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NOMURA HOLDINGS INC
Form 13F-HR
August 16, 2005

OMB APPROVAL

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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, 2005

If amended report check here: Amendment Number: _____

This Amendment (Check only one): is a restatement
 adds new holding
entries.

PRIOR FILINGS FOR THE NOMURA GROUP WERE REPORTED UNDER THE NAME NOMURA SECURITIES COMPANY, WITH CIK NUMBER 0000110097. SUBSEQUENT FILINGS WILL BE MADE UNDER THE NAME NOMURA HOLDINGS, INC., CIK NUMBER 0001163653. NOMURA HOLDINGS, INC. (NHI) IS THE PARENT HOLDING COMPANY OF A NUMBER OF OPERATING SUBSIDIARIES, SOME OF WHICH ARE OR MAY BE INSTITUTIONAL INVESTMENT MANAGERS FOR THE PURPOSES OF THE REPORTING REQUIREMENTS UNDER SECTION 13(F) OF THE SECURITIES EXCHANGE ACT OF 1934 (THE ACT) AND THE RULES PROMULGATED THEREUNDER. NHI ITSELF DOES NOT DIRECTLY EXERCISE INVESTMENT DISCRETION WITH RESPECT TO ANY SECTION 13(F) SECURITIES POSITIONS. IN THAT NHI'S OWNERSHIP INTEREST IN SUCH OPERATING SUBSIDIARIES IS DEEMED THE EXERCISE OF INVESTMENT DISCRETION REGARDING CERTAIN OF SUCH SUBSIDIARIES' MANAGED ACCOUNTS, THE INFORMATION REQUIRED BY FORM 13F IS REPORTED BY NHI ON BEHALF OF CERTAIN OF NHI'S OPERATING SUBSIDIARIES WHICH ARE INSTITUTIONAL INVESTMENT MANAGERS SUBJECT TO SECTION 13(F) OF THE ACT.

Nomura Holdings Inc.

Name of Institutional Investment Manager

1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

Business Address (Street) (City) (State) (Zip)

13F File Number: 001-15270

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

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2. 28-04985 Nomura International plc

4. 28-04993 Nomura Securities (Bermuda)

1. 28-04983 Nomura Securities International, Inc.

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
0ACE LTD	ORD	G0070K103	13,286	000000296249	SH		DEFINED	01
AMDOCS LTD	ORD	G02602103	222	000000008400	SH		DEFINED	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	775	000000034200	SH		DEFINED	01
BUNGE LIMITED	COM	G16962105	221	000000003500	SH		DEFINED	01
COOPER INDS LTD	CL A	G24182100	6,216	000000097278	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	2,174	000000023380	SH		DEFINED	01
GARMIN LTD	ORD	G37260109	1,490	000000034861	SH		DEFINED	01
GLOBALSANTAFE CORP	SHS	G3930E101	371	000000009100	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	13,401	000000187831	SH		DEFINED	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	890	000000023443	SH		DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	8,582	000000141571	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	8,231	000000133817	SH		DEFINED	01
PARTNERRE LTD	COM	G6852T105	431	000000006700	SH		DEFINED	01
SEAGATE TECHNOLOGY	SHS	G7945J104	580	000000033100	SH		DEFINED	01
TRANSOCEAN INC	ORD	G90078109	17,024	000000315435	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	3,114	000000053721	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	11,007	000000147915	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2,985	000000150530	SH		DEFINED	01
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	290	000000005100	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	761	000000057612	SH		DEFINED	01
AFLAC INC	COM	001055102	21,004	000000485308	SH		DEFINED	01
AGCO CORP	COM	001084102	887	000000046399	SH		DEFINED	01
AGL RES INC	COM	001204106	1,315	000000034025	SH		DEFINED	01
AES CORP	COM	00130H105	10,461	000000638660	SH		DEFINED	01
AMB PROPERTY CORP	COM	00163T109	1,518	000000034970	SH		DEFINED	01
AMR CORP	COM	001765106	128	000000010600	SH		DEFINED	01
ATI TECHNOLOGIES INC	COM	001941103	2,175	000000183560	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	41,272	000002167685	SH		DEFINED	01
ABBOTT LABS	COM	002824100	72,725	000001483894	SH		DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	2,742	000000039923	SH		DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	4,540	000000100000	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	1,577	000000095479	SH		DEFINED	01
ACXIOM CORP	COM	005125109	867	000000041551	SH		DEFINED	01
ADAPTEC INC	COM	00651F108	63	000000016311	SH		DEFINED	01
ADESA INC	COM	00686U104	918	000000042199	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	18,020	000000629857	SH		DEFINED	01
ADTRAN INC	COM	00738A106	1,351	000000054647	SH		DEFINED	01
ADVANCE AUTO PARTS INC	COM	00751Y106	1,872	000000029012	SH		DEFINED	01
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1,852	000000046609	SH		DEFINED	01

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AEROPOSTALE	COM	007865108	889	000000026465	SH	DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	6,661	000000384160	SH	DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	260	000000015000	SH	DEFINED	04
ADVANTA CORP	CL A	007942105	667	000000025775	SH	DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	378	000000018704	SH	DEFINED	01
AETNA INC NEW	COM	00817Y108	23,042	000000278224	SH	DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	6,371	000000124682	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0AGILENT TECHNOLOGIES INC	DBCV 3.00	00846UAB7	2,465	000000025000	PRN		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	9,646	000000419044	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	13,838	000000229498	SH		DEFINED	01
AIRGAS INC	COM	009363102	818	000000033195	SH		DEFINED	01
AIRTRAN HLDGS INC	COM	00949P108	548	000000059474	SH		DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	513	000000017251	SH		DEFINED	01
ALBEMARLE CORP	COM	012653101	959	000000026305	SH		DEFINED	01
ALBERTO CULVER CO	COM	013068101	4,358	000000100595	SH		DEFINED	01
ALBERTSONS INC	COM	013104104	7,817	000000378017	SH		DEFINED	01
ALCOA INC	COM	013817101	22,291	000000853114	SH		DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	923	000000019928	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	3,956	000000156895	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2,627	000000119108	SH		DEFINED	01
ALLERGAN INC	NOTE	018490AE2	7,810	000008000000	SH		DEFINED	01
ALLERGAN INC	COM	018490102	10,650	000000124945	SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1,950	000000048098	SH		DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	1,466	000000052090	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	1,210	000000017151	SH		DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	2,125	000000267997	SH		DEFINED	01
ALLMERICA FINL CORP	COM	019754100	950	000000025625	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	38,092	000000637535	SH		DEFINED	01
ALLTEL CORP	COM	020039103	19,431	000000312004	SH		DEFINED	01
ALTERA CORP	COM	021441100	11,297	000000570593	SH		DEFINED	01
ALTRIA GROUP INC	COM	02209S103	127,204	000001967277	SH		DEFINED	01
AMAZON COM INC	COM	023135106	1,032	000000031198	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	7,884	000000113024	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	8,831	000000082916	SH		DEFINED	01
AMEREN CORP	COM	023608102	10,716	000000193787	SH		DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1,869	000000061002	SH		DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	13,885	000000376614	SH		DEFINED	01
AMERICAN EXPRESS CO	DBCV 1.85	025816AS8	3,543	000000035000	PRN		DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	60,323	000001133269	SH		DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	1,032	000000030806	SH		DEFINED	01
AMERICAN FINL RLTY TR	COM	02607P305	172	000000011200	SH		DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	841	000000031768	SH		DEFINED	01
AMERICAN HEALTHWAYS INC	COM	02649V104	448	000000010609	SH		DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	141,458	000002434735	SH		DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	4,822	000000204417	SH		DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	8,288	000000197714	SH		DEFINED	01
AMERICREDIT CORP	COM	03060R101	1,605	000000062945	SH		DEFINED	01
AMERUS GROUP CO	COM	03072M108	921	000000019188	SH		DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	6,961	000000100673	SH		DEFINED	01
AMERITRADE HLDG CORP NEW	COM	03074K100	930	000000050000	SH		DEFINED	01
AMETEK INC NEW	COM	031100100	1,403	000000033535	SH		DEFINED	01
AMGEN INC	COM	031162100	74,090	000001225440	SH		DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	1,556	000000038736	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OAMSOUTH BANCORPORATION	COM	032165102	8,766	000000337191	SH		DEFINED	01
ANADARKO PETE CORP	COM	032511107	18,721	000000227897	SH		DEFINED	01
ANALOG DEVICES INC	COM	032654105	13,250	000000355154	SH		DEFINED	01
ANDREW CORP	COM	034425108	2,346	000000183878	SH		DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	34,468	000000753401	SH		DEFINED	01
ANNALY MTG MGMT INC	COM	035710409	455	000000025400	SH		DEFINED	01
ANNTAYLOR STORES CORP	COM	036115103	825	000000034005	SH		DEFINED	01
ANTEON INTL CORP	COM	03674E108	720	000000015799	SH		DEFINED	01
AON CORP	COM	037389103	7,592	000000303218	SH		DEFINED	01
APACHE CORP	COM	037411105	20,430	000000316269	SH		DEFINED	01
APARTMENT INVT & MGMT CO	CL A	03748R101	3,772	000000092183	SH		DEFINED	01
APOLLO GROUP INC	CL A	037604105	13,381	000000171078	SH		DEFINED	01
APPLE COMPUTER INC	COM	037833100	32,253	000000876216	SH		DEFINED	01
APPLE COMPUTER INC	COM	037833100	1,288	000000035000	SH		DEFINED	04
APPLEBEES INTL INC	COM	037899101	1,153	000000043529	SH		DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	1,145	000000033069	SH		DEFINED	01
APPLERA CORP	COM AP BIO	038020103	4,144	000000210715	SH		DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	843	000000329466	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	28,360	000001752804	SH		DEFINED	01
AQUA AMERICA INC	COM	03836W103	1,224	000000041164	SH		DEFINED	01
AQUILA INC	COM	03840P102	512	000000142089	SH		DEFINED	01
ARAMARK CORP	CL B	038521100	205	000000007800	SH		DEFINED	01
ARCH COAL INC	COM	039380100	1,458	000000026785	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	12,795	000000598461	SH		DEFINED	01
ARCHSTONE SMITH TR	COM	039583109	7,378	000000191066	SH		DEFINED	01
ARGOSY GAMING CO	COM	040228108	17,623	000000378100	SH		DEFINED	01
ARROW ELECTRS INC	COM	042735100	1,559	000000057418	SH		DEFINED	01
ARVINMERITOR INC	COM	043353101	717	000000040354	SH		DEFINED	01
ASHLAND INC	COM	044204105	4,633	000000064476	SH		DEFINED	01
ASK JEEVES INC	COM	045174109	4,228	000000140000	SH		DEFINED	01
ASSOCIATED BANC CORP	COM	045487105	2,105	000000062703	SH		DEFINED	01
ASTORIA FINL CORP	COM	046265104	1,231	000000043242	SH		DEFINED	01
ATMEL CORP	COM	049513104	556	000000235634	SH		DEFINED	01
AUGUST TECHNOLOGY CORP	COM	05106U105	757	000000065000	SH		DEFINED	01
AUTODESK INC	COM	052769106	11,525	000000335629	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	25,378	000000604680	SH		DEFINED	01
AUTONATION INC	COM	05329W102	4,766	000000232263	SH		DEFINED	01
AUTOZONE INC	COM	053332102	6,255	000000067658	SH		DEFINED	01
AVAYA INC	COM	053499109	3,919	000000471152	SH		DEFINED	01
AVERY DENNISON CORP	COM	053611109	5,220	000000098579	SH		DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	399	000000007492	SH		DEFINED	01
AVNET INC	DBCV 2.00	053807AL7	7,190	000000075000	PRN		DEFINED	01
AVNET INC	COM	053807103	1,178	000000052322	SH		DEFINED	01
AVOCENT CORP	COM	053893103	707	000000027059	SH		DEFINED	01
AVON PRODS INC	COM	054303102	18,974	000000501306	SH		DEFINED	01
BB&T CORP	COM	054937107	21,587	000000540093	SH		DEFINED	01

