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DEERE & CO
Form 13F-HR
May 13, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended: 31 March 2004.

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 ----- [Signature] | Moline, Illinois ----- [City, State] | May 13, 2004 ----- [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: 782

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Form 13F Information Table Value Total: \$1,275,674
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP NUMBER | FAIR MKT VALUE (000) | SHARES | | INVESTMENT | |
|------------------------------|----------------|--------------|----------------------|------------------|------|------------|-------|
| | | | | PRINCIPAL AMOUNT | SOLE | SHAR | ----- |
| ACE LTD | ORD | G0070K103 | 956 | 22,400 | X | | |
| APEX SILVER MINES LTD | ORD | G04074103 | 205 | 9,100 | X | | |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 1,751 | 41,597 | X | | |
| BUNGE LIMITED | COM | G16962105 | 784 | 19,500 | X | | |
| CHINADOTCOM CORP | CL A | G2108N109 | 88 | 10,200 | X | | |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1,196 | 14,000 | X | | |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 252 | 9,800 | X | | |
| FRONTLINE LTD | ORD | G3682E127 | 715 | 24,800 | X | | |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 1,169 | 37,700 | X | | |
| IPC HLDGS LTD | ORD | G4933P101 | 295 | 7,500 | X | | |
| MAX RE CAPITAL LTD HAMILTON | SHS | G6052F103 | 269 | 11,900 | X | | |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 1,162 | 31,200 | X | | |
| PARTNERRE LTD | COM | G6852T105 | 1,118 | 19,800 | X | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 2,189 | 42,100 | X | | |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 236 | 7,800 | X | | |
| XL CAP LTD | CL A | G98255105 | 996 | 13,100 | X | | |
| SBS BROADCASTING SA | ORD | L8137F102 | 272 | 7,600 | X | | |
| GIVEN IMAGING | ORD SHS | M52020100 | 284 | 8,300 | X | | |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 355 | 8,000 | X | | |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 679 | 27,000 | X | | |
| OMI CORP NEW | COM | Y6476W104 | 690 | 60,300 | X | | |
| ADE CORP MASS | COM | 00089C107 | 210 | 10,700 | X | | |
| AFLAC INC | COM | 001055102 | 2,224 | 55,400 | X | | |
| AMB PROPERTY CORP | COM | 00163T109 | 1,167 | 31,400 | X | | |
| AMR CORP | COM | 001765106 | 144 | 11,300 | X | | |
| AT&T CORP | COM NEW | 001957505 | 2,636 | 134,700 | X | | |
| A S V INC | COM | 001963107 | 1,456 | 47,900 | X | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 3,299 | 242,400 | X | | |
| AAIPHARMA INC | COM | 00252W104 | 143 | 21,500 | X | | |
| AARON RENTS INC | COM | 002535201 | 261 | 10,500 | X | | |
| ABBOTT LABS | COM | 002824100 | 6,925 | 168,500 | X | | |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 812 | 20,600 | X | | |
| ACCREDO HEALTH INC | COM | 00437V104 | 1,231 | 32,300 | X | | |
| ADMINISTAFF INC | COM | 007094105 | 258 | 14,800 | X | | |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 619 | 54,400 | X | | |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 147 | 14,800 | X | | |
| AEROFLEX INC | COM | 007768104 | 392 | 29,100 | X | | |
| AEROPOSTALE | COM | 007865108 | 257 | 7,100 | X | | |
| AEGON N V | ORD AMER REG | 007924103 | 942 | 73,300 | X | | |
| ADVANCED ENERGY INDS | COM | 007973100 | 314 | 15,400 | X | | |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1,277 | 24,600 | X | | |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 259 | 14,000 | X | | |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1,027 | 20,500 | X | | |

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|------------------------------|---------------|-----------|--------|---------|---|
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 977 | 26,400 | X |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 367 | 19,700 | X |
| ALBEMARLE CORP | COM | 012653101 | 368 | 12,700 | X |
| ALCOA INC | COM | 013817101 | 3,164 | 91,200 | X |
| ALEXANDERS INC | COM | 014752109 | 256 | 1,600 | X |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 397 | 6,300 | X |
| ALFA CORP | COM | 015385107 | 152 | 11,200 | X |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 241 | 12,700 | X |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 219 | 28,840 | X |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 294 | 5,400 | X |
| ALLSTATE CORP | COM | 020002101 | 4,832 | 106,300 | X |
| ALLTEL CORP | COM | 020039103 | 1,676 | 33,600 | X |
| ALTIRIS INC | COM | 02148M100 | 240 | 8,600 | X |
| ALTRIA GROUP INC | COM | 02209S103 | 12,845 | 235,900 | X |
| AMAZON COM INC | COM | 023135106 | 857 | 19,800 | X |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 191 | 20,000 | X |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 1,293 | 35,100 | X |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 705 | 21,200 | X |
| AMERICAN ELEC PWR INC | COM | 025537101 | 1,402 | 42,600 | X |
| AMERICAN EXPRESS CO | COM | 025816109 | 6,429 | 124,000 | X |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 307 | 10,300 | X |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 314 | 18,500 | X |
| AMERICAN INTL GROUP INC | COM | 026874107 | 18,073 | 253,300 | X |
| AMERICAN MGMT SYS INC | COM | 027352103 | 376 | 19,600 | X |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 1,337 | 28,500 | X |
| AMERICREDIT CORP | COM | 03060R101 | 397 | 23,300 | X |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 987 | 29,444 | X |
| AMERUS GROUP CO | COM | 03072M108 | 307 | 7,600 | X |
| AMGEN INC | COM | 031162100 | 8,094 | 139,200 | X |
| AMSOUTH BANCORPORATION | COM | 032165102 | 922 | 39,200 | X |
| AMSURG CORP | COM | 03232P405 | 729 | 32,100 | X |
| ANADARKO PETE CORP | COM | 032511107 | 1,395 | 26,900 | X |
| ANALOG DEVICES INC | COM | 032654105 | 1,892 | 39,400 | X |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4,901 | 96,100 | X |
| ANTHEM INC | COM | 03674B104 | 1,351 | 14,900 | X |
| AON CORP | COM | 037389103 | 2,166 | 77,600 | X |
| APACHE CORP | COM | 037411105 | 1,507 | 34,900 | X |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1,841 | 59,228 | X |
| APOLLO GROUP INC | CL A | 037604105 | 1,964 | 22,800 | X |
| APPLEBEES INTL INC | COM | 037899101 | 764 | 18,500 | X |
| APPLIED MATLS INC | COM | 038222105 | 3,812 | 178,700 | X |
| ARCHSTONE SMITH TR | COM | 039583109 | 1,883 | 63,817 | X |
| ARDEN RLTY INC | COM | 039793104 | 850 | 26,300 | X |
