

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, 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	August 12, 2003
-----	-----	-----
[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.
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28-204	Oppenheimer Capital Corp.
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CATERPILLAR INVESTMENT MANAGEMENT LTD.  
PERIOD END DATE: June 30, 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
NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	MARKET VALUE	SHARES	DISCRETION	MANAGERS	AUTHORITY
-----	-----	-----	-----	-----	SOLE SHARED	-----	SOLE SHARED
AGILENT TECHNOLOGIES I	Common	00846U101	242,361.35	12,397	X		X
ALCOA INC	Common	013817101	566,202.00	22,204	X		X
APPLE COMPUTER INC	Common	037833100	183,552.00	9,600	X		X
AMERISOURCEBERGEN CORP	Common	03073E105	201,115.00	2,900	X		X
APPLERA CORP	Common	038020103	104,665.00	5,500	X		X
AMBAC FINL GROUP INC	Common	023139108	185,500.00	2,800	X		X
ALBERTSONS INC	Common	013104104	186,086.40	9,692	X		X
ABBOTT LABS	Common	002824100	1,798,536.00	41,100	X		X
ACE LTD	Common	G0070K10	240,030.00	7,000	X		X
ALBERTO CULVER CO	Common	013068101	76,650.00	1,500	X		X
ADOBE SYS INC	Common	00724F101	195,627.00	6,100	X		X
A D C TELECOMMUNICATN	Common	000886101	49,120.80	21,100	X		X
ANALOG DEVICES INC	Common	032654105	334,272.00	9,600	X		X
ARCHER DANIELS MIDLAND	Common	039483102	218,300.94	16,962	X		X
AUTOMATIC DATA PROCESS	Common	053015103	531,602.00	15,700	X		X
AUTODESK INC	Common	052769106	46,864.00	2,900	X		X
AMEREN CORP	Common	023608102	185,220.00	4,200	X		X
AMERICAN ELEC PWR INC	Common	025537101	309,635.40	10,380	X		X
AES CORP	Common	00130H105	102,235.00	16,100	X		X
AETNA INC NEW	Common	00817Y108	242,786.60	4,033	X		X
AFLAC INC	Common	001055102	415,125.00	13,500	X		X
ALLERGAN INC	Common	018490102	262,140.00	3,400	X		X
AMERADA HESS CORP	Common	023551104	118,032.00	2,400	X		X
AMERICAN INTL GROUP IN	Common	026874107	3,786,837.86	68,627	X		X
APARTMENT INVT & MGMT	Common	03748R101	86,500.00	2,500	X		X
ALLSTATE CORP	Common	020002101	661,806.60	18,564	X		X
ALTERA CORP	Common	021441100	165,640.00	10,100	X		X
AMERICAN GREETINGS COR	Common	026375105	33,388.00	1,700	X		X
APPLIED MATLS INC	Common	038222105	691,496.00	43,600	X		X
APPLIED MICRO CIRCUITS	Common	03822W109	48,400.00	8,000	X		X
ADVANCED MICRO DEVICES	Common	007903107	58,331.00	9,100	X		X
AMGEN INC	Common	031162100	2,182,877.76	33,104	X		X
AUTONATION INC	Common	05329W102	116,328.00	7,400	X		X
ANDREW CORP	Common	034425108	23,800.40	2,587	X		X
AON CORP	Common	037389103	196,854.00	8,175	X		X

AOL TIME WARNER INC	Common	00184A105	1,903,447.00	118,300	X	X
APACHE CORP	Common	037411105	273,902.60	4,210	X	X
ANADARKO PETE CORP	Common	032511107	293,101.77	6,591	X	X
AMERICAN PWR CONVERSIO	Common	029066107	81,068.00	5,200	X	X
AIR PRODS & CHEMS INC	Common	009158106	249,600.00	6,000	X	X
APOLLO GROUP INC	Common	037604105	284,096.00	4,600	X	X
AMERICAN STD COS INC D	Common	029712106	140,467.00	1,900	X	X
ASHLAND INC	Common	044204105	55,224.00	1,800	X	X
AMSOUTH BANCORPORATION	Common	032165102	202,020.00	9,250	X	X
ALLTEL CORP	Common	020039103	395,404.00	8,200	X	X
ANTHEM INC	Common	03674B104	277,740.00	3,600	X	X
ALLEGHENY TECHNOLOGIES	Common	01741R102	13,794.00	2,090	X	X
AVAYA INC	Common	053499109	64,658.14	10,009	X	X
AVON PRODS INC	Common	054303102	385,640.00	6,200	X	X
AVERY DENNISON CORP	Common	053611109	145,580.00	2,900	X	X
ALLIED WASTE INDS INC	Common	019589308	55,275.00	5,500	X	X
AT&T WIRELESS SVCS INC	Common	00209A106	585,323.74	71,294	X	X
