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NOMURA HOLDINGS INC
Form 13F-HR
August 16, 2004

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 June 30, 2004

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 DSCRETN	OT MAN
OACE LTD	ORD	G0070K103	13,728	000000324694	SH		DEFINED	01
AMDOCS LTD	ORD	G02602103	283	000000012100	SH		DEFINED	01
APEX SILVER MINES LTD	ORD	G04074103	2,857	000000167600	SH		DEFINED	01
BUNGE LIMITED	COM	G16962105	210	000000005400	SH		DEFINED	01
COOPER INDS LTD	CL A	G24182100	5,393	000000090786	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	691	000000008600	SH		DEFINED	01
GARMIN LTD	ORD	G37260109	1,224	000000033031	SH		DEFINED	01
GLOBALSANTAFE CORP	SHS	G3930E101	291	000000011000	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	10,447	000000152947	SH		DEFINED	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	539	000000020213	SH		DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	5,923	000000130991	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	4,570	000000120621	SH		DEFINED	01
PARTNERRE LTD	COM	G6852T105	289	000000005100	SH		DEFINED	01
HILFIGER TOMMY CORP	ORD	G8915Z102	228	000000015100	SH		DEFINED	01
TRANSOCEAN INC	ORD	G90078109	8,277	000000286008	SH		DEFINED	01
GOLAR LNG LTD BERMUDA	SHS	G9456A100	862	000000055000	SH		DEFINED	01
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	2,996	000000080000	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	9,356	000000123994	SH		DEFINED	01
UBS AG	NAMEN AKT	H8920M855	213	000000003000	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	353	000000013099	SH		DEFINED	01
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	2,961	000000515000	SH		DEFINED	01
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	247	000000005700	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	1,881	000000117983	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	2,217	000000780736	SH		DEFINED	01
AFLAC INC	COM	001055102	18,808	000000460879	SH		DEFINED	01
AGCO CORP	COM	001084102	291	000000014300	SH		DEFINED	01
AGL RES INC	COM	001204106	307	000000010600	SH		DEFINED	01
AES CORP	COM	00130H105	9,257	000000932287	SH		DEFINED	01
AK STL HLDG CORP	COM	001547108	257	000000048800	SH		DEFINED	01
AMB PROPERTY CORP	COM	00163T109	283	000000008200	SH		DEFINED	01
AMR CORP	COM	001765106	280	000000023200	SH		DEFINED	01
ATI TECHNOLOGIES INC	COM	001941103	608	000000032265	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	11,963	000000817706	SH		DEFINED	01
ATP OIL & GAS CORP	COM	00208J108	345	000000045000	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	501	000000035000	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	54,137	000003780522	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	86,567	000006034700	SH		DEFINED	02
ABBOTT LABS	COM	002824100	57,609	000001413394	SH		DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	255	000000006600	SH		DEFINED	01

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ABGENIX INC	COM	00339B107	122	000000010435	SH	DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	289	000000018227	SH	DEFINED	01
ACXIOM CORP	COM	005125109	283	000000011415	SH	DEFINED	01
ADECCO SA	SPONSORED	006754105	125	000000010000	SH	DEFINED	01
ADOBE SYS INC	COM	00724F101	11,067	000000238014	SH	DEFINED	01
ADTRAN INC	COM	00738A106	502	000000015059	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	295	000000014640	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
0ADVISORY BRD CO	COM	00762W107	913	000000025649	SH		DEFINED	01
ADVANCED MEDICAL OPTICS INC	COM	00763M108	259	000000006100	SH		DEFINED	01
AEROPOSTALE	COM	007865108	363	000000013500	SH		DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	5,073	000000319103	SH		DEFINED	01
ADVANTA CORP	CL B	007942204	1,615	000000070498	SH		DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	346	000000019163	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	13,417	000000157850	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	6,407	000000121032	SH		DEFINED	01
AGERE SYS INC	CL A	00845V100	3,367	000001464200	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	11,542	000005368700	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	617	000000287300	SH		DEFINED	04
AGILENT TECHNOLOGIES INC	COM	00846U101	12,707	000000434001	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	10,667	000000203377	SH		DEFINED	01
AIRGAS INC	COM	009363102	294	000000012300	SH		DEFINED	01
ALARIS MEDICAL SYSTEMS INC	COM	011637105	1,158	000000052500	SH		DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	329	000000013800	SH		DEFINED	01
ALBEMARLE CORP	COM	012653101	307	000000009700	SH		DEFINED	01
ALBERTO CULVER CO	COM	013068101	4,197	000000083710	SH		DEFINED	01
ALBERTSONS INC	COM	013104104	8,795	000000331404	SH		DEFINED	01
ALCOA INC	COM	013817101	25,596	000000774941	SH		DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	464	000000013878	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	1,951	000000126613	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,560	000000086454	SH		DEFINED	01
ALLERGAN INC	COM	018490102	10,308	000000115156	SH		DEFINED	01
ALLETE INC	COM	018522102	1,262	000000037900	SH		DEFINED	01
ALLIANCE GAMING CORP	COM NEW	01859P609	530	000000030900	SH		DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	477	000000018300	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	329	000000005200	SH		DEFINED	01
ALLIED CAP CORP NEW	COM	01903Q108	383	000000015700	SH		DEFINED	01
ALLIED WASTE INDS INC	SDCV 4.25	019589AD2	3,940	000000040000	PRN		DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	3,898	000000295774	SH		DEFINED	01
ALLMERICA FINL CORP	COM	019754100	327	000000009700	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	29,096	000000625063	SH		DEFINED	01
ALLTEL CORP	COM	020039103	13,868	000000273967	SH		DEFINED	01
ALSTOM	SPONSORED	021244108	494	000000430000	SH		DEFINED	01
ALTERA CORP	COM	021441100	9,515	000000429398	SH		DEFINED	01
ALTRIA GROUP INC	COM	02209S103	92,869	000001855533	SH		DEFINED	01
AMAZON COM INC	COM	023135106	1,430	000000026290	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	7,147	000000097326	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	950	000000012000	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	6,337	000000080027	SH		DEFINED	01
AMEREN CORP	COM	023608102	6,944	000000161647	SH		DEFINED	01
AMERICA MOVIL S A DE C V	SPON ADR L	02364W105	1,563	000000043000	SH		DEFINED	01
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	254	000000007000	SH		DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	302	000000010450	SH		DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	11,148	000000348402	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
AMERICAN EXPRESS CO	COM	025816109	1,130	000000022000	SH		DEFINED	
AMERICAN EXPRESS CO	COM	025816109	58,165	000001132058	SH		DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	629	000000020600	SH		DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	356	000000015400	SH		DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	1,140	000000016000	SH		DEFINED	
AMERICAN INTL GROUP INC	COM	026874107	159,293	000002234752	SH		DEFINED	01
AMERICAN ITALIAN PASTA CO	CL A	027070101	216	000000007100	SH		DEFINED	01
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	317	000000010435	SH		DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	4,649	000000236613	SH		DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	7,608	000000188748	SH		DEFINED	01
AMERICREDIT CORP	COM	03060R101	376	000000019300	SH		DEFINED	01
AMERUS GROUP CO	COM	03072M108	360	000000008700	SH		DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	6,754	000000112996	SH		DEFINED	01
AMETEK INC NEW	COM	031100100	327	000000010600	SH		DEFINED	01
AMGEN INC	NOTE	031162AE0	22,050	000030000000	SH		DEFINED	01
AMGEN INC	COM	031162100	68,524	000001255719	SH		DEFINED	01
AMKOR TECHNOLOGY INC	COM	031652100	187	000000022883	SH		DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	356	000000010700	SH		DEFINED	01
AMSOUTH BANCORPORATION	COM	032165102	7,925	000000311172	SH		DEFINED	01
ANADARKO PETE CORP	COM	032511107	13,387	000000228454	SH		DEFINED	01
ANALOG DEVICES INC	COM	032654105	1,167	000000024800	SH		DEFINED	
ANALOG DEVICES INC	COM	032654105	17,021	000000361534	SH		DEFINED	01
ANDREW CORP	COM	034425108	3,172	000000158527	SH		DEFINED	01
ANGLOGOLD ASHANTI LTD	SPONSORED	035128206	347	000000010800	SH		DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	38,305	000000709364	SH		DEFINED	01
ANNTAYLOR STORES CORP	COM	036115103	299	000000010350	SH		DEFINED	01
ANTHEM INC	COM	03674B104	13,031	000000145503	SH		DEFINED	01
AON CORP	DBCV 3.50	037389A0	13,276	000000095000	PRN		DEFINED	01
AON CORP	COM	037389103	7,979	000000280285	SH		DEFINED	01
APACHE CORP	COM	037411105	12,557	000000288351	SH		DEFINED	01
APARTMENT INVT & MGMT CO	CL A	03748R101	2,818	000000090553	SH		DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	22,601	000000706300	SH		DEFINED	01
APOLLO GROUP INC	CL A	037604105	16,431	000000186109	SH		DEFINED	01
APOLLO GROUP INC	COM UNV PH	037604204	474	000000005414	SH		DEFINED	01
APPLE COMPUTER INC	COM	037833100	11,740	000000360792	SH		DEFINED	01
APPLEBEES INTL INC	COM	037899101	1,135	000000049336	SH		DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	367	000000012800	SH		DEFINED	01
APPLERA CORP	COM AP BIO	038020103	4,010	000000184387	SH		DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,907	000000358464	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	686	000000035000	SH		DEFINED	
APPLIED MATLS INC	COM	038222105	34,343	000001750447	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	3,717	000000189100	SH		DEFINED	02
AQUA AMERICA INC	COM	03836W103	400	000000019975	SH		DEFINED	01
AQUILA INC	COM	03840P102	312	000000087800	SH		DEFINED	01
ARCH COAL INC	COM	039380100	482	000000013200	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	10,011	000000596624	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
ARMOR HOLDINGS INC	COM	042260109	819	000000024100	SH		DEFINED	01

