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DEERE & CO
Form 13F-HR
November 12, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended: 30 September 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 -----	Moline, Illinois -----	November 12, 2004 -----
[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: 763

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Form 13F Information Table Value Total: \$1,209,255
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	SHRS or PRINCIPAL AMOUNT	INVESTMENT	
					SOLE	SHARE
ACE LTD	ORD	G0070K103	1,022	25,500	X	
ARCH CAP GROUP LTD	ORD	G0450A105	1,476	37,897	X	
BUNGE LIMITED	COM	G16962105	652	16,300	X	
CHINADOTCOM CORP	CL A	G2108N109	89	17,900	X	
EVEREST RE GROUP LTD	COM	G3223R108	1,085	14,600	X	
HELEN OF TROY CORP LTD	COM	G4388N106	1,187	43,600	X	
IPC HLDGS LTD	ORD	G4933P101	308	8,100	X	
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	1,313	35,800	X	
PARTNERRE LTD	COM	G6852T105	1,105	20,200	X	
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	965	18,700	X	
SEAGATE TECHNOLOGY	SHS	G7945J104	999	73,900	X	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	327	9,300	X	
XL CAP LTD	CL A	G98255105	991	13,400	X	
SBS BROADCASTING SA	ORD	L8137F102	276	8,200	X	
GENERAL MARITIME CORP	SHS	Y2692M103	1,122	32,200	X	
OMI CORP NEW	COM	Y6476W104	783	48,900	X	
AAR CORP	COM	000361105	264	21,200	X	
ADE CORP MASS	COM	00089C107	291	17,100	X	
ABM INDS INC	COM	000957100	320	15,900	X	
AFLAC INC	COM	001055102	2,008	51,200	X	
AK STL HLDG CORP	COM	001547108	1,000	122,500	X	
AMB PROPERTY CORP	COM	00163T109	663	17,900	X	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	342	11,200	X	
AT&T CORP	COM NEW	001957505	2,065	144,200	X	
A S V INC	COM	001963107	1,187	31,700	X	
AT&T WIRELESS SVCS INC	COM	00209A106	3,351	226,700	X	
AARON RENTS INC	COM	002535201	296	13,600	X	
ABBOTT LABS	COM	002824100	7,638	180,300	X	
ACCREDITED HOME LENDRS HLDG	COM	00437P107	1,009	26,200	X	
ACTEL CORP	COM	004934105	286	18,800	X	
ADMINISTAFF INC	COM	007094105	200	17,100	X	
AEROFLEX INC	COM	007768104	469	44,400	X	
AEROPOSTALE	COM	007865108	271	10,350	X	
AEGON N V	ORD AMER REG	007924103	990	91,700	X	
ADVANTA CORP	CL B	007942204	319	13,200	X	
AETNA INC NEW	COM	00817Y108	1,529	15,300	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,058	19,000	X	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,044	48,400	X	
AGILYSYS INC	COM	00847J105	1,127	65,200	X	
AGNICO EAGLE MINES LTD	COM	008474108	207	14,500	X	
AGRIUM INC	COM	008916108	188	10,600	X	
AKZO NOBEL NV	SPONSORED ADR	010199305	1,047	29,500	X	
ALASKA AIR GROUP INC	COM	011659109	315	12,700	X	

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ALBERTSONS INC	COM	013104104	938	39,200	X
ALCOA INC	COM	013817101	2,939	87,500	X
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	204	3,100	X
ALFA CORP	COM	015385107	183	13,100	X
ALIGN TECHNOLOGY INC	COM	016255101	306	20,000	X
ALLEGHANY CORP DEL	COM	017175100	409	1,500	X
ALLIANT TECHSYSTEMS INC	COM	018804104	260	4,300	X
ALLSTATE CORP	COM	020002101	4,765	99,300	X
ALLTEL CORP	COM	020039103	1,702	31,000	X
ALTRIA GROUP INC	COM	02209S103	10,687	227,200	X
AMAZON COM INC	COM	023135106	1,222	29,900	X
AMCOL INTL CORP	COM	02341W103	302	15,800	X
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,157	31,400	X
AMERICAN ELEC PWR INC	COM	025537101	1,272	39,800	X
AMERICAN EXPRESS CO	COM	025816109	5,846	113,600	X
AMERICAN FINL GROUP INC OHIO	COM	025932104	314	10,500	X
AMERICAN FINL RLTY TR	COM	02607P305	250	17,700	X
AMERICAN HEALTHWAYS INC	COM	02649V104	320	11,000	X
AMERICAN INTL GROUP INC	COM	026874107	16,229	238,700	X
AMERICAN PHYSICIANS CAPITAL	COM	028884104	309	10,100	X
AMERICREDIT CORP	COM	03060R101	487	23,300	X
AMERISTAR CASINOS INC	COM	03070Q101	755	24,944	X
AMERUS GROUP CO	COM	03072M108	312	7,600	X
AMERITRADE HLDG CORP NEW	COM	03074K100	168	14,000	X
AMGEN INC	COM	031162100	7,272	128,000	X
AMSURG CORP	COM	03232P405	693	32,700	X
ANADARKO PETE CORP	COM	032511107	2,396	36,100	X
ANALOG DEVICES INC	COM	032654105	1,466	37,800	X
ANHEUSER BUSCH COS INC	COM	035229103	4,341	86,900	X
ANNALY MTG MGMT INC	COM	035710409	310	18,100	X
AON CORP	COM	037389103	2,262	78,700	X
APACHE CORP	COM	037411105	1,639	32,700	X
APARTMENT INVT & MGMT CO	CL A	03748R101	526	15,128	X
APOLLO GROUP INC	CL A	037604105	1,658	22,600	X
APPLEBEES INTL INC	COM	037899101	702	27,750	X
APPLIED MATLS INC	COM	038222105	2,798	169,700	X
AQUANTIVE INC	COM	03839G105	110	11,400	X
ARCHSTONE SMITH TR	COM	039583109	1,013	32,017	X
ARDEN RLTY INC	COM	039793104	515	15,800	X
ARTISAN COMPONENTS INC	COM	042923102	288	9,900	X
ARTHROCARE CORP	COM	043136100	615	21,000	X
ASK JEEVES INC	COM	045174109	641	19,600	X
ASSOCIATED BANC CORP	COM	045487105	991	30,900	X
