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DEERE & CO  
Form 13F-HR  
April 30, 2002

FORM 13-F

Report for the Calendar Quarter Ended 31 March 2002.

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Name of Institutional Investment Manager: Deere & Company

Business Address: One John Deere Place  
Moline, IL 61265

13F File Number: 028-00850

Name, Phone No., and Title of Person Duly Authorized to submit this report:

Michael A. Harring  
(309) 765-5799  
Secretary

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ATTENTION - Intentional misstatements or omissions of fact constitute Federal Criminal Violations. See 18 U.S.C. 10001 and 15 U.S.C. 78ff(a).

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The institutional investment manager submitting this Form and its attachments and the person by whom it is signed represent hereby that all information contained therein is true, correct and complete. It is understood that all required items, statements, schedules and tables are considered integral parts of this Form and that the submission of any amendment represents that all unamended items, statements, schedules and tables remain true, correct and complete as previously submitted.

Pursuant to the requirements of this Securities Exchange Act of 1934, the undersigned institutional investment manager has caused this report to be signed on its behalf in the City of Moline and State of Illinois on the 30th day of April 2002.

DEERE & COMPANY  
(Name of Institutional  
Investment Manager)

/s/ Michael A. Harring

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(Manual Signature of  
Person Duly Authorized  
to Submit This Report)

