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NOMURA HOLDINGS INC
Form 13F-HR
November 15, 2005

OMB APPROVAL

OMB Number:
Expires:
Estimated average burden
hours per response.....

SEC USE ONLY

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 30, 2005

If amended report check here: Amendment Number: _____

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

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

Nomura Holdings Inc.

Name of Institutional Investment Manager

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

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

13F File Number: 001-15270

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized

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to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

David A. Leibowitz Head of Compliance and Surveillance 212-667-9387

Name (Title) (Phone)

/s/ David A. Leibowitz

(Manual Signature of Person Duly Authorized to Submit This Report)

New York, NY November 15, 2005

(Place and Date of Signing)

Report Type:

- [] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1111

Form 13F Information Table Value Total: \$14,351,534 (thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

13F File No.: Name:

6. 28-05739 Global Funds Management, S.A.

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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 PUT PRN CALL	INVTMT DSCRETN	OT MAN
ACE LTD	G0070K103	11,373	000000241626	SH	DEFINED	01	
AMDOCS LTD	G02602103	257	000000009300	SH	DEFINED	01	
BUNGE LIMITED	G16962105	299	000000005700	SH	DEFINED	01	
COOPER INDS LTD	G24182100	5,184	000000074979	SH	DEFINED	01	
EVEREST RE GROUP LTD	G3223R108	478	000000004891	SH	DEFINED	01	
GARMIN LTD	G37260109	527	000000007770	SH	DEFINED	01	
GLOBALSANTAFE CORP	G3930E101	488	000000010700	SH	DEFINED	01	
INGERSOLL-RAND COMPANY LTD	G4776G101	10,362	000000271051	SH	DEFINED	01	
IPC HLDGS LTD	G4933P101	210	000000006447	SH	DEFINED	01	
MARVELL TECHNOLOGY GRO UP LTD	G5876H105	1,217	000000026399	SH	DEFINED	01	
NABORS INDUSTRIES LTD	G6359F103	9,028	000000125695	SH	DEFINED	01	
NOBLE CORPORATION	G65422100	8,014	000000117069	SH	DEFINED	01	
SEAGATE TECHNOLOGY	G7945J104	307	000000019400	SH	DEFINED	01	
TRANSOCEAN INC	G90078109	15,584	000000254190	SH	DEFINED	01	
WEATHERFORD INTERNATIO NAL LT	G95089101	7,616	000000110934	SH	DEFINED	01	
XL CAP LTD	G98255105	8,763	000000128815	SH	DEFINED	01	
ALCON INC	H01301102	230	000000001800	SH	DEFINED	01	
CHECK POINT SOFTWARE T ECH LT	M22465104	1,996	000000082083	SH	DEFINED	01	
ASML HLDG NV	N07059111	478	000000029000	SH	DEFINED	01	
FLEXTRONICS INTL LTD	Y2573F102	1,512	000000117705	SH	DEFINED	01	
GENERAL MARITIME CORP	Y2692M103	393	000000010700	SH	DEFINED	01	
A D C TELECOMMUNICATIO NS	000886309	2,144	000000093802	SH	DEFINED	01	
AFLAC INC	001055102	17,758	000000392029	SH	DEFINED	01	
AGCO CORP	001084102	432	000000023761	SH	DEFINED	01	
AES CORP	00130H105	8,457	000000514737	SH	DEFINED	01	
AMR CORP	001765106	171	000000015300	SH	DEFINED	01	
AMR CORP	001765106	391	000000035000	SH	DEFINED	04	
ATI TECHNOLOGIES INC	001941103	540	000000038802	SH	DEFINED	01	
AT&T CORP	001957505	46,801	000002363730	SH	DEFINED	01	
ABBOTT LABS	002824100	53,462	000001260912	SH	DEFINED	01	
ABERCROMBIE & FITCH CO	002896207	906	000000018193	SH	DEFINED	01	
ABITIBI-CONSOLIDATED I NC	003924107	934	000000200000	SH	DEFINED	01	
ACCREDITED HOME LENDRS HLDG	00437P107	643	000000018292	SH	DEFINED	01	
ACTIVISION INC NEW	004930202	233	000000011408	SH	DEFINED	01	
ACTION PERFORMANCE COS INC	004933107	500	000000040000	SH	DEFINED	01	
ACXIOM CORP	005125109	374	000000020029	SH	DEFINED	01	
ADOBE SYS INC	00724F101	12,485	000000418275	SH	DEFINED	01	
ADVANCE AUTO PARTS INC	00751Y106	226	000000005844	SH	DEFINED	01	
ADVANCED MEDICAL OPTIC S INC	00763M108	535	000000014104	SH	DEFINED	01	

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AEROPOSTALE	007865108	758	000000035694	SH	DEFINED	01
ADVANCED MICRO DEVICES INC	007903107	7,902	000000313606	SH	DEFINED	01
ADVANTA CORP	007942105	953	000000036596	SH	DEFINED	01
AETNA INC NEW	00817Y108	19,315	000000224232	SH	DEFINED	01
AFFILIATED COMPUTER SERVICES	008190100	5,508	000000100887	SH	DEFINED	01
AFFILIATED MANAGERS GROUP	008252108	543	000000007500	SH	DEFINED	01
AFFYMETRIX INC	00826T108	722	000000015634	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
0	AGILENT TECHNOLOGIES INC	00846U101	12,485	000000381222	SH	DEFINED	01
	AIR PRODS & CHEMS INC	009158106	9,690	000000175738	SH	DEFINED	01
	AIRTRAN HLDGS INC	00949P108	190	000000015084	SH	DEFINED	01
	ALASKA AIR GROUP INC	011659109	221	000000007631	SH	DEFINED	01
	ALBERTO CULVER CO	013068101	2,798	000000062539	SH	DEFINED	01
	ALBERTSONS INC	013104104	9,496	000000370237	SH	DEFINED	01
	ALCOA INC	013817101	19,822	000000811741	SH	DEFINED	01
	ALEXANDER & BALDWIN INC	014482103	364	000000006839	SH	DEFINED	01
	ALKERMES INC	01642T108	329	000000019637	SH	DEFINED	01
	ALLEGHENY ENERGY INC	017361106	4,033	000000131315	SH	DEFINED	01
	ALLEGHENY TECHNOLOGIES INC	01741R102	2,329	000000075200	SH	DEFINED	01
	ALLERGAN INC	018490102	10,123	000000110491	SH	DEFINED	01
	ALLIANCE DATA SYSTEMS CORP	018581108	878	000000022441	SH	DEFINED	01
	ALLIANT ENERGY CORP	018802108	523	000000017978	SH	DEFINED	01
	ALLIANT TECHSYSTEMS INC	018804104	436	000000005847	SH	DEFINED	01
	ALLIED WASTE INDS INC	019589308	1,530	000000181183	SH	DEFINED	01
	ALLSTATE CORP	020002101	29,202	000000528161	SH	DEFINED	01
	ALLTEL CORP	020039103	19,329	000000296876	SH	DEFINED	01
	ALTERA CORP	021441100	8,035	000000420494	SH	DEFINED	01
	ALTRIA GROUP INC	02209S103	120,862	000001639706	SH	DEFINED	01
	AMAZON COM INC	023135AF3	2,443	000002500000	PRN	DEFINED	01
	AMAZON COM INC	023135106	1,642	000000036260	SH	DEFINED	01
	AMBAC FINL GROUP INC	023139108	6,225	000000086391	SH	DEFINED	01
	AMDOCS LTD	02342TAD1	1,825	000002000000	PRN	DEFINED	01
	AMEGY BANCORPORATION INC	02343R102	7,722	000000341258	SH	DEFINED	01
	AMERADA HESS CORP	023551104	9,213	000000067008	SH	DEFINED	01
	AMEREN CORP	023608102	9,499	000000177590	SH	DEFINED	01
	AMERICAN CAPITAL STRATEGIES	024937104	428	000000011681	SH	DEFINED	01
	AMERICAN EAGLE OUTFITTERS INC	02553E106	1,296	000000055084	SH	DEFINED	01
	AMERICAN ELEC PWR INC	025537101	12,184	000000306909	SH	DEFINED	01
	AMERICAN EXPRESS CO	025816109	57,282	000000997257	SH	DEFINED	01
	AMERICAN FINL GROUP INC OHIO	025932104	718	000000021175	SH	DEFINED	01
	AMERICAN FINL RLTY TR	02607PAB3	2,835	000003000000	PRN	DEFINED	01
	AMERICAN GREETINGS CORP	026375105	255	000000009324	SH	DEFINED	01
	AMERICAN INTL GROUP INC	026874107	123,227	000001988827	SH	DEFINED	01
	AMERICAN PWR CONVERSION CORP	029066107	3,987	000000153904	SH	DEFINED	01
	AMERICAN STD COS INC DEL	029712106	6,765	000000145340	SH	DEFINED	01
	AMERICAN TOWER CORP	029912AF9	5,962	000006000000	PRN	DEFINED	01
	AMERICREDIT CORP	03060R101	602	000000025244	SH	DEFINED	01
	AMERUS GROUP CO	03072M108	290	000000005059	SH	DEFINED	01
	AMERISOURCEBERGEN CORP	03073E105	6,703	000000086717	SH	DEFINED	01
	AMETEK INC NEW	031100100	217	000000005062	SH	DEFINED	01
	AMGEN INC	031162AL4	17,011	000021500000	SH	DEFINED	01
	AMGEN INC	031162100	79,442	000000997140	SH	DEFINED	01
	AMKOR TECHNOLOGY INC	031652100	104	000000024044	SH	DEFINED	01
	AMPHENOL CORP NEW	032095101	466	000000011557	SH	DEFINED	01

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0	AMSOUTH BANCORPORATION		032165102	6,951	000000275185	SH		DEFINED	01
	ANADARKO PETE CORP		032511107	17,841	000000186333	SH		DEFINED	01
	ANALOG DEVICES INC		032654105	12,606	000000339434	SH		DEFINED	01
	ANDREW CORP		034425108	1,676	000000150377	SH		DEFINED	01
	ANHEUSER BUSCH COS INC		035229103	27,578	000000640776	SH		DEFINED	01
	ANIXTER INTL INC		035290AG0	3,390	000006000000	SH		DEFINED	01
	ANNALY MTG MGMT INC		035710409	369	000000028500	SH		DEFINED	01
	ANN TAYLOR STORES CORP		036115103	222	000000008366	SH		DEFINED	01
	AON CORP		037389103	8,122	000000253183	SH		DEFINED	01
	APACHE CORP		037411105	19,263	000000256091	SH		DEFINED	01
	APARTMENT INVT & MGMT	CO	03748R101	3,824	000000098613	SH		DEFINED	01
	APOLLO GROUP INC		037604105	9,199	000000138561	SH		DEFINED	01
	APPLE COMPUTER INC		037833100	36,520	000000681223	SH		DEFINED	01
	APPLE COMPUTER INC		037833100	3,216	000000060000	SH		DEFINED	04
	APPLEBEES INTL INC		037899101	442	000000021367	SH		DEFINED	01
	APRIA HEALTHCARE GROUP	INC	037933108	380	000000011931	SH		DEFINED	01
	APPLERA CORP		038020103	3,703	000000159377	SH		DEFINED	01
	APPLIED MICRO CIRCUITS	CORP	03822W109	809	000000269672	SH		DEFINED	01
	APPLIED MATLS INC		038222105	25,532	000001505440	SH		DEFINED	01
	AQUA AMERICA INC		03836W103	209	000000005517	SH		DEFINED	01
	AQUILA INC		03840P102	178	000000045179	SH		DEFINED	01
	ARAMARK CORP		038521100	251	000000009400	SH		DEFINED	01
	ARCH COAL INC		039380100	563	000000008344	SH		DEFINED	01
	ARCHER DANIELS MIDLAND	CO	039483102	12,861	000000521534	SH		DEFINED	01
	ARCHSTONE SMITH TR		039583109	6,676	000000167456	SH		DEFINED	01
	ARGOSY GAMING CO		040228108	24,434	000000520000	SH		DEFINED	01
	ARROW ELECTRS INC		042735AY6	5,412	000010000000	SH		DEFINED	01
	ARROW ELECTRS INC		042735100	207	000000006605	SH		DEFINED	01
	ARVINMERITOR INC		043353101	213	000000012783	SH		DEFINED	01
	ASHLAND INC NEW		044209104	4,003	000000072482	SH		DEFINED	01
	ASSOCIATED BANC CORP		045487105	801	000000026301	SH		DEFINED	01
	ATMEL CORP		049513104	184	000000089566	SH		DEFINED	01
	ATMOS ENERGY CORP		049560105	361	000000012800	SH		DEFINED	01
	AUGUST TECHNOLOGY CORP		05106U105	1,067	000000100000	SH		DEFINED	01
	AUTODESK INC		052769106	8,993	000000193648	SH		DEFINED	01
	AUTOMATIC DATA PROCESS	ING IN	053015103	20,230	000000470028	SH		DEFINED	01
	AUTONATION INC		05329W102	3,449	000000172758	SH		DEFINED	01
	AUTOZONE INC		053332102	5,723	000000068745	SH		DEFINED	01
	AVAYA INC		053499109	3,703	000000359575	SH		DEFINED	01
	AVERY DENNISON CORP		053611109	5,397	000000103019	SH		DEFINED	01
	AVNET INC		053807103	313	000000012831	SH		DEFINED	01
	AVOCENT CORP		053893103	336	000000010622	SH		DEFINED	01
	AVON PRODS INC		054303102	13,518	000000500690	SH		DEFINED	01
	AZTAR CORP		054802103	231	000000007500	SH		DEFINED	01
	BB&T CORP		054937107	24,846	000000636286	SH		DEFINED	01
	BCE INC		05534B109	257	000000009400	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
0	BISYS GROUP INC		055472104	524	000000039046	SH		DEFINED	01

