

SECURITIES AND EXCHANGE COMMISSION

**FORM 13F-HR/A**

Initial quarterly Form 13F holdings report filed by institutional managers [amend]

Filing Date: **2001-08-03** | Period of Report: **2001-03-31**  
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**FILER**

**VIRGINIA RETIREMENT SYSTEMS ET AL**

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Business Address  
1200 EAST MAIN STREET  
RICHMOND VA 23219

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, 2001  
Check here if Amendment: Not an Amendment.  
Amendment Number: Not an Amendment.  
This Amendment is a restatement(Check only one.): Not an Amendment.  
Or  
This Amendment adds new holding entries: Not an Amendment.

Institutional Investment Manager Filing this Report:

Name: Virginia Retirement System  
Address: 1200 East Main Street  
Richmond, VA 23219

Form 13F File Number: 028-5994

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: Nancy C. Everett  
Title: Chief Investment Officer  
Phone: 804-344-3154

Signature, Place, and Date of Signing:

/s/ Nancy C. Everett  
Richmond, VA  
May 15, 2001

Report Type (Check only one.):

- (X) 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).)

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 0  
Form 13F Information Table Entry Total: 827  
Form 13F Information Table Value Total: \$3,304,941 (x1000)

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. (If there are no entries in this list, state "NONE" and omit the column headings and list entries.)

NONE

<TABLE>

NAME OF ISSUER	-TITLE OF CLASS- <C>	--CUSIP--	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	-MANAGERS-	-----VOTING AUTHORITY-----		
									SOLE	SHARED	NONE
D GLOBAL CROSSING LTD	COM	G3921A100	1539	114070	SH		SOLE		114070	0	0
D TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1362	31418	SH		SOLE		31418	0	0
D UBS AG	ORD	H8920G155	490	3400	SH		SOLE		3400	0	0
D A D C TELECOMMUNICATIONS	COM	000886101	3182	374400	SH		SOLE		374400	0	0
D AFLAC INC	COM	001055102	5494	199500	SH		SOLE		199500	0	0
D AES CORP	COM	00130H105	6622	132539	SH		SOLE		132539	0	0
D AMB PROPERTY CORP	COM	00163T109	389	15800	SH		SOLE		15800	0	0
D AMR CORP	COM	001765106	2194	62480	SH		SOLE		62480	0	0
D AOL TIME WARNER INC	COM	00184A105	40817	1016614	SH		SOLE		1016614	0	0
D AT&T CORP	COM	001957109	23044	1081888	SH		SOLE		1081888	0	0
D AT&T CORP	COM LIB GRP A	001957208	9720	694300	SH		SOLE		694300	0	0
D AT&T CORP	COM WIRLES GRP	001957406	1778	92700	SH		SOLE		92700	0	0
D AVX CORP NEW	COM	002444107	369	21400	SH		SOLE		21400	0	0
D ABBOTT LABS	COM	002824100	21131	447796	SH		SOLE		447796	0	0

D ABGENIX INC	COM	00339B107	372	15700	SH	SOLE	15700	0	0
D ACXIOM CORP	COM	005125109	313	15000	SH	SOLE	15000	0	0
D ADAPTEC INC	COM	00651F108	1551	178800	SH	SOLE	178800	0	0
D ADELPHIA COMMUNICATIONS CORP	CL A	006848105	454	11200	SH	SOLE	11200	0	0
D ADOBE SYS INC	COM	00724F101	3675	105100	SH	SOLE	105100	0	0
D ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	230	16100	SH	SOLE	16100	0	0
D ADVANCED MICRO DEVICES INC	COM	007903107	2999	113000	SH	SOLE	113000	0	0
D AETNA INC NEW	COM	00817Y108	3466	96502	SH	SOLE	96502	0	0
D AFFYMETRIX INC	COM	00826T108	250	9000	SH	SOLE	9000	0	0
D AGILENT TECHNOLOGIES INC	COM	00846U101	4970	161734	SH	SOLE	161734	0	0
D AIR PRODS & CHEMS INC	COM	009158106	2619	68196	SH	SOLE	68196	0	0
D AKAMAI TECHNOLOGIES INC	COM	00971T101	88	10300	SH	SOLE	10300	0	0
D ALBERTO CULVER CO	CL B CONV	013068101	1629	41080	SH	SOLE	41080	0	0
D ALBERTSONS INC	COM	013104104	3957	124371	SH	SOLE	124371	0	0
D ALCAN INC	COM	013716105	1571	43651	SH	SOLE	43651	0	0
D ALCOA INC	COM	013817101	10005	278296	SH	SOLE	278296	0	0
D ALKERMES INC	COM	01642T108	274	12500	SH	SOLE	12500	0	0
D ALLEGHENY ENERGY INC	COM	017361106	2558	55300	SH	SOLE	55300	0	0
D ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2202	126473	SH	SOLE	126473	0	0
D ALLEGIANCE TELECOM INC	COM	01747T102	378	25600	SH	SOLE	25600	0	0
D ALLERGAN INC	COM	018490102	3989	53800	SH	SOLE	53800	0	0
D ALLIANT ENERGY CORP	COM	018802108	1076	33800	SH	SOLE	33800	0	0
D ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1653	105400	SH	SOLE	105400	0	0
D ALLSTATE CORP	COM	020002101	9903	236116	SH	SOLE	236116	0	0
D ALLTEL CORP	COM	020039103	5965	113700	SH	SOLE	113700	0	0
D ALTERA CORP	COM	021441100	3449	160900	SH	SOLE	160900	0	0
D ALZA CORP DEL	COM	022615108	3248	80200	SH	SOLE	80200	0	0
D AMAZON COM INC	COM	023135106	466	45600	SH	SOLE	45600	0	0
D AMBAC FINL GROUP INC	COM	023139108	2363	37250	SH	SOLE	37250	0	0
D AMERADA HESS CORP	COM	023551104	1563	20009	SH	SOLE	20009	0	0
D AMEREN CORP	COM	023608102	1658	40500	SH	SOLE	40500	0	0
D AMERICAN ELEC PWR INC	COM	025537101	4493	95600	SH	SOLE	95600	0	0
D AMERICAN EXPRESS CO	COM	025816109	16427	397756	SH	SOLE	397756	0	0
D AMERICAN GENERAL CORP	COM	026351106	6737	176140	SH	SOLE	176140	0	0
D AMERICAN GREETINGS CORP	CL A	026375105	1358	128100	SH	SOLE	128100	0	0
D AMERICAN HOME PRODS CORP	COM	026609107	21109	359308	SH	SOLE	359308	0	0
D AMERICAN INTL GROUP INC	COM	026874107	45074	559925	SH	SOLE	559925	0	0
D AMERICAN PWR CONVERSION CORP	COM	029066107	1944	150800	SH	SOLE	150800	0	0
D AMERICAN TOWER CORP	CL A	029912201	461	24900	SH	SOLE	24900	0	0
D AMERITRADE HLDG CORP	CL A	03072H109	90	17000	SH	SOLE	17000	0	0
D AMGEN INC	COM	031162100	16696	277400	SH	SOLE	277400	0	0
D AMKOR TECHNOLOGY INC	COM	031652100	424	26000	SH	SOLE	26000	0	0
D AMPHENOL CORP NEW	CL A	032095101	284	9000	SH	SOLE	9000	0	0
D AMSOUTH BANCORPORATION	COM	032165102	3629	215862	SH	SOLE	215862	0	0
D ANADARKO PETE CORP	COM	032511107	3880	61800	SH	SOLE	61800	0	0
D ANALOG DEVICES INC	COM	032654105	4639	128000	SH	SOLE	128000	0	0
D ANDREW CORP	COM	034425108	1654	115061	SH	SOLE	115061	0	0
D ANDRX GROUP	COM	034553107	436	8900	SH	SOLE	8900	0	0
D ANHEUSER BUSCH COS INC	COM	035229103	12673	275928	SH	SOLE	275928	0	0
D AON CORP	COM	037389103	3491	98325	SH	SOLE	98325	0	0
D APACHE CORP	COM	037411105	2339	40600	SH	SOLE	40600	0	0
D APOGENT TECHNOLOGIES INC	COM	03760A101	352	17400	SH	SOLE	17400	0	0
D APOLLO GROUP INC	CL A	037604105	884	26950	SH	SOLE	26950	0	0
D APPLE COMPUTER INC	COM	037833100	3533	160100	SH	SOLE	160100	0	0
D APPLERA CORP	COM AP BIO GRP	038020103	2961	106692	SH	SOLE	106692	0	0
D APPLERA CORP	COM CE GEN GRP	038020202	420	13600	SH	SOLE	13600	0	0
D APPLIED MICRO CIRCUITS CORP	COM	03822W109	2378	144100	SH	SOLE	144100	0	0
D APPLIED MATLS INC	COM	038222105	10049	231000	SH	SOLE	231000	0	0
D ARCHER DANIELS MIDLAND CO	COM	039483102	3419	260008	SH	SOLE	260008	0	0
D ARCHSTONE CMNTYS TR	SH BEN INT	039581103	770	31300	SH	SOLE	31300	0	0
D ARIBA INC	COM	04033V104	313	39600	SH	SOLE	39600	0	0
D ARROW ELECTRS INC	COM	042735100	486	21500	SH	SOLE	21500	0	0
D ART TECHNOLOGY GROUP INC	COM	04289L107	151	12600	SH	SOLE	12600	0	0
D ASHLAND INC	COM	044204105	3341	87000	SH	SOLE	87000	0	0
D ASPECT COMMUNICATIONS CORP	COM	04523Q102	44	10000	SH	SOLE	10000	0	0
D AT HOME CORP	COM SER A	045919107	154	34400	SH	SOLE	34400	0	0
D ATMEL CORP	COM	049513104	934	95200	SH	SOLE	95200	0	0
D AUTODESK INC	COM	052769106	2200	72000	SH	SOLE	72000	0	0
D AUTOLIV INC	COM	052800109	242	15500	SH	SOLE	15500	0	0
D AUTOMATIC DATA PROCESSING INC	COM	053015103	10225	188032	SH	SOLE	188032	0	0
D AUTONATION INC	COM	05329W102	729	81000	SH	SOLE	81000	0	0
D AUTOZONE INC	COM	053332102	2286	81600	SH	SOLE	81600	0	0
D AVAYA INC	COM	053499109	2500	192330	SH	SOLE	192330	0	0
D AVERY DENNISON CORP	COM	053611109	1675	32200	SH	SOLE	32200	0	0
D AVNET INC	COM	053807103	709	34600	SH	SOLE	34600	0	0
D AVON PRODS INC	COM	054303102	3665	91636	SH	SOLE	91636	0	0
D AXCELIS TECHNOLOGIES INC	COM	054540109	264	22800	SH	SOLE	22800	0	0
D BB&T CORP	COM	054937107	5314	151100	SH	SOLE	151100	0	0
D BISYS GROUP INC	COM	055472104	577	10800	SH	SOLE	10800	0	0
D BJ SVCS CO	COM	055482103	1118	15700	SH	SOLE	15700	0	0
D BMC SOFTWARE INC	COM	055921100	2821	131200	SH	SOLE	131200	0	0
D BAKER HUGHES INC	COM	057224107	5717	157463	SH	SOLE	157463	0	0
D BALL CORP	COM	058498106	1689	36814	SH	SOLE	36814	0	0
D BANCWEST CORP NEW	COM	059790105	751	31300	SH	SOLE	31300	0	0
D BANK OF AMERICA CORPORATION	COM	060505104	25798	471205	SH	SOLE	471205	0	0

