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DEERE & CO
Form 13F-HR
May 11, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended: 31 March 2005.

Check here if Amendment []; Amendment Number.
This Amendment: [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Deere & Company
Address: One John Deere Place
Moline, IL 61265

Form 13F File Number: 28-00850

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: Dennis R. Schwartz
Title: Vice President, Pension Fund and Investments
Phone: 309-765-4488

Signature, Place, and Date of Signing:

/s/Dennis R. Schwartz	Moline, Illinois	May 11, 2005
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[Signature]	[City, State]	[Date]

Report Type:

[X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 798

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Form 13F Information Table Value Total: \$1,401,061
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	PRINCIPAL AMOUNT	INVESTMENT	
					SOLE	SHAR
ACE LTD	ORD	G0070K103	900	21,800	X	
ARCH CAP GROUP LTD	ORD	G0450A105	308	7,700	X	
BUNGE LIMITED	COM	G16962105	878	16,300	X	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	1,623	42,900	X	
FRONTLINE LTD	ORD	G3682E127	828	16,900	X	
HELEN OF TROY CORP LTD	COM	G4388N106	862	31,500	X	
IPC HLDGS LTD	ORD	G4933P101	314	8,000	X	
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	581	14,900	X	
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	351	14,900	X	
PARTNERRE LTD	COM	G6852T105	1,066	16,500	X	
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1,013	21,700	X	
SEAGATE TECHNOLOGY	SHS	G7945J104	974	49,800	X	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	1,233	28,000	X	
XL CAP LTD	CL A	G98255105	876	12,100	X	
SBS BROADCASTING SA	ORD	L8137F102	397	8,900	X	
CORE LABORATORIES N V	COM	N22717107	249	9,700	X	
GENERAL MARITIME CORP	SHS	Y2692M103	329	6,800	X	
ABN AMRO HLDG NV	SPONSORED ADR	000937102	935	37,700	X	
AFLAC INC	COM	001055102	1,908	51,200	X	
AMB PROPERTY CORP	COM	00163T109	696	18,400	X	
AT&T CORP	COM NEW	001957505	2,383	127,100	X	
A S V INC	COM	001963107	1,328	33,500	X	
ATMI INC	COM	00207R101	313	12,500	X	
ABBOTT LABS	COM	002824100	8,420	180,600	X	
ACCREDITED HOME LENDRS HLDG	COM	00437P107	1,167	32,200	X	
ACCREDO HEALTH INC	COM	00437V104	604	13,600	X	
ACTIVISION INC NEW	COM NEW	004930202	1,266	85,566	X	
ACTION PERFORMANCE COS INC	COM	004933107	472	35,700	X	
ACTEL CORP	COM	004934105	452	29,400	X	
ADVANCED DIGITAL INFORMATION	COM	007525108	306	37,600	X	
AEROFLEX INC	COM	007768104	414	44,400	X	
AEGON N V	ORD AMER REG	007924103	895	66,500	X	
ADVANCED ENERGY INDS	COM	007973100	527	54,500	X	
AETNA INC NEW	COM	00817Y108	2,361	31,500	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,342	25,200	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,074	48,400	X	
AGILYSYS INC	COM	00847J105	916	46,600	X	
AGNICO EAGLE MINES LTD	COM	008474108	221	15,200	X	
AGRIUM INC	COM	008916108	411	22,500	X	
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	870	18,700	X	
AKZO NOBEL NV	SPONSORED ADR	010199305	998	21,700	X	
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	354	35,200	X	
ALBERTSONS INC	COM	013104104	929	45,000	X	
ALCOA INC	COM	013817101	2,659	87,500	X	
ALEXANDERS INC	COM	014752109	205	850	X	

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ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	212	3,300	X
ALFA CORP	COM	015385107	332	23,000	X
ALICO INC	COM	016230104	274	5,200	X
ALLEGHANY CORP DEL	COM	017175100	367	1,326	X
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	872	18,500	X
ALLSTATE CORP	COM	020002101	5,130	94,900	X
ALLTEL CORP	COM	020039103	1,700	31,000	X
ALPHARMA INC	CL A	020813101	461	37,400	X
ALTRIA GROUP INC	COM	02209S103	14,700	224,800	X
AMAZON COM INC	COM	023135106	1,025	29,900	X
AMCOL INTL CORP	COM	02341W103	439	23,400	X
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	233	9,500	X
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,478	50,000	X
AMERICAN ELEC PWR INC	COM	025537101	1,356	39,800	X
AMERICAN EXPRESS CO	COM	025816109	5,836	113,600	X
AMERICAN FINL GROUP INC OHIO	COM	025932104	915	29,700	X
AMERICAN FINL RLTY TR	COM	02607P305	269	18,400	X
AMERICAN GREETINGS CORP	CL A	026375105	242	9,500	X
AMERICAN HEALTHWAYS INC	COM	02649V104	363	11,000	X
AMERICAN HOME MTG INVT CORP	COM	02660R107	1,249	43,600	X
AMERICAN INTL GROUP INC	COM	026874107	13,121	236,800	X
AMERICAN ITALIAN PASTA CO	CL A	027070101	499	18,200	X
AMERICAN RETIREMENT CORP	COM	028913101	145	10,000	X
AMERICAN SCIENCE & ENGR INC	COM	029429107	671	15,000	X
AMERISTAR CASINOS INC	COM	03070Q101	948	17,344	X
AMERUS GROUP CO	COM	03072M108	335	7,100	X
AMERITRADE HLDG CORP NEW	COM	03074K100	143	14,000	X
AMGEN INC	COM	031162100	7,690	132,100	X
AMIS HLDGS INC	COM	031538101	334	29,600	X
AMSURG CORP	COM	03232P405	827	32,700	X
ANADARKO PETE CORP	COM	032511107	2,785	36,600	X
ANALOG DEVICES INC	COM	032654105	1,366	37,800	X
ANHEUSER BUSCH COS INC	COM	035229103	4,118	86,900	X
ANNALY MTG MGMT INC	COM	035710409	930	49,600	X
ANTHRACITE CAP INC	COM	037023108	292	26,200	X
ANWORTH MORTGAGE ASSET CP	COM	037347101	606	63,500	X
AON CORP	COM	037389103	877	38,400	X
APACHE CORP	COM	037411105	2,002	32,700	X
APARTMENT INVT & MGMT CO	CL A	03748R101	1,504	40,428	X
APOLLO GROUP INC	CL A	037604105	1,163	15,700	X
APPLEBEES INTL INC	COM	037899101	765	27,750	X
APPLIED FILMS CORP	COM	038197109	326	14,100	X
APPLIED MATLS INC	COM	038222105	2,758	169,700	X
AQUANTIVE INC	COM	03839G105	126	11,400	X
ARCHSTONE SMITH TR	COM	039583109	1,126	33,017	X
ARCTIC CAT INC	COM	039670104	322	11,900	X
ARDEN RLTY INC	COM	039793104	372	11,000	X
ARTESYN TECHNOLOGIES INC	COM	043127109	212	24,300	X
ARTHROCARE CORP	COM	043136100	328	11,500	X
ASK JEEVES INC	COM	045174109	416	14,800	X
ASPECT MED SYS INC	COM	045235108	380	17,600	X
AT ROAD INC	COM	04648K105	62	15,200	X
ATMOS ENERGY CORP	COM	049560105	575	21,300	X
AUDIBLE INC	COM NEW	05069A302	310	22,900	X
AUTOLIV INC	COM	052800109	2,545	53,400	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	2,670	59,400	X
AVALONBAY CMNTYS INC	COM	053484101	813	12,157	X
AVERY DENNISON CORP	COM	053611109	378	6,100	X
AVON PRODS INC	COM	054303102	2,040	47,500	X
AXCELIS TECHNOLOGIES INC	COM	054540109	734	100,500	X
BB&T CORP	COM	054937107	2,493	63,800	X
B A S F A G	SPONSORED ADR	055262505	889	12,600	X

