

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

NOMURA HOLDINGS INC
Form 13F-HR
May 15, 2006

OMB APPROVAL

OMB Number:
Expires:
Estimated average burden
hours per response.....

SEC USE ONLY

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

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Name (Title) (Phone)

/s/ David A. Leibowitz

(Manual Signature of Person Duly
Authorized to Submit This Report)

New York, NY May 15, 2006

(Place and Date of Signing)

Report Type:

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1219

Form 13F Information Table Value Total: \$16,570,346
(thousands)

List of Other Included Managers:

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

13F File No.: Name:

6. 28-05739 Global Funds Management, S.A.

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

2. 28-04985 Nomura International plc

4. 28-04993 Nomura Securities (Bermuda)

1. 28-04983 Nomura Securities International, Inc.

1Page 1
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

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	

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* 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

1Page 2
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0* ACE LTD		G0070K103	18,171	000000348122	SH	DEFINED	01
* ACCENTURE LTD BERMUDA		G1150G111	1,412	000000047000	SH	DEFINED	01
* BUNGE LIMITED		G16962105	1,294	000000023500	SH	DEFINED	01
* COOPER INDS LTD		G24182100	8,150	000000094017	SH	DEFINED	01
CREDICORP LTD		G2519Y108	535	000000020200	SH	DEFINED	01
* EVEREST RE GROUP LTD		G3223R108	2,962	000000032052	SH	DEFINED	01
* GARMIN LTD		G37260109	343	000000004353	SH	DEFINED	01
* INGERSOLL-RAND COMPANY LTD		G4776G101	15,878	000000376626	SH	DEFINED	01
* MARVELL TECHNOLOGY GROUP LTD		G5876H105	849	000000015458	SH	DEFINED	01
* NABORS INDUSTRIES LTD		G6359F103	12,446	000000168704	SH	DEFINED	01
* NOBLE CORPORATION		G65422100	11,538	000000139859	SH	DEFINED	01
* PARTNERRE LTD		G6852T105	290	000000004700	SH	DEFINED	01
* RENAISSANCERE HOLDINGS LTD		G7496G103	1,619	000000037500	SH	DEFINED	01
HILFIGER TOMMY CORP		G8915Z102	1,152	000000070000	SH	DEFINED	01
* TRANSOCEAN INC		G90078109	27,136	000000331300	SH	DEFINED	01
* WEATHERFORD INTERNATIONAL LT		G95089101	16,278	000000355045	SH	DEFINED	01
WHITE MTNS INS GROUP LTD		G9618E107	223	000000000400	SH	DEFINED	01
* XOMA LTD		G9825R107	308	000000139180	SH	DEFINED	01
* XL CAP LTD		G98255105	13,224	000000204176	SH	DEFINED	01
ALCON INC		H01301102	854	000000008200	SH	DEFINED	01
* CHECK POINT SOFTWARE TECH LT		M122465104	4,968	000000247456	SH	DEFINED	01
* TARO PHARMACEUTICAL INDS LTD		M8737E108	147	000000010677	SH	DEFINED	01
* ASML HLDG NV		N07059111	209	000000010510	SH	DEFINED	01
FLEXTRONICS INTL LTD		Y2573F102	1,029	000000098936	SH	DEFINED	01
* A D C TELECOMMUNICATIONS		000886309	3,192	000000122190	SH	DEFINED	01
* ADE CORP MASS		00089C107	5,132	000000165150	SH	DEFINED	01
* AFLAC INC		001055102	22,534	000000498446	SH	DEFINED	01
* AGCO CORP		001084102	566	000000027138	SH	DEFINED	01
* AGL RES INC		001204106	726	000000020339	SH	DEFINED	01
* AES CORP		00130H105	11,670	000000689749	SH	DEFINED	01
AMB PROPERTY CORP		00163T109	1,163	000000021470	SH	DEFINED	01
* ATI TECHNOLOGIES INC		001941103	362	000000021235	SH	DEFINED	01
* AT&T INC		00206R102	105,088	000003889304	SH	DEFINED	01
* ABBOTT LABS		002824100	69,283	000001624853	SH	DEFINED	01
* ABERCROMBIE & FITCH CO		002896207	3,993	000000068890	SH	DEFINED	01
ABGENIX INC		00339B107	227	000000010134	SH	DEFINED	01
* ACTIVISION INC NEW		004930202	1,296	000000092676	SH	DEFINED	01
* ACXIOM CORP		005125109	578	000000022279	SH	DEFINED	01
* ADESA INC		00686U104	639	000000024601	SH	DEFINED	01
* ADOBE SYS INC		00724F101	22,943	000000649783	SH	DEFINED	01
* ADOLOR CORP		00724X102	288	000000011969	SH	DEFINED	01
* ADTRAN INC		00738A106	559	000000021119	SH	DEFINED	01
* ADVANCE AUTO PARTS INC		00751Y106	1,335	000000032147	SH	DEFINED	01
ADVANCED MEDICAL OPT ICS INC		00763MAJ7	13,468	000012500000	PRN	DEFINED	01
ADVANCED MEDICAL OPT ICS INC		00763M108	981	000000021035	SH	DEFINED	01
* AEROPOSTALE		007865108	542	000000017972	SH	DEFINED	01

1Page 2

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* ADVANCED MICRO DEVICES	INC	007903107	16,679	000000496557	SH		DEFINED	01
	* ADVANCED MICRO DEVICES	INC	007903107	369	000000011000	SH		DEFINED	04
	* ADVANTA CORP		007942105	3,693	000000107622	SH		DEFINED	01
	* ADVENT SOFTWARE INC		007974108	285	000000010037	SH		DEFINED	01
	* AETNA INC NEW		00817Y108	28,192	000000563964	SH		DEFINED	01
	* AFFILIATED COMPUTER SE RVICES		008190100	14,005	000000234512	SH		DEFINED	01
	AFFYMETRIX INC		00826TAF5	11,775	000010000000	PRN		DEFINED	01
	* AFFYMETRIX INC		00826T108	945	000000028949	SH		DEFINED	01
	* AGILENT TECHNOLOGIES I NC		00846U101	16,018	000000429460	SH		DEFINED	01
	* AIR PRODS & CHEMS INC		009158106	15,595	000000235658	SH		DEFINED	01
	* AIRGAS INC		009363102	714	000000018309	SH		DEFINED	01
	* AIRTRAN HLDGS INC		00949P108	509	000000028850	SH		DEFINED	01
	ALASKA AIR GROUP INC		011659109	451	000000012861	SH		DEFINED	01
	* ALBEMARLE CORP		012653101	712	000000016069	SH		DEFINED	01
	* ALBERTO CULVER CO		013068101	4,162	000000094037	SH		DEFINED	01
	* ALBERTSONS INC		013104104	22,796	000000888388	SH		DEFINED	01
	* ALCAN INC		013716105	518	000000011100	SH		DEFINED	01
	* ALCOA INC		013817101	27,168	000000884381	SH		DEFINED	01
	ALEXANDER & BALDWIN	INC	014482103	821	000000017177	SH		DEFINED	01
	* ALKERMES INC		01642T108	503	000000022589	SH		DEFINED	01
	* ALLEGHENY ENERGY INC		017361106	5,757	000000167167	SH		DEFINED	01
	* ALLEGHENY TECHNOLOGIES INC		01741R102	5,605	000000091303	SH		DEFINED	01
	* ALLERGAN INC		018490102	16,726	000000154162	SH		DEFINED	01
	* ALLIANCE DATA SYSTEMS CORP		018581108	886	000000019136	SH		DEFINED	01
	* ALLIANT ENERGY CORP		018802108	1,211	000000037931	SH		DEFINED	01
	ALLIANT TECHSYSTEMS	INC	018804104	1,472	000000019069	SH		DEFINED	01
	* ALLIED WASTE INDS INC		019589308	2,677	000000224240	SH		DEFINED	01
	* ALLSTATE CORP		020002101	35,230	000000675687	SH		DEFINED	01
	* ALLTEL CORP		020039103	25,685	000000398843	SH		DEFINED	01
	* ALPHARMA INC		020813101	427	000000015959	SH		DEFINED	01
	* ALTERA CORP		021441100	9,132	000000437357	SH		DEFINED	01
	* ALTRIA GROUP INC		02209S103	152,637	000002128236	SH		DEFINED	01
	AMAZON COM INC		023135AF3	6,183	000006500000	PRN		DEFINED	01
	* AMAZON COM INC		023135106	14,662	000000399851	SH		DEFINED	01
	* AMBAC FINL GROUP INC		023139108	9,554	000000120255	SH		DEFINED	01
	* AMERADA HESS CORP		023551104	11,751	000000082375	SH		DEFINED	01
	* AMEREN CORP		023608102	10,389	000000206513	SH		DEFINED	01
	* AMERICAN EAGLE OUTFITTE RS NE		02553E106	966	000000032628	SH		DEFINED	01
	* AMERICAN ELEC PWR INC		025537101	14,395	000000420068	SH		DEFINED	01
	* AMERICAN EXPRESS CO		025816109	67,213	000001289340	SH		DEFINED	01
	* AMERICAN FINL GROUP IN C OHIO		025932104	956	000000023085	SH		DEFINED	01
	AMERICAN FINL RLTY TR		02607PAB3	3,106	000003500000	PRN		DEFINED	01
	AMERICAN GREETINGS C ORP		026375105	679	000000031196	SH		DEFINED	01
	* AMERICAN INTL GROUP IN C		026874107	170,237	000002576629	SH		DEFINED	01
	* AMERICAN PWR CONVERSIO N CORP		029066107	4,257	000000182795	SH		DEFINED	01
	* AMERICAN STD COS INC D EL		029712106	7,720	000000179878	SH		DEFINED	01

1Page

3

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	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	5,940	000006000000	PRN		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* AMERICREDIT CORP	03060R101	1,153	000000037499	SH	DEFINED	01
* AMERUS GROUP CO	03072M108	1,051	000000017391	SH	DEFINED	01
* AMERISOURCEBERGEN CORP	03073E105	10,346	000000216626	SH	DEFINED	01
AMERIGROUP CORP	03073T102	205	000000009800	SH	DEFINED	01
* AMERIPRISE FINL INC	03076C106	11,747	000000262225	SH	DEFINED	01
* AMETEK INC NEW	031100100	1,717	000000038495	SH	DEFINED	01
* AMGEN INC	031162100	86,925	000001196996	SH	DEFINED	01
* AMPHENOL CORP NEW	032095101	1,594	000000030625	SH	DEFINED	01
* AMSOUTH BANCORPORATION	032165102	9,385	000000346344	SH	DEFINED	01
* AMYLIN PHARMACEUTICALS INC	032346108	283	000000005854	SH	DEFINED	01
* ANADARKO PETE CORP	032511107	23,963	000000232658	SH	DEFINED	01
ANALOG DEVICES INC	032654105	14,054	000000366971	SH	DEFINED	01
* ANDREW CORP	034425108	2,053	000000164656	SH	DEFINED	01
* ANDRX CORP DEL	034553107	713	000000030109	SH	DEFINED	01
* ANHEUSER BUSCH COS INC	035229103	33,702	000000787984	SH	DEFINED	01
* ANNTAYLOR STORES CORP	036115103	810	000000022243	SH	DEFINED	01
* ANTEON INTL CORP	03674E108	3,014	000000055308	SH	DEFINED	01
* AON CORP	037389103	13,224	000000320739	SH	DEFINED	01
* APACHE CORP	037411105	24,462	000000367687	SH	DEFINED	01
* APARTMENT INVT & MGMT CO	03748R101	4,998	000000106293	SH	DEFINED	01
* APOLLO GROUP INC	037604105	7,977	000000152157	SH	DEFINED	01
APPLE COMPUTER INC	037833100	61,764	000000984289	SH	DEFINED	01
APPLE COMPUTER INC	037833100	1,719	000000027400	SH	DEFINED	04
* APPLEBEES INTL INC	037899101	553	000000022188	SH	DEFINED	01
* APRIA HEALTHCARE GROUP INC	037933AB4	4,812	000005000000	PRN	DEFINED	01
* APRIA HEALTHCARE GROUP INC	037933108	500	000000022241	SH	DEFINED	01
* APPLERA CORP	038020103	5,130	000000187312	SH	DEFINED	01
* APPLIED MICRO CIRCUITS CORP	03822W109	1,303	000000317244	SH	DEFINED	01
APPLIED MATLS INC	038222105	28,874	000001624900	SH	DEFINED	01
* APTARGROUP INC	038336103	252	000000004600	SH	DEFINED	01
* AQUA AMERICA INC	03836W103	973	000000035256	SH	DEFINED	01
* AQUANTIVE INC	03839G105	639	000000027116	SH	DEFINED	01
* AQUILA INC	03840P102	477	000000121625	SH	DEFINED	01
ARBITRON INC	03875Q108	345	000000010244	SH	DEFINED	01
* ARCH COAL INC	039380100	1,325	000000017228	SH	DEFINED	01
* ARCHER DANIELS MIDLAND CO	039483102	21,978	000000648329	SH	DEFINED	01
* ARCHSTONE SMITH TR	039583109	10,351	000000213388	SH	DEFINED	01
ARDEN RLTY INC	039793104	43,779	000000971800	SH	DEFINED	01
* ARIBA INC	04033V203	116	000000011479	SH	DEFINED	01
* ARMOR HOLDINGS INC	042260109	829	000000014151	SH	DEFINED	01
* ARROW ELECTRS INC	042735100	1,977	000000061301	SH	DEFINED	01
* ARTESYN TECHNOLOGIES I NC	043127109	1,358	000000124448	SH	DEFINED	01
* ARVINMERITOR INC	043353101	404	000000026806	SH	DEFINED	01
* ASHLAND INC NEW	044209104	5,194	000000073592	SH	DEFINED	01
* ASSOCIATED BANC CORP	045487105	1,394	000000041097	SH	DEFINED	01

