

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2006-05-08** | Period of Report: **2006-03-31**
SEC Accession No. **0001140361-06-006888**

([HTML Version](#) on secdatabase.com)

FILER

SUMITOMO LIFE INSURANCE CO

CIK: **937760** | IRS No.: **000000000** | Fiscal Year End: **0331**
Type: **13F-HR** | Act: **34** | File No.: **028-04674** | Film No.: **06814863**

Mailing Address

2 2 5 NAKANOSHIMA KITAK U
OSAKA JAPAN

Business Address

18 24 7 CHOME TUSKIJ
4
CHUO KU TOKYO 104 M0
00000

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 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: Sumito Life Insurance Co.

Address: Sumisei Kowa Toyo-Cho Bld, 2F
2-3-25, Toyo Koto-Ku Tokyo JAPAN 135-0016

Form 13F File Number: 28-04674

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: /s/ Tatsuo Arai

Title: Manager

Phone: 81-3-5617-2133

Signature, Place, and Date of Signing:

| | | |
|---|--|-------------------------------|
| /s/ Tatsuo Arai ----- [Signature] | Tokyo, Japan ----- [City, State] | 04/26/2006 ----- [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:
[If there are no entries in this list, omit this section.]

13F File Number Name
28-_____
[Repeat as necessary.]

Form 13F SUMMARY PAGE

Report Summary:
Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 453

Form 13F Information Table Value Total: \$956,978,238

List of Other Included Managers:

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

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

NONE

<TABLE>
<CAPTION>

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTHER MANAGERS | VOTING SOLE | AUTHORITY SHARED | NONE |
|--------------------------------------|----------------|----------|----------|--------------------|------------|--------------|--------------------|-------------------|----------------|---------------------|------|
| <S> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> |
| AFLAC INC COM | Common | 00105510 | 720635 | 15968 | | | PENSION | | X | 0 | 0 |
| AES CORP COM | Common | 00130H10 | 389462 | 22829 | | | PENSION | | X | 0 | 0 |
| AT&T INC COM | Common | 00206R10 | 8587011 | 317567 | | | PENSION | | X | 0 | 0 |
| AU OPTRONICS CORP SPONSORED ADR | Common | 00225510 | 2534327 | 169975 | | | PENSION | | X | 0 | 0 |
| ABBOTT LABS COM | Common | 00282410 | 5361497 | 126242 | | | PENSION | | X | 0 | 0 |
| ADOBE SYS INC COM | Common | 00724F10 | 745402 | 21346 | | | PENSION | | X | 0 | 0 |
| ADVANCED AUTO PARTS INC COM | Common | 00751Y10 | 246092 | 5910 | | | PENSION | | X | 0 | 0 |
| ADVANCED MICRO DEVICES INC COM | Common | 00790310 | 1732311 | 52241 | | | PENSION | | X | 0 | 0 |
| AETNA INC NEW COM | Common | 00817Y10 | 2749776 | 55958 | | | PENSION | | X | 0 | 0 |
| AFFILIATED COMPUTER SERVICES CL A | Common | 00819010 | 278731 | 4672 | | | PENSION | | X | 0 | 0 |
| AGILENT TECHNOLOGIES INC COM | Common | 00846U10 | 546202 | 14546 | | | PENSION | | X | 0 | 0 |
| AIR PRODS & CHEMS INC COM | Common | 00915810 | 505470 | 7523 | | | PENSION | | X | 0 | 0 |
| ALBERTSONS INC COM | Common | 01310410 | 319771 | 12457 | | | PENSION | | X | 0 | 0 |
| ALCOA INC COM | Common | 01381710 | 3554311 | 116306 | | | PENSION | | X | 0 | 0 |
| ALLIED CAP CORP NEW COM | Common | 01903Q10 | 261538 | 8547 | | | PENSION | | X | 0 | 0 |
| ALLSTATE CORP COM | Common | 02000210 | 3797776 | 72880 | | | PENSION | | X | 0 | 0 |
| ALLTEL CORP COM | Common | 02003910 | 726495 | 11220 | | | PENSION | | X | 0 | 0 |
| ALTERA CORP COM | Common | 02144110 | 336101 | 16284 | | | PENSION | | X | 0 | 0 |
| ALTRIA GROUP INC COM | Common | 02209S10 | 11464085 | 161785 | | | PENSION | | X | 0 | 0 |
| AMAZON COM INC COM | Common | 02313510 | 427422 | 11707 | | | PENSION | | X | 0 | 0 |
| AMBAC FINL GROUP INC COM | Common | 02313910 | 344110 | 4323 | | | PENSION | | X | 0 | 0 |
| AMEREN CORP COM | Common | 02360810 | 343957 | 6904 | | | PENSION | | X | 0 | 0 |
| AMERICAN ELEC PWR INC COM | Common | 02553710 | 476348 | 14002 | | | PENSION | | X | 0 | 0 |
| AMERICAN EXPRESS CO COM | Common | 02581610 | 6265011 | 119220 | | | PENSION | | X | 0 | 0 |
| AMERICAN INTL GROUP INC COM | Common | 02687410 | 11716104 | 177275 | | | PENSION | | X | 0 | 0 |
| AMERICAN STD COS INC DEL COM | Common | 02971210 | 307777 | 7181 | | | PENSION | | X | 0 | 0 |
| AMERICAN TOWER CORP CL A | Common | 02991220 | 425814 | 14044 | | | PENSION | | X | 0 | 0 |
| AMERISOURCEBERGEN CORP COM | Common | 03073E10 | 384277 | 7961 | | | PENSION | | X | 0 | 0 |
| AMERIPRISE FINL INC COM | Common | 03076C10 | 374583 | 8313 | | | PENSION | | X | 0 | 0 |
| AMGEN INC COM | Common | 03116210 | 7221601 | 99266 | | | PENSION | | X | 0 | 0 |
| AMPHENOL CORP NEW CL A | Common | 03209510 | 204232 | 3914 | | | PENSION | | X | 0 | 0 |
| AMSOUTH BANCORPORATION COM | Common | 03216510 | 353949 | 13085 | | | PENSION | | X | 0 | 0 |
| ANADARKO PETE CORP COM | Common | 03251110 | 2967976 | 29383 | | | PENSION | | X | 0 | 0 |
| ANALOG DEVICES INC COM | Common | 03265410 | 1711409 | 44696 | | | PENSION | | X | 0 | 0 |
| ANHEUSER BUSCH COS INC COM | Common | 03522910 | 3244018 | 75848 | | | PENSION | | X | 0 | 0 |
| AON CORP COM | Common | 03738910 | 419375 | 10103 | | | PENSION | | X | 0 | 0 |
| APACHE CORP COM | Common | 03741110 | 718120 | 10962 | | | PENSION | | X | 0 | 0 |
| APARTMENT INVT & MGMT CO CL A | Common | 03748R10 | 284307 | 6062 | | | PENSION | | X | 0 | 0 |
| APOLLO GROUP INC CL A | Common | 03760410 | 1296471 | 24690 | | | PENSION | | X | 0 | 0 |
| APPLE COMPUTER INC COM | Common | 03783310 | 4205564 | 67053 | | | PENSION | | X | 0 | 0 |
| APPLIED MATLS INC COM | Common | 03822210 | 3093106 | 176648 | | | PENSION | | X | 0 | 0 |
| ARCHER DANIELS MIDLAND CO COM | Common | 03948310 | 675557 | 20076 | | | PENSION | | X | 0 | 0 |
| ARCHSTONE SMITH TR COM | Common | 03958310 | 469606 | 9629 | | | PENSION | | X | 0 | 0 |
| AUTODESK INC COM | Common | 05276910 | 370215 | 9611 | | | PENSION | | X | 0 | 0 |
| AUTOMATIC DATA PROCESSING INC COM | Common | 05301510 | 3172201 | 69444 | | | PENSION | | X | 0 | 0 |