| ARROW INTL INC | COM | 042764100 | 356 | 11,900 | X |
| ARTHROCARE CORP | COM | 043136100 | 335 | 14,400 | X |
| ASK JEEVES INC | COM | 045174109 | 518 | 14,500 | X |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 287 | 18,300 | X |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 222 | 27,200 | X |
| ASSOCIATED BANC CORP | COM | 045487105 | 1,003 | 22,400 | X |
| ASTORIA FINL CORP | COM | 046265104 | 456 | 12,000 | X |
| AT RD INC | COM | 04648K105 | 201 | 16,400 | X |
| ATMOS ENERGY CORP | COM | 049560105 | 358 | 14,000 | X |
| ATWOOD OCEANICS INC | COM | 050095108 | 203 | 5,700 | X |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 295 | 19,600 | X |
| AUTOLIV INC | COM | 052800109 | 1,164 | 28,400 | X |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 2,709 | 64,500 | X |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1,246 | 23,257 | X |
| AVERY DENNISON CORP | COM | 053611109 | 379 | 6,100 | X |
| AVICI SYS INC | COM NEW | 05367L802 | 229 | 16,600 | X |
| AVOCENT CORP | COM | 053893103 | 365 | 9,900 | X |
| AVON PRODS INC | COM | 054303102 | 1,920 | 25,300 | X |
| BB&T CORP | COM | 054937107 | 2,478 | 70,200 | X |

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|------------------------------|----------------|-----------|--------|---------|---|
| BCE INC | COM | 05534B109 | 976 | 46,400 | X |
| BRE PROPERTIES INC | CL A | 05564E106 | 566 | 16,500 | X |
| BAKER HUGHES INC | COM | 057224107 | 1,120 | 30,700 | X |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 14,358 | 177,300 | X |
| BANK OF THE OZARKS INC | COM | 063904106 | 204 | 7,400 | X |
| BANK NEW YORK INC | COM | 064057102 | 2,627 | 83,400 | X |
| BANK ONE CORP | COM | 06423A103 | 6,722 | 123,300 | X |
| BAXTER INTL INC | COM | 071813109 | 1,992 | 64,500 | X |
| BEAR STEARNS COS INC | COM | 073902108 | 772 | 8,800 | X |
| BEAZER HOMES USA INC | COM | 07556Q105 | 794 | 7,500 | X |
| BECTON DICKINSON & CO | COM | 075887109 | 1,333 | 27,500 | X |
| BED BATH & BEYOND INC | COM | 075896100 | 2,204 | 52,600 | X |
| BELDEN INC | COM | 077459105 | 406 | 21,400 | X |
| BELLSOUTH CORP | COM | 079860102 | 6,790 | 245,200 | X |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 1,141 | 36,250 | X |
| BEST BUY INC | COM | 086516101 | 1,459 | 28,200 | X |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 273 | 10,800 | X |
| BIOSITE INC | COM | 090945106 | 364 | 11,400 | X |
| BLOCK H & R INC | COM | 093671105 | 434 | 8,500 | X |
| BOEING CO | COM | 097023105 | 3,245 | 79,000 | X |
| BOSTON PROPERTIES INC | COM | 101121101 | 1,743 | 32,100 | X |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2,945 | 69,500 | X |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 257 | 10,200 | X |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 584 | 19,100 | X |
| BRIGGS & STRATTON CORP | COM | 109043109 | 418 | 6,200 | X |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 694 | 14,720 | X |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5,069 | 209,200 | X |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 1,022 | 33,900 | X |
| BROADCOM CORP | CL A | 111320107 | 702 | 18,000 | X |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 722 | 108,700 | X |
| BROOKTROUT INC | COM | 114580103 | 264 | 13,300 | X |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 233 | 22,500 | X |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1,074 | 34,100 | X |
| BURLINGTON RES INC | COM | 122014103 | 1,381 | 21,700 | X |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 613 | 10,000 | X |
| C COR NET CORP | COM | 125010108 | 261 | 18,600 | X |
| CEC ENTMT INC | COM | 125137109 | 479 | 13,800 | X |
| CIGNA CORP | COM | 125509109 | 974 | 16,500 | X |
| CNET NETWORKS INC | COM | 12613R104 | 235 | 22,700 | X |
| CTS CORP | COM | 126501105 | 336 | 25,800 | X |
| CVS CORP | COM | 126650100 | 1,500 | 42,500 | X |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 174 | 18,400 | X |
| CACHE INC | COM NEW | 127150308 | 259 | 7,900 | X |
| CACI INTL INC | CL A | 127190304 | 1,200 | 27,900 | X |
| CAL DIVE INTL INC | COM | 127914109 | 372 | 14,400 | X |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 239 | 6,700 | X |
| CALLAWAY GOLF CO | COM | 131193104 | 241 | 12,700 | X |
| CAMBREX CORP | COM | 132011107 | 487 | 18,100 | X |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 751 | 16,700 | X |
| CAMPBELL SOUP CO | COM | 134429109 | 556 | 20,400 | X |
| CANDELA CORP | COM | 136907102 | 305 | 22,200 | X |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 392 | 11,100 | X |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2,964 | 39,300 | X |
| CARBO CERAMICS INC | COM | 140781105 | 271 | 4,300 | X |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3,721 | 54,000 | X |
| CARDIODYNAMICS INTL CORP | COM | 141597104 | 269 | 42,600 | X |
| CAREMARK RX INC | COM | 141705103 | 380 | 11,417 | X |
| CARRAMERICA RLTY CORP | COM | 144418100 | 763 | 22,500 | X |
| CARRIER ACCESS CORP | COM | 144460102 | 253 | 20,600 | X |
| CATELLUS DEV CORP NEW | COM | 149113102 | 877 | 33,700 | X |
| CATERPILLAR INC DEL | COM | 149123101 | 2,941 | 37,200 | X |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 972 | 32,600 | X |

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|------------------------------|----------------|-----------|--------|---------|---|
| CENDANT CORP | COM | 151313103 | 2,680 | 109,900 | X |
| CENTENE CORP DEL | COM | 15135B101 | 248 | 8,100 | X |
| CENTERPOINT PPTYS TR | COM | 151895109 | 619 | 7,500 | X |
| CENTEX CORP | COM | 152312104 | 703 | 13,000 | X |
| CENTRAL PKG CORP | COM | 154785109 | 261 | 13,000 | X |
| CERADYNE INC | COM | 156710105 | 224 | 6,200 | X |
| CERNER CORP | COM | 156782104 | 203 | 4,500 | X |
| CHARTERMAC | SH BEN INT | 160908109 | 260 | 10,500 | X |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 150 | 31,700 | X |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 900 | 14,300 | X |
| CHESAPEAKE CORP | COM | 165159104 | 301 | 12,600 | X |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 737 | 55,000 | X |
| CHEVRONTEXACO CORP | COM | 166764100 | 11,815 | 134,600 | X |
| CHICOS FAS INC | COM | 168615102 | 1,155 | 24,900 | X |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 269 | 8,700 | X |
| CHUBB CORP | COM | 171232101 | 3,484 | 50,100 | X |
| CISCO SYS INC | COM | 17275R102 | 17,857 | 757,600 | X |
| CIRRUS LOGIC INC | COM | 172755100 | 246 | 32,500 | X |
