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NOMURA HOLDINGS INC
Form 13F-HR
November 17, 2003

OMB APPROVAL

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hours per response.....

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 30, 2003

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.

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
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)

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/s/ David A.Leibowitz

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

New York, NY November 15, 2003

(Place and Date of Signing)

Report Type:

- [] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 967
Form 13F Information Table Value Total: \$10,063,557
(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. |
| 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 |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ODAIMLERCHRYSLER AG | ORD | D1668R123 | 410 | 000000011700 | SH | | DEFINED | 01 |
| ACE LTD | ORD | G0070K103 | 7,094 | 000000214457 | SH | | DEFINED | 01 |
| AMDOCS LTD | ORD | G02602103 | 374 | 000000019900 | SH | | DEFINED | 01 |
| COOPER INDS LTD | CL A | G24182100 | 3,514 | 000000073166 | SH | | DEFINED | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 751 | 000000010000 | SH | | DEFINED | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 7,228 | 000000135269 | SH | | DEFINED | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 4,191 | 000000112494 | SH | | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 3,507 | 000000103185 | SH | | DEFINED | 01 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 1,323 | 000000029000 | SH | | DEFINED | 01 |
| TRANSOCEAN INC | ORD | G90078109 | 5,143 | 000000257151 | SH | | DEFINED | 01 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 3,075 | 000000100000 | SH | | DEFINED | 01 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 41,512 | 000001350000 | SH | | DEFINED | 04 |
| XL CAP LTD | CL A | G98255105 | 9,834 | 000000126992 | SH | | DEFINED | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 2,138 | 000000126978 | SH | | DEFINED | 01 |
| ASML HLDG NV | N Y SHS | N07059111 | 270 | 000000020588 | SH | | DEFINED | 01 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 1,486 | 000000637296 | SH | | DEFINED | 01 |
| AFLAC INC | COM | 001055102 | 13,761 | 000000426058 | SH | | DEFINED | 01 |
| AGCO CORP | COM | 001084102 | 488 | 000000028500 | SH | | DEFINED | 01 |
| AES CORP | COM | 00130H105 | 3,609 | 000000486444 | SH | | DEFINED | 01 |
| AK STL HLDG CORP | COM | 001547108 | 97 | 000000048800 | SH | | DEFINED | |
| AMR CORP | COM | 001765106 | 2,638 | 000000230400 | SH | | DEFINED | 01 |
| AOL TIME WARNER INC | COM | 00184A105 | 54,553 | 000003610403 | SH | | DEFINED | 01 |
| AT&T CORP | COM NEW | 001957505 | 323 | 000000015000 | SH | | DEFINED | |
| AT&T CORP | COM NEW | 001957505 | 13,121 | 000000608868 | SH | | DEFINED | 01 |
| ATMI INC | COM | 00207R101 | 206 | 000000008158 | SH | | DEFINED | 01 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 19,789 | 000002419277 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 50,983 | 000001198197 | SH | | DEFINED | 01 |
| ABGENIX INC | COM | 00339B107 | 402 | 000000027771 | SH | | DEFINED | 01 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 388 | 000000032470 | SH | | DEFINED | 01 |
| ACRES GAMING INC | COM | 004936100 | 800 | 000000070000 | SH | | DEFINED | 01 |
| ADOBE SYS INC | COM | 00724F101 | 7,030 | 000000178479 | SH | | DEFINED | 01 |
| ADTRAN INC | COM | 00738A106 | 523 | 000000008538 | SH | | DEFINED | 01 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 339 | 000000016204 | SH | | DEFINED | 01 |
| ADVANCEPCS | COM | 00790K109 | 2,506 | 000000055000 | SH | | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 3,269 | 000000294241 | SH | | DEFINED | 01 |
| ADVANTA CORP | CL A | 007942105 | 411 | 000000037498 | SH | | DEFINED | 01 |
| AETNA INC NEW | COM | 00817Y108 | 7,393 | 000000121139 | SH | | DEFINED | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 414 | 000000019748 | SH | | DEFINED | 01 |
| AGERE SYS INC | CL B | 00845V209 | 16,536 | 000005722100 | SH | | DEFINED | 01 |
| AGERE SYS INC | CL B | 00845V209 | 830 | 000000287300 | SH | | DEFINED | 04 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 8,717 | 000000394297 | SH | | DEFINED | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 232 | 000000018800 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 8,550 | 000000189595 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 3,923 | 000000087000 | SH | | DEFINED | 04 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 2,684 | 000000045643 | SH | | DEFINED | 01 |
| ALBERTO CULVER CO | CL A | 013068200 | 79,439 | 000001384200 | SH | | DEFINED | 01 |

