

# SECURITIES AND EXCHANGE COMMISSION

## FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**  
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### FILER

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**TIMESQUARE CAPITAL MANAGEMENT INC**

CIK: **832746**

Type: **13F-HR** | Act: **34** | File No.: **028-02293** | Film No.: **01697298**

**Mailing Address**

*280 TRUNBULL ST  
H16C  
HARTFORD CT 06103*

**Business Address**

*4 TIMES SQUARE  
NEW YORK NY 10004  
8605344284*

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

FORM 13F

FORM 13F COVER PAGE  
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Report for the Calendar Year or Quarter Ended: June 30, 2001

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: TimesSquare Capital Management, Inc.  
Address: Four Times Square, 25th Floor  
New York, New York 10036

Form 13F File Number: 28-2293

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: Timothy F. Roberts  
Title: Vice President and Compliance Officer  
Phone: 860-534-7111

Signature, Place, and Date of Signing:

/s/ Timothy F. Roberts  
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[Signature]

Hartford, CT  
-----

[City, State]

August 1, 2001  
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[Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)  
 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)  
 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE  
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Report Summary:

Number of Other Included Managers: 1  
Form 13F Information Table Entry Total: 881  
Form 13F Information Table Value Total: \$6,605,412 (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.

<TABLE>  
 <CAPTION>

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	VOTING AUTHORITY		
COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7	COLUMN 8			
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
ABBOTT LABORATORIES	COM	002824100	32,058	667,746	SH		DEFINED	1		667,746	
ABERCROMBIE & FITCH CO CL	CL A	002896207	473	10,627	SH		DEFINED	1		10,627	
ACTUATE CORP COM	COM	00508B102	9,446	989,100	SH		DEFINED	1		989,100	
ADAPTEC INC	COM	00651F108	104	10,500	SH		DEFINED	1		10,500	
ADC TELECOMM	COM	000886101	2,221	336,500	SH		DEFINED	1		336,500	
ADMINISTAFF INC	COM	007094105	4,745	182,500	SH		DEFINED	1		182,500	
ADOBE SYSTEMS INC	COM	00724F101	4,869	103,600	SH		DEFINED	1		103,600	
ADVANCE PCS COM	COM	00790K109	205	3,200	SH		DEFINED	1		3,200	
ADVANCED MICRO DEVICES IN	COM	007903107	4,259	147,474	SH		DEFINED	1		147,474	
ADVENT SOFTWARE INC	COM	007974108	203	3,200	SH		DEFINED	1		3,200	
AES CORP	COM	00130H105	9,891	229,759	SH		DEFINED	1		229,759	
AETNA INC COM NEW	COM	00817X108	2,238	86,499	SH		DEFINED	1		86,499	
AFFILIATED COMPUTER SVCS	CL A	008190100	3,495	48,600	SH		DEFINED	1		48,600	
AFFYMETRIX INC OC-CAP STK	COM	00826T108	6,594	299,070	SH		DEFINED	1		299,070	
AGILENT TECHNOLOGIES INC	COM	00846U101	6,447	198,377	SH		DEFINED	1		198,377	
AIR PRODUCTS & CHEMICALS	COM	009158106	4,484	98,020	SH		DEFINED	1		98,020	
AK STL HLDG CORP COM	COM	001547108	150	12,000	SH		DEFINED	1		12,000	
ALBERTO-CULVER	CL B CONV	013068101	1,014	24,114	SH		DEFINED	1		24,114	
ALBERTSONS INC	COM	013104104	5,230	174,388	SH		DEFINED	1		174,388	
ALCAN INC	COM	013716105	5,782	137,592	SH		DEFINED	1		137,592	
ALCOA INC COM	COM	013817101	14,697	373,032	SH		DEFINED	1		373,032	
ALEXION PHARMACEUTICALS I	COM	015351109	7,046	293,600	SH		DEFINED	1		293,600	
ALKERMES INC	COM	01642T108	30,993	883,000	SH		DEFINED	1		883,000	
ALLEGHENY ENERGY	COM	017361106	2,596	53,800	SH		DEFINED	1		53,800	
ALLEGHENY TECHNOLOGIES IN	COM	01741R102	637	35,234	SH		DEFINED	1		35,234	
ALLERGAN INC	COM	018490102	4,843	56,696	SH		DEFINED	1		56,696	
ALLIANCE DATA SYSTEMS COR	COM	018581108	12,278	818,500	SH		DEFINED	1		818,500	
ALLIANT ENERGY CORP COM	COM	018802108	248	8,500	SH		DEFINED	1		8,500	
ALLIED WASTE INDS INC	CM PAR\$.01	019589308	1,575	84,300	SH		DEFINED	1		84,300	
ALLMERICA FINL CORP	COM	019754100	334	5,800	SH		DEFINED	1		5,800	
ALLSTATE CORP	COM	020002101	13,791	313,504	SH		DEFINED	1		313,504	
ALLTEL CORP	COM	020039103	8,412	137,311	SH		DEFINED	1		137,311	
ALPHA INDS INC	COM	020753109	479	16,200	SH		DEFINED	1		16,200	
ALTERA CORP	COM	021441100	4,953	170,800	SH		DEFINED	1		170,800	
AMBAC FINANCIAL GROUP, IN	COM	023139108	2,657	45,650	SH		DEFINED	1		45,650	
AMER FAMILY	COM	001055102	7,148	227,000	SH		DEFINED	1		227,000	
AMERADA HESS CORP	COM	023551104	3,105	38,423	SH		DEFINED	1		38,423	
AMEREN CORP	COM	023608102	2,511	58,814	SH		DEFINED	1		58,814	
AMERICAN DENTAL PARTNERS	COM	025353103	2,507	596,800	SH		DEFINED	1		596,800	
AMERICAN EAGLE OUTFITTERS	COM	02553E106	264	7,500	SH		DEFINED	1		7,500	
AMERICAN ELECTRIC POWER	COM	025537101	6,393	138,470	SH		DEFINED	1		138,470	
AMERICAN EXPRESS CO	COM	025816109	22,180	571,660	SH		DEFINED	1		571,660	
AMERICAN FINL GROUP INC O	COM	025932104	215	7,100	SH		DEFINED	1		7,100	
AMERICAN GENERAL CORP	COM	026351106	9,989	215,058	SH		DEFINED	1		215,058	
AMERICAN GREETINGS CORP	CL A	026375105	303	27,552	SH		DEFINED	1		27,552	
AMERICAN HOME PRODUCTS CO	COM	026609107	33,006	564,652	SH		DEFINED	1		564,652	
AMERICAN INTERNATIONAL GR	COM	026874107	86,517	1,006,587	SH		DEFINED	1		1,006,587	
AMERICAN POWER CONVERSION	COM	029066107	1,329	84,400	SH		DEFINED	1		84,400	
AMERICAN STD COS INC DEL	COM	029712106	457	7,600	SH		DEFINED	1		7,600	
AMERICAN WTR WKS INC	COM	030411102	346	10,500	SH		DEFINED	1		10,500	
AMERICREDIT CORP	COM	03060R101	457	8,800	SH		DEFINED	1		8,800	
AMERISOURCE HEALTH CORP C	CL A	03071P102	310	5,600	SH		DEFINED	1		5,600	
AMGEN	COM	031162100	27,427	451,992	SH		DEFINED	1		451,992	
AMR CORP	COM	001765106	2,372	65,652	SH		DEFINED	1		65,652	
AMSOUTH BANCORPORATION	COM	032165102	2,956	159,850	SH		DEFINED	1		159,850	
ANADARKO PETROLEUM CORP	COM	032511107	5,791	107,190	SH		DEFINED	1		107,190	
ANALOG DEVICES	COM	032654105	6,790	157,000	SH		DEFINED	1		157,000	
ANDREW CORP	COM	034425108	642	34,797	SH		DEFINED	1		34,797	
ANHEUSER BUSCH COMPANIES	COM	035229103	15,965	387,488	SH		DEFINED	1		387,488	
AOL TIME WARNER INC	COM	00184A105	101,433	1,913,830	SH		DEFINED	1		1,913,830	
AON CORP	COM	037389103	3,933	112,375	SH		DEFINED	1		112,375	
APACHE CORP	COM	037411105	2,720	53,600	SH		DEFINED	1		53,600	
APOGENT TECH INC COM	COM	03760A101	276	11,200	SH		DEFINED	1		11,200	
APOLLO GROUP INC CL A	CL A	037604105	520	12,250	SH		DEFINED	1		12,250	
APPLE COMPUTER INC	COM	037833100	3,535	152,022	SH		DEFINED	1		152,022	
APPLERA CORP-APPLIED BIOS	COM AP BIO	038020103	2,436	91,080	SH		DEFINED	1		91,080	

