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BP PLC  
Form 13F-HR  
February 08, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2006

Check here if Amendment [ ] ; Amendment Number: \_\_\_\_\_  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: BP p.l.c.  
Address: 1 St James's Square  
London SW1Y 4PD  
England

Form 13F File Number: 28-05353

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: Dr. Byron E. Grote  
Title: Chief Financial Officer and Executive Director  
Phone: 020 7496 4263

Signature, Place, and Date of Signing:

/s/ Byron Grote                      London, UK                      February 1, 2007  
-----  
[Signature]                      [City, State]                      [Date]

Report Type (Check only one.):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[ ] 13F NOTICE. (Check here if no holdings reported are in this report, 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).)

List of Other Managers Reporting for this Manager:

Form 13F File Number                      Name

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Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1  
 -----  
 Form 13F Information Table Entry Total: 415  
 -----  
 Form 13F Information Table Value Total: \$ 1,655,738  
 -----  
 (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.

| No. | Form 13F File Number | Name                             |
|-----|----------------------|----------------------------------|
| 01  | 28-05357             | BP Investment Management Limited |

BP P.L.C.  
 FORM 13F INFORMATION TABLE  
 DECEMBER 31, 2006

| ISSUER                       | TITLE OF CLASS | CUSIP     | VALUE (x\$1000) | SHARES /PRN AMT | SH/PRN | INVESTMENT DISCRETION | MANAG |
|------------------------------|----------------|-----------|-----------------|-----------------|--------|-----------------------|-------|
| 3M CO                        | COM            | 88579Y101 | 6234            | 80000           | SH     | DEFINED               | 01    |
| ABBOTT LABS                  | COM            | 002824100 | 8037            | 165000          | SH     | DEFINED               | 01    |
| ACE LTD                      | COM            | G0070K103 | 2665            | 44000           | SH     | DEFINED               | 01    |
| ADOBE SYS INC                | COM            | 00724F101 | 2673            | 65000           | SH     | DEFINED               | 01    |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 1180            | 58000           | SH     | DEFINED               | 01    |
| AES CORP                     | COM            | 00130H105 | 1675            | 76000           | SH     | DEFINED               | 01    |
| AETNA INC                    | COM            | 00817Y108 | 2591            | 60000           | SH     | DEFINED               | 01    |
| AFFILIATED COMPUTER SVCS INC | COM            | 008190100 | 659             | 13500           | SH     | DEFINED               | 01    |
| AFLAC INC                    | COM            | 001055102 | 2185            | 47500           | SH     | DEFINED               | 01    |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1812            | 52000           | SH     | DEFINED               | 01    |
| AIR PRODS + CHEMS INC        | COM            | 009158106 | 2108            | 30000           | SH     | DEFINED               | 01    |
| ALCOA INC                    | COM            | 013817101 | 2641            | 88000           | SH     | DEFINED               | 01    |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 1492            | 32500           | SH     | DEFINED               | 01    |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 997             | 11000           | SH     | DEFINED               | 01    |
| ALLSTATE CORP                | COM            | 020002101 | 3646            | 56000           | SH     | DEFINED               | 01    |
| ALLTEL CORP                  | COM            | 020039103 | 2540            | 42000           | SH     | DEFINED               | 01    |
| ALTERA CORP                  | COM            | 021441100 | 984             | 50000           | SH     | DEFINED               | 01    |

