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DEERE & CO
Form 13F-HR
November 09, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended: 30 September 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	November 9, 2005
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[Signature]	[City, State]	[Date]

Report Type:

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: 948

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Form 13F Information Table Value Total: \$1,376,594
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT		INVESTMENT	
			VALUE (000)	PRINCIPAL AMOUNT	SOLE	SHAR
DEUTSCHE BANK AG NAMEN	ORD	D18190898	823	8,800	X	
ACE LTD	ORD	G0070K103	857	18,200	X	
ARCH CAP GROUP LTD	ORD	G0450A105	446	9,000	X	
BUNGE LIMITED	COM	G16962105	684	13,000	X	
FRONTLINE LTD	SHS	G3682E127	432	9,800	X	
HERBALIFE LTD	COM USD SHS	G4412G101	521	17,300	X	
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	691	18,800	X	
LAZARD LTD	SHS A	G54050102	415	16,400	X	
NABORS INDUSTRIES LTD	SHS	G6359F103	833	11,600	X	
PARTNERRE LTD	COM	G6852T105	967	15,100	X	
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	544	18,200	X	
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	818	18,700	X	
SEAGATE TECHNOLOGY	SHS	G7945J104	932	58,800	X	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	713	19,800	X	
XL CAP LTD	CL A	G98255105	823	12,100	X	
SBS BROADCASTING SA	ORD	L8137F102	272	5,000	X	
STEINER LEISURE LTD	ORD	P8744Y102	391	11,500	X	
ABX AIR INC	COM	00080S101	386	47,100	X	
ABN AMRO HLDG NV	SPONSORED ADR	000937102	832	34,684	X	
AFLAC INC	COM	001055102	2,174	48,000	X	
AMB PROPERTY CORP	COM	00163T109	620	13,800	X	
AT&T CORP	COM NEW	001957505	2,390	120,700	X	
A S V INC	COM	001963107	745	32,900	X	
ABBOTT LABS	COM	002824100	7,085	167,100	X	
ACCREDITED HOME LENDRS HLDG	COM	00437P107	647	18,400	X	
ACTIVISION INC NEW	COM NEW	004930202	1,150	56,233	X	
ACTEL CORP	COM	004934105	536	37,100	X	
ADMINISTAFF INC	COM	007094105	1,534	38,600	X	
ADOBE SYS INC	COM	00724F101	1,397	46,800	X	
ADVANCE AUTO PARTS INC	COM	00751Y106	400	10,350	X	
ADVANCED DIGITAL INFORMATION	COM	007525108	140	14,900	X	
AEROFLEX INC	COM	007768104	416	44,400	X	
AEROPOSTALE	COM	007865108	423	19,900	X	
AEGON N V	ORD AMER REG	007924103	2,163	145,192	X	
ADVANCED ENERGY INDS	COM	007973100	797	74,100	X	
AETNA INC NEW	COM	00817Y108	2,395	27,800	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,376	25,200	X	
AGILE SOFTWARE CORP DEL	COM	00846X105	417	58,100	X	
AGNICO EAGLE MINES LTD	COM	008474108	295	19,900	X	
AGRIUM INC	COM	008916108	732	33,300	X	
AIR PRODS & CHEMS INC	COM	009158106	1,208	21,900	X	
AKZO NOBEL NV	SPONSORED ADR	010199305	899	20,600	X	
ALBANY MOLECULAR RESH INC	COM	012423109	145	11,900	X	
ALCOA INC	COM	013817101	2,039	83,500	X	
ALDERWOODS GROUP INC	COM	014383103	177	10,800	X	

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ALERIS INTL INC	COM	014477103	799	29,100	X
ALEXANDERS INC	COM	014752109	230	850	X
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	289	3,500	X
ALFA CORP	COM	015385107	359	21,500	X
ALKERMES INC	COM	01642T108	281	16,700	X
ALLEGHANY CORP DEL	COM	017175100	375	1,226	X
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	746	15,600	X
ALLIANCE IMAGING INC	COM NEW	018606202	329	38,500	X
ALLIED CAP CORP NEW	COM	01903Q108	859	30,000	X
ALLSTATE CORP	COM	020002101	4,727	85,500	X
ALLTEL CORP	COM	020039103	2,168	33,300	X
ALPHARMA INC	CL A	020813101	1,442	58,000	X
ALTIRIS INC	COM	02148M100	956	62,500	X
ALTRIA GROUP INC	COM	02209S103	15,501	210,300	X
AMAZON COM INC	COM	023135106	1,323	29,200	X
AMCOL INTL CORP	COM	02341W103	496	26,000	X
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,440	61,200	X
AMERICAN EXPRESS CO	COM	025816109	6,014	104,700	X
AMERICAN FINL GROUP INC OHIO	COM	025932104	987	29,100	X
AMERICAN FINL RLTY TR	COM	02607P305	307	21,600	X
AMERICAN HEALTHWAYS INC	COM	02649V104	352	8,300	X
AMERICAN HOME MTG INVT CORP	COM	02660R107	788	26,000	X
AMERICAN INTL GROUP INC	COM	026874107	13,606	219,600	X
AMERICAN ITALIAN PASTA CO	CL A	027070101	674	63,200	X
AMERICAN RETIREMENT CORP	COM	028913101	188	10,000	X
AMERICREDIT CORP	COM	03060R101	1,468	61,500	X
AMERISTAR CASINOS INC	COM	03070Q101	769	36,888	X
AMERIGROUP CORP	COM	03073T102	403	21,100	X
AMERITRADE HLDG CORP NEW	COM	03074K100	230	10,700	X
AMGEN INC	COM	031162100	9,433	118,400	X
AMSOUTH BANCORPORATION	COM	032165102	765	30,300	X
AMSURG CORP	COM	03232P405	733	26,800	X
ANADARKO PETE CORP	COM	032511107	3,016	31,500	X
ANCHOR BANCORP WIS INC	COM	032839102	348	11,800	X
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	324	23,100	X
ANHEUSER BUSCH COS INC	COM	035229103	3,456	80,300	X
ANNALY MTG MGMT INC	COM	035710409	531	41,000	X
ANSYS INC	COM	03662Q105	446	11,600	X
ANTHRACITE CAP INC	COM	037023108	996	86,000	X
ANWORTH MORTGAGE ASSET CP	COM	037347101	525	63,500	X
AON CORP	COM	037389103	924	28,800	X
APACHE CORP	COM	037411105	2,362	31,400	X
APARTMENT INVT & MGMT CO	CL A	03748R101	1,502	38,728	X
APOLLO GROUP INC	CL A	037604105	1,235	18,600	X
APPLE COMPUTER INC	COM	037833100	4,230	78,900	X
APPLEBEES INTL INC	COM	037899101	748	36,150	X
APPLIED FILMS CORP	COM	038197109	378	18,000	X
APPLIED MATLS INC	COM	038222105	2,707	159,600	X
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	385	20,200	X
ARBITRON INC	COM	03875Q108	633	15,900	X
ARBOR RLTY TR INC	COM	038923108	545	19,400	X
ARCHSTONE SMITH TR	COM	039583109	1,344	33,717	X
ARDEN RLTY INC	COM	039793104	453	11,000	X
ARKANSAS BEST CORP DEL	COM	040790107	398	11,400	X
ARROW INTL INC	COM	042764100	305	10,800	X
ARTESYN TECHNOLOGIES INC	COM	043127109	246	26,400	X
ARTHROCARE CORP	COM	043136100	414	10,300	X
ASSOCIATED BANC CORP	COM	045487105	853	28,000	X
ASTA FDG INC	COM	046220109	364	12,000	X
ATMOS ENERGY CORP	COM	049560105	458	16,200	X
AUDIBLE INC	COM NEW	05069A302	170	13,800	X
AUTOLIV INC	COM	052800109	2,449	56,300	X