| | | | | | | | | |
|---------------------------------------|--------|----------|----------|--------|---------|---|---|---|
| AUTOZONE INC COM | Common | 05333210 | 294484 | 2954 | PENSION | X | 0 | 0 |
| AVALONBAY CMNTYS INC COM | Common | 05348410 | 342901 | 3143 | PENSION | X | 0 | 0 |
| AVON PRODS INC COM | Common | 05430310 | 1561710 | 50103 | PENSION | X | 0 | 0 |
| BB&T CORP COM | Common | 05493710 | 698857 | 17828 | PENSION | X | 0 | 0 |
| BJ SVCS CO COM | Common | 05548210 | 385132 | 11131 | PENSION | X | 0 | 0 |
| BAKER HUGHES INC COM | Common | 05722410 | 2753510 | 40256 | PENSION | X | 0 | 0 |
| BALL CORP COM | Common | 05849810 | 337929 | 7710 | PENSION | X | 0 | 0 |
| BANK AMER CORP COM | Common | 06050510 | 15123378 | 332090 | PENSION | X | 0 | 0 |
| BANK NEW YORK INC COM | Common | 06405710 | 3074572 | 85310 | PENSION | X | 0 | 0 |
| BARD C R INC COM | Common | 06738310 | 312332 | 4606 | PENSION | X | 0 | 0 |
| BAXTER INTL INC COM | Common | 07181310 | 1813125 | 46718 | PENSION | X | 0 | 0 |
| BECTON DICKINSON & CO COM | Common | 07588710 | 546029 | 8867 | PENSION | X | 0 | 0 |
| BED BATH & BEYOND INC COM | Common | 07589610 | 461568 | 12020 | PENSION | X | 0 | 0 |
| BELLSOUTH CORP COM | Common | 07986010 | 5575566 | 160911 | PENSION | X | 0 | 0 |
| BEST BUY INC COM | Common | 08651610 | 2800862 | 50078 | PENSION | X | 0 | 0 |
| BIOMET INC COM | Common | 09061310 | 334776 | 9425 | PENSION | X | 0 | 0 |
| BIOGEN IDEC INC COM | Common | 09062X10 | 571935 | 12143 | PENSION | X | 0 | 0 |
| BLACK & DECKER CORP COM | Common | 09179710 | 342867 | 3946 | PENSION | X | 0 | 0 |
| BLOCK H & R INC COM | Common | 09367110 | 687560 | 31758 | PENSION | X | 0 | 0 |
| BOEING CO COM | Common | 09702310 | 4941853 | 63414 | PENSION | X | 0 | 0 |
| BOSTON PROPERTIES INC COM | Common | 10112110 | 397245 | 4260 | PENSION | X | 0 | 0 |
| BOSTON SCIENTIFIC CORP COM | Common | 10113710 | 1121313 | 48647 | PENSION | X | 0 | 0 |
| BRINKER INTL INC COM | Common | 10964110 | 2911025 | 68900 | PENSION | X | 0 | 0 |
| BRISTOL MYERS SQUIBB CO COM | Common | 11012210 | 4085333 | 166003 | PENSION | X | 0 | 0 |
| BROADCOM CORP CL A | Common | 11132010 | 637732 | 14776 | PENSION | X | 0 | 0 |
| BURLINGTON NORTHN SANTA FE CP COM | Common | 12189T10 | 5209958 | 62522 | PENSION | X | 0 | 0 |
| CBS CORP NEW CL B | Common | 12485720 | 2732688 | 113957 | PENSION | X | 0 | 0 |
| CB RICHARD ELLIS GROUP INC CL A | Common | 12497T10 | 1007136 | 12480 | PENSION | X | 0 | 0 |
| CIGNA CORP COM | Common | 12550910 | 574205 | 4396 | PENSION | X | 0 | 0 |
| CIT GROUP INC COM | Common | 12558110 | 3781027 | 70647 | PENSION | X | 0 | 0 |
| CSX CORP COM | Common | 12640810 | 486652 | 8138 | PENSION | X | 0 | 0 |
| CVS CORP COM | Common | 12665010 | 4699238 | 157323 | PENSION | X | 0 | 0 |
| CA INC COM | Common | 12673P10 | 495847 | 18223 | PENSION | X | 0 | 0 |
| CABLEVISION SYS CORP CL A | Common | 12686C10 | 274155 | 10268 | PENSION | X | 0 | 0 |
| CADENCE DESIGN SYSTEM INC COM | Common | 12738710 | 211285 | 11427 | PENSION | X | 0 | 0 |
| CAPITAL ONE FINL CORP COM | Common | 14040H10 | 784747 | 9746 | PENSION | X | 0 | 0 |
| CARDINAL HEALTH INC COM | Common | 14149Y10 | 3119407 | 41860 | PENSION | X | 0 | 0 |
| CAREMARK RX INC COM | Common | 14170510 | 2415869 | 49123 | PENSION | X | 0 | 0 |
| CARNIVAL CORP PAIRED CTF | Common | 14365830 | 1943164 | 41021 | PENSION | X | 0 | 0 |
| CATERPILLAR INC DEL COM | Common | 14912310 | 4216539 | 58718 | PENSION | X | 0 | 0 |
| CELGENE CORP COM | Common | 15102010 | 1739437 | 39336 | PENSION | X | 0 | 0 |
| CENDANT CORP COM | Common | 15131310 | 1198971 | 69105 | PENSION | X | 0 | 0 |
| CENTEX CORP COM | Common | 15231210 | 929230 | 14990 | PENSION | X | 0 | 0 |
| CHESAPEAKE ENERGY CORP COM | Common | 16516710 | 378616 | 12054 | PENSION | X | 0 | 0 |
| CHEVRON CORP COM | Common | 16676410 | 10690305 | 184411 | PENSION | X | 0 | 0 |
| CHICAGO MERCANTILE HLDGS INC CL A | Common | 16776010 | 550872 | 1231 | PENSION | X | 0 | 0 |
| CHICOS FAS INC COM | Common | 16861510 | 281513 | 6927 | PENSION | X | 0 | 0 |
| CHUBB CORP COM | Common | 17123210 | 618832 | 6484 | PENSION | X | 0 | 0 |
| CHUNGHWA TELECOM CO LTD SPONSORED ADR | Common | 17133Q20 | 2922828 | 149200 | PENSION | X | 0 | 0 |
| CINERGY CORP COM | Common | 17247410 | 340438 | 7497 | PENSION | X | 0 | 0 |
| CISCO SYS INC COM | Common | 17275R10 | 10870560 | 501641 | PENSION | X | 0 | 0 |
| CINTAS CORP COM | Common | 17290810 | 255506 | 5995 | PENSION | X | 0 | 0 |
| CITIGROUP INC COM | Common | 17296710 | 18081060 | 382830 | PENSION | X | 0 | 0 |
| CLEAR CHANNEL COMMUNICATIONS COM | Common | 18450210 | 505122 | 17412 | PENSION | X | 0 | 0 |
| CLOROX CO DEL COM | Common | 18905410 | 2829289 | 47273 | PENSION | X | 0 | 0 |
| COACH INC COM | Common | 18975410 | 2034998 | 58849 | PENSION | X | 0 | 0 |
| COCA COLA CO COM | Common | 19121610 | 6957328 | 166165 | PENSION | X | 0 | 0 |
| COGNIZANT TECHNOLOGY SOLUTIONS CL A | Common | 19244610 | 339152 | 5701 | PENSION | X | 0 | 0 |
| COMCAST CORP NEW CL A | Common | 20030N10 | 2094003 | 80046 | PENSION | X | 0 | 0 |
| COMCAST CORP NEW CL A SPL | Common | 20030N20 | 1858986 | 71171 | PENSION | X | 0 | 0 |
| COMERICA INC COM | Common | 20034010 | 399007 | 6883 | PENSION | X | 0 | 0 |
| COMMERCE BANCORP INC NJ COM | Common | 20051910 | 289681 | 7904 | PENSION | X | 0 | 0 |
| COMPASS BANCSHARES INC COM | Common | 20449H10 | 286401 | 5659 | PENSION | X | 0 | 0 |
| COMPUTER SCIENCES CORP COM | Common | 20536310 | 420624 | 7572 | PENSION | X | 0 | 0 |
| CONAGRA FOODS INC COM | Common | 20588710 | 452634 | 21092 | PENSION | X | 0 | 0 |
| CONSOL ENERGY INC COM | Common | 20854P10 | 263787 | 3557 | PENSION | X | 0 | 0 |
| CONSOLIDATED EDISON INC COM | Common | 20911510 | 314200 | 7223 | PENSION | X | 0 | 0 |
| CONSTELLATION BRANDS INC CL A | Common | 21036P10 | 1401271 | 55939 | PENSION | X | 0 | 0 |
| CONSTELLATION ENERGY CORP COM | Common | 21037110 | 379468 | 6936 | PENSION | X | 0 | 0 |

