

Edgar Filing: VERIZON COMMUNICATIONS INC - Form 13F-HR

// 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 1221

Form 13F Information Table Value Total: 8,573,144

(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
-----	28- -----	Goldman Sachs Prime Brokerage -----

VERIZON INVESTMENT MANAGEMENT CORP.
FORM 13F - SOLE INSTR V. NONE AUTHORITY
June 30, 2005

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	C	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
3M CO	COM	88579Y101	45,056	623,178			X	
4 KIDS ENTMT INC	COM	350865101	312	15,700			X	
7-ELEVEN INC	COM NEW	817826209	729	24,104			X	
A D C TELECOMMUNICATIONS	COM NEW	000886309	750	34,448			X	
ABAXIS INC	COM	002567105	125	11,500			X	
ABBOTT LABS	COM	002824100	57,296	1,169,059			X	
ABERCROMBIE & FITCH CO	CL A	002896207	9,205	133,994			X	
ACCENTURE LTD BERMUDA	CL A	G1150G111	642	28,300			X	
ACCREDO HEALTH INC	COM	00437V104	402	8,861			X	
ACE LTD	ORD	G0070K103	8,365	186,510			X	
ACTIVISION INC NEW	COM NEW	004930202	3,061	185,277			X	

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ACTUANT CORP	CL A NEW	00508X203	264	5,500	X
ACUITY BRANDS INC	COM	00508Y102	221	8,600	X
ACXIOM CORP	COM	005125109	288	13,800	X
ADAPTEC INC	COM	00651F108	40	10,200	X
ADESA INC	COM	00686U104	679	31,202	X
ADOBE SYS INC	COM	00724F101	18,855	659,020	X
ADVANCE AUTO PARTS INC	COM	00751Y106	3,766	58,341	X
ADVANCED MEDICAL OPTICS INC	COM	00763M108	549	13,800	X
ADVANCED MICRO DEVICES INC	COM	007903107	3,033	174,893	X
AEROPOSTALE	COM	007865108	1,203	35,800	X
AES CORP	COM	00130H105	6,566	400,870	X
AETNA INC NEW	COM	00817Y108	17,567	212,110	X
AFFILIATED COMPUTER SERVICES	CL A	008190100	4,934	96,556	X
AFFILIATED MANAGERS GROUP	COM	008252108	724	10,600	X
AFFYMETRIX INC	COM	00826T108	1,351	25,064	X
AFLAC INC	COM	001055102	15,797	365,007	X
AGERE SYS INC	COM	00845V308	769	64,085	X
AGILENT TECHNOLOGIES INC	COM	00846U101	4,530	196,776	X
AGRIUM INC	COM	008916108	310	15,800	X
AIR PRODS & CHEMS INC	COM	009158106	9,084	150,655	X
AKAMAI TECHNOLOGIES INC	COM	00971T101	269	20,465	X
ALAMOSA HLDGS INC	COM	011589108	334	24,000	X
ALBERTO CULVER CO	COM	013068101	6,072	140,140	X
ALBERTSONS INC	COM	013104104	4,182	202,232	X
ALCOA INC	COM	013817101	12,687	485,521	X
ALCON INC	COM SHS	H01301102	1,903	17,400	X
ALLEGHANY CORP DEL	COM	017175100	9,970	33,570	X
ALLEGHENY ENERGY INC	COM	017361106	1,913	75,867	X
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,289	58,429	X
ALLERGAN INC	COM	018490102	8,343	97,873	X
ALLETE INC	COM NEW	018522300	426	8,533	X
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	575	12,300	X
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1,918	47,285	X
ALLIANT ENERGY CORP	COM	018802108	1,347	47,837	X
ALLIANT TECHSYSTEMS INC	COM	018804104	1,516	21,472	X
ALLIED CAP CORP NEW	COM	01903Q108	243	8,344	X
ALLIED DOMEQ PLC	SPON ADR NEW	019121201	242	5,000	X
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	674	85,001	X
ALLMERICA FINL CORP	COM	019754100	1,950	52,576	X
ALLSTATE CORP	COM	020002101	33,522	561,042	X
ALLTEL CORP	COM	020039103	18,251	293,055	X
ALTERA CORP	COM	021441100	4,090	206,531	X
ALTRIA GROUP INC	COM	02209S103	99,865	1,544,459	X
AMAZON COM INC	COM	023135106	11,238	339,620	X
AMB PROPERTY CORP	COM	00163T109	229	5,276	X
AMBAC FINL GROUP INC	COM	023139108	8,417	120,661	X
AMEDISYS INC	COM	023436108	636	17,300	X

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COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

COLUMN 6

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
AMERADA HESS CORP	COM	023551104	6,686	62,769			X	
AMEREN CORP	COM	023608102	3,495	63,210			X	
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	250	4,200			X	
AMERICAN CAPITAL STRATEGIES	COM	024937104	209	5,797			X	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,661	54,196			X	
AMERICAN ELEC PWR INC	COM	025537101	6,566	178,080			X	
AMERICAN EXPRESS CO	COM	025816109	49,903	937,503			X	
AMERICAN FINL RLTY TR	COM	02607P305	2,161	140,500			X	
AMERICAN INTL GROUP INC	COM	026874107	91,953	1,582,666			X	
AMERICAN MED SYS HLDGS INC	COM	02744M108	299	14,500			X	
AMERICAN PWR CONVERSION CORP	COM	029066107	2,368	100,392			X	
AMERICAN STD COS INC DEL	COM	029712106	8,718	207,974			X	
AMERICAN TOWER CORP	CL A	029912201	1,695	80,659			X	
AMERICREDIT CORP	COM	03060R101	737	28,912			X	
AMERIGROUP CORP	COM	03073T102	728	18,100			X	
AMERISOURCEBERGEN CORP	COM	03073E105	3,460	50,030			X	
AMERITRADE HLDG CORP NEW	COM	03074K100	487	26,144			X	
AMERUS GROUP CO	COM	03072M108	327	6,800			X	
AMETEK INC NEW	COM	031100100	8,119	194,012			X	
AMGEN INC	COM	031162100	56,398	932,816			X	
AMPHENOL CORP NEW	CL A	032095101	5,111	127,226			X	
AMR CORP	COM	001765106	353	29,125			X	
AMSOUTH BANCORPORATION	COM	032165102	2,742	105,473			X	
ANADARKO PETE CORP	COM	032511107	14,842	180,675			X	
ANALOG DEVICES INC	COM	032654105	14,703	394,071			X	
ANDREW CORP	COM	034425108	1,178	92,340			X	
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	141	10,200			X	
ANHEUSER BUSCH COS INC	COM	035229103	18,057	394,688			X	
ANIMAS CORP DEL	COM	03525Y105	256	12,700			X	
ANN TAYLOR STORES CORP	COM	036115103	627	25,818			X	
ANSYS INC	COM	03662Q105	560	15,700			X	
ANTEON INTL CORP	COM	03674E108	470	10,300			X	
AON CORP	COM	037389103	2,494	99,606			X	
APACHE CORP	COM	037411105	8,945	138,467			X	
APARTMENT INVT & MGMT CO	CL A	03748R101	1,163	28,427			X	
APOLLO GROUP INC	CL A	037604105	15,461	197,662			X	
APOLLO INVT CORP	COM	03761U106	1,969	106,800			X	
APPLE COMPUTER INC	COM	037833100	22,649	615,288			X	
APPLEBEES INTL INC	COM	037899101	1,652	62,364			X	
APPLERA CORP	COM AP BIO GRP	038020103	1,151	58,509			X	
APPLIED MATLS INC	COM	038222105	17,750	1,097,013			X	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	363	141,717			X	
APRIA HEALTHCARE GROUP INC	COM	037933108	440	12,700			X	
APTARGROUP INC	COM	038336103	203	4,000			X	
AQUA AMERICA INC	COM	03836W103	1,141	38,368			X	
ARAMARK CORP	CL B	038521100	646	24,485			X	
ARCH COAL INC	COM	039380100	361	6,625			X	
ARCHER DANIELS MIDLAND CO	COM	039483102	7,776	363,711			X	
ARCHSTONE SMITH TR	COM	039583109	3,539	91,624			X	
ARROW ELECTRS INC	COM	042735100	200	7,365			X	
ARTHROCARE CORP	COM	043136100	409	11,700			X	

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ASHFORD HOSPITALITY TR INC	COM SHS	044103109	383	35,500		X
ASHLAND INC	COM	044204105	2,810	39,103		X
ASK JEEVES INC	COM	045174109	321	10,617		X
ASSOCIATED BANC CORP	COM	045487105	677	20,172		X
ASSURANT INC	COM	04621X108	3,849	106,621		X
ASSURED GUARANTY LTD	COM	G0585R106	2,334	99,900		X
ASTORIA FINL CORP	COM	046265104	749	26,326		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
AT&T CORP	COM NEW	001957505	7,198	378,035			X
ATMI INC	COM	00207R101	276	9,500			X
ATMOS ENERGY CORP	COM	049560105	216	7,500			X
AUDIBLE INC	COM NEW	05069A302	255	14,700			X
AUTODESK INC	COM	052769106	8,871	258,300			X
AUTOLIV INC	COM	052800109	1,970	44,983			X
AUTOMATIC DATA PROCESSING IN	COM	053015103	15,139	360,715			X
AUTONATION INC	COM	05329W102	1,738	84,678			X
AUTOZONE INC	COM	053332102	4,076	44,084			X
AVALONBAY CMNTYS INC	COM	053484101	3,065	37,939			X
AVAYA INC	COM	053499109	1,757	211,132			X
AVERY DENNISON CORP	COM	053611109	2,385	45,038			X
AVID TECHNOLOGY INC	COM	05367P100	1,983	37,224			X
AVNET INC	COM	053807103	481	21,365			X
AVOCENT CORP	COM	053893103	737	28,200			X
AVON PRODS INC	COM	054303102	18,390	485,857			X
AZTAR CORP	COM	054802103	2,401	70,100			X
BAKER HUGHES INC	COM	057224107	10,557	206,357			X
BALL CORP	COM	058498106	3,985	110,820			X
BANK HAWAII CORP	COM	062540109	2,628	51,781			X
BANK NEW YORK INC	COM	064057102	7,481	259,949			X
BANK OF AMERICA CORPORATION	COM	060505104	134,524	2,949,436			X
BANTA CORP	COM	066821109	345	7,600			X
BARD C R INC	COM	067383109	13,914	209,199			X
BARNES & NOBLE INC	COM	067774109	2,306	59,425			X
BARNES GROUP INC	COM	067806109	1,102	33,300			X
BARR PHARMACEUTICALS INC	COM	068306109	2,674	54,854			X
BAUSCH & LOMB INC	COM	071707103	7,726	93,088			X
BAXTER INTL INC	COM	071813109	11,355	306,068			X
BB&T CORP	COM	054937107	6,618	165,584			X
BEA SYS INC	COM	073325102	240	27,296			X
BEAR STEARNS COS INC	COM	073902108	18,494	177,934			X
BEAZER HOMES USA INC	COM	07556Q105	269	4,700			X
BECKMAN COULTER INC	COM	075811109	4,902	77,114			X
BECTON DICKINSON & CO	COM	075887109	22,159	422,315			X
BED BATH & BEYOND INC	COM	075896100	8,484	203,057			X
BEL FUSE INC	CL B	077347300	358	11,700			X
BELLSOUTH CORP	COM	079860102	31,110	1,170,876			X
BELO CORP	COM SER A	080555105	1,557	64,971			X