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AUTOMATIC DATA PROCESSING IN	COM	053015103	2,402	55,800	X
AVALONBAY CMNTYS INC	COM	053484101	1,042	12,157	X
AVERY DENNISON CORP	COM	053611109	320	6,100	X
AVIALL INC NEW	COM	05366B102	540	16,000	X
AVON PRODS INC	COM	054303102	1,220	45,200	X
AXCELIS TECHNOLOGIES INC	COM	054540109	520	99,600	X
BB&T CORP	COM	054937107	2,355	60,300	X
B A S F A G	SPONSORED ADR	055262505	2,254	29,900	X
BP PLC	SPONSORED ADR	055622104	801	11,300	X
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	459	5,800	X
BRE PROPERTIES INC	CL A	05564E106	374	8,400	X
BT GROUP PLC	ADR	05577E101	821	20,700	X
BAKER HUGHES INC	COM	057224107	2,727	45,700	X
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	891	50,800	X
BANK OF AMERICA CORPORATION	COM	060505104	17,322	411,452	X
BANK MUTUAL CORP NEW	COM	063750103	338	31,500	X
BANK NEW YORK INC	COM	064057102	2,185	74,300	X
BANTA CORP	COM	066821109	468	9,200	X
BARNES GROUP INC	COM	067806109	398	11,100	X
BAXTER INTL INC	COM	071813109	2,368	59,400	X
BE AEROSPACE INC	COM	073302101	353	21,300	X
BEA SYS INC	COM	073325102	164	18,200	X
BEAR STEARNS COS INC	COM	073902108	834	7,600	X
BEAZER HOMES USA INC	COM	07556Q105	745	12,700	X
BECTON DICKINSON & CO	COM	075887109	1,269	24,200	X
BED BATH & BEYOND INC	COM	075896100	1,053	26,200	X
BELL MICROPRODUCTS INC	COM	078137106	256	25,500	X
BELLSOUTH CORP	COM	079860102	5,718	217,400	X
BENCHMARK ELECTRS INC	COM	08160H101	712	23,650	X
BEST BUY INC	COM	086516101	1,685	38,700	X
BHP BILLITON LTD	SPONSORED ADR	088606108	855	25,000	X
BIOSITE INC	COM	090945106	1,293	20,900	X
BLACK & DECKER CORP	COM	091797100	1,199	14,600	X
BLACK BOX CORP DEL	COM	091826107	1,200	28,600	X
BLOCK H & R INC	COM	093671105	245	10,200	X
BLOUNT INTL INC NEW	COM	095180105	591	33,500	X
BOEING CO	COM	097023105	5,375	79,100	X
BOSTON BEER INC	CL A	100557107	438	17,500	X
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	202	7,600	X
BOSTON PROPERTIES INC	COM	101121101	1,319	18,600	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,477	63,200	X
BRADLEY PHARMACEUTICALS INC	COM	104576103	408	37,400	X
BRADY CORP	CL A	104674106	681	22,000	X
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1,113	35,800	X
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	777	20,240	X
BRIGHTPOINT INC	COM NEW	109473405	370	19,350	X
BRISTOL MYERS SQUIBB CO	COM	110122108	4,499	187,000	X
BROWN & BROWN INC	COM	115236101	224	4,500	X
BRUSH ENGINEERED MATLS INC	COM	117421107	191	12,000	X
BUCKLE INC	COM	118440106	316	9,300	X
BUFFALO WILD WINGS INC	COM	119848109	376	14,200	X
BUILDING MATLS HLDG CORP	COM	120113105	1,870	20,050	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2,153	36,000	X
BURLINGTON RES INC	COM	122014103	3,001	36,900	X
C&D TECHNOLOGIES INC	COM	124661109	173	18,400	X
CBL & ASSOC PPTYS INC	COM	124830100	976	23,800	X
CKE RESTAURANTS INC	COM	12561E105	465	35,300	X
CMS ENERGY CORP	COM	125896100	165	10,000	X
CPI CORP	COM	125902106	380	21,600	X
CVS CORP	COM	126650100	2,248	77,500	X
CACI INTL INC	CL A	127190304	1,285	21,200	X
CAL DIVE INTL INC	COM	127914109	2,035	32,100	X

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CALLON PETE CO DEL	COM	13123X102	419	20,000	X
CAMBREX CORP	COM	132011107	813	42,900	X
CAMDEN PPTY TR	SH BEN INT	133131102	485	8,700	X
CANON INC	ADR	138006309	917	16,900	X
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	298	7,700	X
CAPITAL ONE FINL CORP	COM	14040H105	3,085	38,800	X
CAPSTEAD MTG CORP	COM NO PAR	14067E506	226	32,700	X
CARDINAL HEALTH INC	COM	14149Y108	2,601	41,000	X
CAREER EDUCATION CORP	COM	141665109	544	15,300	X
CAREMARK RX INC	COM	141705103	2,167	43,400	X
CARRAMERICA RLTY CORP	COM	144418100	327	9,100	X
CASH AMER INTL INC	COM	14754D100	749	36,100	X
CATALINA MARKETING CORP	COM	148867104	359	15,800	X
CATAPULT COMMUNICATIONS CORP	COM	149016107	427	23,300	X
CATERPILLAR INC DEL	COM	149123101	3,842	65,400	X
CATO CORP NEW	CL A	149205106	422	21,150	X
CEMEX S A	SPON ADR 5 ORD	151290889	2,066	39,500	X
CENDANT CORP	COM	151313103	3,176	153,900	X
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	481	32,100	X
CENTENE CORP DEL	COM	15135B101	1,282	51,200	X
CENTER FINL CORP CALIF	COM	15146E102	338	14,400	X
CENTERPOINT PPTYS TR	COM	151895109	363	8,100	X
CENTEX CORP	COM	152312104	672	10,400	X
CENTRAL EUROPEAN DIST CORP	COM	153435102	417	9,800	X
CENTRAL PKG CORP	COM	154785109	241	16,100	X
CEPHALON INC	COM	156708109	1,374	29,600	X
CHAMPION ENTERPRISES INC	COM	158496109	392	26,500	X
CHATTEM INC	COM	162456107	312	8,800	X
CHECKFREE CORP NEW	COM	162813109	424	11,200	X
CHENIERE ENERGY INC	COM NEW	16411R208	298	7,200	X
CHEROKEE INC DEL NEW	COM	16444H102	413	11,800	X
CHEVRON CORP NEW	COM	166764100	15,757	243,431	X
CHICOS FAS INC	COM	168615102	718	19,500	X
CHILDRENS PL RETAIL STORES I	COM	168905107	320	9,000	X
CHINA ENERGY TECHNOLOGY INC	COM	16938W102	398	66,295	X
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	351	37,100	X
CHOICE HOTELS INTL INC	COM	169905106	401	6,200	X
CHIQUITA BRANDS INTL INC	COM	170032809	548	19,600	X
CHRISTOPHER & BANKS CORP	COM	171046105	420	30,300	X
CHUBB CORP	COM	171232101	3,797	42,400	X
CINCINNATI BELL INC NEW	COM	171871106	405	91,800	X
CINCINNATI FINL CORP	COM	172062101	871	20,785	X
CISCO SYS INC	COM	17275R102	11,085	618,600	X
CITIGROUP INC	COM	172967101	22,664	497,900	X
CITY HLDG CO	COM	177835105	372	10,399	X
CLEAN HARBORS INC	COM	184496107	1,270	37,400	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,727	52,500	X
CLOROX CO DEL	COM	189054109	822	14,800	X
COCA COLA CO	COM	191216100	8,608	199,300	X
COEUR D ALENE MINES CORP IDA	COM	192108108	146	34,600	X
COGENT INC	COM	19239Y108	368	15,500	X
COINSTAR INC	COM	19259P300	509	27,500	X
COLDWATER CREEK INC	COM	193068103	386	15,300	X
COLGATE PALMOLIVE CO	COM	194162103	2,645	50,100	X
COLONIAL PPTYS TR	COM SH BEN INT	195872106	975	21,922	X
COMCAST CORP NEW	CL A	20030N101	5,717	194,600	X
COMMERCE BANCSHARES INC	COM	200525103	804	15,615	X
COMMERCE GROUP INC MASS	COM	200641108	685	11,800	X
COMMERCIAL VEH GROUP INC	COM	202608105	392	18,700	X
COMMONWEALTH TEL ENTERPRISES	COM	203349105	294	7,800	X
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	2,154	49,100	X
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	427	30,400	X