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|                               |     |           |       |        |    |         |    |
|-------------------------------|-----|-----------|-------|--------|----|---------|----|
| ALTRIA GROUP INC              | COM | 02209S103 | 20382 | 237500 | SH | DEFINED | 01 |
| AMAZON COM INC                | COM | 023135106 | 1302  | 33000  | SH | DEFINED | 01 |
| AMBAC FINL GROUP INC          | COM | 023139108 | 1470  | 16500  | SH | DEFINED | 01 |
| AMEREN CORP                   | COM | 023608102 | 1075  | 20000  | SH | DEFINED | 01 |
| AMERICA MOVIL S A DE C V      | ADR | 02364W204 | 13545 | 300000 | SH | DEFINED | 01 |
| AMERICA MOVIL S A DE C V      | ADR | 02364W105 | 5336  | 118000 | SH | DEFINED | 01 |
| AMERICAN ELEC PWR INC         | COM | 025537101 | 1703  | 40000  | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO           | COM | 025816109 | 9343  | 154000 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC       | COM | 026874107 | 20244 | 282500 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL      | COM | 029712106 | 871   | 19000  | SH | DEFINED | 01 |
| AMERIPRISE FINL INC           | COM | 03076C106 | 1406  | 25800  | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP        | COM | 03073E105 | 1124  | 25000  | SH | DEFINED | 01 |
| AMGEN INC                     | COM | 031162100 | 9563  | 140000 | SH | DEFINED | 01 |
| ANADARKO PETE CORP            | COM | 032511107 | 2176  | 50000  | SH | DEFINED | 01 |
| ANALOG DEVICES INC            | COM | 032654105 | 1315  | 40000  | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC        | COM | 035229103 | 3985  | 81000  | SH | DEFINED | 01 |
| AON CORP                      | COM | 037389103 | 1661  | 47000  | SH | DEFINED | 01 |
| APACHE CORP                   | COM | 037411105 | 2527  | 38000  | SH | DEFINED | 01 |
| APOLLO GROUP INC              | COM | 037604105 | 740   | 19000  | SH | DEFINED | 01 |
| APPLE COMPUTER                | COM | 037833100 | 7678  | 90500  | SH | DEFINED | 01 |
| APPLERA CORP APPLIED BIOSYS   | COM | 038020103 | 367   | 10000  | SH | DEFINED | 01 |
| APPLIED MATERIALS INC         | COM | 038222105 | 3173  | 172000 | SH | DEFINED | 01 |
| ARCH CAP GROUP LTD            | COM | G0450A105 | 892   | 13200  | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO     | COM | 039483102 | 2397  | 75000  | SH | DEFINED | 01 |
| AT+T INC                      | COM | 00206R102 | 15015 | 420000 | SH | DEFINED | 01 |
| AUTODESK INCORPORATED         | COM | 052769106 | 1335  | 33000  | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 2955  | 60000  | SH | DEFINED | 01 |
| AVAYA INC                     | COM | 053499109 | 559   | 40000  | SH | DEFINED | 01 |
| AVON PRODS INC                | COM | 054303102 | 1652  | 50000  | SH | DEFINED | 01 |
| BAKBONE SOFTWARE ICOM NPV     | COM | 057101107 | 123   | 87949  | SH | SOLE    | 01 |
| BAKER HUGHES INC              | COM | 057224107 | 3920  | 52500  | SH | DEFINED | 01 |
| BANCO BRADESCO SA             | ADR | 059460303 | 1876  | 46500  | SH | DEFINED | 01 |
| BANCO ITAU S A                | ADR | 059602201 | 904   | 25000  | SH | DEFINED | 01 |
| BANK AMER CORP                | COM | 060505104 | 26214 | 491000 | SH | DEFINED | 01 |
| BANK NEW YORK INC             | COM | 064057102 | 3937  | 100000 | SH | DEFINED | 01 |
| BARD C R INC                  | COM | 067383109 | 1245  | 15000  | SH | DEFINED | 01 |
| BAUSCH + LOMB INC             | COM | 071707103 | 312   | 6000   | SH | DEFINED | 01 |
| BAXTER INTL INC               | COM | 071813109 | 2899  | 62500  | SH | DEFINED | 01 |
| BB+T CORP                     | COM | 054937107 | 2197  | 50000  | SH | DEFINED | 01 |
| BECTON DICKINSON + CO         | COM | 075887109 | 1754  | 25000  | SH | DEFINED | 01 |
| BED BATH + BEYOND INC         | COM | 075896100 | 1143  | 30000  | SH | DEFINED | 01 |
| BELLSOUTH CORP                | COM | 079860102 | 9186  | 195000 | SH | DEFINED | 01 |
| BEST BUY CO INC               | COM | 086516101 | 2386  | 48500  | SH | DEFINED | 01 |
| BIOGEN IDEC INC               | COM | 09062X103 | 1672  | 34000  | SH | DEFINED | 01 |
| BIOMET INC                    | COM | 090613100 | 1444  | 35000  | SH | DEFINED | 01 |
| BJ SVCS CO                    | COM | 055482103 | 1583  | 54000  | SH | DEFINED | 01 |
| BLACK + DECKER CORPORATION    | COM | 091797100 | 1200  | 15000  | SH | DEFINED | 01 |
| BLOCK H + R INC               | COM | 093671105 | 829   | 36000  | SH | DEFINED | 01 |
| BMC SOFTWARE INC              | COM | 055921100 | 741   | 23000  | SH | DEFINED | 01 |
| BOEING CO                     | COM | 097023105 | 8084  | 91000  | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP        | COM | 101137107 | 2348  | 136656 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO       | COM | 110122108 | 5988  | 220000 | SH | DEFINED | 01 |
| BROADCOM CORP                 | COM | 111320107 | 1551  | 48000  | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE    | COM | 12189T104 | 2879  | 39000  | SH | DEFINED | 01 |
| BUTTERFIELD FD MGR THAI EURO  | COM | 335020905 | 4315  | 180000 | SH | DEFINED | 01 |
| CA INC                        | COM | 12673P105 | 1246  | 55000  | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP         | COM | 14040H105 | 5000  | 32500  | SH | DEFINED | 01 |
| CARDINAL HEALTH INC           | COM | 14149Y108 | 3350  | 52000  | SH | DEFINED | 01 |
| CAREMARK RX INC               | COM | 141705103 | 3141  | 55000  | SH | DEFINED | 01 |
| CARNIVAL CORP                 | COM | 143658300 | 2207  | 45000  | SH | DEFINED | 01 |
| CARSO GLOBAL TELECOM SA DE CV | ADR | 14574P101 | 1144  | 160000 | SH | DEFINED | 01 |
| CATERPILLAR INC               | COM | 149123101 | 5029  | 82000  | SH | DEFINED | 01 |

