

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, 2002
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 2003
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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
28-02924	Turner Investment Partners Inc.
28-02900	Mellon Capital Management Corp.
28-03042	Panagora Asset Management Inc.
28-204	Oppenheimer Capital Corp.

<Table>									
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
CATERPILLAR INVESTMENT MANAGEMENT LTD.									
PERIOD END DATE: December 31, 2002									
22-02194 S&P 500 Index									
ITEM 1:		ITEM 2:		ITEM 3:		ITEM 4:		ITEM 5:	
								ITEM 6:	
		TITLE OF		CUSIP		MARKET		INVESTMENT	
NAME OF ISSUER		CLASS		NUMBER		VALUE		DISCRETION	
								SOLE SHARED	
-----		-----		-----		-----		-----	
AGILENT TECHNOLOGIES I		Common		00846U101		217,262.12		12,097	
ALCOA INC		Common		013817101		498,973.12		21,904	
APPLE COMPUTER INC		Common		037833100		133,269.00		9,300	
AMERISOURCEBERGEN CORP		Common		03073E105		152,068.00		2,800	
APPLERA CORP		Common		038020103		96,470.00		5,500	
AMBAC FINL GROUP INC		Common		023139108		157,472.00		2,800	
ALBERTSONS INC		Common		013104104		220,195.92		9,892	
ABBOTT LABS		Common		002824100		1,624,000.00		40,600	
ACE LTD		Common		G0070K10		199,512.00		6,800	
ALBERTO CULVER CO		Common		013068101		75,600.00		1,500	
ADOBE SYS INC		Common		00724F101		153,766.20		6,200	
A D C TELECOMMUNICATN		Common		000886101		43,263.00		20,700	
ANALOG DEVICES INC		Common		032654105		226,765.00		9,500	
ARCHER DANIELS MIDLAND		Common		039483102		210,328.80		16,962	
AUTOMATIC DATA PROCESS		Common		053015103		616,225.00		15,700	
AUTODESK INC		Common		052769106		42,900.00		3,000	
AMEREN CORP		Common		023608102		157,966.00		3,800	
AMERICAN ELEC PWR INC		Common		025537101		239,957.40		8,780	
AES CORP		Common		00130H105		42,582.00		14,100	
AETNA INC NEW		Common		00817Y108		161,724.96		3,933	
AFLAC INC		Common		001055102		403,608.00		13,400	
ALLERGAN INC		Common		018490102		195,908.00		3,400	
AMERADA HESS CORP		Common		023551104		126,615.00		2,300	
AMERICAN INTL GROUP IN		Common		026874107		,935,361.95		68,027	
ALLSTATE CORP		Common		020002101		679,284.36		18,364	
ALTERA CORP		Common		021441100		122,067.00		9,900	
AMERICAN GREETINGS COR		Common		026375105		26,860.00		1,700	

APPLIED MATLS INC	Common	038222105	557,684.00	42,800	X	X
APPLIED MICRO CIRCUITS	Common	03822W109	28,782.00	7,800	X	X
ADVANCED MICRO DEVICES	Common	007903107	57,494.00	8,900	X	X
AMGEN INC	Common	031162100	,624,417.36	33,604	X	X
AMR CORP	Common	001765106	26,400.00	4,000	X	X
ANDREW CORP	Common	034425108	26,594.36	2,587	X	X
AON CORP	Common	037389103	148,758.75	7,875	X	X
AOL TIME WARNER INC	Common	00184A105	,519,600.00	116,000	X	X
APACHE CORP	Common	037411105	211,432.90	3,710	X	X
ANADARKO PETE CORP	Common	032511107	310,918.90	6,491	X	X
AMERICAN PWR CONVERSIO	Common	029066107	77,265.00	5,100	X	X
AIR PRODS & CHEMS INC	Common	009158106	252,225.00	5,900	X	X
APOLLO GROUP INC	Common	037604105	198,000.00	4,500	X	X
AMERICAN STD COS INC D	Common	029712106	135,166.00	1,900	X	X
ASHLAND INC	Common	044204105	51,354.00	1,800	X	X
AMSOUTH BANCORPORATION	Common	032165102	179,520.00	9,350	X	X
ALLTEL CORP	Common	020039103	413,100.00	8,100	X	X
ANTHEM INC	Common	03674B104	232,730.00	3,700	X	X
ALLEGHENY TECHNOLOGIES	Common	01741R102	13,020.70	2,090	X	X
AVAYA INC	Common	053499109	23,052.05	9,409	X	X
AVON PRODS INC	Common	054303102	328,607.00	6,100	X	X
AVERY DENNISON CORP	Common	053611109	177,132.00	2,900	X	X
ALLIED WASTE INDS INC	Common	019589308	51,000.00	5,100	X	X
