

Edgar Filing: VERIZON COMMUNICATIONS INC - Form 13F-HR

VERIZON COMMUNICATIONS INC
Form 13F-HR
May 06, 2002

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, 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: Verizon Investment Management Corp.
Address: 695 Main Street, 6th Floor
Stamford, Connecticut 06901

Form 13F File Number: 028-04063

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: Marie LoGiudice

Title: Vice President-Operations

Phone: 203 965-3726

Signature, Place, and Date of Signing:

/s/ ----- [Signature]	STAMFORD, CONNECTICUT ----- [City, State]	5/06/02 ----- [Date]
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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).)

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Form 13F SUMMARY PAGE

Report summary:

Number of Other Included Managers:	0

Form 13F Information Table Entry Total:	885

Form 13F Information Table Value Total:	\$7,356,842

	(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

NONE

VERIZON INVESTMENT MANAGEMENT CORP.
 FORM 13F - SOLE INSTR V. NONE AUTHORITY
 MARCH 31, 2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A) SOLE INSTR.	(B) SHARED AS DEF. V	(C) SHARED OTHER
ACE LTD	ORD	G0070K103	1,425		34,166	X		
EVEREST RE GROUP LTD	COM	G3223R108	811		11,700	X		
GLOBALSANTAFE CORP	SHS	G3930E101	4,925		150,622	X		
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5,817		116,297	X		
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	880		50,400	X		
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1,396		42,011	X		
WHITE MTNS INS GROUP LTD	COM	G9618E107	3,523		10,200	X		
XL CAP LTD	CL A	G98255105	7,461		79,929	X		
A D C TELECOMMUNICATIONS	COM	000886101	807		198,339	X		
AFLAC INC	COM	001055102	5,884		199,447	X		
AGL RES INC	COM	001204106	964		41,000	X		
AES CORP	COM	00130H105	1,865		207,189	X		
AK STL HLDG CORP	COM	001547108	326		22,800	X		
AMR CORP	COM	001765106	1,289		48,811	X		
AOL TIME WARNER INC	COM	00184A105	82,793		3,500,746	X		

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AT&T CORP	COM	001957109	31,937	2,034,225	X
AT&T WIRELESS SVCS INC	COM	00209A106	10,623	1,186,947	X
ABBOTT LABS	COM	002824100	63,613	1,209,378	X
ABERCROMBIE & FITCH CO	CL A	002896207	1,981	64,326	X
ABGENIX INC	COM	00339B107	361	19,102	X
ACTIVISION INC NEW	COM NEW	004930202	2,718	91,100	X
ACTION PERFORMANCE COS INC	COM	004933107	569	11,550	X
ACTERNA CORP	COM	00503U105	53	35,174	X
ADOBE SYS INC	COM	00724F101	8,318	206,462	X
ADVANCED FIBRE COMMUNICATION	COM	00754A105	678	35,312	X
ADVO INC	COM	007585102	300	7,100	X
ADVANCEPCS	COM	00790K109	2,120	70,467	X
ADVANCED MICRO DEVICES INC	COM	007903107	3,480	236,565	X
ADVENT SOFTWARE INC	COM	007974108	436	7,375	X
AETNA INC NEW	COM	00817Y108	1,053	27,132	X
AFFILIATED COMPUTER SERVICES	CL A	008190100	9,572	170,534	X
AFFYMETRIX INC	COM	00826T108	276	9,531	X
AGERE SYS INC	CL A	00845V100	492	126,591	X
AGILENT TECHNOLOGIES INC	COM	00846U101	4,124	117,968	X
AIR PRODS & CHEMS INC	COM	009158106	10,069	194,938	X
ALBANY MOLECULAR RESH INC	COM	012423109	736	30,700	X
ALBERTO CULVER CO	CL B CONV	013068101	518	9,590	X
ALBERTSONS INC	COM	013104104	13,155	396,955	X
ALCAN INC	COM	013716105	3,729	94,098	X
ALCOA INC	COM	013817101	24,617	652,285	X
ALKERMES INC	COM	01642T108	415	15,939	X
ALLEGHENY ENERGY INC	COM	017361106	2,527	61,123	X
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	981	59,305	X
ALLEGIANCE TELECOM INC	COM	01747T102	53	17,587	X
ALLERGAN INC	COM	018490102	6,788	104,989	X
ALLIED CAP CORP NEW	COM	01903Q108	412	14,981	X
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	584	44,918	X
ALLSTATE CORP	COM	020002101	17,632	466,814	X
ALLTEL CORP	COM	020039103	13,261	238,714	X
ALTERA CORP	COM	021441100	9,241	422,553	X
AMAZON COM INC	COM	023135106	2,071	144,851	X
AMBAC FINL GROUP INC	COM	023139108	10,183	172,393	X
AMERADA HESS CORP	COM	023551104	5,890	74,219	X
AMEREN CORP	COM	023608102	2,175	50,877	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	X	INV. DISCRETION		
						(A)	(B)	(C)
						SHARED AS DEF.	SHARED INSTR.	SHARED V OTHER
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	304	12,284	X			
AMERICAN ELEC PWR INC	COM	025537101	2,806	60,878	X			
AMERICAN EXPRESS CO	COM	025816109	20,612	503,212	X			
AMERICAN INTL GROUP INC	COM	026874107	116,490	1,614,781	X			
AMERICAN PWR CONVERSION CORP	COM	029066107	519	35,136	X			
AMERICAN STD COS INC DEL	COM	029712106	3,627	51,269	X			

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AMERICAN TOWER CORP	CL A	029912201	135	24,582	X
AMERICAN WTR WKS INC	COM	030411102	9,903	226,100	X
AMERICAN WOODMARK CORP	COM	030506109	593	9,400	X
AMERICREDIT CORP	COM	03060R101	834	21,959	X
AMERITRADE HLDG CORP	CL A	03072H109	203	31,279	X
AMERISOURCEBERGEN CORP	COM	03073E105	6,527	95,558	X
AMETEK INC NEW	COM	031100100	2,999	80,600	X
AMGEN INC	COM	031162100	46,956	786,795	X
AMKOR TECHNOLOGY INC	COM	031652100	584	26,163	X
AMPHENOL CORP NEW	CL A	032095101	1,161	24,810	X
AMSOUTH BANCORPORATION	COM	032165102	2,327	105,852	X
ANADARKO PETE CORP	COM	032511107	13,293	235,530	X
ANALOG DEVICES INC	COM	032654105	7,579	168,282	X
ANDREW CORP	COM	034425108	180	10,753	X
ANDRX GROUP	COM	034553107	2,228	58,725	X
ANHEUSER BUSCH COS INC	COM	035229103	28,114	538,577	X
AON CORP	COM	037389103	1,714	48,973	X
APACHE CORP	COM	037411105	2,072	36,429	X
APOGENT TECHNOLOGIES INC	COM	03760A101	328	13,273	X
APOLLO GROUP INC	CL A	037604105	8,699	162,441	X
APOLLO GROUP INC	COM UNV PHOENX	037604204	2,154	51,475	X
APPLE COMPUTER INC	COM	037833100	2,278	96,249	X
APPLERA CORP	COM AP BIO GRP	038020103	3,158	141,292	X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,118	139,799	X
APPLIED MATLS INC	COM	038222105	40,347	743,449	X
ARCHER DANIELS MIDLAND CO	COM	039483102	3,941	282,912	X
ARIBA INC	COM	04033V104	145	31,939	X
ASHLAND INC	COM	044204105	3,897	85,621	X
ASSOCIATED BANC CORP	COM	045487105	3,077	80,900	X
ATMEL CORP	COM	049513104	628	61,942	X
AUTODESK INC	COM	052769106	1,141	24,433	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	15,218	261,158	X
AUTONATION INC	COM	05329W102	200	14,300	X
AUTOZONE INC	COM	053332102	4,971	72,206	X
AVAYA INC	COM	053499109	876	118,640	X
AVERY DENNISON CORP	COM	053611109	2,320	38,021	X
AVON PRODS INC	COM	054303102	6,074	111,815	X
AXCELIS TECHNOLOGIES INC	COM	054540109	348	24,339	X
AZTAR CORP	COM	054802103	920	42,000	X
BB&T CORP	COM	054937107	3,795	99,581	X
BCE INC	COM	05534B109	583	33,100	X
BISYS GROUP INC	COM	055472104	4,522	128,294	X
BJS WHOLESALE CLUB INC	COM	05548J106	4,463	99,843	X
BJ SVCS CO	COM	055482103	4,807	139,463	X
BMC SOFTWARE INC	COM	055921100	1,668	85,748	X
BAKER HUGHES INC	COM	057224107	7,978	208,564	X
BALL CORP	COM	058498106	6,311	133,641	X
BANK OF AMERICA CORPORATION	COM	060505104	86,861	1,276,988	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR SHARES OR PRINCIPAL AMOUNT	SHARES OR AS DEF. INSTR.	INV. DISCRETION		
						(A)	(B)	(C)
						SHARED	SHARED	OTHER