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COMPUCREDIT CORP	COM	20478N100	1,266	28,500	X
COMPUTER ASSOC INTL INC	COM	204912109	1,260	45,313	X
COMPUTER PROGRAMS & SYS INC	COM	205306103	394	11,400	X
COMSTOCK RES INC	COM NEW	205768203	686	20,900	X
CONCUR TECHNOLOGIES INC	COM	206708109	151	12,200	X
CONNIS INC	COM	208242107	371	13,400	X
CONOCOPHILLIPS	COM	20825C104	10,144	145,100	X
CONSTELLATION BRANDS INC	CL A	21036P108	692	26,600	X
CONTINENTAL AIRLS INC	CL B	210795308	296	30,600	X
CONVERA CORP	CL A	211919105	342	24,220	X
COPART INC	COM	217204106	248	10,400	X
CORILLIAN CORP	COM	218725109	341	106,600	X
CORNING INC	COM	219350105	2,633	136,200	X
CORPORATE EXECUTIVE BRD CO	COM	21988R102	437	5,600	X
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	217	6,200	X
COST PLUS INC CALIF	COM	221485105	416	22,900	X
COSTCO WHSL CORP NEW	COM	22160K105	1,969	45,700	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1,853	56,200	X
COUSINS PPTYS INC	COM	222795106	251	8,300	X
COVENANT TRANS INC	CL A	22284P105	325	26,900	X
COVENTRY HEALTH CARE INC	COM	222862104	1,355	15,750	X
COX RADIO INC	CL A	224051102	278	18,300	X
CREE INC	COM	225447101	265	10,600	X
CRESCENT REAL ESTATE EQUITIE	COM	225756105	340	16,600	X
CROSS TIMBERS RTY TR	TR UNIT	22757R109	516	9,500	X
CRYPTOLOGIC INC	COM	228906103	358	20,400	X
CTRIIP COM INTL LTD	ADR	22943F100	410	6,400	X
CUMMINS INC	COM	231021106	308	3,500	X
CUMULUS MEDIA INC	CL A	231082108	302	24,200	X
CYMER INC	COM	232572107	260	8,300	X
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	59	10,900	X
D R HORTON INC	COM	23331A109	757	20,900	X
DANAHER CORP DEL	COM	235851102	1,217	22,600	X
DELL INC	COM	24702R101	8,047	235,300	X
DELTA & PINE LD CO	COM	247357106	747	28,300	X
DELTIC TIMBER CORP	COM	247850100	290	6,300	X
DELUXE CORP	COM	248019101	470	11,700	X
DENDRITE INTL INC	COM	248239105	495	24,700	X
DENNYS CORP	COM	24869P104	276	66,600	X
DENTSPLY INTL INC NEW	COM	249030107	1,086	20,100	X
DEPARTMENT 56 INC	COM	249509100	356	28,500	X
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	808	44,300	X
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	855	18,300	X
DEVON ENERGY CORP NEW	COM	25179M103	4,009	58,400	X
DIAGEO P L C	SPON ADR NEW	25243Q205	882	15,200	X
DIAMONDCLUSTER INTL INC	COM	25278P106	95	12,500	X
DICKS SPORTING GOODS INC	COM	253393102	289	9,600	X
DIGENE CORP	COM	253752109	385	13,500	X
DIGITAL INSIGHT CORP	COM	25385P106	826	31,700	X
DIRECTV GROUP INC	COM	25459L106	1,006	67,174	X
DISCOVERY HOLDING CO	CL A COM	25468Y107	387	26,810	X
DISNEY WALT CO	COM DISNEY	254687106	4,715	195,400	X
DOLLAR TREE STORES INC	COM	256747106	251	11,600	X
DOMINION RES INC VA NEW	COM	25746U109	2,808	32,600	X
DOMINOS PIZZA INC	COM	25754A201	462	19,800	X
DOW CHEM CO	COM	260543103	3,834	92,000	X
DOWNEY FINL CORP	COM	261018105	633	10,400	X
DRESS BARN INC	COM	261570105	799	35,100	X
DRIL-QUIP INC	COM	262037104	576	12,000	X
DU PONT E I DE NEMOURS & CO	COM	263534109	4,450	113,600	X
DUKE ENERGY CORP	COM	264399106	2,587	88,700	X
DUKE REALTY CORP	COM NEW	264411505	1,721	50,794	X

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DURECT CORP	COM	266605104	398	58,100	X
EGL INC	COM	268484102	948	34,900	X
E M C CORP MASS	COM	268648102	2,976	230,000	X
EMC INS GROUP INC	COM	268664109	296	16,400	X
ENI S P A	SPONSORED ADR	26874R108	1,762	11,900	X
E ON AG	SPONSORED ADR	268780103	846	27,500	X
ESS TECHNOLOGY INC	COM	269151106	165	46,500	X
EAGLE MATERIALS INC	COM	26969P108	425	3,500	X
EARTHLINK INC	COM	270321102	423	39,500	X
EASTMAN KODAK CO	COM	277461109	640	26,300	X
EBAY INC	COM	278642103	5,105	123,900	X
ECOLLEGE COM	COM	27887E100	174	11,700	X
ELECTRO SCIENTIFIC INDS	COM	285229100	543	24,300	X
ELECTRONIC ARTS INC	COM	285512109	1,678	29,500	X
ELKCORP	COM	287456107	476	13,300	X
EMBARCADERO TECHNOLOGIES INC	COM	290787100	175	26,000	X
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	830	21,500	X
EMERSON ELEC CO	COM	291011104	4,164	58,000	X
ENDEAVOUR INTL CORP	COM	29259G101	382	76,300	X
ENERGY CONVERSION DEVICES IN	COM	292659109	606	13,500	X
ENGELHARD CORP	COM	292845104	871	31,200	X
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	281	8,900	X
ENTERGY CORP NEW	COM	29364G103	1,509	20,300	X
ENTERPRISE PRODS PARTNERS L	COM	293792107	760	30,200	X
ENZON PHARMACEUTICALS INC	COM	293904108	106	16,000	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3,033	92,736	X
EQUITY ONE	COM	294752100	279	12,000	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1,787	47,200	X
ESCO TECHNOLOGIES INC	COM	296315104	371	7,400	X
ESPEED INC	CL A	296643109	183	24,200	X
ESSEX CORP	COM	296744105	780	36,000	X
ESSEX PTY TR INC	COM	297178105	351	3,900	X
ETHAN ALLEN INTERIORS INC	COM	297602104	868	27,700	X
EXELON CORP	COM	30161N101	3,420	64,000	X
EXPEDIA INC DEL	COM	30212P105	306	15,450	X
EXPRESSJET HOLDINGS INC	CL A	30218U108	1,648	183,700	X
EXPRESS SCRIPTS INC	COM	302182100	1,344	21,600	X
EXTRA SPACE STORAGE INC	COM	30225T102	475	30,900	X
EXTREME NETWORKS INC	COM	30226D106	133	29,800	X
EYETECH PHARMACEUTICALS INC	COM	302297106	388	21,600	X
EXXON MOBIL CORP	COM	30231G102	39,916	628,200	X
F M C CORP	COM NEW	302491303	263	4,600	X
FPL GROUP INC	COM	302571104	1,790	37,600	X
FX ENERGY INC	COM	302695101	134	11,200	X
FARGO ELECTRONICS INC	COM	30744P102	428	24,507	X
FEDERAL HOME LN MTG CORP	COM	313400301	3,721	65,900	X
FEDERAL NATL MTG ASSN	COM	313586109	4,957	110,600	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	725	11,900	X
FEDERAL SIGNAL CORP	COM	313855108	379	22,200	X
FEDERATED DEPT STORES INC DE	COM	31410H101	301	4,503	X
FEDERATED INVS INC PA	CL B	314211103	213	6,400	X
FEDEX CORP	COM	31428X106	2,518	28,900	X
FELCOR LODGING TR INC	COM	31430F101	327	21,600	X
FIDELITY NATL FINL INC	COM	316326107	810	18,200	X
FIFTH THIRD BANCORP	COM	316773100	1,668	45,400	X
FINANCIAL FED CORP	COM	317492106	382	9,600	X
FIRST AMERN CORP CALIF	COM	318522307	2,224	48,700	X
FIRST BANCORP P R	COM	318672102	525	31,000	X
FIRST CMNTY BANCORP CALIF	COM	31983B101	330	6,900	X
FIRST DATA CORP	COM	319963104	2,980	74,500	X
FIRST HORIZON NATL CORP	COM	320517105	1,083	29,800	X
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	280	7,000	X