| | | | | | | | | |
|--|--------|----------|----------|--------|---------|---|---|---|
| CORNING INC COM | Common | 21935010 | 4477043 | 166371 | PENSION | X | 0 | 0 |
| COSTCO WHSL CORP NEW COM | Common | 22160K10 | 2959844 | 54650 | PENSION | X | 0 | 0 |
| COUNTRYWIDE FINANCIAL CORP COM | Common | 22237210 | 759946 | 20707 | PENSION | X | 0 | 0 |
| COVENTRY HEALTH CARE INC COM | Common | 22286210 | 321666 | 5959 | PENSION | X | 0 | 0 |
| CROWN CASTLE INTL CORP COM | Common | 22822710 | 212568 | 7498 | PENSION | X | 0 | 0 |
| D R HORTON INC COM | Common | 23331A10 | 1286444 | 38725 | PENSION | X | 0 | 0 |
| DTE ENERGY CO COM | Common | 23333110 | 317833 | 7928 | PENSION | X | 0 | 0 |
| DANAHER CORP DEL COM | Common | 23585110 | 561082 | 8829 | PENSION | X | 0 | 0 |
| DARDEN RESTAURANTS INC COM | Common | 23719410 | 257832 | 6284 | PENSION | X | 0 | 0 |
| DAVITA INC COM | Common | 23918K10 | 294487 | 4891 | PENSION | X | 0 | 0 |
| DEERE & CO COM | Common | 24419910 | 649395 | 8215 | PENSION | X | 0 | 0 |
| DELL INC COM | Common | 24702R10 | 5935691 | 199452 | PENSION | X | 0 | 0 |
| DENTSPLY INTL INC NEW COM | Common | 24903010 | 307032 | 5280 | PENSION | X | 0 | 0 |
| DEVELOPERS DIVERSIFIED RLTY CO COM | Common | 25159110 | 284316 | 5193 | PENSION | X | 0 | 0 |
| DEVON ENERGY CORP NEW COM | Common | 25179M10 | 2893891 | 47309 | PENSION | X | 0 | 0 |
| DIRECTV GROUP INC COM | Common | 25459L10 | 471811 | 28769 | PENSION | X | 0 | 0 |
| DISNEY WALT CO COM | Common | 25468710 | 7063867 | 253276 | PENSION | X | 0 | 0 |
| DOLLAR GEN CORP COM | Common | 25666910 | 215079 | 12172 | PENSION | X | 0 | 0 |
| DOMINION RES INC VA NEW COM | Common | 25746U10 | 2258523 | 32718 | PENSION | X | 0 | 0 |
| DONNELLEY R R & SONS CO COM | Common | 25786710 | 279232 | 8534 | PENSION | X | 0 | 0 |
| DOVER CORP COM | Common | 26000310 | 390908 | 8050 | PENSION | X | 0 | 0 |
| DOW CHEM CO COM | Common | 26054310 | 3124576 | 76960 | PENSION | X | 0 | 0 |
| DU PONT E I DE NEMOURS & CO COM | Common | 26353410 | 3179172 | 75318 | PENSION | X | 0 | 0 |
| DUKE ENERGY CORP COM | Common | 26439910 | 2587091 | 88751 | PENSION | X | 0 | 0 |
| DUKE REALTY CORP COM NEW | Common | 26441150 | 327129 | 8620 | PENSION | X | 0 | 0 |
| E M C CORP MASS COM | Common | 26864810 | 3138661 | 230276 | PENSION | X | 0 | 0 |
| ENSCO INTL INC COM | Common | 26874Q10 | 324906 | 6315 | PENSION | X | 0 | 0 |
| EOG RES INC COM | Common | 26875P10 | 585720 | 8135 | PENSION | X | 0 | 0 |
| EAST WEST BANCORP INC COM | Common | 27579R10 | 498605 | 12934 | PENSION | X | 0 | 0 |
| EASTMAN KODAK CO COM | Common | 27746110 | 363235 | 12772 | PENSION | X | 0 | 0 |
| EATON CORP COM | Common | 27805810 | 900595 | 12342 | PENSION | X | 0 | 0 |
| EBAY INC COM | Common | 27864210 | 3732651 | 95562 | PENSION | X | 0 | 0 |
| ECHOSTAR COMMUNICATIONS NEW CL A | Common | 27876210 | 305570 | 10230 | PENSION | X | 0 | 0 |
| ECOLAB INC COM | Common | 27886510 | 1283023 | 33587 | PENSION | X | 0 | 0 |
| EDISON INTL COM | Common | 28102010 | 447626 | 10870 | PENSION | X | 0 | 0 |
| EL PASO CORP COM | Common | 28336L10 | 273426 | 22691 | PENSION | X | 0 | 0 |
| ELECTRONIC ARTS INC COM | Common | 28551210 | 557377 | 10186 | PENSION | X | 0 | 0 |
| ELECTRONIC DATA SYS NEW COM | Common | 28566110 | 490479 | 18281 | PENSION | X | 0 | 0 |
| EMERSON ELEC CO COM | Common | 29101110 | 2453369 | 29336 | PENSION | X | 0 | 0 |
| ENTERGY CORP NEW COM | Common | 29364G10 | 1952449 | 28321 | PENSION | X | 0 | 0 |
| EQUITABLE RES INC COM | Common | 29454910 | 282550 | 7739 | PENSION | X | 0 | 0 |
| EQUITY OFFICE PROPERTIES TRUST COM | Common | 29474110 | 3154404 | 93937 | PENSION | X | 0 | 0 |
| EQUITY RESIDENTIAL SH BEN INT | Common | 29476L10 | 3414593 | 72977 | PENSION | X | 0 | 0 |
| EXELON CORP COM | Common | 30161N10 | 4785757 | 90468 | PENSION | X | 0 | 0 |
| EXPEDITORS INTL WASH INC COM | Common | 30213010 | 428062 | 4955 | PENSION | X | 0 | 0 |
| EXPRESS SCRIPTS INC COM | Common | 30218210 | 372256 | 4235 | PENSION | X | 0 | 0 |
| EXXON MOBIL CORP COM | Common | 30231G10 | 27284998 | 448324 | PENSION | X | 0 | 0 |
| FPL GROUP INC COM | Common | 30257110 | 471364 | 11743 | PENSION | X | 0 | 0 |
| FASTENAL CO COM | Common | 31190010 | 305011 | 6443 | PENSION | X | 0 | 0 |
| FREDDIE MAC | Common | 31340030 | 3806400 | 62400 | PENSION | X | 0 | 0 |
| FANNIE MAE | Common | 31358610 | 4393980 | 85486 | PENSION | X | 0 | 0 |
| FEDERATED DEPT STORES INC DEL COM | Common | 31410H10 | 2244312 | 30744 | PENSION | X | 0 | 0 |
| FEDEX CORP COM | Common | 31428X10 | 3184456 | 28196 | PENSION | X | 0 | 0 |
| FIFTH THIRD BANCORP COM | Common | 31677310 | 645504 | 16400 | PENSION | X | 0 | 0 |
| FIRST DATA CORP COM | Common | 31996310 | 3759224 | 80291 | PENSION | X | 0 | 0 |
| FISERV INC COM | Common | 33773810 | 279298 | 6564 | PENSION | X | 0 | 0 |
| FIRSTENERGY CORP COM | Common | 33793210 | 528853 | 10815 | PENSION | X | 0 | 0 |
| FISHER SCIENTIFIC INTL INC COM NEW | Common | 33803220 | 305952 | 4496 | PENSION | X | 0 | 0 |
| FLUOR CORP COM | Common | 34341210 | 296010 | 3450 | PENSION | X | 0 | 0 |
| FORD MTR CO DEL COM PAR 0.01 | Common | 34537086 | 1534584 | 192787 | PENSION | X | 0 | 0 |
| FORTUNE BRANDS INC COM | Common | 34963110 | 2711425 | 33628 | PENSION | X | 0 | 0 |
| FRANKLIN RES INC COM | Common | 35461310 | 3036035 | 32216 | PENSION | X | 0 | 0 |
| FREEPORT-MCMORAN COPPER & GOLD CL B | Common | 35671D85 | 3264278 | 54614 | PENSION | X | 0 | 0 |
| GANNETT INC COM | Common | 36473010 | 1429990 | 23865 | PENSION | X | 0 | 0 |
| GAP INC DEL COM | Common | 36476010 | 1464661 | 78408 | PENSION | X | 0 | 0 |
| GATEWAY INC COM | Common | 36762610 | 656318 | 299689 | PENSION | X | 0 | 0 |
| GENENTECH INC COM NEW | Common | 36871040 | 3442683 | 40737 | PENSION | X | 0 | 0 |
| GENERAL DYNAMICS CORP COM | Common | 36955010 | 705571 | 11028 | PENSION | X | 0 | 0 |

