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NOMURA HOLDINGS INC
Form 13F-HR
February 14, 2006

OMB APPROVAL

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended December 31, 2005

If amended report check here: Amendment Number: _____

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

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

Nomura Holdings Inc.

Name of Institutional Investment Manager

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

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

13F File Number: 001-15270

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

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2. 28-04985 Nomura International plc

 4. 28-04993 Nomura Securities (Bermuda)

 1. 28-04983 Nomura Securities International, Inc.

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
* ACE LTD		G0070K103	16,305	000000305122	SH		DEFINED 01	
* COOPER INDS LTD		G24182100	6,153	000000084294	SH		DEFINED 01	
CREDICORP LTD		G2519Y108	467	000000020500	SH		DEFINED 01	
* EVEREST RE GROUP LTD		G3223R108	9,435	000000094021	SH		DEFINED 01	
* GARMIN LTD		G37260109	659	000000009934	SH		DEFINED 01	
* GLOBALSANTAFE CORP		G3930E101	303	000000006300	SH		DEFINED 01	
* INGERSOLL-RAND COMPANY LTD		G4776G101	12,321	000000305220	SH		DEFINED 01	
* MARVELL TECHNOLOGY GRO UP LTD		G5876H105	1,006	000000017953	SH		DEFINED 01	
* NABORS INDUSTRIES LTD		G6359F103	11,138	000000147038	SH		DEFINED 01	
* NOBLE CORPORATION		G65422100	9,075	000000128656	SH		DEFINED 01	
* PARTNERRE LTD		G6852T105	341	000000005200	SH		DEFINED 01	
* TRANSOCEAN INC		G90078109	20,286	000000291096	SH		DEFINED 01	
* WEATHERFORD INTERNATIO NAL LT		G95089101	12,003	000000331602	SH		DEFINED 01	
WHITE MTNS INS GROUP LTD		G9618E107	335	000000000600	SH		DEFINED 01	
* XL CAP LTD		G98255105	11,921	000000176928	SH		DEFINED 01	
* ALCON INC		H01301102	1,296	000000010000	SH		DEFINED 01	
* UBS AG		H8920M855	256	000000002700	SH		DEFINED 01	
* CHECK POINT SOFTWARE T ECH LT		M22465104	2,985	000000148847	SH		DEFINED 01	
* TARO PHARMACEUTICAL IN DS LTD		M8737E108	332	000000023793	SH		DEFINED 01	
* FLEXTRONICS INTL LTD		Y2573F102	2,956	000000283196	SH		DEFINED 01	
* OMI CORP NEW		Y6476W104	259	000000014300	SH		DEFINED 01	
* TEEKAY SHIPPING MARSHA LL ISL		Y8564W103	275	000000006900	SH		DEFINED 01	
* A D C TELECOMMUNICATIO NS		000886309	2,505	000000112238	SH		DEFINED 01	
* AFLAC INC		001055102	21,676	000000466968	SH		DEFINED 01	
* AGCO CORP		001084102	2,344	000000141484	SH		DEFINED 01	
* AGL RES INC		001204106	4,190	000000120371	SH		DEFINED 01	
* AES CORP		00130H105	9,477	000000598690	SH		DEFINED 01	
AMB PROPERTY CORP		00163T109	6,087	000000123801	SH		DEFINED 01	
AMLI RESIDENTIAL PPT YS TR		001735109	9,702	000000255000	SH		DEFINED 01	
* AMR CORP		001765106	240	000000010800	SH		DEFINED 01	
* ATI TECHNOLOGIES INC		001941103	402	000000023664	SH		DEFINED 01	
* AT&T INC		00206R102	84,866	000003465336	SH		DEFINED 01	
* ABBOTT LABS		002824100	56,063	000001421847	SH		DEFINED 01	
* ABERCROMBIE & FITCH CO		002896207	8,397	000000128843	SH		DEFINED 01	
* ABGENIX INC		00339B107	214	000000010000	SH		DEFINED 01	
* ACTIVISION INC NEW		004930202	5,583	000000406390	SH		DEFINED 01	
* ACXIOM CORP		005125109	2,629	000000114341	SH		DEFINED 01	
* ADESA INC		00686U104	3,257	000000133390	SH		DEFINED 01	
* ADOBE SYS INC		00724F101	20,599	000000557348	SH		DEFINED 01	

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* ADTRAN INC	00738A106	3,005	000000101174	SH	DEFINED	01
* ADVANCE AUTO PARTS INC	00751Y106	6,799	000000156445	SH	DEFINED	01
ADVANCED MEDICAL OPT ICS INC	00763MAG3	1,524	000001500000	PRN	DEFINED	01
ADVANCED MEDICAL OPT ICS INC	00763MAJ7	2,010	000002000000	PRN	DEFINED	01
* ADVANCED MEDICAL OPTIC S INC	00763M108	4,180	000000100017	SH	DEFINED	01
* AEROPOSTALE	007865108	2,246	000000085432	SH	DEFINED	01
* ADVANCED MICRO DEVICES INC	007903107	11,075	000000361954	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* ADVANTA CORP		007942105	1,784	000000059213	SH		DEFINED	01
	* ADVENT SOFTWARE INC		007974108	835	000000028860	SH		DEFINED	01
	* AETNA INC NEW		00817Y108	23,829	000000252674	SH		DEFINED	01
	* AFFILIATED COMPUTER SERVICES INC		008190100	7,324	000000123774	SH		DEFINED	01
	* AGILENT TECHNOLOGIES INC		00846U101	13,091	000000393268	SH		DEFINED	01
	* AIR PRODS & CHEMS INC		009158106	12,018	000000203051	SH		DEFINED	01
	* AIRGAS INC		009363102	3,278	000000099653	SH		DEFINED	01
	* AIRTRAN HLDGS INC		00949P108	2,172	000000135515	SH		DEFINED	01
	* ALAMOSA HLDGS INC		011589108	14,121	000000758812	SH		DEFINED	01
	* ALASKA AIR GROUP INC		011659109	1,889	000000052884	SH		DEFINED	01
	* ALBEMARLE CORP		012653101	2,242	000000058477	SH		DEFINED	01
	* ALBERTO CULVER CO		013068101	3,245	000000070933	SH		DEFINED	01
	* ALBERTSONS INC		013104104	7,299	000000341910	SH		DEFINED	01
	* ALCAN INC		013716105	323	000000007900	SH		DEFINED	01
	* ALCOA INC		013817101	23,016	000000778376	SH		DEFINED	01
	* ALEXANDER & BALDWIN INC		014482103	3,534	000000065164	SH		DEFINED	01
	* ALLEGHENY ENERGY INC		017361106	4,887	000000154426	SH		DEFINED	01
	* ALLEGHENY TECHNOLOGIES INC		01741R102	2,902	000000080435	SH		DEFINED	01
	* ALLERGAN INC		018490102	13,473	000000124799	SH		DEFINED	01
	* ALLIANCE DATA SYSTEMS CORP		018581108	4,290	000000120525	SH		DEFINED	01
	* ALLIANT ENERGY CORP		018802108	4,905	000000174930	SH		DEFINED	01
	* ALLIANT TECHSYSTEMS INC		018804104	4,209	000000055269	SH		DEFINED	01
	* ALLIED WASTE INDS INC		019589308	1,835	000000209972	SH		DEFINED	01
	* ALLSTATE CORP		020002101	31,887	000000589746	SH		DEFINED	01
	* ALLTEL CORP		020039103	22,056	000000349551	SH		DEFINED	01
	* ALTERA CORP		021441100	7,085	000000382362	SH		DEFINED	01
	* ALTRIA GROUP INC		02209S103	141,238	000001890237	SH		DEFINED	01
	AMAZON COM INC		023135AF3	6,728	000007000000	PRN		DEFINED	01
	* AMAZON COM INC		023135106	13,328	000000282685	SH		DEFINED	01
	* AMBAC FINL GROUP INC		023139108	7,431	000000096444	SH		DEFINED	01
	AMDOCS LTD		02342TAD1	15,684	000017500000	PRN		DEFINED	01
	* AMERADA HESS CORP		023551104	9,830	000000077515	SH		DEFINED	01
	* AMEREN CORP		023608102	10,001	000000195188	SH		DEFINED	01
	* AMERICAN AXLE & MFG HLDGS INC		024061103	216	000000011800	SH		DEFINED	01
	* AMERICAN CAPITAL STRATEGIES		024937104	627	000000017341	SH		DEFINED	01
	* AMERICAN EAGLE OUTFITTERS INC		02553E106	6,508	000000283235	SH		DEFINED	01
	* AMERICAN ELEC PWR INC		025537101	13,067	000000352308	SH		DEFINED	01
	AMERICAN EXPRESS CO		025816AS8	2,653	000002500000	PRN		DEFINED	01
	* AMERICAN EXPRESS CO		025816109	59,162	000001149687	SH		DEFINED	01
	* AMERICAN FINL GROUP INC OHIO		025932104	2,719	000000070994	SH		DEFINED	01
	AMERICAN FINL RLTY TR		02607PAB3	5,362	000006000000	PRN		DEFINED	01
	AMERICAN FINL RLTY TR		02607P305	174	000000014500	SH		DEFINED	01
	* AMERICAN GREETINGS CORP		026375105	2,434	000000110817	SH		DEFINED	01
	* AMERICAN INTL GROUP INC		026874107	155,721	000002282296	SH		DEFINED	01
	* AMERICAN PWR CONVERSION CORP		029066107	3,634	000000165194	SH		DEFINED	01
	* AMERICAN STD COS INC DEL		029712106	6,576	000000164620	SH		DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	AMERICAN TOWER CORP		029912AF9	5,947	000006000000	PRN		DEFINED	01
	* AMERICREDIT CORP		03060R101	5,154	000000201128	SH		DEFINED	01
	* AMERUS GROUP CO		03072M108	3,698	000000065269	SH		DEFINED	01
	* AMERISOURCEBERGEN CORP		03073E105	4,041	000000097632	SH		DEFINED	01
	* AMERIPRISE FINL INC		03076C106	9,580	000000233666	SH		DEFINED	01
	* AMETEK INC NEW		031100100	4,510	000000106027	SH		DEFINED	01
	AMGEN INC		031162AL4	23,400	000030000000	SH		DEFINED	01
	* AMGEN INC		031162100	85,601	000001085486	SH		DEFINED	01
	* AMPHENOL CORP NEW		032095101	5,713	000000129082	SH		DEFINED	01
	* AMSOUTH BANCORPORATION		032165102	8,371	000000319419	SH		DEFINED	01
	* ANADARKO PETE CORP		032511107	21,117	000000222874	SH		DEFINED	01
	* ANALOG DEVICES INC		032654105	12,153	000000338816	SH		DEFINED	01
	* ANDREW CORP		034425108	1,634	000000152364	SH		DEFINED	01
	* ANDRX CORP DEL		034553107	183	000000011110	SH		DEFINED	01
	* ANHEUSER BUSCH COS INC		035229103	30,097	000000700600	SH		DEFINED	01
	ANIMAS CORP DEL		03525Y105	3,622	000000150000	SH		DEFINED	01
	ANIXTER INTL INC		035290AG0	3,622	000006000000	SH		DEFINED	01
	* ANNALY MTG MGMT INC		035710409	255	000000023400	SH		DEFINED	01
	* ANNTAYLOR STORES CORP		036115103	3,711	000000107518	SH		DEFINED	01
	* ANTEON INTL CORP		03674E108	4,313	000000079367	SH		DEFINED	01
	* AON CORP		037389103	10,218	000000284250	SH		DEFINED	01
	* APACHE CORP		037411105	19,962	000000291337	SH		DEFINED	01
	* APARTMENT INVT & MGMT CO		03748R101	3,670	000000096912	SH		DEFINED	01
	* APOLLO GROUP INC		037604105	10,610	000000175497	SH		DEFINED	01
	* APPLE COMPUTER INC		037833100	55,227	000000768225	SH		DEFINED	01
	* APPLE COMPUTER INC		037833100	905	000000012600	SH		DEFINED	04
	* APPLEBEES INTL INC		037899101	2,603	000000115241	SH		DEFINED	01
	* APRIA HEALTHCARE GROUP INC		037933108	1,914	000000079413	SH		DEFINED	01
	* APPLERA CORP		038020103	4,566	000000171950	SH		DEFINED	01
	* APPLIED MICRO CIRCUITS CORP		03822W109	781	000000303927	SH		DEFINED	01
	* APPLIED MATLS INC		038222105	25,909	000001444234	SH		DEFINED	01
	* AQUA AMERICA INC		03836W103	5,121	000000187604	SH		DEFINED	01
	* AQUILA INC		03840P102	2,068	000000574572	SH		DEFINED	01
	* ARCH COAL INC		039380100	7,758	000000097596	SH		DEFINED	01
	* ARCHER DANIELS MIDLAND CO		039483102	14,683	000000595458	SH		DEFINED	01
	* ARCHSTONE SMITH TR		039583109	7,951	000000189807	SH		DEFINED	01
	ARDEN RLTY INC		039793104	7,773	000000173400	SH		DEFINED	01
	* ARIBA INC		04033V203	95	000000013027	SH		DEFINED	01
	ARROW ELECTRS INC		042735AY6	4,106	000007500000	SH		DEFINED	01
	* ARROW ELECTRS INC		042735100	5,823	000000181805	SH		DEFINED	01
	* ARVINMERITOR INC		043353101	1,633	000000113499	SH		DEFINED	01
	* ASHLAND INC NEW		044209104	3,872	000000066876	SH		DEFINED	01
	* ASSOCIATED BANC CORP		045487105	6,483	000000199184	SH		DEFINED	01
	* ASTORIA FINL CORP		046265104	3,844	000000130753	SH		DEFINED	01
	* ATMEL CORP		049513104	2,023	000000654768	SH		DEFINED	01
	* AUGUST TECHNOLOGY CORP		05106U105	626	000000057000	SH		DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* AUTODESK INC		052769106	9,128	000000212632	SH		DEFINED	01

