

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2003

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	May 8, 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
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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: March 31, 2003
22-02194 S&P 500 Index

ITEM 1:	ITEM 2:	ITEM 3:	ITEM 4:	ITEM 5:	ITEM 6:	ITEM 7:	ITEM 8:
					INVESTMENT		VOTING
					DISCRETION		AUTHORITY
NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	SOLE SHARED	MANAGERS	SOLE SHARED
-----	-----	-----	-----	-----	-----	-----	-----
AGILENT TECHNOLOGIES I	Common	00846U101	159,075.55	12,097	X		X
ALCOA INC	Common	013817101	428,375.52	22,104	X		X
APPLE COMPUTER INC	Common	037833100	131,502.00	9,300	X		X
AMERISOURCEBERGEN CORP	Common	03073E105	152,250.00	2,900	X		X
APPLERA CORP	Common	038020103	87,065.00	5,500	X		X
AMBAC FINL GROUP INC	Common	023139108	141,456.00	2,800	X		X
ALBERTSONS INC	Common	013104104	186,464.20	9,892	X		X
ABBOTT LABS	Common	002824100	1,538,249.00	40,900	X		X
ACE LTD	Common	G0070K10	196,860.00	6,800	X		X
ALBERTO CULVER CO	Common	013068101	73,920.00	1,500	X		X
ADOBE SYS INC	Common	00724F101	184,980.00	6,000	X		X
A D C TELECOMMUNICATN	Common	000886101	42,642.00	20,700	X		X
ANALOG DEVICES INC	Common	032654105	261,250.00	9,500	X		X
ARCHER DANIELS MIDLAND	Common	039483102	183,189.60	16,962	X		X
AUTOMATIC DATA PROCESS	Common	053015103	480,324.00	15,600	X		X
AUTODESK INC	Common	052769106	45,780.00	3,000	X		X
AMEREN CORP	Common	023608102	164,010.00	4,200	X		X
AMERICAN ELEC PWR INC	Common	025537101	232,613.00	10,180	X		X
AES CORP	Common	00130H105	51,042.00	14,100	X		X
AETNA INC NEW	Common	00817Y108	193,896.90	3,933	X		X
AFLAC INC	Common	001055102	429,470.00	13,400	X		X
ALLERGAN INC	Common	018490102	231,914.00	3,400	X		X
AMERADA HESS CORP	Common	023551104	101,798.00	2,300	X		X
AMERICAN INTL GROUP IN	Common	026874107	3,373,825.15	68,227	X		X
APARTMENT INVT & MGMT	Common	03748R101	91,200.00	2,500	X		X
ALLSTATE CORP	Common	020002101	609,133.88	18,364	X		X
ALTERA CORP	Common	021441100	134,046.00	9,900	X		X
AMERICAN GREETINGS COR	Common	026375105	22,270.00	1,700	X		X
APPLIED MATLS INC	Common	038222105	542,198.00	43,100	X		X
APPLIED MICRO CIRCUITS	Common	03822W109	25,428.00	7,800	X		X
ADVANCED MICRO DEVICES	Common	007903107	55,002.00	8,900	X		X
AMGEN INC	Common	031162100	1,939,665.20	33,704	X		X
AUTONATION INC	Common	05329W102	96,900.00	7,600	X		X

ANDREW CORP	Common	034425108	14,228.50	2,587	X	X
AON CORP	Common	037389103	166,991.00	8,075	X	X
AOL TIME WARNER INC	Common	00184A105	1,270,620.00	117,000	X	X
APACHE CORP	Common	037411105	259,956.27	4,211	X	X
ANADARKO PETE CORP	Common	032511107	295,340.50	6,491	X	X
AMERICAN PWR CONVERSIO	Common	029066107	72,624.00	5,100	X	X
AIR PRODS & CHEMS INC	Common	009158106	244,437.00	5,900	X	X
APOLLO GROUP INC	Common	037604105	229,540.00	4,600	X	X
AMERICAN STD COS INC D	Common	029712106	130,663.00	1,900	X	X
ASHLAND INC	Common	044204105	53,406.00	1,800	X	X
AMSOUTH BANCORPORATION	Common	032165102	185,878.00	9,350	X	X
ALLTEL CORP	Common	020039103	362,556.00	8,100	X	X
ANTHEM INC	Common	03674B104	245,125.00	3,700	X	X
ALLEGHENY TECHNOLOGIES	Common	01741R102	6,061.00	2,090	X	X
AVAYA INC	Common	053499109	19,194.36	9,409	X	X
AVON PRODS INC	Common	054303102	348,005.00	6,100	X	X
AVERY DENNISON CORP	Common	053611109	170,143.00	2,900	X	X
ALLIED WASTE INDS INC	Common	019589308	40,749.00	5,100	X	X
AT&T WIRELESS SVCS INC	Common	00209A106	464,600.40	70,394	X	X
AMERICAN EXPRESS CO	Common	025816109	1,139,789.00	34,300	X	X