DEERE & COMPANY  
31-MAR-2002

INVESTMENT

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| NAME OF ISSUER               | TITLE OF CLASS  | CUSIP<br>NUMBER | FAIR MKT<br>VALUE (000) | SHRS OR -----       |      |      |
|------------------------------|-----------------|-----------------|-------------------------|---------------------|------|------|
|                              |                 |                 |                         | PRINCIPAL<br>AMOUNT | SOLE | SHAR |
| ACE LTD                      | ORD             | G0070K103       | 997                     | 23,900              | X    |      |
| GARMIN LTD                   | ORD             | G37260109       | 1,304                   | 56,900              | X    |      |
| INGERSOLL-RAND COMPANY LTD   | CL A            | G4776G101       | 770                     | 15,400              | X    |      |
| TRANSOCEAN SEDCO FOREX INC   | ORD             | G90078109       | 970                     | 29,200              | X    |      |
| TRENWICK GROUP LTD           | COM             | G9032C109       | 257                     | 28,600              | X    |      |
| XL CAP LTD                   | CL A            | G98255105       | 1,130                   | 12,100              | X    |      |
| TARO PHARMACEUTICAL INDS LTD | ORD             | M8737E108       | 380                     | 13,400              | X    |      |
| AAR CORP                     | COM             | 000361105       | 142                     | 13,200              | X    |      |
| A D C TELECOMMUNICATIONS     | COM             | 000886101       | 294                     | 72,300              | X    |      |
| AFLAC INC                    | COM             | 001055102       | 1,410                   | 47,800              | X    |      |
| AES CORP                     | COM             | 00130H105       | 439                     | 48,800              | X    |      |
| AMR CORP                     | COM             | 001765106       | 372                     | 14,100              | X    |      |
| AOL TIME WARNER INC          | COM             | 00184A105       | 9,585                   | 405,300             | X    |      |
| AT&T CORP                    | COM             | 001957109       | 5,087                   | 324,000             | X    |      |
| AT&T WIRELESS SVCS INC       | COM             | 00209A106       | 2,229                   | 249,047             | X    |      |
| AARON RENTS INC              | COM             | 002535201       | 219                     | 9,600               | X    |      |
| ABBOTT LABS                  | COM             | 002824100       | 8,595                   | 163,400             | X    |      |
| ACTRADE FINL TECHNOLOGIES LT | COM             | 00507P102       | 411                     | 26,800              | X    |      |
| ADAPTEC INC                  | COM             | 00651F108       | 409                     | 30,600              | X    |      |
| ADOBE SYS INC                | COM             | 00724F101       | 874                     | 21,700              | X    |      |
| ADVANCEPCS                   | COM             | 00790K109       | 1,538                   | 51,100              | X    |      |
| ADVANCED MICRO DEVICES INC   | COM             | 007903107       | 457                     | 31,100              | X    |      |
| AETNA INC NEW                | COM             | 00817Y108       | 509                     | 13,100              | X    |      |
| AFFILIATED COMPUTER SERVICES | CL A            | 008190100       | 1,684                   | 30,000              | X    |      |
| AFFILIATED MANAGERS GROUP    | COM             | 008252108       | 431                     | 6,000               | X    |      |
| AFTERMARKET TECHNOLOGY CORP  | COM             | 008318107       | 442                     | 23,700              | X    |      |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101       | 1,475                   | 42,200              | X    |      |
| AIR PRODS & CHEMS INC        | COM             | 009158106       | 1,074                   | 20,800              | X    |      |
| ALBANY MOLECULAR RESH INC    | COM             | 012423109       | 372                     | 15,500              | X    |      |
| ALBEMARLE CORP               | COM             | 012653101       | 331                     | 12,000              | X    |      |
| ALBERTO CULVER CO            | CL B CONV       | 013068101       | 281                     | 5,200               | X    |      |
| ALBERTSONS INC               | COM             | 013104104       | 2,615                   | 78,900              | X    |      |
| ALCAN INC                    | COM             | 013716105       | 1,165                   | 29,400              | X    |      |
| ALCOA INC                    | COM             | 013817101       | 3,146                   | 83,372              | X    |      |
| ALLEGHENY ENERGY INC         | COM             | 017361106       | 476                     | 11,500              | X    |      |
| ALLERGAN INC                 | COM             | 018490102       | 1,164                   | 18,000              | X    |      |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD PARTN  | 01855A101       | 1,313                   | 28,300              | X    |      |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104       | 291                     | 2,850               | X    |      |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308       | 234                     | 18,000              | X    |      |
| ALLSTATE CORP                | COM             | 020002101       | 2,753                   | 72,900              | X    |      |
| ALLTEL CORP                  | COM             | 020039103       | 1,783                   | 32,100              | X    |      |
| ALPHARMA INC                 | CL A            | 020813101       | 280                     | 19,600              | X    |      |
| ALTERA CORP                  | COM             | 021441100       | 772                     | 35,300              | X    |      |
| AMBAC FINL GROUP INC         | COM             | 023139108       | 573                     | 9,700               | X    |      |
| AMERADA HESS CORP            | COM             | 023551104       | 643                     | 8,100               | X    |      |
| AMEREN CORP                  | COM             | 023608102       | 1,736                   | 40,600              | X    |      |
| AMERICAN ELEC PWR INC        | COM             | 025537101       | 1,361                   | 29,520              | X    |      |
| AMERICAN EXPRESS CO          | COM             | 025816109       | 5,005                   | 122,200             | X    |      |
| AMERICAN INTL GROUP INC      | COM             | 026874107       | 17,466                  | 242,108             | X    |      |
| AMERICAN MGMT SYS INC        | COM             | 027352103       | 1,567                   | 83,900              | X    |      |
| AMERICAN PWR CONVERSION CORP | COM             | 029066107       | 265                     | 17,900              | X    |      |
| AMERICAN WOODMARK CORP       | COM             | 030506109       | 397                     | 6,300               | X    |      |
| AMERICREDIT CORP             | COM             | 03060R101       | 912                     | 24,000              | X    |      |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105       | 642                     | 9,400               | X    |      |
| AMGEN INC                    | COM             | 031162100       | 6,117                   | 102,500             | X    |      |
| AMSOUTH BANCORPORATION       | COM             | 032165102       | 1,064                   | 48,400              | X    |      |
| ANADARKO PETE CORP           | COM             | 032511107       | 1,287                   | 22,800              | X    |      |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| ANALOG DEVICES INC           | COM            | 032654105 | 1,491  | 33,100  | X |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 4,541  | 87,000  | X |
| AON CORP                     | COM            | 037389103 | 865    | 24,700  | X |
| APACHE CORP                  | COM            | 037411105 | 713    | 12,530  | X |
| APOLLO GROUP INC             | CL A           | 037604105 | 1,376  | 25,700  | X |
| APPLE COMPUTER INC           | COM            | 037833100 | 760    | 32,100  | X |
| APPLEBEES INTL INC           | COM            | 037899101 | 436    | 12,000  | X |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 434    | 19,400  | X |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 218    | 27,300  | X |
| APPLIED MATLS INC            | COM            | 038222105 | 5,356  | 98,700  | X |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 843    | 60,535  | X |
| ARCTIC CAT INC               | COM            | 039670104 | 463    | 23,000  | X |
| ARTESYN TECHNOLOGIES INC     | COM            | 043127109 | 266    | 28,600  | X |
| ARTHROCARE CORP              | COM            | 043136100 | 728    | 40,400  | X |
| ASHLAND INC                  | COM            | 044204105 | 1,684  | 37,000  | X |
| ASTORIA FINL CORP            | COM            | 046265104 | 1,551  | 53,400  | X |
| ATMOS ENERGY CORP            | COM            | 049560105 | 330    | 14,000  | X |
| ATWOOD OCEANICS INC          | COM            | 050095108 | 413    | 9,000   | X |
| AUTODESK INC                 | COM            | 052769106 | 1,601  | 34,300  | X |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 3,292  | 56,500  | X |
| AUTOZONE INC                 | COM            | 053332102 | 682    | 9,900   | X |
| AVANT CORP                   | COM            | 053487104 | 401    | 20,000  | X |
| AVAYA INC                    | COM            | 053499109 | 194    | 26,278  | X |
| AVERY DENNISON CORP          | COM            | 053611109 | 922    | 15,100  | X |
| AVISTA CORP                  | COM            | 05379B107 | 349    | 22,500  | X |
| AVOCENT CORP                 | COM            | 053893103 | 346    | 12,900  | X |
| AVON PRODS INC               | COM            | 054303102 | 1,173  | 21,600  | X |
| AWARE INC MASS               | COM            | 05453N100 | 324    | 51,000  | X |
| BB&T CORP                    | COM            | 054937107 | 1,852  | 48,600  | X |
| BMC SOFTWARE INC             | COM            | 055921100 | 436    | 22,400  | X |
| BAKER HUGHES INC             | COM            | 057224107 | 1,178  | 30,800  | X |
| BALL CORP                    | COM            | 058498106 | 236    | 5,000   | X |
| BALLY TOTAL FITNESS HLDG COR | COM            | 05873K108 | 320    | 14,600  | X |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 11,421 | 167,900 | X |
| BANK NEW YORK INC            | COM            | 064057102 | 2,832  | 67,400  | X |
| BANK ONE CORP                | COM            | 06423A103 | 4,462  | 106,800 | X |
| BARD C R INC                 | COM            | 067383109 | 278    | 4,700   | X |
| BARRICK GOLD CORP            | COM            | 067901108 | 911    | 49,107  | X |
| BARR LABS INC                | COM            | 068306109 | 263    | 4,000   | X |
| BAUSCH & LOMB INC            | COM            | 071707103 | 218    | 4,900   | X |
| BAXTER INTL INC              | COM            | 071813109 | 3,220  | 54,100  | X |
| BE AEROSPACE INC             | COM            | 073302101 | 858    | 86,400  | X |
| BEAR STEARNS COS INC         | COM            | 073902108 | 1,832  | 29,200  | X |
| BECKMAN COULTER INC          | COM            | 075811109 | 1,318  | 25,800  | X |
| BECTON DICKINSON & CO        | COM            | 075887109 | 1,309  | 34,700  | X |
| BED BATH & BEYOND INC        | COM            | 075896100 | 898    | 26,600  | X |
| BELDEN INC                   | COM            | 077459105 | 734    | 30,800  | X |
| BELLSOUTH CORP               | COM            | 079860102 | 6,782  | 184,000 | X |
| BEMIS INC                    | COM            | 081437105 | 1,766  | 32,500  | X |
| BEST BUY INC                 | COM            | 086516101 | 1,964  | 24,800  | X |
| BIG LOTS INC                 | COM            | 089302103 | 146    | 10,400  | X |
| BIOGEN INC                   | COM            | 090597105 | 996    | 20,300  | X |
| BIOMET INC                   | COM            | 090613100 | 667    | 24,650  | X |
| BIOSITE INC                  | COM            | 090945106 | 396    | 16,000  | X |
| BLACK & DECKER CORP          | COM            | 091797100 | 340    | 7,300   | X |
| BLACK BOX CORP DEL           | COM            | 091826107 | 620    | 12,800  | X |
| BLOCK H & R INC              | COM            | 093671105 | 1,405  | 31,600  | X |
| BLYTH INC                    | COM            | 09643P108 | 1,299  | 49,000  | X |
| BOB EVANS FARMS INC          | COM            | 096761101 | 480    | 17,000  | X |
| BOEING CO                    | COM            | 097023105 | 4,907  | 101,700 | X |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 926    | 36,900  | X |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 327    | 7,100   | X |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| BRIGHTPOINT INC              | COM            | 109473108 | 27     | 29,400  | X |
| BRINKER INTL INC             | COM            | 109641100 | 519    | 16,000  | X |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 7,175  | 177,200 | X |
| BROADCOM CORP                | CL A           | 111320107 | 862    | 24,000  | X |
| BROWN FORMAN CORP            | CL B           | 115637209 | 458    | 6,300   | X |
| BROWN SHOE INC NEW           | COM            | 115736100 | 416    | 21,400  | X |
| BRUNSWICK CORP               | COM            | 117043109 | 219    | 8,000   | X |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108 | 112    | 10,900  | X |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 1,068  | 35,400  | X |
| BURLINGTON RES INC           | COM            | 122014103 | 738    | 18,400  | X |
| BUSINESS OBJECTS S A         | SPONSORED ADR  | 12328X107 | 440    | 10,000  | X |
| CBRL GROUP INC               | COM            | 12489V106 | 251    | 8,800   | X |
| CEC ENTMT INC                | COM            | 125137109 | 462    | 10,000  | X |
| CIGNA CORP                   | COM            | 125509109 | 1,338  | 13,200  | X |
| CMS ENERGY CORP              | COM            | 125896100 | 1,466  | 64,800  | X |
| CSX CORP                     | COM            | 126408103 | 743    | 19,500  | X |
| CTS CORP                     | COM            | 126501105 | 320    | 19,700  | X |
| CVS CORP                     | COM            | 126650100 | 1,229  | 35,800  | X |
| CABOT CORP                   | COM            | 127055101 | 287    | 7,800   | X |
| CALPINE CORP                 | COM            | 131347106 | 356    | 28,000  | X |
| CAMPBELL SOUP CO             | COM            | 134429109 | 2,136  | 79,700  | X |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 1,258  | 19,700  | X |
| CARAUSTAR INDS INC           | COM            | 140909102 | 178    | 17,050  | X |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 4,509  | 63,600  | X |
| CARNIVAL CORP                | COM            | 143658102 | 2,994  | 91,700  | X |
| CATAPULT COMMUNICATIONS CORP | COM            | 149016107 | 490    | 19,400  | X |
| CATERPILLAR INC DEL          | COM            | 149123101 | 1,785  | 31,400  | X |
| CATO CORP NEW                | CL A           | 149205106 | 423    | 19,000  | X |
| CENDANT CORP                 | COM            | 151313103 | 3,612  | 188,100 | X |
| CENTEX CORP                  | COM            | 152312104 | 291    | 5,600   | X |
| CENTURYTEL INC               | COM            | 156700106 | 439    | 12,900  | X |
| CHARTER ONE FINL INC         | COM            | 160903100 | 1,902  | 60,927  | X |
| CHARTER MUN MTG ACCEP CO     | SH BEN INT     | 160908109 | 395    | 25,000  | X |
| CHEVRONTEXACO CORP           | COM            | 166764100 | 10,111 | 112,006 | X |
| CHIRON CORP                  | COM            | 170040109 | 794    | 17,300  | X |
| CHUBB CORP                   | COM            | 171232101 | 1,133  | 15,500  | X |
| CIENA CORP                   | COM            | 171779101 | 270    | 30,000  | X |
| CINCINNATI FINL CORP         | COM            | 172062101 | 646    | 14,800  | X |
| CINERGY CORP                 | COM            | 172474108 | 522    | 14,600  | X |
| CIRCUIT CITY STORE INC       | CIRCT CITY GRP | 172737108 | 345    | 19,100  | X |
| CISCO SYS INC                | COM            | 17275R102 | 11,744 | 693,700 | X |
| CINTAS CORP                  | COM            | 172908105 | 773    | 15,500  | X |
| CITIGROUP INC                | COM            | 172967101 | 24,087 | 486,400 | X |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 276    | 25,700  | X |
| CITRIX SYS INC               | COM            | 177376100 | 1,500  | 86,800  | X |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 2,812  | 54,700  | X |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 634    | 28,800  | X |
| CLOROX CO DEL                | COM            | 189054109 | 929    | 21,300  | X |
| COACHMEN INDS INC            | COM            | 189873102 | 189    | 11,600  | X |
| COCA COLA CO                 | COM            | 191216100 | 11,900 | 227,700 | X |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 764    | 40,700  | X |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 417    | 9,900   | X |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 2,886  | 50,500  | X |
| COMCAST CORP                 | CL A SPL       | 200300200 | 2,751  | 86,500  | X |
| COMERICA INC                 | COM            | 200340107 | 1,020  | 16,300  | X |
| COMMERCE BANCSHARES INC      | COM            | 200525103 | 1,322  | 29,900  | X |
| COMMUNITY FIRST BANKSHARES I | COM            | 203902101 | 414    | 16,000  | X |
| OMPASS BANCSHARES INC        | COM            | 20449H109 | 1,281  | 41,500  | X |
| COMPAQ COMPUTER CORP         | COM            | 204493100 | 1,621  | 155,100 | X |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 1,154  | 52,700  | X |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 792    | 15,600  | X |
| COMPUWARE CORP               | COM            | 205638109 | 634    | 49,100  | X |

