMON	28336L109	583,855.68	13,088	X	X
EQUITY RESIDENTIAL PPT	COMMON	29476L107	198,099.00	6,900	X	X
EATON CORP	COMMON	278058102	133,938.00	1,800	X	X
ENTERGY CORP NEW	COMMON	29364G103	226,838.00	5,800	X	X
EXELON CORP	COMMON	30161N101	397,978.56	8,312	X	X
FORD MTR CO DEL	COMMON	345370860	748,146.24	47,592	X	X
FLEETBOSTON FINL CORP	COMMON	339030108	989,150.00	27,100	X	X
FREEPORT-MCMORAN COPPE	COMMON	35671D857	50,882.00	3,800	X	X
FEDERATED DEPT STORES	COMMON	31410H101	208,590.00	5,100	X	X
FIRST DATA CORP	COMMON	319963104	776,655.00	9,900	X	X
FAMILY DLR STORES INC	COMMON	307000109	134,910.00	4,500	X	X
FEDEX CORP	COMMON	31428X106	412,964.80	7,960	X	X
FIRSTENERGY CORP	COMMON	337932107	271,269.90	7,755	X	X
FISERV INC	COMMON	337738108	196,788.00	4,650	X	X
FIFTH THIRD BANCORP	COMMON	316773100	917,558.13	14,961	X	X
FLUOR CORP NEW	COMMON	343412102	71,060.00	1,900	X	X
F M C CORP	COMMON	302491303	47,600.00	800	X	X
FEDERAL NATL MTG ASSN	COMMON	313586109	2,059,050.00	25,900	X	X
FORTUNE BRANDS INC	COMMON	349631101	158,360.00	4,000	X	X
SPRINT CORP	COMMON	852061100	463,848.00	23,100	X	X
FPL GROUP INC	COMMON	302571104	259,440.00	4,600	X	X
FEDERAL HOME LN MTG CO	COMMON	313400301	1,177,200.00	18,000	X	X
FOREST LABS INC	COMMON	345838106	376,970.00	4,600	X	X
GILLETTE CO	COMMON	375766102	915,160.00	27,400	X	X
NICOR INC	COMMON	654086107	49,968.00	1,200	X	X
GANNETT INC	COMMON	364730101	457,164.00	6,800	X	X
GENERAL DYNAMICS CORP	COMMON	369550108	414,128.00	5,200	X	X
GUIDANT CORP	COMMON	401698105	396,408.00	7,960	X	X
GOLDEN WEST FINL CORP	COMMON	381317106	241,285.00	4,100	X	X
GENERAL ELEC CO	COMMON	369604103	10,320,600.00	257,500	X	X
GENZYME CORP	COMMON	372917104	317,258.00	5,300	X	X
GENERAL MLS INC	COMMON	370334104	488,894.00	9,400	X	X

GREAT LAKES CHEM CORP	COMMON	390568103	31,564.00	1,300	X	X
CORNING INC	COMMON	219350105	214,080.00	24,000	X	X
GENERAL MTRS CORP	COMMON	370442105	694,980.00	14,300	X	X
GEORGIA PAC CORP	COMMON	373298108	161,766.99	5,859	X	X
GENUINE PARTS CO	COMMON	372460105	164,232.50	4,475	X	X
GAP INC DEL	COMMON	364760108	312,953.00	22,450	X	X
GOODRICH CORP	COMMON	382388106	69,212.00	2,600	X	X
GOODYEAR TIRE & RUBR	COMMON	382550101	102,383.00	4,300	X	X
GATEWAY INC	COMMON	367626108	69,144.00	8,600	X	X
GRAINGER W W INC	COMMON	384802104	120,000.00	2,500	X	X
HALLIBURTON CO	COMMON	406216101	146,720.00	11,200	X	X
HASBRO INC	COMMON	418056107	73,635.51	4,537	X	X
HUNTINGTON BANCSHARES	COMMON	446150104	110,995.83	6,457	X	X
HCA INC	COMMON	404119109	516,590.16	13,404	X	X
MANOR CARE INC NEW	COMMON	564055101	67,573.50	2,850	X	X
HOME DEPOT INC	COMMON	437076102	3,101,254.97	60,797	X	X
HARLEY DAVIDSON INC	COMMON	412822108	429,049.00	7,900	X	X
