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DEERE & CO
Form 13F-HR
February 11, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Quarter Ended: 31 December 2003.

Check here if Amendment ☐; Amendment Number.
This Amendment: ☐ is a restatement.
☐ adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Deere & Company
Address: One John Deere Place
Moline, IL 61265

Form 13F File Number: 28-00850

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Dennis R. Schwartz
Title: Vice President, Pension Fund and Investments
Phone: 309-765-4488

Signature, Place, and Date of Signing:

/s/Dennis R.Schwartz	Moline, Illinois	February 11, 2004
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[Signature]	[City, State]	[Date]

Report Type:

☒ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☐ 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 650

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Form 13F Information Table Value Total: \$852,561
(thousands)

List of Other Included Managers: None

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	FAIR MKT VALUE (000)	INVESTMENT		
				SHRS OR PRINCIPAL AMOUNT	SOLE	SHAR
ARCH CAP GROUP LTD	ORD	G0450A105	1,339	33,600	X	
BUNGE LIMITED	COM	G16962105	1,425	43,300	X	
EVEREST RE GROUP LTD	COM	G3223R108	871	10,300	X	
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	746	31,300	X	
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	268	11,900	X	
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	1,622	44,200	X	
RENAISSANCE RE HLDGS LTD	COM	G7496G103	834	17,000	X	
SBS BROADCASTING SA	ORD	L8137F102	238	7,300	X	
GIVEN IMAGING	ORD SHS	M52020100	230	12,800	X	
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	355	9,100	X	
ADE CORP MASS	COM	00089C107	198	10,700	X	
AFLAC INC	COM	001055102	1,321	36,500	X	
AMR CORP	COM	001765106	146	11,300	X	
AT&T CORP	COM NEW	001957505	1,127	55,500	X	
A S V INC	COM	001963107	1,084	29,100	X	
AT&T WIRELESS SVCS INC	COM	00209A106	1,262	157,900	X	
AAIPHARMA INC	COM	00252W104	615	24,450	X	
AARON RENTS INC	COM	002535201	432	21,450	X	
ABBOTT LABS	COM	002824100	5,131	110,100	X	
ABERCROMBIE & FITCH CO	CL A	002896207	689	27,900	X	
ACCREDITED HOME LENDRS HLDG	COM	00437P107	747	24,400	X	
ACCREDITO HEALTH INC	COM	00437V104	1,062	33,600	X	
ADMINISTAFF INC	COM	007094105	257	14,800	X	
ADVANCED DIGITAL INFORMATION	COM	007525108	524	37,400	X	
ADVANCED MARKETING SVCS INC	COM	00753T105	169	14,800	X	
ADVANCED NEUROMODULATION SYS	COM	00757T101	248	5,400	X	
AEROFLEX INC	COM	007768104	341	29,100	X	
AEROPOSTALE	COM	007865108	236	8,600	X	
ADVANCEPCS	COM	00790K109	1,130	21,400	X	
ADVANCED ENERGY INDS	COM	007973100	401	15,400	X	
AETHER SYS INC	COM	00808V105	224	47,100	X	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1,726	31,700	X	
AIR PRODS & CHEMS INC	COM	009158106	845	16,000	X	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	342	22,500	X	
ALBEMARLE CORP	COM	012653101	381	12,700	X	
ALCOA INC	COM	013817101	2,269	59,700	X	
ALIGN TECHNOLOGY INC	COM	016255101	259	15,700	X	
ALLIANCE GAMING CORP	COM NEW	01859P609	244	9,900	X	
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	205	28,840	X	
ALLSTATE CORP	COM	020002101	3,343	77,700	X	
ALLTEL CORP	COM	020039103	1,798	38,600	X	
ALTIRIS INC	COM	02148M100	255	7,000	X	
ALTRIA GROUP INC	COM	02209S103	7,782	143,000	X	