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BJS WHOLESALE CLUB INC	05548J106	346	000000012481	SH	DEFINED	01
BJ SVCS CO	055482103	9,045	000000251341	SH	DEFINED	01
BMC SOFTWARE INC	055921100	3,933	000000186405	SH	DEFINED	01
BAKER HUGHES INC	057224107	15,702	000000263116	SH	DEFINED	01
BALL CORP	058498106	3,280	000000089293	SH	DEFINED	01
BALLARD PWR SYS INC	05858H104	96	000000017285	SH	DEFINED	01
BALLARD PWR SYS INC	05858H104	976	000000174600	SH	DEFINED	04
BANDAG INC	059815100	211	000000004935	SH	DEFINED	01
BANK OF AMERICA CORPOR ATION	060505104	130,868	000003108519	SH	DEFINED	01
BANK NEW YORK INC	064057102	18,719	000000636517	SH	DEFINED	01
BANTA CORP	066821109	211	000000004163	SH	DEFINED	01
BARD C R INC	067383109	5,583	000000084559	SH	DEFINED	01
BARNES & NOBLE INC	067774109	354	000000009409	SH	DEFINED	01
BARRICK GOLD CORP	067901108	223	000000007700	SH	DEFINED	01
BARR PHARMACEUTICALS I NC	068306109	551	000000010046	SH	DEFINED	01
BAUSCH & LOMB INC	071707103	14,265	000000176810	SH	DEFINED	01
BAXTER INTL INC	071813109	19,250	000000482825	SH	DEFINED	01
BEA SYS INC	073325102	1,423	000000158299	SH	DEFINED	01
BEAR STEARNS COS INC	073902108	10,091	000000091953	SH	DEFINED	01
BEARINGPOINT INC	074002106	225	000000029700	SH	DEFINED	01
BECKMAN COULTER INC	075811109	617	000000011447	SH	DEFINED	01
BECTON DICKINSON & CO	075887109	10,281	000000196095	SH	DEFINED	01
BED BATH & BEYOND INC	075896100	10,054	000000250233	SH	DEFINED	01
BEL FUSE INC	077347201	328	000000011119	SH	DEFINED	01
BELLSOUTH CORP	079860102	38,967	000001481647	SH	DEFINED	01
BELO CORP	080555105	399	000000017489	SH	DEFINED	01
BEMIS INC	081437105	2,705	000000109545	SH	DEFINED	01
BERKLEY W R CORP	084423102	267	000000006775	SH	DEFINED	01
BEST BUY INC	086516AF8	2,187	000002000000	PRN	DEFINED	01
BEST BUY INC	086516101	13,980	000000321170	SH	DEFINED	01
BEVERLY ENTERPRISES IN C	087851309	1,837	000000150000	SH	DEFINED	01
BIG LOTS INC	089302103	1,093	000000099457	SH	DEFINED	01
BIOMET INC	090613100	8,113	000000233737	SH	DEFINED	01
BIOGEN IDEC INC	09062X103	17,315	000000438598	SH	DEFINED	01
BIOSOURCE INTL INC	09066H104	440	000000035000	SH	DEFINED	01
BIOTECH HOLDERS TR	09067D201	120,077	000000629600	SH	DEFINED	01
BLACK & DECKER CORP	091797100	5,780	000000070419	SH	DEFINED	01
BLOCK H & R INC	093671105	7,663	000000319565	SH	DEFINED	01
BLOCKBUSTER INC	093679108	926	000000195000	SH	DEFINED	01
BLYTH INC	09643P108	310	000000013921	SH	DEFINED	01
BOB EVANS FARMS INC	096761101	200	000000008811	SH	DEFINED	01
BOEING CO	097023105	43,507	000000640284	SH	DEFINED	01
BOOKS-A-MILLION INC	098570104	184	000000020512	SH	DEFINED	01
BORDERS GROUP INC	099709107	604	000000027284	SH	DEFINED	01
BORG WARNER INC	099724106	723	000000012807	SH	DEFINED	01

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0	BOSTON SCIENTIFIC CORP		101137107	11,352	000000485772	SH		DEFINED	01
	BOWATER INC		102183100	662	000000023431	SH		DEFINED	01
	BOYD GAMING CORP		103304101	459	000000010645	SH		DEFINED	01
	BRIGGS & STRATTON CORP		109043109	300	000000008700	SH		DEFINED	01
	BRINKER INTL INC		109641100	467	000000012439	SH		DEFINED	01
	BRINKS CO		109696104	614	000000014970	SH		DEFINED	01
	BRISTOL MYERS SQUIBB CO		110122AN8	7,374	000007500000	PRN		DEFINED	01
	BRISTOL MYERS SQUIBB C O		110122108	37,155	000001544279	SH		DEFINED	01
	BRISTOL MYERS SQUIBB C O		110122108	360	000000015000	SH		DEFINED	04

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BROADCOM CORP	111320107	11,700	000000249369	SH	DEFINED	01
BROWN & BROWN INC	115236101	358	000000007224	SH	DEFINED	01
BROWN FORMAN CORP	115637100	629	000000010200	SH	DEFINED	01
BROWN FORMAN CORP	115637209	4,418	000000074205	SH	DEFINED	01
BRUNSWICK CORP	117043109	3,742	000000099193	SH	DEFINED	01
BURLINGTON NORTHN SANT A FE C	12189T104	17,293	000000289187	SH	DEFINED	01
BURLINGTON RES INC	122014103	23,837	000000293129	SH	DEFINED	01
CBRL GROUP INC	12489VAB2	2,058	000004500000	SH	DEFINED	01
CBRL GROUP INC	12489V106	352	000000010474	SH	DEFINED	01
C D W CORP	12512N105	805	000000013666	SH	DEFINED	01
CEC ENTMT INC	125137109	317	000000010000	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	12541W100	599	000000009342	SH	DEFINED	01
CIGNA CORP	125509109	12,091	000000102589	SH	DEFINED	01
CIT GROUP INC	125581108	10,632	000000235329	SH	DEFINED	01
CMS ENERGY CORP	125896100	2,900	000000176334	SH	DEFINED	01
CSK AUTO CORP	125965103	156	000000010500	SH	DEFINED	01
CNA FINL CORP	126117100	564	000000018900	SH	DEFINED	01
CNF INC	12612W104	984	000000018747	SH	DEFINED	01
CSX CORP	126408GA5	3,189	000003500000	SH	DEFINED	01
CSX CORP	126408103	8,050	000000173211	SH	DEFINED	01
CVS CORP	126650100	18,323	000000631619	SH	DEFINED	01
CABLEVISION SYS CORP	12686C109	2,913	000000095000	SH	DEFINED	01
CABLEVISION SYS CORP	12686C109	920	000000030000	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	12709P103	304	000000010371	SH	DEFINED	01
CADENCE DESIGN SYSTE M INC	127387AB4	3,292	000003000000	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	127387108	185	000000011475	SH	DEFINED	01
CALLAWAY GOLF CO	131193104	183	000000012151	SH	DEFINED	01
CALPINE CORP	131347106	1,245	000000480733	SH	DEFINED	01
CAMPBELL SOUP CO	134429109	6,411	000000215508	SH	DEFINED	01
CANON INC	138006309	542	000000010000	SH	DEFINED	01
CAPITAL AUTOMOTIVE R EIT	139733109	3,085	000000079709	SH	DEFINED	01
CAPITAL ONE FINL CORP	14040H105	18,763	000000235958	SH	DEFINED	01
CARDINAL HEALTH INC	14149Y108	21,321	000000336094	SH	DEFINED	01
CAREER EDUCATION CORP	141665109	400	000000011257	SH	DEFINED	01
CAREMARK RX INC	141705103	17,498	000000350451	SH	DEFINED	01
CARLISLE COS INC	142339100	210	000000003305	SH	DEFINED	01
CARMIKE CINEMAS INC	143436400	515	000000022478	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
0	CARNIVAL CORP		143658AV4	1,485	000002000000	SH		DEFINED	01
	CARNIVAL CORP		143658300	17,120	000000342542	SH		DEFINED	01
	CATERPILLAR INC DEL		149123101	31,284	000000532504	SH		DEFINED	01
	CELGENE CORP		151020104	326	000000006013	SH		DEFINED	01
	CENDANT CORP		151313103	16,833	000000815597	SH		DEFINED	01
	CENTERPOINT ENERGY I NC		15189TAM9	2,647	000002000000	PRN		DEFINED	01
	CENTERPOINT ENERGY INC		15189T107	3,649	000000245458	SH		DEFINED	01
	CENTEX CORP		152312104	7,142	000000110592	SH		DEFINED	01
	CENTURYTEL INC		156700106	4,124	000000117914	SH		DEFINED	01
	CEPHALON INC		156708AK5	2,820	000003000000	SH		DEFINED	01
	CEPHALON INC		156708109	332	000000007166	SH		DEFINED	01
	CERIDIAN CORP NEW		156779100	295	000000014246	SH		DEFINED	01
	CHARLES RIV LABS INTL INC		159864107	1,816	000000041640	SH		DEFINED	01
	CHATTEM INC		162456107	307	000000008673	SH		DEFINED	01
	CHECKERS DRIVE-IN RE STAURANT		162809305	532	000000034827	SH		DEFINED	01
	CHECKFREE CORP NEW		162813109	1,159	000000030652	SH		DEFINED	01
	CHEMTURA CORP		163893100	217	000000017544	SH		DEFINED	01