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| 09/30/2003 | | | | | | | | | |
|------------------------------|------------|----------------|---------|--------------|-----|------|---------|-----|--|
| NAME OF ISSUER | TITLE | CUSIP | VALUE | SHARES | SH | PUT | INVSTMT | OT | |
| | OF CLASS | | X1000 | PRN AMT | PRN | CALL | DSCRETN | MAN | |
| 0ALBERTSONS INC | COM | 013104104 | 6,505 | 000000316256 | SH | | DEFINED | 01 | |
| ALCOA INC | COM | 013817101 | 17,046 | 000000651620 | SH | | DEFINED | 01 | |
| ALKERMES INC | COM | 01642T108 | 288 | 000000021000 | SH | | DEFINED | 01 | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 938 | 000000102728 | SH | | DEFINED | 01 | |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 470 | 000000071764 | SH | | DEFINED | 01 | |
| ALLERGAN INC | NOTE | 018490AE2 | 10,738 | 000011000000 | SH | | DEFINED | 01 | |
| ALLERGAN INC | COM | 018490102 | 7,894 | 000000100274 | SH | | DEFINED | 01 | |
| ALLIANCE BANCORP NEW ENG INC | COM | 01852Q109 | 666 | 000000020000 | SH | | DEFINED | 01 | |
| ALLIED WASTE INDS INC | COM PAR\$. | 019589308 | 1,814 | 000000168010 | SH | | DEFINED | 01 | |
| ALLSTATE CORP | COM | 020002101 | 19,791 | 000000541792 | SH | | DEFINED | 01 | |
| ALLTEL CORP | COM | 020039103 | 11,169 | 000000241043 | SH | | DEFINED | 01 | |
| ALTERA CORP | COM | 021441100 | 6,142 | 000000324509 | SH | | DEFINED | 01 | |
| ALTERA CORP | COM | 021441100 | 272 | 000000014000 | SH | | DEFINED | 06 | |
| ALTRIA GROUP INC | COM | 02209S103 | 67,917 | 000001550626 | SH | | DEFINED | 01 | |
| ALTRIA GROUP INC | COM | 02209S103 | 24,090 | 000000550000 | SH | | DEFINED | 04 | |
| AMBAC FINL GROUP INC | COM | 023139108 | 5,243 | 000000081926 | SH | | DEFINED | 01 | |
| AMERADA HESS CORP | COM | 023551104 | 3,480 | 000000069476 | SH | | DEFINED | 01 | |
| AMERADA HESS CORP | COM | 023551104 | 258 | 000000005200 | SH | | DEFINED | 06 | |
| AMEREN CORP | COM | 023608102 | 5,334 | 000000124329 | SH | | DEFINED | 01 | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 9,150 | 000000305021 | SH | | DEFINED | 01 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 675 | 000000015000 | SH | | DEFINED | | |
| AMERICAN EXPRESS CO | COM | 025816109 | 44,487 | 000000987289 | SH | | DEFINED | 01 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 1,035 | 000000053314 | SH | | DEFINED | 01 | |
| AMERICAN INTL GROUP INC | DBC | 026874AP2 | 9,825 | 000015000000 | SH | | DEFINED | 01 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1,500 | 000000026000 | SH | | DEFINED | | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 114,943 | 000001992091 | SH | | DEFINED | 01 | |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 2,653 | 000000153393 | SH | | DEFINED | 01 | |
| AMERICAN STD COS INC DEL | COM | 029712106 | 4,658 | 000000055295 | SH | | DEFINED | 01 | |
| AMERICAN TOWER CORP | NOTE | 5.00 029912AF9 | 280 | 000000003100 | SH | | DEFINED | | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 5,471 | 000000101234 | SH | | DEFINED | 01 | |
| AMGEN INC | NOTE | 031162AE0 | 20,553 | 000027000000 | SH | | DEFINED | 01 | |
| AMGEN INC | COM | 031162100 | 65,103 | 000001009045 | SH | | DEFINED | 01 | |
| AMGEN INC | COM | 031162100 | 461 | 000000007100 | SH | | DEFINED | 02 | |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 143 | 000000010113 | SH | | DEFINED | 01 | |
| AMSOUTH BANCORPORATION | COM | 032165102 | 5,839 | 000000275197 | SH | | DEFINED | 01 | |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 254 | 000000008994 | SH | | DEFINED | 01 | |
| ANADARKO PETE CORP | COM | 032511107 | 8,355 | 000000200084 | SH | | DEFINED | 01 | |
| ANALOG DEVICES INC | COM | 032654105 | 1,722 | 000000045300 | SH | | DEFINED | | |
| ANALOG DEVICES INC | COM | 032654105 | 10,693 | 000000281258 | SH | | DEFINED | 01 | |
| ANDREW CORP | COM | 034425108 | 2,082 | 000000172424 | SH | | DEFINED | 01 | |
| ANDRX CORP DEL | ANDRX GROU | 034553107 | 289 | 000000015490 | SH | | DEFINED | 01 | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 345 | 000000007000 | SH | | DEFINED | | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 31,533 | 000000639104 | SH | | DEFINED | 01 | |
| ANNALY MTG MGMT INC | COM | 035710409 | 528 | 000000032200 | SH | | DEFINED | 01 | |
| ANTHEM INC | COM | 03674B104 | 8,477 | 000000118853 | SH | | DEFINED | 01 | |
| ANTHRACITE CAP INC | COM | 037023108 | 570 | 000000059100 | SH | | DEFINED | 01 | |