D BANK NEW YORK INC	COM	064057102	11419	231900	SH	SOLE	231900	0	0
D BANK ONE CORP	COM	06423A103	12913	356905	SH	SOLE	356905	0	0
D BANKNORTH GROUP INC NEW	COM	06646R107	292	14700	SH	SOLE	14700	0	0
D BARD C R INC	COM	067383109	2657	58526	SH	SOLE	58526	0	0
D BARRICK GOLD CORP	COM	067901108	1419	99300	SH	SOLE	99300	0	0
D BAUSCH & LOMB INC	COM	071707103	2424	53086	SH	SOLE	53086	0	0
D BAXTER INTL INC	COM	071813109	9117	96844	SH	SOLE	96844	0	0
D BEA SYS INC	COM	073325102	2752	93700	SH	SOLE	93700	0	0
D BEAR STEARNS COS INC	COM	073902108	2168	47400	SH	SOLE	47400	0	0
D BECKMAN COULTER INC	COM	075811109	1106	28300	SH	SOLE	28300	0	0
D BECTON DICKINSON & CO	COM	075887109	4306	121900	SH	SOLE	121900	0	0
D BED BATH & BEYOND INC	COM	075896100	2884	117400	SH	SOLE	117400	0	0
D BELLSOUTH CORP	COM	079860102	22125	540700	SH	SOLE	540700	0	0
D BELO CORP	COM SER A	080555105	1135	68900	SH	SOLE	68900	0	0
D BEMIS INC	COM	081437105	2150	64984	SH	SOLE	64984	0	0
D BEST BUY INC	COM	086516101	2859	79500	SH	SOLE	79500	0	0
D BIOGEN INC	COM	090597105	3862	61000	SH	SOLE	61000	0	0
D BIOMET INC	COM	090613100	2838	72050	SH	SOLE	72050	0	0
D BLACK & DECKER CORP	COM	091797100	2238	60900	SH	SOLE	60900	0	0
D BLOCK H & R INC	COM	093671105	3164	63200	SH	SOLE	63200	0	0
D BLOCKBUSTER INC	CL A	093679108	373	24900	SH	SOLE	24900	0	0
D BOEING CO	COM	097023105	14805	265754	SH	SOLE	265754	0	0
D BOISE CASCADE CORP	COM	097383103	2574	81971	SH	SOLE	81971	0	0
D BOSTON SCIENTIFIC CORP	COM	101137107	2694	133500	SH	SOLE	133500	0	0
D BRIGGS & STRATTON CORP	COM	109043109	1527	39800	SH	SOLE	39800	0	0
D BRISTOL MYERS SQUIBB CO	COM	110122108	31375	528192	SH	SOLE	528192	0	0
D BROADCOM CORP	CL A	111320107	2575	89100	SH	SOLE	89100	0	0
D BROADVISION INC	COM	111412102	1426	266800	SH	SOLE	266800	0	0
D BROADWING INC	COM	111620100	665	34700	SH	SOLE	34700	0	0
D BROCADE COMMUNICATIONS SYS INC	COM	111621108	1109	53100	SH	SOLE	53100	0	0
D BROWN FORMAN CORP	CL B	115637209	1591	25683	SH	SOLE	25683	0	0
D BRUNSWICK CORP	COM	117043109	2230	113600	SH	SOLE	113600	0	0
D BURLINGTON NORTHN SANTA FE CP	COM	12189T104	4472	147200	SH	SOLE	147200	0	0
D BURLINGTON RES INC	COM	122014103	4006	89523	SH	SOLE	89523	0	0
D CDW COMPUTER CTRS INC	COM	125129106	363	11700	SH	SOLE	11700	0	0
D C H ROBINSON WORLDWIDE INC	COM	12541W100	427	15600	SH	SOLE	15600	0	0
D CIGNA CORP	COM	125509109	6043	56289	SH	SOLE	56289	0	0
D CIT GROUP INC	CL A	125577106	2068	71600	SH	SOLE	71600	0	0
D CMGI INC	COM	125750109	136	53500	SH	SOLE	53500	0	0
D CMS ENERGY CORP	COM	125896100	3089	104400	SH	SOLE	104400	0	0
D CNET NETWORKS INC	COM	12613R104	155	13900	SH	SOLE	13900	0	0
D CSG SYS INTL INC	COM	126349109	507	12300	SH	SOLE	12300	0	0
D CSX CORP	COM	126408103	1817	53904	SH	SOLE	53904	0	0
D CVS CORP	COM	126650100	7615	130200	SH	SOLE	130200	0	0
D CABLEVISION SYS CORP	CL A	12686C109	1091	15500	SH	SOLE	15500	0	0
D CABLETRON SYS INC	COM	126920107	1904	147600	SH	SOLE	147600	0	0
D CADENCE DESIGN SYSTEM INC	COM	127387108	754	40800	SH	SOLE	40800	0	0
D CALPINE CORP	COM	131347106	6366	115600	SH	SOLE	115600	0	0
D CAMPBELL SOUP CO	COM	134429109	3887	130120	SH	SOLE	130120	0	0
D CAPITAL ONE FINL CORP	COM	14040H105	4135	74500	SH	SOLE	74500	0	0
D CARDINAL HEALTH INC	COM	14149Y108	8693	89850	SH	SOLE	89850	0	0
D CARNIVAL CORP	COM	143658102	1641	59300	SH	SOLE	59300	0	0
D CARRAMERICA RLTY CORP	COM	144418100	508	17800	SH	SOLE	17800	0	0
D CATALINA MARKETING CORP	COM	148867104	368	11300	SH	SOLE	11300	0	0
D CATERPILLAR INC DEL	COM	149123101	5599	126160	SH	SOLE	126160	0	0
D CELGENE CORP	COM	151020104	405	16200	SH	SOLE	16200	0	0
D CENDANT CORP	COM	151313103	3859	264486	SH	SOLE	264486	0	0
D CENTEX CORP	COM	152312104	1564	37544	SH	SOLE	37544	0	0
D CENTURYTEL INC	COM	156700106	2107	73300	SH	SOLE	73300	0	0
D CEPHALON INC	COM	156708109	356	7400	SH	SOLE	7400	0	0
D CERIDIAN CORP	COM	15677T106	1685	91088	SH	SOLE	91088	0	0
D CHARTER ONE FINL INC	COM	160903100	2521	89065	SH	SOLE	89065	0	0
D CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	339	15000	SH	SOLE	15000	0	0
D CHECKFREE CORP NEW	COM	162813109	418	14200	SH	SOLE	14200	0	0
D CHEVRON CORPORATION	COM	166751107	16658	189728	SH	SOLE	189728	0	0
D CHIRON CORP	COM	170040109	2334	53200	SH	SOLE	53200	0	0
D CHOICEPOINT INC	COM	170388102	401	11850	SH	SOLE	11850	0	0
D CHUBB CORP	COM	171232101	3188	44004	SH	SOLE	44004	0	0
D CIENA CORP	COM	171779101	3044	72900	SH	SOLE	72900	0	0
D CINCINNATI FINL CORP	COM	172062101	2830	74600	SH	SOLE	74600	0	0
D CINERGY CORP	COM	172474108	1868	55671	SH	SOLE	55671	0	0
D CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	2029	191400	SH	SOLE	191400	0	0
D CISCO SYS INC	COM	17275R102	29280	1851700	SH	SOLE	1851700	0	0
D CINTAS CORP	COM	172908105	2623	66550	SH	SOLE	66550	0	0
D CITIGROUP INC	COM	172967101	62588	1391456	SH	SOLE	1391456	0	0
D CITIZENS COMMUNICATIONS CO	COM	17453B101	1682	133000	SH	SOLE	133000	0	0
D CITRIX SYS INC	COM	177376100	1677	79400	SH	SOLE	79400	0	0
D CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8491	155934	SH	SOLE	155934	0	0
D CLOROX CO DEL	COM	189054109	3025	96200	SH	SOLE	96200	0	0
D COCA COLA CO	COM	191216100	24218	536276	SH	SOLE	536276	0	0
D COCA COLA ENTERPRISES INC	COM	191219104	2795	157200	SH	SOLE	157200	0	0
D COGNEX CORP	COM	192422103	213	8600	SH	SOLE	8600	0	0
D COLGATE PALMOLIVE CO	COM	194162103	9487	171676	SH	SOLE	171676	0	0
D COMCAST CORP	CL A SPL	200300200	11654	277900	SH	SOLE	277900	0	0
D COMDISCO INC	COM	200336105	206	25700	SH	SOLE	25700	0	0