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OBCE INC	COM	05534B109	269	000000011400	SH		DEFINED	01

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BISYS GROUP INC	COM	055472104	863	000000057775	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	1,057	000000032538	SH	DEFINED	01
BJ SVCS CO	COM	055482103	8,119	000000154723	SH	DEFINED	01
BP PLC	SPONSORED	055622104	249	000000004000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	4,122	000000229686	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	16,531	000000323137	SH	DEFINED	01
BALL CORP	COM	058498106	4,181	000000116271	SH	DEFINED	01
BALLARD PWR SYS INC	COM	05858H104	1,439	000000305000	SH	DEFINED	04
BANDAG INC	COM	059815100	449	000000009753	SH	DEFINED	01
BANDAG INC	CL A	059815308	17,475	000000431500	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	173,807	000003810722	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	291	000000005970	SH	DEFINED	01
BANK HAWAII CORP	COM	062540109	1,153	000000022730	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	22,141	000000769333	SH	DEFINED	01
BANTA CORP	COM	066821109	590	000000013013	SH	DEFINED	01
BARD C R INC	COM	067383109	7,725	000000116156	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	1,211	000000031217	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	2,740	000000056217	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	5,016	000000060436	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	22,097	000000595607	SH	DEFINED	01
BEA SYS INC	COM	073325102	345	000000039379	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	11,378	000000109470	SH	DEFINED	01
BEARINGPOINT INC	COM	074002106	247	000000033800	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	3,032	000000047702	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	14,433	000000275074	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	13,279	000000317842	SH	DEFINED	01
BEL FUSE INC	CL A	077347201	281	000000011119	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	46,938	000001766592	SH	DEFINED	01
BELO CORP	COM SER A	080555105	1,269	000000052964	SH	DEFINED	01
BEMIS INC	COM	081437105	3,144	000000118478	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	1,843	000000051672	SH	DEFINED	01
BEST BUY INC	COM	086516101	19,504	000000284524	SH	DEFINED	01
BEVERLY ENTERPRISES INC	COM NEW	087851309	1,592	000000125000	SH	DEFINED	01
BIG LOTS INC	COM	089302103	1,652	000000124792	SH	DEFINED	01
BIOMET INC	COM	090613100	10,867	000000313808	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	14,258	000000413877	SH	DEFINED	01
BIOSOURCE INTL INC	COM	09066H104	606	000000057500	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	105,332	000000629600	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	7,098	000000079009	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	662	000000017967	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	9,800	000000167969	SH	DEFINED	01
BLOCKBUSTER INC	CL B	093679207	5,723	000000667100	SH	DEFINED	01
BLYTH INC	COM	09643P108	621	000000022166	SH	DEFINED	01
BOB EVANS FARMS INC	COM	096761101	628	000000026941	SH	DEFINED	01
BOEING CO	COM	097023105	52,219	000000791207	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OBONE CARE INTL INC	COM	098072101	1,484	000000045000	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	1,322	000000052265	SH	DEFINED	01
BORG WARNER INC	COM	099724106	1,438	000000026807	SH	DEFINED	01
BORLAND SOFTWARE CORP	COM	099849101	85	000000012423	SH	DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	203	000000002900	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	21,133	000000782733	SH	DEFINED	01
BOWATER INC	COM	102183100	965	000000029815	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	1,670	000000032671	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	1,892	000000047249	SH	DEFINED	01

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BRINKS CO	COM	109696104	1,319	000000036656	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	46,699	000001869475	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	10,777	000000303347	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	39	000000010200	SH	DEFINED	06
BROOKFIELD HOMES CORP	COM	112723101	378	000000008300	SH	DEFINED	01
BROOKS AUTOMATION INC	COM	114340102	466	000000031400	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	1,215	000000027056	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	652	000000010200	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	5,315	000000087911	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	4,452	000000102784	SH	DEFINED	01
BRUSH ENGINEERED MATLS INC	COM	117421107	409	000000028700	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	17,427	000000370175	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	20,423	000000369716	SH	DEFINED	01
CBRL GROUP INC	NOTE	12489VAB2	3,609	000007500000	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	873	000000022468	SH	DEFINED	01
C D W CORP	COM	12512N105	2,034	000000035716	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	1,951	000000033527	SH	DEFINED	01
CIGNA CORP	COM	125509109	13,470	000000125853	SH	DEFINED	01
CIT GROUP INC	COM	125581108	8,659	000000201518	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	3,202	000000212642	SH	DEFINED	01
CNA FINL CORP	COM	126117100	335	000000011800	SH	DEFINED	01
CNF INC	COM	12612W104	1,209	000000026928	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	706	000000037213	SH	DEFINED	01
CSX CORP	DBCV	126408GA5	3,465	000004000000	SH	DEFINED	01
CSX CORP	COM	126408103	9,148	000000214455	SH	DEFINED	01
CUNO INC	COM	126583103	4,107	000000057500	SH	DEFINED	01
CVS CORP	COM	126650100	22,955	000000789658	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CA	12686C109	966	000000030000	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CA	12686C109	966	000000030000	SH	DEFINED	01
CABOT CORP	COM	127055101	960	000000029117	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	652	000000022521	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	NOTE	127387AB4	990	000001000000	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	2,094	000000153339	SH	DEFINED	01
CAESARS ENTMT INC	FRNT	127687AB7	15,111	000000120000	PRN	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	640	000000041519	SH	DEFINED	01
CALPINE CORP	COM	131347106	1,825	000000536845	SH	DEFINED	01
CAMDEN PPTY TR	SH BEN INT	133131102	209	000000003900	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OCAMPBELL SOUP CO	COM	134429109	9,540	000000310052	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	19,639	000000245460	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	23,839	000000414032	SH	DEFINED	01
CAREER EDUCATION CORP	COM	141665109	1,701	000000046472	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	19,325	000000434079	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	1,313	000000019137	SH	DEFINED	01
CARMAX INC	COM	143130102	1,622	000000060887	SH	DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	30,950	000000567370	SH	DEFINED	01
CATALINA MARKETING CORP	COM	148867104	669	000000026362	SH	DEFINED	01
CATELLUS DEV CORP NEW	COM	149113102	2,118	000000064600	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	30,855	000000323739	SH	DEFINED	01
CENDANT CORP	COM	151313103	22,841	000001021079	SH	DEFINED	01
CENTERPOINT ENERGY INC	NOTE 3.75	15189TAC1	2,397	000000020000	PRN	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	3,718	000000281505	SH	DEFINED	01
CENTEX CORP	COM	152312104	8,777	000000124201	SH	DEFINED	01
CENTRAL PAC FINL CORP	COM	154760102	217	000000006100	SH	DEFINED	01
CENTRAL PKG CORP	COM	154785109	152	000000011100	SH	DEFINED	01

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CENTURYTEL INC	COM	156700106	4,473	000000129181	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	6,556	000000189000	SH	DEFINED	02
CEPHALON INC	NOTE	156708AK5	2,209	000002500000	SH	DEFINED	01
CEPHALON INC	COM	156708109	2,761	000000069392	SH	DEFINED	01
CERIDIAN CORP NEW	COM	156779100	1,304	000000066973	SH	DEFINED	01
CERTEGY INC	COM	156880106	1,043	000000027312	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	1,359	000000028184	SH	DEFINED	01
CHECKFREE CORP NEW	COM	162813109	1,652	000000048526	SH	DEFINED	01
CHEESECAKE FACTORY INC	COM	163072101	1,527	000000043978	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	111,617	000001996016	SH	DEFINED	01
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	738	000000002500	SH	DEFINED	01
CHICOS FAS INC	COM	168615102	3,438	000000100304	SH	DEFINED	01
CHIRON CORP	COM	170040109	6,491	000000186056	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	1,899	000000047420	SH	DEFINED	01
CHUBB CORP	COM	171232101	16,075	000000187778	SH	DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	1,256	000000034723	SH	DEFINED	01
CIENA CORP	COM	171779101	1,239	000000592828	SH	DEFINED	01
CINCINNATI BELL INC NEW	COM	171871106	567	000000131870	SH	DEFINED	01
CINCINNATI BELL INC NEW	COM	171871106	1,075	000000250000	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	6,622	000000167395	SH	DEFINED	01
CINERGY CORP	COM	172474108	8,857	000000197630	SH	DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	4,091	000000236621	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	120,276	000006303812	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	858	000000045000	SH	DEFINED	04
CINTAS CORP	COM	172908105	7,486	000000193952	SH	DEFINED	01
CITIGROUP INC	COM	172967101	226,198	000004892895	SH	DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	4,658	000000346646	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	4,016	000000185433	SH	DEFINED	01
CITY NATL CORP	COM	178566105	1,460	000000020373	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OCCLAIRES STORES INC	COM	179584107	1,099	000000045737	SH		DEFINED	01
CLEAN HARBORS INC	COM	184496107	325	000000015000	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	15,116	000000488732	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	9,896	000000177607	SH		DEFINED	01
COACH INC	COM	189754104	12,093	000000360244	SH		DEFINED	01
COCA COLA CO	COM	191216100	90,986	000002179329	SH		DEFINED	01
COCA COLA ENTERPRISES INC	COM	191219104	7,669	000000348453	SH		DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3,848	000000081649	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	24,984	000000500583	SH		DEFINED	01
COLONIAL BANCGROUP INC	COM	195493309	1,578	000000071572	SH		DEFINED	01
COMCAST CORP NEW	CL A	20030N101	66,883	000002180741	SH		DEFINED	01
COMCAST CORP NEW	CL A SPL	20030N200	40,906	000001365840	SH		DEFINED	01
COMERICA INC	COM	200340107	9,325	000000161337	SH		DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	2,021	000000066705	SH		DEFINED	01
COMMERCIAL FEDERAL CORPORATI	COM	201647104	4,378	000000130000	SH		DEFINED	01
COMMERCIAL METALS CO	COM	201723103	292	000000012300	SH		DEFINED	01
COMMSCOPE INC	COM	203372107	692	000000039761	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1,517	000000040163	SH		DEFINED	01
COMPANHIA VALE DO RIO DOCE	SPONSORED	204412209	1,475	000000050400	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	5,417	000000120378	SH		DEFINED	01
COMPUTER ASSOC INTL INC	NOTE 1.62	204912AQ2	2,837	000000020000	PRN		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	14,041	000000510984	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	8,859	000000202729	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	3,012	000000418916	SH		DEFINED	01
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	358	000000010983	SH		DEFINED	01