1Page
0

4

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* ASTORIA FINL CORP		046265104	810	000000026485	SH		DEFINED	01
	* ATMEL CORP		049513104	571	000000121956	SH		DEFINED	01
	ATMOS ENERGY CORP		049560105	251	000000009500	SH		DEFINED	01
	* AUTODESK INC		052769106	9,939	000000261082	SH		DEFINED	01
	AUTOMATIC DATA PROCE SSING IN		053015103	27,868	000000603611	SH		DEFINED	01
* AUTONATION INC			05329W102	4,608	000000211906	SH		DEFINED	01
	* AUTOZONE INC		053332102	5,936	000000059676	SH		DEFINED	01
	* AVAYA INC		053499109	4,775	000000420003	SH		DEFINED	01
	* AVERY DENNISON CORP		053611109	6,727	000000114103	SH		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* AVNET INC	053807103	1,391	000000055052	SH	DEFINED	01
* AVOCENT CORP	053893103	593	000000018410	SH	DEFINED	01
* AVON PRODS INC	054303102	13,933	000000450046	SH	DEFINED	01
* AXCAN PHARMA INC	054923AB3	2,600	000002500000	PRN	DEFINED	01
* BB&T CORP	054937107	22,167	000000565510	SH	DEFINED	01
* BCE INC	05534B109	527	000000021600	SH	DEFINED	01
* BISYS GROUP INC	055472104	618	000000045885	SH	DEFINED	01
* BJS WHOLESALE CLUB INC	05548J106	970	000000030618	SH	DEFINED	01
BJ SVCS CO	055482103	11,889	000000332117	SH	DEFINED	01
* BMC SOFTWARE INC	055921100	4,625	000000214040	SH	DEFINED	01
* BAKER HUGHES INC	057224107	23,639	000000340337	SH	DEFINED	01
* BALL CORP	058498106	4,765	000000107995	SH	DEFINED	01
* BANDAG INC	059815100	312	000000007472	SH	DEFINED	01
* BANK OF AMERICA CORPOR ATION	060505104	210,303	000004610903	SH	DEFINED	01
* BANK HAWAII CORP	062540109	708	000000013361	SH	DEFINED	01
* BANK NEW YORK INC	064057102	28,533	000000794354	SH	DEFINED	01
BANTA CORP	066821109	455	000000008758	SH	DEFINED	01
* BARD C R INC	067383109	7,293	000000107085	SH	DEFINED	01
* BARNES & NOBLE INC	067774109	958	000000020712	SH	DEFINED	01
* BARR PHARMACEUTICALS I NC	068306109	7,440	000000118789	SH	DEFINED	01
* BAUSCH & LOMB INC	071707103	4,203	000000064996	SH	DEFINED	01
BAXTER INTL INC	071813109	24,828	000000645899	SH	DEFINED	01
* BEA SYS INC	073325102	245	000000018700	SH	DEFINED	01
* BEAR STEARNS COS INC	073902108	16,870	000000121855	SH	DEFINED	01
* BEARINGPOINT INC	074002106	210	000000024873	SH	DEFINED	01
* BEAZER HOMES USA INC	07556Q105	1,270	000000019303	SH	DEFINED	01
* BECKMAN COULTER INC	075811109	852	000000015599	SH	DEFINED	01
* BECTON DICKINSON & CO	075887109	15,660	000000253157	SH	DEFINED	01
* BED BATH & BEYOND INC	075896100	11,648	000000296933	SH	DEFINED	01
BEDFORD PPTY INVS INC	076446301	2,806	000000104421	SH	DEFINED	01
BEL FUSE INC	077347201	311	000000011119	SH	DEFINED	01
* BELLSOUTH CORP	079860102	75,717	000002188365	SH	DEFINED	01
* BELO CORP	080555105	1,231	000000061999	SH	DEFINED	01
* BEMIS INC	081437105	3,562	000000111435	SH	DEFINED	01
* BERKLEY W R CORP	084423102	2,979	000000051891	SH	DEFINED	01
* BEST BUY INC	086516101	22,320	000000407451	SH	DEFINED	01
* BHP BILLITON LTD	088606108	2,011	000000050000	SH	DEFINED	01

1Page 5
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* BIG LOTS INC		089302103	1,709	000000122624	SH	DEFINED	01
	BIOMARIN PHARMACEUTICAL INC		09061GAB7	13,931	000013035000	PRN	DEFINED	01
	* BIOMARIN PHARMACEUTICA L INC		09061G101	216	000000016100	SH	DEFINED	01
	* BIOMET INC		090613100	9,541	000000264753	SH	DEFINED	01
	* BIOGEN IDEC INC		09062X103	19,155	000000405846	SH	DEFINED	01
	* BIOTECH HOLDERS TR		09067D201	150,617	000000781900	SH	DEFINED	01
	* BLACK & DECKER CORP		091797100	7,461	000000084331	SH	DEFINED	01
	* BLACK HILLS CORP		092113109	417	000000012225	SH	DEFINED	01
	BLOCK H & R INC		093671105	8,065	000000365436	SH	DEFINED	01
	* BLOCKBUSTER INC		093679108	114	000000030284	SH	DEFINED	01
	* BLYTH INC		09643P108	302	000000014318	SH	DEFINED	01
	* BOB EVANS FARMS INC		096761101	432	000000014417	SH	DEFINED	01
	* BOEING CO		097023105	63,059	000000804123	SH	DEFINED	01
	* BORDERS GROUP INC		099709107	656	000000026090	SH	DEFINED	01
	* BORG WARNER INC		099724106	856	000000014187	SH	DEFINED	01
	* BOSTON SCIENTIFIC CORP		101137107	14,232	000000610311	SH	DEFINED	01
	* BOWATER INC		102183100	517	000000017298	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* BOYD GAMING CORP	103304101	664	000000013249	SH	DEFINED	01
* BRIGGS & STRATTON CORP	109043109	327	000000009279	SH	DEFINED	01
* BRINKER INTL INC	109641100	1,221	000000028850	SH	DEFINED	01
* BRINKS CO	109696104	1,773	000000035163	SH	DEFINED	01
* BRISTOL MYERS SQUIBB C O	110122108	49,883	000001999322	SH	DEFINED	01
* BROADBAND HOLDRS TR	11130P104	8,963	000000429300	SH	DEFINED	01
BROADCOM CORP	111320107	22,053	000000507804	SH	DEFINED	01
* BROWN & BROWN INC	115236101	896	000000027336	SH	DEFINED	01
BROWN FORMAN CORP	115637100	811	000000010200	SH	DEFINED	01
BROWN FORMAN CORP	115637209	7,216	000000092844	SH	DEFINED	01
* BRUNSWICK CORP	117043109	3,907	000000099833	SH	DEFINED	01
* BURLINGTON COAT FACTOR Y	121579106	4,098	000000090425	SH	DEFINED	01
* BURLINGTON NORTHN SANT A FE C	12189T104	30,840	000000371085	SH	DEFINED	01
* BURLINGTON RES INC	122014103	96,943	000001043977	SH	DEFINED	01
* BUSINESS OBJECTS S A	12328X107	303	000000008271	SH	DEFINED	01
* CBRL GROUP INC	12489V106	596	000000013362	SH	DEFINED	01
* C D W CORP	12512N105	1,269	000000021181	SH	DEFINED	01
* CEC ENTMT INC	125137109	301	000000008953	SH	DEFINED	01
* C H ROBINSON WORLDWIDE INC	12541W209	1,984	000000040107	SH	DEFINED	01
* CIGNA CORP	125509109	16,457	000000123500	SH	DEFINED	01
* CIT GROUP INC	125581108	11,085	000000206280	SH	DEFINED	01
* CMS ENERGY CORP	125896100	2,925	000000224859	SH	DEFINED	01
* CNA FINL CORP	126117100	563	000000017500	SH	DEFINED	01
* CNF INC	12612W104	993	000000019932	SH	DEFINED	01
CNET NETWORKS INC	12613RAD6	5,125	000005000000	PRN	DEFINED	01
* CSG SYS INTL INC	126349109	412	000000017881	SH	DEFINED	01
* CSX CORP	126408103	13,969	000000232895	SH	DEFINED	01
* CVS CORP	126650100	24,882	000000834974	SH	DEFINED	01
CV THERAPEUTICS INC	126667AD6	8,487	000010000000	PRN	DEFINED	01

1Page 6
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTSTMT DCRETN	OT MAN
0	* CV THERAPEUTICS INC		126667104	885	000000039527	SH	DEFINED	01
	* CA INC		12673P105	12,519	000000460621	SH	DEFINED	01
	CABOT CORP		127055101	889	000000026155	SH	DEFINED	01
	* CABOT MICROELECTRONICS CORP		12709P103	387	000000010429	SH	DEFINED	01
	* CADENCE DESIGN SYSTEM INC		127387108	1,373	000000074244	SH	DEFINED	01
	* CALLAWAY GOLF CO		131193104	417	000000024272	SH	DEFINED	01
	* CAMPBELL SOUP CO		134429109	6,000	000000185587	SH	DEFINED	01
	* CANADIAN PAC RY LTD		13645T100	851	000000017300	SH	DEFINED	01
	* CAPITAL ONE FINL CORP		14040H105	24,839	000000307034	SH	DEFINED	01
	* CARDINAL HEALTH INC		14149Y108	31,389	000000419584	SH	DEFINED	01
	* CAREER EDUCATION CORP		141665109	891	000000024030	SH	DEFINED	01
	* CAREMARK RX INC		141705103	23,935	000000487478	SH	DEFINED	01
	* CARLISLE COS INC		142339100	658	000000008081	SH	DEFINED	01
	* CARMAX INC		143130102	1,333	000000039800	SH	DEFINED	01
	CARMIKE CINEMAS INC		143436400	1,031	000000044091	SH	DEFINED	01
	* CARNIVAL CORP		143658300	22,902	000000486140	SH	DEFINED	01
	CARRAMERICA RLTY CORP		144418100	16,465	000000370000	SH	DEFINED	01
	CATALINA MARKETING C ORP		148867104	376	000000016224	SH	DEFINED	01
	* CATERPILLAR INC DEL		149123101	48,662	000000672140	SH	DEFINED	01
	CATHAY GENERAL BANCORP		149150104	715	000000018884	SH	DEFINED	01
	* CELGENE CORP		151020104	673	000000015452	SH	DEFINED	01
	* CENDANT CORP		151313103	17,297	000001004522	SH	DEFINED	01
	CENTERPOINT ENERGY I NC		15189T107	3,958	000000325799	SH	DEFINED	01
	* CENTEX CORP		152312104	8,232	000000130481	SH	DEFINED	01
	* CENTURYTEL INC		156700106	5,251	000000134801	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

CEPHALON INC	156708AL3	2,884	000002500000	SH	DEFINED	01
CEPHALON INC	156708109	3,315	000000055179	SH	DEFINED	01
* CERIDIAN CORP NEW	156779100	899	000000035435	SH	DEFINED	01
CHARLES RIV LABS INT L INC	159864107	873	000000017739	SH	DEFINED	01
CHECKERS DRIVE-IN REST AURANT	162809305	912	000000062000	SH	DEFINED	01
* CHECKFREE CORP NEW	162813109	3,284	000000065139	SH	DEFINED	01
* CHEESECAKE FACTORY INC	163072101	1,121	000000029977	SH	DEFINED	01
* CHEMTURA CORP	163893100	775	000000065707	SH	DEFINED	01
* CHESAPEAKE ENERGY CORP	165167107	14,274	000000450313	SH	DEFINED	01
* CHEVRON CORP NEW	166764100	131,228	000002242836	SH	DEFINED	01
CHICOS FAS INC	168615102	1,795	000000044859	SH	DEFINED	01
* CHIRON CORP	170040109	7,873	000000172130	SH	DEFINED	01
* CHOICEPOINT INC	170388102	1,407	000000032133	SH	DEFINED	01
* CHUBB CORP	171232101	20,237	000000211640	SH	DEFINED	01
* CHURCH & DWIGHT INC	171340102	657	000000017556	SH	DEFINED	01
* CIENA CORP	171779101	3,166	000000601934	SH	DEFINED	01
* CIMAREX ENERGY CO	171798101	307	000000007020	SH	DEFINED	01
* CINCINNATI BELL INC NE W	171871106	405	000000092172	SH	DEFINED	01
* CINCINNATI BELL INC NE W	171871106	904	000000200000	SH	DEFINED	01
* CINCINNATI FINL CORP	172062101	8,027	000000187959	SH	DEFINED	01
* CINERGY CORP	172474108	17,012	000000368790	SH	DEFINED	01

1Page

7

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* CIRCUIT CITY STORE INC		172737108	3,740	000000153916	SH	DEFINED	01
	* CISCO SYS INC		17275R102	135,767	000006179669	SH	DEFINED	01
	* CINTAS CORP		172908105	6,534	000000152173	SH	DEFINED	01
	* CITIGROUP INC		172967101	235,649	000004984126	SH	DEFINED	01
	CITIZENS COMMUNICATI ONS CO		17453B101	4,704	000000355565	SH	DEFINED	01
	* CITRIX SYS INC		177376100	6,711	000000183134	SH	DEFINED	01
	* CITY NATL CORP		178566105	1,233	000000016070	SH	DEFINED	01
	* CLAIRE'S STORES INC		179584107	1,251	000000034895	SH	DEFINED	01
	* CLEAR CHANNEL COMMUNIC ATIONS		184502102	15,222	000000519556	SH	DEFINED	01
	* CLEAR CHANNEL COMMUNIC ATIONS		184502102	870	000000030000	SH	DEFINED	01
	* CLEVELAND CLIFFS INC		185896107	207	000000002331	SH	DEFINED	01
	* CLOROX CO DEL		189054109	9,727	000000160446	SH	DEFINED	01
	* COACH INC		189754104	14,067	000000402737	SH	DEFINED	01
	* COCA COLA CO		191216100	87,449	000002076196	SH	DEFINED	01
	* COCA COLA ENTERPRISES INC		191219104	6,418	000000316636	SH	DEFINED	01
	* COGNOS INC		19244C109	502	000000013179	SH	DEFINED	01
	* COGNIZANT TECHNOLOGY S OLU TIO		192446102	1,994	000000033482	SH	DEFINED	01
	COLGATE PALMOLIVE CO		194162103	30,079	000000516124	SH	DEFINED	01
	* COLONIAL BANC GROUP INC		195493309	1,416	000000056692	SH	DEFINED	01
	* COMCAST CORP NEW		20030N101	184,089	000006938928	SH	DEFINED	01
	* COMCAST CORP NEW		20030N101	523	000000020000	SH	DEFINED	01
	* COMERICA INC		200340107	9,688	000000167623	SH	DEFINED	01
	* COMMERCE BANCORP INC N J		200519106	1,397	000000038694	SH	DEFINED	01
	COMMERCE GROUP INC MAS S		200641108	542	000000010200	SH	DEFINED	01
	COMMERCIAL METALS CO		201723103	298	000000005490	SH	DEFINED	01
	* COMMSCOPE INC		203372107	514	000000017764	SH	DEFINED	01
	* COMMUNITY HEALTH SYS I NC NEW		203668108	945	000000026024	SH	DEFINED	01
	* COMPASS BANC SHARES INC		20449H109	6,325	000000124378	SH	DEFINED	01
	COMPU CREDIT CORP		20478N100	398	000000010858	SH	DEFINED	01
	COMPUTER ASSOC INTL INC		204912A Q2	20,831	000015000000	PRN	DEFINED	01
	* COMPUTER SCIENCES CORP		205363104	10,318	000000185418	SH	DEFINED	01
	* COMPUWARE CORP		205638109	3,053	000000388979	SH	DEFINED	01
	* COMVERSE TECHNOLOGY IN C		205862402	6,762	000000290505	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* CONAGRA FOODS INC	205887102	12,084	000000567880	SH	DEFINED	01
CONMED CORP	207410AD3	4,860	000006000000	PRN	DEFINED	01
CONNETICS CORP	208192AD6	8,062	000010000000	PRN	DEFINED	01
* CONOCOPHILLIPS	20825C104	89,250	000001384164	SH	DEFINED	01
* CONSECO INC	208464883	1,658	00000066822	SH	DEFINED	01
* CONSOLIDATED EDISON IN C	209115104	11,207	000000256532	SH	DEFINED	01
CONSTELLATION BRANDS INC	21036P108	5,488	000000219559	SH	DEFINED	01
* CONSTELLATION ENERGY G ROUP I	210371100	10,241	000000187470	SH	DEFINED	01
* CONVERGYS CORP	212485106	2,658	000000146792	SH	DEFINED	01
COOPER CAMERON CORP	216640102	1,205	000000027075	SH	DEFINED	01
* COOPER COS INC	216648402	207	000000003800	SH	DEFINED	01
* COOPER TIRE & RUBR CO	216831107	1,154	000000080750	SH	DEFINED	01
* COPART INC	217204106	552	000000020416	SH	DEFINED	01