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AMAZON COM INC	COM	023135106	816	15,500	X
AMEREN CORP	COM	023608102	800	17,400	X
AMERICA WEST HLDG CORP	CL B	023657208	248	20,000	X
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	950	23,500	X
AMERICAN ELEC PWR INC	COM	025537101	854	28,000	X
AMERICAN EXPRESS CO	COM	025816109	3,911	81,100	X
AMERICAN GREETINGS CORP	CL A	026375105	223	10,200	X
AMERICAN INTL GROUP INC	COM	026874107	11,115	167,700	X
AMERICAN ITALIAN PASTA CO	CL A	027070101	277	6,600	X
AMERICAN MGMT SYS INC	COM	027352103	389	25,800	X
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	769	22,900	X
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	298	21,500	X
AMERICREDIT CORP	COM	03060R101	446	28,000	X
AMERISTAR CASINOS INC	COM	03070Q101	794	32,444	X
AMGEN INC	COM	031162100	5,629	91,100	X
AMSURG CORP	COM	03232P405	490	12,900	X
ANADARKO PETE CORP	COM	032511107	893	17,500	X
ANALOG DEVICES INC	COM	032654105	1,173	25,700	X
ANHEUSER BUSCH COS INC	COM	035229103	3,419	64,900	X
ANTHEM INC	COM	03674B104	728	9,700	X
AON CORP	COM	037389103	907	37,900	X
APACHE CORP	COM	037411105	925	11,400	X
APOLLO GROUP INC	CL A	037604105	1,919	28,300	X
APPLEBEES INTL INC	COM	037899101	531	13,500	X
APPLIED MATLS INC	COM	038222105	2,623	116,900	X
AQUANTIVE INC	COM	03839G105	254	24,800	X
ARIAD PHARMACEUTICALS INC	COM	04033A100	560	75,109	X
ARROW INTL INC	COM	042764100	250	10,000	X
ARTHROCARE CORP	COM	043136100	492	20,100	X
ASHLAND INC	COM	044204105	855	19,400	X
ASK JEEVES INC	COM	045174109	453	25,000	X
ASTORIA FINL CORP	COM	046265104	446	12,000	X
AT RD INC	COM	04648K105	257	19,300	X
ATLANTIC COAST AIRLINES HLDG	COM	048396105	780	79,200	X
ATMOS ENERGY CORP	COM	049560105	340	14,000	X
AUGUST TECHNOLOGY CORP	COM	05106U105	246	13,200	X
AUTOLIV INC	COM	052800109	855	22,700	X
AUTOMATIC DATA PROCESSING IN	COM	053015103	1,672	42,200	X
AVERY DENNISON CORP	COM	053611109	342	6,100	X
AVOCENT CORP	COM	053893103	362	9,900	X
AVON PRODS INC	COM	054303102	1,127	16,700	X
BB&T CORP	COM	054937107	1,909	49,400	X
BAKER HUGHES INC	COM	057224107	765	23,800	X
BANK OF AMERICA CORPORATION	COM	060505104	9,322	115,900	X
BANK OF THE OZARKS INC	COM	063904106	230	10,200	X
BANK NEW YORK INC	COM	064057102	1,709	51,600	X
BANK ONE CORP	COM	06423A103	3,679	80,700	X
BANKATLANTIC BANCORP	CL A	065908501	257	13,500	X
BAXTER INTL INC	COM	071813109	1,294	42,400	X
BEAR STEARNS COS INC	COM	073902108	1,375	17,200	X
BEAZER HOMES USA INC	COM	07556Q105	488	5,000	X
BECKMAN COULTER INC	COM	075811109	798	15,700	X
BECTON DICKINSON & CO	COM	075887109	736	17,900	X
BED BATH & BEYOND INC	COM	075896100	1,465	33,800	X
BELDEN INC	COM	077459105	451	21,400	X
BELLSOUTH CORP	COM	079860102	3,690	130,400	X
BENCHMARK ELECTRS INC	COM	08160H101	1,627	46,750	X
BEST BUY INC	COM	086516101	1,630	31,200	X
BIG 5 SPORTING GOODS CORP	COM	08915P101	226	10,800	X
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	240	18,400	X
BIO RAD LABS INC	CL A	090572207	842	14,600	X
BLOCK H & R INC	COM	093671105	1,340	24,200	X

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BLYTH INC	COM	09643P108	863	26,800	X
BOEING CO	COM	097023105	2,967	70,400	X
BOSTON COMMUNICATIONS GROUP	COM	100582105	395	42,500	X
BOSTON SCIENTIFIC CORP	COM	101137107	1,669	45,400	X
BRADLEY PHARMACEUTICALS INC	COM	104576103	819	32,200	X
BRIGGS & STRATTON CORP	COM	109043109	418	6,200	X
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	538	12,820	X
BRIGHTPOINT INC	COM NEW	109473405	236	13,700	X
BRISTOL MYERS SQUIBB CO	COM	110122108	3,915	136,900	X
BROADCOM CORP	CL A	111320107	541	15,900	X
BUCKEYE TECHNOLOGIES INC	COM	118255108	342	34,000	X
BURLINGTON NORTHN SANTA FE C	COM	12189T104	873	27,000	X
BURLINGTON RES INC	COM	122014103	781	14,100	X
CBRL GROUP INC	COM	12489V106	835	21,800	X
C COR NET CORP	COM	125010108	224	20,100	X
CEC ENMT INC	COM	125137109	436	9,200	X
CSK AUTO CORP	COM	125965103	336	17,900	X
CNET NETWORKS INC	COM	12613R104	237	34,700	X
CTS CORP	COM	126501105	297	25,800	X
CVS CORP	COM	126650100	997	27,600	X
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	165	18,400	X
CABOT OIL & GAS CORP	COM	127097103	276	9,400	X
CACI INTL INC	CL A	127190304	1,517	31,200	X
CAL DIVE INTL INC	COM	127914109	338	14,000	X
CAMBREX CORP	COM	132011107	457	18,100	X
CAMPBELL SOUP CO	COM	134429109	1,198	44,700	X
CANDELA CORP	COM	136907102	227	12,500	X
CAPITAL ONE FINL CORP	COM	14040H105	2,544	41,500	X
CARBO CERAMICS INC	COM	140781105	231	4,500	X
CARDINAL HEALTH INC	COM	14149Y108	3,560	58,200	X
CATERPILLAR INC DEL	COM	149123101	2,017	24,300	X
CATHAY GENERAL BANCORP	COM	149150104	246	4,400	X
CENDANT CORP	COM	151313103	2,394	107,500	X
CENTERPOINT ENERGY INC	COM	15189T107	453	46,800	X
CENTEX CORP	COM	152312104	506	4,700	X
CENTRAL PKG CORP	COM	154785109	194	13,000	X
CERADYNE INC	COM	156710105	211	6,200	X
CHARTER ONE FINL INC	COM	160903100	805	23,300	X
CHARTER COMMUNICATIONS INC D	CL A	16117M107	165	41,100	X
CHESAPEAKE CORP	COM	165159104	334	12,600	X
CHESAPEAKE ENERGY CORP	COM	165167107	535	39,400	X
CHEVRONTEXACO CORP	COM	166764100	7,386	85,500	X
CHICOS FAS INC	COM	168615102	935	25,300	X
CHILDRENS PL RETAIL STORES I	COM	168905107	203	7,600	X
CHUBB CORP	COM	171232101	2,492	36,600	X
CISCO SYS INC	COM	17275R102	12,835	529,700	X
CITIGROUP INC	COM	172967101	17,644	363,500	X
CLAIRES STORES INC	COM	179584107	1,488	79,000	X
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1,733	37,000	X
COACHMEN INDS INC	COM	189873102	232	12,800	X
COCA COLA CO	COM	191216100	7,678	151,300	X
COINSTAR INC	COM	19259P300	348	19,200	X
COLGATE PALMOLIVE CO	COM	194162103	1,902	38,000	X
COLUMBIA SPORTSWEAR CO	COM	198516106	245	4,500	X
COMCAST CORP NEW	CL A	20030N101	4,951	151,000	X
COMMERCIAL FEDERAL CORPORATI	COM	201647104	657	24,600	X
COMPASS BANCSHARES INC	COM	20449H109	756	19,200	X
COMPUCREDIT CORP	COM	20478N100	1,066	50,100	X
COMPUTER ASSOC INTL INC	COM	204912109	891	32,600	X
COMPUTER SCIENCES CORP	COM	205363104	778	17,600	X
CONAGRA FOODS INC	COM	205887102	1,000	37,900	X
CONCORD CAMERA CORP	COM	206156101	158	17,100	X

