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NOMURA HOLDINGS INC  
Form 13F-HR  
May 17, 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 March 31, 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  
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4. 28-04993 Nomura Securities (Bermuda)  
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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
ODAIMLERCHRYSLER AG	ORD	D1668R123	250	000000006000	SH		DEFINED	01
ACE LTD	ORD	G0070K103	10,584	000000248105	SH		DEFINED	01
APEX SILVER MINES LTD	ORD	G04074103	2,256	000000100000	SH		DEFINED	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	1,178	000000047500	SH		DEFINED	01
COOPER INDS LTD	CL A	G24182100	3,538	000000061883	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	723	000000008464	SH		DEFINED	01
GARMIN LTD	ORD	G37260109	632	000000014815	SH		DEFINED	01
GLOBALSANTAFE CORP	SHS	G3930E101	574	000000020700	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	7,809	000000115444	SH		DEFINED	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	848	000000018883	SH		DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	4,465	000000097613	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	3,585	000000093314	SH		DEFINED	01
SEAGATE TECHNOLOGY	SHS	G7945J104	243	000000015100	SH		DEFINED	01
TRANSOCEAN INC	ORD	G90078109	5,793	000000207744	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	756	000000017988	SH		DEFINED	01
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	3,199	000000086000	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	6,722	000000088407	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	668	000000029363	SH		DEFINED	01
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	2,217	000000250000	SH		DEFINED	01
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	346	000000005980	SH		DEFINED	01
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	216	000000004900	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	2,936	000000171828	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	2,480	000000855196	SH		DEFINED	01
AFLAC INC	COM	001055102	13,317	000000331773	SH		DEFINED	01
AGCO CORP	COM	001084102	1,025	000000049523	SH		DEFINED	01
AGL RES INC	COM	001204106	304	000000010491	SH		DEFINED	01
AES CORP	COM	00130H105	4,761	000000558241	SH		DEFINED	01
AK STL HLDG CORP	COM	001547108	286	000000048800	SH		DEFINED	
AMB PROPERTY CORP	COM	00163T109	272	000000007341	SH		DEFINED	01
AMR CORP	COM	001765106	220	000000017300	SH		DEFINED	01
ATI TECHNOLOGIES INC	COM	001941103	538	000000032915	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	10,048	000000513445	SH		DEFINED	01
ATP OIL & GAS CORP	COM	00208J108	287	000000045000	SH		DEFINED	
AT&T WIRELESS SVCS INC	COM	00209A106	30,197	000002218746	SH		DEFINED	01
AAIPHARMA INC	COM	00252W104	153	000000023217	SH		DEFINED	01
ABBOTT LABS	COM	002824100	40,978	000000997040	SH		DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	276	000000008185	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	299	000000018958	SH		DEFINED	01
ACXIOM CORP	COM	005125109	477	000000021766	SH		DEFINED	01

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ADECCO SA	SPONSORED	006754105	207	000000015000	SH	DEFINED	01
ADOBE SYS INC	COM	00724F101	6,782	000000172572	SH	DEFINED	01
ADTRAN INC	COM	00738A106	418	000000013947	SH	DEFINED	01
ADVANCED DIGITAL INFORMATION	COM	007525108	153	000000013500	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	440	000000019958	SH	DEFINED	01
ADVANCED NEUROMODULATION SYS	COM	00757T101	209	000000005808	SH	DEFINED	01
ADVISORY BRD CO	COM	00762W107	978	000000026654	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
0ADVANCED MICRO DEVICES INC	COM	007903107	3,910	000000240972	SH		DEFINED	01
ADVANTA CORP	CL B	007942204	1,163	000000070498	SH		DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	328	000000017586	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	8,836	000000098486	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	223	000000004302	SH		DEFINED	01
AFFYMETRIX INC	COM	00826T108	229	000000006800	SH		DEFINED	01
AGERE SYS INC	CL A	00845V100	2,645	000000824200	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	13,078	000004191700	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	896	000000287300	SH		DEFINED	04
AGILENT TECHNOLOGIES INC	COM	00846U101	9,950	000000314576	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	7,595	000000151540	SH		DEFINED	01
AIRGAS INC	COM	009363102	430	000000020216	SH		DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	332	000000013479	SH		DEFINED	01
ALBEMARLE CORP	COM	012653101	316	000000010922	SH		DEFINED	01
ALBERTO CULVER CO	COM	013068101	2,699	000000061544	SH		DEFINED	01
ALBERTSONS INC	COM	013104104	6,008	000000271284	SH		DEFINED	01
ALCAN INC	COM	013716105	349	000000007800	SH		DEFINED	01
ALCOA INC	COM	013817101	19,510	000000562414	SH		DEFINED	01
ALCATEL	SPONSORED	013904305	911	000000057500	SH		DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	348	000000010562	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	1,531	000000111681	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1,000	000000082695	SH		DEFINED	01
ALLERGAN INC	COM	018490102	7,620	000000090546	SH		DEFINED	01
ALLETE INC	COM	018522102	696	000000019857	SH		DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	357	000000013727	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	250	000000004600	SH		DEFINED	01
ALLIED CAP CORP NEW	COM	01903Q108	202	000000006700	SH		DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	2,897	000000217715	SH		DEFINED	01
ALLMERICA FINL CORP	COM	019754100	378	000000010957	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	20,606	000000453279	SH		DEFINED	01
ALLTEL CORP	COM	020039103	10,079	000000202039	SH		DEFINED	01
ALLSTREAM INC	CL B LT VT	02004C204	1,730	000000030800	SH		DEFINED	
ALTERA CORP	COM	021441100	7,255	000000354279	SH		DEFINED	01
ALTRIA GROUP INC	COM	02209S103	75,791	000001391953	SH		DEFINED	01
AMAZON COM INC	COM	023135106	498	000000011383	SH		DEFINED	
AMAZON COM INC	COM	023135106	1,515	000000035015	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	5,570	000000075504	SH		DEFINED	01
AMERADA HESS CORP	COM	023551104	7,093	000000108662	SH		DEFINED	01
AMEREN CORP	COM	023608102	5,758	000000124932	SH		DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	496	000000018431	SH		DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	10,581	000000321440	SH		DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	43,007	000000829461	SH		DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	567	000000019015	SH		DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	1,286	000000056488	SH		DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	112,894	000001582257	SH		DEFINED	01
AMERICAN MGMT SYS INC	COM	027352103	3,184	000000166017	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
0AMERICAN PHARMACEUTICALS PTN	COM	02886P109	279	000000005965	SH		DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	3,820	000000166169	SH		DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	5,217	000000045864	SH		DEFINED	01
AMERICAN TOWER CORP	CL A	029912201	170	000000015000	SH		DEFINED	
AMERICREDIT CORP	COM	03060R101	382	000000022464	SH		DEFINED	01
AMERUS GROUP CO	COM	03072M108	339	000000008416	SH		DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	4,568	000000083544	SH		DEFINED	01
AMETEK INC NEW	COM	031100100	346	000000013497	SH		DEFINED	01
AMGEN INC	NOTE	031162AE0	15,025	000020000000	SH		DEFINED	01
AMGEN INC	COM	031162100	54,860	000000943432	SH		DEFINED	01
AMKOR TECHNOLOGY INC	COM	031652100	746	0000000051000	SH		DEFINED	
AMSOUTH BANCORPORATION	COM	032165102	5,332	000000226838	SH		DEFINED	01
ANADARKO PETE CORP	COM	032511107	8,795	000000169595	SH		DEFINED	01
ANALOG DEVICES INC	COM	032654105	13,371	000000278523	SH		DEFINED	01
ANDREW CORP	COM	034425108	1,940	000000110891	SH		DEFINED	01
ANDRX CORP DEL	ANDRX GROU	034553107	1,144	000000042066	SH		DEFINED	01
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	1,360	000000055722	SH		DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	26,584	000000521267	SH		DEFINED	01
ANN TAYLOR STORES CORP	COM	036115103	309	000000007234	SH		DEFINED	01
ANTHEM INC	COM	03674B104	7,867	000000086795	SH		DEFINED	01
AON CORP	DBC V 3.50	037389AT0	20,245	000000145000	PRN		DEFINED	01
AON CORP	COM	037389103	5,496	000000196932	SH		DEFINED	01
APACHE CORP	COM	037411105	9,484	000000219695	SH		DEFINED	01
APARTMENT INVT & MGMT CO	CL A	03748R101	2,345	000000075432	SH		DEFINED	01
APOGENT TECHNOLOGIES INC	DEBT 2.25	03760AAE1	14,681	000000135000	PRN		DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	3,036	000000098961	SH		DEFINED	01
APOLLO GROUP INC	CL A	037604105	10,583	000000122830	SH		DEFINED	01
APPLE COMPUTER INC	COM	037833100	7,369	000000272554	SH		DEFINED	01
APPLEBEES INTL INC	COM	037899101	479	000000011607	SH		DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	543	000000018151	SH		DEFINED	01
APPLERA CORP	COM AP BIO	038020103	3,153	000000159417	SH		DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,324	000000231875	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	27,075	000001269369	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	2,858	000000134031	SH		DEFINED	04
AQUA AMERICA INC	COM	03836W103	311	000000014348	SH		DEFINED	01
AQUILA INC	COM	03840P102	363	000000077276	SH		DEFINED	01
ARCH COAL INC	COM	039380100	755	000000024055	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	7,289	000000432079	SH		DEFINED	01
ARIAD PHARMACEUTICALS INC	COM	04033A100	101	000000010594	SH		DEFINED	01
ARROW ELECTRS INC	COM	042735100	420	000000016532	SH		DEFINED	01
ARVINMERITOR INC	COM	043353101	466	000000023505	SH		DEFINED	01
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	375	000000017224	SH		DEFINED	01
ASHANTI GOLDFIELDS LTD	GLOB DEP R	043743202	1,361	000000112000	SH		DEFINED	01
ASHLAND INC	COM	044204105	2,569	000000055265	SH		DEFINED	01
ASK JEEVES INC	COM	045174109	225	000000006313	SH		DEFINED	01
ASSOCIATED BANC CORP	COM	045487105	292	000000006529	SH		DEFINED	01

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0ASTORIA FINL CORP	COM	046265104	362	000000009534	SH		DEFINED	01

