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NOMURA HOLDINGS INC
Form 13F-HR
May 16, 2005

OMB APPROVAL

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended March 31, 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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- 2. 28-04985 Nomura International plc
- 4. 28-04993 Nomura Securities (Bermuda)
- 1. 28-04983 Nomura Securities International, Inc.

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DISCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| ODAIMLERCHRYSLER AG | ORD | D1668R123 | 500 | 000000011200 | SH | | DEFINED | 01 |
| ACE LTD | ORD | G0070K103 | 12,431 | 000000301219 | SH | | DEFINED | 01 |
| APEX SILVER MINES LTD | ORD | G04074103 | 2,162 | 000000135000 | SH | | DEFINED | 01 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 449 | 000000018600 | SH | | DEFINED | 01 |
| BUNGE LIMITED | COM | G16962105 | 1,384 | 000000025700 | SH | | DEFINED | 01 |
| COOPER INDS LTD | CL A | G24182100 | 6,577 | 000000091961 | SH | | DEFINED | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 212 | 000000002500 | SH | | DEFINED | 01 |
| GARMIN LTD | ORD | G37260109 | 1,571 | 000000033920 | SH | | DEFINED | 01 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 592 | 000000016000 | SH | | DEFINED | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 13,245 | 000000166299 | SH | | DEFINED | 01 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 673 | 000000017570 | SH | | DEFINED | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 7,957 | 000000134559 | SH | | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 7,402 | 000000131693 | SH | | DEFINED | 01 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 2,970 | 000000100000 | SH | | DEFINED | 01 |
| PRIMUS GUARANTY LTD | SHS | G72457107 | 1,954 | 000000150000 | SH | | DEFINED | 01 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 828 | 000000070800 | SH | | DEFINED | 01 |
| TRANSOCEAN INC | ORD | G90078109 | 15,472 | 000000300661 | SH | | DEFINED | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 840 | 000000014500 | SH | | DEFINED | 01 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 387 | 000000010500 | SH | | DEFINED | 01 |
| XL CAP LTD | CL A | G98255105 | 10,424 | 000000144048 | SH | | DEFINED | 01 |
| UBS AG | NAMEN AKT | H8920M855 | 633 | 000000007500 | SH | | DEFINED | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 452 | 000000020810 | SH | | DEFINED | 01 |
| GILAT SATELLITE NETWORKS LTD | SHS NEW | M51474118 | 2,362 | 000000364608 | SH | | DEFINED | 01 |
| TECNOMATIX TECHNOLOGIES LTD | ORD | M8743P105 | 2,716 | 000000160000 | SH | | DEFINED | 01 |
| VERISITY LTD | ORD | M97385112 | 1,197 | 000000100478 | SH | | DEFINED | 01 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1,347 | 000000111944 | SH | | DEFINED | 01 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 1,595 | 000000801940 | SH | | DEFINED | 01 |
| AFLAC INC | COM | 001055102 | 18,151 | 000000487151 | SH | | DEFINED | 01 |
| AES CORP | COM | 00130H105 | 9,914 | 000000605311 | SH | | DEFINED | 01 |
| AK STL HLDG CORP | COM | 001547108 | 216 | 000000019574 | SH | | DEFINED | 01 |
| AMB PROPERTY CORP | COM | 00163T109 | 495 | 000000013100 | SH | | DEFINED | 01 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 484 | 000000028027 | SH | | DEFINED | 01 |
| AT&T CORP | COM NEW | 001957505 | 18,395 | 000000981083 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 68,450 | 000001468273 | SH | | DEFINED | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 492 | 000000008600 | SH | | DEFINED | 01 |
| ABGENIX INC | COM | 00339B107 | 151 | 000000021711 | SH | | DEFINED | 01 |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 361 | 000000009983 | SH | | DEFINED | 01 |
| ACCREDO HEALTH INC | COM | 00437V104 | 4,441 | 000000100000 | SH | | DEFINED | 01 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 943 | 000000063719 | SH | | DEFINED | 01 |

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|------------------------------|----------|------|-----------|--------|--------------|-----|---------|----|
| ACTUANT CORP | SDCV | 2.00 | 00508XAB0 | 1,290 | 000000010000 | PRN | DEFINED | 01 |
| ACTUANT CORP | CL A NEW | | 00508X203 | 319 | 000000007112 | SH | DEFINED | 01 |
| ADAPTEC INC | COM | | 00651F108 | 73 | 000000015370 | SH | DEFINED | 01 |
| ADOBE SYS INC | COM | | 00724F101 | 15,998 | 000000238185 | SH | DEFINED | 01 |
| ADVANCE AUTO PARTS INC | COM | | 00751Y106 | 494 | 000000009800 | SH | DEFINED | 01 |
| ADVANCED DIGITAL INFORMATION | COM | | 007525108 | 88 | 000000010825 | SH | DEFINED | 01 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 915 | 000000025286 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| 0ADVANCED MICRO DEVICES INC | COM | 007903107 | 6,028 | 000000373984 | SH | | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 241 | 000000015000 | SH | | DEFINED | 04 |
| AETNA INC NEW | COM | 00817Y108 | 21,056 | 000000280946 | SH | | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 6,565 | 000000123313 | SH | | DEFINED | 01 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 427 | 000000006896 | SH | | DEFINED | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 244 | 000000005700 | SH | | DEFINED | 01 |
| AGERE SYS INC | CL A | 00845V100 | 143 | 000000100000 | SH | | DEFINED | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 9,515 | 000000428629 | SH | | DEFINED | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 154 | 000000010600 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 13,455 | 000000212608 | SH | | DEFINED | 01 |
| AIRGAS INC | COM | 009363102 | 776 | 000000032484 | SH | | DEFINED | 01 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 171 | 000000018980 | SH | | DEFINED | 01 |
| ALAMOSA HLDGS INC | COM | 011589108 | 327 | 000000028049 | SH | | DEFINED | 01 |
| ALBEMARLE CORP | COM | 012653101 | 512 | 000000014084 | SH | | DEFINED | 01 |
| ALBERTO CULVER CO | COM | 013068101 | 5,014 | 000000104774 | SH | | DEFINED | 01 |
| ALBERTSONS INC | COM | 013104104 | 8,228 | 000000398473 | SH | | DEFINED | 01 |
| ALCAN INC | COM | 013716105 | 690 | 000000018200 | SH | | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 26,278 | 000000864713 | SH | | DEFINED | 01 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 459 | 000000011165 | SH | | DEFINED | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2,779 | 000000134513 | SH | | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 2,112 | 000000087612 | SH | | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 9,463 | 000000136220 | SH | | DEFINED | 01 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 115 | 000000012014 | SH | | DEFINED | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 565 | 000000021100 | SH | | DEFINED | 01 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 271 | 000000010400 | SH | | DEFINED | 01 |
| ALLIED WASTE INDS INC | COM PAR\$.0 | 019589308 | 2,493 | 000000341122 | SH | | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 34,466 | 000000637561 | SH | | DEFINED | 01 |
| ALLTEL CORP | COM | 020039103 | 15,743 | 000000287032 | SH | | DEFINED | 01 |
| ALLTEL CORP | COM | 020039103 | 987 | 000000018000 | SH | | DEFINED | 02 |
| ALTERA CORP | COM | 021441100 | 8,350 | 000000422183 | SH | | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 127,360 | 000001947711 | SH | | DEFINED | 01 |
| AMAZON COM INC | COM | 023135106 | 817 | 000000023848 | SH | | DEFINED | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 8,349 | 000000111700 | SH | | DEFINED | 01 |
| AMERADA HESS CORP | COM | 023551104 | 8,010 | 000000083265 | SH | | DEFINED | 01 |
| AMEREN CORP | COM | 023608102 | 9,614 | 000000196175 | SH | | DEFINED | 01 |
| AMERICA MOVIL S A DE C V | SPON ADR L | 02364W105 | 3,612 | 000000070000 | SH | | DEFINED | 01 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 478 | 000000015238 | SH | | DEFINED | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 12,376 | 000000363368 | SH | | DEFINED | 01 |
| AMERICAN EXPRESS CO | DBC V 1.85 | 025816AS8 | 2,556 | 000000025000 | PRN | | DEFINED | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 61,755 | 000001202171 | SH | | DEFINED | 01 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 304 | 000000009900 | SH | | DEFINED | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 137,432 | 000002480292 | SH | | DEFINED | 01 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 346 | 000000020197 | SH | | DEFINED | 01 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 4,548 | 000000173920 | SH | | DEFINED | 01 |
| AMERICAN REPROGRAPHICS CO | COM | 029263100 | 288 | 000000020100 | SH | | DEFINED | 01 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 7,820 | 000000168253 | SH | | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0AMERICAN TOWER CORP | NOTE 3.00 | 029912AR3 | 1,627 | 000000015000 | PRN | | DEFINED | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 486 | 000000026700 | SH | | DEFINED | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 527 | 000000022500 | SH | | DEFINED | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 6,961 | 000000121521 | SH | | DEFINED | 01 |
| AMERIGROUP CORP | COM | 03073T102 | 921 | 000000025198 | SH | | DEFINED | 01 |
| AMGEN INC | NOTE | 031162AE0 | 61,910 | 000085100000 | SH | | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 70,697 | 000001214519 | SH | | DEFINED | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 300 | 000000008100 | SH | | DEFINED | 01 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 8,626 | 000000332416 | SH | | DEFINED | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 429 | 000000024530 | SH | | DEFINED | 01 |
| AMVESCOAP PLC | SPONSORED | 03235E100 | 1,521 | 000000120000 | SH | | DEFINED | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 17,205 | 000000226097 | SH | | DEFINED | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 12,607 | 000000348845 | SH | | DEFINED | 01 |
| ANDREW CORP | COM | 034425108 | 2,116 | 000000180748 | SH | | DEFINED | 01 |
| ANGLOGOLD ASHANTI LTD | SPONSORED | 035128206 | 337 | 000000009800 | SH | | DEFINED | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 34,490 | 000000727797 | SH | | DEFINED | 01 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 420 | 000000016450 | SH | | DEFINED | 01 |
| AON CORP | COM | 037389103 | 7,351 | 000000321872 | SH | | DEFINED | 01 |
| APACHE CORP | COM | 037411105 | 19,060 | 000000311297 | SH | | DEFINED | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 3,758 | 000000101028 | SH | | DEFINED | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 12,344 | 000000166678 | SH | | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 32,939 | 000000790489 | SH | | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 791 | 000000019000 | SH | | DEFINED | 04 |
| APPLEBEES INTL INC | COM | 037899101 | 369 | 000000013416 | SH | | DEFINED | 01 |
| APPLERA CORP | COM AP BIO | 038020103 | 3,670 | 000000185941 | SH | | DEFINED | 01 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 231 | 000000008506 | SH | | DEFINED | 01 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1,201 | 000000366193 | SH | | DEFINED | 01 |
| APPLIED MATLS INC | COM | 038222105 | 25,867 | 000001591851 | SH | | DEFINED | 01 |
| AQUILA INC | COM | 03840P102 | 169 | 000000044296 | SH | | DEFINED | 01 |
| ARAMARK CORP | CL B | 038521100 | 441 | 000000016800 | SH | | DEFINED | 01 |
| ARCH COAL INC | COM | 039380100 | 210 | 000000004900 | SH | | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 14,519 | 000000590687 | SH | | DEFINED | 01 |
| ARCHIPELAGO HLDG INC | COM | 03957A104 | 420 | 000000023778 | SH | | DEFINED | 01 |
| ARCHSTONE SMITH TR | COM | 039583109 | 6,507 | 000000190780 | SH | | DEFINED | 01 |
| ARGOSY GAMING CO | COM | 040228108 | 10,415 | 000000226810 | SH | | DEFINED | 01 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 338 | 000000008953 | SH | | DEFINED | 01 |
| ARMOR HOLDINGS INC | COM | 042260109 | 231 | 000000006230 | SH | | DEFINED | 01 |
| ARVINMERITOR INC | COM | 043353101 | 166 | 000000010758 | SH | | DEFINED | 01 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 3,296 | 000000177908 | SH | | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 4,278 | 000000063412 | SH | | DEFINED | 01 |
| ASSOCIATED BANC CORP | COM | 045487105 | 763 | 000000024432 | SH | | DEFINED | 01 |
| ASTRAZENECA PLC | SPONSORED | 046353108 | 541 | 000000013700 | SH | | DEFINED | 01 |
| ATMEL CORP | COM | 049513104 | 154 | 000000052392 | SH | | DEFINED | 01 |
| ATMOS ENERGY CORP | COM | 049560105 | 205 | 000000007616 | SH | | DEFINED | 01 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 822 | 000000070142 | SH | | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 7,237 | 000000243186 | SH | | DEFINED | 01 |

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|----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0AUTOLIV INC | COM | 052800109 | 314 | 000000006600 | SH | | DEFINED | 01 |