AMERICAN EXPRESS CO	Common	025816109	1,425,721.00	34,100	X	X
ALLEGHENY ENERGY INC	Common	017361106	27,885.00	3,300	X	X
AUTOZONE INC	Common	053332102	182,328.00	2,400	X	X
BOEING CO	Common	097023105	759,158.40	22,120	X	X
BANK OF AMERICA CORPOR	Common	060505104	3,116,310.96	39,432	X	X
BAXTER INTL INC	Common	071813109	408,200.00	15,700	X	X
BED BATH & BEYOND INC	Common	075896100	302,718.00	7,800	X	X
BB&T CORP	Common	054937107	425,320.00	12,400	X	X
BEST BUY INC	Common	086516101	373,320.00	8,500	X	X
BRUNSWICK CORP	Common	117043109	60,048.00	2,400	X	X
BOISE CASCADE CORP	Common	097383103	35,850.00	1,500	X	X
BARD C R INC	Common	067383109	99,834.00	1,400	X	X
BLACK & DECKER CORP	Common	091797100	86,900.00	2,000	X	X
BECTON DICKINSON & CO	Common	075887109	260,295.00	6,700	X	X
FRANKLIN RES INC	Common	354613101	261,769.00	6,700	X	X
BROWN FORMAN CORP	Common	115637209	125,792.00	1,600	X	X
BIOGEN INC	Common	090597105	148,200.00	3,900	X	X
BAKER HUGHES INC	Common	057224107	297,094.50	8,850	X	X
BJ SVCS CO	Common	055482103	156,912.00	4,200	X	X
BANK NEW YORK INC	Common	064057102	583,625.00	20,300	X	X
BIG LOTS INC	Common	089302103	46,624.00	3,100	X	X
BALL CORP	Common	058498106	68,265.00	1,500	X	X
BELLSOUTH CORP	Common	079860102	1,294,218.00	48,600	X	X
BMC SOFTWARE INC	Common	055921100	99,613.00	6,100	X	X
BIOMET INC	Common	090613100	194,171.50	6,775	X	X
BEMIS INC	Common	081437105	65,520.00	1,400	X	X
BRISTOL MYERS SQUIBB C	Common	110122108	1,384,650.00	51,000	X	X
BURLINGTON NORTHN SANT	Common	12189T104	279,849.60	9,840	X	X
BAUSCH & LOMB INC	Common	071707103	52,500.00	1,400	X	X
BURLINGTON RES INC	Common	122014103	286,571.00	5,300	X	X

BROADCOM CORP	Common	111320107	184,334.00	7,400	X	X
BEAR STEARNS COS INC	Common	073902108	188,654.10	2,605	X	X
BOSTON SCIENTIFIC CORP	Common	101137107	659,880.00	10,800	X	X
ANHEUSER BUSCH COS INC	Common	035229103	1,117,995.00	21,900	X	X
CITIGROUP INC	Common	172967101	5,795,762.00	135,415	X	X
COMPUTER ASSOC INTL IN	Common	204912109	338,923.36	15,212	X	X
CONAGRA FOODS INC	Common	205887102	332,760.00	14,100	X	X
CARDINAL HEALTH INC	Common	14149Y108	757,132.50	11,775	X	X
CASH BALANCE	Common	CASHBAL	249,051.50	249,052	X	X
CATERPILLAR INC DEL	Common	149123101	506,506.00	9,100	X	X
CHUBB CORP	Common	171232101	294,000.00	4,900	X	X
COOPER INDS LTD	Common	G2418210	103,250.00	2,500	X	X
CIRCUIT CITY STORE I	Common	172737108	47,520.00	5,400	X	X
COCA COLA ENTERPRISE	Common	191219104	215,985.00	11,900	X	X
CARNIVAL CORP	Common	143658300	536,415.00	16,500	X	X
CLEAR CHANNEL COMMUN	Common	184502102	686,718.00	16,200	X	X
CENDANT CORP	Common	151313103	490,389.76	26,768	X	X
CONCORD EFS INC	Common	206197105	188,416.00	12,800	X	X
CONSTELLATION ENERGY	Common	210371100	149,205.00	4,350	X	X
CHARTER ONE FINL INC	Common	160903100	184,710.32	5,924	X	X
COUNTRYWIDE FINANCIA	Common	222372104	236,538.00	3,400	X	X
CHIRON CORP	Common	170040109	214,228.00	4,900	X	X
CIGNA CORP	Common	125509109	173,678.00	3,700	X	X
CIENA CORP	Common	171779101	64,356.00	12,400	X	X
CINERGY CORP	Common	172474108	170,815.97	4,643	X	X
CINCINNATI FINL CORP	Common	172062101	155,778.00	4,200	X	X
COLGATE PALMOLIVE CO	Common	194162103	822,890.00	14,200	X	X
CLOROX CO DEL	Common	189054109	243,105.00	5,700	X	X
COMERICA INC	Common	200340107	213,900.00	4,600	X	X
COMCAST CORP NEW	Common	20030N101	1,785,690.24	59,168	X	X
CMS ENERGY CORP	Common	125896100	30,780.00	3,800	X	X
COMVERSE TECHNOLOGY	Common	205862402	75,150.00	5,000	X	X
CENTERPOINT ENERGY I	Common	15189T107	65,428.20	8,028	X	X
CAPITAL ONE FINL COR	Common	14040H105	295,080.00	6,000	X	X
ROCKWELL COLLINS INC	Common	774341101	115,761.00	4,700	X	X