| CITIGROUP INC | COM | 172967101 | 28,725 | 555,600 | X |
| CLAIRES STORES INC | COM | 179584107 | 1,342 | 64,400 | X |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2,397 | 56,600 | X |
| CLEVELAND CLIFFS INC | COM | 185896107 | 249 | 3,800 | X |
| COACHMEN INDS INC | COM | 189873102 | 214 | 12,800 | X |
| COCA COLA CO | COM | 191216100 | 11,634 | 231,300 | X |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 99 | 14,100 | X |
| COHERENT INC | COM | 192479103 | 210 | 8,000 | X |
| COINSTAR INC | COM | 19259P300 | 303 | 19,200 | X |
| COLDWATER CREEK INC | COM | 193068103 | 260 | 12,200 | X |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,201 | 58,100 | X |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 351 | 8,600 | X |
| COLUMBIA BKG SYS INC | COM | 197236102 | 294 | 10,500 | X |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 249 | 4,500 | X |
| COMCAST CORP NEW | CL A | 20030N101 | 6,638 | 230,800 | X |
| COMERICA INC | COM | 200340107 | 961 | 17,700 | X |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 679 | 24,600 | X |
| COMMERCIAL METALS CO | COM | 201723103 | 280 | 8,800 | X |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 300 | 15,200 | X |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 966 | 17,600 | X |
| COMPASS BANCSHARES INC | COM | 20449H109 | 1,033 | 24,900 | X |
| COMPUCREDIT CORP | COM | 20478N100 | 1,254 | 59,300 | X |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1,131 | 42,100 | X |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 718 | 39,600 | X |
| CONAGRA FOODS INC | COM | 205887102 | 2,535 | 94,100 | X |
| CONCORD COMMUNICATIONS INC | COM | 206186108 | 290 | 19,800 | X |
| CONOCOPHILLIPS | COM | 20825C104 | 6,932 | 99,300 | X |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 809 | 25,200 | X |
| COOPER COS INC | COM NEW | 216648402 | 281 | 5,200 | X |
| COPART INC | COM | 217204106 | 278 | 12,800 | X |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 792 | 24,000 | X |
| CORN PRODS INTL INC | COM | 219023108 | 280 | 7,000 | X |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 178 | 19,000 | X |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 245 | 9,800 | X |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1,850 | 49,200 | X |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 818 | 8,534 | X |
| COUSINS PPTYS INC | COM | 222795106 | 649 | 19,800 | X |
| COVANCE INC | COM | 222816100 | 365 | 10,600 | X |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1,598 | 37,750 | X |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 648 | 20,500 | X |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 588 | 32,700 | X |
| D R HORTON INC | COM | 23331A109 | 776 | 21,900 | X |
| DAKTRONICS INC | COM | 234264109 | 330 | 14,600 | X |
| DANAHER CORP DEL | COM | 235851102 | 1,158 | 12,400 | X |

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|------------------------------|----------------|-----------|--------|---------|---|
| DATASCOPE CORP | COM | 238113104 | 383 | 10,900 | X |
| DEAN FOODS CO NEW | COM | 242370104 | 1,136 | 34,000 | X |
| DELL INC | COM | 24702R101 | 8,267 | 245,900 | X |
| DELPHI FINL GROUP INC | CL A | 247131105 | 567 | 13,500 | X |
| DENBURY RES INC | COM NEW | 247916208 | 851 | 50,500 | X |
| DENTSPLY INTL INC NEW | COM | 249030107 | 1,095 | 24,700 | X |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 1,147 | 28,400 | X |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1,448 | 24,900 | X |
| DICKS SPORTING GOODS INC | COM | 253393102 | 1,064 | 18,300 | X |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5,510 | 220,500 | X |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 272 | 16,300 | X |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2,225 | 34,600 | X |
| DORAL FINL CORP | COM | 25811P100 | 942 | 26,750 | X |
| DOT HILL SYS CORP | COM | 25848T109 | 163 | 16,200 | X |
| DOW CHEM CO | COM | 260543103 | 3,980 | 98,800 | X |
| DRIL-QUIP INC | COM | 262037104 | 192 | 11,700 | X |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4,539 | 107,500 | X |
| DUKE ENERGY CORP | COM | 264399106 | 2,199 | 97,300 | X |
| DUKE REALTY CORP | COM NEW | 264411505 | 1,548 | 44,594 | X |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 344 | 14,800 | X |
| DYNEGY INC NEW | CL A | 26816Q101 | 76 | 19,200 | X |
| E M C CORP MASS | COM | 268648102 | 3,466 | 254,700 | X |
| E PIPHANY INC | COM | 26881V100 | 228 | 31,600 | X |
| EPIQ SYS INC | COM | 26882D109 | 672 | 41,200 | X |
| ESS TECHNOLOGY INC | COM | 269151106 | 931 | 63,500 | X |
| EASTGROUP PPTY INC | COM | 272726101 | 245 | 6,900 | X |
| EASTMAN KODAK CO | COM | 277461109 | 945 | 36,100 | X |
| EBAY INC | COM | 278642103 | 3,907 | 56,400 | X |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 806 | 24,600 | X |
| EDUCATION MGMT CORP | COM | 28139T101 | 236 | 7,400 | X |
| EDWARDS AG INC | COM | 281760108 | 1,260 | 32,200 | X |
| EL PASO ELEC CO | COM NEW | 283677854 | 184 | 13,300 | X |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 977 | 50,500 | X |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 513 | 17,500 | X |
| ELIZABETH ARDEN INC | COM | 28660G106 | 239 | 11,300 | X |
| ELKCORP | COM | 287456107 | 542 | 20,000 | X |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 660 | 51,700 | X |
| EMERSON ELEC CO | COM | 291011104 | 2,720 | 45,400 | X |
| EMULEX CORP | COM NEW | 292475209 | 643 | 30,200 | X |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 483 | 47,000 | X |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 303 | 12,400 | X |
| ENERGY PARTNERS LTD | COM | 29270U105 | 335 | 25,100 | X |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 222 | 4,550 | X |
| ENTEGRIS INC | COM | 29362U104 | 643 | 50,600 | X |
| ENTERGY CORP NEW | COM | 29364G103 | 1,452 | 24,400 | X |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 270 | 6,600 | X |
| EON LABS INC | COM | 29412E100 | 751 | 11,200 | X |
| EQUITY INNS INC | COM | 294703103 | 129 | 14,000 | X |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 5,840 | 202,136 | X |
| EQUITY ONE | COM | 294752100 | 432 | 22,500 | X |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 3,689 | 123,600 | X |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 499 | 17,800 | X |
| ERIE INDTY CO | CL A | 29530P102 | 319 | 6,600 | X |
| ESSEX PPTY TR INC | COM | 297178105 | 491 | 7,500 | X |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 347 | 8,400 | X |