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ARRIS GROUP INC	COM	04269Q100	83	000000014078	SH	DEFINED	01
ARROW ELECTRS INC	COM	042735100	514	000000019200	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	293	000000015000	SH	DEFINED	01
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	492	000000030811	SH	DEFINED	01
ASHLAND INC	COM	044204105	3,566	000000067531	SH	DEFINED	01
ASSOCIATED BANC CORP	COM	045487105	311	000000010501	SH	DEFINED	01
ASTORIA FINL CORP	COM	046265104	380	000000010400	SH	DEFINED	01
ATLANTIC COAST AIRLINES HLDG	COM	048396105	75	000000013212	SH	DEFINED	01
ATMEL CORP	COM	049513104	265	000000044775	SH	DEFINED	01
ATRIX LABS INC	COM	04962L101	2,553	000000074500	SH	DEFINED	01
AUTODESK INC	COM	052769106	4,637	000000108327	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	22,626	000000540268	SH	DEFINED	01
AUTONATION INC	COM	05329W102	4,325	000000252946	SH	DEFINED	01
AUTOZONE INC	COM	053332102	6,059	000000075643	SH	DEFINED	01
AVAYA INC	COM	053499109	7,029	000000445170	SH	DEFINED	01
AVENTIS	SPONSORED	053561106	8,900	000000117000	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	6,451	000000100792	SH	DEFINED	01
AVNET INC	DBCX 2.00	053807AL7	22,303	000000225000	PRN	DEFINED	01
AVNET INC	COM	053807103	717	000000031600	SH	DEFINED	01
AVOCENT CORP	COM	053893103	314	000000008554	SH	DEFINED	01
AVON PRODS INC	COM	054303102	19,053	000000412956	SH	DEFINED	01
BB&T CORP	COM	054937107	18,818	000000509020	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	590	000000042000	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	305	000000012200	SH	DEFINED	01
BJ SVCS CO	COM	055482103	6,725	000000146718	SH	DEFINED	01
BP PLC	SPONSORED	055622104	508	000000009500	SH	DEFINED	01
BSB BANCORP	COM	055652101	355	000000010000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	5,743	000000310456	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	10,996	000000292084	SH	DEFINED	01
BALL CORP	COM	058498106	3,727	000000051735	SH	DEFINED	01
BANDAG INC	COM	059815100	307	000000006900	SH	DEFINED	01
BANDAG INC	CL A	059815308	12,979	000000312000	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	147,992	000001748911	SH	DEFINED	01
BANK HAWAII CORP	COM	062540109	325	000000007200	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	20,689	000000701802	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	510	000000010000	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	87,677	000001719170	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	480	000000014800	SH	DEFINED	01
BANTA CORP	COM	066821109	350	000000007900	SH	DEFINED	01
BARD C R INC	COM	067383109	5,891	000000104004	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	519	000000015300	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	790	000000040000	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	2,052	000000060900	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	3,599	000000055311	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	18,890	000000547378	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
OBAY VIEW CAP CORP DEL	COM	07262L101	224	000000108900	SH	DEFINED	01
BEA SYS INC	COM	073325102	1,083	000000131781	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	7,919	000000093938	SH	DEFINED	01
BEARINGPOINT INC	COM	074002106	98	000000011100	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	396	000000006500	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	11,909	000000229911	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	12,541	000000326184	SH	DEFINED	01
BEL FUSE INC	CL A	077347201	1,361	000000037850	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	42,826	000001633343	SH	DEFINED	01

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BELO CORP	COM SER A	080555105	977	000000036400	SH	DEFINED	01
BEMIS INC	COM	081437105	2,971	000000105186	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	322	000000007500	SH	DEFINED	01
BEST BUY INC	COM	086516101	14,965	000000294954	SH	DEFINED	01
BEVERLY ENTERPRISES INC	NOTE 2.75	087851AR2	4,196	000000030000	PRN	DEFINED	01
BIG LOTS INC	COM	089302103	1,800	000000124533	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	570	000000009700	SH	DEFINED	01
BIOCRIST PHARMACEUTICALS	COM	09058V103	245	000000035600	SH	DEFINED	01
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	371	000000061980	SH	DEFINED	01
BIOMET INC	COM	090613100	10,973	000000246938	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	20,738	000000327879	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	82,451	0000000563000	SH	DEFINED	01
BIOVERIS CORP	COM	090676107	1,120	000000134670	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	5,511	000000088707	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	330	000000010500	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	7,415	000000155533	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	3,576	000000235600	SH	DEFINED	01
BLYTH INC	COM	09643P108	355	000000010300	SH	DEFINED	01
BOB EVANS FARMS INC	COM	096761101	443	000000016183	SH	DEFINED	01
BOEING CO	COM	097023105	408	000000008000	SH	DEFINED	01
BOEING CO	COM	097023105	37,919	000000742205	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	1,129	000000030000	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	4,662	000000123862	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	539	000000023000	SH	DEFINED	01
BORG WARNER INC	COM	099724106	372	000000008500	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	32,905	000000768810	SH	DEFINED	01
BOWATER INC	COM	102183100	715	000000017200	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	345	000000013000	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	742	000000008400	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	1,020	000000029900	SH	DEFINED	01
BRINKS CO	COM	109696104	328	000000009600	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	44,542	000001818064	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	13,985	000000300108	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	147	000000024608	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	254	000000005900	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	490	000000010200	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	5,425	000000112396	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
OBRUNSWICK CORP	COM	117043109	3,791	000000092926	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	11,617	000000331273	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	12,566	000000347322	SH	DEFINED	01
CBRL GROUP INC	NOTE	12489VAB2	9,025	000020000000	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	294	000000009560	SH	DEFINED	01
C D W CORP	COM	12512N105	1,318	000000020678	SH	DEFINED	01
CEC ENTMT INC	COM	125137109	274	000000009300	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	994	000000021695	SH	DEFINED	01
CIGNA CORP	COM	125509109	8,956	000000130170	SH	DEFINED	01
CKE RESTAURANTS INC	COM	12561E105	187	000000014100	SH	DEFINED	01
CMS ENERGY CORP	COM	125896100	1,536	000000168251	SH	DEFINED	01
CSK AUTO CORP	COM	125965103	229	000000013400	SH	DEFINED	01
CNF INC	COM	12612W104	469	000000011300	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	345	000000016687	SH	DEFINED	01
CSX CORP	COM	126408103	7,878	000000240428	SH	DEFINED	01
CVS CORP	COM	126650100	16,021	000000381273	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	196	000000011723	SH	DEFINED	01

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CABLEVISION SYS CORP	CL A NY CA	12686C109	589	000000030000	SH	DEFINED	
CABLEVISION SYS CORP	CL A NY CA	12686C109	982	000000050000	SH	DEFINED	01
CABOT CORP	COM	127055101	276	000000006800	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	530	000000017326	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	441	000000030200	SH	DEFINED	01
CAESARS ENTMT INC	COM	127687101	366	000000024400	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	895	000000079000	SH	DEFINED	01
CALPINE CORP	COM	131347106	1,877	000000434645	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	10,369	000000385768	SH	DEFINED	01
CANADIAN NATL RY CO	COM	136375102	501	000000011500	SH	DEFINED	
CAPITAL ONE FINL CORP	COM	14040H105	14,688	000000214810	SH	DEFINED	01
CARBO CERAMICS INC	COM	140781105	327	000000004800	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	26,586	000000379530	SH	DEFINED	01
CAREER EDUCATION CORP	COM	141665109	3,476	000000076297	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	14,592	000000442988	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	292	000000004700	SH	DEFINED	01
CARMAX INC	COM	143130102	995	000000045500	SH	DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	27,466	000000584396	SH	DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	5,285	000000112496	SH	DEFINED	02
CARNIVAL CORP	PAIRED CTF	143658300	4,230	000000090000	SH	DEFINED	04
CATALINA MARKETING CORP	COM	148867104	365	000000020000	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	24,550	000000309044	SH	DEFINED	01
CELGENE CORP	COM	151020104	1,146	000000020020	SH	DEFINED	01
CENDANT CORP	DBC	3.87 151313AN3	21,575	000000200000	PRN	DEFINED	01
CENDANT CORP	COM	151313103	22,148	000000904764	SH	DEFINED	01
CENTERPOINT ENERGY INC	NOTE	3.75 15189TAC1	5,675	000000050000	PRN	DEFINED	01
CENTERPOINT ENERGY INC	NOTE	2.87 15189TAL1	22,365	000000210000	PRN	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	3,290	000000286115	SH	DEFINED	01
CENTEX CORP	COM	152312104	5,271	000000115218	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
OCENTURYTEL INC	COM	156700106	3,793	000000126281	SH		DEFINED	01
CEPHALON INC	COM	156708109	679	000000012582	SH		DEFINED	01
CERADYNE INC	COM	156710105	268	000000007511	SH		DEFINED	01
CERIDIAN CORP NEW	COM	156779100	447	000000019900	SH		DEFINED	01
CERTEGY INC	COM	156880106	263	000000006800	SH		DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	371	000000007600	SH		DEFINED	01
CHARTER ONE FINL INC	COM	160903100	33,602	000000760403	SH		DEFINED	01
CHARTER COMMUNICATIONS INC D	CL A	16117M107	725	000000185500	SH		DEFINED	01
CHECKFREE CORP NEW	COM	162813109	271	000000009062	SH		DEFINED	01
CHEESECAKE FACTORY INC	COM	163072101	274	000000006890	SH		DEFINED	01
CHELSEA PPTY GROUP INC	COM	163421100	3,697	000000056700	SH		DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	87,557	000000930369	SH		DEFINED	01
CHICOS FAS INC	COM	168615102	225	000000005000	SH		DEFINED	01
CHIRON CORP	COM	170040109	10,970	000000245766	SH		DEFINED	01
CHOICEPOINT INC	COM	170388102	342	000000007500	SH		DEFINED	01
CHUBB CORP	COM	171232101	11,496	000000168626	SH		DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	302	000000006600	SH		DEFINED	01
CIENA CORP	COM	171779101	2,291	000000619339	SH		DEFINED	01
CINCINNATI BELL INC NEW	COM	171871106	309	000000069800	SH		DEFINED	01
CINCINNATI FINL CORP	COM	172062101	6,942	000000159514	SH		DEFINED	01
CINERGY CORP	COM	172474108	6,208	000000163381	SH		DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	2,563	000000197928	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	2,180	000000092000	SH		DEFINED	
CISCO SYS INC	COM	17275R102	141,153	000005955832	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	366	000000015500	SH		DEFINED	02

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CISCO SYS INC	COM	17275R102	284	000000012000	SH	DEFINED	04
CINTAS CORP	COM	172908105	8,438	000000177025	SH	DEFINED	01
CITIGROUP INC	COM	172967101	2,678	000000057600	SH	DEFINED	
CITIGROUP INC	COM	172967101	204,994	000004408479	SH	DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	3,313	000000273804	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	7,487	000000367777	SH	DEFINED	01
CITY NATL CORP	COM	178566105	328	000000005000	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	403	000000018600	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	23,843	000000645302	SH	DEFINED	01
CLOROX CO DEL	COM	189054109	10,062	000000187097	SH	DEFINED	01
COCA COLA CO	COM	191216100	107,013	000002119911	SH	DEFINED	01
COCA COLA ENTERPRISES INC	COM	191219104	12,138	000000418717	SH	DEFINED	01
COEUR D ALENE MINES CORP IDA	COM	192108108	1,632	000000400000	SH	DEFINED	01
COGNOS INC	COM	19244C109	227	000000006296	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	242	000000009556	SH	DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	27,562	000000471554	SH	DEFINED	01
COLONIAL BANCGROUP INC	COM	195493309	486	000000026800	SH	DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	208	000000003814	SH	DEFINED	01
COMCAST CORP NEW	CL A	20030N101	77,633	000002762759	SH	DEFINED	01
COMERICA INC	COM	200340107	8,419	000000153422	SH	DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	215	000000004700	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
0COMMONWEALTH INDS INC DEL	COM	203004106	424	000000041073	SH		DEFINED	01
COMMSCOPE INC	COM	203372107	328	000000015300	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	647	000000024200	SH		DEFINED	01
COMMUNITY FIRST BANKSHARES I	COM	203902101	6,256	000000194352	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	327	000000007614	SH		DEFINED	01
COMPUTER ASSOC INTL INC	NOTE 1.62	204912A02	12,888	000000085000	PRN		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	14,702	000000523978	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	7,964	000000171533	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	7,066	000001070671	SH		DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	5,960	000000298910	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	13,505	000000498741	SH		DEFINED	01
CONNETICS CORP	COM	208192104	858	000000042500	SH		DEFINED	01
CONOCOPHILLIPS	COM	20825C104	46,336	000000607371	SH		DEFINED	01
CONSECO INC	COM NEW	208464883	3,431	000000172441	SH		DEFINED	
CONSECO INC	COM NEW	208464883	2,121	000000106600	SH		DEFINED	01
CONSOL ENERGY INC	COM	20854P109	666	000000018500	SH		DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	9,045	000000227498	SH		DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	233	000000006300	SH		DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	5,972	000000157583	SH		DEFINED	01
CONVERGYS CORP	COM	212485106	2,318	000000150566	SH		DEFINED	01
COOPER CAMERON CORP	COM	216640102	569	000000011700	SH		DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	1,738	000000075574	SH		DEFINED	01
COORS ADOLPH CO	CL B	217016104	2,650	000000036644	SH		DEFINED	01
COPART INC	COM	217204106	411	000000015424	SH		DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	1,724	000000069707	SH		DEFINED	01
CORNING INC	COM	219350105	15,728	000001204364	SH		DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	17,949	000000435888	SH		DEFINED	01
COTT CORP QUE	COM	22163N106	330	000000010200	SH		DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	22,477	000000319958	SH		DEFINED	01
COVANCE INC	COM	222816100	289	000000007500	SH		DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	229	000000004700	SH		DEFINED	01
COX COMMUNICATIONS INC NEW	CL A	224044107	2,879	000000103600	SH		DEFINED	01
CRANE CO	COM	224399105	1,892	000000060288	SH		DEFINED	01