ALLEGHENY ENERGY INC	Common	017361106	20,493.00	3,300	X	X
AUTOZONE INC	Common	053332102	178,646.00	2,600	X	X
BOEING CO	Common	097023105	551,821.20	22,020	X	X
BANK OF AMERICA CORPOR	Common	060505104	2,628,950.88	39,332	X	X
BAXTER INTL INC	Common	071813109	288,920.00	15,500	X	X
BED BATH & BEYOND INC	Common	075896100	262,504.00	7,600	X	X
BB&T CORP	Common	054937107	386,589.00	12,300	X	X
BEST BUY INC	Common	086516101	226,548.00	8,400	X	X
BRUNSWICK CORP	Common	117043109	43,700.00	2,300	X	X
BOISE CASCADE CORP	Common	097383103	32,775.00	1,500	X	X
BARD C R INC	Common	067383109	81,978.00	1,300	X	X
BLACK & DECKER CORP	Common	091797100	73,206.00	2,100	X	X
BECTON DICKINSON & CO	Common	075887109	230,748.00	6,700	X	X
FRANKLIN RES INC	Common	354613101	223,788.00	6,800	X	X
BROWN FORMAN CORP	Common	115637209	123,040.00	1,600	X	X
BIOGEN INC	Common	090597105	116,844.00	3,900	X	X
BAKER HUGHES INC	Common	057224107	261,887.50	8,750	X	X
BJ SVCS CO	Common	055482103	140,999.00	4,100	X	X
BANK NEW YORK INC	Common	064057102	412,050.00	20,100	X	X
BIG LOTS INC	Common	089302103	33,750.00	3,000	X	X
BALL CORP	Common	058498106	83,550.00	1,500	X	X
BELLSOUTH CORP	Common	079860102	1,055,329.00	48,700	X	X
BMC SOFTWARE INC	Common	055921100	95,067.00	6,300	X	X
BIOMET INC	Common	090613100	210,718.75	6,875	X	X
BEMIS INC	Common	081437105	58,884.00	1,400	X	X
BRISTOL MYERS SQUIBB C	Common	110122108	1,069,178.00	50,600	X	X
BURLINGTON NORTHN SANT	Common	12189T104	247,506.00	9,940	X	X

BAUSCH & LOMB INC	Common	071707103	46,046.00	1,400	X	X
BURLINGTON RES INC	Common	122014103	252,863.00	5,300	X	X
BROADCOM CORP	Common	111320107	87,685.00	7,100	X	X
BEAR STEARNS COS INC	Common	073902108	170,888.00	2,605	X	X
BOSTON SCIENTIFIC CORP	Common	101137107	432,056.00	10,600	X	X
ANHEUSER BUSCH COS INC	Common	035229103	1,044,064.00	22,400	X	X
CITIGROUP INC	Common	172967101	4,630,596.75	134,415	X	X
COMPUTER ASSOC INTL IN	Common	204912109	205,063.92	15,012	X	X
CONAGRA FOODS INC	Common	205887102	281,120.00	14,000	X	X
CARDINAL HEALTH INC	Common	14149Y108	676,518.75	11,875	X	X
CASH BALANCE	Common	CASHBAL	605,650.63	605,651	X	X
CATERPILLAR INC DEL	Common	149123101	442,800.00	9,000	X	X
CHUBB CORP	Common	171232101	199,440.00	4,500	X	X
COOPER INDS LTD	Common	G2418210	85,704.00	2,400	X	X
CIRCUIT CITY STORE INC	Common	172737108	28,600.00	5,500	X	X
COCA COLA ENTERPRISES	Common	191219104	218,673.00	11,700	X	X
CARNIVAL CORP	Common	143658102	368,883.00	15,300	X	X
CLEAR CHANNEL COMMUNIC	Common	184502102	542,720.00	16,000	X	X
CENDANT CORP	Common	151313103	343,763.60	27,068	X	X
CONCORD EFS INC	Common	206197105	125,020.00	13,300	X	X
CONSTELLATION ENERGY C	Common	210371100	117,852.50	4,250	X	X
CHARTER ONE FINL INC	Common	160903100	163,857.84	5,924	X	X
COUNTRYWIDE FINANCIAL	Common	222372104	189,750.00	3,300	X	X
CHIRON CORP	Common	170040109	183,750.00	4,900	X	X
CIGNA CORP	Common	125509109	164,592.00	3,600	X	X
CIENA CORP	Common	171779101	48,944.00	11,200	X	X
CINERGY CORP	Common	172474108	146,141.95	4,343	X	X
CINCINNATI FINL CORP	Common	172062101	147,294.00	4,200	X	X
COLGATE PALMOLIVE CO	Common	194162103	767,604.00	14,100	X	X
CLOROX CO DEL	Common	189054109	263,169.00	5,700	X	X
COMERICA INC	Common	200340107	174,248.00	4,600	X	X
COMCAST CORP NEW	Common	20030N101	1,725,921.12	60,368	X	X
CMS ENERGY CORP	Common	125896100	16,317.00	3,700	X	X
COMVERSE TECHNOLOGY IN	Common	205862402	55,419.00	4,900	X	X
CENTERPOINT ENERGY INC	Common	15189T107	55,892.40	7,928	X	X
CAPITAL ONE FINL CORP	Common	14040H105	174,058.00	5,800	X	X
ROCKWELL COLLINS INC	Common	774341101	88,176.00	4,800	X	X
