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and all holdings are reported by other reporting manager(s).)

// 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: 999  
 -----  
 Form 13F Information Table Value Total: 6,793,603  
 -----  
 (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.]

Goldman Sachs Prime Brokerage

[Repeat as necessary.]

FORM 13F INFORMATION TABLE

VERIZON INVESTMENT MANAGEMENT CORP.  
 FORM 13F - SOLE INSTR V. NONE AUTHORITY  
 March 31, 2006

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
ACE LTD	ORD	G0070K103	2,606	50,106			X
ACCENTURE LTD BERMUDA	CL A	G1150G111	382	12,700			X
COOPER INDS LTD	CL A	G24182100	5,327	61,304			X
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4,492	107,489			X
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	2,932	54,200			X
NABORS INDUSTRIES LTD	SHS	G6359F103	1,160	16,208			X
NOBLE CORPORATION	SHS	G65422100	2,381	29,353			X
OPENTV CORP	CL A	G67543101	246	83,700			X

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ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	200	5,100	X
TRANSOCEAN INC	ORD	G90078109	5,014	62,447	X
WEATHERFORD INTERNATIONAL					
LT	COM	G95089101	1,579	34,504	X
WHITE MTNS INS GROUP LTD	COM	G9618E107	1,070	1,800	X
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	428	12,500	X
XL CAP LTD	CL A	G98255105	1,048	16,346	X
ALCON INC	COM SHS	H01301102	917	8,800	X
POWERDSINE LTD	SHS	M41415106	558	80,800	X
RADVISION LTD	ORD	M81869105	230	12,900	X
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	1,712	22,000	X
ROYAL CARIBBEAN CRUISES					
LTD	COM	V7780T103	1,349	32,100	X
SEASPAN CORP	SHS	Y75638109	311	14,700	X
ACCO BRANDS CORP	COM	00081T108	586	26,402	X
A D C TELECOMMUNICATIONS	COM NEW	000886309	472	18,458	X
AFLAC INC	COM	001055102	9,140	202,537	X
AES CORP	COM	00130H105	5,080	297,746	X
AMB PROPERTY CORP	COM	00163T109	296	5,445	X
AMR CORP	COM	001765106	891	32,939	X
AT&T INC	COM	00206R102	44,351	1,640,186	X
ABBOTT LABS	COM	002824100	41,193	969,926	X
ABERCROMBIE & FITCH CO	CL A	002896207	3,802	65,207	X
ACTIVISION INC NEW	COM NEW	004930202	2,831	205,316	X
ADESA INC	COM	00686U104	424	15,875	X
ADOBE SYS INC	COM	00724F101	17,341	496,154	X
ADVANCE AUTO PARTS INC	COM	00751Y106	5,004	120,163	X
ADVANCED MEDICAL OPTICS					
INC	COM	00763M108	556	11,916	X
AEROPOSTALE	COM	007865108	1,077	35,700	X
ADVANCED MICRO DEVICES					
INC	COM	007903107	3,829	115,463	X
AETNA INC NEW	COM	00817Y108	15,699	319,468	X
AFFILIATED COMPUTER					
SERVICES	CL A	008190100	4,334	72,645	X
AFFILIATED MANAGERS GROUP	COM	008252108	656	6,152	X
AFFYMETRIX INC	COM	00826T108	1,981	60,166	X
AGERE SYS INC	COM	00845V308	498	33,135	X
AGILENT TECHNOLOGIES INC	COM	00846U101	4,213	112,210	X
AIR PRODS & CHEMS INC	COM	009158106	6,853	102,000	X
AKAMAI TECHNOLOGIES INC	COM	00971T101	815	24,769	X
ALBERTO CULVER CO	COM	013068101	1,714	38,757	X
ALBERTSONS INC	COM	013104104	2,205	85,879	X
ALCOA INC	COM	013817101	9,694	317,202	X
ALLEGHANY CORP DEL	COM	017175100	3,270	11,297	X
ALLEGHENY ENERGY INC	COM	017361106	2,914	86,099	X
ALLEGHENY TECHNOLOGIES					
INC	COM	01741R102	1,615	26,400	X
ALLERGAN INC	COM	018490102	11,395	105,023	X
ALLETE INC	COM NEW	018522300	1,432	30,733	X
ALLIANCE DATA SYSTEMS					
CORP	COM	018581108	1,421	30,380	X
ALLIANT ENERGY CORP	COM	018802108	954	30,319	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
ALLIANT TECHSYSTEMS INC	COM	018804104	605	7,844			X
ALLIED CAP CORP NEW	COM	01903Q108	1,663	54,355			X
ALLIED HEALTHCARE INTL INC	COM	01923A109	178	36,600			X
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	515	42,115			X
ALLSTATE CORP	COM	020002101	25,438	488,158			X
ALLTEL CORP	COM	020039103	15,762	243,430			X
ALTERA CORP	COM	021441100	2,151	104,203			X
ALTRIA GROUP INC	COM	02209S103	84,609	1,194,031			X
AMAZON COM INC	COM	023135106	5,271	144,287			X
AMBAC FINL GROUP INC	COM	023139108	5,305	66,647			X
AMERADA HESS CORP	COM	023551104	4,933	34,642			X
AMEREN CORP	COM	023608102	1,741	34,950			X
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	641	18,700			X
AMERICAN CAPITAL STRATEGIES	COM	024937104	1,512	42,997			X
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,657	55,501			X
AMERICAN ELEC PWR INC	COM	025537101	4,655	136,829			X
AMERICAN EXPRESS CO	COM	025816109	34,960	665,278			X
AMERICAN INTL GROUP INC	COM	026874107	75,220	1,138,142			X
AMERICAN PWR CONVERSION CORP	COM	029066107	1,726	74,670			X
AMERICAN STD COS INC DEL	COM	029712106	5,599	130,625			X
AMERICAN TOWER CORP	CL A	029912201	6,555	216,198			X
AMERICREDIT CORP	COM	03060R101	454	14,762			X
AMERISOURCEBERGEN CORP	COM	03073E105	5,969	123,656			X
AMERIGROUP CORP	COM	03073T102	311	14,785			X
AMERIPRISE FINL INC	COM	03076C106	6,008	133,340			X
AMETEK INC NEW	COM	031100100	5,875	130,677			X
AMGEN INC	COM	031162100	46,454	638,540			X
AMPHENOL CORP NEW	CL A	032095101	5,723	109,675			X
AMSOUTH BANCORPORATION	COM	032165102	1,494	55,213			X
ANADARKO PETE CORP	COM	032511107	11,246	111,336			X
ANALOG DEVICES INC	COM	032654105	7,243	189,154			X
ANDREW CORP	COM	034425108	721	58,722			X
ANHEUSER BUSCH COS INC	COM	035229103	12,366	289,119			X
ANN TAYLOR STORES CORP	COM	036115103	575	15,638			X
ANSYS INC	COM	03662Q105	336	6,200			X
AON CORP	COM	037389103	2,105	50,720			X
APACHE CORP	COM	037411105	4,486	68,484			X
APARTMENT INVT & MGMT CO	CL A	03748R101	714	15,218			X
APOLLO GROUP INC	CL A	037604105	5,270	100,370			X
APOLLO INVT CORP	COM	03761U106	493	27,700			X
APPLE COMPUTER INC	COM	037833100	29,096	463,896			X
APPLEBEES INTL INC	COM	037899101	1,362	55,491			X
APPLERA CORP	COM AP BIO GRP	038020103	788	29,021			X
APPLIED MICRO CIRCUITS CORP	COM	03822W109	112	27,581			X
APPLIED MATLS INC	COM	038222105	14,600	833,815			X
AQUA AMERICA INC	COM	03836W103	1,751	62,925			X
ARAMARK CORP	CL B	038521100	388	13,144			X
ARCH COAL INC	COM	039380100	513	6,752			X
ARCHER DANIELS MIDLAND CO	COM	039483102	7,222	214,623			X
ARCHSTONE SMITH TR	COM	039583109	5,974	122,499			X
ARROW ELECTRS INC	COM	042735100	642	19,904			X
ASHLAND INC NEW	COM	044209104	773	10,877			X
ASSOCIATED BANC CORP	COM	045487105	463	13,638			X

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ASSURANT INC COM 04621X108 5,441 110,471 X