| | | | | | | | | |
|---------------------------------------|--------|----------|----------|--------|---------|---|---|---|
| GENERAL ELEC CO COM | Common | 36960410 | 28080293 | 807369 | PENSION | X | 0 | 0 |
| GENERAL GROWTH PPTYS INC COM | Common | 37002110 | 414906 | 8490 | PENSION | X | 0 | 0 |
| GENERAL MLS INC COM | Common | 37033410 | 4255599 | 83970 | PENSION | X | 0 | 0 |
| GENUINE PARTS CO COM | Common | 37246010 | 342268 | 7809 | PENSION | X | 0 | 0 |
| GENWORTH FINL INC COM CL A | Common | 37247D10 | 1534671 | 45907 | PENSION | X | 0 | 0 |
| GENZYME CORP COM GENL DIV | Common | 37291710 | 1847810 | 27489 | PENSION | X | 0 | 0 |
| GILEAD SCIENCES INC COM | Common | 37555810 | 2926019 | 47027 | PENSION | X | 0 | 0 |
| GOLDEN WEST FINL CORP DEL COM | Common | 38131710 | 595007 | 8763 | PENSION | X | 0 | 0 |
| GOLDMAN SACHS GROUP INC COM | Common | 38141G10 | 5692782 | 36269 | PENSION | X | 0 | 0 |
| GOOGLE INC CL A | Common | 38259P50 | 6795750 | 17425 | PENSION | X | 0 | 0 |
| GRAINGER W W INC COM | Common | 38480210 | 1011423 | 13423 | PENSION | X | 0 | 0 |
| GUIDANT CORP COM | Common | 40169810 | 898236 | 11507 | PENSION | X | 0 | 0 |
| HCA INC COM | Common | 40411910 | 1470225 | 32108 | PENSION | X | 0 | 0 |
| HALLIBURTON CO COM | Common | 40621610 | 3482104 | 47687 | PENSION | X | 0 | 0 |
| HARLEY DAVIDSON INC COM | Common | 41282210 | 554545 | 10689 | PENSION | X | 0 | 0 |
| HARMAN INTL INDS INC COM | Common | 41308610 | 308719 | 2778 | PENSION | X | 0 | 0 |
| HARRAHS ENTMT INC COM | Common | 41361910 | 1031176 | 13227 | PENSION | X | 0 | 0 |
| HARTFORD FINL SVCS GROUP INC COM | Common | 41651510 | 3255992 | 40422 | PENSION | X | 0 | 0 |
| HEALTH MGMT ASSOC INC NEW CL A | Common | 42193310 | 249478 | 11566 | PENSION | X | 0 | 0 |
| HEALTH NET INC COM | Common | 42222G10 | 238752 | 4698 | PENSION | X | 0 | 0 |
| HEINZ H J CO COM | Common | 42307410 | 445825 | 11757 | PENSION | X | 0 | 0 |
| HERSHEY CO COM | Common | 42786610 | 382793 | 7329 | PENSION | X | 0 | 0 |
| HEWLETT PACKARD CO COM | Common | 42823610 | 7781804 | 236529 | PENSION | X | 0 | 0 |
| HILTON HOTELS CORP COM | Common | 43284810 | 894868 | 35148 | PENSION | X | 0 | 0 |
| HOME DEPOT INC COM | Common | 43707610 | 5822933 | 137658 | PENSION | X | 0 | 0 |
| HONEYWELL INTL INC COM | Common | 43851610 | 2630312 | 61499 | PENSION | X | 0 | 0 |
| HOST MARRIOTT CORP NEW COM | Common | 44107P10 | 330095 | 15425 | PENSION | X | 0 | 0 |
| HUDSON CITY BANCORP COM | Common | 44368310 | 357368 | 26890 | PENSION | X | 0 | 0 |
| HUNTINGTON BANCSHARES INC COM | Common | 44615010 | 318443 | 13197 | PENSION | X | 0 | 0 |
| IAC INTERACTIVECORP COM NEW | Common | 44919P30 | 268530 | 9112 | PENSION | X | 0 | 0 |
| IMS HEALTH INC COM | Common | 44993410 | 297695 | 11552 | PENSION | X | 0 | 0 |
| ITT INDS INC IND COM | Common | 45091110 | 367566 | 6538 | PENSION | X | 0 | 0 |
| ILLINOIS TOOL WKS INC COM | Common | 45230810 | 2685508 | 27884 | PENSION | X | 0 | 0 |
| INTEL CORP COM | Common | 45814010 | 9638022 | 498089 | PENSION | X | 0 | 0 |
| INTERNATIONAL BUSINESS MACHS COM | Common | 45920010 | 10338439 | 125360 | PENSION | X | 0 | 0 |
| INTERNATIONAL GAME TECHNOLOGY COM | Common | 45990210 | 468531 | 13303 | PENSION | X | 0 | 0 |
| INTL PAPER CO COM | Common | 46014610 | 2288810 | 66208 | PENSION | X | 0 | 0 |
| INTERPUBLIC GROUP COS INC COM | Common | 46069010 | 200760 | 21000 | PENSION | X | 0 | 0 |
| INTUIT COM | Common | 46120210 | 359989 | 6768 | PENSION | X | 0 | 0 |
| INTUITIVE SURGICAL INC COM NEW | Common | 46120E60 | 3683016 | 31212 | PENSION | X | 0 | 0 |
| INVESTORS FINL SERVICES CORP COM | Common | 46191510 | 526959 | 11243 | PENSION | X | 0 | 0 |
| JPMORGAN CHASE & CO COM | Common | 46625H10 | 11749517 | 282169 | PENSION | X | 0 | 0 |
| JABIL CIRCUIT INC COM | Common | 46631310 | 340179 | 7937 | PENSION | X | 0 | 0 |
| JOHNSON & JOHNSON COM | Common | 47816010 | 12807213 | 216265 | PENSION | X | 0 | 0 |
| JOHNSON Ctls INC COM | Common | 47836610 | 2534239 | 33376 | PENSION | X | 0 | 0 |
| JUNIPER NETWORKS COM | Common | 48203R10 | 938639 | 49092 | PENSION | X | 0 | 0 |
| KLA-TENCOR CORP COM | Common | 48248010 | 1154063 | 23864 | PENSION | X | 0 | 0 |
| KB HOME COM | Common | 48666K10 | 224375 | 3453 | PENSION | X | 0 | 0 |
| KELLOGG CO COM | Common | 48783610 | 400984 | 9105 | PENSION | X | 0 | 0 |
| KERR MCGEE CORP COM | Common | 49238610 | 384150 | 3884 | PENSION | X | 0 | 0 |
| KEYCORP NEW COM | Common | 49326710 | 550491 | 14959 | PENSION | X | 0 | 0 |
| KEYSPAN CORP COM | Common | 49337W10 | 307546 | 7525 | PENSION | X | 0 | 0 |
| KIMBERLY CLARK CORP COM | Common | 49436810 | 923066 | 15970 | PENSION | X | 0 | 0 |
| KIMCO REALTY CORP COM | Common | 49446R10 | 322478 | 7935 | PENSION | X | 0 | 0 |
| KINDER MORGAN INC KANS COM | Common | 49455P10 | 295287 | 3210 | PENSION | X | 0 | 0 |
| KOHL'S CORP COM | Common | 50025510 | 581731 | 10974 | PENSION | X | 0 | 0 |
| KRAFT FOODS INC CL A | Common | 50075N10 | 291188 | 9607 | PENSION | X | 0 | 0 |
| KROGER CO COM | Common | 50104410 | 512563 | 25175 | PENSION | X | 0 | 0 |
| L-3 COMMUNICATIONS HLDGS INC COM | Common | 50242410 | 2598579 | 30290 | PENSION | X | 0 | 0 |
| LABORATORY CORP AMER HLDGS COM NEW | Common | 50540R40 | 325850 | 5572 | PENSION | X | 0 | 0 |
| LAUDER ESTEE COS INC CL A | Common | 51843910 | 472052 | 12693 | PENSION | X | 0 | 0 |
| LEGG MASON INC COM | Common | 52490110 | 544934 | 4348 | PENSION | X | 0 | 0 |
| LEHMAN BROS HLDGS INC COM | Common | 52490810 | 3722659 | 25757 | PENSION | X | 0 | 0 |
| LENNAR CORP CL A | Common | 52605710 | 1148910 | 19028 | PENSION | X | 0 | 0 |
| LEXMARK INTL NEW CL A | Common | 52977110 | 235386 | 5187 | PENSION | X | 0 | 0 |
| LIBERTY GLOBAL INC COM SER A | Common | 53055510 | 276447 | 13505 | PENSION | X | 0 | 0 |
| LIBERTY MEDIA CORP NEW COM SER A | Common | 53071810 | 2791679 | 340034 | PENSION | X | 0 | 0 |
| LIBERTY PPTY TR SH BEN INT | Common | 53117210 | 267915 | 5681 | PENSION | X | 0 | 0 |