CONOCOPHILLIPS	Common	20825C104	949,148.80	17,708	X	X
COSTCO WHSL CORP NEW	Common	22160K105	354,354.00	11,800	X	X
CAMPBELL SOUP CO	Common	134429109	224,700.00	10,700	X	X
CALPINE CORP	Common	131347106	32,340.00	9,800	X	X
COMPUWARE CORP	Common	205638109	33,222.00	9,800	X	X
CRANE CO	Common	224399105	27,872.00	1,600	X	X
COMPUTER SCIENCES CORP	Common	205363104	159,495.00	4,900	X	X
CISCO SYS INC	Common	17275R102	2,415,578.00	186,100	X	X
CSX CORP	Common	126408103	156,860.00	5,500	X	X
CINTAS CORP	Common	172908105	144,760.00	4,400	X	X

COOPER TIRE & RUBR CO	Common	216831107	23,180.00	1,900	X	X
CENTURYTEL INC	Common	156700106	102,120.00	3,700	X	X
CENTEX CORP	Common	152312104	86,976.00	1,600	X	X
CITRIX SYS INC	Common	177376100	59,220.00	4,500	X	X
CUMMINS INC	Common	231021106	27,060.00	1,100	X	X
CONVERGYS CORP	Common	212485106	59,400.00	4,500	X	X
CVS CORP	Common	126650100	243,270.00	10,200	X	X
CHEVRONTTEXACO CORP	Common	166764100	1,809,424.20	27,988	X	X
CITIZENS COMMUNICATION	Common	17453B101	72,854.00	7,300	X	X
DOMINION RES INC VA	Common	25746U109	441,686.49	7,977	X	X
DELTA AIR LINES INC DE	Common	247361108	28,480.00	3,200	X	X
DANA CORP	Common	235811106	27,435.16	3,886	X	X
DU PONT E I DE NEMOURS	Common	263534109	1,009,155.34	25,969	X	X
DILLARDS INC	Common	254067101	28,424.00	2,200	X	X
DEERE & CO	Common	244199105	243,412.00	6,200	X	X
DELL COMPUTER CORP	Common	247025109	1,843,425.00	67,500	X	X
DOLLAR GEN CORP	Common	256669102	106,312.47	8,707	X	X
QUEST DIAGNOSTICS INC	Common	74834L100	167,132.00	2,800	X	X
DANAHER CORP DEL	Common	235851102	263,040.00	4,000	X	X
DISNEY WALT CO	Common	254687106	908,868.00	53,400	X	X
DOW JONES & CO INC	Common	260561105	77,968.00	2,200	X	X
DELUXE CORP	Common	248019101	64,208.00	1,600	X	X
DONNELLEY R R & SONS	Common	257867101	53,128.00	2,900	X	X
DOVER CORP	Common	260003108	128,366.00	5,300	X	X
DOW CHEM CO	Common	260543103	657,090.39	23,799	X	X
DELPHI CORP	Common	247126105	99,171.60	14,520	X	X
DARDEN RESTAURANTS INC	Common	237194105	79,432.50	4,450	X	X
DTE ENERGY CO	Common	233331107	170,060.00	4,400	X	X
DUKE ENERGY CORP	Common	264399106	338,491.20	23,280	X	X
DEVON ENERGY CORP NEW	Common	25179M103	197,702.00	4,100	X	X
DYNEGY INC NEW	Common	26816Q101	25,056.00	9,600	X	X
EBAY INC	Common	278642103	691,011.00	8,100	X	X
ENGELHARD CORP	Common	292845104	72,549.54	3,387	X	X
ECOLAB INC	Common	278865100	167,722.00	3,400	X	X
CONSOLIDATED EDISON IN	Common	209115104	215,432.00	5,600	X	X
ELECTRONIC DATA SYS NE	Common	285661104	220,000.00	12,500	X	X
EQUIFAX INC	Common	294429105	73,963.00	3,700	X	X
EDISON INTL	Common	281020107	116,365.00	8,500	X	X
EASTMAN KODAK CO	Common	277461109	224,960.00	7,600	X	X
E M C CORP MASS	Common	268648102	414,004.26	57,262	X	X
EASTMAN CHEM CO	Common	277432100	57,255.25	1,975	X	X
EMERSON ELEC CO	Common	291011104	498,850.00	11,000	X	X
EOG RES INC	Common	26875P101	118,680.00	3,000	X	X
EQUITY OFFICE PROPERTI	Common	294741103	272,315.00	10,700	X	X
EL PASO CORP	Common	28336L109	94,912.40	15,688	X	X
EQUITY RESIDENTIAL	Common	29476L107	173,304.00	7,200	X	X
ELECTRONIC ARTS INC	Common	285512109	216,968.00	3,700	X	X

EATON CORP	Common	278058102	125,910.00	1,800	X	X
ENTERGY CORP NEW	Common	29364G103	279,270.00	5,800	X	X
EXELON CORP	Common	30161N101	424,048.92	8,412	X	X
FORD MTR CO DEL	Common	345370860	360,147.84	47,892	X	X
FLEETBOSTON FINL CORP	Common	339030108	654,312.00	27,400	X	X
FREEPORT-MCMORAN COPPE	Common	35671D857	64,790.00	3,800	X	X
FEDERATED DEPT STORES	Common	31410H101	140,100.00	5,000	X	X
FIRST DATA CORP	Common	319963104	729,097.00	19,700	X	X