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| NAME OF ISSUER | TITLE | CUSIP | VALUE | SHARES | SH | PUT | INVSTMT | OT | |
|----------------------------|----------|----------------|--------|--------------|-----|------|---------|-----|--|
| | OF CLASS | | X1000 | PRN AMT | PRN | CALL | DSCRETN | MAN | |
| 0ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 685 | 000000048000 | SH | | DEFINED | 01 | |
| AON CORP | DBC | 3.50 037389AT0 | 22,595 | 000000195000 | PRN | | DEFINED | 01 | |
| AON CORP | COM | 037389103 | 10,056 | 000000482323 | SH | | DEFINED | 01 | |
| APACHE CORP | COM | 037411105 | 8,597 | 000000123992 | SH | | DEFINED | 01 | |

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|------------------------------|------------|-----------|---------|--------------|-----|---------|----|
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 2,866 | 000000072832 | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES INC | DEBT 2.25 | 03760AAE1 | 25,735 | 000000258000 | PRN | DEFINED | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 9,915 | 000000150174 | SH | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 9,593 | 000000463003 | SH | DEFINED | 01 |
| APPLERA CORP | COM AP BIO | 038020103 | 3,594 | 000000161104 | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1,463 | 000000301228 | SH | DEFINED | 01 |
| APPLIED MATLS INC | COM | 038222105 | 580 | 000000032000 | SH | DEFINED | |
| APPLIED MATLS INC | COM | 038222105 | 24,931 | 000001375165 | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 6,693 | 000000510571 | SH | DEFINED | 01 |
| ASHANTI GOLDFIELDS LTD | GLOB DEP R | 043743202 | 209 | 000000020000 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 1,760 | 000000053586 | SH | DEFINED | 01 |
| ASTRAZENECA PLC | SPONSORED | 046353108 | 217 | 000000005000 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 1,507 | 000000088574 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 17,241 | 000000480923 | SH | DEFINED | 01 |
| AUTONATION INC | COM | 05329W102 | 3,796 | 000000216444 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 6,430 | 000000071825 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 247 | 000000002700 | SH | DEFINED | 06 |
| AVAYA INC | COM | 053499109 | 3,502 | 000000321323 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 141 | 000000012800 | SH | DEFINED | 06 |
| AVERY DENNISON CORP | COM | 053611109 | 4,981 | 000000098611 | SH | DEFINED | 01 |
| AVON PRODS INC | COM | 054303102 | 11,711 | 000000181409 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 15,767 | 000000439081 | SH | DEFINED | 01 |
| BCE INC | COM | 05534B109 | 502 | 000000023000 | SH | DEFINED | |
| BISYS GROUP INC | COM | 055472104 | 368 | 000000028000 | SH | DEFINED | 01 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 203 | 000000010500 | SH | DEFINED | 01 |
| BJ SVCS CO | COM | 055482103 | 4,255 | 000000124553 | SH | DEFINED | 01 |
| BJ SVCS CO | COM | 055482103 | 278 | 000000008100 | SH | DEFINED | 06 |
| BMC SOFTWARE INC | COM | 055921100 | 3,338 | 000000239671 | SH | DEFINED | 01 |
| BAKER HUGHES INC | COM | 057224107 | 7,639 | 000000258194 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 2,494 | 000000046201 | SH | DEFINED | 01 |
| BANDAG INC | CL A | 059815308 | 13,512 | 000000442300 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 88,939 | 000001139670 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 440 | 000000005600 | SH | DEFINED | 06 |
| BANK NEW YORK INC | COM | 064057102 | 17,454 | 000000599591 | SH | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 386 | 000000010000 | SH | DEFINED | |
| BANK ONE CORP | COM | 06423A103 | 34,099 | 000000882267 | SH | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 109,379 | 000002830000 | SH | DEFINED | 04 |
| BANK UTD CORP LITIGATN CONT | RIGHT 99/9 | 065416117 | 12 | 000000248800 | SH | DEFINED | 01 |
| BARD C R INC | COM | 067383109 | 2,851 | 000000040166 | SH | DEFINED | 01 |
| BARR LABS INC | COM | 068306109 | 497 | 000000007300 | SH | DEFINED | 01 |
| BAUSCH & LOMB INC | COM | 071707103 | 1,864 | 000000042224 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 13,606 | 000000468221 | SH | DEFINED | 01 |