AT&T WIRELESS SVCS INC	Common	00209A106	397,726.10	70,394	X	X
AMERICAN EXPRESS CO	Common	025816109	1,219,575.00	34,500	X	X
ALLEGHENY ENERGY INC	Common	017361106	24,948.00	3,300	X	X
AUTOZONE INC	Common	053332102	183,690.00	2,600	X	X
BOEING CO	Common	097023105	719,841.80	21,820	X	X
BANK OF AMERICA CORPOR	Common	060505104	2,715,456.24	39,032	X	X
BAXTER INTL INC	Common	071813109	439,600.00	15,700	X	X
BED BATH & BEYOND INC	Common	075896100	262,428.00	7,600	X	X
BB&T CORP	Common	054937107	466,074.00	12,600	X	X
BEST BUY INC	Common	086516101	202,860.00	8,400	X	X
BRUNSWICK CORP	Common	117043109	45,678.00	2,300	X	X
BOISE CASCADE CORP	Common	097383103	37,830.00	1,500	X	X
BARD C R INC	Common	067383109	75,400.00	1,300	X	X
BLACK & DECKER CORP	Common	091797100	90,069.00	2,100	X	X
BECTON DICKINSON & CO	Common	075887109	205,623.00	6,700	X	X
FRANKLIN RES INC	Common	354613101	231,744.00	6,800	X	X
BROWN FORMAN CORP	Common	115637209	117,648.00	1,800	X	X
BIOGEN INC	Common	090597105	156,234.00	3,900	X	X
BAKER HUGHES INC	Common	057224107	281,662.50	8,750	X	X
BJ SVCS CO	Common	055482103	132,471.00	4,100	X	X
BANK NEW YORK INC	Common	064057102	452,844.00	18,900	X	X
BIG LOTS INC	Common	089302103	39,690.00	3,000	X	X
BALL CORP	Common	058498106	76,785.00	1,500	X	X
BELLSOUTH CORP	Common	079860102	1,259,869.00	48,700	X	X

BMC SOFTWARE INC	Common	055921100	107,793.00	6,300	X	X
BIOMET INC	Common	090613100	197,037.50	6,875	X	X
BEMIS INC	Common	081437105	69,482.00	1,400	X	X
BRISTOL MYERS SQUIBB C	Common	110122108	1,166,760.00	50,400	X	X
BURLINGTON NORTHN SANT	Common	12189T104	258,539.40	9,940	X	X
BAUSCH & LOMB INC	Common	071707103	50,400.00	1,400	X	X
BURLINGTON RES INC	Common	122014103	221,780.00	5,200	X	X
BROADCOM CORP	Common	111320107	106,926.00	7,100	X	X
BEAR STEARNS COS INC	Common	073902108	154,737.00	2,605	X	X
BOSTON SCIENTIFIC CORP	Common	101137107	450,712.00	10,600	X	X
ANHEUSER BUSCH COS INC	Common	035229103	1,084,160.00	22,400	X	X
CITIGROUP INC	Common	172967101	4,715,987.85	134,015	X	X
COMPUTER ASSOC INTL IN	Common	204912109	202,662.00	15,012	X	X
CONAGRA FOODS INC	Common	205887102	350,140.00	14,000	X	X
CARDINAL HEALTH INC	Common	14149Y108	685,124.25	11,575	X	X
CASH BALANCE	Common	CASHBAL	554,966.58	554,967	X	X
CATERPILLAR INC DEL	Common	149123101	406,908.00	8,900	X	X
CHUBB CORP	Common	171232101	234,900.00	4,500	X	X
COOPER INDS LTD	Common	G2418210	87,480.00	2,400	X	X
CIRCUIT CITY STORE INC	Common	172737108	40,810.00	5,500	X	X
COCA COLA ENTERPRISES	Common	191219104	254,124.00	11,700	X	X
CARNIVAL CORP	Common	143658102	381,735.00	15,300	X	X
CLEAR CHANNEL COMMUNIC	Common	184502102	592,911.00	15,900	X	X
CENDANT CORP	Common	151313103	283,672.64	27,068	X	X
CONCORD EFS INC	Common	206197105	209,342.00	13,300	X	X
CONSTELLATION ENERGY C	Common	210371100	118,235.00	4,250	X	X
CHARTER ONE FINL INC	Common	160903100	170,196.52	5,924	X	X
COUNTRYWIDE FINANCIAL	Common	222372104	165,280.00	3,200	X	X
CHIRON CORP	Common	170040109	184,240.00	4,900	X	X
CIGNA CORP	Common	125509109	148,032.00	3,600	X	X
CIENA CORP	Common	171779101	57,568.00	11,200	X	X
CINERGY CORP	Common	172474108	146,445.96	4,343	X	X
CINCINNATI FINL CORP	Common	172062101	157,710.00	4,200	X	X
COLGATE PALMOLIVE CO	Common	194162103	739,263.00	14,100	X	X
CLOROX CO DEL	Common	189054109	239,250.00	5,800	X	X
COMERICA INC	Common	200340107	194,580.00	4,500	X	X
COMCAST CORP.	Common	20030N101	1,420,516.76	60,268	X	X
CMS ENERGY CORP	Common	125896100	34,928.00	3,700	X	X
COMVERSE TECHNOLOGY IN	Common	205862402	49,098.00	4,900	X	X
CENTERPOINT ENERGY INC	Common	15189T107	67,388.00	7,928	X	X
CAPITAL ONE FINL CORP	Common	14040H105	172,376.00	5,800	X	X