FAMILY DLR STORES INC	Common	307000109	138,960.00	4,500	X	X
FEDEX CORP	Common	31428X106	427,343.20	7,760	X	X
FIRSTENERGY CORP	Common	337932107	244,282.50	7,755	X	X
FISERV INC	Common	337738108	155,826.00	4,950	X	X
FIFTH THIRD BANCORP	Common	316773100	756,529.09	15,061	X	X
FLUOR CORP NEW	Common	343412102	70,728.00	2,100	X	X
FEDERAL NATL MTG ASSN	Common	313586109	1,699,100.00	26,000	X	X
FORTUNE BRANDS INC	Common	349631101	167,193.00	3,900	X	X
SPRINT CORP	Common	852061100	272,600.00	23,200	X	X
FPL GROUP INC	Common	302571104	282,864.00	4,800	X	X
FEDERAL HOME LN MTG CO	Common	313400301	966,420.00	18,200	X	X
FOREST LABS INC	Common	345838106	512,715.00	9,500	X	X
FIRST TENN NATL CORP	Common	337162101	131,043.00	3,300	X	X
GILLETTE CO	Common	375766102	844,662.00	27,300	X	X
NICOR INC	Common	654086107	30,052.00	1,100	X	X
GANNETT INC	Common	364730101	493,010.00	7,000	X	X
GENERAL DYNAMICS CORP	Common	369550108	286,364.00	5,200	X	X
GUIDANT CORP	Common	401698105	288,152.00	7,960	X	X
GOLDEN WEST FINL CORP	Common	381317106	287,720.00	4,000	X	X
GENERAL ELEC CO	Common	369604103	6,640,200.00	260,400	X	X
GENZYME CORP	Common	372917104	204,120.00	5,600	X	X
GENERAL MLS INC	Common	370334104	437,280.00	9,600	X	X
GREAT LAKES CHEM CORP	Common	390568103	28,860.00	1,300	X	X
CORNING INC	Common	219350105	183,376.00	31,400	X	X
GENERAL MTRS CORP	Common	370442105	490,852.00	14,600	X	X
GEORGIA PAC CORP	Common	373298108	91,170.10	6,559	X	X
GENUINE PARTS CO	Common	372460105	139,583.25	4,575	X	X
GAP INC DEL	Common	364760108	333,994.50	23,050	X	X
GOODRICH CORP	Common	382388106	42,180.00	3,000	X	X
GOLDMAN SACHS GROUP IN	Common	38141G104	837,384.00	12,300	X	X
GOODYEAR TIRE & RUBR	Common	382550101	23,782.00	4,600	X	X
GATEWAY INC	Common	367626108	19,824.00	8,400	X	X
GRAINGER W W INC	Common	384802104	102,960.00	2,400	X	X
HALLIBURTON CO	Common	406216101	234,249.00	11,300	X	X
HASBRO INC	Common	418056107	63,018.93	4,537	X	X
HUNTINGTON BANCSHARES	Common	446150104	116,317.63	6,257	X	X
HCA INC	Common	404119109	554,389.44	13,404	X	X
MANOR CARE INC NEW	Common	564055101	49,036.50	2,550	X	X
HOME DEPOT INC	Common	437076102	1,483,450.92	60,897	X	X

HARLEY DAVIDSON INC	Common	412822108	313,709.00	7,900	X	X
HARRAHS ENTMT INC	Common	413619107	105,315.00	2,950	X	X
HOUSEHOLD INTL INC	Common	441815107	350,643.72	12,399	X	X
HARTFORD FINL SVCS GRO	Common	416515104	236,443.00	6,700	X	X
HILTON HOTELS CORP	Common	432848109	113,778.00	9,800	X	X
HEALTH MGMT ASSOC INC	Common	421933102	117,800.00	6,200	X	X
HEINZ H J CO	Common	423074103	267,180.00	9,150	X	X
HONEYWELL INTL INC	Common	438516106	479,254.32	22,437	X	X
STARWOOD HOTELS&RESORT	Common	85590A203	123,708.00	5,200	X	X
HERCULES INC	Common	427056106	24,360.00	2,800	X	X
HEWLETT PACKARD CO	Common	428236103	1,238,961.80	79,676	X	X
BLOCK H & R INC	Common	093671105	200,643.00	4,700	X	X
HERSHEY FOODS CORP	Common	427866108	225,576.00	3,600	X	X
HUMANA INC	Common	444859102	42,240.00	4,400	X	X
INTERNATIONAL BUSINESS	Common	459200101	3,468,174.60	44,220	X	X
INTERNATIONAL FLAVORS&	Common	459506101	77,725.00	2,500	X	X
INTERNATIONAL GAME TEC	Common	459902102	180,180.00	2,200	X	X
INTEL CORP	Common	458140100	2,822,952.00	173,400	X	X
INTUIT	Common	461202103	200,880.00	5,400	X	X
INTL PAPER CO	Common	460146103	422,770.40	12,508	X	X
INTERPUBLIC GROUP COS	Common	460690100	93,000.00	10,000	X	X
INGERSOLL-RAND COMPANY	Common	G4776G10	169,796.00	4,400	X	X
ITT INDS INC IND	Common	450911102	128,184.00	2,400	X	X
ILLINOIS TOOL WKS INC	Common	452308109	465,200.00	8,000	X	X
JABIL CIRCUIT INC	Common	466313103	89,250.00	5,100	X	X