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|                              |                |           |       |         |   |
|------------------------------|----------------|-----------|-------|---------|---|
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 927   | 73,200  | X |
| CONAGRA FOODS INC            | COM            | 205887102 | 1,193 | 49,200  | X |
| CONCORD EFS INC              | COM            | 206197105 | 1,533 | 46,100  | X |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 281   | 23,300  | X |
| CONOCO INC                   | COM            | 208251504 | 1,672 | 57,300  | X |
| CONSECO INC                  | COM            | 208464107 | 114   | 31,600  | X |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 2,041 | 48,700  | X |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 440   | 8,000   | X |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 463   | 15,000  | X |
| CONVERGYS CORP               | COM            | 212485106 | 467   | 15,800  | X |
| COOPER INDS INC              | COM            | 216669101 | 361   | 8,600   | X |
| COORS ADOLPH CO              | CL B           | 217016104 | 607   | 9,000   | X |
| CORNING INC                  | COM            | 219350105 | 660   | 86,600  | X |
| COSTCO WHSL CORP NEW         | COM            | 22160K105 | 1,649 | 41,400  | X |
| COUNTRYWIDE CR INDS INC DEL  | COM            | 222372104 | 1,204 | 26,900  | X |
| COVANCE INC                  | COM            | 222816100 | 406   | 20,000  | X |
| CULLEN FROST BANKERS INC     | COM            | 229899109 | 316   | 8,800   | X |
| DRS TECHNOLOGIES INC         | COM            | 23330X100 | 456   | 11,000  | X |
| D R HORTON INC               | COM            | 23331A109 | 415   | 11,000  | X |
| DTE ENERGY CO                | COM            | 233331107 | 678   | 14,900  | X |
| DANA CORP                    | COM            | 235811106 | 292   | 13,600  | X |
| DANAHER CORP DEL             | COM            | 235851102 | 930   | 13,100  | X |
| DARDEN RESTAURANTS INC       | COM            | 237194105 | 1,043 | 25,700  | X |
| DAVOX CORP                   | COM            | 239208101 | 119   | 14,900  | X |
| DEAN FOODS CO NEW            | COM            | 242370104 | 1,386 | 18,300  | X |
| DELL COMPUTER CORP           | COM            | 247025109 | 6,541 | 250,500 | X |
| DELPHI CORP                  | COM            | 247126105 | 820   | 51,300  | X |
| DELTA & PINE LD CO           | COM            | 247357106 | 271   | 14,300  | X |
| DELTA AIR LINES INC DEL      | COM            | 247361108 | 370   | 11,300  | X |
| DELUXE CORP                  | COM            | 248019101 | 550   | 11,900  | X |
| DENTSPLY INTL INC NEW        | COM            | 249030107 | 1,988 | 53,650  | X |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 555   | 11,500  | X |
| DIEBOLD INC                  | COM            | 253651103 | 1,251 | 30,700  | X |
| DIGITAL LIGHTWAVE INC        | COM            | 253855100 | 110   | 17,700  | X |
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 4,309 | 186,700 | X |
| DIRECT FOCUS INC             | COM            | 254931108 | 419   | 11,000  | X |
| DOLLAR GEN CORP              | COM            | 256669102 | 493   | 30,287  | X |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 1,570 | 24,100  | X |
| DONNELLEY R R & SONS CO      | COM            | 257867101 | 1,611 | 51,800  | X |
| DORAL FINL CORP              | COM            | 25811P100 | 407   | 12,000  | X |
| DOVER CORP                   | COM            | 260003108 | 759   | 18,500  | X |
| DOW CHEM CO                  | COM            | 260543103 | 2,703 | 82,614  | X |
| DOW JONES & CO INC           | COM            | 260561105 | 454   | 7,800   | X |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 4,427 | 93,900  | X |
| DUKE ENERGY CORP             | WHEN ISSUED    | 264399106 | 4,533 | 119,916 | X |
| DUPONT PHOTOMASKS INC        | COM            | 26613X101 | 322   | 6,200   | X |
| DYNEGY INC NEW               | CL A           | 26816Q101 | 931   | 32,100  | X |
| E M C CORP MASS              | COM            | 268648102 | 2,419 | 202,900 | X |
| EOG RES INC                  | COM            | 26875P101 | 430   | 10,600  | X |
| ESS TECHNOLOGY INC           | COM            | 269151106 | 332   | 16,000  | X |
| EASTMAN CHEM CO              | COM            | 277432100 | 346   | 7,100   | X |
| EASTMAN KODAK CO             | COM            | 277461109 | 829   | 26,600  | X |
| EATON CORP                   | COM            | 278058102 | 510   | 6,300   | X |
| ECOLAB INC                   | COM            | 278865100 | 535   | 11,700  | X |
| EDISON INTL                  | COM            | 281020107 | 1,801 | 107,500 | X |
| EL PASO CORP                 | COM            | 28336L109 | 2,056 | 46,695  | X |
| ELAN PLC                     | ADR            | 284131208 | 594   | 42,700  | X |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 3,068 | 52,900  | X |
| EMERSON ELEC CO              | COM            | 291011104 | 3,438 | 59,900  | X |
| ENGELHARD CORP               | COM            | 292845104 | 1,707 | 55,000  | X |
| ENTERGY CORP NEW             | COM            | 29364G103 | 1,094 | 25,200  | X |
| EQUIFAX INC                  | COM            | 294429105 | 398   | 13,300  | X |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 1,137  | 37,900  | X |
| EQUITY RESIDENTIAL PPTYS TR  | SH BEN INT     | 29476L107 | 713    | 24,800  | X |
| EXELON CORP                  | COM            | 30161N101 | 1,555  | 29,350  | X |
| EXPRESS SCRIPTS INC          | COM            | 302182100 | 461    | 8,000   | X |
| EXTENDED STAY AMER INC       | COM            | 30224P101 | 1,293  | 74,300  | X |
| EXXON MOBIL CORP             | COM            | 30231G102 | 28,095 | 641,000 | X |
| FPL GROUP INC                | COM            | 302571104 | 1,679  | 28,200  | X |
| FAMILY DLR STORES INC        | COM            | 307000109 | 529    | 15,800  | X |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 5,919  | 93,400  | X |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 9,538  | 119,400 | X |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 719    | 17,600  | X |
| FEDEX CORP                   | COM            | 31428X106 | 1,586  | 27,300  | X |
| FERRO CORP                   | COM            | 315405100 | 403    | 14,000  | X |
| FIDELITY NATL FINL INC       | COM            | 316326107 | 214    | 8,100   | X |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 3,572  | 52,930  | X |
| FINANCIAL FED CORP           | COM            | 317492106 | 427    | 13,000  | X |
| FIRST AMERN CORP CALIF       | COM            | 318522307 | 302    | 14,200  | X |
| FIRST DATA CORP              | COM            | 319963104 | 3,045  | 34,900  | X |
| FIRST TENN NATL CORP         | COM            | 337162101 | 1,535  | 43,800  | X |
| FISERV INC                   | COM            | 337738108 | 1,223  | 26,600  | X |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 419    | 18,000  | X |
| FIRSTENERGY CORP             | COM            | 337932107 | 944    | 27,300  | X |
| FLEETBOSTON FINL CORP        | COM            | 339030108 | 4,600  | 131,422 | X |
| FLUOR CORP NEW               | COM            | 343412102 | 298    | 7,300   | X |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 2,734  | 165,800 | X |
| FOREST LABS INC              | COM            | 345838106 | 1,332  | 16,300  | X |
| FORRESTER RESH INC           | COM            | 346563109 | 388    | 20,300  | X |
| FORTUNE BRANDS INC           | COM            | 349631101 | 1,955  | 39,600  | X |
| FRANKLIN RES INC             | COM            | 354613101 | 1,002  | 23,900  | X |
| FREEMONT-MCMORAN COPPER & GO | CL B           | 35671D857 | 233    | 13,200  | X |
| FREMONT GEN CORP             | COM            | 357288109 | 146    | 23,900  | X |
| G & K SVCS INC               | CL A           | 361268105 | 261    | 7,000   | X |
| GANNETT INC                  | COM            | 364730101 | 2,001  | 26,300  | X |
| GAP INC DEL                  | COM            | 364760108 | 1,188  | 79,000  | X |
| GATEWAY INC                  | COM            | 367626108 | 188    | 29,700  | X |
| GENCORP INC                  | COM            | 368682100 | 409    | 26,000  | X |
| GENERAL DYNAMICS CORP        | COM            | 369550108 | 1,738  | 18,500  | X |
| GENERAL ELEC CO              | COM            | 369604103 | 35,177 | 939,300 | X |
| GENERAL MLS INC              | COM            | 370334104 | 1,632  | 33,400  | X |
| GENERAL MTRS CORP            | COM            | 370442105 | 3,075  | 50,869  | X |
| GENUINE PARTS CO             | COM            | 372460105 | 585    | 15,900  | X |
| GENZYME CORP                 | COM GENL DIV   | 372917104 | 847    | 19,400  | X |
| GEORGIA GULF CORP            | COM PAR \$0.01 | 373200203 | 440    | 16,400  | X |
| GEORGIA PAC CORP             | COM            | 373298108 | 631    | 21,062  | X |
| GILLETTE CO                  | COM            | 375766102 | 3,285  | 96,600  | X |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 386    | 21,000  | X |
| GOLDEN ST BANCORP INC        | COM            | 381197102 | 416    | 14,000  | X |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 1,207  | 19,000  | X |
| GOODRICH CORP                | COM            | 382388106 | 294    | 9,300   | X |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 381    | 14,900  | X |
| GRACO INC                    | COM            | 384109104 | 449    | 11,000  | X |
| GRAINGER W W INC             | COM            | 384802104 | 484    | 8,600   | X |
| GREENPOINT FINL CORP         | COM            | 395384100 | 1,731  | 39,600  | X |
| GUIDANT CORP                 | COM            | 401698105 | 1,209  | 27,900  | X |
| HCA INC                      | COM            | 404119109 | 2,081  | 47,200  | X |
| HNC SOFTWARE INC             | COM            | 40425P107 | 360    | 21,400  | X |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 320    | 14,400  | X |
| HALLIBURTON CO               | COM            | 406216101 | 671    | 39,300  | X |
| HANCOCK JOHN FINL SVCS INC   | COM            | 41014S106 | 1,043  | 27,300  | X |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 1,527  | 27,700  | X |
| HARRAHS ENTMT INC            | COM            | 413619107 | 456    | 10,300  | X |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 1,526  | 22,400  | X |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| HASBRO INC                   | COM            | 418056107 | 250    | 15,800  | X |
| HEALTHSOUTH CORP             | COM            | 421924101 | 515    | 35,900  | X |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 464    | 22,400  | X |
| HEINZ H J CO                 | COM            | 423074103 | 1,332  | 32,100  | X |
| HERSHEY FOODS CORP           | COM            | 427866108 | 850    | 12,400  | X |
| HEWLETT PACKARD CO           | COM            | 428236103 | 3,186  | 177,600 | X |
| HILLENBRAND INDS INC         | COM            | 431573104 | 635    | 10,300  | X |
| HILTON HOTELS CORP           | COM            | 432848109 | 483    | 33,800  | X |
| HOME DEPOT INC               | COM            | 437076102 | 10,952 | 225,300 | X |
| HON INDS INC                 | COM            | 438092108 | 341    | 12,000  | X |
| HONEYWELL INTL INC           | COM            | 438516106 | 2,851  | 74,500  | X |
| HOT TOPIC INC                | COM            | 441339108 | 408    | 19,500  | X |
| HOUSEHOLD INTL INC           | COM            | 441815107 | 2,380  | 41,900  | X |
| HUGHES SUPPLY INC            | COM            | 444482103 | 312    | 8,000   | X |
| HUMANA INC                   | COM            | 444859102 | 208    | 15,400  | X |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 454    | 23,040  | X |
| IMS HEALTH INC               | COM            | 449934108 | 608    | 27,100  | X |
| ITT INDS INC IND             | COM            | 450911102 | 1,771  | 28,100  | X |
| IDACORP INC                  | COM            | 451107106 | 454    | 11,200  | X |
| IDEXX LABS INC               | COM            | 45168D104 | 403    | 15,000  | X |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 2,019  | 27,900  | X |
| IMMUNEX CORP NEW             | COM            | 452528102 | 1,510  | 49,900  | X |
| INAMED CORP                  | COM            | 453235103 | 428    | 13,000  | X |
| INCO LTD                     | COM            | 453258402 | 327    | 16,700  | X |
| INDEPENDENCE CMNTY BK CORP   | COM            | 453414104 | 450    | 16,000  | X |
| INSIGHT ENTERPRISES INC      | COM            | 45765U103 | 385    | 17,000  | X |
| INTEGRATED ELECTRICAL SVC    | COM            | 45811E103 | 385    | 76,900  | X |
| INTEL CORP                   | COM            | 458140100 | 19,377 | 637,200 | X |
| INTER TEL INC                | COM            | 458372109 | 388    | 21,000  | X |
| INTERMET CORP                | COM            | 45881K104 | 191    | 27,200  | X |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 17,150 | 164,900 | X |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 304    | 8,700   | X |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 499    | 8,000   | X |
| INTL PAPER CO                | COM            | 460146103 | 1,897  | 44,109  | X |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 1,186  | 34,600  | X |
| INTUIT                       | COM            | 461202103 | 744    | 19,400  | X |
| INVACARE CORP                | COM            | 461203101 | 384    | 10,200  | X |
| IONICS INC                   | COM            | 462218108 | 317    | 9,900   | X |
| IRWIN FINL CORP              | COM            | 464119106 | 410    | 21,900  | X |
| ISHARES TR                   | S&P MIDCAP 400 | 464287507 | 993    | 9,200   | X |
| ISHARES TR                   | RUSSELL 3000   | 464287689 | 4,032  | 63,300  | X |
| ISHARES TR                   | S&P SMLCAP 600 | 464287804 | 1,090  | 8,900   | X |
| IVAX CORP                    | COM            | 465823102 | 987    | 61,500  | X |
| JDS UNIPHASE CORP            | COM            | 46612J101 | 716    | 121,600 | X |
| JLG INDS INC                 | COM            | 466210101 | 422    | 28,500  | X |
| J P MORGAN CHASE & CO        | COM            | 46625H100 | 6,656  | 186,700 | X |
| JABIL CIRCUIT INC            | COM            | 466313103 | 426    | 18,100  | X |
| JEFFERSON PILOT CORP         | COM            | 475070108 | 1,946  | 38,850  | X |
| JOHNSON & JOHNSON            | COM            | 478160104 | 19,050 | 293,300 | X |
| JOHNSON CTLS INC             | COM            | 478366107 | 901    | 10,200  | X |
| JONES APPAREL GROUP INC      | COM            | 480074103 | 402    | 11,500  | X |
| KLA-TENCOR CORP              | COM            | 482480100 | 1,131  | 17,000  | X |
| KANSAS CITY SOUTHN INDS INC  | COM NEW        | 485170302 | 347    | 21,800  | X |
| KEITHLEY INSTRS INC          | COM            | 487584104 | 352    | 16,000  | X |
| KELLOGG CO                   | COM            | 487836108 | 1,249  | 37,200  | X |
| KELLWOOD CO                  | COM            | 488044108 | 306    | 12,600  | X |
| KEMET CORP                   | COM            | 488360108 | 1,515  | 78,200  | X |
| KERR MCGEE CORP              | COM            | 492386107 | 1,832  | 29,142  | X |
| KEY ENERGY SVCS INC          | COM            | 492914106 | 461    | 43,000  | X |
| KEYCORP NEW                  | COM            | 493267108 | 1,034  | 38,800  | X |
| KEYSPAN CORP                 | COM            | 49337W100 | 462    | 12,700  | X |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 3,110  | 48,100  | X |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| KINDER MORGAN INC KANS       | COM            | 49455P101 | 751    | 15,500  | X |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1,152  | 34,900  | X |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 1,943  | 55,500  | X |
| KNIGHT RIDDER INC            | COM            | 499040103 | 529    | 7,700   | X |
| KOHL'S CORP                  | COM            | 500255104 | 2,184  | 30,700  | X |
| KROGER CO                    | COM            | 501044101 | 1,631  | 73,600  | X |
| LNR PTY CORP                 | COM            | 501940100 | 456    | 13,000  | X |
| LSI LOGIC CORP               | COM            | 502161102 | 571    | 33,600  | X |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 314    | 2,800   | X |
| LANDAMERICA FINL GROUP INC   | COM            | 514936103 | 450    | 13,000  | X |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 301    | 13,100  | X |
| LEGGETT & PLATT INC          | COM            | 524660107 | 446    | 18,000  | X |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 1,409  | 21,800  | X |
| LENNAR CORP                  | COM            | 526057104 | 348    | 6,600   | X |
| LEXMARK INTL NEW             | CL A           | 529771107 | 680    | 11,900  | X |
| LILLY ELI & CO               | COM            | 532457108 | 8,070  | 105,900 | X |
| LIMITED INC                  | COM            | 532716107 | 702    | 39,200  | X |
| LINCARE HLDGS INC            | COM            | 532791100 | 1,223  | 45,100  | X |
| LINCOLN NATL CORP IND        | COM            | 534187109 | 878    | 17,300  | X |
| LINEAR TECHNOLOGY CORP       | COM            | 535678106 | 1,282  | 29,000  | X |
| LINENS N THINGS INC          | COM            | 535679104 | 201    | 6,600   | X |
| LIZ CLAIBORNE INC            | COM            | 539320101 | 1,514  | 53,400  | X |
| LOCKHEED MARTIN CORP         | COM            | 539830109 | 2,919  | 50,700  | X |
| LOEWS CORP                   | COM            | 540424108 | 1,025  | 17,500  | X |
| LOWES COS INC                | COM            | 548661107 | 3,083  | 70,900  | X |
| LUCENT TECHNOLOGIES INC      | COM            | 549463107 | 1,479  | 312,600 | X |
| MBIA INC                     | COM            | 55262C100 | 1,977  | 36,150  | X |
| MBNA CORP                    | COM            | 55262L100 | 4,196  | 108,800 | X |
| MGIC INVT CORP WIS           | COM            | 552848103 | 1,095  | 16,000  | X |
| MSC INDL DIRECT INC          | CL A           | 553530106 | 1,191  | 52,000  | X |
| MAGNA INTL INC               | CL A           | 559222401 | 1,713  | 23,300  | X |
| MANITOWOC INC                | COM            | 563571108 | 363    | 9,200   | X |
| MANOR CARE INC NEW           | COM            | 564055101 | 219    | 9,400   | X |
| MARATHON OIL CORP            | COM            | 565849106 | 2,405  | 83,500  | X |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 2,830  | 25,100  | X |
| MARSHALL & ILSLEY CORP       | COM            | 571834100 | 616    | 9,900   | X |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 993    | 22,100  | X |
| MASCO CORP                   | COM            | 574599106 | 1,153  | 42,000  | X |
| MATTEL INC                   | COM            | 577081102 | 823    | 39,500  | X |
| MAXIM INTEGRATED PRODS INC   | COM            | 57772K101 | 1,649  | 29,600  | X |
| MAY DEPT STORES CO           | COM            | 577778103 | 1,199  | 34,400  | X |
| MAXIMUS INC                  | COM            | 577933104 | 255    | 8,300   | X |
| MAYTAG CORP                  | COM            | 578592107 | 310    | 7,000   | X |
| MCDONALDS CORP               | COM            | 580135101 | 3,266  | 117,700 | X |
| MCGRAW HILL COS INC          | COM            | 580645109 | 1,208  | 17,700  | X |
| MCKESSON CORP                | COM            | 58155Q103 | 981    | 26,200  | X |
| MEADWESTVACO CORP            | COM            | 583334107 | 604    | 18,218  | X |
| MEDIMMUNE INC                | COM            | 584699102 | 893    | 22,700  | X |
| MEDQUIST INC                 | COM            | 584949101 | 1,266  | 42,200  | X |
| MEDTRONIC INC                | COM            | 585055106 | 5,014  | 110,900 | X |
| MELLON FINL CORP             | COM            | 58551A108 | 1,652  | 42,800  | X |
| MENS WEARHOUSE INC           | COM            | 587118100 | 322    | 13,800  | X |
| MENTOR CORP MINN             | COM            | 587188103 | 743    | 20,600  | X |
| MERCANTILE BANKSHARES CORP   | COM            | 587405101 | 467    | 10,800  | X |
| MERCK & CO INC               | COM            | 589331107 | 13,767 | 239,100 | X |
| MERCURY INTERACTIVE CORP     | COM            | 589405109 | 286    | 7,600   | X |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 4,608  | 83,200  | X |
| METHODE ELECTRS INC          | CL A           | 591520200 | 167    | 13,400  | X |
| METLIFE INC                  | COM            | 59156R108 | 2,394  | 76,000  | X |
| METRIS COS INC               | COM            | 591598107 | 920    | 46,000  | X |
| METRO ONE TELECOMMUNICATIONS | COM            | 59163F105 | 279    | 11,000  | X |
| MICHAELS STORES INC          | COM            | 594087108 | 1,297  | 34,300  | X |