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|------------------------------|-----------|----------------|---------|---------------|-----|---------|----|
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 24,514 | 000000545369 | SH | DEFINED | 01 |
| AUTONATION INC | COM | 05329W102 | 4,364 | 000000230417 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 7,639 | 000000089143 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 5,366 | 000000459483 | SH | DEFINED | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 6,140 | 000000099154 | SH | DEFINED | 01 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 754 | 000000013945 | SH | DEFINED | 01 |
| AVNET INC | DBCV | 2.00 053807AL7 | 19,833 | 000000215000 | PRN | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 331 | 000000018000 | SH | DEFINED | 01 |
| AVOCENT CORP | COM | 053893103 | 536 | 000000020891 | SH | DEFINED | 01 |
| AVON PRODS INC | COM | 054303102 | 19,512 | 000000454412 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 20,258 | 000000518385 | SH | DEFINED | 01 |
| BISYS GROUP INC | COM | 055472104 | 176 | 000000011268 | SH | DEFINED | 01 |
| BJ SVCS CO | NOTE | 0.50 055482AF0 | 2,460 | 000000030000 | PRN | DEFINED | 01 |
| BJ SVCS CO | COM | 055482103 | 7,909 | 000000152457 | SH | DEFINED | 01 |
| BP PLC | SPONSORED | 055622104 | 1,067 | 000000017100 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 3,172 | 000000211483 | SH | DEFINED | 01 |
| BAKER HUGHES INC | COM | 057224107 | 14,321 | 0000000321905 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 4,723 | 000000113868 | SH | DEFINED | 01 |
| BALLARD PWR SYS INC | COM | 05858H104 | 1,318 | 000000255000 | SH | DEFINED | 04 |
| BANDAG INC | CL A | 059815308 | 14,236 | 000000335600 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 166,115 | 000003766783 | SH | DEFINED | 01 |
| BANK HAWAII CORP | COM | 062540109 | 393 | 000000008700 | SH | DEFINED | 01 |
| BANK NEW YORK INC | COM | 064057102 | 21,812 | 000000750855 | SH | DEFINED | 01 |
| BARD C R INC | COM | 067383109 | 7,055 | 000000103637 | SH | DEFINED | 01 |
| BARNES & NOBLE INC | COM | 067774109 | 344 | 000000010000 | SH | DEFINED | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 591 | 000000024700 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 205 | 000000004200 | SH | DEFINED | 01 |
| BAUSCH & LOMB INC | COM | 071707103 | 3,726 | 000000050838 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 19,972 | 000000587779 | SH | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 1,053 | 000000132130 | SH | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 11,930 | 000000119421 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 1,036 | 000000015600 | SH | DEFINED | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 14,227 | 000000243539 | SH | DEFINED | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 11,532 | 000000315606 | SH | DEFINED | 01 |
| BEL FUSE INC | CL A | 077347201 | 398 | 000000016319 | SH | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 45,147 | 000001717290 | SH | DEFINED | 01 |
| BELO CORP | COM SER A | 080555105 | 398 | 000000016500 | SH | DEFINED | 01 |
| BEMIS INC | COM | 081437105 | 3,175 | 000000102037 | SH | DEFINED | 01 |
| BERKLEY W R CORP | COM | 084423102 | 257 | 000000005200 | SH | DEFINED | 01 |
| BERRY PETE CO | CL A | 085789105 | 218 | 000000004246 | SH | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 15,347 | 000000284169 | SH | DEFINED | 01 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 1,186 | 000000095862 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 1,380 | 000000114837 | SH | DEFINED | 01 |
| BIO RAD LABS INC | CL A | 090572207 | 211 | 000000004340 | SH | DEFINED | 01 |
| BIOMET INC | COM | 090613100 | 12,967 | 000000357219 | SH | DEFINED | 01 |

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|---------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OBIOGEN IDEC INC | COM | 09062X103 | 12,920 | 000000374409 | SH | DEFINED | 01 |
| BIOTECH HOLDERS TR | DEPOSTRY R | 09067D201 | 88,641 | 000000629600 | SH | DEFINED | 01 |
| BIOVERIS CORP | COM | 090676107 | 464 | 000000087927 | SH | DEFINED | 01 |
| BIOSITE INC | COM | 090945106 | 5,265 | 000000101204 | SH | DEFINED | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 6,674 | 000000084498 | SH | DEFINED | 01 |
| BLACKROCK INC | CL A | 09247X101 | 274 | 000000003662 | SH | DEFINED | 01 |
| BLOCK H & R INC | COM | 093671105 | 9,606 | 000000189931 | SH | DEFINED | 01 |
| BLOCKBUSTER INC | CL B | 093679207 | 2,971 | 000000355500 | SH | DEFINED | 01 |
| BOEING CO | COM | 097023105 | 47,018 | 000000804280 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| BOMBAY CO INC | COM | 097924104 | 248 | 000000046886 | SH | DEFINED | 01 |
| BORDERS GROUP INC | COM | 099709107 | 258 | 000000009700 | SH | DEFINED | 01 |
| BORG WARNER INC | COM | 099724106 | 774 | 000000015900 | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 22,285 | 000000760871 | SH | DEFINED | 01 |
| BOWATER INC | COM | 102183100 | 546 | 000000014500 | SH | DEFINED | 01 |
| BOYD GAMING CORP | COM | 103304101 | 274 | 000000005266 | SH | DEFINED | 01 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 139 | 000000014608 | SH | DEFINED | 01 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 338 | 000000009300 | SH | DEFINED | 01 |
| BRINKER INTL INC | COM | 109641100 | 843 | 000000023300 | SH | DEFINED | 01 |
| BRINKS CO | COM | 109696104 | 325 | 000000009400 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 46,631 | 000001831562 | SH | DEFINED | 01 |
| BROADCOM CORP | CL A | 111320107 | 8,499 | 000000284075 | SH | DEFINED | 01 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 83 | 000000014100 | SH | DEFINED | 06 |
| BROOKS AUTOMATION INC | COM | 114340102 | 460 | 000000030358 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL A | 115637100 | 561 | 000000010200 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 4,842 | 000000088450 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 4,424 | 000000094434 | SH | DEFINED | 01 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 682 | 000000035852 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 19,046 | 000000353179 | SH | DEFINED | 01 |
| BURLINGTON RES INC | COM | 122014103 | 18,212 | 000000363747 | SH | DEFINED | 01 |
| CBRL GROUP INC | NOTE | 12489VAB2 | 7,387 | 000015000000 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 297 | 000000007202 | SH | DEFINED | 01 |
| C D W CORP | COM | 12512N105 | 640 | 000000011292 | SH | DEFINED | 01 |
| CEC ENTMT INC | COM | 125137109 | 453 | 000000012400 | SH | DEFINED | 01 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 702 | 000000013634 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 10,999 | 000000123171 | SH | DEFINED | 01 |
| CIT GROUP INC | COM | 125581108 | 7,803 | 000000205350 | SH | DEFINED | 01 |
| CMS ENERGY CORP | COM | 125896100 | 2,477 | 000000189961 | SH | DEFINED | 01 |
| CSG SYS INTL INC | COM | 126349109 | 169 | 000000010419 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 8,398 | 000000201649 | SH | DEFINED | 01 |
| CVS CORP | COM | 126650100 | 19,719 | 000000374752 | SH | DEFINED | 01 |
| CV THERAPEUTICS INC | COM | 126667104 | 984 | 000000048343 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C109 | 406 | 000000014500 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C109 | 841 | 000000030000 | SH | DEFINED | 01 |
| CABOT CORP | COM | 127055101 | 374 | 000000011200 | SH | DEFINED | 01 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 248 | 000000007916 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | NOTE | 127387AB4 | 2,115 | 000002000000 | 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 |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| OCADENCE DESIGN SYSTEM INC | COM | 127387108 | 159 | 000000010700 | SH | DEFINED | 01 |
| CAESARS ENTMT INC | FRNT | 127687AB7 | 26,633 | 000000225000 | PRN | DEFINED | 01 |
| CAESARS ENTMT INC | COM | 127687101 | 4,803 | 000000242700 | SH | DEFINED | 01 |
| CAL DIVE INTL INC | COM | 127914109 | 662 | 000000014617 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 273 | 000000021340 | SH | DEFINED | 01 |
| CALPINE CORP | COM | 131347106 | 1,499 | 000000535694 | SH | DEFINED | 01 |
| CAMECO CORP | COM | 13321L108 | 327 | 000000007400 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 8,872 | 000000305750 | SH | DEFINED | 01 |
| CANDELA CORP | COM | 136907102 | 536 | 000000060191 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 18,491 | 000000247307 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 23,174 | 000000415306 | SH | DEFINED | 01 |
| CARDIOME PHARMA CORP | COM NEW | 14159U202 | 341 | 000000055000 | SH | DEFINED | 01 |
| CAREER EDUCATION CORP | COM | 141665109 | 781 | 000000022825 | SH | DEFINED | 01 |
| CAREMARK RX INC | COM | 141705103 | 17,043 | 000000428432 | SH | DEFINED | 01 |
| CARMAX INC | COM | 143130102 | 270 | 000000008600 | SH | DEFINED | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 32,890 | 000000634820 | SH | DEFINED | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 5,808 | 000000112318 | SH | DEFINED | 02 |

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|-------------------------|------|----------------|---------|--------------|-----|---------|----|
| CASH AMER INTL INC | COM | 14754D100 | 230 | 000000010528 | SH | DEFINED | 01 |
| CATALINA MARKETING CORP | COM | 148867104 | 311 | 000000012020 | SH | DEFINED | 01 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 285 | 000000010700 | SH | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 32,150 | 000000351607 | SH | DEFINED | 01 |
| CELL THERAPEUTICS INC | COM | 150934107 | 109 | 000000030490 | SH | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 21,853 | 000001063940 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | NOTE | 3.75 15189TAC1 | 11,450 | 000000100000 | PRN | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 3,311 | 000000275300 | SH | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 7,259 | 000000126761 | SH | DEFINED | 01 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 24 | 000000010545 | SH | DEFINED | 01 |
| CENTURY ALUM CO | COM | 156431108 | 330 | 000000010921 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 4,175 | 000000127149 | SH | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 987 | 000000030000 | SH | DEFINED | 02 |
| CEPHALON INC | COM | 156708109 | 635 | 000000013571 | SH | DEFINED | 01 |
| CERADYNE INC | COM | 156710105 | 313 | 000000014027 | SH | DEFINED | 01 |
| CERIDIAN CORP NEW | COM | 156779100 | 994 | 000000058300 | SH | DEFINED | 01 |
| CHECKFREE CORP NEW | COM | 162813109 | 646 | 000000015857 | SH | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 283 | 000000012900 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 114,416 | 000001962215 | SH | DEFINED | 01 |
| CHICOS FAS INC | COM | 168615102 | 228 | 000000008100 | SH | DEFINED | 01 |
| CHIRON CORP | COM | 170040109 | 7,457 | 000000212701 | SH | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 717 | 000000017900 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 14,236 | 000000179595 | SH | DEFINED | 01 |
| CIENA CORP | COM | 171779101 | 1,009 | 000000587152 | SH | DEFINED | 01 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 183 | 000000043270 | SH | DEFINED | 01 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 1,062 | 000000250000 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP | COM | 172062101 | 6,912 | 000000158514 | SH | DEFINED | 01 |
| CINERGY CORP | COM | 172474108 | 7,276 | 000000179572 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 2,936 | 000000182938 | 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 |
|------------------------------|-------------------|----------------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OCISCO SYS INC | COM | 17275R102 | 107,518 | 000006009980 | SH | | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 1,431 | 000000080000 | SH | | DEFINED | 04 |
| CITADEL BROADCASTING CORP | NOTE | 1.87 17285TAB2 | 3,355 | 000000040000 | PRN | | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 6,913 | 000000167359 | SH | | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 221,114 | 000004920214 | SH | | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 4,207 | 000000325142 | SH | | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 3,980 | 000000167095 | SH | | DEFINED | 01 |
| CITY NATL CORP | COM | 178566105 | 202 | 000000002900 | SH | | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 262 | 000000011400 | SH | | DEFINED | 01 |
| CLEAN HARBORS INC | COM | 184496107 | 275 | 000000015000 | SH | | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 17,048 | 000000494577 | SH | | DEFINED | 01 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 267 | 000000003672 | SH | | DEFINED | 01 |
| CLOX CO DEL | COM | 189054109 | 9,036 | 000000143453 | SH | | DEFINED | 01 |
| CLOSURE MED CORP | COM | 189093107 | 3,625 | 000000135780 | SH | | DEFINED | 01 |
| COACH INC | COM | 189754104 | 10,398 | 000000183613 | SH | | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 90,635 | 000002175083 | SH | | DEFINED | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 6,827 | 000000332705 | SH | | DEFINED | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 519 | 000000011242 | SH | | DEFINED | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 25,660 | 000000491854 | SH | | DEFINED | 01 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 572 | 000000027900 | SH | | DEFINED | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 70,711 | 000002093308 | SH | | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 9,798 | 000000177892 | SH | | DEFINED | 01 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 224 | 000000006900 | SH | | DEFINED | 01 |
| COMMSCOPE INC | SDCV | 1.00 203372AD9 | 464 | 000000005000 | PRN | | DEFINED | 01 |
| COMMSCOPE INC | COM | 203372107 | 310 | 000000020732 | SH | | DEFINED | 01 |