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BCE INC	COM	05534B109	917	36,700	X
BJS WHOLESALE CLUB INC	COM	05548J106	258	8,300	X
BRE PROPERTIES INC	CL A	05564E106	297	8,400	X
BT GROUP PLC	ADR	05577E101	915	23,500	X
BANK OF AMERICA CORPORATION	COM	060505104	19,702	446,752	X
BANK MUTUAL CORP NEW	COM	063750103	372	31,500	X
BANK NEW YORK INC	COM	064057102	2,272	78,200	X
BANKUNITED FINL CORP	CL A	06652B103	465	17,300	X
BAXTER INTL INC	COM	071813109	2,097	61,700	X
BEAR STEARNS COS INC	COM	073902108	919	9,200	X
BEAZER HOMES USA INC	COM	07556Q105	838	16,800	X
BECTON DICKINSON & CO	COM	075887109	1,490	25,500	X
BED BATH & BEYOND INC	COM	075896100	968	26,500	X
BELLSOUTH CORP	COM	079860102	6,078	231,200	X
BENCHMARK ELECTRS INC	COM	08160H101	874	27,450	X
BEST BUY INC	COM	086516101	1,442	26,700	X
BIOENVISION INC	COM	09059N100	64	11,100	X
BIOGEN IDEC INC	COM	09062X103	1,180	34,200	X
BIOSITE INC	COM	090945106	858	16,500	X
BLACK & DECKER CORP	COM	091797100	1,327	16,800	X
BLOCK H & R INC	COM	093671105	354	7,000	X
BOEING CO	COM	097023105	4,957	84,800	X
BOMBAY CO INC	COM	097924104	181	34,100	X
BOSTON COMMUNICATIONS GROUP	COM	100582105	219	30,700	X
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	354	14,900	X
BOSTON PROPERTIES INC	COM	101121101	1,102	18,300	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,951	66,600	X
BRADY CORP	CL A	104674106	550	17,000	X
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1,017	35,800	X
BRIGGS & STRATTON CORP	COM	109043109	772	21,200	X
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	825	24,440	X
BRISTOL MYERS SQUIBB CO	COM	110122108	4,983	195,700	X
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	882	25,000	X
BROADCOM CORP	CL A	111320107	748	25,000	X
BROOKS AUTOMATION INC	COM	114340102	299	19,700	X
BRUSH ENGINEERED MATLS INC	COM	117421107	228	12,000	X
BUILDING MATLS HLDG CORP	COM	120113105	1,099	24,700	X
BURLINGTON RES INC	COM	122014103	1,998	39,900	X
C&D TECHNOLOGIES INC	COM	124661109	185	18,400	X
CBL & ASSOC PPTYS INC	COM	124830100	958	13,400	X
CMS ENERGY CORP	COM	125896100	130	10,000	X
CSG SYS INTL INC	COM	126349109	407	25,000	X
CTS CORP	COM	126501105	248	19,100	X
CVS CORP	COM	126650100	2,105	40,000	X
CACI INTL INC	CL A	127190304	1,386	25,100	X
CAL DIVE INTL INC	COM	127914109	1,767	39,000	X
CALLON PETE CO DEL	COM	13123X102	353	22,700	X
CAMBREX CORP	COM	132011107	473	22,200	X
CAMDEN PPTY TR	SH BEN INT	133131102	409	8,700	X
CANON INC	ADR	138006309	922	17,200	X
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	242	7,300	X
CAPITAL ONE FINL CORP	COM	14040H105	3,215	43,000	X
CAPSTEAD MTG CORP	COM NO PAR	14067E506	280	32,700	X
CARDINAL HEALTH INC	COM	14149Y108	2,416	43,300	X
CAREMARK RX INC	COM	141705103	1,858	46,700	X
CARRAMERICA RLTY CORP	COM	144418100	454	14,400	X
CATELLUS DEV CORP NEW	COM	149113102	823	30,900	X
CATERPILLAR INC DEL	COM	149123101	3,219	35,200	X
CEMEX S A	SPON ADR 5 ORD	151290889	1,657	45,700	X
CENDANT CORP	COM	151313103	2,927	142,500	X
CENTENE CORP DEL	COM	15135B101	1,511	50,400	X
CENTERPOINT PPTYS TR	COM	151895109	332	8,100	X

