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NOMURA SECURITIES CO LTD
Form 13F-HR
November 14, 2002

OMB APPROVAL

OMB Number:
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hours per response.....

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 30, 2002

If amended report check here: Amendment Number: _____

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

Nomura Securities Co., Ltd.

Name of Institutional Investment Manager

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

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

13F File Number: 28-04979

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Name (Title) (Phone)

/s/ David A. Leibowitz

(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY November 14, 2002

(Place and Date of Signing)

Report Type:

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: _____

Form 13F Information Table Entry Total: _____

Form 13F Information Table Value Total: \$ _____
(thousands)

List of Other Included Managers:

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

13F File No.:	Name:
1. 28-05739	Global Funds Management, S.A.
2. 28-04989	Nomura Asset Capital Corporation
3. 28-04985	Nomura International plc
4. 28-04985	Nomura Securities (Bermuda)
6. 28-04983	Nomura Securities International, Inc.

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INFORMATION TABLE
 QUARTER ENDING
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
ODAIMLERCHRYSLER AG	ORD	D1668R123	137	000000004100	SH		DEFINED	01
ACE LTD	ORD	G0070K103	3,697	000000124877	SH		DEFINED	01
APEX SILVER MINES LTD	ORD	G04074103	12	000000000900	SH		DEFINED	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	277	000000019400	SH		DEFINED	01
COOPER INDS LTD	CL A	G24182100	1,810	000000059668	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	197	000000003600	SH		DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	189	000000003400	SH		DEFINED	06
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	102	000000004000	SH		DEFINED	01
GLOBALSANTAFE CORP	SHS	G3930E101	290	000000013000	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3,082	000000089502	SH		DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	2,088	000000063780	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	2,745	000000088567	SH		DEFINED	01
HILFIGER TOMMY CORP	ORD	G8915Z102	28	000000003100	SH		DEFINED	01
TRANSOCEAN INC	ORD	G90078109	3,624	000000174261	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	167	000000004500	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	4,421	000000060159	SH		DEFINED	01
UBS AG	NAMEN AKT	H8920M855	131	000000003200	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1,503	000000109414	SH		DEFINED	01
ORBOTECH LTD	ORD	M75253100	49	000000003400	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	856	000000122904	SH		DEFINED	01
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	45	000000001600	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	655	000000569689	SH		DEFINED	01
ABN AMRO HLDG NV	SPONSORED	000937102	20	000000001800	SH		DEFINED	01
ABM INDS INC	COM	000957100	12	000000000900	SH		DEFINED	01
AFC ENTERPRISES INC	COM	00104Q107	84	000000004200	SH		DEFINED	01
AFLAC INC	COM	001055102	184	000000006000	SH		SOLE	
AFLAC INC	COM	001055102	7,104	000000231504	SH		DEFINED	01
AFLAC INC	COM	001055102	191	000000006300	SH		DEFINED	06
AGCO CORP	COM	001084102	171	000000007600	SH		DEFINED	06
AES CORP	COM	00130H105	1,047	000000417459	SH		DEFINED	01
AK STL HLDG CORP	COM	001547108	71	000000009000	SH		DEFINED	01
AMB PROPERTY CORP	COM	00163T109	20	000000000700	SH		DEFINED	01
AMR CORP	COM	001765106	286	000000068501	SH		DEFINED	01
AOL TIME WARNER INC	COM	00184A105	23,820	000002035937	SH		DEFINED	01
ATI TECHNOLOGIES INC	COM	001941103	13	000000002800	SH		DEFINED	01
AT&T CORP	COM	001957109	27,620	000002299758	SH		DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	5,775	000001401853	SH		DEFINED	01
AVX CORP NEW	COM	002444107	61	000000007100	SH		DEFINED	01
ABBOTT LABS	COM	002824100	27,870	000000689876	SH		DEFINED	01
ABBOTT LABS	COM	002824100	10,706	000000265000	SH		DEFINED	04
ABERCROMBIE & FITCH CO	CL A	002896207	316	000000016100	SH		DEFINED	01
ABGENIX INC	COM	00339B107	118	000000018215	SH		DEFINED	01
ACCREDITO HEALTH INC	COM	00437V104	324	000000006800	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	454	000000019000	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	155	000000006200	SH		DEFINED	06
ACXIOM CORP	COM	005125109	255	000000018000	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
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0ADOBE SYS INC	COM	00724F101	3,010	000000157601	SH	DEFINED	01
ADTRAN INC	COM	00738A106	43	000000002800	SH	DEFINED	01
ADVANCED AUTO PARTS INC	COM	00751Y106	136	000000002500	SH	DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	218	000000016500	SH	DEFINED	01
ADVO INC	COM	007585102	19	000000006000	SH	DEFINED	01
ADVANCEPCS	COM	00790K109	96	000000004300	SH	DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	887	000000166165	SH	DEFINED	01
ADVANTA CORP	CL A	007942105	6	000000000600	SH	DEFINED	01
ADVANTA CORP	CL B	007942204	72	000000007000	SH	DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	90	000000007900	SH	DEFINED	01
AETNA INC NEW	COM	00817Y108	2,531	000000070687	SH	DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	153	000000003600	SH	DEFINED	01
AGERE SYS INC	CL B	00845V209	681	000000688528	SH	DEFINED	01
AGERE SYS INC	CL B	00845V209	980	000000990000	SH	DEFINED	04
AGILENT TECHNOLOGIES INC	COM	00846U101	2,708	000000207405	SH	DEFINED	01
AGNICO EAGLE MINES LTD	COM	008474108	200	000000012500	SH	DEFINED	01
AIR CDA INC	CL A NON V	008911307	291	000000161900	SH	DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	4,231	000000100735	SH	DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	1,932	000000046000	SH	DEFINED	04
AIRBORNE INC	COM	009269101	62	000000005500	SH	DEFINED	01
AIRGAS INC	COM	009363102	153	000000011700	SH	DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	49	000000002800	SH	DEFINED	01
ALBEMARLE CORP	COM	012653101	2	000000000100	SH	DEFINED	01
ALBERTO CULVER CO	CL B CONV	013068101	1,404	000000028655	SH	DEFINED	01
ALBERTO CULVER CO	CL A	013068200	8,404	000000182300	SH	DEFINED	01
ALBERTSONS INC	COM	013104104	4,371	000000180947	SH	DEFINED	01
ALCAN INC	COM	013716105	46	000000001900	SH	DEFINED	01
ALCOA INC	COM	013817101	7,345	000000380585	SH	DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	46	000000002100	SH	DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	1,252	000000095602	SH	DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	246	000000035607	SH	DEFINED	01
ALLERGAN INC	COM	018490102	3,491	000000064181	SH	DEFINED	01
ALLETE INC	COM	018522102	17	000000000800	SH	DEFINED	01
ALLIANCE CAP MGMT HLDG L P	UNIT LTD P	01855A101	141	000000005100	SH	DEFINED	01
ALLIANT ENERGY CORP	COM	018802108	40	000000002100	SH	DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	642	000000087362	SH	DEFINED	01
ALLMERICA FINL CORP	COM	019754100	172	000000014400	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	11,383	000000320201	SH	DEFINED	01
ALLTEL CORP	COM	020039103	5,511	000000137342	SH	DEFINED	01
ALPHARMA INC	NOTE 3.00	020813AD3	2,075	000000025000	PRN	DEFINED	01
ALTERA CORP	COM	021441100	2,483	000000286447	SH	DEFINED	01
AMAZON COM INC	COM	023135106	1,209	000000075941	SH	DEFINED	01
AMAZON COM INC	COM	023135106	142	000000008400	SH	DEFINED	06
AMBAC FINL GROUP INC	COM	023139108	3,387	000000062858	SH	DEFINED	01
AMERADA HESS CORP	COM	023551104	2,756	000000040606	SH	DEFINED	01
AMEREN CORP	COM	023608102	2,665	000000064008	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
0AMERICAN AXLE & MFG HLDGS IN	COM	024061103	32	000000001300	SH		DEFINED	01
AMERICAN CAPITAL STRATEGIES	COM	024937104	194	000000010300	SH		DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	489	000000040600	SH		DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	4,265	000000149625	SH		DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	18,453	000000591837	SH		DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	2,968	000000095214	SH		DEFINED	04
AMERICAN FINL GROUP INC OHIO	COM	025932104	39	000000001700	SH		DEFINED	01
AMERICAN FINL HLDGS INC	COM	026075101	325	000000010700	SH		DEFINED	01

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AMERICAN GREETINGS CORP	CL A	026375105	467	000000029046	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	21	000000000400	SH	SOLE	
AMERICAN INTL GROUP INC	COM	026874107	63,361	000001158352	SH	DEFINED	01
AMERICAN ITALIAN PASTA CO	CL A	027070101	185	000000005200	SH	DEFINED	01
AMERICAN MGMT SYS INC	COM	027352103	8	000000000700	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	COM	02744M108	64	000000003100	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	898	000000093968	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	2,126	000000033426	SH	DEFINED	01
AMERICAN WTR WKS INC	COM	030411102	10,048	000000225000	SH	DEFINED	01
AMERUS GROUP CO	COM	03072M108	36	000000001300	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	3,339	000000046764	SH	DEFINED	01
AMETEK INC NEW	COM	031100100	29	000000001000	SH	DEFINED	01
AMGEN INC	COM	031162100	28,998	000000695409	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	137	000000004400	SH	DEFINED	06
AMSOUTH BANCORPORATION	COM	032165102	3,284	000000158371	SH	DEFINED	01
AMSOUTH BANCORPORATION	COM	032165102	148	000000007200	SH	DEFINED	06
AMYLIN PHARMACEUTICALS INC	COM	032346108	229	000000013800	SH	DEFINED	01
ANADARKO PETE CORP	COM	032511107	5,293	000000118841	SH	DEFINED	01
ANALOG DEVICES INC	COM	032654105	3,925	000000199288	SH	DEFINED	01
ANDREW CORP	COM	034425108	283	000000043310	SH	DEFINED	01
ANDRX GROUP	COM	034553107	339	000000015326	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	19,428	000000383956	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	118	000000002300	SH	DEFINED	06
ANIXTER INTL INC	COM	035290105	24	000000001200	SH	DEFINED	01
ANN TAYLOR STORES CORP	COM	036115103	218	000000009500	SH	DEFINED	01
ANSYS INC	COM	03662Q105	49	000000002900	SH	DEFINED	01
ANTHEM INC	COM	03674B104	4,046	000000062256	SH	DEFINED	01
AON CORP	COM	037389103	2,467	000000120445	SH	DEFINED	01
APACHE CORP	COM	037411105	4,904	000000082499	SH	DEFINED	01
APACHE CORP	COM	037411105	270	000000004600	SH	DEFINED	06
APARTMENT INVT & MGMT CO	CL A	03748R101	221	000000005700	SH	DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	126	000000006800	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	5,262	000000121174	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	148	000000003400	SH	DEFINED	06
APPLE COMPUTER INC	COM	037833100	27	000000001900	SH	SOLE	
APPLE COMPUTER INC	COM	037833100	4,314	000000297564	SH	DEFINED	01
APPLEBEES INTL INC	COM	037899101	96	000000004400	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	1,791	000000097884	SH	DEFINED	01

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0APPLERA CORP	COM AP BIO	038020103	73	000000004200	SH		DEFINED	06
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	10	000000000600	SH		DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	599	000000209525	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	10,598	000000917601	SH		DEFINED	01
APPLIED MATLS INC	COM	038222105	108	000000009200	SH		DEFINED	06
APTARGROUP INC	COM	038336103	24	000000000900	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	3,599	000000287710	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	115	000000009200	SH		DEFINED	06
ARDEN RLTY INC	COM	039793104	66	000000002800	SH		DEFINED	01
ARIBA INC	COM	04033V104	11	000000008300	SH		DEFINED	01
ARMOR HOLDINGS INC	COM	042260109	11	000000000800	SH		DEFINED	01
ARROW ELECTRCS INC	COM	042735100	32	000000002600	SH		DEFINED	01
ARVINMERITOR INC	COM	043353101	162	000000008300	SH		DEFINED	06
ASHLAND INC	COM	044204105	858	000000032055	SH		DEFINED	01
ASHLAND INC	COM	044204105	76	000000002800	SH		DEFINED	06
ASSOCIATED BANC CORP	COM	045487105	12	000000000400	SH		DEFINED	01