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CRAWFORD & CO	CL B	224633107	138	000000028000	SH	DEFINED	01
CREDECE SYS CORP	COM	225302108	486	000000035246	SH	DEFINED	01
CREE INC	COM	225447101	1,115	000000048165	SH	DEFINED	01
CRESCENT REAL ESTATE EQUITIE	COM	225756105	277	000000017200	SH	DEFINED	01
CROMPTON CORP	COM	227116100	330	000000052500	SH	DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	281	000000063000	SH	DEFINED	01
CUMMINS INC	COM	231021106	2,784	000000044544	SH	DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	17,937	000000333600	SH	DEFINED	01
CYBERONICS INC	COM	23251P102	410	000000012299	SH	DEFINED	01
CYMER INC	COM	232572107	236	000000006325	SH	DEFINED	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	550	000000038800	SH	DEFINED	01
CYTEC INDS INC	COM	232820100	304	000000006700	SH	DEFINED	01
CYTYC CORP	COM	232946103	285	000000011234	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
ODPL INC	COM	233293109	487	000000025100	SH		DEFINED	01
D R HORTON INC	COM	23331A109	465	000000016400	SH		DEFINED	01
DST SYS INC DEL	DBCV 4.12	233326AB3	6,250	000000050000	PRN		DEFINED	01
DST SYS INC DEL	COM	233326107	831	000000017300	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	6,204	000000153052	SH		DEFINED	01
DANA CORP	COM	235811106	2,770	000000141338	SH		DEFINED	01
DANAHER CORP DEL	COM	235851102	14,031	000000270623	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	3,993	000000194337	SH		DEFINED	01
DAVITA INC	COM	23918K108	514	000000016700	SH		DEFINED	01
DEAN FOODS CO NEW	COM	242370104	279	000000007500	SH		DEFINED	01
DEERE & CO	COM	244199105	15,428	000000219962	SH		DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	156	000000015400	SH		DEFINED	01
DELL INC	COM	24702R101	1,217	000000034000	SH		DEFINED	
DELL INC	COM	24702R101	81,958	000002288071	SH		DEFINED	01
DELL INC	COM	24702R101	15,753	000000444000	SH		DEFINED	02
DELPHI CORP	COM	247126105	5,332	000000499343	SH		DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1,304	000000183281	SH		DEFINED	01
DELUXE CORP	COM	248019101	2,153	000000049496	SH		DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	630	000000012094	SH		DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	594	000000009000	SH		DEFINED	
DEVON ENERGY CORP NEW	COM	25179M103	14,038	000000212699	SH		DEFINED	01
DEVRY INC DEL	COM	251893103	435	000000015900	SH		DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	156,945	000001500000	SH		DEFINED	01
DIEBOLD INC	COM	253651103	243	000000004600	SH		DEFINED	01
DILLARDS INC	CL A	254067101	1,852	000000083092	SH		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	46,020	000001805444	SH		DEFINED	01
DOLLAR GEN CORP	COM	256669102	5,803	000000296683	SH		DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	4,627	000000168688	SH		DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	18,182	000000288247	SH		DEFINED	01
DONALDSON INC	COM	257651109	287	000000009800	SH		DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	6,936	000000210055	SH		DEFINED	01
DOUBLECLICK INC	COM	258609304	195	000000025122	SH		DEFINED	01
DOVER CORP	COM	260003108	7,539	000000179097	SH		DEFINED	01
DOW CHEM CO	COM	260543103	33,919	000000833405	SH		DEFINED	01
DOW JONES & CO INC	COM	260561105	3,578	000000079349	SH		DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	40,112	000000903020	SH		DEFINED	01
DUKE ENERGY CORP	NOTE 1.75	264399EJ1	10,075	000000100000	PRN		DEFINED	01
DUKE ENERGY CORP	COM	264399106	16,392	000000807920	SH		DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	415	000000007700	SH		DEFINED	01
DUPONT PHOTOMASKS INC	COM	26613X101	482	000000023755	SH		DEFINED	01
DUQUESNE LT HLDGS INC	COM	266233105	301	000000015600	SH		DEFINED	01

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DYCOM INDS INC	COM	267475101	372	000000013300	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	1,631	000000382963	SH	DEFINED	01
E M C CORP MASS	COM	268648102	193	000000017000	SH	DEFINED	
E M C CORP MASS	COM	268648102	25,501	000002236930	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	224	000000007700	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
0ENI S P A	SPONSORED	26874R108	290	000000002900	SH		DEFINED	01
EOG RES INC	COM	26875P101	6,130	000000102675	SH		DEFINED	01
E TRADE FINANCIAL CORP	COM	269246104	3,701	000000331964	SH		DEFINED	01
EARTHLINK INC	COM	270321102	105	000000010192	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	3,434	000000074285	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	6,830	000000253181	SH		DEFINED	01
EATON CORP	COM	278058102	8,930	000000137948	SH		DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	271	000000007100	SH		DEFINED	01
EBAY INC	COM	278642103	55,468	000000603244	SH		DEFINED	01
EBAY INC	COM	278642103	23,136	000000253000	SH		DEFINED	02
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	2,713	000000088233	SH		DEFINED	01
ECOLAB INC	COM	278865100	7,314	000000230735	SH		DEFINED	01
EDISON INTL	COM	281020107	7,301	000000285565	SH		DEFINED	01
EDUCATION MGMT CORP	COM	28139T101	648	000000019736	SH		DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	508	000000014600	SH		DEFINED	01
EDWARDS AG INC	COM	281760108	820	000000024100	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	1,312	000000075000	SH		DEFINED	01
EL PASO CORP	COM	28336L109	4,543	000000576604	SH		DEFINED	01
ELAN PLC	ADR	284131208	272	000000011000	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	16,256	000000298006	SH		DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	8,317	000000434358	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	889	000000014000	SH		DEFINED	
EMERSON ELEC CO	COM	291011104	24,422	000000384297	SH		DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	592	000000028228	SH		DEFINED	01
EMULEX CORP	COM NEW	292475209	570	000000039900	SH		DEFINED	01
ENERGY EAST CORP	COM	29266M109	397	000000016400	SH		DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	351	000000007800	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	3,806	000000117798	SH		DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	481	000000012900	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	11,392	000000203394	SH		DEFINED	01
EQUIFAX INC	COM	294429105	3,179	000000128466	SH		DEFINED	01
EQUITABLE RES INC	COM	294549100	258	000000005000	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	9,705	000000356835	SH		DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	7,468	000000251216	SH		DEFINED	01
ERICSSON L M TEL CO	ADR B SEK	294821608	1,495	000000050000	SH		DEFINED	01
ESPEED INC	CL A	296643109	1,610	000000091258	SH		DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	487	000000013579	SH		DEFINED	01
EVERGREEN RES INC	COM NO PAR	299900308	8,245	000000204100	SH		DEFINED	01
EXELON CORP	COM	30161N101	732	000000022000	SH		DEFINED	
EXELON CORP	COM	30161N101	19,507	000000585982	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	533	000000010796	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	6,672	000000084223	SH		DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	65	000000011825	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1,296	000000029200	SH		DEFINED	
EXXON MOBIL CORP	COM	30231G102	246,879	000005559102	SH		DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	293	000000010200	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 06/30/2004		SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
			VALUE X1000	SHARES PRN AMT				
OF M C CORP	COM NEW	302491303	387	000000009000	SH		DEFINED	01
FPL GROUP INC	COM	302571104	10,514	000000164411	SH		DEFINED	01
FAIR ISAAC CORP	COM	303250104	312	000000009350	SH		DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1,193	000000072900	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	4,810	000000158131	SH		DEFINED	01
FASTENAL CO	COM	311900104	604	000000010635	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	42,500	000000671412	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	61,007	000000854923	SH		DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	321	000000017300	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	8,054	000000164045	SH		DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	3,054	000000100670	SH		DEFINED	01
FEDEX CORP	COM	31428X106	1,307	000000016000	SH		DEFINED	01
FEDEX CORP	COM	31428X106	21,393	000000261889	SH		DEFINED	01
FERRO CORP	COM	315405100	312	000000011700	SH		DEFINED	01
F5 NETWORKS INC	COM	315616102	263	000000009942	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	273	000000007320	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	27,035	000000502710	SH		DEFINED	01
FINISH LINE INC	CL A	317923100	251	000000008350	SH		DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	724	000000028000	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	39,592	000000889309	SH		DEFINED	01
FIRST HORIZON NATL CORP	COM	320517105	5,408	000000118943	SH		DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	766	000000049086	SH		DEFINED	01
FISERV INC	COM	337738108	7,614	000000195795	SH		DEFINED	01
FIRSTMERIT CORP	COM	337915102	289	000000010983	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	11,285	000000301670	SH		DEFINED	01
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	560	000000009700	SH		DEFINED	01
FLORIDA BANKS INC	COM	340560101	2,799	000000129422	SH		DEFINED	01
FLUOR CORP NEW	NOTE 1.50	343412AA0	22,225	000000215000	PRN		DEFINED	01
FLUOR CORP NEW	COM	343412102	3,845	000000080659	SH		DEFINED	01
FLOWSERVE CORP	COM	34354P105	416	000000016700	SH		DEFINED	01
FOOT LOCKER INC	COM	344849104	331	000000013600	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	25,417	000001624149	SH		DEFINED	01
FOREST LABS INC	COM	345838106	19,761	000000348953	SH		DEFINED	01
FOREST OIL CORP	COM PAR \$0	346091705	683	000000025000	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	10,622	000000140823	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	827	000000031000	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	11,191	000000223470	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	6,436	000000194149	SH		DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	743	000000029700	SH		DEFINED	01
GATX CORP	COM	361448103	359	000000013200	SH		DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	307	000000010100	SH		DEFINED	01
GALYANS TRADING INC	COM	36458R101	1,368	000000082050	SH		DEFINED	01
GAMESTOP CORP	CL A	36466R101	211	000000013900	SH		DEFINED	01
GANNETT INC	COM	364730101	22,088	000000260320	SH		DEFINED	01
GAP INC DEL	COM	364760108	19,231	000000793065	SH		DEFINED	01
GARTNER INC	COM	366651107	1,240	000000093800	SH		DEFINED	01