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BANK NEW YORK INC	COM	064057102	10,660	253,691	X
BANK ONE CORP	COM	06423A103	19,059	456,168	X
BANKNORTH GROUP INC NEW	COM	06646R107	11,367	431,400	X
BARD C R INC	COM	067383109	1,999	33,853	X
BARNES GROUP INC	COM	067806109	203	8,300	X
BARRICK GOLD CORP	COM	067901108	1,597	86,035	X
BARR LABS INC	COM	068306109	2,242	34,066	X
BAUSCH & LOMB INC	COM	071707103	454	10,185	X
BAXTER INTL INC	COM	071813109	25,446	427,516	X
BEA SYS INC	COM	073325102	2,286	166,751	X
BEAR STEARNS COS INC	COM	073902108	9,956	158,659	X
BECKMAN COULTER INC	COM	075811109	4,750	93,007	X
BECTON DICKINSON & CO	COM	075887109	3,812	101,062	X
BED BATH & BEYOND INC	COM	075896100	7,023	208,086	X
BELLSOUTH CORP	COM	079860102	46,569	1,263,404	X
BEMIS INC	COM	081437105	1,716	31,576	X
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9,243	130	X
BEST BUY INC	COM	086516101	14,580	184,096	X
BIG LOTS INC	COM	089302103	323	22,981	X
BIOGEN INC	COM	090597105	2,753	56,113	X
BIOMET INC	COM	090613100	6,345	234,487	X
BLACK & DECKER CORP	COM	091797100	868	18,656	X
BLACKROCK INC	CL A	09247X101	1,436	32,200	X
BLOCK H & R INC	COM	093671105	8,161	183,590	X
BOEING CO	COM	097023105	32,796	679,704	X
BOISE CASCADE CORP	COM	097383103	814	22,468	X
BORG WARNER INC	COM	099724106	2,215	35,200	X
BOSTON SCIENTIFIC CORP	COM	101137107	4,624	184,282	X
BOWATER INC	COM	102183100	2,136	42,900	X
BRINKER INTL INC	COM	109641100	1,420	43,812	X
BRISTOL MYERS SQUIBB CO	COM	110122108	52,452	1,295,435	X
BROADCOM CORP	CL A	111320107	5,874	163,613	X
BROADVISION INC	COM	111412102	93	53,960	X
BROADWING INC	COM	111620100	87	12,500	X
BROCADE COMMUNICATIONS SYS I	COM	111621108	3,405	126,110	X
BROWN FORMAN CORP	CL B	115637209	809	11,121	X
BRUNSWICK CORP	COM	117043109	453	16,593	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5,277	174,854	X
BURLINGTON RES INC	COM	122014103	2,174	54,216	X
CDW COMPUTER CTRS INC	COM	125129106	2,000	39,737	X
C H ROBINSON WORLDWIDE INC	COM	12541W100	2,292	68,200	X
CIGNA CORP	COM	125509109	13,841	136,510	X
CMGI INC	COM	125750109	23	16,800	X
CMS ENERGY CORP	COM	125896100	3,208	141,771	X
CNET NETWORKS INC	COM	12613R104	90	16,470	X
CSG SYS INTL INC	COM	126349109	329	11,548	X
CSX CORP	COM	126408103	3,146	82,562	X
CVS CORP	COM	126650100	4,935	143,756	X
CABLEVISION SYS CORP	CL A RAINB MED	12686C844	563	22,817	X
CABOT CORP	COM	127055101	1,334	36,200	X
CABOT MICROELECTRONICS CORP	COM	12709P103	404	5,975	X
CACI INTL INC	CL A	127190304	5,396	153,700	X
CADENCE DESIGN SYSTEM INC	COM	127387108	6,775	299,638	X
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	635	25,400	X

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		ITEM 1:	ITEM 2:	ITEM 3:	ITEM 4:	ITEM 5:	ITEM 6:	
							INV. DISCRETION	
							(A)	(B) (C)
							SHARED	
							AS DEF.	SHARED
NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	SOLE	INSTR.	V	OTHER
CALPINE CORP	COM	131347106	2,170	170,835	X			
CAMPBELL SOUP CO	COM	134429109	2,558	95,446	X			
CANADIAN NATL RY CO	COM	136375102	2,583	51,700	X			
CAPITAL ONE FINL CORP	COM	14040H105	13,908	217,830	X			
CAPSTONE TURBINE CORP	COM	14067D102	36	10,900	X			
CARDINAL HEALTH INC	COM	14149Y108	25,187	355,301	X			
CAREMARK RX INC	COM	141705103	2,592	132,908	X			
CARNIVAL CORP	COM	143658102	2,529	77,450	X			
CATALINA MARKETING CORP	COM	148867104	445	12,200	X			
CATERPILLAR INC DEL	COM	149123101	13,380	235,355	X			
CELGENE CORP	COM	151020104	462	18,656	X			
CENDANT CORP	COM	151313103	12,715	662,225	X			
CENTEX CORP	COM	152312104	2,188	42,126	X			
CENTURYTEL INC	COM	156700106	7,131	209,744	X			
CEPHALON INC	COM	156708109	7,216	114,534	X			
CERIDIAN CORP NEW	COM	156779100	1,263	57,300	X			
CERNER CORP	COM	156782104	900	18,874	X			
CERTEGY INC	COM	156880106	1,395	35,140	X			
CHARTER ONE FINL INC	COM	160903100	3,458	110,773	X			
CHARTER COMMUNICATIONS INC D	CL A	16117M107	285	25,200	X			
CHECKFREE CORP NEW	COM	162813109	230	15,009	X			
CHEESECAKE FACTORY INC	COM	163072101	432	11,700	X			
CHEVRONTEXACO CORP	COM	166764100	66,194	733,285	X			
CHICOS FAS INC	COM	168615102	591	17,550	X			
CHIRON CORP	COM	170040109	3,081	67,132	X			
CHOICEPOINT INC	COM	170388102	5,100	88,545	X			
CHUBB CORP	COM	171232101	2,349	32,135	X			
CHURCH & DWIGHT INC	COM	171340102	1,647	55,900	X			
CIENA CORP	COM	171779101	2,603	289,277	X			
CINCINNATI FINL CORP	COM	172062101	1,268	29,043	X			
CINERGY CORP	COM	172474108	1,896	53,032	X			
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	699	38,723	X			
CISCO SYS INC	COM	17275R102	103,405	6,107,823	X			
CIRRUS LOGIC INC	COM	172755100	245	12,969	X			
CINTAS CORP	COM	172908105	2,993	60,034	X			
CITIGROUP INC	COM	172967101	173,035	3,494,236	X			
CITIZENS COMMUNICATIONS CO	COM	17453B101	854	79,447	X			
CITRIX SYS INC	COM	177376100	1,463	84,665	X			
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7,516	146,200	X			
CLOROX CO DEL	COM	189054109	3,849	88,230	X			
COACH INC	COM	189754104	546	10,767	X			
COCA COLA CO	COM	191216100	76,690	1,467,464	X			
COCA COLA ENTERPRISES INC	COM	191219104	2,169	115,510	X			
COLGATE PALMOLIVE CO	COM	194162103	16,907	295,839	X			
COLUMBIA SPORTSWEAR CO	COM	198516106	1,319	39,306	X			
COMCAST CORP	CL A SPL	200300200	16,417	516,262	X			
COMERICA INC	COM	200340107	2,104	33,630	X			
COMMERCE BANCORP INC NJ	COM	200519106	5,198	115,759	X			
COMMERCIAL FEDERAL CORPORATI	COM	201647104	1,450	53,900	X			
COMMUNITY HEALTH SYS INC NEW	COM	203668108	248	11,201	X			
COMPASS BANCSHARES INC	COM	20449H109	3,118	101,000	X			
COMPAQ COMPUTER CORP	COM	204493100	6,316	604,359	X			