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|------------------------------|-------------|----------------|--------|--------------|-----|---------|----|
| COMMUNITY BK NORTHN VA | COM | 203566104 | 267 | 000000013300 | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 656 | 000000018800 | SH | DEFINED | 01 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 5,680 | 000000125119 | SH | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | NOTE | 1.62 204912AQ2 | 15,688 | 000000110000 | PRN | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 13,525 | 000000499082 | SH | DEFINED | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 8,991 | 000000196105 | SH | DEFINED | 01 |
| COMPUWARE CORP | COM | 205638109 | 2,669 | 000000370779 | SH | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0 | 205862402 | 4,879 | 000000193486 | SH | DEFINED | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 13,376 | 000000495060 | SH | DEFINED | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 70,638 | 000000655034 | SH | DEFINED | 01 |
| CONSECO INC | PFD B CV 5 | 208464867 | 1,325 | 000000000500 | PRN | DEFINED | 01 |
| CONSECO INC | COM NEW | 208464883 | 1,364 | 000000066822 | SH | DEFINED | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 9,674 | 000000229365 | SH | DEFINED | 01 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 449 | 000000008500 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 8,554 | 000000165459 | SH | DEFINED | 01 |
| CONVERGYS CORP | COM | 212485106 | 2,060 | 000000138042 | SH | DEFINED | 01 |
| COOPER CAMERON CORP | COM | 216640102 | 223 | 000000003900 | SH | DEFINED | 01 |
| COOPER COS INC | COM NEW | 216648402 | 590 | 000000008100 | SH | DEFINED | 01 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 1,673 | 000000091163 | SH | DEFINED | 01 |
| COPART INC | COM | 217204106 | 919 | 000000039029 | SH | DEFINED | 01 |
| CORGENTECH INC | COM | 21872P105 | 134 | 000000058175 | 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 |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OCORILLIAN CORP | COM | 218725109 | 1,740 | 000000500260 | SH | DEFINED | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 161 | 000000010284 | SH | DEFINED | 01 |
| CORN PRODS INTL INC | COM | 219023108 | 467 | 000000017986 | SH | DEFINED | 01 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 2,292 | 000000231104 | SH | DEFINED | 01 |
| CORNING INC | COM | 219350105 | 14,751 | 000001325355 | SH | DEFINED | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 20,254 | 000000458444 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 19,286 | 000000594161 | SH | DEFINED | 01 |
| CRANE CO | COM | 224399105 | 204 | 000000007102 | SH | DEFINED | 01 |
| CRAWFORD & CO | CL B | 224633107 | 200 | 000000028104 | SH | DEFINED | 01 |
| CREDENCE SYS CORP | COM | 225302108 | 166 | 000000021097 | SH | DEFINED | 01 |
| CREO INC | COM | 225606102 | 1,606 | 000000100000 | SH | DEFINED | 01 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 163 | 000000010000 | SH | DEFINED | 01 |
| CROMPTON CORP | COM | 227116100 | 1,015 | 000000069522 | SH | DEFINED | 01 |
| CROWN HOLDINGS INC | COM | 228368106 | 311 | 000000020028 | SH | DEFINED | 01 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 4,261 | 000000210250 | SH | DEFINED | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 862 | 000000081200 | SH | DEFINED | 01 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 748 | 000000016584 | SH | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 3,305 | 000000046993 | SH | DEFINED | 01 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 5,459 | 000000096800 | SH | DEFINED | 01 |
| CYPRESS BIOSCIENCES INC | COM PAR \$. | 232674507 | 665 | 000000072836 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 162 | 000000012900 | SH | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 1,904 | 000000082763 | SH | DEFINED | 01 |
| DPL INC | COM | 233293109 | 277 | 000000011100 | SH | DEFINED | 01 |
| D R HORTON INC | COM | 23331A109 | 358 | 000000012266 | SH | DEFINED | 01 |
| DST SYS INC DEL | COM | 233326107 | 337 | 000000007300 | SH | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 7,739 | 000000170164 | SH | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 1,954 | 000000152829 | SH | DEFINED | 01 |
| DANAHER CORP DEL | COM | 235851102 | 13,777 | 000000257949 | SH | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 4,314 | 000000140621 | SH | DEFINED | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 301 | 000000008800 | SH | DEFINED | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 223 | 000000006265 | SH | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 15,530 | 000000231355 | SH | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 132 | 000000012200 | SH | DEFINED | 01 |

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|-----------------------------|------------|-----------|--------|--------------|----|---------|----|
| DELL INC | COM | 24702R101 | 91,419 | 000002379472 | SH | DEFINED | 01 |
| DELPHI CORP | COM | 247126105 | 2,424 | 000000541112 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 633 | 000000156416 | SH | DEFINED | 01 |
| DELUXE CORP | COM | 248019101 | 295 | 000000007401 | SH | DEFINED | 01 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 717 | 000000013179 | SH | DEFINED | 01 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 445 | 000000011200 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 21,375 | 000000447660 | SH | DEFINED | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 52,495 | 000000500000 | SH | DEFINED | 01 |
| DIGENE CORP | COM | 253752109 | 210 | 000000010155 | SH | DEFINED | 01 |
| DILLARDS INC | CL A | 254067101 | 1,931 | 000000071805 | SH | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 55,873 | 000001944769 | SH | DEFINED | 01 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 202 | 000000100000 | SH | DEFINED | 01 |
| DOLLAR GEN CORP | COM | 256669102 | 6,348 | 000000289753 | 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 |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0DOLLAR TREE STORES INC | COM | 256747106 | 384 | 000000013372 | SH | | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 24,031 | 000000322874 | SH | | DEFINED | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 7,177 | 000000227002 | SH | | DEFINED | 01 |
| DORAL FINL CORP | COM | 25811P100 | 2,118 | 000000096800 | SH | | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 7,659 | 000000202693 | SH | | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 45,653 | 000000915820 | SH | | DEFINED | 01 |
| DOW JONES & CO INC | COM | 260561105 | 3,064 | 000000082000 | SH | | DEFINED | 01 |
| DRIL-QUIP INC | COM | 262037104 | 275 | 000000008952 | SH | | DEFINED | 01 |
| DRUGSTORE COM INC | COM | 262241102 | 63 | 000000024627 | SH | | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 49,757 | 000000971076 | SH | | DEFINED | 01 |
| DUKE ENERGY CORP | NOTE 1.75 | 264399EJ1 | 23,950 | 000000200000 | PRN | | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 24,545 | 000000876305 | SH | | DEFINED | 01 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 538 | 000000020201 | SH | | DEFINED | 01 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 184 | 000000010312 | SH | | DEFINED | 01 |
| DYNEGY INC NEW | CL A | 26816Q101 | 1,514 | 000000387321 | SH | | DEFINED | 01 |
| EGL INC | COM | 268484102 | 517 | 000000022692 | SH | | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 30,011 | 000002435958 | SH | | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 941 | 000000025000 | SH | | DEFINED | 01 |
| EOG RES INC | COM | 26875P101 | 10,947 | 000000224602 | SH | | DEFINED | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 4,199 | 000000349935 | SH | | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 4,339 | 000000073548 | SH | | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 8,779 | 000000269736 | SH | | DEFINED | 01 |
| EATON CORP | COM | 278058102 | 10,972 | 000000167773 | SH | | DEFINED | 01 |
| EATON VANCE CORP | COM NON VT | 278265103 | 904 | 000000038600 | SH | | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 43,991 | 000001180672 | SH | | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 633 | 000000017000 | SH | | DEFINED | 04 |
| EHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 492 | 000000016831 | SH | | DEFINED | 01 |
| ECOLAB INC | COM | 278865100 | 6,835 | 000000206832 | SH | | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 10,604 | 000000305420 | SH | | DEFINED | 01 |
| EDUCATION MGMT CORP | COM | 28139T101 | 324 | 000000011618 | SH | | DEFINED | 01 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 280 | 000000006500 | SH | | DEFINED | 01 |
| EDWARDS AG INC | COM | 281760108 | 519 | 000000011600 | SH | | DEFINED | 01 |
| EL PASO CORP | COM | 28336L109 | 6,721 | 000000635283 | SH | | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 19,246 | 000000371700 | SH | | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 10,340 | 000000500287 | SH | | DEFINED | 01 |
| ELKCORP | COM | 287456107 | 309 | 000000008058 | SH | | DEFINED | 01 |
| EMERSON ELEC CO | COM | 291011104 | 25,732 | 000000396309 | SH | | DEFINED | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 358 | 000000006000 | SH | | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 3,486 | 000000116097 | SH | | DEFINED | 01 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 264 | 000000004941 | SH | | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 273 | 000000007700 | SH | | DEFINED | 01 |

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|------------------------------|-----|-----------|--------|--------------|----|---------|----|
| ENERGY CORP NEW | COM | 29364G103 | 14,116 | 000000199777 | SH | DEFINED | 01 |
| EON LABS INC | COM | 29412E100 | 302 | 000000010000 | SH | DEFINED | 01 |
| EQUIFAX INC | COM | 294429105 | 3,921 | 000000127773 | SH | DEFINED | 01 |
| EQUITABLE RES INC | COM | 294549100 | 746 | 000000013000 | SH | DEFINED | 01 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 11,362 | 000000377131 | 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 |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 0EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 8,549 | 000000265423 | SH | | DEFINED | 01 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 838 | 000000071170 | SH | | DEFINED | 01 |
| ERICSSON L M TEL CO | ADR B SEK | 294821608 | 708 | 000000025140 | SH | | DEFINED | 01 |
| ESPEED INC | CL A | 296643109 | 3,497 | 000000380194 | SH | | DEFINED | 01 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 440 | 000000013766 | SH | | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 30,216 | 000000658455 | SH | | DEFINED | 01 |
| EXIDE TECHNOLOGIES | COM NEW | 302051206 | 572 | 000000044360 | SH | | DEFINED | 01 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 814 | 000000015202 | SH | | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 6,438 | 000000073842 | SH | | DEFINED | 01 |
| EXTREME NETWORKS INC | COM | 30226D106 | 117 | 000000019879 | SH | | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 354,228 | 000005943429 | SH | | DEFINED | 01 |
| FLIR SYS INC | COM | 302445101 | 343 | 000000011348 | SH | | DEFINED | 01 |
| F M C CORP | COM NEW | 302491303 | 208 | 00000003892 | SH | | DEFINED | 01 |
| FPL GROUP INC | COM | 302571104 | 14,713 | 000000366471 | SH | | DEFINED | 01 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 165 | 000000010800 | SH | | DEFINED | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 5,219 | 000000171931 | SH | | DEFINED | 01 |
| FASTENAL CO | COM | 311900104 | 1,108 | 000000020051 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 46,180 | 000000730708 | SH | | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 52,364 | 000000961704 | SH | | DEFINED | 01 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 166 | 000000010986 | SH | | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 10,123 | 000000159077 | SH | | DEFINED | 01 |
| FEDERATED INVS INC PA | CL B | 314211103 | 2,662 | 000000094049 | SH | | DEFINED | 01 |
| FEDEX CORP | COM | 31428X106 | 28,208 | 000000300252 | SH | | DEFINED | 01 |
| FIDELITY NATL FINL INC | COM | 316326107 | 1,278 | 000000038800 | SH | | DEFINED | 01 |
| FIELDSTONE INVT CORP | COM | 31659U300 | 2,940 | 000000200000 | SH | | DEFINED | 02 |
| FIFTH THIRD BANCORP | COM | 316773100 | 24,419 | 000000568162 | SH | | DEFINED | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 553 | 000000016800 | SH | | DEFINED | 01 |
| FIRST BANCORP P R | COM | 318672102 | 294 | 000000006976 | SH | | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 29,669 | 000000754756 | SH | | DEFINED | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 5,306 | 000000130103 | SH | | DEFINED | 01 |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 598 | 000000010400 | SH | | DEFINED | 01 |
| FISERV INC | COM | 337738108 | 7,673 | 000000192802 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 12,938 | 000000308433 | SH | | DEFINED | 01 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 7,043 | 000000123749 | SH | | DEFINED | 01 |
| FLUOR CORP NEW | COM | 343412102 | 5,149 | 000000092905 | SH | | DEFINED | 01 |
| FLOW INTL CORP | COM | 343468104 | 60 | 000000010000 | SH | | DEFINED | 01 |
| FLYI INC | COM | 34407T104 | 108 | 000000085397 | SH | | DEFINED | 01 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR U | 344419106 | 208 | 000000003900 | SH | | DEFINED | 01 |
| FOOT LOCKER INC | COM | 344849104 | 369 | 000000012600 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0 | 345370860 | 20,562 | 000001814829 | SH | | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 13,995 | 000000378779 | SH | | DEFINED | 01 |
| FOREST OIL CORP | COM PAR \$0 | 346091705 | 291 | 000000007204 | SH | | DEFINED | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 11,505 | 000000142694 | SH | | DEFINED | 01 |
| FOUR SEASONS HOTEL INC | NOTE 1.87 | 35100EAE4 | 6,270 | 000005500000 | SH | | DEFINED | 01 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 346 | 000000004900 | SH | | DEFINED | 01 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 646 | 000000017798 | SH | | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | QUARTER ENDING 03/31/2005 | | | | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|-------------------|-----------|------------------------------|-------------------|-----|--|-----------|-------------|-------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | | | | | | |
| OFRANKLIN RES INC | COM | 354613101 | 13,855 | 000000201827 | SH | | | DEFINED | 01 | |
| FREEPOR-T-MCMORAN COPPER & GO | CL B | 35671D857 | 8,178 | 000000206480 | SH | | | DEFINED | 01 | |
| FREESCALE SEMICONDUCTOR INC | CL B | 35687M206 | 11,152 | 000000646524 | SH | | | DEFINED | 01 | |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 203 | 000000012800 | SH | | | DEFINED | 01 | |
| FUELCELL ENERGY INC | COM | 35952H106 | 155 | 000000015618 | SH | | | DEFINED | 01 | |
| GATX CORP | NOTE 5.00 | 361448AE3 | 5,800 | 000000040000 | PRN | | | DEFINED | 01 | |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 558 | 000000019400 | SH | | | DEFINED | 01 | |
| GAMESTOP CORP | CL A | 36466R101 | 272 | 000000012300 | SH | | | DEFINED | 01 | |
| GAMESTOP CORP | COM CL B | 36466R200 | 11,738 | 000000526400 | SH | | | DEFINED | 01 | |
| GANNETT INC | COM | 364730101 | 19,013 | 000000240430 | SH | | | DEFINED | 01 | |
| GAP INC DEL | COM | 364760108 | 15,194 | 000000695737 | SH | | | DEFINED | 01 | |
| GARTNER INC | COM | 366651107 | 495 | 000000051812 | SH | | | DEFINED | 01 | |
| GATEWAY INC | COM | 367626108 | 1,222 | 000000303431 | SH | | | DEFINED | 01 | |
| GEN-PROBE INC NEW | COM | 36866T103 | 206 | 000000004644 | SH | | | DEFINED | 01 | |
| GENENCOR INTL INC | COM | 368709101 | 385 | 000000020060 | SH | | | DEFINED | 01 | |
| GENENTECH INC | COM NEW | 368710406 | 2,173 | 000000038400 | SH | | | DEFINED | 01 | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 913 | 000000100000 | SH | | | DEFINED | 01 | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 20,767 | 000000193997 | SH | | | DEFINED | 01 | |
| GENERAL ELEC CO | COM | 369604103 | 353,827 | 000009812201 | SH | | | DEFINED | 01 | |
| GENERAL MLS INC | DBC | 370334AU8 | 24,806 | 000035000000 | SH | | | DEFINED | 01 | |
| GENERAL MLS INC | COM | 370334104 | 17,049 | 000000346896 | SH | | | DEFINED | 01 | |
| GENERAL MTRS CORP | COM | 370442105 | 16,751 | 000000569957 | SH | | | DEFINED | 01 | |
| GENERAL MTRS CORP | DEB SR CON | 370442733 | 6,538 | 000000003500 | PRN | | | DEFINED | 01 | |
| GENERAL MTRS CORP | DEB SR CON | 370442741 | 3,525 | 000000001500 | PRN | | | DEFINED | 01 | |
| GENTEX CORP | COM | 371901109 | 315 | 000000009905 | SH | | | DEFINED | 01 | |
| GENITOPE CORP | COM | 37229P507 | 981 | 000000078500 | SH | | | DEFINED | 01 | |
| GENUINE PARTS CO | COM | 372460105 | 7,347 | 000000168952 | SH | | | DEFINED | 01 | |
| GENZYME CORP | COM | 372917104 | 13,965 | 000000243986 | SH | | | DEFINED | 01 | |
| GEORGIA GULF CORP | COM PAR \$0 | 373200203 | 396 | 000000008630 | SH | | | DEFINED | 01 | |
| GEORGIA PAC CORP | COM | 373298108 | 11,428 | 000000322011 | SH | | | DEFINED | 01 | |
| GETTY IMAGES INC | COM | 374276103 | 263 | 000000003700 | SH | | | DEFINED | 01 | |
| GEVITY HR INC | COM | 374393106 | 961 | 000000050290 | SH | | | DEFINED | 01 | |
| GIANT INDS INC | COM | 374508109 | 236 | 000000009186 | SH | | | DEFINED | 01 | |
| GILEAD SCIENCES INC | COM | 375558103 | 16,027 | 000000447705 | SH | | | DEFINED | 01 | |
| GILLETTE CO | COM | 375766102 | 87,951 | 000001742300 | SH | | | DEFINED | 01 | |
| GLAMIS GOLD LTD | COM | 376775102 | 181 | 000000011600 | SH | | | DEFINED | 01 | |
| GLATFELTER | COM | 377316104 | 174 | 000000011830 | SH | | | DEFINED | 01 | |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W105 | 1,138 | 000000024800 | SH | | | DEFINED | 01 | |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 1,439 | 000000150272 | SH | | | DEFINED | 01 | |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 301 | 000000010078 | SH | | | DEFINED | 01 | |
| GOLD BANC CORP INC | COM | 379907108 | 446 | 000000031822 | SH | | | DEFINED | 01 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 16,056 | 000000265395 | SH | | | DEFINED | 01 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 46,115 | 000000419269 | SH | | | DEFINED | 01 | |
| GOODRICH CORP | COM | 382388106 | 4,340 | 000000113368 | SH | | | DEFINED | 01 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 3,014 | 000000225791 | SH | | | DEFINED | 01 | |
| GOOGLE INC | CL A | 38259P508 | 1,534 | 000000008500 | SH | | | DEFINED | 01 | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | FORM 13F INFORMATION TABLE QUARTER ENDING 03/31/2005 | | | | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN |
|--------------------|-------------------|-----------|---|-------------------|----|--|-----------|-------------|-------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | | | | | | |
| GOOGLE INC | CL A | 38259P508 | 13,538 | 000000075000 | SH | | | DEFINED | 04 | |
| GRAINGER W W INC | COM | 384802104 | 4,890 | 000000078544 | SH | | | DEFINED | 01 | |
| GRANITE CONSTR INC | COM | 387328107 | 222 | 000000008468 | SH | | | DEFINED | 01 | |