APPLIED MATERIALS INC	COM	038222105	17,229	350,900	SH	DEFINED	1	350,900
APPLIED MICRO CIRCUITS CO	COM	038226109	2,227	129,500	SH	DEFINED	1	129,500
APTARGROUP INC	COM	038336103	19,426	599,000	SH	DEFINED	1	599,000
AQUILA INC DEL CL A	CL A	03840J106	3,389	137,500	SH	DEFINED	1	137,500
ARBITRON INC	COM	03875Q108	11,065	459,120	SH	DEFINED	1	459,120
ARCHER DANIELS MIDLAND CO	COM	039483102	3,559	273,749	SH	DEFINED	1	273,749
ARROW ELECTRONICS INC	COM	042735100	250	10,300	SH	DEFINED	1	10,300
ARTHUR J GALLAGHER & CO	COM	363576109	224	8,600	SH	DEFINED	1	8,600
ASHLAND INC COM	COM	044204105	1,210	30,163	SH	DEFINED	1	30,163
ASM INTERNATIONAL N V	COM	N07045102	15,838	797,900	SH	DEFINED	1	797,900
ASSOCIATED BANC CORP	COM	045487105	256	7,100	SH	DEFINED	1	7,100
ASTORIA FINL CORP COM	COM	046265104	836	15,200	SH	DEFINED	1	15,200
AT&T CORP	COM	001957109	32,362	1,488,934	SH	DEFINED	1	1,488,934
ATHEROGENICS INC	COM	047439104	84	14,000	SH	DEFINED	1	14,000
ATLANTIC COAST AIRLINES	COM	048396105	2,696	89,900	SH	DEFINED	1	89,900
ATMEL	COM	049513104	672	49,825	SH	DEFINED	1	49,825
AUTODESK	COM	052769106	868	23,270	SH	DEFINED	1	23,270
AUTOMATIC DATA PROCESSING	COM	053015103	13,387	269,364	SH	DEFINED	1	269,364
AUTOZONE	COM	053332102	1,830	48,800	SH	DEFINED	1	48,800
AVAYA INC	COM	053499109	1,662	121,350	SH	DEFINED	1	121,350
AVERY DENNISON CORP	COM	053611109	2,552	49,990	SH	DEFINED	1	49,990
AVNET INC	COM	053807103	274	12,210	SH	DEFINED	1	12,210
AVOCENT CORP COM	COM	053893103	205	9,000	SH	DEFINED	1	9,000
AVON PRODUCTS INC	COM	054303102	4,771	103,080	SH	DEFINED	1	103,080
AXCELIS TECHNOLOGIES INC	COM	054540109	153	10,314	SH	DEFINED	1	10,314
BAKER HUGHES INCORPORATED	COM	057224107	4,837	144,386	SH	DEFINED	1	144,386
BALL CORP	COM	058498106	576	12,104	SH	DEFINED	1	12,104
BANK OF AMERICA CORP	COM	060505104	41,489	691,131	SH	DEFINED	1	691,131
BANK OF NEW YORK INC	COM	064057102	15,245	317,600	SH	DEFINED	1	317,600
BANK ONE CORP	COM	06423A103	17,929	500,806	SH	DEFINED	1	500,806
BANKNORTH GROUP INC NEW	COM	06646R107	333	14,700	SH	DEFINED	1	14,700
BARD CR INC	COM	067383109	1,236	21,707	SH	DEFINED	1	21,707
BARNES & NOBLE INC	COM	067774109	279	7,100	SH	DEFINED	1	7,100
BARR LABS	COM	068306109	268	3,800	SH	DEFINED	1	3,800
BARRETT RES CORP	CM PAR\$.01	068480201	207	3,500	SH	DEFINED	1	3,500
BARRICK GOLD CORP	COM	067901108	2,576	170,000	SH	DEFINED	1	170,000
BAUSCH & LOMB INC	COM	071707103	833	22,975	SH	DEFINED	1	22,975
BAXTER INTERNATIONAL INC.	COM	071813109	12,473	254,206	SH	DEFINED	1	254,206
BAY VIEW CAP CORP CA	COM	07262L101	2,002	267,600	SH	DEFINED	1	267,600
BB&T CORPORATION	COM	054937107	6,397	174,300	SH	DEFINED	1	174,300
BE AEROSPACE INC	COM	073302101	4,635	243,300	SH	DEFINED	1	243,300
BEAR STEARNS	COM	073902108	2,775	47,053	SH	DEFINED	1	47,053
BECKMAN COULTER INC COM	COM	075811109	253	6,200	SH	DEFINED	1	6,200
BECTON DICKINSON & CO	COM	075887109	3,955	110,496	SH	DEFINED	1	110,496
BED BATH & BEYOND INC	COM	075896100	3,856	124,000	SH	DEFINED	1	124,000
BELLSOUTH CORP	COM	079860102	32,675	811,400	SH	DEFINED	1	811,400
BELO CORPORATION	COM SER A	080555105	219	11,600	SH	DEFINED	1	11,600
BEMIS CO	COM	081437105	912	22,702	SH	DEFINED	1	22,702
BERGEN BRUNSWIG CORP	CL A	083739102	279	14,500	SH	DEFINED	1	14,500
BEST BUY, INC.	COM	086516101	5,736	90,300	SH	DEFINED	1	90,300
BIG LOTS INC	COM	089302103	595	43,500	SH	DEFINED	1	43,500
BIO RAD LABS INC	-C CL A	090572207	1,942	39,000	SH	DEFINED	1	39,000
BIOMET INC	COM	090597105	3,501	64,400	SH	DEFINED	1	64,400
BIOMET INC	COM	090613100	3,679	76,556	SH	DEFINED	1	76,556
BISYS GROUP INC	COM	055472104	48,474	821,600	SH	DEFINED	1	821,600
BJ SERVICES CO	COM	055482103	4,189	147,600	SH	DEFINED	1	147,600
BJS WHSL CLUB INC COM	COM	05548J106	421	7,900	SH	DEFINED	1	7,900
BLACK & DECKER CORP.	COM	091797100	1,401	35,493	SH	DEFINED	1	35,493
BLACK HILLS CORPORATION	COM	092113109	15,006	373,000	SH	DEFINED	1	373,000
BMC SOFTWARE INC	COM	055921100	2,428	107,700	SH	DEFINED	1	107,700
BOEING CO	COM	097023105	20,920	376,258	SH	DEFINED	1	376,258
BOISE CASCADE CORP	COM	097383103	865	24,604	SH	DEFINED	1	24,604
BOSTON PRIVATE FINL HOLDI	COM	101119105	5,092	227,300	SH	DEFINED	1	227,300
BOSTON SCIENTIFIC CORP	COM	101137107	2,958	174,000	SH	DEFINED	1	174,000
BOWATER INC	COM	102183100	246	5,500	SH	DEFINED	1	5,500
BRAUN CONSULTING INC COM	COM	105651103	81	10,000	SH	DEFINED	1	10,000
BRINKER INTL	COM	109641100	271	10,500	SH	DEFINED	1	10,500
BRIO TECHNOLOGY INC COM	COM	109704106	2,920	400,000	SH	DEFINED	1	400,000
BRISTOL MYERS SQUIBB CO	COM	110122108	43,924	839,844	SH	DEFINED	1	839,844
BROADCOM CORP CL A COM	CL A	111320107	4,815	112,600	SH	DEFINED	1	112,600
BROADVISION INC	COM	111412102	576	115,200	SH	DEFINED	1	115,200
BROADWING INC COM	COM	111620100	23,491	960,785	SH	DEFINED	1	960,785
BROOKS AUTOMATION INC COM	COM	11434A100	14,900	323,200	SH	DEFINED	1	323,200
BROWN-FORMAN CORP.	CL B	115637209	1,889	29,551	SH	DEFINED	1	29,551
BRUNSWICK CORP	COM	117043109	902	37,550	SH	DEFINED	1	37,550
BURLINGTON NORTHERN SANTA	COM	121897104	5,086	168,558	SH	DEFINED	1	168,558
BURLINGTON RESOURCES INC.	COM	122014103	3,634	90,980	SH	DEFINED	1	90,980
C H ROBINSON WORLDWIDE IN	COM	12541W100	251	9,000	SH	DEFINED	1	9,000
CABLETRON SYSTEMS INC	COM	126920107	1,835	80,300	SH	DEFINED	1	80,300
CABOT CORP	COM	127055101	259	7,200	SH	DEFINED	1	7,200
CADENCE DESIGN SYSTEM INC	COM	127387108	596	32,000	SH	DEFINED	1	32,000
CALIPER TECHNOLOGIES CORP	COM	130876105	12,133	576,400	SH	DEFINED	1	576,400
CALPINE CORP COM	COM	131347106	4,880	129,100	SH	DEFINED	1	129,100
CAMPBELL SOUP	COM	134429109	4,521	175,584	SH	DEFINED	1	175,584
CAPITAL ONE FINL CORP	COM	14040H105	5,413	90,200	SH	DEFINED	1	90,200

29,551

CARDINAL HEALTH INC	COM	14149Y108	13,268	192,296	SH	DEFINED	1	192,296
CARNIVAL CRUISE LINE	COM	143658102	7,721	251,500	SH	DEFINED	1	251,500
CATALINA MARKETING CORP	COM	148867104	317	10,400	SH	DEFINED	1	10,400
CATERPILLAR INC.	COM	149123101	7,386	147,572	SH	DEFINED	1	147,572
CDW COMPUTER CTRS INC	COM	125129106	369	9,300	SH	DEFINED	1	9,300
CELL THERAPEUTICS INC	COM	150934107	1,786	64,600	SH	DEFINED	1	64,600
CENDANT CORP	COM	151313103	7,143	366,321	SH	DEFINED	1	366,321
CENTEX CORP	COM	152312104	1,034	25,374	SH	DEFINED	1	25,374
CENTRAL BANCSHARES SOUTH	COM	20449H109	363	13,700	SH	DEFINED	1	13,700
CENTURYTEL INCCOM	COM	156700106	1,827	60,300	SH	DEFINED	1	60,300
CEPHALON INC	COM	156708109	374	5,300	SH	DEFINED	1	5,300
CERIDIAN CORP NEW	COM	156779100	299	15,600	SH	DEFINED	1	15,600
CHARLES RIVER LABORATORIE	COM	159864107	21,416	616,300	SH	DEFINED	1	616,300
CHARTER ONE FINL INC	COM	160903100	2,865	89,820	SH	DEFINED	1	89,820
CHECKFREE CORP NEW COM	COM	162813109	281	8,000	SH	DEFINED	1	8,000
CHEVRON CORP	COM	166751107	24,891	275,042	SH	DEFINED	1	275,042
CHIRON CORP	COM	170040109	4,202	82,400	SH	DEFINED	1	82,400
CHOICEPOINT INC	COM	170388102	29,326	697,400	SH	DEFINED	1	697,400
CHRIS CRAFT INDUSTRIES IN	COM	170520100	264	3,700	SH	DEFINED	1	3,700
CHUBB CORP	COM	171232101	5,969	77,094	SH	DEFINED	1	77,094
CIGNA CORPORATION	COM	125509109	939	9,800	SH	DEFINED	1	9,800
CINCINNATI FINL CORP	COM	172062101	2,789	70,600	SH	DEFINED	1	70,600
CINERGY CORP	COM	172474108	2,392	68,427	SH	DEFINED	1	68,427
CINTAS CORP	COM	172908105	3,353	72,500	SH	DEFINED	1	72,500
CIRCUIT CITY STORES - CIR	CIRCT CITY	172737108	1,584	87,996	SH	DEFINED	1	87,996
CISCO SYSTEMS	COM	17275R102	57,676	3,169,000	SH	DEFINED	1	3,169,000
CITIGROUP INC	COM	172967101	114,909	2,174,669	SH	DEFINED	1	2,174,669
CITIZENS COMMUNICATIONS	COM	17453B101	1,378	114,500	SH	DEFINED	1	114,500
CITRIX SYS INC COM	COM	177376100	2,778	79,600	SH	DEFINED	1	79,600
CITY NATIONAL	COM	178566105	17,761	401,027	SH	DEFINED	1	401,027
CLAYTON HOMES INC	COM	184190106	234	14,900	SH	DEFINED	1	14,900
CLEAR CHANNEL COMMUNICATI	COM	184502102	15,920	253,900	SH	DEFINED	1	253,900
CLOROX CO	COM	189054109	3,452	101,968	SH	DEFINED	1	101,968
CMS ENERGY CORP	COM	125896100	1,562	56,100	SH	DEFINED	1	56,100
COCA COLA CO	COM	191216100	48,340	1,074,214	SH	DEFINED	1	1,074,214
COCA-COLA ENTERPRISES	COM	191219104	2,958	180,900	SH	DEFINED	1	180,900
COLGATE-PALMOLIVE CO	COM	194162103	14,296	242,348	SH	DEFINED	1	242,348
COLONIAL BANCGROUP INC	COM	195493309	170	11,800	SH	DEFINED	1	11,800
COMCAST CORP	CL A SPL	200300200	17,667	407,064	SH	DEFINED	1	407,064
COMDISCO INC	COM	200336105	22	16,400	SH	DEFINED	1	16,400
COMERICA INC	COM	200340107	4,407	76,504	SH	DEFINED	1	76,504
COMMERCE BANCORP INC NJ	COM	200519106	238	3,400	SH	DEFINED	1	3,400
COMPAQ COMPUTER CORP	COM	204493100	11,327	731,667	SH	DEFINED	1	731,667
COMPUTER ASSOCIATES INTL	COM	204912109	8,973	249,248	SH	DEFINED	1	249,248
COMPUTER SCIENCES	COM	205363104	2,522	72,884	SH	DEFINED	1	72,884
COMPUWARE CORP	COM	205638109	2,199	157,200	SH	DEFINED	1	157,200
COMVERSE TECHNOLOGY INC	CM PAR\$.10	205862402	4,391	76,900	SH	DEFINED	1	76,900
CONAGRA FOODS, INC	COM	205887102	4,552	229,801	SH	DEFINED	1	229,801
CONCORD EFS INC	COM	206197105	4,868	93,600	SH	DEFINED	1	93,600
CONNECTIV INC COM	COM	206829103	210	9,700	SH	DEFINED	1	9,700
CONEXANT SYSTEMS, INC	COM	207142100	932	104,100	SH	DEFINED	1	104,100
CONOCO INC	CL B	208251405	7,864	272,110	SH	DEFINED	1	272,110
CONSECO INC	COM	208464107	1,971	144,309	SH	DEFINED	1	144,309
CONSOLIDATED EDISON INC	COM	209115104	3,623	91,036	SH	DEFINED	1	91,036
CONSTELLATION BRANDS INC	CL A	21036P108	18,987	463,100	SH	DEFINED	1	463,100
CONSTELLATION ENGY GRP IN	COM	210371100	2,995	70,302	SH	DEFINED	1	70,302
CONVERGYS CORP	COM	212485106	2,242	74,100	SH	DEFINED	1	74,100
COOPER CAMERON CORP	COM	216640102	10,736	192,400	SH	DEFINED	1	192,400
COOPER INDUSTRIES INC	COM	216669101	1,588	40,115	SH	DEFINED	1	40,115
COOPER TIRE & RUBBER CO	COM	216831107	443	31,216	SH	DEFINED	1	31,216
COORS ADOLPH	CL B	217016104	796	15,855	SH	DEFINED	1	15,855
CORINTHIAN COLLEGES INC	COM	218868107	11,160	237,100	SH	DEFINED	1	237,100
CORNING INC	COM	219350105	6,717	401,991	SH	DEFINED	1	401,991
CORPORATE EXECUTIVE BOARD	COM	21988R102	30,496	726,100	SH	DEFINED	1	726,100
COSTCO WHSL CORP NEW COM	COM	22160K105	7,983	194,330	SH	DEFINED	1	194,330
COUNTRYWIDE CREDIT	COM	222372104	2,354	51,300	SH	DEFINED	1	51,300
CRANE CORP	COM	224399105	803	25,901	SH	DEFINED	1	25,901
CROMPTON CORP COM	COM	227116100	134	12,300	SH	DEFINED	1	12,300
CSG SYS INTL INC	COM	126349109	318	5,600	SH	DEFINED	1	5,600
CSX CORPORATION	COM	126408103	3,319	91,590	SH	DEFINED	1	91,590
CULLEN FROST BANKERS INC	COM	229899109	3,439	101,600	SH	DEFINED	1	101,600
CUMMINS INC	COM	231021106	689	17,804	SH	DEFINED	1	17,804
CURON MEDICAL INC	COM	231292103	60	30,000	SH	DEFINED	1	30,000
CV THERAPEUTICS INC COM	COM	126667104	12,477	218,900	SH	DEFINED	1	218,900
CVS CORP	COM	126650100	6,554	169,788	SH	DEFINED	1	169,788
CYPRESS SEMICONDUCTOR COR	COM	232806109	334	14,000	SH	DEFINED	1	14,000
D & K HEALTHCARE RESOURCE	COM	232861104	1,750	47,500	SH	DEFINED	1	47,500
DANA CORP	COM	235811106	1,484	63,593	SH	DEFINED	1	63,593
DANAHER CORPORATION	COM	235851102	3,433	61,300	SH	DEFINED	1	61,300
DARDEN RESTAURANTS INC	COM	237194105	1,427	51,140	SH	DEFINED	1	51,140
DAVITA INC	COM	23918K108	7,833	385,300	SH	DEFINED	1	385,300
DEERE & CO	COM	244199105	3,812	100,705	SH	DEFINED	1	100,705
DELL COMPUTER	COM	247025109	29,414	1,124,800	SH	DEFINED	1	1,124,800
DELPHI AUTOMOTIVE	COM	247126105	3,825	240,116	SH	DEFINED	1	240,116
DELTA AIRLINES INC	COM	247361108	2,456	55,710	SH	DEFINED	1	55,710