1Page
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	CORE MARK HOLDING CO I NC	218681104	2,815	000000073595	SH	DEFINED	01
*	CORINTHIAN COLLEGES IN C	218868107	467	000000032064	SH	DEFINED	01
*	CORNING INC	219350105	42,650	000001568597	SH	DEFINED	01
*	CORPORATE EXECUTIVE BR D CO	21988R102	969	000000009726	SH	DEFINED	01
	COSTCO WHSL CORP NEW	22160K105	26,900	000000496145	SH	DEFINED	01
*	COUNTRYWIDE FINANCIAL CORP	222372104	21,576	000000603708	SH	DEFINED	01
	COVAD COMMUNICATIONS G ROUP I	222814204	122	000000063499	SH	DEFINED	01
*	COVANCE INC	222816100	906	000000015315	SH	DEFINED	01
	COVENTRY HEALTH CARE INC	222862104	10,592	000000195179	SH	DEFINED	01
*	CRANE CO	224399105	735	000000018066	SH	DEFINED	01
	CRAWFORD & CO	224633107	166	000000028037	SH	DEFINED	01
*	CREDENCE SYS CORP	225302108	337	000000045362	SH	DEFINED	01
*	CREE INC	225447101	677	000000020421	SH	DEFINED	01
*	CRESCENT REAL ESTATE E QUITIE	225756105	251	000000012100	SH	DEFINED	01
*	CROWN CASTLE INTL CORP	228227104	235	000000008400	SH	DEFINED	01
*	CULLEN FROST BANKERS I NC	229899109	747	000000013868	SH	DEFINED	01
*	CUMMINS INC	231021106	5,293	000000050870	SH	DEFINED	01
*	CYPRESS SEMICONDUCTOR CORP	232806109	1,031	000000060703	SH	DEFINED	01
*	CYTEC INDS INC	232820100	666	000000010978	SH	DEFINED	01
*	CYTYC CORP	232946103	1,101	000000039398	SH	DEFINED	01
*	DPL INC	233293109	846	000000031249	SH	DEFINED	01
*	DRS TECHNOLOGIES INC	23330X100	663	000000012087	SH	DEFINED	01
*	D R HORTON INC	23331A109	9,552	000000285502	SH	DEFINED	01
DST	SYS INC DEL	233326AD9	9,309	000007500000	PRN	DEFINED	01
*	DST SYS INC DEL	233326107	937	000000016358	SH	DEFINED	01
*	DTE ENERGY CO	233331107	8,303	000000203963	SH	DEFINED	01
	DADE BEHRING HLDGS I NC	23342J206	361	000000010200	SH	DEFINED	01
*	DANA CORP	235811106	27	000000016987	SH	DEFINED	01
*	DANAHER CORP DEL	235851102	17,468	000000274360	SH	DEFINED	01
*	DARDEN RESTAURANTS INC	237194105	5,787	000000141112	SH	DEFINED	01
*	DAVITA INC	23918K108	209	000000003500	SH	DEFINED	01
*	DEAN FOODS CO NEW	242370104	1,926	000000048531	SH	DEFINED	01
	DEERE & CO	244199105	19,520	000000244683	SH	DEFINED	01
*	DELL INC	24702R101	72,208	000002394193	SH	DEFINED	01
*	DENBURY RES INC	247916208	913	000000028263	SH	DEFINED	01
*	DELUXE CORP	248019101	453	000000017164	SH	DEFINED	01
*	DENDREON CORP	24823Q107	68	000000014046	SH	DEFINED	01
	DENNYS CORP	24869P104	289	000000061034	SH	DEFINED	01
*	DENTSPLY INTL INC NEW	249030107	1,260	000000021655	SH	DEFINED	01
	DESERT SUN MNG CORP	25043V107	139	000000025000	SH	DEFINED	01
*	DEVELOPERS DIVERSIFIED RLTY	251591103	1,389	000000025666	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* DEVON ENERGY CORP NEW	25179M103	28,239	000000451396	SH	DEFINED	01
* DEVRY INC DEL	251893103	810	000000036085	SH	DEFINED	01
* DIAGEO P L C	25243Q205	656	000000010300	SH	DEFINED	01
* DIAMONDS TR	252787106	58,384	000000524000	SH	DEFINED	01
* DIEBOLD INC	253651103	1,324	000000032203	SH	DEFINED	01

1Page
0

9

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* DILLARDS INC	254067101	1,795	000000068436	SH		DEFINED	01
	* DISCOVERY HOLDING CO	25468Y107	326	000000021831	SH		DEFINED	01
	* DISNEY WALT CO	254687106	56,227	000002017490	SH		DEFINED	01
	* DOBSON COMMUNICATIONS CORP	256069105	802	000000100000	SH		DEFINED	01
	* DOLLAR GEN CORP	256669102	6,098	000000343375	SH		DEFINED	01
	* DOLLAR TREE STORES INC	256747106	824	000000029445	SH		DEFINED	01
	* DOMINION RES INC VA NE W	25746U109	25,045	000000359326	SH		DEFINED	01
	* DONALDSON INC	257651109	1,184	000000035270	SH		DEFINED	01
	* DONNELLEY R R & SONS C O	257867101	8,455	000000257164	SH		DEFINED	01
	* DOVER CORP	260003108	9,908	000000204163	SH		DEFINED	01
	* DOW CHEM CO	260543103	41,564	000001011296	SH		DEFINED	01
	* DOW JONES & CO INC	260561105	2,519	000000063774	SH		DEFINED	01
	* DU PONT E I DE NEMOURS & CO DUKE ENERGY CORP	263534109 264399106	39,811 27,391	000000936527 000000926319	SH SH		DEFINED DEFINED	01 01
	* DUN & BRADSTREET CORP DEL NE	26483E100	1,158	000000015378	SH		DEFINED	01
	* DURA AUTOMOTIVE SYSTEM S CORP	265903104	68	000000028500	SH		DEFINED	01
	* DUQUESNE LT HLDGS INC	266233105	633	000000038008	SH		DEFINED	01
	DURATEK INC	26658Q102	391	000000017972	SH		DEFINED	01
	* DYCOM INDS INC	267475101	359	000000016909	SH		DEFINED	01
	* DYNEGY INC NEW	26816Q101	1,543	000000318304	SH		DEFINED	01
	* E M C CORP MASS	268648102	32,895	000002436724	SH		DEFINED	01
	* ENSCO INTL INC	26874Q100	1,886	000000035633	SH		DEFINED	01
	ENI S P A	26874R108	305	000000005300	SH		DEFINED	01
	* EOG RES INC	26875P101	18,037	000000243645	SH		DEFINED	01
	* E TRADE FINANCIAL CORP	269246104	11,092	000000414680	SH		DEFINED	01
	* EAGLE MATERIALS INC	26969P108	490	000000007782	SH		DEFINED	01
	* EARTHLINK INC	270321102	110	000000011636	SH		DEFINED	01
	* EASTMAN CHEM CO	277432100	4,539	000000088532	SH		DEFINED	01
	* EASTMAN KODAK CO	277461109	8,280	000000286322	SH		DEFINED	01
	EATON CORP	278058102	12,956	000000176790	SH		DEFINED	01
	* EATON VANCE CORP	278265103	1,117	000000041115	SH		DEFINED	01
	EBAY INC	278642103	50,532	000001286146	SH		DEFINED	01
	ECHOSTAR COMMUNICATIONS NEW	278762AG4	5,917	000006000000	PRN		DEFINED	01
	* ECHOSTAR COMMUNICATION S NEW	278762109	335	000000011197	SH		DEFINED	01
	* ECLIPSYS CORP	278856109	282	000000012051	SH		DEFINED	01
	* ECOLAB INC	278865100	7,042	000000182596	SH		DEFINED	01
	EDGE PETE CORP DEL	279862106	419	000000016734	SH		DEFINED	01
	* EDISON INTL	281020107	14,081	000000336629	SH		DEFINED	01
	* EDUCATION MGMT CORP	28139T101	3,560	000000085543	SH		DEFINED	01
	* EDWARDS LIFESCIENCES C ORP	28176E108	679	000000015678	SH		DEFINED	01
	* EDWARDS AG INC	281760108	1,096	000000022683	SH		DEFINED	01
	EL PASO CORP	28336L109	8,233	000000674307	SH		DEFINED	01
	* ELECTRONIC ARTS INC	285512109	17,919	000000330684	SH		DEFINED	01
	* ELECTRONIC DATA SYS NE W	285661104	13,883	000000513837	SH		DEFINED	01
	* EMERSON ELEC CO	291011104	34,845	000000415371	SH		DEFINED	01
	* EMMIS COMMUNICATIONS C ORP	291525103	300	000000018839	SH		DEFINED	01

1Page
0

10

FORM 13F
INFORMATION TABLE

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

		QUARTER ENDING 03/31/2006							
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN	
0	EMULEX CORP	292475209	428	000000024924	SH		DEFINED	01	
	* ENBRIDGE INC	29250N105	422	000000014200	SH		DEFINED	01	
	* ENCYSIVE PHARMACEUTICA LS INC	29256X107	184	000000036985	SH		DEFINED	01	
	* ENERGY EAST CORP	29266M109	979	000000040091	SH		DEFINED	01	
	* ENERGIZER HLDGS INC	29266R108	847	000000015911	SH		DEFINED	01	
	ENGELHARD CORP	292845104	9,866	000000248395	SH		DEFINED	01	
	* ENTEGRIS INC	29362U104	163	000000015478	SH		DEFINED	01	
	* ENTERCOM COMMUNICATION S CORP	293639100	377	000000013553	SH		DEFINED	01	
	ENTERGY CORP NEW	29364G103	14,777	000000213577	SH		DEFINED	01	
	* ENTRAVISION COMMUNICAT IONS C	29382R107	176	000000020116	SH		DEFINED	01	
	* EQUIFAX INC	294429105	5,084	000000136971	SH		DEFINED	01	
	* EQUITABLE RES INC	294549100	1,536	000000041936	SH		DEFINED	01	
	* EQUITY OFFICE PROPERTI ES TRU	294741103	13,695	000000406047	SH		DEFINED	01	
	* EQUITY RESIDENTIAL	29476L107	13,557	000000290001	SH		DEFINED	01	
	ERICSSON L M TEL CO	294821608	389	000000009962	SH		DEFINED	01	
	* EXELON CORP	30161N101	35,673	000000670672	SH		DEFINED	01	
	* EXPEDIA INC DEL	30212P105	499	000000025190	SH		DEFINED	01	
	* EXPEDITORS INTL WASH I NC	302130109	2,312	000000026914	SH		DEFINED	01	
	* EXPRESS SCRIPTS INC	302182100	13,313	000000151344	SH		DEFINED	01	
	* EXXON MOBIL CORP	30231G102	374,188	000006122198	SH		DEFINED	01	
FEI CO		30241LAD1	8,302	000009000000	PRN		DEFINED	01	
	* FMC TECHNOLOGIES INC	30249U101	1,258	000000024572	SH		DEFINED	01	
	* F M C CORP	302491303	870	000000014014	SH		DEFINED	01	
	FPL GROUP INC	302571104	16,696	000000414721	SH		DEFINED	01	
	* FAIR ISAAC CORP	303250104	1,418	000000036556	SH		DEFINED	01	
	FAIRCHILD SEMICONDUCTOR INTL	303726103	664	000000034704	SH		DEFINED	01	
	* FAIRMONT HOTELS RESORT S INC	305204109	14,429	000000322800	SH		DEFINED	01	
	* FAMILY DLR STORES INC	307000109	4,276	000000161694	SH		DEFINED	01	
	FASTENAL CO	311900104	1,519	000000032066	SH		DEFINED	01	
	* FEDERAL HOME LN MTG CO RP	313400301	44,930	000000719470	SH		DEFINED	01	
	* FEDERAL NATL MTG ASSN	313586109	49,966	000000964608	SH		DEFINED	01	
	* FEDERAL SIGNAL CORP	313855108	476	000000025357	SH		DEFINED	01	
	* FEDERATED DEPT STORES INC DE	31410H101	20,065	000000272702	SH		DEFINED	01	
	* FEDERATED INVS INC PA	314211103	3,619	000000092011	SH		DEFINED	01	
	* FEDEX CORP	31428X106	35,396	000000317568	SH		DEFINED	01	
	* FERRO CORP	315405100	388	000000019452	SH		DEFINED	01	
	* F5 NETWORKS INC	315616102	780	000000010845	SH		DEFINED	01	
	* FIDELITY NATL INFORMAT ION SV	31620M106	913	000000022731	SH		DEFINED	01	
	* FIDELITY NATL FINL INC	316326107	4,018	000000112496	SH		DEFINED	01	
	FIFTH THIRD BANCORP	316773100	21,876	000000555385	SH		DEFINED	01	
	* FIRST AMERN CORP CALIF	318522307	1,756	000000045217	SH		DEFINED	01	
	* FIRST DATA CORP	319963104	37,028	000000795804	SH		DEFINED	01	
	* FIRST HORIZON NATL COR P	320517105	5,421	000000131426	SH		DEFINED	01	
	* FIRST MARBLEHEAD CORP	320771108	373	000000008800	SH		DEFINED	01	
	FIRST MIDWEST BANCORP DEL	320867104	253	000000006935	SH		DEFINED	01	
	FIRST NIAGARA FINL GP INC	33582V108	525	000000036425	SH		DEFINED	01	