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CHEVRON CORP NEW	166764100	111,969	000001729788	SH	DEFINED	01
CHICAGO MERCANTILE HLD GS INC	167760107	573	000000001700	SH	DEFINED	01
CHICOS FAS INC	168615102	201	000000005485	SH	DEFINED	01
CHIRON CORP	170040109	7,939	000000181892	SH	DEFINED	01
CHUBB CORP	171232101	14,353	000000160280	SH	DEFINED	01
CHURCH & DWIGHT INC	171340102	267	000000007248	SH	DEFINED	01
CIENA CORP	171779101	1,280	000000484936	SH	DEFINED	01
CINCINNATI BELL INC NE W	171871106	176	000000040008	SH	DEFINED	01
CINCINNATI BELL INC NE W	171871106	1,102	000000250000	SH	DEFINED	01
CINCINNATI FINL CORP	172062101	5,836	000000139338	SH	DEFINED	01
CINERGY CORP	172474108	7,202	000000162183	SH	DEFINED	01
CIRCUIT CITY STORE INC	172737108	2,268	000000132189	SH	DEFINED	01
CISCO SYS INC	17275R102	100,629	000005615494	SH	DEFINED	01
CINTAS CORP	172908105	5,298	000000129074	SH	DEFINED	01
CITIGROUP INC	172967101	179,959	000003953416	SH	DEFINED	01
CITIZENS COMMUNICATION S CO	17453B101	3,836	000000283162	SH	DEFINED	01
CITRIX SYS INC	177376100	3,758	000000149509	SH	DEFINED	01
CITY NATL CORP	178566105	600	000000008569	SH	DEFINED	01
CLAIRES STORES INC	179584107	349	000000014499	SH	DEFINED	01
CLARCOR INC	179895107	1,004	000000034974	SH	DEFINED	01
CLEAR CHANNEL COMMUNIC ATIONS	184502102	14,138	000000429885	SH	DEFINED	01
CLEAR CHANNEL COMMUNIC ATIONS	184502102	986	000000030000	SH	DEFINED	01
CLEVELAND CLIFFS INC	185896107	331	000000003800	SH	DEFINED	01
CLOROX CO DEL	189054109	7,473	000000134552	SH	DEFINED	01
COACH INC	189754104	9,659	000000308014	SH	DEFINED	01
COCA COLA CO	191216100	71,443	000001654161	SH	DEFINED	01
COCA COLA ENTERPRISES INC	191219104	5,500	000000282078	SH	DEFINED	01
COGNOS INC	19244C109	1,267	000000032556	SH	DEFINED	01
COGNIZANT TECHNOLOGY S OLUTIO	192446102	644	000000013844	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
0	COLGATE PALMOLIVE CO	194162103	21,544	000000408121	SH		DEFINED	01
	COLONIAL BANGROUP INC	195493309	293	000000013094	SH		DEFINED	01
	COLUMBIA BANCORP	197227101	377	000000009400	SH		DEFINED	01
	COMCAST CORP NEW	20030N101	103,767	000003531908	SH		DEFINED	01
	COMERICA INC	200340107	8,746	000000148504	SH		DEFINED	01
	COMMERCE BANCORP INC N J	200519106	424	000000013827	SH		DEFINED	01
	COMMERCIAL FEDERAL COR PORATI	201647104	5,462	000000160000	SH		DEFINED	01
	COMMSCOPE INC	203372107	351	000000020256	SH		DEFINED	01
	COMMUNITY HEALTH SYS I NC NEW	203668108	502	000000012941	SH		DEFINED	01
	COMPANHIA VALE DO RIO DOCE	204412209	5,500	000000125400	SH		DEFINED	01
	COMPASS BANCSHARES INC	20449H109	4,867	000000106204	SH		DEFINED	01
	COMPUTER ASSOC INTL INC	204912A02	5,013	000003500000	PRN		DEFINED	01
	COMPUTER ASSOC INTL IN C	204912109	10,066	000000361991	SH		DEFINED	01
	COMPUTER SCIENCES CORP	205363104	7,024	000000148472	SH		DEFINED	01
	COMPUWARE CORP	205638109	2,922	000000307584	SH		DEFINED	01
	COMVERSE TECHNOLOGY IN C	205862402	4,586	000000174591	SH		DEFINED	01
	CONAGRA FOODS INC	205887102	10,194	000000411896	SH		DEFINED	01
	CONNETICS CORP	208192104	257	000000015256	SH		DEFINED	01
	CONOCOPHILLIPS	20825C104	91,790	000001312974	SH		DEFINED	01
	CONSECO INC	208464883	1,410	000000066822	SH		DEFINED	01
	CONSOLIDATED EDISON IN C	209115104	9,478	000000195229	SH		DEFINED	01
	CONSTELLATION BRANDS I NC	21036P108	5,011	000000192767	SH		DEFINED	01
	CONSTELLATION ENERGY G ROUP I	210371100	8,782	000000142578	SH		DEFINED	01
	CONTINENTAL AIRLS INC	210795308	422	000000043700	SH		DEFINED	01
	CONVERGYS CORP	212485106	1,953	000000135968	SH		DEFINED	01

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COOPER CAMERON CORP	216640102	364	000000004930	SH	DEFINED	01
COOPER TIRE & RUBR CO	216831107	1,374	000000090011	SH	DEFINED	01
CORINTHIAN COLLEGES IN C	218868107	182	000000013737	SH	DEFINED	01
CORN PRODS INTL INC	219023108	211	000000010500	SH	DEFINED	01
CORNING INC	219350105	23,262	000001203445	SH	DEFINED	01
CORPORATE EXECUTIVE BR D CO	21988R102	417	000000005354	SH	DEFINED	01
COSTCO WHSL CORP NEW	22160K105	17,085	000000396509	SH	DEFINED	01
COTT CORP QUE	22163N106	638	000000036100	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	222372104	15,336	000000465027	SH	DEFINED	01
COVAD COMMUNICATIONS GROUP I	222814204	67	000000063499	SH	DEFINED	01
COVANCE INC	222816100	212	000000004421	SH	DEFINED	01
COVENTRY HEALTH CARE I NC	222862104	7,669	000000089163	SH	DEFINED	01
CP SHIPS LTD	22409V102	1,128	000000052900	SH	DEFINED	01
CRANE CO	224399105	277	000000009327	SH	DEFINED	01
CRAWFORD & CO	224633107	219	000000028000	SH	DEFINED	01
CREDENCE SYS CORP	225302108	331	000000041524	SH	DEFINED	01
CROWN HOLDINGS INC	228368106	596	000000037400	SH	DEFINED	01
CUMMINS INC	231021106	3,410	000000038763	SH	DEFINED	01
CYBERONICS INC	23251P102	328	000000011016	SH	DEFINED	01
CYMER INC	232572107	317	000000010143	SH	DEFINED	01
CYPRESS SEMICONDUCTOR CORP	232806109	1,579	000000104922	SH	DEFINED	01

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0	CYTEC INDS INC	232820100	532	000000012286	SH	DEFINED	01
	D R HORTON INC	23331A109	7,652	000000211268	SH	DEFINED	01
	DST SYS INC DEL	233326107	213	000000003887	SH	DEFINED	01
	DTE ENERGY CO	233331107	6,615	000000144251	SH	DEFINED	01
	DANA CORP	235811106	1,483	000000157600	SH	DEFINED	01
	DANAHER CORP DEL	235851102	12,108	000000224939	SH	DEFINED	01
	DARDEN RESTAURANTS INC	237194105	3,688	000000121450	SH	DEFINED	01
	DEAN FOODS CO NEW	242370104	258	000000006644	SH	DEFINED	01
	DEERE & CO	244199105	12,418	000000202917	SH	DEFINED	01
	DEL MONTE FOODS CO	24522P103	129	000000012100	SH	DEFINED	01
	DELL INC	24702R101	64,948	000001899072	SH	DEFINED	01
	DELPHI CORP	247126105	1,294	000000469069	SH	DEFINED	01
	DENBURY RES INC	247916208	255	000000005065	SH	DEFINED	01
	DELUXE CORP	248019101	259	000000006457	SH	DEFINED	01
	DENTSPLY INTL INC NEW	249030107	734	000000013604	SH	DEFINED	01
	DEVELOPERS DIVERSIFIED RLTY	251591103	457	000000009807	SH	DEFINED	01
	DEVON ENERGY CORP NEW	25179M103	24,233	000000353045	SH	DEFINED	01
	DIAGEO P L C	25243Q205	226	000000003900	SH	DEFINED	01
	DIAMONDS TR	252787106	79,576	000000752500	SH	DEFINED	01
	DIEBOLD INC	253651103	2,150	000000062400	SH	DEFINED	01
	DIGITAL RIV INC	25388B104	474	000000013606	SH	DEFINED	01
	DILLARDS INC	254067101	1,570	000000075238	SH	DEFINED	01
	DISCOVERY HOLDING CO	25468Y107	144	000000010000	SH	DEFINED	01
	DISNEY WALT CO	254687106	41,141	000001704992	SH	DEFINED	01
	DOLLAR GEN CORP	256669102	4,898	000000267105	SH	DEFINED	01
	DOLLAR TREE STORES INC	256747106	1,106	000000051116	SH	DEFINED	01
	DOMINION RES INC VA NE W	25746U109	22,944	000000266358	SH	DEFINED	01
	DONNELLEY R R & SONS C O	257867101	7,197	000000194151	SH	DEFINED	01
	DORAL FINL CORP	25811P100	295	000000022600	SH	DEFINED	01
	DOVER CORP	260003108	6,446	000000158039	SH	DEFINED	01
	DOW CHEM CO	260543103	32,662	000000783842	SH	DEFINED	01
	DOW JONES & CO INC	260561105	1,944	000000050927	SH	DEFINED	01
	DOWNNEY FINL CORP	261018105	742	000000012200	SH	DEFINED	01

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DU PONT E I DE NEMOURS & CO	263534109	32,065	000000818636	SH	DEFINED	01
DUKE ENERGY CORP	264399106	21,657	000000742442	SH	DEFINED	01
DURA AUTOMOTIVE SYSTEM S CORP	265903104	237	000000059000	SH	DEFINED	01
DUQUESNE LT HLDGS INC	266233105	176	000000010280	SH	DEFINED	01
DYNEGY INC NEW	26816Q101	1,143	000000242818	SH	DEFINED	01
E-LOAN INC	26861P107	1,047	000000250000	SH	DEFINED	01
E M C CORP MASS	268648102	24,352	000001881982	SH	DEFINED	01
ENSCO INTL INC	26874Q100	403	000000008660	SH	DEFINED	01
ENI S P A	26874R108	266	000000001800	SH	DEFINED	01
EOG RES INC	26875P101	13,978	000000186624	SH	DEFINED	01
E TRADE FINANCIAL CORP	269246104	5,075	000000288406	SH	DEFINED	01
EASTMAN CHEM CO	277432100	3,261	000000069435	SH	DEFINED	01
EASTMAN KODAK CO	277461109	5,742	000000236011	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
0	EATON CORP	278058102	8,243	000000129719	SH		DEFINED	01
	EATON VANCE CORP	278265103	744	000000029996	SH		DEFINED	01
	EBAY INC	278642103	38,381	000000931597	SH		DEFINED	01
	ECHOSTAR COMMUNICATI ONS NEW	278762AG4	4,455	000004500000	PRN		DEFINED	01
	ECHOSTAR COMMUNICATION S NEW	278762109	2,607	000000088179	SH		DEFINED	01
	ECOLAB INC	278865100	4,805	000000150498	SH		DEFINED	01
	EDISON INTL	281020107	11,929	000000252316	SH		DEFINED	01
	EDO CORP	281347104	315	000000010500	SH		DEFINED	01
	EDUCATION MGMT CORP	28139T101	876	000000027188	SH		DEFINED	01
	EDWARDS AG INC	281760108	584	000000013339	SH		DEFINED	01
	EL PASO CORP	28336L109	7,109	000000511458	SH		DEFINED	01
	ELECTRONIC ARTS INC	285512109	14,504	000000254949	SH		DEFINED	01
	ELECTRONIC DATA SYS NE W	285661104	9,072	000000404305	SH		DEFINED	01
	ELKCORP	287456107	239	000000006700	SH		DEFINED	01
	EMERSON ELEC CO	291011104	23,853	000000332220	SH		DEFINED	01
	EMULEX CORP	292475209	204	000000010100	SH		DEFINED	01
	ENERGY EAST CORP	29266M109	555	000000022044	SH		DEFINED	01
	ENERGIZER HLDGS INC	29266R108	1,663	000000029344	SH		DEFINED	01
	ENGELHARD CORP	292845104	3,223	000000115487	SH		DEFINED	01
	ENGINEERED SUPPORT SYS INC	292866100	2,667	000000065000	SH		DEFINED	01
	ENTERASYS NETWORKS INC	293637104	22	000000016900	SH		DEFINED	01
	ENERGY CORP NEW	29364G103	12,010	000000161605	SH		DEFINED	01
	EQUIFAX INC	294429105	3,727	000000106692	SH		DEFINED	01
	EQUITABLE RES INC	294549100	539	000000013819	SH		DEFINED	01
	EQUITY OFFICE PROPERTI ES TRU	294741103	10,522	000000321698	SH		DEFINED	01
	EQUITY RESIDENTIAL	29476L107	9,266	000000244830	SH		DEFINED	01
	ERESEARCHTECHNOLOGY IN C	29481V108	169	000000011934	SH		DEFINED	01
	ERICSSON L M TEL CO	294821608	293	000000007958	SH		DEFINED	01
	EXAR CORP	300645108	161	000000011500	SH		DEFINED	01
	EXELON CORP	30161N101	27,855	000000521243	SH		DEFINED	01
	EXPEDIA INC DEL	30212P105	252	000000012755	SH		DEFINED	01
	EXPEDITORS INTL WASH I NC	302130109	527	000000009288	SH		DEFINED	01
	EXPRESS SCRIPTS INC	302182100	7,798	000000125384	SH		DEFINED	01
	EXTREME NETWORKS INC	30226D106	102	000000023053	SH		DEFINED	01
	EXXON MOBIL CORP	30231G102	310,786	000004891199	SH		DEFINED	01
	F M C CORP	302491303	244	000000004274	SH		DEFINED	01
	FPL GROUP INC	302571104	15,031	000000315783	SH		DEFINED	01
	FAIR ISAAC CORP	303250104	409	000000009139	SH		DEFINED	01
	FAIRCHILD SEMICONDUCTO R INTL	303726103	825	000000055557	SH		DEFINED	01
	FALCONBRIDGE LTD NEW 2 005	306104100	232	000000008700	SH		DEFINED	01
	FAMILY DLR STORES INC	307000109	3,642	000000183335	SH		DEFINED	01