| | | | | | | | | |
|----------------------------------|--------|----------|----------|--------|---------|---|---|---|
| LILLY ELI & CO COM | Common | 53245710 | 4475926 | 80939 | PENSION | X | 0 | 0 |
| LIMITED BRANDS INC COM | Common | 53271610 | 348530 | 14249 | PENSION | X | 0 | 0 |
| LINCOLN NATL CORP IND COM | Common | 53418710 | 377326 | 6912 | PENSION | X | 0 | 0 |
| LINEAR TECHNOLOGY CORP COM | Common | 53567810 | 412330 | 11754 | PENSION | X | 0 | 0 |
| LOCKHEED MARTIN CORP COM | Common | 53983010 | 2668993 | 35525 | PENSION | X | 0 | 0 |
| LOWES COS INC COM | Common | 54866110 | 5102294 | 79179 | PENSION | X | 0 | 0 |
| LUCENT TECHNOLOGIES INC COM | Common | 54946310 | 496924 | 162926 | PENSION | X | 0 | 0 |
| M & T BK CORP COM | Common | 55261F10 | 259782 | 2276 | PENSION | X | 0 | 0 |
| MBIA INC COM | Common | 55262C10 | 310872 | 5170 | PENSION | X | 0 | 0 |
| MGIC INVT CORP WIS COM | Common | 55284810 | 283310 | 4252 | PENSION | X | 0 | 0 |
| MACERICH CO COM | Common | 55438210 | 299645 | 4052 | PENSION | X | 0 | 0 |
| MANPOWER INC COM | Common | 56418H10 | 1730038 | 30256 | PENSION | X | 0 | 0 |
| MARATHON OIL CORP COM | Common | 56584910 | 4547806 | 59706 | PENSION | X | 0 | 0 |
| MARSH & MCLENNAN COS INC COM | Common | 57174810 | 515326 | 17552 | PENSION | X | 0 | 0 |
| MARSHALL & ILSLEY CORP COM | Common | 57183410 | 332253 | 7624 | PENSION | X | 0 | 0 |
| MARRIOTT INTL INC NEW CL A | Common | 57190320 | 1456652 | 21234 | PENSION | X | 0 | 0 |
| MASCO CORP COM | Common | 57459910 | 1213469 | 37349 | PENSION | X | 0 | 0 |
| MATTEL INC COM | Common | 57708110 | 353607 | 19504 | PENSION | X | 0 | 0 |
| MAXIM INTEGRATED PRODS INC COM | Common | 57772K10 | 2072375 | 55784 | PENSION | X | 0 | 0 |
| MCDONALDS CORP COM | Common | 58013510 | 3287530 | 95679 | PENSION | X | 0 | 0 |
| MCGRAW HILL COS INC COM | Common | 58064510 | 3707962 | 64352 | PENSION | X | 0 | 0 |
| MCKESSON CORP | Common | 58155Q10 | 545696 | 10468 | PENSION | X | 0 | 0 |
| MEADWESTVACO CORP COM | Common | 58333410 | 244124 | 8939 | PENSION | X | 0 | 0 |
| MEDCO HEALTH SOLUTIONS INC COM | Common | 58405U10 | 2161084 | 37768 | PENSION | X | 0 | 0 |
| MEDICINES CO COM | Common | 58468810 | 533688 | 25945 | PENSION | X | 0 | 0 |
| MEDIMMUNE INC COM | Common | 58469910 | 339389 | 9278 | PENSION | X | 0 | 0 |
| MEDTRONIC INC COM | Common | 58505510 | 4927571 | 97095 | PENSION | X | 0 | 0 |
| MELLON FINL CORP COM | Common | 58551A10 | 509685 | 14317 | PENSION | X | 0 | 0 |
| MERCK & CO INC COM | Common | 58933110 | 6295882 | 178708 | PENSION | X | 0 | 0 |
| MERRILL LYNCH & CO INC COM | Common | 59018810 | 6019548 | 76429 | PENSION | X | 0 | 0 |
| METLIFE INC COM | Common | 59156R10 | 1080827 | 22345 | PENSION | X | 0 | 0 |
| MICROSOFT CORP COM | Common | 59491810 | 20688198 | 760316 | PENSION | X | 0 | 0 |
| MICROCHIP TECHNOLOGY INC COM | Common | 59501710 | 317625 | 8750 | PENSION | X | 0 | 0 |
| MICRON TECHNOLOGY INC COM | Common | 59511210 | 364938 | 24792 | PENSION | X | 0 | 0 |
| MOHAWK INDS INC COM | Common | 60819010 | 237478 | 2942 | PENSION | X | 0 | 0 |
| MONSANTO CO NEW COM | Common | 61166W10 | 2403001 | 28354 | PENSION | X | 0 | 0 |