1Page
0

		FORM 13F INFORMATION TABLE QUARTER ENDING 03/31/2006							
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN	
0	* FISERV INC	337738108	8,705	000000205552	SH		DEFINED	01	
	FIRSTMERIT CORP	337915102	563	000000023078	SH		DEFINED	01	
	* FIRSTENERGY CORP	337932107	16,475	000000329583	SH		DEFINED	01	

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* FISHER SCIENTIFIC INTL INC	338032204	8,593	000000125675	SH	DEFINED	01
FLORIDA ROCK INDS IN C	341140101	704	000000012561	SH	DEFINED	01
* FLUOR CORP NEW	343412102	7,834	000000090374	SH	DEFINED	01
* FLOWSERVE CORP	34354P105	1,188	000000020324	SH	DEFINED	01
* FOOT LOCKER INC	344849104	912	000000038041	SH	DEFINED	01
FORD MTR CO DEL	345370860	15,261	000001870256	SH	DEFINED	01
* FOREST LABS INC	345838106	17,533	000000396154	SH	DEFINED	01
* FOREST OIL CORP	346091705	589	000000015894	SH	DEFINED	01
* FORTUNE BRANDS INC	349631101	12,153	000000150024	SH	DEFINED	01
FRANKLIN RES INC	354613101	15,171	000000160664	SH	DEFINED	01
* FREEPORT-MCMORAN COPPE R & GO	35671D857	12,002	000000196287	SH	DEFINED	01
* FURNITURE BRANDS INTL INC	360921100	445	000000017857	SH	DEFINED	01
GATX CORP	361448103	787	000000019084	SH	DEFINED	01
GALLAGHER ARTHUR J & CO	363576109	933	000000033269	SH	DEFINED	01
* GAMESTOP CORP NEW	36467W109	923	000000019646	SH	DEFINED	01
* GANNETT INC	364730101	15,946	000000266044	SH	DEFINED	01
* GAP INC DEL	364760108	10,527	000000574002	SH	DEFINED	01
* GARTNER INC	366651107	452	000000032470	SH	DEFINED	01
* GATEWAY INC	367626108	686	000000307883	SH	DEFINED	01
* GEN-PROBE INC NEW	36866T103	808	000000014722	SH	DEFINED	01
* GENENTECH INC	368710406	1,375	000000016400	SH	DEFINED	01
* GENERAL COMMUNICATION INC	369385109	778	000000064400	SH	DEFINED	01
* GENERAL DYNAMICS CORP	369550108	27,963	000000435162	SH	DEFINED	01
* GENERAL ELECTRIC CO	369604103	360,273	000010397508	SH	DEFINED	01
* GENERAL MLS INC	370334104	17,987	000000355423	SH	DEFINED	01
* GENERAL MTRS CORP	370442105	12,116	000000575333	SH	DEFINED	01
* GENERAL MTRS CORP	370442105	231	000000011000	SH	DEFINED	04
* GENESIS MICROCHIP INC DEL	37184C103	445	000000024060	SH	DEFINED	01
* GENTEX CORP	371901109	708	000000040799	SH	DEFINED	01
* GENUINE PARTS CO	372460105	7,789	000000177840	SH	DEFINED	01
* GENWORTH FINL INC	37247D106	13,493	000000399585	SH	DEFINED	01
* GENZYME CORP	372917104	19,735	000000293996	SH	DEFINED	01
GETTY IMAGES INC	374276103	2,293	000000031400	SH	DEFINED	01
* GILEAD SCIENCES INC	375558103	31,313	000000507766	SH	DEFINED	01
* GLATFELTER	377316104	443	000000024354	SH	DEFINED	01
* GLAXOSMITHKLINE PLC	37733W105	321	000000006100	SH	DEFINED	01
* GOLD BANC CORP INC	379907108	1,472	000000080059	SH	DEFINED	01
* GOLDEN WEST FINL CORP DEL	381317106	17,804	000000265694	SH	DEFINED	01
* GOLDMAN SACHS GROUP IN C	38141G104	68,524	000000436990	SH	DEFINED	01
* GOODRICH CORP	382388106	5,740	000000131330	SH	DEFINED	01
* GOODYEAR TIRE & RUBR C O	382550101	2,692	000000188533	SH	DEFINED	01
* GOODYEAR TIRE & RUBR C O	382550101	878	000000060700	SH	DEFINED	01
* GOOGLE INC	38259P508	3,508	000000009031	SH	DEFINED	01

1Page 12
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
0	* GRACO INC		384109104	1,134	000000025161	SH	DEFINED	01
	* GRAINGER W W INC		384802104	6,027	000000079556	SH	DEFINED	01
	* GRANITE CONSTR INC		387328107	702	000000014356	SH	DEFINED	01
	* GRANT PRIDECO INC		38821G101	1,536	000000035767	SH	DEFINED	01
	* GREAT PLAINS ENERGY IN C		391164100	918	000000032572	SH	DEFINED	01
	* GREATER BAY BANCORP		391648102	457	000000016675	SH	DEFINED	01
	GREY GLOBAL GROUP IN C		39787MAB4	12,412	000010000000	PRN	DEFINED	01
	* GTECH HLDGS CORP		400518106	1,863	000000054839	SH	DEFINED	01
	* GUESS INC		401617105	240	000000006425	SH	DEFINED	01
	* GUIDANT CORP		401698105	27,963	000000358281	SH	DEFINED	01
	* HCA INC		404119109	19,043	000000415527	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* HCC INS HLDGS INC	404132102	892	000000025941	SH	DEFINED	01
* HNI CORP	404251100	780	000000013182	SH	DEFINED	01
HSBC HLDGS PLC	404280406	604	000000007200	SH	DEFINED	01
* HALLIBURTON CO	406216101	38,902	000000523589	SH	DEFINED	01
* HANOVER COMPRESSOR CO	410768105	637	000000034527	SH	DEFINED	01
* HANOVER INS GROUP INC	410867105	733	000000013930	SH	DEFINED	01
* HARLEY DAVIDSON INC	412822108	15,078	000000284975	SH	DEFINED	01
* HARMAN INTL INDS INC	413086109	7,152	000000065379	SH	DEFINED	01
* HARRAHS ENTMT INC	413619107	14,604	000000185976	SH	DEFINED	01
* HARRIS CORP DEL	413875105	1,525	000000032239	SH	DEFINED	01
* HARSCO CORP	415864107	912	000000010986	SH	DEFINED	01
* HARTE-HANKS INC	416196103	802	000000029825	SH	DEFINED	01
* HARTFORD FINL SVCS GRO UP INC	416515104	24,963	000000308805	SH	DEFINED	01
* HASBRO INC	418056107	3,924	000000186105	SH	DEFINED	01
* HAWAIIAN ELEC INDUSTRI ES	419870100	977	000000035937	SH	DEFINED	01
HEALTH MGMT ASSOC IN C NEW	421933102	5,294	000000243319	SH	DEFINED	01
* HEALTH NET INC	42222G108	1,396	000000027817	SH	DEFINED	01
HEARTLAND EXPRESS IN C	422347104	210	000000009664	SH	DEFINED	01
HEICO CORP NEW	422806208	6,983	000000257600	SH	DEFINED	01
* HEINZ H J CO	423074103	12,819	000000340761	SH	DEFINED	01
* HELMERICH & PAYNE INC	423452101	1,207	000000016854	SH	DEFINED	01
* HENRY JACK & ASSOC INC	426281101	518	000000023178	SH	DEFINED	01
* HERCULES INC	427056106	1,701	000000122182	SH	DEFINED	01
* HERSHEY CO	427866108	10,096	000000191767	SH	DEFINED	01
* HEWLETT PACKARD CO	428236103	92,421	000002837624	SH	DEFINED	01
* HIGHWOODS PPTYS INC	431284108	546	000000016268	SH	DEFINED	01
* HILLENBRAND INDS INC	431573104	957	000000017403	SH	DEFINED	01
* HILTON HOTELS CORP	432848109	9,260	000000363170	SH	DEFINED	01
* HOLLY CORP	435758305	437	000000005830	SH	DEFINED	01
* HOME DEPOT INC	437076102	89,769	000002118201	SH	DEFINED	01
* HONEYWELL INTL INC	438516106	36,125	000000853223	SH	DEFINED	01
* HORACE MANN EDUCATORS CORP N	440327104	443	000000023465	SH	DEFINED	01
* HORMEL FOODS CORP	440452100	1,241	000000036939	SH	DEFINED	01
* HORNBECK OFFSHORE SVCS INC N	440543106	1,082	000000030000	SH	DEFINED	01
* HOSPITALITY PPTYS TR	44106M102	1,109	000000025437	SH	DEFINED	01

1Page
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* HOSPIRA INC	441060100	6,467	000000164447	SH	DEFINED	01
	* HOUSTON EXPL CO	442120101	769	000000014384	SH	DEFINED	01
	* HOVNANIAN ENTERPRISES INC	442487203	517	000000011754	SH	DEFINED	01
	* HUBBELL INC	443510102	15,088	000000319000	SH	DEFINED	01
	* HUGHES SUPPLY INC	444482103	29,985	000000645402	SH	DEFINED	01
	* HUMANA INC	444859102	8,919	000000170028	SH	DEFINED	01
	* HUMAN GENOME SCIENCES INC	444903108	251	000000023433	SH	DEFINED	01
	* HUNT J B TRANS SVCS IN C	445658107	1,582	000000072922	SH	DEFINED	01
	* HUNTINGTON BANCSHARES INC	446150104	6,182	000000254724	SH	DEFINED	01
	* HUNTSMAN CORP	447011107	1,133	000000058710	SH	DEFINED	01
	HUNTSMAN CORP	447011206	203	000000004725	SH	DEFINED	01
	* IAC INTERACTIVECORP	44919P300	656	000000022032	SH	DEFINED	01
	ICOS CORP	449295AB0	8,782	000011100000	PRN	DEFINED	01
	ICOS CORP	449295104	268	000000012126	SH	DEFINED	01
	IMS HEALTH INC	449934108	5,166	000000200256	SH	DEFINED	01
	* ITT EDUCATIONAL SERVIC ES INC	45068B109	666	000000010346	SH	DEFINED	01
	* ITT INDS INC IND	450911102	11,004	000000189866	SH	DEFINED	01
	* IDACORP INC	451107106	625	000000019352	SH	DEFINED	01
	* ILLINOIS TOOL WKS INC	452308109	20,122	000000210860	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* IMATION CORP	45245A107	543	000000012613	SH	DEFINED	01
IMCLONE SYS INC	45245WAF6	10,365	000012000000	PRN	DEFINED	01
* IMCLONE SYS INC	45245W109	205	000000005949	SH	DEFINED	01
* INDEPENDENCE CMNTY BK CORP	453414104	6,735	000000161797	SH	DEFINED	01
* INDYMAC BANCORP INC	456607100	691	000000016952	SH	DEFINED	01
INGRAM MICRO INC	457153104	933	000000046935	SH	DEFINED	01
* INTEGRATED DEVICE TECH NOLOGY	458118106	827	000000056303	SH	DEFINED	01
INTEL CORP	458140100	116,448	000005911092	SH	DEFINED	01
* INTERACTIVE DATA CORP	45840J107	210	000000009100	SH	DEFINED	01
* INTERDIGITAL COMMUNICA TIONS	45866A105	237	000000009502	SH	DEFINED	01
* INTERNATIONAL BUSINESS MACHS	459200101	130,216	000001565107	SH	DEFINED	01
* INTERNATIONAL FLAVORS& FRAGRA	459506101	2,908	000000084002	SH	DEFINED	01
* INTERNATIONAL GAME TEC HNOLOG	459902102	12,025	000000339315	SH	DEFINED	01
* INTL PAPER CO	460146103	17,494	000000505042	SH	DEFINED	01
* INTERNATIONAL RECTIFIE R CORP	460254105	1,059	000000025347	SH	DEFINED	01
* INTERNATIONAL SPEEDWAY CORP	460335201	601	000000011772	SH	DEFINED	01
* INTERNET HOLDRS TR	46059W102	37,096	000000633800	SH	DEFINED	01
* INTERSIL CORP	46069S109	1,468	000000050934	SH	DEFINED	01
* INTERPUBLIC GROUP COS INC	460690100	4,179	000000439517	SH	DEFINED	01
* INTRADO INC	46117A100	6,752	000000260024	SH	DEFINED	01
* INTUITIVE SURGICAL INC	46120E602	1,160	000000009778	SH	DEFINED	01
* INTUIT	461202103	12,193	000000230853	SH	DEFINED	01
* INVACARE CORP	461203101	250	000000008145	SH	DEFINED	01
INVITROGEN CORP	46185RAD2	6,798	000007000000	SH	DEFINED	01
INVITROGEN CORP	46185R100	2,656	000000037885	SH	DEFINED	01
* INVESTORS FINL SERVICE S CORP	461915100	787	000000016767	SH	DEFINED	01
* IRON MTN INC	462846106	636	000000015900	SH	DEFINED	01