ROCKWELL COLLINS INC	Common	774341101	111,648.00	4,800	X	X
CONOCOPHILLIPS	Common	20825C104	852,051.12	17,608	X	X
COSTCO WHSL CORP NEW	Common	22160K105	331,108.00	11,800	X	X
CAMPBELL SOUP CO	Common	134429109	251,129.00	10,700	X	X
CALPINE CORP	Common	131347106	31,948.00	9,800	X	X
COMPUWARE CORP	Common	205638109	47,040.00	9,800	X	X

CRANE CO	Common	224399105	31,888.00	1,600	X	X
COMPUTER SCIENCES CORP	Common	205363104	155,025.00	4,500	X	X
CISCO SYS INC	Common	17275R102	2,469,350.00	188,500	X	X
CSX CORP	Common	126408103	155,705.00	5,500	X	X
CINTAS CORP	Common	172908105	201,300.00	4,400	X	X
COOPER TIRE & RUBR CO	Common	216831107	29,146.00	1,900	X	X
CENTURYTEL INC	Common	156700106	108,706.00	3,700	X	X
CENTEX CORP	Common	152312104	80,320.00	1,600	X	X
CITRIX SYS INC	Common	177376100	55,440.00	4,500	X	X
CUMMINS INC	Common	231021106	30,943.00	1,100	X	X
CONVERGYS CORP	Common	212485106	68,175.00	4,500	X	X
CVS CORP	Common	126650100	254,694.00	10,200	X	X
CHEVRONTExACO CORP	Common	166764100	1,847,346.24	27,788	X	X
CITIZENS COMMUNICATION	Common	17453B101	77,015.00	7,300	X	X
DOMINION RES INC VA	Common	25746U109	432,447.30	7,877	X	X
DELTA AIR LINES INC DE	Common	247361108	38,720.00	3,200	X	X
DANA CORP	Common	235811106	45,699.36	3,886	X	X
DU PONT E I DE NEMOURS	Common	263534109	1,096,845.60	25,869	X	X
DILLARDS INC	Common	254067101	34,892.00	2,200	X	X
DEERE & CO	Common	244199105	284,270.00	6,200	X	X
DELL COMPUTER CORP	Common	247025109	1,802,276.00	67,400	X	X
DOLLAR GEN CORP	Common	256669102	104,048.65	8,707	X	X
QUEST DIAGNOSTICS INC	Common	74834L100	142,250.00	2,500	X	X
DANAHER CORP DEL	Common	235851102	256,230.00	3,900	X	X
DISNEY WALT CO	Common	254687106	866,061.00	53,100	X	X
DOW JONES & CO INC	Common	260561105	95,106.00	2,200	X	X
DEL MONTE FOODS CO	Common	24522P103	31,465.20	4,086	X	X
DELUXE CORP	Common	248019101	67,360.00	1,600	X	X
DONNELLEY R R & SONS	Common	257867101	63,133.00	2,900	X	X
DOVER CORP	Common	260003108	154,548.00	5,300	X	X
DOW CHEM CO	Common	260543103	703,860.30	23,699	X	X
DELPHI CORP	Common	247126105	116,886.00	14,520	X	X
DARDEN RESTAURANTS INC	Common	237194105	91,002.50	4,450	X	X
DTE ENERGY CO	Common	233331107	204,160.00	4,400	X	X
DUKE ENERGY CORP	Common	264399106	450,983.20	23,080	X	X
DEVON ENERGY CORP NEW	Common	25179M103	188,190.00	4,100	X	X
DYNEGY INC NEW	Common	26816Q101	11,328.00	9,600	X	X
EBAY INC	Common	278642103	549,342.00	8,100	X	X
ENGELHARD CORP	Common	292845104	75,699.45	3,387	X	X
ECOLAB INC	Common	278865100	168,300.00	3,400	X	X
CONSOLIDATED EDISON IN	Common	209115104	235,510.00	5,500	X	X
ELECTRONIC DATA SYS NE	Common	285661104	230,375.00	12,500	X	X
EQUIFAX INC	Common	294429105	85,618.00	3,700	X	X
EDISON INTL	Common	281020107	100,725.00	8,500	X	X
EASTMAN KODAK CO	Common	277461109	266,304.00	7,600	X	X
E M C CORP MASS	Common	268648102	351,588.68	57,262	X	X
EASTMAN CHEM CO	Common	277432100	72,620.75	1,975	X	X

EMERSON ELEC CO	Common	291011104	554,265.00	10,900	X	X
EOG RES INC	Common	26875P101	119,760.00	3,000	X	X
EQUITY OFFICE PROPERTI	Common	294741103	272,282.00	10,900	X	X
EL PASO CORP	Common	28336L109	105,708.48	15,188	X	X
EQUITY RESIDENTIAL	Common	29476L107	176,976.00	7,200	X	X
ELECTRONIC ARTS INC	Common	285512109	179,172.00	3,600	X	X
EATON CORP	Common	278058102	140,598.00	1,800	X	X
ENTERGY CORP NEW	Common	29364G103	264,422.00	5,800	X	X
EXELON CORP	Common	30161N101	443,901.24	8,412	X	X
FORD MTR CO DEL	Common	345370860	440,745.60	47,392	X	X
FLEETBOSTON FINL CORP	Common	339030108	660,960.00	27,200	X	X
FREEPORT-MCMORAN COPPE	Common	35671D857	63,764.00	3,800	X	X