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| | | | | | | | |
|------------------------------|------------|-----------|--------|--------------|-----|---------|----|
| GRAY TELEVISION INC | CL A | 389375205 | 1,489 | 000000114500 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 9,276 | 000000288815 | SH | DEFINED | 01 |
| GREATER BAY BANCORP | NOTE | 391648AP7 | 4,443 | 000005000000 | SH | DEFINED | 01 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP | 40049J206 | 640 | 000000010900 | SH | DEFINED | 01 |
| GTECH HLDGS CORP | COM | 400518106 | 247 | 000000010500 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 61,462 | 000000831703 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 16,050 | 000000217000 | SH | DEFINED | 02 |
| HCA INC | COM | 404119109 | 20,572 | 000000384028 | SH | DEFINED | 01 |
| HCC INS HLDGS INC | COM | 404132102 | 527 | 000000014597 | SH | DEFINED | 01 |
| HRPT PPTYS TR | COM SH BEN | 40426W101 | 184 | 000000015500 | SH | DEFINED | 01 |
| HSBC HLDGS PLC | SPON ADR N | 404280406 | 516 | 000000006500 | SH | DEFINED | 01 |
| HALLIBURTON CO | NOTE 3.12 | 406216AM3 | 9,030 | 000000070000 | PRN | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 20,957 | 000000484565 | SH | DEFINED | 01 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 209 | 000000035172 | SH | DEFINED | 01 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 223 | 000000018518 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 17,095 | 000000295977 | SH | DEFINED | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 2,715 | 000000030700 | SH | DEFINED | 01 |
| HARMONY GOLD MNG LTD | SPONSORED | 413216300 | 2,255 | 000000289200 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 6,916 | 000000107095 | SH | DEFINED | 01 |
| HARSCO CORP | COM | 415864107 | 280 | 000000004700 | SH | DEFINED | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 19,611 | 000000286052 | SH | DEFINED | 01 |
| HASBRO INC | COM | 418056107 | 3,271 | 000000159979 | SH | DEFINED | 01 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 372 | 000000014600 | SH | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | NOTE 1.50 | 421933AF9 | 7,647 | 000000070000 | PRN | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 6,364 | 000000243093 | SH | DEFINED | 01 |
| HECLA MNG CO | COM | 422704106 | 85 | 000000015552 | SH | DEFINED | 01 |
| HEICO CORP NEW | CL A | 422806208 | 3,537 | 000000222900 | SH | DEFINED | 01 |
| HEINZ H J CO | COM | 423074103 | 12,247 | 000000332440 | SH | DEFINED | 01 |
| HELMERICH & PAYNE INC | COM | 423452101 | 222 | 000000005606 | SH | DEFINED | 01 |
| HERCULES INC | COM | 427056106 | 1,615 | 000000111472 | SH | DEFINED | 01 |
| HERSHEY FOODS CORP | COM | 427866108 | 13,649 | 000000225754 | SH | DEFINED | 01 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 763 | 000000028700 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 61,110 | 000002785331 | SH | DEFINED | 01 |
| HIBERNIA CORP | CL A | 428656102 | 13,722 | 000000428700 | SH | DEFINED | 01 |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 830 | 000000080278 | SH | DEFINED | 01 |
| HILLENBRAND INDS INC | COM | 431573104 | 299 | 000000005400 | SH | DEFINED | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 8,730 | 000000390638 | SH | DEFINED | 01 |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 3,233 | 000000245522 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 79,969 | 000002091246 | SH | DEFINED | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 31,564 | 000000848293 | SH | DEFINED | 01 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M102 | 492 | 000000012200 | SH | DEFINED | 01 |
| HOSPIRA INC | COM | 441060100 | 4,744 | 000000147040 | SH | DEFINED | 01 |
| HOUSTON EXPL CO | COM | 442120101 | 911 | 000000016002 | 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 |
|----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OHOVNANIAN ENTERPRISES INC | CL A | 442487203 | 260 | 000000005100 | SH | DEFINED | 01 |
| HUBBELL INC | CL A | 443510102 | 18,181 | 000000387500 | SH | DEFINED | 01 |
| HUBBELL INC | CL B | 443510201 | 214 | 000000004200 | SH | DEFINED | 01 |
| HUMANA INC | COM | 444859102 | 5,346 | 000000167386 | SH | DEFINED | 01 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 767 | 000000017544 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 5,450 | 000000228067 | SH | DEFINED | 01 |
| HUNTSMAN CORP | PFD MND CV | 447011206 | 255 | 000000005000 | SH | DEFINED | 01 |
| IDT CORP | CL B | 448947309 | 147 | 000000010000 | SH | DEFINED | 01 |
| IAC INTERACTIVECORP | COM | 44919P102 | 1,933 | 000000086805 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 5,320 | 000000218136 | SH | DEFINED | 01 |
| ITT INDS INC IND | COM | 450911102 | 7,785 | 000000086279 | SH | DEFINED | 01 |

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|------------------------------|------------|----------------|---------|--------------|-----|---------|----|
| IDACORP INC | COM | 451107106 | 423 | 000000014936 | SH | DEFINED | 01 |
| IDENIX PHARMACEUTICALS INC | COM | 45166R204 | 18,214 | 000000930974 | SH | DEFINED | 02 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 445 | 000000045000 | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 24,204 | 000000270347 | SH | DEFINED | 01 |
| IMATION CORP | COM | 45245A107 | 224 | 000000006464 | SH | DEFINED | 01 |
| IMCLONE SYS INC | NOTE | 1.37 45245WAF6 | 4,661 | 000000055000 | PRN | DEFINED | 01 |
| IMCLONE SYS INC | COM | 45245W109 | 817 | 000000023709 | SH | DEFINED | 01 |
| INAMED CORP | COM | 453235103 | 2,962 | 000000042397 | SH | DEFINED | 01 |
| INCYTE CORP | COM | 45337C102 | 778 | 000000114053 | SH | DEFINED | 01 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 351 | 000000009010 | SH | DEFINED | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 703 | 000000020700 | SH | DEFINED | 01 |
| INFORMATICA CORP | COM | 45666Q102 | 88 | 000000010690 | SH | DEFINED | 01 |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 1,246 | 000000105158 | SH | DEFINED | 01 |
| INSTINET GROUP INC | COM | 457750107 | 3,087 | 000000525000 | SH | DEFINED | 01 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 296 | 000000107264 | SH | DEFINED | 01 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 456 | 000000023857 | SH | DEFINED | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 172 | 000000014343 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 136,788 | 000005888423 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 9,250 | 000000397000 | SH | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 140,880 | 000001541700 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,298 | 000000014210 | SH | DEFINED | 01 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 3,353 | 000000084893 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | DBC | 459902AL6 | 2,885 | 000004500000 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 10,046 | 000000376832 | SH | DEFINED | 01 |
| INTL PAPER CO | COM | 460146103 | 21,912 | 000000595610 | SH | DEFINED | 01 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 232 | 000000005100 | SH | DEFINED | 01 |
| INTERNET HOLDRS TR | DEPOSIT RC | 46059W102 | 57,034 | 000001033800 | SH | DEFINED | 01 |
| INTERNET SEC SYS INC | COM | 46060X107 | 301 | 000000016495 | SH | DEFINED | 01 |
| INTERSIL CORP | CL A | 46069S109 | 500 | 000000028904 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 4,888 | 000000398060 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 8,136 | 000000185903 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 2,401 | 000000034704 | SH | DEFINED | 01 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 590 | 000000012080 | SH | DEFINED | 01 |
| IOMEGA CORP | COM NEW | 462030305 | 869 | 000000202614 | SH | DEFINED | 01 |
| ISHARES TR | RUSSELL 20 | 464287655 | 1,099 | 000000009000 | 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 |
|-------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0IVAX CORP | COM | 465823102 | 1,383 | 000000070000 | SH | | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2,712 | 000001624390 | SH | | DEFINED | 01 |
| JPMORGAN & CHASE & CO | COM | 46625H100 | 118,499 | 000003424855 | SH | | DEFINED | 01 |
| JABIL CIRCUIT INC | COM | 466313103 | 4,977 | 000000174532 | SH | | DEFINED | 01 |
| JANUS CAP GROUP INC | COM | 47102X105 | 3,422 | 000000245344 | SH | | DEFINED | 01 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 395 | 000000010500 | SH | | DEFINED | 01 |
| JEFFERSON PILOT CORP | COM | 475070108 | 6,269 | 000000127812 | SH | | DEFINED | 01 |
| JETBLUE AWYS CORP | COM | 477143101 | 2,094 | 000000110008 | SH | | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 186,823 | 000002781765 | SH | | DEFINED | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 10,018 | 000000179673 | SH | | DEFINED | 01 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 227 | 000000012000 | SH | | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 4,399 | 000000131369 | SH | | DEFINED | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2,043 | 000000092620 | SH | | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 9,331 | 000000202811 | SH | | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 4,736 | 000000040328 | SH | | DEFINED | 01 |
| KEANE INC | COM | 486665102 | 246 | 000000018906 | SH | | DEFINED | 01 |
| KELLOGG CO | COM | 487836108 | 14,718 | 000000340166 | SH | | DEFINED | 01 |
| KELLWOOD CO | COM | 488044108 | 374 | 000000013018 | SH | | DEFINED | 01 |
| KEMET CORP | COM | 488360108 | 161 | 000000020896 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| KENNAMETAL INC | COM | 489170100 | 213 | 000000004494 | SH | DEFINED | 01 |
| KERR MCGEE CORP | COM | 492386107 | 12,360 | 000000157794 | SH | DEFINED | 01 |
| KEY ENERGY SVCS INC | COM | 492914106 | 1,324 | 000000115450 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 13,146 | 000000405128 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 5,884 | 000000150994 | SH | DEFINED | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 29,658 | 000000451217 | SH | DEFINED | 01 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 8,650 | 000000114272 | SH | DEFINED | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 2,083 | 000000250731 | SH | DEFINED | 01 |
| KMART HLDG CORPORATION | COM | 498780105 | 10,418 | 000000078236 | SH | DEFINED | 01 |
| KNIGHT RIDDER INC | COM | 499040103 | 4,814 | 000000071595 | SH | DEFINED | 01 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 1,318 | 000000136745 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 16,770 | 000000324815 | SH | DEFINED | 01 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 1,254 | 000000030096 | SH | DEFINED | 01 |
| KRAFT FOODS INC | CL A | 50075N104 | 918 | 000000027800 | SH | DEFINED | 01 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 144 | 000000018942 | SH | DEFINED | 01 |
| KROGER CO | COM | 501044101 | 13,059 | 000000814710 | SH | DEFINED | 01 |
| LSI LOGIC CORP | COM | 502161102 | 2,096 | 000000374981 | SH | DEFINED | 01 |
| LSI LOGIC CORP | COM | 502161102 | 104 | 000000018700 | SH | DEFINED | 06 |
| LTX CORP | COM | 502392103 | 163 | 000000036876 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 8,344 | 000000117490 | SH | DEFINED | 01 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 101 | 000000011910 | SH | DEFINED | 01 |
| LA Z BOY INC | COM | 505336107 | 317 | 000000022822 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | NOTE | 50540RAC6 | 3,750 | 000005000000 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 8,449 | 000000175303 | SH | DEFINED | 01 |
| LABRANCHE & CO INC | COM | 505447102 | 171 | 000000018426 | SH | DEFINED | 01 |
| LAIDLAW INTL INC | COM | 50730R102 | 200 | 000000009634 | SH | DEFINED | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 594 | 000000020597 | SH | DEFINED | 01 |