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* AUTOMATIC DATA PROCESS ING IN	053015103	24,528	000000534384	SH	DEFINED	01
* AUTONATION INC	05329W102	3,743	000000172266	SH	DEFINED	01
* AUTOZONE INC	053332102	5,430	000000059186	SH	DEFINED	01
* AVAYA INC	053499109	4,014	000000376249	SH	DEFINED	01
* AVERY DENNISON CORP	053611109	6,247	000000113039	SH	DEFINED	01
* AVNET INC	053807103	5,182	000000216475	SH	DEFINED	01
* AVOCENT CORP	053893103	2,252	000000082827	SH	DEFINED	01
* AVON PRODS INC	054303102	11,896	000000416679	SH	DEFINED	01
* BB&T CORP	054937107	20,870	000000497984	SH	DEFINED	01
* BCE INC	05534B109	720	000000030100	SH	DEFINED	01
* BISYS GROUP INC	055472104	2,713	000000193659	SH	DEFINED	01
* BJS WHOLESALE CLUB INC	05548J106	3,223	000000109059	SH	DEFINED	01
* BJ SVCS CO	055482103	10,947	000000298548	SH	DEFINED	01
* BP PLC	055622104	1,701	000000026500	SH	DEFINED	01
* BMC SOFTWARE INC	055921100	3,976	000000194084	SH	DEFINED	01
* BAKER HUGHES INC	057224107	18,403	000000302785	SH	DEFINED	01
* BALL CORP	058498106	4,218	000000106197	SH	DEFINED	01
* BALLARD PWR SYS INC	05858H104	1,554	000000371945	SH	DEFINED	04
* BANDAG INC	059815100	911	000000021367	SH	DEFINED	01
* BANK OF AMERICA CORPOR ATION	060505104	162,779	000003527185	SH	DEFINED	01
* BANK HAWAII CORP	062540109	3,894	000000075554	SH	DEFINED	01
* BANK NEW YORK INC	064057102	22,198	000000696983	SH	DEFINED	01
* BANTA CORP	066821109	1,860	000000037367	SH	DEFINED	01
* BARD C R INC	067383109	6,484	000000098374	SH	DEFINED	01
* BARNES & NOBLE INC	067774109	3,416	000000080072	SH	DEFINED	01
* BARR PHARMACEUTICALS I NC	068306109	9,606	000000154219	SH	DEFINED	01
* BAUSCH & LOMB INC	071707103	5,060	000000074529	SH	DEFINED	01
* BAXTER INTL INC	071813109	22,575	000000599608	SH	DEFINED	01
* BEA SYS INC	073325102	349	000000037130	SH	DEFINED	01
* BEAR STEARNS COS INC	073902108	12,140	000000105088	SH	DEFINED	01
* BEAZER HOMES USA INC	07556Q105	4,538	000000062309	SH	DEFINED	01
* BECKMAN COULTER INC	075811109	5,145	000000090433	SH	DEFINED	01
* BECTON DICKINSON & CO	075887109	13,673	000000227590	SH	DEFINED	01
* BED BATH & BEYOND INC	075896100	13,938	000000385570	SH	DEFINED	01
* BEL FUSE INC	077347201	286	000000011220	SH	DEFINED	01
* BELLSOUTH CORP	079860102	44,727	000001650466	SH	DEFINED	01
* BELO CORP	080555105	3,346	000000156293	SH	DEFINED	01
* BEMIS INC	081437105	2,801	000000100529	SH	DEFINED	01
* BERKLEY W R CORP	084423102	7,724	000000162204	SH	DEFINED	01
* BEST BUY INC	086516101	15,979	000000367515	SH	DEFINED	01
* BEVERLY ENTERPRISES IN C	087851309	525	000000045000	SH	DEFINED	01
* BIG LOTS INC	089302103	1,342	000000111767	SH	DEFINED	01
* BIOMET INC	090613100	9,153	000000250304	SH	DEFINED	01
* BIOGEN IDEC INC	09062X103	15,023	000000331798	SH	DEFINED	01
* BIOTECH HOLDERS TR	09067D201	156,982	000000781900	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* BLACK & DECKER CORP	091797100	6,483	000000074559	SH	DEFINED	01
	* BLACK HILLS CORP	092113109	1,838	000000053110	SH	DEFINED	01
	* BLOCK H & R INC	093671105	7,684	000000313011	SH	DEFINED	01
	* BLOCKBUSTER INC	093679108	457	000000122000	SH	DEFINED	01
	* BLYTH INC	09643P108	1,063	000000050765	SH	DEFINED	01
	* BOB EVANS FARMS INC	096761101	1,382	000000059952	SH	DEFINED	01
	* BOEING CO	097023105	50,928	000000725069	SH	DEFINED	01
	* BORDERS GROUP INC	099709107	2,223	000000102629	SH	DEFINED	01
	* BORG WARNER INC	099724106	5,328	000000087886	SH	DEFINED	01

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* BOSTON SCIENTIFIC CORP	101137107	12,959	000000529174	SH	DEFINED	01
* BOWATER INC	102183100	2,597	000000084553	SH	DEFINED	01
* BOYD GAMING CORP	103304101	3,461	000000072639	SH	DEFINED	01
BRAZIL FD INC	105759104	918	000000019300	SH	DEFINED	01
* BRINKER INTL INC	109641100	5,044	000000130475	SH	DEFINED	01
* BRINKS CO	109696104	4,824	000000100700	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	110122AN8	2,462	000002500000	PRN	DEFINED	01
* BRISTOL MYERS SQUIBB C O	110122108	40,741	000001772891	SH	DEFINED	01
* BRISTOL MYERS SQUIBB C O	110122108	252	000000011000	SH	DEFINED	04
* BROADCOM CORP	111320107	12,825	000000272020	SH	DEFINED	01
* BROWN & BROWN INC	115236101	4,951	000000162127	SH	DEFINED	01
BROWN FORMAN CORP	115637100	723	000000010200	SH	DEFINED	01
* BROWN FORMAN CORP	115637209	5,321	000000076766	SH	DEFINED	01
* BRUNSWICK CORP	117043109	6,201	000000152517	SH	DEFINED	01
* BUILDING MATLS HLDG CO RP	120113105	1,372	000000020116	SH	DEFINED	01
* BURLINGTON NORTHN SANT A FE C	12189T104	23,426	000000330793	SH	DEFINED	01
* BURLINGTON RES INC	122014103	40,327	000000467842	SH	DEFINED	01
CBRL GROUP INC	12489VAB2	2,530	000005500000	SH	DEFINED	01
* CBRL GROUP INC	12489V106	2,941	000000083690	SH	DEFINED	01
* C D W CORP	12512N105	5,714	000000099248	SH	DEFINED	01
* CEC ENTMT INC	125137109	309	000000009100	SH	DEFINED	01
* C H ROBINSON WORLDWIDE INC	12541W209	9,121	000000246331	SH	DEFINED	01
* CIGNA CORP	125509109	12,953	000000115967	SH	DEFINED	01
* CIT GROUP INC	125581108	9,490	000000183279	SH	DEFINED	01
* CMS ENERGY CORP	125896100	2,952	000000203453	SH	DEFINED	01
* CNA FINL CORP	126117100	700	000000021400	SH	DEFINED	01
* CNF INC	12612W104	5,190	000000092865	SH	DEFINED	01
* CSG SYS INTL INC	126349109	1,948	000000087277	SH	DEFINED	01
CSX CORP	126408GA5	4,775	000005000000	SH	DEFINED	01
* CSX CORP	126408103	9,977	000000196532	SH	DEFINED	01
* CVS CORP	126650100	20,499	000000775894	SH	DEFINED	01
* CABLEVISION SYS CORP	12686C109	704	000000030000	SH	DEFINED	01
* CABOT CORP	127055101	3,301	000000092217	SH	DEFINED	01
* CABOT MICROELECTRONICS CORP	12709P103	1,353	000000046214	SH	DEFINED	01
* CADENCE DESIGN SYSTEM INC	127387108	6,999	000000413679	SH	DEFINED	01
* CALLAWAY GOLF CO	131193104	1,467	000000106014	SH	DEFINED	01
* CAMPBELL SOUP CO	134429109	5,652	000000189871	SH	DEFINED	01

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FORM 13F
INFORMATION TABLE
QUARTER ENDING
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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* CANADIAN PAC RY LTD		13645T100	343	000000008200	SH	DEFINED	01
	* CAPITAL ONE FINL CORP		14040H105	22,970	000000265866	SH	DEFINED	01
	* CAPITALSOURCE INC		14055X102	300	000000013400	SH	DEFINED	01
	CAPTIVA SOFTWARE COR P DEL		14073T109	3,112	000000140000	SH	DEFINED	01
	* CARDINAL HEALTH INC		14149Y108	26,339	000000383121	SH	DEFINED	01
	* CAREER EDUCATION CORP		141665109	4,992	000000148063	SH	DEFINED	01
	* CAREMARK RX INC		141705103	20,866	000000402897	SH	DEFINED	01
	* CARLISLE COS INC		142339100	3,341	000000048321	SH	DEFINED	01
	* CARMAX INC		143130102	4,416	000000159568	SH	DEFINED	01
	CARMIKE CINEMAS INC		143436400	1,644	000000064856	SH	DEFINED	01
	* CARNIVAL CORP		143658300	21,284	000000398058	SH	DEFINED	01
	* CATALINA MARKETING COR P		148867104	1,624	000000064074	SH	DEFINED	01
	* CATERPILLAR INC DEL		149123101	35,257	000000610312	SH	DEFINED	01
	CATHAY GENERAL BANCO RP		149150104	2,712	000000075475	SH	DEFINED	01
	* CBOT HLDGS INC		14984K106	656	000000007000	SH	DEFINED	04
	* CELGENE CORP		151020104	663	000000010241	SH	DEFINED	01
	* CENDANT CORP		151313103	16,248	000000941914	SH	DEFINED	01

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* CENTERPOINT ENERGY INC	15189T107	4,017	000000312669	SH	DEFINED	01
* CENTEX CORP	152312104	8,694	000000121616	SH	DEFINED	01
* CENTURYTEL INC	156700106	4,023	000000121337	SH	DEFINED	01
CEPHALON INC	156708AK5	2,890	000002500000	SH	DEFINED	01
* CEPHALON INC	156708109	5,467	000000084460	SH	DEFINED	01
* CERIDIAN CORP NEW	156779100	5,256	000000211541	SH	DEFINED	01
* CERTEGY INC	156880106	4,632	000000114207	SH	DEFINED	01
* CHARLES RIV LABS INTL INC	159864107	5,243	000000123752	SH	DEFINED	01
CHECKERS DRIVE-IN RE STAURANT	162809305	818	000000054000	SH	DEFINED	01
* CHECKFREE CORP NEW	162813109	7,863	000000171327	SH	DEFINED	01
* CHEESECAKE FACTORY INC	163072101	4,308	000000115239	SH	DEFINED	01
* CHEMTURA CORP	163893100	4,544	000000357873	SH	DEFINED	01
* CHESAPEAKE ENERGY CORP	165167107	606	000000019100	SH	DEFINED	01
* CHEVRON CORP NEW	166764100	114,029	000002008624	SH	DEFINED	01
* CHICAGO MERCANTILE HLD GS INC	167760107	404	000000001100	SH	DEFINED	01
* CHICOS FAS INC	168615102	11,400	000000259508	SH	DEFINED	01
* CHIRON CORP	170040109	13,986	000000314734	SH	DEFINED	01
* CHOICEPOINT INC	170388102	5,906	000000132690	SH	DEFINED	01
* CHUBB CORP	171232101	17,787	000000182153	SH	DEFINED	01
* CHURCH & DWIGHT INC	171340102	3,248	000000098340	SH	DEFINED	01
* CIENA CORP	171779101	1,610	000000542333	SH	DEFINED	01
* CINCINNATI BELL INC NE W	171871106	1,463	000000417083	SH	DEFINED	01
* CINCINNATI BELL INC NE W	171871106	877	000000250000	SH	DEFINED	01
* CINCINNATI FINL CORP	172062101	6,977	000000156175	SH	DEFINED	01
* CINERGY CORP	172474108	7,694	000000181214	SH	DEFINED	01
* CIRCUIT CITY STORE INC	172737108	3,203	000000141827	SH	DEFINED	01
* CISCO SYS INC	17275R102	95,277	000005565269	SH	DEFINED	01
* CINTAS CORP	172908105	7,217	000000175492	SH	DEFINED	01
* CITIGROUP INC	172967101	215,395	000004438406	SH	DEFINED	01

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FORM 13F
INFORMATION TABLE
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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0	* CITIZENS COMMUNICATION S CO		17453B101	3,834	000000313537	SH		DEFINED	01
	* CITRIX SYS INC		177376100	4,760	000000165708	SH		DEFINED	01
	* CITY NATL CORP		178566105	4,617	000000063744	SH		DEFINED	01
	* CLAIRE'S STORES INC		179584107	4,263	000000145925	SH		DEFINED	01
	* CLEAR CHANNEL COMMUNICATIONS		184502102	15,262	000000485285	SH		DEFINED	01
	* CLEAR CHANNEL COMMUNICATIONS		184502102	943	000000030000	SH		DEFINED	01
	* CLOROX CO DEL		189054109	8,093	000000142257	SH		DEFINED	01
	* COACH INC		189754104	13,642	000000409187	SH		DEFINED	01
	* COACH INC		189754104	290	000000008700	SH		DEFINED	04
	* COCA COLA CO		191216100	75,322	000001868578	SH		DEFINED	01
	* COCA COLA ENTERPRISES INC		191219104	5,434	000000283491	SH		DEFINED	01
	* COGNIZANT TECHNOLOGY SOLUTIONS		192446102	9,955	000000198033	SH		DEFINED	01
	* COLGATE PALMOLIVE CO		194162103	25,336	000000461917	SH		DEFINED	01
	COLLEGIATE FDG SVCS INC		19458M108	395	000000020000	SH		DEFINED	01
	* COLONIAL BANCORP INC		195493309	5,631	000000236406	SH		DEFINED	01
	COLUMBIA BANCORP		197227101	536	000000013000	SH		DEFINED	01
	* COMCAST CORP NEW		20030N101	133,198	000005138833	SH		DEFINED	01
	* COMCAST CORP NEW		20030N101	518	000000020000	SH		DEFINED	01
	* COMERICA INC		200340107	8,827	000000155525	SH		DEFINED	01
	* COMMERCE BANCORP INC NJ		200519106	8,816	000000256212	SH		DEFINED	01
	* COMMSCOPE INC		203372107	1,738	000000086344	SH		DEFINED	01
	* COMMUNITY HEALTH SYSTEMS INC NEW		203668108	5,031	000000131241	SH		DEFINED	01
	COMPANHIA VALE DO RIO DOCE		204412100	1,305	000000036000	SH		DEFINED	01
	* COMPANIA DE MINAS BUENAVENTURA		204448104	229	000000008100	SH		DEFINED	01
	* COMPASS BANCOSHARES INC		20449H109	5,455	000000113077	SH		DEFINED	01