| MOODYS CORP COM | Common | 61536910 | 602264 | 8428 | PENSION | X | 0 | 0 |
| MORGAN STANLEY COM NEW | Common | 61744644 | 5754751 | 91607 | PENSION | X | 0 | 0 |
| MOTOROLA INC COM | Common | 62007610 | 4947414 | 215950 | PENSION | X | 0 | 0 |
| NII HLDGS INC CL B NEW | Common | 62913F20 | 339549 | 5758 | PENSION | X | 0 | 0 |
| NTL INC NEW COM | Common | 62941W10 | 305596 | 10498 | PENSION | X | 0 | 0 |
| NVR INC COM | Common | 62944T10 | 220207 | 298 | PENSION | X | 0 | 0 |
| NATIONAL CITY CORP COM | Common | 63540510 | 710110 | 20347 | PENSION | X | 0 | 0 |
| NATIONAL-OILWELL INC COM | Common | 63707110 | 366317 | 5713 | PENSION | X | 0 | 0 |
| NATIONAL SEMICONDUCTOR CORP COM | Common | 63764010 | 374197 | 13441 | PENSION | X | 0 | 0 |
| NETWORK APPLIANCE INC COM | Common | 64120L10 | 1530518 | 42479 | PENSION | X | 0 | 0 |
| NEW YORK TIMES CO CL A | Common | 65011110 | 352872 | 13942 | PENSION | X | 0 | 0 |
| NEWELL RUBBERMAID INC COM | Common | 65122910 | 307544 | 12209 | PENSION | X | 0 | 0 |
| NEWMONT MINING CORP COM | Common | 65163910 | 2732838 | 52666 | PENSION | X | 0 | 0 |
| NEWS CORP CL A | Common | 65248E10 | 1094050 | 65867 | PENSION | X | 0 | 0 |
| NEWS CORP CL B | Common | 65248E20 | 306263 | 17441 | PENSION | X | 0 | 0 |
| NIKE INC CL B | Common | 65410610 | 1779611 | 20912 | PENSION | X | 0 | 0 |
| NISOURCE INC COM | Common | 65473P10 | 233197 | 11533 | PENSION | X | 0 | 0 |
| NOBLE ENERGY INC COM | Common | 65504410 | 319210 | 7268 | PENSION | X | 0 | 0 |
| NORFOLK SOUTHERN CORP COM | Common | 65584410 | 764063 | 14131 | PENSION | X | 0 | 0 |
| NORTH FORK BANCORPORATION NY COM | Common | 65942410 | 556332 | 19297 | PENSION | X | 0 | 0 |
| NORTHERN TR CORP COM | Common | 66585910 | 380100 | 7240 | PENSION | X | 0 | 0 |
| NORTHROP GRUMMAN CORP COM | Common | 66680710 | 763209 | 11176 | PENSION | X | 0 | 0 |
| NUCOR CORP COM | Common | 67034610 | 553186 | 5279 | PENSION | X | 0 | 0 |
| NVIDIA CORP COM | Common | 67066G10 | 350431 | 6120 | PENSION | X | 0 | 0 |
| OCCIDENTAL PETE CORP DEL COM | Common | 67459910 | 4194172 | 45269 | PENSION | X | 0 | 0 |
| OFFICE DEPOT INC COM | Common | 67622010 | 422636 | 11349 | PENSION | X | 0 | 0 |
| OMNICARE INC COM | Common | 68190410 | 249984 | 4546 | PENSION | X | 0 | 0 |
| OMNICOM GROUP INC COM | Common | 68191910 | 1972692 | 23696 | PENSION | X | 0 | 0 |
| ORACLE CORP COM | Common | 68389X10 | 6075663 | 443803 | PENSION | X | 0 | 0 |
| PG&E CORP COM | Common | 69331C10 | 1533010 | 39409 | PENSION | X | 0 | 0 |
| PNC FINL SVCS GROUP INC COM | Common | 69347510 | 2991660 | 44446 | PENSION | X | 0 | 0 |
| PPG INDS INC COM | Common | 69350610 | 2084088 | 32898 | PENSION | X | 0 | 0 |
| PPL CORP COM | Common | 69351T10 | 2760748 | 93903 | PENSION | X | 0 | 0 |
| PACCAR INC COM | Common | 69371810 | 435918 | 6185 | PENSION | X | 0 | 0 |
| PARKER HANNIFIN CORP COM | Common | 70109410 | 3302833 | 40973 | PENSION | X | 0 | 0 |
| PAYCHEX INC COM | Common | 70432610 | 2437276 | 58504 | PENSION | X | 0 | 0 |
| PEABODY ENERGY CORP COM | Common | 70454910 | 479600 | 9514 | PENSION | X | 0 | 0 |