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COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	5,023	000000212595	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	13,564	000000585668	SH	DEFINED	01
CONNETICS CORP	COM	208192104	324	000000018406	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	76,791	000001335745	SH	DEFINED	01
CONSECO INC	COM NEW	208464883	1,458	000000066822	SH	DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	10,862	000000231896	SH	DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	2,437	000000082623	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	9,740	000000168847	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	2,191	000000154081	SH	DEFINED	01
COOPER CAMERON CORP	COM	216640102	1,444	000000023280	SH	DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	1,405	000000075679	SH	DEFINED	01
COPART INC	COM	217204106	1,250	000000052510	SH	DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	975	000000076356	SH	DEFINED	01
CORNING INC	COM	219350105	22,940	000001380303	SH	DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	21,823	000000487889	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	21,778	000000564068	SH	DEFINED	01
COVANCE INC	COM	222816100	1,393	000000031057	SH	DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	3,179	000000044944	SH	DEFINED	01
CRANE CO	COM	224399105	770	000000029299	SH	DEFINED	01
CRAWFORD & CO	CL B	224633107	207	000000028000	SH	DEFINED	01
CREDESCENCE SYS CORP	COM	225302108	531	000000058779	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
OCREE INC	COM	225447101	1,247	000000048985	SH		DEFINED	01
CROMPTON CORP	COM	227116100	1,845	000000130451	SH		DEFINED	01
CROWN HOLDINGS INC	COM	228368106	251	000000017700	SH		DEFINED	01
CRT PROPERTIES INC	COM	22876P109	204	000000007500	SH		DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	1,081	000000022702	SH		DEFINED	01
CUMMINS INC	COM	231021106	3,417	000000045811	SH		DEFINED	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1,218	000000096747	SH		DEFINED	01
CYTEC INDS INC	COM	232820100	1,471	000000036983	SH		DEFINED	01
CYTYC CORP	COM	232946103	1,150	000000052137	SH		DEFINED	01
DPL INC	COM	233293109	1,448	000000052769	SH		DEFINED	01
D R HORTON INC	COM	23331A109	4,772	000000126883	SH		DEFINED	01
DST SYS INC DEL	COM	233326107	1,983	000000042384	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	7,918	000000169299	SH		DEFINED	01
DANA CORP	COM	235811106	2,305	000000153565	SH		DEFINED	01
DANAHER CORP DEL	COM	235851102	14,781	000000282409	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	4,753	000000144146	SH		DEFINED	01
DEAN FOODS CO NEW	COM	242370104	2,411	000000068443	SH		DEFINED	01
DEERE & CO	COM	244199105	16,802	000000256571	SH		DEFINED	01
DELL INC	COM	24702R101	95,434	000002418501	SH		DEFINED	01
DELPHI CORP	COM	247126105	2,561	000000550957	SH		DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	623	000000165880	SH		DEFINED	01
DELUXE CORP	COM	248019101	960	000000023665	SH		DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	2,022	000000037453	SH		DEFINED	01
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	2,011	000000043777	SH		DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	23,057	000000454969	SH		DEFINED	01
DEVRY INC DEL	COM	251893103	679	000000034139	SH		DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	154,125	000001500000	SH		DEFINED	01
DIEBOLD INC	COM	253651103	1,629	000000036116	SH		DEFINED	01
DILLARDS INC	CL A	254067101	2,063	000000088118	SH		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	50,457	000002003885	SH		DEFINED	01
DITECH COMMUNICATIONS CORP	COM	25500M103	212	000000032685	SH		DEFINED	01
DOLLAR GEN CORP	COM	256669102	6,686	000000328414	SH		DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	1,503	000000062645	SH		DEFINED	01

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DOMINION RES INC VA NEW	COM	25746U109	24,820	000000338199	SH	DEFINED	01
DONALDSON INC	COM	257651109	1,165	000000038414	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	7,031	000000203763	SH	DEFINED	01
DORAL FINL CORP	COM	25811P100	246	000000014900	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	255	000000030400	SH	DEFINED	01
DOVER CORP	COM	260003108	7,476	000000205508	SH	DEFINED	01
DOW CHEM CO	COM	260543103	41,905	000000941063	SH	DEFINED	01
DOW JONES & CO INC	COM	260561105	2,473	000000069773	SH	DEFINED	01
DRIL-QUIP INC	COM	262037104	214	000000007400	SH	DEFINED	01
DRUGSTORE COM INC	COM	262241102	80	000000019271	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	42,165	000000980364	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	26,405	000000888169	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2,014	000000032675	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
ODURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	252	000000059000	SH		DEFINED	01
DUQUESNE LT HLDGS INC	COM	266233105	709	000000037984	SH		DEFINED	01
DYCOM INDS INC	COM	267475101	1,076	000000054340	SH		DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	1,623	000000334140	SH		DEFINED	01
E M C CORP MASS	COM	268648102	32,174	000002346755	SH		DEFINED	01
ENSCO INTL INC	COM	26874Q100	2,682	000000075035	SH		DEFINED	01
ENI S P A	SPONSORED	26874R108	243	000000001900	SH		DEFINED	01
EOG RES INC	COM	26875P101	12,923	000000227530	SH		DEFINED	01
E TRADE FINANCIAL CORP	COM	269246104	4,954	000000354132	SH		DEFINED	01
EARTHLINK INC	COM	270321102	253	000000029294	SH		DEFINED	01
EASTGROUP PPTY INC	COM	277276101	286	000000006800	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	5,172	000000093783	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	7,516	000000279953	SH		DEFINED	01
EATON CORP	COM	278058102	9,245	000000154356	SH		DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	1,823	000000076285	SH		DEFINED	01
EBAY INC	COM	278642103	44,824	000001357921	SH		DEFINED	01
EBAY INC	COM	278642103	306	000000009000	SH		DEFINED	01
EBAY INC	COM	278642103	1,072	000000032500	SH		DEFINED	04
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	653	000000021671	SH		DEFINED	01
ECOLAB INC	COM	278865100	7,073	000000218581	SH		DEFINED	01
EDISON INTL	COM	281020107	12,570	000000310005	SH		DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	1,025	000000030417	SH		DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	1,615	000000037563	SH		DEFINED	01
EDWARDS AG INC	COM	281760108	1,480	000000032786	SH		DEFINED	01
EL PASO CORP	COM	28336L109	7,080	000000614617	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	18,250	000000322394	SH		DEFINED	01
ELECTRONIC DATA SYS NEW	NOTE 3.87	285661AF1	3,325	000000035000	PRN		DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	9,870	000000512779	SH		DEFINED	01
ELKCORP	COM	287456107	499	000000017500	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	25,673	000000409926	SH		DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	391	000000022141	SH		DEFINED	01
EMULEX CORP	COM NEW	292475209	332	000000018200	SH		DEFINED	01
ENERGY EAST CORP	COM	29266M109	1,890	000000065250	SH		DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	1,861	000000029950	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	3,727	000000130571	SH		DEFINED	01
ENGINEERED SUPPORT SYS INC	COM	292866100	222	000000006216	SH		DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	929	000000027913	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	15,617	000000206723	SH		DEFINED	01
EON LABS INC	COM	29412E100	11,023	000000359771	SH		DEFINED	01
EQUIFAX INC	COM	294429105	4,564	000000127831	SH		DEFINED	01
EQUITABLE RES INC	COM	294549100	1,759	000000025874	SH		DEFINED	01