FEDERATED DEPT STORES	Common	31410H101	149,552.00	5,200	X	X
FIRST DATA CORP	Common	319963104	697,577.00	19,700	X	X
FAMILY DLR STORES INC	Common	307000109	140,445.00	4,500	X	X
FEDEX CORP	Common	31428X106	420,747.20	7,760	X	X
FIRSTENERGY CORP	Common	337932107	255,682.35	7,755	X	X
FISERV INC	Common	337738108	168,052.50	4,950	X	X
FIFTH THIRD BANCORP	Common	316773100	881,821.55	15,061	X	X
FLUOR CORP NEW	Common	343412102	58,800.00	2,100	X	X
FEDERAL NATL MTG ASSN	Common	313586109	1,666,147.00	25,900	X	X
FORTUNE BRANDS INC	Common	349631101	181,389.00	3,900	X	X
SPRINT CORP	Common	852061100	335,936.00	23,200	X	X
FPL GROUP INC	Common	302571104	282,611.00	4,700	X	X
FEDERAL HOME LN MTG CO	Common	313400301	1,068,805.00	18,100	X	X
FOREST LABS INC	Common	345838106	461,634.00	4,700	X	X
FIRST TENN NATL CORP	Common	337162101	118,602.00	3,300	X	X
GILLETTE CO	Common	375766102	834,900.00	27,500	X	X
NICOR INC	Common	654086107	37,433.00	1,100	X	X
GANNETT INC	Common	364730101	495,420.00	6,900	X	X
GENERAL DYNAMICS CORP	Common	369550108	420,661.00	5,300	X	X
GUIDANT CORP	Common	401698105	245,566.00	7,960	X	X
GOLDEN WEST FINL CORP	Common	381317106	287,240.00	4,000	X	X
GENERAL ELEC CO	Common	369604103	6,318,825.00	259,500	X	X
GENZYME CORP	Common	372917104	165,592.00	5,600	X	X
GENERAL MLS INC	Common	370334104	450,720.00	9,600	X	X
GREAT LAKES CHEM CORP	Common	390568103	31,044.00	1,300	X	X
CORNING INC	Common	219350105	98,638.00	29,800	X	X
GENERAL MTRS CORP	Common	370442105	538,156.00	14,600	X	X
GEORGIA PAC CORP	Common	373298108	96,297.44	5,959	X	X
GENUINE PARTS CO	Common	372460105	140,910.00	4,575	X	X
GAP INC DEL	Common	364760108	351,528.00	22,650	X	X
GOODRICH CORP	Common	382388106	54,960.00	3,000	X	X
GOLDMAN SACHS GROUP IN	Common	38141G104	851,250.00	12,500	X	X
GOODYEAR TIRE & RUBR	Common	382550101	31,326.00	4,600	X	X
GATEWAY INC	Common	367626108	26,376.00	8,400	X	X
GRAINGER W W INC	Common	384802104	123,720.00	2,400	X	X

HALLIBURTON CO	Common	406216101	211,423.00	11,300	X	X
HASBRO INC	Common	418056107	52,402.35	4,537	X	X
HUNTINGTON BANCSHARES	Common	446150104	117,068.47	6,257	X	X
HCA INC	Common	404119109	560,416.00	13,504	X	X
MANOR CARE INC NEW	Common	564055101	47,455.50	2,550	X	X
HOME DEPOT INC	Common	437076102	1,457,941.94	60,697	X	X
HARLEY DAVIDSON INC	Common	412822108	364,980.00	7,900	X	X
HARRAHS ENTMT INC	Common	413619107	116,820.00	2,950	X	X
HOUSEHOLD INTL INC	Common	441815107	344,816.19	12,399	X	X
HARTFORD FINL SVCS GRO	Common	416515104	304,381.00	6,700	X	X
HILTON HOTELS CORP	Common	432848109	124,558.00	9,800	X	X
HEALTH MGMT ASSOC INC	Common	421933102	110,980.00	6,200	X	X
HEINZ H J CO	Common	423074103	300,760.50	9,150	X	X
HONEYWELL INTL INC	Common	438516106	512,088.00	21,337	X	X
STARWOOD HOTELS&RESORT	Common	85590A203	123,448.00	5,200	X	X
HERCULES INC	Common	427056106	24,640.00	2,800	X	X
HEWLETT PACKARD CO	Common	428236103	1,377,967.36	79,376	X	X
BLOCK H & R INC	Common	093671105	188,940.00	4,700	X	X
HEALTHSOUTH CORP	Common	421924101	43,260.00	10,300	X	X
HERSHEY FOODS CORP	Common	427866108	242,784.00	3,600	X	X
HUMANA INC	Common	444859102	44,000.00	4,400	X	X
INTERNATIONAL BUSINESS	Common	459200101	3,411,550.00	44,020	X	X
INTERNATIONAL FLAVORS&	Common	459506101	87,750.00	2,500	X	X
INTERNATIONAL GAME TEC	Common	459902102	174,616.00	2,300	X	X
INTEL CORP	Common	458140100	2,698,281.00	173,300	X	X
INTUIT	Common	461202103	258,060.00	5,500	X	X
INTL PAPER CO	Common	460146103	437,404.76	12,508	X	X
INTERPUBLIC GROUP COS	Common	460690100	140,800.00	10,000	X	X
INGERSOLL-RAND COMPANY	Common	G4776G10	189,464.00	4,400	X	X
ITT INDS INC IND	Common	450911102	145,656.00	2,400	X	X