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OGATEWAY INC	COM	367626108	1,694	000000376521	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	286	000000005100	SH		DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	1,042	000000010500	SH		DEFINED	01

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GENERAL DYNAMICS CORP	COM	369550108	17,603	000000177275	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	2,164	000000066800	SH	DEFINED	
GENERAL ELEC CO	COM	369604103	289,931	000008948507	SH	DEFINED	01
GENERAL MLS INC	COM	370334104	16,007	000000336795	SH	DEFINED	01
GENERAL MTRS CORP	COM	370442105	745	000000016000	SH	DEFINED	
GENERAL MTRS CORP	COM	370442105	23,580	000000506128	SH	DEFINED	01
GENERAL MTRS CORP	DEB SR CON	370442733	35,829	000000014500	PRN	DEFINED	01
GENESIS MICROCHIP INC DEL	COM	37184C103	137	000000010000	SH	DEFINED	01
GENTEX CORP	COM	371901109	886	000000022335	SH	DEFINED	01
GENUINE PARTS CO	COM	372460105	6,238	000000157224	SH	DEFINED	01
GENZYME CORP	COM GENL D	372917104	12,635	000000266962	SH	DEFINED	01
GEORGIA PAC CORP	COM	373298108	8,510	000000230131	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	2,579	000000038498	SH	DEFINED	01
GILLETTE CO	COM	375766102	1,696	000000040000	SH	DEFINED	
GILLETTE CO	COM	375766102	37,671	000000888475	SH	DEFINED	01
GLATFELTER	COM	377316104	337	000000024000	SH	DEFINED	01
GLAXOSMITHKLINE PLC	SPONSORED	37733W105	414	000000010000	SH	DEFINED	01
GOLD FIELDS LTD NEW	SPONSORED	38059T106	1,511	000000143800	SH	DEFINED	01
GOLDCORP INC NEW	COM	380956409	159	000000013700	SH	DEFINED	01
GOLDEN STAR RES LTD CDA	COM	38119T104	1,067	000000230000	SH	DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	14,327	000000134722	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	40,454	000000429636	SH	DEFINED	01
GOODRICH CORP	COM	382388106	3,517	000000108813	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	1,720	000000189262	SH	DEFINED	01
GRACO INC	COM	384109104	355	000000011450	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	4,950	000000086093	SH	DEFINED	01
GRANITE BROADCASTING CORP	COM	387241102	70	000000010000	SH	DEFINED	
GRANITE CONSTR INC	COM	387328107	433	000000023800	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	276	000000015000	SH	DEFINED	01
GRAY TELEVISION INC	CL A	389375205	1,431	000000114500	SH	DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	1,445	000000053434	SH	DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	501	000000016900	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	448	000000015519	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	18,988	000000478300	SH	DEFINED	01
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	3,191	000000139070	SH	DEFINED	01
GRUPO TMM S A	SP ADR A S	40051D105	281	000000115000	SH	DEFINED	01
GTECH HLDGS CORP	COM	400518106	1,167	000000025200	SH	DEFINED	01
GUIDANT CORP	COM	401698105	1,229	000000022200	SH	DEFINED	
GUIDANT CORP	COM	401698105	15,702	000000280999	SH	DEFINED	01
HCA INC	COM	404119109	17,887	000000430096	SH	DEFINED	01
HCC INS HLDGS INC	COM	404132102	337	000000010100	SH	DEFINED	01
HNI CORP	COM	404251100	304	000000007200	SH	DEFINED	01
HALLIBURTON CO	NOTE 3.12	406216AM3	5,350	000000050000	PRN	DEFINED	01

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HALLIBURTON CO	COM	406216101	11,664	000000385467	SH	DEFINED	01
HANOVER COMPRESSOR CO	COM	410768105	320	000000026900	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	15,955	000000257598	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	382	000000004200	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	5,964	000000110252	SH	DEFINED	01
HARRIS CORP DEL	COM	413875105	390	000000007700	SH	DEFINED	01
HARSCO CORP	COM	415864107	352	000000007500	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	329	000000013500	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	824	000000012000	SH	DEFINED	
HARTFORD FINL SVCS GROUP INC	COM	416515104	18,152	000000264070	SH	DEFINED	01
HASBRO INC	COM	418056107	3,438	000000180997	SH	DEFINED	01

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HAWAIIAN ELEC INDUSTRIES	COM	419870100	281	000000010800	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	NOTE	1.50 421933AF9	7,865	000000075000	PRN	DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	5,252	000000234271	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	484	000000018300	SH	DEFINED	01
HEICO CORP NEW	CL A	422806208	2,670	000000191450	SH	DEFINED	01
HEINZ H J CO	COM	423074103	12,492	000000318690	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	326	000000012500	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	312	000000015563	SH	DEFINED	01
HERCULES INC	COM	427056106	1,418	000000116383	SH	DEFINED	01
HERSHEY FOODS CORP	COM	427866108	10,690	000000231036	SH	DEFINED	01
HEWITT ASSOCS INC	COM	42822Q100	1,034	000000037600	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	57,420	000002721346	SH	DEFINED	01
HIBERNIA CORP	CL A	428656102	250	000000010300	SH	DEFINED	01
HIGHWOODS PPTYS INC	COM	431284108	310	000000013200	SH	DEFINED	01
HILLENBRAND INDS INC	COM	431573104	320	000000005300	SH	DEFINED	01
HILTON HOTELS CORP	COM	432848109	6,523	000000349603	SH	DEFINED	01
HOLLINGER INTL INC	CL A	435569108	251	000000015000	SH	DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	988	000000074000	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	1,548	000000044000	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	68,709	000001951979	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	27,757	000000757778	SH	DEFINED	01
HORACE MANN EDUCATORS CORP N	COM	440327104	319	000000018300	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	270	000000008700	SH	DEFINED	01
HOSPITALITY PPTYS TR	COM SH BEN	44106M102	287	000000006800	SH	DEFINED	01
HOSPIRA INC	COM	441060100	3,896	000000141160	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	227	000000011100	SH	DEFINED	01
HOUSTON EXPL CO	COM	442120101	336	000000006500	SH	DEFINED	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	270	000000007800	SH	DEFINED	01
HUBBELL INC	CL A	443510102	16,360	000000374800	SH	DEFINED	01
HUBBELL INC	CL B	443510201	644	000000013800	SH	DEFINED	01
HUMANA INC	COM	444859102	2,662	000000157572	SH	DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	267	000000006945	SH	DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	5,375	000000233932	SH	DEFINED	01
IDT CORP	CL B	448947309	184	000000010000	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	308	000000023000	SH	DEFINED	01

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0IMS HEALTH INC	COM	449934108	4,896	000000208899	SH	DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	832	000000021900	SH	DEFINED	01
ITT INDS INC IND	COM	450911102	6,904	000000083182	SH	DEFINED	01
IDACORP INC	COM	451107106	491	000000018200	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	378	000000006019	SH	DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	26,452	000000275866	SH	DEFINED	01
IMATION CORP	COM	45245A107	322	000000007572	SH	DEFINED	01
INCO LTD	COM	453258402	1,382	000000040000	SH	DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	331	000000009104	SH	DEFINED	01
INDEVUS PHARMACEUTICALS INC	COM	454072109	87	000000014300	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	502	000000015900	SH	DEFINED	01
INFOSPACE INC	COM NEW	45678T201	251	000000006613	SH	DEFINED	01
INSTINET GROUP INC	COM	457750107	4,910	000000930000	SH	DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	325	000000011968	SH	DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	561	000000040588	SH	DEFINED	01
INTEL CORP	COM	458140100	662	000000024000	SH	DEFINED	01
INTEL CORP	COM	458140100	160,876	000005828859	SH	DEFINED	01
INTEL CORP	COM	458140100	23,495	000000855000	SH	DEFINED	02
INTERACTIVECORP	COM	45840Q101	5,976	000000198292	SH	DEFINED	01

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INTERCEPT INC	COM	45845L107	425	000000026000	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	1,160	000000013170	SH	DEFINED	
INTERNATIONAL BUSINESS MACHS	COM	459200101	128,064	000001452800	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	362	000000004111	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3,251	000000086936	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	12,863	000000333247	SH	DEFINED	01
INTL PAPER CO	COM	460146103	19,621	000000438952	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	642	000000015500	SH	DEFINED	01
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	420	000000008654	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	31,159	000000484000	SH	DEFINED	01
INTERNET SEC SYS INC	COM	46060X107	290	000000018919	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	805	000000037186	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	5,156	000000375600	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	322	000000029700	SH	DEFINED	01
INTERWOVEN INC	COM NEW	46114T508	477	000000047300	SH	DEFINED	01
INTUIT	COM	461202103	11,756	000000304722	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	1,601	000000022244	SH	DEFINED	01
INVISION TECHNOLOGIES INC	COM	461851107	10,735	000000215131	SH	DEFINED	01
INVESTORS FINL SERVICES CORP	COM	461915100	455	000000010463	SH	DEFINED	01
IVAX CORP	COM	465823102	319	000000013300	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	5,412	000001428157	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	1,628	000000042000	SH	DEFINED	
J P MORGAN CHASE & CO	COM	46625H100	70,919	000001829242	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	232	000000006000	SH	DEFINED	04
JABIL CIRCUIT INC	COM	466313103	4,684	000000186051	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	236	000000006000	SH	DEFINED	01
JANUS CAP GROUP INC	COM	47102X105	3,598	000000218206	SH	DEFINED	01

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JEFFERIES GROUP INC NEW	COM	472319102	281	000000009100	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	6,312	000000124257	SH	DEFINED	01
JETBLUE AWYS CORP	COM	477143101	510	000000017359	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	1,726	000000031000	SH	DEFINED	
JOHNSON & JOHNSON	COM	478160104	142,467	000002557756	SH	DEFINED	01
JOHNSON CTLS INC	COM	478366107	9,127	000000170996	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	4,686	000000118701	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	245	000000010000	SH	DEFINED	
JUNIPER NETWORKS INC	COM	48203R104	1,206	000000049094	SH	DEFINED	01
KFX INC	COM	48245L107	1,531	000000201000	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	10,181	000000206177	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL A	482740206	325	000000014100	SH	DEFINED	01
KB HOME	COM	48666K109	3,146	000000045849	SH	DEFINED	01
KEANE INC	COM	486665102	436	000000031900	SH	DEFINED	01
KELLOGG CO	COM	487836108	15,715	000000375515	SH	DEFINED	01
KELLWOOD CO	COM	488044108	317	000000007300	SH	DEFINED	01
KELLY SVCS INC	CL A	488152208	319	000000010732	SH	DEFINED	01
KEMET CORP	COM	488360108	369	000000030200	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	306	000000006700	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	7,084	000000131759	SH	DEFINED	01
KEYCORP NEW	COM	493267108	11,188	000000374339	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	5,222	000000142307	SH	DEFINED	01
KEYSTONE PPTY TR CORP	COM	493596100	3,522	000000146600	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	29,519	000000448075	SH	DEFINED	01
KINDER MORGAN INC KANS	COM	49455P101	6,759	000000114010	SH	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	3,126	000000273029	SH	DEFINED	01
KNIGHT RIDDER INC	COM	499040103	6,257	000000086915	SH	DEFINED	01