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BEMIS INC	COM	081437105	1,687	63,570		X
BERKLEY W R CORP	COM	084423102	3,447	96,598		X
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9,018	108		X
BEST BUY INC	COM	086516101	14,176	206,798		X
BIG LOTS INC	COM	089302103	353	26,638		X
BIOGEN IDEC INC	COM	09062X103	4,165	120,912		X
BIOMET INC	COM	090613100	3,746	108,148		X
BISYS GROUP INC	COM	055472104	297	19,900		X
BJ SVCS CO	COM	055482103	5,147	98,073		X
BJS WHOLESALE CLUB INC	COM	05548J106	320	9,839		X
BKF CAP GROUP INC	COM	05548G102	466	12,300		X
BLACK & DECKER CORP	COM	091797100	10,070	112,072		X
BLACKROCK INC	CL A	09247X101	2,658	33,045		X
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R300	401	4,379		X
BLOCK H & R INC	COM	093671105	4,045	69,325		X
BLYTH INC	COM	09643P108	900	32,100		X
BMC SOFTWARE INC	COM	055921100	1,770	98,618		X
BOEING CO	COM	097023105	41,118	623,005		X
BORDERS GROUP INC	COM	099709107	1,273	50,286		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
BORG WARNER INC	COM	099724106	6,917	128,880			X	
BOSTON BEER INC	CL A	100557107	613	27,300			X	
BOSTON PROPERTIES INC	COM	101121101	481	6,871			X	
BOSTON SCIENTIFIC CORP	COM	101137107	11,805	437,208			X	
BOWATER INC	COM	102183100	333	10,300			X	
BOYD GAMING CORP	COM	103304101	389	7,600			X	
BP PLC	SPONSORED ADR	055622104	7,080	113,500			X	
BRIGGS & STRATTON CORP	COM	109043109	928	26,800			X	
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	476	11,700			X	
BRINKER INTL INC	COM	109641100	1,440	35,959			X	
BRINKS CO	COM	109696104	304	8,437			X	
BRISTOL MYERS SQUIBB CO	COM	110122108	31,733	1,270,352			X	
BROADCOM CORP	CL A	111320107	4,962	139,678			X	
BROWN & BROWN INC	COM	115236101	2,510	55,861			X	
BROWN FORMAN CORP	CL B	115637209	5,181	85,694			X	
BROWN SHOE INC NEW	COM	115736100	438	11,200			X	
BRUNSWICK CORP	COM	117043109	2,210	51,017			X	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	14,679	311,797			X	
BURLINGTON RES INC	COM	122014103	16,351	295,995			X	
C D W CORP	COM	12512N105	1,139	19,997			X	
C H ROBINSON WORLDWIDE INC	COM	12541W100	1,065	18,305			X	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	9,012	279,874			X	
CABOT CORP	COM	127055101	376	11,400			X	
CACI INTL INC	CL A	127190304	347	5,500			X	
CADENCE DESIGN SYSTEM INC	COM	127387108	442	32,374			X	
CALPINE CORP	COM	131347106	438	128,742			X	

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CAMDEN PPTY TR	SH BEN INT	133131102	204	3,801		X
CAMPBELL SOUP CO	COM	134429109	3,877	125,997		X
CAPITAL ONE FINL CORP	COM	14040H105	13,320	166,479		X
CAPITALSOURCE INC	COM	14055X102	247	12,580		X
CARDINAL HEALTH INC	COM	14149Y108	14,934	259,363		X
CAREER EDUCATION CORP	COM	141665109	1,711	46,724		X
CAREMARK RX INC	COM	141705103	10,041	225,549		X
CARLISLE COS INC	COM	142339100	329	4,797		X
CARMAX INC	COM	143130102	503	18,862		X
CARNIVAL CORP	PAIRED CTF	143658300	9,307	170,617		X
CARTER INC	COM	146229109	397	6,800		X
CATELLUS DEV CORP NEW	COM	149113102	412	12,568		X
CATERPILLAR INC DEL	COM	149123101	24,825	260,463		X
CAVALIER HOMES INC	COM	149507105	99	20,000		X
CB RICHARD ELLIS GROUP INC	CL A	12497T101	592	13,500		X
CBL & ASSOC PPTYS INC	COM	124830100	2,454	56,984		X
CBRL GROUP INC	COM	12489V106	218	5,600		X
CELGENE CORP	COM	151020104	1,225	30,098		X
CENDANT CORP	COM	151313103	19,369	865,857		X
CENTERPOINT ENERGY INC	COM	15189T107	1,538	116,400		X
CENTEX CORP	COM	152312104	7,983	112,968		X
CENTURYTEL INC	COM	156700106	4,498	129,901		X
CEPHALON INC	COM	156708109	420	10,556		X
CERIDIAN CORP NEW	COM	156779100	1,020	52,367		X
CERNER CORP	COM	156782104	374	5,500		X
CERTEGY INC	COM	156880106	395	10,332		X
CHAMPION ENTERPRISES INC	COM	158496109	365	36,700		X
CHARLES RIV LABS INTL INC	COM	159864107	8,775	181,867		X
CHARMING SHOPPES INC	COM	161133103	205	22,000		X
CHECKFREE CORP NEW	COM	162813109	1,295	38,009		X
CHEESECAKE FACTORY INC	COM	163072101	493	14,187		X
CHEMED CORP NEW	COM	16359R103	323	7,900		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
CHESAPEAKE ENERGY CORP	COM	165167107	896	39,312			X	
CHEVRON CORP NEW	COM	166764100	76,070	1,360,330			X	
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	12,890	43,622			X	
CHICOS FAS INC	COM	168615102	3,379	98,566			X	
CHIRON CORP	COM	170040109	1,918	54,962			X	
CHOICE HOTELS INTL INC	COM	169905106	1,306	19,881			X	
CHOICEPOINT INC	COM	170388102	1,423	35,526			X	
CHUBB CORP	COM	171232101	10,163	118,715			X	
CHURCH & DWIGHT INC	COM	171340102	2,302	63,601			X	
CIENA CORP	COM	171779101	282	134,719			X	
CIGNA CORP	COM	125509109	12,370	115,572			X	
CIMAREX ENERGY CO	COM	171798101	265	6,800			X	
CINCINNATI BELL INC NEW	COM	171871106	323	75,000			X	
CINCINNATI FINL CORP	COM	172062101	2,347	59,318			X	
CINERGY CORP	COM	172474108	6,785	151,382			X	

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CINTAS CORP	COM	172908105	3,572	92,551			X
CIRCOR INTL INC	COM	17273K109	740	30,000			X
CIRCUIT CITY STORE INC	COM	172737108	1,666	96,377			X
CISCO SYS INC	COM	17275R102	98,044	5,137,077			X
CIT GROUP INC	COM	125581108	7,294	169,741			X
CITIGROUP INC	COM	172967101	164,969	3,568,450			X
CITIZENS COMMUNICATIONS CO	COM	17453B101	1,346	100,139			X
CITRIX SYS INC	COM	177376100	1,626	75,078			X
CITY NATL CORP	COM	178566105	1,102	15,367			X
CLAIRES STORES INC	COM	179584107	2,904	120,754			X
CLARCOR INC	COM	179895107	2,919	99,800			X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9,262	299,450			X
CLOROX CO DEL	COM	189054109	7,607	136,516			X
CMS ENERGY CORP	COM	125896100	977	64,853			X
CNF INC	COM	12612W104	495	11,027			X
CNH GLOBAL N V	SHS NEW	N20935206	189	10,000			X
COACH INC	COM	189754104	16,724	498,178			X
COCA COLA CO	COM	191216100	63,645	1,524,439			X
COCA COLA ENTERPRISES INC	COM	191219104	4,449	202,156			X
COGNIZANT TECHNOLOGY SOLUTION	CL A	192446102	5,979	126,870			X
COLGATE PALMOLIVE CO	COM	194162103	14,590	292,323			X
COLUMBIA SPORTSWEAR CO	COM	198516106	264	5,352			X
COMCAST CORP NEW	CL A	20030N101	30,315	988,100			X
COMCAST CORP NEW	CL A SPL	20030N200	1,548	51,700			X
COMERICA INC	COM	200340107	6,519	112,791			X
COMMERCE BANCORP INC NJ	COM	200519106	5,330	175,834			X
COMMERCIAL VEH GROUP INC	COM	202608105	197	11,100			X
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1,396	36,935			X
COMPASS BANCSHARES INC	COM	20449H109	1,660	36,878			X
COMPUTER ASSOC INTL INC	COM	204912109	7,601	276,610			X
COMPUTER SCIENCES CORP	COM	205363104	7,250	165,896			X
COMPUWARE CORP	COM	205638109	976	135,772			X
COMSTOCK RES INC	COM NEW	205768203	217	8,600			X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	3,017	127,665			X
CONAGRA FOODS INC	COM	205887102	4,276	184,616			X
CONMED CORP	COM	207410101	320	10,400			X
CONOCOPHILLIPS	COM	20825C104	72,941	1,268,764			X
CONSECO INC	COM NEW	208464883	206	9,432			X
CONSOL ENERGY INC	COM	20854P109	1,283	23,944			X
CONSOLIDATED EDISON INC	COM	209115104	5,080	108,447			X
CONSOLIDATED TOMOKA LD CO	COM	210226106	722	8,400			X
CONSTELLATION BRANDS INC	CL A	21036P108	11,838	401,278			X
CONSTELLATION BRANDS INC	PFD 1/40 A5.75	21036P306	209	4,701			X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
CONSTELLATION ENERGY GROUP I	COM	210371100	6,429	111,444			X	