| | | | | | | | | |
|---|--------|----------|----------|--------|---------|---|---|---|
| J C PENNY CORPORATION | Common | 70816010 | 3129962 | 51812 | PENSION | X | 0 | 0 |
| PEPSICO INC COM | Common | 71344810 | 7220744 | 124948 | PENSION | X | 0 | 0 |
| PETSMART INC COM | Common | 71676810 | 1291626 | 45900 | PENSION | X | 0 | 0 |
| PFIZER INC COM | Common | 71708110 | 14579371 | 585047 | PENSION | X | 0 | 0 |
| PHARMACEUTICAL PROD DEV INC COM | Common | 71712410 | 2876921 | 83124 | PENSION | X | 0 | 0 |
| PHELPS DODGE CORP COM | Common | 71726510 | 553080 | 6868 | PENSION | X | 0 | 0 |
| PINNACLE WEST CAP CORP COM | Common | 72348410 | 960413 | 24563 | PENSION | X | 0 | 0 |
| PIONEER NAT RES CO COM | Common | 72378710 | 222002 | 5017 | PENSION | X | 0 | 0 |
| PITNEY BOWES INC COM | Common | 72447910 | 1230888 | 28672 | PENSION | X | 0 | 0 |
| PLUM CREEK TIMBER CO INC COM | Common | 72925110 | 264529 | 7163 | PENSION | X | 0 | 0 |
| PRAXAIR INC COM | Common | 74005P10 | 2416342 | 43814 | PENSION | X | 0 | 0 |
| PRICE T ROWE GROUP INC COM | Common | 74144T10 | 360469 | 4609 | PENSION | X | 0 | 0 |
| PROCTER & GAMBLE CO COM | Common | 74271810 | 15548353 | 269843 | PENSION | X | 0 | 0 |
| PROGRESS ENERGY INC COM | Common | 74326310 | 358129 | 8143 | PENSION | X | 0 | 0 |
| PROGRESSIVE CORP OHIO COM | Common | 74331510 | 634630 | 6087 | PENSION | X | 0 | 0 |
| PROLOGIS SH BEN INT | Common | 74341010 | 496747 | 9285 | PENSION | X | 0 | 0 |
| PRUDENTIAL FINL INC COM | Common | 74432010 | 5213453 | 68770 | PENSION | X | 0 | 0 |
| PUBLIC SVC ENTERPRISE GROUP COM | Common | 74457310 | 518724 | 8100 | PENSION | X | 0 | 0 |
| PULTE CORP COM | Common | 74586710 | 1231092 | 32043 | PENSION | X | 0 | 0 |
| QUALCOMM INC COM | Common | 74752510 | 8361885 | 165222 | PENSION | X | 0 | 0 |
| QUEST DIAGNOSTICS INC COM | Common | 74834L10 | 307389 | 5992 | PENSION | X | 0 | 0 |
| QUESTAR CORP COM | Common | 74835610 | 298132 | 4256 | PENSION | X | 0 | 0 |
| QWEST COMMUNICATIONS INTL INC COM | Common | 74912110 | 401771 | 59084 | PENSION | X | 0 | 0 |
| RADIAN GROUP INC COM | Common | 75023610 | 279921 | 4646 | PENSION | X | 0 | 0 |
| RAYTHEON CO COM NEW | Common | 75511150 | 700664 | 15285 | PENSION | X | 0 | 0 |
| REGIONS FINANCIAL CORP NEW COM | Common | 7591EP10 | 565428 | 16077 | PENSION | X | 0 | 0 |
| REPUBLIC SVCS INC COM | Common | 76075910 | 279460 | 6574 | PENSION | X | 0 | 0 |
| ROBERT HALF INTL INC COM | Common | 77032310 | 302393 | 7832 | PENSION | X | 0 | 0 |
| ROCKWELL AUTOMATION INC COM | Common | 77390310 | 3523446 | 48998 | PENSION | X | 0 | 0 |
| ROCKWELL COLLINS INC COM | Common | 77434110 | 383236 | 6801 | PENSION | X | 0 | 0 |
| ROHM & HAAS CO COM | Common | 77537110 | 749519 | 15337 | PENSION | X | 0 | 0 |
| SLM CORP COM | Common | 78442P10 | 710175 | 13673 | PENSION | X | 0 | 0 |
| SAFECO CORP COM | Common | 78642910 | 1911695 | 38074 | PENSION | X | 0 | 0 |
| SAFEWAY INC COM NEW | Common | 78651420 | 397724 | 15833 | PENSION | X | 0 | 0 |
| ST JOE CO COM | Common | 79014810 | 227795 | 3625 | PENSION | X | 0 | 0 |
| ST JUDE MED INC COM | Common | 79084910 | 2114698 | 51578 | PENSION | X | 0 | 0 |
| ST PAUL TRAVELLERS | Common | 79286010 | 3849067 | 92105 | PENSION | X | 0 | 0 |
| SANDISK CORP COM | Common | 80004C10 | 386246 | 6715 | PENSION | X | 0 | 0 |
| SARA LEE CORP COM | Common | 80311110 | 490448 | 27430 | PENSION | X | 0 | 0 |
| SCHLUMBERGER LTD COM | Common | 80685710 | 6565312 | 51871 | PENSION | X | 0 | 0 |
| SCHWAB CHARLES CORP NEW COM | Common | 80851310 | 666526 | 38729 | PENSION | X | 0 | 0 |
| SEARS HLDGS CORP COM | Common | 81235010 | 536894 | 4060 | PENSION | X | 0 | 0 |
| SEMPRA ENERGY COM | Common | 81685110 | 1807479 | 38904 | PENSION | X | 0 | 0 |
| SHERWIN WILLIAMS CO COM | Common | 82434810 | 280819 | 5680 | PENSION | X | 0 | 0 |
| SILICONWARE PRECISION INDS LTD SPONSD AD | Common | 82708486 | 3217956 | 498908 | PENSION | X | 0 | 0 |
| SIMON PPTY GROUP INC NEW COM | Common | 82880610 | 3173844 | 37721 | PENSION | X | 0 | 0 |
| SIRIUS SATELLITE RADIO INC COM | Common | 82966U10 | 222321 | 43764 | PENSION | X | 0 | 0 |
| SMITH INTL INC COM | Common | 83211010 | 1974648 | 50684 | PENSION | X | 0 | 0 |
| SOUTHERN CO COM | Common | 84258710 | 1973671 | 60228 | PENSION | X | 0 | 0 |
| SOUTHWEST AIRLS CO COM | Common | 84474110 | 1100646 | 61181 | PENSION | X | 0 | 0 |
| SOVEREIGN BANCORP INC COM | Common | 84590510 | 330972 | 15106 | PENSION | X | 0 | 0 |
| SPRINT NEXTEL CORPORATION | Common | 85206110 | 7820062 | 302634 | PENSION | X | 0 | 0 |
| STAPLES INC COM | Common | 85503010 | 646932 | 25350 | PENSION | X | 0 | 0 |
| STARBUCKS CORP COM | Common | 85524410 | 2546684 | 67659 | PENSION | X | 0 | 0 |
| STARWOOD HOTELS&RESORTS WRLDWD PAIRD CTF | Common | 85590A20 | 1026109 | 15150 | PENSION | X | 0 | 0 |
| STATE STR CORP COM | Common | 85747710 | 642250 | 10628 | PENSION | X | 0 | 0 |
| STRYKER CORP COM | Common | 86366710 | 1262448 | 28472 | PENSION | X | 0 | 0 |
| SUN MICROSYSTEMS INC COM | Common | 86681010 | 668510 | 130314 | PENSION | X | 0 | 0 |
| SUNOCO INC COM | Common | 86764P10 | 378696 | 4882 | PENSION | X | 0 | 0 |
| SUNTRUST BKS INC COM | Common | 86791410 | 762306 | 10477 | PENSION | X | 0 | 0 |
| SYMANTEC CORP COM | Common | 87150310 | 853045 | 50686 | PENSION | X | 0 | 0 |
| SYNOVUS FINL CORP COM | Common | 87161C10 | 290513 | 10724 | PENSION | X | 0 | 0 |
| SYSCO CORP COM | Common | 87182910 | 686607 | 21423 | PENSION | X | 0 | 0 |
| TJX COS INC NEW COM | Common | 87254010 | 449837 | 18124 | PENSION | X | 0 | 0 |
| TXU CORP COM | Common | 87316810 | 2152687 | 48094 | PENSION | X | 0 | 0 |
| TAIWAN SEMICONDUCTOR MFG LTD SPONSORED A | Common | 87403910 | 3890564 | 386736 | PENSION | X | 0 | 0 |
| TARGET CORP COM | Common | 87612E10 | 3755954 | 72216 | PENSION | X | 0 | 0 |
| TELLABS INC COM | Common | 87966410 | 278917 | 17542 | PENSION | X | 0 | 0 |
| TEXAS INSTRS INC COM | Common | 88250810 | 4807670 | 148065 | PENSION | X | 0 | 0 |