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|----------------------------|-------------------|----------------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OLAMAR ADVERTISING CO | CL A | 512815101 | 788 | 000000019576 | SH | | DEFINED | 01 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 392 | 000000007844 | SH | | DEFINED | 01 |
| LANDSTAR SYS INC | COM | 515098101 | 544 | 000000016639 | SH | | DEFINED | 01 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 180 | 000000033653 | SH | | DEFINED | 01 |
| LAUREATE EDUCATION INC | COM | 518613104 | 323 | 000000007571 | SH | | DEFINED | 01 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 2,272 | 000000200220 | SH | | DEFINED | 01 |
| LEAR CORP | NOTE | 521865AG0 | 2,281 | 000005000000 | SH | | DEFINED | 01 |
| LEAR CORP | COM | 521865105 | 1,024 | 000000023100 | SH | | DEFINED | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 5,177 | 000000179289 | SH | | DEFINED | 01 |
| LEGG MASON INC | COM | 524901105 | 875 | 000000011200 | SH | | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 24,441 | 000000259577 | SH | | DEFINED | 01 |
| LENNAR CORP | CL B | 526057302 | 12,070 | 000000229000 | SH | | DEFINED | 01 |
| LEUCADIA NATL CORP | NOTE | 3.75 527288AX2 | 3,950 | 000000040000 | PRN | | DEFINED | 01 |
| LEUCADIA NATL CORP | COM | 527288104 | 513 | 000000014950 | SH | | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 333 | 000000161722 | SH | | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | 529771107 | 9,719 | 000000121534 | SH | | DEFINED | 01 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 622 | 000000060000 | SH | | DEFINED | 01 |
| LIBERTY MEDIA INTL INC | COM SER A | 530719103 | 482 | 000000011041 | SH | | DEFINED | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 370 | 000000008444 | SH | | DEFINED | 01 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 649 | 000000113414 | SH | | DEFINED | 01 |
| LILLY ELI & CO | COM | 532457108 | 55,839 | 000001071773 | SH | | DEFINED | 01 |
| LILLY ELI & CO | COM | 532457108 | 312 | 000000006000 | SH | | DEFINED | 04 |
| LIMITED BRANDS INC | COM | 532716107 | 8,716 | 000000358691 | SH | | DEFINED | 01 |
| LINCARE HLDGS INC | COM | 532791100 | 389 | 000000008810 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 7,470 | 000000165500 | SH | | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 11,756 | 000000306869 | SH | | DEFINED | 01 |
| LINENS N THINGS INC | COM | 535679104 | 652 | 000000026262 | SH | | DEFINED | 01 |

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|-------------------------|-----------|-----------|--------|--------------|-----|---------|----|
| LIONS GATE ENTMTNT CORP | COM NEW | 535919203 | 4,199 | 000000380000 | SH | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 4,459 | 000000111121 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 22,956 | 000000375969 | SH | DEFINED | 01 |
| LOEWS CORP | NOTE 3.12 | 540424AL2 | 12,589 | 000000125000 | PRN | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 10,995 | 000000149522 | SH | DEFINED | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 2,944 | 000000117128 | SH | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 41,497 | 000000726881 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 12,891 | 000004687761 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 1,549 | 000000055500 | SH | DEFINED | 01 |
| M & T BK CORP | COM | 55261F104 | 9,403 | 000000092137 | SH | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 7,035 | 000000134567 | SH | DEFINED | 01 |
| MBNA CORP | COM | 55262L100 | 29,716 | 000001210461 | SH | DEFINED | 01 |
| M D C HLDGS INC | COM | 552676108 | 578 | 000000008300 | SH | DEFINED | 01 |
| MDU RES GROUP INC | COM | 552690109 | 309 | 000000011200 | SH | DEFINED | 01 |
| MCI INC | COM | 552691107 | 3,007 | 000000120788 | SH | DEFINED | 01 |
| MGC INVNT CORP WIS | COM | 552848103 | 5,601 | 000000090832 | SH | DEFINED | 01 |
| MGI PHARMA INC | COM | 552880106 | 1,018 | 000000040300 | SH | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 637 | 000000009000 | SH | DEFINED | 01 |
| MPS GROUP INC | COM | 553409103 | 176 | 000000016746 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| OMACERICH CO | COM | 554382101 | 202 | 000000003800 | SH | DEFINED | 01 |
| MACROVISION CORP | COM | 555904101 | 224 | 000000009844 | SH | DEFINED | 01 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 4,999 | 000000146829 | SH | DEFINED | 01 |
| MAGNA INTL INC | CL A | 559222401 | 327 | 000000004900 | SH | DEFINED | 01 |
| MAGNUM HUNTER RES INC | COM PAR \$0 | 55972F203 | 6,468 | 000000401498 | SH | DEFINED | 01 |
| MANDALAY RESORT GROUP | DBC | 562567AK3 | 8,246 | 000000057500 | PRN | DEFINED | 01 |
| MANDALAY RESORT GROUP | COM | 562567107 | 34,871 | 000000494700 | SH | DEFINED | 01 |
| MANOR CARE INC NEW | COM | 564055101 | 3,072 | 000000084512 | SH | DEFINED | 01 |
| MAPICS INC | COM | 564910107 | 1,339 | 000000105204 | SH | DEFINED | 01 |
| MANULIFE FINL CORP | COM | 56501R106 | 301 | 000000006300 | SH | DEFINED | 01 |
| MARATHON OIL CORP | COM | 565849106 | 15,295 | 000000325992 | SH | DEFINED | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 15,250 | 000000501335 | SH | DEFINED | 01 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 8,527 | 000000204256 | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 12,580 | 000000188161 | SH | DEFINED | 01 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 826 | 000000036594 | SH | DEFINED | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 234 | 000000004200 | SH | DEFINED | 01 |
| MASCO CORP | NOTE | 574599BB1 | 1,940 | 000004000000 | SH | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 15,175 | 000000437707 | SH | DEFINED | 01 |
| MATRIX SVC CO | COM | 576853105 | 454 | 000000104430 | SH | DEFINED | 01 |
| MATTEL INC | COM | 577081102 | 8,468 | 000000396630 | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 13,355 | 000000326788 | SH | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 20,345 | 000000549572 | SH | DEFINED | 01 |
| MAVERICK TUBE CORP | COM | 577914104 | 501 | 000000015440 | SH | DEFINED | 01 |
| MAYTAG CORP | COM | 578592107 | 1,592 | 000000114014 | SH | DEFINED | 01 |
| MCAFFEE INC | COM | 579064106 | 320 | 000000014200 | SH | DEFINED | 01 |
| MCCORMICK & CO INC | COM NON VT | 579780206 | 4,980 | 000000144647 | SH | DEFINED | 01 |
| MCDATA CORP | CL B | 580031102 | 2,324 | 000000666169 | SH | DEFINED | 01 |
| MCDATA CORP | CL A | 580031201 | 253 | 000000067315 | SH | DEFINED | 01 |
| MCDONALDS CORP | COM | 580135101 | 38,970 | 000001251464 | SH | DEFINED | 01 |
| MCF CORP | COM | 580395101 | 35 | 000000025000 | SH | DEFINED | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 16,345 | 000000187343 | SH | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 10,426 | 000000276191 | SH | DEFINED | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 6,241 | 000000196145 | SH | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 12,750 | 000000257214 | SH | DEFINED | 01 |
| MEDICINES CO | COM | 584688105 | 942 | 000000041584 | SH | DEFINED | 01 |

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|-----------------------------|-----------|-----------|--------|--------------|-----|---------|----|
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 596 | 000000019900 | SH | DEFINED | 01 |
| MEDIMMUNE INC | COM | 584699102 | 6,019 | 000000252801 | SH | DEFINED | 01 |
| MEDTRONIC INC | DBCV 1.25 | 585055AD8 | 14,962 | 000000150000 | PRN | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 61,863 | 000001214206 | SH | DEFINED | 01 |
| MELLON FINL CORP | COM | 58551A108 | 11,473 | 000000402020 | SH | DEFINED | 01 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 167 | 000000012225 | SH | DEFINED | 01 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 210 | 000000004139 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 68,029 | 000002101625 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 582 | 000000018000 | SH | DEFINED | 04 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 5,981 | 000000126237 | SH | DEFINED | 01 |
| MEREDITH CORP | COM | 589433101 | 2,313 | 000000049484 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OMERIDIAN RESOURCE CORP | COM | 58977Q109 | 79 | 000000015490 | SH | | DEFINED | 01 |
| MERITAGE HOMES CORP | COM | 59001A102 | 1,011 | 000000017170 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | NOTE | 590188W46 | 21,078 | 000021000000 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 50,928 | 000000899790 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 23,772 | 000000420000 | SH | | DEFINED | 02 |
| METALS USA INC | COM NEW | 591324207 | 1,105 | 000000056451 | SH | | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 28,487 | 000000728571 | SH | | DEFINED | 01 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 4,224 | 000000353500 | SH | | DEFINED | 01 |
| MICREL INC | COM | 594793101 | 282 | 000000030678 | SH | | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 225,220 | 000009318203 | SH | | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1,579 | 000000060716 | SH | | DEFINED | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 5,971 | 000000577475 | SH | | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 906 | 000000107685 | SH | | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 147 | 000000017500 | SH | | DEFINED | 04 |
| MILLIPORE CORP | COM | 601073109 | 2,095 | 000000048292 | SH | | DEFINED | 01 |
| MISSION RESOURCES CORP | COM | 605109107 | 538 | 000000076000 | SH | | DEFINED | 01 |
| MOHAWK INDS INC | COM | 608190104 | 1,213 | 000000014400 | SH | | DEFINED | 01 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 1,847 | 000000040084 | SH | | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 4,294 | 000000162905 | SH | | DEFINED | 01 |
| MOLEX INC | CL A | 608554200 | 4,503 | 000000190810 | SH | | DEFINED | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 5,849 | 000000075797 | SH | | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 16,045 | 000000248772 | SH | | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 3,763 | 000000134363 | SH | | DEFINED | 01 |
| MOODYS CORP | COM | 615369105 | 11,345 | 000000140306 | SH | | DEFINED | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 61,152 | 000001068162 | SH | | DEFINED | 01 |
| MOSAIC CO | COM | 61945A107 | 1,893 | 000000111018 | SH | | DEFINED | 01 |
| MOTOROLA INC | COM | 620076109 | 34,936 | 00000233735 | SH | | DEFINED | 01 |
| MOTOROLA INC | COM | 620076109 | 802 | 000000053598 | SH | | DEFINED | 04 |
| MOVIE GALLERY INC | COM | 624581104 | 2,418 | 000000084333 | SH | | DEFINED | 01 |
| MURPHY OIL CORP | COM | 626717102 | 217 | 000000002200 | SH | | DEFINED | 01 |
| MYLAN LABS INC | COM | 628530107 | 4,496 | 000000253779 | SH | | DEFINED | 01 |
| NCR CORP NEW | COM | 62886E108 | 6,139 | 000000181956 | SH | | DEFINED | 01 |
| NTL INC DEL | COM | 62940M104 | 4,879 | 000000076638 | SH | | DEFINED | 01 |
| NABORS INDS INC | NOTE | 629568A10 | 3,539 | 000003500000 | SH | | DEFINED | 01 |
| NANOGEN INC | COM | 630075109 | 35 | 000000010181 | SH | | DEFINED | 01 |
| NAPSTER INC | COM | 630797108 | 2,766 | 000000425000 | SH | | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 489,310 | 000013380107 | SH | | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 21,313 | 000000636227 | SH | | DEFINED | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 305 | 000000010700 | SH | | DEFINED | 01 |
| NATIONAL INSTRS CORP | COM | 636518102 | 294 | 000000010881 | SH | | DEFINED | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 7,937 | 000000169975 | SH | | DEFINED | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 6,845 | 000000332143 | SH | | DEFINED | 01 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 2,803 | 000000077017 | SH | | DEFINED | 01 |