2

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
ASTORIA FINL CORP	COM	046265104	444	14,340			X
AUTODESK INC	COM	052769106	7,205	187,039			X
AUTOLIV INC	COM	052800109	1,236	21,850			X
AUTOMATIC DATA PROCESSING IN	COM	053015103	12,351	270,379			X
AUTONATION INC	COM	05329W102	1,536	71,271			X
AUTOZONE INC	COM	053332102	3,372	33,821			X
AVALONBAY CMNTYS INC	COM	053484101	1,966	18,018			X
AVAYA INC	COM	053499109	1,319	116,736			X
AVERY DENNISON CORP	COM	053611109	1,490	25,480			X
AVID TECHNOLOGY INC	COM	05367P100	622	14,313			X
AVNET INC	COM	053807103	1,455	57,312			X
AVON PRODS INC	COM	054303102	8,309	266,573			X
AZTAR CORP	COM	054802103	319	7,600			X
BB&T CORP	COM	054937107	3,352	85,515			X
BISYS GROUP INC	COM	055472104	188	13,950			X
BJS WHOLESALE CLUB INC	COM	05548J106	667	21,161			X
BJ SVCS CO	COM	055482103	3,459	99,959			X
BP PLC	SPONSORED ADR	055622104	7,190	104,300			X
BMC SOFTWARE INC	COM	055921100	1,456	67,236			X
BAKER HUGHES INC	COM	057224107	10,964	160,299			X
BALL CORP	COM	058498106	3,333	76,042			X
BANK OF AMERICA CORPORATION	COM	060505104	117,460	2,579,268			X
BANK HAWAII CORP	COM	062540109	2,762	51,817			X
BANK NEW YORK INC	COM	064057102	4,823	133,810			X
BARD C R INC	COM	067383109	11,237	165,719			X
BARNES & NOBLE INC	COM	067774109	2,550	55,142			X
BARNES GROUP INC	COM	067806109	336	8,300			X
BARR PHARMACEUTICALS INC	COM	068306109	2,149	34,118			X
BAUSCH & LOMB INC	COM	071707103	6,734	105,717			X
BAXTER INTL INC	COM	071813109	8,658	223,097			X
BEA SYS INC	COM	073325102	404	30,761			X
BEAR STEARNS COS INC	COM	073902108	24,799	178,799			X
BEAZER HOMES USA INC	COM	07556Q105	313	4,770			X
BECKMAN COULTER INC	COM	075811109	2,622	48,046			X
BECTON DICKINSON & CO	COM	075887109	16,053	260,682			X
BED BATH & BEYOND INC	COM	075896100	6,352	165,405			X
BELLSOUTH CORP	COM	079860102	28,367	818,667			X
BELO CORP	COM SER A	080555105	982	49,409			X
BEMIS INC	COM	081437105	1,443	45,708			X
BERKLEY W R CORP	COM	084423102	5,982	103,025			X
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9,758	108			X
BEST BUY INC	COM	086516101	13,266	237,183			X
BIG LOTS INC	COM	089302103	149	10,678			X
BIOMET INC	COM	090613100	2,585	72,779			X
BIOGEN IDEC INC	COM	09062X103	3,437	72,973			X

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BLACK & DECKER CORP	COM	091797100	9,425	108,470		X
BLACKROCK INC	CL A	09247X101	3,196	22,830		X
BLOCK H & R INC	COM	093671105	2,929	135,309		X
BOEING CO	COM	097023105	37,876	486,027		X
BORG WARNER INC	COM	099724106	4,035	67,207		X
BOSTON BEER INC	CL A	100557107	281	10,800		X
BOSTON PROPERTIES INC	COM	101121101	1,452	15,566		X
BOSTON SCIENTIFIC CORP	COM	101137107	5,222	226,530		X
BOWATER INC	COM	102183100	364	12,300		X

3

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
BOYD GAMING CORP	COM	103304101	387	7,750			X
BRIGGS & STRATTON CORP	COM	109043109	276	7,800			X
BRINKER INTL INC	COM	109641100	688	16,278			X
BRINKS CO	COM	109696104	439	8,643			X
BRISTOL MYERS SQUIBB CO	COM	110122108	23,523	955,833			X
BROADCOM CORP	CL A	111320107	5,966	138,235			X
BROWN & BROWN INC	COM	115236101	3,335	100,457			X
BROWN FORMAN CORP	CL B	115637209	7,672	99,674			X
BRUNSWICK CORP	COM	117043109	1,134	29,184			X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	18,133	217,600			X
BURLINGTON RES INC	COM	122014103	16,978	184,725			X
CBL & ASSOC PPTYS INC	COM	124830100	2,885	67,967			X
CBS CORP NEW	CL B	124857202	6,369	265,611			X
CBRL GROUP INC	COM	12489V106	254	5,785			X
CB RICHARD ELLIS GROUP INC	CL A	12497T101	740	9,174			X
C D W CORP	COM	12512N105	936	15,900			X
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	5,606	114,201			X
CIGNA CORP	COM	125509109	14,364	109,969			X
CIT GROUP INC	COM	125581108	8,292	154,933			X
CMS ENERGY CORP	COM	125896100	451	34,833			X
CNF INC	COM	12612W104	482	9,655			X
CSX CORP	COM	126408103	4,214	70,468			X
CVS CORP	COM	126650100	19,303	646,242			X
CA INC	COM	12673P105	4,573	168,056			X
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2,719	101,844			X
CABOT CORP	COM	127055101	221	6,503			X
CACI INTL INC	CL A	127190304	368	5,594			X
CADENCE DESIGN SYSTEM INC	COM	127387108	610	32,991			X
CAMDEN PPTY TR	SH BEN INT	133131102	239	3,312			X
CAMPBELL SOUP CO	COM	134429109	4,023	124,162			X
CAPITAL ONE FINL CORP	COM	14040H105	9,837	122,174			X
CAPITALSOURCE INC	COM	14055X102	322	12,940			X
CARDINAL HEALTH INC	COM	14149Y108	13,997	187,824			X
CAREER EDUCATION CORP	COM	141665109	1,080	28,633			X
CAREMARK RX INC	COM	141705103	7,597	154,480			X
CARLISLE COS INC	COM	142339100	388	4,739			X
CARMAX INC	COM	143130102	625	19,136			X

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CARNIVAL CORP	PAIRED CTF	143658300	4,159	87,788		X
CASUAL MALE RETAIL GRP INC	COM	148711104	683	70,100		X
CATERPILLAR INC DEL	COM	149123101	30,173	420,178		X
CELGENE CORP	COM	151020104	4,917	111,186		X
CENDANT CORP	COM	151313103	12,076	696,022		X
CENTENE CORP DEL	COM	15135B101	201	6,900		X
CENTERPOINT ENERGY INC	COM	15189T107	790	66,245		X
CENTEX CORP	COM	152312104	4,539	73,224		X
CENTURYTEL INC	COM	156700106	2,288	58,499		X
CEPHALON INC	COM	156708109	641	10,636		X
CERIDIAN CORP NEW	COM	156779100	938	36,845		X
CERNER CORP	COM	156782104	520	10,961		X
CHAMPION ENTERPRISES INC	COM	158496109	180	12,000		X
CHARLES RIV LABS INTL INC	COM	159864107	6,060	123,629		X
CHECKFREE CORP NEW	COM	162813109	866	17,150		X
CHEESECAKE FACTORY INC	COM	163072101	536	14,321		X
CHEMTURA CORP	COM	163893100	297	25,187		X

4

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
CHESAPEAKE ENERGY CORP	COM	165167107	2,533	80,635			X
CHEVRON CORP NEW	COM	166764100	60,346	1,040,990			X
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	13,953	31,179			X
CHICOS FAS INC	COM	168615102	3,795	93,386			X
CHOICE HOTELS INTL INC	COM	169905106	485	10,597			X
CHIRON CORP	COM	170040109	1,410	30,771			X
CHOICEPOINT INC	COM	170388102	1,305	29,153			X
CHORDIANT SOFTWARE INC	COM	170404107	371	106,200			X
CHUBB CORP	COM	171232101	15,142	158,660			X
CHURCH & DWIGHT INC	COM	171340102	4,679	126,743			X
CIENA CORP	COM	171779101	287	55,074			X
CINCINNATI FINL CORP	COM	172062101	1,550	36,852			X
CINERGY CORP	COM	172474108	5,174	113,951			X
CIRCUIT CITY STORE INC	COM	172737108	1,357	55,446			X
CISCO SYS INC	COM	17275R102	82,175	3,792,132			X
CINTAS CORP	COM	172908105	2,321	54,453			X
CITIGROUP INC	COM	172967101	131,418	2,782,513			X
CITIZENS COMMUNICATIONS CO	COM	17453B101	702	52,895			X
CITRIX SYS INC	COM	177376100	1,973	52,063			X
CITY NATL CORP	COM	178566105	597	7,774			X
CLAIRES STORES INC	COM	179584107	1,038	28,576			X
CLARCOR INC	COM	179895107	1,606	45,100			X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5,107	176,030			X
CLOROX CO DEL	COM	189054109	3,674	61,379			X
COACH INC	COM	189754104	12,718	367,773			X
COCA COLA CO	COM	191216100	46,014	1,098,976			X
COCA COLA ENTERPRISES INC	COM	191219104	2,041	100,333			X
COGNIZANT TECHNOLOGY							