JOHNSON CTLS INC	Common	478366107	166,612.00	2,300	X	X
PENNEY J C INC	Common	708160106	137,480.00	7,000	X	X
JDS UNIPHASE CORP	Common	46612J101	105,165.00	36,900	X	X
HANCOCK JOHN FINL SVCS	Common	41014S106	208,350.00	7,500	X	X
JOHNSON & JOHNSON	Common	478160104	4,501,012.86	77,778	X	X
JANUS CAP GROUP INC	Common	47102X105	66,062.00	5,800	X	X
JONES APPAREL GROUP IN	Common	480074103	93,262.00	3,400	X	X
JEFFERSON PILOT CORP	Common	475070108	145,262.00	3,775	X	X
J P MORGAN CHASE & CO	Common	46625H100	1,235,291.00	52,100	X	X
NORDSTROM INC	Common	655664100	56,700.00	3,500	X	X
KELLOGG CO	Common	487836108	327,955.00	10,700	X	X
KB HOME	Common	48666K109	54,540.00	1,200	X	X
KEYCORP NEW	Common	493267108	250,416.00	11,100	X	X
KING PHARMACEUTICALS I	Common	495582108	75,552.73	6,333	X	X
KLA-TENCOR CORP	Common	482480100	176,115.80	4,900	X	X
KIMBERLY CLARK CORP	Common	494368103	609,527.68	13,408	X	X
KERR MCGEE CORP	Common	492386107	106,926.13	2,633	X	X
KINDER MORGAN INC KANS	Common	49455P101	144,000.00	3,200	X	X
COCA COLA CO	Common	191216100	2,627,152.00	64,900	X	X
KROGER CO	Common	501044101	265,630.00	20,200	X	X
MBNA CORP	Common	55262L100	500,563.00	33,260	X	X
KNIGHT RIDDER INC	Common	499040103	122,850.00	2,100	X	X

KEYSPAN CORP	Common	49337W100	132,225.00	4,100	X	X
KOHL'S CORP	Common	500255104	497,904.00	8,800	X	X
LEGGETT & PLATT INC	Common	524660107	93,228.00	5,100	X	X
LEHMAN BROS HLDGS INC	Common	524908100	363,825.00	6,300	X	X
LIZ CLAIBORNE INC	Common	539320101	86,576.00	2,800	X	X
LINEAR TECHNOLOGY CORP	Common	535678106	250,047.00	8,100	X	X
LILLY ELI & CO	Common	532457108	1,680,210.00	29,400	X	X
LOCKHEED MARTIN CORP	Common	539830109	565,845.00	11,900	X	X
LINCOLN NATL CORP IND	Common	534187109	128,800.00	4,600	X	X
LOWES COS INC	Common	548661107	832,728.00	20,400	X	X
LOUISIANA PAC CORP	Common	546347105	21,411.00	2,700	X	X
LSI LOGIC CORP	Common	502161102	43,844.00	9,700	X	X
LIMITED BRANDS INC	Common	532716107	175,032.00	13,600	X	X
LOEWS CORP	Common	540424108	191,232.00	4,800	X	X
LUCENT TECHNOLOGIES IN	Common	549463107	150,395.70	102,310	X	X
SOUTHWEST AIRLS CO	Common	844741108	287,918.00	20,050	X	X
LEXMARK INTL NEW	Common	529771107	220,935.00	3,300	X	X
MARRIOTT INTL INC NEW	Common	571903202	194,041.00	6,100	X	X
MASCO CORP	Common	574599106	240,198.00	12,900	X	X
MATTEL INC	Common	577081102	256,635.00	11,406	X	X
MAY DEPT STORES CO	Common	577778103	149,175.00	7,500	X	X
MBIA INC	Common	55262C100	144,513.60	3,740	X	X
MCDONALDS CORP	Common	580135101	480,072.00	33,200	X	X
MCKESSON CORP	Common	58155Q103	188,071.92	7,544	X	X
MOODYS CORP	Common	615369105	180,297.00	3,900	X	X
MEREDITH CORP	Common	589433101	49,634.00	1,300	X	X
MCDERMOTT INTL INC	Common	580037109	4,640.00	1,600	X	X
MEDTRONIC INC	Common	585055106	1,439,328.00	31,900	X	X
MEDIMMUNE INC	Common	584699102	213,395.00	6,500	X	X
MELLON FINL CORP	Common	58551A108	240,238.00	11,300	X	X
MERRILL LYNCH & CO INC	Common	590188108	800,040.00	22,600	X	X
MERCURY INTERACTIVE CO	Common	589405109	65,296.00	2,200	X	X
METLIFE INC	Common	59156R108	480,116.00	18,200	X	X
MCGRAW HILL COS INC	Common	580645109	283,509.00	5,100	X	X
MARSHALL & ILSLEY CORP	Common	571834100	145,692.00	5,700	X	X
MILLIPORE CORP	Common	601073109	42,510.00	1,300	X	X
MIRANT CORP	Common	604675108	16,800.00	10,500	X	X
MCCORMICK & CO INC	Common	579780206	89,318.00	3,700	X	X
MARSH & MCLENNAN COS I	Common	571748102	596,820.00	14,000	X	X
3M CO	Common	88579Y101	1,326,306.00	10,200	X	X
ALTRIA GROUP INC	Common	02209S103	1,620,836.00	54,100	X	X
MOLEX INC	Common	608554101	109,011.00	5,075	X	X