| EXELON CORP | COM | 30161N101 | 2,410 | 35,000 | X |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 441 | 11,200 | X |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 1,250 | 100,500 | X |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1,200 | 16,100 | X |
| EXXON MOBIL CORP | COM | 30231G102 | 30,352 | 729,800 | X |
| FPIC INS GROUP INC | COM | 302563101 | 271 | 11,800 | X |
| FPL GROUP INC | COM | 302571104 | 1,671 | 25,000 | X |

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|------------------------------|----------------|-----------|--------|-----------|---|
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 118 | 15,800 | X |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 6,048 | 102,400 | X |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 9,316 | 125,300 | X |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 910 | 19,700 | X |
| FEDEX CORP | COM | 31428X106 | 2,420 | 32,200 | X |
| FELCOR LODGING TR INC | COM | 31430F101 | 203 | 19,500 | X |
| FIDELITY NATL FINL INC | COM | 316326107 | 2,234 | 56,412 | X |
| FIFTH THIRD BANCORP | COM | 316773100 | 2,996 | 54,100 | X |
| FIRST AMERN CORP CALIF | COM | 318522307 | 1,859 | 61,100 | X |
| FIRST DATA CORP | COM | 319963104 | 4,212 | 99,900 | X |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 387 | 9,800 | X |
| FIRST TENN NATL CORP | COM | 337162101 | 1,045 | 21,900 | X |
| FLAGSTAR BANCORP INC | COM | 337930101 | 880 | 34,300 | X |
| FIRSTENERGY CORP | COM | 337932107 | 2,278 | 58,300 | X |
| FLEETBOSTON FINL CORP | COM | 339030108 | 5,096 | 113,500 | X |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3,581 | 263,900 | X |
| FOREST LABS INC | COM | 345838106 | 3,380 | 47,200 | X |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 261 | 15,200 | X |
| 4 KIDS ENTMT INC | COM | 350865101 | 409 | 18,300 | X |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 512 | 18,900 | X |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 777 | 28,800 | X |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 238 | 5,900 | X |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 341 | 9,400 | X |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 453 | 13,900 | X |
| GANNETT INC | COM | 364730101 | 2,926 | 33,200 | X |
| GAP INC DEL | COM | 364760108 | 2,823 | 128,800 | X |
| GENENTECH INC | COM NEW | 368710406 | 2,339 | 22,100 | X |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2,707 | 30,300 | X |
| GENERAL ELEC CO | COM | 369604103 | 32,922 | 1,078,700 | X |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 3,494 | 99,400 | X |
| GENERAL MLS INC | COM | 370334104 | 1,863 | 39,900 | X |
| GENERAL MTRS CORP | COM | 370442105 | 2,350 | 49,900 | X |
| GENESCO INC | COM | 371532102 | 517 | 22,300 | X |
| GENOME THERAPEUTICS CORP | COM | 372430108 | 279 | 49,600 | X |
| GENZYME CORP | COM GENL DIV | 372917104 | 973 | 20,800 | X |
| GETTY IMAGES INC | COM | 374276103 | 270 | 5,000 | X |
| GETTY RLTY CORP NEW | COM | 374297109 | 215 | 8,100 | X |
| GILEAD SCIENCES INC | COM | 375558103 | 1,198 | 21,600 | X |
| GILLETTE CO | COM | 375766102 | 4,309 | 110,200 | X |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 927 | 23,200 | X |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 206 | 9,200 | X |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 314 | 11,600 | X |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 1,259 | 37,900 | X |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 116 | 16,200 | X |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 1,511 | 13,500 | X |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 3,903 | 37,400 | X |
| GREATER BAY BANCORP | COM | 391648102 | 281 | 9,600 | X |
| GREENPOINT FINL CORP | COM | 395384100 | 439 | 10,050 | X |
| GUESS INC | COM | 401617105 | 263 | 14,600 | X |
| GUIDANT CORP | COM | 401698105 | 2,117 | 33,400 | X |
| GUITAR CTR MGMT INC | COM | 402040109 | 275 | 7,400 | X |
| HCA INC | COM | 404119109 | 2,153 | 53,000 | X |
| HCC INS HLDGS INC | COM | 404132102 | 307 | 9,500 | X |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 814 | 72,000 | X |
| HAEMONETICS CORP | COM | 405024100 | 223 | 7,100 | X |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 391 | 17,700 | X |
| HALLIBURTON CO | COM | 406216101 | 1,434 | 47,200 | X |
| HARLEY DAVIDSON INC | COM | 412822108 | 1,739 | 32,600 | X |
| HARMONIC INC | COM | 413160102 | 201 | 20,700 | X |
| HARRIS CORP DEL | COM | 413875105 | 339 | 7,000 | X |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1,943 | 30,500 | X |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 1,206 | 42,600 | X |

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|------------------------------|----------------|-----------|--------|---------|---|
| HEALTHCARE RLTY TR | COM | 421946104 | 602 | 14,100 | X |
| HEALTH CARE REIT INC | COM | 42217K106 | 658 | 16,200 | X |
| HEALTHEXTRAS INC | COM | 422211102 | 267 | 23,300 | X |
| HEINZ H J CO | COM | 423074103 | 1,413 | 37,900 | X |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 247 | 10,200 | X |
| HERITAGE PPTY INVT TR INC | COM | 42725M107 | 622 | 20,000 | X |
| HEWLETT PACKARD CO | COM | 428236103 | 7,526 | 329,500 | X |
| HI / FN INC | COM | 428358105 | 256 | 22,193 | X |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 687 | 18,000 | X |
| HIBERNIA CORP | CL A | 428656102 | 965 | 41,100 | X |
| HIGHWOODS PPTYS INC | COM | 431284108 | 459 | 17,500 | X |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 472 | 12,400 | X |
| HILLENBRAND INDS INC | COM | 431573104 | 407 | 6,000 | X |
| HOLLIS-EDEN PHARMACEUTICALS | COM | 435902101 | 475 | 49,200 | X |
| HOLOGIC INC | COM | 436440101 | 693 | 34,200 | X |
| HOME DEPOT INC | COM | 437076102 | 9,482 | 253,800 | X |
| HOME PROPERTIES INC | COM | 437306103 | 413 | 10,135 | X |
| HON INDS INC | COM | 438092108 | 446 | 12,000 | X |
| HONEYWELL INTL INC | COM | 438516106 | 3,033 | 89,600 | X |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 1,012 | 21,800 | X |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 1,338 | 104,700 | X |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 949 | 22,000 | X |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 956 | 43,400 | X |
| IDX SYS CORP | COM | 449491109 | 363 | 10,500 | X |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 154 | 12,000 | X |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2,203 | 27,800 | X |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 699 | 25,700 | X |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 994 | 59,300 | X |