DELUXE CHECK PRINTERS INC	COM	248019101	898	31,071	SH	DEFINED	1	31,071	
DENTSPLY INTL INC NEW	COM	249030107	248	5,600	SH	DEFINED	1	5,600	
DEVON ENERGY CORPORATION	COM	25179M103	3,284	62,550	SH	DEFINED	1	62,550	
DEVRY INC DEL	COM	251893103	22,640	626,800	SH	DEFINED	1	626,800	
DIAL CORP USD1.50 (FROM S	COM	25247D101	145	10,200	SH	DEFINED	1	10,200	
DIAMONDCUSTER INTL INC	CL A	25278P106	6,655	522,800	SH	DEFINED	1	522,800	
DIEBOLD, INC	COM	253651103	244	7,600	SH	DEFINED	1	7,600	
DIGEX INC DEL CL A COM	CL A	253756100	3,485	268,100	SH	DEFINED	1	268,100	
DILLARD'S INC	CL A	254067101	574	37,582	SH	DEFINED	1	37,582	
DIME BANCORP INC NEW COM	COM	25429Q102	454	12,200	SH	DEFINED	1	12,200	
DIME BANCORP INC NEW WTS	WT EXP 00	25429Q110	3	12,000	SH	DEFINED	1		12,000
DISNEY COMMON STOCK	COM DISNEY	254687106	26,169	905,812	SH	DEFINED	1	905,812	
DOBSON COMMUNS CORP CL A	CL A	256069105	16,736	981,600	SH	DEFINED	1	981,600	
DOLLAR GENERAL	COM	256669102	2,760	141,555	SH	DEFINED	1	141,555	
DOLLAR TREE STORES INC	COM	256747106	334	12,000	SH	DEFINED	1	12,000	
DOMINION RES INC VA NEW C	COM	25746U109	6,392	106,307	SH	DEFINED	1	106,307	
DONNELLY, R.R. & SONS CO.	COM	257867101	1,504	50,634	SH	DEFINED	1	50,634	
DOVER CORP	COM	260003108	3,319	88,148	SH	DEFINED	1	88,148	
DOW CHEMICAL CO	COM	260543103	12,816	385,436	SH	DEFINED	1	385,436	
DOW JONES	COM	260561105	2,739	45,878	SH	DEFINED	1	45,878	
DPL INC	COM	233293109	397	13,700	SH	DEFINED	1	13,700	
DST SYS INC DEL	COM	233326107	11,204	212,600	SH	DEFINED	1	212,600	
DTE ENERGY CO	COM	233331107	3,287	70,777	SH	DEFINED	1	70,777	
DUKE ENERGY CORP	COM	264399106	12,907	330,874	SH	DEFINED	1	330,874	
DUN AND BRADSTREET CORP D	COM	26483E100	247	8,750	SH	DEFINED	1	8,750	
DYNEGY INC NEW CL A	CL A	26816Q101	6,522	140,400	SH	DEFINED	1	140,400	
E M C CORP MASS	COM	268648102	27,725	954,072	SH	DEFINED	1	954,072	
E TRADE GROUP INC	COM	269246104	219	34,000	SH	DEFINED	1	34,000	
E.I. DUPONT DE NEMOURS &	COM	263534109	21,594	447,639	SH	DEFINED	1	447,639	
EASTMAN CHEMICAL CO.,INC.	COM	277432100	1,591	33,399	SH	DEFINED	1	33,399	
EASTMAN KODAK CO.	COM	277461109	5,858	125,498	SH	DEFINED	1	125,498	
EATON CORP	COM	278058102	2,084	29,730	SH	DEFINED	1	29,730	
EATON VANCE CORP	COM NON VT	278265103	268	7,700	SH	DEFINED	1		7,700
ECHOSTAR COMMUNICATIONS C	CL A	278762109	1,621	50,000	SH	DEFINED	1	50,000	
ECOLAB	COM	278865100	2,230	54,440	SH	DEFINED	1	54,440	
EDISON INTERNATIONAL	COM	281020107	1,570	140,768	SH	DEFINED	1	140,768	
EDUCATION MANAGEMENT CORP	COM	28139T101	6,772	169,100	SH	DEFINED	1	169,100	
EDWARDS (AG) INC	COM	281760108	387	8,600	SH	DEFINED	1	8,600	
EL PASO CORP	COM	28336L109	11,550	219,827	SH	DEFINED	1	219,827	
ELECTRONIC ARTS INC	COM	285512109	822	14,200	SH	DEFINED	1	14,200	
ELECTRONIC DATA SYS CORP	COM	285661104	12,681	202,900	SH	DEFINED	1	202,900	
EMBARCADERO TECHNOLOGIES	COM	290787100	9,306	417,100	SH	DEFINED	1	417,100	
EMERSON ELECTRIC CO	COM	291011104	11,212	185,324	SH	DEFINED	1	185,324	
EMMIS BROADCASTING CORPOR	CL A	291525103	8,312	270,300	SH	DEFINED	1	270,300	
ENERGIZER HLDGS INC COM	COM	29266R108	274	11,932	SH	DEFINED	1	11,932	
ENERGY EAST CORP	COM	29266M109	261	12,500	SH	DEFINED	1	12,500	
ENGELHARD CORP	COM	292845104	1,438	55,746	SH	DEFINED	1	55,746	
ENRON CORP.	COM	293561106	15,799	322,392	SH	DEFINED	1	322,392	
ENSCO INTL INC COM	COM	26874Q100	349	14,900	SH	DEFINED	1	14,900	
ENTERCOM COMMUNICATIONS C	CL A	293639100	2,278	42,500	SH	DEFINED	1	42,500	
ENTERGY CORP. (NEW)	COM	29364G103	3,655	95,196	SH	DEFINED	1	95,196	
ENZON INC	COM	293904108	888	14,200	SH	DEFINED	1	14,200	
EOG RES INC COM	COM	26875P101	1,792	50,400	SH	DEFINED	1	50,400	
EQUIFAX INC	COM	294429105	2,210	61,300	SH	DEFINED	1	61,300	
EQUINIX INC COM	COM	29444U106	936	875,100	SH	DEFINED	1	875,100	
EQUITABLE RES INC	COM	294549100	233	7,000	SH	DEFINED	1	7,000	
EVEREST RE GROUP INC COM	COM	G3223R108	367	4,900	SH	DEFINED	1	4,900	
EVERGREEN RES INC	COM NO PAR	299900308	4,473	117,700	SH	DEFINED	1	117,700	
EXE TECHNOLOGIES INC	COM	301504106	1,711	292,000	SH	DEFINED	1	292,000	
EXELON CORP COM	COM	30161N101	8,856	138,113	SH	DEFINED	1	138,113	
EXPEDITORS INTL WASH INC	COM	302130109	330	5,500	SH	DEFINED	1	5,500	
EXPRESS SCRIPTS INC	COM	302182100	451	8,200	SH	DEFINED	1	8,200	
EXXON MOBIL CORP	COM	30231G102	129,823	1,486,240	SH	DEFINED	1	1,486,240	
F Y I INC	COM	302712104	6,064	147,900	SH	DEFINED	1	147,900	
FAIR ISAAC & CO INC	COM	303250104	21,371	345,700	SH	DEFINED	1	345,700	
FAMILY DOLLAR STORES	COM	307000109	546	21,300	SH	DEFINED	1	21,300	
FANNIE MAE	COM	313586109	36,725	431,328	SH	DEFINED	1	431,328	
FASTENAL CO	COM	311900104	254	4,100	SH	DEFINED	1	4,100	
FEDERATED DEPT STORES INC	COM	31410H101	3,625	85,300	SH	DEFINED	1	85,300	
FEDERATED INVS INC PA CL	CL B	314211103	9,660	300,000	SH	DEFINED	1		300,000
FEDEX CORP COMF/K/A FDX C	COM	31428X106	5,323	132,405	SH	DEFINED	1	132,405	
FIDELITY NATL FINL INC	COM	316326107	204	8,300	SH	DEFINED	1	8,300	
FIFTH THIRD BANCORP	COM	316773100	14,836	247,054	SH	DEFINED	1	247,054	
FINISAR CORP COM	COM	31787A101	1,788	95,700	SH	DEFINED	1	95,700	
FIRST CONSULTING GROUP IN	COM	31986R103	3,237	449,600	SH	DEFINED	1	449,600	
FIRST DATA CORP	COM	319963104	10,814	168,300	SH	DEFINED	1	168,300	
FIRST HEALTH GROUP CORP	COM	320960107	12,070	500,400	SH	DEFINED	1	500,400	
FIRST TENNESSEE NATIONAL	COM	337162101	482	13,900	SH	DEFINED	1	13,900	
FIRST UNION CORP	COM	337358105	14,737	421,777	SH	DEFINED	1	421,777	
FIRST VIRGINIA BANKS	COM	337477103	240	5,100	SH	DEFINED	1	5,100	
FIRSTENERGY CORP	COM	337932107	3,105	96,555	SH	DEFINED	1	96,555	
FIRSTMERIT CORP	COM	337915102	251	9,500	SH	DEFINED	1	9,500	
FISERV INC	COM	337738108	3,468	54,200	SH	DEFINED	1	54,200	
FLEETBOSTON FINANCIAL COR	COM	339030108	18,488	468,644	SH	DEFINED	1	468,644	
FLUOR CORP NEW	COM	343412102	1,529	33,873	SH	DEFINED	1	33,873	