ASTEC INDS INC	COM	046224101	327	17,100	X
ASTORIA FINL CORP	COM	046265104	543	15,300	X
ATMOS ENERGY CORP	COM	049560105	537	21,300	X
ATWOOD OCEANICS INC	COM	050095108	352	7,400	X
AUTOLIV INC	COM	052800109	2,161	53,500	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	2,454	59,400	X
AVALONBAY CMNTYS INC	COM	053484101	696	11,557	X
AVATAR HLDGS INC	COM	053494100	276	6,500	X
AVERY DENNISON CORP	COM	053611109	401	6,100	X
AVOCENT CORP	COM	053893103	419	16,100	X
AVON PRODS INC	COM	054303102	2,075	47,500	X
AXCELIS TECHNOLOGIES INC	COM	054540109	317	38,300	X
BB&T CORP	COM	054937107	2,532	63,800	X
BCE INC	COM	05534B109	1,002	46,300	X
BJS WHOLESALE CLUB INC	COM	05548J106	227	8,300	X
BRE PROPERTIES INC	CL A	05564E106	311	8,100	X
BT GROUP PLC	ADR	05577E101	962	29,200	X
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	995	72,100	X
BANK OF AMERICA CORPORATION	COM	060505104	19,258	444,452	X

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BANK OF THE OZARKS INC	COM	063904106	334	11,222	X
BANK NEW YORK INC	COM	064057102	2,281	78,200	X
BAXTER INTL INC	COM	071813109	1,984	61,700	X
BEAR STEARNS COS INC	COM	073902108	702	7,300	X
BEAZER HOMES USA INC	COM	07556Q105	716	6,700	X
BECTON DICKINSON & CO	COM	075887109	1,318	25,500	X
BED BATH & BEYOND INC	COM	075896100	816	22,000	X
BELDEN CDT INC	COM	077454106	674	30,900	X
BELL MICROPRODUCTS INC	COM	078137106	299	38,600	X
BELLSOUTH CORP	COM	079860102	6,248	230,400	X
BENCHMARK ELECTRS INC	COM	08160H101	672	22,550	X
BEST BUY INC	COM	086516101	1,448	26,700	X
BIOGEN IDEC INC	COM	09062X103	2,092	34,200	X
BIOSITE INC	COM	090945106	1,444	29,500	X
BLACK & DECKER CORP	COM	091797100	1,123	14,500	X
BLOCK H & R INC	COM	093671105	346	7,000	X
BLUEGREEN CORP	COM	096231105	352	31,600	X
BOEING CO	COM	097023105	4,377	84,800	X
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	534	21,400	X
BOSTON PROPERTIES INC	COM	101121101	964	17,400	X
BOSTON SCIENTIFIC CORP	COM	101137107	2,646	66,600	X
BOWNE & CO INC	COM	103043105	282	21,700	X
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	390	13,700	X
BRIGGS & STRATTON CORP	COM	109043109	796	9,800	X
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	957	17,620	X
BRISTOL MYERS SQUIBB CO	COM	110122108	4,632	195,700	X
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	908	31,100	X
BROADCOM CORP	CL A	111320107	1,302	47,700	X
BROCADE COMMUNICATIONS SYS I	COM	111621108	1,148	203,100	X
BUCKEYE TECHNOLOGIES INC	COM	118255108	266	23,900	X
BUILDING MATLS HLDG CORP	COM	120113105	694	25,200	X
BURLINGTON RES INC	COM	122014103	2,774	68,000	X
C&D TECHNOLOGIES INC	COM	124661109	352	18,500	X
CBL & ASSOC PPTYS INC	COM	124830100	305	5,000	X
CEC ENTMT INC	COM	125137109	779	21,200	X
CIGNA CORP	COM	125509109	968	13,900	X
CNET NETWORKS INC	COM	12613R104	297	32,500	X
CTS CORP	COM	126501105	609	48,300	X
CVS CORP	COM	126650100	1,685	40,000	X
CACI INTL INC	CL A	127190304	1,129	21,400	X
CAL DIVE INTL INC	COM	127914109	862	24,200	X
CAMBREX CORP	COM	132011107	514	23,400	X
CAMDEN PPTY TR	SH BEN INT	133131102	296	6,400	X
CAPITAL ONE FINL CORP	COM	14040H105	2,845	38,500	X
CARBO CERAMICS INC	COM	140781105	346	4,800	X
CARDINAL HEALTH INC	COM	14149Y108	2,149	49,100	X
CAREMARK RX INC	COM	141705103	2,088	65,116	X
CARRAMERICA RLTY CORP	COM	144418100	461	14,100	X
CASEYS GEN STORES INC	COM	147528103	327	17,600	X
CASH AMER INTL INC	COM	14754D100	516	21,100	X
CATELLUS DEV CORP NEW	COM	149113102	604	22,800	X
CATERPILLAR INC DEL	COM	149123101	2,767	34,400	X
CEMEX S A	SPON ADR 5 ORD	151290889	909	32,300	X
CENDANT CORP	COM	151313103	2,216	102,600	X
CENTERPOINT PPTYS TR	COM	151895109	327	7,500	X
CENTEX CORP	COM	152312104	807	16,000	X
CENTRAL PKG CORP	COM	154785109	190	14,400	X
CEPHEID	COM	15670R107	106	12,300	X
CEPHALON INC	COM	156708109	1,241	25,900	X
CERADYNE INC	COM	156710105	307	7,000	X
CERNER CORP	COM	156782104	536	12,400	X
CHARMING SHOPPES INC	COM	161133103	113	15,900	X

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CHELSEA PPTY GROUP INC	COM	163421100	476	7,100	X
CHEMED CORP NEW	COM	16359R103	301	5,400	X
CHENIERE ENERGY INC	COM NEW	16411R208	287	14,500	X
CHESAPEAKE CORP	COM	165159104	267	11,100	X
CHESAPEAKE ENERGY CORP	COM	165167107	716	45,200	X
CHEVRONTEXACO CORP	COM	166764100	13,287	247,700	X
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	323	2,000	X
CHICOS FAS INC	COM	168615102	869	25,400	X
CHUBB CORP	COM	171232101	3,437	48,900	X
CINCINNATI FINL CORP	COM	172062101	989	24,000	X
CISCO SYS INC	COM	17275R102	12,317	680,500	X
CITIGROUP INC	COM	172967101	23,242	526,800	X
CLAIRES STORES INC	COM	179584107	1,237	49,400	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,664	53,400	X
CLEVELAND CLIFFS INC	COM	185896107	348	4,300	X
COACHMEN INDS INC	COM	189873102	290	18,400	X