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|-------------------------|------|-----------|--------|--------------|----|---------|----|
| NEENAH PAPER INC | COM | 640079109 | 219 | 000000006540 | SH | DEFINED | 01 |
| NEIGHBORCARE INC | COM | 64015Y104 | 301 | 000000010302 | SH | DEFINED | 01 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 11,894 | 000000131800 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| ONETWORK APPLIANCE INC | COM | 64120L104 | 10,104 | 000000365328 | SH | | DEFINED | 01 |
| NEW CENTURY FINANCIAL CORP M | COM | 6435EV108 | 3,503 | 000000074820 | SH | | DEFINED | 01 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 551 | 000000030367 | SH | | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 5,712 | 000000156160 | SH | | DEFINED | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6,622 | 000000301842 | SH | | DEFINED | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 861 | 000000011600 | SH | | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 19,304 | 000000456913 | SH | | DEFINED | 01 |
| NEWPORT CORP | COM | 651824104 | 159 | 000000011032 | SH | | DEFINED | 01 |
| NEWS CORP | CL A | 65248E104 | 134,754 | 000007964220 | SH | | DEFINED | 01 |
| NEWS CORP | CL B | 65248E203 | 32,832 | 000001864450 | SH | | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 33,323 | 000001172547 | SH | | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 568 | 000000020000 | SH | | DEFINED | 01 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 1,488 | 000000067905 | SH | | DEFINED | 01 |
| NICOR INC | COM | 654086107 | 1,629 | 000000043930 | SH | | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 18,460 | 000000221591 | SH | | DEFINED | 01 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 503 | 000000038194 | SH | | DEFINED | 01 |
| NISOURCE INC | COM | 65473P105 | 5,798 | 000000254411 | SH | | DEFINED | 01 |
| NOKIA CORP | SPONSORED | 654902204 | 956 | 000000062000 | SH | | DEFINED | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 340 | 000000005000 | SH | | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 6,893 | 000000124476 | SH | | DEFINED | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 14,037 | 000000378883 | SH | | DEFINED | 01 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 13,065 | 000000470991 | SH | | DEFINED | 01 |
| NORTHEAST UTILS | COM | 664397106 | 393 | 000000020400 | SH | | DEFINED | 01 |
| NORTHERN TR CORP | COM | 665859104 | 8,460 | 000000194772 | SH | | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 18,272 | 000000338502 | SH | | DEFINED | 01 |
| NOVARTIS A G | SPONSORED | 66987V109 | 715 | 000000015300 | SH | | DEFINED | 01 |
| NOVASTAR FINL INC | COM | 669947400 | 1,088 | 000000030216 | SH | | DEFINED | 01 |
| NOVELL INC | COM | 670006105 | 2,215 | 000000371762 | SH | | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 3,992 | 000000149373 | SH | | DEFINED | 01 |
| NSTAR | COM | 67019E107 | 320 | 000000005900 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 8,664 | 000000150536 | SH | | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 3,908 | 000000164499 | SH | | DEFINED | 01 |
| NUVEEN INVTS INC | CL A | 67090F106 | 315 | 000000009200 | SH | | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 26,426 | 000000371310 | SH | | DEFINED | 01 |
| OCTEL CORP | COM | 675727101 | 898 | 000000048500 | SH | | DEFINED | 01 |
| OFFICEMAX INC DEL | COM | 67622P101 | 6,828 | 000000203823 | SH | | DEFINED | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 6,517 | 000000293829 | SH | | DEFINED | 01 |
| OHIO CAS CORP | COM | 677240103 | 396 | 000000017262 | SH | | DEFINED | 01 |
| OIL SVC HOLDRS TR | DEPOSTRY R | 678002106 | 132,485 | 000001377900 | SH | | DEFINED | 01 |
| OLD REP INTL CORP | COM | 680223104 | 666 | 000000028600 | SH | | DEFINED | 01 |
| OLIN CORP | COM PAR \$1 | 680665205 | 527 | 000000023658 | SH | | DEFINED | 01 |
| OMNICARE INC | COM | 681904108 | 467 | 000000013200 | SH | | DEFINED | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 15,420 | 000000174204 | SH | | DEFINED | 01 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 78 | 000000014624 | SH | | DEFINED | 01 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 98 | 000000025000 | SH | | DEFINED | 01 |
| ONEOK INC NEW | COM | 682680103 | 271 | 000000008800 | SH | | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| ORACLE CORP | COM | 68389X105 | 54,672 | 000004380799 | SH | | DEFINED | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 365 | 000000007385 | SH | | DEFINED | 01 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 210 | 000000004600 | SH | | DEFINED | 01 |
| OVERSTOCK COM INC DEL | COM | 690370101 | 682 | 000000015884 | SH | | DEFINED | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 482 | 000000019200 | SH | | DEFINED | 01 |
| PG&E CORP | COM | 69331C108 | 11,553 | 000000338798 | SH | | DEFINED | 01 |
| PHH CORP | COM NEW | 693320202 | 542 | 000000024800 | SH | | DEFINED | 01 |
| PMA CAP CORP | CL A | 693419202 | 2,001 | 000000250218 | SH | | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 1,716 | 000000195046 | SH | | DEFINED | 01 |
| PMI GROUP INC | COM | 69344M101 | 798 | 000000021000 | SH | | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 13,806 | 000000268185 | SH | | DEFINED | 01 |
| PPG INDS INC | COM | 693506107 | 12,397 | 000000173350 | SH | | DEFINED | 01 |
| PPL CORP | COM | 69351T106 | 9,589 | 000000177607 | SH | | DEFINED | 01 |
| PACCAR INC | COM | 693718108 | 13,876 | 000000191694 | SH | | DEFINED | 01 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 203 | 000000007277 | SH | | DEFINED | 01 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 1,292 | 000000022700 | SH | | DEFINED | 01 |
| PACTIV CORP | COM | 695257105 | 3,394 | 000000145388 | SH | | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 3,203 | 000000118123 | SH | | DEFINED | 01 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 494 | 000000014776 | SH | | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 1,541 | 000000275681 | SH | | DEFINED | 01 |
| PARKER DRILLING CO | COM | 701081101 | 575 | 000000100000 | SH | | DEFINED | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 8,482 | 000000139241 | SH | | DEFINED | 01 |
| PARTNERS TR FINL GROUP INC N | COM | 70213F102 | 108 | 000000010248 | SH | | DEFINED | 01 |
| PARTY CITY CORP | COM | 702145103 | 246 | 000000016858 | SH | | DEFINED | 01 |
| PATINA OIL & GAS CORP | COM | 703224105 | 14,312 | 000000357800 | SH | | DEFINED | 01 |
| PATTERSON COMPANIES INC | COM | 703395103 | 490 | 000000009823 | SH | | DEFINED | 01 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 205 | 000000008199 | SH | | DEFINED | 01 |
| PAYCHEX INC | COM | 704326107 | 11,282 | 000000343763 | SH | | DEFINED | 01 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 177 | 000000011248 | SH | | DEFINED | 01 |
| PEDIATRIX MED GROUP | COM | 705324101 | 238 | 000000003480 | SH | | DEFINED | 01 |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 289 | 000000024533 | SH | | DEFINED | 01 |
| PENN ENGR & MFG CORP | COM NON VT | 707389300 | 878 | 000000048686 | SH | | DEFINED | 01 |
| PENN VA CORP | COM | 707882106 | 346 | 000000007546 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 13,845 | 000000266664 | SH | | DEFINED | 01 |
| PENTAIR INC | COM | 709631105 | 643 | 000000016500 | SH | | DEFINED | 01 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 592 | 000000047953 | SH | | DEFINED | 01 |
| PEOPLES ENERGY CORP | COM | 711030106 | 1,701 | 000000040586 | SH | | DEFINED | 01 |
| PEPCO HOLDINGS INC | COM | 713291102 | 474 | 000000022600 | SH | | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 5,198 | 000000186651 | SH | | DEFINED | 01 |
| PEPSIAMERICAS INC | COM | 71343P200 | 444 | 000000019600 | SH | | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 83,476 | 000001574129 | SH | | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 2,600 | 000000126075 | SH | | DEFINED | 01 |
| PERRIGO CO | COM | 714290103 | 205 | 000000010756 | SH | | DEFINED | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED | 71654V101 | 88,111 | 000002290400 | SH | | DEFINED | 01 |
| PETROLEUM GEO SVCS ASA NEW | SPONSORED | 716599105 | 1,944 | 000000028950 | SH | | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 433 | 000000015072 | SH | | DEFINED | 01 |