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ASTRAZENECA PLC	SPONSORED	046353108	700	000000015000	SH	DEFINED	01
ASYST TECHNOLOGY CORP	COM	04648X107	114	000000013900	SH	DEFINED	01
ATMEL CORP	COM	049513104	267	000000041150	SH	DEFINED	01
AUTODESK INC	COM	052769106	2,396	000000076023	SH	DEFINED	01
AUTOLIV INC	COM	052800109	258	000000006300	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	16,093	000000383184	SH	DEFINED	01
AUTONATION INC	COM	05329W102	3,053	000000179066	SH	DEFINED	01
AUTOZONE INC	COM	053332102	5,453	000000063439	SH	DEFINED	01
AVAYA INC	COM	053499109	4,986	000000313999	SH	DEFINED	01
AVENTIS	SPONSORED	053561106	1,076	000000014000	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	4,472	000000071900	SH	DEFINED	01
AVNET INC	BCV 2.00	053807AL7	10,625	000000100000	PRN	DEFINED	01
AVNET INC	COM	053807103	415	000000016955	SH	DEFINED	01
AVOCENT CORP	COM	053893103	288	000000007838	SH	DEFINED	01
AVON PRODS INC	COM	054303102	11,244	000000148201	SH	DEFINED	01
BB&T CORP	COM	054937107	12,712	000000360132	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	559	000000033355	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	801	000000031506	SH	DEFINED	01
BJ SVCS CO	COM	055482103	4,844	000000111954	SH	DEFINED	01
BP PLC	SPONSORED	055622104	209	000000004100	SH	DEFINED	01
BSB BANCORP	COM	055652101	1,379	000000035912	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2,885	000000147585	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	7,928	000000217351	SH	DEFINED	01
BALL CORP	COM	058498106	2,756	000000040667	SH	DEFINED	01
BANDAG INC	COM	059815100	326	000000006557	SH	DEFINED	01
BANDAG INC	CL A	059815308	21,546	000000468400	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	72,168	000000891188	SH	DEFINED	01
BANK HAWAII CORP	COM	062540109	276	000000005961	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	15,983	000000507420	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	545	000000010000	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	47,535	000000871883	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	234	000000006881	SH	DEFINED	01
BANTA CORP	COM	066821109	429	000000009275	SH	DEFINED	01
BARD C R INC	COM	067383109	3,342	000000034229	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	867	000000026601	SH	DEFINED	01
BARNESANDNOBLE COM INC	CL A	067846105	821	000000271118	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	713	000000030000	SH	DEFINED	01
BARR PHARMACEUTICALS INC	COM	068306109	1,207	000000026298	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	2,203	000000036749	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	12,144	000000393156	SH	DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	267	000000120000	SH	DEFINED	01
BEA SYS INC	COM	073325102	886	000000069720	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	5,850	000000066728	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	560	000000010282	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	7,916	000000163295	SH	DEFINED	01

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OBED BATH & BEYOND INC	COM	075896100	10,233	000000244231	SH	DEFINED	01
BEL FUSE INC	CL A	077347201	1,204	000000042553	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	32,507	000001173995	SH	DEFINED	01
BELO CORP	COM SER A	080555105	312	000000011242	SH	DEFINED	01
BEMIS INC	COM	081437105	1,920	000000073866	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	440	000000011046	SH	DEFINED	01
BEST BUY INC	COM	086516101	11,650	000000225261	SH	DEFINED	01
BIG LOTS INC	COM	089302103	1,342	000000092577	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	422	000000007500	SH	DEFINED	01

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BIOMET INC	COM	090613100	9,809	000000255726	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	12,720	000000228791	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	80,002	000000563000	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	262	000000016800	SH	DEFINED	01
BIOVERIS CORP	COM	090676107	237	000000020000	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	3,133	000000055036	SH	DEFINED	01
BLACK HILLS CORP	COM	092113109	407	000000012795	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	7,319	000000143430	SH	DEFINED	01
BLUE RHINO CORP	COM	095811105	2,695	000000159131	SH	DEFINED	01
BLYTH INC	COM	09643P108	304	000000009334	SH	DEFINED	01
BOB EVANS FARMS INC	COM	096761101	312	000000009651	SH	DEFINED	01
BOEING CO	COM	097023105	22,607	0000000550458	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	2,182	000000062979	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	494	000000020831	SH	DEFINED	01
BORG WARNER INC	COM	099724106	923	000000010881	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	22,525	0000000531512	SH	DEFINED	01
BOWATER INC	COM	102183100	286	000000006564	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	311	000000013593	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	222	000000003300	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	405	000000010683	SH	DEFINED	01
BRINKS CO	COM	109696104	401	000000014560	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	656	000000027100	SH	DEFINED	
BRISTOL MYERS SQUIBB CO	COM	110122108	33,279	000001373494	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	277	000000011467	SH	DEFINED	04
BROADCOM CORP	CL A	111320107	8,718	000000223502	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	271	000000007003	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	565	000000011200	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	4,305	000000090334	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	2,886	000000070702	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	7,451	000000236559	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	8,360	000000131391	SH	DEFINED	01
CBRL GROUP INC	NOTE	12489VAB2	12,468	000025000000	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	418	000000010550	SH	DEFINED	01
C D W CORP	COM	12512N105	1,745	000000025810	SH	DEFINED	01
CEC ENTMT INC	COM	125137109	343	000000009900	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	720	000000017354	SH	DEFINED	01
CIGNA CORP	COM	125509109	5,421	000000091861	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
OCMS ENERGY CORP	COM	125896100	1,139	000000127366	SH	DEFINED	01
CNF INC	COM	12612W104	576	000000017147	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	337	000000019657	SH	DEFINED	01
CSX CORP	COM	126408103	5,374	000000177446	SH	DEFINED	01
CVS CORP	COM	126650100	9,879	000000279872	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CA	12686C109	686	000000030000	SH	DEFINED	
CABLEVISION SYS CORP	CL A NY CA	12686C109	1,656	000000072400	SH	DEFINED	01
CABOT CORP	COM	127055101	317	000000009682	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	293	000000006965	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	251	000000017076	SH	DEFINED	01
CAESARS ENTMT INC	COM	127687101	237	000000018195	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	471	000000024823	SH	DEFINED	01
CALPINE CORP	COM	131347106	1,794	000000384276	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	7,099	000000260330	SH	DEFINED	01
CANADIAN NATL RY CO	COM	136375102	648	000000016500	SH	DEFINED	
CAPITAL ONE FINL CORP	COM	14040H105	11,127	000000147524	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	19,151	000000277964	SH	DEFINED	01

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CAREER EDUCATION CORP	COM		141665109	783	000000013857	SH	DEFINED	01
CAREMARK RX INC	COM		141705103	10,180	000000306178	SH	DEFINED	01
CARLISLE COS INC	COM		142339100	311	000000005491	SH	DEFINED	01
CARMAX INC	COM		143130102	1,159	000000039706	SH	DEFINED	01
CARNIVAL CORP	DBCV	2.00	143658AN2	32,156	000000250000	PRN	DEFINED	01
CARNIVAL CORP	PAIRED CTF		143658300	19,464	000000433421	SH	DEFINED	01
CARNIVAL CORP	PAIRED CTF		143658300	6,134	000000136846	SH	DEFINED	02
CARNIVAL CORP	PAIRED CTF		143658300	6,062	000000135000	SH	DEFINED	04
CATALINA MARKETING CORP	COM		148867104	487	000000025158	SH	DEFINED	01
CATERPILLAR INC DEL	COM		149123101	20,756	000000262509	SH	DEFINED	01
CENDANT CORP	DBCV	3.87	151313AN3	16,500	000000150000	PRN	DEFINED	01
CENDANT CORP	COM		151313103	15,502	000000635600	SH	DEFINED	01
CENTERPOINT ENERGY INC	NOTE	3.75	15189TAC1	8,615	000000075000	PRN	DEFINED	01
CENTERPOINT ENERGY INC	COM		15189T107	2,561	000000224097	SH	DEFINED	01
CENTEX CORP	COM		152312104	4,771	000000088257	SH	DEFINED	01
CENTURYTEL INC	COM		156700106	2,626	000000095533	SH	DEFINED	01
CEPHALON INC	COM		156708109	977	000000017058	SH	DEFINED	01
CERIDIAN CORP NEW	COM		156779100	333	000000016941	SH	DEFINED	01
CERTEGY INC	COM		156880106	332	000000009490	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM		159864107	447	000000010435	SH	DEFINED	01
CHARTER ONE FINL INC	COM		160903100	5,458	000000154368	SH	DEFINED	01
CHARTER COMMUNICATIONS INC D	CL A		16117M107	1,271	000000269428	SH	DEFINED	01
CHECKFREE CORP NEW	COM		162813109	512	000000017392	SH	DEFINED	01
CHEESECAKE FACTORY INC	COM		163072101	575	000000012481	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	COM		165167107	211	000000015800	SH	DEFINED	01
CHEVRONTEXACO CORP	COM		166764100	60,798	000000692627	SH	DEFINED	01
CHICOS FAS INC	COM		168615102	457	000000009857	SH	DEFINED	01
CHIRON CORP	COM		170040109	8,982	000000204107	SH	DEFINED	01
CHOICEPOINT INC	COM		170388102	257	000000006758	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTSTMT DCRETN	OT MAN
0CHUBB CORP	COM	171232101	8,517	000000122481	SH	DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	330	000000007621	SH	DEFINED	01
CIENA CORP	COM	171779101	1,677	000000337482	SH	DEFINED	01
CIMA LABS INC	COM	171796105	1,576	000000050000	SH	DEFINED	02
CINCINNATI BELL INC NEW	COM	171871106	468	000000115121	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	4,678	000000107676	SH	DEFINED	01
CINERGY CORP	COM	172474108	4,604	000000112605	SH	DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	1,757	000000155545	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	2,404	000000102000	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	108,689	000004611332	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	1,225	000000052000	SH	DEFINED	04
CINTAS CORP	COM	172908105	6,407	000000147340	SH	DEFINED	01
CITIGROUP INC	COM	172967101	2,977	000000057600	SH	DEFINED	01
CITIGROUP INC	COM	172967101	168,650	000003262104	SH	DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	2,532	000000195702	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	2,788	000000128991	SH	DEFINED	01
CITY NATL CORP	COM	178566105	511	000000008544	SH	DEFINED	01
CLAIRES STORES INC	COM	179584107	533	000000025590	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20,599	000000486409	SH	DEFINED	01
CLOROX CO DEL	COM	189054109	6,558	000000134094	SH	DEFINED	01
COACH INC	COM	189754104	346	000000008451	SH	DEFINED	01
COCA COLA CO	COM	191216100	76,261	000001516130	SH	DEFINED	01
COCA COLA ENTERPRISES INC	COM	191219104	7,180	000000297092	SH	DEFINED	01
COEUR D ALENE MINES CORP IDA	COM	192108108	1,094	000000156300	SH	DEFINED	01
COGNOS INC	COM	19244C109	321	000000010337	SH	DEFINED	01



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COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	838	000000018537	SH	DEFINED	01
COLE NATIONAL CORP NEW	CL A	193290103	443	000000020100	SH	DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	18,902	000000343058	SH	DEFINED	01
COLONIAL BANCGROUP INC	COM	195493309	543	000000029375	SH	DEFINED	01
COMCAST CORP NEW	CL A	20030N101	47,724	000001659416	SH	DEFINED	01
COMCAST CORP NEW	CL A SPL	20030N200	34,237	000001229343	SH	DEFINED	01
COMERICA INC	COM	200340107	6,508	000000119816	SH	DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	232	000000003524	SH	DEFINED	01
COMMSCOPE INC	COM	203372107	379	000000022775	SH	DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	692	000000024891	SH	DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	326	000000007876	SH	DEFINED	01
COMPUTER ASSOC INTL INC	NOTE	1.62 204912A2	20,385	000000135000	PRN	DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	9,918	000000369280	SH	DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	5,396	000000133807	SH	DEFINED	01
COMPUWARE CORP	COM	205638109	4,379	000000590981	SH	DEFINED	01
CONVERSE TECHNOLOGY INC	COM PAR \$0	205862402	5,968	000000329031	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	9,205	000000341705	SH	DEFINED	01
CONNECTICUT BANCSHARES INC	COM	207540105	480	000000009235	SH	DEFINED	01
CONNETICS CORP	COM	208192104	902	000000040964	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	30,627	000000438727	SH	DEFINED	01
CONSECO INC	COM NEW	208464883	3,885	000000172441	SH	DEFINED	01