COCA COLA CO	COM	191216100	8,503	212,300	X
COCA COLA ENTERPRISES INC	COM	191219104	446	23,600	X
COHERENT INC	COM	192479103	488	18,800	X
COINSTAR INC	COM	19259P300	818	35,100	X
COLDWATER CREEK INC	COM	193068103	482	23,100	X
COLGATE PALMOLIVE CO	COM	194162103	2,417	53,500	X
COLUMBIA SPORTSWEAR CO	COM	198516106	305	5,600	X
COMCAST CORP NEW	CL A	20030N101	6,086	215,500	X
COMMERCE BANCSHARES INC	COM	200525103	991	20,600	X
COMMERCIAL FEDERAL CORPORATI	COM	201647104	712	26,400	X
COMPUCREDIT CORP	COM	20478N100	1,110	59,600	X
COMPUTER ASSOC INTL INC	COM	204912109	1,233	46,900	X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1,162	61,700	X
CONAGRA FOODS INC	COM	205887102	1,368	53,200	X
CONNETICS CORP	COM	208192104	438	16,200	X
CONOCOPHILLIPS	COM	20825C104	6,479	78,200	X
CONSTELLATION BRANDS INC	CL A	21036P108	818	21,500	X
COOPER COS INC	COM NEW	216648402	315	4,600	X
CORN PRODS INTL INC	COM	219023108	277	6,000	X
CORNING INC	COM	219350105	1,530	138,100	X
COSTCO WHSL CORP NEW	COM	22160K105	1,918	46,200	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2,214	56,200	X
COUSINS PPTYS INC	COM	222795106	271	7,900	X
COVANCE INC	COM	222816100	424	10,600	X
COVENTRY HEALTH CARE INC	COM	222862104	1,662	31,150	X
COX COMMUNICATIONS INC NEW	CL A	224044107	759	22,900	X
COX RADIO INC	CL A	224051102	187	12,500	X
CRESCENT REAL ESTATE EQUITIE	COM	225756105	252	16,000	X
CUMMINS INC	COM	231021106	281	3,800	X
CYBEROPTICS CORP	COM	232517102	296	19,200	X
D R HORTON INC	COM	23331A109	725	21,900	X
DAKTRONICS INC	COM	234264109	223	9,130	X
DANAHER CORP DEL	COM	235851102	1,220	23,800	X
DATASCOPE CORP	COM	238113104	407	10,900	X
DELL INC	COM	24702R101	9,071	254,800	X
DELUXE CORP	COM	248019101	271	6,600	X
DENDRITE INTL INC	COM	248239105	351	21,800	X
DENTSPLY INTL INC NEW	COM	249030107	1,013	19,500	X
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	642	16,400	X
DEVON ENERGY CORP NEW	COM	25179M103	1,711	24,100	X
DIAMONDCUSTER INTL INC	COM	25278P106	450	36,900	X
DICKS SPORTING GOODS INC	COM	253393102	338	9,500	X
DIGITAL INSIGHT CORP	COM	25385P106	151	11,100	X
DIODES INC	COM	254543101	332	12,900	X
DIRECTV GROUP INC	COM	25459L106	1,134	64,474	X
DISNEY WALT CO	COM DISNEY	254687106	4,657	206,500	X

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DITECH COMMUNICATIONS CORP	COM	25500M103	322	14,400	X
DOMINION RES INC VA NEW	COM	25746U109	2,147	32,900	X
DORAL FINL CORP	COM	25811P100	997	24,050	X
DOW CHEM CO	COM	260543103	4,256	94,200	X
DRIL-QUIP INC	COM	262037104	261	11,700	X
DU PONT E I DE NEMOURS & CO	COM	263534109	4,310	100,700	X
DUKE ENERGY CORP	COM	264399106	2,108	92,100	X
DUKE REALTY CORP	COM NEW	264411505	770	23,194	X
DUPONT PHOTOMASKS INC	COM	26613X101	549	32,200	X
DUSA PHARMACEUTICALS INC	COM	266898105	227	19,800	X
DYNEGY INC NEW	CL A	26816Q101	96	19,200	X
EGL INC	COM	268484102	324	10,700	X
E M C CORP MASS	COM	268648102	2,811	243,600	X
EPIQ SYS INC	COM	26882D109	977	62,700	X
EASTMAN KODAK CO	COM	277461109	1,047	32,500	X
EBAY INC	COM	278642103	5,507	59,900	X
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	710	22,800	X
ECOLLEGE COM	COM	27887E100	107	11,100	X
EDUCATION MGMT CORP	COM	28139T101	376	14,100	X
ELECTRO SCIENTIFIC INDS	COM	285229100	200	11,500	X
ELECTRONIC ARTS INC	COM	285512109	1,384	30,100	X
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	965	28,300	X
ELKCORP	COM	287456107	577	20,800	X
EMERSON ELEC CO	COM	291011104	3,942	63,700	X
ENERGY PARTNERS LTD	COM	29270U105	277	17,000	X
ENTEGRIS INC	COM	29362U104	917	109,900	X
ENTERGY CORP NEW	COM	29364G103	1,406	23,200	X
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	99	13,000	X
EON LABS INC	COM	29412E100	597	27,500	X
EPICOR SOFTWARE CORP	COM	29426L108	316	26,300	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2,710	99,436	X
EQUITY ONE	COM	294752100	222	11,300	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1,414	45,600	X
ERESEARCHTECHNOLOGY INC	COM	29481V108	468	35,100	X
ERIE INDTY CO	CL A	29530P102	327	6,400	X
ESPEED INC	CL A	296643109	187	19,000	X
ESSEX PPTY TR INC	COM	297178105	266	3,700	X
ETHAN ALLEN INTERIORS INC	COM	297602104	542	15,600	X
EXELON CORP	COM	30161N101	2,440	66,500	X
EXPEDITORS INTL WASH INC	COM	302130109	362	7,000	X
EXPRESSJET HOLDINGS INC	CL A	30218U108	1,194	119,300	X
EXPRESS SCRIPTS INC	COM	302182100	1,098	16,800	X
EXXON MOBIL CORP	COM	30231G102	32,536	673,200	X
FEI CO	COM	30241L109	243	12,300	X
FPL GROUP INC	COM	302571104	355	5,200	X
FEDERAL HOME LN MTG CORP	COM	313400301	4,521	69,300	X
FEDERAL NATL MTG ASSN	COM	313586109	7,551	119,100	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	365	8,300	X
FEDEX CORP	COM	31428X106	2,579	30,100	X
FIDELITY NATL FINL INC	COM	316326107	1,982	52,012	X
FIFTH THIRD BANCORP	COM	316773100	2,377	48,300	X
