

Edgar Filing: BP PLC - Form 13F-HR

BP PLC  
Form 13F-HR  
November 13, 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: September 30, 2007

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                      Nov 1st 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: 414  
 -----  
 Form 13F Information Table Value Total: \$ 2,528,874  
 -----  
 (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  
 SEPTEMBER, 2007

| ISSUER                       | TITLE OF CLASS | CUSIP     | VALUE (x\$1000) | SHARES /PRN AMT | SH/PRN | INVESTMENT DISCRETION | MANAG |
|------------------------------|----------------|-----------|-----------------|-----------------|--------|-----------------------|-------|
| 3M CO                        | COM            | 88579Y101 | 11230           | 120000          | SH     | DEFINED               | 01    |
| ABBOTT LABS                  | COM            | 002824100 | 13271           | 247500          | SH     | DEFINED               | 01    |
| ACE LTD                      | COM            | G0070K103 | 3998            | 66000           | SH     | DEFINED               | 01    |
| ADOBE SYS INC                | COM            | 00724F101 | 4148            | 95000           | SH     | DEFINED               | 01    |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 1148            | 87000           | SH     | DEFINED               | 01    |
| AES CORP                     | COM            | 00130H105 | 2285            | 114000          | SH     | DEFINED               | 01    |
| AETNA INC                    | COM            | 00817Y108 | 4884            | 90000           | SH     | DEFINED               | 01    |
| AFFILIATED COMPUTER SVCS INC | COM            | 008190100 | 1017            | 20250           | SH     | DEFINED               | 01    |
| AFLAC INC                    | COM            | 001055102 | 4064            | 71250           | SH     | DEFINED               | 01    |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 2877            | 78000           | SH     | DEFINED               | 01    |
| AIR PRODS + CHEMS INC        | COM            | 009158106 | 4399            | 45000           | SH     | DEFINED               | 01    |
| ALCOA INC                    | COM            | 013817101 | 5985            | 153000          | SH     | DEFINED               | 01    |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 2548            | 48750           | SH     | DEFINED               | 01    |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 1814            | 16500           | SH     | DEFINED               | 01    |
| ALLSTATE CORP                | COM            | 020002101 | 5376            | 94000           | SH     | DEFINED               | 01    |
| ALLTEL CORP                  | COM            | 020039103 | 4181            | 60000           | SH     | DEFINED               | 01    |
| ALTERA CORP                  | COM            | 021441100 | 1806            | 75000           | SH     | DEFINED               | 01    |

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|                               |     |           |       |         |    |         |    |
|-------------------------------|-----|-----------|-------|---------|----|---------|----|
| ALTRIA GROUP INC              | COM | 02209S103 | 24770 | 356250  | SH | DEFINED | 01 |
| AMAZON COM INC                | COM | 023135106 | 4611  | 49500   | SH | DEFINED | 01 |
| AMBAC FINL GROUP INC          | COM | 023139108 | 1872  | 29750   | SH | DEFINED | 01 |
| AMEREN CORP                   | COM | 023608102 | 1575  | 30000   | SH | DEFINED | 01 |
| AMERICA MOVIL S A DE C V      | ADR | 02364W204 | 19140 | 300000  | SH | DEFINED | 01 |
| AMERICA MOVIL SAB DE CV       | ADR | 02364W105 | 7552  | 118000  | SH | DEFINED | 01 |
| AMERICAN ELEC PWR INC         | COM | 025537101 | 2765  | 60000   | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO           | COM | 025816109 | 12082 | 203500  | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC       | COM | 026874107 | 28667 | 423750  | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL      | COM | 029712106 | 1015  | 28500   | SH | DEFINED | 01 |
| AMERIPRISE FINL INC           | COM | 03076C106 | 1969  | 31200   | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP        | COM | 03073E105 | 1700  | 37500   | SH | DEFINED | 01 |
| AMGEN INC                     | COM | 031162100 | 10126 | 179000  | SH | DEFINED | 01 |
| ANADARKO PETE CORP            | COM | 032511107 | 4434  | 82500   | SH | DEFINED | 01 |
| ANALOG DEVICES INC            | COM | 032654105 | 2170  | 60000   | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC        | COM | 035229103 | 6074  | 121500  | SH | DEFINED | 01 |
| AON CORP                      | COM | 037389103 | 3159  | 70500   | SH | DEFINED | 01 |
| APACHE CORP                   | COM | 037411105 | 4728  | 52500   | SH | DEFINED | 01 |
| APOLLO GROUP INC              | COM | 037604105 | 1714  | 28500   | SH | DEFINED | 01 |
| APPLE INC                     | COM | 037833100 | 20843 | 135750  | SH | DEFINED | 01 |