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EQUITY OFFICE PROPERTIES TRU	COM	294741103	12,895	000000389580	SH	DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	10,082	000000273841	SH	DEFINED	01
ERICSSON L M TEL CO	ADR B SEK	294821608	464	000000014531	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	208	000000005200	SH	DEFINED	01
EVERGREEN SOLAR INC	COM	30033R108	2,313	000000339266	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0EXELON CORP	COM	30161N101	33,095	000000644759	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	4,035	000000081023	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	7,577	000000151602	SH		DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	84	000000020763	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	342,360	000005957211	SH		DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	1,037	000000032453	SH		DEFINED	01
F M C CORP	COM NEW	302491303	958	000000017081	SH		DEFINED	01
FPL GROUP INC	COM	302571104	15,710	000000373526	SH		DEFINED	01
FTI CONSULTING INC	COM	302941109	244	000000011700	SH		DEFINED	01
FAIR ISAAC CORP	COM	303250104	1,178	000000032274	SH		DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	979	000000066436	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	4,194	000000160722	SH		DEFINED	01
FASTENAL CO	COM	311900104	1,806	000000029497	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	43,552	000000667683	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	55,060	000000942823	SH		DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	456	000000029275	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	11,921	000000162684	SH		DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	2,783	000000092766	SH		DEFINED	01
FEDEX CORP	COM	31428X106	25,384	000000313355	SH		DEFINED	01
FERRO CORP	COM	315405100	506	000000025490	SH		DEFINED	01
F5 NETWORKS INC	COM	315616102	1,027	000000021739	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	2,447	000000068567	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	20,907	000000507827	SH		DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	1,439	000000035859	SH		DEFINED	01
FIRST BANCORP P R	COM	318672102	333	000000008300	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	30,048	000000748583	SH		DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	5,298	000000125547	SH		DEFINED	01
FISERV INC	COM	337738108	9,130	000000212892	SH		DEFINED	01
FIRSTMERIT CORP	COM	337915102	976	000000037417	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	15,102	000000313918	SH		DEFINED	01
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	7,632	000000117602	SH		DEFINED	01
FLEETWOOD ENTERPRISES INC	COM	339099103	314	000000031000	SH		DEFINED	01
FLUOR CORP NEW	COM	343412102	5,257	000000091284	SH		DEFINED	01
FLOWSERVE CORP	COM	34354P105	792	000000026204	SH		DEFINED	01
FOOT LOCKER INC	COM	344849104	1,904	000000069953	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	18,372	000001794226	SH		DEFINED	01
FOREST LABS INC	COM	345838106	12,775	000000328838	SH		DEFINED	01
FOREST OIL CORP	COM PAR \$0	346091705	1,043	000000024843	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	12,421	000000139885	SH		DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	244	000000028352	SH		DEFINED	01
FOUR SEASONS HOTEL INC	NOTE 1.87	35100EAE4	2,182	000002000000	SH		DEFINED	01
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	363	000000005500	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	14,546	000000188971	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	6,428	000000171712	SH		DEFINED	01
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	17,330	000000818239	SH		DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	666	000000030835	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 06/30/2005		SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
			VALUE X1000	SHARES PRN AMT				
OGATX CORP	COM	361448103	871	000000025253	SH		DEFINED	01
GABLES RESIDENTIAL TR	SH BEN INT	362418105	7,937	000000183600	SH		DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	1,181	000000043536	SH		DEFINED	01
GAMESTOP CORP	COM CL B	36466R200	25,364	000000848300	SH		DEFINED	01
GANNETT INC	COM	364730101	18,585	000000261287	SH		DEFINED	01
GAP INC DEL	COM	364760108	15,396	000000779563	SH		DEFINED	01
GARDNER DENVER INC	COM	365558105	1,596	000000045500	SH		DEFINED	01
GARTNER INC	COM	366651107	1,247	000000117438	SH		DEFINED	01
GATEWAY INC	COM	367626108	1,029	000000312064	SH		DEFINED	01
GEN-PROBE INC NEW	COM	36866T103	1,026	000000028337	SH		DEFINED	01
GENERAL COMMUNICATION INC	CL A	369385109	987	000000100000	SH		DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	21,071	000000192362	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	346,485	000009999570	SH		DEFINED	01
GENERAL MLS INC	DBC	370334AU8	54,637	000077500000	SH		DEFINED	01
GENERAL MLS INC	COM	370334104	16,995	000000363236	SH		DEFINED	01
GENERAL MTRS CORP	COM	370442105	20,211	000000594443	SH		DEFINED	01
GENTEX CORP	COM	371901109	1,376	000000075609	SH		DEFINED	01
GENTA INC	COM NEW	37245M207	118	000000100000	SH		DEFINED	01
GENUINE PARTS CO	COM	372460105	7,529	000000183233	SH		DEFINED	01
GENZYME CORP	COM	372917104	16,129	000000268423	SH		DEFINED	01
GEORGIA GULF CORP	COM PAR \$0	373200203	353	000000011400	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	8,138	000000255920	SH		DEFINED	01
GEVITY HR INC	COM	374393106	1,199	000000059900	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	20,573	000000467677	SH		DEFINED	01
GILLETTE CO	COM	375766102	99,136	000001958067	SH		DEFINED	01
GLATFELTER	COM	377316104	363	000000029331	SH		DEFINED	01
GLOBAL SIGNAL INC	COM	37944Q103	376	000000010000	SH		DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	17,557	000000272722	SH		DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	43,743	000000428778	SH		DEFINED	01
GOODRICH CORP	COM	382388106	4,828	000000117891	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	2,799	000000187859	SH		DEFINED	01
GRACO INC	COM	384109104	1,358	000000039867	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	5,022	000000091662	SH		DEFINED	01
GRANITE CONSTR INC	COM	387328107	571	000000020337	SH		DEFINED	01
GRANT PRIDECO INC	COM	38821G101	1,389	000000052521	SH		DEFINED	01
GRAY TELEVISION INC	CL A	389375205	1,546	000000136900	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	12,142	000000385833	SH		DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	1,051	000000032973	SH		DEFINED	01
GREATER BAY BANCORP	COM	391648102	677	000000025716	SH		DEFINED	01
GREIF INC	CL A	397624107	262	000000004300	SH		DEFINED	01
GTECH HLDGS CORP	COM	400518106	2,006	000000068608	SH		DEFINED	01
GUIDANT CORP	COM	401698105	42,793	000000635865	SH		DEFINED	01
GUITAR CTR MGMT INC	COM	402040109	337	000000005779	SH		DEFINED	01
HCA INC	COM	404119109	23,050	000000406752	SH		DEFINED	01
HCC INS HLDGS INC	COM	404132102	1,404	000000037085	SH		DEFINED	01
HNI CORP	COM	404251100	1,255	000000024539	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OHALLIBURTON CO	COM	406216101	23,060	000000482244	SH		DEFINED	01
HANOVER COMPRESSOR CO	COM	410768105	524	000000045568	SH		DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	13,808	000000278401	SH		DEFINED	01

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HARMAN INTL INDS INC	COM	413086109	3,449	000000042404	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	13,493	000000187226	SH	DEFINED	01
HARRIS CORP DEL	COM	413875105	1,867	000000059836	SH	DEFINED	01
HARSCO CORP	COM	415864107	1,018	000000018679	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	1,022	000000034402	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	21,342	000000285410	SH	DEFINED	01
HASBRO INC	COM	418056107	3,570	000000171724	SH	DEFINED	01
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1,099	000000040997	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	6,171	000000235732	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	1,752	000000045916	SH	DEFINED	01
HEICO CORP NEW	CL A	422806208	4,241	000000235400	SH	DEFINED	01
HEINZ H J CO	COM	423074103	12,868	000000363301	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	1,060	000000022603	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	731	000000039955	SH	DEFINED	01
HERCULES INC	COM	427056106	1,611	000000113920	SH	DEFINED	01
HERSHEY FOODS CORP	COM	427866108	13,297	000000214134	SH	DEFINED	01
HEWITT ASSOCS INC	COM	42822Q100	209	000000007900	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	64,198	000002730689	SH	DEFINED	01
HIBERNIA CORP	CL A	428656102	20,045	000000604134	SH	DEFINED	01
HIGHWOODS PPTYS INC	COM	431284108	767	000000025783	SH	DEFINED	01
HILB ROGAL & HOBBS CO	COM	431294107	381	000000011100	SH	DEFINED	01
HILLENBRAND INDS INC	COM	431573104	1,774	000000035098	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	9,847	000000412881	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	79,950	000002055286	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	30,108	000000821963	SH	DEFINED	01
HORACE MANN EDUCATORS CORP N	COM	440327104	484	000000025747	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	1,522	0000000051902	SH	DEFINED	01
HOSPITALITY PPTYS TR	COM SH BEN	44106M102	1,504	000000034133	SH	DEFINED	01
HOSPIRA INC	COM	441060100	5,896	000000151192	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	503	000000026320	SH	DEFINED	01
HOUSTON EXPL CO	COM	442120101	461	000000008700	SH	DEFINED	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	1,363	000000020919	SH	DEFINED	01
HUBBELL INC	CL A	443510102	15,363	000000376000	SH	DEFINED	01
HUBBELL INC	CL B	443510201	1,213	000000027516	SH	DEFINED	01
HUMANA INC	COM	444859102	6,444	000000162162	SH	DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	1,906	000000099137	SH	DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	5,675	000000235112	SH	DEFINED	01
HUNTSMAN CORP	COM	447011107	1,190	000000058710	SH	DEFINED	01
HUNTSMAN CORP	PFD MND CV	447011206	217	000000004725	SH	DEFINED	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	366	000000009517	SH	DEFINED	01
HYPERION SOLUTIONS CORP	COM	44914M104	517	000000012859	SH	DEFINED	01
IAC INTERACTIVECORP	COM	44919P102	1,913	000000079644	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	5,381	000000217242	SH	DEFINED	01

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0ITT EDUCATIONAL SERVICES INC	COM	45068B109	1,087	000000020358	SH		DEFINED	01
IXIA	COM	45071R109	234	000000012050	SH		DEFINED	01
ITT INDS INC IND	COM	450911102	8,585	000000087935	SH		DEFINED	01
IDACORP INC	COM	451107106	698	000000022797	SH		DEFINED	01
IDENIX PHARMACEUTICALS INC	COM	45166R204	20,509	000000930974	SH		DEFINED	02
ILLINOIS TOOL WKS INC	COM	452308109	22,655	000000284329	SH		DEFINED	01
IMATION CORP	COM	45245A107	781	000000020155	SH		DEFINED	01
IMCLONE SYS INC	NOTE 1.37	45245WAF6	1,228	000000015000	PRN		DEFINED	01
IMCLONE SYS INC	COM	45245W109	1,011	000000032664	SH		DEFINED	01
IMMUCOR INC	COM	452526106	448	000000015488	SH		DEFINED	01
INAMED CORP	COM	453235103	1,069	000000015964	SH		DEFINED	01

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INCO LTD	COM	453258402	724	000000019200	SH	DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	1,344	000000036394	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	1,741	000000042759	SH	DEFINED	01
INFORMATICA CORP	COM	45666Q102	109	000000013058	SH	DEFINED	01
INFOSYS TECHNOLOGIES LTD	SPONSORED	456788108	2,520	000000033262	SH	DEFINED	01
INSIGHT COMMUNICATIONS INC	CL A	45768V108	1,328	000000120190	SH	DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	1,757	000000085140	SH	DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1,216	000000113188	SH	DEFINED	01
INTEL CORP	COM	458140100	157,415	000006049796	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	112,566	000001517072	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	446	000000006000	SH	DEFINED	01
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3,403	000000093970	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	DBC	459902AL6	3,568	000005500000	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	9,282	000000329757	SH	DEFINED	01
INTL PAPER CO	COM	460146103	14,560	000000481987	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	1,354	000000028383	SH	DEFINED	01
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1,262	000000022454	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	56,000	000001033800	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	1,406	000000074941	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	4,967	000000407871	SH	DEFINED	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	239	000000005142	SH	DEFINED	01
INTUIT	COM	461202103	8,819	000000195513	SH	DEFINED	01
INVITROGEN CORP	NOTE 2.25	46185RAD2	4,105	000004000000	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	1,717	000000020625	SH	DEFINED	01
INVESTORS FINL SERVICES CORP	COM	461915100	1,347	000000035620	SH	DEFINED	01
IOMEGA CORP	COM NEW	462030305	286	000000108300	SH	DEFINED	01
IPSCO INC	COM	462622101	209	000000004800	SH	DEFINED	01
IRON MTN INC PA	COM	462846106	341	000000011000	SH	DEFINED	01
ISHARES TR	RUSSELL 10	464287622	1,611	000000025000	SH	DEFINED	01
ISHARES TR	RUSSELL 20	464287655	2,700	000000042400	SH	DEFINED	01
IVAX CORP	COM	465823102	2,214	000000103011	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	2,606	000001714605	SH	DEFINED	01
JPMORGAN & CHASE & CO	COM	46625H100	116,871	000003308926	SH	DEFINED	01
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	263	000000007654	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	5,702	000000185581	SH	DEFINED	01

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0JACK IN THE BOX INC	COM	466367109	284	000000007500	SH		DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	1,375	000000024444	SH		DEFINED	01
JANUS CAP GROUP INC	COM	47102X105	3,705	000000246384	SH		DEFINED	01
JARDEN CORP	COM	471109108	237	000000004400	SH		DEFINED	01
JEFFERIES GROUP INC NEW	COM	472319102	983	000000025965	SH		DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	6,640	000000131699	SH		DEFINED	01
JETBLUE AWYS CORP	COM	477143101	1,654	000000080946	SH		DEFINED	01
JOHNSON & JOHNSON	COM	478160104	181,828	000002797357	SH		DEFINED	01
JOHNSON CTLS INC	COM	478366107	10,610	000000188370	SH		DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	4,119	000000132705	SH		DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	1,566	000000062194	SH		DEFINED	01
KLA-TENCOR CORP	COM	482480100	10,875	000000248977	SH		DEFINED	01
KB HOME	COM	48666K109	6,249	000000081988	SH		DEFINED	01
KEANE INC	COM	486665102	482	000000035222	SH		DEFINED	01
KELLOGG CO	COM	487836108	15,716	000000353651	SH		DEFINED	01
KELLY SVCS INC	CL A	488152208	467	000000016325	SH		DEFINED	01
KEMET CORP	COM	488360108	380	000000060417	SH		DEFINED	01
KENNAMETAL INC	COM	489170100	818	000000017843	SH		DEFINED	01
KERR MCGEE CORP	COM	492386107	8,916	000000116852	SH		DEFINED	01