D COMERICA INC	COM	200340107	2149	34950	SH	SOLE	34950	0	0
D COMMERCE ONE INC DEL	COM	200693109	424	45400	SH	SOLE	45400	0	0
D COMPASS BANCSHARES INC	COM	20449H109	579	27100	SH	SOLE	27100	0	0
D COMPAQ COMPUTER CORP	COM	204493100	9646	530000	SH	SOLE	530000	0	0
D COMPUTER ASSOC INTL INC	COM	204912109	4443	163362	SH	SOLE	163362	0	0
D COMPUTER SCIENCES CORP	COM	205363104	2819	87142	SH	SOLE	87142	0	0
D COMPUWARE CORP	COM	205638109	2172	222800	SH	SOLE	222800	0	0
D COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	3887	66000	SH	SOLE	66000	0	0
D CONAGRA FOODS INC	COM	205887102	3799	208284	SH	SOLE	208284	0	0
D CONCORD EFS INC	COM	206197105	2046	50600	SH	SOLE	50600	0	0
D CONEXANT SYSTEMS INC	COM	2071422100	1892	211700	SH	SOLE	211700	0	0
D CONOCO INC	CL B	208251405	6322	223800	SH	SOLE	223800	0	0
D CONSECO INC	COM	208464107	2663	165400	SH	SOLE	165400	0	0
D CONSOLIDATED EDISON INC	COM	209115104	1578	42532	SH	SOLE	42532	0	0
D CONSOLIDATED STORES CORP	COM	210149100	1480	147300	SH	SOLE	147300	0	0
D CONSTELLATION ENERGY GROUP INC	COM	210371100	2772	62847	SH	SOLE	62847	0	0
D CONTINENTAL AIRLS INC	CL B	210795308	509	12300	SH	SOLE	12300	0	0
D CONVERGYS CORP	COM	212485106	1623	45000	SH	SOLE	45000	0	0
D COOPER CAMERON CORP	COM	216640102	545	10100	SH	SOLE	10100	0	0
D COOPER INDS INC	COM	216669101	2505	74888	SH	SOLE	74888	0	0
D COOPER TIRE & RUBR CO	COM	216831107	1435	126400	SH	SOLE	126400	0	0
D COORS ADOLPH CO	CL B	217016104	1592	24324	SH	SOLE	24324	0	0
D COPPER MTN NETWORKS INC	COM	217510106	35	10400	SH	SOLE	10400	0	0
D COR THERAPEUTICS INC	COM	217753102	261	11600	SH	SOLE	11600	0	0
D CORNING INC	COM	219350105	5979	289000	SH	SOLE	289000	0	0
D COSTCO WHSL CORP NEW	COM	22160K105	6202	158000	SH	SOLE	158000	0	0
D COUNTRYWIDE CR INDS INC DEL	COM	222372104	2477	50200	SH	SOLE	50200	0	0
D COX COMMUNICATIONS INC NEW	CL A	224044107	1548	34800	SH	SOLE	34800	0	0
D CRANE CO	COM	224399105	1873	71900	SH	SOLE	71900	0	0
D CREDENCE SYS CORP	COM	225302108	252	12300	SH	SOLE	12300	0	0
D CREE INC	COM	225447101	223	14900	SH	SOLE	14900	0	0
D CRESCENT REAL ESTATE EQUITIES	COM	225756105	688	30300	SH	SOLE	30300	0	0
D CROWN CASTLE INTL CORP	COM	228227104	327	22100	SH	SOLE	22100	0	0
D CROWN CORK & SEAL INC	COM	228255105	77	19100	SH	SOLE	19100	0	0
D CUMMINS ENGINE INC	COM	231021106	1463	38970	SH	SOLE	38970	0	0
D CYPRESS SEMICONDUCTOR CORP	COM	232806109	454	25600	SH	SOLE	25600	0	0
D CYTYC CORP	COM	232946103	437	26500	SH	SOLE	26500	0	0
D DMC STRATEX NETWORKS INC	COM	23322L106	144	17300	SH	SOLE	17300	0	0
D DPL INC	COM	233293109	559	19900	SH	SOLE	19900	0	0
D DST SYS INC DEL	COM	233326107	414	8600	SH	SOLE	8600	0	0
D DTE ENERGY CO	COM	233331107	4451	111844	SH	SOLE	111844	0	0
D DALLAS SEMICONDUCTOR CORP	COM	235204104	247	9500	SH	SOLE	9500	0	0
D DANA CORP	COM	235811106	1847	107528	SH	SOLE	107528	0	0
D DANAHER CORP DEL	COM	235851102	2122	38900	SH	SOLE	38900	0	0
D DARDEN RESTAURANTS INC	COM	237194105	2867	120700	SH	SOLE	120700	0	0
D DEERE & CO	COM	244199105	3984	109619	SH	SOLE	109619	0	0
D DELHAIZE AMER INC	CL B	246688204	872	43198	SH	SOLE	43198	0	0
D DELL COMPUTER CORP	COM	247025109	15063	586400	SH	SOLE	586400	0	0
D DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2627	185359	SH	SOLE	185359	0	0
D DELTA AIR LINES INC DEL	COM	247361108	3378	85526	SH	SOLE	85526	0	0
D DELUXE CORP	COM	248019101	2322	98115	SH	SOLE	98115	0	0
D DENTSPLY INTL INC NEW	COM	249030107	1150	31500	SH	SOLE	31500	0	0
D DEVON ENERGY CORP NEW	COM	25179M103	2007	34480	SH	SOLE	34480	0	0
D DEVRY INC DEL	COM	251893103	427	14200	SH	SOLE	14200	0	0
D DIAMOND OFFSHORE DRILLING INC	COM	25271C102	1645	41800	SH	SOLE	41800	0	0
D DIEBOLD INC	COM	253651103	761	27700	SH	SOLE	27700	0	0
D DILLARDS INC	CL A	254067101	1650	75200	SH	SOLE	75200	0	0
D DIME BANCORP INC NEW	COM	25429Q102	1246	38039	SH	SOLE	38039	0	0
D DIME BANCORP INC NEW	WT EXP 000002	25429Q110	8	35439	SH	SOLE	35439	0	0
D DISNEY WALT CO	COM DISNEY	254687106	17595	615219	SH	SOLE	615219	0	0
D DOBSON COMMUNICATIONS CORP	CL A	256069105	265	16000	SH	SOLE	16000	0	0
D DOLLAR GEN CORP	COM	256669102	2343	114622	SH	SOLE	114622	0	0
D DOLLAR TREE STORES INC	COM	256747106	489	25400	SH	SOLE	25400	0	0
D DOMINION RES INC VA NEW	COM	25746U109	3717	57651	SH	SOLE	57651	0	0
D DONNELLEY R R & SONS CO	COM	257867101	2585	98580	SH	SOLE	98580	0	0
D DOUBLECLICK INC	COM	258609304	291	25200	SH	SOLE	25200	0	0
D DOVER CORP	COM	260003108	3362	93820	SH	SOLE	93820	0	0
D DOW CHEM CO	COM	260543103	9296	294453	SH	SOLE	294453	0	0
D DOW JONES & CO INC	COM	260561105	1567	29925	SH	SOLE	29925	0	0
D DU PONT E I DE NEMOURS & CO	COM	263534109	12066	296452	SH	SOLE	296452	0	0
D DUKE ENERGY CORP	COM	264399106	10132	237052	SH	SOLE	237052	0	0
D DUKE WEEKS REALTY CORP	COM NEW	264411505	910	39300	SH	SOLE	39300	0	0
D DUN & BRADSTREET CORP DEL NEW	COM	26483E100	243	10300	SH	SOLE	10300	0	0
D DYNEGY INC NEW	CL A	26816Q101	4308	84454	SH	SOLE	84454	0	0
D E M C CORP MASS	COM	268648102	18427	626762	SH	SOLE	626762	0	0
D ENSCO INTL INC	COM	26874Q100	329	9400	SH	SOLE	9400	0	0
D EOG RES INC	COM	26875P101	2581	62600	SH	SOLE	62600	0	0
D E PIPHANY INC	COM	26881V100	194	16600	SH	SOLE	16600	0	0
D E TRADE GROUP INC	COM	269246104	356	51000	SH	SOLE	51000	0	0
D EARTHLINK INC	COM	270321102	164	13560	SH	SOLE	13560	0	0
D EASTMAN CHEM CO	COM	277432100	2495	50697	SH	SOLE	50697	0	0
D EASTMAN KODAK CO	COM	277461109	4639	116289	SH	SOLE	116289	0	0
D EATON CORP	COM	278058102	2048	29900	SH	SOLE	29900	0	0
D EBAY INC	COM	278642103	1089	30100	SH	SOLE	30100	0	0
D ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	662	23900	SH	SOLE	23900	0	0