ILLINOIS TOOL WKS INC	Common	452308109	518,880.00	8,000	X	X
JABIL CIRCUIT INC	Common	466313103	91,392.00	5,100	X	X
JOHNSON CTLS INC	Common	478366107	184,391.00	2,300	X	X
PENNEY J C INC	Common	708160106	161,070.00	7,000	X	X
JDS UNIPHASE CORP	Common	46612J101	87,438.00	35,400	X	X
HANCOCK JOHN FINL SVCS	Common	41014S106	209,250.00	7,500	X	X
JOHNSON & JOHNSON	Common	478160104	4,155,972.38	77,378	X	X
JANUS CAP GROUP INC	Common	47102X105	75,806.00	5,800	X	X
JONES APPAREL GROUP IN	Common	480074103	120,496.00	3,400	X	X
JEFFERSON PILOT CORP	Common	475070108	147,676.25	3,875	X	X
J P MORGAN CHASE & CO	Common	46625H100	1,243,200.00	51,800	X	X
NORDSTROM INC	Common	655664100	66,395.00	3,500	X	X
KELLOGG CO	Common	487836108	366,689.00	10,700	X	X
KB HOME	Common	48666K109	55,705.00	1,300	X	X
KEYCORP NEW	Common	493267108	279,054.00	11,100	X	X
KING PHARMACEUTICALS I	Common	495582108	108,864.33	6,333	X	X
KLA-TENCOR CORP	Common	482480100	173,313.00	4,900	X	X

KIMBERLY CLARK CORP	Common	494368103	636,477.76	13,408	X	X
KERR MCGEE CORP	Common	492386107	116,641.90	2,633	X	X
KINDER MORGAN INC KANS	Common	49455P101	135,264.00	3,200	X	X
COCA COLA CO	Common	191216100	2,827,680.00	64,500	X	X
KROGER CO	Common	501044101	316,725.00	20,500	X	X
MBNA CORP	Common	55262L100	632,605.20	33,260	X	X
KNIGHT RIDDER INC	Common	499040103	139,150.00	2,200	X	X
KEYSPAN CORP	Common	49337W100	130,388.00	3,700	X	X
KOHL'S CORP	Common	500255104	492,360.00	8,800	X	X
LEGGETT & PLATT INC	Common	524660107	114,444.00	5,100	X	X
LEHMAN BROS HLDGS INC	Common	524908100	335,727.00	6,300	X	X
LIZ CLAIBORNE INC	Common	539320101	83,020.00	2,800	X	X
LINEAR TECHNOLOGY CORP	Common	535678106	213,476.00	8,300	X	X
LILLY ELI & CO	Common	532457108	1,854,200.00	29,200	X	X
LOCKHEED MARTIN CORP	Common	539830109	681,450.00	11,800	X	X
LINCOLN NATL CORP IND	Common	534187109	151,584.00	4,800	X	X
LOWES COS INC	Common	548661107	757,500.00	20,200	X	X
LOUISIANA PAC CORP	Common	546347105	21,762.00	2,700	X	X
LSI LOGIC CORP	Common	502161102	55,969.00	9,700	X	X
LIMITED BRANDS INC	Common	532716107	189,448.00	13,600	X	X
LOEWS CORP	Common	540424108	213,408.00	4,800	X	X
LUCENT TECHNOLOGIES IN	Common	549463107	112,404.60	89,210	X	X
SOUTHWEST AIRLS CO	Common	844741108	278,695.00	20,050	X	X
LEXMARK INTL NEW	Common	529771107	199,650.00	3,300	X	X
MARRIOTT INTL INC NEW	Common	571903202	207,081.00	6,300	X	X
MASCO CORP	Common	574599106	271,545.00	12,900	X	X
MATTEL INC	Common	577081102	218,424.90	11,406	X	X
MAY DEPT STORES CO	Common	577778103	172,350.00	7,500	X	X
MBIA INC	Common	55262C100	168,422.40	3,840	X	X
MCDONALDS CORP	Common	580135101	533,856.00	33,200	X	X
MCKESSON CORP	Common	58155Q103	203,914.32	7,544	X	X
MOODYS CORP	Common	615369105	165,160.00	4,000	X	X
MEREDITH CORP	Common	589433101	53,443.00	1,300	X	X
MCDERMOTT INTL INC	Common	580037109	7,008.00	1,600	X	X
MEDTRONIC INC	Common	585055106	1,454,640.00	31,900	X	X
MEDIMMUNE INC	Common	584699102	176,605.00	6,500	X	X
MELLON FINL CORP	Common	58551A108	295,043.00	11,300	X	X
MERRILL LYNCH & CO INC	Common	590188108	853,875.00	22,500	X	X
MERCURY INTERACTIVE CO	Common	589405109	65,230.00	2,200	X	X
METLIFE INC	Common	59156R108	492,128.00	18,200	X	X
MCGRAW HILL COS INC	Common	580645109	302,200.00	5,000	X	X
MARSHALL & ILSLEY CORP	Common	571834100	150,590.00	5,500	X	X
MILLIPORE CORP	Common	601073109	44,200.00	1,300	X	X
MIRANT CORP	Common	604675108	19,635.00	10,500	X	X
MARSH & MCLENNAN COS I	Common	571748102	642,319.00	13,900	X	X
3M CO	Common	88579Y101	1,245,330.00	10,100	X	X
PHILIP MORRIS COS INC	Common	718154107	2,188,620.00	54,000	X	X