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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| MICROSOFT CORP               | COM            | 594918104 | 31,114 | 515,900 | X |
| MICROCHIP TECHNOLOGY INC     | COM            | 595017104 | 1,330  | 31,800  | X |
| MICRON TECHNOLOGY INC        | COM            | 595112103 | 1,806  | 54,900  | X |
| MILACRON INC                 | COM            | 598709103 | 344    | 23,600  | X |
| MINNESOTA MNG & MFG CO       | COM            | 604059105 | 4,129  | 35,900  | X |
| MIRANT CORP                  | COM            | 604675108 | 530    | 36,700  | X |
| MOBILE MINI INC              | COM            | 60740F105 | 354    | 11,000  | X |
| MOLEX INC                    | COM            | 608554101 | 621    | 17,900  | X |
| MOODYS CORP                  | COM            | 615369105 | 834    | 20,300  | X |
| MORGAN STANLEY DEAN WITTER&C | COM NEW        | 617446448 | 7,519  | 131,200 | X |
| MOTOROLA INC                 | COM            | 620076109 | 2,894  | 203,800 | X |
| MUTUAL RISK MGMT LTD         | COM            | 628351108 | 31     | 36,200  | X |
| MYLAN LABS INC               | COM            | 628530107 | 1,520  | 51,600  | X |
| NBTY INC                     | COM            | 628782104 | 392    | 23,000  | X |
| NCR CORP NEW                 | COM            | 62886E108 | 398    | 8,900   | X |
| NRG ENERGY INC               | COM            | 629377102 | 1,110  | 92,000  | X |
| NVR INC                      | COM            | 62944T105 | 473    | 1,500   | X |
| NABORS INDS INC              | COM            | 629568106 | 545    | 12,900  | X |
| NATIONAL CITY CORP           | COM            | 635405103 | 1,707  | 55,500  | X |
| NATIONAL SEMICONDUCTOR CORP  | COM            | 637640103 | 542    | 16,100  | X |
| NATIONWIDE FINL SVCS INC     | CL A           | 638612101 | 1,203  | 28,100  | X |
| NAUTICA ENTERPRISES INC      | COM            | 639089101 | 321    | 21,200  | X |
| NAVISTAR INTL CORP NEW       | COM            | 63934E108 | 239    | 5,400   | X |
| NETWORK APPLIANCE INC        | COM            | 64120L104 | 618    | 30,300  | X |
| NEW CENTURY FINANCIAL CORP   | COM            | 64352D101 | 409    | 18,000  | X |
| NEW YORK TIMES CO            | CL A           | 650111107 | 665    | 13,900  | X |
| NEWELL RUBBERMAID INC        | COM            | 651229106 | 780    | 24,420  | X |
| NEWFIELD EXPL CO             | COM            | 651290108 | 307    | 8,300   | X |
| NEWMONT MINING CORP          | COM            | 651639106 | 991    | 35,800  | X |
| NEXTEL COMMUNICATIONS INC    | CL A           | 65332V103 | 393    | 73,100  | X |
| NIKE INC                     | CL B           | 654106103 | 1,728  | 28,800  | X |
| NISOURCE INC                 | COM            | 65473P105 | 434    | 18,900  | X |
| NOBLE DRILLING CORP          | COM            | 655042109 | 501    | 12,100  | X |
| NORDSTROM INC                | COM            | 655664100 | 301    | 12,300  | X |
| NORFOLK SOUTHERN CORP        | COM            | 655844108 | 845    | 35,300  | X |
| NORTEL NETWORKS CORP NEW     | COM            | 656568102 | 1,316  | 293,100 | X |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 459    | 11,400  | X |
| NORTHERN TR CORP             | COM            | 665859104 | 1,220  | 20,300  | X |
| NORTHROP GRUMMAN CORP        | COM            | 666807102 | 2,363  | 20,900  | X |
| NORTHWEST NAT GAS CO         | COM            | 667655104 | 311    | 11,100  | X |
| NORTHWESTERN CORP            | COM            | 668074107 | 684    | 31,100  | X |
| NOVELL INC                   | COM            | 670006105 | 129    | 33,200  | X |
| NOVELLUS SYS INC             | COM            | 670008101 | 709    | 13,100  | X |
| NUCOR CORP                   | COM            | 670346105 | 456    | 7,100   | X |
| NUEVO ENERGY CO              | COM            | 670509108 | 164    | 11,000  | X |
| NVIDIA CORP                  | COM            | 67066G104 | 790    | 17,800  | X |
| NYFIX INC                    | COM            | 670712108 | 151    | 10,100  | X |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 1,288  | 44,200  | X |
| OCULAR SCIENCES INC          | COM            | 675744106 | 420    | 15,000  | X |
| OFFICE DEPOT INC             | COM            | 676220106 | 927    | 46,700  | X |
| OLIN CORP                    | COM PAR \$1    | 680665205 | 350    | 18,600  | X |
| OMNICOM GROUP INC            | COM            | 681919106 | 1,605  | 17,000  | X |
| ON ASSIGNMENT INC            | COM            | 682159108 | 333    | 18,600  | X |
| OPTIMAL ROBOTICS CORP        | CL A NEW       | 68388R208 | 299    | 16,700  | X |
| ORACLE CORP                  | COM            | 68389X105 | 6,519  | 509,300 | X |
| ORTHODONTIC CTRS AMER INC    | COM            | 68750P103 | 721    | 26,100  | X |
| OUTBACK STEAKHOUSE INC       | COM            | 689899102 | 1,155  | 32,300  | X |
| OXFORD HEALTH PLANS INC      | COM            | 691471106 | 1,354  | 32,400  | X |
| PG&E CORP                    | COM            | 69331C108 | 836    | 35,500  | X |
| PMC-SIERRA INC               | COM            | 69344F106 | 246    | 15,100  | X |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 1,599  | 26,000  | X |
| PPG INDS INC                 | COM            | 693506107 | 2,290  | 41,700  | X |