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FASTENAL CO	311900104	451	000000007396	SH	DEFINED	01
FEDERAL HOME LN MTG CO RP	313400301	33,599	000000595094	SH	DEFINED	01
FEDERAL NATL MTG ASSN	313586109	34,790	000000776235	SH	DEFINED	01
FEDERAL SIGNAL CORP	313855108	176	000000010344	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	31410H101	14,174	000000211967	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
0	FEDERATED INVS INC PA	314211103	2,396	000000072130	SH	DEFINED	01
	FEDEX CORP	31428X106	21,204	000000243370	SH	DEFINED	01
	FIFTH THIRD BANCORP	316773100	18,846	000000512843	SH	DEFINED	01
	FIRST BANCORP P R	318672102	175	000000010400	SH	DEFINED	01
	FIRST DATA CORP	319963104	25,144	000000628622	SH	DEFINED	01
	FIRST HORIZON NATL COR P	320517105	4,842	000000133212	SH	DEFINED	01
	FIRST MARBLEHEAD CORP	320771108	381	000000015000	SH	DEFINED	01
	FISERV INC	337738108	7,686	000000167572	SH	DEFINED	01
	FIRSTFED FINL CORP	337907109	252	000000004700	SH	DEFINED	01
	FIRSTMERIT CORP	337915102	356	000000013311	SH	DEFINED	01
	FIRSTENERGY CORP	337932107	13,497	000000258966	SH	DEFINED	01
	FISHER SCIENTIFIC INTL INC	338032204	6,357	000000102452	SH	DEFINED	01
	FLUOR CORP NEW	343412102	4,740	000000073632	SH	DEFINED	01
	FLOWSERVE CORP	34354P105	225	000000006198	SH	DEFINED	01
	FOOT LOCKER INC	344849104	553	000000025223	SH	DEFINED	01
	FORD MTR CO DEL	345370860	14,434	000001463902	SH	DEFINED	01
	FOREST LABS INC	345838106	11,112	000000285161	SH	DEFINED	01
	FOREST OIL CORP	346091705	349	000000006716	SH	DEFINED	01
	FORTUNE BRANDS INC	349631101	11,668	000000143475	SH	DEFINED	01
	FOSSIL INC	349882100	209	000000011511	SH	DEFINED	01
	FRANKLIN RES INC	354613101	10,514	000000125229	SH	DEFINED	01
	FREEPORT-MCMORAN COPPE R & GO	35671D857	7,040	000000144895	SH	DEFINED	01
	FULTON FINL CORP PA	360271100	172	000000010300	SH	DEFINED	01
	FURNITURE BRANDS INTL INC	360921100	195	000000010851	SH	DEFINED	01
	GABLES RESIDENTIAL T R	362418105	13,095	000000300000	SH	DEFINED	01
	GANNETT INC	364730101	13,835	000000201014	SH	DEFINED	01
	GAP INC DEL	364760108	15,828	000000908102	SH	DEFINED	01
	GARDNER DENVER INC	365558105	548	000000012300	SH	DEFINED	01
	GARTNER INC	366651107	187	000000016010	SH	DEFINED	01
	GATEWAY INC	367626108	658	000000243711	SH	DEFINED	01
	GEN-PROBE INC NEW	36866T103	272	000000005503	SH	DEFINED	01
	GENENTECH INC	368710406	3,553	000000042200	SH	DEFINED	01
	GENERAL COMMUNICATION INC	369385109	990	000000100000	SH	DEFINED	01
	GENERAL DYNAMICS CORP	369550108	19,761	000000165301	SH	DEFINED	01
	GENERAL ELEC CO	369604103	272,292	000008087099	SH	DEFINED	01
	GENERAL MLS INC	370334AU8	49,431	000069500000	SH	DEFINED	01
	GENERAL MLS INC	370334104	13,885	000000288078	SH	DEFINED	01
	GENERAL MTRS CORP	370442105	15,603	000000509749	SH	DEFINED	01
	GENERAL MTRS CORP	370442105	290	000000009500	SH	DEFINED	04
	GENTEX CORP	371901109	257	000000014824	SH	DEFINED	01
	GENUINE PARTS CO	372460105	6,446	000000150262	SH	DEFINED	01
	GENZYME CORP	372917104	16,397	000000228887	SH	DEFINED	01
	GEORGIA PAC CORP	373298108	6,996	000000205414	SH	DEFINED	01
	GEVITY HR INC	374393106	239	000000008791	SH	DEFINED	01
	GIANT INDS INC	374508109	374	000000006400	SH	DEFINED	01
	GILEAD SCIENCES INC	375558103	18,337	000000376081	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	
0	GILLETTE CO	375766102	115,828	000001990184	SH		DEFINED	01	
	GLATFELTER	377316104	181	000000012895	SH		DEFINED	01	
	GOLDEN WEST FINL CORP DEL	381317106	12,707	000000213963	SH		DEFINED	01	
	GOLDMAN SACHS GROUP IN C	38141G104	43,881	000000360930	SH		DEFINED	01	
	GOODRICH CORP	382388106	4,590	000000103537	SH		DEFINED	01	
	GOODYEAR TIRE & RUBR C O	382550101	2,372	000000152201	SH		DEFINED	01	
	GRACO INC	384109104	324	000000009457	SH		DEFINED	01	
	GRAINGER W W INC	384802104	4,192	000000066636	SH		DEFINED	01	
	GRANITE CONSTR INC	387328107	208	000000005443	SH		DEFINED	01	
	GRANT PRIDECO INC	38821G101	230	000000005665	SH		DEFINED	01	
	GRAY TELEVISION INC	389375205	1,294	000000130800	SH		DEFINED	01	
	GREAT PLAINS ENERGY IN C	391164100	299	000000010027	SH		DEFINED	01	
	GUIDANT CORP	401698105	32,823	000000476466	SH		DEFINED	01	
	HCA INC	404119109	16,769	000000349958	SH		DEFINED	01	
	HCC INS HLDGS INC	404132102	215	000000007545	SH		DEFINED	01	
	HRPT PPTYS TR	40426W101	155	000000012500	SH		DEFINED	01	
	HAGGAR CORP	405173105	3,542	000000124595	SH		DEFINED	01	
	HALLIBURTON CO	406216101	26,805	000000391214	SH		DEFINED	01	
	HANOVER COMPRESSOR CO	410768105	252	000000018215	SH		DEFINED	01	
	HARLEY DAVIDSON INC	412822108	11,071	000000228570	SH		DEFINED	01	
	HARRAHS ENTMT INC	413619107	9,869	000000151394	SH		DEFINED	01	
	HARRIS CORP DEL	413875105	237	000000005682	SH		DEFINED	01	
	HARSCO CORP	415864107	255	000000003899	SH		DEFINED	01	
	HARTE-HANKS INC	416196103	213	000000008092	SH		DEFINED	01	
	HARTFORD FINL SVCS GRO UP INC	416515104	18,975	000000245893	SH		DEFINED	01	
	HASBRO INC	418056107	9,858	000000501680	SH		DEFINED	01	
	HEALTH MGMT ASSOC IN C NEW	421933AG7	13,237	000015000000	SH		DEFINED	01	
	HEALTH MGMT ASSOC INC NEW	421933102	4,859	000000207067	SH		DEFINED	01	
	HEICO CORP NEW	422806208	4,168	000000234200	SH		DEFINED	01	
	HEINZ H J CO	423074103	9,962	000000272648	SH		DEFINED	01	
	HELIX TECHNOLOGY CORP	423319102	550	000000037300	SH		DEFINED	01	
	HELMERICH & PAYNE INC	423452101	358	000000005931	SH		DEFINED	01	
	HERCULES INC	427056106	1,451	000000118765	SH		DEFINED	01	
	HERSHEY CO	427866108	8,503	000000151016	SH		DEFINED	01	
	HEWLETT PACKARD CO	428236103	64,519	000002209579	SH		DEFINED	01	
	HIBERNIA CORP	428656102	3,437	000000114434	SH		DEFINED	01	
	HILB ROGAL & HOBBS CO	431294107	380	000000010200	SH		DEFINED	01	
	HILLENBRAND INDS INC	431573104	564	000000012008	SH		DEFINED	01	
	HILTON HOTELS CORP	432848109	5,995	000000268598	SH		DEFINED	01	
	HOME DEPOT INC	437076102	64,425	000001689184	SH		DEFINED	01	
	HONEYWELL INTL INC	438516106	25,954	000000692116	SH		DEFINED	01	
	HORMEL FOODS CORP	440452100	307	000000009323	SH		DEFINED	01	
	HOSPITALITY PPTYS TR	44106M102	388	000000009059	SH		DEFINED	01	
	HOSPIRA INC	441060100	5,263	000000128481	SH		DEFINED	01	
	HOVNANIAN ENTERPRISES INC	442487203	1,178	000000023016	SH		DEFINED	01	
	HUBBELL INC	443510102	15,992	000000374100	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	
0	HUDSON UNITED BANCORP	444165104	9,503	000000224500	SH		DEFINED	01	
	HUGHES SUPPLY INC	444482103	1,052	000000032300	SH		DEFINED	01	
	HUMANA INC	444859102	6,547	000000136740	SH		DEFINED	01	

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HUNT J B TRANS SVCS IN C	445658107	315	000000016575	SH	DEFINED	01
HUNTINGTON BANCSHARES INC	446150104	4,838	000000215345	SH	DEFINED	01
HUNTSMAN CORP	447011107	1,147	000000058710	SH	DEFINED	01
HUNTSMAN CORP	447011206	210	000000004725	SH	DEFINED	01
IAC INTERACTIVECORP	44919P300	828	000000032690	SH	DEFINED	01
ID BIOMEDICAL CORP	44936D108	1,502	000000050000	SH	DEFINED	01
IHOP CORP	449623107	354	000000008700	SH	DEFINED	01
IMS HEALTH INC	449934108	4,490	000000178398	SH	DEFINED	01
ITT EDUCATIONAL SERVIC ES INC	45068B109	442	000000008966	SH	DEFINED	01
ITT INDS INC IND	450911102	12,094	000000106466	SH	DEFINED	01
IDENIX PHARMACEUTICA LS INC	45166R204	23,614	000000930974	SH	DEFINED	02
IDEX CORP	45167R104	251	000000005900	SH	DEFINED	01
IDENTIX INC	451906101	47	000000010106	SH	DEFINED	01
ILLINOIS TOOL WKS INC	452308109	14,264	000000173258	SH	DEFINED	01
IMAGE ENTMT INC	452439201	251	000000060000	SH	DEFINED	01
IMATION CORP	45245A107	221	000000005178	SH	DEFINED	01
IMCLONE SYS INC	45245WAF6	2,486	000003000000	PRN	DEFINED	01
IMPAC MTG HLDGS INC	45254P102	236	000000019300	SH	DEFINED	01
INCO LTD	453258402	326	000000006900	SH	DEFINED	01
INDEPENDENCE CMNTY BK CORP	453414104	317	000000009321	SH	DEFINED	01
INDYMAC BANCORP INC	456607100	432	000000010930	SH	DEFINED	01
INFOSPACE INC	45678T201	257	000000010805	SH	DEFINED	01
INSIGHT COMMUNICATIONS INC	45768V108	1,250	000000107500	SH	DEFINED	01
INTEGRATED DEVICE TECH NOLOGY	458118106	724	000000067446	SH	DEFINED	01
INTEL CORP	458140100	119,997	000004868041	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	99,601	000001241609	SH	DEFINED	01
INTERNATIONAL FLAVORS& FRAGRA	459506101	2,444	000000068586	SH	DEFINED	01
INTERNATIONAL GAME T ECHNOLOG	459902AL6	4,762	000007500000	SH	DEFINED	01
INTERNATIONAL GAME TEC HNOLOG	459902102	8,425	000000312053	SH	DEFINED	01
INTL PAPER CO	460146103	12,693	000000425940	SH	DEFINED	01
INTERNATIONAL RECTIF IER CORP	460254AE5	2,412	000002500000	PRN	DEFINED	01
INTERNATIONAL RECTIFIE R CORP	460254105	1,093	000000024260	SH	DEFINED	01
INTERNATIONAL SPEEDWAY CORP	460335201	544	000000010378	SH	DEFINED	01
INTERNET HOLDRS TR	46059W102	63,558	000001033800	SH	DEFINED	01
INTERNET SEC SYS INC	46060X107	1,010	000000042100	SH	DEFINED	01
INTERSIL CORP	46069S109	624	000000028674	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	460690100	3,916	000000336475	SH	DEFINED	01
INTUIT	461202103	6,879	000000153528	SH	DEFINED	01
INVITROGEN CORP	46185RAD2	6,903	000007000000	SH	DEFINED	01
INVITROGEN CORP	46185R100	616	000000008190	SH	DEFINED	01
INVESTORS FINL SERVICE S CORP	461915100	507	000000015422	SH	DEFINED	01
IOMEGA CORP	462030305	136	000000045400	SH	DEFINED	01
IVAX CORP	465823102	13,360	000000506831	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
0	JDS UNIPHASE CORP	46612JAB7	2,112	000002500000	SH	DEFINED	01
	JDS UNIPHASE CORP	46612J101	3,200	000001441795	SH	DEFINED	01
	JPMORGAN & CHASE & CO	46625H100	91,768	000002704638	SH	DEFINED	01
	J2 GLOBAL COMMUNICATIO NS INC	46626E205	1,067	000000026400	SH	DEFINED	01
	JABIL CIRCUIT INC	466313103	4,290	000000138759	SH	DEFINED	01
	JACK IN THE BOX INC	466367109	278	000000009300	SH	DEFINED	01
	JACUZZI BRANDS INC	469865109	95	000000011900	SH	DEFINED	01
	JANUS CAP GROUP INC	47102X105	2,695	000000186548	SH	DEFINED	01
	JEFFERSON PILOT CORP	475070108	5,861	000000114547	SH	DEFINED	01
	JOHNSON & JOHNSON	478160104	145,132	000002293493	SH	DEFINED	01
	JOHNSON CTLS INC	478366107	9,800	000000157939	SH	DEFINED	01