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FIRST NIAGARA FINL GP INC	COM	33582V108	409	28,300	X
FIRST REP BK SAN FRANCISCO	COM	336158100	356	10,100	X
FIRSTFED FINL CORP	COM	337907109	366	6,800	X
FLAGSTAR BANCORP INC	COM	337930101	620	38,500	X
FIRSTENERGY CORP	COM	337932107	1,647	31,600	X
FLEETWOOD ENTERPRISES INC	COM	339099103	154	12,500	X
FLORIDA ROCK INDS INC	COM	341140101	436	6,800	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	2,461	249,600	X
FORMFACTOR INC	COM	346375108	370	16,200	X
FORWARD AIR CORP	COM	349853101	427	11,600	X
4 KIDS ENTMT INC	COM	350865101	254	14,600	X
FRANKLIN RES INC	COM	354613101	1,301	15,500	X
FREDS INC	CL A	356108100	375	30,000	X
FREMONT GEN CORP	COM	357288109	685	31,400	X
FRONTIER OIL CORP	COM	35914P105	550	12,400	X
FURNITURE BRANDS INTL INC	COM	360921100	370	20,500	X
GATX CORP	COM	361448103	949	24,000	X
GFI GROUP INC	COM	361652209	399	9,700	X
GABLES RESIDENTIAL TR	SH BEN INT	362418105	205	4,700	X
GALLAGHER ARTHUR J & CO	COM	363576109	668	23,200	X
GANNETT INC	COM	364730101	1,927	28,000	X
GAP INC DEL	COM	364760108	994	57,000	X
GARTNER INC	COM	366651107	509	43,500	X
GENENTECH INC	COM NEW	368710406	3,739	44,400	X
GENERAL CABLE CORP DEL NEW	COM	369300108	385	22,900	X
GENERAL DYNAMICS CORP	COM	369550108	2,654	22,200	X
GENERAL ELEC CO	COM	369604103	34,175	1,015,000	X
GENERAL GROWTH PPTYS INC	COM	370021107	1,797	40,000	X
GENERAL MLS INC	COM	370334104	1,350	28,000	X
GENERAL MTRS CORP	COM	370442105	1,353	44,200	X
GENESCO INC	COM	371532102	484	13,000	X
GENZYME CORP	COM	372917104	1,727	24,100	X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	376	15,600	X
GERON CORP	COM	374163103	243	23,700	X
GETTY IMAGES INC	COM	374276103	327	3,800	X
GIANT INDS INC	COM	374508109	410	7,000	X
GILEAD SCIENCES INC	COM	375558103	2,989	61,300	X
GILLETTE CO	COM	375766102	4,988	85,700	X
GLATFELTER	COM	377316104	379	26,900	X
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	877	17,100	X
GLIMCHER RLTY TR	SH BEN INT	379302102	445	18,200	X
GLOBAL INDS LTD	COM	379336100	188	12,739	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	1,273	37,400	X
GLOBAL PMTS INC	COM	37940X102	474	6,100	X
GLOBAL SIGNAL INC	COM	37944Q103	430	9,600	X
GOLD BANC CORP INC	COM	379907108	344	23,100	X
GOLDEN TELECOM INC	COM	38122G107	388	12,300	X
GOLDEN WEST FINL CORP DEL	COM	381317106	1,443	24,300	X
GOLDMAN SACHS GROUP INC	COM	38141G104	5,629	46,300	X
GOODYEAR TIRE & RUBR CO	COM	382550101	171	11,000	X
GOOGLE INC	CL A	38259P508	4,747	15,000	X
GREATBATCH INC	COM	39153L106	691	25,200	X
GREATER BAY BANCORP	COM	391648102	1,257	51,000	X
GREY WOLF INC	COM	397888108	395	46,800	X
GUESS INC	COM	401617105	1,174	54,800	X
GUIDANT CORP	COM	401698105	2,142	31,100	X
GULFMARK OFFSHORE INC	COM	402629109	387	12,000	X
GYMBOREE CORP	COM	403777105	400	29,300	X
HCA INC	COM	404119109	2,022	42,200	X
HCC INS HLDGS INC	COM	404132102	586	20,550	X
HNI CORP	COM	404251100	319	5,300	X
HRPT PPTYS TR	COM SH BEN INT	40426W101	572	46,100	X

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HSBC HLDGS PLC	SPON ADR NEW	404280406	739	9,100	X
HAEMONETICS CORP	COM	405024100	409	8,600	X
HAIN CELESTIAL GROUP INC	COM	405217100	931	48,000	X
HALLIBURTON CO	COM	406216101	2,926	42,700	X
HANMI FINL CORP	COM	410495105	381	21,200	X
HANSON PLC NEW	SPONSORED ADR	411349103	853	16,400	X
HARLEY DAVIDSON INC	COM	412822108	1,318	27,200	X
HARLEYSVILLE GROUP INC	COM	412824104	235	9,800	X
HARMONIC INC	COM	413160102	275	47,200	X
HARTE-HANKS INC	COM	416196103	336	12,700	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	3,017	39,100	X
HARVEST NATURAL RESOURCES IN	COM	41754V103	660	61,500	X
HAVERTY FURNITURE INC	COM	419596101	276	22,600	X
HEALTH CARE PPTY INVS INC	COM	421915109	605	22,400	X
HEALTHCARE RLTY TR	COM	421946104	317	7,900	X
HEALTH CARE REIT INC	COM	42217K106	334	9,000	X
HELIX TECHNOLOGY CORP	COM	423319102	235	15,900	X
HERITAGE PPTY INVT TR INC	COM	42725M107	431	12,300	X
HERSHEY CO	COM	427866108	918	16,300	X
HEWLETT PACKARD CO	COM	428236103	9,338	319,800	X
HEXCEL CORP NEW	COM	428291108	404	22,100	X
HIBBETT SPORTING GOODS INC	COM	428565105	574	25,800	X
HIBERNIA CORP	CL A	428656102	321	10,700	X
HIGHWOODS PPTYS INC	COM	431284108	266	9,000	X
HILLENBRAND INDS INC	COM	431573104	1,082	23,000	X
HOLLY CORP	COM PAR \$0.01	435758305	505	7,900	X
HOLOGIC INC	COM	436440101	277	4,800	X
HOME DEPOT INC	COM	437076102	8,166	214,100	X
HOME PROPERTIES INC	COM	437306103	975	24,835	X
HOMESTORE INC	COM	437852106	159	36,547	X
HONDA MOTOR LTD	AMERN SHS	438128308	954	33,600	X
HONEYWELL INTL INC	COM	438516106	3,060	81,600	X
HOOPER HOLMES INC	COM	439104100	84	21,300	X
HORACE MANN EDUCATORS CORP N	COM	440327104	991	50,100	X
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1,140	26,600	X
HOST MARRIOTT CORP NEW	COM	44107P104	995	58,900	X
HOUSTON EXPL CO	COM	442120101	854	12,700	X
HOVNANIAN ENTERPRISES INC	CL A	442487203	783	15,300	X
HUDSON HIGHLAND GROUP INC	COM	443792106	394	15,800	X
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	716	17,700	X
HUNTINGTON BANCSHARES INC	COM	446150104	793	35,300	X
IAC INTERACTIVECORP	COM NEW	44919P300	392	15,450	X
ICU MED INC	COM	44930G107	529	18,400	X
ITT EDUCATIONAL SERVICES INC	COM	45068B109	390	7,900	X
ILLINOIS TOOL WKS INC	COM	452308109	1,984	24,100	X
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	876	41,500	X
IMPERIAL OIL LTD	COM NEW	453038408	828	7,200	X
INFINITY PPTY & CAS CORP	COM	45665Q103	1,708	48,668	X
ING GROUP N V	SPONSORED ADR	456837103	831	27,900	X
INGRAM MICRO INC	CL A	457153104	769	41,500	X
INLAND REAL ESTATE CORP	COM NEW	457461200	168	10,700	X
INSIGHT ENTERPRISES INC	COM	45765U103	512	27,500	X
INSITUFORM TECHNOLOGIES INC	CL A	457667103	361	20,900	X
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1,650	106,250	X
INTEGRATED SILICON SOLUTION	COM	45812P107	382	45,500	X
INTEL CORP	COM	458140100	14,563	590,800	X
INTER TEL INC	COM	458372109	395	18,800	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	12,691	158,200	X
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	631	17,700	X
INTL PAPER CO	COM	460146103	1,398	46,900	X
INTERNET CAP GROUP INC	COM NEW	46059C205	144	16,300	X
INTRADO INC	COM	46117A100	312	17,300	X