FMC CORP	COM NEW	302491303	892	13,007	SH	DEFINED	1	13,007
FORD MTR CO DEL COM PAR \$	CM PAR\$.01	345370860	19,401	790,281	SH	DEFINED	1	790,281
FOREST LABORATORIES INC	COM	345838106	5,389	75,900	SH	DEFINED	1	75,900
FORRESTER RESH INC COM	COM	346563109	9,047	400,500	SH	DEFINED	1	400,500
FORTUNE BRANDS INC	COM	349631101	2,537	66,145	SH	DEFINED	1	66,145
FPL GROUP INC	COM	302571104	4,556	75,676	SH	DEFINED	1	75,676
FRANKLIN RESOURCES	COM	354613101	5,195	113,500	SH	DEFINED	1	113,500
FREDDIE MAC	COM	313400301	20,849	298,248	SH	DEFINED	1	298,248
FREEPORT MCMORAN COPPER +	CL B	35671D857	694	62,800	SH	DEFINED	1	62,800
GALILEO INTL INC COM	COM	363547100	306	9,400	SH	DEFINED	1	9,400
GANNETT CO	COM	364730101	7,487	113,614	SH	DEFINED	1	113,614
GAP, INC.	COM	364760108	10,775	371,538	SH	DEFINED	1	371,538
GATEWAY INC	COM	367626108	2,277	138,400	SH	DEFINED	1	138,400
GATX CORP	COM	361448103	209	5,200	SH	DEFINED	1	5,200
GENERAL COMMUNICATION I-C	CL A	369385109	1,862	153,918	SH	DEFINED	1	153,918
GENERAL DYNAMICS CORP	COM	369550108	6,696	86,060	SH	DEFINED	1	86,060
GENERAL ELECTRIC CO	COM	369604103	209,256	4,292,424	SH	DEFINED	1	4,292,424
GENERAL MILLS INC	COM	370334104	5,353	122,280	SH	DEFINED	1	122,280
GENERAL MOTORS CORP	COM	370442105	15,257	237,093	SH	DEFINED	1	237,093
GENTA INC	COM NEW	37245M207	4,150	309,900	SH	DEFINED	1	309,900
GENTEX CORP	COM	371901109	12,946	464,500	SH	DEFINED	1	464,500
GENUINE PARTS COMPANY	COM	372460105	2,338	74,228	SH	DEFINED	1	74,228
GENZYME CORPORATION	COM GENL D	372917104	1,251	20,500	SH	DEFINED	1	20,500
GEORGIA-PACIFIC CORP (GRO	COM GA PAC	373298108	3,289	97,154	SH	DEFINED	1	97,154
GEORGIA-PACIFIC CORP (TIM	COM-TIMBER	373298702	311	8,700	SH	DEFINED	1	8,700
GETTY IMAGES INC COM	COM	374276103	15,078	574,200	SH	DEFINED	1	574,200
GILEAD SCIENCES	COM	375558103	588	10,100	SH	DEFINED	1	10,100
GILLETTE CO.	COM	375766102	13,222	456,092	SH	DEFINED	1	456,092
GLOBAL CROSSING LTD	COM	G3921A100	3,300	382,000	SH	DEFINED	1	382,000
GLOBAL MARINE INC	COM	379352404	352	18,900	SH	DEFINED	1	18,900
GLOBAL PAYMENTS INC	COM	37940X102	3,091	102,700	SH	DEFINED	1	102,700
GLOBAL POWER EQUIPMENT GR	COM	37941P108	261	8,900	SH	DEFINED	1	8,900
GOLDEN ST BANCORP INC COM	COM	381197102	447	14,500	SH	DEFINED	1	14,500
GOLDEN WEST FINANCIAL	COM	381317106	4,406	68,579	SH	DEFINED	1	68,579
GOODRICH CORP	COM	382388106	1,674	44,076	SH	DEFINED	1	44,076
GOODYEAR TIRE & RUBBER CO	COM	382550101	1,898	67,792	SH	DEFINED	1	67,792
GPU INC	COM	36225X100	1,835	52,200	SH	DEFINED	1	52,200
GRAINGER W W INC	COM	384802104	1,672	40,630	SH	DEFINED	1	40,630
GRANT PRIDECO INC.COM	COM	38821G101	203	11,600	SH	DEFINED	1	11,600
GREAT LAKES CHEMICAL	COM	390568103	668	21,654	SH	DEFINED	1	21,654
GREENPOINT FINL CORP COM	COM	395384100	415	10,800	SH	DEFINED	1	10,800
GUIDANT CORP	COM	401698105	4,781	132,800	SH	DEFINED	1	132,800
H&R BLOCK	COM	093671105	2,533	39,234	SH	DEFINED	1	39,234
HAIN CELESTIAL GROUP INC	COM	405217100	7,678	349,000	SH	DEFINED	1	349,000
HALLIBURTON	COM	406216101	6,592	185,182	SH	DEFINED	1	185,182
HANCOCK JOHN FINL SVCS IN	COM	410148106	5,419	134,600	SH	DEFINED	1	134,600
HANOVER COMPRESSOR CO	COM	410768105	4,656	140,700	SH	DEFINED	1	140,700
HARCOURT GENERAL, INC	COM	41163G101	1,821	31,299	SH	DEFINED	1	31,299
HARLEY DAVIDSON, INC	COM	412822108	6,172	131,100	SH	DEFINED	1	131,100
HARRAHS ENTMT INC	COM	413619107	1,870	52,972	SH	DEFINED	1	52,972
HARTFORD FIN SERV GRP INC	COM	416515104	7,006	102,422	SH	DEFINED	1	102,422
HASBRO INC.	COM	418056107	1,075	74,390	SH	DEFINED	1	74,390
HAVAS ADVERTISING ADR	SPON ADR	419313101	115	10,556	SH	DEFINED	1	10,556
HCA INC	COM	404119109	10,485	232,011	SH	DEFINED	1	232,011
HEALTH MGMT ASSOC INC N-C	CL A	421933102	549	26,100	SH	DEFINED	1	26,100
HEALTH NET INC	COM	422226108	230	13,200	SH	DEFINED	1	13,200
HEALTHSOUTH REHABILITATIO	COM	421924101	2,669	167,100	SH	DEFINED	1	167,100
HEINZ HJ CO	COM	423074103	6,132	149,972	SH	DEFINED	1	149,972
HENRY JACK & ASSOC INC	COM	426281101	18,966	611,800	SH	DEFINED	1	611,800
HERCULES INC	COM	427056106	521	46,093	SH	DEFINED	1	46,093
HERSHEY FOODS CORP	COM	427866108	3,620	58,656	SH	DEFINED	1	58,656
HEWLETT PACKARD CO	COM	428236103	24,082	842,012	SH	DEFINED	1	842,012
HIBERNIA CORP	CL A	428656102	306	17,200	SH	DEFINED	1	17,200
HILLENBRAND INDS INC	COM	431573104	383	6,700	SH	DEFINED	1	6,700
HILTON HOTELS CORP	COM	432848109	1,836	158,316	SH	DEFINED	1	158,316
HISPANIC BROADCASTING COR	CL A	43357B104	336	11,700	SH	DEFINED	1	11,700
HOME DEPOT	COM	437076102	46,904	1,007,606	SH	DEFINED	1	1,007,606
HOMESTAKE MINING CO	COM	437614100	873	112,526	SH	DEFINED	1	112,526
HONEYWELL INTERNATIONAL I	COM	438516106	12,224	349,345	SH	DEFINED	1	349,345
HORMEL GEORGE A & CO	COM	440452100	370	15,200	SH	DEFINED	1	15,200
HOST MARRIOTT CORP (REIT)	COM	44107P104	143	11,445	SH	DEFINED	1	11,445
HOUSEHOLD INTERNATIONAL,I	COM	441815107	13,329	199,832	SH	DEFINED	1	199,832
HUMANA INC	COM	444859102	1,033	104,900	SH	DEFINED	1	104,900
HUNTINGTON BANCSHARES INC	COM	446150104	1,750	107,017	SH	DEFINED	1	107,017
HYDRIL CO COM	COM	448774109	4,978	218,600	SH	DEFINED	1	218,600
IBP INC	COM	449223106	288	11,400	SH	DEFINED	1	11,400
ICN PHARMACEUTICALS INC N	COM	448924100	270	8,500	SH	DEFINED	1	8,500
IDEC PHARMACEUTICAL CORP	COM	449370105	1,076	15,900	SH	DEFINED	1	15,900
ILLINOIS TOOL WORKS INC.	COM	452308109	8,257	130,448	SH	DEFINED	1	130,448
IMC FERTILIZER GROUP	COM	449669100	125	12,300	SH	DEFINED	1	12,300
IMS HEALTH INC COM	COM	449934108	3,945	138,422	SH	DEFINED	1	138,422
INCO LTD	COM	453258402	1,358	78,689	SH	DEFINED	1	78,689
INFORMATICA CORP COM	COM	45666Q102	14,140	814,500	SH	DEFINED	1	814,500
INFORMAX INC	COM	45677N205	4,740	662,900	SH	DEFINED	1	662,900
INFORMIX CORP	COM	456779107	176	30,200	SH	DEFINED	1	30,200