| | | | | | | | | |
|--------------------------------|--------|----------|---------|--------|---------|---|---|---|
| TEXTRON INC COM | Common | 88320310 | 434263 | 4650 | PENSION | X | 0 | 0 |
| THERMO ELECTRON CORP COM | Common | 88355610 | 313113 | 8442 | PENSION | X | 0 | 0 |
| 3M CO COM | Common | 88579Y10 | 4326061 | 57155 | PENSION | X | 0 | 0 |
| TIFFANY & CO NEW COM | Common | 88654710 | 248327 | 6615 | PENSION | X | 0 | 0 |
| TIME WARNER INC COM | Common | 88731710 | 6565376 | 391029 | PENSION | X | 0 | 0 |
| TRACTOR SUPPLY CO COM | Common | 89235610 | 1253162 | 18890 | PENSION | X | 0 | 0 |
| TYCO INTL LTD NEW COM | Common | 90212410 | 4599598 | 171116 | PENSION | X | 0 | 0 |
| US BANCORP DEL COM NEW | Common | 90297330 | 4884636 | 160152 | PENSION | X | 0 | 0 |
| ULTRA PETROLEUM CORP COM | Common | 90391410 | 354170 | 5684 | PENSION | X | 0 | 0 |
| UNION PAC CORP COM | Common | 90781810 | 3115836 | 33378 | PENSION | X | 0 | 0 |
| UNIONBANCAL CORP COM | Common | 90890610 | 988203 | 14085 | PENSION | X | 0 | 0 |
| UNITED MICROELECTRONICS CORP | Common | 91087320 | 1894896 | 555688 | PENSION | X | 0 | 0 |
| SPONSORED A | | | | | | | | |
| UNITED PARCEL SERVICE INC CL B | Common | 91131210 | 3238545 | 40798 | PENSION | X | 0 | 0 |
| UNITED STATES STL CORP NEW COM | Common | 91290910 | 1857232 | 30607 | PENSION | X | 0 | 0 |
| UNITED TECHNOLOGIES CORP COM | Common | 91301710 | 4897305 | 84480 | PENSION | X | 0 | 0 |
| UNITEDHEALTH GROUP INC COM | Common | 91324P10 | 6358543 | 113830 | PENSION | X | 0 | 0 |
| UNIVISION COMMUNICATIONS INC | Common | 91490610 | 314262 | 9117 | PENSION | X | 0 | 0 |
| CL A | | | | | | | | |
| VALERO ENERGY CORP NEW COM | Common | 91913Y10 | 4848994 | 81114 | PENSION | X | 0 | 0 |
| VARIAN MED SYS INC COM | Common | 92220P10 | 284450 | 5065 | PENSION | X | 0 | 0 |
| VERISIGN INC COM | Common | 92343E10 | 248944 | 10377 | PENSION | X | 0 | 0 |
| VERIZON COMMUNICATIONS COM | Common | 92343V10 | 7861592 | 230816 | PENSION | X | 0 | 0 |
| VIACOM INC NEW CL B | Common | 92553P20 | 1484992 | 38273 | PENSION | X | 0 | 0 |
| VORNADO RLTY TR SH BEN INT | Common | 92904210 | 490752 | 5112 | PENSION | X | 0 | 0 |
| VULCAN MATLS CO COM | Common | 92916010 | 384552 | 4438 | PENSION | X | 0 | 0 |
| WGL HLDGS INC COM | Common | 92924F10 | 943202 | 31006 | PENSION | X | 0 | 0 |
| WACHOVIA CORP NEW COM | Common | 92990310 | 7006810 | 125010 | PENSION | X | 0 | 0 |
| WAL MART STORES INC COM | Common | 93114210 | 6905401 | 146177 | PENSION | X | 0 | 0 |
| WALGREEN CO COM | Common | 93142210 | 3903825 | 90513 | PENSION | X | 0 | 0 |
| WASHINGTON MUT INC COM | Common | 93932210 | 3727076 | 87449 | PENSION | X | 0 | 0 |
| WASTE MGMT INC DEL COM | Common | 94106L10 | 2415367 | 68424 | PENSION | X | 0 | 0 |
| WELLPOINT INC COM | Common | 94973V10 | 4346378 | 56133 | PENSION | X | 0 | 0 |
| WELLS FARGO & CO NEW COM | Common | 94974610 | 8053240 | 126088 | PENSION | X | 0 | 0 |
| WENDYS INTL INC COM | Common | 95059010 | 318616 | 5134 | PENSION | X | 0 | 0 |
| WEYERHAEUSER CO COM | Common | 96216610 | 565243 | 7804 | PENSION | X | 0 | 0 |
| WHIRLPOOL CORP COM | Common | 96332010 | 279623 | 3057 | PENSION | X | 0 | 0 |
| WHOLE FOODS MKT INC COM | Common | 96683710 | 3021890 | 45483 | PENSION | X | 0 | 0 |
| WILLIAMS COS INC DEL COM | Common | 96945710 | 407950 | 19072 | PENSION | X | 0 | 0 |
| WYETH COM | Common | 98302410 | 6930160 | 142831 | PENSION | X | 0 | 0 |
| XTO ENERGY CORP COM | Common | 98385X10 | 496523 | 11396 | PENSION | X | 0 | 0 |
| XCEL ENERGY INC COM | Common | 98389B10 | 306226 | 16872 | PENSION | X | 0 | 0 |
| XILINX INC COM | Common | 98391910 | 1639904 | 64411 | PENSION | X | 0 | 0 |
| XEROX CORP COM | Common | 98412110 | 568160 | 37379 | PENSION | X | 0 | 0 |
| YAHOO INC COM | Common | 98433210 | 3642089 | 112898 | PENSION | X | 0 | 0 |
| YUM BRANDS INC COM | Common | 98849810 | 533062 | 10910 | PENSION | X | 0 | 0 |
| ZIMMER HLDGS INC COM | Common | 98956P10 | 502200 | 7429 | PENSION | X | 0 | 0 |
| ZIONS BANCORPORATION COM | Common | 98970110 | 3478961 | 42052 | PENSION | X | 0 | 0 |
| ACE LTD ORD | Common | G0070K10 | 551514 | 10604 | PENSION | X | 0 | 0 |
| ACCENTURE LTD BERMUDA CL A | Common | G1150G11 | 2343054 | 77920 | PENSION | X | 0 | 0 |
| BUNGE LIMITED COM | Common | G1696210 | 306739 | 5506 | PENSION | X | 0 | 0 |
| COOPER INDS LTD CL A | Common | G2418210 | 285118 | 3281 | PENSION | X | 0 | 0 |
| EVEREST RE GROUP LTD COM | Common | G3223R10 | 303825 | 3254 | PENSION | X | 0 | 0 |
| GLOBAL SANTAFE CORP SHS | Common | G3930E10 | 490374 | 8072 | PENSION | X | 0 | 0 |
| INGERSOLL-RAND COMPANY LTD CL | Common | G4776G10 | 506829 | 12128 | PENSION | X | 0 | 0 |
| A | | | | | | | | |
| MARVELL TECHNOLOGY GROUP LTD | Common | G5876H10 | 1440033 | 26618 | PENSION | X | 0 | 0 |
| ORD | | | | | | | | |
| NABORS INDUSTRIES LTD | Common | G6359F10 | 363912 | 5084 | PENSION | X | 0 | 0 |
| NOBLE CORPORATION SHS | Common | G6542210 | 370627 | 4570 | PENSION | X | 0 | 0 |
| SEAGATE TECHNOLOGY SHS | Common | G7945J10 | 434181 | 16490 | PENSION | X | 0 | 0 |
| TRANSOCEAN INC ORD | Common | G9007810 | 2822063 | 35144 | PENSION | X | 0 | 0 |
| WEATHERFORD INTL LTD COM | Common | G9508910 | 495015 | 10820 | PENSION | X | 0 | 0 |
| XL CAP LTD CL A | Common | G9825510 | 434088 | 6771 | PENSION | X | 0 | 0 |
| ROYAL CARIBBEAN CRUISES LTD | Common | V7780T10 | 197157 | 4692 | PENSION | X | 0 | 0 |
| COM | | | | | | | | |

</TABLE>