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INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	388	13,100	X
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	363	38,200	X
INVESTORS FINL SERVICES CORP	COM	461915100	201	6,100	X
ISHARES TR	RUSSELL 2000	464287655	3,598	54,200	X
ISHARES TR	RUSSELL 3000	464287689	13,543	190,500	X
ISHARES TR	S&P SMLCAP 600	464287804	1,398	24,200	X
I2 TECHNOLOGIES INC	COM NEW	465754208	438	23,500	X
J & J SNACK FOODS CORP	COM	466032109	439	7,600	X
JDA SOFTWARE GROUP INC	COM	46612K108	506	33,346	X
J JILL GROUP INC	COM	466189107	532	33,608	X
JLG INDS INC	COM	466210101	318	8,700	X
JPMORGAN & CHASE & CO	COM	46625H100	12,260	361,328	X
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1,299	32,135	X
JACK IN THE BOX INC	COM	466367109	1,795	60,000	X
JAKKS PAC INC	COM	47012E106	1,582	97,500	X
JAMDAT MOBILE INC	COM	47023T100	380	18,100	X
JEFFERSON PILOT CORP	COM	475070108	844	16,500	X
JOHNSON & JOHNSON	COM	478160104	19,174	303,000	X
JOHNSON CTLS INC	COM	478366107	1,235	19,900	X
JONES LANG LASALLE INC	COM	48020Q107	1,147	24,900	X
JUNIPER NETWORKS INC	COM	48203R104	1,242	52,200	X
K-SWISS INC	CL A	482686102	1,573	53,200	X
KB HOME	COM	48666K109	747	10,200	X
KEITHLEY INSTRS INC	COM	487584104	511	35,000	X
KELLOGG CO	COM	487836108	1,107	24,000	X
KELLWOOD CO	COM	488044108	432	16,700	X
KENSEY NASH CORP	COM	490057106	718	23,430	X
KILROY RLTY CORP	COM	49427F108	269	4,800	X
KIMBERLY CLARK CORP	COM	494368103	2,726	45,800	X
KIMCO REALTY CORP	COM	49446R109	1,188	37,800	X
KING PHARMACEUTICALS INC	COM	495582108	177	11,500	X
KNIGHT CAPITAL GROUP INC	CL A	499005106	382	46,000	X
KOHL'S CORP	COM	500255104	1,470	29,300	X
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	846	31,700	X
KOPIN CORP	COM	500600101	390	56,100	X
KOS PHARMACEUTICALS INC	COM	500648100	1,145	17,100	X
KRAFT FOODS INC	CL A	50075N104	1,884	61,600	X
LTC PPTYS INC	COM	502175102	326	15,400	X
LA Z BOY INC	COM	505336107	783	59,400	X
LABOR READY INC	COM NEW	505401208	1,344	52,400	X
LABRANCHE & CO INC	COM	505447102	370	42,600	X
LAFARGE NORTH AMERICA INC	COM	505862102	825	12,200	X
LANCASTER COLONY CORP	COM	513847103	374	8,700	X
LANCE INC	COM	514606102	375	21,500	X
LANDAMERICA FINL GROUP INC	COM	514936103	414	6,400	X
LASERSCOPE	COM	518081104	513	18,200	X
LECG CORP	COM	523234102	380	16,500	X
LEHMAN BROS HLDGS INC	COM	524908100	3,960	34,000	X
LENNAR CORP	CL A	526057104	1,225	20,500	X
LEXINGTON CORP PPTYS TR	COM	529043101	1,912	81,200	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2,158	268,100	X
LIBERTY PPTY TR	SH BEN INT	531172104	1,421	33,400	X
LIFELINE SYS INC	COM	532192101	311	9,302	X
LILLY ELI & CO	COM	532457108	6,166	115,200	X
LINCOLN NATL CORP IND	COM	534187109	884	17,000	X
LINDSAY MFG CO	COM	535555106	247	11,200	X
LINEAR TECHNOLOGY CORP	COM	535678106	304	8,100	X
LINENS N THINGS INC	COM	535679104	667	25,000	X
LIONS GATE ENTMNT CORP	COM NEW	535919203	263	27,600	X
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	157	23,290	X
LITTELFUSE INC	COM	537008104	481	17,100	X
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	817	24,600	X

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LO-JACK CORP	COM	539451104	668	31,600	X
LOCKHEED MARTIN CORP	COM	539830109	2,161	35,400	X
LODGENET ENTMT CORP	COM	540211109	312	21,200	X
LOEWS CORP	COM	540424108	1,312	14,200	X
LOEWS CORP	CAROLNA GP STK	540424207	622	15,700	X
LONE STAR TECHNOLOGIES INC	COM	542312103	1,373	24,700	X
LONGS DRUG STORES CORP	COM	543162101	536	12,500	X
LOUISIANA PAC CORP	COM	546347105	756	27,300	X
LOWES COS INC	COM	548661107	4,772	74,100	X
LUBYS INC	COM	549282101	294	22,500	X
LUMINENT MTG CAP INC	COM	550278303	377	49,900	X
MBNA CORP	COM	55262L100	2,989	121,300	X
M D C HLDGS INC	COM	552676108	772	9,790	X
MFA MTG INVTS INC	COM	55272X102	307	50,100	X
MIVA INC	COM	55311R108	437	72,400	X
MACDERMID INC	COM	554273102	318	12,100	X
MACERICH CO	COM	554382101	649	10,000	X
MACK CALI RLTY CORP	COM	554489104	625	13,900	X
MADDEN STEVEN LTD	COM	556269108	392	17,100	X
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	320	9,100	X
MAGMA DESIGN AUTOMATION	COM	559181102	132	16,200	X
MAGUIRE PPTYS INC	COM	559775101	655	21,800	X
MANHATTAN ASSOCS INC	COM	562750109	782	33,700	X
MANNATECH INC	COM	563771104	384	32,400	X
MANULIFE FINL CORP	COM	56501R106	885	16,600	X
MARATHON OIL CORP	COM	565849106	3,874	56,200	X
MARKEL CORP	COM	570535104	430	1,300	X
MARSH & MCLENNAN COS INC	COM	571748102	1,550	51,000	X
MARRIOTT INTL INC NEW	CL A	571903202	1,134	18,000	X
MASCO CORP	COM	574599106	2,092	68,200	X
MATRIA HEALTHCARE INC	COM NEW	576817209	411	10,900	X
MATTEL INC	COM	577081102	806	48,300	X
MATTSON TECHNOLOGY INC	COM	577223100	394	52,500	X
MAVERICK TUBE CORP	COM	577914104	1,104	36,800	X
MAXIMUS INC	COM	577933104	576	16,100	X
MCDATA CORP	CL A	580031201	160	30,600	X
MCDERMOTT INTL INC	COM	580037109	542	14,800	X
MCDONALDS CORP	COM	580135101	4,062	121,300	X
MCGRAW HILL COS INC	COM	580645109	1,720	35,800	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1,453	26,500	X
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	178	24,100	X
MEDTRONIC INC	COM	585055106	6,209	115,800	X
MENTOR CORP MINN	COM	587188103	545	9,900	X
MERCK & CO INC	COM	589331107	6,566	241,300	X
MERCURY COMPUTER SYS	COM	589378108	717	27,331	X
MERCURY GENL CORP NEW	COM	589400100	1,896	31,600	X
MERISTAR HOSPITALITY CORP	COM	58984Y103	128	14,045	X
MERITAGE HOMES CORP	COM	59001A102	744	9,700	X
MERRILL LYNCH & CO INC	COM	590188108	5,534	90,200	X
MESA AIR GROUP INC	COM	590479101	1,112	134,800	X
METLIFE INC	COM	59156R108	2,905	58,300	X
MICREL INC	COM	594793101	475	42,300	X
MICROSOFT CORP	COM	594918104	23,003	894,000	X
MICROSTRATEGY INC	CL A NEW	594972408	1,303	18,542	X
MID-AMER APT CMNTYS INC	COM	59522J103	777	16,700	X
MIDDLEBY CORP	COM	596278101	406	5,600	X
MILLER HERMAN INC	COM	600544100	370	12,200	X
MILLS CORP	COM	601148109	496	9,000	X
MINE SAFETY APPLIANCES CO	COM	602720104	658	17,000	X
MISSION WEST PPTYS INC	COM	605203108	108	10,800	X
MOBILITY ELECTRONICS INC	COM	60741U101	400	37,500	X
MOMENTA PHARMACEUTICALS INC	COM	60877T100	377	13,830	X