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0CONSOL ENERGY INC	COM	20854P109	444	000000016600	SH		DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	6,306	000000142998	SH		DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	408	000000012712	SH		DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	4,720	000000118163	SH		DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	226	000000018100	SH		DEFINED	01
CONVERGYS CORP	COM	212485106	1,602	000000105410	SH		DEFINED	01
COOPER CAMERON CORP	COM	216640102	429	000000009759	SH		DEFINED	01
COOPER COS INC	COM NEW	216648402	302	000000005600	SH		DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	1,399	000000069445	SH		DEFINED	01
COORS ADOLPH CO	CL B	217016104	1,919	000000027635	SH		DEFINED	01
COPART INC	COM	217204106	307	000000014151	SH		DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	369	000000011201	SH		DEFINED	01
CORNING INC	COM	219350105	9,510	000000850702	SH		DEFINED	01
CORPORATE EXECUTIVE BRD CO	COM	21988R102	632	000000013449	SH		DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	11,979	000000318520	SH		DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	14,691	000000153192	SH		DEFINED	01
COVANCE INC	COM	222816100	440	000000012785	SH		DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	426	000000010066	SH		DEFINED	01
COX COMMUNICATIONS INC NEW	CL A	224044107	312	000000009900	SH		DEFINED	01
CRANE CO	COM	224399105	1,449	000000043930	SH		DEFINED	01
CRAWFORD & CO	CL B	224633107	142	000000028000	SH		DEFINED	01
CRAY INC	COM	225223106	192	000000029079	SH		DEFINED	01
CREDENCE SYS CORP	COM	225302108	326	000000027442	SH		DEFINED	01
CREE INC	COM	225447101	671	000000030186	SH		DEFINED	01
CROMPTON CORP	COM	227116100	326	000000051128	SH		DEFINED	01
CROWN CASTLE INTL CORP	COM	228227104	289	000000022900	SH		DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	288	000000006753	SH		DEFINED	01
CUMMINS INC	COM	231021106	1,857	000000031777	SH		DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	16,308	000000357100	SH		DEFINED	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	412	000000020155	SH		DEFINED	01
CYTEC INDS INC	COM	232820100	423	000000011916	SH		DEFINED	01
CYTYC CORP	COM	232946103	347	000000015634	SH		DEFINED	01
DPL INC	COM	233293109	747	000000039873	SH		DEFINED	01

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DST SYS INC DEL	COM	233326107	487	000000010746	SH	DEFINED	01
DTE ENERGY CO	COM	233331107	4,596	000000111694	SH	DEFINED	01
DANA CORP	COM	235811106	2,208	000000111204	SH	DEFINED	01
DANAHER CORP DEL	COM	235851102	9,588	000000102689	SH	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	2,930	000000118212	SH	DEFINED	01
DEAN FOODS CO NEW	COM	242370104	409	000000012261	SH	DEFINED	01
DEERE & CO	COM	244199105	10,809	000000155956	SH	DEFINED	01
DEL MONTE FOODS CO	COM	24522P103	132	000000011800	SH	DEFINED	01
DELL INC	COM	24702R101	1,143	000000034000	SH	DEFINED	01
DELL INC	COM	24702R101	57,003	000001695522	SH	DEFINED	01
DELPHI CORP	COM	247126105	3,789	000000380506	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1,080	000000136411	SH	DEFINED	01
DELUXE CORP	COM	248019101	1,484	000000037028	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
ODENDREON CORP	COM	24823Q107	170	000000012836	SH		DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	641	000000014468	SH		DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	9,302	000000159970	SH		DEFINED	01
DEVRY INC DEL	COM	251893103	455	000000015107	SH		DEFINED	01
DIAGEO P L C	SPON ADR N	25243Q205	222	000000004200	SH		DEFINED	01
DIAL CORP NEW	COM	25247D101	1,436	000000050000	SH		DEFINED	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	200	000000008300	SH		DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	467,640	000004500000	SH		DEFINED	01
DIEBOLD INC	COM	253651103	1,006	000000020915	SH		DEFINED	01
DIGENE CORP	COM	253752109	981	000000028555	SH		DEFINED	01
DILLARDS INC	CL A	254067101	1,236	000000064537	SH		DEFINED	01
DISNEY WALT CO	NOTE 2.12	254687AU0	5,525	000000050000	PRN		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	33,523	000001341486	SH		DEFINED	01
DOLLAR GEN CORP	COM	256669102	5,196	000000270634	SH		DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	2,021	000000065518	SH		DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	16,928	000000263266	SH		DEFINED	01
DONALDSON INC	COM	257651109	402	000000015156	SH		DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	5,680	000000187769	SH		DEFINED	01
DOVER CORP	COM	260003108	5,008	000000129181	SH		DEFINED	01
DOW CHEM CO	COM	260543103	26,062	000000647044	SH		DEFINED	01
DOW JONES & CO INC	COM	260561105	2,863	000000059766	SH		DEFINED	01
DREYERS GRAND ICE CREAM HL I	COM A CALL	261877104	791	000000010000	SH		DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	29,110	000000689504	SH		DEFINED	01
DUKE ENERGY CORP	NOTE 1.75	264399EJ1	17,758	000000165000	PRN		DEFINED	01
DUKE ENERGY CORP	COM	264399106	12,935	000000572387	SH		DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	375	000000007015	SH		DEFINED	01
DUQUESNE LT HLDGS INC	COM	266233105	308	000000015822	SH		DEFINED	01
DYCOM INDS INC	COM	267475101	547	000000020642	SH		DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	1,190	000000300610	SH		DEFINED	01
E M C CORP MASS	COM	268648102	22,915	000001683744	SH		DEFINED	01
ENSCO INTL INC	COM	26874Q100	643	000000022846	SH		DEFINED	01
EOG RES INC	COM	26875P101	3,625	000000079008	SH		DEFINED	01
E TRADE FINANCIAL CORP	COM	269246104	230	000000017280	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	2,235	000000052384	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	8,991	000000343566	SH		DEFINED	01
EATON CORP	COM	278058102	6,034	000000107389	SH		DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	297	000000007802	SH		DEFINED	01
EBAY INC	COM	278642103	31,893	000000460361	SH		DEFINED	01
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	3,332	000000101768	SH		DEFINED	01
ECOLAB INC	COM	278865100	4,655	000000163164	SH		DEFINED	01
EDISON INTL	COM	281020107	4,988	000000205384	SH		DEFINED	01

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EDUCATION MGMT CORP	COM	28139T101	446	000000014029	SH	DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	401	000000012575	SH	DEFINED	01
EDWARDS AG INC	COM	281760108	509	000000013036	SH	DEFINED	01
EL PASO CORP	COM	28336L109	3,199	000000449979	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	11,701	000000217742	SH	DEFINED	01

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0ELECTRONIC DATA SYS NEW	COM	285661104	6,221	000000321528	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	599	000000010000	SH		DEFINED	
EMERSON ELEC CO	COM	291011104	16,563	000000276422	SH		DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	331	000000013905	SH		DEFINED	01
ENERGY EAST CORP	COM	29266M109	259	000000010231	SH		DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	305	000000006540	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	2,544	000000085138	SH		DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	500	000000011052	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	8,789	000000147721	SH		DEFINED	01
EQUIFAX INC	COM	294429105	2,459	000000095252	SH		DEFINED	01
EQUITABLE RES INC	COM	294549100	283	000000006382	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	7,300	000000252697	SH		DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	5,271	000000176611	SH		DEFINED	01
ERESEARCHTECHNOLOGY INC	COM	29481V108	204	000000007301	SH		DEFINED	01
ERICSSON L M TEL CO	ADR B SEK	294821608	1,735	000000062500	SH		DEFINED	01
ESPEED INC	CL A	296643109	3,544	000000169088	SH		DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	288	000000007000	SH		DEFINED	01
EXELON CORP	COM	30161N101	14,485	000000210338	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	858	000000021801	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	4,226	000000056692	SH		DEFINED	01
EXTENDED STAY AMER INC	COM	30224P101	2,620	000000135287	SH		DEFINED	01
EXULT INC DEL	COM	302284104	74	000000012085	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1,422	000000034200	SH		DEFINED	
EXXON MOBIL CORP	COM	30231G102	166,005	000003991476	SH		DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	424	000000015695	SH		DEFINED	01
F M C CORP	COM NEW	302491303	518	000000012104	SH		DEFINED	01
FPL GROUP INC	COM	302571104	8,005	000000119760	SH		DEFINED	01
FTI CONSULTING INC	COM	302941109	194	000000011700	SH		DEFINED	01
FAIR ISAAC CORP	COM	303250104	727	000000020158	SH		DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	426	000000017748	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	4,436	000000123395	SH		DEFINED	01
FASTENAL CO	COM	311900104	672	000000012520	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	27,470	000000465136	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	52,946	000000712128	SH		DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	314	000000015842	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	6,325	000000117035	SH		DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	2,330	000000074161	SH		DEFINED	01
FEDEX CORP	COM	31428X106	300	000000004000	SH		DEFINED	
FEDEX CORP	COM	31428X106	14,139	000000188127	SH		DEFINED	01
FERRO CORP	COM	315405100	324	000000012422	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	415	000000010501	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	20,205	000000364922	SH		DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	661	000000021731	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	28,293	000000671107	SH		DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	787	000000036003	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	4,066	000000085253	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	
OFISERV INC	COM	337738108	6,757	000000188904	SH		DEFINED	01	
FIRSTMERIT CORP	COM	337915102	313	000000012021	SH		DEFINED	01	
FIRSTFED AMER BANCORP INC	COM	337929103	2,817	000000101100	SH		DEFINED	01	
FIRSTENERGY CORP	COM	337932107	8,109	000000207522	SH		DEFINED	01	
FISHER SCIENTIFIC INTL INC	NOTE 3.25	338032AX3	21,250	000000200000	PRN		DEFINED	01	
FLEETBOSTON FINL CORP	COM	339030108	64,860	000001444547	SH		DEFINED	01	
FLEETBOSTON FINL CORP	COM	339030108	14,038	000000311521	SH		DEFINED	02	
FLORIDA BANKS INC	COM	340560101	1,309	000000058400	SH		DEFINED	01	
FLUOR CORP NEW	NOTE 1.50	343412AA0	25,281	000000250000	PRN		DEFINED	01	
FLUOR CORP NEW	COM	343412102	2,264	000000058521	SH		DEFINED	01	
FLOWSERVE CORP	COM	34354P105	407	000000019463	SH		DEFINED	01	
FOOT LOCKER INC	COM	344849104	350	000000013600	SH		DEFINED	01	
FORD MTR CO DEL	COM PAR \$0	345370860	16,282	000001199868	SH		DEFINED	01	
FOREST LABS INC	COM	345838106	18,576	000000259380	SH		DEFINED	01	
FOREST OIL CORP	COM PAR \$0	346091705	776	000000030758	SH		DEFINED	01	
FORTUNE BRANDS INC	COM	349631101	7,284	000000095056	SH		DEFINED	01	
FOUNDRY NETWORKS INC	COM	35063R100	172	000000010036	SH		DEFINED	01	
FOX ENTMT GROUP INC	CL A	35138T107	1,588	000000058600	SH		DEFINED	01	
FRANKLIN RES INC	COM	354613101	8,866	000000159243	SH		DEFINED	01	
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	4,911	000000125642	SH		DEFINED	01	
FURNITURE BRANDS INTL INC	COM	360921100	559	000000017365	SH		DEFINED	01	
GATX CORP	COM	361448103	486	000000021945	SH		DEFINED	01	
GALLAGHER ARTHUR J & CO	COM	363576109	318	000000009766	SH		DEFINED	01	
GANNETT INC	COM	364730101	15,252	000000173045	SH		DEFINED	01	
GAP INC DEL	COM	364760108	12,863	000000586841	SH		DEFINED	01	
GARTNER INC	COM	366651107	1,139	000000097782	SH		DEFINED	01	
GATEWAY INC	COM	367626108	1,524	000000288698	SH		DEFINED	01	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	196	000000029324	SH		DEFINED	01	
GENENTECH INC	COM NEW	368710406	3,216	000000030400	SH		DEFINED	01	
GENERAL DYNAMICS CORP	COM	369550108	937	000000010500	SH		DEFINED	01	
GENERAL DYNAMICS CORP	COM	369550108	11,685	000000130812	SH		DEFINED	01	
GENERAL ELEC CO	COM	369604103	2,221	000000072800	SH		DEFINED	01	
GENERAL ELEC CO	COM	369604103	189,149	000006197550	SH		DEFINED	01	
GENERAL MLS INC	COM	370334104	11,457	000000245458	SH		DEFINED	01	
GENERAL MTRS CORP	COM	370442105	753	000000016000	SH		DEFINED	01	
GENERAL MTRS CORP	COM	370442105	20,978	000000445395	SH		DEFINED	01	
GENERAL MTRS CORP	DEB SR CON	370442733	38,250	000000015000	PRN		DEFINED	01	
GENTEX CORP	COM	371901109	652	000000015045	SH		DEFINED	01	
GENUINE PARTS CO	COM	372460105	3,689	000000112769	SH		DEFINED	01	
GENZYME CORP	COM GENL D	372917104	9,581	000000204810	SH		DEFINED	01	
GEORGIA PAC CORP	COM	373298108	5,577	000000165554	SH		DEFINED	01	
GILEAD SCIENCES INC	COM	375558103	3,060	000000055192	SH		DEFINED	01	
GILLETTE CO	COM	375766102	1,329	000000034000	SH		DEFINED	01	
GILLETTE CO	COM	375766102	25,134	000000642823	SH		DEFINED	01	
GLATFELTER	COM	377316104	380	000000033829	SH		DEFINED	01	
GOLDEN STAR RES LTD CDA	COM	38119T104	786	000000110000	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	
OGOLDEN WEST FINL CORP DEL	COM	381317106	10,946	000000097780	SH		DEFINED	01	
GOLDMAN SACHS GROUP INC	COM	38141G104	38,384	000000367845	SH		DEFINED	01	
GOODRICH CORP	COM	382388106	2,234	000000079619	SH		DEFINED	01	