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ASTORIA FINL CORP	COM	046265104	556	000000022800	SH	DEFINED	01
ATMEL CORP	COM	049513104	81	000000076729	SH	DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	38	000000001300	SH	DEFINED	01
AUTODESK INC	COM	052769106	1,083	000000085552	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	9,546	000000274548	SH	DEFINED	01
AUTONATION INC	COM	05329W102	343	000000029800	SH	DEFINED	01
AUTOZONE INC	COM	053332102	3,869	000000049066	SH	DEFINED	01
AUTOZONE INC	COM	053332102	447	000000005600	SH	DEFINED	06
AVALONBAY CMNTYS INC	COM	053484101	12	000000000300	SH	DEFINED	01
AVAYA INC	COM	053499109	228	000000159827	SH	DEFINED	01
AVENTIS	SPONSORED	053561106	183	000000003500	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	2,837	000000049803	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	82	000000001400	SH	DEFINED	06
AVISTA CORP	COM	05379B107	24	000000002200	SH	DEFINED	01
AVOCENT CORP	COM	053893103	166	000000012430	SH	DEFINED	01
AVON PRODS INC	COM	054303102	4,824	000000104645	SH	DEFINED	01
AZTAR CORP	COM	054802103	47	000000003600	SH	DEFINED	01
BB&T CORP	COM	054937107	7,481	000000213512	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	103	000000006200	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	747	000000039300	SH	DEFINED	01
BJ SVCS CO	COM	055482103	2,551	000000098121	SH	DEFINED	01
BP PLC	SPONSORED	055622104	387	000000009700	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	1,518	000000116169	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	149	000000011200	SH	DEFINED	06
BAKER HUGHES INC	COM	057224107	4,325	000000149001	SH	DEFINED	01
BALL CORP	COM	058498106	1,363	000000027060	SH	DEFINED	01
BANCORPSOUTH INC	COM	059692103	17	000000000900	SH	DEFINED	01
BANDAG INC	CL A	059815308	1,698	000000062900	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	35	000000000550	SH	SOLE	
BANK OF AMERICA CORPORATION	COM	060505104	42,334	000000663546	SH	DEFINED	01

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OBANK OF AMERICA CORPORATION	COM	060505104	262	000000004100	SH	DEFINED	06
BANK HAWAII CORP	COM	062540109	100	000000003600	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	12,381	000000430822	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	19,658	000000525622	SH	DEFINED	01
BANK UTD CORP LITIGATN CONT	RIGHT 99/9	065416117	14	000000248800	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	736	000000031000	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	138	000000005900	SH	DEFINED	06
BARD C R INC	COM	067383109	1,243	000000022767	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	141	000000006700	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	228	000000014700	SH	DEFINED	01
BARR LABS INC	COM	068306109	896	000000014400	SH	DEFINED	01
BARRA INC	COM	068313105	177	000000006500	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	789	000000023806	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	9,593	000000314013	SH	DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	567	000000100000	SH	DEFINED	01
BEA SYS INC	COM	073325102	427	000000082473	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	2,671	000000047375	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	361	000000006400	SH	DEFINED	06
BEBE STORES INC	COM	075571109	24	000000002100	SH	DEFINED	01
BECKMAN COULTER INC	COM	075811109	89	000000002300	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	3,406	000000119962	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	7,094	000000217812	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	16,131	000000878625	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	15,606	000000850000	SH	DEFINED	04

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BELO CORP	COM SER A	080555105	277	000000012700	SH	DEFINED	01
BEMIS INC	COM	081437105	1,219	000000024680	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	27	000000000800	SH	DEFINED	01
BEST BUY INC	SDCV 2.25	086516AF8	1,560	000000020000	PRN	DEFINED	01
BEST BUY INC	COM	086516101	3,166	000000141917	SH	DEFINED	01
BIG LOTS INC	COM	089302103	1,063	000000067211	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	45	000000001200	SH	DEFINED	01
BIOGEN INC	COM	090597105	3,821	000000130559	SH	DEFINED	01
BIOMET INC	COM	090613100	5,164	000000193951	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	36,067	000000463000	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	133	000000005400	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	1,491	000000035565	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	335	000000007800	SH	DEFINED	06
BLACKROCK INC	CL A	09247X101	37	000000000900	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	3,851	000000091689	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	168	000000006900	SH	DEFINED	06
BOB EVANS FARMS INC	COM	096761101	206	000000008699	SH	DEFINED	01
BOEING CO	COM	097023105	5	000000000150	SH	SOLE	
BOEING CO	COM	097023105	12,710	000000372407	SH	DEFINED	01
BOEING CO	COM	097023105	111	000000003200	SH	DEFINED	06
BOISE CASCADE CORP	COM	097383103	586	000000025734	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	312	000000019800	SH	DEFINED	01

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OBORG WARNER INC	COM	099724106	580	000000011700	SH	DEFINED	01
BORLAND SOFTWARE CORP	COM	099849101	151	000000019500	SH	DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	59	000000001600	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	5,714	000000181077	SH	DEFINED	01
BOYD GAMING CORP	COM	103304101	11	000000000600	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	97	000000002600	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	507	000000019600	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	20,357	000000855378	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	480,500	000020000000	SH	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	63,154	000002653530	SH	DEFINED	04
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	1,532	000000250000	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	1,722	000000161246	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	426	000000056658	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	72	000000002400	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	4,750	000000069700	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	2,235	000000033398	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	843	000000040093	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	66	000000003100	SH	DEFINED	06
BURLINGTON COAT FACTORY	COM	121579106	14	000000000800	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4,557	000000190537	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	190	000000007600	SH	DEFINED	06
BURLINGTON RES INC	COM	122014103	3,440	000000089691	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	19	000000000500	SH	DEFINED	06
CBRL GROUP INC	COM	12489V106	889	000000039000	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	139	000000006000	SH	DEFINED	06
CDW COMPUTER CTRS INC	COM	125129106	931	000000021985	SH	DEFINED	01
CEC ENTMT INC	COM	125137109	40	000000001200	SH	DEFINED	01
CH ENERGY GROUP INC	COM	12541M102	14	000000000300	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	53	000000001964	SH	DEFINED	01
CIGNA CORP	COM	125509109	5,007	000000070778	SH	DEFINED	01
CIGNA CORP	COM	125509109	244	000000003400	SH	DEFINED	06
CMS ENERGY CORP	COM	125896100	512	000000063532	SH	DEFINED	01

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CNF INC	COM	12612W104	15	000000000500	SH	DEFINED	01
CNF INC	COM	12612W104	125	000000003900	SH	DEFINED	06
CSG SYS INTL INC	COM	126349109	485	000000044573	SH	DEFINED	01
CSX CORP	COM	126408103	2,851	000000108108	SH	DEFINED	01
CVS CORP	COM	126650100	4,534	000000178866	SH	DEFINED	01
CABOT CORP	COM	127055101	81	000000003900	SH	DEFINED	01
CACI INTL INC	CL A	127190304	7	000000000200	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	274	000000027000	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	49	000000004800	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	31	000000003028	SH	DEFINED	02
CALPINE CORP	COM	131347106	410	000000166345	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	4,328	000000196043	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	146	000000006600	SH	DEFINED	06
CANADIAN NATL RY CO	COM	136375102	504	000000013500	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
OCAPITAL ONE FINL CORP	COM	14040H105	3,416	000000097839	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	100	000000002900	SH		DEFINED	06
CARBO CERAMICS INC	COM	140781105	10	000000000300	SH		DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	12,406	000000199458	SH		DEFINED	01
CAREER EDUCATION CORP	COM	141665109	163	000000003400	SH		DEFINED	01
CAREMARK RX INC	COM	141705103	35	000000002100	SH		DEFINED	01
CARLISLE COS INC	COM	142339100	172	000000004700	SH		DEFINED	01
CARNIVAL CORP	COM	143658102	7,069	000000281666	SH		DEFINED	01
CARNIVAL CORP	COM	143658102	87	000000003400	SH		DEFINED	06
CATALINA MARKETING CORP	COM	148867104	103	000000003700	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	6,110	000000164173	SH		DEFINED	01
CELESTICA INC	SUB VTG SH	15101Q108	193	000000014800	SH		DEFINED	01
CEMEX S A	SPON ADR 5	151290889	41	000000002000	SH		DEFINED	01
CENDANT CORP	DBCV	151313AH6	23,611	000000245000	PRN		DEFINED	01
CENDANT CORP	COM	151313103	5,069	000000471134	SH		DEFINED	01
CENTENNIAL BANCORP	COM	15133T104	1,927	000000222100	SH		DEFINED	01
CENTENE CORP DEL	COM	15135B101	26	000000001000	SH		DEFINED	01
CENTEX CORP	COM	152312104	1,507	000000034000	SH		DEFINED	01
CENTEX CORP	COM	152312104	80	000000001800	SH		DEFINED	06
CENTRA SOFTWARE INC	COM	15234X103	20	000000016300	SH		DEFINED	01
CENTURYTEL INC	COM	156700106	1,405	000000062651	SH		DEFINED	01
CEPHALON INC	COM	156708109	609	000000014936	SH		DEFINED	01
CEPHALON INC	COM	156708109	110	000000002800	SH		DEFINED	06
CERIDIAN CORP NEW	COM	156779100	86	000000006100	SH		DEFINED	01
CERNER CORP	COM	156782104	21	000000000600	SH		DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	15	000000000400	SH		DEFINED	01
CHARTER ONE FINL INC	COM	160903100	3,483	000000117205	SH		DEFINED	01
CHARTER COMMUNICATIONS INC D	CL A	16117M107	124	000000067110	SH		DEFINED	01
CHEESECAKE FACTORY INC	COM	163072101	175	000000005900	SH		DEFINED	01
CHEMFIRST INC	COM	16361A106	1,438	000000050000	SH		DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	33,007	000000476647	SH		DEFINED	01
CHICOS FAS INC	COM	168615102	19	000000001200	SH		DEFINED	01
CHILDRENS PL RETAIL STORES I	COM	168905107	47	000000004726	SH		DEFINED	01
CHIQUITA BRANDS INTL INC	COM	170032809	26	000000001700	SH		DEFINED	01
CHIRON CORP	COM	170040109	5,316	000000152153	SH		DEFINED	01
CHIRON CORP	COM	170040109	77	000000002200	SH		DEFINED	06
CHOICEPOINT INC	COM	170388102	231	000000006500	SH		DEFINED	01
CHRISTOPHER & BANKS CORP	COM	171046105	170	000000006800	SH		DEFINED	01
CHUBB CORP	COM	171232101	4,340	000000079159	SH		DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	13	000000000400	SH		DEFINED	01

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CIENA CORP	COM	171779101	899	000000302962	SH	DEFINED	01
CINCINNATI FINL CORP	COM	172062101	3,032	000000085223	SH	DEFINED	01
CINERGY CORP	COM	172474108	2,327	000000074038	SH	DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	1,889	000000124716	SH	DEFINED	01
CIRCUIT CITY STORE INC	CARMAX GRO	172737306	524	000000032700	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	40,196	000003835535	SH	DEFINED	01

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OCISCO SYS INC	COM	17275R102	181	000000016200	SH		DEFINED	06
CINTAS CORP	COM	172908105	5,084	000000121292	SH		DEFINED	01
CITIGROUP INC	COM	172967101	71,549	000002413151	SH		DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	844	000000124623	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	1,209	000000200550	SH		DEFINED	01
CITY NATL CORP	COM	178566105	841	000000018000	SH		DEFINED	01
CLAIRES STORES INC	COM	179584107	39	000000001800	SH		DEFINED	01
CLARCOR INC	COM	179895107	24	000000000800	SH		DEFINED	01
CLAYTON HOMES INC	COM	184190106	355	000000032400	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	NOTE	2.62 184502AB8	13,098	000000134000	PRN		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9,398	000000270450	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	4,283	000000106620	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	642	000000016000	SH		DEFINED	04
CLOROX CO DEL	COM	189054109	192	000000004700	SH		DEFINED	06
COACH INC	COM	189754104	225	000000008800	SH		DEFINED	01
COCA COLA CO	COM	191216100	52,874	000001102464	SH		DEFINED	01
COCA COLA CO	COM	191216100	52	000000001093	SH		DEFINED	02
COCA COLA CO	COM	191216100	17,553	000000366000	SH		DEFINED	04
COCA COLA ENTERPRISES INC	COM	191219104	4,528	000000213183	SH		DEFINED	01
COGNOS INC	COM	19244C109	16	000000001000	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	13,055	000000242000	SH		DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	83	000000002400	SH		DEFINED	01
COMCAST CORP	DBCV	200300BH3	51,025	000065000000	SH		DEFINED	01
COMCAST CORP	CL A	200300101	21,108	000000989600	SH		DEFINED	01
COMCAST CORP	CL A SPL	200300200	11,164	000000535234	SH		DEFINED	01
COMERICA INC	COM	200340107	4,547	000000094301	SH		DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	250	000000006400	SH		DEFINED	01
COMMERCE GROUP INC MASS	COM	200641108	16	000000000500	SH		DEFINED	01
COMMERCIAL FEDERAL CORPORATI	COM	201647104	28	000000001300	SH		DEFINED	01
COMMONWEALTH TEL ENTERPRISES	COM	203349105	10	000000000300	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	143	000000005400	SH		DEFINED	01
COMMUNITY FIRST BANKSHARES I	COM	203902101	94	000000003400	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	442	000000015003	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	2,448	000000255104	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	74	000000007700	SH		DEFINED	06
COMPUTER SCIENCES CORP	COM	205363104	2,767	000000099572	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	88	000000003400	SH		DEFINED	06
COMPUWARE CORP	COM	205638109	661	000000216821	SH		DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	1,495	000000213916	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	6,825	000000274685	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	40	000000001600	SH		DEFINED	06
CONCORD EFS INC	COM	206197105	5,612	000000353445	SH		DEFINED	01
CONEXANT SYSTEMS INC	COM	207142100	70	000000063934	SH		DEFINED	01
CONOCOPHILLIPS	COM	20825C104	14,476	000000313080	SH		DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	3,785	000000094122	SH		DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	57	000000002500	SH		DEFINED	01