MONSANTO CO NEW	Common	61166W101	111,995.60	6,829	X	X
MOTOROLA INC	Common	620076109	493,997.56	59,806	X	X
MERCK & CO INC	Common	589331107	3,221,064.00	58,800	X	X
MARATHON OIL CORP	Common	565849106	194,157.00	8,100	X	X
MICROSOFT CORP	Common	594918104	6,778,800.00	280,000	X	X

MGIC INVT CORP WIS	Common	552848103	102,102.00	2,600	X	X
MICRON TECHNOLOGY INC	Common	595112103	127,798.00	15,700	X	X
MORGAN STANLEY	Common	617446448	1,088,679.80	28,388	X	X
MEADWESTVACO CORP	Common	583334107	117,704.26	5,167	X	X
MAXIM INTEGRATED PRODS	Common	57772K101	303,408.00	8,400	X	X
MAYTAG CORP	Common	578592107	38,060.00	2,000	X	X
NAVISTAR INTL CORP NEW	Common	63934E108	45,282.40	1,840	X	X
NABORS INDUSTRIES LTD	Common	G6359F10	151,506.00	3,800	X	X
NATIONAL CITY CORP	Common	635405103	442,815.00	15,900	X	X
NCR CORP NEW	Common	62886E108	45,850.00	2,500	X	X
NOBLE CORPORATION	Common	G6542210	109,970.00	3,500	X	X
NEWMONT MINING CORP	Common	651639106	273,764.35	10,469	X	X
NORTH FORK BANCORPORAT	Common	659424105	123,690.00	4,200	X	X
NISOURCE INC	Common	65473P105	114,660.00	6,300	X	X
NIKE INC	Common	654106103	354,798.00	6,900	X	X
NORTHROP GRUMMAN CORP	Common	666807102	409,008.60	4,767	X	X
NOVELL INC	Common	670006105	20,425.00	9,500	X	X
NORFOLK SOUTHERN CORP	Common	655844108	187,456.00	10,100	X	X
NATIONAL SEMICONDUCTOR	Common	637640103	80,088.00	4,700	X	X
NETWORK APPLIANCE INC	Common	64120L104	97,353.00	8,700	X	X
NORTHERN TR CORP	Common	665859104	176,610.00	5,800	X	X
NUCOR CORP	Common	670346105	76,340.00	2,000	X	X
NVIDIA CORP	Common	67066G104	51,520.00	4,000	X	X
NOVELLUS SYS INC	Common	670008101	103,626.00	3,800	X	X
NEWELL RUBBERMAID INC	Common	651229106	196,947.45	6,947	X	X
NEXTEL COMMUNICATIONS	Common	65332V103	337,428.00	25,200	X	X
NEW YORK TIMES CO	Common	650111107	172,600.00	4,000	X	X
OFFICE DEPOT INC	Common	676220106	94,640.00	8,000	X	X
OMNICOM GROUP INC	Common	681919106	265,433.00	4,900	X	X
BANK ONE CORP	Common	06423A103	1,054,525.20	30,460	X	X
ORACLE CORP	Common	68389X105	1,496,294.08	137,920	X	X
OCCIDENTAL PETE CORP	Common	674599105	293,608.00	9,800	X	X
PAYCHEX INC	Common	704326107	267,832.50	9,750	X	X
PEPSI BOTTLING GROUP I	Common	713409100	132,682.00	7,400	X	X
PITNEY BOWES INC	Common	724479100	197,904.00	6,200	X	X
PACCAR INC	Common	693718108	150,558.65	2,995	X	X
PG&E CORP	Common	69331C108	142,570.00	10,600	X	X
PLUM CREEK TIMBER CO I	Common	729251108	103,632.00	4,800	X	X
SPRINT CORP	Common	852061506	112,924.00	25,900	X	X
PHELPS DODGE CORP	Common	717265102	74,704.00	2,300	X	X
PUBLIC SVC ENTERPRISE	Common	744573106	212,802.00	5,800	X	X
PEPSICO INC	Common	713448108	1,804,800.00	45,120	X	X
PFIZER INC	Common	717081103	5,024,550.00	161,250	X	X
PRINCIPAL FINANCIAL GR	Common	74251V102	227,976.00	8,400	X	X
PROCTER & GAMBLE CO	Common	742718109	3,009,890.00	33,800	X	X
PEOPLES ENERGY CORP	Common	711030106	32,193.00	900	X	X
PROGRESS ENERGY INC	Common	743263105	240,498.45	6,143	X	X

PROGRESSIVE CORP OHIO	Common	743315103	338,067.00	5,700	X	X
PARKER HANNIFIN CORP	Common	701094104	118,157.00	3,050	X	X
PHARMACIA CORP	Common	71713U102	1,462,847.20	33,784	X	X
PULTE HOMES INC	Common	745867101	80,240.00	1,600	X	X
PERKINELMER INC	Common	714046109	29,337.00	3,300	X	X
PALL CORP	Common	696429307	64,000.00	3,200	X	X
PMC-SIERRA INC	Common	69344F106	25,585.00	4,300	X	X
PARAMETRIC TECHNOLOGY	Common	699173100	14,756.00	6,800	X	X
PNC FINL SVCS GROUP IN	Common	693475105	313,612.00	7,400	X	X
PINNACLE WEST CAP CORP	Common	723484101	79,776.00	2,400	X	X
PPG INDS INC	Common	693506107	198,352.00	4,400	X	X