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* COMPUTER ASSOC INTL IN C	204912109	11,706	000000415280	SH	DEFINED	01
* COMPUTER SCIENCES CORP	205363104	8,350	000000164902	SH	DEFINED	01
* COMPUWARE CORP	205638109	3,140	000000350167	SH	DEFINED	01
* COMVERSE TECHNOLOGY IN C	205862402	5,023	000000188924	SH	DEFINED	01
* CONAGRA FOODS INC	205887102	10,297	000000507770	SH	DEFINED	01
CONNETICS CORP	208192AD6	9,640	000012500000	PRN	DEFINED	01
* CONOCOPHILLIPS	20825C104	72,419	000001244750	SH	DEFINED	01
* CONSECO INC	208464883	1,548	000000066822	SH	DEFINED	01
* CONSOLIDATED EDISON IN C	209115104	10,526	000000227217	SH	DEFINED	01
* CONSTELLATION BRANDS I NC	21036P108	4,611	000000175803	SH	DEFINED	01
* CONSTELLATION ENERGY G ROUP I	210371100	9,394	000000163093	SH	DEFINED	01
* CONVERGYS CORP	212485106	2,279	000000143844	SH	DEFINED	01
* COOPER CAMERON CORP	216640102	6,825	000000164872	SH	DEFINED	01
* COOPER COS INC	216648402	395	000000007700	SH	DEFINED	01
* COOPER TIRE & RUBR CO	216831107	1,351	000000088219	SH	DEFINED	01
* COPART INC	217204106	2,570	000000111463	SH	DEFINED	01
CORE MARK HOLDING CO INC	218681104	1,887	000000059436	SH	DEFINED	01
* CORINTHIAN COLLEGES IN C	218868107	1,690	000000143634	SH	DEFINED	01
* CORNING INC	219350105	26,474	000001346611	SH	DEFINED	01
* CORPORATE EXECUTIVE BR D CO	21988R102	5,166	000000057595	SH	DEFINED	01
* COST PLUS INC CALIF	221485105	191	000000011165	SH	DEFINED	01

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INFORMATION TABLE
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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* COSTCO WHSL CORP NEW		22160K105	20,911	000000422711	SH	DEFINED	01
	* COTT CORP QUE		22163N106	223	000000015200	SH	DEFINED	01
	* COUNTRYWIDE FINANCIAL CORP		222372104	18,377	000000537506	SH	DEFINED	01
	COVAD COMMUNICATIONS GROUP I		222814204	62	000000063499	SH	DEFINED	01
	* COVANCE INC		222816100	4,450	000000091662	SH	DEFINED	01
	* COVENTRY HEALTH CARE I NC		222862104	8,788	000000154287	SH	DEFINED	01
	* COX RADIO INC		224051102	140	000000010000	SH	DEFINED	01
	* CRANE CO		224399105	2,766	000000078434	SH	DEFINED	01
	CRAWFORD & CO		224633107	161	000000028000	SH	DEFINED	01
	CREDENCE SYS CORP		225302AF5	8,900	000010000000	PRN	DEFINED	01
	* CREDENCE SYS CORP		225302108	1,149	000000165224	SH	DEFINED	01
	* CREE INC		225447101	2,871	000000113751	SH	DEFINED	01
	* CULLEN FROST BANKERS I NC		229899109	3,880	000000072296	SH	DEFINED	01
	* CUMMINS INC		231021106	4,146	000000046209	SH	DEFINED	01
	* CYPRESS SEMICONDUCTOR CORP		232806109	4,086	000000286796	SH	DEFINED	01
	* CYTEC INDS INC		232820100	2,916	000000061222	SH	DEFINED	01
	* CYTYC CORP		232946103	4,710	000000166877	SH	DEFINED	01
	* DPL INC		233293109	4,845	000000186283	SH	DEFINED	01
	* D R HORTON INC		23331A109	8,690	000000243232	SH	DEFINED	01
	* DST SYS INC DEL		233326107	5,835	000000097409	SH	DEFINED	01
	* DTE ENERGY CO		233331107	7,362	000000170462	SH	DEFINED	01
	* DANA CORP		235811106	1,100	000000153276	SH	DEFINED	01
	* DANAHER CORP DEL		235851102	13,792	000000247266	SH	DEFINED	01
	* DARDEN RESTAURANTS INC		237194105	5,146	000000132374	SH	DEFINED	01
	* DAVITA INC		23918K108	425	000000008400	SH	DEFINED	01
	* DEAN FOODS CO NEW		242370104	7,727	000000205181	SH	DEFINED	01
	* DECKERS OUTDOOR CORP		243537107	403	000000014600	SH	DEFINED	01
	* DEERE & CO		244199105	14,675	000000215464	SH	DEFINED	01
	* DELL INC		24702R101	65,114	000002174116	SH	DEFINED	01
	* DENBURY RES INC		247916208	3,849	000000168991	SH	DEFINED	01
	* DELUXE CORP		248019101	2,517	000000083533	SH	DEFINED	01
	* DENTSPLY INTL INC NEW		249030107	6,459	000000120317	SH	DEFINED	01
	* DEVELOPERS DIVERSIFIED RLTY		251591103	7,373	000000156818	SH	DEFINED	01

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* DEVON ENERGY CORP NEW	25179M103	25,240	000000403587	SH	DEFINED	01
* DEVRY INC DEL	251893103	2,133	000000106699	SH	DEFINED	01
* DEX MEDIA INC	25212E100	7,411	000000273600	SH	DEFINED	01
* DIAGEO P L C	25243Q205	250	000000004300	SH	DEFINED	01
* DIAMONDS TR	252787106	267	000000002500	SH	DEFINED	01
* DIEBOLD INC	253651103	4,402	000000115855	SH	DEFINED	01
* DILLARDS INC	254067101	1,518	000000061200	SH	DEFINED	01
* DISCOVERY HOLDING CO	25468Y107	365	000000024112	SH	DEFINED	01
* DISNEY WALT CO	254687106	46,032	000001920434	SH	DEFINED	01
* DOLLAR GEN CORP	256669102	5,416	000000284026	SH	DEFINED	01
* DOLLAR TREE STORES INC	256747106	3,996	000000166939	SH	DEFINED	01
* DOMINION RES INC VA NE W	25746U109	24,351	000000315429	SH	DEFINED	01
* DONALDSON INC	257651109	3,233	000000101671	SH	DEFINED	01

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INFORMATION TABLE
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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* DONNELLEY R R & SONS C O		257867101	6,795	000000198653	SH		DEFINED	01
	* DOVER CORP		260003108	7,381	000000182299	SH		DEFINED	01
	* DOW CHEM CO		260543103	38,989	000000889764	SH		DEFINED	01
	* DOW JONES & CO INC		260561105	2,054	000000057896	SH		DEFINED	01
	DRIL-QUIP INC		262037104	476	000000010100	SH		DEFINED	01
	* DU PONT E I DE NEMOURS & CO		263534109	35,458	000000834320	SH		DEFINED	01
	* DUKE ENERGY CORP		264399106	22,668	000000825816	SH		DEFINED	01
	* DUN & BRADSTREET CORP DEL NE		26483E100	6,698	000000100041	SH		DEFINED	01
	* DURA AUTOMOTIVE SYSTEM S CORP		265903104	80	000000036000	SH		DEFINED	01
	* DUQUESNE LT HLDGS INC		266233105	2,014	000000123449	SH		DEFINED	01
	* DYCOM INDS INC		267475101	1,421	000000064628	SH		DEFINED	01
	* DYNEGY INC NEW		26816Q101	1,401	000000289469	SH		DEFINED	01
	* E M C CORP MASS		268648102	28,969	000002126946	SH		DEFINED	01
	* ENSCO INTL INC		26874Q100	10,803	000000243604	SH		DEFINED	01
	* EOG RES INC		26875P101	16,162	000000220288	SH		DEFINED	01
	* E TRADE FINANCIAL CORP		269246104	7,549	000000361913	SH		DEFINED	01
	* EAGLE MATERIALS INC		26969P108	2,483	000000020300	SH		DEFINED	01
	* EASTMAN CHEM CO		277432100	4,116	000000079783	SH		DEFINED	01
	* EASTMAN KODAK CO		277461109	6,237	000000266557	SH		DEFINED	01
	* EATON CORP		278058102	11,622	000000173237	SH		DEFINED	01
	* EATON VANCE CORP		278265103	5,337	000000195080	SH		DEFINED	01
	* EBAY INC		278642103	45,663	000001056533	SH		DEFINED	01
	ECHOSTAR COMMUNICATI ONS NEW		278762AG4	5,850	000006000000	PRN		DEFINED	01
	* ECHOSTAR COMMUNICATION S NEW		278762109	601	000000022113	SH		DEFINED	01
	* ECOLAB INC		278865100	5,961	000000164357	SH		DEFINED	01
	* EDGE PETE CORP DEL		279862106	244	000000009828	SH		DEFINED	01
	* EDISON INTL		281020107	13,675	000000313589	SH		DEFINED	01
	* EDO CORP		281347104	373	000000013800	SH		DEFINED	01
	* EDUCATION MGMT CORP		28139T101	3,338	000000099619	SH		DEFINED	01
	* EDWARDS LIFESCIENCES C ORP		28176E108	3,739	000000089879	SH		DEFINED	01
	* EDWARDS AG INC		281760108	5,281	000000112716	SH		DEFINED	01
	* EL PASO CORP		28336L109	7,142	000000587410	SH		DEFINED	01
	* ELECTRONIC ARTS INC		285512109	16,846	000000322048	SH		DEFINED	01
	* ELECTRONIC DATA SYS NE W		285661104	11,290	000000469649	SH		DEFINED	01
	* EMDEON CORP		290849108	719	000000085026	SH		DEFINED	01
	* EMERSON ELEC CO		291011104	28,041	000000375382	SH		DEFINED	01
	* EMMIS COMMUNICATIONS C ORP		291525103	1,217	000000061136	SH		DEFINED	01
	* EMULEX CORP		292475209	233	000000011800	SH		DEFINED	01
	* ENBRIDGE INC		29250N105	309	000000009900	SH		DEFINED	01
	* ENCANA CORP		292505104	1,458	000000032300	SH		DEFINED	01
	* ENERGEN CORP		29265N108	203	000000005600	SH		DEFINED	01