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KEY ENERGY SVCS INC	COM	492914106	1,087	000000089900	SH	DEFINED	01
KEYCORP NEW	COM	493267108	13,520	000000407864	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	6,718	000000165075	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	30,287	000000483902	SH	DEFINED	01
KINDER MORGAN INC KANS	COM	49455P101	8,608	000000103467	SH	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	2,534	000000243203	SH	DEFINED	01
KNIGHT RIDDER INC	COM	499040103	4,439	000000072378	SH	DEFINED	01
KNIGHT TRANSN INC	COM	499064103	204	000000008394	SH	DEFINED	01
KOHL'S CORP	COM	500255104	17,691	000000316433	SH	DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	500472303	634	000000025200	SH	DEFINED	01
KORN FERRY INTL	COM NEW	500643200	547	000000030826	SH	DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	499	000000071780	SH	DEFINED	01
KROGER CO	COM	501044101	13,218	000000694635	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	3,203	000000377279	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	168	000000019600	SH	DEFINED	06
LTX CORP	COM	502392103	309	000000062449	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	8,739	000000114119	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	6,732	000000134920	SH	DEFINED	01
LABRANCHE & CO INC	COM	505447102	305	000000048452	SH	DEFINED	01
LAFARGE NORTH AMERICA INC	COM	505862102	218	000000003500	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	3,431	000000118548	SH	DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	1,160	000000027128	SH	DEFINED	01
LANCASTER COLONY CORP	COM	513847103	653	000000015208	SH	DEFINED	01
LANDSTAR SYS INC	COM	515098101	727	000000024113	SH	DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	356	000000080192	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	809	000000020700	SH	DEFINED	01
LAUREATE EDUCATION INC	COM	518613104	1,068	000000022318	SH	DEFINED	01

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OLEAR CORP	COM	521865105	2,713	000000074587	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	852	000000021260	SH	DEFINED	01
LEGGETT & PLATT INC	COM	524660107	5,000	000000188120	SH	DEFINED	01
LEGG MASON INC	COM	524901105	5,056	000000048566	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	26,309	000000265004	SH	DEFINED	01
LENNAR CORP	CL A	526057104	3,547	000000055918	SH	DEFINED	01
LENNAR CORP	CL B	526057302	10,581	000000179900	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	1,920	000000049703	SH	DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	334	000000164829	SH	DEFINED	01
LEXAR MEDIA INC	COM	52886P104	161	000000032937	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	9,079	000000140046	SH	DEFINED	01
LIBERTY MEDIA CORP NEW	DEB 0.75	530718AF2	2,637	000000025000	PRN	DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2,314	000000227100	SH	DEFINED	01
LIBERTY PPTY TR	SH BEN INT	531172104	1,642	000000037074	SH	DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	1,159	000000022941	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	61,125	000001097212	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	7,822	000000365185	SH	DEFINED	01
LINCARE HLDGS INC	COM	532791100	3,286	000000080353	SH	DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	7,777	000000165756	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	12,357	000000336803	SH	DEFINED	01
LINENS N THINGS INC	COM	535679104	546	000000023100	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	4,683	000000117789	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	26,097	000000402308	SH	DEFINED	01
LOEWS CORP	COM	540424108	14,184	000000183027	SH	DEFINED	01
LONGVIEW FIBRE CO	COM	543213102	580	000000028264	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	2,820	000000114729	SH	DEFINED	01
LOWES COS INC	COM	548661107	43,711	000000750805	SH	DEFINED	01

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LUBRIZOL CORP	COM	549271104	1,222	000000029097	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	12,361	000004247877	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	2,331	000000088264	SH	DEFINED	01
M & T BK CORP	COM	55261F104	9,818	000000093363	SH	DEFINED	01
MBIA INC	COM	55262C100	7,922	000000133574	SH	DEFINED	01
MBNA CORP	COM	55262L100	32,283	000001234078	SH	DEFINED	01
MDU RES GROUP INC	COM	552690109	1,515	000000053797	SH	DEFINED	01
MCI INC	COM	552691107	19,737	000000767693	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	6,331	000000097085	SH	DEFINED	01
MGI PHARMA INC	COM	552880106	369	000000017002	SH	DEFINED	01
MGM MIRAGE	COM	552953101	1,143	000000028900	SH	DEFINED	01
MGM MIRAGE	COM	552953101	457	000000011500	SH	DEFINED	01
MPS GROUP INC	COM	553409103	599	000000063677	SH	DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	455	000000013507	SH	DEFINED	01
MACK CALI RLTY CORP	COM	554489104	1,114	000000024599	SH	DEFINED	01
MACROVISION CORP	COM	555904101	588	000000026105	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	5,789	000000151480	SH	DEFINED	01
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	5,298	000000150069	SH	DEFINED	01
MAJESCO HLDGS INC	COM NEW	560690208	98	000000015000	SH	DEFINED	01

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OMANOR CARE INC NEW	COM	564055101	3,498	000000088048	SH		DEFINED	01
MANPOWER INC	COM	56418H100	2,284	000000057419	SH		DEFINED	01
MARATHON OIL CORP	COM	565849106	17,728	000000332190	SH		DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	14,590	000000526720	SH		DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	9,478	000000213246	SH		DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	13,007	000000190677	SH		DEFINED	01
MARTEK BIOSCIENCES CORP	COM	572901106	643	000000016943	SH		DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	1,362	000000019717	SH		DEFINED	01
MARVEL ENTERPRISES INC	COM	57383M108	372	000000018900	SH		DEFINED	01
MASCO CORP	NOTE	574599BB1	2,293	000005000000	SH		DEFINED	01
MASCO CORP	COM	574599106	14,255	000000448863	SH		DEFINED	01
MATRIX SVC CO	COM	576853105	434	000000094848	SH		DEFINED	01
MATTEL INC	COM	577081102	7,580	000000414212	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	13,531	000000354040	SH		DEFINED	01
MAY DEPT STORES CO	COM	577778103	46,357	000001154331	SH		DEFINED	01
MAVERICK TUBE CORP	COM	577914104	479	000000016100	SH		DEFINED	01
MAYTAG CORP	COM	578592107	1,280	000000081760	SH		DEFINED	01
MCAFEE INC	COM	579064106	1,858	000000070980	SH		DEFINED	01
MCCLATCHEY CO	CL A	579489105	215	000000003300	SH		DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	4,426	000000135438	SH		DEFINED	01
MCDATA CORP	CL B	580031102	683	000000183844	SH		DEFINED	01
MCDATA CORP	CL A	580031201	400	000000100067	SH		DEFINED	01
MCDONALDS CORP	COM	580135101	35,198	000001268428	SH		DEFINED	01
MCGRAW HILL COS INC	COM	580645109	15,945	000000360352	SH		DEFINED	01
MCKESSON CORP	COM	58155Q103	12,710	000000283785	SH		DEFINED	01
MEADWESTVACO CORP	COM	583334107	5,224	000000186338	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	14,067	000000263643	SH		DEFINED	01
MEDIA GEN INC	CL A	584404107	783	000000012102	SH		DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	358	000000011300	SH		DEFINED	01
MEDIMMUNE INC	COM	584699102	7,056	000000264084	SH		DEFINED	01
MEDTRONIC INC	DBC	585055AD8	19,825	000000200000	PRN		DEFINED	01
MEDTRONIC INC	COM	585055106	59,781	000001154305	SH		DEFINED	01
MELLON FINL CORP	COM	58551A108	11,609	000000404640	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	572	000000056048	SH		DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	1,873	000000036364	SH		DEFINED	01

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MERCK & CO INC	COM	589331107	65,923	000002140382	SH	DEFINED	01
MERCURY INTERACTIVE CORP	NOTE	589405AD1	4,643	000005000000	SH	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	4,654	000000121328	SH	DEFINED	01
MEREDITH CORP	COM	589433101	2,394	000000048813	SH	DEFINED	01
MERRILL LYNCH & CO INC	NOTE	590188W46	23,441	000023500000	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	49,733	000000904083	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	15,290	000000275000	SH	DEFINED	02
METLIFE INC	COM	59156R108	32,420	000000721409	SH	DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	614	000000013200	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	2,820	000000068172	SH	DEFINED	01
MICREL INC	COM	594793101	500	000000043469	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OMICROSOFT CORP	COM	594918104	239,197	000009629539	SH		DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	4,024	000000135857	SH		DEFINED	01
MICROMUSE INC	COM	595094103	82	000000014563	SH		DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	6,494	000000636056	SH		DEFINED	01
MICROSEMI CORP	COM	595137100	304	000000016203	SH		DEFINED	01
MIDCAP SPDR TR	UNIT SER 1	595635103	126,130	000001007029	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1,350	000000145665	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	142	000000015350	SH		DEFINED	04
MILLER HERMAN INC	COM	600544100	976	000000031651	SH		DEFINED	01
MILLIPORE CORP	COM	601073109	2,774	000000048907	SH		DEFINED	01
MINERALS TECHNOLOGIES INC	COM	603158106	1,447	000000023494	SH		DEFINED	01
MISSION RESOURCES CORP	COM	605109107	613	000000076000	SH		DEFINED	01
MODINE MFG CO	COM	607828100	566	000000017410	SH		DEFINED	01
MOHAWK INDS INC	COM	608190104	2,623	000000031806	SH		DEFINED	01
MOLEX INC	COM	608554101	4,930	000000189343	SH		DEFINED	01
MOLSON COORS BREWING CO	CL B	60871R209	5,124	000000082660	SH		DEFINED	01
MONACO COACH CORP	COM	60886R103	276	000000016100	SH		DEFINED	01
MONEYGRAM INTL INC	COM	60935Y109	838	000000043879	SH		DEFINED	01
MONSANTO CO NEW	COM	61166W101	16,056	000000255387	SH		DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	3,382	000000117923	SH		DEFINED	01
MOODYS CORP	COM	615369105	11,923	000000265212	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	56,106	000001069312	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	315	000000024200	SH		DEFINED	01
MOTOROLA INC	COM	620076109	42,842	000002346260	SH		DEFINED	01
MOVIE GALLERY INC	COM	624581104	1,751	000000066265	SH		DEFINED	01
MURPHY OIL CORP	COM	626717102	3,528	000000067559	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	4,976	000000258655	SH		DEFINED	01
NCR CORP NEW	COM	62886E108	6,540	000000186247	SH		DEFINED	01
NTL INC DEL	COM	62940M104	1,633	000000023870	SH		DEFINED	01
NABORS INDS INC	NOTE	629568AL0	1,543	000001500000	SH		DEFINED	01
NAPSTER INC	COM	630797108	84	000000020000	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	534,696	000014537707	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	19,985	000000585749	SH		DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	1,224	000000042349	SH		DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	830	000000039151	SH		DEFINED	01
NATIONAL OILWELL VARCO INC	COM	637071101	7,790	000000163872	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	7,333	000000332900	SH		DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	2,776	000000086771	SH		DEFINED	01
NAVIGANT CONSULTING INC	COM	63935N107	324	000000018400	SH		DEFINED	01
NEIGHBORCARE INC	COM	64015Y104	497	000000015000	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	3,855	000000039782	SH		DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	256	000000015244	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	12,612	000000446147	SH		DEFINED	01