| INFOUSA INC NEW | COM | 456818301 | 124 | 11,800 | X |
| INGRAM MICRO INC | CL A | 457153104 | 1,133 | 62,600 | X |
| INNKEEPERS USA TR | COM | 4576J0104 | 113 | 12,400 | X |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 237 | 12,300 | X |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 266 | 17,000 | X |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 189 | 18,800 | X |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 287 | 16,200 | X |
| INTEL CORP | COM | 458140100 | 19,181 | 705,200 | X |
| INTERACTIVECORP | COM | 45840Q101 | 1,433 | 45,300 | X |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 16,403 | 178,600 | X |
| INTL PAPER CO | COM | 460146103 | 2,185 | 51,700 | X |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 119 | 12,200 | X |
| ISHARES TR | RUSSELL 2000 | 464287655 | 4,128 | 35,100 | X |
| ISHARES TR | RUSSELL 3000 | 464287689 | 11,762 | 183,300 | X |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 2,677 | 18,800 | X |
| JLG INDS INC | COM | 466210101 | 400 | 28,000 | X |
| J P MORGAN CHASE & CO | COM | 46625H100 | 9,388 | 223,800 | X |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 255 | 11,300 | X |
| JACK IN THE BOX INC | COM | 466367109 | 232 | 9,300 | X |
| JEFFERSON PILOT CORP | COM | 475070108 | 1,040 | 18,900 | X |
| JOHNSON & JOHNSON | COM | 478160104 | 16,251 | 320,400 | X |
| JOHNSON CTLS INC | COM | 478366107 | 461 | 7,800 | X |
| KCS ENERGY INC | COM | 482434206 | 701 | 65,500 | X |
| K-SWISS INC | CL A | 482686102 | 908 | 37,100 | X |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 325 | 23,400 | X |
| KB HOME | COM | 48666K109 | 1,479 | 18,300 | X |
| KELLOGG CO | COM | 487836108 | 867 | 22,100 | X |
| KERR MCGEE CORP | COM | 492386107 | 2,148 | 41,700 | X |
| KEYCORP NEW | COM | 493267108 | 1,381 | 45,600 | X |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 243 | 10,000 | X |
| KILROY RLTY CORP | COM | 49427F108 | 327 | 9,200 | X |
| KIMBERLY CLARK CORP | COM | 494368103 | 3,464 | 54,900 | X |
| KIMCO REALTY CORP | COM | 49446R109 | 1,845 | 36,200 | X |
| KINDER MORGAN INC KANS | COM | 49455P101 | 334 | 5,300 | X |

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|------------------------------|-----------------|-----------|--------|---------|---|
| KNIGHT TRADING GROUP INC | COM | 499063105 | 258 | 20,400 | X |
| KOHLS CORP | COM | 500255104 | 1,493 | 30,900 | X |
| KOPIN CORP | COM | 500600101 | 283 | 48,900 | X |
| KORN FERRY INTL | COM NEW | 500643200 | 296 | 18,500 | X |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 314 | 7,700 | X |
| KRAFT FOODS INC | CL A | 50075N104 | 2,090 | 65,300 | X |
| KROGER CO | COM | 501044101 | 1,354 | 81,400 | X |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 212 | 18,100 | X |
| KYPHON INC | COM | 501577100 | 206 | 8,600 | X |
| LNR PPTY CORP | COM | 501940100 | 273 | 5,100 | X |
| LTX CORP | COM | 502392103 | 265 | 17,600 | X |
| LABRANCHE & CO INC | COM | 505447102 | 120 | 10,700 | X |
| LANCE INC | COM | 514606102 | 344 | 21,000 | X |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2,395 | 28,900 | X |
| LENNAR CORP | CL A | 526057104 | 1,194 | 22,100 | X |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 290 | 13,300 | X |
| LIBBEY INC | COM | 529898108 | 239 | 9,200 | X |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 3,247 | 296,500 | X |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 2,219 | 49,300 | X |
| LILLY ELI & CO | COM | 532457108 | 7,346 | 109,800 | X |
| LINCOLN NATL CORP IND | COM | 534187109 | 1,008 | 21,300 | X |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1,053 | 28,400 | X |
| LINENS N THINGS INC | COM | 535679104 | 637 | 18,000 | X |
| LITHIA MTRS INC | CL A | 536797103 | 243 | 8,800 | X |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1,812 | 39,700 | X |
| LOUISIANA PAC CORP | COM | 546347105 | 271 | 10,500 | X |
| LOWES COS INC | COM | 548661107 | 4,608 | 82,100 | X |
| M & T BK CORP | COM | 55261F104 | 647 | 7,200 | X |
| MBNA CORP | COM | 55262L100 | 3,200 | 115,800 | X |
| M D C HLDGS INC | COM | 552676108 | 382 | 5,423 | X |
| MEMC ELECTR MATLS INC | COM | 552715104 | 111 | 12,100 | X |
| MFA MTG INVTS INC | COM | 55272X102 | 234 | 23,200 | X |
| MGM MIRAGE | COM | 552953101 | 222 | 4,900 | X |
| MRO SOFTWARE INC | COM | 55347W105 | 249 | 21,400 | X |
| MRV COMMUNICATIONS INC | COM | 553477100 | 192 | 57,800 | X |
| MACERICH CO | COM | 554382101 | 1,207 | 22,400 | X |
| MACK CALI RLTY CORP | COM | 554489104 | 1,235 | 27,500 | X |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 744 | 73,400 | X |
| MAGUIRE PPTYS INC | COM | 559775101 | 361 | 14,100 | X |
| MANITOWOC INC | COM | 563571108 | 488 | 16,500 | X |
| MANTECH INTL CORP | CL A | 564563104 | 680 | 33,200 | X |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 261 | 7,400 | X |
| MANULIFE FINL CORP | COM | 56501R106 | 1,022 | 27,500 | X |
| MANUGISTICS GROUP INC | COM | 565011103 | 228 | 33,300 | X |
| MAPINFO CORP | COM | 565105103 | 284 | 22,200 | X |
| MARATHON OIL CORP | COM | 565849106 | 2,397 | 71,200 | X |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3,616 | 78,100 | X |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 233 | 12,150 | X |
| MASCO CORP | COM | 574599106 | 2,551 | 83,800 | X |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1,644 | 35,000 | X |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 124 | 14,500 | X |
| MAY DEPT STORES CO | COM | 577778103 | 311 | 9,000 | X |
| MAXIMUS INC | COM | 577933104 | 420 | 12,000 | X |
| MCDONALDS CORP | COM | 580135101 | 3,923 | 137,300 | X |
| MCGRAW HILL COS INC | COM | 580645109 | 1,568 | 20,600 | X |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 836 | 24,600 | X |
| MEDTRONIC INC | COM | 585055106 | 6,284 | 131,600 | X |
| MELLON FINL CORP | COM | 58551A108 | 1,458 | 46,600 | X |
| MENS WEARHOUSE INC | COM | 587118100 | 433 | 16,300 | X |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 923 | 21,500 | X |
| MERCK & CO INC | COM | 589331107 | 11,671 | 264,100 | X |
| MERCURY GENL CORP NEW | COM | 589400100 | 1,453 | 29,100 | X |

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|------------------------------|---------------|-----------|--------|---------|---|
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 259 | 43,100 | X |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 168 | 24,145 | X |