FINANCIAL FED CORP	COM	317492106	330	8,800	X
FIRST AMERN CORP CALIF	COM	318522307	968	31,400	X
FIRST DATA CORP	COM	319963104	3,819	87,800	X
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	318	15,900	X
FIRST HORIZON NATL CORP	COM	320517105	967	22,300	X
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	244	6,600	X
FIRSTENERGY CORP	COM	337932107	2,321	56,500	X
FLOWERS FOODS INC	COM	343498101	558	21,600	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	3,449	245,500	X
FOREST LABS INC	COM	345838106	2,378	52,900	X
FOX ENTMT GROUP INC	CL A	35138T107	527	19,000	X

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FRANKLIN RES INC	COM	354613101	898	16,100	X
FREMONT GEN CORP	COM	357288109	727	31,400	X
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	940	49,200	X
FRONTIER OIL CORP	COM	35914P105	1,074	45,500	X
FURNITURE BRANDS INTL INC	COM	360921100	248	9,900	X
GALLAGHER ARTHUR J & CO	COM	363576109	490	14,800	X
GANNETT INC	COM	364730101	2,647	31,600	X
GAP INC DEL	COM	364760108	1,166	62,500	X
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	175	30,900	X
GENENTECH INC	COM NEW	368710406	2,338	44,600	X
GENERAL CABLE CORP DEL NEW	COM	369300108	712	66,900	X
GENERAL DYNAMICS CORP	COM	369550108	3,063	30,000	X
GENERAL ELEC CO	COM	369604103	35,890	1,068,800	X
GENERAL GROWTH PPTYS INC	COM	370021107	2,096	67,600	X
GENERAL MLS INC	COM	370334104	1,311	29,200	X
GENERAL MTRS CORP	COM	370442105	1,980	46,600	X
GENESCO INC	COM	371532102	666	28,300	X
GETTY IMAGES INC	COM	374276103	896	16,200	X
GEVITY HR INC	COM	374393106	317	20,600	X
GILEAD SCIENCES INC	COM	375558103	2,415	64,600	X
GILLETTE CO	COM	375766102	4,216	101,000	X
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1,019	23,300	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	1,147	36,900	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,387	12,500	X
GOLDMAN SACHS GROUP INC	COM	38141G104	3,692	39,600	X
GREATER BAY BANCORP	COM	391648102	282	9,800	X
GREENPOINT FINL CORP	COM	395384100	347	7,500	X
GREIF INC	CL A	397624107	308	7,300	X
GUESS INC	COM	401617105	312	17,500	X
GUIDANT CORP	COM	401698105	2,087	31,600	X
HCA INC	COM	404119109	1,785	46,800	X
HCC INS HLDGS INC	COM	404132102	347	11,500	X
HNI CORP	COM	404251100	293	7,400	X
HRPT PPTYS TR	COM SH BEN INT	40426W101	487	44,300	X
HAEMONETICS CORP	COM	405024100	578	17,600	X
HAIN CELESTIAL GROUP INC	COM	405217100	548	31,000	X
HALLIBURTON CO	COM	406216101	1,492	44,300	X
HARLAND JOHN H CO	COM	412693103	298	9,500	X
HARLEY DAVIDSON INC	COM	412822108	1,765	29,700	X
HARRIS CORP DEL	COM	413875105	264	4,800	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,821	29,400	X
HARVEST NATURAL RESOURCES IN	COM	41754V103	334	20,100	X
HEALTH CARE PPTY INVS INC	COM	421915109	549	21,100	X
HEALTHCARE RLTY TR	COM	421946104	269	6,900	X
HEADWATERS INC	COM	42210P102	1,012	32,800	X
HEALTH CARE REIT INC	COM	42217K106	289	8,200	X
HEALTHEXTRAS INC	COM	422211102	148	10,600	X
HEIDRICK & STRUGGLES INTL IN	COM	422819102	331	11,500	X
HEINZ H J CO	COM	423074103	1,275	35,400	X
HELIX TECHNOLOGY CORP	COM	423319102	258	19,000	X
HERITAGE PPTY INVT TR INC	COM	42725M107	388	13,300	X
HEWLETT PACKARD CO	COM	428236103	6,739	359,400	X
HIBERNIA CORP	CL A	428656102	1,001	37,900	X
HIGHWOODS PPTYS INC	COM	431284108	212	8,600	X
HILB ROGAL & HOBBS CO	COM	431294107	735	20,300	X
HILLENBRAND INDS INC	COM	431573104	303	6,000	X
HOLOGIC INC	COM	436440101	308	16,000	X
HOME DEPOT INC	COM	437076102	9,087	231,800	X
HOME PROPERTIES INC	COM	437306103	207	5,235	X
HONEYWELL INTL INC	COM	438516106	3,102	86,500	X
HORACE MANN EDUCATORS CORP N	COM	440327104	341	19,400	X
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	455	10,700	X

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HOST MARRIOTT CORP NEW	COM	44107P104	739	52,700	X
HOUSTON EXPL CO	COM	442120101	849	14,300	X
HOVNANIAN ENTERPRISES INC	CL A	442487203	986	24,600	X
HUNTINGTON BANCSHARES INC	COM	446150104	996	40,000	X
IAC INTERACTIVECORP	COM	44919P102	751	34,100	X
IHOP CORP	COM	449623107	332	8,700	X
ILLINOIS TOOL WKS INC	COM	452308109	2,488	26,700	X
IMPAC MTG HLDGS INC	COM	45254P102	994	37,800	X
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	950	61,700	X
INDEVUS PHARMACEUTICALS INC	COM	454072109	262	36,900	X
INFINITY PPTY & CAS CORP	COM	45665Q103	1,482	50,200	X
INFORMATION HLDGS INC	COM	456727106	223	8,200	X
INLAND REAL ESTATE CORP	COM	457461101	157	10,700	X
INNKEEPERS USA TR	COM	4576J0104	404	32,500	X
INSIGHT ENTERPRISES INC	COM	45765U103	273	16,200	X
INPUT/OUTPUT INC	COM	457652105	303	29,400	X
INSITUFORM TECHNOLOGIES INC	CL A	457667103	616	33,000	X
INSIGHT COMMUNICATIONS INC	CL A	45768V108	165	18,800	X
INTEL CORP	COM	458140100	13,218	658,900	X
INTERGRAPH CORP	COM	458683109	299	11,000	X