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NEW CENTURY FINANCIAL CORP M	COM	6435EV108	730	000000014200	SH	DEFINED	01
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1,203	000000044300	SH	DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	1,816	000000100250	SH	DEFINED	01

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ONEW YORK TIMES CO	CL A	650111107	4,378	000000140549	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	6,321	000000265181	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	2,494	000000062526	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	16,800	000000430442	SH		DEFINED	01
NEWPORT CORP	COM	651824104	400	000000028920	SH		DEFINED	01
NEWS CORP	CL A	65248E104	122,847	000007592528	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	51,136	000001582681	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2,423	000000075000	SH		DEFINED	01
NEXTEL PARTNERS INC	CL A	65333F107	815	000000032400	SH		DEFINED	01
NEXEN INC	COM	65334H102	212	000000007000	SH		DEFINED	01
NICOR INC	COM	654086107	1,816	000000044110	SH		DEFINED	01
NIKE INC	CL B	654106103	19,184	000000221525	SH		DEFINED	01
NIKU CORP	COM NEW	654113703	1,457	000000070300	SH		DEFINED	01
99 CENTS ONLY STORES	COM	65440K106	621	000000048899	SH		DEFINED	01
NISOURCE INC	COM	65473P105	6,423	000000259735	SH		DEFINED	01
NOBLE ENERGY INC	COM	655044105	2,706	000000035772	SH		DEFINED	01
NORDSON CORP	COM	655663102	594	000000017338	SH		DEFINED	01
NORDSTROM INC	COM	655664100	8,244	000000121292	SH		DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	12,169	000000393066	SH		DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	12,883	000000458633	SH		DEFINED	01
NORTHEAST UTILS	COM	664397106	1,229	000000058932	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	9,028	000000198036	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	20,088	000000363595	SH		DEFINED	01
NORTHWEST AIRLS CORP	CL A	667280101	301	000000066135	SH		DEFINED	01
NOVELL INC	COM	670006105	2,327	000000375447	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	6,113	000000247407	SH		DEFINED	01
NSTAR	COM	67019E107	1,387	000000044994	SH		DEFINED	01
NUCOR CORP	COM	670346105	8,541	000000187223	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	4,443	000000166288	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	534	000000020000	SH		DEFINED	04
OGE ENERGY CORP	COM	670837103	1,138	000000039330	SH		DEFINED	01
NUVEEN INVTS INC	CL A	67090F106	304	000000008100	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	29,229	000000379955	SH		DEFINED	01
OCTEL CORP	COM	675727101	873	000000048500	SH		DEFINED	01
OFFICEMAX INC DEL	COM	67622P101	4,661	000000156587	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	6,957	000000304619	SH		DEFINED	01
OHIO CAS CORP	COM	677240103	863	000000035739	SH		DEFINED	01
OIL SVC HOLDERS TR	DEPOSTRY R	678002106	180,757	000001773700	SH		DEFINED	01
OLD REP INTL CORP	COM	680223104	1,902	000000075239	SH		DEFINED	01
OLIN CORP	COM PAR \$1	680665205	820	000000044997	SH		DEFINED	01
OMNICARE INC	COM	681904108	2,043	000000048158	SH		DEFINED	01
OMNICOM GROUP INC	NOTE	681919AK2	9,787	000010000000	SH		DEFINED	01
OMNICOM GROUP INC	NOTE	681919AM8	15,480	000015500000	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	15,484	000000193900	SH		DEFINED	01
OMNIVISION TECHNOLOGIES INC	COM	682128103	571	000000042049	SH		DEFINED	01
OMNOVA SOLUTIONS INC	COM	682129101	68	000000014700	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
BOON SEMICONDUCTOR CORP	COM	682189105	132	000000028798	SH		DEFINED	01
ONEOK INC NEW	COM	682680103	1,484	000000045464	SH		DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	297	000000012502	SH		DEFINED	01
ORACLE CORP	COM	68389X105	58,156	000004405805	SH		DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	1,434	000000048094	SH		DEFINED	01
OSHKOSH B GOSH INC	CL A	688222207	2,582	000000099368	SH		DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	399	000000005100	SH		DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	1,375	000000030409	SH		DEFINED	01
OVERNITE CORP	COM	690322102	4,835	000000112500	SH		DEFINED	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	981	000000016448	SH		DEFINED	01
PG&E CORP	COM	69331C108	13,251	000000352995	SH		DEFINED	01
PMC-SIERRA INC	COM	69344F106	1,824	000000195508	SH		DEFINED	01
PMI GROUP INC	COM	69344M101	1,709	000000043853	SH		DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	15,026	000000275925	SH		DEFINED	01
PNM RES INC	COM	69349H107	948	000000032906	SH		DEFINED	01
PPG INDS INC	COM	693506107	11,413	000000181855	SH		DEFINED	01
PPL CORP	COM	69351T106	10,737	000000180831	SH		DEFINED	01
PACCAR INC	COM	693718108	13,450	000000197802	SH		DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	908	000000039526	SH		DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	2,500	000000035002	SH		DEFINED	01
PACKAGING CORP AMER	COM	695156109	1,301	000000061822	SH		DEFINED	01
PACTIV CORP	COM	695257105	3,765	000000174512	SH		DEFINED	01
PALL CORP	COM	696429307	4,065	000000133896	SH		DEFINED	01
PANERA BREAD CO	CL A	69840W108	586	000000009447	SH		DEFINED	01
PAR PHARMACEUTICAL COS INC	COM	69888P106	590	000000018560	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,999	000000313379	SH		DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	7,143	000000115207	SH		DEFINED	01
PARTNERS TR FINL GROUP INC N	COM	70213F102	106	000000010000	SH		DEFINED	01
PATTERSON COMPANIES INC	COM	703395103	4,846	000000107524	SH		DEFINED	01
PATTERSON UTI ENERGY INC	COM	703481101	1,933	000000069493	SH		DEFINED	01
PAYCHEX INC	COM	704326107	12,331	000000379206	SH		DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	650	000000033881	SH		DEFINED	01
PEABODY ENERGY CORP	COM	704549104	2,534	000000048706	SH		DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	419	000000005700	SH		DEFINED	01
PEGASUS SOLUTIONS INC	COM	705906105	305	000000027388	SH		DEFINED	01
PENNEY J C INC	COM	708160106	13,251	000000252023	SH		DEFINED	01
PENTAIR INC	COM	709631105	1,783	000000041653	SH		DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	1,668	000000038391	SH		DEFINED	01
PEP BOYS MANNY MOE & JACK	COM	713278109	199	000000014700	SH		DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	2,088	000000087244	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	5,784	000000202176	SH		DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	1,224	000000047703	SH		DEFINED	01
PEPSICO INC	COM	713448108	88,279	000001636927	SH		DEFINED	01
PERKINELMER INC	COM	714046109	2,581	000000136608	SH		DEFINED	01
PERRIGO CO	COM	714290103	735	000000052781	SH		DEFINED	01
PETRO-CDA	COM	71644E102	267	000000004100	SH		DEFINED	01

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OPETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	109,137	000002370500	SH		DEFINED	01
PETROLEUM GEO SVCS ASA NEW	SPONSORED	716599105	2,055	000000086850	SH		DEFINED	01
PETSMART INC	COM	716768106	1,914	000000063067	SH		DEFINED	01
PFIZER INC	COM	717081103	192,531	000006980842	SH		DEFINED	01
PFIZER INC	COM	717081103	275	000000010000	SH		DEFINED	04

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PHARMACEUTICAL HLDERS TR	DEPOSITRY	71712A206	5,308	000000072400	SH	DEFINED	01
PHARMACEUTICAL PROD DEV INC	COM	717124101	436	000000009320	SH	DEFINED	01
PHELPS DODGE CORP	COM	717265102	8,882	000000096030	SH	DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	822	000000057972	SH	DEFINED	01
PINNACLE SYS INC	COM	723481107	236	000000043000	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	4,328	000000097374	SH	DEFINED	01
PIONEER NAT RES CO	COM	723787107	3,134	000000074486	SH	DEFINED	01
PITNEY BOWES INC	COM	724479100	9,941	000000228281	SH	DEFINED	01
PIXAR	COM	725811103	1,557	000000031118	SH	DEFINED	01
PLAINS EXPL& PRODTN CO	COM	726505100	1,187	000000033428	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	894	000000024599	SH	DEFINED	01
PLEXUS CORP	COM	729132100	467	000000032818	SH	DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	6,385	000000175898	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	1,479	000000028503	SH	DEFINED	01
POLARIS INDS INC	COM	731068102	415	000000077000	SH	DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	435	000000010100	SH	DEFINED	01
POLYCOM INC	COM	73172K104	1,114	000000074737	SH	DEFINED	01
POTLATCH CORP	COM	737628107	729	000000013940	SH	DEFINED	01
POWERWAVE TECHNOLOGIES INC	COM	739363109	561	000000054941	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	14,444	000000309974	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	2,117	000000027188	SH	DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	260	000000006600	SH	DEFINED	01
PREMCOR INC	COM	74045Q104	4,079	000000055000	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	7,395	000000118144	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	1,562	000000060795	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	11,916	000000284401	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	125,486	000002378882	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	11,684	000000258285	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	18,701	000000189268	SH	DEFINED	01
PROLOGIS	SH BEN INT	743410102	7,181	000000178479	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	1,257	000000029775	SH	DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	979	000000048462	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	11,945	000000677578	SH	DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	33,066	000000503607	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	14,528	000000238879	SH	DEFINED	01
PUGET ENERGY INC NEW	COM	745310102	1,258	000000053846	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	9,507	000000112853	SH	DEFINED	01
QLOGIC CORP	COM	747277101	6,339	000000205353	SH	DEFINED	01
QUALCOMM INC	COM	747525103	59,288	000001796089	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	540	000000061454	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	9,247	000000173605	SH	DEFINED	01

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QUESTAR CORP	COM	748356102	2,225	000000033766	SH		DEFINED	01
QUIKSILVER INC	COM	74838C106	343	000000021500	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	5,944	000001602262	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	63	000000017200	SH		DEFINED	06
RPM INTL INC	COM	749685103	1,128	000000061804	SH		DEFINED	01
RSA SEC INC	COM	749719100	469	000000040856	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	618	000000114329	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	2,490	000000052749	SH		DEFINED	01
RADIO ONE INC	CL A	75040P108	12,925	000001015335	SH		DEFINED	01
RADIO SHACK CORP	COM	750438103	4,227	000000182439	SH		DEFINED	01
RAINMAKER SYSTEMS	COM	750875106	59	000000100000	SH		DEFINED	01
RAMBUS INC DEL	COM	750917106	309	000000023158	SH		DEFINED	01
RAMBUS INC DEL	COM	750917106	3,077	000000230000	SH		DEFINED	04