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COMPUTER ASSOC INTL INC	COM	204912109	7,255	331,439	X
COMPUTER SCIENCES CORP	COM	205363104	1,609	31,703	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A) SOLE AS INSTR.	(B) SHARED V	(C) SHARED OTHER
COMPUWARE CORP	COM	205638109	2,292		177,510	X		
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2,240		176,825	X		
CONAGRA FOODS INC	COM	205887102	7,711		317,991	X		
CONCORD EFS INC	COM	206197105	18,173		546,570	X		
CONEXANT SYSTEMS INC	COM	207142100	1,316		109,232	X		
CONOCO INC	COM	208251504	7,034		241,045	X		
CONSECO INC	COM	208464107	226		62,351	X		
CONSOLIDATED EDISON INC	COM	209115104	5,245		125,144	X		
CONSTELLATION BRANDS INC	CL A	21036P108	2,484		45,200	X		
CONSTELLATION ENERGY GROUP I	COM	210371100	954		30,931	X		
CONVERGYS CORP	COM	212485106	2,763		93,453	X		
COOPER CAMERON CORP	COM	216640102	1,063		20,793	X		
COOPER INDS INC	COM	216669101	729		17,377	X		
COOPER TIRE & RUBR CO	COM	216831107	208		9,590	X		
COORS ADOLPH CO	CL B	217016104	410		6,072	X		
CORNING INC	COM	219350105	2,597		340,840	X		
CORVIS CORP	COM	221009103	80		64,111	X		
COSTCO WHSL CORP NEW	COM	22160K105	15,170		380,976	X		
COUNTRYWIDE CR INDS INC DEL	COM	222372104	6,706		149,848	X		
COX COMMUNICATIONS INC NEW	CL A	224044107	410		10,900	X		
COX RADIO INC	CL A	224051102	2,699		95,047	X		
CRANE CO	COM	224399105	298		10,884	X		
CREE INC	COM	225447101	244		17,937	X		
CROWN CASTLE INTL CORP	COM	228227104	181		27,318	X		
CUMMINS INC	COM	231021106	348		7,358	X		
CURAGEN CORP	COM	23126R101	162		10,095	X		
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1,357		59,008	X		
CYTYC CORP	COM	232946103	1,607		59,699	X		
DST SYS INC DEL	COM	233326107	893		17,927	X		
DTE ENERGY CO	COM	233331107	12,794		281,191	X		
DANA CORP	COM	235811106	604		28,124	X		
DANAHER CORP DEL	COM	235851102	4,923		69,313	X		
DARDEN RESTAURANTS INC	COM	237194105	4,879		120,201	X		
DAVITA INC	COM	23918K108	411		16,260	X		
DEERE & CO	COM	244199105	3,394		74,506	X		
DELL COMPUTER CORP	COM	247025109	61,111		2,340,509	X		
DELPHI CORP	COM	247126105	1,694		105,926	X		
DELTA AIR LINES INC DEL	COM	247361108	762		23,285	X		
DELUXE CORP	COM	248019101	5,938		128,368	X		
DENTSPLY INTL INC NEW	COM	249030107	480		12,942	X		
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	430		28,706	X		
DEVON ENERGY CORP NEW	COM	25179M103	2,030		42,062	X		
DEVRY INC DEL	COM	251893103	426		14,123	X		
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4,408		141,000	X		

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DIEBOLD INC	COM	253651103	1,605	39,400	X
DIGITAL INSIGHT CORP	COM	25385P106	1,014	36,800	X
DILLARDS INC	CL A	254067101	264	11,061	X
DISNEY WALT CO	COM DISNEY	254687106	26,856	1,163,616	X
DOLLAR GEN CORP	COM	256669102	1,796	110,304	X
DOLLAR TREE STORES INC	COM	256747106	1,848	56,339	X
DOMINION RES INC VA NEW	COM	25746U109	3,238	49,699	X
DONALDSON INC	COM	257651109	4,552	113,200	X
DONNELLEY R R & SONS CO	COM	257867101	647	20,797	X
DORAL FINL CORP	COM	25811P100	3,307	97,400	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A)	(B)	(C)
						SHARED AS DEF.	SHARED V	OTHER
DOUBLECLICK INC	COM	258609304	331		27,646	X		
DOVER CORP	COM	260003108	1,693		41,305	X		
DOW CHEM CO	COM	260543103	19,228		587,662	X		
DOW JONES & CO INC	COM	260561105	1,056		18,137	X		
DU PONT E I DE NEMOURS & CO	COM	263534109	22,729		482,058	X		
DUKE ENERGY CORP	WHEN ISSUED	264399106	16,809		444,684	X		
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3,809		95,200	X		
DYNEGY INC NEW	CL A	26816Q101	10,184		351,186	X		
E M C CORP MASS	COM	268648102	18,581		1,558,780	X		
ENSCO INTL INC	COM	26874Q100	844		28,014	X		
EOG RES INC	COM	26875P101	1,441		35,525	X		
ESS TECHNOLOGY INC	COM	269151106	774		37,300	X		
E TRADE GROUP INC	COM	269246104	398		42,272	X		
EARTHLINK INC	COM	270321102	112		11,039	X		
EASTMAN CHEM CO	COM	277432100	2,688		55,088	X		
EASTMAN KODAK CO	COM	277461109	4,988		160,037	X		
EATON CORP	COM	278058102	1,808		22,324	X		
EATON VANCE CORP	COM NON VTG	278265103	770		19,264	X		
EBAY INC	COM	278642103	7,389		130,449	X		
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1,500		52,951	X		
ECOLAB INC	COM	278865100	3,941		86,188	X		
EDISON INTL	COM	281020107	3,847		229,651	X		
J D EDWARDS & CO	COM	281667105	776		43,000	X		
EDWARDS AG INC	COM	281760108	4,442		101,000	X		
EL PASO CORP	COM	28336L109	21,894		497,251	X		
ELECTRONIC ARTS INC	COM	285512109	3,782		62,210	X		
ELECTRONIC DATA SYS NEW	COM	285661104	32,031		552,361	X		
ELECTRONICS FOR IMAGING INC	COM	286082102	300		16,400	X		
EMERSON ELEC CO	COM	291011104	11,036		192,293	X		
EMULEX CORP	COM NEW	292475209	1,645		49,944	X		
ENGELHARD CORP	COM	292845104	2,130		68,651	X		
ENGINEERED SUPPORT SYS INC	COM	292866100	3,349		72,400	X		
ENTERASYS NETWORKS INC	COM	293637104	256		60,516	X		
ENERGY CORP NEW	COM	29364G103	12,016		276,807	X		
ENZON INC	COM	293904108	469		10,579	X		