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|                                |     |           |       |        |    |         |    |
|--------------------------------|-----|-----------|-------|--------|----|---------|----|
| CB RICHARD ELLIS GROUP INC     | COM | 12497T101 | 863   | 26000  | SH | DEFINED | 01 |
| CBS CORP CLASS B               | COM | 124857202 | 2728  | 87500  | SH | DEFINED | 01 |
| CELGENE CORP                   | COM | 151020104 | 2129  | 37000  | SH | DEFINED | 01 |
| CEMEX S.A.B DE C.C ADR         | ADR | 151290889 | 8821  | 260346 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC         | COM | 15189T107 | 928   | 56000  | SH | DEFINED | 01 |
| CENTEX CORP                    | COM | 152312104 | 788   | 14000  | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP         | COM | 165167107 | 1453  | 50000  | SH | DEFINED | 01 |
| CHEVRON CORP                   | COM | 166764100 | 17383 | 236403 | SH | DEFINED | 01 |
| CHICAGO MERCANTILE EXCHANGE    | COM | 167760107 | 1733  | 3400   | SH | DEFINED | 01 |
| CHUBB CORP                     | COM | 171232101 | 2116  | 40000  | SH | DEFINED | 01 |
| CIGNA CORP                     | COM | 125509109 | 1579  | 12000  | SH | DEFINED | 01 |
| CINTAS CORP                    | COM | 172908105 | 576   | 14500  | SH | DEFINED | 01 |
| CISCO SYS INC                  | COM | 17275R102 | 18584 | 680000 | SH | DEFINED | 01 |
| CITIGROUP INC                  | COM | 172967101 | 29521 | 530000 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO     | COM | 17453B101 | 762   | 53000  | SH | DEFINED | 01 |
| CITRIX SYS INC                 | COM | 177376100 | 541   | 20000  | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS   | COM | 184502102 | 2754  | 77500  | SH | DEFINED | 01 |
| COACH INC                      | COM | 189754104 | 2041  | 47500  | SH | DEFINED | 01 |
| COCA COLA CO                   | COM | 191216100 | 12063 | 250000 | SH | DEFINED | 01 |
| COCA COLA ENTERPRISES INC      | COM | 191219104 | 725   | 35500  | SH | DEFINED | 01 |
| COLGATE PALMOLIVE CO           | COM | 194162103 | 4632  | 71000  | SH | DEFINED | 01 |
| COMCAST CORP NEW               | COM | 20030N101 | 9524  | 225000 | SH | DEFINED | 01 |
| COMERICA INC                   | COM | 200340107 | 1027  | 17500  | SH | DEFINED | 01 |
| COMMERCE BANCORP INC N J       | COM | 200519106 | 882   | 25000  | SH | DEFINED | 01 |
| COMPANHIA DE BEBIDAS DAS AMERS | ADR | 20441W203 | 634   | 13000  | SH | DEFINED | 01 |
| COMPANHIA SIDERURGICA NATL     | ADR | 20440W105 | 327   | 10900  | SH | DEFINED | 01 |
| COMPANHIA VALE DO RIO DOCE     | ADR | 204412209 | 2974  | 100000 | SH | DEFINED | 01 |
| COMPUTER SCIENCES CORP         | COM | 205363104 | 1067  | 20000  | SH | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC        | COM | 205862402 | 422   | 20000  | SH | DEFINED | 01 |
| CONAGRA INC                    | COM | 205887102 | 1836  | 68000  | SH | DEFINED | 01 |
| CONOCOPHILLIPS                 | COM | 20825C104 | 11990 | 166642 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP INC | COM | 210371100 | 1377  | 20000  | SH | DEFINED | 01 |
| CORNING INC                    | COM | 219350105 | 3087  | 165000 | SH | DEFINED | 01 |
| COSTCO WHSL CORP NEW           | COM | 22160K105 | 2379  | 45000  | SH | DEFINED | 01 |
| COUNTRYWIDE FINL CORP          | COM | 222372104 | 3056  | 72000  | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE INC       | COM | 222862104 | 1502  | 30000  | SH | DEFINED | 01 |
| CSX CORP                       | COM | 126408103 | 1653  | 48000  | SH | DEFINED | 01 |
| CUMMINS INC                    | COM | 231021106 | 709   | 6000   | SH | DEFINED | 01 |
| CVS CORP                       | COM | 126650100 | 2782  | 90000  | SH | DEFINED | 01 |
| D R HORTON INC                 | COM | 23331A109 | 715   | 27000  | SH | DEFINED | 01 |
| DANAHER CORP                   | COM | 235851102 | 1956  | 27000  | SH | DEFINED | 01 |
| DEERE + CO                     | COM | 244199105 | 2377  | 25000  | SH | DEFINED | 01 |
| DELL INC                       | COM | 24702R101 | 5470  | 218000 | SH | DEFINED | 01 |
| DEVON ENERGY CORPORATION NEW   | COM | 25179M103 | 3119  | 46500  | SH | DEFINED | 01 |
| DIRECTV GROUP INC              | COM | 25459L106 | 2494  | 100000 | SH | DEFINED | 01 |
| DISNEY WALT CO                 | COM | 254687106 | 7882  | 230000 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW        | COM | 25746U109 | 2599  | 31000  | SH | DEFINED | 01 |
| DONNELLEY R R + SONS CO        | COM | 257867101 | 924   | 26000  | SH | DEFINED | 01 |
| DOVER CORP                     | COM | 260003108 | 1127  | 23000  | SH | DEFINED | 01 |
| DOW CHEM CO                    | COM | 260543103 | 4393  | 110000 | SH | DEFINED | 01 |
| DTE ENERGY CO                  | COM | 233331107 | 968   | 20000  | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS + CO    | COM | 263534109 | 5115  | 105000 | SH | DEFINED | 01 |
| DUKE ENERGY HLDG CORP          | COM | 26441C105 | 5646  | 170000 | SH | DEFINED | 01 |
| EASTMAN KODAK CO               | COM | 277461109 | 774   | 30000  | SH | DEFINED | 01 |
| EATON CORP                     | COM | 278058102 | 1180  | 15700  | SH | DEFINED | 01 |
| EBAY INC                       | COM | 278642103 | 3729  | 124000 | SH | DEFINED | 01 |
| ECOLAB INC                     | COM | 278865100 | 1808  | 40000  | SH | DEFINED | 01 |
| EDISON INTL                    | COM | 281020107 | 2047  | 45000  | SH | DEFINED | 01 |
| EL PASO CORP                   | COM | 28336L109 | 1528  | 100000 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC            | COM | 285512109 | 1511  | 30000  | SH | DEFINED | 01 |
| ELECTRONIC DATA SYS CORP NEW   | COM | 285661104 | 1433  | 52000  | SH | DEFINED | 01 |
| EMBARQ CORP                    | COM | 29078E105 | 863   | 16411  | SH | DEFINED | 01 |