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RAYMOND JAMES FINANCIAL INC	COM	754730109	936	000000033141	SH	DEFINED	01
RAYONIER INC	COM	754907103	1,155	000000021793	SH	DEFINED	01
RAYTHEON CO	COM NEW	755111507	17,047	000000435763	SH	DEFINED	01
READERS DIGEST ASSN INC	COM	755267101	1,048	000000063525	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	2,520	000000060248	SH	DEFINED	01
REGENCY CTRS CORP	COM	758849103	1,526	000000026682	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	1,454	000000037224	SH	DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	113,378	000000845100	SH	DEFINED	01
REGIONS FINANCIAL CORP NEW	COM	7591EP100	15,015	000000443196	SH	DEFINED	01
REINSURANCE GROUP AMER INC	COM	759351109	251	000000005400	SH	DEFINED	01
RELIANCE STEEL & ALUMINUM CO	COM	759509102	222	000000006000	SH	DEFINED	01
RENAL CARE GROUP INC	COM	759930100	2,248	000000048773	SH	DEFINED	01
RENT A CTR INC NEW	COM	76009N100	1,083	000000046506	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	2,218	000000061618	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	1,438	000000019492	SH	DEFINED	01
RESMED INC	COM	761152107	230	000000003500	SH	DEFINED	01
RETAIL HOLDRS TR	DEP RCPT	76127U101	88,051	000000919600	SH	DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	747	000000027665	SH	DEFINED	01
REYNOLDS AMERICAN INC	COM	761713106	9,127	000000115826	SH	DEFINED	01
RITE AID CORP	COM	767754104	340	000000081500	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	4,185	000000167620	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	9,207	000000189019	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	8,550	000000179341	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	9,152	000000197501	SH	DEFINED	01
ROLLINS INC	COM	775711104	543	000000027123	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	264	000000003700	SH	DEFINED	01
ROSS STORES INC	COM	778296103	1,794	000000062074	SH	DEFINED	01
ROWAN COS INC	COM	779382100	3,329	000000112051	SH	DEFINED	01
RUBY TUESDAY INC	COM	781182100	843	000000032564	SH	DEFINED	01
RUDDICK CORP	COM	781258108	598	000000023438	SH	DEFINED	01
RYDER SYS INC	COM	783549108	3,173	000000086704	SH	DEFINED	01
RYERSON TULL INC NEW	COM	78375P107	306	000000021500	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	1,494	000000019699	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OSBC COMMUNICATIONS INC	COM	78387G103	74,501	000003136920	SH		DEFINED	01
SEI INVESTMENTS CO	COM	784117103	1,346	000000036064	SH		DEFINED	01
SLM CORP	COM	78442P106	20,459	000000402738	SH		DEFINED	01
SPDR TR	UNIT SER 1	78462F103	115,177	000000966417	SH		DEFINED	01
SPX CORP	COM	784635104	1,521	000000033083	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	2,929	000000146859	SH		DEFINED	01
SAFECO CORP	COM	786429100	6,613	000000121697	SH		DEFINED	01
SAFEWAY INC	COM NEW	786514208	9,685	000000428768	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	15,089	000000346002	SH		DEFINED	01
ST PAUL TRAVELERS INC	COM	792860108	26,130	000000661020	SH		DEFINED	01
SAKS INC	COM	79377W108	3,117	000000164353	SH		DEFINED	01
SANDISK CORP	COM	80004C101	2,182	000000091967	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	3,217	000000588253	SH		DEFINED	01
SARA LEE CORP	COM	803111103	16,456	000000830692	SH		DEFINED	01
SATYAM COMPUTER SERVICES LTD	ADR	804098101	747	000000028000	SH		DEFINED	01
SCANA CORP NEW	COM	80589M102	2,110	000000049416	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	1,554	000000037430	SH		DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	26,928	000001412853	SH		DEFINED	01
SCHLUMBERGER LTD	COM	806857108	42,681	000000562044	SH		DEFINED	01
SCHOLASTIC CORP	COM	807066105	722	000000018735	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	12,327	000001092900	SH		DEFINED	01

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SCIENTIFIC ATLANTA INC	COM	808655104	6,077	000000182665	SH	DEFINED	01
SCOTTS CO	CL A	810186106	1,066	000000014980	SH	DEFINED	01
SCRIPPS E W CO OHIO	CL A	811054204	839	000000017200	SH	DEFINED	01
SEABULK INTL INC	COM	81169P101	1,381	000000065028	SH	DEFINED	01
SEABULK INTL INC	COM	81169P101	1,270	000000059800	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	4,372	000000087821	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI MATERI	81369Y100	52,750	000001943660	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI HEALTH	81369Y209	12,279	000000395725	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI CONS S	81369Y308	17,822	000000783400	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI CONS D	81369Y407	6,991	000000213300	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-EN	81369Y506	128,072	000002881271	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-FI	81369Y605	218,749	000007422771	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-IN	81369Y704	20,340	000000692320	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-TE	81369Y803	21,512	000001079924	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-UT	81369Y886	81,809	000002592187	SH	DEFINED	01
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	6,885	00000204500	SH	DEFINED	01
SEMTECH CORP	COM	816850101	662	000000039789	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	9,418	000000227999	SH	DEFINED	01
SENSIENT TECHNOLOGIES CORP	COM	81725T100	543	000000026393	SH	DEFINED	01
SEPRACOR INC	COM	817315104	3,080	000000051337	SH	DEFINED	01
SEQUA CORPORATION	CL A	817320104	377	000000005700	SH	DEFINED	01
SERENA SOFTWARE INC	COM	817492101	224	000000011619	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	5,698	000000121006	SH	DEFINED	01
SHILOH INDS INC	COM	824543102	688	000000056242	SH	DEFINED	01
SHOPKO STORES INC	COM	824911101	1,531	000000063000	SH	DEFINED	01

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OSIEBEL SYS INC	COM	826170102	5,283	000000593636	SH	DEFINED	01
SIERRA HEALTH SVCS INC	COM	826322109	214	000000003000	SH	DEFINED	01
SIERRA PAC RES NEW	COM	826428104	709	000000056984	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	5,602	000000099972	SH	DEFINED	01
SIGMATEL INC	COM	82661W107	413	000000024075	SH	DEFINED	01
SILICON LABORATORIES INC	COM	826919102	923	000000035219	SH	DEFINED	01
SILICON IMAGE INC	COM	82705T102	117	000000011412	SH	DEFINED	01
SILICON VY BANCSHARES	NOTE	827064AC0	7,796	000005500000	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	15,204	000000209750	SH	DEFINED	01
SINCLAIR BROADCAST GROUP INC	CL A	829226109	1,271	000000140000	SH	DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	1,020	000000157441	SH	DEFINED	01
SKYWORKS SOLUTIONS INC	COM	83088M102	79	000000010748	SH	DEFINED	01
SMITH INTL INC	COM	832110100	2,923	000000045892	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	1,337	000000049039	SH	DEFINED	01
SMUCKER J M CO	COM NEW	832696405	1,867	000000039782	SH	DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	926	000000091104	SH	DEFINED	01
SNAP ON INC	COM	833034101	1,993	000000058109	SH	DEFINED	01
SOHU COM INC	COM	83408W103	254	000000011586	SH	DEFINED	01
SOLETRON CORP	NOTE 0.50	834182AT4	1,865	000000025000	PRN	DEFINED	01
SOLETRON CORP	COM	834182107	3,576	000000943790	SH	DEFINED	01
SONOCO PRODS CO	COM	835495102	1,588	000000059949	SH	DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	417	000000030477	SH	DEFINED	01
SOUTHERN CO	COM	842587107	24,619	000000710112	SH	DEFINED	01
SOUTHERN PERU COPPER CORP	COM	843611104	334	000000007800	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	10,537	000000756462	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	COM	845467109	220	000000004700	SH	DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	8,346	000000373604	SH	DEFINED	01
SPECTRASITE INC	COM	84761M104	744	000000010000	SH	DEFINED	01
SPRINT CORP	COM FON	852061100	35,448	000001412864	SH	DEFINED	01

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SPRINT CORP	COM FON	852061100	1,003	000000040000	SH	DEFINED	01
SPRINT CORP	COM FON	852061100	10,021	000000398700	SH	DEFINED	02
STANCORP FINL GROUP INC	COM	852891100	1,782	000000023279	SH	DEFINED	01
STANDARD PAC CORP NEW	COM	85375C101	413	000000004700	SH	DEFINED	01
STANLEY WKS	COM	854616109	3,464	000000076067	SH	DEFINED	01
STAPLES INC	COM	855030102	17,999	000000845451	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	25,048	000000484876	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	12,329	000000210515	SH	DEFINED	01
STATE STR CORP	COM	857477103	15,640	000000324165	SH	DEFINED	01
STATION CASINOS INC	COM	857689103	511	000000007700	SH	DEFINED	01
STEEL DYNAMICS INC	COM	858119100	1,245	000000047464	SH	DEFINED	01
STERICYCLE INC	COM	858912108	1,391	000000027645	SH	DEFINED	01
STERIS CORP	COM	859152100	851	000000033058	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	164	000000010300	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	9,225	000000254217	SH	DEFINED	01
STRAYER ED INC	COM	863236105	431	000000005000	SH	DEFINED	01
STRYKER CORP	COM	863667101	18,423	000000387379	SH	DEFINED	01

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OSTUDENT LN CORP	COM	863902102	285	000000001300	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	13,280	000003560383	SH		DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	20,706	000000588743	SH		DEFINED	01
SUNOCO INC	COM	86764P109	7,544	000000066366	SH		DEFINED	01
SUNTRUST BKS INC	COM	867914103	24,604	000000340597	SH		DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	237	000000010000	SH		DEFINED	01
SUPERVALU INC	COM	868536103	4,633	000000142082	SH		DEFINED	01
SWIFT TRANSN CO	COM	870756103	807	000000034658	SH		DEFINED	01
SYBASE INC	COM	871130100	799	000000043546	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	16,597	000000763447	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	652	000000030000	SH		DEFINED	04
SYMBOL TECHNOLOGIES INC	COM	871508107	2,614	000000264911	SH		DEFINED	01
SYMMETRICOM INC	COM	871543104	127	000000012350	SH		DEFINED	01
SYNOPSIS INC	COM	871607107	2,303	000000138181	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	8,855	000000308883	SH		DEFINED	01
SYSCO CORP	COM	871829107	23,442	000000647768	SH		DEFINED	01
TCF FINL CORP	COM	872275102	1,467	000000056709	SH		DEFINED	01
TECO ENERGY INC	COM	872375100	3,860	000000204163	SH		DEFINED	01
TJX COS INC NEW	NOTE	872540AL3	2,062	000002500000	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	11,148	000000457835	SH		DEFINED	01
TXU CORP	COM	873168108	18,950	000000228068	SH		DEFINED	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	597	000000023488	SH		DEFINED	01
TALBOTS INC	COM	874161102	431	000000013300	SH		DEFINED	01
TARGET CORP	COM	87612E106	45,872	000000843088	SH		DEFINED	01
TECH DATA CORP	COM	878237106	1,033	000000028233	SH		DEFINED	01
TECHNE CORP	COM	878377100	867	000000018899	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	254	000000009178	SH		DEFINED	01
TECUMSEH PRODS CO	CL A	878895200	398	000000014529	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	2,179	000000093643	SH		DEFINED	01
TELEFLEX INC	COM	879369106	1,020	000000017195	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	2,124	000000052060	SH		DEFINED	01
TELEWEST GLOBAL INC	COM	87956T107	4,091	000000179594	SH		DEFINED	01
TELLABS INC	COM	879664100	4,263	000000490112	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	4,464	000000120174	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	5,541	000000452705	SH		DEFINED	01
TERADYNE INC	COM	880770102	2,414	000000201750	SH		DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	3,950	000000126874	SH		DEFINED	01