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* ENERGY EAST CORP	29266M109	5,056	000000221777	SH	DEFINED	01
* ENERGIZER HLDGS INC	29266R108	4,952	000000099465	SH	DEFINED	01
* ENGELHARD CORP	292845104	3,481	000000115459	SH	DEFINED	01
* ENTERCOM COMMUNICATION S CORP	293639100	1,781	000000060054	SH	DEFINED	01
* ENTERGY CORP NEW	29364G103	12,713	000000185192	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
* EQUIFAX INC		294429105	4,559	000000119936	SH	DEFINED	01
* EQUITABLE RES INC		294549100	6,744	000000183827	SH	DEFINED	01
* EQUITY OFFICE PROPERTI ES TRU		294741103	11,191	000000369005	SH	DEFINED	01
* EQUITY RESIDENTIAL		29476L107	10,081	000000257715	SH	DEFINED	01
* ERICSSON L M TEL CO		294821608	372	000000010843	SH	DEFINED	01
* EXELON CORP		30161N101	31,643	000000595476	SH	DEFINED	01
* EXPEDIA INC DEL		30212P105	2,004	000000083650	SH	DEFINED	01
* EXPEDITORS INTL WASH I NC		302130109	10,369	000000153602	SH	DEFINED	01
* EXPRESS SCRIPTS INC		302182100	13,778	000000164416	SH	DEFINED	01
* EXTREME NETWORKS INC		30226D106	104	000000021994	SH	DEFINED	01
* EXXON MOBIL CORP		30231G102	312,420	000005562061	SH	DEFINED	01
* FLIR SYS INC		302445101	323	000000014497	SH	DEFINED	01
* FMC TECHNOLOGIES INC		30249U101	4,342	000000101186	SH	DEFINED	01
* F M C CORP		302491303	3,154	000000059325	SH	DEFINED	01
* FPL GROUP INC		302571104	15,959	000000384014	SH	DEFINED	01
* FAIR ISAAC CORP		303250104	4,377	000000099095	SH	DEFINED	01
* FAIRCHILD SEMICONDUCTO R INTL		303726103	3,039	000000179766	SH	DEFINED	01
* FAMILY DLR STORES INC		307000109	3,602	000000145327	SH	DEFINED	01
* FASTENAL CO		311900104	6,950	000000177618	SH	DEFINED	01
* FEDERAL HOME LN MTG CO RP		313400301	41,140	000000629547	SH	DEFINED	01
* FEDERAL NATL MTG ASSN		313586109	42,475	000000870222	SH	DEFINED	01
* FEDERAL SIGNAL CORP		313855108	1,229	000000081910	SH	DEFINED	01
* FEDERATED DEPT STORES INC DE		31410H101	16,388	000000247082	SH	DEFINED	01
* FEDERATED INVS INC PA		314211103	2,972	000000080262	SH	DEFINED	01
* FEDEX CORP		31428X106	27,923	000000270081	SH	DEFINED	01
* FERRO CORP		315405100	1,336	000000071216	SH	DEFINED	01
* F5 NETWORKS INC		315616102	3,351	000000058603	SH	DEFINED	01
* FIDELITY NATL TITLE GROUP IN		31620R105	243	000000010000	SH	DEFINED	01
* FIDELITY NATL FINL INC		316326107	10,992	000000298780	SH	DEFINED	01
* FIFTH THIRD BANCORP		316773100	19,849	000000526220	SH	DEFINED	01
* FIRST AMERN CORP CALIF		318522307	6,275	000000138525	SH	DEFINED	01
* FIRST DATA CORP		319963104	30,522	000000709666	SH	DEFINED	01
* FIRST HORIZON NATL COR P		320517105	4,715	000000122679	SH	DEFINED	01
* FISERV INC		337738108	7,839	000000181173	SH	DEFINED	01
* FIRSTMERIT CORP		337915102	3,324	000000128317	SH	DEFINED	01
* FIRSTENERGY CORP		337932107	14,404	000000294032	SH	DEFINED	01
* FISHER SCIENTIFIC INTL INC		338032204	10,031	000000162158	SH	DEFINED	01
* FLUOR CORP NEW		343412102	6,146	000000079561	SH	DEFINED	01
* FLOWSERVE CORP		34354P105	3,259	000000082389	SH	DEFINED	01
* FOOT LOCKER INC		344849104	5,384	000000228240	SH	DEFINED	01
* FORD MTR CO DEL		345370860	14,018	000001815895	SH	DEFINED	01
* FORD MTR CO DEL		345370860	111	000000014300	SH	DEFINED	06
* FOREST CITY ENTERPRI SES INC		345550107	254	000000006700	SH	DEFINED	01
* FOREST LABS INC		345838106	14,794	000000363669	SH	DEFINED	01
* FOREST OIL CORP		346091705	3,809	000000083605	SH	DEFINED	01
* FORTUNE BRANDS INC		349631101	11,757	000000150698	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN	
0	* FOUNDRY NETWORKS INC	35063R100	461	000000033407	SH		DEFINED	01	
	* FRANKLIN RES INC	354613101	12,703	000000135128	SH		DEFINED	01	
	* FREEPORT-MCMORAN COPPE R & GO	35671D857	9,118	000000169488	SH		DEFINED	01	
	* FURNITURE BRANDS INTL INC	360921100	1,844	000000082621	SH		DEFINED	01	
	* GATX CORP	361448103	3,143	000000087129	SH		DEFINED	01	
	* GALLAGHER ARTHUR J & C O	363576109	4,313	000000139690	SH		DEFINED	01	
	* GAMESTOP CORP NEW	36467W109	3,068	000000096443	SH		DEFINED	01	
	* GANNETT INC	364730101	13,187	000000217723	SH		DEFINED	01	
	* GAP INC DEL	364760108	9,066	000000513955	SH		DEFINED	01	
	* GARTNER INC	366651107	1,316	000000102079	SH		DEFINED	01	
	* GATEWAY INC	367626108	694	000000276808	SH		DEFINED	01	
	* GEAC COMPUTER LTD	368289104	599	000000055000	SH		DEFINED	01	
	* GEN-PROBE INC NEW	36866T103	3,760	000000077078	SH		DEFINED	01	
	* GENERAL COMMUNICATION INC	369385109	1,033	000000100000	SH		DEFINED	01	
	* GENERAL DYNAMICS CORP	369550108	23,247	000000203832	SH		DEFINED	01	
	* GENERAL ELECTRIC CO	369604103	324,823	000009267430	SH		DEFINED	01	
	* GENERAL MLS INC	370334104	15,851	000000321409	SH		DEFINED	01	
	* GENERAL MTRS CORP	370442105	11,001	000000566488	SH		DEFINED	01	
	* GENERAL MTRS CORP	370442105	213	000000011000	SH		DEFINED	04	
	* GENESIS MICROCHIP INC DEL	37184C103	393	000000021741	SH		DEFINED	01	
	* GENTEX CORP	371901109	4,441	000000227748	SH		DEFINED	01	
	* GENUINE PARTS CO	372460105	7,076	000000161117	SH		DEFINED	01	
	* GENWORTH FINL INC	37247D106	11,575	000000334735	SH		DEFINED	01	
	* GENZYME CORP	372917104	18,292	000000258435	SH		DEFINED	01	
	* GETTY IMAGES INC	374276103	339	000000003800	SH		DEFINED	01	
	* GILEAD SCIENCES INC	375558103	24,256	000000461406	SH		DEFINED	01	
	* GLATFELTER	377316104	1,058	000000074595	SH		DEFINED	01	
	* GLOBAL INDS LTD	379336100	216	000000019068	SH		DEFINED	01	
	* GLOBAL PMTS INC	37940X102	274	000000005900	SH		DEFINED	01	
	* GOLD BANC CORP INC	379907108	1,822	000000100000	SH		DEFINED	01	
	* GOLDEN WEST FINL CORP DEL	381317106	14,927	000000226175	SH		DEFINED	01	
	* GOLDMAN SACHS GROUP IN C	38141G104	51,208	000000400976	SH		DEFINED	01	
	* GOODRICH CORP	382388106	4,737	000000115273	SH		DEFINED	01	
	* GOODYEAR TIRE & RUBR C O	382550101	3,036	000000174710	SH		DEFINED	01	
	* GOODYEAR TIRE & RUBR C O	382550101	260	000000015000	SH		DEFINED	01	
	* GOOGLE INC	38259P508	2,837	000000006840	SH		DEFINED	01	
	* GOOGLE INC	38259P508	373	000000000900	SH		DEFINED	04	
	* GRACO INC	384109104	3,772	000000103412	SH		DEFINED	01	
	* GRAINGER W W INC	384802104	4,998	000000070304	SH		DEFINED	01	
	* GRANITE CONSTR INC	387328107	1,854	000000051656	SH		DEFINED	01	
	* GRANT PRIDECO INC	38821G101	8,172	000000185238	SH		DEFINED	01	
	* GREAT PLAINS ENERGY IN C	391164100	3,421	000000122376	SH		DEFINED	01	
	* GREATER BAY BANCORP	391648102	2,046	000000079898	SH		DEFINED	01	
	* GTECH HLDGS CORP	400518106	5,766	000000181682	SH		DEFINED	01	
	* GUIDANT CORP	401698105	21,715	000000335371	SH		DEFINED	01	
	* HCA INC	404119109	19,090	000000378039	SH		DEFINED	01	

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN	
0	* HCC INS HLDGS INC	404132102	4,706	000000158562	SH		DEFINED	01	
	* HNI CORP	404251100	4,408	000000080255	SH		DEFINED	01	
	* HALLIBURTON CO	406216101	28,478	000000459624	SH		DEFINED	01	

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* HANOVER COMPRESSOR CO	410768105	2,025	000000143526	SH	DEFINED	01
* HANOVER INS GROUP INC	410867105	3,338	000000079937	SH	DEFINED	01
* HARLEY DAVIDSON INC	412822108	13,060	000000253647	SH	DEFINED	01
* HARMAN INTL INDS INC	413086109	9,311	000000095164	SH	DEFINED	01
* HARRAHS ENTMT INC	413619107	11,757	000000164922	SH	DEFINED	01
* HARRIS CORP DEL	413875105	8,477	000000197114	SH	DEFINED	01
* HARSCO CORP	415864107	4,247	000000062923	SH	DEFINED	01
* HARTE-HANKS INC	416196103	2,287	000000086697	SH	DEFINED	01
* HARTFORD FINL SVCS GRO UP INC	416515104	23,191	000000270011	SH	DEFINED	01
* HASBRO INC	418056107	3,383	000000167643	SH	DEFINED	01
* HAWAIIAN ELEC INDUSTRI ES	419870100	3,237	000000125014	SH	DEFINED	01
HEALTH MGMT ASSOC IN C NEW	421933AG7	27,168	000031500000	SH	DEFINED	01
* HEALTH MGMT ASSOC INC NEW	421933102	5,120	000000233171	SH	DEFINED	01
* HEALTH NET INC	42222G108	8,482	000000164554	SH	DEFINED	01
* HEARTLAND EXPRESS INC	422347104	211	000000010444	SH	DEFINED	01
HEICO CORP NEW	422806208	5,501	000000268100	SH	DEFINED	01
* HEINZ H J CO	423074103	11,558	000000342769	SH	DEFINED	01
* HELMERICH & PAYNE INC	423452101	5,088	000000082196	SH	DEFINED	01
* HENRY JACK & ASSOC INC	426281101	2,196	000000115075	SH	DEFINED	01
* HERCULES INC	427056106	1,348	000000119325	SH	DEFINED	01
* HERSHEY CO	427866108	9,569	000000173201	SH	DEFINED	01
* HEWLETT PACKARD CO	428236103	72,814	000002543280	SH	DEFINED	01
* HIGHWOODS PPTYS INC	431284108	2,339	000000082218	SH	DEFINED	01
* HILB ROGAL & HOBBS CO	431294107	250	000000006500	SH	DEFINED	01
* HILLENBRAND INDS INC	431573104	4,458	000000090233	SH	DEFINED	01
* HILTON HOTELS CORP	432848109	7,363	000000305423	SH	DEFINED	01
* HOLLY CORP	435758305	1,766	000000030000	SH	DEFINED	01
* HOME DEPOT INC	437076102	76,608	000001892504	SH	DEFINED	01
* HONEYWELL INTL INC	438516106	28,774	000000772463	SH	DEFINED	01
* HORACE MANN EDUCATORS CORP N	440327104	1,367	000000072132	SH	DEFINED	01
* HORMEL FOODS CORP	440452100	3,777	000000115584	SH	DEFINED	01
* HOSPITALITY PPTYS TR	44106M102	4,461	000000111251	SH	DEFINED	01
* HOSPIRA INC	441060100	6,280	000000146808	SH	DEFINED	01
* HOT TOPIC INC	441339108	237	000000016644	SH	DEFINED	01
* HOUSTON EXPL CO	442120101	422	000000008000	SH	DEFINED	01
* HOVNIANIAN ENTERPRISES INC	442487203	2,674	000000053881	SH	DEFINED	01
* HUANENG PWR INTL INC	443304100	629	000000024000	SH	DEFINED	01
* HUBBELL INC	443510102	13,920	000000336900	SH	DEFINED	01
* HUDSON UNITED BANCORP	444165104	14,979	000000359400	SH	DEFINED	01
* HUGHES SUPPLY INC	444482103	261	000000007300	SH	DEFINED	01
* HUMANA INC	444859102	8,196	000000150869	SH	DEFINED	01
* HUMAN GENOME SCIENCES INC	444903108	2,422	000000283000	SH	DEFINED	04
* HUNT J B TRANS SVCS IN C	445658107	4,115	000000181787	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* HUNTINGTON BANCSHARES INC	446150104	5,049	000000212612	SH	DEFINED	01
	* HUNTSMAN CORP	447011107	1,010	000000058710	SH	DEFINED	01
	* IAC INTERACTIVECORP	44919P300	889	000000031408	SH	DEFINED	01
	* IDX SYS CORP	449491109	5,614	000000127800	SH	DEFINED	01
	* IHOP CORP	449623107	290	000000006200	SH	DEFINED	01
	* IMS HEALTH INC	449934108	5,181	000000207929	SH	DEFINED	01
	* ITT EDUCATIONAL SERVIC ES INC	45068B109	3,663	000000061979	SH	DEFINED	01
	* ITT INDS INC IND	450911102	9,159	000000089086	SH	DEFINED	01
	* ICICI BK LTD	45104G104	312	000000010865	SH	DEFINED	01
	* IDACORP INC	451107106	1,962	000000066991	SH	DEFINED	01
	IDENIX PHARMACEUTICA LS INC	45166R204	5,131	000000301476	SH	DEFINED	02

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	IDENIX PHARMACEUTICA LS INC	45166R204	5,131	000000301476	SH	DEFINED	02
	IDENIX PHARMACEUTICA LS INC	45166R204	5,131	000000301476	SH	DEFINED	02
	IDENIX PHARMACEUTICA LS INC	45166R204	5,131	000000301476	SH	DEFINED	02
*	IDEX CORP	45167R104	332	000000008100	SH	DEFINED	01
*	ILLINOIS TOOL WKS INC	452308109	16,387	000000186248	SH	DEFINED	01
*	IMATION CORP	45245A107	2,404	000000052182	SH	DEFINED	01
	IMCLONE SYS INC	45245WAF6	2,508	000003000000	PRN	DEFINED	01
*	IMMUCOR INC	452526106	226	000000009709	SH	DEFINED	01
*	IMPAC MTG HLDGS INC	45254P102	143	000000015200	SH	DEFINED	01
*	IMPERIAL OIL LTD	453038408	637	000000006400	SH	DEFINED	01
*	INAMED CORP	453235103	5,892	000000067205	SH	DEFINED	01
*	INCO LTD	453258402	243	000000005600	SH	DEFINED	01
*	INCYTE CORP	45337C102	72	000000013531	SH	DEFINED	01
*	INDEPENDENCE CMNTY BK CORP	453414104	5,892	000000148305	SH	DEFINED	01
*	INDYMAC BANCORP INC	456607100	3,751	000000096145	SH	DEFINED	01
*	INGRAM MICRO INC	457153104	3,439	000000172591	SH	DEFINED	01
*	INTEGRATED DEVICE TECH NOLOGY	458118106	3,903	000000296155	SH	DEFINED	01
*	INTEL CORP	458140100	132,665	000005315140	SH	DEFINED	01
*	INTERNATIONAL BUSINESS MACHS	459200101	116,290	000001414721	SH	DEFINED	01
*	INTERNATIONAL FLAVORS& FRAGRA	459506101	2,708	000000080853	SH	DEFINED	01
*	INTERNATIONAL GAME TEC HNOLOG	459902102	9,266	000000301049	SH	DEFINED	01
*	INTL PAPER CO	460146103	14,776	000000439640	SH	DEFINED	01
	INTERNATIONAL RECTIF IER CORP	460254AE5	3,342	000003500000	PRN	DEFINED	01
*	INTERNATIONAL RECTIFIE R CORP	460254105	3,420	000000107239	SH	DEFINED	01
*	INTERNATIONAL SPEEDWAY CORP	460335201	2,919	000000060944	SH	DEFINED	01
*	INTERNET HOLDERS TR	46059W102	41,723	000000633800	SH	DEFINED	01
*	INTERSIL CORP	46069S109	6,063	000000243692	SH	DEFINED	01
	INTERPUBLIC GROUP CO S INC	460690AT7	2,603	000002500000	PRN	DEFINED	01
*	INTERPUBLIC GROUP COS INC	460690100	3,736	000000387193	SH	DEFINED	01
*	INTUITIVE SURGICAL INC	46120E602	6,023	000000051363	SH	DEFINED	01
*	INTUIT	461202103	8,919	000000167345	SH	DEFINED	01
*	INVACARE CORP	461203101	321	000000010200	SH	DEFINED	01
	INVITROGEN CORP	46185RAD2	6,833	000007000000	SH	DEFINED	01
*	INVITROGEN CORP	46185R100	7,173	000000107647	SH	DEFINED	01
*	INVESTORS FINL SERVICE S CORP	461915100	3,559	000000096634	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
0	* IRON MTN INC		462846106	350	000000008300	SH	DEFINED	01
	* ITRON INC		465741106	233	000000005832	SH	DEFINED	01
	* IVAX CORP		465823102	32,334	000001032071	SH	DEFINED	01
	* JDS UNIPHASE CORP		46612J101	3,789	000001605587	SH	DEFINED	01
	* JP MORGAN CHASE & CO		46625H100	122,369	000003083142	SH	DEFINED	01
	* J2 GLOBAL COMMUNICATIO NS INC		46626E205	1,997	000000046733	SH	DEFINED	01
	* JABIL CIRCUIT INC		466313103	5,864	000000158123	SH	DEFINED	01
	* JACOBS ENGR GROUP INC DEL		469814107	5,731	000000084449	SH	DEFINED	01
	* JAMDAT MOBILE INC		47023T100	321	000000012093	SH	DEFINED	01
	* JANUS CAP GROUP INC		47102X105	3,821	000000205133	SH	DEFINED	01
	* JEFFERIES GROUP INC NE W		472319102	3,302	000000073411	SH	DEFINED	01
	* JEFFERSON PILOT CORP		475070108	9,907	000000174033	SH	DEFINED	01
	* JETBLUE AWYS CORP		477143101	3,439	000000223627	SH	DEFINED	01
	* JOHNSON & JOHNSON		478160104	158,013	000002629176	SH	DEFINED	01
	* JOHNSON CTLS INC		478366107	12,513	000000171628	SH	DEFINED	01
	* JONES APPAREL GROUP IN C		480074103	3,520	000000114590	SH	DEFINED	01
	* JOY GLOBAL INC		481165108	7,140	000000178512	SH	DEFINED	01
	* JUNIPER NETWORKS INC		48203R104	1,057	000000047428	SH	DEFINED	01
	* KCS ENERGY INC		482434206	232	000000009600	SH	DEFINED	01