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CONCORD COMMUNICATIONS INC	COM	206186108	391	19,800	X
CONOCOPHILLIPS	COM	20825C104	4,498	68,600	X
CONSTELLATION BRANDS INC	CL A	21036P108	771	23,400	X
COOPER COS INC	COM NEW	216648402	245	5,200	X
COPART INC	COM	217204106	269	16,200	X
CORINTHIAN COLLEGES INC	COM	218868107	500	9,000	X
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	366	12,697	X
COSTCO WHSL CORP NEW	COM	22160K105	1,190	32,000	X
COUNTRYWIDE FINANCIAL CORP	COM	222372104	303	4,000	X
COVANCE INC	COM	222816100	362	13,500	X
COVENTRY HEALTH CARE INC	COM	222862104	2,173	33,700	X
COX COMMUNICATIONS INC NEW	CL A	224044107	551	16,000	X
D R HORTON INC	COM	23331A109	562	13,000	X
DAKTRONICS INC	COM	234264109	292	11,600	X
DANAHER CORP DEL	COM	235851102	743	8,100	X
DATASCOPE CORP	COM	238113104	391	10,900	X
DEAN FOODS CO NEW	COM	242370104	1,581	48,100	X
DECODE GENETICS INC	COM	243586104	235	28,700	X
DELL INC	COM	24702R101	5,467	160,900	X
DELPHI FINL GROUP INC	CL A	247131105	702	19,500	X
DENTSPLY INTL INC NEW	COM	249030107	1,698	37,600	X
DEVON ENERGY CORP NEW	COM	25179M103	1,449	25,300	X
DICKS SPORTING GOODS INC	COM	253393102	706	14,500	X
DIGENE CORP	COM	253752109	305	7,600	X
DIGITAL INSIGHT CORP	COM	25385P106	398	16,000	X
DIGITAL RIV INC	COM	25388B104	217	9,800	X
DISNEY WALT CO	COM DISNEY	254687106	3,357	143,900	X
DITECH COMMUNICATIONS CORP	COM	25500M103	256	13,400	X
DOMINION RES INC VA NEW	COM	25746U109	2,240	35,100	X
DONNELLEY R R & SONS CO	COM	257867101	805	26,700	X
DORAL FINL CORP	COM	25811P100	654	20,250	X
DOT HILL SYS CORP	COM	25848T109	188	12,400	X
DOW CHEM CO	COM	260543103	2,690	64,700	X
DRIL-QUIP INC	COM	262037104	184	11,300	X
DU PONT E I DE NEMOURS & CO	COM	263534109	3,217	70,100	X
DUKE ENERGY CORP	COM	264399106	1,282	62,700	X
DUPONT PHOTOMASKS INC	COM	26613X101	357	14,800	X
E M C CORP MASS	COM	268648102	1,995	154,400	X
EPIX MEDICAL INC	COM	26881Q101	254	15,600	X
E PIPHANY INC	COM	26881V100	228	31,600	X
EPIQ SYS INC	COM	26882D109	803	46,900	X
EBAY INC	COM	278642103	3,431	53,100	X
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	547	16,100	X
ECOLLEGE COM	COM	27887E100	297	16,100	X
EDISON INTL	COM	281020107	820	37,400	X
EDUCATION MGMT CORP	COM	28139T101	230	7,400	X
EL PASO ELEC CO	COM NEW	283677854	178	13,300	X
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	391	17,100	X
ELKCORP	COM	287456107	304	11,400	X
EMERSON ELEC CO	COM	291011104	1,923	29,700	X
EMULEX CORP	COM NEW	292475209	1,219	45,700	X
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	408	45,600	X
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	341	17,600	X
ENERGY PARTNERS LTD	COM	29270U105	892	64,200	X
ENGELHARD CORP	COM	292845104	782	26,100	X
ENGINEERED SUPPORT SYS INC	COM	292866100	206	3,750	X
ENTERGY CORP NEW	COM	29364G103	908	15,900	X
EON LABS INC	COM	29412E100	479	9,400	X
EQUITY OFFICE PROPERTIES TRU	COM	294741103	814	28,400	X
ERESEARCHTECHNOLOGY INC	COM	29481V108	404	15,900	X
ESPERION THERAPEUTICS INC	COM	29664R106	336	9,700	X
THAN ALLEN INTERIORS INC	COM	297602104	205	4,900	X