INTERNATIONAL BANCSHARES COR	COM	459044103	511	13,900	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	14,867	173,400	X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1,262	35,100	X
INTL PAPER CO	COM	460146103	1,976	48,900	X
INTERNET SEC SYS INC	COM	46060X107	399	23,500	X
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	334	21,800	X
IPAYMENT INC	COM	46262E105	328	8,160	X
IRWIN FINL CORP	COM	464119106	532	20,600	X
ISHARES TR	RUSSELL 2000	464287655	3,723	32,700	X
ISHARES TR	RUSSELL 3000	464287689	11,060	175,000	X
ISHARES TR	S&P SMLCAP 600	464287804	2,164	15,000	X
ISPAT INTL N V	NY REG SH CL A	464899103	310	10,700	X
IVILLAGE INC	COM	46588H105	279	46,500	X
JLG INDS INC	COM	466210101	648	38,600	X
JPMORGAN & CHASE & CO	COM	46625H100	15,246	383,728	X
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	291	9,200	X
JACK IN THE BOX INC	COM	466367109	1,199	37,800	X
JAKKS PAC INC	COM	47012E106	320	13,900	X
JEFFERSON PILOT CORP	COM	475070108	1,023	20,600	X
JOHNSON & JOHNSON	COM	478160104	18,268	324,300	X
JOHNSON CTLS INC	COM	478366107	1,329	23,400	X
JOS A BANK CLOTHIERS INC	COM	480838101	288	10,400	X
JUPITERMEDIA CORP	COM	48207D101	352	19,800	X
KANSAS CITY SOUTHERN	COM NEW	485170302	546	36,000	X
KB HOME	COM	48666K109	1,031	12,200	X
KELLOGG CO	COM	487836108	1,045	24,500	X
KENSEY NASH CORP	COM	490057106	657	25,100	X
KERR MCGEE CORP	COM	492386107	2,118	37,000	X
KEYCORP NEW	COM	493267108	1,305	41,300	X
KIMBERLY CLARK CORP	COM	494368103	3,262	50,500	X
KIMCO REALTY CORP	COM	49446R109	923	18,000	X
KINDER MORGAN INC KANS	COM	49455P101	565	9,000	X
KOHL'S CORP	COM	500255104	1,455	30,200	X
KORN FERRY INTL	COM NEW	500643200	299	16,400	X
KOS PHARMACEUTICALS INC	COM	500648100	442	12,400	X
KRAFT FOODS INC	CL A	50075N104	2,141	67,500	X
KULICKE & SOFFA INDS INC	COM	501242101	126	22,300	X
KYPHON INC	COM	501577100	315	12,700	X
LCA-VISION INC	COM PAR \$.001	501803308	281	10,900	X
LA Z BOY INC	COM	505336107	445	29,300	X
LABOR READY INC	COM NEW	505401208	1,103	78,700	X
LAFARGE NORTH AMERICA INC	COM	505862102	675	14,400	X

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LANDAMERICA FINL GROUP INC	COM	514936103	1,370	30,100	X
LANDRYS RESTAURANTS INC	COM	51508L103	325	11,900	X
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	422	15,300	X
LEHMAN BROS HLDGS INC	COM	524908100	2,224	27,900	X
LENNAR CORP	CL A	526057104	1,057	22,200	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2,367	271,500	X
LIBERTY PPTY TR	SH BEN INT	531172104	546	13,700	X
LILLY ELI & CO	COM	532457108	6,227	103,700	X
LINCOLN NATL CORP IND	COM	534187109	982	20,900	X
LINDSAY MFG CO	COM	535555106	300	11,200	X
LINEAR TECHNOLOGY CORP	COM	535678106	294	8,100	X
LINENS N THINGS INC	COM	535679104	496	21,400	X
LOCKHEED MARTIN CORP	COM	539830109	2,103	37,700	X
LOEWS CORP	COM	540424108	1,041	17,800	X
LONE STAR TECHNOLOGIES INC	COM	542312103	348	9,200	X
LOUISIANA PAC CORP	COM	546347105	210	8,100	X
LOWES COS INC	COM	548661107	4,299	79,100	X
LUCENT TECHNOLOGIES INC	COM	549463107	1,367	431,300	X
MBNA CORP	COM	55262L100	2,880	114,300	X
M D C HLDGS INC	COM	552676108	1,193	16,323	X
MEMC ELECTR MATLS INC	COM	552715104	339	40,000	X
MRO SOFTWARE INC	COM	55347W105	303	30,300	X
MACERICH CO	COM	554382101	501	9,400	X
MACK CALI RLTY CORP	COM	554489104	598	13,500	X
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	712	61,700	X
MANITOWOC INC	COM	563571108	691	19,500	X
MANNING GREG AUCTIONS INC	COM	563823103	283	25,300	X
MAPINFO CORP	COM	565105103	278	25,700	X
MARATHON OIL CORP	COM	565849106	2,572	62,300	X
MARSH & MCLENNAN COS INC	COM	571748102	2,412	52,700	X
MARVEL ENTERPRISES INC	COM	57383M108	299	20,550	X
MASCO CORP	COM	574599106	1,523	44,100	X
MATTEL INC	COM	577081102	981	54,100	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,370	32,400	X
MAY DEPT STORES CO	COM	577778103	1,246	48,600	X
MAXIMUS INC	COM	577933104	464	16,100	X
MCDONALDS CORP	COM	580135101	3,551	126,700	X
MCGRAW HILL COS INC	COM	580645109	1,538	19,300	X
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	188	28,800	X
MEDTRONIC INC	COM	585055106	6,332	122,000	X
MELLON FINL CORP	COM	58551A108	1,182	42,700	X
MENS WEARHOUSE INC	COM	587118100	706	24,300	X
MERCK & CO INC	COM	589331107	8,059	244,200	X
MERCURY COMPUTER SYS	COM	589378108	338	12,600	X
MERCURY GENL CORP NEW	COM	589400100	1,470	27,800	X
MERISTAR HOSPITALITY CORP	COM	58984Y103	77	14,045	X
MERRILL LYNCH & CO INC	COM	590188108	4,793	96,400	X
METAL MGMT INC	COM NEW	591097209	1,154	63,500	X
METALS USA INC	COM NEW	591324207	614	34,600	X
METHODE ELECTRS INC	COM	591520200	225	17,600	X
METLIFE INC	COM	59156R108	1,565	40,500	X
MICROSOFT CORP	COM	594918104	25,844	934,700	X
MICROSEMI CORP	COM	595137100	340	24,100	X
MICROTUNE INC DEL	COM	59514P109	98	18,500	X