MOLEX INC	Common	608554101	116,928.00	5,075	X	X
MONSANTO CO NEW	Common	61166W101	131,458.25	6,829	X	X
MOTOROLA INC	Common	620076109	517,321.90	59,806	X	X
MERCK & CO INC	Common	589331107	3,311,685.00	58,500	X	X
MARATHON OIL CORP	Common	565849106	172,449.00	8,100	X	X
MICROSOFT CORP	Common	594918104	7,212,150.00	139,500	X	X
MGIC INVT CORP WIS	Common	552848103	111,510.00	2,700	X	X
MICRON TECHNOLOGY INC	Common	595112103	152,918.00	15,700	X	X
MORGAN STANLEY	Common	617446448	1,137,240.96	28,488	X	X
MEADWESTVACO CORP	Common	583334107	127,676.57	5,167	X	X
MAXIM INTEGRATED PRODS	Common	57772K101	277,536.00	8,400	X	X
MAYTAG CORP	Common	578592107	57,000.00	2,000	X	X
NAVISTAR INTL CORP NEW	Common	63934E108	37,437.40	1,540	X	X
NABORS INDUSTRIES LTD	Common	G6359F10	134,026.00	3,800	X	X
NATIONAL CITY CORP	Common	635405103	434,388.00	15,900	X	X
NCR CORP NEW	Common	62886E108	59,350.00	2,500	X	X
NOBLE CORPORATION	Common	G6542210	123,025.00	3,500	X	X
NEWMONT MINING CORP	Common	651639106	303,915.07	10,469	X	X
NORTH FORK BANCORPORAT	Common	659424105	141,708.00	4,200	X	X
NISOURCE INC	Common	65473P105	126,000.00	6,300	X	X
NIKE INC	Common	654106103	306,843.00	6,900	X	X
NORTHROP GRUMMAN CORP	Common	666807102	452,777.57	4,668	X	X
NOVELL INC	Common	670006105	31,730.00	9,500	X	X
NORFOLK SOUTHERN CORP	Common	655844108	201,899.00	10,100	X	X
NATIONAL SEMICONDUCTOR	Common	637640103	70,547.00	4,700	X	X
NETWORK APPLIANCE INC	Common	64120L104	87,000.00	8,700	X	X
NORTHERN TR CORP	Common	665859104	203,290.00	5,800	X	X
NUCOR CORP	Common	670346105	82,600.00	2,000	X	X
NVIDIA CORP	Common	67066G104	46,040.00	4,000	X	X
NOVELLUS SYS INC	Common	670008101	106,704.00	3,800	X	X
NEWELL RUBBERMAID INC	Common	651229106	210,702.51	6,947	X	X
NEXTEL COMMUNICATIONS	Common	65332V103	291,060.00	25,200	X	X
NEW YORK TIMES CO	Common	650111107	178,347.00	3,900	X	X
OFFICE DEPOT INC	Common	676220106	118,080.00	8,000	X	X
OMNICOM GROUP INC	Common	681919106	316,540.00	4,900	X	X
BANK ONE CORP	Common	06423A103	1,116,968.00	30,560	X	X
ORACLE CORP	Common	68389X105	1,508,976.00	139,720	X	X
OCCIDENTAL PETE CORP	Common	674599105	278,810.00	9,800	X	X
PAYCHEX INC	Common	704326107	272,025.00	9,750	X	X
PEPSI BOTTLING GROUP I	Common	713409100	190,180.00	7,400	X	X
PITNEY BOWES INC	Common	724479100	202,492.00	6,200	X	X
PACCAR INC	Common	693718108	138,159.35	2,995	X	X
PG&E CORP	Common	69331C108	141,780.00	10,200	X	X
PLUM CREEK TIMBER CO I	Common	729251108	113,280.00	4,800	X	X
SPRINT CORP	Common	852061506	113,442.00	25,900	X	X
PHELPS DODGE CORP	Common	717265102	72,795.00	2,300	X	X
PUBLIC SVC ENTERPRISE	Common	744573106	186,180.00	5,800	X	X

PEPSICO INC	Common	713448108	1,904,966.40	45,120	X	X
PFIZER INC	Common	717081103	4,920,241.50	160,950	X	X
PRINCIPAL FINANCIAL GR	Common	74251V102	271,170.00	9,000	X	X
PROCTER & GAMBLE CO	Common	742718109	2,904,772.00	33,800	X	X
PEOPLES ENERGY CORP	Common	711030106	34,785.00	900	X	X
PROGRESS ENERGY INC	Common	743263105	266,299.05	6,143	X	X
PROGRESSIVE CORP OHIO	Common	743315103	282,891.00	5,700	X	X
PARKER HANNIFIN CORP	Common	701094104	140,696.50	3,050	X	X
PHARMACIA CORP	Common	71713U102	1,403,811.20	33,584	X	X
PULTE HOMES INC	Common	745867101	76,592.00	1,600	X	X
PERKINELMER INC	Common	714046109	27,225.00	3,300	X	X
PALL CORP	Common	696429307	53,376.00	3,200	X	X
PMC-SIERRA INC	Common	69344F106	23,908.00	4,300	X	X
PARAMETRIC TECHNOLOGY	Common	699173100	17,136.00	6,800	X	X
PNC FINL SVCS GROUP IN	Common	693475105	310,060.00	7,400	X	X
PINNACLE WEST CAP CORP	Common	723484101	74,998.00	2,200	X	X
PPG INDS INC	Common	693506107	220,660.00	4,400	X	X