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EQUIFAX INC	COM	294429105	2,840	94,992	X
EQUITABLE RES INC	COM	294549100	2,673	76,800	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	4,898	163,313	X
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	1,471	51,181	X
EXELON CORP	COM	30161N101	9,577	180,800	X
EXPEDITORS INTL WASH INC	COM	302130109	1,320	21,645	X
EXPRESS SCRIPTS INC	COM	302182100	1,127	19,570	X
EXTENDED STAY AMER INC	COM	30224P101	452	26,000	X
EXTREME NETWORKS INC	COM	30226D106	261	25,060	X
EXULT INC DEL	COM	302284104	219	20,096	X
EXXON MOBIL CORP	COM	30231G102	201,762	4,603,280	X
FLIR SYS INC	COM	302445101	4,995	104,600	X
FPL GROUP INC	COM	302571104	4,081	68,538	X
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	3,113	108,841	X
FAMILY DLR STORES INC	COM	307000109	3,450	102,947	X
FASTENAL CO	COM	311900104	708	9,394	X
FEDERAL HOME LN MTG CORP	COM	313400301	35,435	559,183	X
FEDERAL NATL MTG ASSN	COM	313586109	53,640	671,503	X
FEDERATED DEPT STORES INC DE	COM	31410H101	3,410	83,470	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	SOLE	INV. DISCRETION		
						(A)	(B)	(C)
						SHARED AS DEF. INSTR.	SHARED V	SHARED OTHER
FEDERATED INVS INC PA	CL B	314211103	3,407	105,329	X			
FEDEX CORP	COM	31428X106	9,545	164,291	X			
FERRO CORP	COM	315405100	3,044	105,700	X			
FIFTH THIRD BANCORP	COM	316773100	25,238	374,007	X			
FINISAR	COM	31787A101	331	43,025	X			
FIRST DATA CORP	COM	319963104	41,497	475,610	X			
FIRST HEALTH GROUP CORP	COM	320960107	712	29,495	X			
FIRST TENN NATL CORP	COM	337162101	7,998	228,200	X			
FISERV INC	COM	337738108	8,163	177,487	X			
FLAGSTAR BANCORP INC	COM	337930101	1,229	52,800	X			
FIRSTENERGY CORP	COM	337932107	1,937	56,024	X			
FLEETBOSTON FINL CORP	COM	339030108	26,400	754,278	X			
FLUOR CORP NEW	COM	343412102	619	15,185	X			
FLOWERS FOODS INC	COM	343498101	1,765	69,300	X			
FLOWSERVE CORP	COM	34354P105	1,722	53,800	X			
FOOT LOCKER INC	COM	344849104	618	38,168	X			
FORD MTR CO DEL	COM PAR \$0.01	345370860	14,209	861,677	X			
FOREST LABS INC	COM	345838106	18,078	221,273	X			
FORTUNE BRANDS INC	COM	349631101	11,135	225,533	X			
FOUNDRY NETWORKS INC	COM	35063R100	153	21,248	X			
FOX ENTMT GROUP INC	CL A	35138T107	2,507	105,989	X			
FRANKLIN RES INC	COM	354613101	4,312	102,857	X			
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	957	54,328	X			
GALLAGHER ARTHUR J & CO	COM	363576109	687	20,954	X			
GANNETT INC	COM	364730101	14,915	195,995	X			
GAP INC DEL	COM	364760108	5,495	365,361	X			

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GATEWAY INC	COM	367626108	348	55,106	X
GAYLORD ENTMT CO NEW	COM	367905106	604	22,700	X
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	405	27,385	X
GENENTECH INC	COM NEW	368710406	3,363	66,660	X
GENERAL DYNAMICS CORP	COM	369550108	10,641	113,262	X
GENERAL ELEC CO	COM	369604103	288,565	7,705,353	X
GENERAL MLS INC	COM	370334104	7,935	162,431	X
GENERAL MTRS CORP	COM	370442105	29,397	486,307	X
GENERAL MTRS CORP	CL H NEW	370442832	2,432	147,828	X
GENTEX CORP	COM	371901109	550	18,578	X
GENUINE PARTS CO	COM	372460105	9,571	260,284	X
GENZYME CORP	COM GENL DIV	372917104	5,897	135,046	X
GEORGIA PAC CORP	COM	373298108	4,593	153,360	X
GILEAD SCIENCES INC	COM	375558103	5,730	159,206	X
GILLETTE CO	COM	375766102	18,726	550,603	X
GLOBAL PMTS INC	COM	37940X102	1,400	38,200	X
GOLDEN WEST FINL CORP DEL	COM	381317106	10,790	169,926	X
GOLDMAN SACHS GROUP INC	COM	38141G104	4,919	54,500	X
GOODRICH CORP	COM	382388106	1,426	45,070	X
GOODYEAR TIRE & RUBR CO	COM	382550101	758	29,656	X
GRAINGER W W INC	COM	384802104	1,139	20,260	X
GRANT PRIDECO INC	COM	38821G101	137	10,000	X
GREAT LAKES CHEM CORP	COM	390568103	1,170	41,531	X
GREENPOINT FINL CORP	COM	395384100	210	4,800	X
GUIDANT CORP	COM	401698105	9,249	213,500	X
HCA INC	COM	404119109	6,843	155,241	X
HCC INS HLDGS INC	COM	404132102	456	16,300	X
HALLIBURTON CO	COM	406216101	3,918	229,517	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	X	INV. DISCRETION		
						(A) SOLE	(B) SHARED AS DEF. INSTR. V	(C) SHARED OTHER
HANCOCK JOHN FINL SVCS INC	COM	41014S106	4,261	111,565	X			
HANOVER COMPRESSOR CO	COM	410768105	593	32,972	X			
HARLEY DAVIDSON INC	COM	412822108	14,370	260,665	X			
HARRAHS ENTMT INC	COM	413619107	1,015	22,927	X			
HARRIS CORP DEL	COM	413875105	215	5,982	X			
HARTFORD FINL SVCS GROUP INC	COM	416515104	11,260	165,295	X			
HASBRO INC	COM	418056107	1,089	68,826	X			
HEALTHSOUTH CORP	COM	421924101	1,064	74,135	X			
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2,460	118,670	X			
HEINZ H J CO	COM	423074103	3,780	91,085	X			
HELMERICH & PAYNE INC	COM	423452101	1,247	31,100	X			
HENRY JACK & ASSOC INC	COM	426281101	354	15,971	X			
HERCULES INC	COM	427056106	335	25,137	X			
HERSHEY FOODS CORP	COM	427866108	3,154	46,011	X			
HEWLETT PACKARD CO	COM	428236103	10,031	559,135	X			

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HIBERNIA CORP	CL A	428656102	877	45,900	X
HILLENBRAND INDS INC	COM	431573104	5,140	83,400	X
HILTON HOTELS CORP	COM	432848109	968	67,697	X
HISPANIC BROADCASTING CORP	CL A	43357B104	448	15,392	X
HOME DEPOT INC	COM	437076102	77,151	1,587,146	X
HOMESTORE COM INC	COM	437852106	53	19,800	X
HONEYWELL INTL INC	COM	438516106	14,965	391,034	X
HORMEL FOODS CORP	COM	440452100	2,861	104,600	X
HOST MARRIOTT CORP NEW	COM	44107P104	157	13,100	X
HOUSEHOLD INTL INC	COM	441815107	17,171	302,312	X
HUDSON CITY BANCORP	COM	443683107	1,827	56,300	X
HUMANA INC	COM	444859102	431	31,891	X
HUMAN GENOME SCIENCES INC	COM	444903108	1,876	86,095	X
HUNTINGTON BANCSHARES INC	COM	446150104	936	47,491	X
ICN PHARMACEUTICALS INC NEW	COM	448924100	407	12,822	X
ICOS CORP	COM	449295104	1,183	25,719	X
IDEC PHARMACEUTICALS CORP	COM	449370105	8,506	132,288	X
IMS HEALTH INC	COM	449934108	4,083	181,885	X
ITT INDS INC IND	COM	450911102	9,612	152,480	X
IDEX CORP	COM	45167R104	807	21,800	X
ILLINOIS TOOL WKS INC	COM	452308109	5,387	74,458	X
IMCLONE SYS INC	COM	45245W109	374	15,183	X
IMMUNEX CORP NEW	COM	452528102	8,024	265,175	X
INCO LTD	COM	453258402	934	47,729	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	1,660	59,000	X
INFORMATICA CORP	COM	45666Q102	117	16,202	X
INGRAM MICRO INC	CL A	457153104	536	32,400	X
INHALE THERAPEUTIC SYS INC	COM	457191104	117	11,080	X
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2,208	66,432	X
INTEL CORP	COM	458140100	170,952	5,621,582	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	143,584	1,380,614	X
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3,481	99,529	X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	9,896	158,798	X
INTL PAPER CO	COM	460146103	9,939	231,083	X
INTERNATIONAL RECTIFIER CORP	COM	460254105	713	15,701	X
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	358	7,830	X
INTERNET SEC SYS INC	COM	46060X107	217	9,497	X
INTERSIL CORP	CL A	46069S109	726	25,617	X
INTERPUBLIC GROUP COS INC	COM	460690100	4,659	135,922	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
					(A) SOLE	(B) INSTR.	(C) SHARED AS DEF. V OTHER
INTERWOVEN INC	COM	46114T102	110	21,967	X		
INTUIT	COM	461202103	2,345	61,121	X		
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	4,459	84,538	X		
INVITROGEN CORP	COM	46185R100	450	13,098	X		
INVESTORS FINL SERVICES CORP	COM	461915100	600	7,894	X		
IRON MTN INC PA	COM	462846106	714	22,510	X		
ISHARES TR	RUSSELL1000VAL	464287598	12,678	219,458	X		