HARRAHS ENTMT INC	COMMON	413619107	112,880.50	3,050	X	X
HOUSEHOLD INTL INC	COMMON	441815107	701,016.06	12,099	X	X
HARTFORD FINL SVCS GRO	COMMON	416515104	389,546.00	6,200	X	X
HILTON HOTELS CORP	COMMON	432848109	109,200.00	10,000	X	X
HEALTH MGMT ASSOC INC	COMMON	421933102	117,760.00	6,400	X	X
HEINZ H J CO	COMMON	423074103	372,136.00	9,050	X	X
HONEYWELL INTL INC	COMMON	438516106	701,325.34	20,737	X	X
STARWOOD HOTELS&RESORT	COMMON	85590A203	152,235.00	5,100	X	X
HERCULES INC	COMMON	427056106	29,000.00	2,900	X	X
BLOCK H & R INC	COMMON	093671105	214,560.00	4,800	X	X
HEALTHSOUTH CORP	COMMON	421924101	149,682.00	10,100	X	X
HERSHEY FOODS CORP	COMMON	427866108	236,950.00	3,500	X	X
HUMANA INC	COMMON	444859102	54,234.00	4,600	X	X
HEWLETT PACKARD CO	COMMON	428236103	1,035,216.00	50,400	X	X
INTERNATIONAL BUSINESS	COMMON	459200101	5,409,331.20	44,720	X	X
INTERNATIONAL FLAVORS&	COMMON	459506101	71,304.00	2,400	X	X
INTERNATIONAL GAME TEC	COMMON	459902102	129,770.00	1,900	X	X
IMMUNEX CORP NEW	COMMON	452528102	382,398.00	13,800	X	X
INTEL CORP	COMMON	458140100	5,478,590.00	174,200	X	X
INTUIT	COMMON	461202103	226,734.00	5,300	X	X
INTL PAPER CO	COMMON	460146103	508,732.80	12,608	X	X
INTERPUBLIC GROUP COS	COMMON	460690100	286,538.00	9,700	X	X
INGERSOLL-RAND COMPANY	COMMON	G4776G10	175,602.00	4,200	X	X
ITT INDS INC IND	COMMON	450911102	116,150.00	2,300	X	X
ILLINOIS TOOL WKS INC	COMMON	452308109	534,988.00	7,900	X	X

JABIL CIRCUIT INC	COMMON	466313103	113,600.00	5,000	X	X
JOHNSON CTLS INC	COMMON	478366107	185,725.00	2,300	X	X
PENNEY J C INC	COMMON	708160106	182,920.00	6,800	X	X
JDS UNIPHASE CORP	COMMON	46612J101	295,988.00	34,100	X	X
HANCOCK JOHN FINL SVCS	COMMON	41014S106	330,400.00	8,000	X	X
JOHNSON & JOHNSON	COMMON	478160104	4,703,059.80	79,578	X	X
JONES APPAREL GROUP IN	COMMON	480074103	106,144.00	3,200	X	X
JEFFERSON PILOT CORP	COMMON	475070108	179,296.25	3,875	X	X
J P MORGAN CHASE & CO	COMMON	46625H100	1,872,025.00	51,500	X	X
NORDSTROM INC	COMMON	655664100	70,805.00	3,500	X	X
KELLOGG CO	COMMON	487836108	316,050.00	10,500	X	X
KB HOME	COMMON	48666K109	44,110.00	1,100	X	X
KEYCORP NEW	COMMON	493267108	267,740.00	11,000	X	X
KING PHARMACEUTICALS I	COMMON	495582108	266,809.43	6,333	X	X
KLA-TENCOR CORP	COMMON	482480100	237,888.00	4,800	X	X
K MART CORP	COMMON	482584109	73,164.00	13,400	X	X
KIMBERLY CLARK CORP	COMMON	494368103	825,718.40	13,808	X	X
KERR MCGEE CORP	COMMON	492386107	144,288.40	2,633	X	X
KINDER MORGAN INC KANS	COMMON	49455P101	167,070.00	3,000	X	X
COCA COLA CO	COMMON	191216100	3,036,460.00	64,400	X	X
KROGER CO	COMMON	501044101	440,357.00	21,100	X	X
MBNA CORP	COMMON	55262L100	778,166.40	22,107	X	X
