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NOMURA SECURITIES CO LTD
Form 13F-HR
May 15, 2003

OMB APPROVAL

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hours per response.....

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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, 2003

If amended report check here: Amendment Number: _____

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

Nomura Securities Co., Ltd.

Name of Institutional Investment Manager

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

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

13F File Number: 28-04979

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 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

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Authorized to Submit This Report)

New York, NY May 15, 2003

(Place and Date of Signing)

Report Type:

- 13F HOLDINGS REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 850
Form 13F Information Table Value Total: \$8,345,082
(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.
2. 28-04985	Nomura International plc
4. 28-04993	Nomura Securities (Bermuda)
1. 28-04983	Nomura Securities International, Inc.

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		03/31/2003							
NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT	
	OF CLASS		X1000	PRN AMT	PRN	CALL	DSCRETN	MAN	
DAIMLERCHRYSLER AG	ORD	D1668R123	205	000000007000	SH		DEFINED	01	
ACE LTD	ORD	G0070K103	6,096	000000210596	SH		DEFINED	01	
COOPER INDS LTD	CL A	G24182100	2,623	000000073468	SH		DEFINED	01	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5,288	000000137049	SH		DEFINED	01	
NABORS INDUSTRIES LTD	SHS	G6359F103	4,497	000000112800	SH		DEFINED	01	
NOBLE CORPORATION	SHS	G65422100	3,368	000000107205	SH		DEFINED	01	
PARTNERRE LTD	COM	G6852T105	226	000000004500	SH		DEFINED	01	
TRANSOCEAN INC	ORD	G90078109	5,672	000000277380	SH		DEFINED	01	
XL CAP LTD	CL A	G98255105	7,826	000000110577	SH		DEFINED	01	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	182	000000012620	SH		DEFINED	01	
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	3,741	000000225000	SH		DEFINED	01	
PANAMERICAN BEVERAGES INC	CL A	P74823108	1,300	000000060000	SH		DEFINED	01	
FLEXTRONICS INTL LTD	ORD	Y2573F102	256	000000029434	SH		DEFINED	01	
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	228	000000005900	SH		DEFINED	01	
A D C TELECOMMUNICATIONS	COM	000886101	1,395	000000677553	SH		DEFINED	01	
AFLAC INC	COM	001055102	12,893	000000402303	SH		DEFINED	01	
AGCO CORP	COM	001084102	275	000000017100	SH		DEFINED	01	
AES CORP	COM	00130H105	1,534	000000423815	SH		DEFINED	01	
AK STL HLDG CORP	COM	001547108	243	000000075000	SH		DEFINED	01	
AMR CORP	COM	001765106	472	000000225000	SH		DEFINED	01	
AOL TIME WARNER INC	COM	00184A105	40,868	000003763200	SH		DEFINED	01	
AT&T CORP	COM NEW	001957505	10,126	000000625122	SH		DEFINED	01	
AT&T WIRELESS SVCS INC	COM	00209A106	14,489	000002195356	SH		DEFINED	01	
AT&T WIRELESS SVCS INC	COM	00209A106	147	000000021800	SH		DEFINED	06	
ABBOTT LABS	COM	002824100	45,849	000001219089	SH		DEFINED	01	
ABERCROMBIE & FITCH CO	CL A	002896207	231	000000007700	SH		DEFINED	01	
ACCREDO HEALTH INC	COM	00437V104	776	000000031900	SH		DEFINED	01	
ADOBE SYS INC	COM	00724F101	6,234	000000202226	SH		DEFINED	01	
ADVANCEPCS	COM	00790K109	204	000000007200	SH		DEFINED	01	
ADVANCED MICRO DEVICES INC	COM	007903107	1,654	000000267695	SH		DEFINED	01	
ADVANTA CORP	CL A	007942105	122	000000017900	SH		DEFINED	01	
AETNA INC NEW	COM	00817Y108	5,784	000000117334	SH		DEFINED	01	
AFFILIATED MANAGERS GROUP	COM	008252108	224	000000005400	SH		DEFINED	01	
AGERE SYS INC	CL B	00845V209	2,520	000001680400	SH		DEFINED	01	
AGERE SYS INC	CL B	00845V209	430	000000287300	SH		DEFINED	04	
AGILENT TECHNOLOGIES INC	COM	00846U101	4,798	000000364898	SH		DEFINED	01	
AIR PRODS & CHEMS INC	COM	009158106	7,337	000000177105	SH		DEFINED	01	
AIR PRODS & CHEMS INC	COM	009158106	5,597	000000135100	SH		DEFINED	04	
AIRBORNE INC	COM	009269101	392	000000020000	SH		DEFINED	01	
ALBERTO CULVER CO	CL B CONV	013068101	2,307	000000046826	SH		DEFINED	01	
ALBERTO CULVER CO	CL B CONV	013068101	49,280	000001000000	SH		DEFINED	04	
ALBERTO CULVER CO	CL A	013068200	49,872	000001040100	SH		DEFINED	01	
ALBERTSONS INC	COM	013104104	5,658	000000300204	SH		DEFINED	01	
ALCAN INC	COM	013716105	440	000000015800	SH		DEFINED	01	
ALCOA INC	COM	013817101	12,839	000000662513	SH		DEFINED	01	
ALLEGHENY ENERGY INC	COM	017361106	608	000000097952	SH		DEFINED	01	

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INFORMATION TABLE
QUARTER ENDING
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NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT
	OF CLASS		X1000	PRN AMT	PRN	CALL	DSCRETN	MAN
0ALLEGHENY TECHNOLOGIES INC	COM	01741R102	182	000000062849	SH		DEFINED	01
ALLEN TELECOM INC	COM	018091108	1,462	000000150000	SH		DEFINED	01
ALLERGAN INC	COM	018490102	6,880	000000100868	SH		DEFINED	01