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EXELON CORP	COM	30161N101	2,309	34,800	X
EXPEDITORS INTL WASH INC	COM	302130109	1,156	30,700	X
EXPRESSJET HOLDINGS INC	CL A	30218U108	933	62,200	X
EXPRESS SCRIPTS INC	COM	302182100	870	13,100	X
EXXON MOBIL CORP	COM	30231G102	19,705	480,600	X
FPIC INS GROUP INC	COM	302563101	296	11,800	X
FPL GROUP INC	COM	302571104	1,184	18,100	X
FALCONSTOR SOFTWARE INC	COM	306137100	364	41,600	X
FEDERAL HOME LN MTG CORP	COM	313400301	4,135	70,900	X
FEDERAL NATL MTG ASSN	COM	313586109	7,153	95,300	X
FEDEX CORP	COM	31428X106	1,418	21,000	X
FIDELITY NATL FINL INC	COM	316326107	1,771	45,675	X
FIFTH THIRD BANCORP	COM	316773100	2,092	35,400	X
FINISH LINE INC	CL A	317923100	222	7,400	X
FIRST AMERN CORP CALIF	COM	318522307	1,524	51,200	X
FIRST DATA CORP	COM	319963104	2,170	52,800	X
FIRST REP BK SAN FRANCISCO	COM	336158100	251	7,000	X
FIRST TENN NATL CORP	COM	337162101	759	17,200	X
FISERV INC	COM	337738108	815	20,600	X
FIRSTFED FINL CORP	COM	337907109	487	11,200	X
FLAGSTAR BANCORP INC	COM	337930101	799	37,300	X
FIRSTENERGY CORP	COM	337932107	683	19,400	X
FLEETBOSTON FINL CORP	COM	339030108	3,226	73,900	X
FOOTSTAR INC	COM	344912100	43	11,900	X
FORD MTR CO DEL	COM PAR \$0.01	345370860	1,987	124,200	X
FOREST LABS INC	COM	345838106	2,015	32,600	X
FOUNDRY NETWORKS INC	COM	35063R100	260	9,500	X
FOX ENTMT GROUP INC	CL A	35138T107	359	12,300	X
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	572	24,800	X
FRONTIER AIRLINES INC NEW	COM	359065109	213	14,900	X
GALLAGHER ARTHUR J & CO	COM	363576109	296	9,100	X
GANNETT INC	COM	364730101	2,069	23,200	X
GAP INC DEL	COM	364760108	2,741	118,100	X
GENENTECH INC	COM NEW	368710406	1,357	14,500	X
GENERAL DYNAMICS CORP	COM	369550108	1,157	12,800	X
GENERAL ELEC CO	COM	369604103	21,866	705,800	X
GENERAL MLS INC	COM	370334104	1,182	26,100	X
GENERAL MTRS CORP	COM	370442105	1,741	32,600	X
GENESCO INC	COM	371532102	171	11,300	X
GENZYME CORP	COM GENL DIV	372917104	665	13,500	X
GERON CORP	COM	374163103	348	34,900	X
GETTY IMAGES INC	COM	374276103	251	5,000	X
GILEAD SCIENCES INC	COM	375558103	822	14,100	X
GILLETTE CO	COM	375766102	2,648	72,100	X
GLOBAL IMAGING SYSTEMS	COM	37934A100	883	27,800	X
GOLDEN STAR RES LTD CDA	COM	38119T104	113	16,200	X
GOLDEN WEST FINL CORP DEL	COM	381317106	908	8,800	X
GOLDMAN SACHS GROUP INC	COM	38141G104	1,984	20,100	X
GREENPOINT FINL CORP	COM	395384100	1,181	33,450	X
GUESS INC	COM	401617105	209	17,300	X
GUIDANT CORP	COM	401698105	1,300	21,600	X
GUITAR CTR MGMT INC	COM	402040109	242	7,400	X
HCA INC	COM	404119109	1,495	34,800	X
HCC INS HLDGS INC	COM	404132102	248	7,800	X
HAIR CELESTIAL GROUP INC	COM	405217100	411	17,700	X
HALLIBURTON CO	COM	406216101	801	30,800	X
HARLEY DAVIDSON INC	COM	412822108	1,017	21,400	X
HARMONIC INC	COM	413160102	223	30,700	X
HARRIS CORP DEL	COM	413875105	266	7,000	X
HARTFORD FINL SVCS GROUP INC	COM	416515104	1,068	18,100	X
HAVERTY FURNITURE INC	COM	419596101	338	17,033	X
HEALTH EXTRAS INC	COM	422211102	233	17,400	X