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0CONSTELLATION ENERGY GROUP I	COM	210371100	1,848	000000074580	SH		DEFINED	01
CONVERGYS CORP	COM	212485106	1,589	000000105780	SH		DEFINED	01
COOPER CAMERON CORP	COM	216640102	309	000000007400	SH		DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	706	000000043766	SH		DEFINED	01
COORS ADOLPH CO	CL B	217016104	1,187	000000021085	SH		DEFINED	01
COPART INC	COM	217204106	257	000000023700	SH		DEFINED	01
CORN PRODS INTL INC	COM	219023108	20	000000000700	SH		DEFINED	01
CORN PRODS INTL INC	COM	219023108	151	000000005400	SH		DEFINED	06
CORNING INC	COM	219350105	672	000000420279	SH		DEFINED	01
CORPORATE EXECUTIVE BRD CO	COM	21988R102	99	000000003500	SH		DEFINED	01
CORRECTIONS CORP AMER NEW	PFD CV B 1	22025Y308	1	000000000085	SH		DEFINED	01
COST PLUS INC CALIF	COM	221485105	21	000000000800	SH		DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	8,202	000000253393	SH		DEFINED	01
COTT CORP QUE	COM	22163N106	10	000000000700	SH		DEFINED	01
COUNTRYWIDE CR INDS INC DEL	COM	222372104	2,921	000000061957	SH		DEFINED	01
COUNTRYWIDE CR INDS INC DEL	COM	222372104	184	000000003900	SH		DEFINED	06
COX COMMUNICATIONS INC NEW	SDEB 0.42	224044AX5	1,660	000000040000	PRN		DEFINED	01
COX COMMUNICATIONS INC NEW	CL A	224044107	528	000000021500	SH		DEFINED	01
CRANE CO	COM	224399105	529	000000026818	SH		DEFINED	01
CRAWFORD & CO	CL A	224633206	24	000000004700	SH		DEFINED	01
CRESCENT REAL ESTATE EQUITIE	COM	225756105	12	000000000800	SH		DEFINED	01
CUBIC CORP	COM	229669106	20	000000001200	SH		DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	239	000000007000	SH		DEFINED	01
CUMMINS INC	COM	231021106	579	000000024540	SH		DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	5,093	000000086700	SH		DEFINED	01
CYMER INC	COM	232572107	29	000000001600	SH		DEFINED	01
CYTEC INDS INC	COM	232820100	92	000000004200	SH		DEFINED	01
CYTYC CORP	COM	232946103	304	000000028443	SH		DEFINED	01
DPL INC	COM	233293109	78	000000004800	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	3,009	000000073955	SH		DEFINED	01
DTE ENERGY CO	COM	233331107	88,726	000002200000	SH		DEFINED	02
DANA CORP	COM	235811106	1,045	000000079915	SH		DEFINED	01
DANA CORP	COM	235811106	69	000000005300	SH		DEFINED	06
DANAHER CORP DEL	COM	235851102	3,813	000000067075	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	1,860	000000076746	SH		DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	314	000000012800	SH		DEFINED	06
DATUM INC	COM	238208102	181	000000024900	SH		DEFINED	01
DEERE & CO	COM	244199105	4,957	000000109077	SH		DEFINED	01
DEERE & CO	COM	244199105	189	000000004200	SH		DEFINED	06
DELL COMPUTER CORP	COM	247025109	32,160	000001367970	SH		DEFINED	01
DELL COMPUTER CORP	COM	247025109	216	000000008900	SH		DEFINED	06
DELPHI CORP	COM	247126105	2,112	000000247057	SH		DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	531	000000057230	SH		DEFINED	01
DELUXE CORP	COM	248019101	1,243	000000027605	SH		DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	184	000000004600	SH		DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	3,950	000000081886	SH		DEFINED	01

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0DEVRY INC DEL	COM	251893103	83	000000004500	SH		DEFINED	01
DIAL CORP NEW	COM	25247D101	198	000000009200	SH		DEFINED	06

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DIAMOND OFFSHORE DRILLING IN	COM	25271C102	420	000000021100	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	76,000	000001000000	SH	DEFINED	01
DILLARDS INC	CL A	254067101	1,213	000000060150	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	14,515	000000958747	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	72	00000004785	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	201	000000013200	SH	DEFINED	06
DOLE FOOD INC	COM	256605106	435	000000015000	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	2,384	000000177665	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	1,227	000000055710	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	6,808	000000134217	SH	DEFINED	01
DONALDSON INC	COM	257651109	109	000000003200	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	1,510	000000064238	SH	DEFINED	01
DONNELLY CORP	CL A	257870105	4,347	000000167800	SH	DEFINED	01
DOUBLECLICK INC	COM	258609304	31	000000006200	SH	DEFINED	01
DOVER CORP	COM	260003108	2,271	000000089515	SH	DEFINED	01
DOVER CORP	COM	260003108	129	000000005100	SH	DEFINED	06
DOW CHEM CO	COM	260543103	10,983	000000402162	SH	DEFINED	01
DOW CHEM CO	COM	260543103	453,750	000016500000	SH	DEFINED	02
DOW CHEM CO	COM	260543103	53,664	000001965000	SH	DEFINED	04
DOW JONES & CO INC	COM	260561105	1,925	000000050124	SH	DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	3,318	000000047500	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	15,821	000000438630	SH	DEFINED	01
DUANE READE INC	COM	263578106	9	000000000600	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	7,192	000000367922	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	20	000000000600	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	177	000000005300	SH	DEFINED	06
DYNEGY INC NEW	CL A	26816Q101	189	000000163088	SH	DEFINED	01
E M C CORP MASS	COM	268648102	4,446	000000973070	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	428	000000017100	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	184	000000007400	SH	DEFINED	06
ENI S P A	SPONSORED	26874R108	185	000000002700	SH	DEFINED	01
EOG RES INC	COM	26875P101	2,157	000000060000	SH	DEFINED	01
ESS TECHNOLOGY INC	COM	269151106	1	000000000233	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	52	000000011900	SH	DEFINED	06
EASTGROUP PPTY INC	COM	277276101	9	000000000400	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	1,463	000000038336	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	4,803	000000176334	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	44	000000001604	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	278	000000010000	SH	DEFINED	06
EATON CORP	COM	278058102	2,054	000000032232	SH	DEFINED	01
EBAY INC	COM	278642103	9,294	000000175995	SH	DEFINED	01
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1,019	000000058922	SH	DEFINED	01
ECOLAB INC	COM	278865100	2,579	000000061816	SH	DEFINED	01
EDISON INTL	COM	281020107	1,438	000000143875	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
EDISON INTL	COM	281020107	115	000000011700	SH		DEFINED	06
EDO CORP	COM	281347104	53	000000002400	SH		DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	28	000000001100	SH		DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	178	000000007100	SH		DEFINED	06
EDWARDS AG INC	COM	281760108	207	000000006500	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	681	000000072600	SH		DEFINED	01
EL PASO CORP	COM	28336L109	3,128	000000378262	SH		DEFINED	01
EL PASO ELEC CO	COM NEW	283677854	13	000000001100	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	6,280	000000095214	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	149	000000002200	SH		DEFINED	06

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ELECTRONIC DATA SYS NEW	COM	285661104	2,965	000000212101	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	101	000000006800	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	8,394	000000191034	SH	DEFINED	01
EMULEX CORP	COM NEW	292475209	106	000000009500	SH	DEFINED	01
ENBRIDGE INC	COM	29250N105	11	000000000400	SH	DEFINED	01
ENERGEN CORP	COM	29265N108	65	000000002600	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	1,603	000000067299	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	47	000000001000	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	4,115	000000098928	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	166	000000004100	SH	DEFINED	06
ENZON INC	COM	293904108	134	000000007000	SH	DEFINED	01
EQUIFAX INC	COM	294429105	1,528	000000070294	SH	DEFINED	01
EQUIFAX INC	COM	294429105	226	000000010100	SH	DEFINED	06
EQUITABLE RES INC	COM	294549100	110	000000003200	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	5,112	000000198021	SH	DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2,951	000000123273	SH	DEFINED	01
ERICSSON L M TEL CO	ADR CL B S	294821400	70	000000197049	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	21	000000001300	SH	DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	51	000000001600	SH	DEFINED	01
EXAR CORP	COM	300645108	76	000000006624	SH	DEFINED	01
EXELON CORP	COM	30161N101	6,949	000000146295	SH	DEFINED	01
EXELON CORP	COM	30161N101	165	000000003500	SH	DEFINED	06
EXPRESS SCRIPTS INC	COM	302182100	837	000000015358	SH	DEFINED	01
EXTENDED STAY AMER INC	COM	30224P101	30	000000002400	SH	DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	8	000000002100	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	102,490	000003212880	SH	DEFINED	01
FEI CO	NOTE 5.50	30241LAB5	2,186	000000030000	PRN	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	60	000000003600	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	94	000000005600	SH	DEFINED	06
FPL GROUP INC	COM	302571104	5,182	000000096328	SH	DEFINED	01
FACTSET RESH SYS INC	COM	303075105	106	000000004000	SH	DEFINED	01
FAIR ISAAC & CO INC	COM	303250104	75	000000002300	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	2,328	000000086623	SH	DEFINED	01
FASTENAL CO	COM	311900104	378	000000012000	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	17,637	000000315516	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	122	000000002200	SH	DEFINED	06

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
0FEDERAL NATL MTG ASSN	COM	313586109	27,553	000000462780	SH	DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	344	000000005600	SH	DEFINED	06
FEDERAL SIGNAL CORP	COM	313855108	84	000000004600	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	3,458	000000117476	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	115	000000003700	SH	DEFINED	06
FEDEX CORP	COM	31428X106	7,111	000000142027	SH	DEFINED	01
FERRO CORP	COM	315405100	83	000000003600	SH	DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	255	000000008900	SH	DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	115	000000004000	SH	DEFINED	06
FIFTH THIRD BANCORP	COM	316773100	15,870	000000259202	SH	DEFINED	01
FILENET CORP	COM	316869106	71	000000006900	SH	DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	87	000000004300	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	9,582	000000342840	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	384	000000013600	SH	DEFINED	06
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	18	000000000600	SH	DEFINED	01
FIRST MIDWEST BANCORP DEL	COM	320867104	72	000000002700	SH	DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	35	000000001300	SH	DEFINED	01
FIRST TENN NATL CORP	COM	337162101	3,728	000000107555	SH	DEFINED	01

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FIRST TENN NATL CORP	COM	337162101	87	000000002500	SH	DEFINED	06
FISERV INC	COM	337738108	4,095	000000145835	SH	DEFINED	01
FIRSTMERIT CORP	COM	337915102	117	000000005500	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	3,928	000000131431	SH	DEFINED	01
FLEETBOSTON FINL CORP	COM	339030108	9,495	000000467058	SH	DEFINED	01
FLORIDA EAST COAST INDS	CL B	340632207	1,797	000000081900	SH	DEFINED	01
FLUOR CORP NEW	COM	343412102	870	000000035618	SH	DEFINED	01
FOOT LOCKER INC	COM	344849104	24	000000002500	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	7,888	000000804962	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	54	000000005700	SH	DEFINED	06
FOREST CITY ENTERPRISES INC	CL A	345550107	3	000000000100	SH	DEFINED	01
FOREST LABS INC	COM	345838106	6,509	000000079372	SH	DEFINED	01
FOREST LABS INC	COM	345838106	319	000000003900	SH	DEFINED	06
FOREST OIL CORP	COM PAR \$0	346091705	66	000000002600	SH	DEFINED	01
FORTUNE BRANDS INC	COM	349631101	3,606	000000076274	SH	DEFINED	01
FORTUNE BRANDS INC	COM	349631101	296	000000006300	SH	DEFINED	06
FORWARD AIR CORP	COM	349853101	94	000000005200	SH	DEFINED	01
FOUNDRY NETWORKS INC	COM	35063R100	192	000000035045	SH	DEFINED	01
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	60	000000001900	SH	DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	79	000000003600	SH	DEFINED	01
FRANKLIN RES INC	COM	354613101	3,833	000000123276	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1,279	000000095084	SH	DEFINED	01
FRONTIER OIL CORP	COM	35914P105	24	000000002000	SH	DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	20	000000000900	SH	DEFINED	01
GATX CORP	COM	361448103	229	000000011600	SH	DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	192	000000007800	SH	DEFINED	01
GANNETT INC	COM	364730101	8,786	000000121733	SH	DEFINED	01
GAP INC DEL	COM	364760108	4,167	000000384100	SH	DEFINED	01