D ECOLAB INC	COM	278865100	1782	42000	SH	SOLE	42000	0	0
D EDISON INTL	COM	281020107	2749	217502	SH	SOLE	217502	0	0
D EFUNDS CORP	COM	28224R101	434	22549	SH	SOLE	22549	0	0
D EL PASO CORP	COM	28336L109	7191	110122	SH	SOLE	110122	0	0
D ELECTRONIC ARTS INC	COM	285512109	1486	27400	SH	SOLE	27400	0	0
D ELECTRONIC DATA SYS NEW	COM	285661104	7239	129600	SH	SOLE	129600	0	0
D EMERSON ELEC CO	COM	291011104	8625	139110	SH	SOLE	139110	0	0
D EMULEX CORP	COM NEW	292475209	329	17500	SH	SOLE	17500	0	0
D ENERGY EAST CORP	COM	29266M109	1626	93700	SH	SOLE	93700	0	0
D ENGELHARD CORP	COM	292845104	2922	113000	SH	SOLE	113000	0	0
D ENRON CORP	COM	293561106	12771	219808	SH	SOLE	219808	0	0
D ENTERGY CORP NEW	COM	29364G103	4138	108900	SH	SOLE	108900	0	0
D ENTRUST TECHNOLOGIES INC	COM	293848107	83	10000	SH	SOLE	10000	0	0
D EQUIFAX INC	COM	294429105	2631	84200	SH	SOLE	84200	0	0
D EQUITABLE RES INC	COM	294549100	1925	27900	SH	SOLE	27900	0	0
D EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1466	52366	SH	SOLE	52366	0	0
D EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	1583	30425	SH	SOLE	30425	0	0
D EXELON CORP	COM	30161N101	5081	77458	SH	SOLE	77458	0	0
D EXODUS COMMUNICATIONS INC	COM	302088109	1160	107900	SH	SOLE	107900	0	0
D EXPEDITORS INTL WASH INC	COM	302130109	514	10200	SH	SOLE	10200	0	0
D EXPRESS SCRIPTS INC	CL A	302182100	234	2700	SH	SOLE	2700	0	0
D EXTREME NETWORKS INC	COM	30226D106	170	11200	SH	SOLE	11200	0	0
D EXXON MOBIL CORP	COM	30231G102	77482	956564	SH	SOLE	956564	0	0
D F M C CORP	COM NEW	302491303	1469	19945	SH	SOLE	19945	0	0
D FPL GROUP INC	COM	302571104	2752	44886	SH	SOLE	44886	0	0
D FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	184	13800	SH	SOLE	13800	0	0
D FAMILY DLR STORES INC	COM	307000109	1113	43300	SH	SOLE	43300	0	0
D FASTENAL CO	COM	311900104	360	6600	SH	SOLE	6600	0	0
D FEDERAL HOME LN MTG CORP	COM	313400301	13776	212500	SH	SOLE	212500	0	0
D FEDERAL NATL MTG ASSN	COM	313586109	23482	295000	SH	SOLE	295000	0	0
D FEDERATED DEPT STORES INC DEL	COM	31410H101	3112	74900	SH	SOLE	74900	0	0
D FEDERATED INVS INC PA	CL B	314211103	554	19550	SH	SOLE	19550	0	0
D FEDEX CORP	COM	31428X106	3664	87920	SH	SOLE	87920	0	0
D FIFTH THIRD BANCORP	COM	316773100	7048	131899	SH	SOLE	131899	0	0
D FINISAR	COM	31787A101	229	23900	SH	SOLE	23900	0	0
D FIRST DATA CORP	COM	319963104	8019	134300	SH	SOLE	134300	0	0
D FIRST HEALTH GROUP CORP	COM	320960107	491	11200	SH	SOLE	11200	0	0
D FIRST TENN NATL CORP	COM	337162101	878	28400	SH	SOLE	28400	0	0
D FIRST UN CORP	COM	337358105	10338	313280	SH	SOLE	313280	0	0
D FISERV INC	COM	337738108	926	20700	SH	SOLE	20700	0	0
D FIRSTMERIT CORP	COM	337915102	551	21200	SH	SOLE	21200	0	0
D FIRSTENERGY CORP	COM	337932107	4646	166400	SH	SOLE	166400	0	0
D FLEETBOSTON FINL CORP	COM	339030108	12555	332574	SH	SOLE	332574	0	0
D FLUOR CORP NEW	COM	343412102	2247	50488	SH	SOLE	50488	0	0
D FORD MTR CO DEL	COM PAR \$0.01	345370860	15296	543949	SH	SOLE	543949	0	0
D FOREST LABS INC	COM	345838106	4117	69500	SH	SOLE	69500	0	0
D FORTUNE BRANDS INC	COM	349631101	2519	73220	SH	SOLE	73220	0	0
D FOUNDRY NETWORKS INC	COM	35063R100	117	15600	SH	SOLE	15600	0	0
D FOX ENTMT GROUP INC	CL A	35138T107	637	32500	SH	SOLE	32500	0	0
D FRANKLIN RES INC	COM	354613101	2452	62700	SH	SOLE	62700	0	0
D FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	1515	116100	SH	SOLE	116100	0	0
D GPU INC	COM	36225X100	4019	123700	SH	SOLE	123700	0	0
D GALILEO INTERNATIONAL INC	COM	363547100	440	20100	SH	SOLE	20100	0	0
D GANNETT INC	COM	364730101	5755	96370	SH	SOLE	96370	0	0
D GAP INC DEL	COM	364760108	4602	193999	SH	SOLE	193999	0	0
D GATEWAY INC	COM	367626108	2298	136700	SH	SOLE	136700	0	0
D GENENTECH INC	COM NEW	368710406	2702	53500	SH	SOLE	53500	0	0
D GENERAL DYNAMICS CORP	COM	369550108	4580	73000	SH	SOLE	73000	0	0
D GENERAL ELEC CO	COM	369604103	103531	2473272	SH	SOLE	2473272	0	0
D GENERAL MLS INC	COM	370334104	3555	82652	SH	SOLE	82652	0	0
D GENERAL MTRS CORP	COM	370442105	9321	179762	SH	SOLE	179762	0	0
D GENERAL MTRS CORP	CL H NEW	370442832	3366	172600	SH	SOLE	172600	0	0
D GENTEX CORP	COM	371901109	372	16100	SH	SOLE	16100	0	0
D GENUINE PARTS CO	COM	372460105	1518	58600	SH	SOLE	58600	0	0
D GENZYME CORP	COM GENL DIV	372917104	1346	14900	SH	SOLE	14900	0	0
D GEORGIA PAC CORP	COM GA PAC GRP	373298108	3205	108999	SH	SOLE	108999	0	0
D GEORGIA PAC CORP	COM-TIMBER GRP	373298702	235	8200	SH	SOLE	8200	0	0
D GILEAD SCIENCES INC	COM	375558103	393	12100	SH	SOLE	12100	0	0
D GILLETTE CO	COM	375766102	9813	314828	SH	SOLE	314828	0	0
D GLOBAL MARINE INC	COM	379352404	456	17800	SH	SOLE	17800	0	0
D GLOBAL TELESYSTEMS INC	COM	37936U104	36	47800	SH	SOLE	47800	0	0
D GOLDEN WEST FINL CORP DEL	COM	381317106	2680	41300	SH	SOLE	41300	0	0
D GOLDMAN SACHS GROUP INC	COM	38141G104	4144	48700	SH	SOLE	48700	0	0
D GOODRICH B F CO	COM	382388106	2887	75238	SH	SOLE	75238	0	0
D GOODYEAR TIRE & RUBR CO	COM	382550101	1989	83384	SH	SOLE	83384	0	0
D GRAINGER W W INC	COM	384802104	2407	71100	SH	SOLE	71100	0	0
D GREAT LAKES CHEM CORP	COM	390568103	1414	46000	SH	SOLE	46000	0	0
D GREENPOINT FINL CORP	COM	395384100	1073	32900	SH	SOLE	32900	0	0
D GUIDANT CORP	COM	401698105	4877	108400	SH	SOLE	108400	0	0
D HCA-HEALTHCARE CO	COM	404119109	7291	181045	SH	SOLE	181045	0	0
D HALLIBURTON CO	COM	406216101	5643	153552	SH	SOLE	153552	0	0
D HANCOCK JOHN FINL SVCS INC	COM	41014S106	1315	34200	SH	SOLE	34200	0	0
D HANOVER COMPRESSOR CO	COM	410768105	374	11800	SH	SOLE	11800	0	0
D HARCOURT GEN INC	COM	41163G101	2708	48640	SH	SOLE	48640	0	0
D HARLEY DAVIDSON INC	COM	412822108	4095	107900	SH	SOLE	107900	0	0

D HARMONIC INC	COM	413160102	67	11900	SH	SOLE	11900	0	0
D HARRAHS ENMTM INC	COM	413619107	1898	64497	SH	SOLE	64497	0	0
D HARRIS CORP DEL	COM	413875105	790	31900	SH	SOLE	31900	0	0
D HARTE-HANKS INC	COM	416196103	285	12600	SH	SOLE	12600	0	0
D HARTFORD FINL SVCS GROUP INC	COM	416515104	4000	67792	SH	SOLE	67792	0	0
D HASBRO INC	COM	418056107	2230	172872	SH	SOLE	172872	0	0
D HEALTHSOUTH CORP	COM	421924101	2448	189924	SH	SOLE	189924	0	0
D HEALTH MGMT ASSOC INC NEW	CL A	421933102	807	51900	SH	SOLE	51900	0	0
D HEINZ H J CO	COM	423074103	5407	134500	SH	SOLE	134500	0	0
D HELMERICH & PAYNE INC	COM	423452101	1857	40100	SH	SOLE	40100	0	0
D HENRY JACK & ASSOC INC	COM	426281101	351	14800	SH	SOLE	14800	0	0
D HERCULES INC	COM	427056106	1726	132900	SH	SOLE	132900	0	0
D HERSHEY FOODS CORP	COM	427866108	2364	34100	SH	SOLE	34100	0	0
D HEWLETT PACKARD CO	COM	428236103	15038	480900	SH	SOLE	480900	0	0
D HIBERNIA CORP	CL A	428656102	828	59300	SH	SOLE	59300	0	0
D HILLENBRAND INDS INC	COM	431573104	251	5200	SH	SOLE	5200	0	0
D HILTON HOTELS CORP	COM	432848109	2644	252994	SH	SOLE	252994	0	0
D HISPANIC BROADCASTING CORP	CL A	43357B104	351	18400	SH	SOLE	18400	0	0
D HOME DEPOT INC	COM	437076102	25946	602000	SH	SOLE	602000	0	0
D HOMESTAKE MNG CO	COM	437614100	1552	295002	SH	SOLE	295002	0	0
D HOMESTORE COM INC	COM	437852106	273	11500	SH	SOLE	11500	0	0
D HONEYWELL INTL INC	COM	438516106	10432	255685	SH	SOLE	255685	0	0
D HORMEL FOODS CORP	COM	440452100	1095	56200	SH	SOLE	56200	0	0
D HOST MARRIOTT CORP NEW	COM	44107P104	820	70232	SH	SOLE	70232	0	0
D HOUSEHOLD INTL INC	COM	441815107	9146	154392	SH	SOLE	154392	0	0
D HUBBELL INC	CL B	443510201	615	26400	SH	SOLE	26400	0	0
D HUMANA INC	COM	444859102	1527	145700	SH	SOLE	145700	0	0
D HUMAN GENOME SCIENCES INC	COM	444903108	1306	28400	SH	SOLE	28400	0	0
D HUNTINGTON BANCSHARES INC	COM	446150104	2293	160903	SH	SOLE	160903	0	0
D ICN PHARMACEUTICALS INC NEW	COM	448924100	702	27600	SH	SOLE	27600	0	0
D IBP INC	COM	449223106	544	33200	SH	SOLE	33200	0	0
D ICOS CORP	COM	449295104	504	10600	SH	SOLE	10600	0	0
D IDEC PHARMACEUTICALS CORP	COM	449370105	932	23300	SH	SOLE	23300	0	0
D IMS HEALTH INC	COM	449934108	3167	127206	SH	SOLE	127206	0	0
D ITT INDS INC IND	COM	450911102	2962	76446	SH	SOLE	76446	0	0
D ILLINOIS TOOL WKS INC	COM	452308109	5284	92964	SH	SOLE	92964	0	0
D IMCLONE SYS INC	COM	45245W109	504	15200	SH	SOLE	15200	0	0
D IMMUNEX CORP NEW	COM	452528102	783	54700	SH	SOLE	54700	0	0
D INCO LTD	COM	453258402	1363	91899	SH	SOLE	91899	0	0
D INCYTE GENOMICS INC	COM	45337C102	198	12900	SH	SOLE	12900	0	0
D INFONET SVCS CORP	CL B	45666T106	67	10100	SH	SOLE	10100	0	0
D INFORMIX CORP	COM	456779107	270	50000	SH	SOLE	50000	0	0
D INFOSPACE INC	COM	45678T102	107	48400	SH	SOLE	48400	0	0
D INGERSOLL-RAND CO	COM	456866102	2629	66200	SH	SOLE	66200	0	0
D INGRAM MICRO INC	CL A	457153104	162	12000	SH	SOLE	12000	0	0
D INKTOMI CORP	COM	457277101	141	21200	SH	SOLE	21200	0	0
D INTEGRATED DEVICE TECHNOLOGY	COM	458118106	743	25100	SH	SOLE	25100	0	0
D INTEL CORP	COM	458140100	44771	1701500	SH	SOLE	1701500	0	0
D INTERNAP NETWORK SVCS CORP	COM	45885A102	35	18200	SH	SOLE	18200	0	0
D INTERNATIONAL BUSINESS MACHS	COM	459200101	43868	456104	SH	SOLE	456104	0	0
D INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	2138	96900	SH	SOLE	96900	0	0
D INTERNATIONAL GAME TECHNOLOGY	COM	459902102	898	17843	SH	SOLE	17843	0	0
D INTL PAPER CO	COM	460146103	6177	171208	SH	SOLE	171208	0	0
D INTERNATIONAL RECTIFIER CORP	COM	460254105	470	11600	SH	SOLE	11600	0	0
D INTERNET CAP GROUP INC	COM	46059C106	45	20400	SH	SOLE	20400	0	0
D INTERPUBLIC GROUP COS INC	COM	460690100	3734	108700	SH	SOLE	108700	0	0
D INTIMATE BRANDS INC	CL A	461156101	287	19500	SH	SOLE	19500	0	0
D INTUIT	COM	461202103	2389	86100	SH	SOLE	86100	0	0
D I2 TECHNOLOGIES INC	COM	465754109	697	48100	SH	SOLE	48100	0	0
D IVAX CORP	COM	465823102	1028	32650	SH	SOLE	32650	0	0
D JDS UNIPHASE CORP	COM	46612J101	6531	354240	SH	SOLE	354240	0	0
D J P MORGAN CHASE & CO	COM	46625H100	24694	549979	SH	SOLE	549979	0	0
D JABIL CIRCUIT INC	COM	466313103	2177	100700	SH	SOLE	100700	0	0
D JEFFERSON PILOT CORP	COM	475070108	3003	44230	SH	SOLE	44230	0	0
D JOHNSON & JOHNSON	COM	478160104	34161	390544	SH	SOLE	390544	0	0
D JOHNSON CTLS INC	COM	478366107	3007	48150	SH	SOLE	48150	0	0
D JONES APPAREL GROUP INC	COM	480074103	314	8300	SH	SOLE	8300	0	0
D JUNIPER NETWORKS INC	COM	48203R104	1902	50100	SH	SOLE	50100	0	0
D KLA-TENCOR CORP	COM	482480100	2898	73600	SH	SOLE	73600	0	0
D K MART CORP	COM	482584109	1924	204700	SH	SOLE	204700	0	0
D KANA COMMUNICATIONS	COM	483600102	35	18100	SH	SOLE	18100	0	0
D KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	246	17300	SH	SOLE	17300	0	0
D KB HOME	COM	48666K109	1569	48067	SH	SOLE	48067	0	0
D KELLOGG CO	COM	487836108	2243	83000	SH	SOLE	83000	0	0
D KEMET CORP	COM	488360108	303	17900	SH	SOLE	17900	0	0
D KERR MCGEE CORP	COM	492386107	1436	22126	SH	SOLE	22126	0	0
D KEYCORP NEW	COM	493267108	3599	139500	SH	SOLE	139500	0	0
D KEYSpan CORP	COM	49337W100	2978	78100	SH	SOLE	78100	0	0
D KIMBERLY CLARK CORP	COM	494368103	11314	166800	SH	SOLE	166800	0	0
D KINDER MORGAN INC KANS	COM	49455P101	3692	69400	SH	SOLE	69400	0	0
D KING PHARMACEUTICALS INC	COM	495582108	2806	68850	SH	SOLE	68850	0	0
D KNIGHT RIDDER INC	COM	499040103	3086	57454	SH	SOLE	57454	0	0
D KNIGHT TRADING GROUP INC	COM	499063105	336	23000	SH	SOLE	23000	0	0
D KOHLS CORP	COM	500255104	5941	96300	SH	SOLE	96300	0	0
D KOPIN CORP	COM	500600101	86	14900	SH	SOLE	14900	0	0