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KOHL'S CORP	COM	500255104	15,138	000000358043	SH	DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	500472303	315	000000011600	SH	DEFINED	01
KOSAN BIOSCIENCES INC	COM	50064W107	316	000000040000	SH	DEFINED	01
KORN FERRY INTL	COM NEW	500643200	478	000000024700	SH	DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	1,132	000000059300	SH	DEFINED	01
KROGER CO	COM	501044101	11,945	000000656320	SH	DEFINED	01
KROLL INC	COM	501049100	5,143	000000139455	SH	DEFINED	01
KULICKE & SOFFA INDS INC	COM	501242101	143	000000013100	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	2,841	000000372861	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	100	000000013400	SH	DEFINED	06
LTX CORP	COM	502392103	405	000000037554	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	928	000000013900	SH	DEFINED	01
LA JOLLA PHARMACEUTICAL CO	COM	503459109	157	000000065000	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	18,000	000025000000	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	353	000000008900	SH	DEFINED	01
LABRANCHE & CO INC	COM	505447102	324	000000038500	SH	DEFINED	01
LAFARGE NORTH AMERICA INC	COM	505862102	225	000000005200	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	1,007	000000037586	SH	DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	355	000000008210	SH	DEFINED	01

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OLANCASTER COLONY CORP	COM	513847103	303	000000007277	SH		DEFINED	01
LANDAMERICA FINL GROUP INC	COM	514936103	1,697	000000043600	SH		DEFINED	01
LANDRYS RESTAURANTS INC	COM	51508L103	218	000000007300	SH		DEFINED	01
LANDSTAR SYS INC	COM	515098101	269	000000005100	SH		DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	444	000000063339	SH		DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	253	000000005200	SH		DEFINED	01
LAUREATE EDUCATION INC	COM	518613104	367	000000009602	SH		DEFINED	01
LEAPFROG ENTERPRISES INC	CL A	52186N106	1,093	000000055000	SH		DEFINED	01
LEAR CORP	NOTE	521865AG0	12,687	000025000000	SH		DEFINED	01
LEAR CORP	COM	521865105	513	000000008700	SH		DEFINED	01
LEE ENTERPRISES INC	COM	523768109	283	000000005900	SH		DEFINED	01
LEGGETT & PLATT INC	COM	524660107	4,923	000000184350	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	18,567	000000246747	SH		DEFINED	01
LENNAR CORP	CL A	526057104	380	000000008500	SH		DEFINED	01
LENNAR CORP	CL B	526057302	10,742	000000259300	SH		DEFINED	01
LEUCADIA NATL CORP	COM	527288104	1,242	000000025000	SH		DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	406	000000115716	SH		DEFINED	01
LEXAR MEDIA INC	COM	52886P104	2,863	000000428700	SH		DEFINED	01
LEXMARK INTL NEW	CL A	529771107	723	000000007500	SH		DEFINED	01
LEXMARK INTL NEW	CL A	529771107	11,391	000000118007	SH		DEFINED	01
LIBERTY MEDIA CORP NEW	DEB 0.75	530718AF2	4,565	000000040000	PRN		DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6,742	000000750000	SH		DEFINED	01
LIBERTY MEDIA INTL INC	COM SER A	530719103	927	000000025000	SH		DEFINED	01
LIBERTY PPTY TR	SH BEN INT	531172104	337	000000008400	SH		DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	661	000000017763	SH		DEFINED	01
LIGAND PHARMACEUTICALS INC	CL B	53220K207	906	000000052134	SH		DEFINED	01
LILLY ELI & CO	COM	532457108	70,562	000001009332	SH		DEFINED	01
LIMITED BRANDS INC	COM	532716107	7,766	000000415295	SH		DEFINED	01
LINCARE HLDGS INC	COM	532791100	1,120	000000034085	SH		DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	7,838	000000165894	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	13,048	000000330605	SH		DEFINED	01
LINENS N THINGS INC	COM	535679104	668	000000022800	SH		DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	3,802	000000105686	SH		DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	20,627	000000396080	SH		DEFINED	01
LOEWS CORP	COM	540424108	9,855	000000164374	SH		DEFINED	01

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LONGVIEW FIBRE CO	COM	543213102	325	000000022100	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	2,591	000000109574	SH	DEFINED	01
LOWES COS INC	COM	548661107	36,658	000000697595	SH	DEFINED	01
LUBRIZOL CORP	COM	549271104	296	000000008095	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	14,125	000003737002	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	267	000000015400	SH	DEFINED	01
M & T BK CORP	COM	55261F104	9,620	000000110204	SH	DEFINED	01
MBIA INC	COM	55262C100	7,951	000000139214	SH	DEFINED	01
MBNA CORP	COM	55262L100	29,201	000001132293	SH	DEFINED	01
M D C HLDGS INC	COM	552676108	502	000000007900	SH	DEFINED	01
MDU RES GROUP INC	COM	552690109	360	000000015000	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
OMGIC INVT CORP WIS	COM	552848103	6,757	000000089084	SH		DEFINED	01
MGI PHARMA INC	COM	552880106	715	000000026500	SH		DEFINED	01
MGM MIRAGE	COM	552953101	366	000000007800	SH		DEFINED	01
MPS GROUP INC	COM	553409103	316	000000026100	SH		DEFINED	01
MACK CALI RLTY CORP	COM	554489104	351	000000008500	SH		DEFINED	01
MACROVISION CORP	COM	555904101	356	000000014240	SH		DEFINED	01
MACROMEDIA INC	COM	556100105	451	000000018411	SH		DEFINED	01
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	6,072	000000181548	SH		DEFINED	
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	890	000000026632	SH		DEFINED	01
MAGNA INTL INC	CL A	559222401	229	000000002700	SH		DEFINED	01
MAGNUM HUNTER RES INC	COM PAR \$0	55972F203	103	000000010000	SH		DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	1,352	000000019700	SH		DEFINED	01
MANOR CARE INC NEW	NOTE 2.12	564055AE1	6,062	000000050000	PRN		DEFINED	01
MANOR CARE INC NEW	COM	564055101	2,734	000000083674	SH		DEFINED	01
MANPOWER INC	COM	56418H100	228	000000004500	SH		DEFINED	01
MARATHON OIL CORP	COM	565849106	11,609	000000306792	SH		DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	21,057	000000464018	SH		DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	7,761	000000198557	SH		DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	10,812	000000216761	SH		DEFINED	01
MARTEK BIOSCIENCES CORP	COM	572901106	273	000000004875	SH		DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	434	000000009800	SH		DEFINED	01
MASCO CORP	COM	574599106	12,148	000000389625	SH		DEFINED	01
MATTEL INC	COM	577081102	7,126	000000390490	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	18,153	000000346307	SH		DEFINED	01
MAXTOR CORP	COM NEW	577729205	68	000000010400	SH		DEFINED	01
MAXWELL SHOE INC	CL A	577766108	697	000000030028	SH		DEFINED	01
MAY DEPT STORES CO	COM	577778103	7,903	000000287489	SH		DEFINED	01
MAVERICK TUBE CORP	COM	577914104	438	000000016700	SH		DEFINED	01
MAYTAG CORP	COM	578592107	2,063	000000084186	SH		DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	4,695	000000138093	SH		DEFINED	01
MCDATA CORP	CL B	580031102	4,917	000000962358	SH		DEFINED	01
MCDATA CORP	CL A	580031201	351	000000065417	SH		DEFINED	01
MCDONALDS CORP	COM	580135101	29,124	000001120185	SH		DEFINED	01
MCGRAW HILL COS INC	COM	580645109	995	000000013000	SH		DEFINED	
MCGRAW HILL COS INC	COM	580645109	12,883	000000168261	SH		DEFINED	01
MCKESSON CORP	COM	58155Q103	9,113	000000265458	SH		DEFINED	01
MEADWESTVACO CORP	COM	583334107	6,121	000000208277	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8,952	000000238722	SH		DEFINED	01
MEDIA GEN INC	CL A	584404107	372	000000005800	SH		DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1,474	000000036900	SH		DEFINED	01
MEDIMMUNE INC	COM	584699102	6,109	000000261187	SH		DEFINED	01
MEDTRONIC INC	DBC V 1.25	585055AB2	29,942	000000295000	PRN		DEFINED	01
MEDTRONIC INC	COM	585055106	52,785	000001083453	SH		DEFINED	01

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MELLON FINL CORP	COM	58551A108	11,073	000000377560	SH	DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	388	000000025082	SH	DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	251	000000005367	SH	DEFINED	01

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OMERCK & CO INC	COM	589331107	92,023	000001937331	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	4,899	000000098333	SH		DEFINED	01
MEREDITH CORP	COM	589433101	2,675	000000048688	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	46,450	000000860509	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	24,840	000000460000	SH		DEFINED	02
METALS USA INC	COM NEW	591324207	2,458	000000137500	SH		DEFINED	
METLIFE INC	COM	59156R108	23,861	000000665600	SH		DEFINED	01
MICHAELS STORES INC	COM	594087108	236	000000004300	SH		DEFINED	01
MICREL INC	COM	594793101	746	000000061404	SH		DEFINED	01
MICROSOFT CORP	COM	594918104	1,822	000000063800	SH		DEFINED	
MICROSOFT CORP	COM	594918104	270,754	000009480189	SH		DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	1,000	000000031718	SH		DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	8,525	000000556880	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1,292	000000093644	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	138	000000010000	SH		DEFINED	04
MILLER HERMAN INC	COM	600544100	355	000000012274	SH		DEFINED	01
MILLIPORE CORP	COM	601073109	2,625	000000046570	SH		DEFINED	01
MINERALS TECHNOLOGIES INC	COM	603158106	313	000000005400	SH		DEFINED	01
MISSION RESOURCES CORP	COM	605109107	433	000000076000	SH		DEFINED	
MODINE MFG CO	COM	607828100	319	000000010046	SH		DEFINED	01
MOHAWK INDS INC	COM	608190104	740	000000010100	SH		DEFINED	01
MOLEX INC	COM	608554101	5,941	000000185204	SH		DEFINED	01
MOLEX INC	CL A	608554200	50,454	000001849497	SH		DEFINED	01
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	165	000000022000	SH		DEFINED	01
MONSANTO CO NEW	COM	61166W101	9,135	000000237287	SH		DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	3,317	000000128981	SH		DEFINED	01
MONY GROUP INC	COM	615337102	2,485	000000079400	SH		DEFINED	01
MOODYS CORP	COM	615369105	8,610	000000133161	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	1,282	000000024300	SH		DEFINED	
MORGAN STANLEY	COM NEW	617446448	53,711	000001017838	SH		DEFINED	01
MOTOROLA INC	COM	620076109	38,401	000002104166	SH		DEFINED	01
MPOWER HOLDING CORP	COM NEW	62473L309	1,068	000000905536	SH		DEFINED	
MYLAN LABS INC	COM	628530107	6,196	000000305997	SH		DEFINED	01
MYRIAD GENETICS INC	COM	62855J104	160	000000010786	SH		DEFINED	01
NBTY INC	COM	628782104	396	000000013500	SH		DEFINED	01
NCR CORP NEW	COM	62886E108	4,219	000000085088	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	877,119	000023241107	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	19,498	000000556945	SH		DEFINED	01
NATIONAL COMMERCE FINL CORP	COM	63545P104	10,273	000000316100	SH		DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	475	000000019000	SH		DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	427	000000013942	SH		DEFINED	01
NATIONAL-OILWELL INC	COM	637071101	390	000000012400	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	7,375	000000335391	SH		DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	3,004	000000077513	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	283	000000005100	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL B	640204301	7,795	000000150500	SH		DEFINED	01

