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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

 4. 28-04993 Nomura Securities (Bermuda)

 1. 28-04983 Nomura Securities International, Inc.

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DISCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 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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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| 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 | 0000000020216 | 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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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 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 | BCV 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 | DBCV 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 | 000000550458 | 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 | 000000531512 | 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 | 000000092627 | 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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|------------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| 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 | |

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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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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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| QUARTER ENDING 03/31/2004 | | | | | | | | | |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|--|
| 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 | |
| FREEPORT-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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| 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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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 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 | |
| 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 | |
| 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 | |
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|-----------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|--------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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 | 0000000862759 | 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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 SOFTWAR | 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 | DBC V 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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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|----------------|----------------|-------|-------------|----------------|--------|----------|----------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|----------------|--------|

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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 | |
| 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 | |
| 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 | |
| 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 | |
| WAL MART STORES INC | COM | 931142103 | 158,445 | 000002654475 | SH | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 1,153 | 000000035000 | SH | DEFINED | |
| 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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| 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 |