1Page 14
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* ISHARES INC		464286509	2,396	000000100000	SH	DEFINED	01
	* IVILLAGE INC		46588H105	2,807	000000334608	SH	DEFINED	01
	* JDS UNIPHASE CORP		46612J101	7,066	000001711096	SH	DEFINED	01
	J JILL GROUP INC		466189107	2,271	000000095029	SH	DEFINED	01
	* JLG INDS INC		466210101	250	000000008174	SH	DEFINED	01
	* JP MORGAN CHASE & CO		46625H100	143,263	000003449637	SH	DEFINED	01
	* J2 GLOBAL COMMUNICATIO NS INC		46626E205	4,712	000000100033	SH	DEFINED	01
	* JABIL CIRCUIT INC		466313103	7,387	000000173543	SH	DEFINED	01
	* JACKSON HEWITT TAX SVC S INC		468202106	1,092	000000035051	SH	DEFINED	01
	* JACOBS ENGR GROUP INC DEL		469814107	1,213	000000013864	SH	DEFINED	01
	* JANUS CAP GROUP INC		47102X105	4,992	000000218199	SH	DEFINED	01
	* JARDEN CORP		471109108	222	000000007003	SH	DEFINED	01
	* JEFFERIES GROUP INC NE W		472319102	1,068	000000018286	SH	DEFINED	01
	* JEFFERSON PILOT CORP		475070108	7,753	000000138496	SH	DEFINED	01
	JETBLUE AWYS CORP		477143101	515	000000049278	SH	DEFINED	01
	* JOHNSON & JOHNSON		478160104	178,039	000002999825	SH	DEFINED	01
	* JOHNSON CTLS INC		478366107	15,915	000000207850	SH	DEFINED	01
	* JONES APPAREL GROUP IN C		480074103	4,989	000000140956	SH	DEFINED	01
	JORGENSEN EARLE M CO		480829100	1,125	000000075431	SH	DEFINED	01
	* JOY GLOBAL INC		481165108	1,743	000000029299	SH	DEFINED	01
	JUNIPER NETWORKS INC		48203RAC8	13,468	000012500000	SH	DEFINED	01
	JUNIPER NETWORKS INC		48203R104	1,560	000000081411	SH	DEFINED	01
	* KLA-TENCOR CORP		482480100	11,817	000000240250	SH	DEFINED	01
	* KB HOME		48666K109	5,588	000000085215	SH	DEFINED	01
	KEANE INC		486665AB8	5,451	000005500000	PRN	DEFINED	01
	* KELLOGG CO		487836108	11,618	000000262978	SH	DEFINED	01
	* KELLY SVCS INC		488152208	306	000000011522	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* KEMET CORP	488360108	445	000000048135	SH	DEFINED	01
* KENAMETAL INC	489170100	918	000000014872	SH	DEFINED	01
* KERR MCGEE CORP	492386107	12,191	000000122512	SH	DEFINED	01
* KEYCORP NEW	493267108	15,080	000000408017	SH	DEFINED	01
* KEYSpan CORP	49337W100	12,770	000000312467	SH	DEFINED	01
* KIMBERLY CLARK CORP	494368103	29,318	000000503934	SH	DEFINED	01
KINDER MORGAN INC KA NS	49455P101	10,301	000000111602	SH	DEFINED	01
* KING PHARMACEUTICALS I NC	495582108	4,227	000000244251	SH	DEFINED	01
* KIRBY CORP	497266106	283	000000004231	SH	DEFINED	01
* KNIGHT RIDDER INC	499040103	5,881	000000092869	SH	DEFINED	01
* KOHLS CORP	500255104	19,942	000000373811	SH	DEFINED	01
* KORN FERRY INTL	500643200	361	000000018112	SH	DEFINED	01
* KRAFT FOODS INC	50075N104	244	000000008100	SH	DEFINED	01
* KROGER CO	501044101	14,437	000000722230	SH	DEFINED	01
* LSI LOGIC CORP	502161102	4,544	000000393807	SH	DEFINED	01
* LSI LOGIC CORP	502161102	173	000000015000	SH	DEFINED	06
* L-3 COMMUNICATIONS HLD GS INC	502424104	11,028	000000128687	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	50540RAC6	22,137	000027500000	SH	DEFINED	01
* LABORATORY CORP AMER H LDGS	50540R409	7,539	000000128250	SH	DEFINED	01

1Page 15
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTSTMT DSCRETN	OT MAN
0 LAFARGE NORTH AMERIC A INC		505862102	8,799	000000105000	SH	DEFINED	01
* LAIDLAW INTL INC		50730R102	223	000000008200	SH	DEFINED	01
* LAM RESEARCH CORP		512807108	1,856	000000043039	SH	DEFINED	01
* LAMAR ADVERTISING CO		512815101	668	000000012751	SH	DEFINED	01
* LANCASTER COLONY CORP		513847103	395	000000009449	SH	DEFINED	01
* LANDSTAR SYS INC		515098101	402	000000009090	SH	DEFINED	01
* LATTICE SEMICONDUCTOR CORP		518415104	346	000000052697	SH	DEFINED	01
* LAUDER ESTEE COS INC		518439104	4,793	000000128433	SH	DEFINED	01
* LAUREATE EDUCATION INC		518613104	831	000000015590	SH	DEFINED	01
* LEAR CORP		521865105	832	000000045530	SH	DEFINED	01
* LEE ENTERPRISES INC		523768109	489	000000014684	SH	DEFINED	01
LEGETT & PLATT INC		524660107	4,573	000000186124	SH	DEFINED	01
* LEGG MASON INC		524901105	3,447	000000027637	SH	DEFINED	01
* LEHMAN BROS HLDGS INC		524908100	38,628	000000269113	SH	DEFINED	01
* LENNAR CORP		526057104	8,369	000000138231	SH	DEFINED	01
* LEUCADIA NATL CORP		527288104	1,639	000000028036	SH	DEFINED	01
* LEXMARK INTL NEW		529771107	5,507	000000121713	SH	DEFINED	01
* LIBERTY GLOBAL INC		530555101	3,102	000000155218	SH	DEFINED	01
LIBERTY MEDIA CORP N EW		530718AF2	13,109	000012500000	PRN	DEFINED	01
LIBERTY MEDIA CORP N EW		530718105	4,821	000000590900	SH	DEFINED	01
* LIBERTY PPTY TR		531172104	976	000000020991	SH	DEFINED	01
* LIFEPOINT HOSPITALS IN C		53219L109	1,025	000000033636	SH	DEFINED	01
LILLY ELI & CO		532457108	65,852	000001174896	SH	DEFINED	01
* LIMITED BRANDS INC		532716107	8,496	000000348358	SH	DEFINED	01
* LINCARE HLDGS INC		532791100	1,415	000000036257	SH	DEFINED	01
* LINCOLN NATL CORP IND		534187109	9,605	000000178515	SH	DEFINED	01
* LINEAR TECHNOLOGY CORP		535678106	13,152	000000370689	SH	DEFINED	01
* LIONS GATE ENTMTNT CORP		535919203	1,029	000000100000	SH	DEFINED	01
* LIZ CLAIBORNE INC		539320101	4,463	000000109557	SH	DEFINED	01
* LOCKHEED MARTIN CORP		539830109	27,228	000000361935	SH	DEFINED	01
* LOEWS CORP		540424108	21,985	000000214617	SH	DEFINED	01
* LONGVIEW FIBRE CO		543213102	449	000000017586	SH	DEFINED	01
* LOUISIANA PAC CORP		546347105	3,569	000000129523	SH	DEFINED	01
LOWES COS INC		548661107	52,409	000000809159	SH	DEFINED	01
* LUBRIZOL CORP		549271104	767	000000017528	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* LUCENT TECHNOLOGIES IN C	549463107	14,022	000004537968	SH	DEFINED	01
LYON WILLIAM HOMES	552074106	474	000000005005	SH	DEFINED	01
* LYONDELL CHEMICAL CO	552078107	4,210	000000208320	SH	DEFINED	01
M & T BK CORP	55261F104	9,650	000000084848	SH	DEFINED	01
* MBIA INC	55262C100	8,546	000000140596	SH	DEFINED	01
* M D C HLDGS INC	552676108	695	000000010742	SH	DEFINED	01
* MDU RES GROUP INC	552690109	1,414	000000042387	SH	DEFINED	01
* MEMC ELECTR MATLS INC	552715104	1,429	000000038207	SH	DEFINED	01
* MGIC INVT CORP WIS	552848103	6,425	000000096313	SH	DEFINED	01
* MGM MIRAGE	552953101	266	000000006200	SH	DEFINED	01
* MPS GROUP INC	553409103	679	000000043916	SH	DEFINED	01

1Page 16
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* MSC INDL DIRECT INC	553530106	1,070	000000020130	SH	DEFINED	01
	* MTR GAMING GROUP INC	553769100	305	000000030032	SH	DEFINED	01
	* MACERICH CO	554382101	1,213	000000016349	SH	DEFINED	01
	* MACK CALI RLTY CORP	554489104	764	000000016022	SH	DEFINED	01
	* MACROVISION CORP	555904101	413	000000018771	SH	DEFINED	01
	* MAGELLAN HEALTH SVCS I NC	559079207	4,055	000000100202	SH	DEFINED	01
	MAGMA DESIGN AUTOMATIO N	559181AB8	6,309	000007500000	SH	DEFINED	01
	MAIN STR BKS INC NEW	56034R102	9,686	000000375022	SH	DEFINED	01
	* MANOR CARE INC NEW	564055101	3,740	000000083568	SH	DEFINED	01
	* MANPOWER INC	56418H100	1,194	000000021326	SH	DEFINED	01
	* MANULIFE FINL CORP	56501R106	280	000000004400	SH	DEFINED	01
	* MAPINFO CORP	565105103	278	000000020036	SH	DEFINED	01
	* MARATHON OIL CORP	565849106	28,571	000000371008	SH	DEFINED	01
	* MARINER ENERGY INC	56845T305	772	000000038000	SH	DEFINED	01
	MARKEL CORP	570535104	237	000000000700	SH	DEFINED	01
	MARSH & MCLENNAN COS INC	571748102	16,497	000000562872	SH	DEFINED	01
	* MARSHALL & ILSLEY CORP	571834100	9,917	000000226793	SH	DEFINED	01
	* MARRIOTT INTL INC NEW	571903202	11,448	000000165159	SH	DEFINED	01
	* MARTEK BIOSCIENCES COR P	572901106	401	000000012195	SH	DEFINED	01
	* MARTIN MARIETTA MATLS INC	573284106	1,394	000000013188	SH	DEFINED	01
	MASCO CORP	574599BB1	13,800	000030000000	SH	DEFINED	01
	* MASCO CORP	574599106	13,542	000000419677	SH	DEFINED	01
	* MATRIXONE INC	57685P304	2,142	000000300073	SH	DEFINED	01
	MATTEL INC	577081102	7,096	000000396469	SH	DEFINED	01
	* MAXIM INTEGRATED PRODS INC	57772K101	13,017	000000347793	SH	DEFINED	01
	* MAXTOR CORP	577729205	2,116	000000220680	SH	DEFINED	01
	* MAYTAG CORP	578592107	1,915	000000089573	SH	DEFINED	01
	* MAYTAG CORP	578592107	319	000000015000	SH	DEFINED	01
	* MCAFEE INC	579064106	3,181	000000130171	SH	DEFINED	01
	MCCLATCHY CO	579489105	1,454	000000029600	SH	DEFINED	01
	* MCDATA CORP	580031102	4,113	000000958877	SH	DEFINED	01
	* MCDONALDS CORP	580135101	43,953	000001272175	SH	DEFINED	01
	* MCGRAW HILL COS INC	580645109	21,711	000000379841	SH	DEFINED	01
	* MCKESSON CORP	58155Q103	16,845	000000322031	SH	DEFINED	01
	* MEADWESTVACO CORP	583334107	5,111	000000185404	SH	DEFINED	01
	* MEDAREX INC	583916101	246	000000019185	SH	DEFINED	01
	* MEDCO HEALTH SOLUTIONS INC	58405U102	17,947	000000311636	SH	DEFINED	01
	MEDIA GEN INC	584404107	445	000000009540	SH	DEFINED	01
	* MEDIMMUNE INC	584699102	9,753	000000263459	SH	DEFINED	01
	MEDTRONIC INC	585055AD8	4,962	000005000000	PRN	DEFINED	01
	* MEDTRONIC INC	585055106	64,961	000001259431	SH	DEFINED	01
	* MELLON FINL CORP	58551A108	15,821	000000448956	SH	DEFINED	01
	* MENTOR GRAPHICS CORP	587200106	362	000000032514	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

	* MERCANTILE BANKSHARES CORP	587405101	1,212	000000031740	SH	DEFINED	01
	* MERCK & CO INC	589331107	79,897	000002243682	SH	DEFINED	01
	* MERCURY GENL CORP NEW	589400100	829	000000015083	SH	DEFINED	01
1Page	17						
0							

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	MERCURY INTERACTIVE CORP		589405AD1	5,137	000005000000	SH		DEFINED	01
	* MEREDITH CORP		589433101	2,795	000000050013	SH		DEFINED	01
	* MERISTAR HOSPITALITY C ORP		58984Y103	1,962	000000189031	SH		DEFINED	01
	* MERGE TECHNOLOGIES INC		589981109	2,224	000000142496	SH		DEFINED	01
	* MERITAGE HOMES CORP		59001A102	242	000000004400	SH		DEFINED	01
	MERRILL LYNCH & CO INC		590188W46	14,250	000012500000	SH		DEFINED	01
	* MERRILL LYNCH & CO INC		590188108	71,393	000000912380	SH		DEFINED	01
	* METHANEX CORP		59151K108	1,231	000000060000	SH		DEFINED	01
	* METLIFE INC		59156R108	38,492	000000789759	SH		DEFINED	01
	* MICHAELS STORES INC		594087108	3,225	000000085553	SH		DEFINED	01
	* MICREL INC		594793101	390	000000026558	SH		DEFINED	01
	* MICROSOFT CORP		594918104	240,497	000008832083	SH		DEFINED	01
	MICROCHIP TECHNOLOGY INC		595017104	2,011	000000056078	SH		DEFINED	01
	* MICRON TECHNOLOGY INC		595112103	9,765	000000658909	SH		DEFINED	01
	* MIDCAP SPDR TR		595635103	11,110	000000076862	SH		DEFINED	01
	* MILLENNIUM PHARMACEUTI CALS I		599902103	1,077	000000106182	SH		DEFINED	01
	* MILLER HERMAN INC		600544100	618	000000019161	SH		DEFINED	01
	MILLIPORE CORP		601073109	3,923	000000053935	SH		DEFINED	01
	* MILLS CORP		601148109	992	000000035300	SH		DEFINED	01
	* MINE SAFETY APPLIANCES CO		602720104	493	000000011870	SH		DEFINED	01
	* MINERALS TECHNOLOGIES INC		603158106	422	000000007253	SH		DEFINED	01
	* MIRANT CORP NEW		60467R100	15,504	000000620196	SH		DEFINED	01
	* MOBILE TELESYSTEMS OJS C		607409109	380	000000011500	SH		DEFINED	01
	* MODINE MFG CO		607828100	383	000000013090	SH		DEFINED	01
	* MOHAWK INDS INC		608190104	1,575	000000018461	SH		DEFINED	01
	* MOLEX INC		608554101	4,770	000000145306	SH		DEFINED	01
	* MOLSON COORS BREWING C O		60871R209	4,292	000000062497	SH		DEFINED	01
	* MONACO COACH CORP		60886R103	217	000000016138	SH		DEFINED	01
	* MONEYGRAM INTL INC		60935Y109	1,008	000000032560	SH		DEFINED	01
	MONSANTO CO NEW		61166W101	24,233	000000286995	SH		DEFINED	01
	* MONSTER WORLDWIDE INC		611742107	6,926	000000139873	SH		DEFINED	01
	* MOODYS CORP		615369105	17,121	000000241657	SH		DEFINED	01
	MORGAN STANLEY		617446448	71,505	000001123950	SH		DEFINED	01
	* MOTOROLA INC		620076109	57,543	000002506253	SH		DEFINED	01
	MURPHY OIL CORP		626717102	9,042	000000179389	SH		DEFINED	01
	* MYLAN LABS INC		628530107	5,350	000000227306	SH		DEFINED	01
	* MYRIAD GENETICS INC		62855J104	217	000000008359	SH		DEFINED	01
	NCI BUILDING SYS INC		628852AG0	15,937	000010000000	PRN		DEFINED	01
	* NCR CORP NEW		62886E108	7,619	000000181422	SH		DEFINED	01
	* NII HLDGS INC		62913F201	543	000000009385	SH		DEFINED	01
	NPS PHARMACEUTICALS INC		62936PAB9	6,230	000007100000	PRN		DEFINED	01
	* NPS PHARMACEUTICALS IN C		62936P103	571	000000066019	SH		DEFINED	01
	* NRG ENERGY INC		629377508	655	000000014500	SH		DEFINED	01
	* NTL INC NEW		62941W101	1,774	000000060945	SH		DEFINED	01
	* NTL INC NEW		62941W101	467	000000016124	SH		DEFINED	01
	NABI BIOPHARMACEUTICAL S		629519AB5	1,463	000001750000	PRN		DEFINED	01