| APPLERA CORP APPLIED BIOSYS   | COM | 038020103 | 1039  | 30000   | SH | DEFINED | 01 |
| APPLIED MATERIALS INC         | COM | 038222105 | 5341  | 258000  | SH | DEFINED | 01 |
| ARACRUZ CELULOSE S A          | ADR | 038496204 | 202   | 2750    | SH | DEFINED | 01 |
| ARCH CAP GROUP LTD            | COM | G0450A105 | 1473  | 19800   | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO     | COM | 039483102 | 3722  | 112500  | SH | DEFINED | 01 |
| ASSURANT INC                  | COM | 04621X108 | 910   | 17000   | SH | DEFINED | 01 |
| AT+T INC                      | COM | 00206R102 | 43283 | 1023000 | SH | DEFINED | 01 |
| AUTODESK INCORPORATED         | COM | 052769106 | 2474  | 49500   | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | 4134  | 90000   | SH | DEFINED | 01 |
| AVAYA INC                     | COM | 053499109 | 1018  | 60000   | SH | DEFINED | 01 |
| AVON PRODS INC                | COM | 054303102 | 2815  | 75000   | SH | DEFINED | 01 |
| BAKER HUGHES INC              | COM | 057224107 | 5535  | 61250   | SH | DEFINED | 01 |
| BANCO BRADESCO SA             | ADR | 059460303 | 2056  | 70000   | SH | DEFINED | 01 |
| BANCO ITAU S A                | ADR | 059602201 | 1266  | 25000   | SH | DEFINED | 01 |
| BANK AMER CORP                | COM | 060505104 | 37527 | 746500  | SH | DEFINED | 01 |
| BANK NEW YORK MELLON CORP     | COM | 064058100 | 9060  | 205260  | SH | DEFINED | 01 |
| BARD C R INC                  | COM | 067383109 | 1984  | 22500   | SH | DEFINED | 01 |
| BAUSCH + LOMB INC             | COM | 071707103 | 576   | 9000    | SH | DEFINED | 01 |
| BAXTER INTL INC               | COM | 071813109 | 5276  | 93750   | SH | DEFINED | 01 |
| BB+T CORP                     | COM | 054937107 | 3635  | 90000   | SH | DEFINED | 01 |
| BECTON DICKINSON + CO         | COM | 075887109 | 3077  | 37500   | SH | DEFINED | 01 |
| BED BATH + BEYOND INC         | COM | 075896100 | 1535  | 45000   | SH | DEFINED | 01 |
| BEST BUY CO INC               | COM | 086516101 | 3083  | 67000   | SH | DEFINED | 01 |
| BIOGEN IDEC INC               | COM | 09062X103 | 3383  | 51000   | SH | DEFINED | 01 |
| BJ SVCS CO                    | COM | 055482103 | 1712  | 64500   | SH | DEFINED | 01 |
| BLACK + DECKER CORPORATION    | COM | 091797100 | 937   | 11250   | SH | DEFINED | 01 |
| BLOCK H + R INC               | COM | 093671105 | 1144  | 54000   | SH | DEFINED | 01 |
| BMC SOFTWARE INC              | COM | 055921100 | 1077  | 34500   | SH | DEFINED | 01 |
| BOEING CO                     | COM | 097023105 | 14331 | 136500  | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP        | COM | 101137107 | 2860  | 204984  | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO       | COM | 110122108 | 10123 | 351250  | SH | DEFINED | 01 |
| BROADCOM CORP                 | COM | 111320107 | 2624  | 72000   | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE    | COM | 12189T104 | 4748  | 58500   | SH | DEFINED | 01 |
| BUTTERFIELD FD MGR THAI EURO  | COM | 335020905 | 4660  | 180000  | SH | DEFINED | 01 |
| CA INC                        | COM | 12673P105 | 1929  | 75000   | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP         | COM | 14040H105 | 4484  | 67500   | SH | DEFINED | 01 |
| CARDINAL HEALTH INC           | COM | 14149Y108 | 4658  | 74500   | SH | DEFINED | 01 |
| CARNIVAL CORP                 | COM | 143658300 | 3269  | 67500   | SH | DEFINED | 01 |
| CATERPILLAR INC               | COM | 149123101 | 9647  | 123000  | SH | DEFINED | 01 |
| CB RICHARD ELLIS GROUP INC    | COM | 12497T101 | 1086  | 39000   | SH | DEFINED | 01 |
| CELGENE CORP                  | COM | 151020104 | 6026  | 84500   | SH | DEFINED | 01 |
| CEMEX S.A.B DE C.C ADR        | ADR | 151290889 | 7790  | 260346  | SH | DEFINED | 01 |

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|                                |     |           |       |         |    |         |    |
|--------------------------------|-----|-----------|-------|---------|----|---------|----|
| CENTERPOINT ENERGY INC         | COM | 15189T107 | 1347  | 84000   | SH | DEFINED | 01 |
| CENTEX CORP                    | COM | 152312104 | 817   | 30750   | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP         | COM | 165167107 | 2645  | 75000   | SH | DEFINED | 01 |
| CHEVRON CORP                   | COM | 166764100 | 33184 | 354604  | SH | DEFINED | 01 |
| CHUBB CORP                     | COM | 171232101 | 3218  | 60000   | SH | DEFINED | 01 |
| CIGNA CORP                     | COM | 125509109 | 2878  | 54000   | SH | DEFINED | 01 |
| CINTAS CORP                    | COM | 172908105 | 807   | 21750   | SH | DEFINED | 01 |
| CISCO SYS INC                  | COM | 17275R102 | 33772 | 1020000 | SH | DEFINED | 01 |
| CITADEL BROADCASTING CORP      | COM | 17285T106 | 208   | 50067   | SH | DEFINED | 01 |
| CITIGROUP INC                  | COM | 172967101 | 37103 | 795000  | SH | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO     | COM | 17453B101 | 1138  | 79500   | SH | DEFINED | 01 |
| CITRIX SYS INC                 | COM | 177376100 | 1210  | 30000   | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS   | COM | 184502102 | 3267  | 87250   | SH | DEFINED | 01 |