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HEALTH NET INC	COM	42222G108	755	23,100	X
HECLA MNG CO	COM	422704106	256	30,900	X
HEINZ H J CO	COM	423074103	900	24,700	X
HEWLETT PACKARD CO	COM	428236103	4,952	215,600	X
HIBBETT SPORTING GOODS INC	COM	428565105	492	16,500	X
HILB ROGAL & HAMILTON CO	COM	431294107	398	12,400	X
HILLENBRAND INDS INC	COM	431573104	372	6,000	X
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	342	31,100	X
HOLOGIC INC	COM	436440101	347	20,100	X
HOME DEPOT INC	COM	437076102	6,214	175,100	X
HON INDS INC	COM	438092108	520	12,000	X
HONEYWELL INTL INC	COM	438516106	1,959	58,600	X
HOVNANIAN ENTERPRISES INC	CL A	442487203	696	8,000	X
ITT INDS INC IND	COM	450911102	853	11,500	X
ILLINOIS TOOL WKS INC	COM	452308109	1,527	18,200	X
IMPAC MTG HLDGS INC	COM	45254P102	475	26,100	X
INDEPENDENT BANK CORP MICH	COM	453838104	218	7,700	X
INFINITY PPTY & CAS CORP	COM	45665Q103	228	6,900	X
INFOUSA INC NEW	COM	456818301	87	11,800	X
INKINE PHARMACEUTICALS INC	COM	457214104	357	74,000	X
INSIGHT ENTERPRISES INC	COM	45765U103	231	12,300	X
INSITUFORM TECHNOLOGIES INC	CL A	457667103	281	17,000	X
INTEGRATED SILICON SOLUTION	COM	45812P107	225	14,400	X
INTEL CORP	COM	458140100	14,788	461,400	X
INTERACTIVE DATA CORP	COM	45840J107	233	14,100	X
INTERACTIVECORP	COM	45840Q101	957	28,200	X
INTERNATIONAL BUSINESS MACHS	COM	459200101	10,946	118,100	X
INTL PAPER CO	COM	460146103	1,470	34,100	X
INTRADO INC	COM	46117A100	274	12,500	X
ISHARES TR	S&P MIDCAP 400	464287507	1,059	9,200	X
ISHARES TR	RUSSELL 2000	464287655	1,551	14,000	X
ISHARES TR	RUSSELL 3000	464287689	12,359	196,300	X
ISHARES TR	S&P SMLCAP 600	464287804	1,193	8,900	X
JLG INDS INC	COM	466210101	426	28,000	X
J P MORGAN CHASE & CO	COM	46625H100	5,656	154,000	X
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	223	9,000	X
JEFFERSON PILOT CORP	COM	475070108	805	15,900	X
JOHNSON & JOHNSON	COM	478160104	10,833	209,700	X
JOHNSON CTLS INC	COM	478366107	1,277	11,000	X
KFX INC	COM	48245L107	113	15,000	X
K-SWISS INC	CL A	482686102	810	33,600	X
KANSAS CITY SOUTHERN	COM NEW	485170302	335	23,400	X
KB HOME	COM	48666K109	1,929	26,600	X
KELLOGG CO	COM	487836108	663	17,400	X
KENSEY NASH CORP	COM	490057106	263	11,300	X
KERR MCGEE CORP	COM	492386107	828	17,800	X
KEYCORP NEW	COM	493267108	880	30,000	X
KILROY RLTY CORP	COM	49427F108	233	7,100	X
KIMBERLY CLARK CORP	COM	494368103	2,121	35,900	X
KINDER MORGAN INC KANS	COM	49455P101	313	5,300	X
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	838	17,000	X
KING PHARMACEUTICALS INC	COM	495582108	877	57,500	X
KIRKLANDS INC	COM	497498105	191	10,800	X
KNIGHT TRADING GROUP INC	COM	499063105	246	16,800	X
KOHL'S CORP	COM	500255104	926	20,600	X
KOMAG INC	COM NEW	500453204	228	15,600	X
KOPIN CORP	COM	500600101	328	48,900	X
KORN FERRY INTL	COM NEW	500643200	247	18,500	X
KOS PHARMACEUTICALS INC	COM	500648100	297	6,900	X
KRAFT FOODS INC	CL A	50075N104	1,737	53,900	X
KROGER CO	COM	501044101	987	53,300	X
KYPHON INC	COM	501577100	221	8,900	X

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L-3 COMMUNICATIONS HLDGS INC	COM	502424104	837	16,300	X
LABONE INC NEW	COM	50540L105	270	8,300	X
LABRANCHE & CO INC	COM	505447102	125	10,700	X
LANCE INC	COM	514606102	316	21,000	X
LANDAMERICA FINL GROUP INC	COM	514936103	1,003	19,200	X
LEAPFROG ENTERPRISES INC	CL A	52186N106	533	20,100	X
LEHMAN BROS HLDGS INC	COM	524908100	1,328	17,200	X
LENNAR CORP	CL A	526057104	816	8,500	X
LIBBEY INC	COM	529898108	262	9,200	X
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2,320	195,100	X
LILLY ELI & CO	COM	532457108	5,190	73,800	X
LINCARE HLDGS INC	COM	532791100	1,305	43,400	X
LINEAR TECHNOLOGY CORP	COM	535678106	942	22,400	X
LINENS N THINGS INC	COM	535679104	1,345	44,700	X
LITHIA MTRS INC	CL A	536797103	227	9,000	X
LIZ CLAIBORNE INC	COM	539320101	759	21,400	X
LOCKHEED MARTIN CORP	COM	539830109	1,357	26,400	X
LOWES COS INC	COM	548661107	2,974	53,700	X
LUMINEX CORP DEL	COM	55027E102	213	22,700	X
M & T BK CORP	COM	55261F104	462	4,700	X
MBIA INC	COM	55262C100	770	13,000	X
MBNA CORP	COM	55262L100	1,861	74,900	X
M D C HLDGS INC	COM	552676108	989	15,330	X
MFA MTG INVTs INC	COM	55272X102	288	29,500	X
MRO SOFTWARE INC	COM	55347W105	289	21,400	X
MRV COMMUNICATIONS INC	COM	553477100	217	57,800	X
MTC TECHNOLOGIES INC	COM	55377A106	245	7,594	X
MACK CALI RLTY CORP	COM	554489104	246	5,900	X
MANITOWOC INC	COM	563571108	515	16,500	X
MANTECH INTL CORP	CL A	564563104	509	20,400	X
MANUGISTICS GROUP INC	COM	565011103	217	34,700	X
MARATHON OIL CORP	COM	565849106	1,741	52,600	X
MARSH & MCLENNAN COS INC	COM	571748102	1,810	37,800	X
MARVEL ENTERPRISES INC	COM	57383M108	236	8,100	X
MASCO CORP	COM	574599106	937	34,200	X
MATRIX SVC CO	COM	576853105	270	14,900	X
MATTSON TECHNOLOGY INC	COM	577223100	202	16,700	X
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,130	22,800	X
MAY DEPT STORES CO	COM	577778103	465	16,000	X
MAXIMUS INC	COM	577933104	556	14,200	X
MCDERMOTT INTL INC	COM	580037109	238	19,900	X
MCDONALDS CORP	COM	580135101	2,227	89,700	X
MCGRAW HILL COS INC	COM	580645109	958	13,700	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	672	19,763	X
MEDTRONIC INC	COM	585055106	4,185	86,100	X
MELLON FINL CORP	COM	58551A108	999	31,100	X
MENS WEARHOUSE INC	COM	587118100	408	16,300	X
MERCK & CO INC	COM	589331107	8,325	180,200	X
MERCURY GENL CORP NEW	COM	589400100	1,061	22,800	X
MERIX CORP	COM	590049102	255	10,400	X
MERRILL LYNCH & CO INC	COM	590188108	3,836	65,400	X
MESA AIR GROUP INC	COM	590479101	225	17,900	X
METHODE ELECTRS INC	CL A	591520200	215	17,600	X
METLIFE INC	COM	59156R108	744	22,100	X
MICROSOFT CORP	COM	594918104	17,287	631,600	X
MID ATLANTIC MED SVCS INC	COM	59523C107	1,704	26,300	X
MONACO COACH CORP	COM	60886R103	452	19,000	X
MOOG INC	CL A	615394202	356	7,200	X
MORGAN STANLEY	COM NEW	617446448	5,619	97,100	X
MOTOROLA INC	COM	620076109	2,289	163,500	X
MULTIMEDIA GAMES INC	COM	625453105	859	20,900	X
MYLAN LABS INC	COM	628530107	826	32,700	X