1Page 18
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	NABORS INDS INC		629568AL0	13,354	000011500000	SH		DEFINED	01
	* NASDAQ 100 TR		631100104	382,893	000009105667	SH		DEFINED	01
	* NATIONAL CITY CORP		635405103	19,204	000000551390	SH		DEFINED	01
	* NATIONAL FUEL GAS CO N J		636180101	950	000000028840	SH		DEFINED	01
	* NATIONAL INSTRS CORP		636518102	548	000000016646	SH		DEFINED	01
	* NATIONAL OILWELL VARCO INC		637071101	12,407	000000188333	SH		DEFINED	01
	* NATIONAL SEMICONDUCTOR CORP		637640103	9,436	000000335823	SH		DEFINED	01
	* NAUTILUS INC		63910B102	170	000000011446	SH		DEFINED	01
	* NAVISTAR INTL CORP NEW		63934E108	1,992	000000071611	SH		DEFINED	01
	* NAVIGANT CONSULTING IN C		63935N107	536	000000024950	SH		DEFINED	01
	* NETFLIX COM INC		64110L106	2,298	000000080255	SH		DEFINED	01
	* NETWORK APPLIANCE INC		64120L104	13,742	000000379732	SH		DEFINED	01
	* NEUROCRINE BIOSCIENCES INC		64125C109	342	000000005269	SH		DEFINED	01
	* NEW PLAN EXCEL RLTG TR INC		648053106	1,019	000000039749	SH		DEFINED	01
	* NEW YORK CMNTY BANCORP INC		649445103	1,048	000000059986	SH		DEFINED	01
	* NEW YORK TIMES CO		650111107	5,265	000000208122	SH		DEFINED	01
	* NEWELL RUBBERMAID INC		651229106	7,335	000000286762	SH		DEFINED	01
	* NEWFIELD EXPL CO		651290108	1,388	000000033137	SH		DEFINED	01
	* NEWMONT MINING CORP		651639106	24,099	000000455304	SH		DEFINED	01
	* NEWPORT CORP		651824104	346	000000018122	SH		DEFINED	01
	* NEWS CORP		65248E104	123,815	000007440814	SH		DEFINED	01
	* NEXTEL PARTNERS INC		65333F107	26,149	000000925000	SH		DEFINED	01
	* NICOR INC		654086107	1,960	000000049497	SH		DEFINED	01
	* NIKE INC		654106103	16,090	000000189302	SH		DEFINED	01
	* 99 CENTS ONLY STORES		65440K106	320	000000023929	SH		DEFINED	01
	* NISOURCE INC		65473P105	5,766	000000282400	SH		DEFINED	01
	* NOKIA CORP		654902204	212	000000010000	SH		DEFINED	01
	* NOBLE ENERGY INC		655044105	1,691	000000038074	SH		DEFINED	01
	* NORDSON CORP		655663102	562	000000011335	SH		DEFINED	01
	* NORDSTROM INC		655664100	8,802	000000221961	SH		DEFINED	01
	* NORFOLK SOUTHERN CORP		655844108	23,951	000000445190	SH		DEFINED	01
	* NORFOLK SOUTHERN CORP		655844108	414	000000010220	SH		DEFINED	01
	* NORTH FORK BANCORPORAT ION NY		659424105	16,512	000000571352	SH		DEFINED	01
	* NORTHEAST UTILS		664397106	1,259	000000064206	SH		DEFINED	01
	* NORTHERN TR CORP		665859104	9,937	000000188827	SH		DEFINED	01
	* NORTHROP GRUMMAN COR P		666807102	24,710	000000362424	SH		DEFINED	01
	* NOVELL INC		670006AC9	9,175	000010000000	PRN		DEFINED	01
	* NOVELL INC		670006105	3,149	000000409001	SH		DEFINED	01
	* NOVELLUS SYS INC		670008101	3,672	000000150994	SH		DEFINED	01
	* NSTAR		67019E107	1,345	000000047144	SH		DEFINED	01
	* NUCOR CORP		670346105	589	000000010000	SH		DEFINED	01
	* NUCOR CORP		670346105	16,855	000000158041	SH		DEFINED	01
	* NVIDIA CORP		67066G104	10,047	000000174835	SH		DEFINED	01
	* OGE ENERGY CORP		670837103	699	000000023955	SH		DEFINED	01
	* OCCIDENTAL PETE CORP D EL		674599105	43,555	000000462081	SH		DEFINED	01
	* ODYSSEY RE HLDGS CORP		67612W108	222	000000010017	SH		DEFINED	01

1Page 19
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* OFFICEMAX INC DEL		67622P101	2,411	000000079416	SH		DEFINED	01
	* OFFICE DEPOT INC		676220106	10,962	000000295635	SH		DEFINED	01
	* OHIO CAS CORP		677240103	607	000000018995	SH		DEFINED	01
	* OIL SVC HOLDRS TR		678002106	431,355	000002875700	SH		DEFINED	01
	* OLD REP INTL CORP		680223104	1,686	000000077916	SH		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* OLIN CORP	680665205	681	000000031529	SH	DEFINED	01
OMNICARE INC	681904108	1,435	000000026151	SH	DEFINED	01
OMNICOM GROUP INC	681919AM8	22,134	000022500000	SH	DEFINED	01
OMNICOM GROUP INC	681919AR7	4,937	000005000000	SH	DEFINED	01
* OMNICOM GROUP INC	681919106	14,845	000000179075	SH	DEFINED	01
* ONEOK INC NEW	682680103	926	000000028628	SH	DEFINED	01
* ORACLE CORP	68389X105	53,760	000003901337	SH	DEFINED	01
* O REILLY AUTOMOTIVE IN C	686091109	1,057	000000029274	SH	DEFINED	01
* OSCIENT PHARMACEUTICAL S CORP	68812R105	197	000000100000	SH	DEFINED	01
* OUTBACK STEAKHOUSE INC	689899102	1,147	000000026161	SH	DEFINED	01
* OVERSEAS SHIPHOLDING G ROUP I	690368105	2,393	000000049685	SH	DEFINED	01
* PDL BIOPHARMA INC	69329Y104	1,118	000000034327	SH	DEFINED	01
* PG&E CORP	69331C108	13,583	000000344844	SH	DEFINED	01
* PMC-SIERRA INC	69344F106	2,361	000000191373	SH	DEFINED	01
* PMI GROUP INC	69344M101	1,098	000000024048	SH	DEFINED	01
* PNC FINL SVCS GROUP IN C	693475105	19,501	000000291114	SH	DEFINED	01
* PNM RES INC	69349H107	513	000000021218	SH	DEFINED	01
* PPG INDS INC	693506107	10,966	000000173608	SH	DEFINED	01
* PPL CORP	69351T106	11,595	000000391624	SH	DEFINED	01
* PACCAR INC	693718108	12,461	000000176777	SH	DEFINED	01
* PACIFIC SUNWEAR CALIF INC	694873100	1,232	000000056088	SH	DEFINED	01
* PACKAGING CORP AMER	695156109	720	000000032194	SH	DEFINED	01
* PACTIV CORP	695257105	3,705	000000150391	SH	DEFINED	01
* PALL CORP	696429307	4,332	000000138825	SH	DEFINED	01
* PANAMSAT HLDG CORP	69831Y105	1,984	000000080000	SH	DEFINED	01
* PAR PHARMACEUTICAL COS INC	69888P106	1,262	000000045028	SH	DEFINED	01
* PARKER HANNIFIN CORP	701094104	11,737	000000145231	SH	DEFINED	01
* PATTERSON COMPANIES IN C	703395103	5,289	000000149793	SH	DEFINED	01
* PATTERSON UTI ENERGY I NC	703481101	1,561	000000047979	SH	DEFINED	01
* PAYCHEX INC	704326107	14,205	000000345053	SH	DEFINED	01
* PAYLESS SHOESOURCE INC	704379106	821	000000035764	SH	DEFINED	01
* PEABODY ENERGY CORP	704549104	2,742	000000054310	SH	DEFINED	01
* PENNEY J C INC	708160106	15,117	000000247010	SH	DEFINED	01
* PENTAIR INC	709631105	1,424	000000035343	SH	DEFINED	01
* PEOPLES ENERGY CORP	711030106	1,600	000000044992	SH	DEFINED	01
* PEP BOYS MANNY MOE & J ACK	713278109	342	000000023280	SH	DEFINED	01
* PEPSCO HOLDINGS INC	713291102	1,612	000000070658	SH	DEFINED	01
* PEPSI BOTTLING GROUP I NC	713409100	4,203	000000138180	SH	DEFINED	01
* PEPSIAMERICAS INC	71343P200	678	000000028150	SH	DEFINED	01
* PEPSICO INC	713448108	96,496	000001660579	SH	DEFINED	01
* PERKINELMER INC	714046109	3,247	000000139565	SH	DEFINED	01

1Page 20
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* PERRIGO CO	714290103	466	000000028804	SH	DEFINED	01
	* PETRO-CDA	71644E102	558	000000011500	SH	DEFINED	01
	* PETROHAWK ENERGY CORP	716495106	744	000000054374	SH	DEFINED	01
	PETROLEUM GEO SVCS ASA NEW	716599105	1,666	000000035850	SH	DEFINED	01
	* PETSMAIT INC	716768106	1,271	000000044997	SH	DEFINED	01
	* PFIZER INC	717081103	190,697	000007567355	SH	DEFINED	01
	* PHARMACEUTICAL HLDRS T R	71712A206	7,569	000000105200	SH	DEFINED	01
	* PHARMACEUTICAL PROD DE V INC	717124101	894	000000025790	SH	DEFINED	01
	PHELPS DODGE CORP	717265102	17,065	000000209450	SH	DEFINED	01
	* PIER 1 IMPORTS INC	720279108	387	000000033241	SH	DEFINED	01
	* PINNACLE WEST CAP CORP	723484101	4,167	000000105954	SH	DEFINED	01
	* PIONEER NAT RES CO	723787107	1,608	000000036740	SH	DEFINED	01
	* PITNEY BOWES INC	724479100	10,178	000000236756	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

PIXELWORKS INC	72581MAB3	2,066	00000300000	PRN	DEFINED	01
* PIXAR	725811103	28,791	000000450221	SH	DEFINED	01
* PLAINS EXPL& PRODTN CO	726505100	798	000000020434	SH	DEFINED	01
* PLANTRONICS INC NEW	727493108	711	000000020016	SH	DEFINED	01
* PLAYTEX PRODS INC	72813P100	129	000000012261	SH	DEFINED	01
* PLEXUS CORP	729132100	515	000000013724	SH	DEFINED	01
* PLUM CREEK TIMBER CO I NC	729251108	7,178	000000194217	SH	DEFINED	01
* POGO PRODUCING CO	730448107	1,193	000000023529	SH	DEFINED	01
* POLO RALPH LAUREN CORP	731572103	1,196	000000019895	SH	DEFINED	01
* POLYCOM INC	73172K104	558	000000025559	SH	DEFINED	01
* POPULAR INC	733174106	291	000000014200	SH	DEFINED	01
* POTASH CORP SASK INC	73755L107	1,336	000000015100	SH	DEFINED	01
* POTLATCH CORP NEW	737630103	436	000000010551	SH	DEFINED	01
* POWERWAVE TECHNOLOGIES INC	739363109	480	000000035433	SH	DEFINED	01
* PRAXAIR INC	74005P104	19,293	000000349841	SH	DEFINED	01
* PRECISION CASTPARTS CO RP	740189105	3,513	000000058899	SH	DEFINED	01
* PRICE T ROWE GROUP INC	74144T108	10,480	000000141013	SH	DEFINED	01
PRIDE INTL INC DEL	74153Q102	1,238	000000039014	SH	DEFINED	01
* PRINCIPAL FINANCIAL GR OUP IN	74251V102	14,544	000000294424	SH	DEFINED	01
* PROCTER & GAMBLE CO	742718109	191,820	000003328475	SH	DEFINED	01
* PROGRESS ENERGY INC	743263105	11,181	000000253424	SH	DEFINED	01
* PROGRESSIVE CORP OHIO	743315103	20,582	000000196270	SH	DEFINED	01
* PROLOGIS	743410102	12,951	000000242986	SH	DEFINED	01
* PROTECTIVE LIFE CORP	743674103	1,242	000000025207	SH	DEFINED	01
* PRUDENTIAL FINL INC	744320102	39,059	000000509450	SH	DEFINED	01
* PUBLIC SVC ENTERPRISE GROUP	744573106	16,201	000000251071	SH	DEFINED	01
* PUBLIC STORAGE INC	74460D109	6,952	000000085560	SH	DEFINED	01
* PUGET ENERGY INC NEW	745310102	1,025	000000048788	SH	DEFINED	01
* PULTE HOMES INC	745867101	8,401	000000216468	SH	DEFINED	01
* QLOGIC CORP	747277101	3,519	000000179176	SH	DEFINED	01
* QUALCOMM INC	747525103	85,657	000001684509	SH	DEFINED	01
* QUANTA SVCS INC	74762E102	555	000000035187	SH	DEFINED	01
* QUEST DIAGNOSTICS INC	74834L100	8,605	000000166800	SH	DEFINED	01