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* KLA-TENCOR CORP	482480100	9,907	000000200849	SH	DEFINED	01
* KANSAS CITY SOUTHERN	485170302	261	000000010700	SH	DEFINED	01
* KB HOME	48666K109	5,413	000000074509	SH	DEFINED	01
* KELLOGG CO	487836108	10,584	000000244899	SH	DEFINED	01
KELLWOOD CO	488044AF5	5,981	000007500000	PRN	DEFINED	01
* KELLY SVCS INC	488152208	908	000000034656	SH	DEFINED	01
* KEMET CORP	488360108	1,041	000000147260	SH	DEFINED	01
* KENNAMETAL INC	489170100	2,966	000000058127	SH	DEFINED	01
* KERR MCGEE CORP	492386107	10,176	000000112002	SH	DEFINED	01
* KEYCORP NEW	493267108	12,272	000000372694	SH	DEFINED	01
* KEYSpan CORP	49337W100	5,823	000000163169	SH	DEFINED	01
* KIMBERLY CLARK CORP	494368103	25,226	000000422910	SH	DEFINED	01
* KINDER MORGAN INC KANS	49455P101	9,113	000000099115	SH	DEFINED	01
* KING PHARMACEUTICALS I NC	495582108	3,683	000000217697	SH	DEFINED	01
* KNIGHT RIDDER INC	499040103	4,097	000000064732	SH	DEFINED	01
* KOHLS CORP	500255104	15,172	000000312196	SH	DEFINED	01
* KORN FERRY INTL	500643200	1,372	000000073458	SH	DEFINED	01
* KOS PHARMACEUTICALS IN C	500648100	844	000000016328	SH	DEFINED	01
* KRAFT FOODS INC	50075N104	1,371	000000048700	SH	DEFINED	01
* KRISPY KREME DOUGHNUTS INC	501014104	91	000000015900	SH	DEFINED	01
* KROGER CO	501044101	12,256	0000000649164	SH	DEFINED	01
* LCA-VISION INC	501803308	322	000000006784	SH	DEFINED	01
* LSI LOGIC CORP	502161102	2,851	000000356426	SH	DEFINED	01
* LSI LOGIC CORP	502161102	122	000000015100	SH	DEFINED	06
* L-3 COMMUNICATIONS HLD GS INC	502424104	10,784	000000145052	SH	DEFINED	01
* LA QUINTA CORP	50419U202	6,127	000000550000	SH	DEFINED	01
* LA Z BOY INC	505336107	158	000000011700	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	LABORATORY CORP AMER HLDGS	50540RAC6	16,775	000022000000	SH	DEFINED	01
*	LABORATORY CORP AMER H LDGS	50540R409	6,683	000000124110	SH	DEFINED	01
*	LABRANCHE & CO INC	505447102	1,041	000000102980	SH	DEFINED	01
*	LAFARGE NORTH AMERICA INC	505862102	808	000000014700	SH	DEFINED	01
*	LAM RESEARCH CORP	512807108	6,986	000000195801	SH	DEFINED	01
*	LAMAR ADVERTISING CO	512815101	952	000000020653	SH	DEFINED	01
*	LANCASTER COLONY CORP	513847103	1,608	000000043403	SH	DEFINED	01
*	LATTICE SEMICONDUCTOR CORP	518415104	912	000000211314	SH	DEFINED	01
*	LAUREATE EDUCATION INC	518613104	3,960	000000075430	SH	DEFINED	01
*	LEAR CORP	521865105	4,074	000000143162	SH	DEFINED	01
*	LEE ENTERPRISES INC	523768109	2,581	000000069935	SH	DEFINED	01
*	LEGGETT & PLATT INC	524660107	4,235	000000184472	SH	DEFINED	01
*	LEGG MASON INC	524901105	20,788	000000173687	SH	DEFINED	01
*	LEHMAN BROS HLDGS INC	524908100	30,449	000000237572	SH	DEFINED	01
*	LENNAR CORP	526057104	7,638	000000125179	SH	DEFINED	01
*	LEUCADIA NATL CORP	527288104	5,660	000000119274	SH	DEFINED	01
*	LEVEL 3 COMMUNICATIONS INC	52729N100	220	000000076902	SH	DEFINED	01
*	LEXMARK INTL NEW	529771107	6,216	000000138663	SH	DEFINED	01
*	LIBERTY GLOBAL INC	530555101	3,860	000000171563	SH	DEFINED	01
	LIBERTY MEDIA CORP N EW	530718AF2	5,350	000005000000	PRN	DEFINED	01
*	LIBERTY MEDIA CORP NEW	530718105	4,722	000000600000	SH	DEFINED	01
*	LIBERTY PPTY TR	531172104	5,493	000000128213	SH	DEFINED	01
*	LIFEPPOINT HOSPITALS IN C	53219L109	3,309	000000088252	SH	DEFINED	01
*	LILLY ELI & CO	532457108	59,459	000001050712	SH	DEFINED	01
*	LIMITED BRANDS INC	532716107	6,971	000000311920	SH	DEFINED	01
*	LINCARE HLDGS INC	532791100	6,258	000000149335	SH	DEFINED	01
*	LINCOLN NATL CORP IND	534187109	8,429	000000158950	SH	DEFINED	01

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* LINEAR TECHNOLOGY CORP	535678106	11,599	000000321573	SH	DEFINED	01
* LIZ CLAIBORNE INC	539320101	3,586	000000100123	SH	DEFINED	01
* LOCKHEED MARTIN CORP	539830109	20,253	000000318307	SH	DEFINED	01
* LOEWS CORP	540424108	20,611	000000217309	SH	DEFINED	01
* LONGVIEW FIBRE CO	543213102	1,675	00000080538	SH	DEFINED	01
* LOUISIANA PAC CORP	546347105	2,881	000000104900	SH	DEFINED	01
* LOWES COS INC	548661107	47,802	000000717104	SH	DEFINED	01
* LUBRIZOL CORP	549271104	4,330	000000099719	SH	DEFINED	01
* LUCENT TECHNOLOGIES IN C	549463107	10,596	000003983740	SH	DEFINED	01
* LYONDELL CHEMICAL CO	552078107	9,530	000000400087	SH	DEFINED	01
* M & T BK CORP	55261F104	8,023	000000073572	SH	DEFINED	01
* MBIA INC	55262C100	7,410	000000123179	SH	DEFINED	01
* MBNA CORP	55262L100	67,956	000002502990	SH	DEFINED	01
* M D C HLDGS INC	552676108	1,160	000000018720	SH	DEFINED	01
* MDU RES GROUP INC	552690109	5,698	000000174053	SH	DEFINED	01
* MCI INC	552691107	23,744	000001203473	SH	DEFINED	01
* MEMC ELECTR MATLS INC	552715104	5,634	000000254142	SH	DEFINED	01
* MGIC INVT CORP WIS	552848103	5,782	000000087855	SH	DEFINED	01
* MGM MIRAGE	552953101	550	000000015000	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTSTMT DISCRETN	OT MAN
0	* MPS GROUP INC		553409103	2,133	000000156089	SH		DEFINED	01
	* MSC INDL DIRECT INC		553530106	3,356	000000083452	SH		DEFINED	01
	* MACERICH CO		554382101	5,839	000000086972	SH		DEFINED	01
	* MACK CALI RLTY CORP		554489104	3,936	000000091125	SH		DEFINED	01
	* MACROVISION CORP		555904101	1,408	000000084191	SH		DEFINED	01
	* MAGELLAN HEALTH SVCS I NC		559079207	3,151	000000100202	SH		DEFINED	01
	* MAGNA INTL INC		559222401	352	000000004900	SH		DEFINED	01
	MAIN STR BKS INC NEW		56034R102	3,639	000000133672	SH		DEFINED	01
	* MANOR CARE INC NEW		564055101	2,995	000000075309	SH		DEFINED	01
	* MANPOWER INC		56418H100	6,092	000000131032	SH		DEFINED	01
	* MARATHON OIL CORP		565849106	19,879	000000326057	SH		DEFINED	01
	MARKEL CORP		570535104	380	000000001200	SH		DEFINED	01
	* MARSH & MCLENNAN COS I NC		571748102	15,823	000000498226	SH		DEFINED	01
	* MARSHALL & ILSLEY CORP		571834100	8,261	000000191952	SH		DEFINED	01
	* MARRIOTT INTL INC NEW		571903202	9,792	000000146218	SH		DEFINED	01
	* MARTEK BIOSCIENCES COR P		572901106	1,466	000000059601	SH		DEFINED	01
	* MARTIN MARIETTA MATLS INC		573284106	5,560	000000072475	SH		DEFINED	01
	MASCO CORP		574599BB1	4,550	000010000000	SH		DEFINED	01
	* MASCO CORP		574599106	11,654	000000386038	SH		DEFINED	01
	* MASSEY ENERGY CORP		576206106	450	000000011900	SH		DEFINED	01
	* MATTEL INC		577081102	6,712	000000424295	SH		DEFINED	01
	* MAXIM INTEGRATED PRODS INC		57772K101	11,723	000000323498	SH		DEFINED	01
	* MAXTOR CORP		577729205	347	000000050000	SH		DEFINED	01
	* MAVERICK TUBE CORP		577914104	338	000000008500	SH		DEFINED	01
	* MAYTAG CORP		578592107	2,257	000000119973	SH		DEFINED	01
	* MAYTAG CORP		578592107	508	000000027000	SH		DEFINED	01
	* MCAFEE INC		579064106	6,717	000000247615	SH		DEFINED	01
	* MCDATA CORP		580031102	2,987	000000865977	SH		DEFINED	01
	* MCDONALDS CORP		580135101	37,946	000001125335	SH		DEFINED	01
	* MCGRAW HILL COS INC		580645109	17,708	000000342986	SH		DEFINED	01
	* MCKESSON CORP		58155Q103	14,182	000000274914	SH		DEFINED	01
	* MEADWESTVACO CORP		583334107	4,616	000000164707	SH		DEFINED	01
	* MEDCO HEALTH SOLUTIONS INC		58405U102	15,187	000000272180	SH		DEFINED	01
	MEDIA GEN INC		584404107	1,902	000000037534	SH		DEFINED	01
	* MEDIMMUNE INC		584699102	7,894	000000225429	SH		DEFINED	01

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MEDTRONIC INC	585055AD8	37,968	000037500000	PRN	DEFINED	01
* MEDTRONIC INC	585055106	63,081	000001095736	SH	DEFINED	01
* MELLON FINL CORP	58551A108	12,741	000000372020	SH	DEFINED	01
MENTOR GRAPHICS CORP	587200AB2	2,981	000003000000	PRN	DEFINED	01
* MENTOR GRAPHICS CORP	587200106	1,334	000000129085	SH	DEFINED	01
* MERCANTILE BANKSHARES CORP	587405101	6,976	000000123615	SH	DEFINED	01
* MERCK & CO INC	589331107	63,697	000002002433	SH	DEFINED	01
* MERCURY GENL CORP NEW	589400100	3,692	000000063415	SH	DEFINED	01
MERCURY INTERACTIVE CORP	589405AD1	4,993	000005000000	SH	DEFINED	01
* MERCURY INTERACTIVE CO RP	589405109	3,115	000000112105	SH	DEFINED	01
* MEREDITH CORP	589433101	2,450	000000046815	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* MERGE TECHNOLOGIES INC	589981109	285	000000011391	SH	DEFINED	01
	* MERITAGE HOMES CORP	59001A102	528	000000008400	SH	DEFINED	01
	MERRILL LYNCH & CO I NC	590188W46	7,950	000007500000	SH	DEFINED	01
	* MERRILL LYNCH & CO INC	590188108	55,260	000000815892	SH	DEFINED	01
	* METHANEX CORP	59151K108	1,124	000000060000	SH	DEFINED	01
	* METLIFE INC	59156R108	35,387	000000722195	SH	DEFINED	01
	* MICHAELS STORES INC	594087108	7,636	000000215895	SH	DEFINED	01
	* MICREL INC	594793101	1,244	000000107361	SH	DEFINED	01
	* MICROSOFT CORP	594918104	308	000000011800	SH	DEFINED	01
	* MICROSOFT CORP	594918104	210,852	000008063211	SH	DEFINED	01
	* MICROCHIP TECHNOLOGY I NC	595017104	9,967	000000310020	SH	DEFINED	01
	* MICROMUSE INC	595094103	2,176	000000220100	SH	DEFINED	01
	MICRON TECHNOLOGY IN C	595112AG8	2,315	000002000000	PRN	DEFINED	01
	* MICRON TECHNOLOGY INC	595112103	7,610	000000571780	SH	DEFINED	01
	* MIDCAP SPDR TR	595635103	67,609	000000501962	SH	DEFINED	01
	* MILLENNIUM PHARMACEUTI CALS I	599902103	4,407	000000454418	SH	DEFINED	01
	* MILLER HERMAN INC	600544100	3,182	000000112892	SH	DEFINED	01
	* MILLIPORE CORP	601073109	3,206	000000048552	SH	DEFINED	01
	* MILLS CORP	601148109	469	000000011200	SH	DEFINED	01
	* MINE SAFETY APPLIANCES CO	602720104	1,638	000000045257	SH	DEFINED	01
	* MINERALS TECHNOLOGIES INC	603158106	1,831	000000032772	SH	DEFINED	01
	* MODINE MFG CO	607828100	1,758	000000053946	SH	DEFINED	01
	* MOHAWK INDS INC	608190104	8,385	000000096409	SH	DEFINED	01
	* MOLEX INC	608554101	25,374	000000977808	SH	DEFINED	01
	* MOLSON COORS BREWING C O	60871R209	3,710	000000055389	SH	DEFINED	01
	* MONEYGRAM INTL INC	60935Y109	3,302	000000126637	SH	DEFINED	01
	* MONSANTO CO NEW	61166W101	18,466	000000238184	SH	DEFINED	01
	* MONSTER WORLDWIDE INC	611742107	4,733	000000115955	SH	DEFINED	01
	* MOODYS CORP	615369105	13,464	000000219226	SH	DEFINED	01
	* MORGAN STANLEY	617446448	56,064	000000988100	SH	DEFINED	01
	* MOTOROLA INC	620076109	49,989	000002212926	SH	DEFINED	01
	* MURPHY OIL CORP	626717102	8,891	000000164696	SH	DEFINED	01
	* MYLAN LABS INC	628530107	4,672	000000234072	SH	DEFINED	01
	* NBTY INC	628782104	282	000000017400	SH	DEFINED	01
	* NCI BUILDING SYS INC	628852105	237	000000005600	SH	DEFINED	01
	* NCR CORP NEW	62886E108	5,795	000000170771	SH	DEFINED	01
	* NII HLDGS INC	62913F201	1,842	000000042182	SH	DEFINED	01
	* NRG ENERGY INC	629377508	471	000000010000	SH	DEFINED	01
	* NTL INC DEL	62940M104	1,310	000000019250	SH	DEFINED	01
	* NTL INC DEL	62940M104	648	000000009531	SH	DEFINED	01
	NABI BIOPHARMACEUTIC ALS	629519AB5	1,477	000002000000	PRN	DEFINED	01
	NABORS INDS INC	629568AL0	1,768	000001500000	SH	DEFINED	01
	* NAPSTER INC	630797108	70	000000020000	SH	DEFINED	01