CONOCOPHILLIPS	Common	20825C104	975,878.40	17,808	X	X
COSTCO WHSL CORP NEW	Common	22160K105	439,200.00	12,000	X	X
CAMPBELL SOUP CO	Common	134429109	264,600.00	10,800	X	X
CALPINE CORP	Common	131347106	66,000.00	10,000	X	X
COMPUWARE CORP	Common	205638109	57,123.00	9,900	X	X
CRANE CO	Common	224399105	36,208.00	1,600	X	X
COMPUTER SCIENCES CO	Common	205363104	186,788.00	4,900	X	X
CISCO SYS INC	Common	17275R102	3,080,974.00	184,600	X	X
CSX CORP	Common	126408103	168,504.00	5,600	X	X
CINTAS CORP	Common	172908105	159,480.00	4,500	X	X
COOPER TIRE & RUBR C	Common	216831107	33,421.00	1,900	X	X
CENTURYTEL INC	Common	156700106	132,430.00	3,800	X	X

CENTEX CORP	Common	152312104	124,464.00	1,600	X	X
CITRIX SYS INC	Common	177376100	87,548.00	4,300	X	X
CUMMINS INC	Common	231021106	39,479.00	1,100	X	X
CONVERGYS CORP	Common	212485106	62,400.00	3,900	X	X
CVS CORP	Common	126650100	291,512.00	10,400	X	X
CHEVRONTEXACO CORP	Common	166764100	2,027,953.60	28,088	X	X
CITIZENS COMMUNICATI	Common	17453B101	96,675.00	7,500	X	X
DOMINION RES INC VA	Common	25746U109	525,535.79	8,177	X	X
DELTA AIR LINES INC	Common	247361108	46,976.00	3,200	X	X
DANA CORP	Common	235811106	44,922.16	3,886	X	X
DU PONT E I DE NEMOU	Common	263534109	1,089,677.16	26,169	X	X
DILLARDS INC	Common	254067101	29,634.00	2,200	X	X
DEERE & CO	Common	244199105	287,910.00	6,300	X	X
DELL INC	Common	24702R101	2,157,300.00	67,500	X	X
DOLLAR GEN CORP	Common	256669102	160,815.82	8,807	X	X
QUEST DIAGNOSTICS IN	Common	74834L100	178,640.00	2,800	X	X
DANAHER CORP DEL	Common	235851102	272,200.00	4,000	X	X
DISNEY WALT CO	Common	254687106	1,060,575.00	53,700	X	X
DOW JONES & CO INC	Common	260561105	90,363.00	2,100	X	X
DELUXE CORP	Common	248019101	67,200.00	1,500	X	X
DONNELLEY R R & SONS	Common	257867101	78,420.00	3,000	X	X
DOVER CORP	Common	260003108	158,788.00	5,300	X	X
DOW CHEM CO	Common	260543103	746,105.04	24,099	X	X
DELPHI CORP	Common	247126105	127,033.60	14,720	X	X
DARDEN RESTAURANTS I	Common	237194105	84,461.00	4,450	X	X
DTE ENERGY CO	Common	233331107	170,016.00	4,400	X	X
DUKE ENERGY CORP	Common	264399106	472,416.00	23,680	X	X
DEVON ENERGY CORP NEW	Common	25179M103	325,740.00	6,100	X	X
DYNEGY INC NEW	Common	26816Q101	41,160.00	9,800	X	X
EBAY INC	Common	278642103	875,112.00	8,400	X	X
ENGELHARD CORP	Common	292845104	81,418.99	3,287	X	X
ECOLAB INC	Common	278865100	176,640.00	6,900	X	X
CONSOLIDATED EDISON IN	Common	209115104	255,352.00	5,900	X	X
ELECTRONIC DATA SYS NE	Common	285661104	270,270.00	12,600	X	X
EQUIFAX INC	Common	294429105	96,200.00	3,700	X	X
EDISON INTL	Common	281020107	141,298.00	8,600	X	X
EASTMAN KODAK CO	Common	277461109	205,125.00	7,500	X	X
E M C CORP MASS	Common	268648102	602,674.14	57,562	X	X
EASTMAN CHEM CO	Common	277432100	65,715.25	2,075	X	X
EMERSON ELEC CO	Common	291011104	567,210.00	11,100	X	X
EOG RES INC	Common	26875P101	125,520.00	3,000	X	X
EQUITY OFFICE PROPERTI	Common	294741103	286,306.00	10,600	X	X
EL PASO CORP	Common	28336L109	127,567.04	15,788	X	X
EQUITY RESIDENTIAL	Common	29476L107	186,840.00	7,200	X	X
ELECTRONIC ARTS INC	Common	285512109	280,820.00	3,800	X	X
EATON CORP	Common	278058102	157,220.00	2,000	X	X
ENTERGY CORP NEW	Common	29364G103	311,402.00	5,900	X	X

EXELON CORP	Common	30161N101	509,102.72	8,512	X	X
FORD MTR CO DEL	Common	345370860	528,531.08	48,092	X	X
FLEETBOSTON FINL CORP	Common	339030108	822,967.00	27,700	X	X
FREEPORT-MCMORAN COPPE	Common	35671D857	93,100.00	3,800	X	X
FEDERATED DEPT STORES	Common	31410H101	180,565.00	4,900	X	X
FIRST DATA CORP	Common	319963104	816,368.00	19,700	X	X