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|-----------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| OBAXTER INTL INC | COM | 071813109 | 3,119 | 000000108700 | SH | DEFINED | 02 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 1,365 | 000000225000 | SH | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 2,342 | 000000194535 | SH | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 602 | 000000050000 | SH | DEFINED | 04 |
| BEAR STEARNS COS INC | COM | 073902108 | 5,870 | 000000078479 | SH | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 312 | 000000004200 | SH | DEFINED | 06 |
| BECTON DICKINSON & CO | COM | 075887109 | 7,382 | 000000204388 | SH | DEFINED | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 9,706 | 000000253640 | SH | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 34,862 | 000001472229 | SH | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 20,457 | 000000863934 | SH | DEFINED | 04 |
| BELO CORP | COM SER A | 080555105 | 259 | 000000010700 | SH | DEFINED | 01 |
| BEMIS INC | COM | 081437105 | 1,868 | 000000042169 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|---------------|-----|---------|----|
| BERKLEY W R CORP | COM | 084423102 | 260 | 000000007600 | SH | DEFINED | 01 |
| BEST BUY INC | DBCV 0.68 | 086516AD3 | 7,400 | 000000100000 | PRN | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 17,049 | 000000358786 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 1,461 | 000000092467 | SH | DEFINED | 01 |
| BIOGEN INC | COM | 090597105 | 15,689 | 000000411586 | SH | DEFINED | 01 |
| BIOMET INC | COM | 090613100 | 6,611 | 000000197373 | SH | DEFINED | 01 |
| BIOTECH HOLDERS TR | DEPOSTRY R | 09067D201 | 60,003 | 000000465000 | SH | DEFINED | 01 |
| BIOVAIL CORP | COM | 09067J109 | 516 | 000000013900 | SH | DEFINED | 01 |
| BIOSITE INC | COM | 090945106 | 420 | 000000014853 | SH | DEFINED | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 2,475 | 000000061058 | SH | DEFINED | 01 |
| BLOCK H & R INC | COM | 093671105 | 6,348 | 000000147130 | SH | DEFINED | 01 |
| BOEING CO | COM | 097023105 | 22,710 | 0000000661548 | SH | DEFINED | 01 |
| BOISE CASCADE CORP | COM | 097383103 | 1,841 | 000000066733 | SH | DEFINED | 01 |
| BORDERS GROUP INC | COM | 099709107 | 236 | 000000012500 | SH | DEFINED | 01 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 113 | 000000011344 | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 21,219 | 000000332593 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1,157 | 000000045100 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 38,260 | 000001491046 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 103,174 | 000004020844 | SH | DEFINED | 04 |
| BROADCOM CORP | CL A | 111320107 | 6,188 | 000000232118 | SH | DEFINED | 01 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 2,184 | 000000418577 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL A | 115637100 | 2,211 | 000000027200 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 4,193 | 000000053008 | SH | DEFINED | 01 |
| BROWN TOM INC | COM NEW | 115660201 | 221 | 000000008600 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 2,013 | 000000078410 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 8,263 | 000000286247 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 27,715 | 000000960000 | SH | DEFINED | 04 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 325 | 000000011200 | SH | DEFINED | 06 |
| BURLINGTON RES INC | COM | 122014103 | 7,732 | 000000160428 | SH | DEFINED | 01 |
| CBRL GROUP INC | NOTE | 12489VAB2 | 12,653 | 000026500000 | SH | DEFINED | 01 |
| CBRL GROUP INC | COM | 12489V106 | 284 | 000000007900 | SH | DEFINED | 06 |
| CIGNA CORP | COM | 125509109 | 6,027 | 000000135001 | SH | DEFINED | 01 |
| CMS ENERGY CORP | COM | 125896100 | 870 | 000000118067 | SH | DEFINED | 01 |
| CSG SYS INTL INC | COM | 126349109 | 180 | 000000012214 | SH | DEFINED | 01 |