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ISHARES TR	RUSSELL1000GRW	464287614	3,899	78,500	X
ITRON INC	COM	465741106	1,071	36,000	X
I2 TECHNOLOGIES INC	COM	465754109	349	69,008	X
IVAX CORP	COM	465823102	743	46,275	X
JDS UNIPHASE CORP	COM	46612J101	6,152	1,044,406	X
J P MORGAN CHASE & CO	COM	46625H100	29,355	823,419	X
JABIL CIRCUIT INC	COM	466313103	1,503	63,869	X
JACOBS ENGR GROUP INC DEL	COM	469814107	4,196	58,862	X
JEFFERSON PILOT CORP	COM	475070108	1,426	28,480	X
JOHN NUVEEN CO	CL A	478035108	5,708	103,500	X
JOHNSON & JOHNSON	COM	478160104	178,347	2,745,914	X
JOHNSON CTLS INC	COM	478366107	11,094	125,631	X
JONES APPAREL GROUP INC	COM	480074103	3,408	97,511	X
JUNIPER NETWORKS INC	COM	48203R104	1,457	115,467	X
KLA-TENCOR CORP	COM	482480100	16,627	250,036	X
K MART CORP	COM	482584109	220	137,400	X
KPMG CONSULTING INC	COM	48265R109	401	19,838	X
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	717	45,000	X
KB HOME	COM	48666K109	289	6,649	X
KELLOGG CO	COM	487836108	3,540	105,464	X
KEMET CORP	COM	488360108	217	11,200	X
KERR MCGEE CORP	COM	492386107	4,427	70,438	X
KEYCORP NEW	COM	493267108	8,513	319,454	X
KEYSPAN CORP	COM	49337W100	956	26,278	X
KIMBERLY CLARK CORP	COM	494368103	15,249	235,867	X
KINDER MORGAN INC KANS	COM	49455P101	4,887	100,903	X
KING PHARMACEUTICALS INC	COM	495582108	5,109	145,919	X
KNIGHT RIDDER INC	COM	499040103	10,689	155,617	X
KNIGHT TRADING GROUP INC	COM	499063105	110	15,458	X
KOHL'S CORP	COM	500255104	25,867	363,551	X
KRAFT FOODS INC	CL A	50075N104	989	25,600	X
KRISPY KREME DOUGHNUTS INC	COM	501014104	419	10,249	X
KROGER CO	COM	501044101	10,611	478,836	X
KRONOS INC	COM	501052104	576	12,250	X
LNR PPTY CORP	COM	501940100	1,098	31,300	X
LSI LOGIC CORP	COM	502161102	1,831	107,695	X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4,466	39,871	X
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2,861	29,842	X
LABRANCHE & CO INC	COM	505447102	334	10,758	X
LAFARGE NORTH AMERICA INC	COM	505862102	1,427	33,000	X
LAM RESEARCH CORP	COM	512807108	3,798	129,549	X
LANDAUER INC	COM	51476K103	1,746	46,000	X
LATTICE SEMICONDUCTOR CORP	COM	518415104	919	52,401	X
LAUDER ESTEE COS INC	CL A	518439104	1,034	30,271	X
LEAR CORP	COM	521865105	1,837	38,600	X
LEGGETT & PLATT INC	COM	524660107	922	37,162	X
LEHMAN BROS HLDGS INC	COM	524908100	21,992	340,230	X

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ITEM 1:	ITEM 2:	ITEM 3:	ITEM 4:	ITEM 5:	ITEM 6:
					INV. DISCRETION
					(A) (B) (C)
					SHARED
					AS DEF. SHAR
		CUSIP	PENSION FAIR MARKET VALUE	SHARES OR PRINCIPAL	

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NAME OF ISSUER	TITLE OF CLASS	NUMBER	(\$000)	AMOUNT	SOLE INSTR. V OTH
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	190	53,430	X
LEXMARK INTL NEW	CL A	529771107	7,366	128,816	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	7,305	577,928	X
LILLY ELI & CO	COM	532457108	52,714	691,780	X
LIMITED INC	COM	532716107	1,990	111,200	X
LINCARE HLDGS INC	COM	532791100	1,160	42,779	X
LINCOLN NATL CORP IND	COM	534187109	1,818	35,833	X
LINEAR TECHNOLOGY CORP	COM	535678106	8,482	191,816	X
LIZ CLAIBORNE INC	COM	539320101	564	19,903	X
LOCKHEED MARTIN CORP	COM	539830109	14,510	251,994	X
LOEWS CORP	COM	540424108	8,816	150,502	X
LOUISIANA PAC CORP	COM	546347105	148	13,802	X
LOWES COS INC	COM	548661107	28,016	644,204	X
LUBRIZOL CORP	COM	549271104	612	17,600	X
LUCENT TECHNOLOGIES INC	COM	549463107	10,726	2,267,668	X
M & T BK CORP	COM	55261F104	4,452	55,400	X
MBIA INC	COM	55262C100	8,584	156,960	X
MBNA CORP	COM	55262L100	21,313	552,592	X
MGIC INVT CORP WIS	COM	552848103	3,570	52,163	X
MACROVISION CORP	COM	555904101	271	10,153	X
MANOR CARE INC NEW	COM	564055101	1,427	61,226	X
MANPOWER INC	COM	56418H100	645	16,600	X
MANUGISTICS GROUP INC	COM	565011103	272	12,657	X
MARATHON OIL CORP	COM	565849106	4,175	144,981	X
MARSH & MCLENNAN COS INC	COM	571748102	16,774	148,784	X
MARSHALL & ILSLEY CORP	COM	571834100	4,029	64,739	X
MARRIOTT INTL INC NEW	CL A	571903202	4,989	110,994	X
MASCO CORP	COM	574599106	4,366	159,039	X
MATTEL INC	COM	577081102	7,893	378,732	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	14,802	265,700	X
MAXTOR CORP	COM NEW	577729205	135	19,401	X
MAY DEPT STORES CO	COM	577778103	2,614	75,002	X
MAYTAG CORP	COM	578592107	1,086	24,543	X
MCCORMICK & CO INC	COM NON VTG	579780206	1,811	35,414	X
MCDATA CORP	CL A	580031201	241	20,278	X
MCDONALDS CORP	COM	580135101	12,311	443,650	X
MCGRAW HILL COS INC	COM	580645109	3,800	55,685	X
MCKESSON CORP	COM	58155Q103	5,474	146,244	X
MEADWESTVACO CORP	COM	583334107	4,668	140,826	X
MEDAREX INC	COM	583916101	290	18,006	X
MEDIA GEN INC	CL A	584404107	2,464	38,800	X
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	449	8,099	X
MEDIMMUNE INC	COM	584699102	7,367	187,309	X
MEDTRONIC INC	COM	585055106	29,646	655,747	X
MELLON FINL CORP	COM	58551A108	9,397	243,516	X
MENTOR GRAPHICS CORP	COM	587200106	337	15,951	X
MERCK & CO INC	COM	589331107	78,329	1,360,356	X
MERCURY INTERACTIVE CORP	COM	589405109	2,116	56,190	X
MEREDITH CORP	COM	589433101	371	8,716	X
MERRILL LYNCH & CO INC	COM	590188108	27,638	499,059	X
METLIFE INC	COM	59156R108	11,150	353,966	X
METROMEDIA FIBER NETWORK INC	CL A	591689104	3	30,100	X
METTLER TOLEDO INTERNATIONAL	COM	592688105	354	7,816	X
MICREL INC	COM	594793101	496	19,660	X