INGERSOLL RAND CO	COM	456866102	2,835	68,818	SH	DEFINED	1	68,818
INHALE THERAPEUTIC SYS CO	COM	457191104	9,603	417,500	SH	DEFINED	1	417,500
INKINE PHARMACEUTICAL CO	COM	457214104	120	24,400	SH	DEFINED	1	24,400
INTEGRATED DEVICE TECH	COM	458118106	355	11,200	SH	DEFINED	1	11,200
INTEL CORP.	COM	458140100	85,329	2,917,232	SH	DEFINED	1	2,917,232
INTERCEPT GROUP INC	COM	458451107	4,484	118,000	SH	DEFINED	1	118,000
INTERNATIONAL BUSINESS MA	COM	459200101	84,821	750,628	SH	DEFINED	1	750,628
INTERNATIONAL PAPER CO	COM	460146103	7,460	208,958	SH	DEFINED	1	208,958
INTERNATIONAL RECTIFIER	COM	460254105	225	6,600	SH	DEFINED	1	6,600
INTERNATIONAL SPEEDWAY CO	CL A	460335201	239	5,700	SH	DEFINED	1	5,700
INTERNET SEC SYS INC COM	COM	46060X107	17,421	358,750	SH	DEFINED	1	358,750
INTERPUBLIC GROUP COS INC	COM	460690100	4,228	144,042	SH	DEFINED	1	144,042
INTERSIL CORP CL A	CL A	46069S109	9,624	264,400	SH	DEFINED	1	264,400
INTERWOVEN INC	COM	46114T102	10,652	630,300	SH	DEFINED	1	630,300
INTL FLAVORS & FRAGRANCES	COM	459506101	1,053	41,898	SH	DEFINED	1	41,898
INTL GAME TECHNOLOGY	COM	459902102	489	7,800	SH	DEFINED	1	7,800
INTUIT	COM	461202103	3,715	92,900	SH	DEFINED	1	92,900
INVESTMENT TECH GRP COM N	COM	46145F105	31,316	622,700	SH	DEFINED	1	622,700
INVESTORS FINANCIAL SVCS	COM	461915100	40,414	603,200	SH	DEFINED	1	603,200
INVITROGEN CORP COM	COM	46185R100	6,554	91,504	SH	DEFINED	1	91,504
ITT INDUSTRIES, INC.	COM	450911102	1,664	37,611	SH	DEFINED	1	37,611
IVAX CORP	COM	465823102	819	21,000	SH	DEFINED	1	21,000
J P MORGAN CHASE & CO COM	COM	46625H100	38,203	856,566	SH	DEFINED	1	856,566
JABIL CIRCUIT INC	COM	466313103	2,549	82,600	SH	DEFINED	1	82,600
JDS UNIPHASE CORP COM	COM	46612J101	7,106	567,500	SH	DEFINED	1	567,500
JEFFERSON PILOT	COM	475070108	3,155	65,288	SH	DEFINED	1	65,288
JEFFRIES GROUP INC NEW	COM	472319102	22,631	698,500	SH	DEFINED	1	698,500
JOHNSON & JOHNSON	COM	478160104	65,141	1,302,821	SH	DEFINED	1	1,302,821
JOHNSON CONTROLS INC	COM	478366107	2,696	37,200	SH	DEFINED	1	37,200
JONES APPAREL GROUP INC	COM	480074103	553	12,800	SH	DEFINED	1	12,800
K MART CORP	COM	482584109	2,404	209,576	SH	DEFINED	1	209,576
KAYDON CORP	COM	486587108	4,779	186,300	SH	DEFINED	1	186,300
KB HOME	COM	48666K109	566	18,768	SH	DEFINED	1	18,768
KELLOGG CO	COM	487836108	5,091	175,564	SH	DEFINED	1	175,564
KERR MCGEE	COM	492386107	2,710	40,889	SH	DEFINED	1	40,889
KEYCORP	COM	493267108	4,770	183,092	SH	DEFINED	1	183,092
KEYSPAN CORP	COM	49337W100	2,130	58,400	SH	DEFINED	1	58,400
KIMBERLY CLARK CORP	COM	494368103	12,849	229,852	SH	DEFINED	1	229,852
KINDER MORGAN INC	COM	49455P101	2,457	48,900	SH	DEFINED	1	48,900
KING PHARMACEUTICALS INC	COM	495582108	3,934	73,187	SH	DEFINED	1	73,187
KLA INSTRUMENTS	COM	482480100	4,742	81,100	SH	DEFINED	1	81,100
KNIGHT RIDDER NEWSPAPERS	COM	499040103	1,866	31,474	SH	DEFINED	1	31,474
KOHL'S CORP	COM	500255104	9,027	143,900	SH	DEFINED	1	143,900
KROGER CO	COM	501044101	8,705	348,196	SH	DEFINED	1	348,196
L S I LOGIC CORP	COM	502161102	3,004	159,792	SH	DEFINED	1	159,792
L-3 COMM HLDGS INC COM	COM	502424104	305	4,000	SH	DEFINED	1	4,000
LAM RESEARCH	COM	512807108	385	13,000	SH	DEFINED	1	13,000
LAMAR ADVERTISING CO CL A	CL A	512815101	30,382	690,500	SH	DEFINED	1	690,500
LATTICE SEMICONDUCTOR COR	COM	518415104	278	11,400	SH	DEFINED	1	11,400
LEAR CORP	COM	521865105	248	7,100	SH	DEFINED	1	7,100
LEGG MASON INC	COM	524901105	20,372	409,400	SH	DEFINED	1	409,400
LEGGETT & PLATT	COM	524660107	1,862	84,500	SH	DEFINED	1	84,500
LEHMAN BROTHERS HLDGS INC	COM	524908100	8,284	106,580	SH	DEFINED	1	106,580
LENNAR CORP	COM	526057104	275	6,600	SH	DEFINED	1	6,600
LEXMARK INTL INC	CL A	529771107	3,712	55,200	SH	DEFINED	1	55,200
LILLY ELI & CO	COM	532457108	36,011	486,636	SH	DEFINED	1	486,636
LIMITED THE	COM	532716107	3,034	183,648	SH	DEFINED	1	183,648
LINCARE HLDGS INC	COM	532791100	35,101	1,169,630	SH	DEFINED	1	1,169,630
LINCOLN NATIONAL CORP	COM	534187109	4,194	81,040	SH	DEFINED	1	81,040
LINEAR TECHNOLOGY CORP	COM	535678106	6,071	137,300	SH	DEFINED	1	137,300
LIZ CLAIBORNE INC	COM	539320101	1,124	22,283	SH	DEFINED	1	22,283
LOCKHEED MARTIN CORP	COM	539830109	6,888	185,914	SH	DEFINED	1	185,914
LODGENET ENTMT CORP	COM	540211109	5,278	301,600	SH	DEFINED	1	301,600
LOEWS CORP	COM	540424108	5,489	85,200	SH	DEFINED	1	85,200
LONGS DRUG STORE	COM	543162101	351	16,310	SH	DEFINED	1	16,310
LOUIS DREYFUS NAT GAS COR	COM	546011107	10,695	306,900	SH	DEFINED	1	306,900
LOUISIANA PACIFIC CORP	COM	546347105	535	45,652	SH	DEFINED	1	45,652
LOWES COMPANIES INC	COM	548661107	12,049	166,072	SH	DEFINED	1	166,072
LUCENT TECHNOLOGIES INC	COM	549463107	9,132	1,472,722	SH	DEFINED	1	1,472,722
LYONDELL PETROCHEMICAL CO	COM	552078107	195	12,700	SH	DEFINED	1	12,700
M & T BK CORP COM	COM	55261F104	778	10,300	SH	DEFINED	1	10,300
MACROVISION CORP COM	COM	555904101	363	5,300	SH	DEFINED	1	5,300
MANAGEMENT NETWORK GRP IN	COM	561693102	3,522	577,300	SH	DEFINED	1	577,300
MANDALAY RESORT GROUP COM	COM	562567107	230	8,400	SH	DEFINED	1	8,400
MANOR CARE INC NEW COM	COM	564055101	1,406	44,287	SH	DEFINED	1	44,287
MANPOWER INC	COM	56418H100	242	8,100	SH	DEFINED	1	8,100
MANUGISTICS GROUP INC	COM	565011103	1,529	60,900	SH	DEFINED	1	60,900
MARINE DRILLING COS INC	CM PAR\$.01	568240204	8,387	438,900	SH	DEFINED	1	438,900
MARKEL CORP	COM	570535104	44,016	224,000	SH	DEFINED	1	224,000
MARRIOTT INTL CLASS A	CL A	571903202	5,941	125,496	SH	DEFINED	1	125,496
MARSH & MCLENNAN	COM	571748102	12,060	119,404	SH	DEFINED	1	119,404
MARSHALL & IISLEY	COM	571834100	593	11,000	SH	DEFINED	1	11,000
MARTHA STEWART LIVING OMN	CL A	573083102	393	17,000	SH	DEFINED	1	17,000
MARTIN MARIETTA MATLS INC	COM	573284106	4,825	97,500	SH	DEFINED	1	97,500
MASCO CORP	COM	574599106	4,930	197,500	SH	DEFINED	1	197,500



MATRIXONE INC COM	COM	57685P304	25,706	1,108,500	SH	DEFINED	1	1,108,500
MATEL INC	COM	577081102	3,493	184,622	SH	DEFINED	1	184,622
MAXIM INTEGRATED PRODS IN	COM	57772K101	6,266	141,734	SH	DEFINED	1	141,734
MAXIMUS INC COM	COM	577933104	16,164	403,200	SH	DEFINED	1	403,200
MAY DEPT STORES CO	COM	577778103	4,409	128,686	SH	DEFINED	1	128,686
MAYTAG COMPANY	COM	578592107	969	33,125	SH	DEFINED	1	33,125
MBIA, INC.	COM	55262C100	3,547	63,700	SH	DEFINED	1	63,700
MBNA CORP	COM	55262L100	12,234	371,243	SH	DEFINED	1	371,243
MCCORMICK & CO	COM NON VT	579780206	311	7,400	SH	DEFINED	1	7,400
MCDERMOTT INTERNATIONAL I	COM	580037109	303	25,997	SH	DEFINED	1	25,997
MCDONALDS CORP	COM	580135101	15,121	558,812	SH	DEFINED	1	558,812
MCGRAW HILL INC	COM	580645109	5,536	83,696	SH	DEFINED	1	83,696
MCKESSON HBOC, INC.	COM	58155Q103	4,530	122,050	SH	DEFINED	1	122,050
MDU RES GROUP INC	COM	552690109	221	7,000	SH	DEFINED	1	7,000
MEAD CORP.	COM	582834107	1,159	42,710	SH	DEFINED	1	42,710
MEDALLION FINANCIAL CORP	COM	583928106	2,819	275,000	SH	DEFINED	1	275,000
MEDICINES COMPANY	COM	584688105	9,475	462,400	SH	DEFINED	1	462,400
MEDICIS PHARMACEUTICAL-CL	CL A NEW	584690309	17,570	331,500	SH	DEFINED	1	331,500
MEDIMMUNE INC	COM	584699102	4,324	91,600	SH	DEFINED	1	91,600
MEDQUIST INC	COM	584949101	6,260	210,900	SH	DEFINED	1	210,900
MEDTRONIC	COM	585055106	24,157	525,044	SH	DEFINED	1	525,044
MELLON FINL CORPCOM	COM	58551A108	9,420	205,052	SH	DEFINED	1	205,052
MERCANTILE BANKSHARES	COM	587405101	290	7,400	SH	DEFINED	1	7,400
MERCK & COMPANY	COM	589331107	63,307	990,562	SH	DEFINED	1	990,562
MERCURY INTERACTIVE CORP	COM	589405109	4,391	73,300	SH	DEFINED	1	73,300
MEREDITH CORP	COM	589433101	770	21,516	SH	DEFINED	1	21,516
MERRILL LYNCH & CO INC	COM	590188108	21,444	361,916	SH	DEFINED	1	361,916
METLIFE INC COM	COM	59156R108	10,053	324,500	SH	DEFINED	1	324,500
MGIC INVT CORP WIS	COM	552848103	3,341	46,000	SH	DEFINED	1	46,000
MICREL INC	COM	594793101	323	9,800	SH	DEFINED	1	9,800
MICROCHIP TECHNOLOGY INC	COM	595017104	465	13,900	SH	DEFINED	1	13,900
MICRON TECHNOLOGY INC	COM	595112103	10,596	257,800	SH	DEFINED	1	257,800
MICROSOFT CORP	COM	594918104	169,661	2,324,120	SH	DEFINED	1	2,324,120
MILLENNIUM PHARMACEUTICAL	COM	599902103	825	23,200	SH	DEFINED	1	23,200
MILLER HERMAN INC	COM	600544100	3,347	138,300	SH	DEFINED	1	138,300
MILLIPORE CORP	COM	601073109	1,234	19,908	SH	DEFINED	1	19,908
MINERAL TECH	COM	603158106	16,497	384,366	SH	DEFINED	1	384,366
MINIMED INC COM	COM	60365K108	326	6,800	SH	DEFINED	1	6,800
MINNESOTA MINING & MANUFA	COM	604059105	19,386	169,902	SH	DEFINED	1	169,902
MIRANT CORP	COM	604675108	5,042	146,569	SH	DEFINED	1	146,569
MOBILE MINI INC	COM	60740F105	5,884	178,400	SH	DEFINED	1	178,400
MODIS PROF SVCS INC COM	COM	607830106	71	10,300	SH	DEFINED	1	10,300
MOHAWK INDS INC	COM	608190104	204	5,800	SH	DEFINED	1	5,800
MOLEX INC	COM	608554101	3,182	87,100	SH	DEFINED	1	87,100
MONTANA POWER CO	COM	612085100	132	11,400	SH	DEFINED	1	11,400
MONY GROUP INC COM	COM	615337102	213	5,300	SH	DEFINED	1	5,300
MOODYS CORP COM	COM	615369105	11,211	334,661	SH	DEFINED	1	334,661
MORGAN STANLEY DEAN WITTE	COM NEW	617446448	30,872	480,640	SH	DEFINED	1	480,640
MOTOROLA INC	COM	620076109	15,690	947,477	SH	DEFINED	1	947,477
MURPHY OIL CORP	COM	626717102	353	4,800	SH	DEFINED	1	4,800
MYLAN LABS	COM	628530107	377	13,400	SH	DEFINED	1	13,400
NABORS INDUSTRIES	COM	629568106	2,362	63,500	SH	DEFINED	1	63,500
NATIONAL CITY CORP	COM	635405103	7,944	258,100	SH	DEFINED	1	258,100
NATIONAL COMM FINL CORP C	COM	63545P104	531	21,800	SH	DEFINED	1	21,800
NATIONAL FUEL GAS	COM	636180101	224	4,300	SH	DEFINED	1	4,300
NATIONAL INSTRUMENTS COR	COM	636518102	13,262	408,700	SH	DEFINED	1	408,700
NATIONAL SEMICONDUCTOR CO	COM	637640103	2,208	75,833	SH	DEFINED	1	75,833
NATIONAL SERVICE INDUSTRY	COM	637657107	399	17,685	SH	DEFINED	1	17,685
NATIONAL-OILWELL INC	COM	637071101	228	8,500	SH	DEFINED	1	8,500
NAVISTAR INTL	COM	63934E108	728	25,891	SH	DEFINED	1	25,891
NCR CORP NEW	COM	62886E108	1,932	41,100	SH	DEFINED	1	41,100
NETEGRITY INC	COM	64110P107	12,960	432,000	SH	DEFINED	1	432,000
NETWORK APPLIANCE INC COM	COM	64120L104	1,934	141,200	SH	DEFINED	1	141,200
NETWORKS ASSOCIATES INC	COM	640938106	187	15,000	SH	DEFINED	1	15,000
NEUBERGER BERMAN INC COM	COM	641234109	354	5,200	SH	DEFINED	1	5,200
NEW YORK TIMES CL A	CL A	650111107	2,884	68,670	SH	DEFINED	1	68,670
NEWELL RUBBERMAID, INC	COM	651229106	2,887	115,032	SH	DEFINED	1	115,032
NEWMONT MINING	COM	651639106	1,553	83,470	SH	DEFINED	1	83,470
NEWPORT NEWS SHIPBUILDING	COM	652228107	233	3,800	SH	DEFINED	1	3,800
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6,017	343,800	SH	DEFINED	1	343,800
NIAGARA MOHAWK HOLDINGS,	COM	653520106	1,217	68,790	SH	DEFINED	1	68,790
NICOR INC	COM	654086107	766	19,648	SH	DEFINED	1	19,648
NIKE INC	CL B	654106103	4,887	116,396	SH	DEFINED	1	116,396
NISOURCE INC COM	COM	65473P105	2,435	89,100	SH	DEFINED	1	89,100
NOBLE AFFILIATES INC	COM	654894104	212	6,000	SH	DEFINED	1	6,000
NOBLE DRILLING CORP	COM	655042109	1,903	58,100	SH	DEFINED	1	58,100
NORDSTROM INC	COM	655664100	1,073	57,854	SH	DEFINED	1	57,854
NORFOLK SOUTHERN CORP	COM	655844108	3,416	164,991	SH	DEFINED	1	164,991
NORTEL NETWORKS CORP (NEW	COM	656568102	12,583	1,384,756	SH	DEFINED	1	1,384,756
NORTH FORK BANCORPORATION	COM	659424105	546	17,600	SH	DEFINED	1	17,600
NORTHEAST UTILITIES	COM	664397106	320	15,400	SH	DEFINED	1	15,400
NORTHERN TRUST	COM	665859104	6,113	97,800	SH	DEFINED	1	97,800
NORTHROP GRUMMAN CORP	COM	666807102	2,947	36,795	SH	DEFINED	1	36,795
NOVA CORP GA	COM	669784100	220	7,000	SH	DEFINED	1	7,000
NOVELL INC	COM	670006105	787	138,392	SH	DEFINED	1	138,392