| CME GROUP INC                  | COM | 12572Q105 | 5404  | 9200    | SH | DEFINED | 01 |
| COACH INC                      | COM | 189754104 | 3368  | 71250   | SH | DEFINED | 01 |
| COCA COLA CO                   | COM | 191216100 | 21551 | 375000  | SH | DEFINED | 01 |
| COCA COLA ENTERPRISES INC      | COM | 191219104 | 1290  | 53250   | SH | DEFINED | 01 |
| COGNIZANT TECHNOLOGY SOLUTIONS | COM | 192446102 | 1795  | 22500   | SH | DEFINED | 01 |
| COLGATE PALMOLIVE CO           | COM | 194162103 | 7596  | 106500  | SH | DEFINED | 01 |
| COMCAST CORP NEW               | COM | 20030N101 | 12695 | 525000  | SH | DEFINED | 01 |
| COMERICA INC                   | COM | 200340107 | 1346  | 26250   | SH | DEFINED | 01 |
| COMMERCE BANCORP INC N J       | COM | 200519106 | 1454  | 37500   | SH | DEFINED | 01 |
| COMMVAULT SYSTEMS INC          | COM | 204166102 | 358   | 19324   | SH | SOLE    |    |
| COMPANHIA DE BEBIDAS DAS AMERS | ADR | 20441W203 | 951   | 13000   | SH | DEFINED | 01 |
| COMPANHIA SIDERURGICA NATL     | ADR | 20440W105 | 769   | 10900   | SH | DEFINED | 01 |
| COMPANHIA VALE DO RIO DOCE     | ADR | 204412209 | 6786  | 200000  | SH | DEFINED | 01 |
| COMPUTER SCIENCES CORP         | COM | 205363104 | 1677  | 30000   | SH | DEFINED | 01 |
| CONAGRA INC                    | COM | 205887102 | 2927  | 112000  | SH | DEFINED | 01 |
| CONOCOPHILLIPS                 | COM | 20825C104 | 23698 | 270000  | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP INC | COM | 210371100 | 3517  | 41000   | SH | DEFINED | 01 |
| CORNING INC                    | COM | 219350105 | 6101  | 247500  | SH | DEFINED | 01 |
| COSTCO WHSL CORP NEW           | COM | 22160K105 | 4142  | 67500   | SH | DEFINED | 01 |
| COUNTRYWIDE FINL CORP          | COM | 222372104 | 1911  | 100500  | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE INC       | COM | 222862104 | 2799  | 45000   | SH | DEFINED | 01 |
| COVIDIEN LTD                   | COM | G2552X108 | 3253  | 78375   | SH | DEFINED | 01 |
| CSX CORP                       | COM | 126408103 | 3077  | 72000   | SH | DEFINED | 01 |
| CUMMINS INC                    | COM | 231021106 | 2302  | 18000   | SH | DEFINED | 01 |
| CVS CAREMARK CORP              | COM | 126650100 | 10810 | 272775  | SH | DEFINED | 01 |
| D R HORTON INC                 | COM | 23331A109 | 711   | 55500   | SH | DEFINED | 01 |
| DANAHER CORP                   | COM | 235851102 | 3929  | 47500   | SH | DEFINED | 01 |
| DEERE + CO                     | COM | 244199105 | 5566  | 37500   | SH | DEFINED | 01 |
| DELL INC                       | COM | 24702R101 | 10212 | 370000  | SH | DEFINED | 01 |
| DENISON MINES CORP             | COM | 248356107 | 339   | 30240   | SH | DEFINED | 01 |
| DEVON ENERGY CORPORATION NEW   | COM | 25179M103 | 5803  | 69750   | SH | DEFINED | 01 |
| DIRECTV GROUP INC              | COM | 25459L106 | 3885  | 160000  | SH | DEFINED | 01 |
| DISCOVER FINL SVCS             | COM | 254709108 | 905   | 43500   | SH | DEFINED | 01 |
| DISNEY WALT CO                 | COM | 254687106 | 11865 | 345000  | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW        | COM | 25746U109 | 3920  | 46500   | SH | DEFINED | 01 |
| DONNELLEY R R + SONS CO        | COM | 257867101 | 1426  | 39000   | SH | DEFINED | 01 |
| DOVER CORP                     | COM | 260003108 | 1758  | 34500   | SH | DEFINED | 01 |
| DOW CHEM CO                    | COM | 260543103 | 7105  | 165000  | SH | DEFINED | 01 |
| DTE ENERGY CO                  | COM | 233331107 | 1453  | 30000   | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS + CO    | COM | 263534109 | 7806  | 157500  | SH | DEFINED | 01 |
| DUKE ENERGY HLDG CORP          | COM | 26441C105 | 3831  | 205000  | SH | DEFINED | 01 |
| E TRADE FINL CORP              | COM | 269246104 | 882   | 67500   | SH | DEFINED | 01 |
| EASTMAN KODAK CO               | COM | 277461109 | 1204  | 45000   | SH | DEFINED | 01 |
| EATON CORP                     | COM | 278058102 | 2332  | 23550   | SH | DEFINED | 01 |
| EBAY INC                       | COM | 278642103 | 7258  | 186000  | SH | DEFINED | 01 |
| ECOLAB INC                     | COM | 278865100 | 2832  | 60000   | SH | DEFINED | 01 |
| EDISON INTL                    | COM | 281020107 | 3743  | 67500   | SH | DEFINED | 01 |
| EHEALTH, INC.                  | COM | 28238P901 | 272   | 9837    | SH | SOLE    |    |
| EL PASO CORP                   | COM | 28336L109 | 2715  | 160000  | SH | DEFINED | 01 |

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|                                 |     |           |         |         |    |         |    |
|---------------------------------|-----|-----------|---------|---------|----|---------|----|
| ELECTRONIC ARTS INC             | COM | 285512109 | 3415    | 61000   | SH | DEFINED | 01 |
| ELECTRONIC DATA SYS CORP NEW    | COM | 285661104 | 1704    | 78000   | SH | DEFINED | 01 |
| EMBARQ CORP                     | COM | 29078E105 | 1369    | 24616   | SH | DEFINED | 01 |
| EMBRAER EMPRESA BRASILEIRA DE   | ADR | 29081M102 | 439     | 10000   | SH | DEFINED | 01 |