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ALLIANCE CAP MGMT HLDG L P	UNIT LTD P	01855A101	236	000000008200	SH	DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	1,227	000000153655	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	18,785	000000566354	SH	DEFINED	01
ALLTEL CORP	COM	020039103	11,499	000000256907	SH	DEFINED	01
ALTERA CORP	COM	021441100	4,418	000000326303	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	48,574	000001621320	SH	DEFINED	01
AMAZON COM INC	COM	023135106	351	000000013499	SH	DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	4,390	000000086903	SH	DEFINED	01
AMERADA HESS CORP	COM	023551104	3,758	000000084918	SH	DEFINED	01
AMEREN CORP	COM	023608102	4,881	000000125007	SH	DEFINED	01
AMERICA MOVIL S A DE C V	SPON ADR L	02364W105	707	000000052900	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	6,924	000000303043	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	34,068	000001025239	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	10,472	000000315159	SH	DEFINED	04
AMERICAN GREETINGS CORP	CL A	026375105	800	000000061132	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	100,866	000002039767	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	COM	02744M108	302	000000020900	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	2,327	000000163433	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	4,097	000000059580	SH	DEFINED	01
AMERIPATH INC	COM	03071D109	2,540	000000119600	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	4,746	000000090408	SH	DEFINED	01
AMGEN INC	NOTE	031162AE0	3,806	000005000000	SH	DEFINED	01
AMGEN INC	COM	031162100	59,544	000001034658	SH	DEFINED	01
AMGEN INC	COM	031162100	4,074	000000070000	SH	DEFINED	02
AMKOR TECHNOLOGY INC	NOTE 5.00	031652AH3	328	000000004750	SH	DEFINED	01
AMSOUTH BANCORPORATION	COM	032165102	5,619	000000282692	SH	DEFINED	01
ANADARKO PETE CORP	COM	032511107	9,393	000000206461	SH	DEFINED	01
ANALOG DEVICES INC	COM	032654105	7,845	000000285277	SH	DEFINED	01
ANDREW CORP	COM	034425108	423	000000076942	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	31,488	000000675569	SH	DEFINED	01
ANTHEM INC	COM	03674B104	7,799	000000117733	SH	DEFINED	01
AON CORP	COM	037389103	4,992	000000241424	SH	DEFINED	01
APACHE CORP	COM	037411105	7,553	000000122347	SH	DEFINED	01
APARTMENT INVT & MGMT CO	CL A	03748R101	2,885	000000079100	SH	DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	281	000000019300	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	7,282	000000145942	SH	DEFINED	01
APPLE COMPUTER INC	COM	037833100	4,494	000000317852	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	2,584	000000163243	SH	DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	771	000000236658	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	16,959	000001348112	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	5,664	000000524487	SH	DEFINED	01
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	296	000000037000	SH	DEFINED	01
ASHLAND INC	COM	044204105	1,577	000000053181	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
0ASSOCIATED BANC CORP	COM	045487105	206	000000006400	SH		DEFINED	01
AURORA FOODS INC	COM	05164B106	41	000000110100	SH		DEFINED	01
AUTODESK INC	COM	052769106	1,349	000000088430	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	15,351	000000498594	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	13,393	000000435000	SH		DEFINED	04
AUTONATION INC	COM	05329W102	3,529	000000245836	SH		DEFINED	01
AUTOZONE INC	COM	053332102	5,214	000000075898	SH		DEFINED	01
AUTOZONE INC	COM	053332102	893	000000006400	SH		DEFINED	06
AVALONBAY CMNTYS INC	COM	053484101	612	000000016600	SH		DEFINED	04
AVAYA INC	COM	053499109	592	000000290474	SH		DEFINED	01
AVERY DENNISON CORP	COM	053611109	5,191	000000088487	SH		DEFINED	01

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AVERY DENNISON CORP	COM	053611109	208	000000003500	SH	DEFINED	06
AVON PRODS INC	COM	054303102	10,464	000000183424	SH	DEFINED	01
BB&T CORP	COM	054937107	11,671	000000371355	SH	DEFINED	01
AXEDA SYSTEMS INC	COM	054959101	40	000000105072	SH	DEFINED	02
BJS WHOLESALE CLUB INC	COM	05548J106	358	000000031700	SH	DEFINED	01
BJ SVCS CO	COM	055482103	4,229	000000122990	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	3,212	000000212916	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	699	000000023200	SH	DEFINED	06
BAKER HUGHES INC	COM	057224107	7,888	000000263561	SH	DEFINED	01
BALL CORP	COM	058498106	2,466	000000044282	SH	DEFINED	01
BANDAG INC	CL A	059815308	8,339	000000276700	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	85,214	000001274904	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	301	000000004400	SH	DEFINED	06
BANK NEW YORK INC	COM	064057102	15,445	000000753438	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	31,487	000000909514	SH	DEFINED	01
BANK UTD CORP LITIGATN CONT	RIGHT 99/9	065416117	29	000000248800	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	327	000000015000	SH	DEFINED	01
BARD C R INC	COM	067383109	2,536	000000040231	SH	DEFINED	01
BARR LABS INC	COM	068306109	376	000000006600	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	1,370	000000041666	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	9,722	000000521592	SH	DEFINED	01
BAY ST BANCORP INC	COM	072611106	1,252	000000050100	SH	DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	1,308	000000240000	SH	DEFINED	01
BEA SYS INC	COM	073325102	202	000000019961	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	5,192	000000079150	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	302	000000004500	SH	DEFINED	06
BECKMAN COULTER INC	COM	075811109	282	000000008300	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	7,067	000000205206	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	8,629	000000249848	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	32,667	000001507498	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	17,327	000000799595	SH	DEFINED	04
BEMIS INC	COM	081437105	1,815	000000043155	SH	DEFINED	01
BENCHMARK ELECTRS INC	COM	08160H101	288	000000010200	SH	DEFINED	01
BEST BUY INC	DBCV 0.68	086516AD3	3,475	000000050000	PRN	DEFINED	01
BEST BUY INC	COM	086516101	6,910	000000256238	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
OBIG LOTS INC	COM	089302103	1,053	000000093612	SH	DEFINED	01
BIOGEN INC	COM	090597105	4,752	000000158634	SH	DEFINED	01
BIOMET INC	COM	090613100	6,882	000000224561	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	43,174	0000000463000	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	2,215	000000063551	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	6,063	000000142030	SH	DEFINED	01
BOEING CO	COM	097023105	17,034	000000679752	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	1,241	000000056835	SH	DEFINED	01
BORG WARNER INC	COM	099724106	449	000000009400	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	13,224	000000324448	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	32,679	000001546586	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	48,436	000002292300	SH	DEFINED	04
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	1,982	000000250000	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	2,921	000000236544	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	66	000000013665	SH	DEFINED	01
BROOKLINE BANCORP INC DEL	COM	11373M107	406	000000032500	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	917	000000011900	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	3,678	000000047833	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	1,346	000000070851	SH	DEFINED	01

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BURLINGTON NORTHN SANTA FE C	COM	12189T104	7,549	000000303195	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	386	000000007600	SH	DEFINED	06
BURLINGTON RES INC	COM	122014103	7,539	000000158022	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	300	000000006300	SH	DEFINED	06
CDW COMPUTER CTRS INC	COM	125129106	457	000000011223	SH	DEFINED	01
CIGNA CORP	COM	125509109	5,125	000000112100	SH	DEFINED	01
CIGNA CORP	COM	125509109	334	000000007300	SH	DEFINED	06
CMS ENERGY CORP	COM	125896100	495	000000112294	SH	DEFINED	01
CSX CORP	COM	126408103	4,771	000000167317	SH	DEFINED	01
CVS CORP	COM	126650100	7,945	000000333139	SH	DEFINED	01
CALPINE CORP	COM	131347106	972	000000294590	SH	DEFINED	01
CAMINUS CORP	COM	133766105	844	000000095000	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	6,939	000000330442	SH	DEFINED	01
CANADA LIFE FINL CORP	COM	135113108	6,498	000000220000	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	5,267	000000175512	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	20,561	000000360915	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	386	000000021300	SH	DEFINED	01
CARNIVAL CORP	DBC	2.00 143658AN2	4,680	000000045000	PRN	DEFINED	01
CARNIVAL CORP	NOTE	143658AS1	2,862	000005000000	SH	DEFINED	01
CARNIVAL CORP	COM	143658I02	11,058	000000458664	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	13,197	000000268237	SH	DEFINED	01
CENDANT CORP	COM	151313103	10,196	000000802837	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	1,672	000000237180	SH	DEFINED	01
CENTEX CORP	COM	152312104	2,930	000000053910	SH	DEFINED	01
CENTEX CORP	COM	152312104	241	000000004400	SH	DEFINED	06
CENTRA SOFTWARE INC	COM	15234X103	30	000000021300	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	3,067	000000111155	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
OCEPHALON INC	COM	156708109	1,126	000000028212	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	489	000000019200	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	4,982	000000180120	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	56,574	000000875083	SH	DEFINED	01
CHIRON CORP	NOTE	170040AE9	2,900	000005000000	SH	DEFINED	01
CHIRON CORP	COM	170040I09	6,180	000000164806	SH	DEFINED	01
CHUBB CORP	COM	171232101	6,400	000000144409	SH	DEFINED	01
CIENA CORP	COM	171779101	1,603	000000366995	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	4,414	000000125871	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	1,157	000000033000	SH	DEFINED	04
CINERGY CORP	COM	172474108	4,414	000000131197	SH	DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	853	000000164079	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	76,223	000005872379	SH	DEFINED	01
CINTAS CORP	COM	172908105	5,416	000000164639	SH	DEFINED	01
CITIGROUP INC	COM	172967101	139,212	000004041001	SH	DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	2,235	000000224047	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	1,893	000000143897	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	145	000000010700	SH	DEFINED	06
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	16,839	000000496444	SH	DEFINED	01
CLOROX CO DEL	COM	189054109	7,917	000000171485	SH	DEFINED	01
COCA COLA CO	COM	191216100	78,213	000001932156	SH	DEFINED	01
COCA COLA CO	COM	191216100	15,787	000000390000	SH	DEFINED	04
COCA COLA ENTERPRISES INC	COM	191219104	6,667	000000356734	SH	DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	22,838	000000419510	SH	DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	200	000000005400	SH	DEFINED	01
COMCAST CORP NEW	CL A	20030N101	53,533	000001872440	SH	DEFINED	01
COMCAST CORP NEW	CL A	20030N101	28,590	000001000000	SH	DEFINED	04