FAMILY DLR STORES INC	Common	307000109	171,675.00	4,500	X	X
FEDEX CORP	Common	31428X106	487,555.80	7,860	X	X
FIRSTENERGY CORP	Common	337932107	302,024.75	7,855	X	X
FEDERATED INVS INC PA	Common	314211103	79,518.00	2,900	X	X
FISERV INC	Common	337738108	179,830.50	5,050	X	X
FIFTH THIRD BANCORP	Common	316773100	863,597.74	15,061	X	X
FLUOR CORP NEW	Common	343412102	70,644.00	2,100	X	X
FEDERAL NATL MTG ASSN	Common	313586109	1,739,952.00	25,800	X	X
FORTUNE BRANDS INC	Common	349631101	198,360.00	3,800	X	X
SPRINT CORP	Common	852061100	339,840.00	23,600	X	X
FPL GROUP INC	Common	302571104	320,880.00	4,800	X	X
FEDERAL HOME LN MTG CO	Common	313400301	918,937.00	18,100	X	X
FOREST LABS INC	Common	345838106	520,125.00	9,500	X	X
FIRST TENN NATL CORP	Common	337162101	144,903.00	3,300	X	X
GILLETTE CO	Common	375766102	857,034.00	26,900	X	X
NICOR INC	Common	654086107	44,532.00	1,200	X	X
GANNETT INC	Common	364730101	545,351.00	7,100	X	X
GENERAL DYNAMICS CORP	Common	369550108	377,000.00	5,200	X	X
GUIDANT CORP	Common	401698105	362,222.40	8,160	X	X
GOLDEN WEST FINL CORP	Common	381317106	320,040.00	4,000	X	X
GENERAL ELEC CO	Common	369604103	7,545,708.00	263,100	X	X
GENZYME CORP	Common	372917104	238,260.00	5,700	X	X
GENERAL MLS INC	Common	370334104	459,877.00	9,700	X	X
GREAT LAKES CHEM CORP	Common	390568103	26,520.00	1,300	X	X
CORNING INC	Common	219350105	246,087.00	33,300	X	X
GENERAL MTRS CORP	Common	370442105	529,200.00	14,700	X	X
GEORGIA PAC CORP	Common	373298108	124,293.05	6,559	X	X
GENUINE PARTS CO	Common	372460105	146,445.75	4,575	X	X
GAP INC DEL	Common	364760108	439,922.00	23,450	X	X
GOODRICH CORP	Common	382388106	65,100.00	3,100	X	X
GOLDMAN SACHS GROUP IN	Common	38141G104	1,038,500.00	12,400	X	X
GOODYEAR TIRE & RUBR	Common	382550101	24,150.00	4,600	X	X
GATEWAY INC	Common	367626108	31,025.00	8,500	X	X
GRAINGER W W INC	Common	384802104	112,224.00	2,400	X	X
HALLIBURTON CO	Common	406216101	264,500.00	11,500	X	X
HASBRO INC	Common	418056107	79,352.13	4,537	X	X
HUNTINGTON BANCSHARES	Common	446150104	118,232.64	6,057	X	X
HSBC HLDGS PLC	Common	404280406	27.19	-	X	X
HCA INC	Common	404119109	432,668.16	13,504	X	X
MANOR CARE INC NEW	Common	564055101	58,773.50	2,350	X	X
HOME DEPOT INC	Common	437076102	2,000,348.64	60,397	X	X

HARLEY DAVIDSON INC	Common	412822108	318,880.00	8,000	X	X
HARRAHS ENTMT INC	Common	413619107	114,684.00	2,850	X	X
HARTFORD FINL SVCS GRO	Common	416515104	372,664.00	7,400	X	X
HILTON HOTELS CORP	Common	432848109	126,621.00	9,900	X	X
HEALTH MGMT ASSOC INC	Common	421933102	116,235.00	6,300	X	X
HEINZ H J CO	Common	423074103	305,065.00	9,250	X	X
HONEYWELL INTL INC	Common	438516106	605,118.45	22,537	X	X
STARWOOD HOTELS&RESORT	Common	85590A203	151,527.00	5,300	X	X
HERCULES INC	Common	427056106	28,710.00	2,900	X	X
HEWLETT PACKARD CO	Common	428236103	1,709,878.80	80,276	X	X
BLOCK H & R INC	Common	093671105	203,275.00	4,700	X	X
HERSHEY FOODS CORP	Common	427866108	236,844.00	3,400	X	X
HUMANA INC	Common	444859102	63,420.00	4,200	X	X
INTERNATIONAL BUSINESS	Common	459200101	3,755,400.00	45,520	X	X
INTERNATIONAL FLAVORS&	Common	459506101	79,825.00	2,500	X	X
INTERNATIONAL GAME TEC	Common	459902102	235,359.00	2,300	X	X
INTEL CORP	Common	458140100	3,572,769.60	171,900	X	X
INTUIT	Common	461202103	240,462.00	5,400	X	X
INTL PAPER CO	Common	460146103	450,483.84	12,608	X	X
INTERPUBLIC GROUP COS	Common	460690100	136,476.00	10,200	X	X
INGERSOLL-RAND COMPANY	Common	G4776G10	212,940.00	4,500	X	X
ITT INDS INC IND	Common	450911102	157,104.00	2,400	X	X
ILLINOIS TOOL WKS INC	Common	452308109	533,385.00	8,100	X	X
JABIL CIRCUIT INC	Common	466313103	114,920.00	5,200	X	X