| EMC CORP                        | COM | 268648102 | 7613    | 366000  | SH | DEFINED | 01 |
| EMERSON ELEC CO                 | COM | 291011104 | 7983    | 150000  | SH | DEFINED | 01 |
| ENTERGY CORP NEW                | COM | 29364G103 | 3574    | 33000   | SH | DEFINED | 01 |
| EOG RESOURCES INC               | COM | 26875P101 | 3363    | 46500   | SH | DEFINED | 01 |
| EQUITY RESIDENTIAL              | COM | 29476L107 | 1970    | 46500   | SH | DEFINED | 01 |
| EXELON CORP                     | COM | 30161N101 | 9797    | 130000  | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC             | COM | 302182100 | 2679    | 48000   | SH | DEFINED | 01 |
| EXXON MOBIL CORP                | COM | 30231G102 | 87654   | 947000  | SH | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP        | COM | 313400301 | 7302    | 123750  | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN           | COM | 313586109 | 10262   | 168750  | SH | DEFINED | 01 |
| FEDEX CORP                      | COM | 31428X106 | 5107    | 48750   | SH | DEFINED | 01 |
| FIFTH THIRD BANCORP             | COM | 316773100 | 3049    | 90000   | SH | DEFINED | 01 |
| FIRST HORIZON NATL CORP         | COM | 320517105 | 860     | 32250   | SH | DEFINED | 01 |
| FIRSTENERGY CORP                | COM | 337932107 | 3800    | 60000   | SH | DEFINED | 01 |
| FISERV INC                      | COM | 337738108 | 1450    | 28500   | SH | DEFINED | 01 |
| FLEXTRONICS INTERNATIONAL LTD   | COM | Y2573F102 | 755     | 67500   | SH | DEFINED | 01 |
| FLUOR CORP NEW                  | COM | 343412102 | 3959    | 27500   | SH | DEFINED | 01 |
| FOMENTO ECONOMICO MEXICANO SAB  | ADR | 344419106 | 4163    | 111300  | SH | DEFINED | 01 |
| FORD MTR CO DEL                 | COM | 345370860 | 2165    | 255000  | SH | DEFINED | 01 |
| FOREST LABS INC                 | COM | 345838106 | 1986    | 53250   | SH | DEFINED | 01 |
| FPL GROUP INC                   | COM | 302571104 | 4962    | 81500   | SH | DEFINED | 01 |
| FRANKLIN RES INC                | COM | 354613101 | 4781    | 37500   | SH | DEFINED | 01 |
| FREEMPORT MCMORAN COPPER + GOLD | COM | 35671D857 | 5622    | 53595   | SH | DEFINED | 01 |
| GANNETT INC                     | COM | 364730101 | 1639    | 37500   | SH | DEFINED | 01 |
| GAP INC                         | COM | 364760108 | 1761    | 95500   | SH | DEFINED | 01 |
| GENENTECH INC                   | COM | 368710406 | 1287    | 16500   | SH | DEFINED | 01 |
| GENERAL DYNAMICS CORP           | COM | 369550108 | 6335    | 75000   | SH | DEFINED | 01 |
| GENERAL ELEC CO                 | COM | 369604103 | 69785   | 1685625 | SH | DEFINED | 01 |
| GENERAL MLS INC                 | COM | 370334104 | 3408    | 58750   | SH | DEFINED | 01 |
| GENERAL MTRS CORP               | COM | 370442105 | 3165    | 86250   | SH | DEFINED | 01 |
| GENUINE PARTS CO                | COM | 372460105 | 1650    | 33000   | SH | DEFINED | 01 |
| GENZYME CORP                    | COM | 372917104 | 3021    | 48750   | SH | DEFINED | 01 |
| GILEAD SCIENCES INC             | COM | 375558103 | 6539    | 160000  | SH | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC         | COM | 38141G104 | 14467   | 66750   | SH | DEFINED | 01 |
| GOOGLE INC                      | COM | 38259P508 | 20422   | 36000   | SH | DEFINED | 01 |
| GRUPO TELEVISION SA DE CV       | GDR | 40049J206 | 3746    | 155000  | SH | DEFINED | 01 |
| HALLIBURTON CO                  | COM | 406216101 | 8337    | 217100  | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC             | COM | 412822108 | 1941    | 42000   | SH | DEFINED | 01 |
| HARMAN INTL INDS INC NEW        | COM | 413086109 | 973     | 11250   | SH | DEFINED | 01 |
| HARRAHS ENTMT INC               | COM | 413619107 | 2478    | 28500   | SH | DEFINED | 01 |
| HARTFORD FINANCIAL SVCS GRP     | COM | 416515104 | 5553    | 60000   | SH | DEFINED | 01 |
| HASBRO INC                      | COM | 418056107 | 836     | 30000   | SH | DEFINED | 01 |
| HEINZ H J CO                    | COM | 423074103 | 3119    | 67500   | SH | DEFINED | 01 |
| HELLENIC TELECOMMUNICATIONS     | ADR | 423325307 | 522     | 27778   | SH | DEFINED | 01 |
| HERSHEY CO / THE                | COM | 427866108 | 1323    | 28500   | SH | DEFINED | 01 |
| HESS CORP                       | COM | 42809H107 | 3925    | 59000   | SH | DEFINED | 01 |
| HEWLETT PACKARD CO              | COM | 428236103 | 22181   | 445500  | SH | DEFINED | 01 |
| HILTON HOTELS CORP              | COM | 432848109 | 3487    | 75000   | SH | DEFINED | 01 |
| HOME DEPOT INC                  | COM | 437076102 | 11451   | 353000  | SH | DEFINED | 01 |
| HONEYWELL INTL INC              | COM | 438516106 | 8683    | 146000  | SH | DEFINED | 01 |
| HOSPIRA INC                     | COM | 441060100 | 1026    | 24750   | SH | DEFINED | 01 |
| HUMANA INC                      | COM | 444859102 | 1782    | 25500   | SH | DEFINED | 01 |
| IAC INTERACTIVECORP             | COM | 44919P300 | 1068    | 36000   | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC           | COM | 452308109 | 5547    | 93000   | SH | DEFINED | 01 |