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COMCAST CORP NEW	CL A SPL	20030N200	69,365	000002523289	SH	DEFINED	01
COMERICA INC	COM	200340107	5,195	000000137158	SH	DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	313	000000015300	SH	DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	6,130	000000448815	SH	DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	4,883	000000150018	SH	DEFINED	01
COMPUWARE CORP	COM	205638109	1,040	000000306832	SH	DEFINED	01
COMPUWARE CORP	COM	205638109	123	000000033200	SH	DEFINED	06
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	1,797	000000158949	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	8,883	000000442384	SH	DEFINED	01
CONCORD EFS INC	COM	206197105	7,386	000000785798	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	28,273	000000527493	SH	DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	6,416	000000166794	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	3,682	000000132797	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	1,799	000000136363	SH	DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	738	000000060527	SH	DEFINED	01
COORS ADOLPH CO	CL B	217016104	1,449	000000029893	SH	DEFINED	01
CORNING INC	COM	219350105	5,455	000000934234	SH	DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	11,627	000000387192	SH	DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	9,009	000000300000	SH	DEFINED	04

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0COUNTRYWIDE FINANCIAL CORP	NOTE	222372AE4	4,156	000005000000	SH		DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	5,789	000000100690	SH		DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	266	000000004600	SH		DEFINED	06
COX RADIO INC	CL A	224051102	223	000000010800	SH		DEFINED	01
CRANE CO	COM	224399105	808	000000046396	SH		DEFINED	01
CREE INC	COM	225447101	1,592	000000086009	SH		DEFINED	01
CUMMINS INC	COM	231021106	834	000000033934	SH		DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	14,639	000000249400	SH		DEFINED	01
CYMER INC	COM	232572107	215	000000009120	SH		DEFINED	01
DST SYS INC DEL	COM	233326107	239	000000008800	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	5,310	000000137409	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	1,634	000000042300	SH		DEFINED	04
DANA CORP	COM	235811106	817	000000115807	SH		DEFINED	01
DANAHER CORP DEL	COM	235851102	7,810	000000118776	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	2,522	000000141311	SH		DEFINED	01
DEERE & CO	COM	244199105	7,882	000000200782	SH		DEFINED	01
DEERE & CO	COM	244199105	2,273	000000057900	SH		DEFINED	04
DELL COMPUTER CORP	COM	247025109	56,254	000002059844	SH		DEFINED	01
DELL COMPUTER CORP	COM	247025109	435	000000016000	SH		DEFINED	02
DELL COMPUTER CORP	COM	247025109	465	000000008400	SH		DEFINED	06
DELPHI CORP	COM	247126105	2,978	000000436049	SH		DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	855	000000096128	SH		DEFINED	01
DELUXE CORP	COM	248019101	2,071	000000051611	SH		DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	5,997	000000124388	SH		DEFINED	01
DEVRY INC DEL	COM	251893103	326	000000017500	SH		DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	319,280	000004000000	SH		DEFINED	01
DILLARDS INC	CL A	254067101	946	000000073291	SH		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	27,227	000001599756	SH		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	344	000000019500	SH		DEFINED	06
DOLE FOOD INC	COM	256605106	6,254	000000186800	SH		DEFINED	01
DOLLAR GEN CORP	COM	256669102	3,213	000000263160	SH		DEFINED	01
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	624	000000037500	SH		DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	458	000000023056	SH		DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	13,523	000000244232	SH		DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	1,744	000000095222	SH		DEFINED	01

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DOVER CORP	COM	260003108	3,858	000000159292	SH	DEFINED	01
DOW CHEM CO	COM	260543103	19,605	000000710095	SH	DEFINED	01
DOW CHEM CO	COM	260543103	88,247	000003196200	SH	DEFINED	04
DOW JONES & CO INC	COM	260561105	2,301	000000064936	SH	DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	2,079	000000030000	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	30,288	000000779435	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	10,106	000000695092	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	755	000000289441	SH	DEFINED	01
E M C CORP MASS	COM	268648102	12,419	000001717751	SH	DEFINED	01
E M C CORP MASS	COM	268648102	104	000000014700	SH	DEFINED	06
ENI S P A	SPONSORED	26874R108	293	000000004400	SH	DEFINED	01

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OEEOG RES INC	COM	26875P101	4,048	000000102339	SH		DEFINED	01
E TRADE GROUP INC	COM	269246104	57	000000013400	SH		DEFINED	06
EXCO RESOURCES INC	COM NEW	269279204	176	000000010000	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	1,807	000000062360	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	7,746	000000261693	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	641	000000021604	SH		DEFINED	02
EASTMAN KODAK CO	COM	277461109	755	000000012400	SH		DEFINED	06
EATON CORP	COM	278058102	4,052	000000057939	SH		DEFINED	01
EBAY INC	COM	278642103	21,554	000000252656	SH		DEFINED	01
EBAY INC	COM	278642103	17,062	000000200000	SH		DEFINED	04
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	402	000000013931	SH		DEFINED	01
ECOLAB INC	COM	278865100	5,013	000000101624	SH		DEFINED	01
EDISON INTL	COM	281020107	3,476	000000253924	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	1,463	000000213000	SH		DEFINED	01
EL PASO CORP	COM	28336L109	2,824	000000466811	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	6,985	000000119125	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	2,932	000000050000	SH		DEFINED	04
ELECTRONIC DATA SYS NEW	COM	285661104	6,534	000000371285	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	14,885	000000328239	SH		DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	253	000000015000	SH		DEFINED	01
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	156	000000011700	SH		DEFINED	06
ENERGY EAST CORP	COM	29266M109	268	000000015100	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	2,144	000000100099	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	8,331	000000173023	SH		DEFINED	01
EQUIFAX INC	COM	294429105	2,238	000000111986	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	8,165	000000320858	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2,415	000000094900	SH		DEFINED	04
EQUITY RESIDENTIAL	SH BEN INT	29476L107	5,153	000000214089	SH		DEFINED	01
ESPEED INC	CL A	296643109	2,491	000000214200	SH		DEFINED	01
EXELON CORP	COM	30161N101	13,002	000000257940	SH		DEFINED	01
EXPEDIA INC	CL A	302125109	9,634	000000186500	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	231	000000006438	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	298	000000005365	SH		DEFINED	01
EXTENDED STAY AMER INC	COM	30224P101	152	000000015100	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	183,288	000005244303	SH		DEFINED	01
F&M BANCORP MD	COM	302367107	228	000000005200	SH		DEFINED	01
FPL GROUP INC	COM	302571104	8,381	000000142235	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	4,170	000000135045	SH		DEFINED	01
FASTENAL CO	COM	311900104	618	000000021941	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	30,001	000000564999	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	21,240	000000400000	SH		DEFINED	04
FEDERAL NATL MTG ASSN	COM	313586109	50,886	000000778683	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	760	000000005700	SH		DEFINED	06