PPL CORP	Common	69351T106	147,355.32	4,249	X	X
PRUDENTIAL FINL INC	Common	744320102	469,752.00	14,800	X	X
PEOPLESOFT INC	Common	712713106	148,230.00	8,100	X	X
PACTIV CORP	Common	695257105	89,626.00	4,100	X	X
PROVIDIAN FINL CORP	Common	74406A102	48,675.00	7,500	X	X
POWER-ONE INC	Common	739308104	11,907.00	2,100	X	X
PRAXAIR INC	Common	74005P104	242,634.00	4,200	X	X
QWEST COMMUNICATIONS I	Common	749121109	218,035.00	43,607	X	X
QUALCOMM INC	Common	747525103	745,995.00	20,500	X	X
QLOGIC CORP	Common	747277101	82,824.00	2,400	X	X
QUINTILES TRANSNATIONA	Common	748767100	37,510.00	3,100	X	X
RYDER SYS INC	Common	783549108	35,904.00	1,600	X	X
RATIONAL SOFTWARE CORP	Common	75409P202	51,950.00	5,000	X	X
REEBOK INTL LTD	Common	758110100	47,040.00	1,600	X	X
ROWAN COS INC	Common	779382100	54,480.00	2,400	X	X
REGIONS FINL CORP	Common	758940100	193,488.00	5,800	X	X
ROBERT HALF INTL INC	Common	770323103	74,106.00	4,600	X	X
TRANSOCEAN INC	Common	G9007810	192,652.80	8,304	X	X
REYNOLDS R J TOB HLDGS	Common	76182K105	96,853.00	2,300	X	X
COORS ADOLPH CO	Common	217016104	55,125.00	900	X	X
ROHM & HAAS CO	Common	775371107	186,695.04	5,748	X	X
ROCKWELL AUTOMATION IN	Common	773903109	99,408.00	4,800	X	X
RADIOSHACK CORP	Common	750438103	84,330.00	4,500	X	X
RAYTHEON CO	Common	755111507	322,875.00	10,500	X	X
IMS HEALTH INC	Common	449934108	118,400.00	7,400	X	X
SEARS ROEBUCK & CO	Common	812387108	196,390.00	8,200	X	X
SAFECO CORP	Common	786429100	124,812.00	3,600	X	X
SANMINA SCI CORP	Common	800907107	61,064.00	13,600	X	X
SBC COMMUNICATIONS INC	Common	78387G103	2,342,466.66	86,406	X	X
SYMBOL TECHNOLOGIES IN	Common	871508107	49,320.00	6,000	X	X

STARBUCKS CORP	Common	855244109	205,838.00	10,100	X	X
SCHWAB CHARLES CORP NE	Common	808513105	384,589.10	35,446	X	X
SUNGARD DATA SYS INC	Common	867363103	171,988.00	7,300	X	X
SIEBEL SYS INC	Common	826170102	91,760.00	12,400	X	X
SEALED AIR CORP NEW	Common	81211K100	81,537.80	2,186	X	X
SCIENTIFIC ATLANTA INC	Common	808655104	48,626.00	4,100	X	X
SCHERING PLOUGH CORP	Common	806605101	845,820.00	38,100	X	X
SHERWIN WILLIAMS CO	Common	824348106	110,175.00	3,900	X	X
SIGMA ALDRICH CORP	Common	826552101	92,530.00	1,900	X	X
SCHLUMBERGER LTD	Common	806857108	631,350.00	15,000	X	X
SARA LEE CORP	Common	803111103	459,204.00	20,400	X	X
SLM CORP	Common	78442P106	415,440.00	4,000	X	X
SOLECTRON CORP	Common	834182107	75,970.00	21,400	X	X
SNAP ON INC	Common	833034101	42,165.00	1,500	X	X
SYNOVUS FINL CORP	Common	87161C105	149,380.00	7,700	X	X
SOUTHERN CO	Common	842587107	522,376.00	18,400	X	X
SOUTHTRUST CORP	Common	844730101	223,650.00	9,000	X	X
ST PAUL COS INC	Common	792860108	199,124.40	5,848	X	X
SIMON PPTY GROUP INC N	Common	828806109	165,784.62	4,866	X	X
STAPLES INC	Common	855030102	223,260.00	12,200	X	X
SEMPRA ENERGY	Common	816851109	126,716.70	5,358	X	X
SUNTRUST BKS INC	Common	867914103	421,208.00	7,400	X	X
ST JUDE MED INC	Common	790849103	182,712.00	4,600	X	X
STATE STR CORP	Common	857477103	327,600.00	8,400	X	X
SUNOCO INC	Common	86764P109	66,360.00	2,000	X	X
SUN MICROSYSTEMS INC	Common	866810104	262,484.00	84,400	X	X
SUPERVALU INC	Common	868536103	57,785.00	3,500	X	X
STANLEY WKS	Common	854616109	76,076.00	2,200	X	X
SAFEWAY INC	Common	786514208	268,640.00	11,500	X	X
STRYKER CORP	Common	863667101	342,312.00	5,100	X	X
SYSCO CORP	Common	871829107	512,388.00	17,200	X	X
AT&T CORP	Common	001957505	520,868.39	19,949	X	X
TRAVELERS PPTY CAS COR	Common	89420G406	380,870.70	25,998	X	X
TECO ENERGY INC	Common	872375100	69,615.00	4,500	X	X
TEKTRONIX INC	Common	879131100	41,837.00	2,300	X	X
TERADYNE INC	Common	880770102	62,448.00	4,800	X	X