KNIGHT RIDDER INC	COMMON	499040103	142,846.00	2,200	X	X
KEYSPAN CORP	COMMON	49337W100	121,275.00	3,500	X	X
KOHL'S CORP	COMMON	500255104	598,740.00	8,500	X	X
LEGGETT & PLATT INC	COMMON	524660107	117,300.00	5,100	X	X
LEHMAN BROS HLDGS INC	COMMON	524908100	414,160.00	6,200	X	X
LIZ CLAIBORNE INC	COMMON	539320101	64,675.00	1,300	X	X
LINEAR TECHNOLOGY CORP	COMMON	535678106	320,128.00	8,200	X	X
LILLY ELI & CO	COMMON	532457108	2,285,514.00	29,100	X	X
LOCKHEED MARTIN CORP	COMMON	539830109	522,704.00	11,200	X	X
LINCOLN NATL CORP IND	COMMON	534187109	237,993.00	4,900	X	X
LOWES COS INC	COMMON	548661107	928,200.00	20,000	X	X
LOUISIANA PAC CORP	COMMON	546347105	24,476.00	2,900	X	X
LSI LOGIC CORP	COMMON	502161102	146,754.00	9,300	X	X
LIMITED INC	COMMON	532716107	161,920.00	11,000	X	X
LOEWS CORP	COMMON	540424108	282,438.00	5,100	X	X
LUCENT TECHNOLOGIES IN	COMMON	549463107	553,833.00	87,910	X	X
SOUTHWEST AIRLS CO	COMMON	844741108	363,132.00	19,650	X	X
LEXMARK INTL NEW	COMMON	529771107	194,700.00	3,300	X	X
MARRIOTT INTL INC NEW	COMMON	571903202	256,095.00	6,300	X	X
MASCO CORP	COMMON	574599106	284,200.00	11,600	X	X

MATTEL INC	COMMON	577081102	196,183.20	11,406	X	X
MAY DEPT STORES CO	COMMON	577778103	288,444.00	7,800	X	X
MBIA INC	COMMON	55262C100	205,939.20	3,840	X	X
MCDONALDS CORP	COMMON	580135101	886,745.00	33,500	X	X
MCKESSON CORP	COMMON	58155Q103	270,925.60	7,244	X	X
MOODYS CORP	COMMON	615369105	159,440.00	4,000	X	X
MEREDITH CORP	COMMON	589433101	49,910.00	1,400	X	X
MCDERMOTT INTL INC	COMMON	580037109	19,632.00	1,600	X	X
MEDTRONIC INC	COMMON	585055106	1,597,752.00	31,200	X	X
MEAD CORP	COMMON	582834107	80,314.00	2,600	X	X
MEDIMMUNE INC	COMMON	584699102	259,560.00	5,600	X	X
MELLON FINL CORP	COMMON	58551A108	466,488.00	12,400	X	X
MERRILL LYNCH & CO INC	COMMON	590188108	1,136,216.00	21,800	X	X
MERCURY INTERACTIVE CO	COMMON	589405109	67,960.00	2,000	X	X
METLIFE INC	COMMON	59156R108	595,584.00	18,800	X	X
MCGRAW HILL COS INC	COMMON	580645109	310,998.00	5,100	X	X
MILLIPORE CORP	COMMON	601073109	72,840.00	1,200	X	X
MIRANT CORP	COMMON	604675108	166,608.00	10,400	X	X
MARSH & MCLENNAN COS I	COMMON	571748102	762,895.00	7,100	X	X
MINNESOTA MNG & MFG CO	COMMON	604059105	1,205,742.00	10,200	X	X
PHILIP MORRIS COS INC	COMMON	718154107	2,576,770.00	56,200	X	X
MOLEX INC	COMMON	608554101	157,071.25	5,075	X	X
MOTOROLA INC	COMMON	620076109	868,246.12	57,806	X	X
MERCK & CO INC	COMMON	589331107	3,469,200.00	59,000	X	X
MARATHON OIL CORP	COMMON	565849106	243,000.00	8,100	X	X
MICROSOFT CORP	COMMON	594918104	9,255,125.00	139,700	X	X
MGIC INVT CORP WIS	COMMON	552848103	166,644.00	2,700	X	X