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FEDERATED DEPT STORES INC DE	COM	31410H101	4,154	000000148252	SH	DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	363	000000014300	SH	DEFINED	01
FEDEX CORP	COM	31428X106	12,875	000000233808	SH	DEFINED	01

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OFIDELITY NATL FINL INC	COM	316326107	297	000000008697	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	650	000000009400	SH		DEFINED	06
FIFTH THIRD BANCORP	COM	316773100	23,102	000000459924	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	7,770	000000154700	SH		DEFINED	04
FIRST AMERN CORP CALIF	COM	318522307	270	000000011100	SH		DEFINED	01
FIRST BELL BANCORP INC	COM	319301107	524	000000020000	SH		DEFINED	01
FIRST COLONIAL GROUP INC	COM	319734109	836	000000018582	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	21,725	000000587005	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	282	000000007700	SH		DEFINED	06
FIRST HEALTH GROUP CORP	COM	320960107	206	000000008121	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	3,885	000000097859	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	535	000000006700	SH		DEFINED	06
FISERV INC	COM	337738108	5,118	000000162596	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	7,351	000000233375	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	1,575	000000050000	SH		DEFINED	04
FLEETBOSTON FINL CORP	COM	339030108	19,534	000000818007	SH		DEFINED	01
FLORIDA EAST COAST INDS	CL B	340632207	214	000000008900	SH		DEFINED	01
FLORIDAFIRST BANCORP INC NEW	COM	343258109	324	000000015000	SH		DEFINED	01
FLUOR CORP NEW	COM	343412102	2,109	000000062625	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	10,756	000001430323	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	21,808	000002900000	SH		DEFINED	04
FORD MTR CO DEL	COM PAR \$0	345370860	82	000000011100	SH		DEFINED	06
FOREST LABS INC	COM	345838106	15,279	000000283106	SH		DEFINED	01
FOREST LABS INC	COM	345838106	583	000000005300	SH		DEFINED	06
FORTUNE BRANDS INC	COM	349631101	5,367	000000125214	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	218	000000008200	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	6,602	000000200627	SH		DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	2,053	000000120424	SH		DEFINED	01
GATX CORP	COM	361448103	217	000000015000	SH		DEFINED	01
GANNETT INC	COM	364730101	14,677	000000208393	SH		DEFINED	01
GAP INC DEL	COM	364760108	10,071	000000695075	SH		DEFINED	01
GATEWAY INC	COM	367626108	596	000000252566	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	304	000000008700	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	262	000000003700	SH		DEFINED	06
GENERAL DYNAMICS CORP	COM	369550108	9,267	000000168292	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	197,886	000007760268	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	510	000000020000	SH		DEFINED	04
GENERAL MLS INC	COM	370334104	13,123	000000288111	SH		DEFINED	01
GENERAL MTRS CORP	COM	370442105	16,598	000000493696	SH		DEFINED	01
GENUINE PARTS CO	COM	372460105	4,152	000000136115	SH		DEFINED	01
GENZYME CORP	COM GENL D	372917104	6,606	000000181262	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	3,045	000000219096	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	426	000000010147	SH		DEFINED	01
GILLETTE CO	COM	375766102	25,180	000000813840	SH		DEFINED	01
GLOBAL MARINE INC	DBC V	379352AN7	20,025	000036000000	SH		DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	8,625	000000119909	SH		DEFINED	01

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OGOLDMAN SACHS GROUP INC	COM	38141G104	25,170	000000369726	SH		DEFINED	01
GOODRICH CORP	COM	382388106	1,550	000000110272	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	706	000000136614	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	3,259	000000075975	SH		DEFINED	01
GRANITE BROADCASTING CORP	COM	387241102	158	000000100000	SH		DEFINED	01
GRAY TELEVISION INC	CL A	389375205	798	000000075300	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	868	000000039126	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	585	000000006500	SH		DEFINED	06
GROUP 1 AUTOMOTIVE INC	COM	398905109	342	000000016000	SH		DEFINED	01
GTECH HLDGS CORP	COM	400518106	201	000000006200	SH		DEFINED	06
GUCCI GROUP N V	COM NY REG	401566104	972	000000010200	SH		DEFINED	01
GUIDANT CORP	COM	401698105	8,660	000000239240	SH		DEFINED	01
GUIDANT CORP	COM	401698105	409	000000005500	SH		DEFINED	06
HCA INC	COM	404119109	16,898	000000408564	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	7,850	000000378710	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	20,730	000001000000	SH		DEFINED	04
HANCOCK JOHN FINL SVCS INC	COM	41014S106	6,237	000000224548	SH		DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	566	000000010100	SH		DEFINED	06
HARLEY DAVIDSON INC	COM	412822108	9,720	000000244780	SH		DEFINED	01
HARMAN INTL INDS INC	COM	413086109	333	000000005700	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	3,245	000000090922	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	286	000000007900	SH		DEFINED	06
HARRIS CORP DEL	COM	413875105	297	000000010700	SH		DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	7,627	000000216145	SH		DEFINED	01
HASBRO INC	COM	418056107	2,833	000000203962	SH		DEFINED	01
HEALTHSOUTH CORP	COM	421924101	16	000000195544	SH		DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3,534	000000186023	SH		DEFINED	01
HEALTH NET INC	COM	42222G108	580	000000010800	SH		DEFINED	06
HEINZ H J CO	COM	423074103	8,448	000000289337	SH		DEFINED	01
HEINZ H J CO	COM	423074103	2,487	000000085200	SH		DEFINED	04
HERCULES INC	COM	427056106	740	000000085117	SH		DEFINED	01
HERSHEY FOODS CORP	COM	427866108	6,648	000000106108	SH		DEFINED	01
HEWLETT PACKARD CO	COM	428236103	37,294	000002398364	SH		DEFINED	01
HEWLETT PACKARD CO	COM	428236103	54,425	000003500000	SH		DEFINED	04
HILTON HOTELS CORP	COM	432848109	3,536	000000304581	SH		DEFINED	01
HISPANIC BROADCASTING CORP	CL A	43357B104	2,214	000000107200	SH		DEFINED	01
HOME DEPOT INC	COM	437076102	45,697	000001875922	SH		DEFINED	01
HONEYWELL INTL INC	COM	438516106	14,277	000000668424	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	19,571	000000692050	SH		DEFINED	01
HUBBELL INC	CL A	443510102	8,441	000000278700	SH		DEFINED	01
HUMANA INC	COM	444859102	1,213	000000126457	SH		DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	3,557	000000191384	SH		DEFINED	01
IDT CORP	COM	448947101	808	000000054000	SH		DEFINED	01
IDT CORP	COM	448947101	2,314	000000154500	SH		DEFINED	04
IDT CORP	CL B	448947309	556	000000036900	SH		DEFINED	01
IDT CORP	CL B	448947309	686	000000045500	SH		DEFINED	04