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SOLUTIO	CL A	192446102	6,944	116,722		X
COLGATE PALMOLIVE CO	COM	194162103	9,319	163,205		X
COLONIAL BANCGROUP INC	COM	195493309	251	10,051		X
COLUMBIA SPORTSWEAR CO	COM	198516106	281	5,267		X
COMCAST CORP NEW	CL A	20030N101	17,371	664,039		X
COMCAST CORP NEW	CL A SPL	20030N200	1,324	50,700		X
COMERICA INC	COM	200340107	6,097	105,171		X
COMMERCE BANCORP INC NJ	COM	200519106	2,634	71,867		X
COMMERCE BANCSHARES INC	COM	200525103	211	4,079		X
COMMUNITY HEALTH SYS INC						
NEW	COM	203668108	1,200	33,186		X
COMPASS BANCSHARES INC	COM	20449H109	992	19,600		X
COMPUTER SCIENCES CORP	COM	205363104	7,806	140,529		X
COMPUWARE CORP	COM	205638109	638	81,526		X
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2,374	100,910		X
CONAGRA FOODS INC	COM	205887102	2,025	94,355		X
CONOCOPHILLIPS	COM	20825C104	70,157	1,110,965		X
CONSECO INC	COM NEW	208464883	242	9,765		X
CONSOL ENERGY INC	COM	20854P109	1,569	21,160		X
CONSOLIDATED EDISON INC	COM	209115104	3,211	73,820		X
CONSTELLATION BRANDS INC	CL A	21036P108	9,496	379,068		X
CONSTELLATION ENERGY						
GROUP I	COM	210371100	6,253	114,299		X
CONVERGYS CORP	COM	212485106	406	22,296		X
COOPER CAMERON CORP	COM	216640102	1,070	24,264		X
COOPER COS INC	COM NEW	216648402	660	12,217		X
COPART INC	COM	217204106	338	12,325		X
CORN PRODS INTL INC	COM	219023108	2,108	71,300		X
CORNING INC	COM	219350105	21,549	800,485		X

5

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
CORPORATE EXECUTIVE BRD							
CO	COM	21988R102	2,107	20,880			X
COSTCO WHSL CORP NEW	COM	22160K105	13,029	240,574			X
COUNTRYWIDE FINANCIAL							
CORP	COM	222372104	16,358	445,729			X
COVANCE INC	COM	222816100	4,915	83,652			X
COVENTRY HEALTH CARE INC	COM	222862104	11,601	214,921			X
CREE INC	COM	225447101	453	13,802			X
CROWN CASTLE INTL CORP	COM	228227104	2,732	96,367			X
CROWN HOLDINGS INC	COM	228368106	3,281	184,961			X
CULLEN FROST BANKERS INC	COM	229899109	807	15,023			X
CUMMINS INC	COM	231021106	5,093	48,462			X
CURTISS WRIGHT CORP	COM	231561101	1,768	26,700			X
CYTEC INDS INC	COM	232820100	210	3,502			X
CYTYC CORP	COM	232946103	888	31,495			X
DPL INC	COM	233293109	2,241	82,983			X
D R HORTON INC	COM	23331A109	2,211	66,555			X
DST SYS INC DEL	COM	233326107	1,763	30,429			X
DTE ENERGY CO	COM	233331107	3,557	88,734			X
DADE BEHRING HLDGS INC	COM	23342J206	2,308	64,627			X



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DANAHER CORP DEL	COM	235851102	9,382	147,631		X
DARDEN RESTAURANTS INC	COM	237194105	4,154	101,253		X
DAVITA INC	COM	23918K108	5,509	91,503		X
DEAN FOODS CO NEW	COM	242370104	2,212	56,977		X
DEERE & CO	COM	244199105	7,591	96,031		X
DEL MONTE FOODS CO	COM	24522P103	153	12,876		X
DELL INC	COM	24702R101	57,636	1,936,679		X
DENBURY RES INC	COM NEW	247916208	659	20,813		X
DENTSPLY INTL INC NEW	COM	249030107	2,177	37,441		X
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	981	17,925		X
DEVON ENERGY CORP NEW	COM	25179M103	13,802	225,639		X
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	6,195	69,220		X
DICKS SPORTING GOODS INC	COM	253393102	253	6,375		X
DIEBOLD INC	COM	253651103	720	17,524		X
DILLARDS INC	CL A	254067101	617	23,699		X
DIRECTV GROUP INC	COM	25459L106	2,252	137,317		X
DISCOVERY HOLDING CO	CL A COM	25468Y107	920	61,322		X
DISNEY WALT CO	COM DISNEY	254687106	33,150	1,188,590		X
DOLLAR GEN CORP	COM	256669102	2,552	144,409		X
DOLLAR TREE STORES INC	COM	256747106	474	17,143		X
DOMINION RES INC VA NEW	COM	25746U109	11,292	163,587		X
DONALDSON INC	COM	257651109	3,193	94,495		X
DONNELLEY R R & SONS CO	COM	257867101	2,671	81,632		X
DORAL FINL CORP	COM	25811P100	120	10,425		X
DOVER CORP	COM	260003108	2,439	50,237		X
DOW CHEM CO	COM	260543103	19,230	473,641		X
DOW JONES & CO INC	COM	260561105	653	16,615		X
DU PONT E I DE NEMOURS & CO	COM	263534109	13,740	325,512		X
DUKE ENERGY CORP	COM	264399106	13,346	457,838		X
DUKE REALTY CORP	COM NEW	264411505	331	8,723		X
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1,510	19,694		X
DYNEGY INC NEW	CL A	26816Q101	228	47,602		X
E M C CORP MASS	COM	268648102	14,350	1,052,841		X
ENSCO INTL INC	COM	26874Q100	1,203	23,387		X
ENI S P A	SPONSORED ADR	26874R108	3,704	65,000		X
EOG RES INC	COM	26875P101	15,185	210,902		X

6

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
E TRADE FINANCIAL CORP	COM	269246104	1,783	66,104			X
EAGLE MATERIALS INC	COM	26969P108	277	4,347			X
EAST WEST BANCORP INC	COM	27579R104	398	10,318			X
EASTMAN CHEM CO	COM	277432100	1,425	27,847			X
EASTMAN KODAK CO	COM	277461109	2,534	89,083			X
EATON CORP	COM	278058102	5,453	74,727			X
EATON VANCE CORP	COM NON VTG	278265103	981	35,825			X
EBAY INC	COM	278642103	29,135	747,044			X
ECHOSTAR COMMUNICATIONS							