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* NASDAQ 100 TR	631100104	250,936	000006209464	SH	DEFINED	01
* NATIONAL CITY CORP	635405103	16,556	000000493182	SH	DEFINED	01
* NATIONAL FUEL GAS CO N J	636180101	4,102	000000131538	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* NATIONAL INSTRS CORP	636518102	2,676	000000083497	SH	DEFINED	01
	* NATIONAL OILWELL VARCO INC	637071101	9,987	000000159286	SH	DEFINED	01
	* NATIONAL SEMICONDUCTOR CORP	637640103	8,193	000000315361	SH	DEFINED	01
	* NAVISTAR INTL CORP NEW	63934E108	1,731	00000060510	SH	DEFINED	01
	* NAVIGANT CONSULTING IN C	63935N107	1,744	00000079354	SH	DEFINED	01
	* NDCHEALTH CORP	639480102	6,153	000000320000	SH	DEFINED	01
	* NETFLIX COM INC	64110L106	2,178	000000080500	SH	DEFINED	01
	* NETWORK APPLIANCE INC	64120L104	9,713	000000359771	SH	DEFINED	01
	* NEW PLAN EXCEL RLTY TR INC	648053106	3,569	000000153997	SH	DEFINED	01
	* NEW YORK CMNTY BANCORP INC	649445103	5,678	000000343709	SH	DEFINED	01
	* NEW YORK TIMES CO	650111107	4,446	000000168121	SH	DEFINED	01
	* NEWELL RUBBERMAID INC	651229106	6,094	000000256302	SH	DEFINED	01
	* NEWFIELD EXPL CO	651290108	9,260	000000184946	SH	DEFINED	01
	* NEWMONT MINING CORP	651639106	21,451	000000401711	SH	DEFINED	01
	* NEWPORT CORP	651824104	940	00000069433	SH	DEFINED	01
	* NEWS CORP	65248E104	114,533	000007365518	SH	DEFINED	01
	* NEXTEL PARTNERS INC	65333F107	13,562	000000485400	SH	DEFINED	01
	* NEXEN INC	65334H102	395	000000008300	SH	DEFINED	01
	* NICOR INC	654086107	1,960	000000049873	SH	DEFINED	01
	* NIKE INC	654106103	15,002	000000172861	SH	DEFINED	01
	* 99 CENTS ONLY STORES	65440K106	885	000000084690	SH	DEFINED	01
	* NISOURCE INC	65473P105	5,544	000000265784	SH	DEFINED	01
	* NOBLE ENERGY INC	655044105	10,312	000000255898	SH	DEFINED	01
	* NORDSON CORP	655663102	2,041	000000050391	SH	DEFINED	01
	* NORDSTROM INC	655664100	7,349	000000196517	SH	DEFINED	01
	* NORFOLK SOUTHERN CORP	655844108	16,413	000000366117	SH	DEFINED	01
	* NORTH FORK BANCORPORAT ION NY	659424105	11,646	000000425677	SH	DEFINED	01
	* NORTHEAST UTILS	664397106	4,334	000000220148	SH	DEFINED	01
	* NORTHERN TR CORP	665859104	8,553	000000165064	SH	DEFINED	01
	* NORTHROP GRUMMAN CORP	666807102	20,780	000000345711	SH	DEFINED	01
	* NOVATEL WIRELESS INC	66987M604	190	000000015700	SH	DEFINED	01
	NOVELL INC	670006AC9	2,375	000002500000	PRN	DEFINED	01
	* NOVELL INC	670006105	3,050	000000345488	SH	DEFINED	01
	* NOVELLUS SYS INC	670008101	3,128	000000129720	SH	DEFINED	01
	* NSTAR	67019E107	4,535	000000158048	SH	DEFINED	01
	* NUCOR CORP	670346105	9,716	000000145632	SH	DEFINED	01
	* NVIDIA CORP	67066G104	5,817	000000159133	SH	DEFINED	01
	* OGE ENERGY CORP	670837103	3,609	000000134728	SH	DEFINED	01
	* OCCIDENTAL PETE CORP D EL	674599105	28,755	000000359980	SH	DEFINED	01
	* OFFICEMAX INC DEL	67622P101	2,158	000000085114	SH	DEFINED	01
	* OFFICE DEPOT INC	676220106	8,568	000000272868	SH	DEFINED	01
	* OHIO CAS CORP	677240103	2,715	000000095877	SH	DEFINED	01
	* OIL SVC HOLDRS TR	678002106	341,964	000002655000	SH	DEFINED	01
	* OIL STS INTL INC	678026105	567	000000017900	SH	DEFINED	01
	* OLD REP INTL CORP	680223104	7,066	000000269079	SH	DEFINED	01
	* OLIN CORP	680665205	2,194	000000111514	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
0	* OMNICARE INC		681904108	10,336	000000180643	SH		DEFINED	01
	OMNICOM GROUP INC		681919AK2	17,434	000017500000	SH		DEFINED	01
	OMNICOM GROUP INC		681919AM8	24,312	000025000000	SH		DEFINED	01
	OMNICOM GROUP INC		681919AR7	16,211	000016500000	SH		DEFINED	01
	* OMNICOM GROUP INC		681919106	14,145	000000166160	SH		DEFINED	01
	* ONEOK INC NEW		682680103	3,834	000000143978	SH		DEFINED	01
	* OPEN JT STK CO-VIMPEL	COMMUN	68370R109	2,211	000000050000	SH		DEFINED	01
	* OPENWAVE SYS INC		683718308	349	000000020000	SH		DEFINED	04
	* ORACLE CORP		68389X105	41,349	000003386543	SH		DEFINED	01
	* ORASURE TECHNOLOGIES I NC		68554V108	292	000000033132	SH		DEFINED	01
	* O REILLY AUTOMOTIVE IN C		686091109	5,225	000000163235	SH		DEFINED	01
	* OUTBACK STEAKHOUSE INC		689899102	4,238	000000101862	SH		DEFINED	01
	* OVERSEAS SHIPHOLDING G ROUP I		690368105	2,532	000000050262	SH		DEFINED	01
	* OVERSTOCK COM INC DEL		690370101	273	000000009730	SH		DEFINED	01
	* PG&E CORP		69331C108	11,360	000000306043	SH		DEFINED	01
	* PMC-SIERRA INC		69344F106	1,343	000000174271	SH		DEFINED	01
	* PMI GROUP INC		69344M101	5,475	000000133328	SH		DEFINED	01
	* PNC FINL SVCS GROUP IN C		693475105	16,408	000000265376	SH		DEFINED	01
	* POSCO		693483109	3,297	000000066600	SH		DEFINED	
	* PNM RES INC		69349H107	2,558	000000104457	SH		DEFINED	01
	* PPG INDS INC		693506107	10,157	000000175425	SH		DEFINED	01
	* PPL CORP		69351T106	10,151	000000345282	SH		DEFINED	01
	PSS WORLD MED INC		69366AAB6	1,488	000001500000	PRN		DEFINED	01
	* PACCAR INC		693718108	11,235	000000162296	SH		DEFINED	01
	* PACIFIC SUNWEAR CALIF INC		694873100	2,824	000000113360	SH		DEFINED	01
	* PACKAGING CORP AMER		695156109	2,266	000000098752	SH		DEFINED	01
	* PACTIV CORP		695257105	2,963	000000134703	SH		DEFINED	01
	* PALL CORP		696429307	3,636	000000135399	SH		DEFINED	01
	* PAN AMERICAN SILVER CO RP		697900108	227	000000012089	SH		DEFINED	01
	* PANAMSAT HLDG CORP		69831Y105	1,715	000000070000	SH		DEFINED	01
	* PANERA BREAD CO		69840W108	321	000000004897	SH		DEFINED	01
	PANTRY INC		698657103	282	000000006020	SH		DEFINED	01
	* PAR PHARMACEUTICAL COS INC		69888P106	1,693	000000054037	SH		DEFINED	01
	* PARAMETRIC TECHNOLOGY CORP		699173100	1,636	000000268341	SH		DEFINED	01
	* PARKER HANNIFIN CORP		701094104	9,290	000000140857	SH		DEFINED	01
	* PATTERSON COMPANIES IN C		703395103	4,698	000000140679	SH		DEFINED	01
	* PATTERSON UTI ENERGY I NC		703481101	9,489	000000288000	SH		DEFINED	01
	* PAYCHEX INC		704326107	13,039	000000342077	SH		DEFINED	01
	* PAYLESS SHOESOURCE INC		704379106	2,602	000000103683	SH		DEFINED	01
	* PEABODY ENERGY CORP		704549104	15,483	000000187858	SH		DEFINED	01
	* PENNEY J C INC		708160106	11,864	000000213385	SH		DEFINED	01
	* PENTAIR INC		709631105	5,464	000000158301	SH		DEFINED	01
	* PEOPLES ENERGY CORP		711030106	1,804	000000051445	SH		DEFINED	01
	* PEPSCO HOLDINGS INC		713291102	6,239	000000278927	SH		DEFINED	01
	* PEPSI BOTTLING GROUP I NC		713409100	3,852	000000134644	SH		DEFINED	01
	* PEPSIAMERICAS INC		71343P200	2,348	000000100986	SH		DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
0	* PEPSICO INC		713448108	87,125	000001474709	SH		DEFINED	01
	* PERKINELMER INC		714046109	2,900	000000123120	SH		DEFINED	01
	* PERRIGO CO		714290103	1,923	000000129037	SH		DEFINED	01
	* PETRO-CDA		71644E102	745	000000018600	SH		DEFINED	01
	* PETROHAWK ENERGY CORP		716495106	718	000000054374	SH		DEFINED	01

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* PETROLEO BRASILEIRO SA PETRO	71654V101	42,593	000000661700	SH	DEFINED	01
PETROLEUM GEO SVCS A SA NEW	716599105	2,226	000000071850	SH	DEFINED	01
* PETSMA RT INC	716768106	5,317	000000207243	SH	DEFINED	01
* PFIZER INC	717081103	156,283	000006701685	SH	DEFINED	01
* PHARMACEUTICAL HLDRS T R	71712A206	37,422	000000537300	SH	DEFINED	01
* PHELPS DODGE CORP	717265102	14,050	000000097658	SH	DEFINED	01
* PHILLIPS VAN HEUSEN CO RP	718592108	243	000000007500	SH	DEFINED	01
* PIER 1 IMPORTS INC	720279108	1,901	000000217850	SH	DEFINED	01
* PINNACLE WEST CAP CORP	723484101	4,008	000000096950	SH	DEFINED	01
* PIONEER NAT RES CO	723787107	9,558	000000186429	SH	DEFINED	01
* PITNEY BOWES INC	724479100	9,174	000000217137	SH	DEFINED	01
* PIXAR	725811103	2,444	000000046362	SH	DEFINED	01
* PLACER DOME INC	725906101	3,930	000000171400	SH	DEFINED	01
* PLAINS EXPL& PRODTN CO	726505100	5,327	000000134095	SH	DEFINED	01
* PLANTRONICS INC NEW	727493108	2,185	000000077242	SH	DEFINED	01
* PLEXUS CORP	729132100	1,573	000000069190	SH	DEFINED	01
* PLUM CREEK TIMBER CO I NC	729251108	6,189	000000171683	SH	DEFINED	01
* POGO PRODUCING CO	730448107	5,197	000000104346	SH	DEFINED	01
* POLARIS INDS INC	731068102	677	000000013500	SH	DEFINED	01
* POLO RALPH LAUREN CORP	731572103	4,978	000000088674	SH	DEFINED	01
* POLYCOM INC	73172K104	2,251	000000147135	SH	DEFINED	01
* POTASH CORP SASK INC	73755L107	224	000000002800	SH	DEFINED	01
* POTLATCH CORP	737628107	2,303	000000045189	SH	DEFINED	01
* POWERWAVE TECHNOLOGIES INC	739363109	4,162	000000331153	SH	DEFINED	01
* PRAXAIR INC	74005P104	15,195	000000286931	SH	DEFINED	01
* PRECISION CASTPARTS CO RP	740189105	12,000	000000231632	SH	DEFINED	01
PRENTISS PPTYS TR	740706106	5,691	000000139900	SH	DEFINED	01
* PRICE T ROWE GROUP INC	74144T108	8,375	000000116278	SH	DEFINED	01
* PRIDE INTL INC DEL	74153Q102	7,032	000000228687	SH	DEFINED	01
* PRINCIPAL FINANCIAL GR OUP IN	74251V102	13,705	000000288962	SH	DEFINED	01
* PROCTER & GAMBLE CO	742718109	171,904	000002970023	SH	DEFINED	01
* PROGRESS ENERGY INC	743263105	9,954	000000226645	SH	DEFINED	01
* PROGRESSIVE CORP OHIO	743315103	20,363	000000174373	SH	DEFINED	01
* PROLOGIS	743410102	10,147	000000217197	SH	DEFINED	01
* PROTECTIVE LIFE CORP	743674103	4,555	000000104079	SH	DEFINED	01
* PROTEIN DESIGN LABS IN C	74369L103	4,822	000000169678	SH	DEFINED	01
* PRUDENTIAL FINL INC	744320102	34,665	000000473638	SH	DEFINED	01
* PUBLIC SVC ENTERPRISE GROUP	744573106	14,514	000000223398	SH	DEFINED	01
* PUBLIC STORAGE INC	74460D109	5,222	000000077112	SH	DEFINED	01
* PUGET ENERGY INC NEW	745310102	3,612	000000176920	SH	DEFINED	01
* PULTE HOMES INC	745867101	7,762	000000197207	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* QLOGIC CORP	747277101	2,425	000000074623	SH	DEFINED	01
	* QUALCOMM INC	747525103	64,741	000001502812	SH	DEFINED	01
	* QUANTA SVCS INC	74762E102	2,365	000000179648	SH	DEFINED	01
	* QUEST DIAGNOSTICS INC	74834L100	8,024	000000155872	SH	DEFINED	01
	* QUESTAR CORP	748356102	9,836	000000129946	SH	DEFINED	01
	* QUICKSILVER RESOURCES INC	74837R104	4,254	000000101279	SH	DEFINED	01
	QWEST COMMUNICATIONS INTL IN	749121BY4	9,270	000008000000	PRN	DEFINED	01
	* QWEST COMMUNICATIONS I NTL IN	749121109	7,850	000001389530	SH	DEFINED	01
	* QWEST COMMUNICATIONS I NTL IN	749121109	91	000000016200	SH	DEFINED	06
	RCN CORP	749361200	1,525	000000065035	SH	DEFINED	01
	* RPM INTL INC	749685103	3,166	000000182286	SH	DEFINED	01
	* RSA SEC INC	749719100	1,518	000000135720	SH	DEFINED	01
	* RF MICRODEVICES INC	749941100	1,620	000000299618	SH	DEFINED	01