D KROGER CO	COM	501044101	7066	273968	SH	SOLE	273968	0	0
D LSI LOGIC CORP	COM	502161102	2561	162800	SH	SOLE	162800	0	0
D L-3 COMMUNICATIONS HLDGS INC	COM	502424104	213	2700	SH	SOLE	2700	0	0
D LAM RESEARCH CORP	COM	512807108	684	28800	SH	SOLE	28800	0	0
D LAMAR ADVERTISING CO	CL A	512815101	235	6400	SH	SOLE	6400	0	0
D LATTICE SEMICONDUCTOR CORP	COM	518415104	346	19000	SH	SOLE	19000	0	0
D LAUDER ESTEE COS INC	CL A	518439104	754	20700	SH	SOLE	20700	0	0
D LEGGETT & PLATT INC	COM	524660107	2394	124500	SH	SOLE	124500	0	0
D LEGG MASON INC	COM	524901105	632	15000	SH	SOLE	15000	0	0
D LEHMAN BROS HLDGS INC	COM	524908100	4502	71800	SH	SOLE	71800	0	0
D LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1281	73700	SH	SOLE	73700	0	0
D LEXMARK INTL NEW	CL A	529771107	2991	65700	SH	SOLE	65700	0	0
D LIBERATE TECHNOLOGIES	COM	530129105	92	11100	SH	SOLE	11100	0	0
D LILLY ELI & CO	COM	532457108	19234	250896	SH	SOLE	250896	0	0
D LIMITED INC	COM	532716107	2847	181100	SH	SOLE	181100	0	0
D LINCOLN NATL CORP IND	COM	534187109	3710	87360	SH	SOLE	87360	0	0
D LINEAR TECHNOLOGY CORP	COM	535678106	4685	114100	SH	SOLE	114100	0	0
D LIZ CLAIBORNE INC	COM	539320101	2654	56400	SH	SOLE	56400	0	0
D LOCKHEED MARTIN CORP	COM	539830109	4827	135400	SH	SOLE	135400	0	0
D LOEWS CORP	COM	540424108	2264	38100	SH	SOLE	38100	0	0
D LONGS DRUG STORES CORP	COM	543162101	1604	54268	SH	SOLE	54268	0	0
D LOUISIANA PAC CORP	COM	546347105	1525	158700	SH	SOLE	158700	0	0
D LOWES COS INC	COM	548661107	6605	113000	SH	SOLE	113000	0	0
D LUCENT TECHNOLOGIES INC	COM	549463107	9880	990974	SH	SOLE	990974	0	0
D LYONDELL CHEMICAL CO	COM	552078107	471	32800	SH	SOLE	32800	0	0
D M & T BK CORP	COM	55261F104	531	7600	SH	SOLE	7600	0	0
D MBIA INC	COM	55262C100	2574	31900	SH	SOLE	31900	0	0
D MBNA CORP	COM	55262L100	7696	232505	SH	SOLE	232505	0	0
D MGIC INVT CORP WIS	COM	552848103	2997	43800	SH	SOLE	43800	0	0
D MGM MIRAGE	COM	552953101	946	37700	SH	SOLE	37700	0	0
D MACK CALI RLTY CORP	COM	554489104	502	18600	SH	SOLE	18600	0	0
D MACROVISION CORP	COM	555904101	370	8500	SH	SOLE	8500	0	0
D MACROMEDIA INC	COM	556100105	201	12500	SH	SOLE	12500	0	0
D MANOR CARE INC NEW	COM	564055101	1425	69833	SH	SOLE	69833	0	0
D MANPOWER INC	COM	56418H100	1100	38200	SH	SOLE	38200	0	0
D MARCHFIRST INC	COM	566244109	3	21586	SH	SOLE	21586	0	0
D MARINE DRILLING COS INC	COM PAR \$0.01	568240204	227	8500	SH	SOLE	8500	0	0
D MARSH & MCLENNAN COS INC	COM	571748102	8458	89000	SH	SOLE	89000	0	0
D MARRIOTT INTL INC NEW	CL A	571903202	3818	92712	SH	SOLE	92712	0	0
D MASCO CORP	COM	574599106	3110	128816	SH	SOLE	128816	0	0
D MASSEY ENERGY CORP	COM	576206106	897	37500	SH	SOLE	37500	0	0
D MATTEL INC	COM	577081102	2849	160623	SH	SOLE	160623	0	0
D MAXIM INTEGRATED PRODS INC	COM	57772K101	4330	104100	SH	SOLE	104100	0	0
D MAY DEPT STORES CO	COM	577778103	3984	112277	SH	SOLE	112277	0	0
D MAYTAG CORP	COM	578592107	2298	71266	SH	SOLE	71266	0	0
D MCCORMICK & CO INC	COM NON VTG	579780206	1360	32400	SH	SOLE	32400	0	0
D MCDATA CORP	CL A	580031201	387	20519	SH	SOLE	20519	0	0
D MCDERMOTT INTL INC	COM	580037109	1599	126400	SH	SOLE	126400	0	0
D MCDONALDS CORP	COM	580135101	10883	409904	SH	SOLE	409904	0	0
D MCGRAW HILL COS INC	COM	580645109	3231	54160	SH	SOLE	54160	0	0
D MCKESSON HBOC INC	COM	58155Q103	3352	125305	SH	SOLE	125305	0	0
D MCLEODUSA INC	CL A	582266102	830	95500	SH	SOLE	95500	0	0
D MEAD CORP	COM	582834107	1725	68760	SH	SOLE	68760	0	0
D MEDAREX INC	COM	583916101	284	17000	SH	SOLE	17000	0	0
D MEDIMMUNE INC	COM	584699102	3358	93600	SH	SOLE	93600	0	0
D MEDTRONIC INC	COM	585055106	14875	325200	SH	SOLE	325200	0	0
D MELLON FINL CORP	COM	58551A108	6914	170640	SH	SOLE	170640	0	0
D MERCANTILE BANKSHARES CORP	COM	587405101	870	23500	SH	SOLE	23500	0	0
D MERCK & CO INC	COM	589331107	46607	614060	SH	SOLE	614060	0	0
D MERCURY INTERACTIVE CORP	COM	589405109	2328	55600	SH	SOLE	55600	0	0
D MEREDITH CORP	COM	589433101	1672	47892	SH	SOLE	47892	0	0
D MERRILL LYNCH & CO INC	COM	590188108	13594	245384	SH	SOLE	245384	0	0
D METLIFE INC	COM	59156R108	3846	128000	SH	SOLE	128000	0	0
D METROMEDIA FIBER NETWORK INC	CL A	591689104	480	87600	SH	SOLE	87600	0	0
D MICREL INC	COM	594793101	388	13900	SH	SOLE	13900	0	0
D MICROSOFT CORP	COM	594918104	54458	995800	SH	SOLE	995800	0	0
D MICROCHIP TECHNOLOGY INC	COM	595017104	778	30750	SH	SOLE	30750	0	0
D MICROMUSE INC	COM	595094103	642	17000	SH	SOLE	17000	0	0
D MICRON TECHNOLOGY INC	COM	595112103	6574	158300	SH	SOLE	158300	0	0
D MILLENNIUM PHARMACEUTICALS INC	COM	599902103	1355	44500	SH	SOLE	44500	0	0
D MILLER HERMAN INC	COM	600544100	395	17100	SH	SOLE	17100	0	0
D MILLIPORE CORP	COM	601073109	1952	42200	SH	SOLE	42200	0	0
D MINIMED INC	COM	60365K108	291	10000	SH	SOLE	10000	0	0
D MINNESOTA MNG & MFG CO	COM	604059105	12691	122148	SH	SOLE	122148	0	0
D MOLEX INC	COM	608554101	2235	63350	SH	SOLE	63350	0	0
D MOODYS CORP	COM	615369105	2125	77103	SH	SOLE	77103	0	0
D MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	17614	329228	SH	SOLE	329228	0	0
D MOTOROLA INC	COM	620076109	9512	667011	SH	SOLE	667011	0	0
D MURPHY OIL CORP	COM	626717102	346	5200	SH	SOLE	5200	0	0
D MYLAN LABS INC	COM	628530107	1021	39500	SH	SOLE	39500	0	0
D NCR CORP NEW	COM	62886E108	2178	55800	SH	SOLE	55800	0	0
D NRG ENERGY INC	COM	629377102	291	8000	SH	SOLE	8000	0	0
D NTL INC	COM	629407107	1174	46700	SH	SOLE	46700	0	0
D NABORS INDS INC	COM	629568106	2592	50000	SH	SOLE	50000	0	0
D NATIONAL CITY CORP	COM	635405103	5708	213400	SH	SOLE	213400	0	0