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NEW	CL A	278762109	1,275	42,694	X
ECOLAB INC	COM	278865100	5,255	137,569	X
EDISON INTL	COM	281020107	8,302	201,597	X
EDUCATION MGMT CORP	COM	28139T101	567	13,621	X
EDWARDS LIFESCIENCES CORP	COM	28176E108	475	10,920	X
EDWARDS AG INC	COM	281760108	248	4,972	X
EL PASO CORP	COM	28336L109	1,552	128,760	X
ELECTRONIC ARTS INC	COM	285512109	10,880	198,837	X
ELECTRONIC DATA SYS NEW	COM	285661104	5,947	221,638	X
EMDEON CORP	COM	290849108	589	54,552	X
EMERSON ELEC CO	COM	291011104	17,174	205,352	X
ENCANA CORP	COM	292505104	2,402	51,400	X
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	307	9,356	X
ENERGEN CORP	COM	29265N108	1,212	34,641	X
ENERGY EAST CORP	COM	29266M109	414	17,035	X
ENERGIZER HLDGS INC	COM	29266R108	2,740	51,699	X
ENGELHARD CORP	COM	292845104	958	24,192	X
ENTERGY CORP NEW	COM	29364G103	12,608	182,888	X
EQUIFAX INC	COM	294429105	3,979	106,846	X
EQUINIX INC	COM NEW	29444U502	238	3,700	X
EQUITABLE RES INC	COM	294549100	2,166	59,324	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3,035	90,382	X
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2,141	45,752	X
EXELON CORP	COM	30161N101	15,836	299,358	X
EXPEDIA INC DEL	COM	30212P105	515	25,406	X
EXPEDITORS INTL WASH INC	COM	302130109	4,972	57,552	X
EXPRESS SCRIPTS INC	COM	302182100	4,475	50,909	X
EXXON MOBIL CORP	COM	30231G102	188,298	3,093,959	X
FLIR SYS INC	COM	302445101	378	13,289	X
FMC TECHNOLOGIES INC	COM	30249U101	1,085	21,189	X
FPL GROUP INC	COM	302571104	7,752	193,120	X
FSI INTL INC	COM	302633102	244	46,300	X
FACTSET RESH SYS INC	COM	303075105	817	18,413	X
FAIR ISAAC CORP	COM	303250104	2,356	59,465	X
FAMILY DLR STORES INC	COM	307000109	1,110	41,734	X
FASTENAL CO	COM	311900104	3,404	71,896	X
FEDERAL HOME LN MTG CORP	COM	313400301	20,745	340,083	X
FEDERAL NATL MTG ASSN	COM	313586109	16,207	315,305	X
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	3,121	41,504	X
FEDERATED DEPT STORES INC DE	COM	31410H101	14,050	192,464	X
FEDERATED INVS INC PA	CL B	314211103	901	23,062	X
FEDEX CORP	COM	31428X106	19,275	170,662	X
F5 NETWORKS INC	COM	315616102	526	7,252	X
FIDELITY NATL INFORMATION SV	COM	31620M106	1,302	32,107	X
FIDELITY NATL FINL INC	COM	316326107	673	18,954	X
FIFTH THIRD BANCORP	COM	316773100	3,482	88,471	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
FIRST AMERN CORP CALIF	COM	318522307	1,513	38,625			X
FIRST BANCORP P R	COM	318672102	409	33,100			X
FIRST DATA CORP	COM	319963104	17,656	377,113			X
FIRST HORIZON NATL CORP	COM	320517105	1,655	39,740			X
FIRST MARBLEHEAD CORP	COM	320771108	1,699	39,281			X
FIRST MIDWEST BANCORP DEL	COM	320867104	296	8,100			X
FISERV INC	COM	337738108	4,534	106,562			X
FIRSTENERGY CORP	COM	337932107	5,381	110,035			X
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1,825	26,824			X
FLORIDA ROCK INDS INC	COM	341140101	2,497	44,414			X
FLUOR CORP NEW	COM	343412102	5,234	61,005			X
FOOT LOCKER INC	COM	344849104	821	34,393			X
FORD MTR CO DEL	COM PAR \$0.01	345370860	5,296	665,383			X
FOREST CITY ENTERPRISES INC	CL A	345550107	571	12,101			X
FOREST LABS INC	COM	345838106	5,132	114,998			X
FORTUNE BRANDS INC	COM	349631101	9,770	121,177			X
FOUNDRY NETWORKS INC	COM	35063R100	214	11,800			X
FRANKLIN RES INC	COM	354613101	10,727	113,822			X
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	4,088	68,393			X
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	4,960	178,611			X
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	130	13,836			X
FULTON FINL CORP PA	COM	360271100	184	10,690			X
GATX CORP	COM	361448103	1,148	27,800			X
GALLAGHER ARTHUR J & CO	COM	363576109	735	26,430			X
GANNETT INC	COM	364730101	6,050	100,970			X
GAP INC DEL	COM	364760108	4,176	223,560			X
GATEWAY INC	COM	367626108	57	25,867			X
GAYLORD ENTMT CO NEW	COM	367905106	263	5,800			X
GEN-PROBE INC NEW	COM	36866T103	974	17,662			X
GENCORP INC	COM	368682100	540	26,300			X
GENENTECH INC	COM NEW	368710406	15,917	188,346			X
GENERAL DYNAMICS CORP	COM	369550108	12,772	199,624			X
GENERAL ELECTRIC CO	COM	369604103	210,128	6,041,645			X
GENERAL GROWTH PPTYS INC	COM	370021107	8,473	173,372			X
GENERAL MLS INC	COM	370334104	4,716	93,049			X
GENERAL MTRS CORP	COM	370442105	5,110	240,268			X
GENTEX CORP	COM	371901109	513	29,409			X
GENUINE PARTS CO	COM	372460105	5,492	125,292			X
GENWORTH FINL INC	COM CL A	37247D106	5,274	157,764			X
GENZYME CORP	COM	372917104	4,867	72,406			X
GETTY IMAGES INC	COM	374276103	4,068	54,321			X
GILEAD SCIENCES INC	COM	375558103	13,294	213,665			X
GLOBAL PMTS INC	COM	37940X102	5,737	108,221			X
GOLDEN WEST FINL CORP DEL	COM	381317106	11,315	166,646			X
GOLDMAN SACHS GROUP INC	COM	38141G104	40,591	258,609			X
GOODRICH CORP	COM	382388106	2,903	66,564			X
GOODYEAR TIRE & RUBR CO	COM	382550101	524	36,165			X
GOOGLE INC	CL A	38259P508	28,965	74,269			X
GRACO INC	COM	384109104	1,376	30,292			X
GRAINGER W W INC	COM	384802104	4,079	54,140			X
GRANT PRIDECO INC	COM	38821G101	3,886	90,720			X

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GREAT PLAINS ENERGY INC	COM	391164100	448	15,926	X
GREIF INC	CL A	397624107	894	13,060	X
GTECH HLDGS CORP	COM	400518106	825	24,232	X

8

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
GUIDANT CORP	COM	401698105	12,205	156,350			X
HCA INC	COM	404119109	7,547	164,820			X
HCC INS HLDGS INC	COM	404132102	1,751	50,322			X
HNI CORP	COM	404251100	3,994	67,696			X
HRPT PPTYS TR	COM SH BEN INT	40426W101	159	13,586			X
HALLIBURTON CO	COM	406216101	19,706	269,868			X
HANOVER INS GROUP INC	COM	410867105	204	3,897			X
HARLAND JOHN H CO	COM	412693103	444	11,300			X
HARLEY DAVIDSON INC	COM	412822108	13,999	269,834			X
HARMAN INTL INDS INC	COM	413086109	5,278	47,498			X
HARRAHS ENTMT INC	COM	413619107	5,202	66,732			X
HARRIS CORP DEL	COM	413875105	5,014	106,027			X
HARSCO CORP	COM	415864107	606	7,335			X
HARTE-HANKS INC	COM	416196103	1,454	53,177			X
HARTFORD FINL SVCS GROUP INC	COM	416515104	14,332	177,926			X
HASBRO INC	COM	418056107	566	26,814			X
HEALTH CARE PPTY INVS INC	COM	421915109	247	8,701			X
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1,799	83,413			X
HEALTH NET INC	COM	42222G108	771	15,180			X
HEARST-ARGYLE TELEVISION INC	COM	422317107	313	13,411			X
HEINZ H J CO	COM	423074103	3,364	88,711			X
HELMERICH & PAYNE INC	COM	423452101	560	8,015			X
HENRY JACK & ASSOC INC	COM	426281101	1,059	46,300			X
HERCULES INC	COM	427056106	158	11,419			X
HERSHEY CO	COM	427866108	3,259	62,392			X
HEWLETT PACKARD CO	COM	428236103	52,470	1,594,821			X
HILLENBRAND INDS INC	COM	431573104	369	6,710			X
HILTON HOTELS CORP	COM	432848109	3,269	128,408			X
HOME DEPOT INC	COM	437076102	62,694	1,482,123			X
HONEYWELL INTL INC	COM	438516106	14,559	340,407			X
HORMEL FOODS CORP	COM	440452100	564	16,692			X
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	723	16,551			X
HOSPIRA INC	COM	441060100	2,865	72,594			X
HOST MARRIOTT CORP NEW	COM	44107P104	488	22,793			X
HOVNIANIAN ENTERPRISES INC	CL A	442487203	271	6,159			X
HUBBELL INC	CL B	443510201	1,556	30,347			X
HUDSON CITY BANCORP	COM	443683107	3,024	227,526			X
HUMANA INC	COM	444859102	4,382	83,237			X
HUNT J B TRANS SVCS INC	COM	445658107	718	33,333			X
HUNTINGTON BANCSHARES INC	COM	446150104	964	39,969			X
HYPERION SOLUTIONS CORP	COM	44914M104	362	11,116			X
IAC INTERACTIVECORP	COM NEW	44919P300	749	25,407			X
IMS HEALTH INC	COM	449934108	1,461	56,703			X
ISTAR FINL INC	COM	45031U101	279	7,283			X

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ITT EDUCATIONAL SERVICES INC	COM	45068B109	542	8,460		X
ITT INDS INC IND	COM	450911102	14,624	260,121		X
IDEX CORP	COM	45167R104	1,782	34,157		X
IDEXX LABS INC	COM	45168D104	517	5,985		X
IKON OFFICE SOLUTIONS INC	COM	451713101	143	10,000		X
ILLINOIS TOOL WKS INC	COM	452308109	13,635	141,570		X
IMCLONE SYS INC	COM	45245W109	639	18,778		X
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	1,012	16,900		X
INDEPENDENCE CMNTY BK CORP	COM	453414104	260	6,227		X
INDYMAC BANCORP INC	COM	456607100	325	7,952		X