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OGAP INC DEL	COM	364760108	27	000000002501	SH		DEFINED	02
GARTNER INC	COM	366651107	132	000000016400	SH		DEFINED	01
GATEWAY INC	COM	367626108	424	000000143086	SH		DEFINED	01
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	464	000000184173	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	221	000000006800	SH		DEFINED	01
GENENTECH INC	COM NEW	368710406	80	000000002500	SH		DEFINED	06
GENERAL DYNAMICS CORP	COM	369550108	7,506	000000092295	SH		DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	1,138	000000014000	SH		DEFINED	04
GENERAL ELEC CO	COM	369604103	110,470	000004481566	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	277,265	000011248090	SH		DEFINED	04
GENERAL MLS INC	COM	370334104	7,475	000000168296	SH		DEFINED	01
GENERAL MLS INC	COM	370334104	1,110	000000025000	SH		DEFINED	04
GENERAL MTRS CORP	COM	370442105	10,411	000000267637	SH		DEFINED	01
GENERAL MTRS CORP	COM	370442105	397	000000010000	SH		DEFINED	06
GENESIS MICROCHIP INC DEL	COM	37184C103	112	000000014700	SH		DEFINED	01
GENTA INC	COM NEW	37245M207	25	000000004000	SH		DEFINED	01
GENUINE PARTS CO	COM	372460105	2,364	000000077159	SH		DEFINED	01
GENZYME CORP	COM GENL D	372917104	3,972	000000192758	SH		DEFINED	01
GEORGIA GULF CORP	COM PAR \$0	373200203	84	000000003700	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	1,439	000000109982	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	1,419	000000042336	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	147	000000004400	SH		DEFINED	06
GILLETTE CO	COM	375766102	14,035	000000474187	SH		DEFINED	01
GLATFELTER	COM	377316104	18	000000001600	SH		DEFINED	01
GLAXOSMITHKLINE PLC	SPONSORED	37733W105	46	000000001200	SH		DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	8,080	000000250000	SH		DEFINED	01

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GOLDEN WEST FINL CORP DEL	COM	381317106	5,705	000000091750	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	15,870	000000240348	SH	DEFINED	01
GOODRICH CORP	COM	382388106	999	000000052887	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	1,010	000000113709	SH	DEFINED	01
GRACO INC	COM	384109104	29	000000001200	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	1,910	000000044910	SH	DEFINED	01
GRANITE CONSTR INC	COM	387328107	23	000000001400	SH	DEFINED	01
GRAY TELEVISION INC	COM	389375106	238	000000021800	SH	DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	700	000000029164	SH	DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	145	000000007600	SH	DEFINED	06
GREATER BAY BANCORP	COM	391648102	638	000000035100	SH	DEFINED	01
GREATER BAY BANCORP	COM	391648102	119	000000006300	SH	DEFINED	06
GREENPOINT FINL CORP	COM	395384100	751	000000018000	SH	DEFINED	01
GREENPOINT FINL CORP	COM	395384100	268	000000006400	SH	DEFINED	06
GROUP 1 AUTOMOTIVE INC	COM	398905109	93	000000003600	SH	DEFINED	01
GTECH HLDGS CORP	COM	400518106	258	000000010400	SH	DEFINED	01
GTECH HLDGS CORP	COM	400518106	186	000000007600	SH	DEFINED	06
GUCCI GROUP N V	COM NY REG	401566104	253	000000003000	SH	DEFINED	01
GUIDANT CORP	COM	401698105	5,237	000000162100	SH	DEFINED	01
GUIDANT CORP	COM	401698105	228	000000006900	SH	DEFINED	06

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OHCA INC	COM	404119109	11,084	000000232809	SH		DEFINED	01
HCC INS HLDGS INC	COM	404132102	3,361	000000140000	SH		DEFINED	04
HAEMONETICS CORP	COM	405024100	49	000000002100	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	2,487	000000192688	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	63	000000004800	SH		DEFINED	06
HANCOCK JOHN FINL SVCS INC	COM	41014S106	3,633	000000130696	SH		DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	109	000000003900	SH		DEFINED	06
HARLEY DAVIDSON INC	COM	412822108	6,200	000000133498	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	2,378	000000049334	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	236	000000005000	SH		DEFINED	06
HARRIS CORP DEL	COM	413875105	117	000000003500	SH		DEFINED	01
HARTE-HANKS INC	COM	416196103	35	000000001900	SH		DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	4,680	000000114162	SH		DEFINED	01
HASBRO INC	COM	418056107	1,246	000000111957	SH		DEFINED	01
HEALTHSOUTH CORP	COM	421924101	767	000000185037	SH		DEFINED	01
HEALTH MGMT ASSOC INC NEW	NOTE	421933AD4	8,725	000010000000	SH		DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2,352	000000116362	SH		DEFINED	01
HEALTH NET INC	COM	42222G108	79	000000003700	SH		DEFINED	01
HEALTH NET INC	COM	42222G108	53	000000002500	SH		DEFINED	06
HEARST-ARGYLE TELEVISION INC	COM	422317107	69	000000002800	SH		DEFINED	01
HEINZ H J CO	COM	423074103	5,782	000000173276	SH		DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	462	000000013500	SH		DEFINED	01
HERCULES INC	COM	427056106	444	000000048220	SH		DEFINED	01
HERSHEY FOODS CORP	COM	427866108	3,743	000000060336	SH		DEFINED	01
HEWLETT PACKARD CO	COM	428236103	15,759	000001350394	SH		DEFINED	01
HEWLETT PACKARD CO	COM	428236103	5,835	000000500000	SH		DEFINED	04
HIBERNIA CORP	CL A	428656102	75	000000003800	SH		DEFINED	01
HIBERNIA CORP	CL A	428656102	223	000000011400	SH		DEFINED	06
HILB ROGAL & HAMILTON CO	COM	431294107	37	000000000900	SH		DEFINED	01
HILTON HOTELS CORP	NOTE	5.00 432848AL3	1,840	000000020000	PRN		DEFINED	01
HILTON HOTELS CORP	COM	432848109	1,987	000000174648	SH		DEFINED	01
HILTON HOTELS CORP	COM	432848109	31	000000002770	SH		DEFINED	02
HISPANIC BROADCASTING CORP	CL A	43357B104	2,816	000000151000	SH		DEFINED	01
HOLLY CORP	COM PAR \$0	435758305	5	000000000300	SH		DEFINED	01

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HOLLYWOOD CASINO CORP	CL A	436132203	1,208	000000100000	SH	DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	249	000000017200	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	37,412	000001433448	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	128	000000004800	SH	DEFINED	06
HONEYWELL INTL INC	COM	438516106	8,172	000000377288	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	28	000000001300	SH	DEFINED	01
HOST MARRIOTT CORP NEW	COM	44107P104	40	000000004400	SH	DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	6,030	000000213028	SH	DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	12,739	000000450000	SH	DEFINED	04
HOUSEHOLD INTL INC	COM	441815107	46	000000001700	SH	DEFINED	06
HOVNANIAN ENTERPRISES INC	CL A	442487203	57	000000001700	SH	DEFINED	01
HUBBELL INC	CL A	443510102	2,361	000000085400	SH	DEFINED	01

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OHUBBELL INC	CL B	443510201	150	000000005100	SH		DEFINED	06
HUDSON CITY BANCORP	COM	443683107	17	000000001100	SH		DEFINED	01
HUDSON UNITED BANCORP	COM	444165104	10	000000000400	SH		DEFINED	01
HUGHES SUPPLY INC	COM	444482103	29	000000001000	SH		DEFINED	01
HUMANA INC	COM	444859102	1,621	000000130750	SH		DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	503	000000041712	SH		DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	101	000000004300	SH		DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	1,996	000000109737	SH		DEFINED	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	41	000000002600	SH		DEFINED	01
IDT CORP	COM	448947101	573	000000035200	SH		DEFINED	01
ICOS CORP	COM	449295104	275	000000013124	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	1,529	000000036826	SH		DEFINED	01
IGEN INC	COM	449536101	152	000000005200	SH		DEFINED	01
IMS HEALTH INC	COM	449934108	2,390	000000159699	SH		DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	135	000000007200	SH		DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	117	000000006400	SH		DEFINED	06
ITT INDS INC IND	COM	450911102	3,065	000000049176	SH		DEFINED	01
IDEX CORP	COM	45167R104	105	000000003700	SH		DEFINED	01
IDEXX LABS INC	COM	45168D104	49	000000001600	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	8,230	000000141100	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	39,081	000000670000	SH		DEFINED	04
IMCLONE SYS INC	COM	45245W109	128	000000016471	SH		DEFINED	01
INCO LTD	COM	453258402	303	000000018900	SH		DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	303	000000012100	SH		DEFINED	01
INDYMAC BANCORP INC	COM	456607100	926	000000048100	SH		DEFINED	01
INGRAM MICRO INC	CL A	457153104	67	000000005100	SH		DEFINED	01
INSIGHT ENTERPRISES INC	COM	45765U103	23	000000002300	SH		DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	73	000000004700	SH		DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	274	000000026263	SH		DEFINED	01
INTEL CORP	COM	458140100	47,987	000003454801	SH		DEFINED	01
INTER TEL INC	COM	458372109	77	000000003800	SH		DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	23	000000001900	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	43,796	000000751094	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	73	000000001261	SH		DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1,364	000000042837	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2,714	000000039267	SH		DEFINED	01
INTERNATIONAL MULTIFOODS COR	COM	460043102	17	000000000900	SH		DEFINED	01
INTL PAPER CO	COM	460146103	7,313	000000219046	SH		DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	65	000000004200	SH		DEFINED	01
INTL SPECIALTY PRODS INC NEW	COM	460337108	48	000000005000	SH		DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	9,287	000000484000	SH		DEFINED	01
INTERNET ARCHITECTURE HOLDR	DEPOSTRY R	46060A107	299	000000015000	SH		DEFINED	01

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INTERNET SEC SYS INC	COM	46060X107	251	000000020400	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	18	000000001400	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	3,245	000000204753	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	21	000000000800	SH	DEFINED	01

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0INTERSTATE BAKERIES CORP DEL	COM	46072H108	167	000000006500	SH		DEFINED	06
INTROGEN THERAPEUTICS INC	COM	46119F107	1,768	000000940581	SH		DEFINED	02
INTUIT	COM	461202103	7,185	000000157829	SH		DEFINED	01
INTUIT	COM	461202103	91	000000002000	SH		DEFINED	06
INVACARE CORP	COM	461203101	37	000000001100	SH		DEFINED	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	178	000000006100	SH		DEFINED	01
INVITROGEN CORP	NOTE 5.50	46185RAB6	1,807	000000020000	PRN		DEFINED	01
INVITROGEN CORP	COM	46185R100	807	000000023708	SH		DEFINED	01
INVITROGEN CORP	COM	46185R100	73	000000002200	SH		DEFINED	06
INVESTORS FINL SERVICES CORP	COM	461915100	43	000000001600	SH		DEFINED	01
IRON MTN INC PA	COM	462846106	87	000000003500	SH		DEFINED	01
I2 TECHNOLOGIES INC	COM	465754109	52	000000101653	SH		DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1,783	000000915493	SH		DEFINED	01
JDA SOFTWARE GROUP INC	COM	46612K108	136	000000019500	SH		DEFINED	01
J JILL GROUP INC	COM	466189107	1	000000000100	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	27,167	000001430628	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	671,125	000035000000	SH		DEFINED	02
J P MORGAN CHASE & CO	COM	46625H100	17,072	000000899000	SH		DEFINED	04
JABIL CIRCUIT INC	COM	466313103	1,485	000000100474	SH		DEFINED	01
JABIL CIRCUIT INC	COM	466313103	125	000000008200	SH		DEFINED	06
JACK IN THE BOX INC	COM	466367109	278	000000012200	SH		DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	163	000000005300	SH		DEFINED	01
JEFFERIES GROUP INC NEW	COM	472319102	186	000000004900	SH		DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	2,805	000000069968	SH		DEFINED	01
JETBLUE AWYS CORP	COM	477143101	28	000000000700	SH		DEFINED	01
JO-ANN STORES INC	CL A	47758P109	64	000000002290	SH		DEFINED	01
JO-ANN STORES INC	CL B NON V	47758P208	5,266	000000227000	SH		DEFINED	01
JOHNSON & JOHNSON	COM	478160104	71,384	000001319973	SH		DEFINED	01
JOHNSON & JOHNSON	COM	478160104	209	000000003800	SH		DEFINED	06
JOHNSON CTLS INC	COM	478366107	3,049	000000039699	SH		DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	2,038	000000066396	SH		DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	690	000000143929	SH		DEFINED	01
KLA-TENCOR CORP	COM	482480100	3,772	000000135011	SH		DEFINED	01
KLA-TENCOR CORP	COM	482480100	117	000000004100	SH		DEFINED	06
K V PHARMACEUTICAL CO	CL B CONV	482740107	761	000000040300	SH		DEFINED	01
KANSAS CITY SOUTHERN	COM NEW	485170302	4	000000000400	SH		DEFINED	01
KB HOME	COM	48666K109	1,528	000000031296	SH		DEFINED	01
KELLOGG CO	COM	487836108	6,021	000000181096	SH		DEFINED	01
KELLWOOD CO	COM	488044108	64	000000002800	SH		DEFINED	01
KEMET CORP	COM	488360108	162	000000019000	SH		DEFINED	01
KERR MCGEE CORP	COM	492386107	2,442	000000056224	SH		DEFINED	01
KEYCORP NEW	COM	493267108	5,092	000000203949	SH		DEFINED	01
KEYCORP NEW	COM	493267108	94	000000003800	SH		DEFINED	06
KEYSPAN CORP	COM	49337W100	2,319	000000069245	SH		DEFINED	01
KEYSPAN CORP	COM	49337W100	80,400	000002400000	SH		DEFINED	02
KIMBERLY CLARK CORP	COM	494368103	13,028	000000230027	SH		DEFINED	01