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OIDEC PHARMACEUTICALS CORP	COM	449370105	333	000000009749	SH		DEFINED	01
IMS HEALTH INC	COM	449934108	3,305	000000211750	SH		DEFINED	01
ITT INDS INC IND	COM	450911102	4,131	000000077356	SH		DEFINED	01
IDEXX LABS INC	COM	45168D104	220	000000006300	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	13,996	000000240689	SH		DEFINED	01

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ILLINOIS TOOL WKS INC	COM	452308109	3,890	000000066900	SH	DEFINED	04
INCO LTD	COM	453258402	718	000000038600	SH	DEFINED	01
INGRAM MICRO INC	CL A	457153104	172	000000015600	SH	DEFINED	01
INSIGNIA FINL GROUP INC NEW	COM	45767A105	1,203	000000110000	SH	DEFINED	01
INTEL CORP	COM	458140100	90,227	000005542233	SH	DEFINED	01
INTEL CORP	COM	458140100	2,442	000000150000	SH	DEFINED	04
INTEL CORP	COM	458140100	692	000000020100	SH	DEFINED	06
INTERNATIONAL BUSINESS MACHS	COM	459200101	103,434	000001318808	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	7,843	000000100000	SH	DEFINED	04
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2,404	000000077336	SH	DEFINED	01
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	603	000000019400	SH	DEFINED	04
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5,716	000000069804	SH	DEFINED	01
INTL PAPER CO	COM	460146103	12,613	000000373170	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	14,036	000000484000	SH	DEFINED	01
INTERNET ARCHITECTURE HOLDR	DEPOSTRY R	46060A107	387	000000015000	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	2,795	000000300546	SH	DEFINED	01
INTROGEN THERAPEUTICS INC	COM	46119F107	1,790	000000890581	SH	DEFINED	02
INTUIT	COM	461202103	6,531	000000175580	SH	DEFINED	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3,162	000000226400	SH	DEFINED	01
INVESTORS FINL SERVICES CORP	COM	461915100	214	000000008800	SH	DEFINED	01
ISHARES INC	MSCI JAPAN	464286848	109	000000017000	SH	DEFINED	02
ISHARES TR	RUSSELL 20	464287655	338	000000004700	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	3,367	000001181464	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	37,073	000001563629	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	2,703	000000154463	SH	DEFINED	01
JANUS CAP GROUP INC	COM	47102X105	2,029	000000178187	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	4,303	000000111836	SH	DEFINED	01
JO-ANN STORES INC	CL B NON V	47758P208	4,777	000000264700	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	135,855	000002347594	SH	DEFINED	01
JOHNSON CTLS INC	COM	478366107	5,219	000000072048	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	3,451	000000125835	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	105	000000012942	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	5,802	000000161453	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL B CONV	482740107	1,132	000000062500	SH	DEFINED	01
KB HOME	COM	48666K109	1,755	000000038617	SH	DEFINED	01
KB HOME	COM	48666K109	598	000000006500	SH	DEFINED	06
KELLOGG CO	COM	487836108	9,764	000000318585	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	3,530	000000086925	SH	DEFINED	01
KEYCORP NEW	COM	493267108	7,529	000000333749	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	3,931	000000121908	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	18,677	000000410862	SH	DEFINED	01

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OKINDER MORGAN INC KANS	COM	49455P101	4,496	000000099928	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	2,734	000000229224	SH		DEFINED	01
KNIGHT RIDDER INC	COM	499040103	4,264	000000072904	SH		DEFINED	01
KOHL'S CORP	COM	500255104	14,868	000000262781	SH		DEFINED	01
KROGER CO	COM	501044101	7,849	000000596892	SH		DEFINED	01
LSI LOGIC CORP	COM	502161102	1,309	000000289814	SH		DEFINED	01
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	21,621	000030833000	SH		DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	239	000000008169	SH		DEFINED	01
LEAR CORP	COM	521865105	1,859	000000052600	SH		DEFINED	01
LEGGETT & PLATT INC	COM	524660107	2,961	000000161991	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	10,915	000000189016	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	2,598	000000045000	SH		DEFINED	04
LEXMARK INTL NEW	CL A	529771107	6,590	000000098437	SH		DEFINED	01

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LEXMARK INTL NEW	CL A	529771107	379	000000002800	SH	DEFINED	06
LIBERTY MEDIA CORP NEW	COM SER A	530718105	973	000000100000	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	55,642	000000973619	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	5,394	000000419121	SH	DEFINED	01
LINCARE HLDGS INC	COM	532791100	210	000000006870	SH	DEFINED	01
LINCOLN NATL CORP IND	COM	534187109	4,264	000000152288	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	8,296	000000268760	SH	DEFINED	01
LINENS N THINGS INC	COM	535679104	587	000000028900	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	2,574	000000083265	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	16,887	000000355153	SH	DEFINED	01
LOEWS CORP	COM	540424108	5,904	000000148216	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	646	000000081501	SH	DEFINED	01
LOWES COS INC	COM	548661107	28,868	000000707205	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	4,480	000003048241	SH	DEFINED	01
MBIA INC	COM	55262C100	4,489	000000116191	SH	DEFINED	01
MBIA INC	COM	55262C100	3,098	000000080200	SH	DEFINED	04
MBNA CORP	COM	55262L100	15,045	000000999674	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	3,283	000000083601	SH	DEFINED	01
MGM MIRAGE	COM	552953101	222	000000007600	SH	DEFINED	01
MKS INSTRUMENT INC	COM	55306N104	137	000000011034	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	1,443	000000075087	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	6,021	000000251202	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	211	000000008800	SH	DEFINED	06
MARSH & MCLENNAN COS INC	COM	571748102	17,967	000000421484	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	55,105	000001292646	SH	DEFINED	04
MARSHALL & ILSLEY CORP	COM	571834100	4,349	000000170164	SH	DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	5,948	000000187012	SH	DEFINED	01
MARTHA STEWART LIVING OMNIME	CL A	573083102	162	000000019800	SH	DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	328	000000011900	SH	DEFINED	01
MASCO CORP	COM	574599106	7,139	000000383446	SH	DEFINED	01
MASCO CORP	COM	574599106	4,561	000000244980	SH	DEFINED	04
MATTEL INC	COM	577081102	7,678	000000341267	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	9,979	000000276294	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
OMAY DEPT STORES CO	COM	577778103	4,913	000000247050	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	220	000000011000	SH	DEFINED	06
MAYTAG CORP	COM	578592107	1,256	000000066017	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	2,833	000000117383	SH	DEFINED	01
MCDATA CORP	CL B	580031102	2,561	000000294389	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	144	000000049691	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	14,498	000001002670	SH	DEFINED	01
MCGRAW HILL COS INC	COM	580645109	8,653	000000155658	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	6,129	000000245870	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	3,758	000000164987	SH	DEFINED	01
MEDIMMUNE INC	COM	584699102	6,898	000000210142	SH	DEFINED	01
MEDTRONIC INC	DBCV 1.25	585055AB2	5,212	000000050000	PRN	DEFINED	01
MEDTRONIC INC	COM	585055106	43,015	000000953355	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	28,936	000000641317	SH	DEFINED	04
MELLON FINL CORP	COM	58551A108	7,329	000000344770	SH	DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	421	000000012411	SH	DEFINED	01
MERCK & CO INC	COM	589331107	108,651	000001983412	SH	DEFINED	01
MERCK & CO INC	COM	589331107	13,695	000000250000	SH	DEFINED	04
MERCURY INTERACTIVE CORP	COM	589405109	2,133	000000071887	SH	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	398	000000006300	SH	DEFINED	06
MEREDITH CORP	COM	589433101	1,507	000000039474	SH	DEFINED	01