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* RADIANT GROUP INC	750236101	7,055	000000120427	SH	DEFINED	01
* RADIO ONE INC	75040P108	6,571	000000639855	SH	DEFINED	01
* RADIOSHACK CORP	750438103	3,467	000000164882	SH	DEFINED	01
* RAMBUS INC DEL	750917106	2,742	000000169400	SH	DEFINED	04
* RANGE RES CORP	75281A109	508	000000019300	SH	DEFINED	01
* RAYMOND JAMES FINANCIA L INC	754730109	3,192	000000084739	SH	DEFINED	01
* RAYONIER INC	754907103	4,427	000000111093	SH	DEFINED	01
* RAYTHEON CO	755111507	16,122	000000401562	SH	DEFINED	01
* READERS DIGEST ASSN IN C	755267101	2,309	000000151722	SH	DEFINED	01
REALNETWORKS INC	75605LAB0	3,665	000003750000	SH	DEFINED	01
* REALNETWORKS INC	75605L104	1,479	000000190600	SH	DEFINED	01
* RECKSON ASSOCS RLTY CO RP	75621K106	251	000000007000	SH	DEFINED	01
* RED HAT INC	756577102	375	000000013765	SH	DEFINED	01
* REEBOK INTL LTD	758110100	12,783	000000219540	SH	DEFINED	01
* REGAL ENTMT GROUP	758766109	199	000000010500	SH	DEFINED	01
* REGENCY CTRS CORP	758849103	5,804	000000098461	SH	DEFINED	01
* REGIS CORP MINN	758932107	2,873	000000074488	SH	DEFINED	01
* REGIONAL BK HOLDRS TR	75902E100	243,255	000001731600	SH	DEFINED	01
* REGIONS FINANCIAL CORP NEW	7591EP100	14,327	000000419431	SH	DEFINED	01
* REINSURANCE GROUP AMER INC	759351109	348	000000007300	SH	DEFINED	01
* RENAL CARE GROUP INC	759930100	13,241	000000279881	SH	DEFINED	01
* RENT A CTR INC NEW	76009N100	2,257	000000119685	SH	DEFINED	01
* REPUBLIC SVCS INC	760759100	6,832	000000181967	SH	DEFINED	01
* RESEARCH IN MOTION LTD	760975102	1,251	000000018966	SH	DEFINED	01
* RESOURCES CONNECTION I NC	76122Q105	227	000000008700	SH	DEFINED	01
* RESPIRONICS INC	761230101	311	000000008416	SH	DEFINED	01
* RETAIL HOLDRS TR	76127U101	286,140	000003000000	SH	DEFINED	01
* REYNOLDS & REYNOLDS CO	761695105	2,201	000000078423	SH	DEFINED	01
* REYNOLDS AMERICAN INC	761713106	7,885	000000082717	SH	DEFINED	01
* ROBERT HALF INTL INC	770323103	5,937	000000156712	SH	DEFINED	01
* ROCKWELL AUTOMATION IN C	773903109	9,670	000000163465	SH	DEFINED	01
* ROCKWELL COLLINS INC	774341101	7,779	000000167402	SH	DEFINED	01
* ROGERS COMMUNICATIONS INC	775109200	363	000000008600	SH	DEFINED	01

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INFORMATION TABLE
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* ROHM & HAAS CO	775371107	6,241	000000128913	SH	DEFINED	01
	* ROLLINS INC	775711104	995	000000050524	SH	DEFINED	01
	* ROPER INDS INC NEW	776696106	272	000000006900	SH	DEFINED	01
	* ROSS STORES INC	778296103	6,046	000000209221	SH	DEFINED	01
	* ROWAN COS INC	779382100	3,775	000000105937	SH	DEFINED	01
	* RUBY TUESDAY INC	781182100	2,492	000000096281	SH	DEFINED	01
	RUDDICK CORP	781258108	1,281	000000060210	SH	DEFINED	01
	* RYDER SYS INC	783549108	2,819	000000068742	SH	DEFINED	01
	* RYLAND GROUP INC	783764103	5,047	000000069971	SH	DEFINED	01
	* SEI INVESTMENTS CO	784117103	3,791	000000102477	SH	DEFINED	01
	SLM CORP	78442PAC0	15,353	000015000000	PRN	DEFINED	01
	* SLM CORP	78442P106	20,724	000000376187	SH	DEFINED	01
	* SPDR TR	78462F103	261,365	000002099152	SH	DEFINED	01
	* SPX CORP	784635104	4,428	000000096750	SH	DEFINED	01
	* SRA INTL INC	78464R105	1,944	000000063675	SH	DEFINED	01
	* SVB FINL GROUP	78486Q101	2,527	000000053957	SH	DEFINED	01
	* SABRE HLDGS CORP	785905100	3,002	000000124518	SH	DEFINED	01
	* SAFECO CORP	786429100	6,238	000000110417	SH	DEFINED	01
	* SAFENET INC	78645R107	302	000000009374	SH	DEFINED	01
	* SAFEWAY INC	786514208	9,428	000000398517	SH	DEFINED	01
	* ST JUDE MED INC	790849103	16,318	000000325062	SH	DEFINED	01

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* ST PAUL TRAVELERS INC	792860108	27,769	000000621659	SH	DEFINED	01
* SAKS INC	79377W108	3,816	000000226370	SH	DEFINED	01
* SALESFORCE COM INC	79466L302	221	000000006900	SH	DEFINED	04
* SANDISK CORP	80004C101	16,020	000000255016	SH	DEFINED	01
* SANMINA SCI CORP	800907107	4,069	000000955303	SH	DEFINED	01
* SANMINA SCI CORP	800907107	92	000000021700	SH	DEFINED	06
* SARA LEE CORP	803111103	13,040	000000689989	SH	DEFINED	01
* SCANA CORP NEW	80589M102	6,566	000000166746	SH	DEFINED	01
* SCHEIN HENRY INC	806407102	5,526	000000126641	SH	DEFINED	01
* SCHERING PLOUGH CORP	806605101	27,384	000001313427	SH	DEFINED	01
* SCHLUMBERGER LTD	806857108	50,609	000000520942	SH	DEFINED	01
* SCHOLASTIC CORP	807066105	1,705	000000059834	SH	DEFINED	01
* SCHWAB CHARLES CORP NE W	808513105	13,407	000000913941	SH	DEFINED	01
* SCIENTIFIC ATLANTA INC	808655104	15,191	000000352722	SH	DEFINED	01
* SCOTTS MIRACLE GRO CO	810186106	3,081	000000068118	SH	DEFINED	01
* SCRIPPS E W CO OHIO	811054204	3,696	000000076985	SH	DEFINED	01
* SEACOR HOLDINGS INC	811904101	1,505	000000022110	SH	DEFINED	01
* SEALED AIR CORP NEW	81211K100	4,221	000000075152	SH	DEFINED	01
* SEARS HLDGS CORP	812350106	11,175	000000096734	SH	DEFINED	01
* SELECT SECTOR SPDR TR	81369Y100	153,864	000005081384	SH	DEFINED	01
* SEMICONDUCTOR HLDRS TR	816636203	110,806	000003024200	SH	DEFINED	01
* SEMTECH CORP	816850101	2,048	000000112160	SH	DEFINED	01
* SEMPRA ENERGY	816851109	10,268	000000229008	SH	DEFINED	01
* SENSIENT TECHNOLOGIES CORP	81725T100	1,374	000000076806	SH	DEFINED	01
SEPRACOR INC	817315AW4	4,737	000005000000	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* SEPRACOR INC	817315104	7,875	000000152630	SH	DEFINED	01
	SEQUA CORPORATION	817320104	871	000000012627	SH	DEFINED	01
	* SERENA SOFTWARE INC	817492101	2,343	000000100000	SH	DEFINED	01
	* SHERWIN WILLIAMS CO	824348106	4,909	000000108097	SH	DEFINED	01
	* SHUFFLE MASTER INC	825549108	231	000000009214	SH	DEFINED	01
	* SIEBEL SYS INC	826170102	23,790	000002250801	SH	DEFINED	01
	* SIERRA HEALTH SVCS INC	826322109	247	000000003100	SH	DEFINED	01
	* SIERRA PAC RES NEW	826428104	3,618	000000277454	SH	DEFINED	01
	* SIGMA ALDRICH CORP	826552101	4,289	000000067770	SH	DEFINED	01
	* SILICON LABORATORIES I NC	826919102	2,491	000000067957	SH	DEFINED	01
	SILICON VY BANCSHARE S	827064AC0	3,500	000002500000	SH	DEFINED	01
	* SIMON PPTY GROUP INC N EW	828806109	13,104	000000171012	SH	DEFINED	01
	SIMPSON MANUFACTURIN G CO INC	829073105	207	000000005700	SH	DEFINED	01
	* SIRIUS SATELLITE RADIO INC	82966U103	973	000000145345	SH	DEFINED	01
	SKY FINL GROUP INC	83080P103	336	000000012100	SH	DEFINED	01
	* SKYWEST INC	830879102	343	000000012774	SH	DEFINED	01
	* SKYWORKS SOLUTIONS INC	83088M102	172	000000033892	SH	DEFINED	01
	* SMITH INTL INC	832110100	11,266	000000303603	SH	DEFINED	01
	* SMITHFIELD FOODS INC	832248108	4,558	000000148964	SH	DEFINED	01
	* SMUCKER J M CO	832696405	4,284	000000097383	SH	DEFINED	01
	* SMURFIT-STONE CONTAIN E R CORP	832727101	299	000000021105	SH	DEFINED	01
	* SNAP ON INC	833034101	2,114	000000056304	SH	DEFINED	01
	* SOHU COM INC	83408W103	248	000000013541	SH	DEFINED	01
	SOLECTRON CORP	834182AT4	7,425	000010000000	PRN	DEFINED	01
	* SOLECTRON CORP	834182107	3,038	000000830122	SH	DEFINED	01
	* SONOCO PRODS CO	835495102	4,428	000000150625	SH	DEFINED	01
	* SOTHEBYS HLDGS INC	835898107	1,397	000000076097	SH	DEFINED	01
	* SOUTHERN CO	842587107	23,242	000000673116	SH	DEFINED	01
	* SOUTHWEST AIRLS CO	844741108	10,221	000000622136	SH	DEFINED	01

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* SOUTHWESTERN ENERGY CO	845467109	8,807	000000245063	SH	DEFINED	01
* SOVEREIGN BANCORP INC	845905108	7,153	000000330865	SH	DEFINED	01
* SPRINT NEXTEL CORP	852061100	62,031	000002655454	SH	DEFINED	01
* SPRINT NEXTEL CORP	852061100	3,155	000000135062	SH	DEFINED	01
* STANCORP FINL GROUP IN C	852891100	4,205	000000084188	SH	DEFINED	01
* STANDARD PAC CORP NEW	85375C101	471	000000012800	SH	DEFINED	01
* STANLEY WKS	854616109	3,502	000000072910	SH	DEFINED	01
* STAPLES INC	855030102	14,987	000000659949	SH	DEFINED	01
* STARBUCKS CORP	855244109	22,397	000000746341	SH	DEFINED	01
* STARWOOD HOTELS&RESORT S WRLD	85590A203	12,443	000000194858	SH	DEFINED	01
* STATE STR CORP	857477103	16,724	000000301676	SH	DEFINED	01
* STEEL DYNAMICS INC	858119100	2,109	000000059400	SH	DEFINED	01
* STERICYCLE INC	858912108	3,830	000000065055	SH	DEFINED	01
* STERIS CORP	859152100	2,585	000000103326	SH	DEFINED	01
* STONE ENERGY CORP	861642106	409	000000009000	SH	DEFINED	01
* STRAYER ED INC	863236105	387	000000004136	SH	DEFINED	01
* STRYKER CORP	863667101	11,775	000000265041	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DCRETN	OT MAN
0	* SUN MICROSYSTEMS INC		866810104	12,893	000003077159	SH	DEFINED	01
	* SUNOCO INC		86764P109	9,713	000000123933	SH	DEFINED	01
	* SUNTRUST BKS INC		867914103	23,523	000000323301	SH	DEFINED	01
	* SUPERVALU INC		868536103	4,499	000000138524	SH	DEFINED	01
	* SWIFT TRANSN CO		870756103	1,697	000000083601	SH	DEFINED	01
	* SYBASE INC		871130100	3,001	000000137286	SH	DEFINED	01
	* SYMANTEC CORP		871503108	20,775	000001187156	SH	DEFINED	01
	* SYMANTEC CORP		871503108	210	000000012000	SH	DEFINED	04
	* SYMBOL TECHNOLOGIES IN C		871508107	2,924	000000228158	SH	DEFINED	01
	* SYNAPTICS INC		87157D109	289	000000011700	SH	DEFINED	01
	* SYNOPSIS INC		871607107	4,247	000000211739	SH	DEFINED	01
	* SYNOVUS FINL CORP		87161C105	8,231	000000304766	SH	DEFINED	01
	* SYSCO CORP		871829107	18,418	000000593177	SH	DEFINED	01
	* TCF FINL CORP		872275102	4,516	000000166416	SH	DEFINED	01
	TDK CORP		872351408	906	000000013100	SH	DEFINED	01
	* TECO ENERGY INC		872375100	3,386	000000197133	SH	DEFINED	01
	* TJX COS INC NEW		872540109	9,553	000000411244	SH	DEFINED	01
	* TXU CORP		873168108	21,826	000000434869	SH	DEFINED	01
	* TARGET CORP		87612E106	44,211	000000804288	SH	DEFINED	01
	* TECH DATA CORP		878237106	3,336	000000084246	SH	DEFINED	01
	* TECHNE CORP		878377100	3,245	000000057867	SH	DEFINED	01
	* TEKTRONIX INC		879131100	2,290	000000081193	SH	DEFINED	01
	* TELEFLEX INC		879369106	4,041	000000062203	SH	DEFINED	01
	* TELEPHONE & DATA SYS I NC		879433100	5,658	000000157056	SH	DEFINED	01
	* TELEWEST GLOBAL INC		87956T107	8,055	000000338200	SH	DEFINED	01
	* TELEWEST GLOBAL INC		87956T107	1,062	000000044594	SH	DEFINED	01
	* TELIK INC		87959M109	191	000000011300	SH	DEFINED	01
	* TELLABS INC		879664100	4,474	000000410526	SH	DEFINED	01
	* TEMPLE INLAND INC		879868107	4,681	000000104372	SH	DEFINED	01
	* TEMPUR PEDIC INTL INC		88023U101	805	000000070000	SH	DEFINED	01
	* TENET HEALTHCARE CORP		88033G100	3,731	000000487160	SH	DEFINED	01
	* TERADYNE INC		880770102	2,650	000000181897	SH	DEFINED	01
	* TEVA PHARMACEUTICAL IN DS LTD		881624209	1,753	000000040763	SH	DEFINED	01
	* TEXAS INSTRS INC		882508104	46,230	000001441542	SH	DEFINED	01
	TEXAS REGL BANCSHARE S INC		882673106	1,822	000000064399	SH	DEFINED	01
	* TEXTRON INC		883203101	9,794	000000127236	SH	DEFINED	01
	* THERMO ELECTRON CORP		883556102	4,887	000000162207	SH	DEFINED	01