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GOODYEAR TIRE & RUBR CO	COM	382550101	1,203	000000140908	SH	DEFINED	01
GRACO INC	COM	384109104	233	000000008034	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	2,880	000000060012	SH	DEFINED	01
GRANITE BROADCASTING CORP	COM	387241102	167	000000100000	SH	DEFINED	
GRANITE CONSTR INC	COM	387328107	349	000000014723	SH	DEFINED	01
GRANT PRIDECO INC	COM	38821G101	321	000000020758	SH	DEFINED	01
GRAPHIC PACKAGING CORP DEL	COM	388688103	73	000000015000	SH	DEFINED	01
GRAY TELEVISION INC	CL A	389375205	1,620	000000114500	SH	DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	1,127	000000047269	SH	DEFINED	01
GREAT LAKES REIT INC	COM	390752103	774	000000050000	SH	DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	456	000000013504	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	312	000000010675	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	15,512	000000354894	SH	DEFINED	01
GRUPO TMM S A	SP ADR A S	40051D105	235	000000085000	SH	DEFINED	01
GTECH HLDGS CORP	COM	400518106	258	000000004374	SH	DEFINED	01
GUCCI GROUP N V	COM NY REG	401566104	6,837	000000080000	SH	DEFINED	01
GUIDANT CORP	COM	401698105	1,394	000000022000	SH	DEFINED	
GUIDANT CORP	COM	401698105	13,522	000000213393	SH	DEFINED	01
HCA INC	COM	404119109	14,445	000000355629	SH	DEFINED	01
HCC INS HLDGS INC	COM	404132102	423	000000013088	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	8,783	000000289022	SH	DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	39,861	000000912369	SH	DEFINED	01
HANOVER COMPRESSOR CO	COM	410768105	431	000000035717	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	10,474	000000196377	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	811	000000010194	SH	DEFINED	01
HARMONIC INC	COM	413160102	152	000000015697	SH	DEFINED	01
HARRAHS ENTMT INC	COM	413619107	4,009	000000073038	SH	DEFINED	01
HARRIS CORP DEL	COM	413875105	498	000000010297	SH	DEFINED	01
HARSCO CORP	COM	415864107	396	000000008721	SH	DEFINED	01
HARTE-HANKS INC	COM	416196103	301	000000012858	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	573	000000009000	SH	DEFINED	
HARTFORD FINL SVCS GROUP INC	COM	416515104	12,445	000000195372	SH	DEFINED	01
HASBRO INC	COM	418056107	2,626	000000120744	SH	DEFINED	01
HAWAIIAN ELEC INDUSTRIES	COM	419870100	431	000000008317	SH	DEFINED	01
HAWTHORNE FINL CORP	COM	420542102	2,872	000000065237	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3,877	000000167063	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	5,338	000000214135	SH	DEFINED	01
HEICO CORP NEW	CL A	422806208	2,735	000000222250	SH	DEFINED	01
HEINZ H J CO	COM	423074103	8,621	000000231214	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	376	000000013148	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	325	000000017031	SH	DEFINED	01
HERCULES INC	COM	427056106	1,082	000000094263	SH	DEFINED	01
HERSHEY FOODS CORP	COM	427866108	7,087	000000085549	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
HEWLETT PACKARD CO	COM	428236103	48,382	000002118342	SH		DEFINED	01
HIBERNIA CORP	CL A	428656102	297	000000012658	SH		DEFINED	01
HIGHWOODS PPTYS INC	COM	431284108	308	000000011757	SH		DEFINED	01
HILLENBRAND INDS INC	COM	431573104	379	000000005583	SH		DEFINED	01
HILTON HOTELS CORP	COM	432848109	4,127	000000253973	SH		DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	139	000000010292	SH		DEFINED	01
HOME DEPOT INC	COM	437076102	1,643	000000044000	SH		DEFINED	
HOME DEPOT INC	COM	437076102	55,403	000001482976	SH		DEFINED	01
HON INDS INC	COM	438092108	511	000000013772	SH		DEFINED	01
HONEYWELL INTL INC	COM	438516106	18,438	000000544701	SH		DEFINED	01
HORACE MANN EDUCATORS CORP N	COM	440327104	354	000000022526	SH		DEFINED	01

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HORMEL FOODS CORP	COM	440452100	302	000000010309	SH	DEFINED	01
HOSPITALITY PPTYS TR	COM SH BEN	44106M102	273	000000005897	SH	DEFINED	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	223	000000005190	SH	DEFINED	01
HUBBELL INC	CL A	443510102	17,055	000000438100	SH	DEFINED	01
HUBBELL INC	CL B	443510201	316	000000007876	SH	DEFINED	01
HUMANA INC	COM	444859102	2,555	000000134374	SH	DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	172	000000013740	SH	DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	333	000000011837	SH	DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	3,851	000000174849	SH	DEFINED	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	534	000000019042	SH	DEFINED	01
ICOS CORP	COM	449295104	1,101	000000029830	SH	DEFINED	01
IMC GLOBAL INC	COM	449669100	326	000000022840	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	4,614	000000198405	SH	DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	665	000000021335	SH	DEFINED	01
ITT INDS INC IND	COM	450911102	4,503	000000059003	SH	DEFINED	01
IDACORP INC	COM	451107106	350	000000011713	SH	DEFINED	01
ILEX ONCOLOGY INC	COM	451923106	1,435	000000060000	SH	DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	15,726	000000198486	SH	DEFINED	01
IMATION CORP	COM	45245A107	304	000000008104	SH	DEFINED	01
IMCLONE SYS INC	COM	45245W109	213	000000004200	SH	DEFINED	01
INCO LTD	COM	453258402	1,385	000000040000	SH	DEFINED	
INCO LTD	COM	453258402	419	000000012100	SH	DEFINED	01
INCYTE CORP	COM	45337C102	276	000000033300	SH	DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	361	000000008870	SH	DEFINED	01
INDYMAC BANCORP INC	COM	456607100	292	000000008064	SH	DEFINED	01
INFORMATICA CORP	COM	45666Q102	102	000000011944	SH	DEFINED	01
INGRAM MICRO INC	CL A	457153104	193	000000010700	SH	DEFINED	01
INSTINET GROUP INC	COM	457750107	4,228	000000599800	SH	DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	297	000000011877	SH	DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	573	000000038249	SH	DEFINED	01
INTEL CORP	COM	458140100	924	000000034000	SH	DEFINED	
INTEL CORP	COM	458140100	116,316	000004276328	SH	DEFINED	01
INTEL CORP	COM	458140100	843	000000031000	SH	DEFINED	04
INTERACTIVECORP	COM	45840Q101	6,907	000000218393	SH	DEFINED	01
INTERDIGITAL COMMUNICATIONS	COM	45866A105	210	000000012041	SH	DEFINED	01

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0INTERGRAPH CORP	COM	458683109	974	000000040163	SH	DEFINED	01
INTERMUNE INC	COM	45884X103	791	000000040615	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	303	000000003300	SH	DEFINED	
INTERNATIONAL BUSINESS MACHS	COM	459200101	100,718	000001096669	SH	DEFINED	01
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2,609	000000073511	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	10,094	000000224530	SH	DEFINED	01
INTERNATIONAL MULTIFOODS COR	COM	460043102	741	000000030000	SH	DEFINED	01
INTL PAPER CO	COM	460146103	14,904	000000352697	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	271	000000005894	SH	DEFINED	01
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	388	000000008256	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	24,635	000000484000	SH	DEFINED	01
INTERNET SEC SYS INC	COM	46060X107	326	000000018491	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	1,508	000000067642	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	4,208	000000273621	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	365	000000032132	SH	DEFINED	01
INTUIT	COM	461202103	7,562	000000169450	SH	DEFINED	01
INVITROGEN CORP	COM	46185R100	2,711	000000037818	SH	DEFINED	01
INVISION TECHNOLOGIES INC	NOTE 3.00	461851AB3	7,837	000000050000	PRN	DEFINED	01
INVISION TECHNOLOGIES INC	COM	461851107	7,357	000000148136	SH	DEFINED	01

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INVESTORS FINL SERVICES CORP	COM	461915100	780	000000018892	SH	DEFINED	01
IRWIN FINL CORP	COM	464119106	210	000000007800	SH	DEFINED	01
IVAX CORP	COM	465823102	459	000000020180	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	4,549	000001117934	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	1,971	000000047000	SH	DEFINED	
J P MORGAN CHASE & CO	COM	46625H100	54,287	000001294100	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	3,765	000000127963	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	244	000000009800	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	283	000000006365	SH	DEFINED	01
JANUS CAP GROUP INC	COM	47102X105	2,682	000000163778	SH	DEFINED	01
JEFFERIES GROUP INC NEW	COM	472319102	397	000000011263	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	4,918	000000089408	SH	DEFINED	01
JETBLUE AWYS CORP	COM	477143101	1,896	000000075119	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	1,420	000000028000	SH	DEFINED	
JOHNSON & JOHNSON	COM	478160104	97,345	000001919266	SH	DEFINED	01
JOHNSON CTLS INC	COM	478366107	7,080	000000119702	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	3,326	000000092026	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	2,216	000000085181	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	260	000000010000	SH	DEFINED	04
KLA-TENCOR CORP	COM	482480100	7,758	000000154296	SH	DEFINED	01
KB HOME	COM	48666K109	2,635	000000032621	SH	DEFINED	01
KEANE INC	COM	486665102	357	000000022689	SH	DEFINED	01
KELLOGG CO	COM	487836108	10,335	000000263381	SH	DEFINED	01
KELLWOOD CO	COM	488044108	541	000000013800	SH	DEFINED	01
KELLY SVCS INC	CL A	488152208	320	000000010838	SH	DEFINED	01
KEMET CORP	COM	488360108	336	000000023455	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	375	000000009107	SH	DEFINED	01