TARGET CORP	Common	87612E106	708,000.00	23,600	X	X
TENET HEALTHCARE CORP	Common	88033G100	208,280.00	12,700	X	X
TIFFANY & CO NEW	Common	886547108	90,858.00	3,800	X	X
TEMPLE INLAND INC	Common	879868107	62,734.00	1,400	X	X
TJX COS INC NEW	Common	872540109	273,280.00	14,000	X	X
TELLABS INC	Common	879664100	77,789.00	10,700	X	X
TORCHMARK CORP	Common	891027104	113,243.00	3,100	X	X
THERMO ELECTRON CORP	Common	883556102	86,516.00	4,300	X	X
TMP WORLDWIDE INC	Common	872941109	32,799.00	2,900	X	X
THOMAS & BETTS CORP	Common	884315102	25,350.00	1,500	X	X
TOYS R US INC	Common	892335100	55,000.00	5,500	X	X

TRIBUNE CO NEW	Common	896047107	359,134.00	7,900	X	X
PRICE T ROWE GROUP INC	Common	74144T108	87,296.00	3,200	X	X
SABRE HLDGS CORP	Common	785905100	68,636.90	3,790	X	X
TUPPERWARE CORP	Common	899896104	22,620.00	1,500	X	X
TEXAS INSTRS INC	Common	882508104	676,951.00	45,100	X	X
TEXTRON INC	Common	883203101	154,764.00	3,600	X	X
TXU CORP	Common	873168108	149,533.40	8,005	X	X
TYCO INTL LTD NEW	Common	902124106	886,349.52	51,894	X	X
UNOCAL CORP	Common	915289102	204,886.00	6,700	X	X
UNISYS CORP	Common	909214108	83,160.00	8,400	X	X
UNITEDHEALTH GROUP INC	Common	91324P102	659,650.00	7,900	X	X
UNUMPROVIDENT CORP	Common	91529Y106	110,045.96	6,274	X	X
UNION PAC CORP	Common	907818108	395,142.00	6,600	X	X
UNION PLANTERS CORP	Common	908068109	144,921.00	5,150	X	X
UNITED PARCEL SERVICE	Common	911312106	1,829,320.00	29,000	X	X
US BANCORP DEL	Common	902973304	1,055,270.60	49,730	X	X
UST INC	Common	902911106	147,092.00	4,400	X	X
UNITED TECHNOLOGIES CO	Common	913017109	761,862.00	12,300	X	X
UNIVISION COMMUNICATIO	Common	914906102	147,000.00	6,000	X	X
VISTEON CORP	Common	92839U107	23,712.72	3,407	X	X
V F CORP	Common	918204108	100,940.00	2,800	X	X
VIACOM INC	Common	925524308	1,868,764.48	45,848	X	X
VULCAN MATLS CO	Common	929160109	97,500.00	2,600	X	X
VERITAS SOFTWARE CO	Common	923436109	166,274.90	10,645	X	X
VERIZON COMMUNICATIONS	Common	92343V104	2,766,750.00	71,400	X	X
WALGREEN CO	Common	931422109	776,454.00	26,600	X	X
WATERS CORP	Common	941848103	74,052.00	3,400	X	X
WACHOVIA CORP 2ND NEW	Common	929903102	1,297,482.64	35,606	X	X
WENDYS INTL INC	Common	950590109	81,210.00	3,000	X	X
WELLS FARGO & CO NEW	Common	949746101	2,069,779.20	44,160	X	X
WHIRLPOOL CORP	Common	963320106	93,996.00	1,800	X	X
WINN DIXIE STORES INC	Common	974280109	56,536.00	3,700	X	X
WELLPOINT HEALTH NETWO	Common	94973H108	270,408.00	3,800	X	X
WASHINGTON MUT INC	Common	939322103	855,653.40	24,780	X	X
WILLIAMS COS INC DEL	Common	969457100	36,180.00	13,400	X	X
WASTE MGMT INC DEL	Common	94106L109	365,619.84	15,952	X	X
WAL MART STORES INC	Common	931142103	5,818,752.00	115,200	X	X
WORTHINGTON INDS INC	Common	981811102	34,290.00	2,250	X	X
WATSON PHARMACEUTICALS	Common	942683103	79,156.00	2,800	X	X
WRIGLEY WM JR CO	Common	982526105	323,792.00	5,900	X	X
WEYERHAEUSER CO	Common	962166104	280,497.00	5,700	X	X
WYETH	Common	983024100	1,290,300.00	34,500	X	X
UNITED STATES STL CORP	Common	912909108	34,112.00	2,600	X	X
XCEL ENERGY INC	Common	98389B100	113,355.00	10,305	X	X
XL CAP LTD	Common	G9825510	270,375.00	3,500	X	X
XILINX INC	Common	983919101	181,280.00	8,800	X	X
EXXON MOBIL CORP	Common	30231G102	6,138,958.00	175,700	X	X

XEROX CORP	Common	984121103	152,950.00	19,000	X	X
YAHOO INC	Common	984332106	255,060.00	15,600	X	X
YUM BRANDS INC	Common	988498101	186,494.00	7,700	X	X
ZIONS BANCORPORATION	Common	989701107	94,437.60	2,400	X	X
ZIMMER HLDGS INC	Common	98956P102	210,091.20	5,060	X	X
			=====	=====		
			\$211,866,542.89	7,891,201		

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