D NATIONAL COMM BANCORP	COM	635449101	452	18200	SH	SOLE	18200	0	0
D NATIONAL SEMICONDUCTOR CORP	COM	637640103	2662	99500	SH	SOLE	99500	0	0
D NATIONAL SVC INDS INC	COM	637657107	1644	70096	SH	SOLE	70096	0	0
D NAVISTAR INTL CORP NEW	COM	63934E108	1133	49675	SH	SOLE	49675	0	0
D NETWORKS ASSOCS INC	COM	640938106	214	26000	SH	SOLE	26000	0	0
D NETWORK APPLIANCE INC	COM	64120L104	2878	171200	SH	SOLE	171200	0	0
D NEUBERGER BERMAN INC	COM	641234109	722	11600	SH	SOLE	11600	0	0
D NEW YORK TIMES CO	CL A	650111107	3806	92904	SH	SOLE	92904	0	0
D NEWELL RUBBERMAID INC	COM	651229106	3409	128634	SH	SOLE	128634	0	0
D NEWFIELD EXPL CO	COM	651290108	262	7500	SH	SOLE	7500	0	0
D NEWMONT MINING CORP	COM	651639106	1670	103608	SH	SOLE	103608	0	0
D NEWPORT CORP	COM	651824104	208	7100	SH	SOLE	7100	0	0
D NEXTEL COMMUNICATIONS INC	CL A	65332V103	2112	146900	SH	SOLE	146900	0	0
D NEXTEL PARTNERS INC	CL A	65333F107	202	14700	SH	SOLE	14700	0	0
D NIAGARA MOHAWK HLDGS INC	COM	653520106	1783	105532	SH	SOLE	105532	0	0
D NICOR INC	COM	654086107	1521	40800	SH	SOLE	40800	0	0
D NIKE INC	CL B	654106103	2624	64700	SH	SOLE	64700	0	0
D NISOURCE INC	COM	65473P105	1865	59925	SH	SOLE	59925	0	0
D NOBLE DRILLING CORP	COM	655042109	2525	54700	SH	SOLE	54700	0	0
D NORDSTROM INC	COM	655664100	1913	117500	SH	SOLE	117500	0	0
D NORFOLK SOUTHERN CORP	COM	655844108	2013	120279	SH	SOLE	120279	0	0
D NORTEL NETWORKS CORP NEW	COM	656568102	1526	108632	SH	SOLE	108632	0	0
D NORTH FORK BANCORPORATION NY	COM	659424105	1399	53900	SH	SOLE	53900	0	0
D NORTHEAST UTILS	COM	664397106	264	15200	SH	SOLE	15200	0	0
D NORTHERN TR CORP	COM	665859104	5031	80500	SH	SOLE	80500	0	0
D NORTHROP GRUMMAN CORP	COM	666807102	3149	36197	SH	SOLE	36197	0	0
D NOVA CORP GA	COM	669784100	186	10100	SH	SOLE	10100	0	0
D NOVELL INC	COM	670006105	1353	270600	SH	SOLE	270600	0	0
D NOVELLUS SYS INC	COM	670008101	2766	68200	SH	SOLE	68200	0	0
D NUCOR CORP	COM	670346105	2272	56700	SH	SOLE	56700	0	0
D NVIDIA CORP	COM	67066G104	714	11000	SH	SOLE	11000	0	0
D OCCIDENTAL PETE CORP DEL	COM	674599105	4593	185556	SH	SOLE	185556	0	0
D OCEAN ENERGY INC TEX	COM	67481E106	518	31300	SH	SOLE	31300	0	0
D OFFICE DEPOT INC	COM	676220106	2089	238700	SH	SOLE	238700	0	0
D OLD KENT FINL CORP	COM	679833103	2277	59930	SH	SOLE	59930	0	0
D OLD REP INTL CORP	COM	680223104	1551	54600	SH	SOLE	54600	0	0
D OMNICOM GROUP INC	COM	681919106	5047	60900	SH	SOLE	60900	0	0
D ONEOK INC NEW	COM	682680103	1501	36712	SH	SOLE	36712	0	0
D OPENWAVE SYS INC	COM	683718100	332	16739	SH	SOLE	16739	0	0
D ORACLE CORP	COM	68389X105	16997	1134620	SH	SOLE	1134620	0	0
D OXFORD HEALTH PLANS INC	COM	691471106	618	23100	SH	SOLE	23100	0	0
D PG&E CORP	COM	69331C108	2366	199636	SH	SOLE	199636	0	0
D PMC-SIERRA INC	COM	69344F106	965	39000	SH	SOLE	39000	0	0
D PMI GROUP INC	COM	69344M101	247	3800	SH	SOLE	3800	0	0
D PNC FINL SVCS GROUP INC	COM	693475105	6958	102700	SH	SOLE	102700	0	0
D PPG INDS INC	COM	693506107	2730	59242	SH	SOLE	59242	0	0
D PPL CORP	COM	69351T106	3828	87081	SH	SOLE	87081	0	0
D PACCAR INC	COM	693718108	1927	43002	SH	SOLE	43002	0	0
D PACIFIC CENTY FINL CORP	COM	694058108	557	29300	SH	SOLE	29300	0	0
D PACTIV CORP	COM	695257105	1497	123581	SH	SOLE	123581	0	0
D PALL CORP	COM	696429307	2386	108866	SH	SOLE	108866	0	0
D PALM INC	COM	696642107	2704	321703	SH	SOLE	321703	0	0
D PARAMETRIC TECHNOLOGY CORP	COM	699173100	1851	204200	SH	SOLE	204200	0	0
D PARKER HANNIFIN CORP	COM	701094104	2501	62954	SH	SOLE	62954	0	0
D PATTERSON DENTAL CO	COM	703412106	292	9500	SH	SOLE	9500	0	0
D PAYCHEX INC	COM	704326107	4561	123075	SH	SOLE	123075	0	0
D PENNEY J C INC	COM	708160106	2337	146144	SH	SOLE	146144	0	0
D PENTAIR INC	COM	709631105	420	16500	SH	SOLE	16500	0	0
D PEOPLES ENERGY CORP	COM	711030106	1551	39900	SH	SOLE	39900	0	0
D PEOPLESOFT INC	COM	712713106	2735	116700	SH	SOLE	116700	0	0
D PEPSI BOTTLING GROUP INC	COM	713409100	441	11600	SH	SOLE	11600	0	0
D PEPSIAMERICAS INC	COM	71343P200	443	28400	SH	SOLE	28400	0	0
D PEPSICO INC	COM	713448108	18563	422362	SH	SOLE	422362	0	0
D PEREGRINE SYSTEMS INC	COM	71366Q101	683	35000	SH	SOLE	35000	0	0
D PERKINELMER INC	COM	714046109	2282	43500	SH	SOLE	43500	0	0
D PFIZER INC	COM	717081103	64538	1576030	SH	SOLE	1576030	0	0
D PHARMACIA CORP	COM	71713U102	17807	353524	SH	SOLE	353524	0	0
D PHELPS DODGE CORP	COM	717265102	1334	33211	SH	SOLE	33211	0	0
D PHILIP MORRIS COS INC	COM	718154107	30031	632900	SH	SOLE	632900	0	0
D PHILLIPS PETE CO	COM	718507106	4971	90300	SH	SOLE	90300	0	0
D PINNACLE WEST CAP CORP	COM	723484101	1642	35800	SH	SOLE	35800	0	0
D PITNEY BOWES INC	COM	724479100	3478	100100	SH	SOLE	100100	0	0
D PLACER DOME INC	COM	725906101	1417	163821	SH	SOLE	163821	0	0
D POLYCOM INC	COM	73172K104	156	12600	SH	SOLE	12600	0	0
D POPULAR INC	COM	733174106	259	8800	SH	SOLE	8800	0	0
D PORTAL SOFTWARE INC	COM	736126103	193	22900	SH	SOLE	22900	0	0
D POTLATCH CORP	COM	737628107	1542	48266	SH	SOLE	48266	0	0
D POWER-ONE INC	COM	739308104	1587	109500	SH	SOLE	109500	0	0
D POWERTEL INC	COM	73936C109	344	6247	SH	SOLE	6247	0	0
D POWERWAVE TECHNOLOGIES INC	COM	739363109	144	10600	SH	SOLE	10600	0	0
D PRAXAIR INC	COM	74005P104	1769	39617	SH	SOLE	39617	0	0
D PRICE T ROWE GROUP INC	COM	74144T108	2254	72000	SH	SOLE	72000	0	0
D PRICELINE COM INC	COM	741503106	37	14600	SH	SOLE	14600	0	0
D PRIMEDIA INC	COM	74157K101	164	26000	SH	SOLE	26000	0	0
D PROCTER & GAMBLE CO	COM	742718109	23450	374600	SH	SOLE	374600	0	0