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|                                 |     |           |        |         |    |         |    |
|---------------------------------|-----|-----------|--------|---------|----|---------|----|
| EMBRAER EMPRESA BRASILEIRA DE   | ADR | 29081M102 | 414    | 10000   | SH | DEFINED | 01 |
| EMC CORP                        | COM | 268648102 | 3432   | 260000  | SH | DEFINED | 01 |
| EMERSON ELEC CO                 | COM | 291011104 | 4409   | 100000  | SH | DEFINED | 01 |
| ENTERGY CORP NEW                | COM | 29364G103 | 2031   | 22000   | SH | DEFINED | 01 |
| EOG RESOURCES INC               | COM | 26875P101 | 2186   | 35000   | SH | DEFINED | 01 |
| EXELON CORP                     | COM | 30161N101 | 5323   | 86000   | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC             | COM | 302182100 | 1146   | 16000   | SH | DEFINED | 01 |
| EXXON MOBIL CORP                | COM | 30231G102 | 49273  | 643000  | SH | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP        | COM | 313400301 | 5602   | 82500   | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN           | COM | 313586109 | 6681   | 112500  | SH | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE    | COM | 31410H101 | 2440   | 64000   | SH | DEFINED | 01 |
| FEDEX CORP                      | COM | 31428X106 | 3530   | 32500   | SH | DEFINED | 01 |
| FIFTH THIRD BANCORP             | COM | 316773100 | 2865   | 70000   | SH | DEFINED | 01 |
| FIRST DATA CORP                 | COM | 319963104 | 2424   | 95000   | SH | DEFINED | 01 |
| FIRST HORIZON NATL CORP         | COM | 320517105 | 585    | 14000   | SH | DEFINED | 01 |
| FIRSTENERGY CORP                | COM | 337932107 | 2412   | 40000   | SH | DEFINED | 01 |
| FISERV INC                      | COM | 337738108 | 996    | 19000   | SH | DEFINED | 01 |
| FLUOR CORP NEW                  | COM | 343412102 | 1225   | 15000   | SH | DEFINED | 01 |
| FOMENTO ECONOMICO MEXICANO SAB  | CDR | 344419106 | 4295   | 37100   | SH | DEFINED | 01 |
| FORD MTR CO DEL                 | COM | 345370860 | 1277   | 170000  | SH | DEFINED | 01 |
| FOREST LABS INC                 | COM | 345838106 | 1796   | 35500   | SH | DEFINED | 01 |
| FPL GROUP INC                   | COM | 302571104 | 2449   | 45000   | SH | DEFINED | 01 |
| FRANKLIN RES INC                | COM | 354613101 | 2754   | 25000   | SH | DEFINED | 01 |
| FREEMPORT MCMORAN COPPER + GOLD | COM | 35671D857 | 1282   | 23000   | SH | DEFINED | 01 |
| GANNETT INC                     | COM | 364730101 | 1512   | 25000   | SH | DEFINED | 01 |
| GAP INC                         | COM | 364760108 | 1112   | 57000   | SH | DEFINED | 01 |
| GENENTECH INC                   | COM | 368710406 | 608    | 7500    | SH | DEFINED | 01 |
| GENERAL DYNAMICS CORP           | COM | 369550108 | 2974   | 40000   | SH | DEFINED | 01 |
| GENERAL ELEC CO                 | COM | 369604103 | 41815  | 1123750 | SH | DEFINED | 01 |
| GENERAL MLS INC                 | COM | 370334104 | 2506   | 43500   | SH | DEFINED | 01 |
| GENERAL MTRS CORP               | COM | 370442105 | 1766   | 57500   | SH | DEFINED | 01 |
| GENUINE PARTS CO                | COM | 372460105 | 1043   | 22000   | SH | DEFINED | 01 |
| GENWORTH FINL INC               | COM | 37247D106 | 1368   | 40000   | SH | DEFINED | 01 |
| GENZYME CORP                    | COM | 372917104 | 1693   | 27500   | SH | DEFINED | 01 |
| GILEAD SCIENCES INC             | COM | 375558103 | 3247   | 50000   | SH | DEFINED | 01 |
| GOL LINHAS AEREAS INTELIGENTES  | COM | 38045R107 | 229    | 8000    | SH | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC         | COM | 38141G104 | 10067  | 50500   | SH | DEFINED | 01 |
| GOOGLE INC                      | COM | 38259P508 | 10591  | 23000   | SH | DEFINED | 01 |
| GRUPO CARSO SA DE CV            | ADR | 400485207 | 2205   | 300000  | SH | DEFINED | 01 |
| GRUPO TELEVISION SA DE CV       | ADR | 40049J206 | 4187   | 155000  | SH | DEFINED | 01 |
| HALLIBURTON CO                  | COM | 406216101 | 3769   | 121400  | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC             | COM | 412822108 | 1973   | 28000   | SH | DEFINED | 01 |
| HARRAHS ENTMT INC               | COM | 413619107 | 1572   | 19000   | SH | DEFINED | 01 |
| HARTFORD FINANCIAL SVCS GRP     | COM | 416515104 | 3732   | 40000   | SH | DEFINED | 01 |
| HASBRO INC                      | COM | 418056107 | 545    | 20000   | SH | DEFINED | 01 |
| HEALTH MGMT ASSOC               | COM | 421933102 | 633    | 30000   | SH | DEFINED | 01 |
| HEINZ H J CO                    | COM | 423074103 | 2025   | 45000   | SH | DEFINED | 01 |
| HELLENIC TELECOMMUNICATIONS     | ADR | 423325307 | 421    | 27778   | SH | DEFINED | 01 |
| HERSHEY CO / THE                | COM | 427866108 | 946    | 19000   | SH | DEFINED | 01 |
| HESS CORP                       | COM | 42809H107 | 1487   | 30000   | SH | DEFINED | 01 |
| HEWLETT PACKARD CO              | COM | 428236103 | 12769  | 310000  | SH | DEFINED | 01 |
| HILTON HOTELS CORP              | COM | 432848109 | 1571   | 45000   | SH | DEFINED | 01 |
| HOME DEPOT INC                  | COM | 437076102 | 8916   | 222000  | SH | DEFINED | 01 |
| HONEYWELL INTL INC              | COM | 438516106 | 4072   | 90000   | SH | DEFINED | 01 |
| HOSPIRA INC                     | COM | 441060100 | 554    | 16500   | SH | DEFINED | 01 |
| HOST HOTELS + RESORTS INC       | COM | 44107P104 | 436    | 17753   | SH | DEFINED | 01 |
| HUMANA INC                      | COM | 444859102 | 940    | 17000   | SH | DEFINED | 01 |
| IAC INTERACTIVECORP             | COM | 44919P300 | 1338   | 36000   | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC           | COM | 452308109 | 2864   | 62000   | SH | DEFINED | 01 |
| IMS HEALTH INC                  | COM | 449934108 | 824    | 30000   | SH | DEFINED | 01 |
| INGERSOLL RAND COMPANY LIMITED  | COM | G4776G101 | 1839   | 47000   | SH | DEFINED | 01 |
| INTEL CORP                      | COM | 458140100 | 14,175 | 700000  | SH | DEFINED | 01 |