MID-AMER APT CMNTYS INC	COM	59522J103	347	8,900	X
MILLS CORP	COM	601148109	446	8,600	X
MOBILE MINI INC	COM	60740F105	246	9,900	X
MONSANTO CO NEW	COM	61166W101	994	27,300	X
MOOG INC	CL A	615394202	240	6,600	X
MORGAN STANLEY	COM NEW	617446448	5,453	110,600	X
MOTOROLA INC	COM	620076109	4,256	235,900	X
NBTY INC	COM	628782104	496	23,000	X

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NCO GROUP INC	COM	628858102	1,240	46,000	X
NS GROUP INC	COM	628916108	318	17,200	X
NIC INC	COM	62914B100	366	68,300	X
NUI CORP	COM	629431107	236	17,700	X
NVR INC	COM	62944T105	1,433	2,600	X
NARA BANCORP INC	COM	63080P105	302	15,000	X
NATIONAL CITY CORP	COM	635405103	3,368	87,221	X
NATIONWIDE FINL SVCS INC	CL A	638612101	309	8,800	X
NATIONWIDE HEALTH PPTYS INC	COM	638620104	222	10,700	X
NAVIGANT CONSULTING INC	COM	63935N107	316	14,400	X
NEOWARE SYS INC	COM	64065P102	117	14,100	X
NETBANK INC	COM	640933107	114	11,400	X
NETEGRITY INC	COM	64110P107	306	40,700	X
NETGEAR INC	COM	64111Q104	335	27,400	X
NEW CENTURY FINANCIAL CORP	COM	64352D101	1,162	19,300	X
NEW PLAN EXCEL RLTY TR INC	COM	648053106	580	23,200	X
NEW YORK CMNTY BANCORP INC	COM	649445103	984	47,900	X
NEWELL RUBBERMAID INC	COM	651229106	938	46,800	X
NEWFIELD EXPL CO	COM	651290108	1,678	27,400	X
NEWMONT MINING CORP	COM	651639106	1,844	40,500	X
NEWPORT CORP	COM	651824104	328	28,600	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2,463	103,300	X
NEXTEL PARTNERS INC	CL A	65333F107	993	59,900	X
NIKE INC	CL B	654106103	1,292	16,400	X
NOKIA CORP	SPONSORED ADR	654902204	980	71,400	X
NORTHFIELD LABS INC	COM	666135108	270	20,200	X
NORTHROP GRUMMAN CORP	COM	666807102	1,931	36,200	X
NOVATEL WIRELESS INC	COM NEW	66987M604	343	14,600	X
NOVASTAR FINL INC	COM	669947400	741	17,000	X
NOVEN PHARMACEUTICALS INC	COM	670009109	577	27,700	X
O CHARLEYS INC	COM	670823103	341	20,900	X
OM GROUP INC	COM	670872100	1,762	48,200	X
OCCIDENTAL PETE CORP DEL	COM	674599105	2,204	39,400	X
OCULAR SCIENCES INC	COM	675744106	254	5,300	X
ODYSSEY RE HLDGS CORP	COM	67612W108	308	13,900	X
OFFSHORE LOGISTICS INC	COM	676255102	1,342	39,000	X
OIL STS INTL INC	COM	678026105	1,447	77,400	X
OLD REP INTL CORP	COM	680223104	1,066	42,600	X
OLIN CORP	COM PAR \$1	680665205	766	38,300	X
OMNICOM GROUP INC	COM	681919106	1,388	19,000	X
ONEOK INC NEW	COM	682680103	351	13,500	X
OPENWAVE SYS INC	COM NEW	683718308	1,161	131,600	X
ORACLE CORP	COM	68389X105	4,288	380,100	X
ORASURE TECHNOLOGIES INC	COM	68554V108	142	22,500	X
ORBITAL SCIENCES CORP	COM	685564106	338	29,600	X
OREGON STL MLS INC	COM	686079104	303	18,200	X
O REILLY AUTOMOTIVE INC	COM	686091109	590	15,419	X
OSHKOSH B GOSH INC	CL A	688222207	230	11,400	X
OSHKOSH TRUCK CORP	COM	688239201	1,016	17,800	X
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	293	5,900	X
PDI INC	COM	69329V100	440	16,300	X
PNC FINL SVCS GROUP INC	COM	693475105	2,851	52,700	X
PPG INDS INC	COM	693506107	355	5,800	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	877	41,650	X
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	324	14,773	X
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	352	6,500	X
PARK ELECTROCHEMICAL CORP	COM	700416209	280	13,200	X
PATHMARK STORES INC NEW	COM	70322A101	53	11,000	X
PATINA OIL & GAS CORP	COM	703224105	1,238	41,850	X
PAXAR CORP	COM	704227107	338	14,900	X
PAYCHEX INC	COM	704326107	1,004	33,300	X
PENN NATL GAMING INC	COM	707569109	1,212	30,000	X

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PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	224	5,800	X
PEPSICO INC	COM	713448108	8,358	171,800	X
PERFORMANCE FOOD GROUP CO	COM	713755106	244	10,300	X
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	987	28,000	X
PFIZER INC	COM	717081103	24,730	808,180	X
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	268	10,700	X
PHILLIPS VAN HEUSEN CORP	COM	718592108	316	14,200	X
PHOTRONICS INC	COM	719405102	653	39,300	X
PITNEY BOWES INC	COM	724479100	362	8,200	X
PIXELWORKS INC	COM	72581M107	256	25,600	X
PLUM CREEK TIMBER CO INC	COM	729251108	1,044	29,800	X
POGO PRODUCING CO	COM	730448107	1,276	26,900	X
POLYONE CORP	COM	73179P106	926	123,200	X
POWERWAVE TECHNOLOGIES INC	COM	739363109	654	106,100	X
POZEN INC	COM	73941U102	295	33,800	X
PREMCO INC	COM	74045Q104	716	18,600	X
PRENTISS PPTYS TR	SH BEN INT	740706106	421	11,700	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	510	25,300	X
PROASSURANCE CORP	COM	74267C106	378	10,800	X
PROCTER & GAMBLE CO	COM	742718109	14,299	264,200	X
PROGRESSIVE CORP OHIO	COM	743315103	3,026	35,700	X
PROLOGIS	SH BEN INT	743410102	1,032	29,298	X
PROTECTIVE LIFE CORP	COM	743674103	307	7,800	X
PROVINCE HEALTHCARE CO	COM	743977100	795	38,000	X
PROVIDIAN FINL CORP	COM	74406A102	172	11,100	X
PRUDENTIAL FINL INC	COM	744320102	2,498	53,100	X