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MERRILL LYNCH & CO INC	NOTE	590188A65	5,312	000010000000	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	23,849	000000673723	SH	DEFINED	01
METLIFE INC	COM	59156R108	14,548	000000551484	SH	DEFINED	01
METLIFE INC	COM	59156R108	672	000000012500	SH	DEFINED	06
METROPOLITAN FINL CORP	COM	59189N108	378	000000077100	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	540	000000021600	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	207,131	000008555612	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	683	000000034344	SH	DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	3,854	000000473547	SH	DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	182	000000023257	SH	DEFINED	01
MILLER HERMAN INC	COM	600544100	243	000000015100	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	1,380	000000042216	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL B	604567206	1,267	000000745547	SH	DEFINED	01
MIRANT CORP	COM	604675108	503	000000314787	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	311	000000006500	SH	DEFINED	01
MOLEX INC	COM	608554101	3,325	000000154841	SH	DEFINED	01
MOLEX INC	CL A	608554200	6,138	000000333587	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	3,341	000000203737	SH	DEFINED	01
MOODYS CORP	COM	615369105	5,453	000000117968	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	32,377	000000844257	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	60,907	000001588199	SH	DEFINED	04
MOTOROLA INC	COM	620076109	14,812	000001793299	SH	DEFINED	01
MULTEX COM INC	COM	625367107	274	000000037000	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	322	000000007300	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	801	000000013800	SH	DEFINED	06

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ONCR CORP NEW	COM	62886E108	1,436	000000078330	SH		DEFINED	01
NABORS INDS INC	DBC	629568AF3	3,892	000006000000	SH		DEFINED	01
NAM TAI ELECTRS INC	COM PAR \$0	629865205	377	000000015000	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	285	000000011326	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	13,361	000000479783	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	212	000000007600	SH		DEFINED	06
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2,422	000000142191	SH		DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	1,308	000000053162	SH		DEFINED	01
NETSCREEN TECHNOLOGIES INC	COM	64117V107	295	000000017600	SH		DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	3,180	000000284270	SH		DEFINED	01
NEW CENTURY FINANCIAL CORP	COM	64352D101	848	000000027200	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	536	000000018000	SH		DEFINED	01
NEW YORK TIMES CO	CL A	650111107	5,425	000000125741	SH		DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	6,428	000000226750	SH		DEFINED	01
NEWMONT MINING CORP	COM	651639106	8,218	000000314282	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	10,964	000000818821	SH		DEFINED	01
NICOR INC	COM	654086107	1,136	000000041604	SH		DEFINED	01
NIKE INC	CL B	654106103	10,598	000000206115	SH		DEFINED	01
NISOURCE INC	COM	65473P105	3,777	000000207543	SH		DEFINED	01
NORDSTROM INC	COM	655664100	1,990	000000122861	SH		DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	5,963	000000321312	SH		DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	4,104	000000139374	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	5,282	000000173489	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	12,634	000000147251	SH		DEFINED	01
NOVELL INC	COM	670006105	617	000000287014	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	3,791	000000139023	SH		DEFINED	01
NUCOR CORP	COM	670346105	2,787	000000073019	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	1,697	000000131822	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	9,327	000000311340	SH		DEFINED	01

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OCCIDENTAL PETE CORP DEL	COM	674599105	785	000000013200	SH	DEFINED	06
OCEAN ENERGY INC DEL	COM	67481E106	2,040	000000102000	SH	DEFINED	01
OFFICE DEPOT INC	COM	676220106	3,222	000000272391	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	369	000000013800	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	473	000000008800	SH	DEFINED	06
OMNICOM GROUP INC	COM	681919106	7,939	000000146575	SH	DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	31	000000025000	SH	DEFINED	01
ORACLE CORP	COM	68389X105	46,683	000004302994	SH	DEFINED	01
ORACLE CORP	COM	68389X105	2,169	000000200000	SH	DEFINED	04
OPTION CARE INC	COM	683948103	84	000000010000	SH	DEFINED	01
OREGON STL MLS INC	COM	686079104	254	000000108100	SH	DEFINED	01
OSHKOSH B GOSH INC	CL A	688222207	543	000000020921	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	254	000000028100	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	537	000000017700	SH	DEFINED	01
P & O PRINCESS CRUISES PLC	ADR	693070104	4,867	000000182500	SH	DEFINED	01
PG&E CORP	COM	69331C108	4,272	000000317645	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	780	000000131190	SH	DEFINED	01

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OPNC FINL SVCS GROUP INC	COM	693475105	9,380	000000221341	SH		DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	7,204	000000170000	SH		DEFINED	04
PPG INDS INC	COM	693506107	6,312	000000140018	SH		DEFINED	01
PPL CORP	COM	69351T106	4,568	000000128279	SH		DEFINED	01
PACCAR INC	COM	693718108	4,884	000000097171	SH		DEFINED	01
PACTIV CORP	COM	695257105	2,760	000000136008	SH		DEFINED	01
PALL CORP	COM	696429307	1,916	000000095836	SH		DEFINED	01
PANAMSAT CORP NEW	COM	697933109	159	000000011321	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	444	000000204644	SH		DEFINED	01
PARKER DRILLING CO	COM	701081101	355	000000150000	SH		DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	3,725	000000096157	SH		DEFINED	01
PAYCHEX INC	COM	704326107	8,568	000000311925	SH		DEFINED	01
PENNEY J C INC	COM	708160106	4,570	000000232714	SH		DEFINED	01
PENNEY J C INC	COM	708160106	313	000000015800	SH		DEFINED	06
PEOPLES ENERGY CORP	COM	711030106	995	000000027826	SH		DEFINED	01
PEOPLESOFT INC	COM	712713106	4,158	000000271801	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	5,362	000000299081	SH		DEFINED	01
PEPSICO INC	COM	713448108	53,864	000001346612	SH		DEFINED	01
PERFORMANCE FOOD GROUP CO	COM	713755106	370	000000012100	SH		DEFINED	01
PERKINELMER INC	COM	714046109	875	000000098462	SH		DEFINED	01
PETSMART INC	COM	716768106	368	000000029223	SH		DEFINED	01
PFIZER INC	COM	717081103	150,459	000004828598	SH		DEFINED	01
PFIZER INC	COM	717081103	20,254	000000650000	SH		DEFINED	04
PHARMACEUTICAL PROD DEV INC	COM	717124101	204	000000007600	SH		DEFINED	01
PHARMACIA CORP	COM	71713U102	68,182	000001574660	SH		DEFINED	01
PHARMACIA CORP	COM	71713U102	22,138	000000506200	SH		DEFINED	02
PHELPS DODGE CORP	COM	717265102	2,367	000000072882	SH		DEFINED	01
PHOENIX COS INC NEW	COM	71902E109	2,541	000000351000	SH		DEFINED	01
PILGRIMS PRIDE CORP	CL A	721467207	164	000000029800	SH		DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	2,384	000000071745	SH		DEFINED	01
PITNEY BOWES INC	COM	724479100	6,640	000000208045	SH		DEFINED	01
PIXELWORKS INC	COM	72581M107	254	000000046700	SH		DEFINED	01
PIXAR	COM	725811103	332	000000006151	SH		DEFINED	01
PLAINS EXPL & PRODTN CO L P	COM	726505100	862	000000104500	SH		DEFINED	01
PLAYTEX PRODS INC	COM	72813P100	162	000000020100	SH		DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	3,110	000000144071	SH		DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	467	000000020400	SH		DEFINED	01