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|-------------------------------|-----|-----------|--------|---------|----|---------|----|
| INTERCONTINENTAL EXCHANGE INC | COM | 45865V100 | 201569 | 1868111 | SH | SOLE    |    |
| INTERNATIONAL BUSINESS MACHS  | COM | 459200101 | 15738  | 162000  | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 1663   | 36000   | SH | DEFINED | 01 |
| INTERNATIONAL PAPER CO        | COM | 460146103 | 1876   | 55000   | SH | DEFINED | 01 |
| INTUIT                        | COM | 461202103 | 1220   | 40000   | SH | DEFINED | 01 |
| IONA TECHNOLOGIES PLC         | ADR | 46206P109 | 320    | 65000   | SH | DEFINED | 01 |
| ISHARES TR                    | COM | 464287564 | 12036  | 120000  | SH | DEFINED | 01 |
| ITT CORP NEW                  | COM | 450911102 | 1421   | 25000   | SH | DEFINED | 01 |
| JABIL CIRCUIT INC             | COM | 466313103 | 663    | 27000   | SH | DEFINED | 01 |
| JDS UNIPHASE CORP             | COM | 46612J507 | 375    | 22500   | SH | DEFINED | 01 |
| JOHNSON + JOHNSON             | COM | 478160104 | 21126  | 320000  | SH | DEFINED | 01 |
| JOHNSON CTLS INC              | COM | 478366107 | 2148   | 25000   | SH | DEFINED | 01 |
| JPMORGAN CHASE + CO           | COM | 46625H100 | 18253  | 377900  | SH | DEFINED | 01 |
| JUNIPER NETWORKS INC          | COM | 48203R104 | 1136   | 60000   | SH | DEFINED | 01 |
| KB HOME                       | COM | 48666K109 | 513    | 10000   | SH | DEFINED | 01 |
| KELLOGG CO                    | COM | 487836108 | 1302   | 26000   | SH | DEFINED | 01 |
| KEYCORP NEW                   | COM | 493267108 | 1711   | 45000   | SH | DEFINED | 01 |
| KIMBERLY CLARK CORP           | COM | 494368103 | 3262   | 48000   | SH | DEFINED | 01 |
| KLA TENCOR CORP               | COM | 482480100 | 1045   | 21000   | SH | DEFINED | 01 |
| KOHL'S CORP                   | COM | 500255104 | 2463   | 36000   | SH | DEFINED | 01 |
| KROGER CO                     | COM | 501044101 | 1776   | 77000   | SH | DEFINED | 01 |
| L 3 COMMUNICATIONS HLDG CORP  | COM | 502424104 | 1390   | 17000   | SH | DEFINED | 01 |
| LEGG MASON INC                | COM | 524901105 | 1663   | 17500   | SH | DEFINED | 01 |
| LEHMAN BROTHERS HLDGS INC     | COM | 524908100 | 4453   | 57000   | SH | DEFINED | 01 |
| LEXMARK INTL INC              | COM | 529771107 | 805    | 11000   | SH | DEFINED | 01 |
| LG PHILIPS LCD CO LTD         | COM | 50186V102 | 2637   | 175000  | SH | DEFINED | 01 |
| LILLY ELI + CO                | COM | 532457108 | 5471   | 105000  | SH | DEFINED | 01 |
| LIMITED BRANDS INC            | COM | 532716107 | 1158   | 40000   | SH | DEFINED | 01 |
| LINCOLN NATL CORP IN          | COM | 534187109 | 2158   | 32500   | SH | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP        | COM | 535678106 | 1061   | 35000   | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP          | COM | 539830109 | 2946   | 32000   | SH | DEFINED | 01 |
| LOEWS CORP                    | COM | 540424108 | 2177   | 52500   | SH | DEFINED | 01 |
| LOTTE SHOPPING CO LTD         | COM | 54569T106 | 609    | 30000   | SH | DEFINED | 01 |
| LOWES COS INC                 | COM | 548661107 | 5327   | 171000  | SH | DEFINED | 01 |
| LSI LOGIC CORP                | COM | 502161102 | 405    | 45000   | SH | DEFINED | 01 |
| M + T BK CORP                 | COM | 55261F104 | 1038   | 8500    | SH | DEFINED | 01 |
| MARATHON OIL CORP             | COM | 565849106 | 3931   | 42500   | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW         | COM | 571903202 | 2601   | 54500   | SH | DEFINED | 01 |
| MARSH + MCLENNAN COS INC      | COM | 571748102 | 2146   | 70000   | SH | DEFINED | 01 |
| MARSHALL + ILSLEY CORP        | COM | 571834100 | 1924   | 40000   | SH | DEFINED | 01 |
| MASCO CORP                    | COM | 574599106 | 1344   | 45000   | SH | DEFINED | 01 |
| MATTEL INC                    | COM | 577081102 | 906    | 40000   | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC    | COM | 57772K101 | 1225   | 40000   | SH | DEFINED | 01 |
| MBIA INC                      | COM | 55262C100 | 1059   | 14500   | SH | DEFINED | 01 |
| MCCORMICK + CO INC            | COM | 579780206 | 578    | 15000   | SH | DEFINED | 01 |
| MCDONALDS CORP                | COM | 580135101 | 6428   | 145000  | SH | DEFINED | 01 |
| MCGRAW HILL COS INC           | COM | 580645109 | 3129   | 46000   | SH | DEFINED | 01 |
| MCKESSON CORP                 | COM | 58155Q103 | 1775   | 35000   | SH | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC    | COM | 58405U102 | 1764   | 33000   | SH | DEFINED | 01 |
| MEDIMMUNE INC                 | COM | 584699102 | 793    | 24500   | SH | DEFINED | 01 |
| MEDTRONIC INC                 | COM | 585055106 | 7144   | 133500  | SH | DEFINED | 01 |
| MELLON FINL CORP              | COM | 58551A108 | 1791   | 42500   | SH | DEFINED | 01 |
| MERCK + CO INC                | COM | 589331107 | 10486  | 240500  | SH | DEFINED | 01 |
| MERRILL LYNCH + CO INC        | COM | 590188108 | 9887   | 106200  | SH | DEFINED | 01 |
| METLIFE INC                   | COM | 59156R108 | 4839   | 82000   | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC         | COM | 595112103 | 1075   | 77000   | SH | DEFINED | 01 |
| MICROSOFT CORP                | COM | 594918104 | 28367  | 950000  | SH | DEFINED | 01 |
| MOLEX INC                     | COM | 608554101 | 633    | 20000   | SH | DEFINED | 01 |
| MONSANTO CO NEW               | COM | 61166W101 | 2627   | 50000   | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC         | COM | 611742107 | 653    | 14000   | SH | DEFINED | 01 |
| MOODYS CORP                   | COM | 615369105 | 1796   | 26000   | SH | DEFINED | 01 |
| MORGAN STANLEY                | COM | 617446448 | 10912  | 134000  | SH | DEFINED | 01 |