PPL CORP	Common	69351T106	151,306.89	4,249	X	X
PRUDENTIAL FINL INC	Common	744320102	432,900.00	14,800	X	X
PEOPLESOFT INC	Common	712713106	123,930.00	8,100	X	X
PACTIV CORP	Common	695257105	83,230.00	4,100	X	X
PROVIDIAN FINL CORP	Common	74406A102	49,200.00	7,500	X	X
POWER-ONE INC	Common	739308104	9,240.00	2,100	X	X
PAINE WEBBER GROUP INC	Common	695629105	-	-	X	X
PRAXAIR INC	Common	74005P104	236,670.00	4,200	X	X
QWEST COMMUNICATIONS I	Common	749121109	152,188.43	43,607	X	X
QUALCOMM INC	Common	747525103	741,600.00	20,600	X	X
QLOGIC CORP	Common	747277101	89,136.00	2,400	X	X
QUINTILES TRANSNATIONA	Common	748767100	37,696.00	3,100	X	X
RYDER SYS INC	Common	783549108	32,816.00	1,600	X	X
REEBOK INTL LTD	Common	758110100	52,560.00	1,600	X	X
ROWAN COS INC	Common	779382100	47,184.00	2,400	X	X
REGIONS FINL CORP	Common	758940100	187,920.00	5,800	X	X
ROBERT HALF INTL INC	Common	770323103	61,226.00	4,600	X	X
TRANSOCEAN INC	Common	G9007810	169,816.80	8,304	X	X
REYNOLDS R J TOB HLDGS	Common	76182K105	74,198.00	2,300	X	X
COORS ADOLPH CO	Common	217016104	43,650.00	900	X	X
ROHM & HAAS CO	Common	775371107	171,175.44	5,748	X	X
ROCKWELL AUTOMATION IN	Common	773903109	99,360.00	4,800	X	X
RADIOSHACK CORP	Common	750438103	100,305.00	4,500	X	X
RAYTHEON CO	Common	755111507	297,885.00	10,500	X	X
IMS HEALTH INC	Common	449934108	99,904.00	6,400	X	X
SEARS ROEBUCK & CO	Common	812387108	198,030.00	8,200	X	X
SAFECO CORP	Common	786429100	125,892.00	3,600	X	X
SANMINA SCI CORP	Common	800907107	54,944.00	13,600	X	X
SBC COMMUNICATIONS INC	Common	78387G103	1,741,328.36	86,806	X	X
SYMBOL TECHNOLOGIES IN	Common	871508107	51,660.00	6,000	X	X
STARBUCKS CORP	Common	855244109	260,176.00	10,100	X	X
SCHWAB CHARLES CORP NE	Common	808513105	253,032.12	35,046	X	X
SUNGARD DATA SYS INC	Common	867363103	155,490.00	7,300	X	X
SIEBEL SYS INC	Common	826170102	99,324.00	12,400	X	X
SEALED AIR CORP NEW	Common	81211K100	87,724.18	2,186	X	X
SCIENTIFIC ATLANTA INC	Common	808655104	56,334.00	4,100	X	X

SCHERING PLOUGH CORP	Common	806605101	682,889.00	38,300	X	X
SHERWIN WILLIAMS CO	Common	824348106	103,077.00	3,900	X	X
SIGMA ALDRICH CORP	Common	826552101	84,531.00	1,900	X	X
SCHLUMBERGER LTD	Common	806857108	577,752.00	15,200	X	X
SARA LEE CORP	Common	803111103	381,480.00	20,400	X	X
SLM CORP	Common	78442P106	443,680.00	4,000	X	X
SOLECTRON CORP	Common	834182107	64,628.00	21,400	X	X
SNAP ON INC	Common	833034101	37,140.00	1,500	X	X
SYNOVUS FINL CORP	Common	87161C105	143,120.00	8,000	X	X
SOUTHERN CO	Common	842587107	528,984.00	18,600	X	X
SOUTHTRUST CORP	Common	844730101	229,770.00	9,000	X	X
ST PAUL COS INC	Common	792860108	185,966.40	5,848	X	X
SIMON PPTY GROUP INC N	Common	828806109	174,348.78	4,866	X	X
STAPLES INC	Common	855030102	223,626.00	12,200	X	X
SEMPRA ENERGY	Common	816851109	133,735.68	5,358	X	X
SUNTRUST BKS INC	Common	867914103	389,610.00	7,400	X	X
ST JUDE MED INC	Common	790849103	224,250.00	4,600	X	X
STATE STR CORP	Common	857477103	275,181.00	8,700	X	X
SUNOCO INC	Common	86764P109	73,140.00	2,000	X	X
SUN MICROSYSTEMS INC	Common	866810104	272,536.00	83,600	X	X
SUPERVALU INC	Common	868536103	54,250.00	3,500	X	X
STANLEY WKS	Common	854616109	52,778.00	2,200	X	X
SAFEWAY INC	Common	786514208	217,695.00	11,500	X	X
STRYKER CORP	Common	863667101	356,980.00	5,200	X	X
SYSCO CORP	Common	871829107	437,568.00	17,200	X	X
AT&T CORP	Common	001957505	326,413.80	20,149	X	X
TRAVELERS PPTY CAS COR	Common	89420G406	371,064.78	26,298	X	X
TECO ENERGY INC	Common	872375100	47,835.00	4,500	X	X
TEKTRONIX INC	Common	879131100	39,445.00	2,300	X	X
TERADYNE INC	Common	880770102	55,872.00	4,800	X	X