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09/30/2003

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0CSX CORP | DBCV | 126408GA5 | 4,112 | 000005000000 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 4,813 | 000000164562 | SH | DEFINED | 01 |
| CVS CORP | COM | 126650100 | 10,895 | 000000350788 | SH | DEFINED | 01 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 891 | 000000016028 | SH | DEFINED | 01 |
| CALPINE CORP | COM | 131347106 | 1,971 | 000000403233 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 8,358 | 000000315431 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 9,993 | 000000175193 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 20,407 | 000000349505 | SH | DEFINED | 01 |
| CAREMARK RX INC | COM | 141705103 | 393 | 000000017400 | SH | DEFINED | 01 |
| CARMAX INC | COM | 143130102 | 414 | 000000012700 | SH | DEFINED | 01 |
| CARNIVAL CORP | DBCV 2.00 | 143658AN2 | 16,462 | 000000150000 | PRN | DEFINED | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 16,169 | 000000491631 | SH | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 18,449 | 000000268001 | SH | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 276 | 000000004000 | SH | DEFINED | 06 |
| CELGENE CORP | COM | 151020104 | 875 | 000000020211 | SH | DEFINED | 01 |
| CENDANT CORP | DBCV 3.87 | 151313AN3 | 29,818 | 000000285000 | PRN | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 14,487 | 000000775160 | SH | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2,188 | 000000238692 | SH | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 4,050 | 000000052010 | SH | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 236 | 000000003100 | SH | DEFINED | 06 |

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|------------------------------|------|----------------|---------|--------------|-----|---------|----|
| CENTILLIUM COMMUNICATIONS IN | COM | 152319109 | 146 | 000000020765 | SH | DEFINED | 01 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 74 | 000000021300 | SH | DEFINED | 01 |
| CENTURYTEL INC | DBCV | 4.75 156700AH9 | 17,921 | 000000155000 | PRN | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 3,756 | 000000110855 | SH | DEFINED | 01 |
| CEPHALON INC | COM | 156708109 | 286 | 000000006236 | SH | DEFINED | 01 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 527 | 000000017200 | SH | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 5,423 | 000000177235 | SH | DEFINED | 01 |
| CHATEAU CMNTYS INC | COM | 161726104 | 4,910 | 000000165000 | SH | DEFINED | 01 |
| CHECKFREE CORP NEW | COM | 162813109 | 652 | 000000032448 | SH | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 58,501 | 000000818779 | SH | DEFINED | 01 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 612 | 000000008900 | SH | DEFINED | 01 |
| CHIPPAC INC | CL A | 169657103 | 115 | 000000019539 | SH | DEFINED | 01 |
| CHIRON CORP | NOTE | 170040AE9 | 14,625 | 000025000000 | SH | DEFINED | 01 |
| CHIRON CORP | COM | 170040109 | 8,625 | 000000166453 | SH | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 921 | 000000027500 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 10,168 | 000000156726 | SH | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 3,458 | 000000053300 | SH | DEFINED | 04 |
| CIENA CORP | COM | 171779101 | 4,158 | 000000709724 | SH | DEFINED | 01 |
| CIMA LABS INC | COM | 171796105 | 279 | 000000010000 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP | COM | 172062101 | 5,006 | 000000125156 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP | COM | 172062101 | 3,984 | 000000099600 | SH | DEFINED | 04 |
| CINERGY CORP | COM | 172474108 | 5,145 | 000000140211 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 1,593 | 000000167245 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 2,370 | 000000121000 | SH | DEFINED | |
| CISCO SYS INC | COM | 17275R102 | 104,726 | 000005345937 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 1,287 | 000000065000 | SH | DEFINED | 02 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OCINTAS CORP | COM | 172908105 | 6,893 | 000000186265 | SH | | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 2,803 | 000000061600 | SH | | DEFINED | |
| CITIGROUP INC | COM | 172967101 | 177,992 | 000003911071 | SH | | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2,488 | 000000221980 | SH | | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 2,978 | 000000134598 | SH | | DEFINED | 01 |
| CITY NATL CORP | COM | 178566105 | 392 | 000000007700 | SH | | DEFINED | 01 |
| CLARCOR INC | COM | 179895107 | 273 | 000000007000 | SH | | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 19,066 | 000000497824 | SH | | DEFINED | 01 |
| CLOROX CO DEL | COM | 189054109 | 7,749 | 000000168939 | SH | | DEFINED | 01 |
| COACH INC | COM | 189754104 | 671 | 000000012300 | SH | | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 584 | 000000013600 | SH | | DEFINED | |
| COCA COLA CO | COM | 191216100 | 83,559 | 000001945046 | SH | | DEFINED | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 6,946 | 000000364472 | SH | | DEFINED | 01 |
| COGNEX CORP | COM | 192422103 | 218 | 000000008332 | SH | | DEFINED | 01 |
| COGNOS INC | COM | 19244C109 | 214 | 000000006900 | SH | | DEFINED | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 23,140 | 000000414030 | SH | | DEFINED | 01 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 161 | 000000015000 | SH | | DEFINED | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 57,273 | 000001858317 | SH | | DEFINED | 01 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 56,161 | 000001894779 | SH | | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 6,279 | 000000134743 | SH | | DEFINED | 01 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 1,243 | 000000031000 | SH | | DEFINED | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 269 | 000000012400 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 11,533 | 000000441719 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 323 | 000000012300 | SH | | DEFINED | 06 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 7,271 | 000000193553 | SH | | DEFINED | 01 |
| COMPUWARE CORP | COM | 205638109 | 3,345 | 000000624107 | SH | | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0 | 205862402 | 5,025 | 000000335709 | SH | | DEFINED | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 9,428 | 000000443912 | SH | | DEFINED | 01 |

