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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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|---|------------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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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|---|----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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 |
| * BELL SOUTH 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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|----------------|-----------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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| | 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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| | 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 |
| | * CLAIRES STORES INC | | 179584107 | 4,263 | 000000145925 | SH | | DEFINED | 01 |
| | * CLEAR CHANNEL COMMUNIC ATIONS | | 184502102 | 15,262 | 000000485285 | SH | | DEFINED | 01 |
| | * CLEAR CHANNEL COMMUNIC ATIONS | | 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 S OLUTIO | | 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 BANCGROUP 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 N J | | 200519106 | 8,816 | 000000256212 | SH | | DEFINED | 01 |
| | * COMMSCOPE INC | | 203372107 | 1,738 | 000000086344 | SH | | DEFINED | 01 |
| | * COMMUNITY HEALTH SYS I NC NEW | | 203668108 | 5,031 | 000000131241 | SH | | DEFINED | 01 |
| | COMPANHIA VALE DO RIO DOCE | | 204412100 | 1,305 | 000000036000 | SH | | DEFINED | 01 |
| | * COMPANIA DE MINAS BUEN AVENTU | | 204448104 | 229 | 000000008100 | SH | | DEFINED | 01 |
| | * COMPASS BANCSHARES 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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|---|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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| | 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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FORM 13F
INFORMATION TABLE
QUARTER ENDING
12/31/2005

| 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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FORM 13F
INFORMATION TABLE

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| QUARTER ENDING 12/30/2005 | | | | | | | | | |
|------------------------------|---------------------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|--|
| 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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| FORM 13F INFORMATION TABLE QUARTER ENDING 12/30/2005 | | | | | | | | | |
|---|---------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|--|
| 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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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 | * 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 HOLDRS 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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FORM 13F
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 | * 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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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 | 000000069433 | 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 HLD RS 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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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|----------------|----------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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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|----------------|----------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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 DSCRETN | 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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| 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 |