1Page 21
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* QUESTAR CORP	748356102	1,529	000000021698	SH	DEFINED	01
	* QUICKSILVER RESOURCES INC	74837R104	1,017	000000025886	SH	DEFINED	01
	* QUIKSILVER INC	74838C106	275	000000019900	SH	DEFINED	01
	* QWEST COMMUNICATIONS I NTL IN	749121109	10,645	000001558663	SH	DEFINED	01
	* QWEST COMMUNICATIONS I NTL IN	749121109	116	000000017000	SH	DEFINED	06
	RCN CORP	749361200	1,684	000000065035	SH	DEFINED	01
	* RPM INTL INC	749685103	1,061	000000059863	SH	DEFINED	01
	* RSA SEC INC	749719100	458	000000025493	SH	DEFINED	01
	* RF MICRODEVICES INC	749941100	538	000000061683	SH	DEFINED	01
	RADIAN GROUP INC	750236101	1,340	000000022457	SH	DEFINED	01
	* RADIO ONE INC	75040P108	2,579	000000339855	SH	DEFINED	01
	* RADIOSHACK CORP	750438103	2,866	000000147024	SH	DEFINED	01
	* RAYMOND JAMES FINANCIA L INC	754730109	675	000000023217	SH	DEFINED	01
	* RAYONIER INC	754907103	864	000000018941	SH	DEFINED	01
	* RAYTHEON CO	755111507	20,786	000000456742	SH	DEFINED	01
	* READERS DIGEST ASSN IN C	755267101	701	000000047350	SH	DEFINED	01
	REALNETWORKS INC	75605LAB0	3,782	000003750000	SH	DEFINED	01
	* RED HAT INC	756577102	447	000000016125	SH	DEFINED	01
	* REGENCY CTRS CORP	758849103	1,058	000000015952	SH	DEFINED	01
	* REGIS CORP MINN	758932107	834	000000024186	SH	DEFINED	01
	REGIONAL BK HOLDRS T R	75902E100	357,361	000002461000	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* REGIONS FINANCIAL CORP NEW	7591EP100	16,732	000000476428	SH	DEFINED	01
* REINSURANCE GROUP AMER INC	759351109	245	000000005200	SH	DEFINED	01
* REMINGTON OIL & GAS CO RP	759594302	5,404	000000125834	SH	DEFINED	01
* RENAL CARE GROUP INC	759930100	2,204	000000045978	SH	DEFINED	01
* RENT A CTR INC NEW	76009N100	575	000000022533	SH	DEFINED	01
* REPUBLIC SVCS INC	760759100	1,964	000000046867	SH	DEFINED	01
* RESEARCH IN MOTION LTD	760975102	1,152	000000013560	SH	DEFINED	01
* RESPIRONICS INC	761230101	212	000000005600	SH	DEFINED	01
* RETAIL HOLDERS TR	76127U101	425,835	000004312700	SH	DEFINED	01
* REYNOLDS & REYNOLDS CO	761695105	501	000000017922	SH	DEFINED	01
* REYNOLDS AMERICAN INC	761713106	9,455	000000088806	SH	DEFINED	01
* ROBERT HALF INTL INC	770323103	6,764	000000176400	SH	DEFINED	01
* ROCKWELL AUTOMATION IN C	773903109	12,829	000000176843	SH	DEFINED	01
ROCKWELL COLLINS INC	774341101	9,862	000000175831	SH	DEFINED	01
* ROGERS COMMUNICATIONS INC	775109200	568	000000014700	SH	DEFINED	01
* ROHM & HAAS CO	775371107	7,571	000000155882	SH	DEFINED	01
* ROLLINS INC	775711104	334	000000016630	SH	DEFINED	01
* ROPER INDS INC NEW	776696106	226	000000004700	SH	DEFINED	01
ROSS STORES INC	778296103	1,456	000000049965	SH	DEFINED	01
* ROWAN COS INC	779382100	5,232	000000116312	SH	DEFINED	01
* RUBY TUESDAY INC	781182100	717	000000022340	SH	DEFINED	01
RUDDICK CORP	781258108	388	000000016063	SH	DEFINED	01
RYDER SYS INC	783549108	2,924	000000065347	SH	DEFINED	01
* RYLAND GROUP INC	783764103	811	000000011668	SH	DEFINED	01
* SBS TECHNOLOGIES INC	78387P103	1,640	000000101184	SH	DEFINED	01

1Page
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	* SEI INVESTMENTS CO		784117103	858	000000021353	SH		DEFINED	01
	* SLM CORP		78442P106	23,767	000000451079	SH		DEFINED	01
	* SPDR TR		78462F103	454,877	000003504452	SH		DEFINED	01
	* SPX CORP		784635104	865	000000016187	SH		DEFINED	01
	* SRA INTL INC		78464R105	593	000000015671	SH		DEFINED	01
	* SVB FINL GROUP		78486Q101	554	000000010403	SH		DEFINED	01
	* SABRE HLDGS CORP		785905100	3,332	000000138615	SH		DEFINED	01
	* SAFECO CORP		786429100	6,293	000000123672	SH		DEFINED	01
	* SAFEWAY INC		786514208	11,260	000000451675	SH		DEFINED	01
	* ST JOE CO		790148100	216	000000003500	SH		DEFINED	01
	ST JUDE MED INC		790849103	16,740	000000404467	SH		DEFINED	01
	* ST PAUL TRAVELERS INC		792860108	31,348	000000743200	SH		DEFINED	01
* SAKS INC			79377W108	847	000000043949	SH		DEFINED	01
	* SALESFORCE COM INC		79466L302	386	000000010484	SH		DEFINED	04
	* SANDISK CORP		80004C101	2,713	000000045961	SH		DEFINED	01
	* SANMINA SCI CORP		800907107	4,444	000001083969	SH		DEFINED	01
	* SANMINA SCI CORP		800907107	56	000000013900	SH		DEFINED	06
	* SARA LEE CORP		803111103	14,002	000000775770	SH		DEFINED	01
* SCANA CORP NEW			80589M102	1,056	000000026734	SH		DEFINED	01
	SCHEIN HENRY INC		806407102	1,057	000000022114	SH		DEFINED	01
	* SCHERING PLOUGH CORP		806605101	28,735	000001495091	SH		DEFINED	01
	SCHLUMBERGER LTD		806857AC2	53,475	000030000000	PRN		DEFINED	01
	* SCHLUMBERGER LTD		806857108	75,889	000000591821	SH		DEFINED	01
	* SCHOLASTIC CORP		807066105	380	000000014226	SH		DEFINED	01
	* SCHWAB CHARLES CORP NE W		808513105	18,448	000001056023	SH		DEFINED	01
	SCIENTIFIC GAMES CORP		80874PAD1	10,150	000008000000	PRN		DEFINED	01
	* SCOTTS MIRACLE GRO CO		810186106	851	000000018541	SH		DEFINED	01
	* SCRIPPS E W CO OHIO		811054204	5,386	000000120522	SH		DEFINED	01
	* SEACOR HOLDINGS INC		811904101	1,949	000000024610	SH		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* SEALED AIR CORP NEW	81211K100	4,997	000000086638	SH	DEFINED	01
* SEARS HLDGS CORP	812350106	13,956	000000106565	SH	DEFINED	01
* SELECT SECTOR SPDR TR	81369Y100	156,342	000004786969	SH	DEFINED	01
* SEMICONDUCTOR HLDRS TR	816636203	350,268	000009533700	SH	DEFINED	01
* SEMTECH CORP	816850101	584	000000032583	SH	DEFINED	01
* SEMPRA ENERGY	816851109	12,060	000000259197	SH	DEFINED	01
* SENSIENT TECHNOLOGIES CORP	81725T100	454	000000025339	SH	DEFINED	01
SEPRACOR INC	817315AW4	4,207	000004500000	SH	DEFINED	01
* SEPRACOR INC	817315104	4,894	000000099700	SH	DEFINED	01
SEQUA CORPORATION	817320104	384	000000003982	SH	DEFINED	01
* SHAW GROUP INC	820280105	988	000000032615	SH	DEFINED	01
* SHERWIN WILLIAMS CO	824348106	6,016	000000121275	SH	DEFINED	01
SHURGARD STORAGE CTRS INC	82567D104	1,460	000000022000	SH	DEFINED	01
* SIEMENS A G	826197501	375	000000004000	SH	DEFINED	01
* SIERRA PAC RES NEW	826428104	1,105	000000079600	SH	DEFINED	01
* SIGMA ALDRICH CORP	826552101	4,630	000000070146	SH	DEFINED	01
* SILICON LABORATORIES I NC	826919102	670	000000012445	SH	DEFINED	01

1Page 23
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0	SILICON VY BANCSHARES		827064AC0	7,138	000004500000	SH		DEFINED	01
	* SIMON PTY GROUP INC N EW		828806109	15,372	000000182610	SH		DEFINED	01
	* SIRIUS SATELLITE RADIO INC		82966U103	538	000000106661	SH		DEFINED	01
	* SMITH INTL INC		832110100	1,933	000000049061	SH		DEFINED	01
	* SMITHFIELD FOODS INC		832248108	754	000000025673	SH		DEFINED	01
	* SMUCKER J M CO		832696405	1,255	000000031502	SH		DEFINED	01
	* SNAP ON INC		833034101	2,416	000000062873	SH		DEFINED	01
	SOLECTRON CORP		834182AT4	11,437	000015000000	PRN		DEFINED	01
	* SOLECTRON CORP		834182107	3,664	000000925439	SH		DEFINED	01
	SONIC AUTOMOTIVE INC		83545GAK8	12,675	000010000000	PRN		DEFINED	01
	* SONOCO PRODS CO		835495102	1,007	000000029625	SH		DEFINED	01
	* SONY CORP		835699307	1,420	000000030600	SH		DEFINED	01
	* SOTHEBYS HLDGS INC		835898107	498	000000017665	SH		DEFINED	01
	SOUND FED BANCORP INC		83607V104	2,868	000000140019	SH		DEFINED	01
	* SOURCECORP		836167106	715	000000029420	SH		DEFINED	01
	* SOUTHERN CO		842587107	25,551	000000789354	SH		DEFINED	01
	* SOUTHWEST AIRLS CO		844741108	12,767	000000716890	SH		DEFINED	01
	* SOUTHWESTERN ENERGY CO		845467109	1,987	000000059090	SH		DEFINED	01
	* SOVEREIGN BANCORP INC		845905108	8,001	000000366194	SH		DEFINED	01
	* SPRINT NEXTEL CORP		852061100	76,963	000002980772	SH		DEFINED	01
	* SPRINT NEXTEL CORP		852061100	3,562	000000137862	SH		DEFINED	01
	* STANCORP FINL GROUP IN C		852891100	764	000000014065	SH		DEFINED	01
	* STANDARD MICROSYSTEMS CORP		853626109	267	000000010126	SH		DEFINED	01
	* STANLEY WKS		854616109	3,908	000000076376	SH		DEFINED	01
	* STAPLES INC		855030102	20,557	000000790670	SH		DEFINED	01
	* STARBUCKS CORP		855244109	29,432	000000784237	SH		DEFINED	01
	* STARWOOD HOTELS&RESORT S WRLD		85590A203	15,746	000000231224	SH		DEFINED	01
	* STATE STR CORP		857477103	20,691	000000346933	SH		DEFINED	01
	STEEL DYNAMICS INC		858119100	639	000000011203	SH		DEFINED	01
	* STERICYCLE INC		858912108	775	000000011561	SH		DEFINED	01
	* STERIS CORP		859152100	755	000000030472	SH		DEFINED	01
	* STEWART & STEVENSON SV CS INC		860342104	4,601	000000125039	SH		DEFINED	01
	* STEWART ENTERPRISES IN C		860370105	285	000000050000	SH		DEFINED	01
	* STONE ENERGY CORP		861642106	378	000000008336	SH		DEFINED	01
	* STRYKER CORP		863667101	13,982	000000311687	SH		DEFINED	01
	* SUN MICROSYSTEMS INC		866810104	17,895	000003474923	SH		DEFINED	01
	* SUNOCO INC		86764P109	10,857	000000136645	SH		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* SUNPOWER CORP	867652109	417	000000010811	SH	DEFINED	01
* SUNTRUST BKS INC	867914103	28,576	000000390924	SH	DEFINED	01
* SUPERVALU INC	868536103	5,739	000000186164	SH	DEFINED	01
* SWIFT TRANSN CO	870756103	1,285	000000059971	SH	DEFINED	01
* SYBASE INC	871130100	735	000000034459	SH	DEFINED	01
* SYMANTEC CORP	871503108	22,725	000001332897	SH	DEFINED	01
* SYMBOL TECHNOLOGIES IN C	871508107	3,524	000000325175	SH	DEFINED	01
SYNAPTICS INC	87157DAB5	2,848	000003500000	PRN	DEFINED	01
* SYNAPTICS INC	87157D109	341	000000015531	SH	DEFINED	01