9

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
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	771	9,900			X
INFRASOURCE SVCS INC	COM	45684P102	404	23,500			X
INGRAM MICRO INC	CL A	457153104	733	36,659			X
INPHONIC INC	COM	45772G105	80	11,475			X
INTEL CORP	COM	458140100	77,930	4,004,603			X
INTERNATIONAL BANCSHARES COR	COM	459044103	329	11,446			X
INTERNATIONAL BUSINESS MACHS	COM	459200101	68,105	825,821			X
INTERNATIONAL FLAVORS& FRAGRA	COM	459506101	857	24,969			X
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3,622	102,833			X
INTL PAPER CO	COM	460146103	6,889	199,287			X
INTERNATIONAL RECTIFIER CORP	COM	460254105	2,463	59,459			X
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2,384	46,834			X
INTERSIL CORP	CL A	46069S109	537	18,572			X
INTERPUBLIC GROUP COS INC	COM	460690100	1,070	111,964			X
INTERWOVEN INC	COM NEW	46114T508	154	17,100			X
INTUIT	COM	461202103	2,569	48,304			X
INVITROGEN CORP	COM	46185R100	1,869	26,654			X
INVESTORS FINL SERVICES CORP	COM	461915100	574	12,244			X
IRON MTN INC	COM	462846106	932	22,885			X
ISHARES TR	RUSSELL1000VAL	464287598	37,496	512,870			X
ISHARES TR	RUSSELL1000GRW	464287614	11,199	212,335			X
ISIS PHARMACEUTICALS INC	COM	464330109	704	78,100			X
IVILLAGE INC	COM	46588H105	280	33,300			X
JDS UNIPHASE CORP	COM	46612J101	1,506	361,046			X
JP MORGAN CHASE & CO	COM	46625H100	51,557	1,238,170			X
JABIL CIRCUIT INC	COM	466313103	4,922	114,836			X
JACOBS ENGR GROUP INC DEL	COM	469814107	1,394	16,075			X
JANUS CAP GROUP INC	COM	47102X105	806	34,796			X
JEFFERSON PILOT CORP	COM	475070108	1,930	34,495			X

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JETBLUE AWYS CORP	COM	477143101	376	35,082			X
JOHNSON & JOHNSON	COM	478160104	128,453	2,169,077			X
JOHNSON CTLS INC	COM	478366107	10,874	143,206			X
JONES APPAREL GROUP INC	COM	480074103	2,631	74,394			X
JOY GLOBAL INC	COM	481165108	1,319	22,071			X
JUNIPER NETWORKS INC	COM	48203R104	3,196	167,170			X
KLA-TENCOR CORP	COM	482480100	2,650	54,795			X
KB HOME	COM	48666K109	4,121	63,419			X
KELLOGG CO	COM	487836108	4,844	109,999			X
KERR MCGEE CORP	COM	492386107	3,409	35,707			X
KEYCORP NEW	COM	493267108	5,941	161,437			X
KEYSPAN CORP	COM	49337W100	1,129	27,629			X
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	236	5,600			X
KIMBERLY CLARK CORP	COM	494368103	14,643	253,347			X
KIMCO REALTY CORP	COM	49446R109	8,342	205,266			X
KINDER MORGAN INC KANS	COM	49455P101	6,446	70,075			X
KINETIC CONCEPTS INC	COM NEW	49460W208	1,507	36,613			X
KING PHARMACEUTICALS INC	COM	495582108	661	38,314			X
KNIGHT RIDDER INC	COM	499040103	1,269	20,082			X
KOHL'S CORP	COM	500255104	4,690	88,478			X
KRAFT FOODS INC	CL A	50075N104	876	28,900			X
KROGER CO	COM	501044101	4,614	226,629			X
LSI LOGIC CORP	COM	502161102	911	78,814			X
LTX CORP	COM	502392103	250	46,300			X
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3,197	37,264			X

10

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
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2,130	36,420			X
LAFARGE NORTH AMERICA INC	COM	505862102	1,420	16,901			X
LAM RESEARCH CORP	COM	512807108	4,171	97,008			X
LAMAR ADVERTISING CO	CL A	512815101	723	13,741			X
LANDAUER INC	COM	51476K103	256	5,100			X
LANDSTAR SYS INC	COM	515098101	483	10,953			X
LAS VEGAS SANDS CORP	COM	517834107	247	4,356			X
LAUDER ESTEE COS INC	CL A	518439104	2,365	63,599			X
LAUREATE EDUCATION INC	COM	518613104	454	8,508			X
LEAR CORP	COM	521865105	685	38,633			X
LEE ENTERPRISES INC	COM	523768109	1,546	46,433			X
LEGGETT & PLATT INC	COM	524660107	867	35,574			X
LEGG MASON INC	COM	524901105	10,171	81,155			X
LEHMAN BROS HLDGS INC	COM	524908100	29,778	206,030			X
LENNAR CORP	CL A	526057104	1,888	31,271			X
LEUCADIA NATL CORP	COM	527288104	1,384	23,206			X
LEXMARK INTL NEW	CL A	529771107	3,314	73,023			X
LIBERTY GLOBAL INC	COM SER A	530555101	2,832	138,335			X
LIBERTY GLOBAL INC	COM SER C	530555309	1,661	84,083			X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5,062	616,531			X
LIBERTY PPTY TR	SH BEN INT	531172104	266	5,632			X

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LIFEPOINT HOSPITALS INC	COM	53219L109	496	15,955		X
LILLY ELI & CO	COM	532457108	30,500	551,538		X
LIMITED BRANDS INC	COM	532716107	4,364	178,400		X
LINCARE HLDGS INC	COM	532791100	6,287	161,363		X
LINCOLN NATL CORP IND	COM	534187109	2,965	54,312		X
LINEAR TECHNOLOGY CORP	COM	535678106	7,576	215,960		X
LIVE NATION INC	COM	538034109	317	15,958		X
LIZ CLAIBORNE INC	COM	539320101	2,046	49,915		X
LOCKHEED MARTIN CORP	COM	539830109	9,872	131,405		X
LOEWS CORP	COM	540424108	11,349	112,143		X
LOEWS CORP	CAROLNA GP STK	540424207	208	4,391		X
LONGS DRUG STORES CORP	COM	543162101	472	10,200		X
LOUISIANA PAC CORP	COM	546347105	713	26,200		X
LOWES COS INC	COM	548661107	27,083	420,286		X
LUBRIZOL CORP	COM	549271104	1,576	36,787		X
LUCENT TECHNOLOGIES INC	COM	549463107	4,466	1,464,206		X
LYONDELL CHEMICAL CO	COM	552078107	1,462	73,481		X
M & T BK CORP	COM	55261F104	5,681	49,768		X
MBIA INC	COM	55262C100	4,072	67,713		X
M D C HLDGS INC	COM	552676108	1,289	20,037		X
MDU RES GROUP INC	COM	552690109	1,373	41,061		X
MEMC ELECTR MATLS INC	COM	552715104	1,552	42,040		X
MGIC INVT CORP WIS	COM	552848103	1,572	23,600		X
MGI PHARMA INC	COM	552880106	354	20,200		X
MGM MIRAGE	COM	552953101	2,079	48,242		X
MSC INDL DIRECT INC	CL A	553530106	1,034	19,133		X
MACERICH CO	COM	554382101	520	7,028		X
MANOR CARE INC NEW	COM	564055101	987	22,254		X
MANPOWER INC	COM	56418H100	839	14,679		X
MANULIFE FINL CORP	COM	56501R106	1,624	25,874		X
MARATHON OIL CORP	COM	565849106	18,156	238,365		X
MARKEL CORP	COM	570535104	391	1,157		X
MARSH & MCLENNAN COS INC	COM	571748102	2,957	100,720		X

11

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
MARSHALL & ILSLEY CORP	COM	571834100	3,577	82,072			X
MARRIOTT INTL INC NEW	CL A	571903202	7,357	107,249			X
MARTIN MARIETTA MATLS INC	COM	573284106	816	7,625			X
MARVEL ENTERTAINMENT INC	COM	57383T103	247	12,258			X
MASCO CORP	COM	574599106	6,548	201,546			X
MASSEY ENERGY CORP	COM	576206106	559	15,498			X
MATTEL INC	COM	577081102	1,308	72,129			X
MAXIM INTEGRATED PRODS INC	COM	57772K101	5,583	150,283			X
MCAFEE INC	COM	579064106	1,709	70,242			X
MCCLATCHY CO	CL A	579489105	480	9,822			X
MCCORMICK & CO INC	COM NON VTG	579780206	1,288	38,034			X
MCDERMOTT INTL INC	COM	580037109	278	5,100			X
MCDONALDS CORP	COM	580135101	26,026	757,439			X
MCGRAW HILL COS INC	COM	580645109	10,884	188,894			X
MCKESSON CORP	COM	58155Q103	4,668	89,542			X