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TEXAS INSTRS INC	COM	882508104	44,645	000001590518	SH	DEFINED	01
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	639	000000020993	SH	DEFINED	01
TEXTRON INC	COM	883203101	9,952	000000131210	SH	DEFINED	01
THERMO ELECTRON CORP	COM	883556102	4,307	000000160313	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	828	000000029327	SH	DEFINED	01
THOMAS INDS INC	COM	884425109	5,994	000000150000	SH	DEFINED	01
THOR INDS INC	COM	885160101	909	000000028946	SH	DEFINED	01
THORNBURG MTG INC	COM	885218107	218	000000007500	SH	DEFINED	01
3COM CORP	COM	885535104	689	000000189837	SH	DEFINED	01

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03M CO	COM	88579Y101	52,731	000000729337	SH		DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	315	000000048268	SH		DEFINED	01
TIDEWATER INC	COM	886423102	1,037	000000027228	SH		DEFINED	01
TIFFANY & CO NEW	COM	886547108	4,589	000000140095	SH		DEFINED	01
TIMBERLAND CO	CL A	887100105	1,227	000000031697	SH		DEFINED	01
TIME WARNER INC	COM	887317105	74,928	000004484028	SH		DEFINED	01
TIMKEN CO	COM	887389104	279	000000012100	SH		DEFINED	01
TITAN CORP	COM	888266103	2,254	000000099129	SH		DEFINED	01
TOLL BROTHERS INC	COM	889478103	2,703	000000026621	SH		DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	636	000000021749	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	5,222	000000100040	SH		DEFINED	01
TORO CO	COM	891092108	1,220	000000031600	SH		DEFINED	01
TOTAL S A	SPONSORED	89151E109	444	000000003800	SH		DEFINED	01
TOYS R US INC	COM	892335100	13,893	000000524662	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	COM	893416107	1,614	000000065532	SH		DEFINED	01
TRANSATLANTIC HLDGS INC	COM	893521104	279	000000005000	SH		DEFINED	01
TRAVELZOO INC	COM	89421Q106	552	000000016828	SH		DEFINED	01
TREX INC	COM	89531P105	213	000000008300	SH		DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	1,869	000000034208	SH		DEFINED	01
TRIARC COS INC	CL B SER 1	895927309	451	000000030400	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	10,656	000000302909	SH		DEFINED	01
TRINITY INDS INC	COM	896522109	1,966	000000061405	SH		DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	347	000000104404	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	665	000000028468	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	56,524	000001935785	SH		DEFINED	01
TYSON FOODS INC	CL A	902494103	2,309	000000129757	SH		DEFINED	01
UCBH HOLDINGS INC	COM	90262T308	229	000000014145	SH		DEFINED	01
UST INC	COM	902911106	7,224	000000158217	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	51,573	000001766227	SH		DEFINED	01
USA MOBILITY INC	COM	90341G103	839	000000028587	SH		DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	246	000000003800	SH		DEFINED	01
UNION PAC CORP	COM	907818108	16,835	000000259805	SH		DEFINED	01
UNISYS CORP	COM	909214108	2,381	000000376280	SH		DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	1,387	000000057702	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	74,987	000001084264	SH		DEFINED	01
UNITED RENTALS INC	COM	911363109	786	000000038931	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	3,919	000000114027	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	2,146	000000062440	SH		DEFINED	04
UNITED TECHNOLOGIES CORP	COM	913017109	50,798	000000989264	SH		DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	62,962	000001207571	SH		DEFINED	01
UNITRIN INC	COM	913275103	1,565	000000031888	SH		DEFINED	01
UNIVERSAL CORP VA	COM	913456109	592	000000013532	SH		DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	1,867	000000030040	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	7,651	000000277733	SH		DEFINED	01
UNOCAL CORP	COM	915289102	29,144	000000448031	SH		DEFINED	01

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UNUMPROVIDENT CORP COM 91529Y106 5,244 000000286251 SH DEFINED 01
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OURBAN OUTFITTERS INC	COM	917047102	1,550	000000027346	SH		DEFINED	01
UTSTARCOM INC	COM	918076100	893	000000119324	SH		DEFINED	01
VCA ANTECH INC	COM	918194101	1,140	000000047029	SH		DEFINED	01
V F CORP	COM	918204108	6,134	000000107216	SH		DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	857	000000023152	SH		DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	914	000000051886	SH		DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	19,292	000000243866	SH		DEFINED	01
VALSPAR CORP	COM	920355104	1,146	000000023749	SH		DEFINED	01
VARIAN MED SYS INC	COM	92220P105	2,048	000000054882	SH		DEFINED	01
VARIAN INC	COM	922206107	703	000000018617	SH		DEFINED	01
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	515	000000013922	SH		DEFINED	01
VECTREN CORP	COM	92240G101	981	000000034149	SH		DEFINED	01
VERISIGN INC	COM	92343E102	3,767	000000130994	SH		DEFINED	01
VERISIGN INC	COM	92343E102	1,398	000000048629	SH		DEFINED	04
VERIZON COMMUNICATIONS	COM	92343V104	94,239	000002727633	SH		DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	12,442	000000509926	SH		DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	763	000000045319	SH		DEFINED	01
VIAD CORP	COM NEW	92552R406	892	000000031500	SH		DEFINED	01
VIACOM INC	CL A	925524100	3,834	000000119000	SH		DEFINED	01
VIACOM INC	CL B	925524308	52,910	000001652407	SH		DEFINED	01
VIACELL INC	COM	92554J105	687,873	000001692184	SH		DEFINED	02
VICURON PHARMACEUTICALS INC	COM	926471103	2,790	000000100000	SH		DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,012	000000085274	SH		DEFINED	01
VISTEON CORP	COM	92839U107	887	000000147247	SH		DEFINED	01
VORNADO RLTY TR	SH BEN INT	929042109	353	000000004400	SH		DEFINED	01
VULCAN MATLS CO	COM	929160109	6,478	000000099691	SH		DEFINED	01
WGL HLDGS INC	COM	92924F106	779	000000023186	SH		DEFINED	01
WPS RESOURCES CORP	COM	92931B106	958	000000017038	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	75,191	000001515950	SH		DEFINED	01
WADDELL & REED FINL INC	CL A	930059100	926	000000050106	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	152,602	000003166024	SH		DEFINED	01
WALGREEN CO	COM	931422109	45,061	000000979810	SH		DEFINED	01
WALTER INDS INC	COM	93317Q105	502	000000012500	SH		DEFINED	01
WASHINGTON FED INC	COM	938824109	955	000000040632	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	34,377	000000844866	SH		DEFINED	01
WASHINGTON POST CO	CL B	939640108	2,288	000000002741	SH		DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	16,221	000000572386	SH		DEFINED	01
WATERS CORP	COM	941848103	4,574	000000123066	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	3,746	000000126749	SH		DEFINED	01
WEATHERFORD INTL INC	DBCV	947074AB6	38,025	000060000000	SH		DEFINED	01
WEBSense INC	COM	947684106	438	000000009116	SH		DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	1,586	000000033979	SH		DEFINED	01
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1,398	000000035657	SH		DEFINED	01
WELLPOINT INC	COM	94973V107	41,230	000000592057	SH		DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	99,378	000001613806	SH		DEFINED	01
WENDYS INTL INC	COM	950590109	5,781	000000121323	SH		DEFINED	01

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 QUARTER ENDING
 06/30/2005

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
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Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

OWERNER ENTERPRISES INC	COM	950755108	693	000000035326	SH	DEFINED	01
WESTAR ENERGY INC	COM	95709T100	980	000000040816	SH	DEFINED	01
WESTAMERICA BANCORPORATION	COM	957090103	812	000000015388	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	1,736	000000129364	SH	DEFINED	01
WESTERN GAS RES INC	COM	958259103	1,026	000000029415	SH	DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	25,536	000000603700	SH	DEFINED	01
WESTWOOD ONE INC	COM	961815107	831	000000040680	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	15,340	000000241006	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	5,061	000000072195	SH	DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	2,885	000000024406	SH	DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	10,492	000000552249	SH	DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	1,938	000000048987	SH	DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	1,214	000000033726	SH	DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	642	000000040951	SH	DEFINED	01
WIPRO LTD	SPON ADR 1	97651M109	414	000000020000	SH	DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	1,859	000000047669	SH	DEFINED	01
WORLD HEART CORP	COM NEW	980905202	128	000000100341	SH	DEFINED	01
WORTHINGTON INDS INC	COM	981811102	900	000000057008	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	12,959	000000188255	SH	DEFINED	01
WYETH	DBCV	983024AD2	10,241	000000100000	PRN	DEFINED	01
WYETH	COM	983024100	57,245	000001286406	SH	DEFINED	01
WYNN RESORTS LTD	COM	983134107	3,534	000000074779	SH	DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	741	000000022021	SH	DEFINED	01
XTO ENERGY INC	COM	98385X106	11,664	000000343175	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	7,487	000000383557	SH	DEFINED	01
XILINX INC	COM	983919101	12,114	000000475072	SH	DEFINED	01
XEROX CORP	COM	984121103	12,918	000000936812	SH	DEFINED	01
YAHOO INC	COM	984332106	47,266	000001364105	SH	DEFINED	01
YELLOW ROADWAY CORP	COM	985577105	2,791	000000054953	SH	DEFINED	01
YORK INTL CORP NEW	COM	986670107	1,067	000000028087	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	15,236	000000292551	SH	DEFINED	01
ZALE CORP NEW	COM	988858106	646	000000020400	SH	DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	1,414	000000032293	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	18,939	000000248654	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	6,352	000000086392	SH	DEFINED	01

-LIST OF OTHER INCLUDED MANAGERS

NHI
01 NSI
02 LONDON
04 BERMUDA
06 GANT

FORM 13F INFORMATION TABLE ENTRY TOTAL: 1231
FORM 13F INFORMATION TABLE VALUE TOTAL: 15,092,631,893