MICRON TECHNOLOGY INC	COMMON	595112103	480,500.00	15,500	X	X
MORGAN STANLEY DEAN WI	COMMON	617446448	1,593,618.72	28,488	X	X
MAXIM INTEGRATED PRODS	COMMON	57772K101	441,084.00	8,400	X	X
MAYTAG CORP	COMMON	578592107	62,060.00	2,000	X	X
INCO LTD	COMMON	453258402	79,618.00	4,700	X	X
NAVISTAR INTL CORP NEW	COMMON	63934E108	60,830.00	1,540	X	X
NABORS INDS INC	COMMON	629568106	130,454.00	3,800	X	X
NATIONAL CITY CORP	COMMON	635405103	456,144.00	15,600	X	X
NCR CORP NEW	COMMON	62886E108	95,836.00	2,600	X	X
NOBLE DRILLING CORP	COMMON	655042109	119,140.00	3,500	X	X
NEWMONT MINING CORP	COMMON	651639106	87,313.59	4,569	X	X
NISOURCE INC	COMMON	65473P105	117,606.00	5,100	X	X
NIKE INC	COMMON	654106103	393,680.00	7,000	X	X
NIAGARA MOHAWK HLDGS I	COMMON	653520106	74,466.00	4,200	X	X
NORTHROP GRUMMAN CORP	COMMON	666807102	282,268.00	2,800	X	X

NOVELL INC	COMMON	670006105	41,769.00	9,100	X	X
NORFOLK SOUTHERN CORP	COMMON	655844108	183,300.00	10,000	X	X
NATIONAL SEMICONDUCTOR	COMMON	637640103	138,555.00	4,500	X	X
NORTEL NETWORKS CORP N	COMMON	656568102	619,776.80	83,080	X	X
NETWORK APPLIANCE INC	COMMON	64120L104	185,895.00	8,500	X	X
NORTHERN TR CORP	COMMON	665859104	349,276.00	5,800	X	X
NUCOR CORP	COMMON	670346105	105,920.00	2,000	X	X
NVIDIA CORP	COMMON	67066G104	240,840.00	3,600	X	X
NOVELLUS SYS INC	COMMON	670008101	145,965.00	3,700	X	X
NEWELL RUBBERMAID INC	COMMON	651229106	191,528.79	6,947	X	X
NEXTEL COMMUNICATIONS	COMMON	65332V103	217,008.00	19,800	X	X
NEW YORK TIMES CO	COMMON	650111107	181,650.00	4,200	X	X
OFFICE DEPOT INC	COMMON	676220106	139,050.00	7,500	X	X
OMNICOM GROUP INC	COMMON	681919106	428,880.00	4,800	X	X
BANK ONE CORP	COMMON	06423A103	1,181,653.00	30,260	X	X
ORACLE CORP	COMMON	68389X105	1,993,059.20	144,320	X	X
OCCIDENTAL PETE CORP	COMMON	674599105	254,688.00	9,600	X	X
PHILLIPS PETE CO	COMMON	718507106	585,727.20	9,720	X	X
PALM INC	COMMON	696642107	57,687.84	14,868	X	X
PAYCHEX INC	COMMON	704326107	339,787.50	9,750	X	X
PEPSI BOTTLING GROUP I	COMMON	713409100	173,900.00	7,400	X	X
PITNEY BOWES INC	COMMON	724479100	240,704.00	6,400	X	X
PACCAR INC	COMMON	693718108	126,646.60	1,930	X	X
PG&E CORP	COMMON	69331C108	194,324.00	10,100	X	X
SPRINT CORP	COMMON	852061506	624,896.00	25,600	X	X
PHELPS DODGE CORP	COMMON	717265102	64,800.00	2,000	X	X
PLACER DOME INC	COMMON	725906101	97,099.00	8,900	X	X
PUBLIC SVC ENTERPRISE	COMMON	744573106	227,826.00	5,400	X	X
PEPSICO INC	COMMON	713448108	2,211,499.80	45,420	X	X
PFIZER INC	COMMON	717081103	6,497,542.50	163,050	X	X
PROCTER & GAMBLE CO	COMMON	742718109	2,650,855.00	33,500	X	X
PEOPLES ENERGY CORP	COMMON	711030106	37,930.00	1,000	X	X
PROGRESS ENERGY INC	COMMON	743263105	254,104.29	5,643	X	X