| IMS HEALTH INC                  | COM | 449934108 | 1379    | 45000   | SH | DEFINED | 01 |
| INGERSOLL RAND COMPANY LIMITED  | COM | G4776G101 | 3432    | 63000   | SH | DEFINED | 01 |
| INTEL CORP                      | COM | 458140100 | 27153   | 1050000 | SH | DEFINED | 01 |
| INTERCONTINENTAL EXCHANGE INC   | COM | 45865V100 | 197,912 | 1302911 | SH | SOLE    |    |

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|                               |     |           |       |         |    |         |    |
|-------------------------------|-----|-----------|-------|---------|----|---------|----|
| INTERNATIONAL BUSINESS MACHS  | COM | 459200101 | 28625 | 243000  | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOGY | COM | 459902102 | 2651  | 61500   | SH | DEFINED | 01 |
| INTERNATIONAL PAPER CO        | COM | 460146103 | 2959  | 82500   | SH | DEFINED | 01 |
| INTERWEST PARTNERS IX         | COM | 461889917 | 3421  | 2500000 | SH | DEFINED | 01 |
| INTUIT                        | COM | 461202103 | 1818  | 60000   | SH | DEFINED | 01 |
| IONA TECHNOLOGIES PLC         | ADR | 46206P109 | 250   | 65000   | SH | DEFINED | 01 |
| ISHARES TR                    | COM | 464287564 | 16839 | 180000  | SH | DEFINED | 01 |
| ITT CORP NEW                  | COM | 450911102 | 2038  | 30000   | SH | DEFINED | 01 |
| JABIL CIRCUIT INC             | COM | 466313103 | 925   | 40500   | SH | DEFINED | 01 |
| JDS UNIPHASE CORP             | COM | 46612J507 | 505   | 33750   | SH | DEFINED | 01 |
| JOHNSON + JOHNSON             | COM | 478160104 | 31536 | 480000  | SH | DEFINED | 01 |
| JOHNSON CTLS INC              | COM | 478366107 | 4429  | 37500   | SH | DEFINED | 01 |
| JPMORGAN CHASE + CO           | COM | 46625H100 | 26752 | 583850  | SH | DEFINED | 01 |
| JUNIPER NETWORKS INC          | COM | 48203R104 | 3295  | 90000   | SH | DEFINED | 01 |
| KB HOME                       | COM | 48666K109 | 376   | 15000   | SH | DEFINED | 01 |
| KELLOGG CO                    | COM | 487836108 | 2184  | 39000   | SH | DEFINED | 01 |
| KEYCORP NEW                   | COM | 493267108 | 2182  | 67500   | SH | DEFINED | 01 |
| KIMBERLY CLARK CORP           | COM | 494368103 | 5059  | 72000   | SH | DEFINED | 01 |
| KLA TENCOR CORP               | COM | 482480100 | 1757  | 31500   | SH | DEFINED | 01 |
| KOHL'S CORP                   | COM | 500255104 | 3382  | 59000   | SH | DEFINED | 01 |
| KRAFT FOODS INC               | COM | 50075N104 | 8163  | 236533  | SH | DEFINED | 01 |
| KROGER CO                     | COM | 501044101 | 3294  | 115500  | SH | DEFINED | 01 |
| L 3 COMMUNICATIONS HLDG CORP  | COM | 502424104 | 2605  | 25500   | SH | DEFINED | 01 |
| LEGG MASON INC                | COM | 524901105 | 2213  | 26250   | SH | DEFINED | 01 |
| LEHMAN BROTHERS HLDGS INC     | COM | 524908100 | 5587  | 90500   | SH | DEFINED | 01 |
| LEXMARK INTL INC              | COM | 529771107 | 685   | 16500   | SH | DEFINED | 01 |
| LG PHILIPS LCD CO LTD         | COM | 50186V102 | 4190  | 175000  | SH | DEFINED | 01 |
| LIBERTY MEDIA CORP NEW        | COM | 53071M302 | 936   | 7500    | SH | DEFINED | 01 |
| LILLY ELI + CO                | COM | 532457108 | 8966  | 157500  | SH | DEFINED | 01 |
| LIMITED BRANDS INC            | COM | 532716107 | 1602  | 70000   | SH | DEFINED | 01 |
| LINCOLN NATL CORP IN          | COM | 534187109 | 4288  | 65000   | SH | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP        | COM | 535678106 | 1837  | 52500   | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP          | COM | 539830109 | 7486  | 69000   | SH | DEFINED | 01 |
| LOEWS CORP                    | COM | 540424108 | 4823  | 99750   | SH | DEFINED | 01 |
| LOWES COS INC                 | COM | 548661107 | 7187  | 256500  | SH | DEFINED | 01 |
| LSI CORP                      | COM | 502161102 | 501   | 67500   | SH | DEFINED | 01 |
| M + T BK CORP                 | COM | 55261F104 | 1319  | 12750   | SH | DEFINED | 01 |
| MACYS INC                     | COM | 55616P104 | 3361  | 104000  | SH | DEFINED | 01 |
| MARATHON OIL CORP             | COM | 565849106 | 7270  | 127500  | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW         | COM | 571903202 | 3228  | 74250   | SH | DEFINED | 01 |
| MARSH + MCLENNAN COS INC      | COM | 571748102 | 2678  | 105000  | SH | DEFINED | 01 |
| MARSHALL + ILSLEY CORP        | COM | 571834100 | 2626  | 60000   | SH | DEFINED | 01 |
| MASCO CORP                    | COM | 574599106 | 1564  | 67500   | SH | DEFINED | 01 |
| MATTEL INC                    | COM | 577081102 | 1408  | 60000   | SH | DEFINED | 01 |
| MBIA INC                      | COM | 55262C100 | 1938  | 31750   | SH | DEFINED | 01 |
| MCCORMICK + CO INC            | COM | 579780206 | 809   | 22500   | SH | DEFINED | 01 |
| MCDONALDS CORP                | COM | 580135101 | 11847 | 217500  | SH | DEFINED | 01 |
| MCGRAW HILL COS INC           | COM | 580645109 | 3207  | 63000   | SH | DEFINED | 01 |
| MCKESSON CORP                 | COM | 58155Q103 | 3086  | 52500   | SH | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC    | COM | 58405U102 | 4474  | 49500   | SH | DEFINED | 01 |