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|---------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OPFIZER INC | COM | 717081103 | 184,719 | 000007031587 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 380 | 000000014500 | SH | | DEFINED | 04 |
| PHELPS DODGE CORP | COM | 717265102 | 9,543 | 000000093813 | SH | | DEFINED | 01 |
| PIER 1 IMPORTS INC | COM | 720279108 | 198 | 000000010900 | SH | | DEFINED | 01 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 228 | 000000006400 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| PINNACLE SYS INC | COM | 723481107 | 170 | 000000030554 | SH | DEFINED | 01 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 3,718 | 000000087480 | SH | DEFINED | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 683 | 000000016000 | SH | DEFINED | 01 |
| PITNEY BOWES INC | COM | 724479100 | 9,765 | 000000216438 | SH | DEFINED | 01 |
| PIXAR | COM | 725811103 | 266 | 00000002736 | SH | DEFINED | 01 |
| PLACER DOME INC | COM | 725906101 | 835 | 000000051500 | SH | DEFINED | 01 |
| PLEXUS CORP | COM | 729132100 | 191 | 000000016638 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 6,566 | 000000183922 | SH | DEFINED | 01 |
| POGO PRODUCING CO | COM | 730448107 | 497 | 000000010100 | SH | DEFINED | 01 |
| POLYCOM INC | COM | 73172K104 | 276 | 000000016297 | SH | DEFINED | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 1,128 | 000000012900 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 236 | 000000048620 | SH | DEFINED | 01 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 165 | 000000021399 | SH | DEFINED | 01 |
| PRAXAIR INC | COM | 74005P104 | 14,431 | 000000301535 | SH | DEFINED | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 231 | 000000003000 | SH | DEFINED | 01 |
| PRECISION DRILLING CORP | COM | 74022D100 | 425 | 000000005700 | SH | DEFINED | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 7,428 | 000000125098 | SH | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 10,931 | 000000284016 | SH | DEFINED | 01 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 1,051 | 000000048630 | SH | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 125,692 | 000002371550 | SH | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 10,053 | 000000239649 | SH | DEFINED | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 17,205 | 000000187500 | SH | DEFINED | 01 |
| PROLOGIS | SH BEN INT | 743410102 | 6,411 | 000000172807 | SH | DEFINED | 01 |
| PROQUEST COMPANY | COM | 74346P102 | 306 | 000000008492 | SH | DEFINED | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 436 | 000000011098 | SH | DEFINED | 01 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 4,827 | 000000200396 | SH | DEFINED | 01 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 4,946 | 000000288273 | SH | DEFINED | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 28,205 | 000000491379 | SH | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 12,120 | 000000222836 | SH | DEFINED | 01 |
| PUGET ENERGY INC NEW | COM | 745310102 | 376 | 000000017100 | SH | DEFINED | 01 |
| PULITZER INC | COM | 745769109 | 4,618 | 000000072468 | SH | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 8,298 | 000000112706 | SH | DEFINED | 01 |
| QLT INC | COM | 746927102 | 771 | 000000060000 | SH | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 3,830 | 000000094592 | SH | DEFINED | 01 |
| QUALCOMM INC | COM | 747525103 | 60,095 | 000001640615 | SH | DEFINED | 01 |
| QUALITY DISTR INC FLA | COM | 74756M102 | 1,085 | 000000100068 | SH | DEFINED | 01 |
| QUANTA SVCS INC | COM | 74762E102 | 166 | 000000021880 | SH | DEFINED | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 9,126 | 000000086816 | SH | DEFINED | 01 |
| QUESTAR CORP | COM | 748356102 | 705 | 000000011900 | SH | DEFINED | 01 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 245 | 000000005038 | SH | DEFINED | 01 |
| QUIKSILVER INC | COM | 74838C106 | 992 | 000000034172 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| OQWEST COMMUNICATIONS INTL IN | COM | 749121109 | 5,804 | 000001568786 | SH | | DEFINED | 01 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 501 | 000000008632 | SH | | DEFINED | 01 |
| RPM INTL INC | COM | 749685103 | 616 | 000000033700 | SH | | DEFINED | 01 |
| RSA SEC INC | COM | 749719100 | 165 | 000000010420 | SH | | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 499 | 000000095675 | SH | | DEFINED | 01 |
| RADIO ONE INC | CL A | 75040P108 | 15,776 | 000001074674 | SH | | DEFINED | 01 |
| RADIOSHACK CORP | COM | 750438103 | 4,421 | 000000180459 | SH | | DEFINED | 01 |
| RAINMAKER SYSTEMS | COM | 750875106 | 60 | 000000100000 | SH | | DEFINED | 01 |
| RAMBUS INC DEL | COM | 750917106 | 1,838 | 000000122000 | SH | | DEFINED | 04 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 274 | 000000009050 | SH | | DEFINED | 01 |
| RAYONIER INC | COM | 754907103 | 204 | 000000004131 | SH | | DEFINED | 01 |
| RAYOVAC CORP | COM | 755081106 | 237 | 000000005700 | SH | | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 16,452 | 000000425127 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|-----------|--------------|-----|---------|----|
| READERS DIGEST ASSN INC | COM | 755267101 | 294 | 000000016996 | SH | DEFINED | 01 |
| REEBOK INTL LTD | COM | 758110100 | 2,468 | 000000055713 | SH | DEFINED | 01 |
| REGIS CORP MINN | COM | 758932107 | 433 | 000000010600 | SH | DEFINED | 01 |
| REGIONAL BK HOLDRS TR | DEPOSITRY | 75902E100 | 73,544 | 000000556100 | SH | DEFINED | 01 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 14,218 | 000000438840 | SH | DEFINED | 01 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 587 | 000000013800 | SH | DEFINED | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 301 | 000000007526 | SH | DEFINED | 01 |
| RELIANT ENERGY INC | COM | 75952B105 | 398 | 000000035000 | SH | DEFINED | 01 |
| RENAL CARE GROUP INC | COM | 759930100 | 227 | 000000006000 | SH | DEFINED | 01 |
| RENT A CTR INC NEW | COM | 76009N100 | 377 | 000000013823 | SH | DEFINED | 01 |
| REPUBLIC SVCS INC | COM | 760759100 | 274 | 000000008200 | SH | DEFINED | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1,169 | 000000015306 | SH | DEFINED | 01 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 421 | 000000004400 | SH | DEFINED | 01 |
| RETEK INC | COM | 76128Q109 | 3,192 | 000000284545 | SH | DEFINED | 01 |
| REWARDS NETWORK INC | COM | 761557107 | 1,040 | 000000250128 | SH | DEFINED | 01 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 216 | 000000008000 | SH | DEFINED | 01 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 8,777 | 000000108915 | SH | DEFINED | 01 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 1,284 | 000000080096 | SH | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 4,143 | 000000153673 | SH | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 9,440 | 000000166671 | SH | DEFINED | 01 |
| ROCKWELL COLLINS INC | COM | 774341101 | 8,111 | 000000170441 | SH | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 8,852 | 000000184426 | SH | DEFINED | 01 |
| ROSS STORES INC | COM | 778296103 | 385 | 000000013229 | SH | DEFINED | 01 |
| ROWAN COS INC | COM | 779382100 | 3,314 | 000000110756 | SH | DEFINED | 01 |
| ROYAL DUTCH PETE CO | NY REG EUR | 780257804 | 1,434 | 000000023900 | SH | DEFINED | 01 |
| RYDER SYS INC | COM | 783549108 | 3,069 | 000000073610 | SH | DEFINED | 01 |
| RYLAND GROUP INC | COM | 783764103 | 210 | 000000003400 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 74,129 | 000003129138 | SH | DEFINED | 01 |
| SEI INVESTMENTS CO | COM | 784117103 | 3,419 | 000000094554 | SH | DEFINED | 01 |
| SLM CORP | DBC | 78442PAC0 | 17,906 | 000000175000 | PRN | DEFINED | 01 |
| SLM CORP | COM | 78442P106 | 20,161 | 000000404520 | SH | DEFINED | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1,005,658 | 000008525417 | SH | DEFINED | 01 |
| S1 CORPORATION | COM | 78463B101 | 3,126 | 000000450568 | SH | DEFINED | 01 |

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|-------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0SPX CORP | COM | 784635104 | 289 | 000000006700 | SH | DEFINED | 01 |
| SABRE HLDGS CORP | CL A | 785905100 | 2,953 | 000000134978 | SH | DEFINED | 01 |
| SAFECO CORP | COM | 786429100 | 5,819 | 000000119478 | SH | DEFINED | 01 |
| SAFEMART INC | COM NEW | 786514208 | 8,092 | 000000436738 | SH | DEFINED | 01 |
| ST JOE CO | COM | 790148100 | 538 | 000000008000 | SH | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 12,559 | 000000348887 | SH | DEFINED | 01 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 23,992 | 000000653220 | SH | DEFINED | 01 |
| SAKS INC | COM | 79377W108 | 362 | 000000020100 | SH | DEFINED | 01 |
| SANDISK CORP | COM | 80004C101 | 652 | 000000023479 | SH | DEFINED | 01 |
| SANMINA SCI CORP | COM | 800907107 | 3,842 | 000000736091 | SH | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 16,691 | 000000753224 | SH | DEFINED | 01 |
| SCANA CORP NEW | COM | 80589M102 | 286 | 000000007500 | SH | DEFINED | 01 |
| SCANSOFT INC | COM | 80603P107 | 225 | 000000060650 | SH | DEFINED | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 581 | 000000016218 | SH | DEFINED | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 26,857 | 000001479734 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 39,705 | 000000563364 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 11,855 | 000001128026 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 4,377 | 000000155131 | SH | DEFINED | 01 |
| SCOTTS CO | CL A | 810186106 | 235 | 000000003353 | SH | DEFINED | 01 |
| SEABULK INTL INC | COM | 81169P101 | 1,192 | 000000057375 | SH | DEFINED | 01 |
| SEABULK INTL INC | COM | 81169P101 | 1,243 | 000000059800 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| SEALED AIR CORP NEW | COM | 81211K100 | 4,154 | 000000079984 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 15,001 | 000000299781 | SH | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-EN | 81369Y506 | 85,740 | 000002000000 | SH | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FI | 81369Y605 | 170,340 | 000006000000 | SH | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-UT | 81369Y886 | 72,874 | 000002499976 | SH | DEFINED | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 9,742 | 000000299500 | SH | DEFINED | 01 |
| SEMTECH CORP | COM | 816850101 | 214 | 000000011990 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 9,316 | 000000233841 | SH | DEFINED | 01 |
| SEPRACOR INC | COM | 817315104 | 1,310 | 000000022834 | SH | DEFINED | 01 |
| 7-ELEVEN INC | COM NEW | 817826209 | 225 | 000000009400 | SH | DEFINED | 01 |
| SHELL TRANS & TRADING PLC | ADR NY SHS | 822703609 | 375 | 000000006900 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 5,233 | 000000118973 | SH | DEFINED | 01 |
| SHILOH INDS INC | COM | 824543102 | 766 | 000000058739 | SH | DEFINED | 01 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED | 82481R106 | 315 | 000000009201 | SH | DEFINED | 01 |
| SIEBEL SYS INC | COM | 826170102 | 5,574 | 000000610597 | SH | DEFINED | 01 |
| SIEMENS A G | SPONSORED | 826197501 | 205 | 000000002600 | SH | DEFINED | 01 |
| SIERRA PAC RES NEW | COM | 826428104 | 169 | 000000015742 | SH | DEFINED | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 4,226 | 000000069012 | SH | DEFINED | 01 |
| SIGMATEL INC | COM | 82661W107 | 843 | 000000022523 | SH | DEFINED | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 362 | 000000012209 | SH | DEFINED | 01 |
| SILICON VY BANCSHARES | NOTE | 827064AC0 | 7,390 | 000005500000 | SH | DEFINED | 01 |
| SILICONIX INC | COM NEW | 827079203 | 1,726 | 000000048931 | SH | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 12,606 | 000000208091 | SH | DEFINED | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 1,124 | 000000140000 | SH | DEFINED | 01 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 915 | 000000162894 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OSKYWORKS SOLUTIONS INC | COM | 83088M102 | 236 | 000000037298 | SH | DEFINED | 01 |
| SMITH INTL INC | COM | 832110100 | 483 | 000000007700 | SH | DEFINED | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 896 | 000000028400 | SH | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 968 | 000000062619 | SH | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 1,823 | 000000057359 | SH | DEFINED | 01 |
| SOLETRON CORP | NOTE 0.50 | 834182AT4 | 1,803 | 000000025000 | PRN | DEFINED | 01 |
| SOLETRON CORP | COM | 834182107 | 3,434 | 000000989734 | SH | DEFINED | 01 |
| SONIC CORP | COM | 835451105 | 374 | 000000011204 | SH | DEFINED | 01 |
| SONOCO PRODS CO | COM | 835495102 | 233 | 000000008100 | SH | DEFINED | 01 |
| SONUS PHARMACEUTICALS INC | COM | 835692104 | 380 | 000000144000 | SH | DEFINED | 01 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 170 | 000000010068 | SH | DEFINED | 01 |
| SOUTHERN CO | COM | 842587107 | 22,149 | 000000695879 | SH | DEFINED | 01 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 388 | 000000007000 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 9,843 | 000000691288 | SH | DEFINED | 01 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 220 | 000000012026 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 9,691 | 000000437358 | SH | DEFINED | 01 |
| SPECTRASITE INC | COM | 84761M104 | 666 | 000000011500 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON | 852061100 | 31,517 | 000001385390 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON | 852061100 | 910 | 000000040000 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON | 852061100 | 52,906 | 000002323000 | SH | DEFINED | 02 |
| STANCORP FINL GROUP INC | COM | 852891100 | 401 | 000000004740 | SH | DEFINED | 01 |
| STANLEY WKS | COM | 854616109 | 3,807 | 000000084117 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 15,180 | 000000482982 | SH | DEFINED | 01 |
| STARBUCKS CORP | COM | 855244109 | 20,657 | 000000399870 | SH | DEFINED | 01 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 12,562 | 000000209266 | SH | DEFINED | 01 |
| STATE STR CORP | COM | 857477103 | 13,725 | 000000313931 | SH | DEFINED | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 652 | 000000018931 | SH | DEFINED | 01 |
| STERICYCLE INC | COM | 858912108 | 457 | 000000010352 | SH | DEFINED | 01 |
| STERIS CORP | COM | 859152100 | 208 | 000000008262 | SH | DEFINED | 01 |