PROGRESSIVE CORP OHIO	COMMON	743315103	283,670.00	1,900	X	X
PARKER HANNIFIN CORP	COMMON	701094104	140,025.50	3,050	X	X
PHARMACIA CORP	COMMON	71713U102	1,436,622.60	33,684	X	X
PULTE HOMES INC	COMMON	745867101	67,005.00	1,500	X	X
PERKINELMER INC	COMMON	714046109	112,064.00	3,200	X	X
PALL CORP	COMMON	696429307	76,992.00	3,200	X	X
PMC-SIERRA INC	COMMON	69344F106	91,418.00	4,300	X	X
PARAMETRIC TECHNOLOGY	COMMON	699173100	57,013.00	7,300	X	X
PNC FINL SVCS GROUP IN	COMMON	693475105	421,500.00	7,500	X	X

PINNACLE WEST CAP CORP	COMMON	723484101	96,255.00	2,300	X	X
PPG INDS INC	COMMON	693506107	227,568.00	4,400	X	X
PPL CORP	COMMON	69351T106	127,167.65	3,649	X	X
PEOPLESOFT INC	COMMON	712713106	309,540.00	7,700	X	X
PACTIV CORP	COMMON	695257105	72,775.00	4,100	X	X
PROVIDIAN FINL CORP	COMMON	74406A102	26,625.00	7,500	X	X
POWER-ONE INC	COMMON	739308104	19,779.00	1,900	X	X
PAINE WEBBER GROUP INC	COMMON	695629105	-	-	X	X
PRAXAIR INC	COMMON	74005P104	232,050.00	4,200	X	X
QWEST COMMUNICATIONS I	COMMON	749121109	610,514.91	43,207	X	X
QUALCOMM INC	COMMON	747525103	989,800.00	19,600	X	X
QLOGIC CORP	COMMON	747277101	106,824.00	2,400	X	X
QUINTILES TRANSNATIONA	COMMON	748767100	49,755.00	3,100	X	X
RYDER SYS INC	COMMON	783549108	37,655.00	1,700	X	X
REEBOK INTL LTD	COMMON	758110100	39,750.00	1,500	X	X
ROYAL DUTCH PETE CO	COMMON	780257804	2,701,002.00	55,100	X	X
ROWAN COS INC	COMMON	779382100	44,551.00	2,300	X	X
RELIANT ENERGY INC	COMMON	75952J108	202,294.56	7,628	X	X
REGIONS FINL CORP	COMMON	758940100	179,640.00	6,000	X	X
ROBERT HALF INTL INC	COMMON	770323103	114,810.00	4,300	X	X
TRANSOCEAN SEDCO FOREX	COMMON	G9007810	280,841.28	8,304	X	X
COORS ADOLPH CO	COMMON	217016104	53,400.00	1,000	X	X
ROHM & HAAS CO	COMMON	775371107	199,053.24	5,748	X	X
ROCKWELL INTL CORP NEW	COMMON	773903109	85,728.00	4,800	X	X
RADIOSHACK CORP	COMMON	750438103	147,490.00	4,900	X	X
RAYTHEON CO	COMMON	755111507	324,700.00	10,000	X	X
IMS HEALTH INC	COMMON	449934108	152,178.00	7,800	X	X
SEARS ROEBUCK & CO	COMMON	812387108	404,940.00	8,500	X	X
SAFECO CORP	COMMON	786429100	102,795.00	3,300	X	X
SANMINA SCI CORP	COMMON	800907107	268,650.00	13,500	X	X
SAPIENT CORP	COMMON	803062108	23,160.00	3,000	X	X
SBC COMMUNICATIONS INC	COMMON	78387G103	3,415,859.02	87,206	X	X
SYMBOL TECHNOLOGIES IN	COMMON	871508107	85,752.00	5,400	X	X
STARBUCKS CORP	COMMON	855244109	188,595.00	9,900	X	X
SCHWAB CHARLES CORP NE	COMMON	808513105	554,537.62	35,846	X	X
SIEBEL SYS INC	COMMON	826170102	330,164.00	11,800	X	X
SEALED AIR CORP NEW	COMMON	81211K100	89,232.52	2,186	X	X
SCIENTIFIC ATLANTA INC	COMMON	808655104	100,548.00	4,200	X	X
SCHERING PLOUGH CORP	COMMON	806605101	1,360,780.00	38,000	X	X