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|------------------------------|---------|-----------|--------|---------|---|
| PPL CORP                     | COM     | 69351T106 | 531    | 13,400  | X |
| PRG-SCHULTZ INTERNATIONAL IN | COM     | 69357C107 | 322    | 22,900  | X |
| PACCAR INC                   | COM     | 693718108 | 512    | 7,000   | X |
| PACIFIC SUNWEAR CALIF INC    | COM     | 694873100 | 620    | 25,200  | X |
| PACTIV CORP                  | COM     | 695257105 | 292    | 14,600  | X |
| PALL CORP                    | COM     | 696429307 | 1,295  | 63,200  | X |
| PALM INC                     | COM     | 696642107 | 208    | 52,013  | X |
| PAPA JOHNS INTL INC          | COM     | 698813102 | 429    | 15,400  | X |
| PARAMETRIC TECHNOLOGY CORP   | COM     | 699173100 | 145    | 24,000  | X |
| PARKER HANNIFIN CORP         | COM     | 701094104 | 1,756  | 35,200  | X |
| PATTERSON UTI ENERGY INC     | COM     | 703481101 | 446    | 15,000  | X |
| PAXAR CORP                   | COM     | 704227107 | 464    | 27,000  | X |
| PAYCHEX INC                  | COM     | 704326107 | 1,362  | 34,300  | X |
| PENNEY J C INC               | COM     | 708160106 | 501    | 24,200  | X |
| PENTON MEDIA INC             | COM     | 709668107 | 122    | 16,200  | X |
| PEOPLESOFT INC               | COM     | 712713106 | 1,012  | 27,700  | X |
| PEPSI BOTTLING GROUP INC     | COM     | 713409100 | 1,542  | 59,600  | X |
| PEPSICO INC                  | COM     | 713448108 | 8,250  | 160,190 | X |
| PERKINELMER INC              | COM     | 714046109 | 209    | 11,300  | X |
| PFIZER INC                   | COM     | 717081103 | 23,768 | 598,100 | X |
| PHARMACIA CORP               | COM     | 71713U102 | 5,324  | 118,097 | X |
| PHELPS DODGE CORP            | COM     | 717265102 | 303    | 7,200   | X |
| PHILIP MORRIS COS INC        | COM     | 718154107 | 10,450 | 198,400 | X |
| PHILLIPS PETE CO             | COM     | 718507106 | 2,537  | 40,400  | X |
| PIER 1 IMPORTS INC           | COM     | 720279108 | 220    | 10,700  | X |
| PINNACLE ENTMT INC           | COM     | 723456109 | 197    | 24,400  | X |
| PINNACLE WEST CAP CORP       | COM     | 723484101 | 354    | 7,800   | X |
| PITNEY BOWES INC             | COM     | 724479100 | 1,237  | 28,900  | X |
| PLACER DOME INC              | COM     | 725906101 | 369    | 30,100  | X |
| PLUM CREEK TIMBER CO INC     | COM     | 729251108 | 496    | 16,700  | X |
| POGO PRODUCING CO            | COM     | 730448107 | 384    | 12,100  | X |
| POLYMEDICA CORP              | COM     | 731738100 | 433    | 17,000  | X |
| PRAXAIR INC                  | COM     | 74005P104 | 2,488  | 41,600  | X |
| PRE PAID LEGAL SVCS INC      | COM     | 740065107 | 228    | 8,000   | X |
| PRECISION CASTPARTS CORP     | COM     | 740189105 | 230    | 6,500   | X |
| PRICE COMMUNICATIONS CORP    | COM NEW | 741437305 | 402    | 22,800  | X |
| PRICE T ROWE GROUP INC       | COM     | 74144T108 | 440    | 11,300  | X |
| PRIME HOSPITALITY CORP       | COM     | 741917108 | 750    | 57,000  | X |
| PROCTER & GAMBLE CO          | COM     | 742718109 | 11,910 | 132,200 | X |
| PROGRESS ENERGY INC          | COM     | 743263105 | 1,001  | 20,000  | X |
| PROGRESSIVE CORP OHIO        | COM     | 743315103 | 1,116  | 6,700   | X |
| PROTECTIVE LIFE CORP         | COM     | 743674103 | 446    | 14,300  | X |
| PROVIDENT BANKSHARES CORP    | COM     | 743859100 | 454    | 18,900  | X |
| PROVINCE HEALTHCARE CO       | COM     | 743977100 | 381    | 12,000  | X |
| PROVIDIAN FINL CORP          | COM     | 74406A102 | 196    | 26,000  | X |
| PUBLIC SVC ENTERPRISE GROUP  | COM     | 744573106 | 870    | 19,000  | X |
| PULTE HOMES INC              | COM     | 745867101 | 1,660  | 34,700  | X |
| QLOGIC CORP                  | COM     | 747277101 | 421    | 8,500   | X |
| QUALCOMM INC                 | COM     | 747525103 | 2,635  | 70,000  | X |
| QUANTA SVCS INC              | COM     | 74762E102 | 1,349  | 78,000  | X |
| QUIKSILVER INC               | COM     | 74838C106 | 361    | 16,500  | X |
| QUINTILES TRANSNATIONAL CORP | COM     | 748767100 | 195    | 11,000  | X |
| QWEST COMMUNICATIONS INTL IN | COM     | 749121109 | 1,254  | 152,500 | X |
| R & G FINANCIAL CORP         | CL B    | 749136107 | 419    | 21,000  | X |
| RADIAN GROUP INC             | COM     | 750236101 | 882    | 17,976  | X |
| RADIANT SYSTEMS INC          | COM     | 75025N102 | 148    | 16,400  | X |
| RADIOSHACK CORP              | COM     | 750438103 | 493    | 16,400  | X |
| RATIONAL SOFTWARE CORP       | COM NEW | 75409P202 | 283    | 17,900  | X |
| RAYTHEON CO                  | COM NEW | 755111507 | 1,470  | 35,800  | X |
| RECKSON ASSOCS RLTY CORP     | COM     | 75621K106 | 271    | 11,000  | X |
| REGIS CORP MINN              | COM     | 758932107 | 477    | 17,000  | X |
| REGIONS FINL CORP            | COM     | 758940100 | 714    | 20,800  | X |