JOHNSON CTLS INC	Common	478366107	205,440.00	2,400	X	X
PENNEY J C INC	Common	708160106	119,635.00	7,100	X	X
JDS UNIPHASE CORP	Common	46612J101	131,976.00	37,600	X	X
HANCOCK JOHN FINL SVCS	Common	41014S106	233,548.00	7,600	X	X
JOHNSON & JOHNSON	Common	478160104	4,036,632.60	78,078	X	X
JANUS CAP GROUP INC	Common	47102X105	103,320.00	6,300	X	X
JONES APPAREL GROUP IN	Common	480074103	99,484.00	3,400	X	X
JEFFERSON PILOT CORP	Common	475070108	156,511.50	3,775	X	X
J P MORGAN CHASE & CO	Common	46625H100	1,825,212.00	53,400	X	X
NORDSTROM INC	Common	655664100	70,272.00	3,600	X	X
KELLOGG CO	Common	487836108	367,759.00	10,700	X	X
KB HOME	Common	48666K109	80,574.00	1,300	X	X
KEYCORP NEW	Common	493267108	280,497.00	11,100	X	X
KING PHARMACEUTICALS I	Common	495582108	93,475.13	6,333	X	X
KLA-TENCOR CORP	Common	482480100	232,450.00	5,000	X	X
KIMBERLY CLARK CORP	Common	494368103	699,093.12	13,408	X	X
KERR MCGEE CORP	Common	492386107	117,958.40	2,633	X	X
KINDER MORGAN INC KANS	Common	49455P101	174,880.00	3,200	X	X
COCA COLA CO	Common	191216100	3,007,368.00	64,800	X	X
KROGER CO	Common	501044101	330,264.00	19,800	X	X
MBNA CORP	Common	55262L100	699,390.40	33,560	X	X
KNIGHT RIDDER INC	Common	499040103	144,753.00	2,100	X	X
KEYSPAN CORP	Common	49337W100	145,345.00	4,100	X	X



KOHL'S CORP	Common	500255104	457,282.00	8,900	X	X
LEGGETT & PLATT INC	Common	524660107	104,550.00	5,100	X	X
LEHMAN BROS HLDGS INC	Common	524908100	425,472.00	6,400	X	X
LIZ CLAIBORNE INC	Common	539320101	98,700.00	2,800	X	X
LINEAR TECHNOLOGY CORP	Common	535678106	264,122.00	8,200	X	X
LILLY ELI & CO	Common	532457108	2,041,512.00	29,600	X	X
LOCKHEED MARTIN CORP	Common	539830109	561,326.00	11,800	X	X
LINCOLN NATL CORP IND	Common	534187109	167,461.00	4,700	X	X
LOWES COS INC	Common	548661107	880,475.00	20,500	X	X
LOUISIANA PAC CORP	Common	546347105	30,352.00	2,800	X	X
LSI LOGIC CORP	Common	502161102	70,092.00	9,900	X	X
LIMITED BRANDS INC	Common	532716107	212,350.00	13,700	X	X
LOEWS CORP	Common	540424108	231,721.00	4,900	X	X
LUCENT TECHNOLOGIES IN	Common	549463107	220,884.30	108,810	X	X
SOUTHWEST AIRLS CO	Common	844741108	351,740.00	20,450	X	X
LEXMARK INTL NEW	Common	529771107	240,618.00	3,400	X	X
MARRIOTT INTL INC NEW	Common	571903202	234,362.00	6,100	X	X
MASCO CORP	Common	574599106	298,125.00	12,500	X	X
MATTEL INC	Common	577081102	219,585.52	11,606	X	X
MAY DEPT STORES CO	Common	577778103	169,176.00	7,600	X	X
MBIA INC	Common	55262C100	182,325.00	3,740	X	X
MCDONALDS CORP	Common	580135101	739,010.00	33,500	X	X
MCKESSON CORP	Common	58155Q103	273,196.56	7,644	X	X
MOODYS CORP	Common	615369105	205,569.00	3,900	X	X
MEREDITH CORP	Common	589433101	57,200.00	1,300	X	X
MCDERMOTT INTL INC	Common	580037109	10,761.00	1,700	X	X
MEDTRONIC INC	Common	585055106	1,539,837.00	32,100	X	X
MEDIMMUNE INC	Common	584699102	240,042.00	6,600	X	X
MELLON FINL CORP	Common	58551A108	313,575.00	11,300	X	X
MERRILL LYNCH & CO INC	Common	590188108	1,143,660.00	24,500	X	X
MERCURY INTERACTIVE CO	Common	589405109	84,942.00	2,200	X	X
METLIFE INC	Common	59156R108	566,400.00	20,000	X	X
MCGRAW HILL COS INC	Common	580645109	310,000.00	5,000	X	X
MARSHALL & ILSLEY CORP	Common	571834100	183,480.00	6,000	X	X
MILLIPORE CORP	Common	601073109	57,681.00	1,300	X	X
MIRANT CORP	Common	604675108	30,740.00	10,600	X	X
MCCORMICK & CO INC	Common	579780206	100,640.00	3,700	X	X
MARSH & MCLENNAN COS I	Common	571748102	720,087.00	14,100	X	X
3M CO	Common	88579Y101	1,328,494.00	10,300	X	X
MONSTER WORLDWIDE INC	Common	611742107	57,217.00	2,900	X	X
ALTRIA GROUP INC	Common	02209S103	2,421,952.00	53,300	X	X