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MONACO COACH CORP	COM	60886R103	425	28,800	X
MONARCH CASINO & RESORT INC	COM	609027107	746	43,900	X
MONSANTO CO NEW	COM	61166W101	1,613	25,700	X
MORGAN STANLEY	COM NEW	617446448	6,511	120,700	X
MOTOROLA INC	COM	620076109	5,170	234,700	X
MULTIMEDIA GAMES INC	COM	625453105	290	29,900	X
NBTY INC	COM	628782104	475	20,200	X
NS GROUP INC	COM	628916108	1,350	34,400	X
NVR INC	COM	62944T105	1,327	1,500	X
NANOMETRICS INC	COM	630077105	400	34,200	X
NARA BANCORP INC	COM	63080P105	383	25,600	X
NASH FINCH CO	COM	631158102	359	8,500	X
NATIONAL CITY CORP	COM	635405103	2,699	80,721	X
NATIONAL HEALTH INVS INC	COM	63633D104	295	10,700	X
NATIONAL INSTRS CORP	COM	636518102	251	10,200	X
NATIONWIDE FINL SVCS INC	CL A	638612101	1,238	30,900	X
NATIONWIDE HEALTH PPTYS INC	COM	638620104	440	18,900	X
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	399	6,400	X
NAUTILUS INC	COM	63910B102	377	17,100	X
NAVTEQ CORP	COM	63936L100	490	9,800	X
NDCHEALTH CORP	COM	639480102	511	27,000	X
NEOWARE SYS INC	COM	64065P102	1,369	81,800	X
NETBANK INC	COM	640933107	141	17,000	X
NETFLIX COM INC	COM	64110L106	442	17,000	X
NETEASE COM INC	SPONSORED ADR	64110W102	756	8,400	X
NETLOGIC MICROSYSTEMS INC	COM	64118B100	378	17,500	X
NEUROMETRIX INC	COM	641255104	405	13,600	X
NEUSTAR INC	CL A	64126X201	486	15,200	X
NEW PLAN EXCEL RLTY TR INC	COM	648053106	895	39,000	X
NEW YORK CMNTY BANCORP INC	COM	649445103	897	54,700	X
NEWELL RUBBERMAID INC	COM	651229106	800	35,300	X
NEWFIELD EXPL CO	COM	651290108	1,257	25,600	X
NEWMONT MINING CORP	COM	651639106	1,863	39,500	X
NEWS CORP	CL A	65248E104	3,477	223,000	X
NEXTEL PARTNERS INC	CL A	65333F107	1,087	43,300	X
NEXEN INC	COM	65334H102	777	16,300	X
NIKE INC	CL B	654106103	1,470	18,000	X
NOKIA CORP	SPONSORED ADR	654902204	910	53,800	X
NORTH FORK BANCORPORATION NY	COM	659424105	302	11,827	X
NORTHROP GRUMMAN CORP	COM	666807102	1,870	34,400	X
NOVELL INC	COM	670006105	175	23,500	X
NOVEN PHARMACEUTICALS INC	COM	670009109	417	29,800	X
NOVO-NORDISK A S	ADR	670100205	892	18,000	X
NUCOR CORP	COM	670346105	2,147	36,400	X
O CHARLEYS INC	COM	670823103	604	42,200	X
OCA INC	COM	67083Q101	68	45,000	X
OCCIDENTAL PETE CORP DEL	COM	674599105	4,477	52,400	X
ODYSSEY HEALTHCARE INC	COM	67611V101	864	50,900	X
OFFSHORE LOGISTICS INC	COM	676255102	847	22,900	X
OHIO CAS CORP	COM	677240103	217	8,000	X
OIL STS INTL INC	COM	678026105	1,300	35,800	X
OLD REP INTL CORP	COM	680223104	1,237	46,400	X
OMNICOM GROUP INC	COM	681919106	1,472	17,600	X
ON ASSIGNMENT INC	COM	682159108	162	18,900	X
ON SEMICONDUCTOR CORP	COM	682189105	827	160,600	X
ONEOK INC NEW	COM	682680103	306	9,000	X
ORACLE CORP	COM	68389X105	4,490	362,100	X
ORASURE TECHNOLOGIES INC	COM	68554V108	252	26,700	X
O REILLY AUTOMOTIVE INC	COM	686091109	807	28,638	X
ORIENTAL FINL GROUP INC	COM	68618W100	464	37,900	X
OSHKOSH TRUCK CORP	COM	688239201	786	18,200	X
OVERLAND STORAGE INC	COM	690310107	159	19,500	X

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OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1,587	27,200	X
PMC-SIERRA INC	COM	69344F106	237	26,900	X
PNC FINL SVCS GROUP INC	COM	693475105	2,768	47,700	X
PPG INDS INC	COM	693506107	1,113	18,800	X
PS BUSINESS PKS INC CALIF	COM	69360J107	590	12,888	X
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	379	11,900	X
PACKETEER INC	COM	695210104	158	12,600	X
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	652	9,900	X
PANACOS PHARMACEUTICALS INC	COM	69811Q106	253	26,000	X
PAPA JOHNS INTL INC	COM	698813102	947	18,900	X
PARAMETRIC TECHNOLOGY CORP	COM	699173100	639	91,700	X
PARKER DRILLING CO	COM	701081101	385	41,500	X
PARKWAY PPTYS INC	COM	70159Q104	643	13,700	X
PARTNERS TR FINL GROUP INC N	COM	70213F102	338	29,400	X
PATHMARK STORES INC NEW	COM	70322A101	138	12,200	X
PENN NATL GAMING INC	COM	707569109	1,282	41,200	X
PENN VA CORP	COM	707882106	537	9,300	X
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	257	6,100	X
PEPSICO INC	COM	713448108	9,091	160,300	X
PERFORMANCE FOOD GROUP CO	COM	713755106	501	15,900	X
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	491	29,200	X
PEROT SYS CORP	CL A	714265105	156	11,000	X
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	851	11,900	X
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	423	13,300	X
PFIZER INC	COM	717081103	18,650	746,880	X
PHARMACEUTICAL PROD DEV INC	COM	717124101	449	7,800	X
PILGRIMS PRIDE CORP	COM	721467108	1,576	43,300	X
PITNEY BOWES INC	COM	724479100	342	8,200	X
PLANAR SYS INC	COM	726900103	205	24,900	X
PLAYTEX PRODS INC	COM	72813P100	158	14,400	X
PLUM CREEK TIMBER CO INC	COM	729251108	1,171	30,900	X
POLARIS INDS INC	COM	731068102	411	8,300	X
POSSIS MEDICAL INC	COM	737407106	232	21,200	X
POST PPTYS INC	COM	737464107	250	6,700	X
POWERWAVE TECHNOLOGIES INC	COM	739363109	414	31,900	X
PRAXAIR INC	COM	74005P104	1,486	31,000	X
PRENTISS PPTYS TR	SH BEN INT	740706106	1,169	28,800	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	563	20,200	X
PROASSURANCE CORP	COM	74267C106	840	18,000	X
PROCTER & GAMBLE CO	COM	742718109	14,520	244,200	X
PRIVATEBANCORP INC	COM	742962103	326	9,500	X
PROGRESSIVE CORP OHIO	COM	743315103	3,290	31,400	X
PROLOGIS	SH BEN INT	743410102	1,835	41,418	X
PROVIDIAN FINL CORP	COM	74406A102	1,326	75,000	X
PRUDENTIAL FINL INC	COM	744320102	3,351	49,600	X
PT INDOSAT TBK	SPONSORED ADR	744383100	405	16,200	X
PUBLIC STORAGE INC	COM	74460D109	1,454	21,700	X
PULTE HOMES INC	COM	745867101	755	17,600	X
QLT INC	COM	746927102	134	17,500	X
QLOGIC CORP	COM	747277101	263	7,700	X
QUALCOMM INC	COM	747525103	6,994	156,300	X
QUALITY SYS INC	COM	747582104	905	13,100	X
QUEST SOFTWARE INC	COM	74834T103	298	19,800	X
R & G FINANCIAL CORP	CL B	749136107	494	35,900	X
RF MICRODEVICES INC	COM	749941100	144	25,500	X
RADIO ONE INC	CL D NON VTG	75040P405	302	23,000	X
RALCORP HLDGS INC NEW	COM	751028101	394	9,400	X
RANDGOLD RES LTD	ADR	752344309	377	24,000	X
RAYONIER INC	COM	754907103	478	8,300	X
RAYTHEON CO	COM NEW	755111507	1,646	43,300	X
REALTY INCOME CORP	COM	756109104	316	13,200	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	470	13,600	X