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CONVERGYS CORP	COM	212485106	603	42,401	X
COOPER CAMERON CORP	COM	216640102	1,770	28,519	X
COOPER COS INC	COM NEW	216648402	2,641	43,389	X
COOPER INDS LTD	CL A	G24182100	8,196	128,268	X
COOPER TIRE & RUBR CO	COM	216831107	290	15,633	X
COPART INC	COM	217204106	289	12,146	X
CORE LABORATORIES N V	COM	N22717107	274	10,200	X
CORN PRODS INTL INC	COM	219023108	3,253	136,900	X
CORNING INC	COM	219350105	13,513	813,046	X
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1,632	20,833	X
COSTCO WHSL CORP NEW	COM	22160K105	15,930	355,997	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	21,953	568,586	X
COVANCE INC	COM	222816100	3,745	83,457	X
COVENTRY HEALTH CARE INC	COM	222862104	7,100	100,352	X
CRANE CO	COM	224399105	1,247	47,400	X
CREE INC	COM	225447101	345	13,553	X
CROMPTON CORP	COM	227116100	197	13,900	X
CROWN CASTLE INTL CORP	COM	228227104	1,389	68,359	X
CROWN HOLDINGS INC	COM	228368106	487	34,200	X
CSX CORP	COM	126408103	4,241	99,421	X
CTS CORP	COM	126501105	307	25,000	X
CULLEN FROST BANKERS INC	COM	229899109	1,499	31,468	X
CUMMINS INC	COM	231021106	5,537	74,210	X
CUMULUS MEDIA INC	CL A	231082108	118	10,000	X
CURTISS WRIGHT CORP	COM	231561101	2,471	45,800	X
CVS CORP	COM	126650100	22,041	758,214	X
CYTEC INDS INC	COM	232820100	322	8,100	X
CYTYC CORP	COM	232946103	688	31,166	X
D R HORTON INC	COM	23331A109	3,491	92,822	X
DADE BEHRING HLDGS INC	COM	23342J206	3,109	47,824	X
DANA CORP	COM	235811106	2,897	193,010	X
DANAHER CORP DEL	COM	235851102	10,585	202,239	X
DARDEN RESTAURANTS INC	COM	237194105	3,129	94,872	X
DAVITA INC	COM	23918K108	3,355	73,761	X
DEAN FOODS CO NEW	COM	242370104	1,561	44,284	X
DEERE & CO	COM	244199105	11,369	173,605	X
DEL MONTE FOODS CO	COM	24522P103	1,218	113,070	X
DELL INC	COM	24702R101	103,961	2,634,152	X
DELPHI CORP	COM	247126105	752	161,686	X
DELTA AIR LINES INC DEL	COM	247361108	125	33,344	X
DELUXE CORP	COM	248019101	1,274	31,384	X
DENBURY RES INC	COM NEW	247916208	410	10,300	X
DENTSPLY INTL INC NEW	COM	249030107	1,754	32,479	X
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1,571	34,184	X
DEVON ENERGY CORP NEW	COM	25179M103	15,829	312,342	X
DEX MEDIA INC	COM	25212E100	664	27,200	X
DIAGEO P L C	SPON ADR NEW	25243Q205	1,483	25,000	X
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1,184	22,167	X
DICKS SPORTING GOODS INC	COM	253393102	633	16,400	X
DIEBOLD INC	COM	253651103	789	17,495	X
DIGITAS INC	COM	25388K104	419	36,700	X
DILLARDS INC	CL A	254067101	1,299	55,484	X
DIRECTV GROUP INC	COM	25459L106	2,648	170,834	X
DISNEY WALT CO	COM DISNEY	254687106	39,309	1,561,108	X
DOLLAR GEN CORP	COM	256669102	4,498	220,938	X
DOLLAR TREE STORES INC	COM	256747106	579	24,106	X
DOMINION RES INC VA NEW	COM	25746U109	15,527	211,572	X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
DONALDSON INC	COM	257651109	4,237	139,681			X
DONNELLEY R R & SONS CO	COM	257867101	4,267	123,652			X
DORAL FINL CORP	COM	25811P100	727	43,925			X
DOUBLECLICK INC	COM	258609304	901	107,400			X
DOVER CORP	COM	260003108	2,914	80,090			X
DOW CHEM CO	COM	260543103	30,908	694,105			X
DOW JONES & CO INC	COM	260561105	979	27,623			X
DPL INC	COM	233293109	2,246	81,814			X
DST SYS INC DEL	COM	233326107	3,729	79,675			X
DTE ENERGY CO	COM	233331107	4,928	105,374			X
DU PONT E I DE NEMOURS & CO	COM	263534109	22,474	522,520			X
DUKE ENERGY CORP	COM	264399106	16,934	569,607			X
DUKE REALTY CORP	COM NEW	264411505	285	9,014			X
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3,138	50,904			X
DUQUESNE LT HLDGS INC	COM	266233105	998	53,400			X
DYCOM INDS INC	COM	267475101	275	13,900			X
DYNEGY INC NEW	CL A	26816Q101	465	95,580			X
E M C CORP MASS	COM	268648102	18,177	1,325,801			X
E TRADE FINANCIAL CORP	COM	269246104	1,538	109,960			X
EAGLE MATERIALS INC	COM	26969P108	421	4,549			X
EARTHLINK INC	COM	270321102	523	60,400			X
EAST WEST BANCORP INC	COM	27579R104	322	9,600			X
EASTMAN CHEM CO	COM	277432100	2,633	47,750			X
EASTMAN KODAK CO	COM	277461109	4,080	151,945			X
EATON CORP	COM	278058102	6,817	113,813			X
EATON VANCE CORP	COM NON VTG	278265103	1,638	68,508			X
EBAY INC	COM	278642103	38,858	1,177,150			X
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1,268	42,048			X
ECOLAB INC	COM	278865100	5,794	179,046			X
EDISON INTL	COM	281020107	10,321	254,526			X
EDUCATION MGMT CORP	COM	28139T101	453	13,432			X
EDWARDS AG INC	COM	281760108	218	4,824			X
EDWARDS LIFESCIENCES CORP	COM	28176E108	467	10,858			X
EGL INC	COM	268484102	380	18,700			X
EL PASO CORP	COM	28336L109	3,123	271,133			X
ELECTRONIC ARTS INC	COM	285512109	17,976	317,540			X
ELECTRONIC DATA SYS NEW	COM	285661104	5,462	283,741			X
EMERSON ELEC CO	COM	291011104	18,394	293,700			X
ENCANA CORP	COM	292505104	2,035	51,400			X
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	245	9,333			X
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	813	21,500			X
ENERGEN CORP	COM	29265N108	1,753	50,000			X
ENERGIZER HLDGS INC	COM	29266R108	1,905	30,643			X
ENERGY EAST CORP	COM	29266M109	813	28,070			X
ENGELHARD CORP	COM	292845104	1,376	48,204			X

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ENGINEERED SUPPORT SYS INC	COM	292866100	1,478	41,250		X
ENI S P A	SPONSORED ADR	26874R108	4,666	36,400		X
ENSCO INTL INC	COM	26874Q100	962	26,917		X
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	290	8,700		X
ENTERGY CORP NEW	COM	29364G103	15,921	210,736		X
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	271	34,800		X
EOG RES INC	COM	26875P101	12,199	214,766		X
EON LABS INC	COM	29412E100	713	23,281		X
EQUIFAX INC	COM	294429105	2,273	63,641		X
EQUITABLE RES INC	COM	294549100	3,469	51,013		X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	4,895	147,899		X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3,106	84,345		X
ERIE INDTY CO	CL A	29530P102	208	3,831		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
ESSEX CORP	COM	296744105	284	12,400			X	
EURONET WORLDWIDE INC	COM	298736109	436	15,000			X	
EVEREST RE GROUP LTD	COM	G3223R108	716	7,700			X	
EXELON CORP	COM	30161N101	20,290	395,283			X	
EXPEDITORS INTL WASH INC	COM	302130109	3,380	67,857			X	
EXPRESS SCRIPTS INC	COM	302182100	4,040	80,838			X	
EXPRESSJET HOLDINGS INC	CL A	30218U108	452	53,100			X	
EXXON MOBIL CORP	COM	30231G102	239,770	4,172,091			X	
F M C CORP	COM NEW	302491303	213	3,800			X	
F5 NETWORKS INC	COM	315616102	317	6,700			X	
FACTSET RESH SYS INC	COM	303075105	936	26,113			X	
FAIR ISAAC CORP	COM	303250104	396	10,863			X	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	307	20,800			X	
FAMILY DLR STORES INC	COM	307000109	2,074	79,478			X	
FASTENAL CO	COM	311900104	2,197	35,869			X	
FEDERAL HOME LN MTG CORP	COM	313400301	33,125	507,812			X	
FEDERAL NATL MTG ASSN	COM	313586109	36,418	623,603			X	
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2,447	41,481			X	
FEDERAL SIGNAL CORP	COM	313855108	251	16,100			X	
FEDERATED DEPT STORES INC DE	COM	31410H101	14,748	201,261			X	
FEDERATED INVS INC PA	CL B	314211103	1,125	37,487			X	
FEDEX CORP	COM	31428X106	18,258	225,378			X	
FERRO CORP	COM	315405100	794	40,000			X	
FIDELITY NATL FINL INC	COM	316326107	1,981	55,503			X	
FIELDSTONE INVT CORP	COM	31659U300	517	35,900			X	
FIFTH THIRD BANCORP	COM	316773100	6,936	168,391			X	
FINISH LINE INC	CL A	317923100	276	14,600			X	
FIRST AMERN CORP CALIF	COM	318522307	229	5,716			X	
FIRST BANCORP P R	COM	318672102	952	23,700			X	
FIRST CTZNS BANCSHARES								

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INC N	CL A	31946M103	275	1,900					X
FIRST DATA CORP	COM	319963104	22,456	559,432					X
FIRST HORIZON NATL CORP	COM	320517105	2,758	65,362					X
FIRST MARBLEHEAD CORP	COM	320771108	2,587	73,785					X
FIRST MIDWEST BANCORP DEL	COM	320867104	716	20,400					X
FIRSTENERGY CORP	COM	337932107	7,567	157,285					X
FISERV INC	COM	337738108	6,362	148,286					X
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2,787	42,940					X
FLEETWOOD ENTERPRISES INC	COM	339099103	152	15,000					X
FLIR SYS INC	COM	302445101	817	27,394					X
FLORIDA ROCK INDS INC	COM	341140101	1,746	23,808					X
FLOWERS FOODS INC	COM	343498101	1,669	47,200					X
FLOWSERVE CORP	COM	34354P105	1,392	46,014					X
FLUOR CORP NEW	COM	343412102	4,984	86,543					X
FMC TECHNOLOGIES INC	COM	30249U101	1,710	53,487					X
FOOT LOCKER INC	COM	344849104	1,442	52,994					X
FORD MTR CO DEL	COM PAR \$0.01	345370860	10,779	1,052,630					X
FOREST CITY ENTERPRISES INC	CL A	345550107	426	6,000					X
FOREST LABS INC	COM	345838106	8,752	225,282					X
FOREST OIL CORP	COM PAR \$0.01	346091705	265	6,300					X
FORMFACTOR INC	COM	346375108	238	9,000					X
FORTUNE BRANDS INC	COM	349631101	12,832	144,504					X
FPL GROUP INC	COM	302571104	10,288	244,608					X
FRANKLIN RES INC	COM	354613101	11,893	154,489					X
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	4,404	117,639					X
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	483	23,000					X
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	4,023	189,946					X
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	719	50,285					X
FTD GROUP INC	COM	30267U108	386	34,000					X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
GALLAGHER ARTHUR J & CO	COM	363576109	927	34,157				X
GALLAHER GROUP PLC	SPONSORED ADR	363595109	1,542	26,000				X
GAMESTOP CORP	COM CL B	36466R200	617	20,636				X
GANNETT INC	COM	364730101	10,704	150,480				X
GAP INC DEL	COM	364760108	8,941	452,730				X
GATEWAY INC	COM	367626108	235	71,340				X
GATX CORP	COM	361448103	2,018	58,500				X
GAYLORD ENTMT CO NEW	COM	367905106	3,468	74,600				X
GEAC COMPUTER LTD	COM	368289104	410	47,100				X
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	287	80,000				X
GENCORP INC	COM	368682100	1,662	86,300				X
GENENTECH INC	COM NEW	368710406	26,553	330,751				X
GENERAL DYNAMICS CORP	COM	369550108	13,381	122,158				X
GENERAL ELEC CO	COM	369604103	264,675	7,638,540				X