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POWER-ONE INC	COM	739308104	274	000000062292	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	7,102	000000126041	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	2,641	000000097416	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	7,271	000000267916	SH	DEFINED	01
PROBUSINESS SERVICES INC	COM	742674104	499	000000037500	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	93,115	000001045655	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	274	000000003100	SH	DEFINED	06
PROGRESS ENERGY INC	COM	743263105	7,311	000000186758	SH	DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	10,066	000000169721	SH	DEFINED	01

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OPROVIDENT FINL SVCS INC	COM	74386T105	442	000000028000	SH		DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	1,477	000000225268	SH		DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	12,905	000000441215	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	6,422	000000175041	SH		DEFINED	01
PULTE HOMES INC	COM	745867101	2,488	000000049613	SH		DEFINED	01
QLOGIC CORP	COM	747277101	2,931	000000078935	SH		DEFINED	01
QLOGIC CORP	COM	747277101	450	000000005900	SH		DEFINED	06
QUALCOMM INC	COM	747525103	23,926	000000664630	SH		DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	4,892	000000081961	SH		DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM	748767100	1,384	000000113872	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	4,611	000001321308	SH		DEFINED	01
RPM INTL INC	COM	749685103	712	000000067900	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	74	000000012421	SH		DEFINED	01
RADIO ONE INC	CL A	75040P108	13,000	000000981937	SH		DEFINED	01
RADIOSHACK CORP	COM	750438103	2,926	000000131278	SH		DEFINED	01
RADIOSHACK CORP	COM	750438103	1,783	000000080000	SH		DEFINED	04
RAYTHEON CO	COM NEW	755111507	8,974	000000316340	SH		DEFINED	01
READERS DIGEST ASSN INC	COM	755267101	334	000000032800	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	1,544	000000047020	SH		DEFINED	01
REGIONS FINL CORP	COM	758940100	5,584	000000172351	SH		DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	38,016	000000400000	SH		DEFINED	01
RESMED INC	COM	761152107	287	000000009000	SH		DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2,133	000000066127	SH		DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1,904	000000143066	SH		DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	3,512	000000169698	SH		DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	2,643	000000143910	SH		DEFINED	01
ROGERS COMMUNICATIONS INC	CL B	775109200	106	000000010000	SH		DEFINED	01
ROHM & HAAS CO	COM	775371107	5,244	000000176124	SH		DEFINED	01
ROSS STORES INC	COM	778296103	337	000000009358	SH		DEFINED	01
ROWAN COS INC	COM	779382100	1,482	000000075404	SH		DEFINED	01
RYDER SYS INC	COM	783549108	1,399	000000068220	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	52,540	000002619181	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	2,808	000000140000	SH		DEFINED	04
SEI INVESTMENTS CO	COM	784117103	2,790	000000106500	SH		DEFINED	01
SLM CORP	COM	78442P106	13,351	000000120373	SH		DEFINED	01
SPDR TR	UNIT SER 1	78462F103	90,197	000001064406	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	1,769	000000111207	SH		DEFINED	01
SAFECO CORP	COM	786429100	3,766	000000107703	SH		DEFINED	01
SAFeway INC	COM NEW	786514208	7,445	000000393292	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	6,746	000000138384	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	5,612	000000176503	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	1,745	000000054900	SH		DEFINED	04
SANMINA SCI CORP	COM	800907107	1,718	000000425400	SH		DEFINED	01
SARA LEE CORP	COM	803111103	11,941	000000638609	SH		DEFINED	01
SARA LEE CORP	COM	803111103	299	000000016000	SH		DEFINED	06

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OSCHERING PLOUGH CORP	COM	806605101	20,549	000001152541	SH		DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	4,814	000000270000	SH		DEFINED	04
SCHLUMBERGER LTD	COM	806857108	17,270	000000454359	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	7,560	000001047197	SH		DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	1,647	000000119934	SH		DEFINED	01
SCIOS INC	COM	808905103	6,873	000000156000	SH		DEFINED	01
SCIOS INC	COM	808905103	1,004	000000022800	SH		DEFINED	02
SCRIPPS E W CO OHIO	CL A	811054204	242	000000003200	SH		DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	2,625	000000065423	SH		DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	6,076	000000251628	SH		DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-EN	81369Y506	89,280	000004000000	SH		DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-FI	81369Y605	83,040	000004000000	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	4,265	000000170907	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	1,163	000000046600	SH		DEFINED	04
SEMPRA ENERGY	COM	816851109	523	000000010500	SH		DEFINED	06
SERONO S A	SPONSORED	81752M101	128	000000010700	SH		DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	3,232	000000122316	SH		DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	413	000000007700	SH		DEFINED	06
SIEBEL SYS INC	COM	826170102	3,263	000000407458	SH		DEFINED	01
SIEMENS A G	SPONSORED	826197501	3,044	000000074000	SH		DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	2,744	000000061677	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	5,150	000000143743	SH		DEFINED	01
SINCLAIR BROADCAST GROUP INC	CL A	829226109	471	000000060000	SH		DEFINED	01
SMUCKER J M CO	COM NEW	832696405	496	000000014200	SH		DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	263	000000019778	SH		DEFINED	01
SNAP ON INC	COM	833034101	1,186	000000047921	SH		DEFINED	01
SOLECTRON CORP	NOTE	834182AK3	366	000000005904	SH		DEFINED	01
SOLECTRON CORP	COM	834182107	1,944	000000643938	SH		DEFINED	01
SOLECTRON CORP	COM	834182107	71	000000023300	SH		DEFINED	06
SOUTHERN CO	COM	842587107	16,351	000000574960	SH		DEFINED	01
SOUTHTRUST CORP	COM	844730101	7,287	000000285449	SH		DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	8,669	000000603744	SH		DEFINED	01
SPRINT CORP	COM FON GR	852061100	8,200	000000697883	SH		DEFINED	01
SPRINT CORP	COM FON GR	852061100	587	000000050000	SH		DEFINED	04
SPRINT CORP	PCS COM SE	852061506	3,394	000000778662	SH		DEFINED	01
STANLEY WKS	COM	854616109	1,707	000000071195	SH		DEFINED	01
STAPLES INC	COM	855030102	7,083	000000386440	SH		DEFINED	01
STAPLES INC	COM	855030102	305	000000016500	SH		DEFINED	06
STARBUCKS CORP	COM	855244109	8,621	000000334685	SH		DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3,910	000000164368	SH		DEFINED	01
STATE STR CORP	COM	857477103	8,574	000000271079	SH		DEFINED	01
STATE STR CORP	COM	857477103	3,542	000000112000	SH		DEFINED	04
STONE ENERGY CORP	COM	861642106	228	000000006800	SH		DEFINED	01
STRYKER CORP	COM	863667101	10,935	000000159293	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	8,354	000002562737	SH		DEFINED	01
SUNCOR ENERGY INC	COM	867229106	244	000000014000	SH		DEFINED	01