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MEADWESTVACO CORP	COM	583334107	2,402	87,955			X
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	13,318	232,751			X
MEDIA GEN INC	CL A	584404107	2,695	57,800			X
MEDICAL PPTYS TRUST INC	COM	58463J304	690	63,900			X
MEDIMMUNE INC	COM	584699102	2,600	71,072			X
MEDTRONIC INC	COM	585055106	25,644	505,303			X
MELLON FINL CORP	COM	58551A108	2,525	70,917			X
MENS WEARHOUSE INC	COM	587118100	318	8,858			X
MERCANTILE BANKSHARES CORP	COM	587405101	297	7,713			X
MERCK & CO INC	COM	589331107	44,392	1,260,052			X
MEREDITH CORP	COM	589433101	801	14,354			X
MERRILL LYNCH & CO INC	COM	590188108	29,452	373,943			X
METLIFE INC	COM	59156R108	13,760	284,470			X
METTLER TOLEDO INTERNATIONAL	COM	592688105	403	6,686			X
MICHAELS STORES INC	COM	594087108	2,038	54,223			X
MICROSOFT CORP	COM	594918104	156,503	5,751,656			X
MICROCHIP TECHNOLOGY INC	COM	595017104	1,682	46,325			X
MICRON TECHNOLOGY INC	COM	595112103	1,919	130,336			X
MILLENNIUM PHARMACEUTICALS I	COM	599902103	386	38,228			X
MILLER HERMAN INC	COM	600544100	862	26,605			X
MILLIPORE CORP	COM	601073109	1,041	14,243			X
MILLS CORP	COM	601148109	1,010	36,088			X
MODINE MFG CO	COM	607828100	204	6,900			X
MOHAWK INDS INC	COM	608190104	2,527	31,302			X
MOLEX INC	COM	608554101	1,021	30,754			X
MOLSON COORS BREWING CO	CL B	60871R209	907	13,220			X
MONSANTO CO NEW	COM	61166W101	19,153	226,000			X
MONSTER WORLDWIDE INC	COM	611742107	1,554	31,177			X
MOODYS CORP	COM	615369105	12,261	171,581			X
MORGAN STANLEY	COM NEW	617446448	27,787	442,335			X
MOTOROLA INC	COM	620076109	34,628	1,511,497			X
MURPHY OIL CORP	COM	626717102	6,626	133,008			X
MYLAN LABS INC	COM	628530107	2,141	91,491			X
NCR CORP NEW	COM	62886E108	5,246	125,540			X
NII HLDGS INC	CL B NEW	62913F201	6,852	116,191			X
NRG ENERGY INC	COM NEW	629377508	400	8,847			X
NTL INC NEW	COM	62941W101	2,019	69,369			X
NVR INC	COM	62944T105	636	861			X
NALCO HOLDING COMPANY	COM	62985Q101	270	15,250			X

12

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
NATIONAL CITY CORP	COM	635405103	9,809	281,059			X
NATIONAL HEALTH INVS INC	COM	63633D104	298	11,730			X
NATIONAL INSTRS CORP	COM	636518102	330	10,102			X
NATIONAL OILWELL VARCO INC	COM	637071101	4,699	73,278			X
NATIONAL SEMICONDUCTOR							



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CORP	COM	637640103	3,846	138,135	X
NATIONWIDE FINL SVCS INC	CL A	638612101	374	8,696	X
NAVISTAR INTL CORP NEW	COM	63934E108	498	18,065	X
NAVTEQ CORP	COM	63936L100	833	16,442	X
NETWORK APPLIANCE INC	COM	64120L104	8,359	231,998	X
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	291	6,327	X
NEW YORK CMNTY BANCORP INC	COM	649445103	309	17,653	X
NEW YORK TIMES CO	CL A	650111107	594	23,473	X
NEWELL RUBBERMAID INC	COM	651229106	1,274	50,579	X
NEWFIELD EXPL CO	COM	651290108	799	19,073	X
NEWMONT MINING CORP	COM	651639106	8,781	169,224	X
NEWS CORP	CL A	65248E104	10,018	603,151	X
NEWS CORP	CL B	65248E203	435	24,800	X
NEXTEL PARTNERS INC	CL A	65333F107	1,590	56,157	X
NICOR INC	COM	654086107	595	15,041	X
NIKE INC	CL B	654106103	15,620	183,554	X
NISOURCE INC	COM	65473P105	899	44,445	X
NOKIA CORP	SPONSORED ADR	654902204	1,042	50,300	X
NOBLE ENERGY INC	COM	655044105	653	14,875	X
NORDSTROM INC	COM	655664100	4,524	115,461	X
NORFOLK SOUTHERN CORP	COM	655844108	8,777	162,336	X
NORTEL NETWORKS CORP NEW	COM	656568102	1,563	512,300	X
NORTH FORK BANCORPORATION NY	COM	659424105	2,559	88,776	X
NORTHERN TR CORP	COM	665859104	2,290	43,628	X
NORTHROP GRUMMAN CORP	COM	666807102	15,405	225,587	X
NOVATEL WIRELESS INC	COM NEW	66987M604	132	14,700	X
NOVELL INC	COM	670006105	468	60,996	X
NOVELLUS SYS INC	COM	670008101	679	28,274	X
NSTAR	COM	67019E107	1,385	48,407	X
NUCOR CORP	COM	670346105	8,773	83,721	X
NVIDIA CORP	COM	67066G104	2,966	51,799	X
OGE ENERGY CORP	COM	670837103	361	12,440	X
NUVEEN INVTS INC	CL A	67090F106	511	10,604	X
OSI PHARMACEUTICALS INC	COM	671040103	326	10,156	X
OCCIDENTAL PETE CORP DEL	COM	674599105	36,586	394,889	X
OFFICEMAX INC DEL	COM	67622P101	459	15,205	X
OFFICE DEPOT INC	COM	676220106	3,051	81,930	X
OLD REP INTL CORP	COM	680223104	676	30,964	X
OMNICARE INC	COM	681904108	1,711	31,108	X
OMNICOM GROUP INC	COM	681919106	9,147	109,878	X
OMNOVA SOLUTIONS INC	COM	682129101	564	92,100	X
ONEOK INC NEW	COM	682680103	1,647	51,075	X
ORACLE CORP	COM	68389X105	32,680	2,387,166	X
O REILLY AUTOMOTIVE INC	COM	686091109	2,659	72,740	X
OSHKOSH TRUCK CORP	COM	688239201	3,581	57,530	X
OUTBACK STEAKHOUSE INC	COM	689899102	949	21,570	X
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1,750	36,521	X
OWENS ILL INC	COM NEW	690768403	431	24,839	X
PDL BIOPHARMA INC	COM	69329Y104	678	20,678	X
PG&E CORP	COM	69331C108	7,585	194,995	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
PHH CORP	COM NEW	693320202	249	9,315			X
PMC-SIERRA INC	COM	69344F106	223	18,110			X
PMI GROUP INC	COM	69344M101	934	20,347			X
PNC FINL SVCS GROUP INC	COM	693475105	4,417	65,622			X
PPG INDS INC	COM	693506107	3,965	62,593			X
PPL CORP	COM	69351T106	6,926	235,573			X
PACCAR INC	COM	693718108	6,096	86,488			X
PACTIV CORP	COM	695257105	837	34,109			X
PALL CORP	COM	696429307	2,658	85,236			X
PANERA BREAD CO	CL A	69840W108	373	4,959			X
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	177	10,810			X
PAREXEL INTL CORP	COM	699462107	238	9,000			X
PARKER HANNIFIN CORP	COM	701094104	2,336	28,978			X
PATTERSON COMPANIES INC	COM	703395103	1,657	47,083			X
PATTERSON UTI ENERGY INC	COM	703481101	1,719	53,795			X
PAYCHEX INC	COM	704326107	6,268	150,465			X
PEABODY ENERGY CORP	COM	704549104	5,311	105,353			X
PENN NATL GAMING INC	COM	707569109	524	12,426			X
PENNEY J C INC	COM	708160106	7,105	117,605			X
PENTAIR INC	COM	709631105	2,296	56,333			X
PEOPLES BK BRIDGEPORT CONN	COM	710198102	987	30,141			X
PEOPLES ENERGY CORP	COM	711030106	303	8,494			X
PEPCO HOLDINGS INC	COM	713291102	278	12,210			X
PEPSI BOTTLING GROUP INC	COM	713409100	2,172	71,484			X
PEPSIAMERICAS INC	COM	71343P200	2,973	121,604			X
PEPSICO INC	COM	713448108	53,296	922,237			X
PERKINELMER INC	COM	714046109	1,622	69,101			X
PETSMART INC	COM	716768106	741	26,342			X
PFIZER INC	COM	717081103	98,156	3,938,849			X
PHARMACEUTICAL PROD DEV INC	COM	717124101	2,157	62,330			X
PHELPS DODGE CORP	COM	717265102	7,224	89,703			X
PHILADELPHIA CONS HLDG CORP	COM	717528103	288	8,439			X
PILGRIMS PRIDE CORP	COM	721467108	1,575	72,675			X
PINNACLE WEST CAP CORP	COM	723484101	3,336	85,330			X
PIONEER NAT RES CO	COM	723787107	404	9,129			X
PITNEY BOWES INC	COM	724479100	4,001	93,196			X
PIXAR	COM	725811103	5,140	80,137			X
PLAINS EXPL& PRODTN CO	COM	726505100	549	14,196			X
PLANTRONICS INC NEW	COM	727493108	687	19,400			X
PLUM CREEK TIMBER CO INC	COM	729251108	1,077	29,175			X
POGO PRODUCING CO	COM	730448107	339	6,740			X
POLARIS INDS INC	COM	731068102	579	10,614			X
POLO RALPH LAUREN CORP	CL A	731572103	1,834	30,259			X
POPULAR INC	COM	733174106	976	47,035			X
POWER-ONE INC	COM	739308104	178	24,700			X
PRAXAIR INC	COM	74005P104	9,010	163,366			X
PRECISION CASTPARTS CORP	COM	740189105	13,177	221,834			X
PRESSTEK INC	COM	741113104	389	32,700			X
PRICE T ROWE GROUP INC	COM	74144T108	4,040	51,655			X
PRIDE INTL INC DEL	COM	74153Q102	631	20,253			X
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6,075	124,490			X
PROCTER & GAMBLE CO	COM	742718109	119,269	2,069,559			X