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GENERAL GROWTH PPTYS INC	COM	370021107	7,110	173,030				X
GENERAL MLS INC	COM	370334104	7,035	150,352				X
GENERAL MTRS CORP	COM	370442105	12,403	364,804				X
GEN-PROBE INC NEW	COM	36866T103	2,431	67,109				X
GENTEX CORP	COM	371901109	529	29,080				X
GENUINE PARTS CO	COM	372460105	9,342	227,352				X
GENWORTH FINL INC	COM CL A	37247D106	4,632	153,213				X
GENZYME CORP	COM	372917104	6,411	106,691				X
GEORGIA GULF CORP	COM PAR \$0.01	373200203	217	7,000				X
GEORGIA PAC CORP	COM	373298108	4,403	138,457				X
GETTY IMAGES INC	COM	374276103	4,020	54,139				X
GEVITY HR INC	COM	374393106	258	12,900				X
GILEAD SCIENCES INC	COM	375558103	12,486	283,834				X
GILLETTE CO	COM	375766102	32,498	641,877				X
GLOBAL PMTS INC	COM	37940X102	4,404	64,954				X
GOLDEN WEST FINL CORP DEL	COM	381317106	13,216	205,288				X
GOLDMAN SACHS GROUP INC	COM	38141G104	32,253	316,144				X
GOODRICH CORP	COM	382388106	3,833	93,568				X
GOODYEAR TIRE & RUBR CO	COM	382550101	902	60,551				X
GOOGLE INC	CL A	38259P508	15,060	51,200				X
GRACO INC	COM	384109104	1,927	56,547				X
GRAFTECH INTL LTD	COM	384313102	280	65,000				X
GRAINGER W W INC	COM	384802104	4,436	80,958				X
GRANT PRIDECO INC	COM	38821G101	1,368	51,710				X
GRAY TELEVISION INC	COM	389375106	181	15,000				X
GREAT LAKES CHEM CORP	COM	390568103	384	12,190				X
GREAT PLAINS ENERGY INC	COM	391164100	596	18,705				X
GREENHILL & CO INC	COM	395259104	300	7,400				X
GREIF INC	CL A	397624107	1,073	17,560				X
GRIFFON CORP	COM	398433102	1,239	55,800				X
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1,552	25,000				X
GTECH HLDGS CORP	COM	400518106	1,815	62,064				X
GUIDANT CORP	COM	401698105	14,834	220,411				X
HALLIBURTON CO	COM	406216101	13,783	288,223				X
HARLAND JOHN H CO	COM	412693103	1,809	47,600				X
HARLEY DAVIDSON INC	COM	412822108	19,404	391,214				X
HARMAN INTL INDS INC	COM	413086109	5,462	67,132				X
HARRAHS ENTMT INC	COM	413619107	5,751	79,795				X
HARRIS CORP DEL	COM	413875105	3,995	128,004				X
HARSCO CORP	COM	415864107	421	7,714				X
HARTE-HANKS INC	COM	416196103	305	10,254				X
HARTFORD FINL SVCS GROUP INC	COM	416515104	16,565	221,521				X
HASBRO INC	COM	418056107	1,019	49,010				X
HAWAIIAN ELEC INDUSTRIES	COM	419870100	251	9,346				X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
HCA INC	COM	404119109	14,792	261,015				X
HCC INS HLDGS INC	COM	404132102	1,250	33,014				X
HEALTH CARE PPTY INVS INC	COM	421915109	225	8,332				X
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3,080	117,650				X

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HEALTH NET INC	COM	42222G108	596	15,626	X
HEARST-ARGYLE TELEVISION INC	COM	422317107	372	15,180	X
HEINZ H J CO	COM	423074103	7,160	202,158	X
HELMERICH & PAYNE INC	COM	423452101	699	14,900	X
HERCULES INC	COM	427056106	1,421	100,438	X
HERSHEY CO	COM	427866108	8,750	140,898	X
HEWLETT PACKARD CO	COM	428236103	45,613	1,940,151	X
HEXCEL CORP NEW	COM	428291108	308	18,200	X
HIBERNIA CORP	CL A	428656102	2,030	61,171	X
HILLENBRAND INDS INC	COM	431573104	339	6,701	X
HILTON HOTELS CORP	COM	432848109	6,366	266,918	X
HNI CORP	COM	404251100	3,457	67,582	X
HOME DEPOT INC	COM	437076102	82,730	2,126,727	X
HONEYWELL INTL INC	COM	438516106	19,189	523,849	X
HORMEL FOODS CORP	COM	440452100	499	17,006	X
HOSPIRA INC	COM	441060100	2,410	61,787	X
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1,507	34,185	X
HOST MARRIOTT CORP NEW	COM	44107P104	385	22,011	X
HOVNIANIAN ENTERPRISES INC	CL A	442487203	395	6,057	X
HRPT PPTYS TR	COM SH BEN INT	40426W101	155	12,450	X
HUBBELL INC	CL B	443510201	1,681	38,113	X
HUDSON CITY BANCORP	COM	443683107	2,889	253,170	X
HUGHES SUPPLY INC	COM	444482103	236	8,400	X
HUMANA INC	COM	444859102	2,616	65,837	X
HUNT J B TRANS SVCS INC	COM	445658107	1,770	92,042	X
HUNTINGTON BANCSHARES INC	COM	446150104	1,668	69,088	X
HURON CONSULTING GROUP INC	COM	447462102	230	9,800	X
HYDRIL	COM	448774109	250	4,600	X
HYPERCOM CORP	COM	44913M105	71	10,900	X
HYPERION SOLUTIONS CORP	COM	44914M104	354	8,800	X
IAC INTERACTIVECORP	COM	44919P102	1,550	64,514	X
IDEX CORP	COM	45167R104	2,189	56,700	X
IDEXX LABS INC	COM	45168D104	373	5,978	X
IKON OFFICE SOLUTIONS INC	COM	451713101	240	25,200	X
ILLINOIS TOOL WKS INC	COM	452308109	15,721	197,296	X
IMATION CORP	COM	45245A107	202	5,200	X
IMCLONE SYS INC	COM	45245W109	853	27,544	X
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	920	16,900	X
IMS HEALTH INC	COM	449934108	2,866	115,712	X
INAMED CORP	COM	453235103	1,034	15,434	X
INDEPENDENCE CMNTY BK CORP	COM	453414104	221	5,996	X
INDYMAC BANCORP INC	COM	456607100	434	10,666	X
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	768	9,900	X
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5,562	77,960	X
INGRAM MICRO INC	CL A	457153104	753	48,071	X
INSIGHT ENTERPRISES INC	COM	45765U103	656	32,500	X
INSTINET GROUP INC	COM	457750107	62	11,925	X
INTEGRATED ALARM SVCS GROUP	COM	45890M109	58	13,100	X
INTEL CORP	COM	458140100	136,530	5,245,724	X
INTERNATIONAL BANCSHARES COR	COM	459044103	575	20,326	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	81,195	1,094,275	X
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1,385	38,248	X
INTERNATIONAL GAME					

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TECHNOLOG INTERNATIONAL RECTIFIER CORP	COM	459902102	4,557	161,870	X
	COM	460254105	2,597	54,416	X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3,412	60,664			X
INTERPUBLIC GROUP COS INC	COM	460690100	2,060	169,165			X
INTERSIL CORP	CL A	46069S109	341	18,192			X
INTL PAPER CO	COM	460146103	8,038	266,066			X
INTUIT	COM	461202103	3,442	76,295			X
INVESTORS FINL SERVICES CORP	COM	461915100	460	12,155			X
INVITROGEN CORP	COM	46185R100	1,432	17,198			X
IPC HLDGS LTD	ORD	G4933P101	2,203	55,600			X
IRON MTN INC	COM	462846106	1,211	39,050			X
ISHARES TR	RUSSELL1000VAL	464287598	23,189	347,970			X
ISHARES TR	RUSSELL1000GRW	464287614	2,309	48,100			X
ISHARES TR	RUSL 2000 VALU	464287630	5,131	79,800			X
ISTAR FINL INC	COM	45031U101	290	6,962			X
ITT EDUCATIONAL SERVICES INC	COM	45068B109	448	8,381			X
ITT INDS INC IND	COM	450911102	16,077	164,677			X
IVAX CORP	COM	465823102	2,105	97,898			X
JABIL CIRCUIT INC	COM	466313103	2,241	72,921			X
JACOBS ENGR GROUP INC DEL	COM	469814107	902	16,034			X
JANUS CAP GROUP INC	COM	47102X105	1,416	94,135			X
JDS UNIPHASE CORP	COM	46612J101	781	513,546			X
JEFFERSON PILOT CORP	COM	475070108	4,671	92,650			X
JETBLUE AWYS CORP	COM	477143101	1,033	50,534			X
JOHNSON & JOHNSON	COM	478160104	185,807	2,858,567			X
JOHNSON CTLS INC	COM	478366107	12,223	216,997			X
JONES APPAREL GROUP INC	COM	480074103	4,783	154,096			X
JOURNAL COMMUNICATIONS INC	CL A	481130102	396	23,600			X
JOURNAL REGISTER CO	COM	481138105	263	15,000			X
JOY GLOBAL INC	COM	481165108	487	14,500			X
JPMORGAN & CHASE & CO	COM	46625H100	63,595	1,800,530			X
JUNIPER NETWORKS INC	COM	48203R104	2,598	103,165			X
KANBAY INTL INC	COM	48369P207	266	11,500			X
KB HOME	COM	48666K109	4,680	61,390			X
KEANE INC	COM	486665102	219	16,000			X
KELLOGG CO	COM	487836108	8,271	186,124			X
KERR MCGEE CORP	COM	492386107	5,261	68,939			X
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	1,538	27,000			X
KEYCORP NEW	COM	493267108	5,779	174,315			X
KEYSPAN CORP	COM	49337W100	2,062	50,667			X
KIMBERLY CLARK CORP	COM	494368103	20,792	332,201			X
KIMCO REALTY CORP	COM	49446R109	6,081	103,218			X
KINDER MORGAN INC KANS	COM	49455P101	6,855	82,393			X
KINDRED HEALTHCARE INC	COM	494580103	650	16,400			X