NOVELLUS SYSTEMS	COM	670008101	3,476	61,200	SH	DEFINED	1	61,200
NSTAR COM	COM	67019E107	243	5,700	SH	DEFINED	1	5,700
NUCOR CORP	COM	670346105	1,635	33,446	SH	DEFINED	1	33,446
NVIDIA CORP COM	COM	670666104	696	7,500	SH	DEFINED	1	7,500
O CHARLEYS INC	COM	670823103	7,924	408,900	SH	DEFINED	1	408,900
OCCIDENTAL PETROLEUM CORP	COM	674599105	4,264	160,376	SH	DEFINED	1	160,376
OCEAN ENERGY INC TEX COM	COM	67481E106	316	18,100	SH	DEFINED	1	18,100
OFFICE DEPOT	COM	676220106	1,333	128,400	SH	DEFINED	1	128,400
OFFICEMAX INC	COM	67622M108	45	12,100	SH	DEFINED	1	12,100
OIL STATES INTERNAT'L INC	COM	678026105	4,491	487,100	SH	DEFINED	1	487,100
OLD REP INT'L CORP	COM	680223104	371	12,800	SH	DEFINED	1	12,800
OMNICARE INC	COM	681904108	13,847	685,500	SH	DEFINED	1	685,500
OMNICOM GROUP	COM	681919106	6,897	80,200	SH	DEFINED	1	80,200
ON ASSIGNMENT INC	COM	682159108	9,486	527,000	SH	DEFINED	1	527,000
ONEOK INC NEW COM	COM	682680103	516	26,204	SH	DEFINED	1	26,204
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	6,084	160,100	SH	DEFINED	1	160,100
ORACLE CORPORATION	COM	68389X105	46,317	2,437,712	SH	DEFINED	1	2,437,712
OSCA INC CL A	CL A	687836106	1,726	83,300	SH	DEFINED	1	83,300
OUTBACK STEAK HOUSE	COM	689899102	242	8,400	SH	DEFINED	1	8,400
OXFORD HEALTH	COM	691471106	300	10,500	SH	DEFINED	1	10,500
PACCAR INC	COM	693718108	1,690	32,876	SH	DEFINED	1	32,876
PACIFIC CENTURY FINANCIAL	COM	694058108	219	8,500	SH	DEFINED	1	8,500
PACTIV CORP COM	COM	695257105	923	68,895	SH	DEFINED	1	68,895
PALL CORP	COM	696429307	1,242	52,773	SH	DEFINED	1	52,773
PALM INC	COM	696642107	1,489	245,253	SH	DEFINED	1	245,253
PARAMETRIC TECHNOLOGY	COM	699173100	1,600	114,400	SH	DEFINED	1	114,400
PARK PLACE ENTERTAINMENT	COM	700690100	392	32,400	SH	DEFINED	1	32,400
PARKER HANNAFIN	COM	701094104	2,154	50,752	SH	DEFINED	1	50,752
PATERSON - UTI ENERGY IN	COM	703481101	2,820	157,800	SH	DEFINED	1	157,800
PATERSON DENTAL CO	COM	703412106	11,349	378,300	SH	DEFINED	1	378,300
PAYCHEX INC	COM	704326107	8,296	207,400	SH	DEFINED	1	207,400
PENNEY J C INC	COM	708160106	2,962	112,366	SH	DEFINED	1	112,366
PENTON MEDIA INC COM	COM	709668107	22,832	1,304,700	SH	DEFINED	1	1,304,700
PEOPLES ENERGY CORP	COM	711030106	612	15,220	SH	DEFINED	1	15,220
PEOPLESOFT	COM	712713106	6,206	126,069	SH	DEFINED	1	126,069
PEPSI BOTTLING GROUP INC	COM	713409100	2,494	62,200	SH	DEFINED	1	62,200
PEPSIAMERICAS INC COM	COM	71343P200	227	17,100	SH	DEFINED	1	17,100
PEPSICO INC	COM	713448108	27,786	628,652	SH	DEFINED	1	628,652
PERKINELMER INC.	COM	714046109	1,178	42,798	SH	DEFINED	1	42,798
PFIZER INC	COM	717081103	109,232	2,727,387	SH	DEFINED	1	2,727,387
PG&E CORPORATION	COM	69331C108	1,859	165,994	SH	DEFINED	1	165,994
PHARMACIA CORP COM	COM	71713U102	25,868	562,949	SH	DEFINED	1	562,949
PHELPS DODGE CORP	COM	717265102	1,406	33,872	SH	DEFINED	1	33,872
PHILIP MORRIS COS INC	COM	718154107	47,922	944,277	SH	DEFINED	1	944,277
PHILLIPS PETROLEUM CO	COM	718507106	6,309	110,687	SH	DEFINED	1	110,687
PIER 1 IMPORTS INC GA	COM	720279108	117	10,200	SH	DEFINED	1	10,200
PINNACLE WEST CAPITAL COR	COM	723484101	1,730	36,500	SH	DEFINED	1	36,500
PIONEER NAT RES CO	COM	723787107	182	10,700	SH	DEFINED	1	10,700
PITNEY BOWES INC	COM	724479100	4,470	106,136	SH	DEFINED	1	106,136
PLACER DOME	COM	725906101	1,382	141,070	SH	DEFINED	1	141,070
PLATO LEARNING INC	COM	72764Y100	3,240	104,700	SH	DEFINED	1	104,700
PLEXUS CORP	COM	729132100	1,247	37,800	SH	DEFINED	1	37,800
PMI GROUP INC	COM	69344M101	349	4,800	SH	DEFINED	1	4,800
PNC FINANCIAL SERVICES GR	COM	693475105	8,311	126,324	SH	DEFINED	1	126,324
POLYCOM INC	COM	73172K104	203	8,800	SH	DEFINED	1	8,800
POLYONE CORP COM	COM	73179P106	109	10,500	SH	DEFINED	1	10,500
POTASH CORP OF SASKATCHEW	COM	73755L107	310	5,400	SH	DEFINED	1	5,400
POTLATCH CORP	COM	737628107	423	12,293	SH	DEFINED	1	12,293
POTOMAC ELECTRIC POWER CO	COM	737679100	259	12,400	SH	DEFINED	1	12,400
POWER-ONE INC COM	COM	739308104	552	33,200	SH	DEFINED	1	33,200
PPG INDUSTRIES, INC.	COM	693506107	3,797	72,222	SH	DEFINED	1	72,222
PPL CORP COM	COM	69351T106	3,454	62,800	SH	DEFINED	1	62,800
PRACIS PHARMACEUTICALS I	COM	739421105	11,575	704,100	SH	DEFINED	1	704,100
PRAXAIR INC	COM	74005P104	3,257	69,304	SH	DEFINED	1	69,304
PRECISE SOFTWARE SOLUTION	ORD	M41450103	22,887	745,500	SH	DEFINED	1	745,500
PRECISION CAST PARTS	COM	740189105	202	5,400	SH	DEFINED	1	5,400
PREPD LEGAL SVCS INC COM	COM	740065107	15,165	689,300	SH	DEFINED	1	689,300
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1,569	77,700	SH	DEFINED	1	77,700
PROCTOR AND GAMBLE CO	COM	742718109	35,658	558,908	SH	DEFINED	1	558,908
PROGRESS ENERGY INC COM	COM	743263105	3,990	88,822	SH	DEFINED	1	88,822
PROGRESSIVE CORP OHIO	COM	743315103	4,286	31,700	SH	DEFINED	1	31,700
PROTECTIVE LIFE CORP	COM	743674103	241	7,000	SH	DEFINED	1	7,000
PROTEIN DESIGN LABS	COM	74369L103	408	4,700	SH	DEFINED	1	4,700
PROVIDIAN FINL CORP	COM	74406A102	7,314	123,552	SH	DEFINED	1	123,552
PROVINCE HEALTHCARE CO	COM	743977100	1,143	32,400	SH	DEFINED	1	32,400
PUBLIC SERVICE ENTERPRISE	COM	744573106	4,366	89,294	SH	DEFINED	1	89,294
PUGET ENERGY INC	COM	745310102	241	9,200	SH	DEFINED	1	9,200
PULTE HOMES INC	COM	745867101	785	18,414	SH	DEFINED	1	18,414
QLOGIC CORP COM	COM	747277101	2,565	39,800	SH	DEFINED	1	39,800
QUAKER OATS	COM	747402105	5,181	56,776	SH	DEFINED	1	56,776
QUALCOMM	COM	747525103	19,170	327,800	SH	DEFINED	1	327,800
QUANTUM CORP DSSG COM	COM DSSG	747906204	163	16,200	SH	DEFINED	1	16,200
QUEST DIAGNOSTICS INC COM	COM	74834L100	6,564	87,700	SH	DEFINED	1	87,700
QUESTAR CORP	COM	748356102	213	8,600	SH	DEFINED	1	8,600
QUINTILES TRANSNATIONAL C	COM	748767100	1,250	49,500	SH	DEFINED	1	49,500