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NCO GROUP INC	COM	628858102	484	21,300	X
NII HLDGS INC	CL B NEW	62913F201	224	3,000	X
NIC INC	COM	62914B100	270	33,600	X
NVR INC	COM	62944T105	979	2,100	X
NARA BANCORP INC	COM	63080P105	262	9,500	X
NATIONAL CITY CORP	COM	635405103	2,097	61,800	X
NAVIGANT CONSULTING INC	COM	63935N107	266	14,100	X
NDCHEALTH CORP	COM	639480102	407	15,900	X
NETBANK INC	COM	640933107	208	15,600	X
NETEGRITY INC	COM	64110P107	385	37,900	X
NETWORK EQUIP TECHNOLOGIES	COM	641208103	232	21,100	X
NEW CENTURY FINANCIAL CORP	COM	64352D101	833	21,000	X
NEW YORK CMNTY BANCORP INC	COM	649445103	1,304	34,275	X
NEWFIELD EXPL CO	COM	651290108	1,056	23,700	X
NEWMONT MINING CORP	COM	651639106	1,230	25,300	X
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2,495	88,900	X
NEXTEL PARTNERS INC	CL A	65333F107	285	21,200	X
NIKE INC	CL B	654106103	794	11,600	X
NOKIA CORP	SPONSORED ADR	654902204	729	42,900	X
NORTHROP GRUMMAN CORP	COM	666807102	1,176	12,300	X
NOVASTAR FINL INC	COM	669947400	503	11,700	X
NUANCE COMMUNICATIONS INC	COM	669967101	248	32,400	X
NOVEN PHARMACEUTICALS INC	COM	670009109	195	12,800	X
O CHARLEYS INC	COM	670823103	262	14,600	X
OM GROUP INC	COM	670872100	456	17,400	X
OSI SYSTEMS INC	COM	671044105	338	17,600	X
OCCIDENTAL PETE CORP DEL	COM	674599105	1,115	26,400	X
OCULAR SCIENCES INC	COM	675744106	270	9,400	X
ODYSSEY HEALTHCARE INC	COM	67611V101	471	15,992	X
ODYSSEY RE HLDGS CORP	COM	67612W108	266	11,800	X
OMNICARE INC	COM	681904108	1,349	33,400	X
OMNICOM GROUP INC	COM	681919106	1,153	13,200	X
OMNIVISION TECHNOLOGIES INC	COM	682128103	243	4,400	X
OPLINK COMMUNICATIONS INC	COM	68375Q106	254	106,300	X
ORACLE CORP	COM	68389X105	3,620	273,600	X
ORASURE TECHNOLOGIES INC	COM	68554V108	80	10,100	X
ORBITAL SCIENCES CORP	COM	685564106	321	26,700	X
O REILLY AUTOMOTIVE INC	COM	686091109	460	11,919	X
ORTHODONTIC CTRS AMER INC	COM	68750P103	155	19,200	X
OSHKOSH TRUCK CORP	COM	688239201	255	5,000	X
OUTBACK STEAKHOUSE INC	COM	689899102	774	17,500	X
PDI INC	COM	69329V100	239	8,900	X
PMA CAP CORP	CL A	693419202	121	23,700	X
PNC FINL SVCS GROUP INC	COM	693475105	1,095	20,000	X
PPG INDS INC	COM	693506107	1,274	19,900	X
PPL CORP	COM	69351T106	809	18,500	X
PTEK HLDGS INC	COM	69366M104	231	26,200	X
PACIFIC SUNWEAR CALIF INC	COM	694873100	535	25,350	X
PANERA BREAD CO	CL A	69840W108	340	8,600	X
PARKER HANNIFIN CORP	COM	701094104	833	14,000	X
PATHMARK STORES INC NEW	COM	70322A101	169	22,300	X
PATINA OIL & GAS CORP	COM	703224105	802	16,375	X
PAYCHEX INC	COM	704326107	859	23,100	X
PEGASUS COMMUNICATIONS CORP	CL A NEW	705904605	293	10,421	X
PENN NATL GAMING INC	COM	707569109	742	32,100	X
PEPSICO INC	COM	713448108	5,655	121,300	X
PFIZER INC	COM	717081103	19,696	557,480	X
PHARMACEUTICAL RES INC	COM	717125108	528	8,100	X
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	263	15,100	X
PHOTRONICS INC	COM	719405102	325	16,300	X
PITNEY BOWES INC	COM	724479100	374	9,200	X
POGO PRODUCING CO	COM	730448107	1,241	25,700	X