| MERRILL LYNCH & CO INC | COM | 590188108 | 5,956 | 100,000 | X |
| METAL MGMT INC | COM NEW | 591097209 | 1,210 | 33,000 | X |
| METHODE ELECTRS INC | COM | 591520200 | 227 | 17,600 | X |
| METLIFE INC | COM | 59156R108 | 1,309 | 36,700 | X |
| MICROSOFT CORP | COM | 594918104 | 24,065 | 965,300 | X |
| MICROSEMI CORP | COM | 595137100 | 216 | 15,800 | X |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 245 | 6,600 | X |
| MILLS CORP | COM | 601148109 | 842 | 15,800 | X |
| MONACO COACH CORP | COM | 60886R103 | 614 | 22,900 | X |
| MONSANTO CO NEW | COM | 61166W101 | 997 | 27,200 | X |
| MOOG INC | CL A | 615394202 | 321 | 9,400 | X |
| MORGAN STANLEY | COM NEW | 617446448 | 7,266 | 126,800 | X |
| MOTOROLA INC | COM | 620076109 | 4,398 | 249,900 | X |
| MULTIMEDIA GAMES INC | COM | 625453105 | 735 | 29,700 | X |
| MYKROLIS CORP | COM | 62852P103 | 251 | 17,600 | X |
| NCO GROUP INC | COM | 628858102 | 497 | 21,300 | X |
| NII HLDGS INC | CL B NEW | 62913F201 | 263 | 7,500 | X |
| NIC INC | COM | 62914B100 | 278 | 46,000 | X |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 219 | 30,600 | X |
| NVR INC | COM | 62944T105 | 1,472 | 3,200 | X |
| NANOMETRICS INC | COM | 630077105 | 210 | 13,700 | X |
| NATIONAL CITY CORP | COM | 635405103 | 3,060 | 86,000 | X |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 296 | 8,200 | X |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 479 | 21,500 | X |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 538 | 26,600 | X |
| NDCHEALTH CORP | COM | 639480102 | 432 | 15,900 | X |
| NETEGRITY INC | COM | 64110P107 | 183 | 21,500 | X |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 211 | 21,100 | X |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 1,180 | 24,300 | X |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 1,050 | 38,400 | X |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 809 | 23,600 | X |
| NEWELL RUBBERMAID INC | COM | 651229106 | 954 | 41,100 | X |
| NEWFIELD EXPL CO | COM | 651290108 | 1,682 | 35,100 | X |
| NEWMONT MINING CORP | COM | 651639106 | 1,963 | 42,100 | X |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 3,420 | 138,700 | X |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 979 | 77,300 | X |
| NIKE INC | CL B | 654106103 | 1,378 | 17,700 | X |
| NOKIA CORP | SPONSORED ADR | 654902204 | 726 | 35,800 | X |
| NORTH AMERN PALLADIUM LTD | COM | 656912102 | 178 | 15,100 | X |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 956 | 22,600 | X |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,850 | 18,800 | X |
| NOVASTAR FINL INC | COM | 669947400 | 666 | 10,100 | X |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 213 | 32,400 | X |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 275 | 12,800 | X |
| O CHARLEYS INC | COM | 670823103 | 266 | 14,600 | X |
| OM GROUP INC | COM | 670872100 | 626 | 20,600 | X |
| OSI SYSTEMS INC | COM | 671044105 | 490 | 24,500 | X |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1,883 | 40,900 | X |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 319 | 11,800 | X |
| OLD NATL BANCORP IND | COM | 680033107 | 293 | 12,975 | X |
| OLD REP INTL CORP | COM | 680223104 | 1,036 | 42,200 | X |
| OMNICARE INC | COM | 681904108 | 709 | 16,000 | X |
| OMNICOM GROUP INC | COM | 681919106 | 1,637 | 20,400 | X |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 133 | 12,200 | X |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 942 | 34,500 | X |
| ONEOK INC NEW | COM | 682680103 | 304 | 13,500 | X |
| ORACLE CORP | COM | 68389X105 | 5,018 | 418,200 | X |
| ORBITAL SCIENCES CORP | COM | 685564106 | 724 | 57,800 | X |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 742 | 18,519 | X |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 264 | 8,300 | X |

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|------------------------------|-----------------|-----------|--------|---------|---|
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 152 | 19,200 | X |
| OSHKOSH TRUCK CORP | COM | 688239201 | 941 | 16,900 | X |
| PDI INC | COM | 69329V100 | 215 | 8,500 | X |
| PFF BANCORP INC | COM | 69331W104 | 259 | 6,800 | X |
| PMA CAP CORP | CL A | 693419202 | 144 | 23,700 | X |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2,682 | 48,400 | X |
| PPG INDS INC | COM | 693506107 | 396 | 6,800 | X |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 329 | 7,088 | X |
| PSS WORLD MED INC | COM | 69366A100 | 219 | 19,600 | X |
| PTEK HLDGS INC | COM | 69366M104 | 241 | 26,200 | X |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 626 | 25,350 | X |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 693 | 13,300 | X |
| PARAGON REAL EST EQT & INVT | COM | 69912Y107 | 2 | 10,400 | X |
| PARTNER COMMUNICATIONS CO LT | ADR | 70211M109 | 91 | 11,400 | X |
| PATHMARK STORES INC NEW | COM | 70322A101 | 178 | 22,300 | X |
| PATINA OIL & GAS CORP | COM | 703224105 | 1,211 | 46,150 | X |
| PAYCHEX INC | COM | 704326107 | 1,068 | 30,000 | X |
| PEGASUS COMMUNICATIONS CORP | CL A NEW | 705904605 | 254 | 6,621 | X |
| PENN NATL GAMING INC | COM | 707569109 | 1,108 | 38,500 | X |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 441 | 11,700 | X |
| PEPCO HOLDINGS INC | COM | 713291102 | 912 | 44,600 | X |
| PEPSICO INC | COM | 713448108 | 9,984 | 185,400 | X |
| PERKINELMER INC | COM | 714046109 | 321 | 15,500 | X |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 948 | 28,300 | X |
| PFIZER INC | COM | 717081103 | 29,865 | 852,080 | X |
| PHARMACEUTICAL RES INC | COM | 717125108 | 483 | 8,500 | X |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 258 | 15,100 | X |
| PHOTRONICS INC | COM | 719405102 | 543 | 30,700 | X |
| PITNEY BOWES INC | COM | 724479100 | 392 | 9,200 | X |
| PLEXUS CORP | COM | 729132100 | 653 | 36,700 | X |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1,949 | 60,000 | X |
| POGO PRODUCING CO | COM | 730448107 | 1,601 | 34,900 | X |
| POLYONE CORP | COM | 73179P106 | 396 | 59,500 | X |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 253 | 9,400 | X |
| POST PPTYS INC | COM | 737464107 | 360 | 12,500 | X |
| POZEN INC | COM | 73941U102 | 457 | 33,100 | X |
| PREMCO INC | COM | 74045Q104 | 694 | 22,400 | X |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 683 | 18,500 | X |
| PRICELINE COM INC | COM NEW | 741503403 | 286 | 10,600 | X |