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	284	11,200	X
PUBLIC STORAGE INC	COM	74460D109	1,036	20,900	X
PULTE HOMES INC	COM	745867101	755	12,300	X
QUALCOMM INC	COM	747525103	6,364	163,000	X
QUANEX CORP	COM	747620102	1,385	27,000	X
QUEST SOFTWARE INC	COM	74834T103	167	15,000	X
R & G FINANCIAL CORP	CL B	749136107	481	12,450	X
RADIAN GROUP INC	COM	750236101	581	12,576	X
RADIO ONE INC	CL D NON VTG	75040P405	149	10,500	X
RADISYS CORP	COM	750459109	306	21,900	X
RAYONIER INC	COM	754907103	362	8,000	X
RAYTHEON CO	COM NEW	755111507	1,607	42,300	X
REALTY INCOME CORP	COM	756109104	288	6,400	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	897	31,200	X
REDWOOD TR INC	COM	758075402	712	11,400	X
REGENCY CTRS CORP	COM	758849103	456	9,800	X
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1,171	29,500	X
RENAL CARE GROUP INC	COM	759930100	790	24,500	X
REPSOL YPF S A	SPONSORED ADR	76026T205	1,035	47,200	X
RESMED INC	COM	761152107	409	8,600	X
RESOURCES CONNECTION INC	COM	76122Q105	310	8,200	X
RITE AID CORP	COM	767754104	110	31,300	X
ROBBINS & MYERS INC	COM	770196103	277	12,600	X
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	294	10,000	X
ROPER INDS INC NEW	COM	776696106	488	8,500	X
ROSS STORES INC	COM	778296103	258	11,000	X
ROUSE CO	COM	779273101	1,124	16,800	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	402	8,499	X
RUDOLPH TECHNOLOGIES INC	COM	781270103	283	16,900	X
RYLAND GROUP INC	COM	783764103	1,084	11,700	X
SBC COMMUNICATIONS INC	COM	78387G103	10,032	386,600	X
SBA COMMUNICATIONS CORP	COM	78388J106	347	49,500	X
SFBC INTL INC	COM	784121105	721	27,400	X
SL GREEN RLTY CORP	COM	78440X101	321	6,200	X
SLM CORP	COM	78442P106	1,971	44,200	X
SWS GROUP INC	COM	78503N107	243	15,089	X

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ST JUDE MED INC	COM	790849103	1,332	17,700	X
ST PAUL TRAVELERS INC	COM	792860108	3,112	94,139	X
SALTON INC	COM	795757103	64	10,200	X
SAPIENT CORP	COM	803062108	296	38,800	X
SARA LEE CORP	COM	803111103	2,841	124,300	X
SCANSOURCE INC	COM	806037107	715	11,200	X
SCHERING PLOUGH CORP	COM	806605101	3,128	164,100	X
SCHULMAN A INC	COM	808194104	293	13,300	X
SCHWAB CHARLES CORP NEW	COM	808513105	922	100,300	X
SCS TRANSN INC	COM	81111T102	203	10,700	X
SELECTIVE INS GROUP INC	COM	816300107	737	19,800	X
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	182	10,200	X
SERENA SOFTWARE INC	COM	817492101	1,649	98,565	X
SHERWIN WILLIAMS CO	COM	824348106	1,064	24,200	X
SHURGARD STORAGE CTRS INC	COM	82567D104	287	7,400	X
SIEMENS A G	SPONSORED ADR	826197501	995	13,500	X
SIGMATEL INC	COM	82661W107	764	36,000	X
SILICON IMAGE INC	COM	82705T102	306	24,200	X
SILVER STD RES INC	COM	82823L106	330	20,000	X
SIMON PPTY GROUP INC NEW	COM	828806109	1,818	33,896	X
SIMPSON MANUFACTURING CO INC	COM	829073105	708	11,200	X
SKECHERS U S A INC	CL A	830566105	295	20,300	X
SKYWEST INC	COM	830879102	253	16,800	X
SKYWORKS SOLUTIONS INC	COM	83088M102	676	71,300	X
SONIC CORP	COM	835451105	697	27,200	X
SONIC SOLUTIONS	COM	835460106	290	17,800	X
SONICWALL INC	COM	835470105	708	104,700	X
SOTHEBYS HLDGS INC	CL A	835898107	415	26,400	X
SOURCECORP	COM	836167106	458	20,700	X
SOUTHERN CO	COM	842587107	2,225	74,200	X
SOUTHERN PERU COPPER CORP	COM	843611104	511	9,900	X
SOUTHRUST CORP	COM	844730101	683	16,400	X
SOUTHWEST GAS CORP	COM	844895102	623	26,000	X
SPINNAKER EXPL CO	COM	84855W109	585	16,700	X
SPRINT CORP	COM FON	852061100	3,835	190,500	X
STANDARD MICROSYSTEMS CORP	COM	853626109	240	13,700	X
STANDARD PAC CORP NEW	COM	85375C101	710	12,600	X
STANLEY WKS	COM	854616109	1,310	30,800	X
STAPLES INC	COM	855030102	1,494	50,100	X
STAR SCIENTIFIC INC	COM	85517P101	178	30,000	X
STARBUCKS CORP	COM	855244109	1,814	39,900	X
STATE STR CORP	COM	857477103	2,140	50,100	X
STEEL DYNAMICS INC	COM	858119100	807	20,900	X
STEEL TECHNOLOGIES INC	COM	858147101	733	28,600	X
STEIN MART INC	COM	858375108	282	18,519	X
STEWART & STEVENSON SVCS INC	COM	860342104	221	12,500	X
STEWART ENTERPRISES INC	CL A	860370105	470	67,600	X
STRAYER ED INC	COM	863236105	334	2,900	X
STRYKER CORP	COM	863667101	1,385	28,800	X
SUN MICROSYSTEMS INC	COM	866810104	1,352	334,700	X
SUNTRUST BKS INC	COM	867914103	1,788	25,400	X
SUPERVALU INC	COM	868536103	303	11,000	X
SUPPORTSOFT INC	COM	868587106	354	36,300	X
SURMODICS INC	COM	868873100	568	23,900	X
SWIFT ENERGY CO	COM	870738101	1,363	56,900	X
SYMANTEC CORP	COM	871503108	1,718	31,300	X
SYSCO CORP	COM	871829107	1,924	64,300	X
THQ INC	COM NEW	872443403	588	30,200	X
TJX COS INC NEW	COM	872540109	1,102	50,000	X
TTM TECHNOLOGIES INC	COM	87305R109	295	33,200	X
TALK AMERICA HLDGS INC	COM NEW	87426R202	163	31,200	X
TARGET CORP	COM	87612E106	4,158	91,900	X