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PROGRESS ENERGY INC	COM	743263105	1,813	41,222	X
PROGRESSIVE CORP OHIO	COM	743315103	8,446	81,011	X

14

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
PROLOGIS	SH BEN INT	743410102	2,193	40,985			X
PROTECTIVE LIFE CORP	COM	743674103	1,164	23,405			X
PRUDENTIAL FINL INC	COM	744320102	18,973	250,272			X
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	5,317	83,028			X
PUBLIC STORAGE INC	COM	74460D109	4,159	51,204			X
PULTE HOMES INC	COM	745867101	4,692	122,128			X
QLOGIC CORP	COM	747277101	1,611	83,231			X
QUALCOMM INC	COM	747525103	60,721	1,199,775			X
QUEST DIAGNOSTICS INC	COM	74834L100	6,180	120,468			X
QUESTAR CORP	COM	748356102	6,220	88,789			X
QUICKSILVER RESOURCES INC	COM	74837R104	398	10,307			X
QUIKSILVER INC	COM	74838C106	459	33,143			X
QWEST COMMUNICATIONS INTL IN	COM	749121109	3,381	497,276			X
R H DONNELLEY CORP	COM NEW	74955W307	671	11,517			X
RPM INTL INC	COM	749685103	402	22,403			X
RADIAN GROUP INC	COM	750236101	5,535	91,872			X
RADIOSHACK CORP	COM	750438103	765	39,791			X
RANGE RES CORP	COM	75281A109	930	34,051			X
RAYONIER INC	COM	754907103	1,136	24,917			X
RAYTHEON CO	COM NEW	755111507	6,045	131,878			X
REALTY INCOME CORP	COM	756109104	340	14,024			X
RECKSON ASSOCS RLTY CORP	COM	75621K106	242	5,279			X
RED HAT INC	COM	756577102	993	35,507			X
REDDY ICE HLDGS INC	COM	75734R105	673	30,300			X
REGENCY CTRS CORP	COM	758849103	295	4,393			X
REGIONS FINANCIAL CORP NEW	COM	7591EP100	5,480	155,828			X
RELIANT ENERGY INC	COM	75952B105	447	42,255			X
RENAL CARE GROUP INC	COM	759930100	2,744	57,174			X
RENT A CTR INC NEW	COM	76009N100	261	10,208			X
REPUBLIC SVCS INC	COM	760759100	2,443	57,464			X
RESMED INC	COM	761152107	563	12,796			X
RESPIRONICS INC	COM	761230101	2,028	52,129			X
REYNOLDS & REYNOLDS CO	CL A	761695105	1,277	44,954			X
REYNOLDS AMERICAN INC	COM	761713106	4,436	42,043			X
RITE AID CORP	COM	767754104	135	33,683			X
ROBERT HALF INTL INC	COM	770323103	1,962	50,814			X
ROCKWELL AUTOMATION INC	COM	773903109	6,367	88,540			X
ROCKWELL COLLINS INC	COM	774341101	6,622	117,513			X
ROHM & HAAS CO	COM	775371107	2,267	46,380			X
ROPER INDS INC NEW	COM	776696106	3,025	62,206			X
ROSS STORES INC	COM	778296103	1,354	46,382			X
ROWAN COS INC	COM	779382100	1,135	25,809			X
RYDER SYS INC	COM	783549108	550	12,277			X
RYLAND GROUP INC	COM	783764103	1,797	25,892			X

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SCP POOL CORP	COM	784028102	452	9,632		X
SEI INVESTMENTS CO	COM	784117103	1,514	37,345		X
SL GREEN RLTY CORP	COM	78440X101	320	3,155		X
SLM CORP	COM	78442P106	11,891	228,936		X
SPX CORP	COM	784635104	911	17,060		X
SRA INTL INC	CL A	78464R105	202	5,367		X
SABRE HLDGS CORP	CL A	785905100	867	36,839		X
SAFECO CORP	COM	786429100	993	19,787		X
SAFeway INC	COM NEW	786514208	3,510	139,729		X
ST JOE CO	COM	790148100	2,609	41,526		X

15

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
ST JUDE MED INC	COM	790849103	12,242	298,584			X
ST PAUL TRAVELERS INC	COM	792860108	6,143	146,990			X
SAKS INC	COM	79377W108	195	10,100			X
SALESFORCE COM INC	COM	79466L302	455	12,532			X
SANDISK CORP	COM	80004C101	4,947	86,001			X
SANMINA SCI CORP	COM	800907107	705	171,878			X
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1,059	19,500			X
SARA LEE CORP	COM	803111103	5,291	295,902			X
SCANA CORP NEW	COM	80589M102	2,297	58,545			X
SCHEIN HENRY INC	COM	806407102	1,503	31,408			X
SCHERING PLOUGH CORP	COM	806605101	14,285	752,240			X
SCHLUMBERGER LTD	COM	806857108	7,375	58,272			X
SCHWAB CHARLES CORP NEW	COM	808513105	6,919	402,051			X
SCIENTIFIC GAMES CORP	CL A	80874P109	535	15,231			X
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	923	22,900			X
SCRIPPS E W CO OHIO	CL A	811054204	4,856	108,622			X
SEALED AIR CORP NEW	COM	81211K100	1,065	18,409			X
SEARS HLDGS CORP	COM	812350106	7,433	56,380			X
SECURE COMPUTING CORP	COM	813705100	156	13,500			X
SEMPRA ENERGY	COM	816851109	5,611	120,777			X
SEPRACOR INC	COM	817315104	1,880	38,508			X
SERVICE CORP INTL	COM	817565104	369	47,340			X
SERVICEMASTER CO	COM	81760N109	524	39,953			X
SHERWIN WILLIAMS CO	COM	824348106	9,995	202,159			X
SHURGARD STORAGE CTRS INC	COM	82567D104	201	3,016			X
SIERRA HEALTH SVCS INC	COM	826322109	1,323	32,512			X
SIGMA ALDRICH CORP	COM	826552101	2,578	39,188			X
SILICON IMAGE INC	COM	82705T102	149	14,500			X
SIMON PPTY GROUP INC NEW	COM	828806109	8,967	106,577			X
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	204	2,940			X
SIRIUS SATELLITE RADIO INC	COM	82966U103	1,708	336,958			X
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	272	6,100			X
SMITH INTL INC	COM	832110100	2,896	74,334			X
SMITHFIELD FOODS INC	COM	832248108	944	32,182			X
SMURFIT-STONE CONTAINER CORP	COM	832727101	223	16,410			X
SNAP ON INC	COM	833034101	351	9,207			X
SOLECTRON CORP	COM	834182107	779	194,743			X

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SONIC CORP	COM	835451105	389	11,071		X
SONOCO PRODS CO	COM	835495102	235	6,924		X
SONUS NETWORKS INC	COM	835916107	150	27,400		X
SOUTHERN CO	COM	842587107	7,752	236,556		X
SOUTHERN COPPER CORP	COM	84265V105	495	5,856		X
SOUTHWEST AIRLS CO	COM	844741108	2,933	163,038		X
SOUTHWESTERN ENERGY CO	COM	845467109	984	30,567		X
SOVEREIGN BANCORP INC	COM	845905108	1,250	57,052		X
SPATIALIGHT INC	COM	847248101	52	14,700		X
SPRINT NEXTEL CORP	COM FON	852061100	31,841	1,232,242		X
STAAR SURGICAL CO	COM PAR \$0.01	852312305	102	11,400		X
STANCORP FINL GROUP INC	COM	852891100	986	18,226		X
STANLEY WKS	COM	854616109	4,161	82,145		X
STAPLES INC	COM	855030102	7,176	281,210		X
STARBUCKS CORP	COM	855244109	18,886	501,892		X
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	11,681	172,463		X
STATE STR CORP	COM	857477103	3,879	64,189		X