| PRIMA ENERGY CORP | COM PAR \$0.015 | 741901201 | 256 | 7,400 | X |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 930 | 26,100 | X |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 334 | 15,700 | X |
| PROCTER & GAMBLE CO | COM | 742718109 | 15,029 | 143,300 | X |
| PRIVATEBANCORP INC | COM | 742962103 | 263 | 5,100 | X |
| PROGRESS ENERGY INC | COM | 743263105 | 913 | 19,400 | X |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 3,040 | 34,700 | X |
| PROLOGIS | SH BEN INT | 743410102 | 2,116 | 58,998 | X |
| PROTECTIVE LIFE CORP | COM | 743674103 | 300 | 8,000 | X |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 432 | 27,200 | X |
| PROVIDIAN FINL CORP | COM | 74406A102 | 145 | 11,100 | X |
| PRUDENTIAL FINL INC | COM | 744320102 | 2,664 | 59,500 | X |
| PUBLIC STORAGE INC | COM | 74460D109 | 2,983 | 61,300 | X |
| PULTE HOMES INC | COM | 745867101 | 684 | 12,300 | X |
| QUALCOMM INC | COM | 747525103 | 6,337 | 95,600 | X |
| QUEST SOFTWARE INC | COM | 74834T103 | 178 | 10,900 | X |
| QUOVADX INC | COM | 74913K106 | 65 | 17,700 | X |
| R & G FINANCIAL CORP | CL B | 749136107 | 568 | 16,450 | X |
| RC2 CORP | COM | 749388104 | 256 | 9,300 | X |
| RLI CORP | COM | 749607107 | 270 | 7,000 | X |
| RSA SEC INC | COM | 749719100 | 325 | 17,300 | X |
| RADIAN GROUP INC | COM | 750236101 | 493 | 11,576 | X |
| RADISYS CORP | COM | 750459109 | 236 | 11,300 | X |

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|------------------------------|------------|-----------|--------|---------|---|
| RAYONIER INC | COM | 754907103 | 699 | 16,000 | X |
| RAYOVAC CORP | COM | 755081106 | 1,104 | 38,600 | X |
| RAYTHEON CO | COM NEW | 755111507 | 1,388 | 44,300 | X |
| READERS DIGEST ASSN INC | COM | 755267101 | 151 | 10,700 | X |
| REALTY INCOME CORP | COM | 756109104 | 558 | 12,500 | X |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 1,024 | 36,400 | X |
| REDWOOD TR INC | COM | 758075402 | 1,169 | 18,800 | X |
| REGENCY CTRS CORP | COM | 758849103 | 921 | 19,700 | X |
| REGIS CORP MINN | COM | 758932107 | 276 | 6,200 | X |
| REGIONS FINL CORP | COM | 758940100 | 950 | 26,000 | X |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 1,167 | 33,200 | X |
| RENAL CARE GROUP INC | COM | 759930100 | 1,066 | 23,300 | X |
| RESMED INC | COM | 761152107 | 389 | 8,600 | X |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 980 | 16,200 | X |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 406 | 23,600 | X |
| RITE AID CORP | COM | 767754104 | 92 | 16,900 | X |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 247 | 8,300 | X |
| ROLLINS INC | COM | 775711104 | 258 | 10,000 | X |
| ROPER INDS INC NEW | COM | 776696106 | 410 | 8,500 | X |
| ROSS STORES INC | COM | 778296103 | 337 | 11,000 | X |
| ROUSE CO | COM | 779273101 | 1,683 | 31,400 | X |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 405 | 8,499 | X |
| RYLAND GROUP INC | COM | 783764103 | 1,022 | 11,500 | X |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 10,096 | 411,400 | X |
| SL GREEN RLTY CORP | COM | 78440X101 | 763 | 16,000 | X |
| SLM CORP | COM | 78442P106 | 1,862 | 44,500 | X |
| S1 CORPORATION | COM | 78463B101 | 211 | 27,800 | X |
| SRA INTL INC | CL A | 78464R105 | 233 | 6,300 | X |
| SWS GROUP INC | COM | 78503N107 | 270 | 15,089 | X |
| ST JUDE MED INC | COM | 790849103 | 1,399 | 19,400 | X |
| SANDERSON FARMS INC | COM | 800013104 | 264 | 7,200 | X |
| SARA LEE CORP | COM | 803111103 | 2,811 | 128,600 | X |
| SCANSOURCE INC | COM | 806037107 | 657 | 13,700 | X |
| SCHEIN HENRY INC | COM | 806407102 | 734 | 10,300 | X |
| SCHERING PLOUGH CORP | COM | 806605101 | 2,764 | 170,400 | X |
| SCHNITZER STL INDS | CL A | 806882106 | 263 | 8,250 | X |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1,122 | 96,600 | X |
| SEACHANGE INTL INC | COM | 811699107 | 222 | 14,500 | X |
| SEARS ROEBUCK & CO | COM | 812387108 | 958 | 22,300 | X |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 217 | 53,600 | X |
| SELECT COMFORT CORP | COM | 81616X103 | 276 | 10,000 | X |
| SELECTIVE INS GROUP INC | COM | 816300107 | 796 | 22,700 | X |
| SEMITOOL INC | COM | 816909105 | 220 | 17,400 | X |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 406 | 20,800 | X |
| SEROLOGICALS CORP | COM | 817523103 | 255 | 12,500 | X |
| SHAW GROUP INC | COM | 820280105 | 145 | 13,400 | X |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1,038 | 27,000 | X |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 599 | 15,000 | X |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 273 | 7,500 | X |
| SIGMATEL INC | COM | 82661W107 | 641 | 28,800 | X |
| SILGAN HOLDINGS INC | COM | 827048109 | 279 | 6,100 | X |
| SILICON GRAPHICS INC | COM | 827056102 | 191 | 75,000 | X |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 3,670 | 62,796 | X |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 399 | 34,200 | X |
| SOLA INTL INC | COM | 834092108 | 418 | 18,000 | X |
| SONIC CORP | COM | 835451105 | 743 | 21,600 | X |
| SONIC SOLUTIONS | COM | 835460106 | 233 | 12,100 | X |
| SONICWALL INC | COM | 835470105 | 694 | 76,900 | X |
| SOURCECORP | COM | 836167106 | 488 | 18,400 | X |
| SOUTHERN CO | COM | 842587107 | 2,376 | 77,900 | X |
| SOUTHERN UN CO NEW | COM | 844030106 | 374 | 19,740 | X |
| SOUTHTRUST CORP | COM | 844730101 | 677 | 20,400 | X |

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|------------------------------|----------------|-----------|-------|---------|---|
| SOUTHWEST AIRLS CO | COM | 844741108 | 986 | 69,400 | X |
| SOUTHWEST GAS CORP | COM | 844895102 | 232 | 9,900 | X |
| SPRINT CORP | COM FON GROUP | 852061100 | 2,822 | 153,100 | X |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 227 | 8,500 | X |
| STANDARD PAC CORP NEW | COM | 85375C101 | 756 | 12,600 | X |
| STANLEY WKS | COM | 854616109 | 1,016 | 23,800 | X |
| STATE STR CORP | COM | 857477103 | 2,565 | 49,200 | X |
| STERICYCLE INC | COM | 858912108 | 508 | 10,600 | X |
| STERLING FINL CORP WASH | COM | 859319105 | 254 | 6,900 | X |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 183 | 12,500 | X |
| STEWART ENTERPRISES INC | CL A | 860370105 | 448 | 61,600 | X |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 1,372 | 34,900 | X |
| STONE ENERGY CORP | COM | 861642106 | 430 | 8,700 | X |
| STRAYER ED INC | COM | 863236105 | 281 | 2,400 | X |
| STRYKER CORP | COM | 863667101 | 1,319 | 14,900 | X |
| SUMMIT PPTYS INC | COM | 866239106 | 246 | 10,300 | X |