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CENTEX CORP	COM	152312104	773	13,500	X
CENTRAL EUROPEAN DIST CORP	COM	153435102	320	9,600	X
CENTRAL PKG CORP	COM	154785109	308	17,900	X
CEPHALON INC	COM	156708109	1,414	30,200	X
CERADYNE INC	COM	156710105	268	12,000	X
CHARLES RIVER ASSOCIATES	COM	159852102	341	6,900	X
CHARTERMAC	SH BEN INT	160908109	583	27,100	X
CHECKFREE CORP NEW	COM	162813109	228	5,600	X
CHEVRONTEXACO CORP	COM	166764100	14,647	251,200	X
CHICOS FAS INC	COM	168615102	938	33,200	X
CHUBB CORP	COM	171232101	3,821	48,200	X
CINCINNATI FINL CORP	COM	172062101	946	21,700	X
CISCO SYS INC	COM	17275R102	12,387	692,400	X
CITIGROUP INC	COM	172967101	24,052	535,200	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,841	53,400	X
COCA COLA CO	COM	191216100	9,063	217,500	X
COCA COLA ENTERPRISES INC	COM	191219104	484	23,600	X
COGNOS INC	COM	19244C109	221	5,300	X
COHERENT INC	COM	192479103	358	10,600	X
COINSTAR INC	COM	19259P300	1,397	65,900	X
COLDWATER CREEK INC	COM	193068103	229	12,375	X
COLGATE PALMOLIVE CO	COM	194162103	2,791	53,500	X
COLLEGIATE FDG SVCS INC	COM	19458M108	316	20,300	X
COLONIAL PPTYS TR	COM SH BEN INT	195872106	810	21,100	X
COMCAST CORP NEW	CL A	20030N101	7,280	215,500	X
COMMERCE BANCSHARES INC	COM	200525103	926	19,215	X
COMMERCE GROUP INC MASS	COM	200641108	731	11,800	X
COMMERCIAL CAP BANCORP INC	COM	20162L105	326	16,000	X
COMMERCIAL FEDERAL CORPORATI	COM	201647104	301	10,900	X
COMMERCIAL NET LEASE RLTY IN	COM	202218103	489	26,500	X
COMPUCREDIT CORP	COM	20478N100	1,275	47,900	X
COMPUTER ASSOC INTL INC	COM	204912109	1,293	47,713	X
COMSTOCK RES INC	COM NEW	205768203	828	28,800	X
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	776	14,900	X
CONAGRA FOODS INC	COM	205887102	1,437	53,200	X
CONCUR TECHNOLOGIES INC	COM	206708109	139	17,100	X
CONMED CORP	COM	207410101	361	12,000	X
CONOCOPHILLIPS	COM	20825C104	8,455	78,400	X
CONSTELLATION BRANDS INC	CL A	21036P108	830	15,700	X
CONTINENTAL AIRLS INC	CL B	210795308	436	36,200	X
COPART INC	COM	217204106	245	10,400	X
CORNING INC	COM	219350105	1,537	138,100	X
COST PLUS INC CALIF	COM	221485105	427	15,900	X
COSTCO WHSL CORP NEW	COM	22160K105	2,041	46,200	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1,824	56,200	X
COUSINS PPTYS INC	COM	222795106	349	13,500	X
COVENTRY HEALTH CARE INC	COM	222862104	1,462	21,450	X
COX RADIO INC	CL A	224051102	210	12,500	X
CRESCENT REAL ESTATE EQUITIE	COM	225756105	271	16,600	X
CRT PROPERTIES INC	COM	22876P109	693	31,800	X
CUMMINS INC	COM	231021106	366	5,200	X
CUMULUS MEDIA INC	CL A	231082108	227	15,900	X
CYBERSOURCE CORP	COM	23251J106	307	59,700	X
D R HORTON INC	COM	23331A109	854	29,200	X
DANAHER CORP DEL	COM	235851102	1,271	23,800	X
DANIELSON HLDG CORP	COM	236274106	345	20,000	X
DELL INC	COM	24702R101	9,958	259,200	X
DELPHI CORP	COM	247126105	892	199,200	X
DENDRITE INTL INC	COM	248239105	472	33,600	X
DENTSPLY INTL INC NEW	COM	249030107	1,246	22,900	X
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	696	17,500	X
DEVON ENERGY CORP NEW	COM	25179M103	3,237	67,800	X

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DIGITAL INSIGHT CORP	COM	25385P106	182	11,100	X
DIRECTV GROUP INC	COM	25459L106	930	64,474	X
DISNEY WALT CO	COM DISNEY	254687106	5,933	206,500	X
DOLLAR TREE STORES INC	COM	256747106	247	8,600	X
DOMINION RES INC VA NEW	COM	25746U109	2,449	32,900	X
DOUBLECLICK INC	COM	258609304	234	30,400	X
DOW CHEM CO	COM	260543103	4,696	94,200	X
DRIL-QUIP INC	COM	262037104	360	11,700	X
DU PONT E I DE NEMOURS & CO	COM	263534109	6,098	119,000	X
DUKE ENERGY CORP	COM	264399106	2,580	92,100	X
DUKE REALTY CORP	COM NEW	264411505	710	23,794	X
E M C CORP MASS	COM	268648102	3,001	243,600	X
ENI S P A	SPONSORED ADR	26874R108	833	6,400	X
ESS TECHNOLOGY INC	COM	269151106	245	46,500	X
EASTMAN KODAK CO	COM	277461109	856	26,300	X
EBAY INC	COM	278642103	4,773	128,100	X
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	667	22,800	X
EDO CORP	COM	281347104	355	11,800	X
ELECTRO SCIENTIFIC INDS	COM	285229100	589	30,400	X
ELECTRONIC ARTS INC	COM	285512109	1,559	30,100	X
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	997	23,200	X
ELKCORP	COM	287456107	462	12,000	X
EMERSON ELEC CO	COM	291011104	3,935	60,600	X
ENERGY CONVERSION DEVICES IN	COM	292659109	505	22,200	X
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	227	6,400	X
ENERGY CORP NEW	COM	29364G103	1,639	23,200	X
ENTERPRISE PRODS PARTNERS L	COM	293792107	776	30,200	X
ENZON PHARMACEUTICALS INC	COM	293904108	333	32,700	X
EON LABS INC	COM	29412E100	880	29,100	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2,984	99,036	X
EQUITY ONE	COM	294752100	247	12,000	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1,524	47,300	X
ESPEED INC	CL A	296643109	152	16,500	X
ESSEX CORP	COM	296744105	493	30,200	X
ESSEX PPTY TR INC	COM	297178105	269	3,900	X
ETHAN ALLEN INTERIORS INC	COM	297602104	499	15,600	X
EURONET WORLDWIDE INC	COM	298736109	488	17,100	X
EXELON CORP	COM	30161N101	3,052	66,500	X
EXPRESSJET HOLDINGS INC	CL A	30218U108	1,503	131,700	X
EXPRESS SCRIPTS INC	COM	302182100	1,334	15,300	X
EXTREME NETWORKS INC	COM	30226D106	100	16,900	X
EXXON MOBIL CORP	COM	30231G102	40,528	680,000	X
FX ENERGY INC	COM	302695101	128	11,200	X
FEDERAL HOME LN MTG CORP	COM	313400301	4,380	69,300	X
FEDERAL NATL MTG ASSN	COM	313586109	6,333	116,300	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	416	8,600	X
FEDERATED INVS INC PA	CL B	314211103	340	12,000	X
FEDEX CORP	COM	31428X106	2,828	30,100	X
FIDELITY BANKSHARES INC NEW	COM	31604Q107	303	13,200	X
FIDELITY NATL FINL INC	COM	316326107	1,753	53,212	X
FIFTH THIRD BANCORP	COM	316773100	2,261	52,600	X
FINDWHAT COM	COM	317794105	358	34,500	X
FIRST DATA CORP	COM	319963104	3,451	87,800	X
FIRST HORIZON NATL CORP	COM	320517105	1,195	29,300	X
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	265	7,000	X
FIRST NIAGARA FINL GP INC	COM	33582V108	332	25,100	X
FIRST REP BK SAN FRANCISCO	COM	336158100	327	10,100	X
FLAGSTAR BANCORP INC	COM	337930101	753	38,500	X
FIRSTENERGY CORP	COM	337932107	2,370	56,500	X
FLOWERS FOODS INC	COM	343498101	217	7,700	X
FLYI INC	COM	34407T104	213	168,100	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	2,888	254,900	X