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RED HAT INC	COM	756577102	284	13,400	X
REGAL ENTMT GROUP	CL A	758766109	405	20,200	X
REGENCY CTRS CORP	COM	758849103	592	10,300	X
REGENERON PHARMACEUTICALS	COM	75886F107	493	51,900	X
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1,382	44,400	X
RELIANCE STEEL & ALUMINUM CO	COM	759509102	905	17,100	X
RENAISSANCE LEARNING INC	COM	75968L105	397	22,300	X
RENAL CARE GROUP INC	COM	759930100	750	15,850	X
RESOURCES CONNECTION INC	COM	76122Q105	803	27,100	X
REYNOLDS & REYNOLDS CO	CL A	761695105	543	19,800	X
REYNOLDS AMERICAN INC	COM	761713106	897	10,800	X
RITE AID CORP	COM	767754104	131	33,700	X
ROBBINS & MYERS INC	COM	770196103	283	12,600	X
ROCKY SHOES & BOOTS INC	COM	774830103	592	20,700	X
ROSS STORES INC	COM	778296103	261	11,000	X
ROYAL GOLD INC	COM	780287108	382	14,200	X
RUDDICK CORP	COM	781258108	371	16,100	X
RUDOLPH TECHNOLOGIES INC	COM	781270103	229	17,000	X
RUSS BERRIE & CO	COM	782233100	229	16,200	X
RUSSELL CORP	COM	782352108	503	35,800	X
RYANS RESTAURANT GROUP INC	COM	783520109	244	20,915	X
RYLAND GROUP INC	COM	783764103	732	10,700	X
SBC COMMUNICATIONS INC	COM	78387G103	8,763	365,600	X
SFBC INTL INC	COM	784121105	857	19,300	X
SI INTL INC	COM	78427V102	387	12,500	X
SL GREEN RLTY CORP	COM	78440X101	470	6,900	X
SLM CORP	COM	78442P106	2,156	40,200	X
SRS LABS INC	COM	78464M106	253	39,600	X
SAFECO CORP	COM	786429100	875	16,386	X
SAFENET INC	COM	78645R107	450	12,400	X
ST JUDE MED INC	COM	790849103	1,624	34,700	X
ST PAUL TRAVELERS INC	COM	792860108	3,757	83,739	X
SALIX PHARMACEUTICALS INC	COM	795435106	557	26,200	X
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	478	9,800	X
SANTANDER BANCORP	COM	802809103	296	12,000	X
SARA LEE CORP	COM	803111103	2,304	121,600	X
SCANSOURCE INC	COM	806037107	1,650	33,855	X
SCHERING PLOUGH CORP	COM	806605101	4,086	194,100	X
SCHWAB CHARLES CORP NEW	COM	808513105	1,453	100,700	X
SCICLONE PHARMACEUTICALS INC	COM	80862K104	130	23,100	X
SEABOARD CORP	COM	811543107	302	220	X
SEARS HLDGS CORP	COM	812350106	1,182	9,500	X
SECURE COMPUTING CORP	COM	813705100	296	26,100	X
SELECTIVE INS GROUP INC	COM	816300107	1,198	24,500	X
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	228	12,000	X
SERENA SOFTWARE INC	COM	817492101	1,305	65,465	X
SHAW GROUP INC	COM	820280105	486	19,700	X
SHERWIN WILLIAMS CO	COM	824348106	886	20,100	X
SHUFFLE MASTER INC	COM	825549108	362	13,700	X
SHURGARD STORAGE CTRS INC	COM	82567D104	425	7,600	X
SIEMENS A G	SPONSORED ADR	826197501	843	10,900	X
SIERRA HEALTH SVCS INC	COM	826322109	393	5,700	X
SILICON LABORATORIES INC	COM	826919102	261	8,600	X
SILGAN HOLDINGS INC	COM	827048109	552	16,600	X
SILICON IMAGE INC	COM	82705T102	134	15,100	X
SIMON PPTY GROUP INC NEW	COM	828806109	3,986	53,780	X
SIMPSON MANUFACTURING CO INC	COM	829073105	834	21,300	X
SKYWEST INC	COM	830879102	1,330	49,600	X
SKYWORKS SOLUTIONS INC	COM	83088M102	513	73,100	X
SKILLSOFT PLC	SPONSORED ADR	830928107	144	31,400	X
SMITH A O	COM	831865209	402	14,100	X
SONIC CORP	COM	835451105	621	22,700	X

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SONICWALL INC	COM	835470105	570	89,700	X
SONUS NETWORKS INC	COM	835916107	148	25,600	X
SOURCECORP	COM	836167106	292	13,600	X
SOUTHERN CO	COM	842587107	2,546	71,200	X
SOUTHERN PERU COPPER CORP	COM	843611104	2,210	39,500	X
SPECTRUM BRANDS INC	COM	84762L105	365	15,500	X
SPINNAKER EXPL CO	COM	84855W109	653	10,100	X
SPIRIT FIN CORP	COM	848568309	120	10,700	X
SPORTS AUTH INC NEW	COM	84917U109	321	10,900	X
SPRINT NEXTEL CORP	COM FON	852061100	7,854	330,260	X
SS&C TECHNOLOGIES INC	COM	85227Q100	1,242	33,900	X
STAGE STORES INC	COM NEW	85254C305	387	14,400	X
STAMPS COM INC	COM NEW	852857200	332	19,300	X
STANDARD MICROSYSTEMS CORP	COM	853626109	404	13,500	X
STANDARD PAC CORP NEW	COM	85375C101	747	18,000	X
STANLEY WKS	COM	854616109	1,358	29,100	X
STAPLES INC	COM	855030102	1,502	70,450	X
STARBUCKS CORP	COM	855244109	1,869	37,300	X
STATE STR CORP	COM	857477103	1,551	31,700	X
STATOIL ASA	SPONSORED ADR	85771P102	827	33,500	X
STEELCASE INC	CL A	858155203	393	27,200	X
STERLING BANCSHARES INC	COM	858907108	329	22,400	X
STEWART INFORMATION SVCS COR	COM	860372101	1,336	26,100	X
STONE ENERGY CORP	COM	861642106	1,404	23,000	X
STRATTEC SEC CORP	COM	863111100	301	5,800	X
STRYKER CORP	COM	863667101	1,384	28,000	X
SUNCOR ENERGY INC	COM	867229106	817	13,500	X
SUNSTONE HOTEL INVS INC NEW	COM	867892101	532	21,800	X
SUNTRUST BKS INC	COM	867914103	2,403	34,600	X
SUPERGEN INC	COM	868059106	415	65,859	X
SUPERIOR INDS INTL INC	COM	868168105	402	18,700	X
SUPERVALU INC	COM	868536103	342	11,000	X
SUPPORTSOFT INC	COM	868587106	156	30,900	X
SURMODICS INC	COM	868873100	410	10,600	X
SUSQUEHANNA BANCSHARES INC P	COM	869099101	320	13,300	X
SWIFT ENERGY CO	COM	870738101	1,487	32,500	X
SYKES ENTERPRISES INC	COM	871237103	420	35,300	X
SYMANTEC CORP	COM	871503108	2,583	114,000	X
SYNTEL INC	COM	87162H103	444	22,800	X
SYSCO CORP	COM	871829107	1,901	60,600	X
TCF FINL CORP	COM	872275102	1,000	37,400	X
TD BANKNORTH INC	COM	87235A101	741	24,600	X
TXU CORP	COM	873168108	2,585	22,900	X
TALK AMERICA HLDGS INC	COM NEW	87426R202	592	62,800	X
TANGER FACTORY OUTLET CTRS I	COM	875465106	667	24,000	X
TARGET CORP	COM	87612E106	4,404	84,800	X
TAUBMAN CTRS INC	COM	876664103	269	8,500	X
TECHNICAL OLYMPIC USA INC	COM	878483106	732	28,000	X
TECHNITROL INC	COM	878555101	552	36,000	X
TEKELEC	COM	879101103	423	20,200	X
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	820	24,400	X
TELEFONICA S A	SPONSORED ADR	879382208	2,105	42,676	X
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	934	43,900	X
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	399	11,800	X
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	285	72,800	X
TELLABS INC	COM	879664100	1,372	130,400	X
TERRA NITROGEN CO L P	COM UNIT	881005201	333	14,000	X
TESORO CORP	COM	881609101	471	7,000	X
TETRA TECH INC NEW	COM	88162G103	505	30,000	X
TEXAS INSTRS INC	COM	882508104	5,699	168,100	X
THORATEC CORP	COM NEW	885175307	535	30,100	X
THORNBURG MTG INC	COM	885218107	1,471	58,700	X