D PROGRESS ENERGY INC	COM	743263105	1830	42500	SH	SOLE	42500	0	0
D PROGRESSIVE CORP OHIO	COM	743315103	2543	26200	SH	SOLE	26200	0	0
D PROLOGIS TR	SH BEN INT	743410102	815	40600	SH	SOLE	40600	0	0
D PROTEIN DESIGN LABS INC	COM	74369L103	454	10200	SH	SOLE	10200	0	0
D PROVIDIAN FINL CORP	COM	74406A102	4842	98706	SH	SOLE	98706	0	0
D PSINET INC	COM	74437C101	7	33700	SH	SOLE	33700	0	0
D PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1633	37836	SH	SOLE	37836	0	0
D PUBLIC STORAGE INC	COM	74460D109	761	29000	SH	SOLE	29000	0	0
D PULTE CORP	COM	745867101	1578	39062	SH	SOLE	39062	0	0
D QLOGIC CORP	COM	747277101	1818	80800	SH	SOLE	80800	0	0
D QUAKER OATS CO	COM	747402105	2987	30780	SH	SOLE	30780	0	0
D QUALCOMM INC	COM	747525103	10753	189900	SH	SOLE	189900	0	0
D QUANTUM CORP	COM DSSG	747906204	495	42700	SH	SOLE	42700	0	0
D QUEST DIAGNOSTICS INC	COM	74834L100	418	4700	SH	SOLE	4700	0	0
D QUESTAR CORP	COM	748356102	860	31400	SH	SOLE	31400	0	0
D QUINTILES TRANSNATIONAL CORP	COM	748767100	1833	97100	SH	SOLE	97100	0	0
D QWEST COMMUNICATIONS INTL INC	COM	749121109	10747	306627	SH	SOLE	306627	0	0
D RSA SEC INC	COM	749719100	248	10050	SH	SOLE	10050	0	0
D RF MICRODEVICES INC	COM	749941100	321	27500	SH	SOLE	27500	0	0
D RADIAN GROUP INC	COM	750236101	325	4800	SH	SOLE	4800	0	0
D RADIOSHACK CORP	COM	750438103	3259	88816	SH	SOLE	88816	0	0
D RAMBUS INC DEL	COM	750917106	385	18700	SH	SOLE	18700	0	0
D RALSTON PURINA CO	COM	751277302	3625	116362	SH	SOLE	116362	0	0
D RATIONAL SOFTWARE CORP	COM NEW	75409P202	843	47500	SH	SOLE	47500	0	0
D RAYTHEON CO	CL B	755111408	3541	120516	SH	SOLE	120516	0	0
D READERS DIGEST ASSN INC	CL A NON VTG	755267101	599	21800	SH	SOLE	21800	0	0
D REALNETWORKS INC	COM	75605L104	114	16200	SH	SOLE	16200	0	0
D RED HAT INC	COM	756577102	104	17000	SH	SOLE	17000	0	0
D REDBACK NETWORKS INC	COM	757209101	327	25000	SH	SOLE	25000	0	0
D REEBOK INTL LTD	COM	758110100	1637	65846	SH	SOLE	65846	0	0
D REGIONS FINL CORP	COM	758940100	2844	100000	SH	SOLE	100000	0	0
D RELIANT ENERGY INC	COM	75952J108	3950	87300	SH	SOLE	87300	0	0
D REYNOLDS & REYNOLDS CO	CL A	761695105	705	36600	SH	SOLE	36600	0	0
D REYNOLDS R J TOB HLDGS INC	COM	76182K105	1612	28733	SH	SOLE	28733	0	0
D RITE AID CORP	COM	767754104	427	63900	SH	SOLE	63900	0	0
D ROBERT HALF INTL INC	COM	770323103	2476	110800	SH	SOLE	110800	0	0
D ROCKWELL INTL CORP NEW	COM	773903109	3073	84551	SH	SOLE	84551	0	0
D ROHM & HAAS CO	COM	775371107	1792	58165	SH	SOLE	58165	0	0
D ROSS STORES INC	COM	778296103	570	30400	SH	SOLE	30400	0	0
D ROUSE CO	COM	779273101	675	26100	SH	SOLE	26100	0	0
D ROWAN COS INC	COM	779382100	1752	63708	SH	SOLE	63708	0	0
D ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	1409	25420	SH	SOLE	25420	0	0
D RYDER SYS INC	COM	783549108	1420	78917	SH	SOLE	78917	0	0
D SBC COMMUNICATIONS INC	COM	78387G103	42193	945402	SH	SOLE	945402	0	0
D SCI SYS INC	COM	783890106	684	37600	SH	SOLE	37600	0	0
D SEI INVESTMENTS CO	COM	784117103	561	18000	SH	SOLE	18000	0	0
D SABRE HLDGS CORP	CL A	785905100	1983	42940	SH	SOLE	42940	0	0
D SAFECO CORP	COM	786429100	2647	93900	SH	SOLE	93900	0	0
D SAFEGUARD SCIENTIFICS INC	COM	786449108	181	32400	SH	SOLE	32400	0	0
D SAFEWAY INC	COM NEW	786514208	8388	152100	SH	SOLE	152100	0	0
D ST JUDE MED INC	COM	790849103	2181	40500	SH	SOLE	40500	0	0
D ST PAUL COS INC	COM	792860108	4259	96678	SH	SOLE	96678	0	0
D SANDISK CORP	COM	80004C101	236	11600	SH	SOLE	11600	0	0
D SANMINA CORP	COM	800907107	2907	148600	SH	SOLE	148600	0	0
D SAPIENT CORP	COM	803062108	1340	186500	SH	SOLE	186500	0	0
D SARA LEE CORP	COM	803111103	6294	291680	SH	SOLE	291680	0	0
D SCHERING PLOUGH CORP	COM	806605101	14488	396600	SH	SOLE	396600	0	0
D SCHLUMBERGER LTD	COM	806857108	1350	23432	SH	SOLE	23432	0	0
D SCHWAB CHARLES CORP NEW	COM	808513105	5410	350850	SH	SOLE	350850	0	0
D SCIENTIFIC ATLANTA INC	COM	808655104	3086	74200	SH	SOLE	74200	0	0
D SEALED AIR CORP NEW	COM	81211K100	2001	60042	SH	SOLE	60042	0	0
D SEARS ROEBUCK & CO	COM	812387108	4307	122107	SH	SOLE	122107	0	0
D SEMTECH CORP	COM	816850101	459	15600	SH	SOLE	15600	0	0
D SEMPRA ENERGY	COM	816851109	3467	148925	SH	SOLE	148925	0	0
D SEPRACOR INC	COM	817315104	438	13700	SH	SOLE	13700	0	0
D SERVICEMASTER CO	COM	81760N109	1251	111400	SH	SOLE	111400	0	0
D SHERWIN WILLIAMS CO	COM	824348106	3198	125500	SH	SOLE	125500	0	0
D SIEBEL SYS INC	COM	826170102	3713	136500	SH	SOLE	136500	0	0
D SIGMA ALDRICH CORP	COM	826552101	1599	33400	SH	SOLE	33400	0	0
D SILICON STORAGE TECHNOLOGY INC	COM	827057100	155	17800	SH	SOLE	17800	0	0
D SIMON PTY GROUP INC NEW	COM	828806109	415	16200	SH	SOLE	16200	0	0
D SMITH INTL INC	COM	832110100	590	8400	SH	SOLE	8400	0	0
D SNAP ON INC	COM	833034101	1517	52103	SH	SOLE	52103	0	0
D SOLECTRON CORP	COM	834182107	4051	213100	SH	SOLE	213100	0	0
D SONOCO PRODS CO	COM	835495102	714	33200	SH	SOLE	33200	0	0
D SONUS NETWORKS INC	COM	835916107	2007	100600	SH	SOLE	100600	0	0
D SOUTHERN CO	COM	842587107	7797	222200	SH	SOLE	222200	0	0
D SOUTHTRUST CORP	COM	844730101	4246	92800	SH	SOLE	92800	0	0
D SOUTHWEST AIRLS CO	COM	844741108	3729	210080	SH	SOLE	210080	0	0
D SOVEREIGN BANCORP INC	COM	845905108	271	32000	SH	SOLE	32000	0	0
D SPECTRASITE HLDGS INC	COM	84760T100	97	22600	SH	SOLE	22600	0	0
D SPRINT CORP	COM FON GROUP	852061100	5700	259200	SH	SOLE	259200	0	0
D SPRINT CORP	PCS COM SER 1	852061506	4045	212900	SH	SOLE	212900	0	0
D STANLEY WKS	COM	854616109	2666	80900	SH	SOLE	80900	0	0
D STAPLES INC	COM	855030102	2871	193000	SH	SOLE	193000	0	0