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KINETIC CONCEPTS INC	COM NEW	49460W208	521	8,681		X
KING PHARMACEUTICALS INC	COM	495582108	749	71,850		X
KIRBY CORP	COM	497266106	266	5,900		X
KLA-TENCOR CORP	COM	482480100	4,509	103,221		X
KNIGHT RIDDER INC	COM	499040103	2,669	43,519		X
KOHL'S CORP	COM	500255104	8,537	152,690		X
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	1,717	109,600		X
KRAFT FOODS INC	CL A	50075N104	1,413	44,432		X
KROGER CO	COM	501044101	6,922	363,747		X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5,304	69,256		X
LA QUINTA CORP	PAIRED CTF	50419U202	134	14,400		X
LABONE INC NEW	COM	50540L105	434	10,900		X
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3,431	68,757		X
LAFARGE NORTH AMERICA INC	COM	505862102	1,081	17,310		X
LAM RESEARCH CORP	COM	512807108	1,832	63,286		X
LAMAR ADVERTISING CO	CL A	512815101	586	13,707		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	C	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
LANCASTER COLONY CORP	COM	513847103	1,104	25,700			X	
LANDAUER INC	COM	51476K103	524	10,100			X	
LANDSTAR SYS INC	COM	515098101	329	10,900			X	
LAUDER ESTEE COS INC	CL A	518439104	2,988	76,369			X	
LAUREATE EDUCATION INC	COM	518613104	800	16,719			X	
LEAR CORP	COM	521865105	2,732	75,086			X	
LEE ENTERPRISES INC	COM	523768109	2,514	62,700			X	
LEGG MASON INC	COM	524901105	9,100	87,410			X	
LEGGETT & PLATT INC	COM	524660107	1,675	63,030			X	
LEHMAN BROS HLDGS INC	COM	524908100	21,313	214,672			X	
LENNAR CORP	CL A	526057104	1,659	26,147			X	
LENNOX INTL INC	COM	526107107	203	9,600			X	
LEUCADIA NATL CORP	COM	527288104	2,269	58,730			X	
LEXMARK INTL NEW	CL A	529771107	8,077	124,587			X	
LIBERTY CORP S C	COM	530370105	797	21,660			X	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	10,546	1,034,974			X	
LIBERTY PPTY TR	SH BEN INT	531172104	239	5,396			X	
LIFE TIME FITNESS INC	COM	53217R207	292	8,900			X	
LIFEPOINT HOSPITALS INC	COM	53219L109	1,643	32,500			X	
LILLY ELI & CO	COM	532457108	39,637	711,490			X	
LIMITED BRANDS INC	COM	532716107	5,585	260,722			X	
LIN TV CORP	CL A	532774106	278	20,000			X	
LINCARE HLDGS INC	COM	532791100	3,065	74,939			X	
LINCOLN ELEC HLDGS INC	COM	533900106	235	7,100			X	
LINCOLN NATL CORP IND	COM	534187109	3,716	79,209			X	
LINEAR TECHNOLOGY CORP	COM	535678106	10,330	281,540			X	
LIZ CLAIBORNE INC	COM	539320101	5,062	127,312			X	
LOCKHEED MARTIN CORP	COM	539830109	14,826	228,553			X	
LOEWS CORP	COM	540424108	14,905	192,323			X	
LOEWS CORP	CAROLNA GP STK	540424207	292	8,749			X	
LONGS DRUG STORES CORP	COM	543162101	439	10,200			X	

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LOUISIANA PAC CORP	COM	546347105	1,376	55,973		X
LOWES COS INC	COM	548661107	36,880	633,451		X
LSI LOGIC CORP	COM	502161102	1,117	131,525		X
LUBRIZOL CORP	COM	549271104	1,003	23,884		X
LUCENT TECHNOLOGIES INC	COM	549463107	6,505	2,235,520		X
LUMINENT MTG CAP INC	COM	550278303	310	28,700		X
LYONDELL CHEMICAL CO	COM	552078107	1,746	66,103		X
M & T BK CORP	COM	55261F104	5,675	53,965		X
M D C HLDGS INC	COM	552676108	2,483	30,188		X
MACERICH CO	COM	554382101	402	5,989		X
MACROMEDIA INC	COM	556100105	947	24,782		X
MAKITA CORP	ADR NEW	560877300	1,350	69,100		X
MANOR CARE INC NEW	COM	564055101	1,466	36,910		X
MANPOWER INC	COM	56418H100	944	23,729		X
MANULIFE FINL CORP	COM	56501R106	1,237	25,874		X
MARATHON OIL CORP	COM	565849106	16,678	312,489		X
MARINEMAX INC	COM	567908108	244	7,800		X
MARKEL CORP	COM	570535104	393	1,160		X
MARRIOTT INTL INC NEW	CL A	571903202	9,966	146,093		X
MARSH & MCLENNAN COS INC	COM	571748102	5,858	211,479		X
MARSHALL & ILSLEY CORP	COM	571834100	4,488	100,957		X
MARTIN MARIETTA MATLS INC	COM	573284106	524	7,588		X
MARVEL ENTERPRISES INC	COM	57383M108	633	32,111		X
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	2,274	59,900		X
MASCO CORP	COM	574599106	9,294	292,637		X
MASSEY ENERGY CORP	COM	576206106	539	14,300		X
MATTEL INC	COM	577081102	3,012	164,567		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	C	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
MAX RE CAPITAL LTD								
HAMILTON	SHS	G6052F103	222	9,700			X	
MAXIM INTEGRATED PRODS								
INC	COM	57772K101	14,854	388,665			X	
MAXIMUS INC	COM	577933104	233	6,600			X	
MAY DEPT STORES CO	COM	577778103	3,904	97,217			X	
MAYTAG CORP	COM	578592107	298	19,060			X	
MBIA INC	COM	55262C100	8,747	147,482			X	
MBNA CORP	COM	55262L100	17,300	661,319			X	
MCAFEE INC	COM	579064106	1,038	39,631			X	
MCCLATCHY CO	CL A	579489105	1,492	22,799			X	
MCCORMICK & CO INC	COM NON VTG	579780206	2,237	68,438			X	
MCDONALDS CORP	COM	580135101	27,712	998,630			X	
MCG CAPITAL CORP	COM	58047P107	220	12,900			X	
MCGRAW HILL COS INC	COM	580645109	12,496	282,386			X	
MCKESSON CORP	COM	58155Q103	6,756	150,838			X	
MDU RES GROUP INC	COM	552690109	1,148	40,751			X	
MEADWESTVACO CORP	COM	583334107	2,617	93,348			X	
MEDCO HEALTH SOLUTIONS								
INC	COM	58405U102	13,065	244,852			X	
MEDIA GEN INC	CL A	584404107	3,698	57,100			X	

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MEDIMMUNE INC	COM	584699102	2,801	104,839		X
MEDTRONIC INC	COM	585055106	35,183	679,333		X
MELLON FINL CORP	COM	58551A108	3,792	132,189		X
MEMC ELECTR MATLS INC	COM	552715104	448	28,437		X
MENS WEARHOUSE INC	COM	587118100	303	8,800		X
MERCANTILE BANKSHARES CORP	COM	587405101	256	4,967		X
MERCK & CO INC	COM	589331107	56,653	1,839,390		X
MERCURY INTERACTIVE CORP	COM	589405109	2,423	63,159		X
MEREDITH CORP	COM	589433101	1,208	24,614		X
MERISTAR HOSPITALITY CORP	COM	58984Y103	108	12,500		X
MERRILL LYNCH & CO INC	COM	590188108	30,081	546,820		X
METLIFE INC	COM	59156R108	15,995	355,910		X
METTLER TOLEDO INTERNATIONAL	COM	592688105	311	6,671		X
MFA MTG INVTs INC	COM	55272X102	130	17,500		X
MGI PHARMA INC	COM	552880106	718	33,000		X
MGIC INVT CORP WIS	COM	552848103	3,714	56,951		X
MGM MIRAGE	COM	552953101	1,203	30,400		X
MICHAELS STORES INC	COM	594087108	3,691	89,208		X
MICROCHIP TECHNOLOGY INC	COM	595017104	1,354	45,712		X
MICRON TECHNOLOGY INC	COM	595112103	2,194	214,891		X
MICROS SYS INC	COM	594901100	385	8,600		X
MICROSEMI CORP	COM	595137100	350	18,600		X
MICROSOFT CORP	COM	594918104	193,970	7,808,784		X
MILLEA HOLDINGS INC	ADR	60032R106	345	5,100		X
MILLENNIUM PHARMACEUTICALS I	COM	599902103	347	37,408		X
MILLER HERMAN INC	COM	600544100	394	12,788		X
MILLIPORE CORP	COM	601073109	1,192	21,015		X
MILLS CORP	COM	601148109	2,090	34,386		X
MINE SAFETY APPLIANCES CO	COM	602720104	273	5,900		X
MODINE MFG CO	COM	607828100	2,015	61,900		X
MOHAWK INDS INC	COM	608190104	3,304	40,054		X
MOLEX INC	COM	608554101	1,473	56,550		X
MOLSON COORS BREWING CO	CL B	60871R209	2,095	33,786		X
MONACO COACH CORP	COM	60886R103	182	10,600		X
MONSANTO CO NEW	COM	61166W101	17,305	275,248		X
MONSTER WORLDWIDE INC	COM	611742107	1,355	47,256		X
MOODYS CORP	COM	615369105	10,510	233,754		X
MOOG INC	CL A	615394202	213	6,775		X
MORGAN STANLEY	COM NEW	617446448	29,066	553,950		X
MORNINGSTAR INC	COM	617700109	338	12,000		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
MOTOROLA INC	COM	620076109	34,386	1,883,137			X	
MPS GROUP INC	COM	553409103	380	40,300			X	
MSC INDL DIRECT INC	CL A	553530106	1,565	46,372			X	
MURPHY OIL CORP	COM	626717102	5,808	111,200			X	
MYLAN LABS INC	COM	628530107	2,671	138,803			X	
NABORS INDUSTRIES LTD	SHS	G6359F103	2,724	44,943			X	