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ONEKTAR THERAPEUTICS	COM	640268108	1,099	000000055100	SH		DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	554	000000030600	SH		DEFINED	01
NETFLIX COM INC	COM	64110L106	282	000000007856	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	7,301	000000339119	SH		DEFINED	01
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1,298	000000025047	SH		DEFINED	01
NEW ENGLAND BUSINESS SVC INC	COM	643872104	3,960	000000090000	SH		DEFINED	01
NEW PLAN EXCEL RLTY TR INC	COM	648053106	306	000000013100	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	505	000000025768	SH		DEFINED	01
NEW YORK TIMES CO	CL A	650111107	6,366	000000142403	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	6,238	000000265487	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	529	000000009500	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	15,419	000000397826	SH		DEFINED	01
NEWPORT CORP	COM	651824104	324	000000020046	SH		DEFINED	01
NEWS CORP LTD	ADR NEW	652487703	34,790	000000982225	SH		DEFINED	01
NEWS CORP LTD	SP ADR PFD	652487802	40,476	000001231026	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	32,462	000001217661	SH		DEFINED	01
NEXTEL PARTNERS INC	NOTE 1.50	65333FAS6	2,790	000000020000	PRN		DEFINED	01
NEXTEL PARTNERS INC	CL A	65333F107	259	000000016300	SH		DEFINED	01
NICOR INC	COM	654086107	1,536	000000045242	SH		DEFINED	01
NIKE INC	CL B	654106103	17,831	000000235404	SH		DEFINED	01
99 CENTS ONLY STORES	COM	65440K106	977	000000064100	SH		DEFINED	01
NISOURCE INC	COM	65473P105	4,843	000000234902	SH		DEFINED	01
NOBLE ENERGY INC	COM	655044105	367	000000007200	SH		DEFINED	01
NORDSON CORP	COM	655663102	304	000000007030	SH		DEFINED	01
NORDSTROM INC	COM	655664100	5,414	000000127060	SH		DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	10,758	000000405664	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	1,175	000000235500	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	276	000000055350	SH		DEFINED	04
NORTH FORK BANCORPORATION NY	COM	659424105	6,033	000000158558	SH		DEFINED	01
NORTHEAST UTILS	COM	664397106	290	000000014900	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	8,665	000000204956	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	17,115	000000318723	SH		DEFINED	01
NORTHWEST AIRLS CORP	CL A	667280101	134	000000012067	SH		DEFINED	01
NOVARTIS A G	SPONSORED	66987V109	1,112	000000025000	SH		DEFINED	01
NOVELL INC	COM	670006105	251	000000030000	SH		DEFINED	
NOVELL INC	COM	670006105	3,066	000000365502	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	5,015	000000159523	SH		DEFINED	01
NSTAR	COM	67019E107	268	000000005600	SH		DEFINED	01
NUCOR CORP	COM	670346105	5,507	000000071751	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	4,247	000000207512	SH		DEFINED	01
OGE ENERGY CORP	COM	670837103	280	000000011000	SH		DEFINED	01
OSI PHARMACEUTICALS INC	COM	671040103	739	000000010500	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	16,869	000000348470	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	5,089	000000284147	SH		DEFINED	01
OHIO CAS CORP	COM	677240103	307	000000015254	SH		DEFINED	01
OIL SVC HOLDRS TR	DEPOSTRY R	678002106	57,784	000000800000	SH		DEFINED	01

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OLD REP INTL CORP	COM	680223104	259	000000010950	SH		DEFINED	01
OLIN CORP	COM PAR \$1	680665205	311	000000017700	SH		DEFINED	01
OMNICARE INC	COM	681904108	286	000000006700	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	13,223	000000174245	SH		DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	125	000000025000	SH		DEFINED	

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ONEOK INC NEW	COM	682680103	294	000000013400	SH	DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	219	000000005179	SH	DEFINED	01
ORACLE CORP	COM	68389X105	149	000000012500	SH	DEFINED	
ORACLE CORP	COM	68389X105	58,696	000004920051	SH	DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	532	000000011776	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	206	000000003600	SH	DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	554	000000013400	SH	DEFINED	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	300	000000006800	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	452	000000027000	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	20,392	000000370500	SH	DEFINED	01
PG&E CORP	COM	69331C108	10,326	000000369592	SH	DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	663	000000016114	SH	DEFINED	01
PMA CAP CORP	CL A	693419202	3,961	000000440130	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	2,751	000000191725	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	544	000000012500	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	13,852	000000260973	SH	DEFINED	01
PNM RES INC	COM	69349H107	389	000000018750	SH	DEFINED	01
PPG INDS INC	COM	693506107	9,710	000000155394	SH	DEFINED	01
PPL CORP	COM	69351T106	7,312	000000159310	SH	DEFINED	01
PACCAR INC	COM	693718108	10,047	000000173265	SH	DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	1,383	000000070644	SH	DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	270	000000007000	SH	DEFINED	01
PACKAGING CORP AMER	COM	695156109	303	000000012700	SH	DEFINED	01
PACTIV CORP	COM	695257105	3,490	000000139964	SH	DEFINED	01
PALL CORP	COM	696429307	3,129	000000119491	SH	DEFINED	01
PALMONE INC	COM	69713P107	872	000000025100	SH	DEFINED	01
PANAMSAT CORP NEW	COM	697933109	399	000000017198	SH	DEFINED	01
PANERA BREAD CO	CL A	69840W108	238	000000006653	SH	DEFINED	01
PAR PHARMACEUTICAL COS INC	COM	69888P106	1,570	000000044600	SH	DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	2,350	000000470185	SH	DEFINED	01
PARKER DRILLING CO	COM	701081101	573	000000150000	SH	DEFINED	
PARKER DRILLING CO	COM	701081101	955	000000250000	SH	DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	6,863	000000115427	SH	DEFINED	01
PATTERSON DENTAL CO	COM	703412106	1,237	000000016185	SH	DEFINED	01
PATTERSON UTI ENERGY INC	COM	703481101	1,481	000000044344	SH	DEFINED	01
PAYCHEX INC	COM	704326107	15,380	000000453960	SH	DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	478	000000032100	SH	DEFINED	01
PEABODY ENERGY CORP	COM	704549104	498	000000008900	SH	DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	538	000000029500	SH	DEFINED	01
PENNEY J C INC	COM	708160106	9,296	000000246188	SH	DEFINED	01
PENTAIR INC	COM	709631105	259	000000007700	SH	DEFINED	01

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OPEOPLES ENERGY CORP	COM	711030106	1,800	000000042712	SH	DEFINED	01
PEOPLESOFT INC	COM	712713106	7,244	000000391614	SH	DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	480	000000026300	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	7,200	000000235767	SH	DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	405	000000019100	SH	DEFINED	01
PEPSICO INC	COM	713448108	80,711	000001497994	SH	DEFINED	01
PERFORMANCE FOOD GROUP CO	COM	713755106	828	000000031224	SH	DEFINED	01
PERKINELMER INC	COM	714046109	2,526	000000126077	SH	DEFINED	01
PERRIGO CO	COM	714290103	383	000000020191	SH	DEFINED	01
PETSMART INC	COM	716768106	513	000000015831	SH	DEFINED	01
PFIZER INC	COM	717081103	2,704	000000078900	SH	DEFINED	
PFIZER INC	COM	717081103	224,564	000006550882	SH	DEFINED	01
PHELPS DODGE CORP	COM	717265102	6,686	000000086262	SH	DEFINED	01

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PIER 1 IMPORTS INC	COM	720279108	293	000000016600	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	3,384	000000083785	SH	DEFINED	01
PIONEER NAT RES CO	COM	723787107	228	000000006500	SH	DEFINED	01
PITNEY BOWES INC	COM	724479100	9,467	000000213962	SH	DEFINED	01
PIXAR	COM	725811103	381	000000005490	SH	DEFINED	01
PLAINS EXPL& PRODTN CO	COM	726505100	550	000000030000	SH	DEFINED	01
PLAINS RES INC	COM PAR \$0	726540503	3,220	000000190000	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	395	000000009400	SH	DEFINED	01
PLEXUS CORP	COM	729132100	384	000000028456	SH	DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	5,291	000000162421	SH	DEFINED	01
POGO PRODUCING CO	COM	730448107	671	000000013600	SH	DEFINED	01
POLYCOM INC	COM	73172K104	284	000000012701	SH	DEFINED	01
POTASH CORP SASK INC	COM	73755L107	310	000000003200	SH	DEFINED	01
POTLATCH CORP	COM	737628107	308	000000007400	SH	DEFINED	01
POWER-ONE INC	COM	739308104	1,072	000000097695	SH	DEFINED	01
POWERWAVE TECHNOLOGIES INC	COM	739363109	332	000000043129	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	11,445	000000286774	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	257	000000004700	SH	DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	518	000000010800	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	5,847	000000116024	SH	DEFINED	01
PRIDE INTL INC DEL	NOTE 3.25	74153QAD4	2,005	000000020000	PRN	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	2,169	000000126800	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	10,402	000000299101	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	1,742	000000032000	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	121,427	000002230478	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	9,808	000000222674	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	16,342	000000191583	SH	DEFINED	01
PROLOGIS	SH BEN INT	743410102	5,377	000000163362	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	371	000000009600	SH	DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	1,219	000000063769	SH	DEFINED	01
PROVIDENT FINL GROUP INC	COM	743866105	4,151	000000105199	SH	DEFINED	01
PROVIDIAN FINL CORP	NOTE 4.00	74406AAC6	2,542	000000020000	PRN	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	733	000000050000	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
OPROVIDIAN FINL CORP	COM	74406A102	6,930	000000472420	SH	DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	21,488	000000462423	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	8,752	000000218637	SH	DEFINED	01
PUGET ENERGY INC NEW	COM	745310102	359	000000016400	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	5,915	000000113700	SH	DEFINED	01
QLOGIC CORP	COM	747277101	3,855	000000145002	SH	DEFINED	01
QUAKER CITY BANCORP INC	COM	74731K106	3,368	000000061306	SH	DEFINED	01
QUALCOMM INC	COM	747525103	55,404	000000759176	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	342	000000055000	SH	DEFINED	01
QUANTUM CORP	COM DSSG	747906204	315	000000101700	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	7,704	000000090689	SH	DEFINED	01
QUESTAR CORP	COM	748356102	251	000000006500	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	5,699	000001587700	SH	DEFINED	01
RPM INTL INC	COM	749685103	884	0000000058200	SH	DEFINED	01
RSA SEC INC	COM	749719100	353	000000017291	SH	DEFINED	01
RF MICRODEVICES INC	COM	749941100	500	000000066697	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	531	000000011100	SH	DEFINED	01
RADIO ONE INC	CL A	75040P108	13,709	000000853629	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	4,217	000000147314	SH	DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	302	000000011450	SH	DEFINED	01
RAYONIER INC	COM	754907103	285	000000006431	SH	DEFINED	01