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* THOMAS & BETTS CORP	884315102	3,306	000000078799	SH	DEFINED	01
* THOR INDS INC	885160101	2,130	000000053158	SH	DEFINED	01
* 3COM CORP	885535104	2,138	000000594135	SH	DEFINED	01
3M CO	88579YAB7	4,443	000005000000	PRN	DEFINED	01
* 3M CO	88579Y101	53,653	000000692302	SH	DEFINED	01
* TIDEWATER INC	886423102	4,996	000000112378	SH	DEFINED	01
* TIFFANY & CO NEW	886547108	5,803	000000151568	SH	DEFINED	01
* TIMBERLAND CO	887100105	2,889	000000088765	SH	DEFINED	01
* TIME WARNER INC	887317105	74,798	000004288897	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0	* TIME WARNER INC		887317105	383	000000022000	SH		DEFINED	01
	* TIMKEN CO		887389104	3,961	000000123724	SH		DEFINED	01
	* TODCO		88889T107	331	000000008700	SH		DEFINED	01
	* TOLL BROTHERS INC		889478103	8,015	000000231404	SH		DEFINED	01
	* TOO INC		890333107	363	000000012900	SH		DEFINED	01
	* TOOTSIE ROLL INDS INC		890516107	1,202	000000041556	SH		DEFINED	01
	* TORCHMARK CORP		891027104	5,329	000000095850	SH		DEFINED	01
	TOWN & CTRY TR		892081100	5,916	000000175000	SH		DEFINED	01
	* TRANSACTION SYS ARCHIT ECTS		893416107	1,682	000000058431	SH		DEFINED	01
	* TRANSCANADA CORP		89353D107	210	000000006700	SH		DEFINED	01
	* TRIAD HOSPITALS INC		89579K109	5,302	000000135175	SH		DEFINED	01
	* TRIBUNE CO NEW		896047107	7,482	000000247276	SH		DEFINED	01
	* TRINITY INDS INC		896522109	2,881	000000065395	SH		DEFINED	01
	* TRIQUINT SEMICONDUCTOR INC		89674K103	1,066	000000239606	SH		DEFINED	01
	* TUPPERWARE BRANDS CORP		899896104	1,977	000000088286	SH		DEFINED	01
	* TYCO INTL LTD NEW		902124106	53,819	000001864862	SH		DEFINED	01
	* TYSON FOODS INC		902494103	4,058	000000237356	SH		DEFINED	01
	* UGI CORP NEW		902681105	321	000000015600	SH		DEFINED	01
	* UICI		902737105	5,610	000000158000	SH		DEFINED	01
	* UST INC		902911106	6,230	000000152588	SH		DEFINED	01
	US BANCORP DEL		902973AK2	16,314	000016500000	PRN		DEFINED	01
	* US BANCORP DEL		902973304	49,895	000001669301	SH		DEFINED	01
	URS CORP NEW		903236107	436	000000011600	SH		DEFINED	01
	* U S AIRWAYS GROUP INC		90341W108	332	000000008950	SH		DEFINED	01
	* UNION PAC CORP		907818108	18,923	000000235040	SH		DEFINED	01
	* UNIONBANCAL CORP		908906100	501	000000007300	SH		DEFINED	01
	* UNISYS CORP		909214108	1,851	000000317611	SH		DEFINED	01
	* UNIT CORP		909218109	313	000000005700	SH		DEFINED	01
	* UNITED DOMINION REALTY TR IN		910197102	4,700	000000200512	SH		DEFINED	01
	* UNITED NAT FOODS INC		911163103	286	000000010845	SH		DEFINED	01
	* UNITED PARCEL SERVICE INC		911312106	73,513	000000978227	SH		DEFINED	01
	* UNITED RENTALS INC		911363109	2,411	000000103117	SH		DEFINED	01
	* UNITED STATES STL CORP NEW		912909108	5,077	000000105625	SH		DEFINED	01
	* UNITED SURGICAL PARTNE RS INT		913016309	459	000000014292	SH		DEFINED	01
	* UNITED TECHNOLOGIES CO RP		913017109	52,046	000000930904	SH		DEFINED	01
	* UNITEDHEALTH GROUP INC		91324P102	74,887	000001205142	SH		DEFINED	01
	* UNITRIN INC		913275103	3,526	000000078285	SH		DEFINED	01
	* UNIVERSAL CORP VA		913456109	1,750	000000040361	SH		DEFINED	01
	* UNIVERSAL HLTH SVCS IN C		913903100	4,375	000000093603	SH		DEFINED	01
	* UNIVISION COMMUNICATIO NS INC		914906102	5,976	000000203364	SH		DEFINED	01
	* UNUMPROVIDENT CORP		91529Y106	6,226	000000273685	SH		DEFINED	01
	* URBAN OUTFITTERS INC		917047102	5,819	000000229932	SH		DEFINED	01
	* UTSTARCOM INC		918076100	1,379	000000171211	SH		DEFINED	01
	* VCA ANTECH INC		918194101	3,460	000000122702	SH		DEFINED	01
	* V F CORP		918204108	5,240	000000094694	SH		DEFINED	01

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 * VALASSIS COMMUNICATION S INC 918866104 2,328 000000080107 SH DEFINED 01
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 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
0	* VALEANT PHARMACEUTICAL S INTL	91911X104	2,533	000000140143	SH		DEFINED	01
	* VALERO ENERGY CORP NEW	91913Y100	28,297	000000548393	SH		DEFINED	01
	* VALSPAR CORP	920355104	3,758	000000152336	SH		DEFINED	01
	* VARIAN MED SYS INC	92220P105	9,489	000000188518	SH		DEFINED	01
	* VARIAN INC	922206107	2,043	000000051352	SH		DEFINED	01
	VECTREN CORP	92240G101	3,212	000000118294	SH		DEFINED	01
	* VERITY INC	92343C106	876	000000065100	SH		DEFINED	01
	* VERISIGN INC	92343E102	3,924	000000179187	SH		DEFINED	01
	* VERISIGN INC	92343E102	2,043	000000093300	SH		DEFINED	04
	* VERIZON COMMUNICATIONS	92343V104	75,247	000002498253	SH		DEFINED	01
	* VERTEX PHARMACEUTICALS INC	92532F100	4,033	000000145766	SH		DEFINED	01
	* VIACOM INC	925524100	11,970	000000365400	SH		DEFINED	01
	* VIACELL INC	92554J105	686,079	000001692184	SH		DEFINED	02
	* VINTAGE PETE INC	927460105	11,620	000000217900	SH		DEFINED	01
	* VISHAY INTERTECHNOLOGY INC	928298108	3,817	000000277433	SH		DEFINED	01
	* VISTEON CORP	92839U107	827	000000132159	SH		DEFINED	01
	* VODAFONE GROUP PLC NEW	92857W100	1,309	000000061000	SH		DEFINED	01
	* VORNADO RLTY TR	929042109	9,098	000000109004	SH		DEFINED	01
	* VULCAN MATLS CO	929160109	6,334	000000093496	SH		DEFINED	01
	WFS FINL INC	92923B106	3,089	000000040565	SH		DEFINED	01
	WGL HLDGS INC	92924F106	2,253	000000074982	SH		DEFINED	01
	* WPS RESOURCES CORP	92931B106	3,621	000000065482	SH		DEFINED	01
	* WACHOVIA CORP 2ND NEW	929903102	73,335	000001387354	SH		DEFINED	01
	* WADDELL & REED FINL IN C	930059100	2,918	000000139171	SH		DEFINED	01
	* WAL MART STORES INC	931142103	104,442	000002231681	SH		DEFINED	01
	* WALGREEN CO	931422109	44,750	000001011076	SH		DEFINED	01
	* WALTER INDS INC	93317Q105	994	000000020000	SH		DEFINED	01
	* WASHINGTON FED INC	938824109	3,091	000000134464	SH		DEFINED	01
	* WASHINGTON MUT INC	939322103	38,282	000000880067	SH		DEFINED	01
	WASHINGTON POST CO	939640108	6,490	000000008484	SH		DEFINED	01
	* WASTE MGMT INC DEL	94106L109	14,941	000000492306	SH		DEFINED	01
	* WATERS CORP	941848103	3,942	000000104310	SH		DEFINED	01
	* WATSON PHARMACEUTICALS INC	942683103	3,556	000000109384	SH		DEFINED	01
	* WEBEX COMMUNICATIONS I NC	94767L109	237	000000011003	SH		DEFINED	01
	* WEBSTER FINL CORP CONN	947890109	3,803	000000081104	SH		DEFINED	01
	WEINGARTEN RLTY INVS	948741103	4,448	000000117661	SH		DEFINED	01
	* WELLPOINT INC	94973V107	45,903	000000575310	SH		DEFINED	01
	WELLS FARGO & CO NEW	949746FA4	46,559	000047000000	PRN		DEFINED	01
	* WELLS FARGO & CO NEW	949746101	92,977	000001479827	SH		DEFINED	01
	* WENDYS INTL INC	950590109	5,899	000000106751	SH		DEFINED	01
	* WERNER ENTERPRISES INC	950755108	1,789	000000090847	SH		DEFINED	01
	* WESTAR ENERGY INC	95709T100	2,814	000000130920	SH		DEFINED	01
	* WESTAMERICA BANCORPORA TION	957090103	2,575	000000048537	SH		DEFINED	01
	WESTCORP INC	957907108	5,328	000000080000	SH		DEFINED	01
	* WESTERN DIGITAL CORP	958102105	5,911	000000317657	SH		DEFINED	01
	* WESTERN GAS RES INC	958259103	4,452	000000094552	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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0	* WESTWOOD ONE INC	961815107	2,110	000000129474	SH	DEFINED	01
	* WEYERHAEUSER CO	962166104	14,779	000000222785	SH	DEFINED	01
	* WHIRLPOOL CORP	963320106	5,383	000000064276	SH	DEFINED	01
	* WHOLE FOODS MKT INC	966837106	7,454	000000096328	SH	DEFINED	01
	* WILLIAMS COS INC DEL	969457100	11,870	000000512315	SH	DEFINED	01
	* WILLIAMS SONOMA INC	969904101	7,184	000000166511	SH	DEFINED	01
	* WILMINGTON TRUST CORP	971807102	4,000	000000102804	SH	DEFINED	01
	* WIND RIVER SYSTEMS INC	973149107	1,732	000000117266	SH	DEFINED	01
	* WISCONSIN ENERGY CORP	976657106	6,606	000000169131	SH	DEFINED	01
	* WORLD FUEL SVCS CORP	981475106	225	000000006700	SH	DEFINED	01
	* WORTHINGTON INDS INC	981811102	2,357	000000122704	SH	DEFINED	01
	* WRIGLEY WM JR CO	982526105	10,884	000000163699	SH	DEFINED	01
	WYETH	983024AD2	7,736	000007500000	PRN	DEFINED	01
	* WYETH	983024100	56,302	000001222104	SH	DEFINED	01
	* WYNN RESORTS LTD	983134107	597	000000010896	SH	DEFINED	01
	* XM SATELLITE RADIO HLD GS INC	983759101	902	000000033074	SH	DEFINED	01
	* XTO ENERGY INC	98385X106	14,468	000000329285	SH	DEFINED	01
	* XCEL ENERGY INC	98389B100	6,691	000000362508	SH	DEFINED	01
	* XILINX INC	983919101	11,014	000000436903	SH	DEFINED	01
	* XEROX CORP	984121103	12,545	000000856329	SH	DEFINED	01
	* YAHOO INC	984332106	44,260	000001129675	SH	DEFINED	01
	* YELLOW ROADWAY CORP	985577105	6,469	000000145015	SH	DEFINED	01
	* YUM BRANDS INC	988498101	11,979	000000255540	SH	DEFINED	01
	* ZALE CORP NEW	988858106	470	000000018700	SH	DEFINED	01
	* ZEBRA TECHNOLOGIES COR P	989207105	4,483	000000104626	SH	DEFINED	01
	* ZIMMER HLDGS INC	98956P102	15,267	000000226393	SH	DEFINED	01
	* ZIONS BANCORPORATION	989701107	7,084	000000093754	SH	DEFINED	01
	ZOLL MED CORP	989922109	27	000000001100	SH	DEFINED	01