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|                               |     |           |       |        |    |         |    |
|-------------------------------|-----|-----------|-------|--------|----|---------|----|
| MOTOROLA INC                  | COM | 620076109 | 5757  | 280000 | SH | DEFINED | 01 |
| NABORS INDUSTRIES LTD         | COM | G6359F103 | 1191  | 40000  | SH | DEFINED | 01 |
| NATIONAL CITY CORP            | COM | 635405103 | 2084  | 57000  | SH | DEFINED | 01 |
| NATIONAL SEMICONDUCTOR CORP   | COM | 637640103 | 829   | 36500  | SH | DEFINED | 01 |
| NATUZZI S P A                 | ADR | 63905A101 | 1543  | 181340 | SH | DEFINED | 01 |
| NETWORK APPLIANCE INC         | COM | 64120L104 | 1453  | 37000  | SH | DEFINED | 01 |
| NEWELL RUBBERMAID INC         | COM | 651229106 | 869   | 30000  | SH | DEFINED | 01 |
| NEWMONT MNG CORP              | COM | 651639106 | 2935  | 65000  | SH | DEFINED | 01 |
| NEWS CORP                     | COM | 65248E203 | 5454  | 245000 | SH | DEFINED | 01 |
| NIKE INC                      | COM | 654106103 | 2476  | 25000  | SH | DEFINED | 01 |
| NOBLE CORPORATION             | COM | G65422100 | 2094  | 27500  | SH | DEFINED | 01 |
| NORDSTROM INC                 | COM | 655664100 | 1357  | 27500  | SH | DEFINED | 01 |
| NORFOLK SOUTHN CORP           | COM | 655844108 | 2263  | 45000  | SH | DEFINED | 01 |
| NORTHERN TRUST CORP           | COM | 665859104 | 1183  | 19500  | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP         | COM | 666807102 | 2437  | 36000  | SH | DEFINED | 01 |
| NOVELL INC                    | COM | 670006105 | 223   | 36000  | SH | DEFINED | 01 |
| NOVELLUS SYS INC              | COM | 670008101 | 516   | 15000  | SH | DEFINED | 01 |
| NUCOR CORP                    | COM | 670346105 | 2186  | 40000  | SH | DEFINED | 01 |
| NVIDIA CORP                   | COM | 67066G104 | 1517  | 41000  | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP          | COM | 674599105 | 5371  | 110000 | SH | DEFINED | 01 |
| OFFICE DEPOT INC              | COM | 676220106 | 1145  | 30000  | SH | DEFINED | 01 |
| OMNICOM GROUP                 | COM | 681919106 | 2833  | 27100  | SH | DEFINED | 01 |
| ORACLE CORP                   | COM | 68389X105 | 7370  | 430000 | SH | DEFINED | 01 |
| ORBOTECH LTD                  | COM | M75253100 | 1590  | 62500  | SH | DEFINED | 01 |
| PACCAR INC                    | COM | 693718108 | 1801  | 27750  | SH | DEFINED | 01 |
| PARKER HANNIFIN CORP          | COM | 701094104 | 999   | 13000  | SH | DEFINED | 01 |
| PAYCHEX INC                   | COM | 704326107 | 1680  | 42500  | SH | DEFINED | 01 |
| PEABODY ENERGY CORP           | COM | 704549104 | 1010  | 25000  | SH | DEFINED | 01 |
| PENNEY J C INC                | COM | 708160106 | 2398  | 31000  | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC      | COM | 713409100 | 773   | 25000  | SH | DEFINED | 01 |
| PEPSICO INC                   | COM | 713448108 | 11409 | 182400 | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO SA        | ADR | 71654V408 | 4635  | 45000  | SH | DEFINED | 01 |
| PFIZER INC                    | COM | 717081103 | 20124 | 777000 | SH | DEFINED | 01 |
| PG+E CORP                     | COM | 69331C108 | 1751  | 37000  | SH | DEFINED | 01 |
| PHELPS DODGE CORP             | COM | 717265102 | 2275  | 19000  | SH | DEFINED | 01 |
| PHOENIX COMPANIES             | COM | 71902E109 | 1618  | 101817 | SH | SOLE    | 01 |
| PITNEY BOWES INC              | COM | 724479100 | 1155  | 25000  | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC       | COM | 693475105 | 2295  | 31000  | SH | DEFINED | 01 |
| PPG INDS INC                  | COM | 693506107 | 1284  | 20000  | SH | DEFINED | 01 |
| PPL CORP                      | COM | 69351T106 | 1434  | 40000  | SH | DEFINED | 01 |
| PRAXAIR INC                   | COM | 74005P104 | 1958  | 33000  | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP     | COM | 74251V102 | 2055  | 35000  | SH | DEFINED | 01 |
| PROCTER AND GAMBLE CO         | COM | 742718109 | 22623 | 352000 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC           | COM | 743263105 | 1571  | 32000  | SH | DEFINED | 01 |
| PROGRESSIVE CORP OHIO         | COM | 743315103 | 1938  | 80000  | SH | DEFINED | 01 |
| PRUDENTIAL FINL INC           | COM | 744320102 | 5152  | 60000  | SH | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP   | COM | 744573106 | 1660  | 25000  | SH | DEFINED | 01 |
| PULTE HOMES INC               | COM | 745867101 | 861   | 26000  | SH | DEFINED | 01 |
| QLOGIC CORP                   | COM | 747277101 | 658   | 30000  | SH | DEFINED | 01 |
| QUALCOMM INC                  | COM | 747525103 | 6424  | 170000 | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS INC         | COM | 74834L100 | 1113  | 21000  | SH | DEFINED | 01 |
| QUESTAR CORP                  | COM | 748356102 | 747   | 9000   | SH | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 1339  | 160000 | SH | DEFINED | 01 |
| RAYTHEON CO                   | COM | 755111507 | 2640  | 50000  | SH | DEFINED | 01 |
| REALOGY CORP                  | COM | 75605E100 | 910   | 30000  | SH | DEFINED | 01 |
| REGIONS FINL CORP NEW         | COM | 7591EP100 | 483   | 12909  | SH | DEFINED | 01 |
| ROBERT HALF INTL INC          | COM | 770323103 | 705   | 19000  | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC       | COM | 773903109 | 1222  | 20000  | SH | DEFINED | 01 |
| ROCKWELL COLLINS INC          | COM | 774341101 | 1139  | 18000  | SH | DEFINED | 01 |
| ROHM + HAAS CO                | COM | 775371107 | 1406  | 27500  | SH | DEFINED | 01 |
| SAFECO CORP                   | COM | 786429100 | 813   | 13000  | SH | DEFINED | 01 |
| SAFEWAY INC                   | COM | 786514208 | 1901  | 55000  | SH | DEFINED | 01 |