| SUN COMMUNITIES INC | COM | 866674104 | 265 | 6,200 | X |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1,454 | 348,600 | X |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 326 | 9,100 | X |
| SUNTRUST BKS INC | COM | 867914103 | 1,854 | 26,600 | X |
| SUPERVALU INC | COM | 868536103 | 336 | 11,000 | X |
| SURMODICS INC | COM | 868873100 | 342 | 17,200 | X |
| SWIFT ENERGY CO | COM | 870738101 | 296 | 15,700 | X |
| SYSCO CORP | COM | 871829107 | 2,737 | 70,100 | X |
| TCF FINL CORP | COM | 872275102 | 991 | 19,400 | X |
| THQ INC | COM NEW | 872443403 | 380 | 18,800 | X |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 136 | 16,200 | X |
| TARGET CORP | COM | 87612E106 | 4,427 | 98,300 | X |
| TASER INTL INC | COM | 87651B104 | 321 | 4,100 | X |
| TAUBMAN CTRS INC | COM | 876664103 | 413 | 16,400 | X |
| TECH DATA CORP | COM | 878237106 | 700 | 17,100 | X |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 342 | 18,300 | X |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 967 | 27,700 | X |
| TELESYSTEM INTL WIRELESS INC | COM NEW | 879946606 | 199 | 17,500 | X |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 261 | 20,600 | X |
| TEXAS INDS INC | COM | 882491103 | 430 | 11,900 | X |
| TEXAS INSTRS INC | COM | 882508104 | 5,774 | 197,600 | X |
| TEXTRON INC | COM | 883203101 | 973 | 18,300 | X |
| THERMA-WAVE INC | COM | 88343A108 | 211 | 54,200 | X |
| THORNBURG MTG INC | COM | 885218107 | 921 | 29,600 | X |
| 3M CO | COM | 88579Y101 | 6,910 | 84,400 | X |
| TIMBERLAND CO | CL A | 887100105 | 1,225 | 20,600 | X |
| TIME WARNER INC | COM | 887317105 | 7,872 | 466,900 | X |
| TOLL BROTHERS INC | COM | 889478103 | 250 | 5,500 | X |
| TOO INC | COM | 890333107 | 371 | 17,700 | X |
| TRACTOR SUPPLY CO | COM | 892356106 | 256 | 6,600 | X |
| TRANSCANADA CORP | COM | 89353D107 | 995 | 46,300 | X |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 1,572 | 91,000 | X |
| TREDEGAR CORP | COM | 894650100 | 335 | 22,900 | X |
| TRIBUNE CO NEW | COM | 896047107 | 1,110 | 22,000 | X |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 293 | 12,750 | X |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 698 | 95,600 | X |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 852 | 49,700 | X |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 254 | 26,200 | X |
| TYSON FOODS INC | CL A | 902494103 | 1,235 | 68,400 | X |
| UICI | COM | 902737105 | 372 | 25,200 | X |
| US BANCORP DEL | COM NEW | 902973304 | 6,675 | 241,400 | X |
| UMPQUA HLDGS CORP | COM | 904214103 | 335 | 16,600 | X |
| UNION PAC CORP | COM | 907818108 | 1,639 | 27,400 | X |
| UNION PLANTERS CORP | COM | 908068109 | 931 | 31,200 | X |
| UNIT CORP | COM | 909218109 | 740 | 27,000 | X |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 1,281 | 40,300 | X |

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|------------------------------|------------|-----------|--------|---------|---|
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 983 | 50,100 | X |
| UNITED ONLINE INC | COM | 911268100 | 1,690 | 100,500 | X |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3,869 | 55,400 | X |
| UNITED STATIONERS INC | COM | 913004107 | 375 | 8,900 | X |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 709 | 20,900 | X |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 4,798 | 55,600 | X |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4,131 | 64,100 | X |
| UNITEDGLOBALCOM | CL A | 913247508 | 99 | 11,700 | X |
| UNITRIN INC | COM | 913275103 | 275 | 6,400 | X |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 247 | 20,600 | X |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 248 | 19,343 | X |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 983 | 67,200 | X |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 773 | 12,900 | X |
| VANS INC | COM | 921930103 | 250 | 16,900 | X |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 734 | 17,500 | X |
| VEECO INSTRS INC DEL | COM | 922417100 | 1,016 | 36,200 | X |
| VENTAS INC | COM | 92276F100 | 904 | 32,900 | X |
| VENTANA MED SYS INC | COM | 92276H106 | 527 | 12,861 | X |
| VERITY INC | COM | 92343C106 | 573 | 41,900 | X |
| VERITAS DGC INC | COM | 92343P107 | 900 | 43,500 | X |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 11,780 | 322,400 | X |
| VERITAS SOFTWARE CO | COM | 923436109 | 1,625 | 60,400 | X |
| VIASAT INC | COM | 92552V100 | 557 | 22,400 | X |
| VIACOM INC | CL B | 925524308 | 6,556 | 167,200 | X |
| VINTAGE PETE INC | COM | 927460105 | 384 | 26,200 | X |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 3,260 | 53,900 | X |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 7,431 | 158,100 | X |
| WAL MART STORES INC | COM | 931142103 | 17,125 | 286,900 | X |
| WALGREEN CO | COM | 931422109 | 3,644 | 110,600 | X |
| WASHINGTON MUT INC | COM | 939322103 | 5,659 | 132,500 | X |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 445 | 13,700 | X |
| WASTE CONNECTIONS INC | COM | 941053100 | 681 | 17,100 | X |
| WASTE MGMT INC DEL | COM | 94106L109 | 1,925 | 63,800 | X |
| WEBSense INC | COM | 947684106 | 1,184 | 40,000 | X |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 929 | 26,850 | X |
| WELLMAN INC | COM | 949702104 | 186 | 22,300 | X |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 1,820 | 16,000 | X |
| WELLS FARGO & CO NEW | COM | 949746101 | 11,266 | 198,800 | X |
| WENDYS INTL INC | COM | 950590109 | 464 | 11,400 | X |
| WESTAR ENERGY INC | COM | 95709T100 | 275 | 13,100 | X |
| WESTERN DIGITAL CORP | COM | 958102105 | 146 | 13,000 | X |
| WESTERN GAS RES INC | COM | 958259103 | 254 | 5,000 | X |
| WEYERHAEUSER CO | COM | 962166104 | 1,546 | 23,600 | X |
| WHIRLPOOL CORP | COM | 963320106 | 1,398 | 20,300 | X |
| WHOLE FOODS MKT INC | COM | 966837106 | 1,147 | 15,300 | X |
| WILMINGTON TRUST CORP | COM | 971807102 | 291 | 7,800 | X |
| WINN DIXIE STORES INC | COM | 974280109 | 212 | 27,900 | X |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 263 | 5,400 | X |
| WITNESS SYS INC | COM | 977424100 | 686 | 53,100 | X |
| WRIGHT MED GROUP INC | COM | 98235T107 | 368 | 12,000 | X |
| WRIGLEY WM JR CO | COM | 982526105 | 1,035 | 17,500 | X |
| WYETH | COM | 983024100 | 5,381 | 143,300 | X |
| XILINX INC | COM | 983919101 | 1,374 | 36,400 | X |
| YAHOO INC | COM | 984332106 | 2,811 | 58,000 | X |
| ZENITH NATL INS CORP | COM | 989390109 | 439 | 11,200 | X |
| ZIONS BANCORPORATION | COM | 989701107 | 965 | 16,900 | X |
| ZIX CORP | COM | 98974P100 | 159 | 10,900 | X |