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JONES APPAREL GROUP IN C	480074103	3,182	000000111656	SH	DEFINED	01
JOY GLOBAL INC	481165108	235	000000004659	SH	DEFINED	01
JUNIPER NETWORKS INC	48203R104	2,343	000000098457	SH	DEFINED	01
KLA-TENCOR CORP	482480100	8,222	000000168626	SH	DEFINED	01
KB HOME	48666K109	5,085	000000069477	SH	DEFINED	01
KEANE INC	486665102	183	000000016083	SH	DEFINED	01
KELLOGG CO	487836108	9,621	000000208564	SH	DEFINED	01
KELLWOOD CO	488044AF5	2,109	000002500000	PRN	DEFINED	01
KELLY SVCS INC	488152208	211	000000006900	SH	DEFINED	01
KEMET CORP	488360108	183	000000021942	SH	DEFINED	01
KENNAMETAL INC	489170100	217	000000004441	SH	DEFINED	01
KERR MCGEE CORP	492386107	9,169	000000094422	SH	DEFINED	01
KEYCORP NEW	493267108	11,450	000000355039	SH	DEFINED	01
KEYSPAN CORP	49337W100	5,241	000000142505	SH	DEFINED	01
KIMBERLY CLARK CORP	494368103	22,142	000000371954	SH	DEFINED	01
KINDER MORGAN INC KANS	49455P101	7,743	000000080525	SH	DEFINED	01
KING PHARMACEUTICALS I NC	495582108	2,975	000000193438	SH	DEFINED	01
KNIGHT RIDDER INC	499040103	5,231	000000089157	SH	DEFINED	01
KOHL'S CORP	500255104	15,308	000000305070	SH	DEFINED	01
KORN FERRY INTL	500643200	231	000000014121	SH	DEFINED	01
KRAFT FOODS INC	50075N104	299	000000009800	SH	DEFINED	01
KRISPY KREME DOUGHNUTS INC	501014104	174	000000027945	SH	DEFINED	01
KROGER CO	501044101	11,798	000000573045	SH	DEFINED	01
LSI LOGIC CORP	502161102	3,043	000000308981	SH	DEFINED	01
LSI LOGIC CORP	502161102	146	000000015300	SH	DEFINED	06
LTX CORP	502392103	188	000000044598	SH	DEFINED	01
L-3 COMMUNICATIONS HLD GS INC	502424104	7,741	000000097903	SH	DEFINED	01
LA Z BOY INC	505336107	241	000000018300	SH	DEFINED	01
LABONE INC NEW	50540L105	435	000000010000	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	50540RAC6	4,761	000006500000	SH	DEFINED	01
LABORATORY CORP AMER H LDGS	50540R409	5,401	000000110881	SH	DEFINED	01
LABRANCHE & CO INC	505447102	175	000000020177	SH	DEFINED	01
LAM RESEARCH CORP	512807108	2,775	000000091100	SH	DEFINED	01
LAMAR ADVERTISING CO	512815101	415	000000009164	SH	DEFINED	01
LANCASTER COLONY CORP	513847103	308	000000007186	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
0	LATTICE SEMICONDUCTOR	CORP	518415104	178	000000041705	SH		DEFINED	01
	LAUDER ESTEE COS INC		518439104	2,006	000000057600	SH		DEFINED	01
	LEAR CORP		521865105	2,297	000000067629	SH		DEFINED	01
	LEGGETT & PLATT INC		524660107	3,964	000000196267	SH		DEFINED	01
	LEGG MASON INC		524901105	253	000000002315	SH		DEFINED	01
	LEHMAN BROS HLDGS INC		524908100	24,641	000000211551	SH		DEFINED	01
	LENNAR CORP		526057104	1,442	000000024141	SH		DEFINED	01
	LEVEL 3 COMMUNICATIONS INC		52729N100	256	000000110514	SH		DEFINED	01
	LEXMARK INTL NEW		529771107	7,143	000000117004	SH		DEFINED	01
	LIBERTY GLOBAL INC		530555101	3,269	000000120676	SH		DEFINED	01
	LIBERTY MEDIA CORP NEW		530718AF2	8,325	000007500000	PRN		DEFINED	01
	LIBERTY MEDIA CORP NEW		530718105	3,760	000000467100	SH		DEFINED	01
	LIBERTY PPTY TR		531172104	306	000000007196	SH		DEFINED	01
	LIFEPPOINT HOSPITALS IN C		53219L109	373	000000008530	SH		DEFINED	01
	LILLY ELI & CO		532457108	49,834	000000931134	SH		DEFINED	01
	LIMITED BRANDS INC		532716107	5,857	000000286727	SH		DEFINED	01
	LINCARE HLDGS INC		532791100	641	000000015626	SH		DEFINED	01
	LINCOLN NATL CORP IND		534187109	7,235	000000139096	SH		DEFINED	01
	LINEAR TECHNOLOGY CORP		535678106	13,348	000000355108	SH		DEFINED	01

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LIZ CLAIBORNE INC	539320101	3,603	000000091656	SH	DEFINED	01
LOCKHEED MARTIN CORP	539830109	17,277	000000283058	SH	DEFINED	01
LOEWS CORP	540424108	11,248	000000121721	SH	DEFINED	01
LOUISIANA PAC CORP	546347105	2,672	000000096529	SH	DEFINED	01
LOWES COS INC	548661107	41,171	000000639309	SH	DEFINED	01
LUBRIZOL CORP	549271104	254	000000005864	SH	DEFINED	01
LUCENT TECHNOLOGIES IN C	549463107	11,519	000003544547	SH	DEFINED	01
M & T BK CORP	55261F104	7,063	000000066816	SH	DEFINED	01
MBIA INC	55262C100	6,628	000000109349	SH	DEFINED	01
MBNA CORP	55262L100	58,509	000002374593	SH	DEFINED	01
MDU RES GROUP INC	552690109	256	000000007190	SH	DEFINED	01
MCI INC	552691107	26,420	000001039765	SH	DEFINED	01
MEMC ELECTR MATLS INC	552715104	588	000000025840	SH	DEFINED	01
MGIC INVT CORP WIS	552848103	5,109	000000079588	SH	DEFINED	01
MGI PHARMA INC	552880106	525	000000022623	SH	DEFINED	01
MPS GROUP INC	553409103	179	000000015196	SH	DEFINED	01
MACROMEDIA INC	556100105	7,847	000000192963	SH	DEFINED	01
MAGELLAN HEALTH SVCS I NC	559079207	3,522	000000100202	SH	DEFINED	01
MANOR CARE INC NEW	564055101	3,389	000000088239	SH	DEFINED	01
MANPOWER INC	56418H100	573	000000012925	SH	DEFINED	01
MARATHON OIL CORP	565849106	19,573	000000283956	SH	DEFINED	01
MARKEL CORP	570535104	462	000000001400	SH	DEFINED	01
MARSH & MCLENNAN COS I NC	571748102	12,777	000000420439	SH	DEFINED	01
MARSHALL & ILSLEY CORP	571834100	7,511	000000172640	SH	DEFINED	01
MARRIOTT INTL INC NEW	571903202	8,815	000000139924	SH	DEFINED	01
MARTEK BIOSCIENCES COR P	572901106	1,360	000000038722	SH	DEFINED	01
MARTHA STEWART LIVING OMNIME	573083102	703	000000028100	SH	DEFINED	01

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0	MARTIN MARIETTA MATLS INC	INC	573284106	214	000000002739	SH	DEFINED	01
	MASCO CORP		574599BB1	3,440	000007500000	SH	DEFINED	01
	MASCO CORP		574599106	13,698	000000446502	SH	DEFINED	01
	MATTEL INC		577081102	6,104	000000365996	SH	DEFINED	01
	MAXIM INTEGRATED PRODS INC	INC	57772K101	13,796	000000323479	SH	DEFINED	01
	MAYTAG CORP		578592107	2,839	000000155521	SH	DEFINED	01
	MAYTAG CORP		578592107	493	000000027000	SH	DEFINED	01
	MCAFEE INC		579064106	244	000000007793	SH	DEFINED	01
	MCDATA CORP		580031102	3,955	000000818990	SH	DEFINED	01
	MCDONALDS CORP		580135101	32,807	000000979619	SH	DEFINED	01
	MCGRAW HILL COS INC		580645109	14,618	000000304291	SH	DEFINED	01
	MCKESSON CORP		58155Q103	11,325	000000238683	SH	DEFINED	01
	MEADWESTVACO CORP		583334107	4,364	000000158006	SH	DEFINED	01
	MEDCO HEALTH SOLUTIONS INC	INC	58405U102	12,923	000000235696	SH	DEFINED	01
	MEDIA GEN INC		584404107	397	000000006856	SH	DEFINED	01
	MEDICIS PHARMACEUTICAL CORP	CORP	584690309	644	000000019800	SH	DEFINED	01
	MEDIMMUNE INC		584699102	8,455	000000251276	SH	DEFINED	01
	MEDTRONIC INC		585055AD8	29,962	000030000000	PRN	DEFINED	01
	MEDTRONIC INC		585055106	54,866	000001023241	SH	DEFINED	01
	MELLON FINL CORP		58551A108	10,417	000000325855	SH	DEFINED	01
	MENTOR GRAPHICS CORP		587200AB2	2,981	000003000000	PRN	DEFINED	01
	MENTOR GRAPHICS CORP		587200106	182	000000021225	SH	DEFINED	01
	MERCANTILE BANKSHARES CORP	CORP	587405101	341	000000006345	SH	DEFINED	01
	MERCK & CO INC		589331107	48,276	000001774232	SH	DEFINED	01
	MERCK & CO INC		589331107	204	000000007500	SH	DEFINED	04
	MERCURY GENL CORP NEW		589400100	539	000000008998	SH	DEFINED	01
	MERCURY INTERACTIVE CO RP		589405109	4,049	000000102250	SH	DEFINED	01

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MEREDITH CORP	589433101	1,825	000000036596	SH	DEFINED	01
MERITAGE HOMES CORP	59001A102	306	000000004000	SH	DEFINED	01
MERRILL LYNCH & CO I NC	590188W46	33,028	000032500000	SH	DEFINED	01
MERRILL LYNCH & CO INC	590188108	44,184	000000720199	SH	DEFINED	01
METHANEX CORP	59151K108	892	000000060000	SH	DEFINED	01
METLIFE INC	59156R108	30,964	000000621409	SH	DEFINED	01
MICHAELS STORES INC	594087108	509	000000015402	SH	DEFINED	01
MICREL INC	594793101	349	000000031122	SH	DEFINED	01
MICROSOFT CORP	594918104	185,305	000007201935	SH	DEFINED	01
MICROCHIP TECHNOLOGY I NC	595017104	2,051	000000068112	SH	DEFINED	01
MICRON TECHNOLOGY INC	595112103	7,389	000000555569	SH	DEFINED	01
MIDCAP SPDR TR	595635103	154,538	000001180405	SH	DEFINED	01
MILLENNIUM PHARMACEUTI CALS I	599902103	1,348	000000144519	SH	DEFINED	01
MILLENNIUM PHARMACEUTI CALS I	599902103	419	000000045000	SH	DEFINED	04
MILLER HERMAN INC	600544100	268	000000008869	SH	DEFINED	01
MILLIPORE CORP	601073109	3,071	000000048836	SH	DEFINED	01
MILLS CORP	601148109	264	000000004800	SH	DEFINED	01
MODINE MFG CO	607828100	221	000000006045	SH	DEFINED	01
MOHAWK INDS INC	608190104	1,194	000000014879	SH	DEFINED	01