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NALCO HOLDING COMPANY	COM	62985Q101	296	15,100		X
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	388	33,500		X
NATIONAL CITY CORP	COM	635405103	14,431	422,942		X
NATIONAL HEALTH INVS INC	COM	63633D104	1,665	59,330		X
NATIONAL INSTRS CORP	COM	636518102	211	9,953		X
NATIONAL OILWELL VARCO INC	COM	637071101	4,331	91,097		X
NATIONAL PRESTO INDS INC	COM	637215104	608	13,800		X
NATIONAL SEMICONDUCTOR CORP	COM	637640103	6,367	289,031		X
NATIONWIDE FINL SVCS INC	CL A	638612101	613	16,161		X
NAVIGATORS GROUP INC	COM	638904102	283	8,200		X
NAVISTAR INTL CORP NEW	COM	63934E108	2,736	85,489		X
NAVTEQ CORP	COM	63936L100	855	23,000		X
NBTY INC	COM	628782104	241	9,300		X
NCR CORP NEW	COM	62886E108	7,658	218,066		X
NEIMAN MARCUS GROUP INC	CL A	640204202	3,062	31,591		X
NEOPHARM INC	COM	640919106	195	19,500		X
NESS TECHNOLOGIES INC	COM	64104X108	189	17,800		X
NETWORK APPLIANCE INC	COM	64120L104	14,475	512,018		X
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	409	7,950		X
NEW YORK CMNTY BANCORP INC	COM	649445103	320	17,667		X
NEW YORK TIMES CO	CL A	650111107	1,366	43,868		X
NEWELL RUBBERMAID INC	COM	651229106	2,435	102,122		X
NEWFIELD EXPL CO	COM	651290108	752	18,854		X
NEWMONT MINING CORP	COM	651639106	8,744	224,044		X
NEWS CORP	CL A	65248E104	19,313	1,193,620		X
NEWS CORP	CL B	65248E203	691	41,000		X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	19,428	601,287		X
NEXTEL PARTNERS INC	CL A	65333F107	1,137	45,190		X
NICOR INC	COM	654086107	951	23,095		X
NII HLDGS INC	CL B NEW	62913F201	2,669	41,735		X
NIKE INC	CL B	654106103	21,094	243,580		X
NIKU CORP	COM NEW	654113703	261	12,600		X
NISOURCE INC	COM	65473P105	2,073	83,845		X
NOBLE CORPORATION	SHS	G65422100	2,980	48,449		X
NOBLE ENERGY INC	COM	655044105	549	7,257		X
NOKIA CORP	SPONSORED ADR	654902204	1,130	67,900		X
NORDSTROM INC	COM	655664100	5,469	80,455		X
NORFOLK SOUTHERN CORP	COM	655844108	8,020	259,032		X
NORTEL NETWORKS CORP NEW	COM	656568102	2,348	899,800		X
NORTH FORK BANCORPORATION NY	COM	659424105	4,914	174,935		X
NORTHERN TR CORP	COM	665859104	3,364	73,790		X
NORTHROP GRUMMAN CORP	COM	666807102	16,911	306,083		X
NOVELL INC	COM	670006105	769	124,031		X
NOVELLUS SYS INC	COM	670008101	1,194	48,332		X
NRG ENERGY INC	COM NEW	629377508	765	20,333		X
NSTAR	COM	67019E107	2,844	92,232		X
NTL INC DEL	COM	62940M104	793	11,587		X
NUCOR CORP	COM	670346105	5,059	110,898		X
NUVEEN INVTS INC	CL A	67090F106	462	12,290		X
NVIDIA CORP	COM	67066G104	2,700	101,037		X
NVR INC	COM	62944T105	833	1,029		X
O REILLY AUTOMOTIVE INC	COM	686091109	1,525	51,114		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	C	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
OCCIDENTAL PETE CORP DEL	COM	674599105	37,411	486,305			X	
ODYSSEY RE HLDGS CORP	COM	67612W108	215	8,700			X	
OFFICE DEPOT INC	COM	676220106	2,126	93,061			X	
OFFICEMAX INC DEL	COM	67622P101	1,896	63,678			X	
OGE ENERGY CORP	COM	670837103	644	22,266			X	
OLD REP INTL CORP	COM	680223104	1,266	50,071			X	
OMNICARE INC	COM	681904108	1,314	30,979			X	
OMNICOM GROUP INC	COM	681919106	16,308	204,205			X	
OMNIVISION TECHNOLOGIES INC	COM	682128103	148	10,900			X	
OMNOVA SOLUTIONS INC	COM	682129101	536	115,000			X	
ONEOK INC NEW	COM	682680103	857	26,236			X	
OPTIONSXPRESS HLDGS INC	COM	684010101	184	12,100			X	
ORACLE CORP	COM	68389X105	43,191	3,272,034			X	
ORASURE TECHNOLOGIES INC	COM	68554V108	230	23,000			X	
OSHKOSH TRUCK CORP	COM	688239201	2,639	33,712			X	
OSI PHARMACEUTICALS INC	COM	671040103	378	9,240			X	
OUTBACK STEAKHOUSE INC	COM	689899102	1,963	43,400			X	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	2,505	42,000			X	
OWENS ILL INC	COM NEW	690768403	515	20,570			X	
PACCAR INC	COM	693718108	7,893	116,073			X	
PACIFICARE HEALTH SYS DEL	COM	695112102	1,548	21,660			X	
PACTIV CORP	COM	695257105	1,195	55,362			X	
PALL CORP	COM	696429307	1,162	38,264			X	
PANERA BREAD CO	CL A	69840W108	304	4,900			X	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	412	64,561			X	
PARKER HANNIFIN CORP	COM	701094104	2,845	45,874			X	
PARTNERRE LTD	COM	G6852T105	857	13,300			X	
PATTERSON COMPANIES INC	COM	703395103	4,365	96,856			X	
PATTERSON UTI ENERGY INC	COM	703481101	1,701	61,112			X	
PAYCHEX INC	COM	704326107	7,434	228,560			X	
PEABODY ENERGY CORP	COM	704549104	2,342	45,000			X	
PENN NATL GAMING INC	COM	707569109	989	27,100			X	
PENNEY J C INC	COM	708160106	8,804	167,438			X	
PENTAIR INC	COM	709631105	1,777	41,499			X	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	324	10,700			X	
PEOPLES ENERGY CORP	COM	711030106	604	13,896			X	
PEPCO HOLDINGS INC	COM	713291102	281	11,755			X	
PEPSI BOTTLING GROUP INC	COM	713409100	3,242	113,332			X	
PEPSIAMERICAS INC	COM	71343P200	3,233	126,011			X	
PEPSICO INC	COM	713448108	63,225	1,172,345			X	
PERFORMANCE FOOD GROUP CO	COM	713755106	317	10,500			X	
PERKINELMER INC	COM	714046109	2,456	129,951			X	
PEROT SYS CORP	CL A	714265105	209	14,700			X	
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1,637	31,400			X	
PETSMART INC	COM	716768106	788	25,955			X	
PFIZER INC	COM	717081103	147,599	5,351,677			X	
PG&E CORP	COM	69331C108	10,627	283,076			X	
PHARMACEUTICAL PROD DEV								

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INC	COM	717124101	2,293	48,926	X
PHELPS DODGE CORP	COM	717265102	5,344	57,778	X
PHH CORP	COM NEW	693320202	337	13,115	X
PHILADELPHIA CONS HLDG CORP	COM	717528103	229	2,700	X
PILGRIMS PRIDE CORP	COM	721467108	1,197	35,073	X
PINNACLE WEST CAP CORP	COM	723484101	5,399	121,466	X
PIONEER NAT RES CO	COM	723787107	427	10,144	X
PITNEY BOWES INC	COM	724479100	6,447	148,040	X
PIXAR	COM	725811103	8,868	177,182	X
PLAINS EXPL& PRODTN CO	COM	726505100	558	15,700	X
PLANTRONICS INC NEW	COM	727493108	705	19,400	X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	487	15,300			X	
PLUM CREEK TIMBER CO INC	COM	729251108	2,035	56,074			X	
PMC-SIERRA INC	COM	69344F106	401	42,946			X	
PMI GROUP INC	COM	69344M101	2,812	72,130			X	
PNC FINL SVCS GROUP INC	COM	693475105	6,369	116,941			X	
POGO PRODUCING CO	COM	730448107	397	7,641			X	
POLARIS INDS INC	COM	731068102	1,442	26,701			X	
POLO RALPH LAUREN CORP	CL A	731572103	3,216	74,593			X	
POPULAR INC	COM	733174106	2,264	89,892			X	
POSCO	SPONSORED ADR	693483109	989	22,500			X	
PPG INDS INC	COM	693506107	7,361	117,282			X	
PPL CORP	COM	69351T106	7,437	125,251			X	
PRAXAIR INC	COM	74005P104	10,004	214,672			X	
PRECISION CASTPARTS CORP	COM	740189105	8,629	110,773			X	
PREMCO INC	COM	74045Q104	367	4,946			X	
PRICE T ROWE GROUP INC	COM	74144T108	4,264	68,110			X	
PRIDE INTL INC DEL	COM	74153Q102	511	19,894			X	
PRIMUS GUARANTY LTD	SHS	G72457107	207	14,300			X	
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	3,821	91,195			X	
PROCTER & GAMBLE CO	COM	742718109	109,390	2,073,749			X	
PROGRESS ENERGY INC	COM	743263105	3,657	80,827			X	
PROGRESSIVE CORP OHIO	COM	743315103	22,319	225,876			X	
PROLOGIS	SH BEN INT	743410102	2,213	54,992			X	
PROQUEST COMPANY	COM	74346P102	203	6,200			X	
PROTECTIVE LIFE CORP	COM	743674103	2,192	51,908			X	
PROTEIN DESIGN LABS INC	COM	74369L103	685	33,884			X	
PROVIDIAN FINL CORP	COM	74406A102	2,160	122,514			X	
PRUDENTIAL FINL INC	COM	744320102	19,434	295,987			X	
PUBLIC STORAGE INC	COM	74460D109	2,741	43,334			X	
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	6,574	108,082			X	
PULTE HOMES INC	COM	745867101	8,999	106,811			X	
QLOGIC CORP	COM	747277101	1,937	62,749			X	
QUALCOMM INC	COM	747525103	53,302	1,614,728			X	
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	1,093	175,500			X	