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OKERR MCGEE CORP	COM	492386107	3,641	000000070701	SH		DEFINED	01
KEY ENERGY SVCS INC	COM	492914106	141	000000012900	SH		DEFINED	01
KEYCORP NEW	COM	493267108	8,716	000000287781	SH		DEFINED	01
KEYSPAN CORP	COM	49337W100	3,910	000000102328	SH		DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	20,532	000000325395	SH		DEFINED	01
KINDER MORGAN INC KANS	COM	49455P101	5,107	000000081042	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	3,610	000000214420	SH		DEFINED	01
KNIGHT RIDDER INC	COM	499040103	3,982	000000054364	SH		DEFINED	01
KOHL'S CORP	COM	500255104	10,765	000000222758	SH		DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	500472303	312	000000010800	SH		DEFINED	01
KORN FERRY INTL	COM NEW	500643200	329	000000020611	SH		DEFINED	01
KRAFT FOODS INC	CL A	50075N104	1,421	000000044400	SH		DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	758	000000022080	SH		DEFINED	01
KROGER CO	COM	501044101	8,826	000000530428	SH		DEFINED	01
LSI LOGIC CORP	COM	502161102	2,369	000000253684	SH		DEFINED	01
LTX CORP	COM	502392103	319	000000021226	SH		DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	434	000000007311	SH		DEFINED	01
LA JOLLA PHARMACEUTICAL CO	COM	503459109	179	000000065000	SH		DEFINED	01
LA Z BOY INC	COM	505336107	302	000000013900	SH		DEFINED	01
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	36,875	000050000000	SH		DEFINED	01
LABRANCHE & CO INC	COM	505447102	378	000000033776	SH		DEFINED	01
LAM RESEARCH CORP	COM	512807108	732	000000029157	SH		DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	730	000000018099	SH		DEFINED	01
LANCASTER COLONY CORP	COM	513847103	307	000000007611	SH		DEFINED	01
LANDEC CORP	COM	514766104	1,106	000000132300	SH		DEFINED	
LANDAMERICA FINL GROUP INC	COM	514936103	479	000000010600	SH		DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	357	000000040911	SH		DEFINED	01

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LEAPFROG ENTERPRISES INC	CL A	52186N106	1,246	000000064400	SH	DEFINED	01
LEAR CORP	NOTE	521865AG0	15,975	000030000000	SH	DEFINED	01
LEAR CORP	COM	521865105	570	000000009202	SH	DEFINED	01
LEE ENTERPRISES INC	COM	523768109	295	000000006533	SH	DEFINED	01
LEGGETT & PLATT INC	COM	524660107	2,977	000000125596	SH	DEFINED	01
LEGG MASON INC	COM	524901105	352	000000003796	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	14,600	000000176182	SH	DEFINED	01
LENNAR CORP	CL A	526057104	348	000000006459	SH	DEFINED	01
LENNAR CORP	CL B	526057302	23,204	000000455800	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	1,199	000000022506	SH	DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	942	000000235672	SH	DEFINED	01
LEVITT CORP	CL A	52742P108	246	000000010000	SH	DEFINED	02
LEXMARK INTL NEW	CL A	529771107	506	000000005500	SH	DEFINED	
LEXMARK INTL NEW	CL A	529771107	7,528	000000081829	SH	DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8,459	000000772600	SH	DEFINED	01
LIBERTY PPTY TR	SH BEN INT	531172104	249	000000005547	SH	DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	326	000000010096	SH	DEFINED	01
LIGAND PHARMACEUTICALS INC	CL B	53220K207	438	000000021838	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	49,235	000000735951	SH	DEFINED	01

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OLIMITED BRANDS INC	COM	532716107	6,710	000000335509	SH		DEFINED	01
LINCARE HLDGS INC	DBCV 3.00	532791AB6	2,531	000000025000	PRN		DEFINED	01
LINCARE HLDGS INC	COM	532791100	1,180	000000037586	SH		DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	5,382	000000113743	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	11,025	000000297259	SH		DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	3,109	000000084761	SH		DEFINED	01
LOCAL FINL CORP	COM	539553107	2,267	000000104000	SH		DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	13,408	000000293794	SH		DEFINED	01
LOEWS CORP	COM	540424108	6,978	000000118160	SH		DEFINED	01
LONGS DRUG STORES CORP	COM	543162101	371	000000019711	SH		DEFINED	01
LONGVIEW FIBRE CO	COM	543213102	358	000000032151	SH		DEFINED	01
LOUISIANA PAC CORP	COM	546347105	1,910	000000074043	SH		DEFINED	01
LOWES COS INC	COM	548661107	28,128	000000501129	SH		DEFINED	01
LUBRIZOL CORP	COM	549271104	310	000000009852	SH		DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	10,878	000002646795	SH		DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	319	000000021522	SH		DEFINED	01
M & T BK CORP	COM	55261F104	8,425	000000093772	SH		DEFINED	01
MBIA INC	COM	55262C100	6,665	000000106305	SH		DEFINED	01
MBNA CORP	COM	55262L100	22,620	000000818696	SH		DEFINED	01
MDU RES GROUP INC	COM	552690109	281	000000011995	SH		DEFINED	01
MGIC INVT CORP WIS	COM	552848103	4,113	000000064046	SH		DEFINED	01
MGI PHARMA INC	COM	552880106	1,623	000000026506	SH		DEFINED	01
MGM MIRAGE	COM	552953101	430	000000009500	SH		DEFINED	01
MPS GROUP INC	COM	553409103	320	000000028808	SH		DEFINED	01
MACK CALI RLTY CORP	COM	554489104	281	000000006277	SH		DEFINED	01
MACROVISION CORP	COM	555904101	433	000000022963	SH		DEFINED	01
MACROMEDIA INC	COM	556100105	529	000000026402	SH		DEFINED	01
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	5,090	000000181548	SH		DEFINED	
MANDALAY RESORT GROUP	DBCV	562567AK3	6,468	000000048000	PRN		DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	377	000000006592	SH		DEFINED	01
MANHATTAN ASSOCS INC	COM	562750109	213	000000007673	SH		DEFINED	01
MANITOWOC INC	COM	563571108	313	000000010600	SH		DEFINED	01
MANOR CARE INC NEW	NOTE 2.12	564055AE1	9,289	000000072500	PRN		DEFINED	01
MANOR CARE INC NEW	COM	564055101	2,194	000000062177	SH		DEFINED	01
MANPOWER INC	COM	56418H100	249	000000005362	SH		DEFINED	01



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MARATHON OIL CORP	COM	565849106	8,620	000000256030	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	15,575	000000336402	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	5,550	000000146803	SH	DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	6,753	000000158715	SH	DEFINED	01
MARTEK BIOSCIENCES CORP	COM	572901106	885	00000015545	SH	DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	514	000000011144	SH	DEFINED	01
MARVEL ENTERPRISES INC	COM	57383M108	205	000000010700	SH	DEFINED	01
MASCO CORP	COM	574599106	8,681	000000285191	SH	DEFINED	01
MASSEY ENERGY CORP	COM	576206106	216	000000009800	SH	DEFINED	01
MATRIXONE INC	COM	57685P304	253	000000034900	SH	DEFINED	01
MATTEL INC	COM	577081102	5,042	000000273450	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
OMAXIM INTEGRATED PRODS INC	COM	57772K101	12,792	000000272357	SH		DEFINED	01
MAXTOR CORP	COM NEW	577729205	863	000000106000	SH		DEFINED	01
MAXWELL SHOE INC	CL A	577766108	225	000000010000	SH		DEFINED	01
MAY DEPT STORES CO	COM	577778103	6,956	000000201164	SH		DEFINED	01
MAVERICK TUBE CORP	COM	577914104	200	000000008500	SH		DEFINED	01
MAYTAG CORP	COM	578592107	1,763	000000055868	SH		DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	3,010	000000089799	SH		DEFINED	01
MCDATA CORP	CL A	580031201	517	000000073505	SH		DEFINED	01
MCDONALDS CORP	COM	580135101	25,939	000000907936	SH		DEFINED	01
MCGRAW HILL COS INC	COM	580645109	456	000000006000	SH		DEFINED	01
MCGRAW HILL COS INC	COM	580645109	9,909	000000130145	SH		DEFINED	01
MCKESSON CORP	COM	58155Q103	5,832	000000193840	SH		DEFINED	01
MEADWESTVACO CORP	COM	583334107	4,162	000000147132	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5,831	000000171526	SH		DEFINED	01
MEDIA GEN INC	CL A	584404107	334	000000004969	SH		DEFINED	01
MEDIMMUNE INC	COM	584699102	5,252	000000227566	SH		DEFINED	01
MEDTRONIC INC	DBCV 1.25	585055AB2	11,371	000000110000	PRN		DEFINED	01
MEDTRONIC INC	COM	585055106	37,936	000000794488	SH		DEFINED	01
MELLON FINL CORP	COM	58551A108	9,024	000000288421	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	321	000000018052	SH		DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	522	000000012182	SH		DEFINED	01
MERCK & CO INC	COM	589331107	61,561	000001393102	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	5,235	000000116869	SH		DEFINED	01
MEREDITH CORP	COM	589433101	1,807	000000035748	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	36,680	000000615865	SH		DEFINED	01
METALS USA INC	COM NEW	591324207	1,777	000000137500	SH		DEFINED	01
METLIFE INC	COM	59156R108	17,363	000000486634	SH		DEFINED	01
METRIS COS INC	COM	591598107	114	000000014300	SH		DEFINED	01
MICHAELS STORES INC	COM	594087108	354	000000007300	SH		DEFINED	01
MICREL INC	COM	594793101	371	000000027773	SH		DEFINED	01
MICROSOFT CORP	COM	594918104	1,765	000000070800	SH		DEFINED	01
MICROSOFT CORP	COM	594918104	171,243	000006868960	SH		DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	1,179	000000044657	SH		DEFINED	01
MICROMUSE INC	COM	595094103	113	000000014521	SH		DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	7,805	000000467135	SH		DEFINED	01
MIDWAY GAMES INC	COM	598148104	122	000000016800	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	866	000000051292	SH		DEFINED	01
MILLER HERMAN INC	COM	600544100	721	000000027120	SH		DEFINED	01
MILLIPORE CORP	COM	601073109	1,819	000000035406	SH		DEFINED	01
MINDSPEED TECHNOLOGIES INC	COM	602682106	83	000000012796	SH		DEFINED	01
MINERALS TECHNOLOGIES INC	COM	603158106	311	000000005460	SH		DEFINED	01
MODINE MFG CO	COM	607828100	319	000000012255	SH		DEFINED	01
MOHAWK INDS INC	COM	608190104	543	000000006597	SH		DEFINED	01

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MOLEX INC	COM	608554101	4,381	000000144191	SH	DEFINED	01
MOLEX INC	CL A	608554200	32,036	000001229807	SH	DEFINED	01
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	1,272	000000095000	SH	DEFINED	01