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POLYMEDICA CORP	COM	731738100	644	24,500	X
POLYONE CORP	COM	73179P106	258	40,400	X
POZEN INC	COM	73941U102	309	30,300	X
PRAXAIR INC	COM	74005P104	833	21,800	X
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	222	6,300	X
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	240	23,600	X
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	671	20,300	X
PRIORITY HEALTHCARE CORP	CL B	74264T102	377	15,700	X
PROCTER & GAMBLE CO	COM	742718109	9,489	95,000	X
PRIVATEBANCORP INC	COM	742962103	249	5,500	X
PROGRESS ENERGY INC	COM	743263105	683	15,100	X
PROGRESSIVE CORP OHIO	COM	743315103	2,784	33,300	X
PROVINCE HEALTHCARE CO	COM	743977100	435	27,200	X
PROVIDIAN FINL CORP	COM	74406A102	129	11,100	X
PRUDENTIAL FINL INC	COM	744320102	1,629	39,000	X
PULTE HOMES INC	COM	745867101	1,292	13,800	X
QUALCOMM INC	COM	747525103	4,422	82,000	X
QUIKSILVER INC	COM	74838C106	215	12,100	X
QUOVADX INC	COM	74913K106	87	17,700	X
R & G FINANCIAL CORP	CL B	749136107	549	13,800	X
RLI CORP	COM	749607107	300	8,000	X
RSA SEC INC	COM	749719100	247	17,300	X
RADIAN GROUP INC	COM	750236101	564	11,576	X
RADISYS CORP	COM	750459109	191	11,300	X
RAYOVAC CORP	COM	755081106	656	31,300	X
RAYTHEON CO	COM NEW	755111507	871	29,000	X
RECKSON ASSOCS RLTY CORP	COM	75621K106	267	11,000	X
REDWOOD TR INC	COM	758075402	981	19,300	X
REGIS CORP MINN	COM	758932107	245	6,200	X
RENAL CARE GROUP INC	COM	759930100	923	22,400	X
REYNOLDS & REYNOLDS CO	CL A	761695105	805	27,700	X
RIGGS NATL CORP WASH DC	COM	766570105	390	23,600	X
RIGHT MGMT CONSULTANTS INC	COM	766573109	802	43,000	X
RITE AID CORP	COM	767754104	102	16,900	X
ROLLINS INC	COM	775711104	226	10,000	X
ROPER INDS INC NEW	COM	776696106	419	8,500	X
ROSS STORES INC	COM	778296103	1,191	45,000	X
ROYAL BK CDA MONTREAL QUE	COM	780087102	405	8,499	X
RYLAND GROUP INC	COM	783764103	1,542	17,400	X
SBC COMMUNICATIONS INC	COM	78387G103	6,468	248,100	X
SLM CORP	COM	78442P106	1,096	29,100	X
S1 CORPORATION	COM	78463B101	224	27,700	X
SWS GROUP INC	COM	78503N107	269	15,089	X
SAFEWAY INC	COM NEW	786514208	813	37,100	X
ST JUDE MED INC	COM	790849103	779	12,700	X
SALTON INC	COM	795757103	248	19,000	X
SANDISK CORP	COM	80004C101	373	6,100	X
SANFILIPPO JOHN B & SON INC	COM	800422107	255	4,994	X
SAPIENT CORP	COM	803062108	224	39,700	X
SARA LEE CORP	COM	803111103	2,004	92,300	X
SCANSOURCE INC	COM	806037107	776	17,000	X
SCHEIN HENRY INC	COM	806407102	1,284	19,000	X
SCHERING PLOUGH CORP	COM	806605101	2,122	122,000	X
SCHWAB CHARLES CORP NEW	COM	808513105	883	74,600	X
SCICLONE PHARMACEUTICALS INC	COM	80862K104	100	14,800	X
SEACHANGE INTL INC	COM	811699107	242	15,700	X
SELECTIVE INS GROUP INC	COM	816300107	845	26,100	X
SHARPER IMAGE CORP	COM	820013100	257	7,900	X
SHERWIN WILLIAMS CO	COM	824348106	775	22,300	X
SILGAN HOLDINGS INC	COM	827048109	259	6,100	X
SIPEX CORP	COM	829909100	187	24,300	X
SKYWORKS SOLUTIONS INC	COM	83088M102	298	34,200	X