MOLEX INC	Common	608554101	136,974.25	5,075	X	X
MONSANTO CO NEW	Common	61166W101	147,779.56	6,829	X	X
MOTOROLA INC	Common	620076109	574,343.58	60,906	X	X
MERCK & CO INC	Common	589331107	3,572,450.00	59,000	X	X
MARATHON OIL CORP	Common	565849106	213,435.00	8,100	X	X
MICROSOFT CORP	Common	594918104	7,245,864.00	282,600	X	X

MGIC INVT CORP WIS	Common	552848103	121,264.00	2,600	X	X
MICRON TECHNOLOGY INC	Common	595112103	186,080.00	16,000	X	X
MORGAN STANLEY	Common	617446448	1,222,137.00	28,588	X	X
MEADWESTVACO CORP	Common	583334107	130,094.90	5,267	X	X
MAXIM INTEGRATED PRODS	Common	57772K101	290,615.00	8,500	X	X
MAYTAG CORP	Common	578592107	51,282.00	2,100	X	X
NAVISTAR INTL CORP NEW	Common	63934E108	60,039.20	1,840	X	X
NABORS INDUSTRIES LTD	Common	G6359F10	150,290.00	3,800	X	X
NATIONAL CITY CORP	Common	635405103	526,631.00	16,100	X	X
NCR CORP NEW	Common	62886E108	64,050.00	2,500	X	X
NOBLE CORPORATION	Common	G6542210	120,050.00	3,500	X	X
NEWMONT MINING CORP	Common	651639106	343,069.74	10,569	X	X
NORTH FORK BANCORPORAT	Common	659424105	139,646.00	4,100	X	X
NISOURCE INC	Common	65473P105	131,100.00	6,900	X	X
NIKE INC	Common	654106103	369,081.00	6,900	X	X
NORTHROP GRUMMAN CORP	Common	666807102	419,973.43	4,867	X	X
NOVELL INC	Common	670006105	29,876.00	9,700	X	X
NORFOLK SOUTHERN CORP	Common	655844108	197,760.00	10,300	X	X
NATIONAL SEMICONDUCTOR	Common	637640103	94,656.00	4,800	X	X
NETWORK APPLIANCE INC	Common	64120L104	144,269.00	8,900	X	X
NORTHERN TR CORP	Common	665859104	242,382.00	5,800	X	X
NUCOR CORP	Common	670346105	102,585.00	2,100	X	X
NVIDIA CORP	Common	67066G104	96,642.00	4,200	X	X
NOVELLUS SYS INC	Common	670008101	142,821.90	3,900	X	X
NEWELL RUBBERMAID INC	Common	651229106	202,916.00	7,247	X	X
NEXTEL COMMUNICATIONS	Common	65332V103	488,160.00	27,000	X	X
NEW YORK TIMES CO	Common	650111107	182,000.00	4,000	X	X
OFFICE DEPOT INC	Common	676220106	117,531.00	8,100	X	X
OMNICOM GROUP INC	Common	681919106	358,500.00	5,000	X	X
BANK ONE CORP	Common	06423A103	1,117,630.80	30,060	X	X
ORACLE CORP	Common	68389X105	1,657,798.40	137,920	X	X
OCCIDENTAL PETE CORP	Common	674599105	335,500.00	10,000	X	X
PAYCHEX INC	Common	704326107	291,634.50	9,950	X	X
PEPSI BOTTLING GROUP I	Common	713409100	144,144.00	7,200	X	X
PITNEY BOWES INC	Common	724479100	238,142.00	6,200	X	X
PACCAR INC	Common	693718108	209,098.20	3,095	X	X
PG&E CORP	Common	69331C108	228,420.00	10,800	X	X
PLUM CREEK TIMBER CO I	Common	729251108	124,560.00	4,800	X	X
SPRINT CORP	Common	852061506	154,675.00	26,900	X	X
PHELPS DODGE CORP	Common	717265102	88,182.00	2,300	X	X
PUBLIC SVC ENTERPRISE	Common	744573106	249,275.00	5,900	X	X
PEPSICO INC	Common	713448108	2,012,290.00	45,220	X	X
PFIZER INC	Common	717081103	7,099,341.05	207,887	X	X
PRINCIPAL FINANCIAL GR	Common	74251V102	277,350.00	8,600	X	X
PROCTER & GAMBLE CO	Common	742718109	3,041,038.00	34,100	X	X
PEOPLES ENERGY CORP	Common	711030106	38,601.00	900	X	X
PROGRESS ENERGY INC	Common	743263105	278,457.70	6,343	X	X

PROGRESSIVE CORP OHIO	Common	743315103	416,670.00	5,700	X	X
PARKER HANNIFIN CORP	Common	701094104	132,268.50	3,150	X	X
PULTE HOMES INC	Common	745867101	98,656.00	1,600	X	X
PERKINELMER INC	Common	714046109	45,573.00	3,300	X	X
PALL CORP	Common	696429307	72,000.00	3,200	X	X
PMC-SIERRA INC	Common	69344F106	51,612.00	4,400	X	X
PARAMETRIC TECHNOLOGY	Common	699173100	21,350.00	7,000	X	X
PNC FINL SVCS GROUP IN	Common	693475105	361,194.00	7,400	X	X
PINNACLE WEST CAP CORP	Common	723484101	89,880.00	2,400	X	X
PPG INDS INC	Common	693506107	228,330.00	4,500	X	X
PPL CORP	Common	69351T106	191,307.00	4,449	X	X