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FOREST CITY ENTERPRISES INC	CL A	345550107	204	3,200	X
FOREST LABS INC	COM	345838106	1,367	37,000	X
4 KIDS ENTMT INC	COM	350865101	464	21,000	X
FRANKLIN RES INC	COM	354613101	1,105	16,100	X
FREMONT GEN CORP	COM	357288109	690	31,400	X
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	878	55,300	X
FRONTIER AIRLINES INC NEW	COM	359065109	592	56,500	X
FRONTIER OIL CORP	COM	35914P105	355	9,800	X
GATX CORP	COM	361448103	896	27,000	X
GALLAGHER ARTHUR J & CO	COM	363576109	605	21,000	X
GAMESTOP CORP	CL A	36466R101	310	14,000	X
GANNETT INC	COM	364730101	2,499	31,600	X
GAP INC DEL	COM	364760108	1,365	62,500	X
GARDNER DENVER INC	COM	365558105	328	8,300	X
GENCORP INC	COM	368682100	338	16,900	X
GENENTECH INC	COM NEW	368710406	2,525	44,600	X
GENERAL DYNAMICS CORP	COM	369550108	2,462	23,000	X
GENERAL ELEC CO	COM	369604103	39,190	1,086,800	X
GENERAL GROWTH PPTYS INC	COM	370021107	2,131	62,500	X
GENERAL MLS INC	COM	370334104	1,435	29,200	X
GENERAL MTRS CORP	COM	370442105	1,370	46,600	X
GENESCO INC	COM	371532102	563	19,800	X
GENESIS MICROCHIP INC DEL	COM	37184C103	322	22,300	X
GETTY IMAGES INC	COM	374276103	384	5,400	X
GEVITY HR INC	COM	374393106	356	18,600	X
GILEAD SCIENCES INC	COM	375558103	2,481	69,300	X
GILLETTE CO	COM	375766102	5,098	101,000	X
GLATFELTER	COM	377316104	332	22,500	X
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	863	18,800	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	1,375	38,773	X
GLOBAL SIGNAL INC	COM	37944Q103	255	8,500	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,513	25,000	X
GOLDMAN SACHS GROUP INC	COM	38141G104	4,521	41,100	X
GOOGLE INC	CL A	38259P508	379	2,100	X
GREATER BAY BANCORP	COM	391648102	837	34,300	X
GREIF INC	CL A	397624107	334	4,800	X
GREY WOLF INC	COM	397888108	344	52,300	X
GUIDANT CORP	COM	401698105	2,335	31,600	X
HCA INC	COM	404119109	2,507	46,800	X
HCC INS HLDGS INC	COM	404132102	297	8,200	X
HNI CORP	COM	404251100	333	7,400	X
HRPT PPTYS TR	COM SH BEN INT	40426W101	519	43,600	X
HSBC HLDGS PLC	SPON ADR NEW	404280406	858	10,800	X
HAIN CELESTIAL GROUP INC	COM	405217100	501	26,900	X
HALLIBURTON CO	COM	406216101	1,916	44,300	X
HANMI FINL CORP	COM	410495105	351	21,200	X
HANSON PLC NEW	SPONSORED ADR	411349103	933	19,800	X
HARLEY DAVIDSON INC	COM	412822108	1,715	29,700	X
HARRIS CORP DEL	COM	413875105	385	11,800	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	2,948	43,000	X
HARVEST NATURAL RESOURCES IN	COM	41754V103	320	26,900	X
HEALTH CARE PPTY INVS INC	COM	421915109	526	22,400	X
HEALTHCARE RLTY TR	COM	421946104	288	7,900	X
HEADWATERS INC	COM	42210P102	512	15,600	X
HEALTH CARE REIT INC	COM	42217K106	288	9,000	X
HEALTH EXTRAS INC	COM	422211102	238	14,300	X
HEIDRICK & STRUGGLES INTL IN	COM	422819102	324	8,800	X
HEINZ H J CO	COM	423074103	1,304	35,400	X
HERITAGE PPTY INVT TR INC	COM	42725M107	1,140	38,400	X
HEWLETT PACKARD CO	COM	428236103	7,958	362,700	X
HIBERNIA CORP	CL A	428656102	1,274	39,800	X
HIGHWOODS PPTYS INC	COM	431284108	241	9,000	X

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HILLENBRAND INDS INC	COM	431573104	1,276	23,000	X
HOLOGIC INC	COM	436440101	481	15,100	X
HOME DEPOT INC	COM	437076102	9,017	235,800	X
HOME PROPERTIES INC	COM	437306103	215	5,535	X
HONEYWELL INTL INC	COM	438516106	3,219	86,500	X
HOOPER HOLMES INC	COM	439104100	81	21,300	X
HORACE MANN EDUCATORS CORP N	COM	440327104	832	46,900	X
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1,038	25,700	X
HOST MARRIOTT CORP NEW	COM	44107P104	975	58,900	X
HOVNANIAN ENTERPRISES INC	CL A	442487203	872	17,100	X
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	251	8,500	X
HUNTINGTON BANCSHARES INC	COM	446150104	956	40,000	X
IAC INTERACTIVECORP	COM	44919P102	759	34,100	X
IHOP CORP	COM	449623107	329	6,900	X
IXIA	COM	45071R109	327	18,500	X
ILLINOIS TOOL WKS INC	COM	452308109	2,390	26,700	X
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	889	43,600	X
INDEPENDENT BANK CORP MICH	COM	453838104	365	12,700	X
INFINITY PPTY & CAS CORP	COM	45665Q103	1,432	45,800	X
INFORMATICA CORP	COM	45666Q102	331	40,000	X
ING GROUP N V	SPONSORED ADR	456837103	943	31,200	X
INGRAM MICRO INC	CL A	457153104	1,432	85,900	X
INLAND REAL ESTATE CORP	COM NEW	457461200	470	31,300	X
INSIGHT ENTERPRISES INC	COM	45765U103	483	27,500	X
INPUT/OUTPUT INC	COM	457652105	525	81,400	X
INSITUFORM TECHNOLOGIES INC	CL A	457667103	443	30,500	X
INTEL CORP	COM	458140100	15,520	668,100	X
INTERDIGITAL COMMUNICATIONS	COM	45866A105	314	20,500	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	16,284	178,200	X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	936	35,100	X
INTL PAPER CO	COM	460146103	1,799	48,900	X
INTRADO INC	COM	46117A100	239	19,400	X
INVESTORS FINL SERVICES CORP	COM	461915100	298	6,100	X
ISHARES TR	MSCI EAFE IDX	464287465	108,032	680,000	X
ISHARES TR	RUSSELL 2000	464287655	3,310	27,100	X
ISHARES TR	RUSSELL 3000	464287689	12,787	190,000	X
ISHARES TR	S&P SMLCAP 600	464287804	1,747	11,000	X
ITRON INC	COM	465741106	371	12,500	X
IVILLAGE INC	COM	46588H105	753	123,600	X
JDA SOFTWARE GROUP INC	COM	46612K108	594	42,300	X
JPMORGAN & CHASE & CO	COM	46625H100	13,492	389,928	X
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1,613	47,000	X
JACK IN THE BOX INC	COM	466367109	2,000	53,900	X
JAKKS PAC INC	COM	47012E106	1,733	80,700	X
JEFFERSON PILOT CORP	COM	475070108	903	18,400	X
JO-ANN STORES INC	COM	47758P307	326	11,600	X
JOHNSON & JOHNSON	COM	478160104	21,827	325,000	X
JOHNSON CTLS INC	COM	478366107	1,204	21,600	X
JONES LANG LASALLE INC	COM	48020Q107	345	7,400	X
JOS A BANK CLOTHIERS INC	COM	480838101	314	10,700	X
JUPITERMEDIA CORP	COM	48207D101	333	21,500	X
K-SWISS INC	CL A	482686102	1,463	44,300	X
KANSAS CITY SOUTHERN	COM NEW	485170302	333	17,300	X
KB HOME	COM	48666K109	834	7,100	X
KELLOGG CO	COM	487836108	1,060	24,500	X
KENSEY NASH CORP	COM	490057106	842	31,100	X
KERR MCGEE CORP	COM	492386107	1,386	17,700	X
KEYCORP NEW	COM	493267108	1,340	41,300	X
KIMBERLY CLARK CORP	COM	494368103	3,319	50,500	X
KIMCO REALTY CORP	COM	49446R109	1,019	18,900	X
KINDRED HEALTHCARE INC	COM	494580103	365	10,400	X
KOHL'S CORP	COM	500255104	1,559	30,200	X