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|                               |     |           |       |        |    |         |    |
|-------------------------------|-----|-----------|-------|--------|----|---------|----|
| SANDISK CORP                  | COM | 80004C101 | 904   | 21000  | SH | DEFINED | 01 |
| SANMINA SCI CORP              | COM | 800907107 | 190   | 55000  | SH | DEFINED | 01 |
| SARA LEE CORP                 | COM | 803111103 | 1618  | 95000  | SH | DEFINED | 01 |
| SCHERING PLOUGH CORP          | COM | 806605101 | 3688  | 156000 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD              | COM | 806857108 | 8021  | 127000 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP           | COM | 808513105 | 2495  | 129000 | SH | DEFINED | 01 |
| SEARS HLDGS CORP              | COM | 812350106 | 1681  | 10010  | SH | DEFINED | 01 |
| SEMPRA ENERGY                 | COM | 816851109 | 1681  | 30000  | SH | DEFINED | 01 |
| SIGMA ALDRICH                 | COM | 826552101 | 622   | 8000   | SH | DEFINED | 01 |
| SK TELECOM LTD                | COM | 78440P108 | 3310  | 125000 | SH | DEFINED | 01 |
| SLM CORP                      | COM | 78442P106 | 2146  | 44000  | SH | DEFINED | 01 |
| SMITH INTL INC                | COM | 832110100 | 904   | 22000  | SH | DEFINED | 01 |
| SOHU COM INC                  | COM | 83408W103 | 9600  | 400000 | SH | DEFINED | 01 |
| SOLETRON CORP                 | COM | 834182107 | 314   | 97550  | SH | DEFINED | 01 |
| SOUTHERN CO                   | COM | 842587107 | 3244  | 88000  | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO            | COM | 844741108 | 1379  | 90000  | SH | DEFINED | 01 |
| SPRINT NEXTEL CORP            | COM | 852061100 | 5856  | 310000 | SH | DEFINED | 01 |
| ST JUDE MED INC               | COM | 790849103 | 1883  | 51500  | SH | DEFINED | 01 |
| ST PAUL TRAVELERS COS INC     | COM | 792860108 | 4027  | 75000  | SH | DEFINED | 01 |
| STANLEY WORKS                 | COM | 854616109 | 453   | 9000   | SH | DEFINED | 01 |
| STAPLES INC                   | COM | 855030102 | 2590  | 97000  | SH | DEFINED | 01 |
| STARBUCKS CORP                | COM | 855244109 | 2869  | 81000  | SH | DEFINED | 01 |
| STARWOOD HOTELS + RESORTS INC | COM | 85590A401 | 1813  | 29000  | SH | DEFINED | 01 |
| STATE STREET CORPORATION      | COM | 857477103 | 2428  | 36000  | SH | DEFINED | 01 |
| STRYKER CORP                  | COM | 863667101 | 1708  | 31000  | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC          | COM | 866810104 | 1951  | 360000 | SH | DEFINED | 01 |
| SUNTRUST BKS INC              | COM | 867914103 | 3589  | 42500  | SH | DEFINED | 01 |
| SUPERVALU INC                 | COM | 868536103 | 894   | 25000  | SH | DEFINED | 01 |
| SYMANTEC CORP                 | COM | 871503108 | 2294  | 110000 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP             | COM | 87161C105 | 1418  | 46000  | SH | DEFINED | 01 |
| SYSCO CORP                    | COM | 871829107 | 2022  | 55000  | SH | DEFINED | 01 |
| TAIWAN GTR CHINA FD           | COM | 874037104 | 725   | 109723 | SH | DEFINED | 01 |
| TARGET CORP                   | COM | 87612E106 | 5420  | 95000  | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO S A       | ADR | 879403780 | 3278  | 116000 | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO S A       | ADR | 879403707 | 2656  | 95000  | SH | DEFINED | 01 |
| TELLABS INC                   | COM | 879664100 | 616   | 60000  | SH | DEFINED | 01 |
| TEMPLE INLAND INC             | COM | 879868107 | 552   | 12000  | SH | DEFINED | 01 |
| TENET HEALTHCARE CORP         | COM | 88033G100 | 349   | 50000  | SH | DEFINED | 01 |
| TERADYNE INC                  | COM | 880770102 | 449   | 30000  | SH | DEFINED | 01 |
| TEXAS INSTRS INC              | COM | 882508104 | 4752  | 165000 | SH | DEFINED | 01 |
| TEXTRON INC                   | COM | 883203101 | 1829  | 19500  | SH | DEFINED | 01 |
| THERMO FISHER SCIENTIFIC INC  | COM | 883556102 | 1993  | 44000  | SH | DEFINED | 01 |
| TIFFANY + CO NEW              | COM | 886547108 | 589   | 15000  | SH | DEFINED | 01 |
| TIME WARNER INC NEW           | COM | 887317105 | 9910  | 455000 | SH | DEFINED | 01 |
| TJX COS INC NEW               | COM | 872540109 | 1369  | 48000  | SH | DEFINED | 01 |
| TRANSOCEAN INC                | COM | G90078109 | 4247  | 52500  | SH | DEFINED | 01 |
| TRIBUNE CO NEW                | COM | 896047107 | 708   | 23000  | SH | DEFINED | 01 |
| TXU CORP                      | COM | 873168108 | 3144  | 58000  | SH | DEFINED | 01 |
| TYCO INTL LTD                 | COM | 902124106 | 6354  | 209000 | SH | DEFINED | 01 |
| UNION PAC CORP                | COM | 907818108 | 2485  | 27000  | SH | DEFINED | 01 |
| UNITED PARCEL SVC INC         | COM | 911312106 | 8623  | 115000 | SH | DEFINED | 01 |
| UNITED STS STL CORP NEW       | COM | 912909108 | 585   | 8000   | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP      | COM | 913017109 | 7315  | 117000 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC        | COM | 91324P102 | 8414  | 156600 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP            | COM | 91529Y106 | 921   | 44300  | SH | DEFINED | 01 |
| US BANCORP DEL                | COM | 902973304 | 6894  | 190500 | SH | DEFINED | 01 |
| UST INC                       | COM | 902911106 | 582   | 10000  | SH | DEFINED | 01 |
| VALERO ENERGY CORP            | COM | 91913Y100 | 3581  | 70000  | SH | DEFINED | 01 |
| VERISIGN INC                  | COM | 92343E102 | 625   | 26000  | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS        | COM | 92343V104 | 11321 | 304000 | SH | DEFINED | 01 |
| VIACOM INC NEW                | COM | 92553P201 | 3180  | 77500  | SH | DEFINED | 01 |
| VULCAN MATLS CO               | COM | 929160109 | 899   | 10000  | SH | DEFINED | 01 |