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SONIC CORP	COM	835451105	519	16,900	X
SONUS NETWORKS INC	COM	835916107	225	29,800	X
SOURCECORP	COM	836167106	468	18,400	X
SOUTHERN CO	COM	842587107	2,320	76,700	X
SOUTHERN UN CO NEW	COM	844030106	363	19,740	X
SOUTHTRUST CORP	COM	844730101	475	14,500	X
SOUTHWEST AIRLS CO	COM	844741108	878	54,400	X
SOUTHWEST GAS CORP	COM	844895102	222	9,900	X
SOVEREIGN BANCORP INC	COM	845905108	815	34,300	X
SPINNAKER EXPL CO	COM	84855W109	213	6,600	X
SPORTS AUTH INC NEW	COM	84917U109	227	5,900	X
SPRINT CORP	COM FON GROUP	852061100	1,043	63,500	X
STANDARD PAC CORP NEW	COM	85375C101	544	11,200	X
STATE STR CORP	COM	857477103	1,224	23,500	X
STEAK N SHAKE CO	COM	857873103	280	15,700	X
STERICYCLE INC	COM	858912108	467	10,000	X
STEWART INFORMATION SVCS COR	COM	860372101	1,622	40,000	X
STONE ENERGY CORP	COM	861642106	369	8,700	X
STRAYER ED INC	COM	863236105	261	2,400	X
STRYKER CORP	COM	863667101	825	9,700	X
SUN MICROSYSTEMS INC	COM	866810104	1,024	229,000	X
SUNRISE SENIOR LIVING INC	COM	86768K106	643	16,600	X
SUNTRUST BKS INC	COM	867914103	1,258	17,600	X
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	309	55,500	X
SUPERVALU INC	COM	868536103	569	19,900	X
SWIFT ENERGY CO	COM	870738101	265	15,700	X
SYNOPSYS INC	COM	871607107	894	26,400	X
SYSCO CORP	COM	871829107	1,709	45,900	X
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	264	16,100	X
THQ INC	COM NEW	872443403	318	18,800	X
TTM TECHNOLOGIES INC	COM	87305R109	603	35,700	X
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	867	30,100	X
TALX CORP	COM	874918105	723	31,400	X
TARGET CORP	COM	87612E106	2,469	64,300	X
TELEDYNE TECHNOLOGIES INC	COM	879360105	345	18,300	X
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	254	30,400	X
TESORO PETE CORP	COM	881609101	1,221	83,800	X
TEXAS INDS INC	COM	882491103	440	11,900	X
TEXAS INSTRS INC	COM	882508104	4,915	167,300	X
TEXTRON INC	COM	883203101	879	15,400	X
THERASENSE INC	COM	883381105	266	13,200	X
THERMO ELECTRON CORP	COM	883556102	816	32,400	X
THORNBURG MTG INC	COM	885218107	457	16,800	X
3M CO	COM	88579Y101	4,694	55,200	X
TIMBERLAND CO	CL A	887100105	781	15,000	X
TIME WARNER INC	COM	887317105	5,496	305,500	X
TOLL BROTHERS INC	COM	889478103	254	6,400	X
TOO INC	COM	890333107	299	17,700	X
TRACTOR SUPPLY CO	COM	892356106	230	5,900	X
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	1,011	59,600	X
TREDEGAR CORP	COM	894650100	356	22,900	X
TRIBUNE CO NEW	COM	896047107	743	14,400	X
TRIMBLE NAVIGATION LTD	COM	896239100	317	8,500	X
TYLER TECHNOLOGIES INC	COM	902252105	252	26,200	X
UCBH HOLDINGS INC	COM	90262T308	273	7,000	X
UICI	COM	902737105	183	13,800	X
US BANCORP DEL	COM NEW	902973304	4,833	162,300	X
ULTICOM INC	COM	903844108	181	18,800	X
ULTRATECH INC	COM	904034105	223	7,600	X
UNION PAC CORP	COM	907818108	1,237	17,800	X
UNION PLANTERS CORP	COM	908068109	699	22,200	X
UNIT CORP	COM	909218109	530	22,500	X

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UNITED DEFENSE INDS INC	COM	91018B104	1,619	50,800	X
UNITED ONLINE INC	COM	911268100	1,635	97,400	X
UNITED PARCEL SERVICE INC	CL B	911312106	2,699	36,200	X
UNITED STATIONERS INC	COM	913004107	364	8,900	X
UNITED SURGICAL PARTNERS INT	COM	913016309	502	15,000	X
UNITED TECHNOLOGIES CORP	COM	913017109	3,961	41,800	X
UNITEDHEALTH GROUP INC	COM	91324P102	2,281	39,200	X
UNITEDGLOBALCOM	CL A	913247508	99	11,700	X
UNIVERSAL DISPLAY CORP	COM	91347P105	325	23,700	X
USF CORP	COM	91729Q101	338	9,900	X
UTSTARCOM INC	COM	918076100	1,253	33,800	X
VA SOFTWARE CORP	COM	91819B105	194	49,700	X
VALERO ENERGY CORP NEW	COM	91913Y100	514	11,100	X
VEECO INSTRS INC DEL	COM	922417100	467	16,600	X
VENTANA MED SYS INC	COM	92276H106	420	10,661	X
VERITY INC	COM	92343C106	531	31,800	X
VERIZON COMMUNICATIONS	COM	92343V104	7,616	217,100	X
VERITAS SOFTWARE CO	COM	923436109	1,581	42,700	X
VIACOM INC	CL B	925524308	4,855	109,400	X
VINTAGE PETE INC	COM	927460105	395	32,800	X
WACHOVIA CORP 2ND NEW	COM	929903102	4,985	107,000	X
WAL MART STORES INC	COM	931142103	9,957	187,700	X
WALGREEN CO	COM	931422109	2,627	72,200	X
WASHINGTON MUT INC	COM	939322103	3,639	90,700	X
WASTE CONNECTIONS INC	COM	941053100	567	15,000	X
WASTE MGMT INC DEL	COM	94106L109	1,237	41,800	X
WATSON PHARMACEUTICALS INC	COM	942683103	805	17,500	X
WEBSense INC	COM	947684106	863	29,500	X
WELLMAN INC	COM	949702104	178	17,400	X
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1,823	18,800	X
WELLS FARGO & CO NEW	COM	949746101	6,967	118,300	X
WENDYS INTL INC	COM	950590109	447	11,400	X
WESTERN GAS RES INC	COM	958259103	284	6,000	X
WEYERHAEUSER CO	COM	962166104	986	15,400	X
WHIRLPOOL CORP	COM	963320106	458	6,300	X
WHOLE FOODS MKT INC	COM	966837106	832	12,400	X
WILSON GREATBATCH TECHNOLOGI	COM	972232102	338	8,000	X
WINN DIXIE STORES INC	COM	974280109	195	19,600	X
WINTRUST FINANCIAL CORP	COM	97650W108	244	5,400	X
WIRELESS FACILITIES INC	COM	97653A103	923	62,100	X
WORTHINGTON INDS INC	COM	981811102	829	46,000	X
WRIGHT MED GROUP INC	COM	98235T107	365	12,000	X
WRIGLEY WM JR CO	COM	982526105	641	11,400	X
WYETH	COM	983024100	3,973	93,600	X
XILINX INC	COM	983919101	916	23,700	X
YAHOO INC	COM	984332106	1,590	35,300	X
YELLOW ROADWAY CORP	COM	985577105	253	7,000	X
ZALE CORP NEW	COM	988858106	883	16,600	X
ZENITH NATL INS CORP	COM	989390109	462	14,200	X