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|------------------------------|---------|-----------|--------|--------------|----|---------|----|
| COMPUTER HORIZONS CORP | COM | 205908106 | 62 | 000000017000 | SH | DEFINED | 01 |
| CONCORD EFS INC | COM | 206197105 | 7,773 | 000000568684 | SH | DEFINED | 01 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 1,517 | 000000029600 | SH | DEFINED | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 28,925 | 000000528314 | SH | DEFINED | 01 |
| CONSECO INC | COM NEW | 208464883 | 3,115 | 000000172495 | SH | DEFINED | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 7,060 | 000000173229 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 4,585 | 000000128150 | SH | DEFINED | 01 |
| CONVERGYS CORP | COM | 212485106 | 2,231 | 000000121660 | SH | DEFINED | 01 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 1,028 | 000000064810 | SH | DEFINED | 01 |
| COORS ADOLPH CO | CL B | 217016104 | 1,726 | 000000032120 | SH | DEFINED | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 241 | 000000004231 | SH | DEFINED | 01 |
| CORNING INC | COM | 219350105 | 9,567 | 000001015650 | SH | DEFINED | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 11,268 | 000000361744 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | NOTE | 222372AE4 | 48,875 | 000050000000 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 12,595 | 000000160907 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 333 | 000000004300 | SH | DEFINED | 06 |
| CRANE CO | COM | 224399105 | 1,190 | 000000050846 | SH | DEFINED | 01 |
| CRAWFORD & CO | CL B | 224633107 | 159 | 000000022700 | SH | DEFINED | 01 |