1Page 24
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0 * SYNOPSIS INC		871607107	1,502	000000068516	SH		DEFINED	01
* SYNOVUS FINL CORP		87161C105	9,023	000000333951	SH		DEFINED	01
* SYSCO CORP		871829107	21,543	000000669058	SH		DEFINED	01
* TCF FINL CORP		872275102	798	000000031057	SH		DEFINED	01
* TECO ENERGY INC		872375100	3,633	000000224575	SH		DEFINED	01
* THQ INC		872443403	1,037	000000041010	SH		DEFINED	01
* TJX COS INC NEW		872540109	12,173	000000485176	SH		DEFINED	01
TNS INC		872960109	211	000000010012	SH		DEFINED	01
TXU CORP		873168108	21,120	000000462771	SH		DEFINED	01
* TALISMAN ENERGY INC		87425E103	239	000000004400	SH		DEFINED	01
* TALX CORP		874918105	230	000000008047	SH		DEFINED	01
* TARGET CORP		87612E106	47,916	000000908372	SH		DEFINED	01
* TECH DATA CORP		878237106	797	000000021514	SH		DEFINED	01
* TECHNE CORP		878377100	654	000000010907	SH		DEFINED	01
* TECUMSEH PRODS CO		878895101	201	000000009178	SH		DEFINED	01
* TEKTRONIX INC		879131100	3,245	000000092319	SH		DEFINED	01
TELE NORTE LESTE PAR T S A		879246106	334	000000020300	SH		DEFINED	01
* TELEFLEX INC		879369106	924	000000012994	SH		DEFINED	01
* TELEPHONE & DATA SYS I NC		879433100	1,218	000000030842	SH		DEFINED	01
TELESP CELULAR PART S A		87952L108	157	000000038500	SH		DEFINED	01
* TELIK INC		87959M109	612	000000031289	SH		DEFINED	01
* TELLABS INC		879664100	7,322	000000459105	SH		DEFINED	01
TEMPLE INLAND INC		879868107	5,153	000000114957	SH		DEFINED	01
* TEMPUR PEDIC INTL INC		88023U101	1,061	000000075000	SH		DEFINED	01
* TENET HEALTHCARE CORP		88033G100	3,512	000000477221	SH		DEFINED	01
* TERADYNE INC		880770102	3,624	000000231142	SH		DEFINED	01
* TEVA PHARMACEUTICAL IN DS LTD		881624209	1,835	000000044919	SH		DEFINED	01
* TEVA PHARMACEUTICAL IN DS LTD		881624209	324	000000009700	SH		DEFINED	01
* TEXAS INSTRS INC		882508104	52,938	000001600322	SH		DEFINED	01
TEXAS REGL BANCSHARES INC		882673106	409	000000014004	SH		DEFINED	01
* TEXTRON INC		883203101	12,760	000000135280	SH		DEFINED	01
THERMO ELECTRON CORP		883556102	6,161	000000166071	SH		DEFINED	01
* THOMAS & BETTS CORP		884315102	960	000000018707	SH		DEFINED	01
* THOR INDS INC		885160101	727	000000013783	SH		DEFINED	01
* 3COM CORP		885535104	592	000000114909	SH		DEFINED	01
* 3M CO		88579Y101	59,154	000000773057	SH		DEFINED	01
* TIBCO SOFTWARE INC		88632Q103	357	000000043116	SH		DEFINED	01
* TIDEWATER INC		886423102	1,115	000000019989	SH		DEFINED	01
* TIFFANY & CO NEW		886547108	5,610	000000149524	SH		DEFINED	01
* TIMBERLAND CO		887100105	600	000000017503	SH		DEFINED	01
* TIME WARNER INC		887317105	79,263	000004704043	SH		DEFINED	01
* TIME WARNER INC		887317105	671	000000040000	SH		DEFINED	01
* TIMKEN CO		887389104	1,092	000000033373	SH		DEFINED	01
* TOLL BROTHERS INC		889478103	1,088	000000031255	SH		DEFINED	01
TOOTSIE ROLL INDS IN C		890516107	412	000000014216	SH		DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

1Page 0
 * TORCHMARK CORP 891027104 6,282 000000108705 SH DEFINED 01
 25

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0	TOWN & CTRY TR	892081100	9,955	000000245024	SH		DEFINED	01
*	TRADESTATION GROUP INC	89267P105	277	000000019702	SH		DEFINED	01
*	TRANSACTION SYS ARCHIT ECTS	893416107	414	000000013333	SH		DEFINED	01
	TRANSCANADA CORP	89353D107	640	000000022000	SH		DEFINED	01
	TRANSDIGM GROUP INC	893641100	890	000000035000	SH		DEFINED	01
*	TRANSMONTAIGNE INC	893934109	293	000000030064	SH		DEFINED	01
*	TRIAD HOSPITALS INC	89579K109	877	000000020985	SH		DEFINED	01
*	TRIAD HOSPITALS INC	89579K109	628	000000015000	SH		DEFINED	01
*	TRIBUNE CO NEW	896047107	8,725	0000000317277	SH		DEFINED	01
*	TRINITY INDS INC	896522109	1,768	000000032582	SH		DEFINED	01
*	TRIQUINT SEMICONDUCTOR INC	89674K103	331	000000067618	SH		DEFINED	01
*	TUPPERWARE BRANDS CORP	899896104	457	000000022364	SH		DEFINED	01
*	TYCO INTL LTD NEW	902124106	57,357	000002100221	SH		DEFINED	01
*	TYSON FOODS INC	902494103	3,820	0000000281344	SH		DEFINED	01
*	UAL CORP	902549807	2,079	000000052076	SH		DEFINED	01
	UICI	902737105	4,197	000000113551	SH		DEFINED	01
*	UST INC	902911106	6,982	000000169761	SH		DEFINED	01
US	BANCORP DEL	902973AK2	11,428	000011500000	PRN		DEFINED	01
*	US BANCORP DEL	902973304	56,908	000001859751	SH		DEFINED	01
*	UNILEVER N V	904784709	499	000000007200	SH		DEFINED	01
*	UNION PAC CORP	907818108	24,597	000000265455	SH		DEFINED	01
*	UNIONBANCAL CORP	908906100	549	000000007900	SH		DEFINED	01
*	UNISYS CORP	909214108	2,432	0000000351548	SH		DEFINED	01
*	UNITED AUTO GROUP INC	909440109	263	0000000006145	SH		DEFINED	01
*	UNITED DOMINION REALTY TR IN	910197102	1,355	000000047786	SH		DEFINED	01
*	UNITED PARCEL SERVICE INC	911312106	86,359	000001086006	SH		DEFINED	01
*	UNITED RENTALS INC	911363109	887	000000027197	SH		DEFINED	01
*	UNITED RENTALS INC	911363109	862	000000025000	SH		DEFINED	01
*	UNITED STATES STL CORP NEW	912909108	7,059	000000113838	SH		DEFINED	01
*	UNITED TECHNOLOGIES CO RP	913017109	61,186	000001054573	SH		DEFINED	01
*	UNITEDHEALTH GROUP INC	91324P102	76,784	000001364808	SH		DEFINED	01
*	UNITRIN INC	913275103	1,056	000000022648	SH		DEFINED	01
*	UNIVERSAL CORP VA	913456109	1,256	000000034386	SH		DEFINED	01
	UNIVERSAL HLTH SVCS INC	913903100	729	000000014301	SH		DEFINED	01
*	UNIVISION COMMUNICATIO NS INC	914906102	8,060	000000232301	SH		DEFINED	01
*	UNUMPROVIDENT CORP	91529Y106	6,209	000000300271	SH		DEFINED	01
*	URBAN OUTFITTERS INC	917047102	1,635	000000066496	SH		DEFINED	01
	UTSTARCOM INC	918076AB6	4,287	000005000000	PRN		DEFINED	01
	UTSTARCOM INC	918076100	323	000000052790	SH		DEFINED	01
*	VCA ANTECH INC	918194101	816	000000029071	SH		DEFINED	01
*	V F CORP	918204108	5,192	000000091582	SH		DEFINED	01
*	VALASSIS COMMUNICATION S INC	918866104	634	000000021245	SH		DEFINED	01
	VALEANT PHARMACEUTIC ALS INTL	91911X104	491	000000030987	SH		DEFINED	01
*	VALERO ENERGY CORP NEW	91913Y100	37,783	000000626385	SH		DEFINED	01
*	VALSPAR CORP	920355104	838	000000030118	SH		DEFINED	01
*	VARIAN MED SYS INC	92220P105	1,602	000000028655	SH		DEFINED	01

1Page 0
 26

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 03/31/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
----------------	----------------	-------	-------------	----------------	--------	----------	----------------	--------

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

0	* VARIAN INC	922206107	479	000000011540	SH	DEFINED	01
	VECTREN CORP	92240G101	735	000000028126	SH	DEFINED	01
	* VERISIGN INC	92343E102	9,673	000000399583	SH	DEFINED	01
	* VERISIGN INC	92343E102	1,961	000000081000	SH	DEFINED	04
	* VERIZON COMMUNICATIONS	92343V104	101,137	000002932381	SH	DEFINED	01
	* VERTEX PHARMACEUTICALS INC	92532F100	2,356	000000066745	SH	DEFINED	01
	* VIACOM INC NEW	92553P102	7,158	000000183700	SH	DEFINED	01
	* VISHAY INTERTECHNOLOGY INC	928298108	837	000000059082	SH	DEFINED	01
	* VODAFONE GROUP PLC NEW	92857W100	598	000000028000	SH	DEFINED	01
	* VORNADO RLTY TR	929042109	11,839	000000123854	SH	DEFINED	01
	* VULCAN MATLS CO	929160109	9,006	000000102621	SH	DEFINED	01
	* WCI CMNTYS INC	92923C104	294	000000010652	SH	DEFINED	01
	WGL HLDGS INC	92924F106	475	000000015743	SH	DEFINED	01
	* WPS RESOURCES CORP	92931B106	934	000000018923	SH	DEFINED	01
	* WACHOVIA CORP 2ND NEW	929903102	90,361	000001618223	SH	DEFINED	01
	* WADDELL & REED FINL IN C	930059100	913	000000040083	SH	DEFINED	01
	* WAL MART STORES INC	931142103	118,051	000002476951	SH	DEFINED	01
	* WALGREEN CO	931422109	47,169	000001083847	SH	DEFINED	01
	* WALTER INDS INC	93317Q105	806	000000012152	SH	DEFINED	01
	* WALTER INDS INC	93317Q105	1,332	000000020000	SH	DEFINED	01
	* WASHINGTON FED INC	938824109	797	000000033106	SH	DEFINED	01
	* WASHINGTON MUT INC	939322103	42,314	000001000335	SH	DEFINED	01
	WASHINGTON POST CO	939640108	1,642	000000002176	SH	DEFINED	01
	* WASTE MGMT INC DEL	94106L109	19,362	000000554786	SH	DEFINED	01
	* WATERS CORP	941848103	4,649	000000107919	SH	DEFINED	01
	WATSON PHARMACEUTICALS INC	942683AC7	15,793	000017500000	PRN	DEFINED	01
	* WATSON PHARMACEUTICALS INC	942683103	3,925	000000136936	SH	DEFINED	01
	WEBSense INC	947684106	857	000000031579	SH	DEFINED	01
	* WEBSTER FINL CORP CONN	947890109	686	000000014156	SH	DEFINED	01
	WEINGARTEN RLTY INVS	948741103	823	000000020117	SH	DEFINED	01
	WEIS MKTS INC	948849104	258	000000005921	SH	DEFINED	01
	WELLPOINT INC	94973V107	52,714	000000682745	SH	DEFINED	01
	WELLS FARGO & CO NEW	949746FA4	14,910	000015000000	PRN	DEFINED	01
	* WELLS FARGO & CO NEW	949746101	107,808	000001681096	SH	DEFINED	01
	* WENDYS INTL INC	950590109	8,855	000000143345	SH	DEFINED	01
	* WERNER ENTERPRISES INC	950755108	723	000000039811	SH	DEFINED	01
	* WESTAR ENERGY INC	95709T100	846	000000040308	SH	DEFINED	01
	* WESTAMERICA BANCORPORATION	957090103	524	000000010128	SH	DEFINED	01
	* WESTERN DIGITAL CORP	958102105	1,786	000000090294	SH	DEFINED	01
	* WESTERN GAS RES INC	958259103	739	000000015221	SH	DEFINED	01
	WESTERN SIERRA BANCORP	959522103	7,635	000000167662	SH	DEFINED	01
	WESTWOOD ONE INC	961815107	342	000000031028	SH	DEFINED	01
	* WEYERHAEUSER CO	962166104	17,722	000000242448	SH	DEFINED	01
	* WHIRLPOOL CORP	963320106	7,114	000000077785	SH	DEFINED	01
	* WHOLE FOODS MKT INC	966837106	11,110	000000166428	SH	DEFINED	01
	* WILLIAMS COS INC DEL	969457100	12,735	000000594303	SH	DEFINED	01

1Page
0

27

FORM 13F
INFORMATION TABLE
QUARTER ENDING
03/31/2006

	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* WILLIAMS SONOMA INC		969904101	1,598	000000037736	SH	DEFINED	01
	* WILMINGTON TRUST CORP		971807102	811	000000018755	SH	DEFINED	01
	WILSON GREATBATCH TECH NOLOGI		972232AB8	8,225	000009720000	PRN	DEFINED	01
	* WIND RIVER SYSTEMS INC		973149107	382	000000031096	SH	DEFINED	01
	* WISCONSIN ENERGY CORP		976657106	1,400	000000034765	SH	DEFINED	01
	WOLVERINE WORLD WIDE INC		978097103	213	000000009985	SH	DEFINED	01
	* WORTHINGTON INDS INC		981811102	649	000000032349	SH	DEFINED	01

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

* WRIGLEY WM JR CO	982526105	12,573	000000194662	SH	DEFINED 01
* WYETH	983024100	67,654	000001390343	SH	DEFINED 01
* WYNN RESORTS LTD	983134107	468	000000006086	SH	DEFINED 01
XM SATELLITE RADIO HLD GS INC	983759AC5	8,337	000010000000	PRN	DEFINED 01
* XM SATELLITE RADIO HLD GS INC	983759101	1,043	000000046547	SH	DEFINED 01
* XTO ENERGY INC	98385X106	17,475	000000394403	SH	DEFINED 01
* XCEL ENERGY INC	98389B100	7,371	000000407021	SH	DEFINED 01
XILINX INC	983919101	9,744	000000377127	SH	DEFINED 01
* XEROX CORP	984121103	14,222	000000941909	SH	DEFINED 01
* YRC WORLDWIDE INC	984249102	3,814	000000101620	SH	DEFINED 01
YAHOO INC	984332AB2	48,225	000030000000	SH	DEFINED 01
* YAHOO INC	984332106	42,259	000001303510	SH	DEFINED 01
* YUM BRANDS INC	988498101	13,575	000000278308	SH	DEFINED 01
ZEBRA TECHNOLOGIES C ORP	989207105	820	000000018298	SH	DEFINED 01
* ZIMMER HLDGS INC	98956P102	17,946	000000266856	SH	DEFINED 01
* ZIONS BANCORPORATION	989701107	8,559	000000104260	SH	DEFINED 01