D STARBUCKS CORP	COM	855244109	3276	77200	SH	SOLE	77200	0	0
D STARWOOD HOTELS&RESORTS WRLDWD PAIRED CTF		85590A203	1993	58600	SH	SOLE	58600	0	0
D STATE STR CORP	COM	857477103	5576	59700	SH	SOLE	59700	0	0
D STEELCASE INC	CL A	858155203	313	25900	SH	SOLE	25900	0	0
D STILWELL FINL INC	COM	860831106	2720	101400	SH	SOLE	101400	0	0
D STRYKER CORP	COM	863667101	3245	62100	SH	SOLE	62100	0	0
D SUN MICROSYSTEMS INC	COM	866810104	13682	890200	SH	SOLE	890200	0	0
D SUNGARD DATA SYS INC	COM	867363103	960	19500	SH	SOLE	19500	0	0
D SUNOCAL INC	COM	86764P109	2806	86524	SH	SOLE	86524	0	0
D SUNTRUST BKS INC	COM	867914103	6137	94700	SH	SOLE	94700	0	0
D SUPERVALU INC	COM	868536103	2206	165520	SH	SOLE	165520	0	0
D SYBASE INC	COM	871130100	186	12000	SH	SOLE	12000	0	0
D SYCAMORE NETWORKS INC	COM	871206108	240	24000	SH	SOLE	24000	0	0
D SYMANTEC CORP	COM	871503108	711	17000	SH	SOLE	17000	0	0
D SYMBOL TECHNOLOGIES INC	COM	871508107	2490	71350	SH	SOLE	71350	0	0
D SYNOPSIS INC	COM	871607107	629	13400	SH	SOLE	13400	0	0
D SYNOVUS FINL CORP	COM	87161C105	3081	114100	SH	SOLE	114100	0	0
D SYSCO CORP	COM	871829107	6073	229068	SH	SOLE	229068	0	0
D TCF FINL CORP	COM	872275102	291	7700	SH	SOLE	7700	0	0
D TD WATERHOUSE GRP INC	COM	872362108	191	17700	SH	SOLE	17700	0	0
D TECO ENERGY INC	COM	872375100	494	16500	SH	SOLE	16500	0	0
D TJX COS INC NEW	COM	872540109	3818	119300	SH	SOLE	119300	0	0
D TRW INC	COM	872649108	1424	41868	SH	SOLE	41868	0	0
D TMP WORLDWIDE INC	COM	872941109	567	15100	SH	SOLE	15100	0	0
D TXU CORP	COM	873168108	4950	119800	SH	SOLE	119800	0	0
D TARGET CORP	COM	87612E106	10213	283052	SH	SOLE	283052	0	0
D TECH DATA CORP	COM	878237106	378	12800	SH	SOLE	12800	0	0
D TECHNE CORP	COM	878377100	256	9800	SH	SOLE	9800	0	0
D TEKELEC	COM	879101103	191	10600	SH	SOLE	10600	0	0
D TEKTRONIX INC	COM	879131100	1878	68812	SH	SOLE	68812	0	0
D TELECORP PCS INC NEW	CL A	879300101	231	15360	SH	SOLE	15360	0	0
D TELEPHONE & DATA SYS INC	COM	879433100	795	8500	SH	SOLE	8500	0	0
D TELLABS INC	COM	879664100	4756	116900	SH	SOLE	116900	0	0
D TEMPLE INLAND INC	COM	879868107	1947	43994	SH	SOLE	43994	0	0
D TENET HEALTHCARE CORP	COM	88033G100	3971	90256	SH	SOLE	90256	0	0
D TERADYNE INC	COM	880770102	2914	88300	SH	SOLE	88300	0	0
D TEXACO INC	COM	881694103	11321	170496	SH	SOLE	170496	0	0
D TEXAS INSTRS INC	COM	882508104	14458	466700	SH	SOLE	466700	0	0
D TEXTRON INC	COM	883203101	3363	59172	SH	SOLE	59172	0	0
D THERMO ELECTRON CORP	COM	883556102	2464	109600	SH	SOLE	109600	0	0
D THOMAS & BETTS CORP	COM	884315102	1701	98000	SH	SOLE	98000	0	0
D 3COM CORP	COM	885535104	492	86000	SH	SOLE	86000	0	0
D TIBCO SOFTWARE INC	COM	88632Q103	258	30400	SH	SOLE	30400	0	0
D TIDEWATER INC	COM	886423102	235	5200	SH	SOLE	5200	0	0
D TIFFANY & CO NEW	COM	886547108	2153	79000	SH	SOLE	79000	0	0
D TIME WARNER TELECOM INC	CL A	887319101	502	13800	SH	SOLE	13800	0	0
D TIMKEN CO	COM	887389104	1578	100828	SH	SOLE	100828	0	0
D TITAN CORP	COM	888266103	228	12700	SH	SOLE	12700	0	0
D TORCHMARK CORP	COM	891027104	1903	49000	SH	SOLE	49000	0	0
D TOSCO CORP	COM NEW	891490302	3964	92700	SH	SOLE	92700	0	0
D TOTAL SYS SVCS INC	COM	891906109	216	8800	SH	SOLE	8800	0	0
D TOYS R US INC	COM	892335100	2984	118900	SH	SOLE	118900	0	0
D TRANSWITCH CORP	COM	894065101	259	19700	SH	SOLE	19700	0	0
D TRICON GLOBAL RESTAURANTS	COM	895953107	2237	58576	SH	SOLE	58576	0	0
D TRIBUNE CO NEW	COM	896047107	4113	100963	SH	SOLE	100963	0	0
D TRIGON HEALTHCARE INC	COM	89618L100	345	6700	SH	SOLE	6700	0	0
D TRIQUINT SEMICONDUCTOR INC	COM	89674K103	228	15400	SH	SOLE	15400	0	0
D TRITON PCS HLDGS INC	CL A	89677M106	296	8900	SH	SOLE	8900	0	0
D TRUE NORTH COMMUNICATIONS INC	COM	897844106	423	11200	SH	SOLE	11200	0	0
D TUPPERWARE CORP	COM	899896104	1639	68700	SH	SOLE	68700	0	0
D TYCO INTL LTD NEW	COM	902124106	1476	34140	SH	SOLE	34140	0	0
D TYSON FOODS INC	CL A	902494103	376	27900	SH	SOLE	27900	0	0
D USX MARATHON GROUP	COM NEW	902905827	3817	141639	SH	SOLE	141639	0	0
D UST INC	COM	902911106	1968	65500	SH	SOLE	65500	0	0
D US BANCORP DEL	COM NEW	902973304	13506	582140	SH	SOLE	582140	0	0
D USX-U S STL	COM	90337T101	2121	144400	SH	SOLE	144400	0	0
D USA ED INC	COM	90390U102	3763	51800	SH	SOLE	51800	0	0
D ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	1487	41100	SH	SOLE	41100	0	0
D UNILEVER N V	N Y SHS NEW	904784709	1540	29257	SH	SOLE	29257	0	0
D UNION PAC CORP	COM	907818108	2529	44964	SH	SOLE	44964	0	0
D UNION PLANTERS CORP	COM	908068109	2923	75951	SH	SOLE	75951	0	0
D UNIONBANCAL CORP	COM	908906100	668	23000	SH	SOLE	23000	0	0
D UNISYS CORP	COM	909214108	2421	172907	SH	SOLE	172907	0	0
D UNITED PARCEL SERVICE INC	CL B	911312106	1570	27600	SH	SOLE	27600	0	0
D US AIRWAYS GROUP INC	COM	911905107	1658	46775	SH	SOLE	46775	0	0
D UNITED TECHNOLOGIES CORP	COM	913017109	10262	140004	SH	SOLE	140004	0	0
D UNITEDHEALTH GROUP INC	COM	91324P102	6080	102600	SH	SOLE	102600	0	0
D UNITRIN INC	COM	913275103	346	9500	SH	SOLE	9500	0	0
D UNIVERSAL HLTH SVCS INC	CL B	913903100	618	7000	SH	SOLE	7000	0	0
D UNIVISION COMMUNICATIONS INC	CL A	914906102	2957	77500	SH	SOLE	77500	0	0
D UNOCAL CORP	COM	915289102	3615	104574	SH	SOLE	104574	0	0
D UNUMPROVIDENT CORP	COM	91529Y106	2658	90951	SH	SOLE	90951	0	0
D V F CORP	COM	918204108	2731	78032	SH	SOLE	78032	0	0
D VALASSIS COMMUNICATIONS INC	COM	918866104	339	11700	SH	SOLE	11700	0	0
D VALERO ENERGY CORP NEW	COM	91913Y100	1040	29300	SH	SOLE	29300	0	0

D VERISIGN INC	COM	92343E102	1705	48099	SH	SOLE	48099	0	0
D VERIZON COMMUNICATIONS	COM	92343V104	37475	760142	SH	SOLE	760142	0	0
D VERITAS SOFTWARE CO	COM	923436109	6301	136263	SH	SOLE	136263	0	0
D VERTEX PHARMACEUTICALS INC	COM	92532F100	509	13900	SH	SOLE	13900	0	0
D VERTICALNET INC	COM	92532L107	42	20600	SH	SOLE	20600	0	0
D VIAD CORP	COM	92552R109	1001	42000	SH	SOLE	42000	0	0
D VIACOM INC	CL B	925524308	15552	353695	SH	SOLE	353695	0	0
D VIGNETTE CORP	COM	926734104	311	48300	SH	SOLE	48300	0	0
D VISTEON CORP	COM	92839U107	2089	138912	SH	SOLE	138912	0	0
D VITRIA TECHNOLOGY	COM	92849Q104	60	15700	SH	SOLE	15700	0	0
D VITESSE SEMICONDUCTOR CORP	COM	928497106	2405	101000	SH	SOLE	101000	0	0
D VOICESTREAM WIRELESS CORP	COM	928615103	5695	61656	SH	SOLE	61656	0	0
D VORNADO RLTY TR	SH BEN INT	929042109	960	26800	SH	SOLE	26800	0	0
D VULCAN MATLS CO	COM	929160109	1550	33100	SH	SOLE	33100	0	0
D WACHOVIA CORP	COM	929771103	4868	80800	SH	SOLE	80800	0	0
D WADDELL & REED FINL INC	CL A	930059100	557	19650	SH	SOLE	19650	0	0
D WAL MART STORES INC	COM	931142103	35433	701636	SH	SOLE	701636	0	0
D WALGREEN CO	COM	931422109	11799	289200	SH	SOLE	289200	0	0
D WASHINGTON MUT INC	COM	939322103	10296	188063	SH	SOLE	188063	0	0
D WASTE MGMT INC DEL	COM	94106L109	4787	193802	SH	SOLE	193802	0	0
D WATERS CORP	COM	941848103	1412	30400	SH	SOLE	30400	0	0
D WATSON PHARMACEUTICALS INC	COM	942683103	2104	40000	SH	SOLE	40000	0	0
D WEATHERFORD INTL INC	COM	947074100	341	6900	SH	SOLE	6900	0	0
D WEBMD CORP	COM	94769M105	195	35100	SH	SOLE	35100	0	0
D WEBVAN GROUP INC	COM	94845V103	4	26900	SH	SOLE	26900	0	0
D WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2821	29600	SH	SOLE	29600	0	0
D WELLS FARGO & CO NEW	COM	949746101	24543	496116	SH	SOLE	496116	0	0
D WENDYS INTL INC	COM	950590109	2604	116645	SH	SOLE	116645	0	0
D WESTERN WIRELESS CORP	CL A	95988E204	553	13600	SH	SOLE	13600	0	0
D WESTVACO CORP	COM	961548104	2490	102763	SH	SOLE	102763	0	0
D WEYERHAEUSER CO	COM	962166104	4781	94131	SH	SOLE	94131	0	0
D WHIRLPOOL CORP	COM	963320106	2634	52699	SH	SOLE	52699	0	0
D WILLAMETTE INDS INC	COM	969133107	1674	36400	SH	SOLE	36400	0	0
D WILLIAMS COS INC DEL	COM	969457100	7101	165712	SH	SOLE	165712	0	0
D WILLIAMS SONOMA INC	COM	969904101	213	8100	SH	SOLE	8100	0	0
D WIND RIVER SYSTEMS INC	COM	973149107	335	14400	SH	SOLE	14400	0	0
D WINN DIXIE STORES INC	COM	974280109	2000	70500	SH	SOLE	70500	0	0
D WINSTAR COMMUNICATIONS INC	COM	975515107	46	21300	SH	SOLE	21300	0	0
D WISCONSIN ENERGY CORP	COM	976657106	317	14700	SH	SOLE	14700	0	0
D WORLDCOM INC GA NEW	COM	98157D106	15480	828341	SH	SOLE	828341	0	0
D WORTHINGTON INDS INC	COM	981811102	1538	165400	SH	SOLE	165400	0	0
D WRIGLEY WM JR CO	COM	982526105	1768	36640	SH	SOLE	36640	0	0
D XO COMMUNICATIONS INC	CL A	983764101	549	78400	SH	SOLE	78400	0	0
D XCEL ENERGY INC	COM	98389B100	3051	101343	SH	SOLE	101343	0	0
D XILINX INC	COM	983919101	3878	110400	SH	SOLE	110400	0	0
D XEROX CORP	COM	984121103	2436	406720	SH	SOLE	406720	0	0
D YAHOO INC	COM	984332106	2696	171200	SH	SOLE	171200	0	0
D ZIONS BANCORPORATION	COM	989701107	286	5500	SH	SOLE	5500	0	0
S REPORT SUMMARY	827 DATA RECORDS		3304941			00 OTHER MANAGERS ON WHOSE BEHALF REPORT IS FILED			

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