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KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	916	33,300	X
KOPIN CORP	COM	500600101	191	62,100	X
KRAFT FOODS INC	CL A	50075N104	2,128	64,400	X
LTC PPTYS INC	COM	502175102	267	15,400	X
LA Z BOY INC	COM	505336107	499	35,800	X
LABOR READY INC	COM NEW	505401208	1,317	70,600	X
LABRANCHE & CO INC	COM	505447102	324	34,800	X
LAFARGE NORTH AMERICA INC	COM	505862102	842	14,400	X
LANDAMERICA FINL GROUP INC	COM	514936103	305	6,100	X
LASERSCOPE	COM	518081104	482	15,200	X
LECG CORP	COM	523234102	349	17,800	X
LEHMAN BROS HLDGS INC	COM	524908100	3,465	36,800	X
LENNAR CORP	CL A	526057104	1,360	24,000	X
LEXINGTON CORP PPTYS TR	COM	529043101	785	35,800	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2,815	271,500	X
LIBERTY PPTY TR	SH BEN INT	531172104	1,460	37,400	X
LILLY ELI & CO	COM	532457108	6,335	121,600	X
LINCOLN NATL CORP IND	COM	534187109	831	18,400	X
LINEAR TECHNOLOGY CORP	COM	535678106	310	8,100	X
LINENS N THINGS INC	COM	535679104	531	21,400	X
LIONS GATE ENTMNT CORP	COM NEW	535919203	228	20,600	X
LITTELFUSE INC	COM	537008104	490	17,100	X
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	881	24,300	X
LO-JACK CORP	COM	539451104	178	12,900	X
LOCKHEED MARTIN CORP	COM	539830109	2,302	37,700	X
LOEWS CORP	COM	540424108	956	13,000	X
LONE STAR TECHNOLOGIES INC	COM	542312103	773	19,600	X
LONGS DRUG STORES CORP	COM	543162101	335	9,800	X
LOWES COS INC	COM	548661107	4,516	79,100	X
LUCENT TECHNOLOGIES INC	COM	549463107	1,186	431,300	X
LUMINENT MTG CAP INC	COM	550278303	869	79,100	X
MBNA CORP	COM	55262L100	2,806	114,300	X
M D C HLDGS INC	COM	552676108	874	12,549	X
MEMC ELECTR MATLS INC	COM	552715104	486	36,100	X
MFA MTG INVTIS INC	COM	55272X102	564	74,100	X
MKS INSTRUMENT INC	COM	55306N104	364	22,900	X
MACERICH CO	COM	554382101	533	10,000	X
MACK CALI RLTY CORP	COM	554489104	589	13,900	X
MANHATTAN ASSOCS INC	COM	562750109	532	26,100	X
MANNING GREG AUCTIONS INC	COM	563823103	134	13,300	X
MARATHON OIL CORP	COM	565849106	1,727	36,800	X
MARSH & MCLENNAN COS INC	COM	571748102	2,516	82,700	X
MASCO CORP	COM	574599106	1,529	44,100	X
MATTEL INC	COM	577081102	912	42,700	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,324	32,400	X
MAY DEPT STORES CO	COM	577778103	333	9,000	X
MAVERICK TUBE CORP	COM	577914104	1,294	39,800	X
MAXIMUS INC	COM	577933104	539	16,100	X
MAYTAG CORP	COM	578592107	488	34,900	X
MCDERMOTT INTL INC	COM	580037109	312	16,500	X
MCDONALDS CORP	COM	580135101	3,945	126,700	X
MCGRAW HILL COS INC	COM	580645109	1,684	19,300	X
MEDAREX INC	COM	583916101	272	38,200	X
MEDCATH CORP	COM	58404W109	261	8,900	X
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	88	13,400	X
MEDTRONIC INC	COM	585055106	6,216	122,000	X
MELLON FINL CORP	COM	58551A108	1,219	42,700	X
MENTOR GRAPHICS CORP	COM	587200106	329	24,000	X
MERCK & CO INC	COM	589331107	8,413	259,900	X
MERCURY COMPUTER SYS	COM	589378108	494	17,900	X
MERCURY GENL CORP NEW	COM	589400100	1,824	33,000	X
MERISTAR HOSPITALITY CORP	COM	58984Y103	98	14,045	X