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|------------------------|-----|-----------|-------|--------|----|---------|----|
| WACHOVIA CORP 2ND NEW  | COM | 929903102 | 12637 | 221899 | SH | DEFINED | 01 |
| WAL MART STORES INC    | COM | 931142103 | 12515 | 271000 | SH | DEFINED | 01 |
| WALGREEN CO            | COM | 931422109 | 5277  | 115000 | SH | DEFINED | 01 |
| WASHINGTON MUT INC     | COM | 939322103 | 4776  | 105000 | SH | DEFINED | 01 |
| WASTE MGMT INC DEL     | COM | 94106L109 | 2133  | 58000  | SH | DEFINED | 01 |
| WELLPOINT INC          | COM | 94973V107 | 6217  | 79000  | SH | DEFINED | 01 |
| WELLS FARGO + CO NEW   | COM | 949746101 | 12446 | 350000 | SH | DEFINED | 01 |
| WENDYS INTL INC        | COM | 950590109 | 414   | 12500  | SH | DEFINED | 01 |
| WESTERN UN CO          | COM | 959802109 | 2130  | 95000  | SH | DEFINED | 01 |
| WEYERHAEUSER CO        | COM | 962166104 | 2437  | 34500  | SH | DEFINED | 01 |
| WHIRLPOOL CORP         | COM | 963320106 | 664   | 8000   | SH | DEFINED | 01 |
| WHOLE FOODS MKT INC    | COM | 966837106 | 751   | 16000  | SH | DEFINED | 01 |
| WILLIAMS COS INC       | COM | 969457100 | 1567  | 60000  | SH | DEFINED | 01 |
| WINDSTREAM CORP        | COM | 97381W104 | 669   | 47043  | SH | DEFINED | 01 |
| WRIGLEY WM JR CO       | COM | 982526105 | 1190  | 23000  | SH | DEFINED | 01 |
| WYETH                  | COM | 983024100 | 7383  | 145000 | SH | DEFINED | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 768   | 24000  | SH | DEFINED | 01 |
| XCEL ENERGY INC        | COM | 98389B100 | 922   | 40000  | SH | DEFINED | 01 |
| XEROX CORP             | COM | 984121103 | 1627  | 96000  | SH | DEFINED | 01 |
| XILINX INC             | COM | 983919101 | 845   | 35500  | SH | DEFINED | 01 |
| XL CAPITAL LTD         | COM | G98255105 | 1440  | 20000  | SH | DEFINED | 01 |
| XTO ENERGY INC         | COM | 98385X106 | 1880  | 39966  | SH | DEFINED | 01 |
| YAHOO INC              | COM | 984332106 | 3537  | 138500 | SH | DEFINED | 01 |
| YUM BRANDS INC         | COM | 988498101 | 1705  | 29000  | SH | DEFINED | 01 |
| ZIMMER HOLDINGS INC    | COM | 98956P102 | 2038  | 26000  | SH | DEFINED | 01 |
| ZIONS BANCORP          | COM | 989701107 | 1937  | 23500  | SH | DEFINED | 01 |

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