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QUEST DIAGNOSTICS INC	COM	74834L100	7,907	148,430		X
QUEST SOFTWARE INC	COM	74834T103	379	27,800		X
QUESTAR CORP	COM	748356102	5,598	84,944		X
QUICKSILVER RESOURCES INC	COM	74837R104	428	6,700		X
QUIKSILVER INC	COM	74838C106	342	21,400		X
QWEST COMMUNICATIONS INTL IN	COM	749121109	2,473	666,649		X
R H DONNELLEY CORP	COM NEW	74955W307	298	4,800		X
RADIAN GROUP INC	COM	750236101	6,962	147,432		X
RADIOSHACK CORP	COM	750438103	1,572	67,858		X
RANGE RES CORP	COM	75281A109	707	26,300		X
RAYONIER INC	COM	754907103	483	9,116		X
RAYTHEON CO	COM NEW	755111507	7,910	202,196		X
READERS DIGEST ASSN INC	COM	755267101	642	38,900		X
REALTY INCOME CORP	COM	756109104	666	26,600		X
RED HAT INC	COM	756577102	697	53,220		X
REEBOK INTL LTD	COM	758110100	2,951	70,543		X
REGENCY CTRS CORP	COM	758849103	233	4,067		X
REGIONS FINANCIAL CORP NEW	COM	7591EP100	5,019	148,151		X
REGIS CORP MINN	COM	758932107	387	9,900		X
REINSURANCE GROUP AMER INC	COM	759351109	539	11,588		X
RELIANT ENERGY INC	COM	75952B105	585	47,235		X
RENAL CARE GROUP INC	COM	759930100	6,053	131,295		X
RENT A CTR INC NEW	COM	76009N100	419	17,974		X
REPUBLIC SVCS INC	COM	760759100	1,383	38,414		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
RESMED INC	COM	761152107	421	6,386			X	
RESOURCES CONNECTION INC	COM	76122Q105	481	20,700			X	
RESPIRONICS INC	COM	761230101	719	19,898			X	
REYNOLDS & REYNOLDS CO	CL A	761695105	1,710	63,271			X	
REYNOLDS AMERICAN INC	COM	761713106	6,664	84,563			X	
RITE AID CORP	COM	767754104	136	32,575			X	
ROBERT HALF INTL INC	COM	770323103	2,118	84,837			X	
ROCKWELL AUTOMATION INC	COM	773903109	6,779	139,172			X	
ROCKWELL COLLINS INC	COM	774341101	4,281	89,778			X	
ROHM & HAAS CO	COM	775371107	3,294	71,082			X	
ROPER INDS INC NEW	COM	776696106	505	7,070			X	
ROSS STORES INC	COM	778296103	2,179	75,368			X	
ROWAN COS INC	COM	779382100	1,329	44,742			X	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1,552	32,100			X	
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1,343	20,700			X	
RYDER SYS INC	COM	783549108	874	23,872			X	
RYLAND GROUP INC	COM	783764103	555	7,316			X	
SABRE HLDGS CORP	CL A	785905100	1,459	73,119			X	
SAFECO CORP	COM	786429100	2,057	37,847			X	
SAFEWAY INC	COM NEW	786514208	5,807	257,061			X	
SALESFORCE COM INC	COM	79466L302	252	12,300			X	

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SANDISK CORP	COM	80004C101	2,254	94,975		X
SANMINA SCI CORP	COM	800907107	1,331	243,316		X
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	844	19,500		X
SAPIENT CORP	COM	803062108	206	26,000		X
SARA LEE CORP	COM	803111103	11,046	557,582		X
SAXON CAP INC NEW	COM	80556T106	174	10,200		X
SBC COMMUNICATIONS INC	COM	78387G103	50,606	2,130,762		X
SCANA CORP NEW	COM	80589M102	3,636	85,124		X
SCANSOURCE INC	COM	806037107	210	4,900		X
SCHEIN HENRY INC	COM	806407102	1,921	46,270		X
SCHERING PLOUGH CORP	COM	806605101	17,412	913,515		X
SCHLUMBERGER LTD	COM	806857108	10,887	143,362		X
SCHWAB CHARLES CORP NEW	COM	808513105	6,452	571,958		X
SCIENTIFIC ATLANTA INC	COM	808655104	4,573	137,461		X
SCIENTIFIC GAMES CORP	CL A	80874P109	294	10,900		X
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	1,178	33,100		X
SCOTTISH RE GROUP LTD	ORD	G7885T104	1,799	74,200		X
SCOTTS MIRACLE GRO CO	CL A	810186106	217	3,054		X
SCP POOL CORP	COM	784028102	333	9,500		X
SCRIPPS E W CO OHIO	CL A	811054204	7,344	150,500		X
SEALED AIR CORP NEW	COM	81211K100	1,938	38,926		X
SEARS HLDGS CORP	COM	812350106	10,256	68,431		X
SEI INVESTMENTS CO	COM	784117103	1,390	37,207		X
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	2,383	82,700		X
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	2,057	90,400		X
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1,967	60,000		X
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	4,338	147,200		X
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	4,148	141,200		X
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	796	25,200		X
SEMPRA ENERGY	COM	816851109	6,308	152,711		X
SEMTECH CORP	COM	816850101	423	25,400		X
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1,443	70,000		X
SEPRACOR INC	COM	817315104	6,795	113,238		X
SEQUA CORPORATION	CL A	817320104	662	10,000		X
SEROLOGICALS CORP	COM	817523103	293	13,800		X
SERVICE CORP INTL	COM	817565104	324	40,410		X
SERVICEMASTER CO	COM	81760N109	527	39,317		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
SFBC INTL INC	COM	784121105	313	8,100			X
SHAW GROUP INC	COM	820280105	512	23,800			X
SHERWIN WILLIAMS CO	COM	824348106	11,839	251,402			X
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	1,338	40,800			X
SIEBEL SYS INC	COM	826170102	1,428	160,405			X
SIERRA HEALTH SVCS INC	COM	826322109	1,136	15,900			X
SIERRA PAC RES NEW	COM	826428104	1,082	86,900			X
SIGMA ALDRICH CORP	COM	826552101	3,325	59,331			X
SILGAN HOLDINGS INC	COM	827048109	259	4,600			X
SIMON PTY GROUP INC NEW	COM	828806109	7,971	109,956			X

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SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	264	4,254	X
SIMPSON MANUFACTURING CO INC	COM	829073105	220	7,200	X
SINCLAIR BROADCAST GROUP INC	CL A	829226109	636	70,000	X
SIRIUS SATELLITE RADIO INC	COM	82966U103	1,551	239,400	X
SIX FLAGS INC	COM	83001P109	186	40,000	X
SL GREEN RLTY CORP	COM	78440X101	202	3,133	X
SLM CORP	COM	78442P106	12,149	239,154	X
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	301	6,100	X
SMITH INTL INC	COM	832110100	3,285	51,575	X
SMITHFIELD FOODS INC	COM	832248108	1,789	65,608	X
SMUCKER J M CO	COM NEW	832696405	209	4,458	X
SMURFIT-STONE CONTAINER CORP	COM	832727101	162	15,908	X
SNAP ON INC	COM	833034101	591	17,222	X
SOLECTRON CORP	COM	834182107	1,582	417,550	X
SONIC CORP	COM	835451105	412	13,500	X
SONOCO PRODS CO	COM	835495102	229	8,659	X
SOUTHERN CO	COM	842587107	12,334	355,763	X
SOUTHERN PERU COPPER CORP	COM	843611104	320	7,467	X
SOUTHWEST AIRLS CO	COM	844741108	4,783	343,342	X
SOUTHWEST GAS CORP	COM	844895102	390	15,300	X
SOUTHWESTERN ENERGY CO	COM	845467109	615	13,100	X
SOVEREIGN BANCORP INC	COM	845905108	2,447	109,519	X
SPDR TR	UNIT SER 1	78462F103	4,469	37,500	X
SPECIALTY UNDERWRITERS ALLIA	COM	84751T309	233	25,600	X
SPECTRASITE INC	COM	84761M104	625	8,396	X
SPECTRUM BRANDS INC	COM	84762L105	238	7,200	X
SPIRIT FIN CORP	COM	848568309	170	14,500	X
SPRINT CORP	COM FON	852061100	23,014	917,267	X
SPX CORP	COM	784635104	305	6,625	X
ST JOE CO	COM	790148100	3,367	41,289	X
ST JUDE MED INC	COM	790849103	16,869	386,826	X
ST PAUL TRAVELERS INC	COM	792860108	12,460	315,192	X
STANCORP FINL GROUP INC	COM	852891100	1,552	20,270	X
STANDARD PAC CORP NEW	COM	85375C101	234	2,661	X
STANLEY WKS	COM	854616109	4,237	93,031	X
STAPLES INC	COM	855030102	9,284	435,922	X
STARBUCKS CORP	COM	855244109	21,343	413,153	X
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	12,479	213,067	X
STATE STR CORP	COM	857477103	5,334	110,551	X
STATION CASINOS INC	COM	857689103	2,210	33,283	X
STERICYCLE INC	COM	858912108	1,359	27,002	X
STERIS CORP	COM	859152100	732	28,400	X
STONE ENERGY CORP	COM	861642106	259	5,300	X
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1,148	31,646	X
STRAYER ED INC	COM	863236105	242	2,800	X
STRYKER CORP	COM	863667101	10,105	212,461	X
STUDENT LN CORP	COM	863902102	637	2,900	X
SUN MICROSYSTEMS INC	COM	866810104	5,689	1,525,245	X