| MEDTRONIC INC                 | COM | 585055106 | 11296 | 200250  | SH | DEFINED | 01 |
| MELLANOX TECHNOLOGIES LTD     | COM | M51363113 | 429   | 21952   | SH | SOLE    |    |
| MEMC ELECTR MATLS INC         | COM | 552715104 | 2178  | 37000   | SH | DEFINED | 01 |
| MERCK + CO INC                | COM | 589331107 | 19681 | 380750  | SH | DEFINED | 01 |
| MERRILL LYNCH + CO INC        | COM | 590188108 | 11355 | 159300  | SH | DEFINED | 01 |
| METLIFE INC                   | COM | 59156R108 | 8925  | 128000  | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC         | COM | 595112103 | 1282  | 115500  | SH | DEFINED | 01 |
| MICROSOFT CORP                | COM | 594918104 | 41981 | 1425000 | SH | DEFINED | 01 |
| MOLEX INC                     | COM | 608554101 | 808   | 30000   | SH | DEFINED | 01 |
| MONSANTO CO NEW               | COM | 61166W101 | 7459  | 87000   | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC         | COM | 611742107 | 715   | 21000   | SH | DEFINED | 01 |
| MOODYS CORP                   | COM | 615369105 | 2470  | 49000   | SH | DEFINED | 01 |

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|                               |     |           |       |         |    |         |    |
|-------------------------------|-----|-----------|-------|---------|----|---------|----|
| MORGAN STANLEY                | COM | 617446448 | 12663 | 201000  | SH | DEFINED | 01 |
| MOTOROLA INC                  | COM | 620076109 | 7227  | 390000  | SH | DEFINED | 01 |
| NATIONAL CITY CORP            | COM | 635405103 | 2145  | 85500   | SH | DEFINED | 01 |
| NATIONAL OILWELL VARCO INC    | COM | 637071101 | 4335  | 30000   | SH | DEFINED | 01 |
| NATIONAL SEMICONDUCTOR CORP   | COM | 637640103 | 1485  | 54750   | SH | DEFINED | 01 |
| NETWORK APPLIANCE INC         | COM | 64120L104 | 1843  | 68500   | SH | DEFINED | 01 |
| NEWELL RUBBERMAID INC         | COM | 651229106 | 1297  | 45000   | SH | DEFINED | 01 |
| NEWMONT MNG CORP              | COM | 651639106 | 4361  | 97500   | SH | DEFINED | 01 |
| NEWS CORP                     | COM | 65248E104 | 9414  | 402500  | SH | DEFINED | 01 |
| NIKE INC                      | COM | 654106103 | 4400  | 75000   | SH | DEFINED | 01 |
| NOBLE CORPORATION             | COM | G65422100 | 2649  | 54000   | SH | DEFINED | 01 |
| NORDSTROM INC                 | COM | 655664100 | 1934  | 41250   | SH | DEFINED | 01 |
| NORFOLK SOUTHN CORP           | COM | 655844108 | 3504  | 67500   | SH | DEFINED | 01 |
| NORTHERN TRUST CORP           | COM | 665859104 | 2270  | 34250   | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP         | COM | 666807102 | 4212  | 54000   | SH | DEFINED | 01 |
| NOVELL INC                    | COM | 670006105 | 413   | 54000   | SH | DEFINED | 01 |
| NOVELLUS SYS INC              | COM | 670008101 | 532   | 19500   | SH | DEFINED | 01 |
| NUCOR CORP                    | COM | 670346105 | 3538  | 59500   | SH | DEFINED | 01 |
| NVIDIA CORP                   | COM | 67066G104 | 3343  | 92250   | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP          | COM | 674599105 | 10573 | 165000  | SH | DEFINED | 01 |
| OMNICOM GROUP                 | COM | 681919106 | 3333  | 69300   | SH | DEFINED | 01 |
| ORACLE CORP                   | COM | 68389X105 | 13964 | 645000  | SH | DEFINED | 01 |
| ORBOTECH LTD                  | COM | M75253100 | 664   | 31590   | SH | DEFINED | 01 |
| PACCAR INC                    | COM | 693718108 | 3549  | 41625   | SH | DEFINED | 01 |
| PARKER HANNIFIN CORP          | COM | 701094104 | 2181  | 19500   | SH | DEFINED | 01 |
| PAYCHEX INC                   | COM | 704326107 | 2614  | 63750   | SH | DEFINED | 01 |
| PEABODY ENERGY CORP           | COM | 704549104 | 2334  | 48750   | SH | DEFINED | 01 |
| PENNEY J C INC                | COM | 708160106 | 2947  | 46500   | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC      | COM | 713409100 | 1394  | 37500   | SH | DEFINED | 01 |
| PEPSICO INC                   | COM | 713448108 | 20044 | 273600  | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO SA        | ADR | 71654V408 | 6795  | 90000   | SH | DEFINED | 01 |
| PFIZER INC                    | COM | 717081103 | 27496 | 1125500 | SH | DEFINED | 01 |
| PG+E CORP                     | COM | 69331C108 | 2653  | 55500   | SH | DEFINED | 01 |
| PHOENIX COMPANIES             | COM | 71902E109 | 1437  | 101817  | SH | SOLE    | 01 |
| PITNEY BOWES INC              | COM | 724479100 | 1703  | 37500   | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC       | COM | 693475105 | 5005  | 73500   | SH | DEFINED | 01 |
| PPG INDS INC                  | COM | 693506107 | 2267  | 30000   | SH | DEFINED | 01 |
| PPL CORP                      | COM | 69351T106 | 2778  | 60000   | SH | DEFINED | 01 |
| PRAXAIR INC                   | COM | 74005P104 | 4712  | 56250   | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP     | COM | 74251V102 | 4227  | 67000   | SH | DEFINED | 01 |
| PROCTER AND GAMBLE CO         | COM | 742718109 | 37140 | 528000  | SH | DEFINED | 01 |
| PROGRESS ENERGY INC           | COM | 743263105 | 2249  | 48000   | SH | DEFINED | 01 |