SHERWIN WILLIAMS CO	COMMON	824348106	110,000.00	4,000	X	X
SIGMA ALDRICH CORP	COMMON	826552101	78,820.00	2,000	X	X
SCHLUMBERGER LTD	COMMON	806857108	818,755.00	14,900	X	X

SARA LEE CORP	COMMON	803111103	455,715.00	20,500	X	X
USA ED INC	COMMON	90390U102	352,884.00	4,200	X	X
SOLECTRON CORP	COMMON	834182107	234,624.00	20,800	X	X
SNAP ON INC	COMMON	833034101	53,856.00	1,600	X	X
SYNOVUS FINL CORP	COMMON	87161C105	190,380.00	7,600	X	X
SOUTHERN CO	COMMON	842587107	448,695.00	17,700	X	X
SOUTHTRUST CORP	COMMON	844730101	217,096.00	8,800	X	X
ST PAUL COS INC	COMMON	792860108	243,945.56	5,548	X	X
STAPLES INC	COMMON	855030102	220,660.00	11,800	X	X
SEMPRA ENERGY	COMMON	816851109	131,538.90	5,358	X	X
SUNTRUST BKS INC	COMMON	867914103	476,520.00	7,600	X	X
ST JUDE MED INC	COMMON	790849103	174,712.50	2,250	X	X
STATE STR CORP	COMMON	857477103	438,900.00	8,400	X	X
SUNOCO INC	COMMON	86764P109	82,148.00	2,200	X	X
SUN MICROSYSTEMS INC	COMMON	866810104	1,039,350.00	84,500	X	X
STILWELL FINL INC	COMMON	860831106	152,432.00	5,600	X	X
SUPERVALU INC	COMMON	868536103	77,420.00	3,500	X	X
STANLEY WKS	COMMON	854616109	102,454.00	2,200	X	X
SAFEWAY INC	COMMON	786514208	546,925.00	13,100	X	X
STRYKER CORP	COMMON	863667101	291,850.00	5,000	X	X
SYSCO CORP	COMMON	871829107	456,228.00	17,400	X	X
AT&T CORP	COMMON	001957109	1,666,122.72	91,848	X	X
TECO ENERGY INC	COMMON	872375100	91,840.00	3,500	X	X
TEKTRONIX INC	COMMON	879131100	67,028.00	2,600	X	X
TERADYNE INC	COMMON	880770102	135,630.00	4,500	X	X
TARGET CORP	COMMON	87612E106	960,570.00	23,400	X	X
TENET HEALTHCARE CORP	COMMON	88033G100	493,248.00	8,400	X	X
TIFFANY & CO NEW	COMMON	886547108	113,292.00	3,600	X	X
TEMPLE INLAND INC	COMMON	879868107	73,749.00	1,300	X	X
TJX COS INC NEW	COMMON	872540109	290,978.00	7,300	X	X
TELLABS INC	COMMON	879664100	160,072.00	10,700	X	X
TORCHMARK CORP	COMMON	891027104	129,789.00	3,300	X	X
THERMO ELECTRON CORP	COMMON	883556102	102,598.00	4,300	X	X
TMP WORLDWIDE INC	COMMON	872941109	120,120.00	2,800	X	X
THOMAS & BETTS CORP	COMMON	884315102	33,840.00	1,600	X	X
TOYS R US INC	COMMON	892335100	105,774.00	5,100	X	X
TRIBUNE CO NEW	COMMON	896047107	288,211.00	7,700	X	X
PRICE T ROWE GROUP INC	COMMON	74144T108	114,609.00	3,300	X	X
TRW INC	COMMON	872649108	122,232.00	3,300	X	X
SABRE HLDGS CORP	COMMON	785905100	143,566.50	3,390	X	X
TUPPERWARE CORP	COMMON	899896104	30,800.00	1,600	X	X
TEXAS INSTRS INC	COMMON	882508104	1,262,800.00	45,100	X	X

TEXTRON INC	COMMON	883203101	149,256.00	3,600	X	X
TXU CORP	COMMON	873168108	316,140.75	6,705	X	X
TYCO INTL LTD NEW	COMMON	902124106	3,050,666.60	51,794	X	X
US AIRWAYS GROUP INC	COMMON	911905107	12,046.00	1,900	X	X