QWEST COMMUNICATIONS INTL	COM	749121109	22,909	718,822	SH	DEFINED	1	718,822	
RADIAN GROUP INC	COM	750236101	35,030	866,004	SH	DEFINED	1	866,004	
RADIO ONE INC CL D NON VT	CL D NON V	75040P405	14,504	657,800	SH	DEFINED	1		657,800
RADIO SHACK CORP	COM	750438103	2,449	80,300	SH	DEFINED	1	80,300	
RALSTON-RALSTON PURINA GR	COM	751277302	3,987	132,795	SH	DEFINED	1	132,795	
RATIONAL SOFTWARE CORP NE	COM NEW	75409P202	609	21,700	SH	DEFINED	1	21,700	
RAYTHEON CO	COM NEW	755111507	4,049	152,502	SH	DEFINED	1	152,502	
READ RITE	COM	755246105	68	12,700	SH	DEFINED	1	12,700	
READERS DIGEST ASSN CDA L	CL A NON V	755267101	325	11,300	SH	DEFINED	1		11,300
REEBOK INTL LTD	COM	758110100	784	24,543	SH	DEFINED	1	24,543	
REGIONS FINL CORP	COM	758940100	3,116	97,376	SH	DEFINED	1	97,376	
RELIANT ENERGY INC	COM	75952J108	4,145	128,677	SH	DEFINED	1	128,677	
RENAL CARE GROUP INC COM	COM	759930100	19,451	591,400	SH	DEFINED	1	591,400	
RENT A CTR INC NEW COM	COM	76009N100	20,835	396,100	SH	DEFINED	1	396,100	
RESOURCES CONNECTION INC	COM	76122Q105	2,124	82,200	SH	DEFINED	1	82,200	
RETEK INC COM	COM	76128Q109	245	5,104	SH	DEFINED	1	5,104	
REYNOLDS RJ TOB HLDGS INC	COM	76182K105	584	10,700	SH	DEFINED	1	10,700	
RF MICRO DEVICES INC COM	COM	749941100	467	17,300	SH	DEFINED	1	17,300	
RIGHTCHOICE MANAGED CARE	COM	76657T102	6,438	145,000	SH	DEFINED	1	145,000	
RITCHIE BROS AUCTIONEERS	COM	767744105	6,795	247,100	SH	DEFINED	1	247,100	
RITE AID CORP	COM	767754104	252	28,000	SH	DEFINED	1	28,000	
RIVERSTONE NETWORKS INC	COM	769320102	3,580	180,000	SH	DEFINED	1	180,000	
ROBERT HALF INTL INC	COM	770323103	1,939	77,900	SH	DEFINED	1	77,900	
ROCKWELL INTL CORP NEW CO	COM	773903109	2,909	78,656	SH	DEFINED	1	78,656	
ROHM & HAAS CO	COM	775371107	3,098	94,170	SH	DEFINED	1	94,170	
ROSS STORES INC	COM	778296103	213	8,900	SH	DEFINED	1	8,900	
ROWAN COS INC	COM	779382100	891	40,303	SH	DEFINED	1	40,303	
ROYAL BANK OF CANADA	COM	780087102	231	7,241	SH	DEFINED	1	7,241	
ROYAL DUTCH PETROLEUM	NY REG GLD	780257804	53,595	919,764	SH	DEFINED	1	919,764	
RPM, INC	COM	749685103	105	11,400	SH	DEFINED	1	11,400	
RYDER SYSTEM INC	COM	783549108	507	25,886	SH	DEFINED	1	25,886	
SABRE HOLDINGS CORP	CL A	785905100	2,877	57,542	SH	DEFINED	1	57,542	
SAFECO CORP	COM	786429100	1,618	54,844	SH	DEFINED	1	54,844	
SAFENET INC.	COM	78645R107	1,500	150,000	SH	DEFINED	1	150,000	
SAFEWAY INC	COM NEW	786514208	10,469	218,100	SH	DEFINED	1	218,100	
SAKS INC COM	COM	79377W108	148	15,400	SH	DEFINED	1	15,400	
SANDISK CORP	COM	80004C101	201	7,200	SH	DEFINED	1	7,200	
SANMINA CORP	COM	800907107	3,284	140,300	SH	DEFINED	1	140,300	
SANTA FE INTL CORP	ORD	G7805C108	4,485	150,200	SH	DEFINED	1	150,200	
SAPIENT CORP	COM	803062108	508	52,100	SH	DEFINED	1	52,100	
SARA LEE	COM	803111103	6,405	338,168	SH	DEFINED	1	338,168	
SBA COMMUNICATIONS CORP C	COM	78388J106	15,152	612,200	SH	DEFINED	1	612,200	
SBC COMMUNICATIONS INC	COM	78387G103	58,272	1,454,622	SH	DEFINED	1	1,454,622	
SCANA CORP NEW COM	COM	80589M102	318	11,200	SH	DEFINED	1	11,200	
SCHERING PLOUGH CORP	COM	806605101	22,896	631,776	SH	DEFINED	1	631,776	
SCHLUMBERGER LTD	COM	806857108	13,045	247,772	SH	DEFINED	1	247,772	
SCHOLASTIC CORP	COM	807066105	10,980	244,000	SH	DEFINED	1	244,000	
SCHOOL SPECIALTY INC	COM	807863105	2,616	101,200	SH	DEFINED	1	101,200	
SCHWAB CHARLES CORP	COM	808513105	9,190	599,750	SH	DEFINED	1	599,750	
SCI SYSTEMS INC	COM	783890106	398	15,600	SH	DEFINED	1	15,600	
SCIENTIFIC ATLANTA	COM	808655104	2,889	71,164	SH	DEFINED	1	71,164	
SCP POOL CORP	COM	784028102	25,611	743,650	SH	DEFINED	1	743,650	
SEALED AIR COR CONV PFD	PF CV A \$2	81211K209	563	14,097	SH	DEFINED	1		14,097
SEALED AIR CORP	COM	81211K100	6,758	181,419	SH	DEFINED	1	181,419	
SEARS ROEBUCK & CO. USD0.	COM	812387108	5,977	141,268	SH	DEFINED	1	141,268	
SEI CORP	COM	784117103	540	11,400	SH	DEFINED	1	11,400	
SEMPRA ENERGY	COM	816851109	2,419	88,481	SH	DEFINED	1	88,481	
SEMTECH CORP	COM	816850101	210	7,000	SH	DEFINED	1	7,000	
SEPRACOR	COM	817315104	525	13,200	SH	DEFINED	1	13,200	
SHERWIN WILLIAMS CO	COM	824348106	1,504	67,738	SH	DEFINED	1	67,738	
SIEBEL SYS INC	COM	826170102	9,189	195,920	SH	DEFINED	1	195,920	
SIGMA-ALDRICH	COM	826552101	1,278	33,100	SH	DEFINED	1	33,100	
SIX FLAGS INC COM	COM	83001P109	20,855	991,200	SH	DEFINED	1	991,200	
SKYWEST INC	COM	830879102	8,226	293,800	SH	DEFINED	1	293,800	
SMARTFORCE PLC-SPONSORED	SPON ADR	83170A206	11,538	327,500	SH	DEFINED	1	327,500	
SMITH INTERNATIONAL INC	COM	832110100	4,954	82,700	SH	DEFINED	1	82,700	
SMITHFIELD FOODS INC	COM	832248108	230	5,700	SH	DEFINED	1	5,700	
SNAP-ON, INC.	COM	833034101	630	26,073	SH	DEFINED	1	26,073	
SOLETRON CORP	COM	834182107	5,144	281,100	SH	DEFINED	1	281,100	
SOLUTIA INC COM	COM	834376105	150	11,800	SH	DEFINED	1	11,800	
SONICWALL INC COM	COM	835470105	12,620	500,600	SH	DEFINED	1	500,600	
SONOCO PRODUCTS	COM	835495102	256	10,300	SH	DEFINED	1	10,300	
SOUTHERN CO	COM	842587107	6,825	293,532	SH	DEFINED	1	293,532	
SOUTHTRUST CORP	COM	844730101	3,788	145,700	SH	DEFINED	1	145,700	
SOUTHWEST AIRLINES	COM	844741108	6,036	326,422	SH	DEFINED	1	326,422	
SOVEREIGN BANCORP INC	COM	845905108	343	26,400	SH	DEFINED	1	26,400	
SPDR TR	UNIT SER 1	78462F103	7,994	65,200	SH	DEFINED	1	65,200	
SPRINT CORP	COM FON GR	852061100	8,546	400,101	SH	DEFINED	1	400,101	
SPRINT CORP (PCS GROUP)	PCS COM SE	852061506	10,057	416,450	SH	DEFINED	1	416,450	
SPX CORPORATION	COM	784635104	538	4,300	SH	DEFINED	1	4,300	
ST JUDE MEDICAL	COM	790849103	2,191	36,515	SH	DEFINED	1	36,515	
ST PAUL COMPANIES	COM	792860108	4,948	97,620	SH	DEFINED	1	97,620	
STANLEY WORKS	COM	854616109	1,542	36,812	SH	DEFINED	1	36,812	
STAPLES INC RETAIL & DELI	COM	855030102	3,140	196,400	SH	DEFINED	1	196,400	
STARBUCKS CORP	COM	855244109	3,767	163,800	SH	DEFINED	1	163,800	