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OMONSANTO CO NEW	COM	61166W101	6,098	000000166319	SH		DEFINED	01
MONSTER WORLDWIDE INC	COM	611742107	2,268	000000086602	SH		DEFINED	01
MONY GROUP INC	COM	615337102	1,400	000000044539	SH		DEFINED	01
MOODYS CORP	COM	615369105	6,609	000000093356	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	1,392	000000024300	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	39,907	000000696467	SH		DEFINED	01
MOTOROLA INC	COM	620076109	26,402	000001500122	SH		DEFINED	01
MULTIMEDIA GAMES INC	COM	625453105	202	000000008176	SH		DEFINED	01
MURPHY OIL CORP	COM	626717102	445	000000007071	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	531	000000023392	SH		DEFINED	01
NCR CORP NEW	COM	62886E108	3,015	000000068433	SH		DEFINED	01
NII HLDGS INC	CL B NEW	62913F201	206	000000005900	SH		DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	1,096	000000038433	SH		DEFINED	01
NTL INC DEL	COM	62940M104	4,173	000000070100	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	822,926	000022961114	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	1,918	000000053732	SH		DEFINED	02
NATIONAL CITY CORP	COM	635405103	13,914	000000391081	SH		DEFINED	01
NATIONAL COMMERCE FINL CORP	COM	63545P104	274	000000009605	SH		DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	431	000000017541	SH		DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	434	000000013808	SH		DEFINED	01
NATIONAL-OILWELL INC	COM	637071101	765	000000027051	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	4,982	000000112147	SH		DEFINED	01
NATIONWIDE FINL SVCS INC	CL A	638612101	371	000000010300	SH		DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	2,583	000000056357	SH		DEFINED	01
NDCHEALTH CORP	COM	639480102	206	000000007600	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	951	000000017644	SH		DEFINED	01
NEIMAN MARCUS GROUP INC	CL B	640204301	7,672	000000153000	SH		DEFINED	01
NEKTAR THERAPEUTICS	COM	640268108	1,387	000000064478	SH		DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	274	000000015276	SH		DEFINED	01
NET2PHONE	COM	64108N106	67	000000013100	SH		DEFINED	01
NETFLIX COM INC	COM	64110L106	297	000000008715	SH		DEFINED	01
NETSCREEN TECHNOLOGIES INC	COM	64117V107	5,402	000000148413	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	5,506	000000255756	SH		DEFINED	01
NEW CENTURY FINANCIAL CORP	COM	64352D101	345	000000007120	SH		DEFINED	01
NEW PLAN EXCEL RLTY TR INC	COM	648053106	273	000000009994	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	758	000000022131	SH		DEFINED	01
NEW YORK TIMES CO	CL A	650111107	4,766	000000107849	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	5,003	000000215689	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	536	000000011200	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	12,814	000000274821	SH		DEFINED	01
NEWPORT CORP	COM	651824104	332	000000019880	SH		DEFINED	01
NEWS CORP LTD	ADR NEW	652487703	21,588	000000600000	SH		DEFINED	01
NEWS CORP LTD	SP ADR PFD	652487802	17,108	000000539526	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	24,689	000001001213	SH		DEFINED	01
NICOR INC	COM	654086107	1,264	000000035891	SH		DEFINED	01
NIKE INC	CL B	654106103	13,560	000000174138	SH		DEFINED	01

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099 CENTS ONLY STORES	COM	65440K106	789	000000032313	SH		DEFINED	01
NISOURCE INC	COM	65473P105	3,607	000000169772	SH		DEFINED	01
NOKIA CORP	SPONSORED	654902204	2,735	000000134900	SH		DEFINED	01
NOBLE ENERGY INC	COM	655044105	634	000000013468	SH		DEFINED	01
NORDSON CORP	COM	655663102	325	000000008686	SH		DEFINED	01
NORDSTROM INC	COM	655664100	3,713	000000093074	SH		DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	6,583	000000298028	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	2,849	000000479700	SH		DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	4,448	000000105109	SH		DEFINED	01
NORTHEAST UTILS	COM	664397106	303	000000016276	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	7,023	000000150746	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	12,278	000000124760	SH		DEFINED	01
NORTHWEST AIRLS CORP	CL A	667280101	221	000000021900	SH		DEFINED	01
NOVARTIS A G	SPONSORED	66987V109	511	000000012000	SH		DEFINED	01
NOVADIGM INC	COM	669937104	860	000000141342	SH		DEFINED	01
NOVELL INC	COM	670006105	227	000000020000	SH		DEFINED	
NOVELL INC	COM	670006105	2,814	000000247344	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	3,985	000000125852	SH		DEFINED	01
NPTEST HLDG CORP	COM	67019A105	354	000000023400	SH		DEFINED	01
NSTAR	COM	67019E107	368	000000007257	SH		DEFINED	01
NUCOR CORP	COM	670346105	3,219	000000052365	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	3,247	000000123019	SH		DEFINED	01
OGE ENERGY CORP	COM	670837103	294	000000011157	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	11,807	000000256403	SH		DEFINED	01
OCEANEERING INTL INC	COM	675232102	225	000000007400	SH		DEFINED	01
ODYSSEY HEALTHCARE INC	COM	67611V101	437	000000023215	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	3,745	000000198991	SH		DEFINED	01
OHIO CAS CORP	COM	677240103	316	000000015839	SH		DEFINED	01
OIL SVC HOLDRS TR	DEPOSTRY R	678002106	22,122	000000315000	SH		DEFINED	01
OLD REP INTL CORP	COM	680223104	299	000000012185	SH		DEFINED	01
OLIN CORP	COM PAR \$1	680665205	348	000000019504	SH		DEFINED	01
OMNICARE INC	COM	681904108	855	000000019302	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	9,740	000000121383	SH		DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	188	000000025000	SH		DEFINED	
ON SEMICONDUCTOR CORP	COM	682189105	188	000000025000	SH		DEFINED	01
ONEOK INC NEW	COM	682680103	647	000000028702	SH		DEFINED	01
OPENWAVE SYS INC	COM NEW	683718308	185	000000013900	SH		DEFINED	01
ORACLE CORP	COM	68389X105	150	000000012500	SH		DEFINED	
ORACLE CORP	COM	68389X105	45,558	000003796505	SH		DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	362	000000009057	SH		DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	345	000000006200	SH		DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	419	000000008621	SH		DEFINED	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	405	000000011116	SH		DEFINED	01
OVERSTOCK COM INC DEL	COM	690370101	224	000000007278	SH		DEFINED	01
OWENS ILL INC	COM NEW	690768403	220	000000015700	SH		DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	1,931	000000039544	SH		DEFINED	01

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OPG&E CORP	COM	69331C108	7,671	000000264796	SH		DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	205	000000004087	SH		DEFINED	01
PMA CAP CORP	CL A	693419202	2,003	000000330000	SH		DEFINED	01
PMC-SIERRA INC	COM	69344F106	2,788	000000164345	SH		DEFINED	01
PMI GROUP INC	COM	69344M101	2,259	000000060477	SH		DEFINED	01

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PNC FINL SVCS GROUP INC	COM	693475105	9,908	000000178793	SH	DEFINED	01
PNM RES INC	COM	69349H107	484	000000016119	SH	DEFINED	01
PPG INDS INC	COM	693506107	6,525	000000111929	SH	DEFINED	01
PPL CORP	COM	69351T106	5,339	000000117093	SH	DEFINED	01
PSS WORLD MED INC	COM	69366A100	150	000000013453	SH	DEFINED	01
PACCAR INC	COM	693718108	7,331	000000130810	SH	DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	205	000000008328	SH	DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	338	000000008547	SH	DEFINED	01
PACKAGING CORP AMER	COM	695156109	325	000000014411	SH	DEFINED	01
PACTIV CORP	COM	695257105	2,352	000000105737	SH	DEFINED	01
PALL CORP	COM	696429307	2,367	000000104344	SH	DEFINED	01
PALMONE INC	COM	69713P107	233	000000010900	SH	DEFINED	01
PANAMSAT CORP NEW	COM	697933109	415	000000016973	SH	DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1,246	000000275856	SH	DEFINED	01
PARKER DRILLING CO	COM	701081101	625	000000150000	SH	DEFINED	01
PARKER DRILLING CO	COM	701081101	671	000000161100	SH	DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	4,681	000000082860	SH	DEFINED	01
PARTNERS TRUST FINCL GROUP I	COM	70213A103	513	000000015000	SH	DEFINED	01
PATHMARK STORES INC NEW	COM	70322A101	95	000000012000	SH	DEFINED	01
PATRIOT BANK CORP PA	COM	70335P103	1,419	000000048412	SH	DEFINED	01
PATTERSON DENTAL CO	COM	703412106	945	000000013804	SH	DEFINED	01
PATTERSON UTI ENERGY INC	COM	703481101	1,175	000000033210	SH	DEFINED	01
PAYCHEX INC	COM	704326107	10,934	000000307154	SH	DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	360	000000025801	SH	DEFINED	01
PEABODY ENERGY CORP	COM	704549104	1,129	000000024281	SH	DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	442	000000029500	SH	DEFINED	01
PENNEY J C INC	COM	708160106	6,124	000000176082	SH	DEFINED	01
PENTAIR INC	COM	709631105	280	000000004746	SH	DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	1,365	000000030580	SH	DEFINED	01
PEOPLESOFT INC	COM	712713106	5,919	000000320171	SH	DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	288	000000014106	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	5,136	000000172639	SH	DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	280	000000013730	SH	DEFINED	01
PEPSICO INC	COM	713448108	57,354	000001065087	SH	DEFINED	01
PERKINELMER INC	COM	714046109	1,891	000000091403	SH	DEFINED	01
PERRIGO CO	COM	714290103	314	000000015668	SH	DEFINED	01
PETROKAZAKHSTAN INC	COM	71649P102	202	000000007200	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	1,837	000000062200	SH	DEFINED	01
PETSMART INC	COM	716768106	643	000000023792	SH	DEFINED	01
PFIZER INC	COM	717081103	2,520	000000071900	SH	DEFINED	01
PFIZER INC	COM	717081103	167,572	000004780951	SH	DEFINED	01

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OPFIZER INC	COM	717081103	297	000000008500	SH	DEFINED	04
PHARMACEUTICAL HLDERS TR	DEPOSITRY	71712A206	2,291	000000030000	SH	DEFINED	01
PHARMACEUTICAL RES INC	COM	717125108	2,291	000000040300	SH	DEFINED	01
PHELPS DODGE CORP	COM	717265102	5,071	000000062103	SH	DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	444	000000018762	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	2,722	000000069182	SH	DEFINED	01
PIONEER NAT RES CO	COM	723787107	628	000000019452	SH	DEFINED	01
PITNEY BOWES INC	COM	724479100	6,400	000000150202	SH	DEFINED	01
PIXAR	COM	725811103	703	000000010914	SH	DEFINED	01
PLAINS RES INC	COM PAR \$0	726540503	2,954	000000162500	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	645	000000017636	SH	DEFINED	01
PLEXUS CORP	COM	729132100	383	000000021567	SH	DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	3,795	000000116864	SH	DEFINED	01