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NAME OF ISSUER	TITLE		CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT
	OF CLASS			X1000	PRN AMT	PRN	CALL	DSCRETN	MAN
OKIMBERLY CLARK CORP	COM		494368103	51	00000000900	SH		DEFINED	06
KINDER MORGAN INC KANS	COM		49455P101	1,946	000000054895	SH		DEFINED	01
KINDRED HEALTHCARE INC	COM		494580103	11	000000000300	SH		DEFINED	01
KING PHARMACEUTICALS INC	COM		495582108	2,307	000000127019	SH		DEFINED	01
KNIGHT RIDDER INC	COM		499040103	2,135	000000037863	SH		DEFINED	01
KOHL'S CORP	COM		500255104	9,277	000000152565	SH		DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH		500472303	306	000000021100	SH		DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM		501014104	271	000000008700	SH		DEFINED	01
KROGER CO	COM		501044101	5,572	000000395200	SH		DEFINED	01
LSI LOGIC CORP	COM		502161102	1,047	000000164898	SH		DEFINED	01
LA Z BOY INC	COM		505336107	85	000000003700	SH		DEFINED	01
LABORATORY CORP AMER HLDGS	NOTE		50540RAC6	12,184	000017500000	SH		DEFINED	01
LACLEDE GROUP INC	COM		505597104	11	000000000500	SH		DEFINED	01
LAFARGE NORTH AMERICA INC	COM		505862102	112	000000003900	SH		DEFINED	01
LAM RESEARCH CORP	COM		512807108	56	000000006300	SH		DEFINED	01
LAMAR ADVERTISING CO	CL A		512815101	88	000000002900	SH		DEFINED	01
LANCASTER COLONY CORP	COM		513847103	143	000000003400	SH		DEFINED	01
LANDAMERICA FINL GROUP INC	COM		514936103	46	000000001400	SH		DEFINED	01
LANDRYS RESTAURANTS INC	COM		51508L103	47	000000002100	SH		DEFINED	01
LANDSTAR SYS INC	COM		515098101	14	000000000300	SH		DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM		518415104	27	000000004400	SH		DEFINED	01
LAUDER ESTEE COS INC	CL A		518439104	387	000000013500	SH		DEFINED	01
LEAR CORP	COM		521865105	162	000000003900	SH		DEFINED	01
LEAR CORP	COM		521865105	197	000000004700	SH		DEFINED	06
LEE ENTERPRISES INC	COM		523768109	174	000000005300	SH		DEFINED	01
LEGGETT & PLATT INC	COM		524660107	1,746	000000088256	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM		524908100	5,304	000000108137	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM		524908100	7,357	000000150000	SH		DEFINED	04
LENNAR CORP	COM		526057104	563	000000010100	SH		DEFINED	01
LENNAR CORP	COM		526057104	168	000000003000	SH		DEFINED	06
LENNOX INTL INC	COM		526107107	44	000000003400	SH		DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	2,723	000000700000	SH		DEFINED	01
LEXMARK INTL NEW	CL A		529771107	2,749	000000058503	SH		DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A		530718105	2,872	000000400000	SH		DEFINED	01
LIFEPOINT HOSPITALS INC	COM		53219L109	255	000000008200	SH		DEFINED	01
LILLY ELI & CO	COM		532457108	32,020	000000578614	SH		DEFINED	01
LIMITED BRANDS INC	COM		532716107	3,937	000000274551	SH		DEFINED	01
LIMITED BRANDS INC	COM		532716107	134	000000008900	SH		DEFINED	06
LINCARE HLDGS INC	COM		532791100	950	000000030620	SH		DEFINED	01
LINCOLN NATL CORP IND	COM		534187109	2,622	000000085840	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM		535678106	5,129	000000247578	SH		DEFINED	01
LINEAR TECHNOLOGY CORP	COM		535678106	71	000000003300	SH		DEFINED	06
LINENS N THINGS INC	COM		535679104	620	000000033800	SH		DEFINED	01
LIZ CLAIBORNE INC	COM		539320101	1,439	000000057703	SH		DEFINED	01
LIZ CLAIBORNE INC	COM		539320101	46	000000001800	SH		DEFINED	06
LOCKHEED MARTIN CORP	COM		539830109	13,346	000000206383	SH		DEFINED	01

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NAME OF ISSUER	TITLE		CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT
	OF CLASS			X1000	PRN AMT	PRN	CALL	DSCRETN	MAN
OLOEWS CORP	NOTE	3.12	540424AL2	12,975	000000150000	PRN		DEFINED	01
LOEWS CORP	COM		540424108	3,576	000000083381	SH		DEFINED	01
LOEWS CORP	COM		540424108	158	000000003700	SH		DEFINED	06
LONE STAR STEAKHOUSE SALOON	COM		542307103	91	000000004375	SH		DEFINED	01

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LONE STAR TECHNOLOGIES INC	COM	542312103	26	000000002200	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	344	000000053184	SH	DEFINED	01
LOWES COS INC	NOTE	0.86 548661CG0	9,700	000000100000	PRN	DEFINED	01
LOWES COS INC	COM	548661107	16,806	000000405964	SH	DEFINED	01
LUBRIZOL CORP	COM	549271104	8	000000003000	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	1,152	000001515832	SH	DEFINED	01
M & T BK CORP	COM	55261F104	331	000000004200	SH	DEFINED	01
MBIA INC	COM	55262C100	3,358	000000084056	SH	DEFINED	01
MBNA CORP	COM	55262L100	10,386	000000565105	SH	DEFINED	01
M D C HLDGS INC	COM	552676108	67	000000001900	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	3,100	000000075945	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	121	000000003000	SH	DEFINED	06
MGM MIRAGE	COM	552953101	167	000000004500	SH	DEFINED	01
MGM MIRAGE	COM	552953101	238	000000006500	SH	DEFINED	06
MKS INSTRUMENT INC	COM	55306N104	14	000000001300	SH	DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	30	000000002900	SH	DEFINED	01
MAGELLAN HEALTH SVCS INC	COM	559079108	22	000000050000	SH	DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	261	000000007800	SH	DEFINED	01
MANHATTAN ASSOCS INC	COM	562750109	181	000000013400	SH	DEFINED	01
MANITOWOC INC	COM	563571108	131	000000004800	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	1,385	000000061620	SH	DEFINED	01
MANPOWER INC	COM	56418H100	114	000000003900	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	3,919	000000172810	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	187	000000008200	SH	DEFINED	06
MARKEL CORP	COM	570535104	59	000000000300	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	9,992	000000239974	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	1,540	000000037000	SH	DEFINED	04
MARSHALL & ILSLEY CORP	COM	571834100	2,589	000000092841	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	241	000000008600	SH	DEFINED	06
MARRIOTT INTL INC NEW	CL A	571903202	3,651	000000125973	SH	DEFINED	01
MARTHA STEWART LIVING OMNIME	CL A	573083102	371	000000053100	SH	DEFINED	01
MASCO CORP	COM	574599106	4,985	000000254989	SH	DEFINED	01
MATTEL INC	COM	577081102	3,549	000000197090	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	6,265	000000253034	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	3,370	000000148034	SH	DEFINED	01
MAXIMUS INC	COM	577933104	20	000000000900	SH	DEFINED	01
MAYTAG CORP	COM	578592107	969	000000041818	SH	DEFINED	01
MAYTAG CORP	COM	578592107	70	000000003000	SH	DEFINED	06
MCDATA CORP	CL B	580031102	6,025	000001097491	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	171	000000027960	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	11,140	000000630843	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	39	000000002230	SH	DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
OMCGRAW HILL COS INC	COM	580645109	5,391	000000088067	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	4,339	000000153174	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	81	000000002800	SH	DEFINED	06
MEADWESTVACO CORP	COM	583334107	1,726	000000089888	SH	DEFINED	01
MEDIA GEN INC	CL A	584404107	55	000000001100	SH	DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	224	000000005500	SH	DEFINED	01
MEDIMMUNE INC	COM	584699102	3,851	000000184115	SH	DEFINED	01
MEDTRONIC INC	DBC	1.25 585055AB2	10,300	000000100000	PRN	DEFINED	01
MEDTRONIC INC	COM	585055106	22,568	000000535804	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	121,516	000002885000	SH	DEFINED	04
MELLON FINL CORP	COM	58551A108	6,961	000000268456	SH	DEFINED	01
MELLON FINL CORP	COM	58551A108	803	000000031000	SH	DEFINED	04

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MENS WEARHOUSE INC	COM	587118100	44	000000003000	SH	DEFINED	01
MENTOR CORP MINN	COM	587188103	197	000000006200	SH	DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	95	000000002500	SH	DEFINED	01
MERCK & CO INC	COM	589331107	48,790	000001067383	SH	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	1,332	000000077664	SH	DEFINED	01
MEREDITH CORP	COM	589433101	968	000000022507	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	13	000000000410	SH	SOLE	
MERRILL LYNCH & CO INC	COM	590188108	12,590	000000382119	SH	DEFINED	01
METLIFE INC	COM	59156R108	8,017	000000352242	SH	DEFINED	01
METLIFE INC	COM	59156R108	91	000000004000	SH	DEFINED	06
METROMEDIA INTL GROUP INC	COM	591695101	1	000000021000	SH	DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	33	000000001300	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	301	000000006600	SH	DEFINED	01
MICREL INC	COM	594793101	78	000000012700	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	122,439	000002799247	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	85	000000001965	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	81	000000001800	SH	DEFINED	06
MICROCHIP TECHNOLOGY INC	COM	595017104	905	000000044270	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	177	000000008500	SH	DEFINED	06
MICRON TECHNOLOGY INC	COM	595112103	3,413	000000275957	SH	DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	61	000000001700	SH	DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	176	000000004900	SH	DEFINED	06
MILLENNIUM PHARMACEUTICALS I	COM	599902103	637	000000068399	SH	DEFINED	01
MILLENNIUM CHEMICALS INC	COM	599903101	18	000000001900	SH	DEFINED	01
MILLER HERMAN INC	COM	600544100	44	000000002500	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	729	000000022961	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL A	604567107	73	000000055000	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL B	604567206	883	000000724160	SH	DEFINED	01
MIRANT CORP	COM	604675108	392	000000177507	SH	DEFINED	01
MISSISSIPPI VY BANCSHARES IN	COM	605720101	9,904	000000198800	SH	DEFINED	01
MOLEX INC	COM	608554101	6,327	000000269037	SH	DEFINED	01
MOLEX INC	CL A	608554200	41	000000002000	SH	DEFINED	01
MONACO COACH CORP	COM	60886R103	12	000000000600	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	5,051	000000330371	SH	DEFINED	01