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|                              |                |           |        |         |   |
|------------------------------|----------------|-----------|--------|---------|---|
| RELIANT ENERGY INC           | COM            | 75952J108 | 704    | 27,300  | X |
| RESPIRONICS INC              | COM            | 761230101 | 486    | 15,000  | X |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 1,170  | 39,000  | X |
| RIGGS NATL CORP WASH DC      | COM            | 766570105 | 447    | 29,100  | X |
| RIGHT MGMT CONSULTANTS INC   | COM            | 766573109 | 456    | 18,000  | X |
| ROBERT HALF INTL INC         | COM            | 770323103 | 475    | 16,100  | X |
| ROCKWELL AUTOMATION INC      | COM            | 773903109 | 337    | 16,800  | X |
| ROCKWELL COLLINS INC         | COM            | 774341101 | 777    | 30,800  | X |
| ROHM & HAAS CO               | COM            | 775371107 | 854    | 20,200  | X |
| ROSLYN BANCORP INC           | COM            | 778162107 | 435    | 21,000  | X |
| ROSS STORES INC              | COM            | 778296103 | 1,778  | 47,000  | X |
| ROYAL BK CDA MONTREAL QUE    | COM            | 780087102 | 213    | 6,399   | X |
| ROYAL DUTCH PETE CO          | NY REG GLD1.25 | 780257804 | 10,565 | 194,500 | X |
| SBC COMMUNICATIONS INC       | COM            | 78387G103 | 12,172 | 325,100 | X |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 2,107  | 18,400  | X |
| SWS GROUP INC                | COM            | 78503N107 | 306    | 15,089  | X |
| SABRE HLDGS CORP             | CL A           | 785905100 | 572    | 12,239  | X |
| SAFECO CORP                  | COM            | 786429100 | 375    | 11,700  | X |
| SAFEWAY INC                  | COM NEW        | 786514208 | 2,071  | 46,000  | X |
| ST JUDE MED INC              | COM            | 790849103 | 617    | 8,000   | X |
| ST PAUL COS INC              | COM            | 792860108 | 871    | 19,000  | X |
| SANMINA SCI CORP             | COM            | 800907107 | 560    | 47,700  | X |
| SAPIENT CORP                 | COM            | 803062108 | 55     | 11,550  | X |
| SARA LEE CORP                | COM            | 803111103 | 2,665  | 128,383 | X |
| SCANSOURCE INC               | COM            | 806037107 | 421    | 7,000   | X |
| SCHEIN HENRY INC             | COM            | 806407102 | 207    | 4,700   | X |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 4,407  | 140,800 | X |
| SCHLUMBERGER LTD             | COM            | 806857108 | 3,100  | 52,700  | X |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1,638  | 125,150 | X |
| SCIENTIFIC ATLANTA INC       | COM            | 808655104 | 330    | 14,300  | X |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 363    | 7,700   | X |
| SEARS ROEBUCK & CO           | COM            | 812387108 | 2,676  | 52,200  | X |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 521    | 19,500  | X |
| SEMPRA ENERGY                | COM            | 816851109 | 659    | 26,200  | X |
| SERENA SOFTWARE INC          | COM            | 817492101 | 332    | 17,000  | X |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 402    | 14,100  | X |
| SHOPKO STORES INC            | COM            | 824911101 | 250    | 13,800  | X |
| SIEBEL SYS INC               | COM            | 826170102 | 1,379  | 42,300  | X |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 484    | 37,000  | X |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 315    | 6,700   | X |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 408    | 12,200  | X |
| SMITH A O                    | COM            | 831865209 | 433    | 17,000  | X |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 240    | 9,200   | X |
| SOLA INTL INC                | COM            | 834092108 | 181    | 12,300  | X |
| SOLETRON CORP                | COM            | 834182107 | 586    | 75,100  | X |
| SOURCECORP                   | COM            | 836167106 | 725    | 24,600  | X |
| SOUTHERN CO                  | COM            | 842587107 | 1,687  | 63,700  | X |
| SOUTHTRUST CORP              | COM            | 844730101 | 1,579  | 59,800  | X |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 1,613  | 83,350  | X |
| SOUTHWEST BANCORPORATION TEX | COM            | 84476R109 | 457    | 13,700  | X |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 1,315  | 93,600  | X |
| SPRINT CORP                  | COM FON GROUP  | 852061100 | 1,242  | 81,200  | X |
| SPRINT CORP                  | PCS COM SER 1  | 852061506 | 929    | 90,300  | X |
| STANDARD PAC CORP NEW        | COM            | 85375C101 | 393    | 14,000  | X |
| STANLEY WKS                  | COM            | 854616109 | 361    | 7,800   | X |
| STAPLES INC                  | COM            | 855030102 | 2,161  | 108,200 | X |
| STARBUCKS CORP               | COM            | 855244109 | 807    | 34,900  | X |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF     | 85590A203 | 681    | 18,100  | X |
| STATE STR CORP               | COM            | 857477103 | 1,650  | 29,800  | X |
| STEAK N SHAKE CO             | COM            | 857873103 | 162    | 11,500  | X |
| STERLING BANCSHARES INC      | COM            | 858907108 | 380    | 28,500  | X |
| STILWELL FINL INC            | COM            | 860831106 | 497    | 20,300  | X |