PRUDENTIAL FINL INC	Common	744320102	487,925.00	14,500	X	X
PEOPLESOFT INC	Common	712713106	145,997.00	8,300	X	X
PACTIV CORP	Common	695257105	82,782.00	4,200	X	X
PROVIDIAN FINL CORP	Common	74406A102	70,376.00	7,600	X	X
POWER-ONE INC	Common	739308104	15,730.00	2,200	X	X
PAINE WEBBER GROUP INC	Common	695629105	-	-	X	X
PRAXAIR INC	Common	74005P104	258,430.00	4,300	X	X
QWEST COMMUNICATIONS I	Common	749121109	213,221.46	44,607	X	X
QUALCOMM INC	Common	747525103	747,552.00	20,800	X	X
QLOGIC CORP	Common	747277101	120,825.00	2,500	X	X
QUINTILES TRANSNATIONA	Common	748767100	43,989.00	3,100	X	X
RYDER SYS INC	Common	783549108	43,554.00	1,700	X	X
REEBOK INTL LTD	Common	758110100	53,808.00	1,600	X	X
ROWAN COS INC	Common	779382100	56,000.00	2,500	X	X
REGIONS FINL CORP	Common	758940100	195,924.00	5,800	X	X
ROBERT HALF INTL INC	Common	770323103	85,230.00	4,500	X	X
TRANSOCEAN INC	Common	G9007810	184,635.88	8,404	X	X
REYNOLDS R J TOB HLDGS	Common	76182K105	81,862.00	2,200	X	X
COORS ADOLPH CO	Common	217016104	48,980.00	1,000	X	X
ROHM & HAAS CO	Common	775371107	181,463.44	5,848	X	X
ROCKWELL AUTOMATION IN	Common	773903109	116,816.00	4,900	X	X
RADIOSHACK CORP	Common	750438103	115,764.00	4,400	X	X
RAYTHEON CO	Common	755111507	354,672.00	10,800	X	X
IMS HEALTH INC	Common	449934108	115,136.00	6,400	X	X
SEARS ROEBUCK & CO	Common	812387108	272,484.00	8,100	X	X
SAFECO CORP	Common	786429100	127,008.00	3,600	X	X
SANMINA SCI CORP	Common	800907107	84,554.00	13,400	X	X
SBC COMMUNICATIONS INC	Common	78387G103	2,233,223.30	87,406	X	X
SYMBOL TECHNOLOGIES IN	Common	871508107	79,361.00	6,100	X	X
STARBUCKS CORP	Common	855244109	252,556.00	10,300	X	X
SCHWAB CHARLES CORP NE	Common	808513105	358,659.14	35,546	X	X
SUNGARD DATA SYS INC	Common	867363103	194,325.00	7,500	X	X
SIEBEL SYS INC	Common	826170102	123,066.00	12,900	X	X
SEALED AIR CORP NEW	Common	81211K100	104,184.76	2,186	X	X
SCIENTIFIC ATLANTA INC	Common	808655104	92,976.00	3,900	X	X
SCHERING PLOUGH CORP	Common	806605101	717,960.00	38,600	X	X

SHERWIN WILLIAMS CO	Common	824348106	104,832.00	3,900	X	X
SIGMA ALDRICH CORP	Common	826552101	102,942.00	1,900	X	X
SCHLUMBERGER LTD	Common	806857108	727,821.00	15,300	X	X
SARA LEE CORP	Common	803111103	383,724.00	20,400	X	X
SLM CORP	Common	78442P106	470,040.00	12,000	X	X
SOLECTRON CORP	Common	834182107	81,532.00	21,800	X	X
SNAP ON INC	Common	833034101	43,545.00	1,500	X	X
SYNOVUS FINL CORP	Common	87161C105	172,000.00	8,000	X	X
SOUTHERN CO	Common	842587107	592,040.00	19,000	X	X
SOUTHTRUST CORP	Common	844730101	242,080.00	8,900	X	X
ST PAUL COS INC	Common	792860108	217,161.48	5,948	X	X
SIMON PPTY GROUP INC N	Common	828806109	193,822.98	4,966	X	X
STAPLES INC	Common	855030102	234,880.00	12,800	X	X
SEMPRA ENERGY	Common	816851109	155,716.74	5,458	X	X
SUNTRUST BKS INC	Common	867914103	439,116.00	7,400	X	X
ST JUDE MED INC	Common	790849103	270,250.00	4,700	X	X
STATE STR CORP	Common	857477103	342,780.00	8,700	X	X
SUNOCO INC	Common	86764P109	75,480.00	2,000	X	X
SUN MICROSYSTEMS INC	Common	866810104	390,540.00	84,900	X	X
SUPERVALU INC	Common	868536103	74,620.00	3,500	X	X
STANLEY WKS	Common	854616109	60,720.00	2,200	X	X
SAFEWAY INC	Common	786514208	237,336.00	11,600	X	X
STRYKER CORP	Common	863667101	360,724.00	5,200	X	X
SYMANTEC CORP	Common	871503108	171,054.00	3,900	X	X
SYSCO CORP	Common	871829107	513,684.00	17,100	X	X
AT&T CORP	Common	001957505	397,493.25	20,649	X	X
TRAVELERS PPTY CAS COR	Common	89420G406	417,873.46	26,498	X	X
TECO ENERGY INC	Common	872375100	55,154.00	4,600	X	X
TEKTRONIX INC	Common	879131100	47,520.00	2,200	X	X