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|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OCRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 172 | 000000011900 | SH | | DEFINED | 01 |
| CROWN AMERN RLTY TR | SH BEN INT | 228186102 | 3,030 | 000000254700 | SH | | DEFINED | 01 |
| CROWN HOLDINGS INC | COM | 228368106 | 104 | 000000015500 | SH | | DEFINED | 01 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 173 | 000000011756 | SH | | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 1,655 | 000000037260 | SH | | DEFINED | 01 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 11,205 | 000000156500 | SH | | DEFINED | 01 |
| DPL INC | COM | 233293109 | 277 | 000000016200 | SH | | DEFINED | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 229 | 000000009500 | SH | | DEFINED | 01 |
| DST SYS INC DEL | COM | 233326107 | 282 | 000000007500 | SH | | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 4,863 | 000000131848 | SH | | DEFINED | 01 |
| DANA CORP | COM | 235811106 | 2,013 | 000000130480 | SH | | DEFINED | 01 |
| DANAHER CORP DEL | COM | 235851102 | 8,697 | 000000117756 | SH | | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 2,849 | 000000149958 | SH | | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 10,472 | 000000196453 | SH | | DEFINED | 01 |
| DEL MONTE FOODS CO | COM | 24522P103 | 178 | 000000020500 | SH | | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 1,236 | 000000037000 | SH | | DEFINED | 01 |
| DELL INC | COM | 24702R101 | 65,667 | 000001964925 | SH | | DEFINED | 01 |
| DELPHI CORP | COM | 247126105 | 3,900 | 000000430965 | SH | | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1,359 | 000000102211 | SH | | DEFINED | 01 |
| DELUXE CORP | COM | 248019101 | 2,169 | 000000054058 | SH | | DEFINED | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 8,922 | 000000185158 | SH | | DEFINED | 01 |
| DEVRY INC DEL | COM | 251893103 | 697 | 000000029500 | SH | | DEFINED | 01 |
| DIAMOND OFFSHORE DRILLING IN | DBCV 1.50 | 25271CAE2 | 17,921 | 000000196400 | PRN | | DEFINED | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 46,565 | 000000500000 | SH | | DEFINED | 01 |
| DILLARDS INC | CL A | 254067101 | 945 | 000000067662 | SH | | DEFINED | 01 |
| DISNEY WALT CO | NOTE 2.12 | 254687AU0 | 40,850 | 000000400000 | PRN | | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 38,625 | 000001915007 | SH | | DEFINED | 01 |
| DOLLAR GEN CORP | COM | 256669102 | 5,409 | 000000270497 | SH | | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 15,591 | 000000251887 | SH | | DEFINED | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2,776 | 000000111633 | SH | | DEFINED | 01 |
| DORAL FINL CORP | COM | 25811P100 | 202 | 000000004300 | SH | | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 5,498 | 000000155453 | SH | | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 23,166 | 000000711930 | SH | | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 71,750 | 000002205000 | SH | | DEFINED | 04 |
| DOW JONES & CO INC | COM | 260561105 | 3,101 | 000000065496 | SH | | DEFINED | 01 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL | 261877104 | 777 | 000000010000 | SH | | DEFINED | 01 |

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|-----------------------------|------|----------------|--------|--------------|-----|---------|----|
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 31,825 | 000000795449 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | NOTE | 1.75 264399EJ1 | 16,355 | 000000165000 | PRN | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 12,412 | 000000696954 | SH | DEFINED | 01 |
| DYCOM INDS INC | COM | 267475101 | 203 | 000000010000 | SH | DEFINED | 01 |
| DYNEGY INC NEW | CL A | 26816Q101 | 1,086 | 000000301827 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 21,423 | 000001696209 | SH | DEFINED | 01 |
| EOG RES INC | COM | 26875P101 | 3,709 | 000000088860 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 2,309 | 000000068933 | SH | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 4,710 | 000000224974 | SH | DEFINED | 01 |
| EATON CORP | COM | 278058102 | 5,391 | 000000060833 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OEATON VANCE CORP | COM NON VT | 278265103 | 328 | 000000009800 | SH | | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 26,480 | 000000493680 | SH | | DEFINED | 01 |
| ECOLAB INC | COM | 278865100 | 5,083 | 000000201336 | SH | | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 4,776 | 000000250080 | SH | | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 308 | 000000015900 | SH | | DEFINED | 06 |
| EDUCATION MGMT CORP | COM | 28139T101 | 360 | 000000006233 | SH | | DEFINED | 01 |
| EL PASO CORP | COM | 28336L109 | 3,380 | 000000463122 | SH | | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 10,427 | 000000113122 | SH | | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 7,979 | 000000395043 | SH | | DEFINED | 01 |
| EMERSON ELEC CO | COM | 291011104 | 17,192 | 000000326537 | SH | | DEFINED | 01 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 473 | 000000023377 | SH | | DEFINED | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 448 | 000000012200 | SH | | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 2,973 | 000000107470 | SH | | DEFINED | 01 |
| ENTEGRIS INC | COM | 29362U104 | 174 | 000000015450 | SH | | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 309 | 000000006900 | SH | | DEFINED | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 9,691 | 000000178970 | SH | | DEFINED | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 294 | 000000005400 | SH | | DEFINED | 06 |
| EQUIFAX INC | COM | 294429105 | 2,632 | 000000118215 | SH | | DEFINED | 01 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 8,442 | 000000306683 | SH | | DEFINED | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 6,144 | 000000209852 | SH | | DEFINED | 01 |
| ERICSSON L M TEL CO | ADR B SEK | 294821608 | 1,463 | 000000099542 | SH | | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 381 | 000000006000 | SH | | DEFINED | |
| EXELON CORP | COM | 30161N101 | 16,117 | 000000253821 | SH | | DEFINED | 01 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 242 | 000000007058 | SH | | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 3,627 | 000000059365 | SH | | DEFINED | 01 |
| EXTREME NETWORKS INC | COM | 30226D106 | 490 | 000000077557 | SH | | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,947 | 000000053200 | SH | | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 187,596 | 000005125583 | SH | | DEFINED | 01 |
| FPL GROUP INC | COM | 302571104 | 9,092 | 000000143868 | SH | | DEFINED | 01 |
| FTI CONSULTING INC | COM | 302941109 | 520 | 000000030000 | SH | | DEFINED | 01 |
| FACTSET RESH SYS INC | COM | 303075105 | 687 | 000000015500 | SH | | DEFINED | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 5,259 | 000000131839 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 314 | 000000006000 | SH | | DEFINED | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 30,693 | 000000586319 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 80,095 | 000001530000 | SH | | DEFINED | 04 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 52,398 | 000000746424 | SH | | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 278 | 000000004000 | SH | | DEFINED | 06 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 6,057 | 000000144565 | SH | | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 511 | 000000012200 | SH | | DEFINED | 06 |
| FEDERATED INVS INC PA | CL B | 314211103 | 2,674 | 000000096536 | SH | | DEFINED | 01 |
| FEDEX CORP | COM | 31428X106 | 15,075 | 000000233985 | SH | | DEFINED | 01 |
| FIDELITY NATIONAL SOLTNS INC | COM | 31620P109 | 1,988 | 000000080000 | SH | | DEFINED | 01 |
| FIDELITY NATL FINL INC | COM | 316326107 | 1,653 | 000000055000 | SH | | DEFINED | 01 |
| FIDELITY NATL FINL INC | COM | 316326107 | 203 | 000000006900 | SH | | DEFINED | 06 |