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OMOODY'S CORP	COM	615369105	3,328	000000068623	SH		DEFINED	01
MOOG INC	CL A	615394202	14	000000000500	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	16,426	000000484842	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	60,780	000001794000	SH		DEFINED	04
MORGAN STANLEY	COM NEW	617446448	23	000000000700	SH		DEFINED	06
MOTOROLA INC	COM	620076109	10,615	000001042823	SH		DEFINED	01
MOVIE GALLERY INC	COM	624581104	75	000000005000	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	828	000000025300	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	331	000000010300	SH		DEFINED	06
NBTY INC	COM	628782104	90	000000006960	SH		DEFINED	01
NCR CORP NEW	COM	62886E108	1,090	000000055092	SH		DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	76	000000003700	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	6,601	000000318600	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	8,408	000000294735	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	1,198	000000042000	SH		DEFINED	04
NATIONAL CITY CORP	COM	635405103	355	000000012500	SH		DEFINED	06
NATIONAL COMMERCE FINL CORP	COM	63545P104	340	000000013600	SH		DEFINED	01
NATIONAL GOLF PPTYS INC	COM	63623G109	230	000000020000	SH		DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	137	000000006300	SH		DEFINED	01
NATIONAL-OILWELL INC	COM	637071101	279	000000014400	SH		DEFINED	01

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NATIONAL SEMICONDUCTOR CORP	COM	637640103	1,106	000000092638	SH	DEFINED	01
NATIONWIDE FINL SVCS INC	CL A	638612101	34	000000001300	SH	DEFINED	01
NAUTILUS GROUP INC	COM	63910B102	44	000000002300	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	578	000000026703	SH	DEFINED	01
NDCHEALTH CORP	COM	639480102	127	000000008200	SH	DEFINED	01
NEIMAN MARCUS GROUP INC	CL B	640204301	776	000000031700	SH	DEFINED	01
NETBANK INC	COM	640933107	40	000000003900	SH	DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	188	000000017700	SH	DEFINED	01
NETIQ CORP	COM	64115P102	201	000000013900	SH	DEFINED	01
NETSCREEN TECHNOLOGIES INC	COM	64117V107	17	000000001600	SH	DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	1,654	000000225783	SH	DEFINED	01
NEUBERGER BERMAN INC	COM	641234109	121	000000004500	SH	DEFINED	01
NEW YORK TIMES CO	CL A	650111107	3,182	000000070030	SH	DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	4,460	000000144482	SH	DEFINED	01
NEWFIELD EXPL CO	COM	651290108	493	000000014700	SH	DEFINED	01
NEWMONT MINING CORP	COM	651639106	5,130	000000186485	SH	DEFINED	01
NEWS CORP LTD	ADR NEW	652487703	5,982	000000310800	SH	DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4,901	000000649225	SH	DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	64	000000008800	SH	DEFINED	06
NICOR INC	COM	654086107	547	000000019428	SH	DEFINED	01
NIKE INC	CL B	654106103	5,088	000000117842	SH	DEFINED	01
NIKE INC	CL B	654106103	159	000000003703	SH	DEFINED	02
99 CENTS ONLY STORES	COM	65440K106	178	000000008600	SH	DEFINED	01
NISOURCE INC	COM	65473P105	1,828	000000106099	SH	DEFINED	01
NOBLE ENERGY INC	COM	655044105	332	000000009800	SH	DEFINED	01
NORDSTROM INC	COM	655664100	1,400	000000078045	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
ONORFOLK SOUTHERN CORP	COM	655844108	3,733	000000184934	SH		DEFINED	01
NORTEK INC	COM	656559101	2,379	000000055000	SH		DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	2,968	000000078460	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	3,692	000000097887	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	7,018	000000056582	SH		DEFINED	01
NORTHWEST NAT GAS CO	COM	667655104	17	000000000600	SH		DEFINED	01
NOVARTIS A G	SPONSORED	66987V109	39	000000001000	SH		DEFINED	01
NOVELL INC	COM	670006105	337	000000160855	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	2,001	000000096172	SH		DEFINED	01
NUCOR CORP	COM	670346105	1,641	000000043321	SH		DEFINED	01
NUCOR CORP	COM	670346105	1,152	000000030400	SH		DEFINED	04
NUCOR CORP	COM	670346105	198	000000005000	SH		DEFINED	06
NVIDIA CORP	COM	670666104	887	000000103693	SH		DEFINED	01
OGE ENERGY CORP	COM	670837103	59	000000003500	SH		DEFINED	01
OM GROUP INC	COM	670872100	4	000000000100	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	6,232	000000219611	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	384	000000013400	SH		DEFINED	06
OFFICE DEPOT INC	COM	676220106	1,923	000000155836	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	85	000000006500	SH		DEFINED	06
OHIO CAS CORP	COM	677240103	26	000000001600	SH		DEFINED	01
OLD REP INTL CORP	COM	680223104	337	000000011900	SH		DEFINED	01
OLD REP INTL CORP	COM	680223104	259	000000009200	SH		DEFINED	06
OMNICARE INC	COM	681904108	120	000000005700	SH		DEFINED	01
OMNICOM GROUP INC	NOTE	681919AK2	59,025	000060000000	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	4,622	000000083012	SH		DEFINED	01
ON SEMICONDUCTOR CORP	COM	682189105	34	000000025000	SH		DEFINED	01
ORACLE CORP	COM	68389X105	22,725	000002891334	SH		DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	105	000000003700	SH		DEFINED	01

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OSHKOSH TRUCK CORP	COM	688239201	67	000000001200	SH	DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	197	000000007200	SH	DEFINED	01
OVERTURE SVCS INC	COM	69039R100	297	000000012619	SH	DEFINED	01
OWENS & MINOR INC NEW	COM	690732102	8	000000000600	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	52	000000004600	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	268	000000006900	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	401	000000010200	SH	DEFINED	06
P & O PRINCESS CRUISES PLC	ADR	693070104	142	000000005000	SH	DEFINED	01
PG&E CORP	COM	69331C108	1,954	000000173623	SH	DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	89	000000003068	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	443	000000114298	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	718	000000026400	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	124	000000004600	SH	DEFINED	06
PNC FINL SVCS GROUP INC	COM	693475105	5,288	000000125412	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	843	000000020000	SH	DEFINED	04
PNC FINL SVCS GROUP INC	COM	693475105	150	000000003600	SH	DEFINED	06
POSCO	SPONSORED	693483109	21	000000001000	SH	DEFINED	01
PPG INDS INC	COM	693506107	4,688	000000104884	SH	DEFINED	01

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OPPL CORP	COM	69351T106	2,486	000000076421	SH		DEFINED	01
PPL CORP	COM	69351T106	176	000000005500	SH		DEFINED	06
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	79	000000006400	SH		DEFINED	01
PACCAR INC	COM	693718108	2,727	000000080728	SH		DEFINED	01
PACIFIC CAP BANCORP NEW	COM	69404P101	32	000000001200	SH		DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	34	000000001500	SH		DEFINED	01
PACTIV CORP	COM	695257105	1,674	000000101784	SH		DEFINED	01
PACTIV CORP	COM	695257105	104	000000006200	SH		DEFINED	06
PALL CORP	COM	696429307	904	000000057297	SH		DEFINED	01
PANAMSAT CORP NEW	COM	697933109	813	000000046880	SH		DEFINED	01
PANERA BREAD CO	CL A	69840W108	251	000000009300	SH		DEFINED	01
PAPA JOHNS INTL INC	COM	698813102	136	000000004700	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	207	000000115337	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	152	000000019200	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	23	000000003048	SH		DEFINED	02
PARKER HANNIFIN CORP	COM	701094104	1,991	000000052121	SH		DEFINED	01
PAXAR CORP	COM	704227107	21	000000001500	SH		DEFINED	01
PAYCHEX INC	COM	704326107	5,925	000000244155	SH		DEFINED	01
PAYPAL INC	COM	704508100	984	000000047100	SH		DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	3	000000000300	SH		DEFINED	01
PENN VA CORP	COM	707882106	22	000000000700	SH		DEFINED	01
PENNEY J C INC	COM	708160106	1,879	000000118047	SH		DEFINED	01
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	17,026	000000775000	SH		DEFINED	01
PENTAIR INC	COM	709631105	92	000000002500	SH		DEFINED	01
PENTAIR INC	COM	709631105	177	000000004700	SH		DEFINED	06
PEOPLES ENERGY CORP	COM	711030106	527	000000015656	SH		DEFINED	01
PEOPLESOFT INC	COM	712713106	3,488	000000282052	SH		DEFINED	01
PEP BOYS MANNY MOE & JACK	COM	713278109	149	000000012200	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	3,243	000000138594	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	51	000000002100	SH		DEFINED	06
PEPSI-GEMEX S A DE C V	GDR REP OR	713435105	747	000000075000	SH		DEFINED	01
PEPSICO INC	COM	713448108	5	000000000150	SH		SOLE	
PEPSICO INC	COM	713448108	29,485	000000797983	SH		DEFINED	01
PEPSICO INC	COM	713448108	70	000000001905	SH		DEFINED	02
PERFORMANCE FOOD GROUP CO	COM	713755106	342	000000010100	SH		DEFINED	01
PERKINELMER INC	COM	714046109	300	000000055200	SH		DEFINED	01

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PEROT SYS CORP	CL A	714265105	23	000000002500	SH	DEFINED	01
PERRIGO CO	COM	714290103	39	000000003700	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	2,443	000000255900	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V408	35	000000003300	SH	DEFINED	01
PFIZER INC	COM	717081103	79,485	000002738982	SH	DEFINED	01
PHARMACEUTICAL PROD DEV INC	COM	717124101	81	000000004200	SH	DEFINED	01
PHARMACIA CORP	COM	71713U102	34,592	000000889734	SH	DEFINED	01
PHARMACIA CORP	COM	71713U102	24,105	000000620000	SH	DEFINED	04
PHELPS DODGE CORP	COM	717265102	1,219	000000047562	SH	DEFINED	01
PHILADELPHIA SUBN CORP	COM PAR \$0	718009608	89	000000004400	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
OPHILIP MORRIS COS INC	COM	718154107	36,218	000000933454	SH		DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	588,000	000015000000	SH		DEFINED	02
PHILIP MORRIS COS INC	COM	718154107	21,922	000000565000	SH		DEFINED	04
PHILLIPS VAN HEUSEN CORP	COM	718592108	17	000000001400	SH		DEFINED	01
PHOENIX COS INC NEW	COM	71902E109	46	000000003400	SH		DEFINED	01
PHOTRONICS INC	COM	719405102	23	000000002300	SH		DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	182	000000009200	SH		DEFINED	06
PILGRIMS PRIDE CORP	CL A	721467207	80	000000011200	SH		DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	1,186	000000042734	SH		DEFINED	01
PITNEY BOWES INC	COM	724479100	3,560	000000116764	SH		DEFINED	01
PITTSTON CO	COM BRINKS	725701106	110	000000005000	SH		DEFINED	06
PLACER DOME INC	COM	725906101	331	000000036300	SH		DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	1,845	000000081629	SH		DEFINED	01
POGO PRODUCING CO	COM	730448107	231	000000006800	SH		DEFINED	01
POLARIS INDS INC	COM	731068102	496	000000008000	SH		DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	197	000000009500	SH		DEFINED	01
POLYCOM INC	COM	73172K104	47	000000007000	SH		DEFINED	01
POLYMEDICA CORP	COM	731738100	147	000000005600	SH		DEFINED	01
POPULAR INC	COM	733174106	120	000000003800	SH		DEFINED	01
POTASH CORP SASK INC	COM	73755L107	105	000000001700	SH		DEFINED	01
POWER-ONE INC	COM	739308104	105	000000035252	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	3,688	000000072174	SH		DEFINED	01
PRECISION DRILLING CORP	COM	74022D100	162	000000005400	SH		DEFINED	01
PRICE COMMUNICATIONS CORP	COM NEW	741437305	44	000000003900	SH		DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	1,349	000000054074	SH		DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4,266	000000162980	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	51,544	000000576693	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	58	000000000652	SH		DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	246	000000002800	SH		DEFINED	06
PROGRESS ENERGY INC	COM	743263105	4,720	000000115495	SH		DEFINED	01
PROGRESS ENERGY INC	COM	743263105	126,604	000003100000	SH		DEFINED	02
PROGRESSIVE CORP OHIO	COM	743315103	4,867	000000096144	SH		DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	254	000000005000	SH		DEFINED	06
PROQUEST COMPANY	COM	74346P102	78	000000002600	SH		DEFINED	01
PROTECTIVE LIFE CORP	COM	743674103	101	000000003300	SH		DEFINED	01
PROTEIN DESIGN LABS INC	COM	74369L103	228	000000027514	SH		DEFINED	01
PROVIDENT FINL GROUP INC	COM	743866105	122	000000004900	SH		DEFINED	01
PROVINCE HEALTHCARE CO	COM	743977100	466	000000027200	SH		DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	625	000000127606	SH		DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	7,417	000000259704	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3,191	000000104648	SH		DEFINED	01
PULTE HOMES INC	COM	745867101	1,228	000000028820	SH		DEFINED	01
PURE RES INC	COM	74622E102	2,504	000000111800	SH		DEFINED	01
QLOGIC CORP	COM	747277101	1,657	000000063658	SH		DEFINED	01