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|                               |             |           |       |         |   |
|-------------------------------|-------------|-----------|-------|---------|---|
| STONE ENERGY CORP             | COM         | 861642106 | 725   | 18,700  | X |
| STRIDE RITE CORP              | COM         | 863314100 | 183   | 22,200  | X |
| STRYKER CORP                  | COM         | 863667101 | 1,086 | 18,000  | X |
| SUN MICROSYSTEMS INC          | COM         | 866810104 | 2,618 | 296,800 | X |
| SUNOCO INC                    | COM         | 86764P109 | 504   | 12,600  | X |
| SUNRISE ASSISTED LIVING INC   | COM         | 86768K106 | 725   | 26,600  | X |
| SUNTRUST BKS INC              | COM         | 867914103 | 1,762 | 26,400  | X |
| SUPERVALU INC                 | COM         | 868536103 | 601   | 23,300  | X |
| SYMANTEC CORP                 | COM         | 871503108 | 321   | 7,800   | X |
| SYMBOL TECHNOLOGIES INC       | COM         | 871508107 | 235   | 20,900  | X |
| SYNOPSYS INC                  | COM         | 871607107 | 1,280 | 23,200  | X |
| SYNOVUS FINL CORP             | COM         | 87161C105 | 814   | 26,700  | X |
| SYSCO CORP                    | COM         | 871829107 | 1,819 | 61,000  | X |
| TECO ENERGY INC               | COM         | 872375100 | 1,598 | 55,800  | X |
| TJX COS INC NEW               | COM         | 872540109 | 1,000 | 25,000  | X |
| TRW INC                       | COM         | 872649108 | 597   | 11,600  | X |
| TMP WORLDWIDE INC             | COM         | 872941109 | 348   | 10,100  | X |
| TXU CORP                      | COM         | 873168108 | 2,666 | 48,900  | X |
| TAKE-TWO INTERACTIVE SOFTWARE | COM         | 874054109 | 362   | 18,000  | X |
| TARGET CORP                   | COM         | 87612E106 | 3,566 | 82,700  | X |
| TECH DATA CORP                | COM         | 878237106 | 1,340 | 29,200  | X |
| TELLABS INC                   | COM         | 879664100 | 393   | 37,500  | X |
| TEMPLE INLAND INC             | COM         | 879868107 | 255   | 4,500   | X |
| TENET HEALTHCARE CORP         | COM         | 88033G100 | 2,232 | 33,300  | X |
| TENNECO AUTOMOTIVE INC        | COM         | 880349105 | 74    | 18,500  | X |
| TERADYNE INC                  | COM         | 880770102 | 655   | 16,600  | X |
| TESORO PETE CORP              | COM         | 881609101 | 450   | 32,000  | X |
| TETRA TECHNOLOGIES INC DEL    | COM         | 88162F105 | 447   | 15,400  | X |
| TETRA TECH INC NEW            | COM         | 88162G103 | 302   | 21,100  | X |
| TEXAS INSTRS INC              | COM         | 882508104 | 5,250 | 158,600 | X |
| TEXTRON INC                   | COM         | 883203101 | 1,998 | 39,100  | X |
| THERAGENICS CORP              | COM         | 883375107 | 563   | 56,900  | X |
| THERMO ELECTRON CORP          | COM         | 883556102 | 338   | 16,300  | X |
| TIDEWATER INC                 | COM         | 886423102 | 385   | 9,100   | X |
| TIFFANY & CO NEW              | COM         | 886547108 | 476   | 13,400  | X |
| TOLL BROTHERS INC             | WHEN ISSUED | 889478103 | 449   | 9,000   | X |
| TOO INC                       | COM         | 890333107 | 395   | 13,400  | X |
| TORCHMARK CORP                | COM         | 891027104 | 459   | 11,400  | X |
| TOWER AUTOMOTIVE INC          | COM         | 891707101 | 782   | 55,900  | X |
| TOYS R US INC                 | COM         | 892335100 | 327   | 18,200  | X |
| TRIAD GTY INC                 | COM         | 895925105 | 422   | 9,700   | X |
| TRICON GLOBAL RESTAURANTS     | COM         | 895953107 | 788   | 13,400  | X |
| TRIBUNE CO NEW                | COM         | 896047107 | 1,241 | 27,300  | X |
| TRIMBLE NAVIGATION LTD        | COM         | 896239100 | 178   | 10,700  | X |
| TRIUMPH GROUP INC NEW         | COM         | 896818101 | 470   | 12,000  | X |
| TRUSTCO BK CORP N Y           | COM         | 898349105 | 435   | 33,700  | X |
| TYCO INTL LTD NEW             | COM         | 902124106 | 7,088 | 219,300 | X |
| TYSON FOODS INC               | CL A        | 902494103 | 1,187 | 95,100  | X |
| UGI CORP NEW                  | COM         | 902681105 | 407   | 13,000  | X |
| UST INC                       | COM         | 902911106 | 588   | 15,100  | X |
| US BANCORP DEL                | COM NEW     | 902973304 | 5,331 | 236,200 | X |
| US ONCOLOGY INC               | COM         | 90338W103 | 307   | 34,900  | X |
| USA ED INC                    | COM         | 90390U102 | 1,408 | 14,400  | X |
| UNILEVER N V                  | N Y SHS NEW | 904784709 | 2,971 | 52,300  | X |
| UNION PAC CORP                | COM         | 907818108 | 1,665 | 26,800  | X |
| UNION PLANTERS CORP           | COM         | 908068109 | 1,867 | 39,400  | X |
| UNISOURCE ENERGY CORP         | COM         | 909205106 | 354   | 17,300  | X |
| UNISYS CORP                   | COM         | 909214108 | 369   | 29,200  | X |
| UNIT CORP                     | COM         | 909218109 | 439   | 24,000  | X |
| UNITED NAT FOODS INC          | COM         | 911163103 | 423   | 17,000  | X |
| UNITED TECHNOLOGIES CORP      | COM         | 913017109 | 5,253 | 70,800  | X |
| UNITEDHEALTH GROUP INC        | COM         | 91324P102 | 2,178 | 28,500  | X |