TARGET CORP	Common	87612E106	696,388.00	23,800	X	X
TENET HEALTHCARE CORP	Common	88033G100	207,080.00	12,400	X	X
TIFFANY & CO NEW	Common	886547108	95,000.00	3,800	X	X
TEMPLE INLAND INC	Common	879868107	52,360.00	1,400	X	X
TJX COS INC NEW	Common	872540109	241,120.00	13,700	X	X
TELLABS INC	Common	879664100	61,953.00	10,700	X	X
TORCHMARK CORP	Common	891027104	110,980.00	3,100	X	X
THERMO ELECTRON CORP	Common	883556102	77,830.00	4,300	X	X
TMP WORLDWIDE INC	Common	872941109	31,117.00	2,900	X	X
THOMAS & BETTS CORP	Common	884315102	21,270.00	1,500	X	X
TOYS R US INC	Common	892335100	46,035.00	5,500	X	X
TRIBUNE CO NEW	Common	896047107	360,080.00	8,000	X	X
PRICE T ROWE GROUP INC	Common	74144T108	86,784.00	3,200	X	X
SABRE HLDGS CORP	Common	785905100	60,298.90	3,790	X	X
TUPPERWARE CORP	Common	899896104	20,730.00	1,500	X	X
TEXAS INSTRS INC	Common	882508104	738,287.00	45,100	X	X
TEXTRON INC	Common	883203101	98,856.00	3,600	X	X

TXU CORP	Common	873168108	150,029.25	8,405	X	X
TYCO INTL LTD NEW	Common	902124106	671,214.84	52,194	X	X
UNOCAL CORP	Common	915289102	176,277.00	6,700	X	X
UNISYS CORP	Common	909214108	77,784.00	8,400	X	X
UNITEDHEALTH GROUP INC	Common	91324P102	733,360.00	8,000	X	X
UNUMPROVIDENT CORP	Common	91529Y106	61,485.20	6,274	X	X
UNION PAC CORP	Common	907818108	363,000.00	6,600	X	X
UNION PLANTERS CORP	Common	908068109	135,393.50	5,150	X	X
UNITED PARCEL SERVICE	Common	911312106	1,675,800.00	29,400	X	X
US BANCORP DEL	Common	902973304	951,467.40	50,130	X	X
UST INC	Common	902911106	121,440.00	4,400	X	X
UNITED TECHNOLOGIES CO	Common	913017109	710,694.00	12,300	X	X
UNIVISION COMMUNICATIO	Common	914906102	147,060.00	6,000	X	X
VISTEON CORP	Common	92839U107	20,237.58	3,407	X	X
V F CORP	Common	918204108	105,364.00	2,800	X	X
VIACOM INC	Common	925524308	1,681,672.96	46,048	X	X
VULCAN MATLS CO	Common	929160109	78,598.00	2,600	X	X
VERITAS SOFTWARE CO	Common	923436109	187,245.55	10,645	X	X
VERIZON COMMUNICATIONS	Common	92343V104	2,531,060.00	71,600	X	X
WALGREEN CO	Common	931422109	790,064.00	26,800	X	X
WATERS CORP	Common	941848103	71,944.00	3,400	X	X
WACHOVIA CORP 2ND NEW	Common	929903102	1,213,096.42	35,606	X	X
WENDYS INTL INC	Common	950590109	82,530.00	3,000	X	X
WELLS FARGO & CO NEW	Common	949746101	1,991,257.40	44,260	X	X
WHIRLPOOL CORP	Common	963320106	88,254.00	1,800	X	X
WINN DIXIE STORES INC	Common	974280109	48,914.00	3,700	X	X
WELLPOINT HEALTH NETWO	Common	94973H108	299,325.00	3,900	X	X
WASHINGTON MUT INC	Common	939322103	873,990.60	24,780	X	X
WILLIAMS COS INC DEL	Common	969457100	61,372.00	13,400	X	X
WASTE MGMT INC DEL	Common	94106L109	329,391.36	15,552	X	X
WAL MART STORES INC	Common	931142103	6,009,465.00	115,500	X	X
WORTHINGTON INDS INC	Common	981811102	26,842.50	2,250	X	X
WATSON PHARMACEUTICALS	Common	942683103	80,556.00	2,800	X	X
WRIGLEY WM JR CO	Common	982526105	333,350.00	5,900	X	X
WEYERHAEUSER CO	Common	962166104	272,631.00	5,700	X	X
WYETH	Common	983024100	1,308,572.00	34,600	X	X
UNITED STATES STL CORP	Common	912909108	25,558.00	2,600	X	X
XCEL ENERGY INC	Common	98389B100	132,007.05	10,305	X	X
XL CAP LTD	Common	G9825510	247,730.00	3,500	X	X
XILINX INC	Common	983919101	206,008.00	8,800	X	X
EXXON MOBIL CORP	Common	30231G102	6,154,695.00	176,100	X	X
XEROX CORP	Common	984121103	165,300.00	19,000	X	X
YAHOO INC	Common	984332106	374,712.00	15,600	X	X
YUM BRANDS INC	Common	988498101	187,341.00	7,700	X	X
ZIONS BANCORPORATION	Common	989701107	102,672.00	2,400	X	X
ZIMMER HLDGS INC	Common	98956P102	246,067.80	5,060	X	X

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