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QLOGIC CORP COM 747277101 118 000000004400 SH DEFINED 06
 QUALCOMM INC COM 747525103 15,844 000000573652 SH DEFINED 01
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QQUANEX CORP	COM	747620102	24	000000000700	SH		DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	196	000000003200	SH		DEFINED	01
QUEST SOFTWARE INC	COM	74834T103	51	000000005500	SH		DEFINED	01
QUESTAR CORP	COM	748356102	79	000000003500	SH		DEFINED	01
QUIKSILVER INC	COM	74838C106	65	000000002900	SH		DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM	748767100	493	000000051925	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	1,688	000000740499	SH		DEFINED	01
R H DONNELLEY CORP	COM NEW	74955W307	26	000000001000	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	252	000000042040	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	1,064	000000032600	SH		DEFINED	01
RADIAN GROUP INC	COM	750236101	67	000000002100	SH		DEFINED	06
RADIO ONE INC	CL A	75040P108	19,349	000001161434	SH		DEFINED	01
RADIO SHACK CORP	COM	750438103	1,894	000000094446	SH		DEFINED	01
RADIO SHACK CORP	COM	750438103	13,239	000000660000	SH		DEFINED	04
RARE HOSPITALITY INTL INC	COM	753820109	7	000000000300	SH		DEFINED	01
RATIONAL SOFTWARE CORP	COM NEW	75409P202	559	000000129565	SH		DEFINED	01
RAYOVAC CORP	COM	755081106	17	000000001400	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	6,018	000000205412	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	20,539	000000701000	SH		DEFINED	04
READERS DIGEST ASSN INC	CL A NON V	755267101	156	000000010000	SH		DEFINED	01
READERS DIGEST ASSN INC	CL B	755267200	75	000000004100	SH		DEFINED	01
RECKSON ASSOCS RLTY CORP	CL B	75621K304	4	000000000200	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	961	000000038374	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	130	000000005231	SH		DEFINED	02
REGENERON PHARMACEUTICALS	COM	75886F107	357	000000026500	SH		DEFINED	01
REGIS CORP MINN	COM	758932107	127	000000004500	SH		DEFINED	01
REGIONS FINL CORP	COM	758940100	3,285	000000100572	SH		DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	40,180	000000400000	SH		DEFINED	01
REINSURANCE GROUP AMER INC	COM	759351109	28	000000001100	SH		DEFINED	01
RELIANT ENERGY INC	COM	75952J108	1,344	000000134283	SH		DEFINED	01
RENAISSANCE LEARNING INC	COM	75968L105	26	000000001900	SH		DEFINED	01
RENAL CARE GROUP INC	COM	759930100	230	000000007000	SH		DEFINED	01
RENT A CTR INC NEW	COM	76009N100	161	000000003100	SH		DEFINED	06
REPUBLIC SVCS INC	COM	760759100	163	000000008700	SH		DEFINED	01
REPUBLIC SVCS INC	COM	760759100	24	000000001300	SH		DEFINED	06
RESMED INC	COM	761152107	28	000000001000	SH		DEFINED	01
RESPIRONICS INC	COM	761230101	169	000000005300	SH		DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	20	000000000900	SH		DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1,771	000000043944	SH		DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1,289	000000081239	SH		DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	1,334	000000082050	SH		DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	52	000000003200	SH		DEFINED	06
ROCKWELL COLLINS INC	COM	774341101	1,772	000000080783	SH		DEFINED	01
ROGERS COMMUNICATIONS INC	CL B	775109200	62	000000010000	SH		DEFINED	01
ROHM & HAAS CO	COM	775371107	3,708	000000119622	SH		DEFINED	01
ROPER INDS INC NEW	COM	776696106	93	000000002700	SH		DEFINED	01

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	OF CLASS		X1000	PRN AMT	PRN CALL	DISCRETN	MAN
OROSLYN BANCORP INC	COM	778162107	13	000000000800	SH	DEFINED	01
ROSS STORES INC	COM	778296103	74	000000002100	SH	DEFINED	01
ROSS STORES INC	COM	778296103	243	000000006600	SH	DEFINED	06
ROWAN COS INC	COM	779382100	1,092	000000058606	SH	DEFINED	01
ROYAL DUTCH PETE CO	NY REG EUR	780257804	241	000000006000	SH	DEFINED	01
ROYAL GOLD INC	COM	780287108	162	000000008500	SH	DEFINED	01
RUBY TUESDAY INC	COM	781182100	75	000000004000	SH	DEFINED	01
RUDDICK CORP	COM	781258108	30	000000002000	SH	DEFINED	01
RYANS FAMILY STEAK HOUSE INC	COM	783519101	59	000000004900	SH	DEFINED	01
RYDER SYS INC	COM	783549108	814	000000032671	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	40	000000001100	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	31,070	000001545817	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	39,496	000001965000	SH	DEFINED	04
SCP POOL CORP	COM	784028102	90	000000003300	SH	DEFINED	01
SEI INVESTMENTS CO	COM	784117103	1,767	000000074000	SH	DEFINED	01
SLM CORP	COM	78442P106	6,631	000000071200	SH	DEFINED	01
SPDR TR	UNIT SER 1	78462F103	323,702	000003957731	SH	DEFINED	01
SPX CORP	COM	784635104	484	000000004800	SH	DEFINED	01
SABRE HLDGS CORP	CL A	785905100	1,237	000000063974	SH	DEFINED	01
SAFECO CORP	COM	786429100	1,990	000000062628	SH	DEFINED	01
SAFECO CORP	COM	786429100	196	000000006200	SH	DEFINED	06
SAFeway INC	COM NEW	786514208	5,117	000000229502	SH	DEFINED	01
ST JUDE MED INC	COM	790849103	3,752	000000105111	SH	DEFINED	01
ST JUDE MED INC	COM	790849103	18	000000005000	SH	DEFINED	06
ST PAUL COS INC	COM	792860108	2,870	000000099939	SH	DEFINED	01
SAKS INC	COM	79377W108	116	000000011100	SH	DEFINED	01
SANDISK CORP	COM	80004C101	51	000000003900	SH	DEFINED	01
SANMINA SCI CORP	COM	800907107	981	000000354420	SH	DEFINED	01
SAP AKTIENGESELLSCHAFT	SPONSORED	803054204	167	000000014900	SH	DEFINED	01
SARA LEE CORP	COM	803111103	6,336	000000346423	SH	DEFINED	01
SARA LEE CORP	COM	803111103	132	000000007100	SH	DEFINED	06
SAVIA S A DE C V	SPON ADR R	805175106	1,659	000000737444	SH	DEFINED	04
SCHEIN HENRY INC	COM	806407102	186	000000003500	SH	DEFINED	06
SCHERING PLOUGH CORP	COM	806605101	14,067	000000659843	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	9,872	000000256686	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	277	000000006200	SH	DEFINED	01
Schwab CHARLES CORP NEW	COM	808513105	5,243	000000602716	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	1,082	000000086564	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	19	000000001600	SH	DEFINED	06
SCIOS INC	COM	808905103	17	000000000700	SH	DEFINED	01
SCOTTS CO	CL A	810186106	204	000000004900	SH	DEFINED	01
SCRIPPS E W CO OHIO	CL A	811054204	76	000000001100	SH	DEFINED	01
SEABOARD CORP	COM	811543107	2	000000000011	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	626	000000037066	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	5,936	000000152219	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	398	000000009800	SH	DEFINED	06

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0SECTOR SPDR TR	SBI INT-FI	81369Y605	72,345	000003500000	SH		DEFINED	01
SEMTECH CORP	COM	816850101	148	000000015300	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	1,777	000000090447	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	127	000000006600	SH		DEFINED	06
SENSIENT TECHNOLOGIES CORP	COM	81725T100	21	000000001000	SH		DEFINED	01
SEPRACOR INC	COM	817315104	97	000000018551	SH		DEFINED	01

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SERONO S A	SPONSORED	81752M101	62	000000005200	SH	DEFINED	01
SERVICEMASTER CO	COM	81760N109	217	000000020000	SH	DEFINED	04
SHAW GROUP INC	NOTE	820280AC9	1,734	000003400000	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	127	000000009100	SH	DEFINED	06
SHELL TRANS & TRADING PLC	ADR NY SHS	822703609	117	000000003300	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	1,910	000000080660	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	122	000000005200	SH	DEFINED	06
SHOPKO STORES INC	COM	824911101	74	000000005700	SH	DEFINED	01
SIEBEL SYS INC	COM	826170102	1,996	000000347221	SH	DEFINED	01
SIERRA HEALTH SVCS INC	COM	826322109	91	000000005100	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	2,519	000000051131	SH	DEFINED	01
SILICON LABORATORIES INC	COM	826919102	23	000000001300	SH	DEFINED	01
SILICON VY BANCSHARES	COM	827064106	264	000000015600	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	2,927	000000081928	SH	DEFINED	01
SMITH A O	COM	831865209	45	000000001600	SH	DEFINED	01
SMITH INTL INC	COM	832110100	155	000000005300	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	204	000000013000	SH	DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	867	000000068981	SH	DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	81	000000006200	SH	DEFINED	06
SNAP ON INC	COM	833034101	665	000000028967	SH	DEFINED	01
SOLECTRON CORP	COM	834182107	767	000000363803	SH	DEFINED	01
SONIC AUTOMOTIVE INC	CL A	83545G102	76	000000004300	SH	DEFINED	01
SONIC CORP	COM	835451105	197	000000008564	SH	DEFINED	01
SONOCO PRODS CO	COM	835495102	168	000000007900	SH	DEFINED	01
SOUTH FINL GROUP INC	COM	837841105	71	000000003400	SH	DEFINED	01
SOUTHERN CO	COM	842587107	9,006	000000312937	SH	DEFINED	01
SOUTHTRUST CORP	COM	844730101	3,713	000000153127	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	4,457	000000341310	SH	DEFINED	01
SOUTHWEST BANCORPORATION TEX	COM	84476R109	65	000000001800	SH	DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	239	000000018600	SH	DEFINED	01
SPEEDFAM-IPEC INC	COM	847705100	159	000000042900	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	3,850	000000422246	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	93	000000009900	SH	DEFINED	06
SPRINT CORP	PCS COM SE	852061506	862	000000440266	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	100	000000001900	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	180	000000003400	SH	DEFINED	06
STANDARD PAC CORP NEW	COM	85375C101	102	000000004400	SH	DEFINED	01
STANLEY WKS	COM	854616109	1,235	000000037815	SH	DEFINED	01
STAPLES INC	COM	855030102	3,875	000000303018	SH	DEFINED	01
STAPLES INC	COM	855030102	203	000000015300	SH	DEFINED	06

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0STARBUCKS CORP	COM	855244109	6,287	000000304605	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2,082	000000093365	SH	DEFINED	01
STATE STR CORP	COM	857477103	5,590	000000144693	SH	DEFINED	01
STATE STR CORP	COM	857477103	2,704	000000070000	SH	DEFINED	04
STATEN IS BANCORP INC	COM	857550107	53	000000003100	SH	DEFINED	01
STEAK N SHAKE CO	COM	857873103	11	000000001000	SH	DEFINED	01
STEELCASE INC	CL A	858155203	20	000000002000	SH	DEFINED	01
STERICYCLE INC	COM	858912108	186	000000005500	SH	DEFINED	01
STERIS CORP	COM	859152100	239	000000009600	SH	DEFINED	01
STEWART INFORMATION SVCS COR	COM	860372101	12	000000000600	SH	DEFINED	01
STILWELL FINL INC	COM	860831106	1,218	000000100917	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	175	000000013000	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	139	000000004300	SH	DEFINED	01
STRYKER CORP	COM	863667101	5,027	000000087290	SH	DEFINED	01