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|-------------------------|-------------|-----------|--------|--------------|----|---------|----|
| STMICROELECTRONICS N V | NY REGISTR | 861012102 | 431 | 000000025900 | SH | DEFINED | 01 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0 | 862111200 | 548 | 000000017800 | SH | DEFINED | 01 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 1,862 | 000000043500 | SH | DEFINED | 01 |
| STRYKER CORP | COM | 863667101 | 15,751 | 000000353101 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 13,975 | 000003459349 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 65 | 000000015900 | SH | DEFINED | 06 |
| SUNGARD DATA SYS INC | COM | 867363103 | 15,420 | 000000446982 | SH | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 7,087 | 000000068461 | SH | DEFINED | 01 |
| SUNTERRA CORP | COM NEW | 86787D208 | 754 | 000000050000 | SH | DEFINED | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 23,345 | 000000323934 | SH | DEFINED | 01 |
| SUPERVALU INC | COM | 868536103 | 4,481 | 000000134383 | SH | DEFINED | 01 |
| SWIFT ENERGY CO | COM | 870738101 | 282 | 000000009922 | SH | DEFINED | 01 |
| SWIFT TRANSN CO | COM | 870756103 | 541 | 000000024469 | SH | DEFINED | 01 |
| SYBASE INC | COM | 871130100 | 190 | 000000010300 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 16,189 | 000000758996 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 3,293 | 000000154412 | SH | DEFINED | 04 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 5,083 | 000000350805 | 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 |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OSYNOPSIS INC | COM | 871607107 | 537 | 000000029669 | SH | | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 8,156 | 000000292752 | SH | | DEFINED | 01 |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 207 | 000000015000 | SH | | DEFINED | 01 |
| SYSCO CORP | COM | 871829107 | 21,355 | 000000596531 | SH | | DEFINED | 01 |
| TCF FINL CORP | COM | 872275102 | 969 | 000000035700 | SH | | DEFINED | 01 |
| TECO ENERGY INC | COM | 872375100 | 3,109 | 000000198327 | SH | | DEFINED | 01 |
| TJX COS INC NEW | NOTE | 872540AL3 | 1,682 | 000002000000 | SH | | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 11,148 | 000000452649 | SH | | DEFINED | 01 |
| TXU CORP | COM | 873168108 | 17,842 | 000000224064 | SH | | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 42,035 | 000000840376 | SH | | DEFINED | 01 |
| TECH DATA CORP | COM | 878237106 | 699 | 000000018882 | SH | | DEFINED | 01 |
| TECUMSEH PRODS CO | CL B | 878895101 | 356 | 000000009178 | SH | | DEFINED | 01 |
| TEKTRONIX INC | COM | 879131100 | 2,744 | 000000111887 | SH | | DEFINED | 01 |
| TELE NORTE LESTE PART S A | SPON ADR P | 879246106 | 396 | 000000025600 | SH | | DEFINED | 01 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 145 | 000000054404 | SH | | DEFINED | 01 |
| TELEFLEX INC | COM | 879369106 | 366 | 000000007158 | SH | | DEFINED | 01 |
| TELEFONOS DE MEXICO S A | SPON ADR O | 879403780 | 514 | 000000014900 | SH | | DEFINED | 01 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 481 | 000000005900 | SH | | DEFINED | 01 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 4,516 | 000000253903 | SH | | DEFINED | 01 |
| TELEWEST GLOBAL INC | COM | 87956T107 | 7,794 | 000000438125 | SH | | DEFINED | 01 |
| TELIK INC | COM | 87959M109 | 478 | 000000031743 | SH | | DEFINED | 01 |
| TELLABS INC | COM | 879664100 | 3,440 | 0000000471333 | SH | | DEFINED | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 4,582 | 000000063157 | SH | | DEFINED | 01 |
| TELESYSTEM INTL WIRELESS INC | COM NEW | 879946606 | 2,650 | 000000173800 | SH | | DEFINED | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 5,095 | 000000441906 | SH | | DEFINED | 01 |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 143 | 000000011536 | SH | | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 2,728 | 000000186854 | SH | | DEFINED | 01 |
| TETRA TECH INC NEW | COM | 88162G103 | 235 | 000000018656 | SH | | DEFINED | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 1,659 | 000000053554 | SH | | DEFINED | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 41,029 | 000001609625 | SH | | DEFINED | 01 |
| TEXTRON INC | COM | 883203101 | 10,178 | 000000136404 | SH | | DEFINED | 01 |
| THERMO ELECTRON CORP | COM | 883556102 | 4,230 | 000000167269 | SH | | DEFINED | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 231 | 000000007175 | SH | | DEFINED | 01 |
| THOMAS INDS INC | COM | 884425109 | 2,878 | 000000072616 | SH | | DEFINED | 01 |
| THOR INDS INC | COM | 885160101 | 340 | 000000011388 | SH | | DEFINED | 01 |
| THORATEC CORP | NOTE 1.37 | 885175AB5 | 2,368 | 000000045000 | PRN | | DEFINED | 01 |
| 3COM CORP | COM | 885535104 | 155 | 000000043718 | SH | | DEFINED | 01 |

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|-------------------|-----------|-----------|--------|--------------|----|---------|----|
| 3M CO | COM | 88579Y101 | 64,215 | 000000749389 | SH | DEFINED | 01 |
| TIDEWATER INC | COM | 886423102 | 575 | 000000014800 | SH | DEFINED | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 4,766 | 000000138070 | SH | DEFINED | 01 |
| TIME WARNER INC | COM | 887317105 | 79,588 | 000004534956 | SH | DEFINED | 01 |
| TIMKEN CO | COM | 887389104 | 776 | 000000028400 | SH | DEFINED | 01 |
| TOLL BROTHERS INC | COM | 889478103 | 457 | 000000005800 | SH | DEFINED | 01 |
| TOO INC | COM | 890333107 | 500 | 000000020276 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 5,546 | 000000106261 | SH | DEFINED | 01 |
| TOTAL S A | SPONSORED | 89151E109 | 961 | 000000008200 | 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 |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OTOYS R US INC | COM | 892335100 | 12,161 | 000000472110 | SH | | DEFINED | 01 |
| TRANSACTION SYS ARCHITECTS | COM | 893416107 | 1,346 | 000000058170 | SH | | DEFINED | 01 |
| TRAVELZOO INC | COM | 89421Q106 | 347 | 000000006996 | SH | | DEFINED | 01 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 245 | 000000004900 | SH | | DEFINED | 01 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 407 | 000000029488 | SH | | DEFINED | 01 |
| TRIBUNE CO NEW | COM | 896047107 | 11,535 | 000000289333 | SH | | DEFINED | 01 |
| TRINITY INDS INC | COM | 896522109 | 1,126 | 000000039994 | SH | | DEFINED | 01 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 205 | 000000060702 | SH | | DEFINED | 01 |
| TRITON PCS HLDGS INC | CL A | 89677M106 | 74 | 000000033706 | SH | | DEFINED | 01 |
| TUPPERWARE CORP | COM | 899896104 | 216 | 000000010620 | SH | | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 64,164 | 000001898354 | SH | | DEFINED | 01 |
| TYSON FOODS INC | CL A | 902494103 | 193 | 000000011600 | SH | | DEFINED | 01 |
| UST INC | COM | 902911106 | 7,987 | 000000154506 | SH | | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 51,436 | 000001784735 | SH | | DEFINED | 01 |
| USEC INC | COM | 90333E108 | 507 | 000000031174 | SH | | DEFINED | 01 |
| U S I HLDGS | COM | 90333H101 | 128 | 000000010888 | SH | | DEFINED | 01 |
| UNIFI INC | COM | 904677101 | 263 | 000000078800 | SH | | DEFINED | 01 |
| UNION PAC CORP | COM | 907818108 | 17,011 | 000000244070 | SH | | DEFINED | 01 |
| UNIONBANCAL CORP | COM | 908906100 | 379 | 000000006204 | SH | | DEFINED | 01 |
| UNISYS CORP | COM | 909214108 | 2,459 | 000000348301 | SH | | DEFINED | 01 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 2,386 | 000000032500 | SH | | DEFINED | 01 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 331 | 000000015900 | SH | | DEFINED | 01 |
| UNITED INDL CORP | COM | 910671106 | 250 | 000000008462 | SH | | DEFINED | 01 |
| UNITED MICROELECTRONICS CORP | SPONSORED | 910873207 | 166 | 000000049500 | SH | | DEFINED | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 78,062 | 000001073176 | SH | | DEFINED | 01 |
| UNITED RENTALS INC | COM | 911363109 | 245 | 000000012146 | SH | | DEFINED | 01 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 200 | 000000004400 | SH | | DEFINED | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 5,673 | 000000111572 | SH | | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 51,712 | 000000508680 | SH | | DEFINED | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 57,193 | 000000599635 | SH | | DEFINED | 01 |
| UNITEDGLOBALCOM | CL A | 913247508 | 3,464 | 000000366200 | SH | | DEFINED | 01 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 7,858 | 000000283811 | SH | | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 15,548 | 000000252049 | SH | | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 7,073 | 000000415578 | SH | | DEFINED | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 257 | 000000005369 | SH | | DEFINED | 01 |
| USF CORP | COM | 91729Q101 | 9,532 | 000000197522 | SH | | DEFINED | 01 |
| UTSTARCOM INC | COM | 918076100 | 588 | 000000053700 | SH | | DEFINED | 01 |
| V F CORP | COM | 918204108 | 5,723 | 000000096783 | SH | | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 231 | 000000006618 | SH | | DEFINED | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 17,520 | 000000239118 | SH | | DEFINED | 01 |
| VALUECLICK INC | COM | 92046N102 | 299 | 000000028235 | SH | | DEFINED | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 1,405 | 000000041000 | SH | | DEFINED | 01 |
| VARIAN INC | COM | 922206107 | 316 | 000000008365 | SH | | DEFINED | 01 |
| VECTREN CORP | COM | 92240G101 | 245 | 000000009200 | SH | | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 4,205 | 000000146517 | SH | | DEFINED | 01 |

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VERISIGN INC COM 92343E102 1,179 000000041087 SH DEFINED 04
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|----------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OVERIZON COMMUNICATIONS | COM | 92343V104 | 94,301 | 000002656372 | SH | | DEFINED | 01 |
| VERITAS SOFTWARE CO | COM | 923436109 | 10,795 | 000000464917 | SH | | DEFINED | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 256 | 000000027433 | SH | | DEFINED | 01 |
| VIAD CORP | COM NEW | 92552R406 | 1,616 | 000000060100 | SH | | DEFINED | 01 |
| VIACOM INC | CL A | 925524100 | 420 | 000000012000 | SH | | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 56,324 | 000001617130 | SH | | DEFINED | 01 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 149 | 000000052384 | SH | | DEFINED | 01 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 198 | 000000016000 | SH | | DEFINED | 01 |
| VISTEON CORP | COM | 92839U107 | 796 | 000000139512 | SH | | DEFINED | 01 |
| VISX INC DEL | COM | 92844S105 | 6,715 | 000000286492 | SH | | DEFINED | 01 |
| VULCAN MATLS CO | COM | 929160109 | 5,501 | 000000096807 | SH | | DEFINED | 01 |
| WGL HLDGS INC | COM | 92924F106 | 219 | 000000007092 | SH | | DEFINED | 01 |
| WPS RESOURCES CORP | COM | 92931B106 | 259 | 000000004900 | SH | | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 76,583 | 000001504286 | SH | | DEFINED | 01 |
| WADDELL & REED FINL INC | CL A | 930059100 | 280 | 000000014200 | SH | | DEFINED | 01 |
| WAL MART STORES INC | COM | 931142103 | 159,060 | 000003174232 | SH | | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 42,662 | 000000960436 | SH | | DEFINED | 01 |
| WASHINGTON FED INC | COM | 938824109 | 406 | 000000017396 | SH | | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 34,222 | 000000866392 | SH | | DEFINED | 01 |
| WASHINGTON POST CO | CL B | 939640108 | 228 | 000000000256 | SH | | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 15,377 | 000000533026 | SH | | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 4,221 | 000000117959 | SH | | DEFINED | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 3,527 | 000000114786 | SH | | DEFINED | 01 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 544 | 000000012000 | SH | | DEFINED | 01 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 327 | 000000009500 | SH | | DEFINED | 01 |
| WELLPOINT INC | COM | 94973V107 | 35,798 | 000000285588 | SH | | DEFINED | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 94,635 | 000001582531 | SH | | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 4,531 | 000000116073 | SH | | DEFINED | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 614 | 000000031633 | SH | | DEFINED | 01 |
| WESCO INTL INC | COM | 95082P105 | 290 | 000000010360 | SH | | DEFINED | 01 |
| WESTAR ENERGY INC | COM | 95709T100 | 240 | 000000011100 | SH | | DEFINED | 01 |
| WESTERN GAS RES INC | COM | 958259103 | 520 | 000000015100 | SH | | DEFINED | 01 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 20,020 | 000000527400 | SH | | DEFINED | 01 |
| WESTWOOD ONE INC | COM | 961815107 | 830 | 000000040800 | SH | | DEFINED | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 15,965 | 000000233078 | SH | | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 4,468 | 000000065974 | SH | | DEFINED | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 750 | 000000007348 | SH | | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 10,023 | 000000532882 | SH | | DEFINED | 01 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 175 | 000000011617 | SH | | DEFINED | 01 |
| WINNEBAGO INDS INC | COM | 974637100 | 313 | 000000009908 | SH | | DEFINED | 01 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 276 | 000000007800 | SH | | DEFINED | 01 |
| WORLD HEART CORP | COM NEW | 980905202 | 120 | 000000101241 | SH | | DEFINED | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 539 | 000000028001 | SH | | DEFINED | 01 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 2,412 | 000000141100 | SH | | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 12,842 | 000000195854 | SH | | DEFINED | 01 |
| WYETH | DBC | 983024AD2 | 23,067 | 000000225000 | PRN | | 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 |
|----------------|----------------|-------|-------------|----------------|--------|----------|----------------|--------|
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|------------------------------|------|-----------|--------|--------------|----|---------|----|
| OWYETH | COM | 983024100 | 52,851 | 000001252991 | SH | DEFINED | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 705 | 000000010417 | SH | DEFINED | 01 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 1,055 | 000000033356 | SH | DEFINED | 01 |
| XTO ENERGY INC | COM | 98385X106 | 10,991 | 000000334686 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 6,798 | 000000395698 | SH | DEFINED | 01 |
| XILINX INC | COM | 983919101 | 10,016 | 000000342683 | SH | DEFINED | 01 |
| XEROX CORP | COM | 984121103 | 13,597 | 000000897550 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 46,473 | 000001370891 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 748 | 000000022068 | SH | DEFINED | 04 |
| YELLOW ROADWAY CORP | COM | 985577105 | 570 | 000000009754 | SH | DEFINED | 01 |
| YORK INTL CORP NEW | COM | 986670107 | 236 | 000000006032 | SH | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 14,096 | 000000272077 | SH | DEFINED | 01 |
| ZALE CORP NEW | COM | 988858106 | 520 | 000000017526 | SH | DEFINED | 01 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 974 | 000000020527 | SH | DEFINED | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 20,832 | 000000267739 | SH | DEFINED | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 5,820 | 000000084330 | SH | DEFINED | 01 |
| ZIX CORP | COM | 98974P100 | 180 | 000000048260 | SH | DEFINED | 01 |
| ZOLL MED CORP | COM | 989922109 | 32 | 000000001426 | SH | DEFINED | 01 |

-LIST OF OTHER INCLUDED MANAGERS

NHI
 01 NSI
 02 LONDON
 04 BERMUDA
 06 GANT

FORM 13F INFORMATION TABLE ENTRY TOTAL: 1214
 FORM 13F INFORMATION TABLE VALUE TOTAL: 14,208,117,248