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ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: PENSION FAIR MARKET VALUE (\$000)	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INV. DISCRETION		
					(A) SOLE	(B) INSTR. SHARED AS DEF.	(C) V OTHER
MICROSOFT CORP	COM	594918104	248,663	4,123,076	X		
MICROCHIP TECHNOLOGY INC	COM	595017104	3,862	92,323	X		
MICROMUSE INC	COM	595094103	160	18,210	X		
MICRON TECHNOLOGY INC	COM	595112103	6,656	202,316	X		
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1,730	77,531	X		
MILLER HERMAN INC	COM	600544100	451	18,976	X		
MILLIPORE CORP	COM	601073109	803	18,148	X		
MINNESOTA MNG & MFG CO	COM	604059105	34,559	300,490	X		
MIRANT CORP	COM	604675108	1,806	124,963	X		
MOHAWK INDS INC	COM	608190104	2,331	38,800	X		
MOLEX INC	COM	608554101	1,427	41,151	X		
MONSANTO CO NEW	COM	61166W101	253	8,000	X		
MOODYS CORP	COM	615369105	4,167	101,387	X		
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	37,943	662,069	X		
MOTOROLA INC	COM	620076109	19,417	1,367,367	X		
MURPHY OIL CORP	COM	626717102	5,932	61,788	X		
MYLAN LABS INC	COM	628530107	3,656	124,108	X		
NCR CORP NEW	COM	62886E108	6,486	144,936	X		
NRG ENERGY INC	COM	629377102	137	11,400	X		
NABORS INDS INC	COM	629568106	3,164	74,885	X		
NATIONAL CITY CORP	COM	635405103	15,379	499,967	X		
NATIONAL COMMERCE FINL CORP	COM	63545P104	322	11,600	X		
NATIONAL GRID GROUP PLC	SPONSORED ADR	636274102	1,125	34,415	X		
NATIONAL INSTRS CORP	COM	636518102	300	7,184	X		
NATIONAL-OILWELL INC	COM	637071101	508	20,065	X		
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3,062	90,886	X		
NATIONWIDE HEALTH PPTYS INC	COM	638620104	1,475	73,200	X		
NAVISTAR INTL CORP NEW	COM	63934E108	3,249	73,345	X		
NETWORKS ASSOCS INC	COM	640938106	1,144	47,266	X		
NETWORK APPLIANCE INC	COM	64120L104	3,385	166,098	X		
NEUBERGER BERMAN INC	COM	641234109	1,787	38,148	X		
NEW YORK TIMES CO	CL A	650111107	1,361	28,442	X		
NEWELL RUBBERMAID INC	COM	651229106	1,590	49,735	X		
NEWFIELD EXPL CO	COM	651290108	333	9,000	X		
NEWMONT MINING CORP	COM	651639106	4,085	147,517	X		
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,499	278,607	X		
NICOR INC	COM	654086107	784	17,219	X		
NIKE INC	CL B	654106103	4,372	72,848	X		
99 CENTS ONLY STORES	COM	65440K106	1,718	44,800	X		
NISOURCE INC	COM	65473P105	2,534	110,421	X		
NOKIA CORP	SPONSORED ADR	654902204	6,882	331,800	X		
NOBLE DRILLING CORP	COM	655042109	1,941	46,891	X		
NORDSTROM INC	COM	655664100	582	23,760	X		
NORFOLK SOUTHERN CORP	COM	655844108	1,744	72,836	X		
NORTEL NETWORKS CORP NEW	COM	656568102	4,319	961,913	X		
NORTH FORK BANCORPORATION NY	COM	659424105	1,753	49,300	X		
NORTHERN TR CORP	COM	665859104	3,819	63,527	X		
NORTHROP GRUMMAN CORP	COM	666807102	15,167	134,158	X		
NOVELL INC	COM	670006105	186	47,853	X		
NOVELLUS SYS INC	COM	670008101	4,977	91,930	X		
NSTAR	COM	67019E107	1,433	31,600	X		

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NUCOR CORP	COM	670346105	3,191	49,678	X
NVIDIA CORP	COM	67066G104	7,241	163,237	X
OSI PHARMACEUTICALS INC	COM	671040103	350	8,944	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A) SOLE	(B) SHARED INSTR.	(C) V OTHER
OCCIDENTAL PETE CORP DEL	COM	674599105	7,520		257,964	X		
OCEAN ENERGY INC DEL	COM	67481E106	1,453		73,400	X		
OFFICE DEPOT INC	COM	676220106	2,643		133,162	X		
OLD REP INTL CORP	COM	680223104		217	6,800	X		
OMNICOM GROUP INC	COM	681919106	10,467		110,878	X		
ONI SYSTEMS CORP	COM	68273F103		114	18,471	X		
OPENWAVE SYS INC	COM	683718100		157	24,759	X		
ORACLE CORP	COM	68389X105	38,328		2,994,367	X		
ORTHODONTIC CTRS AMER INC	COM	68750P103		265	9,611	X		
OUTBACK STEAKHOUSE INC	COM	689899102		206	5,765	X		
OXFORD HEALTH PLANS INC	COM	691471106	1,968		47,096	X		
PG&E CORP	COM	69331C108	6,523		276,866	X		
PMC-SIERRA INC	COM	69344F106	1,971		121,076	X		
PMI GROUP INC	COM	69344M101	6,447		85,100	X		
PNC FINL SVCS GROUP INC	COM	693475105	12,319		200,343	X		
PPG INDS INC	COM	693506107	2,561		46,646	X		
PPL CORP	COM	69351T106	1,820		45,950	X		
PACCAR INC	COM	693718108	8,986		122,740	X		
PACIFIC CENTY FINL CORP	COM	694058108	3,635		139,500	X		
PACTIV CORP	COM	695257105	1,917		95,749	X		
PALL CORP	COM	696429307		490	23,939	X		
PALM INC	COM	696642107	1,389		348,112	X		
PANAMSAT CORP NEW	COM	697933109		233	10,200	X		
PARAMETRIC TECHNOLOGY CORP	COM	699173100		661	109,477	X		
PARK PL ENTMT CORP	COM	700690100		162	15,400	X		
PARKER HANNIFIN CORP	COM	701094104	1,746		34,997	X		
PATINA OIL & GAS CORP	COM	703224105		738	23,400	X		
PATTERSON DENTAL CO	COM	703412106		535	12,229	X		
PATTERSON UTI ENERGY INC	COM	703481101		494	16,612	X		
PAYCHEX INC	COM	704326107	7,565		190,557	X		
PENN VA CORP	COM	707882106	1,124		28,000	X		
PENNEY J C INC	COM	708160106	3,099		149,658	X		
PEOPLESOFT INC	COM	712713106	4,782		130,911	X		
PEPSI BOTTLING GROUP INC	COM	713409100	7,286		281,643	X		
PEPSIAMERICAS INC	COM	71343P200		314	21,800	X		
PEPSICO INC	COM	713448108	80,341		1,560,016	X		
PEREGRINE SYSTEMS INC	COM	71366Q101		399	41,877	X		
PERFORMANCE FOOD GROUP CO	COM	713755106		993	30,400	X		
PERKINELMER INC	COM	714046109	1,312		70,938	X		
PFIZER INC	COM	717081103	194,717		4,899,776	X		
PHARMACEUTICAL PROD DEV INC	COM	717124101		332	9,514	X		
PHARMACIA CORP	COM	71713U102	37,993		842,799	X		
PHELPS DODGE CORP	COM	717265102		724	17,199	X		