STARWOOD HOTELS & RESORTS	PAIRED CTF	85590A203	3,199	85,800	SH	DEFINED	1	85,800
STATE STREET CORP	COM	857477103	6,934	140,100	SH	DEFINED	1	140,100
STERICYCLE, INC	COM	858912108	27,095	577,100	SH	DEFINED	1	577,100
STEWART ENTERPRISES	CL A	860370105	84	11,500	SH	DEFINED	1	11,500
STILWILL FINL INC COM	COM	860831106	3,275	97,600	SH	DEFINED	1	97,600
STORA ENSO CORP SPONS ADR	SP ADR REP	86210M106	174	16,460	SH	DEFINED	1	16,460
STORAGE TECHNOLOGY	CM PAR\$.10	862111200	150	10,900	SH	DEFINED	1	10,900
STRYKER CORP	COM	863667101	4,596	83,800	SH	DEFINED	1	83,800
SUN MICROSYSTEMS INC	COM	866810104	22,176	1,410,716	SH	DEFINED	1	1,410,716
SUN TRUST BANKS INC	COM	867914103	8,182	126,304	SH	DEFINED	1	126,304
SUNGUARD DATA SYSTEMS	COM	867363103	6,257	208,500	SH	DEFINED	1	208,500
SUNOCO, INC.	COM	86764P109	1,337	36,503	SH	DEFINED	1	36,503
SUPER VALU STORES INC	COM	868536103	1,022	58,206	SH	DEFINED	1	58,206
SYBASE	COM	871130100	176	10,700	SH	DEFINED	1	10,700
SYMANTEC CORP	COM	871503108	354	8,100	SH	DEFINED	1	8,100
SYMBOL TECHNOLOGIES	COM	871508107	2,162	97,400	SH	DEFINED	1	97,400
SYNOPSIS	COM	871607107	315	6,500	SH	DEFINED	1	6,500
SYNOVUS FINL CORP	COM	87161C105	3,897	124,200	SH	DEFINED	1	124,200
SYSCO CORP	COM	871829107	7,899	290,940	SH	DEFINED	1	290,940
TARGET CORP COM	COM	87612E106	13,361	386,152	SH	DEFINED	1	386,152
TCF FINANCIAL CORP	COM	872275102	13,504	291,600	SH	DEFINED	1	291,600
TECHNE CORP	COM	878377100	6,708	206,400	SH	DEFINED	1	206,400
TECO ENERGY	COM	872375100	433	14,200	SH	DEFINED	1	14,200
TEKTRONIX INC	COM	879131100	1,109	40,846	SH	DEFINED	1	40,846
TELEPHONE & DATA SYSTEMS	COM	879433100	685	6,300	SH	DEFINED	1	6,300
TELLABS INC	COM	879664100	3,454	178,300	SH	DEFINED	1	178,300
TEMPLE INLAND INC	COM	879868107	1,127	21,156	SH	DEFINED	1	21,156
TENET HEALTHCARE CORP	COM	880336100	7,209	139,726	SH	DEFINED	1	139,726
TERADYNE INC	COM	880770102	2,493	75,100	SH	DEFINED	1	75,100
TETRA TECH INC NEW	COM	88162G103	25,076	921,900	SH	DEFINED	1	921,900
TEXACO INC	COM	881694103	15,748	236,442	SH	DEFINED	1	236,442
TEXAS INSTRUMENTS INC	COM	882508104	23,627	749,575	SH	DEFINED	1	749,575
TEXTRON INC	COM	883203101	3,359	61,036	SH	DEFINED	1	61,036
THERMO ELECTRON	COM	883556102	1,698	77,100	SH	DEFINED	1	77,100
THOMAS & BETTS	COM	884315102	547	24,798	SH	DEFINED	1	24,798
TIDEWATER INC	COM	886423102	241	6,400	SH	DEFINED	1	6,400
TIFFANY & CO.	COM	886547108	6,802	187,800	SH	DEFINED	1	187,800
TIME WARNER TELECOM INC C	CL A	887319101	2,021	60,300	SH	DEFINED	1	60,300
TIMKEN COMPANY	COM	887389104	441	26,030	SH	DEFINED	1	26,030
TJX COS INC	COM	872540109	3,847	120,700	SH	DEFINED	1	120,700
TMP WORLDWIDE INC COM	COM	872941109	2,024	33,800	SH	DEFINED	1	33,800
TOOTSIE ROLL INDS INC	COM	890516107	16,367	424,679	SH	DEFINED	1	424,679
TORCHMARK CORP	COM	891027104	2,176	54,128	SH	DEFINED	1	54,128
TOSCO CORP	COM NEW	891490302	2,925	66,400	SH	DEFINED	1	66,400
TOYS R US INC	COM	892335100	2,099	84,825	SH	DEFINED	1	84,825
TRANSGENOMIC INC COM	COM	89365K206	9,099	478,900	SH	DEFINED	1	478,900
TRANSOCEAN SEDCO FOREX IN	ORD	890078109	5,844	141,671	SH	DEFINED	1	141,671
TREX COMPANY INC	COM	89531P105	2,445	127,017	SH	DEFINED	1	127,017
TRIAD HOSPS INC COM	COM	89579K109	16,476	559,090	SH	DEFINED	1	559,090
TRIBUNE CO	COM	896047107	5,145	128,593	SH	DEFINED	1	128,593
TRICON GLOBAL RESTAURANTS	COM	895953107	2,782	63,375	SH	DEFINED	1	63,375
TRIGON HEALTHCARE INC COM	COM	89618L100	259	4,000	SH	DEFINED	1	4,000
TROWE PRICE GRP INC	COM	74144T108	1,970	52,700	SH	DEFINED	1	52,700
TRW INC.	COM	872649108	2,195	53,546	SH	DEFINED	1	53,546
TUPPERWARE CORPCOM	COM	899896104	580	24,748	SH	DEFINED	1	24,748
TXU CORP	COM	873168108	5,377	111,584	SH	DEFINED	1	111,584
TYCO INTERNATIONAL LTD	COM	902124106	45,632	837,282	SH	DEFINED	1	837,282
TYSON FOODS INC	CL A	902494103	224	24,300	SH	DEFINED	1	24,300
ULTRAMAR DIAMOND SHAMROCK	COM	904000106	359	7,600	SH	DEFINED	1	7,600
UNILEVER N V NEW YORK SHS	NY SHS NEW	904784709	14,673	246,311	SH	DEFINED	1	246,311
UNION OIL CO OF CALIFORNI	COM	915289102	3,572	104,599	SH	DEFINED	1	104,599
UNION PACIFIC CORP	COM	907818108	5,865	106,806	SH	DEFINED	1	106,806
UNION PLANTERS	COM	908068109	2,572	59,000	SH	DEFINED	1	59,000
UNISYS CORP.	COM	909214108	2,197	149,333	SH	DEFINED	1	149,333
UNITED HEALTH GROUP INC C	COM	91324P102	11,986	194,100	SH	DEFINED	1	194,100
UNITED TECH. CORP.	COM	913017109	14,890	203,244	SH	DEFINED	1	203,244
UNITRIN INC	COM	913275103	284	7,400	SH	DEFINED	1	7,400
UNIVERSAL COMPRESSION HOL	COM	913431102	8,676	305,500	SH	DEFINED	1	305,500
UNIVERSAL HEALTH SVCS INC	CL B	913903100	387	8,500	SH	DEFINED	1	8,500
UNIVISION COMMUNICATIONS	CL A	914906102	3,846	89,900	SH	DEFINED	1	89,900
UNUMPROVIDENT CORP	COM	91529Y106	3,323	103,463	SH	DEFINED	1	103,463
US AIRWAYS GROUP, INC	COM	911905107	697	28,700	SH	DEFINED	1	28,700
US BANCORP DEL COM NEW	COM NEW	902973304	18,722	821,479	SH	DEFINED	1	821,479
USA EDUCATION INC	COM	90390U102	5,132	70,300	SH	DEFINED	1	70,300
UST INC	COM	902911106	2,023	70,095	SH	DEFINED	1	70,095
USX MARATHON GRP	COM NEW	902905827	3,952	133,923	SH	DEFINED	1	133,923
USX US STEEL GRP	COM	90337T101	774	38,414	SH	DEFINED	1	38,414
UTI WORLDWIDE INC	ORD	887210103	6,737	423,200	SH	DEFINED	1	423,200
UTILICORP UNITED INC	COM	918005109	360	11,800	SH	DEFINED	1	11,800
V F CORP	COM	918204108	1,771	48,668	SH	DEFINED	1	48,668
VALASSIS COMMUNICATIONS I	COM	918866104	29,943	836,400	SH	DEFINED	1	836,400
VALERO ENERGY CORP COM NE	COM	91913Y100	243	6,600	SH	DEFINED	1	6,600
VALUEVISION INTL INC	-C CL A	92047K107	4,894	225,000	SH	DEFINED	1	225,000
VARCO INTERNATIONAL INC C	COM	922122106	3,925	210,887	SH	DEFINED	1	210,887
VARIAN MED SYS FNC COM	COM	92220P105	250	3,500	SH	DEFINED	1	3,500

VARIAN SEMICONDUCTOR EQUI	COM	922207105	227	5,400	SH	DEFINED	1	5,400	
VERITAS DGC INC	COM	923432107	8,025	289,200	SH	DEFINED	1	289,200	
VERITAS SOFTWARE CO	COM	923436109	11,450	172,100	SH	DEFINED	1	172,100	
VERIZON COMMUNICATIONS	COM	92343V104	62,436	1,167,033	SH	DEFINED	1	1,167,033	
VERTEX PHARM	COM	92532F100	312	6,300	SH	DEFINED	1	6,300	
VIACOM INC CL B	CL B	925524308	39,796	768,997	SH	DEFINED	1		768,997
VIAD CORP COM	COM	92552R109	248	9,400	SH	DEFINED	1	9,400	
VISHAY INTERTECHNOLOGY	COM	928298108	340	14,800	SH	DEFINED	1	14,800	
VISTEON CORP	COM	92839U107	1,035	56,334	SH	DEFINED	1	56,334	
VISUAL NETWORKS INC COM	COM	928444108	2,577	294,500	SH	DEFINED	1	294,500	
VITESSE SEMICONDUCTOR COR	COM	928497106	1,677	79,700	SH	DEFINED	1	79,700	
VULCAN MATLS CO	COM	929160109	2,338	43,500	SH	DEFINED	1	43,500	
WACHOVIA CORP	COM	929771103	6,414	90,150	SH	DEFINED	1	90,150	
WADDELL & REED FINL INC C	CL A	930059100	347	10,928	SH	DEFINED	1	10,928	
WAL-MART STORES INC	COM	931142103	94,516	1,936,796	SH	DEFINED	1	1,936,796	
WALGREEN	COM	931422109	14,946	437,492	SH	DEFINED	1	437,492	
WASHINGTON MUTUAL INC COM	COM	939322103	14,135	376,435	SH	DEFINED	1	376,435	
WASHINGTON POST'B'	CL B	939640108	574	1,000	SH	DEFINED	1		1,000
WASTE MANAGEMENT, INC.	COM	941061109	8,263	268,095	SH	DEFINED	1	268,095	
WATERS CORP	COM	941848103	467	16,900	SH	DEFINED	1	16,900	
WATSON PHARMACEUTICALS IN	COM	942683103	2,798	45,400	SH	DEFINED	1	45,400	
WATSON WYATT & CO	CL A	942712100	17,203	735,800	SH	DEFINED	1	735,800	
WEATHERFORD INTL INC NEW	COM	947074100	581	12,100	SH	DEFINED	1	12,100	
WELLPOINT CALIFORNIA SVCS	COM	94973H108	3,609	38,300	SH	DEFINED	1	38,300	
WELLS FARGO CO	COM	949746101	34,518	743,436	SH	DEFINED	1	743,436	
WENDYS INTERNATIONAL INC	COM	950590109	1,249	48,886	SH	DEFINED	1	48,886	
WEST CORPORATION	COM	952355105	11,232	510,300	SH	DEFINED	1	510,300	
WESTAMERICA BANCORPORATIO	COM	957090103	7,546	192,250	SH	DEFINED	1	192,250	
WESTVACO	COM	961548104	1,097	45,145	SH	DEFINED	1	45,145	
WESTWOOD ONE INC	COM	961815107	424	11,500	SH	DEFINED	1	11,500	
WEYERHAEUSER CO	COM	962166104	5,124	93,212	SH	DEFINED	1	93,212	
WHIRLPOOL CORP	COM	963320106	1,796	28,736	SH	DEFINED	1	28,736	
WHOLE FOODS MARKET INC	COM	966837106	5,274	194,600	SH	DEFINED	1	194,600	
WILEY JOHN & SONS INC -C	CL A	968223206	2,010	85,000	SH	DEFINED	1	85,000	
WILLAMETTE INDUSTRIES INC	COM	969133107	2,356	47,600	SH	DEFINED	1	47,600	
WILLIAMS COMPANIES	COM	969457100	6,898	209,360	SH	DEFINED	1	209,360	
WILLIAMS SONOMA INC	COM	969904101	237	6,100	SH	DEFINED	1	6,100	
WILMINGTON TRUST CO	COM	971807102	219	3,500	SH	DEFINED	1	3,500	
WINN- DIXIE STORES	COM	974280109	1,576	60,318	SH	DEFINED	1	60,318	
WISCONSIN ENERGY CORP	COM	976657106	307	12,900	SH	DEFINED	1	12,900	
WORLDCOM INC GA NEW COM W	WRLDCOM GP	98157D106	17,745	1,249,670	SH	DEFINED	1	1,249,670	
WORTHINGTON INDUSTRIES	COM	981811102	502	36,905	SH	DEFINED	1	36,905	
WRIGLEY, WM. JR.	COM	982526105	4,543	96,970	SH	DEFINED	1	96,970	
XCEL ENERGY INC COM	COM	98389B100	4,182	146,989	SH	DEFINED	1	146,989	
XEROX CORP.	COM	984121103	2,838	296,582	SH	DEFINED	1	296,582	
XILINX	COM	983919101	5,910	143,300	SH	DEFINED	1	143,300	
XTO ENERGY INC COM	COM	98385X106	188	13,125	SH	DEFINED	1	13,125	
YAHOO INC	COM	984332106	4,888	244,500	SH	DEFINED	1	244,500	
ZIONS BANCORP	COM	989701107	2,407	40,800	SH	DEFINED	1	40,800	
3COM CORP	COM	885535104	179	37,700	SH	DEFINED	1	37,700	

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