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3M CO	COM	88579Y101	6,280	85,600	X
TIBCO SOFTWARE INC	COM	88632Q103	146	17,500	X
TIMBERLAND CO	CL A	887100105	1,635	48,400	X
TIME WARNER INC	COM	887317105	7,950	439,000	X
TOLL BROTHERS INC	COM	889478103	670	15,000	X
TOLLGRADE COMMUNICATIONS INC	COM	889542106	223	26,400	X
TOO INC	COM	890333107	1,092	39,800	X
TORO CO	COM	891092108	327	8,900	X
TOTAL S A	SPONSORED ADR	89151E109	869	6,400	X
TRANSACTION SYS ARCHITECTS	COM	893416107	602	21,600	X
TREDEGAR CORP	COM	894650100	194	14,900	X
TRIZEC PROPERTIES INC	COM	89687P107	766	33,200	X
TRIZETTO GROUP INC	COM	896882107	150	10,600	X
TRUSTREET PPTYS INC	COM	898404108	671	42,900	X
TUPPERWARE CORP	COM	899896104	387	17,000	X
II VI INC	COM	902104108	734	41,400	X
UCBH HOLDINGS INC	COM	90262T308	202	11,000	X
UGI CORP NEW	COM	902681105	816	29,000	X
UICI	COM	902737105	896	24,900	X
US BANCORP DEL	COM NEW	902973304	5,810	206,900	X
USEC INC	COM	90333E108	126	11,300	X
ULTICOM INC	COM	903844108	143	13,000	X
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	383	20,800	X
UNION PAC CORP	COM	907818108	1,807	25,200	X
UNIONBANCAL CORP	COM	908906100	209	3,000	X
UNISYS CORP	COM	909214108	142	21,400	X
UNIT CORP	COM	909218109	835	15,100	X
UNITED DOMINION REALTY TR IN	COM	910197102	702	29,600	X
UNITED FIRE & CAS CO	COM	910331107	203	4,500	X
UNITED ONLINE INC	COM	911268100	290	20,950	X
UNITED PARCEL SERVICE INC	CL B	911312106	4,058	58,700	X
UNITED RENTALS INC	COM	911363109	219	11,100	X
UNITED TECHNOLOGIES CORP	COM	913017109	5,936	114,500	X
UNITED THERAPEUTICS CORP DEL	COM	91307C102	258	3,700	X
UNITEDHEALTH GROUP INC	COM	91324P102	6,811	121,200	X
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	435	23,425	X
UNUMPROVIDENT CORP	COM	91529Y106	886	43,200	X
V F CORP	COM	918204108	893	15,400	X
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1,371	68,300	X
VALERO ENERGY CORP NEW	COM	91913Y100	2,781	24,600	X
VALUECLICK INC	COM	92046N102	284	16,600	X
VEECO INSTRS INC DEL	COM	922417100	345	21,500	X
VENTAS INC	COM	92276F100	557	17,300	X
VENTANA MED SYS INC	COM	92276H106	267	7,022	X
VENTIV HEALTH INC	COM	922793104	1,208	46,100	X
VERITY INC	COM	92343C106	275	25,900	X
VERITAS DGC INC	COM	92343P107	831	22,700	X
VERIZON COMMUNICATIONS	COM	92343V104	9,464	289,500	X
VIACOM INC	CL B	925524308	4,499	136,300	X
VICOR CORP	COM	925815102	377	24,900	X
VIROPHARMA INC	COM	928241108	270	13,000	X
VITAL SIGNS INC	COM	928469105	416	9,033	X
VORNADO RLTY TR	SH BEN INT	929042109	1,828	21,100	X
WCI CMNTYS INC	COM	92923C104	828	29,200	X
WD-40 CO	COM	929236107	417	15,734	X
W-H ENERGY SVCS INC	COM	92925E108	464	14,300	X
W HLDG CO INC	COM	929251106	289	30,200	X
WACHOVIA CORP 2ND NEW	COM	929903102	8,019	168,500	X
WAL MART STORES INC	COM	931142103	10,561	241,000	X
WALGREEN CO	COM	931422109	4,249	97,800	X
WALTER INDS INC	COM	93317Q105	416	8,500	X
WARNACO GROUP INC	COM NEW	934390402	384	17,515	X

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WASHINGTON GROUP INTL INC	COM NEW	938862208	420	7,800	X
WASHINGTON MUT INC	COM	939322103	4,397	112,100	X
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	221	7,100	X
WASTE CONNECTIONS INC	COM	941053100	1,391	39,650	X
WASTE MGMT INC DEL	COM	94106L109	1,556	54,400	X
WEBSense INC	COM	947684106	1,214	23,700	X
WEBMD CORP	COM	94769M105	192	17,300	X
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1,304	34,450	X
WELLPOINT INC	COM	94973V107	4,443	58,600	X
WELLS FARGO & CO NEW	COM	949746101	10,261	175,200	X
WENDYS INTL INC	COM	950590109	284	6,300	X
WERNER ENTERPRISES INC	COM	950755108	246	14,200	X
WESCO INTL INC	COM	95082P105	1,697	50,100	X
WEST PHARMACEUTICAL SVSC INC	COM	955306105	377	12,700	X
WET SEAL INC	CL A	961840105	287	63,700	X
WEYERHAEUSER CO	COM	962166104	1,595	23,200	X
WHIRLPOOL CORP	COM	963320106	1,091	14,400	X
WHITING PETE CORP NEW	COM	966387102	829	18,900	X
WHOLE FOODS MKT INC	COM	966837106	1,210	9,000	X
WILEY JOHN & SONS INC	CL A	968223206	580	13,900	X
WILSHIRE BANCORP INC	COM	97186T108	352	23,000	X
WINNEBAGO INDS INC	COM	974637100	365	12,600	X
WINSTON HOTELS INC	COM	97563A102	242	24,200	X
WORLD AIR HLDGS INC	COM	98142V104	1,226	115,700	X
WORLD FUEL SVCS CORP	COM	981475106	383	11,800	X
WRIGLEY WM JR CO	COM	982526105	1,208	16,800	X
WYETH	COM	983024100	6,293	136,000	X
YAHOO INC	COM	984332106	3,922	115,900	X
YANKEE CANDLE INC	COM	984757104	316	12,900	X
YELLOW ROADWAY CORP	COM	985577105	787	19,000	X
YUM BRANDS INC	COM	988498101	1,341	27,700	X
ZALE CORP NEW	COM	988858106	367	13,500	X
ZENITH NATL INS CORP	COM	989390109	527	8,400	X
ZIMMER HLDGS INC	COM	98956P102	1,626	23,600	X
ZIONS BANCORPORATION	COM	989701107	855	12,000	X