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MERITAGE HOMES CORP	COM	59001A102	1,131	19,200	X
MERRILL LYNCH & CO INC	COM	590188108	5,456	96,400	X
MESA AIR GROUP INC	COM	590479101	322	46,000	X
METAL MGMT INC	COM NEW	591097209	1,261	49,100	X
METALS USA INC	COM NEW	591324207	846	43,200	X
METLIFE INC	COM	59156R108	2,487	63,600	X
METRIS COS INC	COM	591598107	336	29,000	X
METROLOGIC INSTRS INC	COM	591676101	321	14,300	X
MICROSOFT CORP	COM	594918104	22,906	947,700	X
MICROSTRATEGY INC	CL A NEW	594972408	1,397	25,742	X
MID-AMER APT CMNTYS INC	COM	59522J103	606	16,600	X
MILLS CORP	COM	601148109	476	9,000	X
MISSION WEST PPTYS INC	COM	605203108	114	10,800	X
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	414	12,800	X
MONACO COACH CORP	COM	60886R103	465	28,800	X
MORGAN STANLEY	COM NEW	617446448	6,332	110,600	X
MOTOROLA INC	COM	620076109	3,531	235,900	X
NS GROUP INC	COM	628916108	1,187	37,800	X
NVR INC	COM	62944T105	1,335	1,700	X
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	327	12,300	X
NANOMETRICS INC	COM	630077105	341	29,000	X
NARA BANCORP INC	COM	63080P105	274	19,500	X
NASH FINCH CO	COM	631158102	365	9,600	X
NATIONAL CITY CORP	COM	635405103	2,939	87,721	X
NATIONAL HEALTH INVS INC	COM	63633D104	553	21,300	X
NATIONWIDE FINL SVCS INC	CL A	638612101	883	24,600	X
NATIONWIDE HEALTH PPTYS INC	COM	638620104	224	11,100	X
NAUTILUS INC	COM	63910B102	527	22,200	X
NAVIGANT CONSULTING INC	COM	63935N107	398	14,600	X
NDCHEALTH CORP	COM	639480102	534	33,400	X
NEOWARE SYS INC	COM	64065P102	825	79,000	X
NETBANK INC	COM	640933107	144	17,000	X
NETEASE COM INC	SPONSORED ADR	64110W102	260	5,400	X
NETGEAR INC	COM	64111Q104	340	22,500	X
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1,274	27,200	X
NEW PLAN EXCEL RLTY TR INC	COM	648053106	588	23,400	X
NEW YORK CMNTY BANCORP INC	COM	649445103	870	47,900	X
NEWCASTLE INVT CORP	COM	65105M108	314	10,600	X
NEWELL RUBBERMAID INC	COM	651229106	926	42,200	X
NEWFIELD EXPL CO	COM	651290108	1,366	18,400	X
NEWMONT MINING CORP	COM	651639106	1,711	40,500	X
NEWPORT CORP	COM	651824104	332	22,900	X
NEWS CORP	CL A	65248E104	656	38,760	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2,936	103,300	X
NEXTEL PARTNERS INC	CL A	65333F107	384	17,500	X
NIKE INC	CL B	654106103	1,366	16,400	X
NOKIA CORP	SPONSORED ADR	654902204	912	59,100	X
NORTEL INVERSORA S A	SPON ADR PFD B	656567401	385	40,500	X
NORTH FORK BANCORPORATION NY	COM	659424105	328	11,827	X
NORTHFIELD LABS INC	COM	666135108	440	39,100	X
NORTHROP GRUMMAN CORP	COM	666807102	1,954	36,200	X
NOVATEL WIRELESS INC	COM NEW	66987M604	305	28,400	X
NOVASTAR FINL INC	COM	669947400	335	9,300	X
NOVELL INC	COM	670006105	136	22,900	X
NUCOR CORP	COM	670346105	875	15,200	X
O CHARLEYS INC	COM	670823103	333	15,300	X
OCA INC	COM	67083Q101	191	45,000	X
OM GROUP INC	COM	670872100	2,069	68,000	X
NUVEEN INVTs INC	CL A	67090F106	824	24,000	X
OCCIDENTAL PETE CORP DEL	COM	674599105	4,192	58,900	X
OFFSHORE LOGISTICS INC	COM	676255102	876	26,300	X
OIL STS INTL INC	COM	678026105	1,424	69,300	X

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OLD REP INTL CORP	COM	680223104	1,185	50,900	X
OLIN CORP	COM PAR \$1	680665205	854	38,300	X
OMNICOM GROUP INC	COM	681919106	1,682	19,000	X
ON ASSIGNMENT INC	COM	682159108	96	18,900	X
ON SEMICONDUCTOR CORP	COM	682189105	280	71,000	X
ONEOK INC NEW	COM	682680103	385	12,500	X
ORACLE CORP	COM	68389X105	4,744	380,100	X
ORASURE TECHNOLOGIES INC	COM	68554V108	166	22,500	X
OREGON STL MLS INC	COM	686079104	1,323	57,500	X
O REILLY AUTOMOTIVE INC	COM	686091109	927	18,719	X
OSHKOSH B GOSH INC	CL A	688222207	241	7,900	X
OSHKOSH TRUCK CORP	COM	688239201	877	10,700	X
OVERNITE CORP	COM	690322102	323	10,100	X
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1,743	27,700	X
OVERSTOCK COM INC DEL	COM	690370101	267	6,200	X
PNC FINL SVCS GROUP INC	COM	693475105	2,615	50,800	X
PPG INDS INC	COM	693506107	358	5,000	X
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	258	51,600	X
PS BUSINESS PKS INC CALIF	COM	69360J107	725	17,988	X
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	380	6,700	X
PANTRY INC	COM	698657103	365	11,800	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	135	24,200	X
PARKWAY PPTYS INC	COM	70159Q104	1,504	32,200	X
PARTNERS TR FINL GROUP INC N	COM	70213F102	364	34,300	X
PATHMARK STORES INC NEW	COM	70322A101	69	11,000	X
PATINA OIL & GAS CORP	COM	703224105	1,470	36,750	X
PAYCHEX INC	COM	704326107	1,093	33,300	X
PENN NATL GAMING INC	COM	707569109	1,296	44,100	X
PENN VA CORP	COM	707882106	262	5,700	X
PENN VA RESOURCES PARTNERS L	COM	707884102	324	6,400	X
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	246	6,100	X
PEPSICO INC	COM	713448108	9,286	175,100	X
PERFORMANCE FOOD GROUP CO	COM	713755106	581	21,000	X
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	831	18,800	X
PETROLEUM DEV CORP	COM	716578109	260	6,900	X
PETROQUEST ENERGY INC	COM	716748108	329	49,600	X
PFIZER INC	COM	717081103	21,578	821,380	X
PHOTRONICS INC	COM	719405102	605	33,400	X
PILGRIMS PRIDE CORP	COM	721467108	1,693	47,400	X
PINNACLE SYS INC	COM	723481107	286	51,100	X
PITNEY BOWES INC	COM	724479100	370	8,200	X
PIXELWORKS INC	COM	72581M107	339	41,600	X
PLANAR SYS INC	COM	726900103	225	24,900	X
PLUM CREEK TIMBER CO INC	COM	729251108	1,103	30,900	X
POSSIS MEDICAL INC	COM	737407106	439	52,400	X
POST PPTYS INC	COM	737464107	208	6,700	X
POWER INTEGRATIONS INC	COM	739276103	336	16,100	X
POZEN INC	COM	73941U102	279	53,499	X
PREMCOR INC	COM	74045Q104	1,331	22,300	X
PRENTISS PPTYS TR	SH BEN INT	740706106	1,004	29,400	X
PRIDE INTL INC DEL	COM	74153Q102	229	9,200	X
PRIMEDIA INC	COM	74157K101	328	75,500	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	437	20,200	X
PROASSURANCE CORP	COM	74267C106	711	18,000	X
PROCTER & GAMBLE CO	COM	742718109	14,241	268,700	X
PRIVATEBANCORP INC	COM	742962103	349	11,100	X
PROGRESSIVE CORP OHIO	COM	743315103	3,459	37,700	X
PROLOGIS	SH BEN INT	743410102	1,139	30,698	X
PROTECTIVE LIFE CORP	COM	743674103	307	7,800	X
PRUDENTIAL FINL INC	COM	744320102	3,048	53,100	X
PUBLIC STORAGE INC	COM	74460D109	1,236	21,700	X
PULTE HOMES INC	COM	745867101	935	12,700	X