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RAYTHEON CO	COM NEW	755111507	14,268	000000398882	SH	DEFINED	01
READERS DIGEST ASSN INC	COM	755267101	321	000000020100	SH	DEFINED	01
REDWOOD TR INC	COM	758075402	3,724	000000066900	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	2,506	000000069651	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	303	000000006800	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	7,158	000000195858	SH	DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	52,180	000000400000	SH	DEFINED	01
RENAL CARE GROUP INC	COM	759930100	885	000000026716	SH	DEFINED	01
RENT A CTR INC NEW	COM	76009N100	439	000000014674	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	384	000000013300	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	1,231	000000017996	SH	DEFINED	01
RETAIL HOLDRS TR	DEP RCPT	76127U101	37,764	000000413500	SH	DEFINED	01
RETEK INC	COM	76128Q109	343	000000055873	SH	DEFINED	01
REWARDS NETWORK INC	COM	761557107	607	000000067500	SH	DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	328	000000014200	SH	DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	5,189	000000076774	SH	DEFINED	01
RITE AID CORP	COM	767754104	54	000000010400	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	4,583	000000153966	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	6,344	000000169148	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	5,253	000000157670	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	8,481	000000203978	SH	DEFINED	01
ROLLINS INC	COM	775711104	322	000000014000	SH	DEFINED	01
ROSS STORES INC	COM	778296103	798	000000029851	SH	DEFINED	01
ROUSE CO	COM	779273101	598	000000012600	SH	DEFINED	01
ROWAN COS INC	COM	779382100	2,603	000000107004	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
OROXIO INC	COM	780008108	2,209	000000450000	SH		DEFINED	01
RUBY TUESDAY INC	COM	781182100	485	000000017700	SH		DEFINED	01
RUDDICK CORP	COM	781258108	314	000000014000	SH		DEFINED	01
RYANAIR HLDGS PLC	SPONSORED	783513104	815	000000024887	SH		DEFINED	01
RYDER SYS INC	COM	783549108	3,125	000000078008	SH		DEFINED	01
RYLAND GROUP INC	COM	783764103	297	000000003800	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	71,045	000002929720	SH		DEFINED	01
SEI INVESTMENTS CO	COM	784117103	3,822	000000131641	SH		DEFINED	01
SLM CORP	COM	78442P106	15,743	000000389205	SH		DEFINED	01
SPDR TR	UNIT SER 1	78462F103	244,594	000002135637	SH		DEFINED	01
S1 CORPORATION	COM	78463B101	3,619	000000364096	SH		DEFINED	01
SPX CORP	COM	784635104	417	000000009000	SH		DEFINED	01
SPX CORP	COM	784635104	1,226	000000026400	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	3,675	000000132645	SH		DEFINED	01
SAFECO CORP	COM	786429100	5,430	000000123422	SH		DEFINED	01
SAFENET INC	COM	78645R107	2,491	000000090000	SH		DEFINED	01
SAFEWAY INC	COM NEW	786514208	10,082	000000397886	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	12,351	000000163268	SH		DEFINED	01
ST PAUL TRAVELERS INC	COM	792860108	472	000000011664	SH		DEFINED	01
ST PAUL TRAVELERS INC	COM	792860108	27,448	000000677080	SH		DEFINED	01
SAKS INC	COM	79377W108	399	000000026600	SH		DEFINED	01
SANDISK CORP	COM	80004C101	1,586	000000073148	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	5,613	000000616908	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	94	000000010400	SH		DEFINED	06
SAP AKTIENGESELLSCHAFT	SPONSORED	803054204	1,124	000000026900	SH		DEFINED	01
SARA LEE CORP	COM	803111103	16,703	000000726546	SH		DEFINED	01
SCANA CORP NEW	COM	80589M102	229	000000006300	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	1,378	000000021830	SH		DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	720	000000039000	SH		DEFINED	01

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SCHERING PLOUGH CORP	COM	806605101	24,074	000001302729	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	32,814	000000516684	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	398	000000013306	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	11,708	000001218376	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	6,282	000000182101	SH	DEFINED	01
SCOTTS CO	CL A	810186106	907	000000014200	SH	DEFINED	01
SCRIPPS E W CO OHIO	CL A	811054204	354	000000003372	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	4,062	000000076256	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	7,255	000000192137	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-EN	81369Y506	62,960	000002000000	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-FI	81369Y605	171,480	000006000000	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-UT	81369Y886	47,520	000002000000	SH	DEFINED	01
SELECT MEDICAL CORP	COM	816196109	526	000000039200	SH	DEFINED	01
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	37,830	000001000000	SH	DEFINED	01
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	1,728	000000046000	SH	DEFINED	02
SEMTECH CORP	COM	816850101	462	000000019652	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	7,202	000000209203	SH	DEFINED	01

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0SENSIENT TECHNOLOGIES CORP	COM	81725T100	320	000000014900	SH		DEFINED	01
SEPRACOR INC	COM	817315104	221	000000004187	SH		DEFINED	01
SEQUA CORPORATION	CL A	817320104	321	000000005500	SH		DEFINED	01
SERENA SOFTWARE INC	COM	817492101	367	000000019249	SH		DEFINED	01
SHELL TRANS & TRADING PLC	ADR NY SHS	822703609	397	000000008900	SH		DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	5,277	000000127021	SH		DEFINED	01
SIEBEL SYS INC	COM	826170102	5,617	000000525455	SH		DEFINED	01
SIERRA PAC RES NEW	COM	826428104	317	000000041200	SH		DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	4,245	000000071229	SH		DEFINED	01
SILICON LABORATORIES INC	COM	826919102	300	000000006488	SH		DEFINED	01
SILICON VY BANCSHARES	NOTE	827064AC0	5,737	000004500000	SH		DEFINED	01
SILICON VY BANCSHARES	COM	827064106	307	000000007754	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	9,525	000000185258	SH		DEFINED	01
SINCLAIR BROADCAST GROUP INC	CL A	829226109	616	000000060000	SH		DEFINED	
SIX FLAGS INC	COM	83001P109	312	000000043100	SH		DEFINED	01
SMITH INTL INC	COM	832110100	429	000000007700	SH		DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	346	000000011800	SH		DEFINED	01
SMUCKER J M CO	COM NEW	832696405	1,124	000000024500	SH		DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	447	000000022413	SH		DEFINED	01
SNAP ON INC	COM	833034101	2,004	000000059740	SH		DEFINED	01
SOHU COM INC	COM	83408W103	604	000000030427	SH		DEFINED	01
SOLETRON CORP	COM	834182107	5,673	000000876966	SH		DEFINED	01
SONOCO PRODS CO	COM	835495102	591	000000023198	SH		DEFINED	01
SONUS PHARMACEUTICALS INC	COM	835692104	281	000000059200	SH		DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	325	000000020400	SH		DEFINED	01
SOUTHERN CO	COM	842587107	1,002	000000034400	SH		DEFINED	
SOUTHERN CO	COM	842587107	19,015	000000652336	SH		DEFINED	01
SOUTHTRUST CORP	COM	844730101	15,594	000000401823	SH		DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	11,678	000000696399	SH		DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	291	000000013200	SH		DEFINED	01
SPRINT CORP	COM FON GR	852061100	22,679	000001288612	SH		DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	335	000000005000	SH		DEFINED	01
STANDARD PAC CORP NEW	COM	85375C101	423	000000008600	SH		DEFINED	01
STANLEY WKS	COM	854616109	3,622	000000079484	SH		DEFINED	01
STAPLES INC	COM	855030102	13,693	000000465621	SH		DEFINED	01
STARBUCKS CORP	COM	855244109	326	000000007500	SH		DEFINED	
STARBUCKS CORP	COM	855244109	17,280	000000397341	SH		DEFINED	01

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STARWOOD HOTELS&RESORTS WRLD	NOTE	3.50	85590AAJ3	7,533	000000070000	PRN	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	8,441	000000188218	SH	DEFINED	01
STATE STR CORP	COM		857477103	14,731	000000300388	SH	DEFINED	01
STATION CASINOS INC	COM		857689103	237	000000004900	SH	DEFINED	01
STEEL DYNAMICS INC	NOTE	4.00	858119AD2	1,846	000000010000	PRN	DEFINED	01
STERICYCLE INC	COM		858912108	363	000000007024	SH	DEFINED	01
STERIS CORP	COM		859152100	333	000000014800	SH	DEFINED	01
STONE ENERGY CORP	COM		861642106	411	000000009000	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0		862111200	266	000000009200	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
OSTRYKER CORP	COM	863667101	19,216	000000349388	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	13,577	000003135750	SH		DEFINED	01
SUNCOR ENERGY INC	COM	867229106	409	000000016000	SH		DEFINED	
SUNGARD DATA SYS INC	COM	867363103	7,433	000000285911	SH		DEFINED	01
SUNOCO INC	COM	86764P109	4,325	000000067990	SH		DEFINED	01
SUNTERRA CORP	COM NEW	86787D208	630	000000050000	SH		DEFINED	
SUNTRUST BKS INC	COM	867914103	17,604	000000270880	SH		DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	341	000000010200	SH		DEFINED	01
SUPERVALU INC	COM	868536103	4,763	000000155631	SH		DEFINED	01
SWIFT TRANSN CO	COM	870756103	479	000000026688	SH		DEFINED	01
SYBASE INC	COM	871130100	345	000000019200	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	525	000000012000	SH		DEFINED	
SYMANTEC CORP	COM	871503108	13,530	000000309054	SH		DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	3,316	000000225003	SH		DEFINED	01
SYNOPSYS INC	COM	871607107	1,452	000000051105	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	6,922	000000273402	SH		DEFINED	01
SYSCO CORP	COM	871829107	21,768	000000606877	SH		DEFINED	01
TCF FINL CORP	COM	872275102	267	000000004600	SH		DEFINED	01
TECO ENERGY INC	COM	872375100	2,401	000000200256	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	10,531	000000436265	SH		DEFINED	01
TXU CORP	COM	873168108	11,357	000000280357	SH		DEFINED	01
TALBOTS INC	COM	874161102	344	000000008800	SH		DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	2,717	000000125000	SH		DEFINED	01
TARGET CORP	COM	87612E106	1,443	000000034000	SH		DEFINED	
TARGET CORP	COM	87612E106	34,580	000000814235	SH		DEFINED	01
TASER INTL INC	COM	87651B104	259	000000006000	SH		DEFINED	01
TECH DATA CORP	COM	878237106	446	000000011412	SH		DEFINED	01
TECHNE CORP	COM	878377100	207	000000004773	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	885	000000020875	SH		DEFINED	01
TECUMSEH PRODS CO	CL A	878895200	335	000000008148	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	3,104	000000091250	SH		DEFINED	01
TELEFLEX INC	COM	879369106	506	000000010100	SH		DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR O	879403780	332	000000010000	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	441	000000006200	SH		DEFINED	01
TELIK INC	COM	87959M109	657	000000027558	SH		DEFINED	01
TELLABS INC	COM	879664100	3,913	000000447712	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	3,698	000000053406	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	5,585	000000416536	SH		DEFINED	01
TERADYNE INC	COM	880770102	4,269	000000188092	SH		DEFINED	01
TETRA TECH INC NEW	COM	88162G103	456	000000028002	SH		DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1,302	000000019392	SH		DEFINED	01
TEVA PHARMACEUTICAL FIN II L	DBC V 0.50	88164RAA5	5,162	000000050000	PRN		DEFINED	01
TEXAS INSTRS INC	COM	882508104	38,076	000001574694	SH		DEFINED	01
TEXTRON INC	COM	883203101	7,734	000000130318	SH		DEFINED	01
THERMO ELECTRON CORP	COM	883556102	4,584	000000149144	SH		DEFINED	01