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TASER INTL INC	COM	87651B104	274	7,300	X
TAUBMAN CTRS INC	COM	876664103	209	8,100	X
TECH DATA CORP	COM	878237106	659	17,100	X
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	984	30,500	X
TELLABS INC	COM	879664100	1,153	125,474	X
TELETECH HOLDINGS INC	COM	879939106	1,138	120,500	X
TENNECO AUTOMOTIVE INC	COM	880349105	252	19,200	X
TERRA INDS INC	COM	880915103	308	35,600	X
TESORO PETE CORP	COM	881609101	286	9,700	X
TEXAS INDS INC	COM	882491103	885	17,200	X
TEXAS INSTRS INC	COM	882508104	4,047	190,200	X
TEXTRON INC	COM	883203101	1,041	16,200	X
THORNBURG MTG INC	COM	885218107	862	29,700	X
3M CO	COM	88579Y101	6,294	78,700	X
TIMBERLAND CO	CL A	887100105	1,039	18,300	X
TIME WARNER INC	COM	887317105	7,124	441,400	X
TITAN INTL INC ILL	COM	88830M102	157	16,400	X
TOLL BROTHERS INC	COM	889478103	320	6,900	X
TOO INC	COM	890333107	674	37,300	X
TOWER AUTOMOTIVE INC	COM	891707101	155	74,000	X
TRANSACT TECHNOLOGIES INC	COM	892918103	328	12,700	X
TRANSCANADA CORP	COM	89353D107	1,020	46,700	X
TREDEGAR CORP	COM	894650100	662	36,400	X
TREX INC	COM	89531P105	288	6,500	X
TRIBUNE CO NEW	COM	896047107	1,029	25,000	X
TRIMBLE NAVIGATION LTD	COM	896239100	381	12,050	X
TRIZEC PROPERTIES INC	COM	89687P107	559	35,000	X
TRIPATH IMAGING INC	COM	896942109	106	13,000	X
TWEETER HOME ENTMT GROUP INC	COM	901167106	79	14,000	X
II VI INC	COM	902104108	627	17,900	X
UICI	COM	902737105	1,077	32,900	X
UIL HLDG CORP	COM	902748102	275	5,600	X
US BANCORP DEL	COM NEW	902973304	6,497	224,800	X
U S G CORP	COM NEW	903293405	1,132	62,100	X
UBIQUITEL INC	COM	903474302	106	26,600	X
UMPQUA HLDGS CORP	COM	904214103	587	26,000	X
UNION PAC CORP	COM	907818108	1,529	26,100	X
UNIT CORP	COM	909218109	782	22,300	X
UNITED DEFENSE INDS INC	COM	91018B104	1,168	29,200	X
UNITED DOMINION REALTY TR IN	COM	910197102	581	29,300	X
UNITED INDL CORP	COM	910671106	240	7,300	X
UNITED ONLINE INC	COM	911268100	475	49,350	X
UNITED PARCEL SERVICE INC	CL B	911312106	4,365	57,500	X
UNITED RENTALS INC	COM	911363109	173	10,900	X
UNITED STATIONERS INC	COM	913004107	603	13,900	X
UNITED SURGICAL PARTNERS INT	COM	913016309	979	28,500	X
UNITED TECHNOLOGIES CORP	COM	913017109	4,828	51,700	X
UNITED THERAPEUTICS CORP DEL	COM	91307C102	657	18,800	X
UNITEDHEALTH GROUP INC	COM	91324P102	4,985	67,600	X
UNITRIN INC	COM	913275103	204	4,900	X
UNUMPROVIDENT CORP	COM	91529Y106	957	61,000	X
URBAN OUTFITTERS INC	COM	917047102	208	6,044	X
UROLOGIX INC	COM	917273104	241	38,100	X
VALERO ENERGY CORP NEW	COM	91913Y100	1,195	14,900	X
VALMONT INDS INC	COM	920253101	280	13,400	X
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	667	21,600	X
VEECO INSTRS INC DEL	COM	922417100	1,403	66,900	X
VENTAS INC	COM	92276F100	350	13,500	X
VENTANA MED SYS INC	COM	92276H106	356	7,061	X
VENTIV HEALTH INC	COM	922793104	344	20,300	X
VERITY INC	COM	92343C106	1,097	85,200	X
VERIZON COMMUNICATIONS	COM	92343V104	11,987	304,400	X

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VIASAT INC	COM	92552V100	235	11,700	X
VIACOM INC	CL B	925524308	5,172	154,100	X
VIISAGE TECHNOLOGY INC	COM	92675K106	254	44,100	X
VINTAGE PETE INC	COM	927460105	526	26,200	X
VISX INC DEL	COM	92844S105	350	17,000	X
VITAL SIGNS INC	COM	928469105	265	8,300	X
VORNADO RLTY TR	SH BEN INT	929042109	2,263	36,100	X
WACHOVIA CORP 2ND NEW	COM	929903102	7,235	154,100	X
WAL MART STORES INC	COM	931142103	13,731	258,100	X
WALGREEN CO	COM	931422109	3,694	103,100	X
WALTER INDS INC	COM	93317Q105	312	19,500	X
WASHINGTON MUT INC	COM	939322103	4,807	123,000	X
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	203	6,700	X
WASTE CONNECTIONS INC	COM	941053100	778	24,550	X
WASTE MGMT INC DEL	COM	94106L109	1,597	58,400	X
WEBSENSE INC	COM	947684106	1,171	28,100	X
WEINGARTEN RLTY INVS	SH BEN INT	948741103	454	13,750	X
WELLMAN INC	COM	949702104	293	34,500	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,650	15,700	X
WELLS FARGO & CO NEW	COM	949746101	11,121	186,500	X
WENDYS INTL INC	COM	950590109	302	9,000	X
WESCO INTL INC	COM	95082P105	1,569	64,700	X
WESTERN DIGITAL CORP	COM	958102105	121	13,800	X
WEYERHAEUSER CO	COM	962166104	1,489	22,400	X
WHIRLPOOL CORP	COM	963320106	1,304	21,700	X
WHOLE FOODS MKT INC	COM	966837106	1,201	14,000	X
WILSHIRE BANCORP INC	COM	97186T108	299	9,900	X
WILSON GREATBATCH TECHNOLOGI	COM	972232102	530	29,600	X
WIND RIVER SYSTEMS INC	COM	973149107	332	27,200	X
WINN DIXIE STORES INC	COM	974280109	36	11,800	X
WITNESS SYS INC	COM	977424100	1,082	67,300	X
WORTHINGTON INDS INC	COM	981811102	694	32,500	X
WRIGLEY WM JR CO	COM	982526105	1,000	15,800	X
WYETH	COM	983024100	6,014	160,800	X
XILINX INC	COM	983919101	937	34,700	X
YAHOO INC	COM	984332106	3,906	115,200	X
ZIMMER HLDGS INC	COM	98956P102	1,944	24,600	X
ZORAN CORP	COM	98975F101	1,144	72,800	X