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PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	300	12,750	X
PHILIP MORRIS COS INC	COM	718154107	83,155	1,578,785	X
PHILLIPS PETE CO	COM	718507106	17,082	272,000	X
PINNACLE WEST CAP CORP	COM	723484101	15,816	348,754	X
PITNEY BOWES INC	COM	724479100	2,189	51,152	X
PIXAR	COM	725811103	1,104	30,000	X
PLACER DOME INC	COM	725906101	531	43,385	X
PLANTRONICS INC NEW	COM	727493108	1,324	63,300	X
PLUM CREEK TIMBER CO INC	COM	729251108	3,617	121,759	X
POGO PRODUCING CO	COM	730448107	212	6,700	X
POLO RALPH LAUREN CORP	CL A	731572103	344	11,800	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION FAIR MARKET VALUE (\$000)	SHARES OR PRINCIPAL AMOUNT	X	INV. DISCRETION		
						(A) SOLE	(B) SHARED AS DEF. INSTR.	(C) SHAR V OTH
POLYCOM INC	COM	73172K104	1,085	44,095	X			
POPULAR INC	COM	733174106	973	33,300	X			
POTASH CORP SASK INC	COM	73755L107	1,175	18,000	X			
POWER-ONE INC	COM	739308104	204	24,992	X			
PRAXAIR INC	COM	74005P104	8,004	133,854	X			
PRICE T ROWE GROUP INC	COM	74144T108	869	22,313	X			
PRIDE INTL INC DEL	COM	74153Q102	354	22,279	X			
PRIMEDIA INC	COM	74157K101	193	60,902	X			
PROCTER & GAMBLE CO	COM	742718109	88,936	987,196	X			
PROGRESS ENERGY INC	COM	743263105	4,153	83,003	X			
PROGRESSIVE CORP OHIO	COM	743315103	7,112	42,686	X			
PROTEIN DESIGN LABS INC	COM	74369L103	372	21,744	X			
PROVIDIAN FINL CORP	COM	74406A102	1,666	220,668	X			
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1,780	38,869	X			
PUBLIC STORAGE INC	COM	74460D109	1,862	50,300	X			
PULTE HOMES INC	COM	745867101	503	10,520	X			
QLOGIC CORP	COM	747277101	6,412	129,481	X			
QUALCOMM INC	COM	747525103	24,158	641,823	X			
QUANTUM CORP	COM DSSG	747906204	1,640	206,000	X			
QUEST DIAGNOSTICS INC	COM	74834L100	4,734	57,138	X			
QUEST SOFTWARE INC	COM	74834T103	179	11,827	X			
QUESTAR CORP	COM	748356102	941	36,600	X			
QUINTILES TRANSNATIONAL CORP	COM	748767100	570	32,124	X			
QWEST COMMUNICATIONS INTL IN	COM	749121109	4,700	571,806	X			
RSA SEC INC	COM	749719100	704	78,246	X			
RF MICRODEVICES INC	COM	749941100	589	32,928	X			
RADIAN GROUP INC	COM	750236101	6,061	123,500	X			
RADIOSHACK CORP	COM	750438103	2,096	69,765	X			
RATIONAL SOFTWARE CORP	COM NEW	75409P202	1,165	73,608	X			
RAYTHEON CO	COM NEW	755111507	3,003	73,154	X			
REALNETWORKS INC	COM	75605L104	154	21,972	X			
REDBACK NETWORKS INC	COM	757209101	110	32,432	X			
REEBOK INTL LTD	COM	758110100	289	10,683	X			
REGIONS FINL CORP	COM	758940100	4,378	127,450	X			
RELIANT ENERGY INC	COM	75952J108	1,452	56,295	X			
RESMED INC	COM	761152107	880	21,918	X			

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RETEK INC	COM	76128Q109	1,568	59,730	X
REYNOLDS & REYNOLDS CO	CL A	761695105	1,017	33,900	X
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1,412	21,800	X
RITE AID CORP	COM	767754104	231	66,721	X
RIVERSTONE NETWORKS INC	COM	769320102	146	24,284	X
ROBERT HALF INTL INC	COM	770323103	1,810	61,314	X
ROCKWELL AUTOMATION INC	COM	773903109	1,635	81,482	X
ROCKWELL COLLINS INC	COM	774341101	1,314	52,104	X
ROHM & HAAS CO	COM	775371107	5,635	133,320	X
ROSS STORES INC	COM	778296103	3,461	91,500	X
ROWAN COS INC	COM	779382100	752	32,643	X
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	20,117	370,341	X
RYDER SYS INC	COM	783549108	237	8,016	X
SBC COMMUNICATIONS INC	COM	78387G103	85,137	2,273,956	X
SEI INVESTMENTS CO	COM	784117103	995	23,248	X
SPS TECHNOLOGIES INC	COM	784626103	758	17,900	X
SPX CORP	COM	784635104	2,362	16,683	X
SABRE HLDGS CORP	CL A	785905100	2,372	50,772	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A) SOLE	(B) SHARED AS DEF. INSTR.	(C) SHARED V OTH
SAFECO CORP	COM	786429100	775	24,182	X			
SAFEWAY INC	COM NEW	786514208	15,493	344,126	X			
ST JUDE MED INC	COM	790849103	12,285	159,231	X			
ST PAUL COS INC	COM	792860108	3,755	81,906	X			
SANDISK CORP	COM	80004C101	246	11,358	X			
SANMINA SCI CORP	COM	800907107	2,402	204,412	X			
SAPIENT CORP	COM	803062108	79	16,694	X			
SARA LEE CORP	COM	803111103	5,866	282,544	X			
SCANA CORP NEW	COM	80589M102	1,206	39,400	X			
SCHERING PLOUGH CORP	COM	806605101	31,683	1,012,229	X			
SCHLUMBERGER LTD	COM	806857108	8,886	151,070	X			
SCHWAB CHARLES CORP NEW	COM	808513105	10,320	788,381	X			
SCIENTIFIC ATLANTA INC	COM	808655104	3,010	130,288	X			
SCRIPPS E W CO OHIO	CL A	811054204	1,256	15,300	X			
SEALED AIR CORP NEW	COM	81211K100	1,454	30,891	X			
SEARS ROEBUCK & CO	COM	812387108	17,607	343,426	X			
SEMTECH CORP	COM	816850101	5,131	140,580	X			
SEMPRA ENERGY	COM	816851109	1,088	43,278	X			
SEPRACOR INC	COM	817315104	723	37,263	X			
SERVICE CORP INTL	COM	817565104	88	16,600	X			
SERVICEMASTER CO	COM	81760N109	235	17,100	X			
SHAW GROUP INC	COM	820280105	272	9,892	X			
SHERWIN WILLIAMS CO	COM	824348106	2,891	101,508	X			
SICOR INC	COM	825846108	240	14,040	X			
SIEBEL SYS INC	COM	826170102	9,618	294,932	X			
SIGMA ALDRICH CORP	COM	826552101	1,667	35,493	X			
SIMON PPTY GROUP INC NEW	COM	828806109	238	7,300	X			
SKYWEST INC	COM	830879102	253	10,145	X			
SMITH INTL INC	COM	832110100	835	12,320	X			

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SMITHFIELD FOODS INC	COM	832248108	1,375	52,700	X
SNAP ON INC	COM	833034101	373	10,951	X
SOLECTRON CORP	COM	834182107	2,231	286,086	X
SOLUTIA INC	COM	834376105	282	32,377	X
SONUS NETWORKS INC	COM	835916107	99	37,864	X
SOUTHERN CO	COM	842587107	9,058	341,950	X
SOUTHTRUST CORP	COM	844730101	15,673	593,662	X
SOUTHWEST AIRLS CO	COM	844741108	13,371	691,021	X
SOUTHWEST GAS CORP	COM	844895102	1,540	61,600	X
SOVEREIGN BANCORP INC	COM	845905108	198	14,100	X
SOVRAN SELF STORAGE INC	COM	84610H108	2,763	87,900	X
SPRINT CORP	COM FON GROUP	852061100	4,836	316,313	X
SPRINT CORP	PCS COM SER 1	852061506	5,453	529,903	X
STANLEY WKS	COM	854616109	2,173	46,979	X
STAPLES INC	COM	855030102	3,079	154,175	X
STARBUCKS CORP	COM	855244109	4,457	192,703	X
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1,408	37,430	X
STATE STR CORP	COM	857477103	6,064	109,498	X
STILWELL FINL INC	COM	860831106	1,084	44,277	X
STORAGENETWORKS INC	COM	86211E103	51	14,607	X
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	2,986	139,279	X
STRYKER CORP	COM	863667101	6,231	103,274	X
SUN MICROSYSTEMS INC	COM	866810104	21,502	2,437,826	X
SUNGARD DATA SYS INC	COM	867363103	5,280	160,131	X
SUNOCO INC	COM	86764P109	3,462	86,526	X

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ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: PENSION FAIR MARKET VALUE (\$000)	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INV. DISCRETION		
					(A) SOLE	(B) INSTR.	(C) SHARED AS DEF. V OTH
SUNTRUST BKS INC	COM	867914103	16,807	251,864	X		
SUPERVALU INC	COM	868536103	2,232	86,517	X		
SYBASE INC	COM	871130100	390	22,311	X		
SYCAMORE NETWORKS INC	COM	871206108	79	19,900	X		
SYMANTEC CORP	COM	871503108	1,440	34,947	X		
SYMBOL TECHNOLOGIES INC	COM	871508107	975	86,760	X		
SYNOPSYS INC	COM	871607107	3,892	70,565	X		
SYNOVUS FINL CORP	COM	87161C105	4,230	138,782	X		
SYSCO CORP	COM	871829107	10,327	346,311	X		
TCF FINL CORP	COM	872275102	6,024	114,500	X		
TECO ENERGY INC	COM	872375100	757	26,438	X		
TJX COS INC NEW	COM	872540109	16,096	402,300	X		
TRW INC	COM	872649108	1,162	22,586	X		
TMP WORLDWIDE INC	COM	872941109	1,198	34,749	X		
TXU CORP	COM	873168108	17,287	317,129	X		
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5,105	246,000	X		
TALBOTS INC	COM	874161102	350	9,874	X		
TARGET CORP	COM	87612E106	26,461	613,665	X		
TECH DATA CORP	COM	878237106	1,886	41,098	X		
TEKELEC	COM	879101103	132	11,511	X		
TEKTRONIX INC	COM	879131100	404	17,056	X		
TELEFLEX INC	COM	879369106	836	15,300	X		