16

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
STATION CASINOS INC	COM	857689103	2,382	30,012			X
STERICYCLE INC	COM	858912108	670	9,908			X
STRYKER CORP	COM	863667101	5,730	129,218			X
STUDENT LN CORP	COM	863902102	3,852	16,534			X
SUN MICROSYSTEMS INC	COM	866810104	4,731	922,163			X
SUNOCO INC	COM	86764P109	16,740	215,801			X
SUNTRUST BKS INC	COM	867914103	20,949	287,923			X
SUPERVALU INC	COM	868536103	1,121	36,365			X
SWIFT TRANSN CO	COM	870756103	251	11,537			X
SYMANTEC CORP	COM	871503108	8,291	492,635			X
SYMBOL TECHNOLOGIES INC	COM	871508107	686	64,809			X
SYNPLICITY INC	COM	87160Y108	83	12,900			X
SYNOPSYS INC	COM	871607107	1,018	45,541			X
SYNOVUS FINL CORP	COM	87161C105	2,341	86,415			X
SYSCO CORP	COM	871829107	13,343	416,321			X
TCF FINL CORP	COM	872275102	829	32,212			X
TD BANKNORTH INC	COM	87235A101	435	14,835			X
TD AMERITRADE HLDG CORP	COM	87236Y108	825	39,517			X
TECO ENERGY INC	COM	872375100	1,243	77,119			X
TJX COS INC NEW	COM	872540109	5,272	212,418			X
TXU CORP	COM	873168108	13,709	306,268			X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	219	11,719			X
TARGET CORP	COM	87612E106	33,795	649,776			X
TECH DATA CORP	COM	878237106	604	16,357			X
TECHNE CORP	COM	878377100	424	7,056			X
TEKTRONIX INC	COM	879131100	552	15,466			X
TELEPHONE & DATA SYS INC	COM	879433100	1,377	34,908			X
TELEPHONE & DATA SYS INC	SPL COM	879433860	993	26,300			X
TELLABS INC	COM	879664100	1,132	71,196			X
TEMPLE INLAND INC	COM	879868107	1,680	37,721			X

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TENET HEALTHCARE CORP	COM	88033G100	609	82,493			X
TERADYNE INC	COM	880770102	887	57,185			X
TEREX CORP NEW	COM	880779103	253	3,193			X
TESORO CORP	COM	881609101	611	8,938			X
TEXAS INSTRS INC	COM	882508104	30,021	924,568			X
TEXTRON INC	COM	883203101	8,298	88,850			X
THERMO ELECTRON CORP	COM	883556102	1,324	35,704			X
THERMOGENESIS CORP	COM NEW	883623209	149	36,700			X
THOMAS & BETTS CORP	COM	884315102	1,597	31,091			X
3M CO	COM	88579Y101	36,882	487,273			X
TIDEWATER INC	COM	886423102	362	6,561			X
TIFFANY & CO NEW	COM	886547108	1,108	29,518			X
TIMBERLAND CO	CL A	887100105	1,282	37,443			X
TIME WARNER INC	COM	887317105	40,536	2,414,321			X
TIMKEN CO	COM	887389104	319	9,873			X
TOLL BROTHERS INC	COM	889478103	673	19,439			X
TORCHMARK CORP	COM	891027104	8,967	157,045			X
TORO CO	COM	891092108	2,819	59,032			X
TRIAD HOSPITALS INC	COM	89579K109	3,657	87,287			X
TRIBUNE CO NEW	COM	896047107	1,685	61,433			X
TRIMBLE NAVIGATION LTD	COM	896239100	436	9,679			X
TRUE RELIGION APPAREL INC	COM	89784N104	196	10,600			X
TYCO INTL LTD NEW	COM	902124106	19,221	715,067			X
TYSON FOODS INC	CL A	902494103	1,904	138,549			X

17

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
UGI CORP NEW	COM	902681105	2,246	106,615			X
UST INC	COM	902911106	5,706	137,172			X
US BANCORP DEL	COM NEW	902973304	19,410	636,409			X
U S G CORP	COM NEW	903293405	225	2,374			X
ULTRA PETROLEUM CORP	COM	903914109	773	12,400			X
UNION PAC CORP	COM	907818108	10,010	107,229			X
UNIONBANCAL CORP	COM	908906100	6,929	98,766			X
UNISYS CORP	COM	909214108	377	54,762			X
UNIT CORP	COM	909218109	454	8,145			X
UNITED DOMINION REALTY TR IN	COM	910197102	447	15,670			X
UNITED PARCEL SERVICE INC	CL B	911312106	32,069	403,997			X
UNITED STATES CELLULAR CORP	COM	911684108	911	15,345			X
UNITED STATES STL CORP NEW	COM	912909108	2,972	48,977			X
UNITED TECHNOLOGIES CORP	COM	913017109	42,461	732,468			X
UNITEDHEALTH GROUP INC	COM	91324P102	49,374	883,880			X
UNITRIN INC	COM	913275103	274	5,898			X
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	366	14,600			X
UNIVERSAL HLTH SVCS INC	CL B	913903100	1,165	22,938			X
UNIVISION COMMUNICATIONS INC	CL A	914906102	1,667	48,355			X
UNUMPROVIDENT CORP	COM	91529Y106	1,330	64,942			X

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URBAN OUTFITTERS INC	COM	917047102	6,241	254,312		X
VCA ANTECH INC	COM	918194101	532	18,691		X
V F CORP	COM	918204108	3,681	64,699		X
VALEANT PHARMACEUTICALS INTL	COM	91911X104	269	16,969		X
VALERO ENERGY CORP NEW	COM	91913Y100	29,329	490,612		X
VALSPAR CORP	COM	920355104	774	27,787		X
VARIAN MED SYS INC	COM	92220P105	1,360	24,223		X
VENTAS INC	COM	92276F100	832	25,086		X
VENTIV HEALTH INC	COM	922793104	213	6,400		X
VERISIGN INC	COM	92343E102	2,687	112,005		X
VERIZON COMMUNICATIONS	COM	92343V104	53,320	1,565,474		X
VIAD CORP	COM NEW	92552R406	521	15,200		X
VIACOM INC NEW	CL B	92553P201	10,306	265,618		X
VISHAY INTERTECHNOLOGY INC	COM	928298108	237	16,636		X
VORNADO RLTY TR	SH BEN INT	929042109	1,812	18,874		X
VULCAN MATLS CO	COM	929160109	3,749	43,262		X
WPS RESOURCES CORP	COM	92931B106	364	7,392		X
WACHOVIA CORP 2ND NEW	COM	929903102	56,179	1,002,304		X
WAL MART STORES INC	COM	931142103	80,571	1,705,564		X
WALGREEN CO	COM	931422109	19,276	446,926		X
WASHINGTON GROUP INTL INC	COM NEW	938862208	220	3,838		X
WASHINGTON MUT INC	COM	939322103	23,491	551,175		X
WASHINGTON POST CO	CL B	939640108	3,606	4,642		X
WASTE MGMT INC DEL	COM	94106L109	7,236	204,982		X
WATERS CORP	COM	941848103	2,778	64,390		X
WATSON PHARMACEUTICALS INC	COM	942683103	1,140	39,659		X
WATTS WATER TECHNOLOGIES INC	CL A	942749102	1,692	46,550		X
WEIGHT WATCHERS INTL INC NEW	COM	948626106	4,353	84,682		X
WEINGARTEN RLTY INVS	SH BEN INT	948741103	241	5,906		X
WELLPOINT INC	COM	94973V107	20,285	261,977		X
WELLS FARGO & CO NEW	COM	949746101	48,051	752,321		X
WENDYS INTL INC	COM	950590109	3,711	59,795		X
WEST CORP	COM	952355105	3,115	69,756		X
WESTAR ENERGY INC	COM	95709T100	339	16,311		X

18

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
WESTERN DIGITAL CORP	COM	958102105	758	39,033			X
WESTERN GAS RES INC	COM	958259103	1,102	22,845			X
WEYERHAEUSER CO	COM	962166104	5,128	70,794			X
WHIRLPOOL CORP	COM	963320106	1,931	21,114			X
WHITNEY HLDG CORP	COM	966612103	1,029	29,023			X
WHOLE FOODS MKT INC	COM	966837106	6,276	94,458			X
WILEY JOHN & SONS INC	CL A	968223206	981	25,921			X
WILLIAMS COS INC DEL	COM	969457100	3,991	186,585			X
WILLIAMS SONOMA INC	COM	969904101	914	21,562			X
WILMINGTON TRUST CORP	COM	971807102	432	9,971			X

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WISCONSIN ENERGY CORP	COM	976657106	303	7,567	X
WOLVERINE WORLD WIDE INC	COM	978097103	812	36,700	X
WORLDSpace INC	CL A	981579105	260	34,400	X
WRIGLEY WM JR CO	COM	982526105	6,346	99,149	X
WYETH	COM	983024100	27,415	565,033	X
WYNN RESORTS LTD	COM	983134107	1,072	13,950	X
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2,887	129,632	X
XTO ENERGY INC	COM	98385X106	7,627	175,046	X
XCEL ENERGY INC	COM	98389B100	1,181	65,050	X
XILINX INC	COM	983919101	2,508	98,513	X
XEROX CORP	COM	984121103	4,961	326,350	X
YRC WORLDWIDE INC	COM	984249102	302	7,939	X
YAHOO INC	COM	984332106	25,771	798,867	X
YUM BRANDS INC	COM	988498101	9,634	197,174	X
ZEBRA TECHNOLOGIES CORP	CL A	989207105	1,219	27,254	X
ZIMMER HLDGS INC	COM	98956P102	9,180	135,804	X
ZIONS BANCORPORATION	COM	989701107	5,750	69,503	X
GRAND TOTAL			6,793,603		