TERADYNE INC	Common	880770102	84,819.00	4,900	X	X
TARGET CORP	Common	87612E106	908,160.00	24,000	X	X
TENET HEALTHCARE CORP	Common	88033G100	143,295.00	12,300	X	X
TIFFANY & CO NEW	Common	886547108	124,184.00	3,800	X	X
TEMPLE INLAND INC	Common	879868107	60,074.00	1,400	X	X
TJX COS INC NEW	Common	872540109	252,456.00	13,400	X	X
TELLABS INC	Common	879664100	70,956.00	10,800	X	X
TORCHMARK CORP	Common	891027104	115,475.00	3,100	X	X
THERMO ELECTRON CORP	Common	883556102	90,386.00	4,300	X	X
THOMAS & BETTS CORP	Common	884315102	21,675.00	1,500	X	X
TOYS R US INC	Common	892335100	67,872.00	5,600	X	X
TRIBUNE CO NEW	Common	896047107	391,230.00	8,100	X	X
PRICE T ROWE GROUP INC	Common	74144T108	120,800.00	3,200	X	X
SABRE HLDGS CORP	Common	785905100	93,423.50	3,790	X	X
TUPPERWARE CORP	Common	899896104	21,540.00	1,500	X	X
TEXAS INSTRS INC	Common	882508104	800,800.00	45,500	X	X
TEXTRON INC	Common	883203101	140,472.00	3,600	X	X
TXU CORP	Common	873168108	190,937.25	8,505	X	X

TYCO INTL LTD NEW	Common	902124106	996,336.12	52,494	X	X
UNOCAL CORP	Common	915289102	195,092.00	6,800	X	X
UNISYS CORP	Common	909214108	105,608.00	8,600	X	X
UNITEDHEALTH GROUP INC	Common	91324P102	783,900.00	15,600	X	X
UNUMPROVIDENT CORP	Common	91529Y106	101,567.34	7,574	X	X
UNION PAC CORP	Common	907818108	388,734.00	6,700	X	X
UNION PLANTERS CORP	Common	908068109	162,907.50	5,250	X	X
UNITED PARCEL SERVICE	Common	911312106	1,885,520.00	29,600	X	X
US BANCORP DEL	Common	902973304	1,237,985.00	50,530	X	X
UST INC	Common	902911106	154,132.00	4,400	X	X
UNITED TECHNOLOGIES CO	Common	913017109	871,209.00	12,300	X	X
UNIVISION COMMUNICATIO	Common	914906102	182,400.00	6,000	X	X
VISTEON CORP	Common	92839U107	23,406.09	3,407	X	X
V F CORP	Common	918204108	95,116.00	2,800	X	X
VIACOM INC	Common	925524308	2,014,821.68	46,148	X	X
VULCAN MATLS CO	Common	929160109	100,089.00	2,700	X	X
VERITAS SOFTWARE CO	Common	923436109	313,793.15	10,945	X	X
VERIZON COMMUNICATIONS	Common	92343V104	2,852,235.00	72,300	X	X
WALGREEN CO	Common	931422109	812,700.00	27,000	X	X
WATERS CORP	Common	941848103	96,129.00	3,300	X	X
WACHOVIA CORP 2ND NEW	Common	929903102	1,414,823.76	35,406	X	X
WENDYS INTL INC	Common	950590109	86,910.00	3,000	X	X
WELLS FARGO & CO NEW	Common	949746101	2,220,624.00	44,060	X	X
WHIRLPOOL CORP	Common	963320106	114,660.00	1,800	X	X
WINN DIXIE STORES INC	Common	974280109	45,547.00	3,700	X	X
WELLPOINT HEALTH NETWO	Common	94973H108	320,340.00	3,800	X	X
WASHINGTON MUT INC	Common	939322103	1,011,024.00	24,480	X	X
WILLIAMS COS INC DEL	Common	969457100	107,440.00	13,600	X	X
WASTE MGMT INC DEL	Common	94106L109	374,647.68	15,552	X	X
WAL MART STORES INC	Common	931142103	6,182,784.00	115,200	X	X
WORTHINGTON INDS INC	Common	981811102	30,150.00	2,250	X	X
WATSON PHARMACEUTICALS	Common	942683103	113,036.00	2,800	X	X
WRIGLEY WM JR CO	Common	982526105	331,757.00	5,900	X	X
WEYERHAEUSER CO	Common	962166104	313,200.00	5,800	X	X
WYETH	Common	983024100	1,589,695.00	34,900	X	X
UNITED STATES STL CORP	Common	912909108	44,199.00	2,700	X	X
XCEL ENERGY INC	Common	98389B100	157,995.20	10,505	X	X
XL CAP LTD	Common	G9825510	298,800.00	3,600	X	X
XILINX INC	Common	983919101	225,259.00	8,900	X	X
EXXON MOBIL CORP	Common	30231G102	6,312,978.00	175,800	X	X
XEROX CORP	Common	984121103	218,154.00	20,600	X	X
YAHOO INC	Common	984332106	520,884.00	15,900	X	X
YUM BRANDS INC	Common	988498101	227,612.00	7,700	X	X
ZIONS BANCORPORATION	Common	989701107	121,464.00	2,400	X	X
ZIMMER HLDGS INC	Common	98956P102	232,458.00	5,160	X	X
			\$236,671,510.40	7,844,153		
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