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QUALCOMM INC	COM	747525103	5,971	163,000	X
QUANTUM CORP	COM DSSG	747906204	344	118,300	X
QUEST SOFTWARE INC	COM	74834T103	208	15,000	X
RADIO ONE INC	CL D NON VTG	75040P405	207	14,000	X
RAYONIER INC	COM	754907103	411	8,300	X
RAYTHEON CO	COM NEW	755111507	1,637	42,300	X
REALTY INCOME CORP	COM	756109104	302	13,200	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	418	13,600	X
REDBACK NETWORKS INC	COM NEW	757209507	306	51,100	X
REDWOOD TR INC	COM	758075402	727	14,200	X
REGAL ENTMT GROUP	CL A	758766109	347	16,500	X
REGENCY CTRS CORP	COM	758849103	491	10,300	X
REGENERON PHARMACEUTICALS	COM	75886F107	222	43,500	X
REHABCARE GROUP INC	COM	759148109	589	20,500	X
RELIANCE STEEL & ALUMINUM CO	COM	759509102	452	11,300	X
RENAL CARE GROUP INC	COM	759930100	844	22,250	X
REPSOL YPF S A	SPONSORED ADR	76026T205	903	34,000	X
RESOURCE AMERICA INC	CL A	761195205	333	9,500	X
RESOURCES CONNECTION INC	COM	76122Q105	808	38,600	X
RETAIL VENTURES INC	COM	76128Y102	349	38,300	X
REYNOLDS AMERICAN INC	COM	761713106	911	11,300	X
ROBBINS & MYERS INC	COM	770196103	277	12,600	X
ROCKY SHOES & BOOTS INC	COM	774830103	550	20,700	X
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	1,617	50,300	X
ROSS STORES INC	COM	778296103	321	11,000	X
RUDOLPH TECHNOLOGIES INC	COM	781270103	411	27,300	X
RUSSELL CORP	COM	782352108	468	25,900	X
RYLAND GROUP INC	COM	783764103	744	12,000	X
SBC COMMUNICATIONS INC	COM	78387G103	9,256	390,700	X
SBA COMMUNICATIONS CORP	COM	78388J106	335	36,700	X
SFBC INTL INC	COM	784121105	793	22,500	X
SL GREEN RLTY CORP	COM	78440X101	365	6,500	X
SLM CORP	COM	78442P106	2,203	44,200	X
SRS LABS INC	COM	78464M106	158	39,600	X
SABRE HLDGS CORP	CL A	785905100	206	9,400	X
SAFECO CORP	COM	786429100	945	19,400	X
ST JUDE MED INC	COM	790849103	1,274	35,400	X
ST PAUL TRAVELERS INC	COM	792860108	3,348	91,139	X
SAPIENT CORP	COM	803062108	288	39,200	X
SARA LEE CORP	COM	803111103	2,657	119,900	X
SAXON CAP INC NEW	COM	80556T106	323	18,800	X
SCANSOURCE INC	COM	806037107	710	13,700	X
SCHERING PLOUGH CORP	COM	806605101	2,978	164,100	X
SCHULMAN A INC	COM	808194104	462	26,500	X
SCHWAB CHARLES CORP NEW	COM	808513105	1,054	100,300	X
SECURE COMPUTING CORP	COM	813705100	213	24,800	X
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	281	88,991	X
SELECTIVE INS GROUP INC	COM	816300107	1,003	21,700	X
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	200	12,000	X
SERENA SOFTWARE INC	COM	817492101	1,370	57,665	X
SEROLOGICALS CORP	COM	817523103	315	12,900	X
SERVICEMASTER CO	COM	81760N109	915	67,800	X
SHAW GROUP INC	COM	820280105	562	25,800	X
SHERWIN WILLIAMS CO	COM	824348106	858	19,500	X
SHURGARD STORAGE CTRS INC	COM	82567D104	311	7,600	X
SIEMENS A G	SPONSORED ADR	826197501	965	12,200	X
SIERRA PAC RES NEW	COM	826428104	145	13,501	X
SIGMATEL INC	COM	82661W107	775	20,700	X
SILICON IMAGE INC	COM	82705T102	259	25,700	X
SILVER STD RES INC	COM	82823L106	384	33,200	X
SIMON PPTY GROUP INC NEW	COM	828806109	2,271	37,480	X
SIMPSON MANUFACTURING CO INC	COM	829073105	692	22,400	X

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SKYWEST INC	COM	830879102	554	29,800	X
SKYWORKS SOLUTIONS INC	COM	83088M102	464	73,100	X
SMITHFIELD FOODS INC	COM	832248108	820	26,000	X
SONIC CORP	COM	835451105	1,136	34,000	X
SONICWALL INC	COM	835470105	73	14,400	X
SOURCECORP	COM	836167106	274	13,600	X
SOUTHERN CO	COM	842587107	2,362	74,200	X
SOUTHERN UN CO NEW	COM	844030106	236	9,400	X
SPINNAKER EXPL CO	COM	84855W109	441	12,400	X
SPIRIT FIN CORP	COM	848568309	116	10,700	X
SPRINT CORP	COM FON	852061100	4,934	216,900	X
STAMPS COM INC	COM NEW	852857200	327	19,700	X
STANDARD PAC CORP NEW	COM	85375C101	910	12,600	X
STANLEY WKS	COM	854616109	1,295	28,600	X
STAPLES INC	COM	855030102	1,575	50,100	X
STARBUCKS CORP	COM	855244109	2,061	39,900	X
STATE STR CORP	COM	857477103	1,478	33,800	X
STEEL DYNAMICS INC	COM	858119100	1,240	36,000	X
STERLING BANCSHARES INC	COM	858907108	361	25,400	X
STOLT NIELSEN S A	SP ADR REG COM	861565109	341	9,500	X
STONE ENERGY CORP	COM	861642106	471	9,700	X
STRATASYS INC	COM	862685104	365	12,900	X
STRYKER CORP	COM	863667101	1,285	28,800	X
SUN MICROSYSTEMS INC	COM	866810104	1,352	334,700	X
SUNTRUST BKS INC	COM	867914103	2,407	33,400	X
SUPERIOR INDS INTL INC	COM	868168105	494	18,700	X
SUPERVALU INC	COM	868536103	367	11,000	X
SURMODICS INC	COM	868873100	300	9,400	X
SYMANTEC CORP	COM	871503108	1,563	73,300	X
SYSCO CORP	COM	871829107	2,302	64,300	X
TCF FINL CORP	COM	872275102	872	32,100	X
THQ INC	COM NEW	872443403	625	22,200	X
TJX COS INC NEW	COM	872540109	1,232	50,000	X
TALK AMERICA HLDGS INC	COM NEW	87426R202	201	31,200	X
TANGER FACTORY OUTLET CTRS I	COM	875465106	645	29,300	X
TARGET CORP	COM	87612E106	4,597	91,900	X
TASER INTL INC	COM	87651B104	238	19,800	X
TAUBMAN CTRS INC	COM	876664103	236	8,500	X
TECH DATA CORP	COM	878237106	782	21,100	X
TECHNITROL INC	COM	878555101	416	27,900	X
TELEFLEX INC	COM	879369106	271	5,300	X
TELEFONICA S A	SPONSORED ADR	879382208	878	16,900	X
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	836	24,200	X
TETRA TECH INC NEW	COM	88162G103	379	30,000	X
TEXAS INDS INC	COM	882491103	274	5,100	X
TEXAS INSTRS INC	COM	882508104	4,746	186,200	X
THOMAS & BETTS CORP	COM	884315102	207	6,400	X
THORNBURG MTG INC	COM	885218107	1,604	57,200	X
3M CO	COM	88579Y101	6,744	78,700	X
TIMBERLAND CO	CL A	887100105	1,319	18,600	X
TIME WARNER INC	COM	887317105	7,952	453,100	X
TOLL BROTHERS INC	COM	889478103	828	10,500	X
TOLLGRADE COMMUNICATIONS INC	COM	889542106	182	26,400	X
TOO INC	COM	890333107	565	22,900	X
TOTAL S A	SPONSORED ADR	89151E109	1,805	15,400	X
TRAMMELL CROW CO	COM	89288R106	331	16,100	X
TRANSCANADA CORP	COM	89353D107	929	37,600	X
TRANSKARYOTIC THERAPIES INC	COM	893735100	444	17,800	X
TREDEGAR CORP	COM	894650100	251	14,900	X
TREX INC	COM	89531P105	440	9,900	X
TRIDENT MICROSYSTEMS INC	COM	895919108	302	17,100	X
TRIBUNE CO NEW	COM	896047107	997	25,000	X