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TELEPHONE & DATA SYS INC	COM	879433100	6,447	73,052	X
TELLABS INC	COM	879664100	2,068	197,543	X
TEMPLE INLAND INC	COM	879868107	943	16,620	X
TENET HEALTHCARE CORP	COM	88033G100	26,807	399,986	X
TERADYNE INC	COM	880770102	5,033	127,637	X
TEXAS INSTRS INC	COM	882508104	38,509	1,163,408	X
TEXTRON INC	COM	883203101	2,308	45,164	X
THERMO ELECTRON CORP	COM	883556102	987	47,592	X
THOMAS INDS INC	COM	884425109	1,053	36,000	X
3COM CORP	COM	885535104	271	44,307	X
TIBCO SOFTWARE INC	COM	88632Q103	164	13,967	X
TIDEWATER INC	COM	886423102	445	10,500	X
TIFFANY & CO NEW	COM	886547108	2,034	57,215	X
TIMBERLAND CO	CL A	887100105	215	5,100	X
TIME WARNER TELECOM INC	CL A	887319101	108	17,818	X
TOOTSIE ROLL INDS INC	COM	890516107	616	13,390	X
TORCHMARK CORP	COM	891027104	7,792	193,407	X
TOTAL SYS SVCS INC	COM	891906109	371	14,762	X
TOYS R US INC	COM	892335100	2,463	137,141	X
TRANSKARYOTIC THERAPIES INC	COM	893735100	1,184	27,500	X
TRANSMETA CORP DEL	COM	89376R109	93	23,913	X
TRIAD HOSPITALS INC	COM	89579K109	262	7,632	X
TRICON GLOBAL RESTAURANTS	COM	895953107	3,948	67,171	X
TRIBUNE CO NEW	COM	896047107	3,844	84,561	X
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	237	19,700	X
TRUSTMARK CORP	COM	898402102	1,601	63,400	X
TYCO INTL LTD NEW	COM	902124106	19,735	610,614	X
TYSON FOODS INC	CL A	902494103	158	12,681	X
UST INC	COM	902911106	13,455	345,617	X
US BANCORP DEL	COM NEW	902973304	9,309	412,472	X
USA NETWORKS INC	COM	902984103	788	24,800	X
USA ED INC	COM	90390U102	21,476	219,594	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	PENSION MARKET VALUE (\$000)	FAIR VALUE	SHARES OR PRINCIPAL AMOUNT	INV. DISCRETION		
						(A) SOLE	(B) SHARED INSTR.	(C) V OTHER
UNILEVER N V	N Y SHS NEW	904784709	10,611		186,813	X		
UNION PAC CORP	COM	907818108	8,539		137,423	X		
UNION PLANTERS CORP	COM	908068109	3,144		66,352	X		
UNIONBANCAL CORP	COM	908906100	11,745		266,800	X		
UNISYS CORP	COM	909214108	809		64,059	X		
UNITED PARCEL SERVICE INC	CL B	911312106	4,180		68,753	X		
UNITED STATES CELLULAR CORP	COM	911684108	1,074		26,200	X		
US AIRWAYS GROUP INC	COM	911905107	104		16,089	X		
UNITED STATES STL CORP NEW	COM	912909108	381		20,986	X		
UNITED TECHNOLOGIES CORP	COM	913017109	28,320		381,668	X		
UNITEDHEALTH GROUP INC	COM	91324P102	22,999		300,960	X		
UNITRIN INC	COM	913275103	3,393		84,400	X		
UNIVERSAL HLTH SVCS INC	CL B	913903100	4,511		109,355	X		

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UNIVISION COMMUNICATIONS INC	CL A	914906102	2,906	69,186	X
UNOCAL CORP	COM	915289102	1,793	46,026	X
UNUMPROVIDENT CORP	COM	91529Y106	1,234	44,183	X
V F CORP	COM	918204108	1,832	42,363	X
VALERO ENERGY CORP NEW	COM	91913Y100	302	6,100	X
VALLEY NATL BANCORP	COM	919794107	2,128	60,600	X
VALSPAR CORP	COM	920355104	2,259	48,000	X
VARCO INTL INC DEL	COM	922122106	302	15,001	X
VARIAN MED SYS INC	COM	92220P105	3,309	80,905	X
VECTREN CORP	COM	92240G101	1,274	49,600	X
VERISIGN INC	COM	92343E102	1,561	57,801	X
VERIZON COMMUNICATIONS	COM	92343V104	80,254	1,740,877	X
VERITAS SOFTWARE CO	COM	923436109	15,749	359,313	X
VERTEX PHARMACEUTICALS INC	COM	92532F100	511	18,339	X
VIAD CORP	COM	92552R109	207	7,400	X
VIACOM INC	CL A	925524100	4,622	95,100	X
VIACOM INC	CL B	925524308	43,638	902,173	X
VIGNETTE CORP	COM	926734104	121	35,035	X
VISTEON CORP	COM	92839U107	408	24,626	X
VITESSE SEMICONDUCTOR CORP	COM	928497106	891	90,961	X
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	466	12,100	X
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	201	10,900	X
VULCAN MATLS CO	COM	929160109	3,597	75,661	X
WACHOVIA CORP 2ND NEW	COM	929903102	15,938	429,817	X
WADDELL & REED FINL INC	CL A	930059100	691	22,670	X
WAL MART STORES INC	COM	931142103	171,499	2,797,699	X
WALGREEN CO	COM	931422109	28,263	721,173	X
WASHINGTON MUT INC	COM	939322103	23,610	712,661	X
WASHINGTON POST CO	CL B	939640108	728	1,200	X
WASTE MGMT INC DEL	COM	94106L109	9,991	366,653	X
WATERS CORP	COM	941848103	2,171	77,614	X
WATSON PHARMACEUTICALS INC	COM	942683103	1,217	44,910	X
WEATHERFORD INTL INC	COM	947074100	3,112	65,327	X
WEBMD CORP	COM	94769M105	249	32,433	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	7,620	119,681	X
WELLS FARGO & CO NEW	COM	949746101	28,726	581,493	X
WENDYS INTL INC	COM	950590109	651	18,618	X
WESTERN WIRELESS CORP	CL A	95988E204	141	16,181	X
WESTWOOD ONE INC	COM	961815107	3,524	91,900	X
WEYERHAEUSER CO	COM	962166104	5,738	91,287	X
WHIRLPOOL CORP	COM	963320106	3,826	50,643	X

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ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: PENSION FAIR MARKET VALUE (\$000)	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INV. DISCRETION		
					(A) SOLE	(B) INSTR.	(C) SHAR V OTH
WHOLE FOODS MKT INC	COM	966837106	5,641	123,458	X		
WILLIAMS COS INC DEL	COM	969457100	4,249	180,364	X		
WILLIAMS SONOMA INC	COM	969904101	505	10,982	X		
WIND RIVER SYSTEMS INC	COM	973149107	213	15,676	X		
WINN DIXIE STORES INC	COM	974280109	396	24,666	X		
WISCONSIN ENERGY CORP	COM	976657106	10,764	432,650	X		
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	8,510	1,262,623	X		

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WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	230	38,902	X
WORTHINGTON INDS INC	COM	981811102	818	53,283	X
WRIGLEY WM JR CO	COM	982526105	4,283	80,335	X
WYETH	COM	983024100	59,370	904,340	X
XTO ENERGY CORP	COM	98385X106	1,246	62,136	X
XCEL ENERGY INC	COM	98389B100	8,478	334,446	X
XILINX INC	COM	983919101	6,238	156,497	X
XEROX CORP	COM	984121103	3,132	291,334	X
YAHOO INC	COM	984332106	3,997	216,390	X
ZEBRA TECHNOLOGIES CORP	CL A	989207105	3,489	64,500	X
ZIMMER HLDGS INC	COM	98956P102	2,217	65,103	X
ZIONS BANCORPORATION	COM	989701107	1,027	17,323	X
GRAND TOTAL			7,356,842		