| PROGRESSIVE CORP OHIO         | COM | 743315103 | 2329  | 120000  | SH | DEFINED | 01 |
| PRUDENTIAL FINL INC           | COM | 744320102 | 7416  | 76000   | SH | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP   | COM | 744573106 | 3300  | 37500   | SH | DEFINED | 01 |
| PULTE HOMES INC               | COM | 745867101 | 531   | 39000   | SH | DEFINED | 01 |
| QLOGIC CORP                   | COM | 747277101 | 605   | 45000   | SH | DEFINED | 01 |
| QUALCOMM INC                  | COM | 747525103 | 10776 | 255000  | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS INC         | COM | 74834L100 | 1820  | 31500   | SH | DEFINED | 01 |
| QUESTAR CORP                  | COM | 748356102 | 1891  | 36000   | SH | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL INC | COM | 749121109 | 2501  | 273000  | SH | DEFINED | 01 |
| RAYTHEON CO                   | COM | 755111507 | 5425  | 85000   | SH | DEFINED | 01 |
| ROBERT HALF INTL INC          | COM | 770323103 | 851   | 28500   | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC       | COM | 773903109 | 2085  | 30000   | SH | DEFINED | 01 |
| ROCKWELL COLLINS INC          | COM | 774341101 | 1972  | 27000   | SH | DEFINED | 01 |
| ROHM + HAAS CO                | COM | 775371107 | 2004  | 36000   | SH | DEFINED | 01 |
| SAFECO CORP                   | COM | 786429100 | 1194  | 19500   | SH | DEFINED | 01 |
| SAFEWAY INC                   | COM | 786514208 | 2318  | 70000   | SH | DEFINED | 01 |
| SANDISK CORP                  | COM | 80004C101 | 1736  | 31500   | SH | DEFINED | 01 |
| SARA LEE CORP                 | COM | 803111103 | 2378  | 142500  | SH | DEFINED | 01 |
| SCHERING PLOUGH CORP          | COM | 806605101 | 8540  | 270000  | SH | DEFINED | 01 |
| SCHLUMBERGER LTD              | COM | 806857108 | 21578 | 205500  | SH | DEFINED | 01 |

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|                                |     |           |       |        |    |         |    |
|--------------------------------|-----|-----------|-------|--------|----|---------|----|
| SCHWAB CHARLES CORP            | COM | 808513105 | 4180  | 193500 | SH | DEFINED | 01 |
| SEACOR HLDGS INC               | COM | 811904101 | 293   | 3084   | SH | SOLE    |    |
| SEARS HLDGS CORP               | COM | 812350106 | 1910  | 15015  | SH | DEFINED | 01 |
| SEMPRA ENERGY                  | COM | 816851109 | 2615  | 45000  | SH | DEFINED | 01 |
| SIGMA ALDRICH                  | COM | 826552101 | 1170  | 24000  | SH | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW       | COM | 828806109 | 3950  | 39500  | SH | DEFINED | 01 |
| SLM CORP                       | COM | 78442P106 | 3278  | 66000  | SH | DEFINED | 01 |
| SMITH INTL INC                 | COM | 832110100 | 2356  | 33000  | SH | DEFINED | 01 |
| SOHU COM INC                   | COM | 83408W103 | 18855 | 500000 | SH | DEFINED | 01 |
| SOUTHERN CO                    | COM | 842587107 | 4789  | 132000 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO             | COM | 844741108 | 1998  | 135000 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC          | COM | 845905108 | 1278  | 75000  | SH | DEFINED | 01 |
| SPECTRA ENERGY CORP            | COM | 847560109 | 2479  | 101250 | SH | DEFINED | 01 |
| SPRINT NEXTEL CORP             | COM | 852061100 | 8835  | 465000 | SH | DEFINED | 01 |
| ST JUDE MED INC                | COM | 790849103 | 3404  | 77250  | SH | DEFINED | 01 |
| STANLEY WORKS                  | COM | 854616109 | 758   | 13500  | SH | DEFINED | 01 |
| STAPLES INC                    | COM | 855030102 | 3127  | 145500 | SH | DEFINED | 01 |
| STARBUCKS CORP                 | COM | 855244109 | 3380  | 129000 | SH | DEFINED | 01 |
| STARWOOD HOTELS + RESORTS INC  | COM | 85590A401 | 2643  | 43500  | SH | DEFINED | 01 |
| STATE STREET CORPORATION       | COM | 857477103 | 5044  | 74000  | SH | DEFINED | 01 |
| STRYKER CORP                   | COM | 863667101 | 3197  | 46500  | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC           | COM | 866810104 | 3029  | 540000 | SH | DEFINED | 01 |
| SUNTRUST BKS INC               | COM | 867914103 | 4824  | 63750  | SH | DEFINED | 01 |
| SUPERVALU INC                  | COM | 868536103 | 1463  | 37500  | SH | DEFINED | 01 |
| SYMANTEC CORP                  | COM | 871503108 | 2907  | 150000 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP              | COM | 87161C105 | 1935  | 69000  | SH | DEFINED | 01 |
| SYSCO CORP                     | COM | 871829107 | 2936  | 82500  | SH | DEFINED | 01 |
| TAIWAN GTR CHINA FD            | COM | 874037104 | 723   | 93008  | SH | DEFINED | 01 |
| TARGET CORP                    | COM | 87612E102 | 9059  | 142500 | SH | DEFINED | 01 |
| TELE NORTE LESTE PARTICIPACOES | ADR | 879246106 | 348   | 15500  | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO S A        | ADR | 879403780 | 3813  | 116000 | SH | DEFINED | 01 |
| TELEFONOS DE MEXICO S A        | ADR | 879403707 | 3095  | 95000  | SH | DEFINED | 01 |
| TELLABS INC                    | COM | 879664100 | 857   | 90000  | SH | DEFINED | 01 |