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POGO PRODUCING CO	COM	730448107	297	000000006488	SH	DEFINED	01
POLYCOM INC	COM	73172K104	424	000000019988	SH	DEFINED	01
POTLATCH CORP	COM	737628107	313	000000007685	SH	DEFINED	01
POWER-ONE INC	COM	739308104	875	000000079118	SH	DEFINED	01
POWERWAVE TECHNOLOGIES INC	COM	739363109	340	000000043656	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	7,866	000000211929	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	902	000000020491	SH	DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	363	000000007800	SH	DEFINED	01
PRICE COMMUNICATIONS CORP	COM NEW	741437305	339	000000021660	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	4,328	000000080415	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	1,953	000000114500	SH	DEFINED	01
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	131	000000015435	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	7,425	000000208399	SH	DEFINED	01
PRIORITY HEALTHCARE CORP	CL B	74264T102	408	000000019200	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	1,573	000000015000	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	87,010	000000829617	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	7,294	000000154934	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	12,185	000000139106	SH	DEFINED	01
PROLOGIS	SH BEN INT	743410102	4,124	000000114971	SH	DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	314	000000008403	SH	DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	298	000000012542	SH	DEFINED	01
PROVIDENT FINL GROUP INC	COM	743866105	297	000000007399	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	655	000000050000	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	6,907	000000527272	SH	DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	15,515	000000346485	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	7,002	000000149053	SH	DEFINED	01
PUGET ENERGY INC NEW	COM	745310102	480	000000021478	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	4,423	000000079567	SH	DEFINED	01
QLOGIC CORP	COM	747277101	3,020	000000091530	SH	DEFINED	01
QUAKER CITY BANCORP INC	COM	74731K106	2,767	000000050864	SH	DEFINED	01
QUALCOMM INC	COM	747525103	36,620	000000552422	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	326	000000046144	SH	DEFINED	01
QUANTUM CORP	COM DSSG	747906204	320	000000086631	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
QUEST DIAGNOSTICS INC	COM	74834L100	5,397	000000065159	SH	DEFINED	01
QUESTAR CORP	COM	748356102	369	000000010145	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	5,023	000001165607	SH	DEFINED	01
RPM INTL INC	COM	749685103	953	000000057642	SH	DEFINED	01
RSA SEC INC	COM	749719100	349	000000018581	SH	DEFINED	01
RF MICRODEVICES INC	COM	749941100	486	000000057543	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	778	000000018277	SH	DEFINED	01
RADIO ONE INC	CL A	75040P108	14,256	000000768129	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	3,579	000000107955	SH	DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	327	000000013166	SH	DEFINED	01
RAYONIER INC	COM	754907103	344	000000007875	SH	DEFINED	01
RAYTHEON CO	COM NEW	755111507	8,264	000000263717	SH	DEFINED	01
READERS DIGEST ASSN INC	COM	755267101	444	000000031592	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	1,893	000000045801	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	436	000000009831	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	5,238	000000143437	SH	DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	53,340	000000400000	SH	DEFINED	01
RELIANT RES INC	COM	75952B105	168	000000020500	SH	DEFINED	01
RENT A CTR INC NEW	COM	76009N100	409	000000012427	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	248	000000009168	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	833	000000008927	SH	DEFINED	01

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RESOURCES BANKSHARES CORP	COM	76121R104	1,395	000000042808	SH	DEFINED	01
RETAIL HOLDRS TR	DEP RCPT	76127U101	38,765	000000413500	SH	DEFINED	01
RETEK INC	COM	76128Q109	368	000000048745	SH	DEFINED	01
REWARDS NETWORK INC	COM	761557107	500	000000050000	SH	DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	301	000000010597	SH	DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3,317	000000054827	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	2,855	000000120891	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	4,860	000000140180	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	3,620	000000114522	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	5,658	000000142037	SH	DEFINED	01
ROLLINS INC	COM	775711104	315	000000012233	SH	DEFINED	01
ROSS STORES INC	COM	778296103	1,046	000000034175	SH	DEFINED	01
ROUSE CO	COM	779273101	364	000000006800	SH	DEFINED	01
ROWAN COS INC	COM	779382100	2,299	000000109020	SH	DEFINED	01
ROXIO INC	COM	780008108	1,092	000000244419	SH	DEFINED	01
ROYAL DUTCH PETE CO	NY REG EUR	780257804	613	000000012900	SH	DEFINED	01
RUBY TUESDAY INC	COM	781182100	363	000000011295	SH	DEFINED	01
RUDDICK CORP	COM	781258108	322	000000015937	SH	DEFINED	01
RYANAIR HLDGS PLC	SPONSORED	783513104	746	000000021827	SH	DEFINED	01
RYDER SYS INC	COM	783549108	2,099	000000054208	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	50,890	000002073771	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	269	000000011000	SH	DEFINED	04
SEI INVESTMENTS CO	COM	784117103	394	000000011953	SH	DEFINED	01
SK TELECOM LTD	SPONSORED	78440P108	330	000000015500	SH	DEFINED	01
SLM CORP	COM	78442P106	355	000000008500	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
OSLM CORP	COM	78442P106	12,871	000000307566	SH		DEFINED	01
SPDR TR	UNIT SER 1	78462F103	346,158	000003060637	SH		DEFINED	01
S1 CORPORATION	COM	78463B101	3,173	000000417500	SH		DEFINED	01
SPX CORP	COM	784635104	591	000000013000	SH		DEFINED	
SPX CORP	COM	784635104	578	000000012723	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	2,726	000000109901	SH		DEFINED	01
SAFECO CORP	COM	786429100	4,483	000000103979	SH		DEFINED	01
SAFEWAY INC	COM NEW	786514208	6,493	000000315521	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	8,024	000000111291	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	5,776	000000144388	SH		DEFINED	01
SAKS INC	COM	79377W108	653	000000037103	SH		DEFINED	01
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	842	000000128818	SH		DEFINED	01
SANDISK CORP	COM	80004C101	2,178	000000076816	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	4,364	000000395328	SH		DEFINED	01
SAP AKTIENGESELLSCHAFT	SPONSORED	803054204	1,206	000000030700	SH		DEFINED	01
SARA LEE CORP	COM	803111103	11,210	000000512809	SH		DEFINED	01
SCANA CORP NEW	COM	80589M102	269	000000007627	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	1,780	000000024975	SH		DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	17,102	000001054433	SH		DEFINED	01
SCHLUMBERGER LTD	DBCV 1.50	806857AC2	13,750	000000125000	PRN		DEFINED	01
SCHLUMBERGER LTD	COM	806857108	23,941	000000374968	SH		DEFINED	01
SCHOLASTIC CORP	COM	807066105	314	000000011531	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	10,016	000000862759	SH		DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	3,198	000000098914	SH		DEFINED	01
SCOTTS CO	CL A	810186106	294	000000004596	SH		DEFINED	01
SEACHANGE INTL INC	COM	811699107	432	000000028237	SH		DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	3,006	000000060459	SH		DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	6,764	000000157454	SH		DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-FI	81369Y605	88,200	000003000000	SH		DEFINED	01

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SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	39,500	000001000000	SH	DEFINED	01
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	852	000000021500	SH	DEFINED	02
SEMTECH CORP	COM	816850101	308	000000013507	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	5,207	000000163767	SH	DEFINED	01
SENSIENT TECHNOLOGIES CORP	COM	81725T100	377	000000020238	SH	DEFINED	01
SEPRACOR INC	COM	817315104	255	000000005321	SH	DEFINED	01
SEQUA CORPORATION	CL A	817320104	337	000000006831	SH	DEFINED	01
SERVICE CORP INTL	COM	817565104	133	000000017900	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	128	000000011900	SH	DEFINED	01
SHELL TRANS & TRADING PLC	ADR NY SHS	822703609	235	000000005900	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	3,603	000000093757	SH	DEFINED	01
SIEBEL SYS INC	COM	826170102	4,486	000000389076	SH	DEFINED	01
SIERRA PAC RES NEW	COM	826428104	323	000000043746	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	3,342	000000060348	SH	DEFINED	01
SILICON LABORATORIES INC	COM	826919102	407	000000007704	SH	DEFINED	01
SILICON VY BANCSHARES	COM	827064106	315	000000009711	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	6,994	000000119687	SH	DEFINED	01

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OSINCLAIR BROADCAST GROUP INC	CL A	829226109	759	000000060000	SH	DEFINED	
SIX FLAGS INC	COM	83001P109	323	000000041173	SH	DEFINED	01
SKY FINL GROUP INC	COM	83080P103	234	000000009019	SH	DEFINED	01
SMITH INTL INC	COM	832110100	427	000000007996	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	450	000000016627	SH	DEFINED	01
SMUCKER J M CO	COM NEW	832696405	335	000000006348	SH	DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	1,017	000000057877	SH	DEFINED	01
SNAP ON INC	COM	833034101	1,418	000000043848	SH	DEFINED	01
SOLETRON CORP	COM	834182107	3,174	000000574048	SH	DEFINED	01
SONOCO PRODS CO	COM	835495102	555	000000022888	SH	DEFINED	01
SONUS PHARMACEUTICALS INC	COM	835692104	311	000000045200	SH	DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	389	000000030282	SH	DEFINED	01
SONUS NETWORKS INC	COM	835916107	584	000000154232	SH	DEFINED	01
SOUTHERN CO	COM	842587107	1,049	000000034400	SH	DEFINED	
SOUTHERN CO	COM	842587107	14,349	000000470485	SH	DEFINED	01
SOUTHERN FINL BANCORP INC	COM	842870107	5,071	000000113704	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	7,076	000000213331	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	7,578	000000533311	SH	DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	372	000000017401	SH	DEFINED	01
SPINNAKER EXPL CO	COM	84855W109	211	000000005900	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	10,504	000000569991	SH	DEFINED	01
SPRINT CORP	PCS COM SE	852061506	7,075	000000769084	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	299	000000004586	SH	DEFINED	01
STANLEY WKS	COM	854616109	2,841	000000066583	SH	DEFINED	01
STAPLES INC	COM	855030102	9,900	000000391034	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	568	000000015000	SH	DEFINED	
STARBUCKS CORP	COM	855244109	11,789	000000311306	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.50	85590AAJ3	3,195	000000030000	PRN	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5,201	000000128436	SH	DEFINED	01
STATE STR CORP	COM	857477103	11,082	000000212600	SH	DEFINED	01
STATEN IS BANCORP INC	COM	857550107	5,189	000000208600	SH	DEFINED	01
STERICYCLE INC	COM	858912108	339	000000007080	SH	DEFINED	01
STERIS CORP	COM	859152100	415	000000016106	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	795	000000033700	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	222	000000004500	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	479	000000017227	SH	DEFINED	01
STRYKER CORP	COM	863667101	11,245	000000127020	SH	DEFINED	01