UNOCAL CORP	COMMON	915289102	227,241.00	6,300	X	X
UNISYS CORP	COMMON	909214108	105,336.00	8,400	X	X
UNILEVER N V	COMMON	904784709	852,167.12	14,792	X	X
UNITEDHEALTH GROUP INC	COMMON	91324P102	580,314.00	8,200	X	X
UNUMPROVIDENT CORP	COMMON	91529Y106	163,672.74	6,174	X	X
UNION PAC CORP	COMMON	907818108	364,800.00	6,400	X	X
UNION PLANTERS CORP	COMMON	908068109	157,955.00	3,500	X	X
US BANCORP DEL	COMMON	902973304	1,059,685.90	50,630	X	X
UST INC	COMMON	902911106	147,000.00	4,200	X	X
UNITED TECHNOLOGIES CO	COMMON	913017109	788,486.00	12,200	X	X
UNIVISION COMMUNICATIO	COMMON	914906102	218,484.00	5,400	X	X
VISTEON CORP	COMMON	92839U107	51,241.28	3,407	X	X
V F CORP	COMMON	918204108	113,129.00	2,900	X	X
VIACOM INC	COMMON	925524308	2,037,434.20	46,148	X	X
VULCAN MATLS CO	COMMON	929160109	129,438.00	2,700	X	X
VERITAS SOFTWARE CO	COMMON	923436109	463,766.35	10,345	X	X
VITESSE SEMICONDUCTOR	COMMON	928497106	62,150.00	5,000	X	X
VERIZON COMMUNICATIONS	COMMON	92343V104	3,341,184.00	70,400	X	X
WESTVACO CORP	COMMON	961548104	78,237.50	2,750	X	X
WALGREEN CO	COMMON	931422109	888,624.00	26,400	X	X
WACHOVIA CORP 2ND NEW	COMMON	929903102	1,107,196.16	35,306	X	X
WORLDCOM INC GA NEW	COMMON	98157D106	1,077,795.84	76,548	X	X
WENDYS INTL INC	COMMON	950590109	84,593.00	2,900	X	X
WELLS FARGO & CO NEW	COMMON	949746101	1,910,941.20	43,960	X	X
WHIRLPOOL CORP	COMMON	963320106	124,661.00	1,700	X	X
WINN DIXIE STORES INC	COMMON	974280109	52,725.00	3,700	X	X
WILLAMETTE INDS INC	COMMON	969133107	145,936.00	2,800	X	X
WELLPOINT HEALTH NETWO	COMMON	94973H108	186,960.00	1,600	X	X
WASHINGTON MUT INC	COMMON	939322103	741,636.00	22,680	X	X
WILLIAMS COS INC DEL	COMMON	969457100	341,968.00	13,400	X	X
WASTE MGMT INC DEL	COMMON	94106L109	518,601.32	16,252	X	X
WAL MART STORES INC	COMMON	931142103	6,652,780.00	115,600	X	X
WORTHINGTON INDS INC	COMMON	981811102	34,790.00	2,450	X	X
WATSON PHARMACEUTICALS	COMMON	942683103	81,614.00	2,600	X	X
WRIGLEY WM JR CO	COMMON	982526105	303,083.00	5,900	X	X
WEYERHAEUSER CO	COMMON	962166104	302,848.00	5,600	X	X
UNITED STATES STEEL CO	COMMON	912909108	43,464.00	2,400	X	X
XCEL ENERGY INC	COMMON	98389B100	249,798.70	9,005	X	X

XL CAP LTD	COMMON	G9825510	319,760.00	3,500	X	X
XILINK INC	COMMON	983919101	339,735.00	8,700	X	X
EXXON MOBIL CORP	COMMON	30231G102	6,975,750.00	177,500	X	X
XEROX CORP	COMMON	984121103	188,602.00	18,100	X	X
YAHOO INC	COMMON	984332106	260,778.00	14,700	X	X
TRICON GLOBAL RESTAURA	COMMON	895953107	184,500.00	3,750	X	X
ZIONS BANCORPORATION	COMMON	989701107	126,192.00	2,400	X	X
ZIMMER HLDGS INC	COMMON	98956P102	154,532.40	5,060	X	X
			=====	=====		
			271,566,152.60	7,728,130		