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0	MOLEX INC		608554101	21,643	000000811218	SH	DEFINED	01
	MOLSON COORS BREWING C O		60871R209	3,652	000000057055	SH	DEFINED	01
	MONSANTO CO NEW		61166W101	14,565	000000232116	SH	DEFINED	01
	MONSTER WORLDWIDE INC		611742107	3,453	000000112464	SH	DEFINED	01
	MOODYS CORP		615369105	10,551	000000206563	SH	DEFINED	01
	MORGAN STANLEY		617446448	49,934	000000925750	SH	DEFINED	01
	MOTOROLA INC		620076109	42,298	000001920063	SH	DEFINED	01
	MOVIE GALLERY INC		624581104	291	000000028024	SH	DEFINED	01
	MURPHY OIL CORP		626717102	7,805	000000156507	SH	DEFINED	01
	MYLAN LABS INC		628530107	3,380	000000175529	SH	DEFINED	01
	NBTY INC		628782104	343	000000014600	SH	DEFINED	01
	NCI BUILDING SYS INC		628852105	228	000000005600	SH	DEFINED	01
	NCR CORP NEW		62886E108	6,013	000000188461	SH	DEFINED	01
	NS GROUP INC		628916108	200	000000005100	SH	DEFINED	01
	NTL INC DEL		62940M104	1,466	000000021956	SH	DEFINED	01
	NTL INC DEL		62940M104	1,002	000000015000	SH	DEFINED	01
	NABORS INDS INC		629568A10	1,704	000001500000	SH	DEFINED	01
	NAPSTER INC		630797108	80	000000020041	SH	DEFINED	01
	NASDAQ 100 TR		631100104	537,459	000013620364	SH	DEFINED	01
	NATIONAL CITY CORP		635405103	16,571	000000495547	SH	DEFINED	01
	NATIONAL FUEL GAS CO N J		636180101	317	000000009292	SH	DEFINED	01
	NATIONAL INSTRS CORP		636518102	670	000000027231	SH	DEFINED	01
	NATIONAL OILWELL VARCO INC		637071101	9,059	000000137681	SH	DEFINED	01
	NATIONAL SEMICONDUCTOR CORP		637640103	7,093	000000270743	SH	DEFINED	01
	NATIONWIDE FINL SVCS I NC		638612101	204	000000005100	SH	DEFINED	01
	NATURAL RESOURCE PAR TNERS L		63900P301	3,812	000000066000	SH	DEFINED	01
	NAUTILUS INC		63910B102	275	000000012500	SH	DEFINED	01
	NAVISTAR INTL CORP NEW		63934E108	1,684	000000051948	SH	DEFINED	01
	NDCHEALTH CORP		639480102	1,892	000000100000	SH	DEFINED	01
	NEIMAN MARCUS GROUP IN C		640204202	4,325	000000043275	SH	DEFINED	01
	NETFLIX COM INC		64110L106	1,070	000000041207	SH	DEFINED	01
	NETWORK APPLIANCE INC		64120L104	7,535	000000317421	SH	DEFINED	01
	NEW CENTURY FINANCIAL CORP M		6435EV108	787	000000021700	SH	DEFINED	01
	NEW PLAN EXCEL RLTY TR INC		648053106	365	000000015936	SH	DEFINED	01
	NEW YORK & CO INC		649295102	262	000000016000	SH	DEFINED	01

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NEW YORK CMNTY BANCORP INC	649445103	608	000000037118	SH	DEFINED	01
NEW YORK TIMES CO	650111107	4,571	000000153654	SH	DEFINED	01
NEWELL RUBBERMAID INC	651229106	5,892	000000260145	SH	DEFINED	01
NEWFIELD EXPL CO	651290108	449	000000009149	SH	DEFINED	01
NEWMONT MINING CORP	651639106	16,340	000000346408	SH	DEFINED	01
NEWPORT CORP	651824104	177	000000012731	SH	DEFINED	01
NEWS CORP	65248E104	113,966	000007310223	SH	DEFINED	01
NEXTEL PARTNERS INC	65333F107	1,443	000000057526	SH	DEFINED	01
NICOR INC	654086107	1,666	000000039658	SH	DEFINED	01
NIKE INC	654106103	13,376	000000163772	SH	DEFINED	01
99 CENTS ONLY STORES	65440K106	292	000000031654	SH	DEFINED	01

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0	NISOURCE INC	65473P105	5,218	000000215181	SH	DEFINED	01
	NOBLE ENERGY INC	655044105	213	000000004560	SH	DEFINED	01
	NORDSTROM INC	655664100	6,054	000000176413	SH	DEFINED	01
	NORFOLK SOUTHERN CORP	655844108	12,917	000000318469	SH	DEFINED	01
	NORFOLK SOUTHERN CORP	655844108	414	000000010220	SH	DEFINED	01
	NORTH FORK BANCORPORAT ION NY	659424105	9,606	000000376717	SH	DEFINED	01
	NORTHERN TR CORP	665859104	7,533	000000149023	SH	DEFINED	01
	NORTHROP GRUMMAN CORP	666807102	17,295	000000318227	SH	DEFINED	01
	NOVASTAR FINL INC	669947400	270	000000008200	SH	DEFINED	01
	NOVELL INC	670006105	3,089	000000414660	SH	DEFINED	01
	NOVELLUS SYS INC	670008101	3,383	000000134921	SH	DEFINED	01
	NSTAR	67019E107	268	000000009298	SH	DEFINED	01
	NUCOR CORP	670346105	7,813	000000132451	SH	DEFINED	01
	NUCOR CORP	670346105	589	000000010000	SH	DEFINED	01
	NVIDIA CORP	67066G104	4,531	000000132194	SH	DEFINED	01
	OGE ENERGY CORP	670837103	259	000000009239	SH	DEFINED	01
	OSI PHARMACEUTICALS IN C	671040103	223	000000007648	SH	DEFINED	01
	OCCIDENTAL PETE CORP D EL	674599105	26,697	000000312511	SH	DEFINED	01
	OFFICEMAX INC DEL	67622P101	3,042	000000096064	SH	DEFINED	01
	OFFICE DEPOT INC	676220106	7,251	000000244160	SH	DEFINED	01
	OIL SVC HOLDRS TR	678002106	320,750	000002586700	SH	DEFINED	01
	OMNICARE INC	681904108	261	000000004643	SH	DEFINED	01
	OMNICOM GROUP INC	681919AK2	17,259	000017500000	SH	DEFINED	01
	OMNICOM GROUP INC	681919AM8	26,122	000027000000	SH	DEFINED	01
	OMNICOM GROUP INC	681919AR7	14,681	000015000000	SH	DEFINED	01
	OMNICOM GROUP INC	681919106	12,226	000000146196	SH	DEFINED	01
	OMNIVISION TECHNOLOGIE S INC	682128103	525	000000041639	SH	DEFINED	01
	ONEOK INC NEW	682680103	237	000000006992	SH	DEFINED	01
	ORACLE CORP	68389X105	40,868	000003295865	SH	DEFINED	01
	OUTBACK STEAKHOUSE INC	689899102	616	000000016846	SH	DEFINED	01
	OVERSEAS SHIPHOLDING G ROUP I	690368105	838	000000014371	SH	DEFINED	01
	PG&E CORP	69331C108	11,392	000000290267	SH	DEFINED	01
	P F CHANGS CHINA BISTR O INC	69333Y108	269	000000006001	SH	DEFINED	01
	PMC-SIERRA INC	69344F106	1,799	000000204304	SH	DEFINED	01
	PMI GROUP INC	69344M101	337	000000008453	SH	DEFINED	01
	PNC FINL SVCS GROUP IN C	693475105	14,920	000000257167	SH	DEFINED	01
	PNM RES INC	69349H107	208	000000007264	SH	DEFINED	01
	PPG INDS INC	693506107	9,883	000000166973	SH	DEFINED	01
	PPL CORP	69351T106	9,553	000000295506	SH	DEFINED	01
	PACCAR INC	693718108	12,945	000000190685	SH	DEFINED	01
	PACIFICARE HEALTH SYS DEL	695112102	18,285	000000229198	SH	DEFINED	01
	PACKAGING CORP AMER	695156109	389	000000020045	SH	DEFINED	01
	PACTIV CORP	695257105	2,796	000000159619	SH	DEFINED	01

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PALL CORP	696429307	3,651	000000132786	SH	DEFINED	01
PALM INC NEW	696643105	376	000000013280	SH	DEFINED	01
PANAMSAT HLDG CORP	69831Y105	1,210	000000050000	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
0	PARAMETRIC TECHNOLOGY CORP	699173100	1,560	000000223936	SH		DEFINED	01
	PARKER HANNIFIN CORP	701094104	7,880	000000122543	SH		DEFINED	01
	PATTERSON COMPANIES IN C	703395103	1,831	000000045765	SH		DEFINED	01
	PAYCHEX INC	704326107	10,375	000000279732	SH		DEFINED	01
	PAYLESS SHOESOURCE INC	704379106	258	000000014878	SH		DEFINED	01
	PEABODY ENERGY CORP	704549104	307	000000003643	SH		DEFINED	01
	PENNEY J C INC	708160106	9,350	000000197186	SH		DEFINED	01
	PENTAIR INC	709631105	819	000000022440	SH		DEFINED	01
	PEOPLES ENERGY CORP	711030106	1,774	000000045058	SH		DEFINED	01
	PEPCO HOLDINGS INC	713291102	387	000000016668	SH		DEFINED	01
	PEPSI BOTTLING GROUP I NC	713409100	4,236	000000148393	SH		DEFINED	01
	PEPSIAMERICAS INC	71343P200	613	000000027002	SH		DEFINED	01
	PEPSICO INC	713448108	80,690	000001422854	SH		DEFINED	01
	PERKINELMER INC	714046109	2,495	000000122501	SH		DEFINED	01
	PERRIGO CO	714290103	327	000000022908	SH		DEFINED	01
	PETCO ANIMAL SUPPLIES	716016209	523	000000024736	SH		DEFINED	01
	PETRO-CDA	71644E102	772	000000018500	SH		DEFINED	01
	PETROHAWK ENERGY CORP	716495106	783	000000054374	SH		DEFINED	01
	PETROLEO BRASILEIRO SA PETRO	71654V101	119,786	000001879000	SH		DEFINED	01
	PETROLEUM GEO SVCS A SA NEW	716599105	2,286	000000071850	SH		DEFINED	01
	PETSMART INC	716768106	2,184	000000100288	SH		DEFINED	01
	PFIZER INC	717081103	141,295	000005658606	SH		DEFINED	01
	PHARMACEUTICAL HLDRS T R	71712A206	15,534	000000221100	SH		DEFINED	01
	HELPS DODGE CORP	717265102	10,413	000000080146	SH		DEFINED	01
	PHOTRONICS INC	719405102	325	000000016784	SH		DEFINED	01
	PIER 1 IMPORTS INC	720279108	718	000000063729	SH		DEFINED	01
	PINNACLE WEST CAP CORP	723484101	3,829	000000086882	SH		DEFINED	01
	PITNEY BOWES INC	724479100	8,093	000000193896	SH		DEFINED	01
	PIXAR	725811103	355	000000007987	SH		DEFINED	01
	PLAINS EXPL& PRODTN CO	726505100	610	000000014254	SH		DEFINED	01
	PLANTRONICS INC NEW	727493108	787	000000025575	SH		DEFINED	01
	PLEXUS CORP	729132100	188	000000011031	SH		DEFINED	01
	PLUM CREEK TIMBER CO I NC	729251108	5,674	000000149682	SH		DEFINED	01
	PLUMTREE SOFTWARE IN C	72940Q104	198	00000003 6289	SH		DEFINED	01
	POGO PRODUCING CO	730448107	326	000000005537	SH		DEFINED	01
	POLARIS INDS INC	731068102	421	000000008500	SH		DEFINED	01
	POLO RALPH LAUREN CORP	731572103	371	000000007387	SH		DEFINED	01
	POLYCOM INC	73172K104	183	000000011324	SH		DEFINED	01
	POPULAR INC	733174106	250	000000010362	SH		DEFINED	01
	POTASH CORP SASK INC	73755L107	345	000000003700	SH		DEFINED	01
	POWERWAVE TECHNOLOGIES INC	739363109	178	000000013708	SH		DEFINED	01
	PRAXAIR INC	74005P104	12,366	000000258015	SH		DEFINED	01
	PRECISION CASTPARTS CO RP	740189105	1,278	000000024070	SH		DEFINED	01
	PRICE T ROWE GROUP INC	74144T108	6,598	000000101055	SH		DEFINED	01
	PRIDE INTL INC DEL	74153Q102	1,242	000000043571	SH		DEFINED	01
	PRINCIPAL FINANCIAL GR OUP IN	74251V102	10,644	000000224708	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
0	PRIORITY HEALTHCARE CO RP		74264T102	4,977	000000178653	SH		DEFINED	01
	PROCTER & GAMBLE CO		742718109	115,403	000001940865	SH		DEFINED	01
	PROGRESS ENERGY INC		743263105	8,979	000000200664	SH		DEFINED	01
	PROGRESSIVE CORP OHIO		743315103	16,160	000000154247	SH		DEFINED	01
	PROLOGIS		743410102	8,688	000000196074	SH		DEFINED	01
	PROTECTIVE LIFE CORP		743674103	920	000000022360	SH		DEFINED	01
	PROTEIN DESIGN LABS IN C		74369L103	263	000000009416	SH		DEFINED	01
	PROVIDIAN FINL CORP		74406A102	18,179	000001028268	SH		DEFINED	01
	PRUDENTIAL FINL INC		744320102	29,152	000000431507	SH		DEFINED	01
	PUBLIC SVC ENTERPRISE GROUP		744573106	12,110	000000188169	SH		DEFINED	01
	PUBLIC STORAGE INC		74460D109	4,558	000000068030	SH		DEFINED	01
	PULTE HOMES INC		745867101	7,309	000000170306	SH		DEFINED	01
	QLT INC		746927102	110	000000014346	SH		DEFINED	01
	QLOGIC CORP		747277101	2,717	000000079453	SH		DEFINED	01
	QUALCOMM INC		747525103	63,959	000001429272	SH		DEFINED	01
	QUANTA SVCS INC		74762E102	216	000000016932	SH		DEFINED	01
	QUEST DIAGNOSTICS INC		74834L100	6,758	000000133730	SH		DEFINED	01
	QUESTAR CORP		748356102	736	000000008353	SH		DEFINED	01
	QWEST COMMUNICATIONS I NTL IN		749121109	4,868	000001187358	SH		DEFINED	01
	QWEST COMMUNICATIONS I NTL IN		749121109	71	000000017900	SH		DEFINED	06
	R & G FINANCIAL CORP		749136107	174	000000012675	SH		DEFINED	01
	RCN CORP		749361200	1,380	000000065035	SH		DEFINED	01
	R H DONNELLEY CORP		74955W307	714	000000011300	SH		DEFINED	01
	RPM INTL INC		749685103	231	000000012566	SH		DEFINED	01
	RSA SEC INC		749719100	305	000000024026	SH		DEFINED	01
	RF MICRODEVICES INC		749941100	544	000000096356	SH		DEFINED	01
	RADIAN GROUP INC		750236101	747	000000014072	SH		DEFINED	01
	RADIO ONE INC		75040P108	13,364	000001015904	SH		DEFINED	01
	RADIOSHACK CORP		750438103	2,994	000000120756	SH		DEFINED	01
	RAMBUS INC DEL		750917106	2,541	000000210000	SH		DEFINED	04
	RAYMOND JAMES FINANCIA L INC		754730109	201	000000006269	SH		DEFINED	01
	RAYTHEON CO		755111507	13,714	000000360723	SH		DEFINED	01
	READERS DIGEST ASSN IN C		755267101	196	000000012302	SH		DEFINED	01
	REEBOK INTL LTD		758110100	3,422	000000060492	SH		DEFINED	01
	REGIS CORP MINN		758932107	663	000000017536	SH		DEFINED	01
	REGIONAL BK HOLDRS TR		75902E100	165,814	000001271100	SH		DEFINED	01
	REGIONS FINANCIAL CORP NEW		7591EP100	12,183	000000391487	SH		DEFINED	01
	REINSURANCE GROUP AMER INC		759351109	335	000000007500	SH		DEFINED	01
	RENAL CARE GROUP INC		759930100	4,688	000000099077	SH		DEFINED	01
	REPUBLIC SVCS INC		760759100	359	000000010190	SH		DEFINED	01
	RESEARCH IN MOTION LTD		760975102	901	000000013196	SH		DEFINED	01
	RETAIL HOLDRS TR		76127U101	195,186	000002102400	SH		DEFINED	01
	REYNOLDS & REYNOLDS CO		761695105	413	000000015093	SH		DEFINED	01
	REYNOLDS AMERICAN INC		761713106	5,855	000000070536	SH		DEFINED	01
	ROBERT HALF INTL INC		770323103	4,850	000000136293	SH		DEFINED	01
	ROCKWELL AUTOMATION IN C		773903109	7,489	000000141573	SH		DEFINED	01