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OSUNGARD DATA SYS INC	COM	867363103	4,700	000000220690	SH	DEFINED	01
SUNOCO INC	COM	86764P109	2,175	000000059493	SH	DEFINED	01
SUNTRUST BKS INC	COM	867914103	12,008	000000228087	SH	DEFINED	01
SUPERVALU INC	COM	868536103	1,879	000000121284	SH	DEFINED	01
SYBASE INC	COM	871130100	129	000000010000	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	488	000000012478	SH	DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	1,547	000000179682	SH	DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	4,341	000000242701	SH	DEFINED	01
SYSCO CORP	COM	871829107	13,662	000000537066	SH	DEFINED	01
SYSCO CORP	COM	871829107	5,469	000000215000	SH	DEFINED	04
TECO ENERGY INC	COM	872375100	1,564	000000147205	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	7,878	000000447648	SH	DEFINED	01
TMP WORLDWIDE INC	COM	872941109	996	000000092843	SH	DEFINED	01
TXU CORP	COM	873168108	4,481	000000251060	SH	DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	364	000000009200	SH	DEFINED	01
TARGET CORP	COM	87612E106	24,869	000000849961	SH	DEFINED	01
TARGET CORP	COM	87612E106	4,389	000000150000	SH	DEFINED	04
TAUBMAN CTRS INC	COM	876664103	170	000000010000	SH	DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	3,452	000000088305	SH	DEFINED	01
TEKTRONIX INC	COM	879131100	1,162	000000067765	SH	DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	1,096	000000026800	SH	DEFINED	01
TELLABS INC	COM	879664100	2,097	000000362284	SH	DEFINED	01
TEMPLE INLAND INC	COM	879868107	1,925	000000051475	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	6,897	000000413010	SH	DEFINED	01
TERADYNE INC	COM	880770102	1,660	000000142695	SH	DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	418	000000010043	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	22,326	000001363895	SH	DEFINED	01
TEXTRON INC	COM	883203101	3,832	000000139573	SH	DEFINED	01
THERMO ELECTRON CORP	COM	883556102	2,532	000000139939	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	644	000000045439	SH	DEFINED	01
3COM CORP	COM	885535104	143	000000029100	SH	DEFINED	01
3-DIMENSIONAL PHARMACEUTICAL	COM	88554W104	510	000000088840	SH	DEFINED	01
3TEC ENERGY CORP	COM NEW	88575R308	2,028	000000134700	SH	DEFINED	01
3M CO	COM	88579Y101	39,543	000000304111	SH	DEFINED	01
TIFFANY & CO NEW	COM	886547108	2,828	000000113124	SH	DEFINED	01
TOLL BROTHERS INC	COM	889478103	227	000000011800	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	3,422	000000095603	SH	DEFINED	01
TOTAL FINA ELF S A	SPONSORED	89151E109	322	000000005100	SH	DEFINED	01
TOYS R US INC	COM	892335100	1,398	000000167086	SH	DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	1,574	000000265000	SH	DEFINED	01
TRANSOCEAN SEDCO FOREX INC	DBCV 1.50	893830AD1	8,460	000000090000	PRN	DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	25,482	000001806015	SH	DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	158	000000011100	SH	DEFINED	06
TRIBUNE CO NEW	COM	896047107	10,813	000000240257	SH	DEFINED	01
TRIBUNE CO NEW	COM	896047107	439	000000004800	SH	DEFINED	06
TRICO MARINE SERVICES INC	COM	896106101	374	000000144700	SH	DEFINED	01

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OTRITON PCS HLDGS INC	CL A	89677M106	440	000000200000	SH	DEFINED	01
TRIZEC PROPERTIES INC	COM	89687P107	5,015	000000590000	SH	DEFINED	04
TUPPERWARE CORP	COM	899896104	635	000000045965	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	20,006	000001555707	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	3,922	000000305000	SH	DEFINED	04
UST INC	COM	902911106	4,627	000000167660	SH	DEFINED	01
US BANCORP DEL	COM NEW	902973304	28,586	000001506134	SH	DEFINED	01

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US BANCORP DEL	COM NEW	902973304	31,603	000001665100	SH	DEFINED	04
USA INTERACTIVE	COM	902984103	688	000000025718	SH	DEFINED	01
UNION PAC CORP	COM	907818108	11,068	000000201241	SH	DEFINED	01
UNION PLANTERS CORP	COM	908068109	4,201	000000159823	SH	DEFINED	01
UNISYS CORP	COM	909214108	2,354	000000254224	SH	DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	50,045	000000877986	SH	DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	944	000000096130	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	24,494	000000423927	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	22,107	000000241167	SH	DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	419	000000010300	SH	DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	4,413	000000180059	SH	DEFINED	01
UNOCAL CORP	COM	915289102	6,046	000000229803	SH	DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	1,894	000000193312	SH	DEFINED	01
UTSTARCOM INC	COM	918076100	229	000000011500	SH	DEFINED	01
UTSTARCOM INC	COM	918076100	379	000000009400	SH	DEFINED	06
V F CORP	COM	918204108	3,186	000000084671	SH	DEFINED	01
V F CORP	COM	918204108	495	000000006600	SH	DEFINED	06
VARIAN MED SYS INC	COM	92220P105	215	000000004000	SH	DEFINED	01
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	276	000000013600	SH	DEFINED	01
VERISIGN INC	COM	92343E102	102	000000011713	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	83,053	000002349466	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	5,302	000000150000	SH	DEFINED	04
VERITAS SOFTWARE CO	COM	923436109	6,058	000000344417	SH	DEFINED	01
VIAD CORP	COM	92552R109	364	000000017000	SH	DEFINED	01
VIACOM INC	CL A	925524100	19,319	000000529300	SH	DEFINED	01
VIACOM INC	CL B	925524308	50,691	000001388044	SH	DEFINED	01
VISTEON CORP	COM	92839U107	597	000000100560	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	2,670	000000088337	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	36,297	000001065394	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	178,989	000003440123	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	114,466	000002200000	SH	DEFINED	04
WALGREEN CO	COM	931422109	23,548	000000798790	SH	DEFINED	01
WALLACE COMPUTER SERVICES IN	COM	932270101	2,528	000000101500	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	27,207	000000771403	SH	DEFINED	01
WASHINGTON POST CO	CL B	939640108	272	000000000400	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	10,022	000000473190	SH	DEFINED	01
WATERS CORP	COM	941848103	2,246	000000106151	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	3,189	000000110847	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	8,928	000000116336	SH	DEFINED	01

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OWELLS FARGO & CO NEW	COM	949746101	59,409	000001320501	SH		DEFINED	01
WENDYS INTL INC	COM	950590109	2,474	000000089936	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	365	000000011700	SH		DEFINED	01
WEYERHAEUSER CO	COM	962166104	8,339	000000174355	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	2,605	000000053139	SH		DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	260	000000004687	SH		DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	1,844	000000402676	SH		DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	320	000000014700	SH		DEFINED	01
WILTEL COMMUNICATNS GROUP IN	COM	972487102	252	000000020000	SH		DEFINED	01
WINN DIXIE STORES INC	COM	974280109	1,624	000000122847	SH		DEFINED	01
WORTHINGTON INDS INC	COM	981811102	895	000000075036	SH		DEFINED	01
WRIGLEY WM JR CO	COM	982526105	9,916	000000175514	SH		DEFINED	01
WYETH	COM	983024100	39,074	000001033166	SH		DEFINED	01
XL CAP LTD	DBCV	98372PAB4	3,150	000005000000	SH		DEFINED	01
XCEL ENERGY INC	COM	98389B100	3,980	000000310743	SH		DEFINED	01

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XILINX INC	COM	983919101	6,704	000000286403	SH	DEFINED	01
XEROX CORP	COM	984121103	4,985	000000573066	SH	DEFINED	01
YAHOO INC	COM	984332106	11,418	000000475374	SH	DEFINED	01
YORK INTL CORP NEW	COM	986670107	312	000000014900	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	5,844	000000240231	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	7,392	000000152011	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	3,087	000000072164	SH	DEFINED	01