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|                              |                |           |           |         |   |
|------------------------------|----------------|-----------|-----------|---------|---|
| UNIVERSAL ELECTRS INC        | COM            | 913483103 | 360       | 24,600  | X |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 806       | 19,200  | X |
| UNOCAL CORP                  | COM            | 915289102 | 869       | 22,300  | X |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 620       | 22,206  | X |
| USFREIGHTWAYS CORP           | COM            | 916906100 | 301       | 8,500   | X |
| UTSTARCOM INC                | COM            | 918076100 | 1,312     | 50,000  | X |
| V F CORP                     | COM            | 918204108 | 441       | 10,200  | X |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 262       | 5,300   | X |
| VERISIGN INC                 | COM            | 92343E102 | 226       | 8,370   | X |
| VERITAS DGC INC              | COM            | 92343P107 | 316       | 18,700  | X |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 12,994    | 281,862 | X |
| VERITAS SOFTWARE CO          | COM            | 923436109 | 1,609     | 36,700  | X |
| VIASAT INC                   | COM            | 92552V100 | 167       | 11,900  | X |
| VIACOM INC                   | CL B           | 925524308 | 7,855     | 162,400 | X |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 1,139     | 56,000  | X |
| VISTEON CORP                 | COM            | 92839U107 | 198       | 11,984  | X |
| VITESSE SEMICONDUCTOR CORP   | COM            | 928497106 | 171       | 17,400  | X |
| VULCAN MATLS CO              | COM            | 929160109 | 442       | 9,300   | X |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 5,959     | 160,700 | X |
| WAL MART STORES INC          | COM            | 931142103 | 26,144    | 426,500 | X |
| WALGREEN CO                  | COM            | 931422109 | 3,660     | 93,400  | X |
| WASHINGTON MUT INC           | COM            | 939322103 | 4,961     | 149,750 | X |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 419       | 12,500  | X |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 1,567     | 57,500  | X |
| WATERS CORP                  | COM            | 941848103 | 492       | 17,600  | X |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 1,373     | 50,700  | X |
| WELLMAN INC                  | COM            | 949702104 | 367       | 22,300  | X |
| WELLPOINT HEALTH NETWORK NEW | COM            | 94973H108 | 2,381     | 37,400  | X |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 7,667     | 155,200 | X |
| WENDYS INTL INC              | COM            | 950590109 | 1,983     | 56,700  | X |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 1,108     | 177,800 | X |
| WET SEAL INC                 | CL A           | 961840105 | 488       | 14,000  | X |
| WEYERHAEUSER CO              | COM            | 962166104 | 1,245     | 19,800  | X |
| WHIRLPOOL CORP               | COM            | 963320106 | 461       | 6,100   | X |
| WHITNEY HLDG CORP            | COM            | 966612103 | 878       | 17,600  | X |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 457       | 10,000  | X |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 1,112     | 47,200  | X |
| WINN DIXIE STORES INC        | COM            | 974280109 | 207       | 12,900  | X |
| WORLDCOM INC GA NEW          | WRLDCOM GP COM | 98157D106 | 2,625     | 389,500 | X |
| WORTHINGTON INDS INC         | COM            | 981811102 | 1,367     | 89,000  | X |
| WRIGLEY WM JR CO             | COM            | 982526105 | 1,098     | 20,600  | X |
| WYETH                        | COM            | 983024100 | 7,931     | 120,800 | X |
| XCEL ENERGY INC              | COM            | 98389B100 | 853       | 33,655  | X |
| XILINX INC                   | COM            | 983919101 | 1,220     | 30,600  | X |
| XEROX CORP                   | COM            | 984121103 | 708       | 65,900  | X |
| YAHOO INC                    | COM            | 984332106 | 964       | 52,200  | X |
| ZALE CORP NEW                | COM            | 988858106 | 272       | 6,700   | X |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 603       | 17,700  | X |
| ZIONS BANCORPORATION         | COM            | 989701107 | 498       | 8,400   | X |
| ZOLL MED CORP                | COM            | 989922109 | 461       | 12,000  | X |
| GRAND TOTAL                  |                |           | 1,216,396 |         |   |