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
SUNGARD DATA SYS INC	COM	867363103	4,419	125,646			X	
SUNOCO INC	COM	86764P109	11,945	105,076			X	
SUNTERRA CORP	COM NEW	86787D208	284	17,500			X	
SUNTRUST BKS INC	COM	867914103	14,844	205,482			X	
SUPERVALU INC	COM	868536103	2,791	85,574			X	
SWIFT ENERGY CO	COM	870738101	294	8,200			X	
SYBASE INC	COM	871130100	193	10,503			X	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	602	16,000			X	
SYMANTEC CORP	COM	871503108	11,575	532,446			X	
SYMBOL TECHNOLOGIES INC	COM	871508107	959	97,185			X	
SYNOPSIS INC	COM	871607107	753	45,145			X	
SYNOVUS FINL CORP	COM	87161C105	3,708	129,341			X	
SYSCO CORP	COM	871829107	18,482	510,700			X	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	295	11,600			X	
TALBOTS INC	COM	874161102	442	13,600			X	
TARGET CORP	COM	87612E106	45,797	841,705			X	
TCF FINL CORP	COM	872275102	1,316	50,850			X	
TD BANKNORTH INC	COM	87235A101	621	20,826			X	
TECH DATA CORP	COM	878237106	598	16,352			X	
TECHNE CORP	COM	878377100	321	7,000			X	
TECHNITROL INC	COM	878555101	185	13,100			X	
TECO ENERGY INC	COM	872375100	1,163	61,503			X	
TEKTRONIX INC	COM	879131100	680	29,225			X	
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	588	35,300			X	
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	729	26,700			X	
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	727	38,500			X	
TELEPHONE & DATA SYS INC	COM	879433100	4,862	119,141			X	
TELEPHONE & DATA SYS INC	SPL COM	879433860	1,009	26,309			X	
TELEWEST GLOBAL INC	COM	87956T107	349	15,300			X	
TELLABS INC	COM	879664100	1,187	136,466			X	
TEMPLE INLAND INC	COM	879868107	2,383	64,150			X	
TEMPUR PEDIC INTL INC	COM	88023U101	435	19,600			X	
TENET HEALTHCARE CORP	COM	88033G100	2,095	171,130			X	
TERADYNE INC	COM	880770102	885	73,913			X	
TEREX CORP NEW	COM	880779103	469	11,900			X	
TESORO CORP	COM	881609101	484	10,400			X	
TEXAS INSTRS INC	COM	882508104	32,139	1,144,974			X	
TEXTRON INC	COM	883203101	9,095	119,904			X	
THERMO ELECTRON CORP	COM	883556102	1,956	72,808			X	
THOMAS & BETTS CORP	COM	884315102	3,462	122,600			X	
THOMAS INDS INC	COM	884425109	2,006	50,200			X	
TIDEWATER INC	COM	886423102	241	6,322			X	
TIFFANY & CO NEW	COM	886547108	1,645	50,215			X	
TIMBERLAND CO	CL A	887100105	1,445	37,316			X	
TIME WARNER INC	COM	887317105	53,739	3,215,973			X	
TIMKEN CO	COM	887389104	222	9,632			X	
TITAN CORP	COM	888266103	350	15,400			X	
TJX COS INC NEW	COM	872540109	8,525	350,121			X	
TOLL BROTHERS INC	COM	889478103	964	9,492			X	
TORCHMARK CORP	COM	891027104	10,208	195,551			X	
TORO CO	COM	891092108	3,633	94,100			X	
TORONTO DOMINION BK ONT	COM NEW	891160509	394	8,827			X	
TOTAL SYS SVCS INC	COM	891906109	217	8,997			X	
TOYS R US INC	COM	892335100	1,701	64,254			X	
TRANSKARYOTIC THERAPIES								

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INC	COM	893735100	432	11,800	X
TRANSOCEAN INC	ORD	G90078109	5,858	108,537	X
TRIAD HOSPITALS INC	COM	89579K109	2,888	52,863	X
TRIBUNE CO NEW	COM	896047107	5,855	166,437	X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
TRIMBLE NAVIGATION LTD	COM	896239100	374	9,600			X	
TTM TECHNOLOGIES INC	COM	87305R109	171	22,500			X	
TXU CORP	COM	873168108	15,600	187,749			X	
TYCO INTL LTD NEW	COM	902124106	30,890	1,057,876			X	
TYSON FOODS INC	CL A	902494103	1,848	103,847			X	
U S G CORP	COM NEW	903293405	213	5,000			X	
UAP HLDG CORP	COM	903441103	261	15,700			X	
UGI CORP NEW	COM	902681105	2,736	98,070			X	
ULTRA PETROLEUM CORP	COM	903914109	376	12,400			X	
UNILEVER N V	N Y SHS NEW	904784709	791	12,200			X	
UNION PAC CORP	COM	907818108	9,685	149,457			X	
UNIONBANCAL CORP	COM	908906100	5,563	83,134			X	
UNISYS CORP	COM	909214108	648	102,401			X	
UNIT CORP	COM	909218109	409	9,300			X	
UNITED DOMINION REALTY TR IN	COM	910197102	373	15,493			X	
UNITED ONLINE INC	COM	911268100	445	41,000			X	
UNITED PARCEL SERVICE INC	CL B	911312106	41,352	597,918			X	
UNITED STATES CELLULAR CORP	COM	911684108	3,012	60,313			X	
UNITED STATES STL CORP NEW	COM	912909108	2,108	61,319			X	
UNITED SURGICAL PARTNERS INT	COM	913016309	214	4,100			X	
UNITED TECHNOLOGIES CORP	COM	913017109	46,357	902,760			X	
UNITEDHEALTH GROUP INC	COM	91324P102	63,700	1,221,712			X	
UNITRIN INC	COM	913275103	290	5,910			X	
UNIVERSAL CORP VA	COM	913456109	1,068	24,400			X	
UNIVERSAL HLTH SVCS INC	CL B	913903100	1,921	30,892			X	
UNIVISION COMMUNICATIONS INC	CL A	914906102	2,624	95,241			X	
UNOCAL CORP	COM	915289102	5,599	86,073			X	
UNUMPROVIDENT CORP	COM	91529Y106	2,940	160,469			X	
URBAN OUTFITTERS INC	COM	917047102	7,198	126,966			X	
URS CORP NEW	COM	903236107	288	7,700			X	
US BANCORP DEL	COM NEW	902973304	27,855	953,932			X	
UST INC	COM	902911106	11,268	246,775			X	
UTI WORLDWIDE INC	ORD	G87210103	376	5,400			X	
UTSTARCOM INC	COM	918076100	132	17,600			X	
V F CORP	COM	918204108	5,680	99,263			X	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	314	17,800			X	
VALERO ENERGY CORP NEW	COM	91913Y100	21,833	275,986			X	
VALSPAR CORP	COM	920355104	665	13,763			X	
VARIAN MED SYS INC	COM	92220P105	1,511	40,468			X	

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VCA ANTECH INC	COM	918194101	964	39,744		X
VENTAS INC	COM	92276F100	935	30,952		X
VERISIGN INC	COM	92343E102	3,095	107,616		X
VERITAS SOFTWARE CO	COM	923436109	3,858	158,102		X
VERIZON COMMUNICATIONS	COM	92343V104	68,095	1,970,909		X
VIACOM INC	CL A	925524100	1,727	53,600		X
VIACOM INC	CL B	925524308	25,002	780,813		X
VISHAY INTERTECHNOLOGY INC	COM	928298108	321	27,084		X
VISTEON CORP	COM	92839U107	184	30,472		X
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	2,193	70,000		X
VNUS MED TECHNOLOGIES INC	COM	928566108	126	10,500		X
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	627	25,800		X
VORNADO RLTY TR	SH BEN INT	929042109	558	6,944		X
VULCAN MATLS CO	COM	929160109	3,768	57,985		X
WACHOVIA CORP 2ND NEW	COM	929903102	65,642	1,323,429		X
WAL MART STORES INC	COM	931142103	114,877	2,383,344		X
WALGREEN CO	COM	931422109	34,492	749,993		X
WALTER INDS INC	COM	93317Q105	342	8,500		X
WARNACO GROUP INC	COM NEW	934390402	207	8,900		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	C		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
WASHINGTON GROUP INTL INC	COM NEW	938862208	259	5,061			X	
WASHINGTON MUT INC	COM	939322103	26,940	662,079			X	
WASHINGTON POST CO	CL B	939640108	3,422	4,098			X	
WASTE MGMT INC DEL	COM	94106L109	9,842	347,276			X	
WATERS CORP	COM	941848103	3,429	92,252			X	
WATSCO INC	COM	942622200	737	17,300			X	
WATSON PHARMACEUTICALS INC	COM	942683103	998	33,773			X	
WATTS WATER TECHNOLOGIES INC	CL A	942749102	4,653	138,950			X	
WEBMD CORP	COM	94769M105	552	53,706			X	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	875	16,945			X	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	273	6,966			X	
WELLCHOICE INC	COM	949475107	370	5,333			X	
WELLPOINT INC	COM	94973V107	28,966	415,946			X	
WELLS FARGO & CO NEW	COM	949746101	60,061	975,332			X	
WENDYS INTL INC	COM	950590109	3,608	75,720			X	
WERNER ENTERPRISES INC	COM	950755108	224	11,400			X	
WESCO FINL CORP	COM	950817106	1,072	2,978			X	
WEST CORP	COM	952355105	2,661	69,295			X	
WESTAMERICA BANCORPORATION	COM	957090103	507	9,600			X	
WESTAR ENERGY INC	COM	95709T100	1,332	55,444			X	
WESTCORP INC	COM	957907108	648	12,357			X	
WESTERN DIGITAL CORP	COM	958102105	516	38,425			X	
WESTERN GAS RES INC	COM	958259103	1,528	43,770			X	
WESTERN WIRELESS CORP	CL A	95988E204	1,306	30,877			X	
WEYERHAEUSER CO	COM	962166104	6,421	100,885			X	

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WFS FINL INC	COM	92923B106	685	13,505		X
W-H ENERGY SVCS INC	COM	92925E108	274	11,000		X
WHIRLPOOL CORP	COM	963320106	2,498	35,624		X
WHITE MTNS INS GROUP LTD	COM	G9618E107	4,858	7,700		X
WHITNEY HLDG CORP	COM	966612103	1,670	51,172		X
WHOLE FOODS MKT INC	COM	966837106	7,052	59,657		X
WILEY JOHN & SONS INC	CL A	968223206	754	18,968		X
WILLIAMS COS INC DEL	COM	969457100	3,982	209,568		X
WILLIAMS SONOMA INC	COM	969904101	841	21,258		X
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1,027	31,400		X
WILMINGTON TRUST CORP	COM	971807102	909	25,239		X
WIND RIVER SYSTEMS INC	COM	973149107	268	17,100		X
WINNEBAGO INDS INC	COM	974637100	223	6,800		X
WISCONSIN ENERGY CORP	COM	976657106	286	7,336		X
WOLVERINE WORLD WIDE INC	COM	978097103	881	36,700		X
WPS RESOURCES CORP	COM	92931B106	813	14,446		X
WRIGLEY WM JR CO	COM	982526105	9,473	137,604		X
WYETH	COM	983024100	33,086	743,503		X
WYNN RESORTS LTD	COM	983134107	2,101	44,451		X
XCEL ENERGY INC	COM	98389B100	2,463	126,162		X
XEROX CORP	COM	984121103	5,373	389,626		X
XEROX CORP	PFD CONV SER C	984121509	277	2,326		X
XILINX INC	COM	983919101	6,683	262,078		X
XL CAP LTD	CL A	G98255105	2,440	32,786		X
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9,260	275,105		X
XTO ENERGY INC	COM	98385X106	9,477	278,809		X
YAHOO INC	COM	984332106	43,232	1,247,672		X
YELLOW ROADWAY CORP	COM	985577105	720	14,176		X
YORK INTL CORP NEW	COM	986670107	353	9,300		X
YOUNG BROADCASTING INC	CL A	987434107	129	31,000		X
YUM BRANDS INC	COM	988498101	11,979	230,021		X
ZALE CORP NEW	COM	988858106	276	8,700		X
ZEBRA TECHNOLOGIES CORP	CL A	989207105	2,009	45,881		X

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	C
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	M
ZIMMER HLDGS INC	COM	98956P102	18,802	246,848			X	
ZIONS BANCORPORATION	COM	989701107	5,063	68,853			X	
ZIPREALTY INC	COM	98974V107	167	13,000			X	
TOTAL			8,573,144					

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