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THOMAS & BETTS CORP COM 884315102 1,628 000000059806 SH DEFINED 01
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OTHOR INDS INC	COM	885160101	307	000000009200	SH		DEFINED	01
3COM CORP	COM	885535104	604	000000096648	SH		DEFINED	01
3M CO	COM	88579Y101	1,440	000000016000	SH		DEFINED	
3M CO	COM	88579Y101	62,326	000000692441	SH		DEFINED	01
TIDEWATER INC	COM	886423102	292	000000009800	SH		DEFINED	01
TIFFANY & CO NEW	COM	886547108	5,155	000000139900	SH		DEFINED	01
TIFFANY & CO NEW	COM	886547108	515	000000014000	SH		DEFINED	04
TIMBERLAND CO	CL A	887100105	271	000000004200	SH		DEFINED	01
TIME WARNER INC	COM	887317105	74,735	000004251169	SH		DEFINED	01
TITAN CORP	COM	888266103	269	000000020800	SH		DEFINED	01
TIVO INC	COM	888706108	132	000000018620	SH		DEFINED	01
TOLL BROTHERS INC	COM	889478103	292	000000006900	SH		DEFINED	01
TOO INC	COM	890333107	415	000000024900	SH		DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	290	000000008931	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	5,345	000000099352	SH		DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	547	000000017000	SH		DEFINED	
TOTAL S A	SPONSORED	89151E109	26,402	000000274800	SH		DEFINED	01
TOYS R US INC	COM	892335100	3,277	000000205719	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	412	000000019178	SH		DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	446	000000012000	SH		DEFINED	01
TRIARC COS INC	CL B SER 1	895927309	296	000000029200	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	14,089	000000309379	SH		DEFINED	01
TRINITY INDS INC	COM	896522109	387	000000012200	SH		DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	372	000000068224	SH		DEFINED	01
TULARIK INC	COM	899165104	4,526	000000182500	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	392	000000020200	SH		DEFINED	01
TYCO INTL GROUP S A	DBCV 2.75	902118BF4	7,512	000000050000	PRN		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	58,427	000001763042	SH		DEFINED	01
UST INC	COM	902911106	5,362	000000148962	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	46,800	000001698122	SH		DEFINED	01
U S G CORP	COM NEW	903293405	1,125	000000064000	SH		DEFINED	01
USEC INC	COM	90333E108	109	000000012500	SH		DEFINED	01
UNIFI INC	COM	904677101	406	000000138800	SH		DEFINED	01
UNION PAC CORP	COM	907818108	14,657	000000246550	SH		DEFINED	01
UNION PLANTERS CORP	COM	908068109	5,042	000000169161	SH		DEFINED	01
UNISOURCE ENERGY CORP	COM	909205106	2,112	000000085000	SH		DEFINED	01
UNISYS CORP	COM	909214108	624	000000045000	SH		DEFINED	
UNISYS CORP	COM	909214108	4,311	000000310614	SH		DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	269	000000013600	SH		DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED	910873207	3,367	000000781209	SH		DEFINED	01
UNITED ONLINE INC	COM	911268100	1,528	000000086800	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	73,982	000000984204	SH		DEFINED	01
UNITED RENTALS INC	COM	911363109	642	000000035900	SH		DEFINED	01
UNITED STATES CELLULAR CORP	COM	911684108	674	000000017500	SH		DEFINED	01
US AIRWAYS GROUP INC	CL A	911905503	38	000000016201	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	3,781	000000107668	SH		DEFINED	01

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UNITED TECHNOLOGIES CORP	COM	913017109	1,463	000000016000	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	41,783	000000456749	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	35,149	000000564658	SH	DEFINED	01
UNITEDGLOBALCOM	CL A	913247508	133	000000018382	SH	DEFINED	01
UNITRIN INC	COM	913275103	259	000000006100	SH	DEFINED	01
UNIVERSAL CORP VA	COM	913456109	305	000000006000	SH	DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	279	000000006100	SH	DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	9,647	000000302141	SH	DEFINED	01
UNOCAL CORP	COM	915289102	8,911	000000234522	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	7,502	000000471886	SH	DEFINED	01
UTSTARCOM INC	COM	918076100	281	000000009291	SH	DEFINED	01
V F CORP	COM	918204108	4,772	000000098002	SH	DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	295	000000009700	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	402	000000020100	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	8,325	000000112868	SH	DEFINED	01
VALSPAR CORP	COM	920355104	352	000000007000	SH	DEFINED	01
VANS INC	COM	921930103	2,379	000000115802	SH	DEFINED	01
VARCO INTL INC DEL	COM	922122106	286	000000013100	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	1,571	000000019800	SH	DEFINED	01
VARIAN INC	COM	922206107	400	000000009494	SH	DEFINED	01
VECTREN CORP	COM	92240G101	288	000000011500	SH	DEFINED	01
VERISIGN INC	COM	92343E102	734	000000036920	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	88,149	000002435751	SH	DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	12,388	000000445796	SH	DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	315	000000029074	SH	DEFINED	01
VIAD CORP	COM	92552R109	280	000000010400	SH	DEFINED	01
VIACOM INC	CL A	925524100	2,874	000000079090	SH	DEFINED	01
VIACOM INC	CL B	925524308	1,143	000000032000	SH	DEFINED	01
VIACOM INC	CL B	925524308	59,813	000001674499	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	680	000000036600	SH	DEFINED	01
VISTEON CORP	COM	92839U107	1,547	000000132599	SH	DEFINED	01
VISX INC DEL	COM	92844S105	406	000000015200	SH	DEFINED	01
VODAFONE GROUP PLC NEW	SPONSORED	92857W100	711	000000032200	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	4,386	000000092241	SH	DEFINED	01
WGL HLDGS INC	COM	92924F106	298	000000010400	SH	DEFINED	01
W HLDG CO INC	COM	929251106	223	000000013016	SH	DEFINED	01
WPS RESOURCES CORP	COM	92931B106	287	000000006200	SH	DEFINED	01
WABASH NATL CORP	COM	929566107	223	000000008100	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	1,780	000000040000	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	54,579	000001226496	SH	DEFINED	01
WADDELL & REED FINL INC	CL A	930059100	446	000000020200	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	2,110	000000040000	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	195,744	000003710094	SH	DEFINED	01
WALGREEN CO	COM	931422109	1,267	000000035000	SH	DEFINED	01
WALGREEN CO	COM	931422109	32,837	000000906868	SH	DEFINED	01
WARWICK CMNTY BANCORP INC	COM	936559103	3,314	000000103426	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
OWASHINGTON FED INC	COM	938824109	306	000000012750	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	29,876	000000773208	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	15,948	000000520335	SH	DEFINED	01
WATERS CORP	COM	941848103	5,123	000000107239	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	4,638	000000172422	SH	DEFINED	01
WAYNE BANCORP INC OHIO	COM	944293109	306	000000010814	SH	DEFINED	01
WEBMD CORP	COM	94769M105	150	000000016176	SH	DEFINED	01

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WEBSTER FINL CORP CONN	COM	947890109	474	000000010100	SH	DEFINED	01
WELLCHOICE INC	COM	949475107	306	000000007400	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	22,072	000000197056	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	84,587	000001478019	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	3,996	000000114699	SH	DEFINED	01
WERNER ENTERPRISES INC	COM	950755108	386	000000018334	SH	DEFINED	01
WESTAR ENERGY INC	COM	95709T100	342	000000017200	SH	DEFINED	01
WESTAMERICA BANCORPORATION	COM	957090103	296	000000005644	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	256	000000029600	SH	DEFINED	01
WESTERN GAS RES INC	COM	958259103	360	000000011100	SH	DEFINED	01
WESTWOOD ONE INC	COM	961815107	1,454	000000061100	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	14,500	000000229724	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	4,420	000000064445	SH	DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	777	000000008144	SH	DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	5,473	000000459948	SH	DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	237	000000007200	SH	DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	286	000000007700	SH	DEFINED	01
WILSON GREATBATCH TECHNOLOGI	COM	972232102	265	000000009500	SH	DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	314	000000026702	SH	DEFINED	01
WINN DIXIE STORES INC	COM	974280109	1,201	000000166884	SH	DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	238	000000007300	SH	DEFINED	01
WISER OIL CO DEL	COM	977284108	530	000000050000	SH	DEFINED	01
WORTHINGTON INDS INC	COM	981811102	1,785	000000086946	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	12,644	000000200553	SH	DEFINED	01
WYETH	COM	983024100	216	000000006000	SH	DEFINED	
WYETH	COM	983024100	44,449	000001229233	SH	DEFINED	01
WYNN RESORTS LTD	COM	983134107	212	000000005495	SH	DEFINED	01
XTO ENERGY INC	COM	98385X106	386	000000012975	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	5,887	000000352317	SH	DEFINED	01
XILINX INC	COM	983919101	14,248	000000427753	SH	DEFINED	01
XEROX CORP	COM	984121103	10,344	000000713393	SH	DEFINED	01
YAHOO INC	COM	984332106	43,665	000001199599	SH	DEFINED	01
YAHOO INC	COM	984332106	25,147	000000697000	SH	DEFINED	02
YAHOO INC	COM	984332106	455	000000012500	SH	DEFINED	04
YELLOW CORP	NOTE	3.37 985509AQ1	11,662	000000100000	PRN	DEFINED	01
YORK INTL CORP NEW	COM	986670107	332	000000008100	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	9,467	000000254363	SH	DEFINED	01
ZALE CORP NEW	COM	988858106	498	000000018300	SH	DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	526	000000006056	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN CALL	PUT	INVTMT DSCRETN	OT MAN
OZIMMER HLDGS INC	COM	98956P102	18,938	000000214723	SH		DEFINED	01
ZIONS BANCORPORATION	COM	989701107	4,912	000000079940	SH		DEFINED	01
ZOLL MED CORP	COM	989922109	1	000000000050	SH		DEFINED	01