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0	ROCKWELL COLLINS INC		774341101	7,172	000000148428	SH		DEFINED	01
	ROHM & HAAS CO		775371107	4,964	000000120696	SH		DEFINED	01
	ROSS STORES INC		778296103	661	000000027909	SH		DEFINED	01
	ROWAN COS INC		779382100	3,578	000000100827	SH		DEFINED	01
	RUBY TUESDAY INC		781182100	683	000000031433	SH		DEFINED	01

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RUDDICK CORP	781258108	210	000000009139	SH	DEFINED	01
RYDER SYS INC	783549108	2,284	000000066765	SH	DEFINED	01
RYLAND GROUP INC	783764103	1,189	000000017387	SH	DEFINED	01
SBC COMMUNICATIONS INC	78387G103	61,659	000002572349	SH	DEFINED	01
SLM CORP	78442PAC0	4,096	000004000000	PRN	DEFINED	01
SLM CORP	78442P106	17,434	000000325028	SH	DEFINED	01
SPDR TR	78462F103	1,289,707	000010482017	SH	DEFINED	01
SRA INTL INC	78464R105	404	000000011412	SH	DEFINED	01
SABRE HLDGS CORP	785905100	2,503	000000123470	SH	DEFINED	01
SAFECO CORP	786429100	5,224	000000097895	SH	DEFINED	01
SAFEGWAY INC	786514208	9,144	000000357205	SH	DEFINED	01
ST JOE CO	790148100	1,548	000000024800	SH	DEFINED	01
ST JUDE MED INC	790849103	13,506	000000288602	SH	DEFINED	01
ST PAUL TRAVELERS INC	792860108	23,614	000000526293	SH	DEFINED	01
SAKS INC	79377W108	1,295	000000070043	SH	DEFINED	01
SALESFORCE COM INC	79466L302	809	000000035000	SH	DEFINED	04
SANDISK CORP	80004C101	1,171	000000024286	SH	DEFINED	01
SANMINA SCI CORP	800907107	2,354	000000548758	SH	DEFINED	01
SAPIENT CORP	803062108	91	000000014700	SH	DEFINED	01
SARA LEE CORP	803111103	13,218	000000697545	SH	DEFINED	01
SCANA CORP NEW	80589M102	222	000000005260	SH	DEFINED	01
SCHERING PLOUGH CORP	806605101	24,652	000001171157	SH	DEFINED	01
SCHLUMBERGER LTD	806857108	38,377	000000454816	SH	DEFINED	01
SCHWAB CHARLES CORP NE W	808513105	18,588	000001288212	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	808655104	5,134	000000136896	SH	DEFINED	01
SEACOR HOLDINGS INC	811904101	1,169	000000016110	SH	DEFINED	01
SEALED AIR CORP NEW	81211K100	3,260	000000068705	SH	DEFINED	01
SEARS HLDGS CORP	812350106	11,170	000000089776	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y100	78,845	000002867106	SH	DEFINED	01
SEMICONDUCTOR HLDRS TR	816636203	179,864	000004869100	SH	DEFINED	01
SEMTECH CORP	816850101	188	000000011442	SH	DEFINED	01
SEMPRA ENERGY	816851109	9,566	000000203288	SH	DEFINED	01
SEPRACOR INC	817315AW4	7,621	000007500000	SH	DEFINED	01
SEPRACOR INC	817315104	530	000000008987	SH	DEFINED	01
SEQUA CORPORATION	817320104	255	000000004332	SH	DEFINED	01
7-ELEVEN INC	817826209	1,157	000000032500	SH	DEFINED	01
SHAW GROUP INC	820280105	471	000000019100	SH	DEFINED	01
SHERWIN WILLIAMS CO	824348106	4,251	000000096475	SH	DEFINED	01
SHILOH INDS INC	824543102	322	000000024076	SH	DEFINED	01
SHOPKO STORES INC	824911101	1,921	000000075300	SH	DEFINED	01
SIEBEL SYS INC	826170102	14,623	000001415650	SH	DEFINED	01

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0	SIERRA HEALTH SVCS INC	826322109	337	000000004900	SH	DEFINED	01
	SIERRA PAC RES NEW	826428104	175	000000011832	SH	DEFINED	01
	SIGMA ALDRICH CORP	826552101	3,705	000000057837	SH	DEFINED	01
	SILICON VY BANCSHARE S	827064AC0	6,502	000004500000	SH	DEFINED	01
	SIMON PPTY GROUP INC N EW	828806109	10,845	000000146328	SH	DEFINED	01
	SIRIUS SATELLITE RADIO INC	82966U103	990	000000151505	SH	DEFINED	01
	SIX FLAGS INC	83001P109	540	000000075200	SH	DEFINED	01
	SMUCKER J M CO	832696405	269	000000005557	SH	DEFINED	01
	SMURFIT-STONE CONTAINERS CORP	832727101	1,056	000000102002	SH	DEFINED	01
	SNAP ON INC	833034101	1,815	000000050260	SH	DEFINED	01
	SOLETRON CORP	834182AT4	1,875	000002500000	PRN	DEFINED	01
	SOLETRON CORP	834182107	3,002	000000767998	SH	DEFINED	01
	SONOCO PRODS CO	835495102	439	000000016100	SH	DEFINED	01

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SOTHEBYS HLDGS INC	835898107	204	000000012255	SH	DEFINED	01
SOUTHERN CO	842587107	21,422	000000599070	SH	DEFINED	01
SOUTHWEST AIRLS CO	844741108	8,006	000000539153	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	845467109	455	000000006200	SH	DEFINED	01
SOVEREIGN BANCORP INC	845905108	7,021	000000318591	SH	DEFINED	01
SPINNAKER EXPL CO	84855W109	4,204	000000065000	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	55,158	000002319538	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	3,211	000000135062	SH	DEFINED	01
SS&C TECHNOLOGIES INC	85227Q100	2,757	000000075265	SH	DEFINED	01
STANCORP FINL GROUP IN C	852891100	223	000000002657	SH	DEFINED	01
STANDARD PAC CORP NEW	85375C101	1,100	000000026500	SH	DEFINED	01
STANLEY WKS	854616109	3,196	000000068470	SH	DEFINED	01
STAPLES INC	855030102	13,235	000000620796	SH	DEFINED	01
STARBUCKS CORP	855244109	16,509	000000329527	SH	DEFINED	01
STARWOOD HOTELS&RESORT S WRLD	85590A203	10,296	000000180108	SH	DEFINED	01
STATE STR CORP	857477103	12,772	000000261093	SH	DEFINED	01
STERIS CORP	859152100	206	000000008678	SH	DEFINED	01
STRAYER ED INC	863236105	226	000000002400	SH	DEFINED	01
STRYKER CORP	863667101	12,237	000000247566	SH	DEFINED	01
SUN LIFE FINL INC	866796105	303	000000008100	SH	DEFINED	01
SUN MICROSYSTEMS INC	866810104	11,221	000002855354	SH	DEFINED	01
SUNOCO INC	86764P109	8,562	000000109490	SH	DEFINED	01
SUNTRUST BKS INC	867914103	19,990	000000287846	SH	DEFINED	01
SUPERVALU INC	868536103	4,852	000000155930	SH	DEFINED	01
SWIFT TRANSN CO	870756103	275	000000015570	SH	DEFINED	01
SYBASE INC	871130100	365	000000015588	SH	DEFINED	01
SYMANTEC CORP	871503108	25,926	000001144148	SH	DEFINED	01
SYMANTEC CORP	871503108	453	000000020000	SH	DEFINED	04
SYMBOL TECHNOLOGIES IN C	871508107	1,907	000000197020	SH	DEFINED	01
SYMMETRICOM INC	871543104	112	000000014531	SH	DEFINED	01
SYNOPSIS INC	871607107	415	000000021963	SH	DEFINED	01
SYNOVUS FINL CORP	87161C105	7,536	000000271884	SH	DEFINED	01
SYSCO CORP	871829107	16,092	000000512984	SH	DEFINED	01