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SUN MICROSYSTEMS INC	COM	866810104	4,514	000001743099	SH	DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	2,705	000000139083	SH	DEFINED	01
SUNOCO INC	COM	86764P109	1,321	000000043801	SH	DEFINED	01
SUNRISE ASSISTED LIVING INC	COM	86768K106	51	000000002400	SH	DEFINED	01
SUNTRUST BKS INC	COM	867914103	7,737	000000125855	SH	DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	164	000000003500	SH	DEFINED	01
SUPERVALU INC	COM	868536103	1,431	000000088656	SH	DEFINED	01
SUPERVALU INC	COM	868536103	157	000000009400	SH	DEFINED	06
SWIFT ENERGY CO	COM	870738101	30	000000002900	SH	DEFINED	01
SWIFT TRANSN CO	COM	870756103	199	000000012800	SH	DEFINED	01
SYBASE INC	COM	871130100	382	000000032900	SH	DEFINED	01
SYLVAN LEARNING SYS INC	COM	871399101	23	000000001700	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	1,982	000000058951	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	188	000000005500	SH	DEFINED	06
SYMBOL TECHNOLOGIES INC	COM	871508107	777	000000101326	SH	DEFINED	01
SYNCOR INTL CORP DEL	COM	87157J106	12,937	000000402900	SH	DEFINED	01
SYNOPSYS INC	COM	871607107	586	000000015363	SH	DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	2,763	000000134008	SH	DEFINED	01
SYSCO CORP	COM	871829107	8,316	000000292929	SH	DEFINED	01
SYSCO CORP	COM	871829107	1,384	000000048784	SH	DEFINED	04
TECO ENERGY INC	COM	872375100	1,226	000000077220	SH	DEFINED	01
THQ INC	COM NEW	872443403	312	000000015000	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	4,415	000000259751	SH	DEFINED	01
TRW INC	COM	872649108	21,183	000000361794	SH	DEFINED	01
TMP WORLDWIDE INC	COM	872941109	679	000000075542	SH	DEFINED	01
TXU CORP	COM	873168108	5,515	000000132227	SH	DEFINED	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	252	000000008700	SH	DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	100	000000002500	SH	DEFINED	01
TARGET CORP	COM	87612E106	13,594	000000460526	SH	DEFINED	01
TECH DATA CORP	COM	878237106	327	000000012400	SH	DEFINED	01
TECHNITROL INC	COM	878555101	22	000000001500	SH	DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	3,769	000000096661	SH	DEFINED	01

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TECUMSEH PRODS CO	CL A	878895200	25	000000000600	SH	DEFINED	01
TEKELEC	COM	879101103	151	000000017600	SH	DEFINED	01
TEKTRONIX INC	COM	879131100	853	000000051923	SH	DEFINED	01
TELEFLEX INC	COM	879369106	100	000000002200	SH	DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	4,131	000000081900	SH	DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	87	000000001700	SH	DEFINED	06
TELLABS INC	COM	879664100	948	000000233119	SH	DEFINED	01
TEMPLE INLAND INC	COM	879868107	1,196	000000030980	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	10,684	000000215845	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	341	000000006900	SH	DEFINED	06
TERADYNE INC	COM	880770102	790	000000082333	SH	DEFINED	01
TEXAS INDS INC	COM	882491103	26	000000001100	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	11,790	000000798267	SH	DEFINED	01
TEXTRON INC	COM	883203101	2,891	000000084794	SH	DEFINED	01
TEXTRON INC	COM	883203101	83	000000002400	SH	DEFINED	06
THERMO ELECTRON CORP	COM	883556102	1,185	000000073524	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	362	000000025742	SH	DEFINED	01
3COM CORP	COM	885535104	341	000000086600	SH	DEFINED	01
3M CO	COM	88579Y101	19,236	000000174925	SH	DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	49	000000013200	SH	DEFINED	01
TICKETMASTER	CL B	88633P203	259	000000017000	SH	DEFINED	01
TIDEWATER INC	COM	886423102	561	000000020800	SH	DEFINED	01

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TIFFANY & CO NEW	COM	886547108	1,378	000000064341	SH	DEFINED	01
TOLL BROTHERS INC	COM	889478103	466	000000021000	SH	DEFINED	01
TOO INC	COM	890333107	132	000000005700	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	1,874	000000054727	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	79	000000002300	SH	DEFINED	06
TOTAL FINA ELF S A	SPONSORED	89151E109	52	000000000800	SH	DEFINED	01
TOTAL SYS SVCS INC	COM	891906109	1,236	000000094000	SH	DEFINED	01
TOYS R US INC	COM	892335100	1,155	000000113481	SH	DEFINED	01
TRACTOR SUPPLY CO	COM	892356106	12	000000000400	SH	DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	675	000000109000	SH	DEFINED	01
TRANSATLANTIC HLDGS INC	COM	893521104	19	000000000300	SH	DEFINED	01
TRANSKARYOTIC THERAPIES INC	COM	893735100	586	000000018100	SH	DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	25,023	000001849491	SH	DEFINED	01
TREDEGAR CORP	COM	894650100	15	000000000900	SH	DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	265	000000007000	SH	DEFINED	01
TRIBUNE CO NEW	COM	896047107	6,556	000000156811	SH	DEFINED	01
TRIBUNE CO NEW	COM	896047107	118	000000002800	SH	DEFINED	06
TRINITY INDS INC	COM	896522109	60	000000003700	SH	DEFINED	01
TRIUMPH GROUP INC NEW	COM	896818101	42	000000001500	SH	DEFINED	01
TUPPERWARE CORP	COM	899896104	466	000000028044	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	13,832	000000981045	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	2,227	000000158000	SH	DEFINED	04
TYSON FOODS INC	CL A	902494103	62	000000005400	SH	DEFINED	01
UIL HLDG CORP	COM	902748102	24	000000000700	SH	DEFINED	01

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-----	-----	-----	-----	-----	-----	-----	-----	-----
OUST INC	COM	902911106	2,390	000000084731	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	16,017	000000862090	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	7,803	000000420000	SH		DEFINED	04
US BANCORP DEL	COM NEW	902973304	150	000000008200	SH		DEFINED	06
USA INTERACTIVE	COM	902984103	1,861	000000096047	SH		DEFINED	01
URS CORP NEW	COM	903236107	24	000000001500	SH		DEFINED	01
US ONCOLOGY INC	COM	90338W103	28	000000003500	SH		DEFINED	01
UNILAB CORP NEW	COM NEW	904763208	209	000000010000	SH		DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	47	000000000800	SH		DEFINED	01
UNION PAC CORP	COM	907818108	7,570	000000130819	SH		DEFINED	01
UNION PAC CORP	COM	907818108	59	000000001000	SH		DEFINED	06
UNION PLANTERS CORP	COM	908068109	2,830	000000103089	SH		DEFINED	01
UNIONBANCAL CORP	COM	908906100	911	000000021700	SH		DEFINED	01
UNISOURCE ENERGY CORP	COM	909205106	3	000000000200	SH		DEFINED	01
UNISYS CORP	COM	909214108	998	000000142713	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	30,870	000000493692	SH		DEFINED	01
UNITED RENTALS INC	COM	911363109	136	000000016200	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	522	000000044965	SH		DEFINED	01
UNITED STATIONERS INC	COM	913004107	47	000000001800	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	11,767	000000208307	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	158	000000002800	SH		DEFINED	06
UNITEDHEALTH GROUP INC	COM	91324P102	12,009	000000137687	SH		DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	69	000000000800	SH		DEFINED	06
UNIVERSAL COMPRESSION HLDGS	COM	913431102	4	000000000300	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	2,552	000000111971	SH		DEFINED	01
UNOCAL CORP	COM	915289102	3,918	000000124841	SH		DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	2,307	000000113395	SH		DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	345	000000017000	SH		DEFINED	04
USFREIGHTWAYS CORP	COM	916906100	229	000000008000	SH		DEFINED	01
UTSTARCOM INC	COM	918076100	63	000000003900	SH		DEFINED	06

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V F CORP	COM	918204108	1,809	000000050305	SH	DEFINED	01
V F CORP	COM	918204108	160	000000004300	SH	DEFINED	06
VAIL RESORTS INC	COM	91879Q109	2	000000000200	SH	DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	192	000000005500	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	63	000000002400	SH	DEFINED	01
VARCO INTL INC DEL	COM	922122106	428	000000025300	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	30	000000000700	SH	DEFINED	01
VARIAN INC	COM	922206107	128	000000004400	SH	DEFINED	06
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	294	000000017884	SH	DEFINED	01
VEECO INSTRS INC DEL	COM	922417100	63	000000005900	SH	DEFINED	01
VERITY INC	COM	92343C106	30	000000003100	SH	DEFINED	01
VERISIGN INC	COM	92343E102	246	000000048910	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	33,409	000001217536	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	547,021	000019946100	SH	DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	33,394	000001217000	SH	DEFINED	04
VERITAS SOFTWARE CO	COM	923436109	4,269	000000291012	SH	DEFINED	01

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OVERIZON GLOBAL FDG CORP	NOTE	92344GAN6	54,276	000100049000	SH		DEFINED	01
VIAD CORP	COM	92552R109	120	000000005900	SH		DEFINED	01
VIACOM INC	CL A	925524100	20,891	000000515200	SH		DEFINED	01
VIACOM INC	CL B	925524308	32,169	000000793338	SH		DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	249	000000028300	SH		DEFINED	01
VISTEON CORP	COM	92839U107	675	000000071323	SH		DEFINED	01
VITESSE SEMICONDUCTOR CORP	COM	928497106	32	000000047775	SH		DEFINED	01
VORNADO RLTY TR	SH BEN INT	929042109	149	000000003800	SH		DEFINED	01
VULCAN MATLS CO	COM	929160109	1,620	000000044816	SH		DEFINED	01
WGL HLDGS INC	COM	92924F106	4	000000000200	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	22,558	000000690072	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	96,958	000001969099	SH		DEFINED	01
WALGREEN CO	COM	931422109	13,915	000000452379	SH		DEFINED	01
WALTER INDS INC	COM	93317Q105	2	000000000200	SH		DEFINED	01
WARREN BANCORP INC	COM	934710104	797	000000051050	SH		DEFINED	01
WASHINGTON FED INC	COM	938824109	93	000000004185	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	14,283	000000453890	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	98	000000003100	SH		DEFINED	06
WASTE MGMT INC DEL	COM	94106L109	6,368	000000273100	SH		DEFINED	01
WATERS CORP	COM	941848103	1,404	000000057925	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	1,479	000000060381	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	32	000000001300	SH		DEFINED	06
WATTS INDS INC	CL A	942749102	13	000000000800	SH		DEFINED	01
WEBEX INC	COM	94767L109	2	000000000200	SH		DEFINED	01
WEBMD CORP	COM	94769M105	29	000000005900	SH		DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	120	000000003600	SH		DEFINED	01
WEIGHT WATCHERS INTL INC NEW	COM	948626106	4	000000000100	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4,796	000000065434	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	334	000000004500	SH		DEFINED	06
WELLS FARGO & CO NEW	COM	949746101	36,411	000000756044	SH		DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	169	000000003500	SH		DEFINED	06
WENDYS INTL INC	COM	950590109	1,691	000000051075	SH		DEFINED	01
WERNER ENTERPRISES INC	COM	950755108	11	000000000600	SH		DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	12	000000000600	SH		DEFINED	01
WESTERN GAS RES INC	COM	958259103	59	000000001900	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	146	000000004100	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	139	000000003800	SH		DEFINED	06
WET SEAL INC	CL A	961840105	132	000000013200	SH		DEFINED	01

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WEYERHAEUSER CO	COM	962166104	4,398	000000100486	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	2,009	000000043811	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	117	000000002500	SH	DEFINED	06
WILLIAMS COS INC DEL	COM	969457100	515	000000228087	SH	DEFINED	01
WILSON GREATBATCH TECHNOLOGI	COM	972232102	11	000000000400	SH	DEFINED	01
WINN DIXIE STORES INC	COM	974280109	869	000000066284	SH	DEFINED	01
WINN DIXIE STORES INC	COM	974280109	131	000000009800	SH	DEFINED	06
WINNEBAGO INDS INC	COM	974637100	185	000000004700	SH	DEFINED	01

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OWISCONSIN ENERGY CORP	COM	976657106	255	000000010500	SH		DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	160	000000006500	SH		DEFINED	06
WORTHINGTON INDS INC	COM	981811102	706	000000037799	SH		DEFINED	01
WRIGLEY WM JR CO	COM	982526105	5,020	000000101440	SH		DEFINED	01
WRIGLEY WM JR CO	COM	982526105	445	000000009000	SH		DEFINED	04
WYETH	COM	983024100	18,900	000000594363	SH		DEFINED	01
XL CAP LTD	DBCV	98372PAB4	6,137	000010000000	SH		DEFINED	01
XTO ENERGY CORP	COM	98385X106	169	000000008200	SH		DEFINED	01
XCEL ENERGY INC	COM	98389B100	1,636	000000175768	SH		DEFINED	01
XILINX INC	COM	983919101	4,241	000000267790	SH		DEFINED	01
XEROX CORP	COM	984121103	1,595	000000322419	SH		DEFINED	01
XEROX CORP	COM	984121103	44	000000008400	SH		DEFINED	06
YAHOO INC	COM	984332106	3,143	000000328497	SH		DEFINED	01
YAHOO INC	COM	984332106	86	000000008200	SH		DEFINED	06
YORK INTL CORP NEW	COM	986670107	11	000000000400	SH		DEFINED	01
YUM BRANDS INC	COM	988498101	3,908	000000141037	SH		DEFINED	01
ZALE CORP NEW	COM	988858106	301	000000010000	SH		DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	3,298	000000086020	SH		DEFINED	01
ZIONS BANCORPORATION	COM	989701107	2,816	000000064695	SH		DEFINED	01
ZORAN CORP	COM	98975F101	72	000000006600	SH		DEFINED	01