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SUMMIT AMER TELEVISION INC	COM	86600T109	1,031	000000255330	SH	DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	12,937	000003102504	SH	DEFINED	01
SUNCOR ENERGY INC	COM	867229106	656	000000024000	SH	DEFINED	
SUNCOR ENERGY INC	COM	867229106	391	000000014300	SH	DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	5,407	000000197371	SH	DEFINED	01
SUNOCO INC	COM	86764P109	3,379	000000054181	SH	DEFINED	01
SUNTERRA CORP	COM NEW	86787D208	677	000000050000	SH	DEFINED	
SUNTRUST BKS INC	COM	867914103	12,752	000000182936	SH	DEFINED	01
SUPERGEN INC	COM	868059106	213	000000016700	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
0SUPERIOR INDS INTL INC	COM	868168105	367	000000010379	SH		DEFINED	01
SUPERVALU INC	COM	868536103	3,038	000000099485	SH		DEFINED	01
SWIFT TRANSN CO	COM	870756103	828	000000047930	SH		DEFINED	01
SYBASE INC	COM	871130100	320	000000015285	SH		DEFINED	01
SYLVAN LEARNING SYS INC	COM	871399101	354	000000010097	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	555	000000012000	SH		DEFINED	
SYMANTEC CORP	COM	871503108	10,087	000000217878	SH		DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	2,560	000000185563	SH		DEFINED	01
SYNOPSIS INC	COM	871607107	1,474	000000051332	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	4,981	000000203760	SH		DEFINED	01
SYSCO CORP	COM	871829107	15,910	000000407432	SH		DEFINED	01
TCF FINL CORP	COM	872275102	393	000000007709	SH		DEFINED	01
TECO ENERGY INC	COM	872375100	1,969	000000134652	SH		DEFINED	01
TJX COS INC NEW	NOTE	872540AL3	20,326	000023000000	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	7,785	000000316998	SH		DEFINED	01
TXU CORP	COM	873168108	5,820	000000203093	SH		DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED	874039100	192	000000018400	SH		DEFINED	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	210	000000005731	SH		DEFINED	01
TALBOTS INC	COM	874161102	200	000000005600	SH		DEFINED	01
TARGET CORP	COM	87612E106	25,796	000000572756	SH		DEFINED	01
TASER INTL INC	COM	87651B104	224	000000002871	SH		DEFINED	01
TECH DATA CORP	COM	878237106	458	000000011195	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	1,177	000000028502	SH		DEFINED	01
TECUMSEH PRODS CO	CL A	878895200	327	000000007779	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	2,024	000000061907	SH		DEFINED	01
TELE NORTE LESTE PART S A	SPON ADR P	879246106	201	000000015500	SH		DEFINED	01
TELEFLEX INC	COM	879369106	650	000000013217	SH		DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR O	879403780	202	000000005800	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	416	000000005870	SH		DEFINED	01
TELIK INC	COM	87959M109	536	000000020000	SH		DEFINED	01
TELLABS INC	COM	879664100	3,215	000000371248	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	2,357	000000037216	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	3,632	000000325518	SH		DEFINED	01
TENNECO AUTOMOTIVE INC	COM	880349105	139	000000011000	SH		DEFINED	01
TERADYNE INC	COM	880770102	3,052	000000128098	SH		DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4,295	000000067777	SH		DEFINED	01
TEVA PHARMACEUTICAL FIN II L	DBCV 0.50	88164RAA5	7,771	000000075000	PRN		DEFINED	01
TEXAS INSTRS INC	COM	882508104	33,567	000001148768	SH		DEFINED	01
TEXTRON INC	COM	883203101	4,668	000000087834	SH		DEFINED	01
THERASENSE INC	COM	883381105	3,661	000000135814	SH		DEFINED	01
THERMO ELECTRON CORP	COM	883556102	3,663	000000129535	SH		DEFINED	01
THOMAS & BETTS CORP	COM	884315102	1,107	000000050736	SH		DEFINED	01
THOR INDS INC	COM	885160101	338	000000012600	SH		DEFINED	01
3COM CORP	COM	885535104	288	000000040886	SH		DEFINED	01
3M CO	COM	88579Y101	1,801	000000022000	SH		DEFINED	



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3M CO COM 88579Y101 41,682 000000509135 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
OTIDEWATER INC	COM	886423102	1,102	000000039179	SH		DEFINED	01
TIFFANY & CO NEW	COM	886547108	3,928	000000102920	SH		DEFINED	01
TIMBERLAND CO	CL A	887100105	350	000000005903	SH		DEFINED	01
TIME WARNER INC	COM	887317105	52,366	000003105963	SH		DEFINED	01
TITAN CORP	COM	888266103	295	000000014640	SH		DEFINED	01
TIVO INC	COM	888706108	205	000000023100	SH		DEFINED	01
TOLL BROTHERS INC	COM	889478103	364	000000008016	SH		DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	290	000000007944	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	3,880	000000072140	SH		DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	597	000000017000	SH		DEFINED	
TOYS R US INC	COM	892335100	2,628	000000156439	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	411	000000017786	SH		DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	10,284	000000599700	SH		DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	34,998	000002026537	SH		DEFINED	01
TREX INC	COM	89531P105	235	000000006900	SH		DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	1,057	000000034322	SH		DEFINED	01
TRIARC COS INC	CL B SER 1	895927309	320	000000029200	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	10,779	000000213719	SH		DEFINED	01
TRINITY INDS INC	COM	896522109	515	000000018538	SH		DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	317	000000043560	SH		DEFINED	01
TRITON PCS HLDGS INC	CL A	89677M106	384	000000070000	SH		DEFINED	
TRUST CO NJ JERSEY CITY NEW	COM	898304100	7,045	000000169721	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	528	000000029673	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	36,487	000001273557	SH		DEFINED	01
TYSON FOODS INC	CL A	902494103	190	000000010541	SH		DEFINED	01
UST INC	COM	902911106	4,120	000000114128	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	33,792	000001222166	SH		DEFINED	01
U S G CORP	COM NEW	903293405	1,323	000000075700	SH		DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	416	000000006000	SH		DEFINED	01
UNION PAC CORP	COM	907818108	598	000000010000	SH		DEFINED	
UNION PAC CORP	COM	907818108	10,212	000000170721	SH		DEFINED	01
UNION PLANTERS CORP	COM	908068109	3,610	000000120970	SH		DEFINED	01
UNISOURCE ENERGY CORP	COM	909205106	2,088	000000085000	SH		DEFINED	01
UNISYS CORP	COM	909214108	642	000000045000	SH		DEFINED	
UNISYS CORP	COM	909214108	3,220	000000225525	SH		DEFINED	01
UNIT CORP	COM	909218109	337	000000012300	SH		DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	287	000000014674	SH		DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED	910873207	2,852	000000548500	SH		DEFINED	01
UNITED ONLINE INC	COM	911268100	2,602	000000154700	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	49,519	000000709041	SH		DEFINED	01
UNITED RENTALS INC	COM	911363109	482	000000027127	SH		DEFINED	01
UNITED STATES CELLULAR CORP	COM	911684108	776	000000020100	SH		DEFINED	01
US AIRWAYS GROUP INC	CL A	911905503	67	000000015000	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	2,975	000000079831	SH		DEFINED	01
UNITED SURGICAL PARTNERS INT	COM	913016309	215	000000006361	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	1,596	000000018500	SH		DEFINED	

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UNITED TECHNOLOGIES CORP	COM	913017109	28,592	000000331320	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	25,452	000000394981	SH	DEFINED	01
UNITEDGLOBALCOM	CL A	913247508	221	000000026100	SH	DEFINED	01
UNITRIN INC	COM	913275103	540	000000012600	SH	DEFINED	01
UNIVERSAL CORP VA	COM	913456109	308	000000006074	SH	DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	500	000000010871	SH	DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	7,006	000000212260	SH	DEFINED	01
UNOCAL CORP	COM	915289102	6,456	000000173184	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	5,946	000000406486	SH	DEFINED	01
UTSTARCOM INC	COM	918076100	287	000000010000	SH	DEFINED	01
V F CORP	COM	918204108	3,289	000000070445	SH	DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	433	000000014254	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	490	000000020545	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	622	000000010375	SH	DEFINED	01
VALSPAR CORP	COM	920355104	283	000000005750	SH	DEFINED	01
VARCO INTL INC DEL	COM	922122106	568	000000031588	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	647	000000007502	SH	DEFINED	01
VARIAN INC	COM	922206107	456	000000011375	SH	DEFINED	01
VECTREN CORP	COM	92240G101	296	000000012024	SH	DEFINED	01
VERITY INC	COM	92343C106	260	000000019053	SH	DEFINED	01
VERISIGN INC	COM	92343E102	361	000000021813	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	69,568	000001903890	SH	DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	9,459	000000351506	SH	DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	325	000000034502	SH	DEFINED	01
VIAD CORP	COM	92552R109	610	000000025261	SH	DEFINED	01
VIACOM INC	CL A	925524100	652	000000016490	SH	DEFINED	01
VIACOM INC	CL B	925524308	588	000000015000	SH	DEFINED	01
VIACOM INC	CL B	925524308	43,620	000001112496	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	396	000000018574	SH	DEFINED	01
VISTEON CORP	COM	92839U107	1,189	000000124321	SH	DEFINED	01
VISX INC DEL	COM	92844S105	330	000000016943	SH	DEFINED	01
VODAFONE GROUP PLC NEW	SPONSORED	92857W100	597	000000025000	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	3,281	000000069175	SH	DEFINED	01
WGL HLDGS INC	COM	92924F106	308	000000010244	SH	DEFINED	01
WPS RESOURCES CORP	COM	92931B106	296	000000006207	SH	DEFINED	01
WABASH NATL CORP	COM	929566107	210	000000008900	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	2,256	000000048000	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	40,494	000000861585	SH	DEFINED	01
WADDELL & REED FINL INC	CL A	930059100	574	000000023443	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	2,387	000000040000	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	158,445	000002654475	SH	DEFINED	01
WALGREEN CO	COM	931422109	1,153	000000035000	SH	DEFINED	01
WALGREEN CO	COM	931422109	21,603	000000655655	SH	DEFINED	01
WARWICK CMNTY BANCORP INC	COM	936559103	536	000000015972	SH	DEFINED	01
WASHINGTON FED INC	COM	938824109	361	000000014177	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	24,774	000000580071	SH	DEFINED	01

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INFORMATION TABLE  
QUARTER ENDING  
03/31/2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OWASTE MGMT INC DEL	COM	94106L109	11,216	000000371646	SH	DEFINED	01
WATERS CORP	COM	941848103	3,318	000000081251	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	DBCV 1.75	942683AC7	6,243	000000050000	PRN	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	3,506	000000081951	SH	DEFINED	01
WEBEX COMMUNICATIONS INC	COM	94767L109	212	000000007153	SH	DEFINED	01
WEBMD CORP	COM	94769M105	188	000000021238	SH	DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	610	000000012035	SH	DEFINED	01

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WELLPOINT HEALTH NETWORK NEW	COM	94973H108	24,730	000000217472	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	59,431	000001048737	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	3,303	000000081191	SH	DEFINED	01
WERNER ENTERPRISES INC	COM	950755108	623	000000032891	SH	DEFINED	01
WESTAR ENERGY INC	COM	95709T100	302	000000014414	SH	DEFINED	01
WESTAMERICA BANCORPORATION	COM	957090103	302	000000005986	SH	DEFINED	01
WESTERN GAS RES INC	COM	958259103	452	000000008901	SH	DEFINED	01
WESTWOOD ONE INC	COM	961815107	473	000000016095	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	9,108	000000139062	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	3,346	000000048591	SH	DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	1,379	000000018409	SH	DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	3,414	000000356824	SH	DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	453	000000013247	SH	DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	280	000000007495	SH	DEFINED	01
WILSON GREATBATCH TECHNOLOGI	COM	972232102	460	000000012700	SH	DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	332	000000029992	SH	DEFINED	01
WINN DIXIE STORES INC	COM	974280109	983	000000129358	SH	DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	284	000000008850	SH	DEFINED	01
WORTHINGTON INDS INC	COM	981811102	1,377	000000071875	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	8,561	000000144818	SH	DEFINED	01
WYETH	COM	983024100	675	000000018000	SH	DEFINED	
WYETH	COM	983024100	32,343	000000861357	SH	DEFINED	01
XTO ENERGY INC	COM	98385X106	430	000000017055	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	4,483	000000251756	SH	DEFINED	01
XILINX INC	COM	983919101	10,919	000000289182	SH	DEFINED	01
XEROX CORP	COM	984121103	7,555	000000518587	SH	DEFINED	01
YAHOO INC	COM	984332106	21,738	000000448484	SH	DEFINED	01
XICOR INC	COM	984903104	572	000000037600	SH	DEFINED	01
YELLOW ROADWAY CORP	COM	985577105	209	000000006211	SH	DEFINED	01
YORK INTL CORP NEW	COM	986670107	425	000000010818	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	7,120	000000187441	SH	DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	328	000000004738	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	12,708	000000172242	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	3,343	000000058563	SH	DEFINED	01