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0	TBC CORP NEW	872183108	7,170	000000207905	SH	DEFINED	01
	TCF FINL CORP	872275102	528	000000019747	SH	DEFINED	01
	TECO ENERGY INC	872375100	3,106	000000172404	SH	DEFINED	01
	TJX COS INC NEW	872540109	8,035	000000392367	SH	DEFINED	01
	TXU CORP	873168108	21,087	000000186814	SH	DEFINED	01
	TAIWAN SEMICONDUCTOR M FG LTD	874039100	1,252	000000152401	SH	DEFINED	01
	TAKE-TWO INTERACTIVE S OFTWAR	874054109	425	000000019245	SH	DEFINED	01
	TARGET CORP	87612E106	36,959	000000711714	SH	DEFINED	01
	TASER INTL INC	87651B104	218	000000035353	SH	DEFINED	01
	TECHNE CORP	878377100	561	000000009848	SH	DEFINED	01
	TEKTRONIX INC	879131100	1,804	000000071531	SH	DEFINED	01
	TELEFLEX INC	879369106	227	000000003233	SH	DEFINED	01
	TELEPHONE & DATA SYS I NC	879433100	16,415	000000420909	SH	DEFINED	01
	TELEWEST GLOBAL INC	87956T107	1,941	000000084594	SH	DEFINED	01
	TELLABS INC	879664100	3,926	000000373232	SH	DEFINED	01
	TEMPLE INLAND INC	879868107	3,788	000000092742	SH	DEFINED	01
	TEMPUR PEDIC INTL INC	88023U101	519	000000043900	SH	DEFINED	01
	TEMPUR PEDIC INTL INC	88023U101	414	000000035000	SH	DEFINED	01
	TENET HEALTHCARE CORP	88033G100	4,140	000000368677	SH	DEFINED	01
	TERADYNE INC	880770102	3,234	000000196030	SH	DEFINED	01
	TEVA PHARMACEUTICAL IN DS LTD	881624209	848	000000025384	SH	DEFINED	01

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TEVA PHARMACEUTICAL IN DS LTD	881624209	324	000000009700	SH	DEFINED	01
TEXAS INSTRS INC	882508104	42,479	000001253096	SH	DEFINED	01
TEXTRON INC	883203101	8,533	000000118984	SH	DEFINED	01
THERMO ELECTRON CORP	883556102	4,136	000000133863	SH	DEFINED	01
THOMAS & BETTS CORP	884315102	257	00000007483	SH	DEFINED	01
THORNBURG MTG INC	885218107	293	000000011700	SH	DEFINED	01
3COM CORP	885535104	183	000000044991	SH	DEFINED	01
3M CO	88579Y101	75,508	000001029292	SH	DEFINED	01
TIFFANY & CO NEW	886547108	4,725	000000118817	SH	DEFINED	01
TIMBERLAND CO	887100105	385	000000011416	SH	DEFINED	01
TIME WARNER INC	887317105	74,774	000004128901	SH	DEFINED	01
TIME WARNER INC	887317105	398	000000022000	SH	DEFINED	01
TIMKEN CO	887389104	337	000000011398	SH	DEFINED	01
TOLL BROTHERS INC	889478103	876	000000019622	SH	DEFINED	01
TORCHMARK CORP	891027104	4,470	000000084618	SH	DEFINED	01
TORO CO	891092108	205	000000005600	SH	DEFINED	01
TOTAL S A	89151E109	353	000000002600	SH	DEFINED	01
TRANSACTION SYS ARCHIT ECTS	893416107	221	000000007945	SH	DEFINED	01
TREEHOUSE FOODS INC	89469A104	473	000000017600	SH	DEFINED	01
TRIAD HOSPITALS INC	89579K109	247	000000005474	SH	DEFINED	01
TRIBUNE CO NEW	896047107	8,090	000000238738	SH	DEFINED	01
TRIQUINT SEMICONDUCTOR INC	89674K103	182	000000051906	SH	DEFINED	01
TYCO INTL LTD NEW	902124106	49,139	000001764431	SH	DEFINED	01
TYSON FOODS INC	902494103	3,584	000000198562	SH	DEFINED	01
UICI	902737105	4,500	000000125000	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
0	UST INC	902911106	5,815	000000138930	SH	DEFINED	01
	US BANCORP DEL	902973304	41,402	000001474460	SH	DEFINED	01
	U S G CORP	903293405	357	000000005200	SH	DEFINED	01
	USA MOBILITY INC	90341G103	962	000000035687	SH	DEFINED	01
	UNION PAC CORP	907818108	14,710	000000205162	SH	DEFINED	01
	UNISYS CORP	909214108	1,828	000000275424	SH	DEFINED	01
	UNIT CORP	909218109	292	000000005300	SH	DEFINED	01
	UNITED DOMINION REALTY TR IN	910197102	376	000000015903	SH	DEFINED	01
	UNITED PARCEL SERVICE INC	911312106	73,706	000001066207	SH	DEFINED	01
	UNITED RENTALS INC	911363109	337	000000017123	SH	DEFINED	01
	UNITED STATES STL CORP NEW	912909108	3,924	000000092672	SH	DEFINED	01
	UNITED TECHNOLOGIES CO RP	913017109	42,456	000000818997	SH	DEFINED	01
	UNITEDHEALTH GROUP INC	91324P102	54,851	000000976007	SH	DEFINED	01
	UNITRIN INC	913275103	746	000000015731	SH	DEFINED	01
	UNIVERSAL CORP VA	913456109	234	000000006042	SH	DEFINED	01
	UNIVERSAL HLTH SVCS IN C	913903100	496	000000010434	SH	DEFINED	01
	UNIVISION COMMUNICATIO NS INC	914906102	5,231	000000197201	SH	DEFINED	01
	UNUMPROVIDENT CORP	91529Y106	5,053	000000246509	SH	DEFINED	01
	URBAN OUTFITTERS INC	917047102	205	000000006980	SH	DEFINED	01
	UTSTARCOM INC	918076100	182	000000022299	SH	DEFINED	01
	V F CORP	918204108	4,580	000000079007	SH	DEFINED	01
	VALASSIS COMMUNICATION S INC	918866104	215	000000005526	SH	DEFINED	01
	VALERO ENERGY CORP NEW	91913Y100	26,955	000000238415	SH	DEFINED	01
	VALSPAR CORP	920355104	297	000000013308	SH	DEFINED	01
	VARIAN MED SYS INC	92220P105	818	000000020718	SH	DEFINED	01
	VARIAN INC	922206107	316	000000009233	SH	DEFINED	01
	VARIAN SEMICONDUCTOR E QUIPMN	922207105	599	000000014152	SH	DEFINED	01
	VECTREN CORP	92240G101	237	000000008390	SH	DEFINED	01
	VEECO INSTRS INC DEL	922417100	172	000000010784	SH	DEFINED	01

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VERISIGN INC	92343E102	583	000000027319	SH	DEFINED	01
VERISIGN INC	92343E102	506	000000023700	SH	DEFINED	04
VERIZON COMMUNICATIONS	92343V104	69,991	000002141075	SH	DEFINED	01
VERINT SYS INC	92343X100	235	000000005743	SH	DEFINED	01
VERIZON GLOBAL FDG C ORP	92344GAN6	3,118	000005000000	PRN	DEFINED	01
VERTEX PHARMACEUTICALS INC	92532F100	207	000000009305	SH	DEFINED	01
VIACOM INC	925524100	13,194	000000397200	SH	DEFINED	01
VIACELL INC	92554J105	686,273	000001692184	SH	DEFINED	02
VISHAY INTERTECHNOLOGY INC	928298108	196	000000016442	SH	DEFINED	01
VISTEON CORP	92839U107	1,113	000000113851	SH	DEFINED	01
VODAFONE GROUP PLC NEW	92857W100	659	000000025400	SH	DEFINED	01
VORNADO RLTY TR	929042109	8,244	000000095183	SH	DEFINED	01
VULCAN MATLS CO	929160109	6,120	000000082471	SH	DEFINED	01
WFS FINL INC	92923B106	2,647	000000039400	SH	DEFINED	01
WPS RESOURCES CORP	92931B106	230	000000003991	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	929903102	61,273	000001287527	SH	DEFINED	01
WADDELL & REED FINL IN C	930059100	197	000000010191	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DCRETN	OT MAN
0	WAL MART STORES INC		931142103	96,641	000002205427	SH	DEFINED	01
	WALGREEN CO		931422109	38,059	000000875936	SH	DEFINED	01
	WARNACO GROUP INC		934390402	295	000000013500	SH	DEFINED	01
	WASHINGTON FED INC		938824109	246	000000010923	SH	DEFINED	01
	WASHINGTON MUT INC		939322103	28,142	000000717563	SH	DEFINED	01
	WASHINGTON POST CO		939640108	415	000000000518	SH	DEFINED	01
	WASTE MGMT INC DEL		94106L109	12,810	000000447780	SH	DEFINED	01
	WATERS CORP		941848103	3,866	000000092953	SH	DEFINED	01
	WATSON PHARMACEUTICALS INC		942683103	3,112	000000085028	SH	DEFINED	01
	WATTS WATER TECHNOLOGI ES INC		942749102	360	000000012500	SH	DEFINED	01
	WEBSTER FINL CORP CONN		947890109	262	000000005835	SH	DEFINED	01
	WEIGHT WATCHERS INTL I NC NEW		948626106	479	000000009300	SH	DEFINED	01
	WEINGARTEN RLTY INVS		948741103	356	000000009431	SH	DEFINED	01
	WELLCHOICE INC		949475107	3,157	000000041600	SH	DEFINED	01
	WELLPOINT INC		94973V107	38,165	000000503375	SH	DEFINED	01
	WELLS FARGO & CO NEW		949746FA4	36,557	000037000000	PRN	DEFINED	01
	WELLS FARGO & CO NEW		949746101	79,168	000001351697	SH	DEFINED	01
	WENDYS INTL INC		950590109	4,306	000000095375	SH	DEFINED	01
	WERNER ENTERPRISES INC		950755108	482	000000027887	SH	DEFINED	01
	WEST CORP		952355105	309	000000008284	SH	DEFINED	01
	WESTAR ENERGY INC		95709T100	307	000000012743	SH	DEFINED	01
	WESTCORP INC		957907108	2,927	000000049700	SH	DEFINED	01
	WESTERN DIGITAL CORP		958102105	922	000000071368	SH	DEFINED	01
	WESTERN GAS RES INC		958259103	272	000000005328	SH	DEFINED	01
	WESTWOOD ONE INC		961815107	423	000000021291	SH	DEFINED	01
	WEYERHAEUSER CO		962166104	13,356	000000194274	SH	DEFINED	01
	WHIRLPOOL CORP		963320106	6,270	000000082761	SH	DEFINED	01
	WHOLE FOODS MKT INC		966837106	949	000000007062	SH	DEFINED	01
	WILLIAMS COS INC DEL		969457100	11,077	000000442196	SH	DEFINED	01
	WILLIAMS SONOMA INC		969904101	1,023	000000026700	SH	DEFINED	01
	WILMINGTON TRUST CORP		971807102	275	000000007556	SH	DEFINED	01
	WIND RIVER SYSTEMS INC		973149107	191	000000014824	SH	DEFINED	01
	WORLD HEART CORP		980905202	40	000000038894	SH	DEFINED	01
	WORLD FUEL SVCS CORP		981475106	337	000000010400	SH	DEFINED	01
	WRIGLEY WM JR CO		982526105	10,551	000000146798	SH	DEFINED	01
	WYETH		983024AD2	7,738	000007500000	PRN	DEFINED	01
	WYETH		983024100	49,944	000001079410	SH	DEFINED	01

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WYNN RESORTS LTD	983134107	812	000000017996	SH	DEFINED	01
XM SATELLITE RADIO HLD GS INC	983759101	726	000000020243	SH	DEFINED	01
XTO ENERGY INC	98385X106	12,729	000000280887	SH	DEFINED	01
XCEL ENERGY INC	98389B100	6,207	000000316560	SH	DEFINED	01
XILINX INC	983919101	8,574	000000307896	SH	DEFINED	01
XEROX CORP	984121103	10,478	000000767624	SH	DEFINED	01
YAHOO INC	984332106	34,811	000001028705	SH	DEFINED	01
YAHOO INC	984332106	101	000000003000	SH	DEFINED	04
YANKEE CANDLE INC	984757104	208	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
0	YELLOW ROADWAY CORP		985577105	3,433	000000082906	SH		DEFINED	01
	YORK INTL CORP NEW		986670107	6,896	000000123006	SH		DEFINED	01
	YUM BRANDS INC		988498101	18,157	000000375080	SH		DEFINED	01
	ZENITH NATL INS CORP		989390109	244	000000003900	SH		DEFINED	01
	ZIMMER HLDGS INC		98956P102	16,880	000000245038	SH		DEFINED	01
	ZIONS BANCORPORATION		989701107	6,216	000000087288	SH		DEFINED	01
	ZORAN CORP		98975F101	245	000000017185	SH		DEFINED	01

-LIST OF OTHER INCLUDED MANAGERS

NHI
01 NSI
02 LONDON
04 BERMUDA
06 GANT

FORM 13F INFORMATION TABLE ENTRY TOTAL: 1111
FORM 13F INFORMATION TABLE VALUE TOTAL: 14,351,534,704