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TRIQUINT SEMICONDUCTOR INC	COM	89674K103	320	94,600	X
TRIZEC PROPERTIES INC	COM	89687P107	655	34,500	X
TRIZETTO GROUP INC	COM	896882107	136	14,600	X
TUPPERWARE CORP	COM	899896104	362	17,800	X
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	317	21,300	X
TWEETER HOME ENTMT GROUP INC	COM	901167106	78	14,000	X
II VI INC	COM	902104108	844	48,400	X
UICI	COM	902737105	369	15,200	X
UIL HLDG CORP	COM	902748102	512	10,100	X
US BANCORP DEL	COM NEW	902973304	6,378	221,300	X
U S G CORP	COM NEW	903293405	1,436	43,300	X
UBIQUITEL INC	COM	903474302	299	44,700	X
UNION PAC CORP	COM	907818108	1,819	26,100	X
UNIT CORP	COM	909218109	849	18,800	X
UNITED DOMINION REALTY TR IN	COM	910197102	634	30,400	X
UNITED INDL CORP	COM	910671106	326	11,000	X
UNITED ONLINE INC	COM	911268100	846	80,850	X
UNITED PARCEL SERVICE INC	CL B	911312106	4,183	57,500	X
UNITED STATES STL CORP NEW	COM	912909108	1,180	23,200	X
UNITED TECHNOLOGIES CORP	COM	913017109	5,256	51,700	X
UNITED THERAPEUTICS CORP DEL	COM	91307C102	818	17,900	X
UNITEDHEALTH GROUP INC	COM	91324P102	6,448	67,600	X
UNIVERSAL AMERN FINL CORP	COM	913377107	324	18,700	X
UNUMPROVIDENT CORP	COM	91529Y106	895	52,600	X
URBAN OUTFITTERS INC	COM	917047102	228	4,744	X
VALERO ENERGY CORP NEW	COM	91913Y100	1,355	18,500	X
VENTAS INC	COM	92276F100	352	14,100	X
VENTANA MED SYS INC	COM	92276H106	432	11,522	X
VENTIV HEALTH INC	COM	922793104	1,647	71,600	X
VERITY INC	COM	92343C106	307	32,500	X
VERIZON COMMUNICATIONS	COM	92343V104	11,001	309,900	X
VIACOM INC	CL B	925524308	5,367	154,100	X
VORNADO RLTY TR	SH BEN INT	929042109	2,348	33,900	X
WCI CMNTYS INC	COM	92923C104	809	26,900	X
W-H ENERGY SVCS INC	COM	92925E108	455	19,000	X
WABASH NATL CORP	COM	929566107	1,281	52,500	X
WACHOVIA CORP 2ND NEW	COM	929903102	9,291	182,500	X
WAL MART STORES INC	COM	931142103	13,159	262,600	X
WALGREEN CO	COM	931422109	4,580	103,100	X
WALTER INDS INC	COM	93317Q105	323	7,600	X
WASHINGTON GROUP INTL INC	COM NEW	938862208	351	7,800	X
WASHINGTON MUT INC	COM	939322103	4,657	117,900	X
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	204	7,100	X
WASTE CONNECTIONS INC	COM	941053100	1,016	29,250	X
WASTE MGMT INC DEL	COM	94106L109	1,685	58,400	X
WEBSense INC	COM	947684106	1,329	24,700	X
WEBMD CORP	COM	94769M105	147	17,300	X
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1,358	39,350	X
WELLS FARGO & CO NEW	COM	949746101	11,242	188,000	X
WENDYS INTL INC	COM	950590109	351	9,000	X
WERNER ENTERPRISES INC	COM	950755108	276	14,200	X
WESCO INTL INC	COM	95082P105	1,621	57,900	X
WESTERN DIGITAL CORP	COM	958102105	176	13,800	X
WEYERHAEUSER CO	COM	962166104	1,678	24,500	X
WHIRLPOOL CORP	COM	963320106	1,280	18,900	X
WHITING PETE CORP NEW	COM	966387102	771	18,900	X
WHOLE FOODS MKT INC	COM	966837106	1,430	14,000	X
WILSHIRE BANCORP INC	COM	97186T108	300	23,000	X
WILSON GREATBATCH TECHNOLOGI	COM	972232102	591	32,400	X
WIND RIVER SYSTEMS INC	COM	973149107	326	21,600	X
WINSTON HOTELS INC	COM	97563A102	283	24,200	X
WITNESS SYS INC	COM	977424100	342	19,500	X

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WORTHINGTON INDS INC	COM	981811102	769	39,900	X
WRIGHT MED GROUP INC	COM	98235T107	307	12,800	X
WRIGLEY WM JR CO	COM	982526105	1,036	15,800	X
WYETH	COM	983024100	6,955	164,900	X
XILINX INC	COM	983919101	1,087	37,200	X
YAHOO INC	COM	984332106	3,905	115,200	X
YELLOW ROADWAY CORP	COM	985577105	855	14,600	X
ZIMMER HLDGS INC	COM	98956P102	1,914	24,600	X
ZIONS BANCORPORATION	COM	989701107	911	13,200	X