| TEMPLE INLAND INC              | COM | 879868107 | 947   | 18000  | SH | DEFINED | 01 |
| TENET HEALTHCARE CORP          | COM | 88033G100 | 252   | 75000  | SH | DEFINED | 01 |
| TERADYNE INC                   | COM | 880770102 | 435   | 31500  | SH | DEFINED | 01 |
| TEXAS INSTRS INC               | COM | 882508104 | 9056  | 247500 | SH | DEFINED | 01 |
| TEXTRON INC                    | COM | 883203101 | 3639  | 58500  | SH | DEFINED | 01 |
| THERMO FISHER SCIENTIFIC INC   | COM | 883556102 | 4242  | 73500  | SH | DEFINED | 01 |
| TIFFANY + CO NEW               | COM | 886547108 | 1178  | 22500  | SH | DEFINED | 01 |
| TIME WARNER INC NEW            | COM | 887317105 | 11705 | 637500 | SH | DEFINED | 01 |
| TJX COS INC NEW                | COM | 872540109 | 2602  | 89500  | SH | DEFINED | 01 |
| TRANSOCEAN INC                 | COM | G90078109 | 5342  | 47250  | SH | DEFINED | 01 |
| TRAVELERS COS INC              | COM | 89417E109 | 5663  | 112500 | SH | DEFINED | 01 |
| TRIBUNE CO NEW                 | COM | 896047107 | 943   | 34500  | SH | DEFINED | 01 |
| TXU CORP                       | COM | 873168108 | 5135  | 75000  | SH | DEFINED | 01 |
| TYCO ELECTRONICS LTD           | COM | G9144P105 | 2777  | 78375  | SH | DEFINED | 01 |
| TYCO INTERNATIONAL LTD BERMUDA | COM | G9143X208 | 3475  | 78375  | SH | DEFINED | 01 |
| UNION PAC CORP                 | COM | 907818108 | 4579  | 40500  | SH | DEFINED | 01 |
| UNITED PARCEL SVC INC          | COM | 911312106 | 12955 | 172500 | SH | DEFINED | 01 |
| UNITED STS STL CORP NEW        | COM | 912909108 | 1271  | 12000  | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP       | COM | 913017109 | 14124 | 175500 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC         | COM | 91324P102 | 10655 | 220000 | SH | DEFINED | 01 |
| UNUM GROUP                     | COM | 91529Y106 | 2936  | 120000 | SH | DEFINED | 01 |
| US BANCORP DEL                 | COM | 902973304 | 9295  | 285750 | SH | DEFINED | 01 |
| VALERO ENERGY CORP             | COM | 91913Y100 | 7054  | 105000 | SH | DEFINED | 01 |
| VERISIGN INC                   | COM | 92343E102 | 1316  | 39000  | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS         | COM | 92343V104 | 22361 | 505000 | SH | DEFINED | 01 |
| VIACOM INC NEW                 | COM | 92553P201 | 4530  | 116250 | SH | DEFINED | 01 |
| VULCAN MATLS CO                | COM | 929160109 | 1337  | 15000  | SH | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW          | COM | 929903102 | 16492 | 328851 | SH | DEFINED | 01 |
| WAL MART STORES INC            | COM | 931142103 | 17744 | 406500 | SH | DEFINED | 01 |



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|                               |     |           |       |        |    |         |    |
|-------------------------------|-----|-----------|-------|--------|----|---------|----|
| WALGREEN CO                   | COM | 931422109 | 7511  | 159000 | SH | DEFINED | 01 |
| WASHINGTON MUT INC            | COM | 939322103 | 5297  | 150000 | SH | DEFINED | 01 |
| WASTE MGMT INC DEL            | COM | 94106L109 | 3283  | 87000  | SH | DEFINED | 01 |
| WEATHERFORD INTERNATIONAL LTD | COM | G95089101 | 3779  | 56250  | SH | DEFINED | 01 |
| WELLPOINT INC                 | COM | 94973V107 | 9352  | 118500 | SH | DEFINED | 01 |
| WELLS FARGO + CO NEW          | COM | 949746101 | 19627 | 551000 | SH | DEFINED | 01 |
| WENDYS INTL INC               | COM | 950590109 | 1004  | 28750  | SH | DEFINED | 01 |
| WESTERN UN CO                 | COM | 959802109 | 2988  | 142500 | SH | DEFINED | 01 |
| WEYERHAEUSER CO               | COM | 962166104 | 2765  | 38250  | SH | DEFINED | 01 |
| WHIRLPOOL CORP                | COM | 963320106 | 1069  | 12000  | SH | DEFINED | 01 |
| WHOLE FOODS MKT INC           | COM | 966837106 | 1175  | 24000  | SH | DEFINED | 01 |
| WILLIAMS COS INC              | COM | 969457100 | 3542  | 104000 | SH | DEFINED | 01 |
| WINDSTREAM CORP               | COM | 97381W104 | 996   | 70564  | SH | DEFINED | 01 |
| WRIGLEY WM JR CO              | COM | 982526105 | 2858  | 44500  | SH | DEFINED | 01 |
| WYETH                         | COM | 983024100 | 10046 | 225500 | SH | DEFINED | 01 |
| WYNDHAM WORLDWIDE CORP        | COM | 98310W108 | 1179  | 36000  | SH | DEFINED | 01 |
| XCEL ENERGY INC               | COM | 98389B100 | 1292  | 60000  | SH | DEFINED | 01 |
| XEROX CORP                    | COM | 984121103 | 2497  | 144000 | SH | DEFINED | 01 |
| XILINX INC                    | COM | 983919101 | 1392  | 53250  | SH | DEFINED | 01 |
| XL CAPITAL LTD                | COM | G98255105 | 2376  | 30000  | SH | DEFINED | 01 |
| XTO ENERGY INC                | COM | 98385X106 | 3707  | 59949  | SH | DEFINED | 01 |
| YAHOO INC                     | COM | 984332106 | 5576  | 207750 | SH | DEFINED | 01 |
| YUM BRANDS INC                | COM | 988498101 | 2943  | 87000  | SH | DEFINED | 01 |
| ZIMMER HOLDINGS INC           | COM | 98956P102 | 3159  | 39000  | SH | DEFINED | 01 |
| ZIONS BANCORP                 | COM | 989701107 | 1734  | 25250  | SH | DEFINED | 01 |

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