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FIFTH THIRD BANCORP COM 316773100 24,849 000000447418 SH DEFINED 01
 FINDWHAT COM COM 317794105 280 000000016236 SH DEFINED 01
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| 0FIRST COLONIAL GROUP INC | COM | 319734109 | 947 | 000000016400 | SH | | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 22,746 | 000000569229 | SH | | DEFINED | 01 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 2,432 | 000000047800 | SH | | DEFINED | 01 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 314 | 000000011961 | SH | | DEFINED | 01 |
| FIRST TENN NATL CORP | COM | 337162101 | 4,381 | 000000103196 | SH | | DEFINED | 01 |
| FIRST TENN NATL CORP | COM | 337162101 | 347 | 000000008200 | SH | | DEFINED | 06 |
| FISERV INC | COM | 337738108 | 5,775 | 000000159140 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 7,998 | 000000250750 | SH | | DEFINED | 01 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 24,796 | 000000822448 | SH | | DEFINED | 01 |
| FLUOR CORP NEW | COM | 343412102 | 2,371 | 000000063520 | SH | | DEFINED | 01 |
| FOOT LOCKER INC | COM | 344849104 | 338 | 000000020900 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0 | 345370860 | 15,141 | 000001405918 | SH | | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 15,088 | 000000293275 | SH | | DEFINED | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 6,380 | 000000112433 | SH | | DEFINED | 01 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 2,135 | 000000076300 | SH | | DEFINED | 01 |
| FRANKLIN RES INC | COM | 354613101 | 8,828 | 000000199700 | SH | | DEFINED | 01 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 4,300 | 000000129931 | SH | | DEFINED | 01 |
| FRONTIER OIL CORP | COM | 35914P105 | 177 | 000000012100 | SH | | DEFINED | 01 |
| GBC BANCORP CALIF | COM | 361475106 | 2,087 | 000000054630 | SH | | DEFINED | 01 |
| GANNETT INC | COM | 364730101 | 16,115 | 000000207781 | SH | | DEFINED | 01 |
| GAP INC DEL | COM | 364760108 | 12,112 | 000000707515 | SH | | DEFINED | 01 |
| GAP INC DEL | COM | 364760108 | 290 | 000000016600 | SH | | DEFINED | 06 |
| GARTNER INC | CL B | 366651206 | 875 | 000000080400 | SH | | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 1,457 | 000000257582 | SH | | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 126 | 000000021600 | SH | | DEFINED | 06 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 858 | 000000011000 | SH | | DEFINED | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 13,102 | 000000167851 | SH | | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 2,647 | 000000088800 | SH | | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 230,526 | 000007733192 | SH | | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 105,229 | 000003530000 | SH | | DEFINED | 04 |
| GENERAL MLS INC | COM | 370334104 | 13,497 | 000000286758 | SH | | DEFINED | 01 |
| GENERAL MLS INC | COM | 370334104 | 13,791 | 000000293000 | SH | | DEFINED | 04 |
| GENERAL MTRS CORP | COM | 370442105 | 17,633 | 000000430815 | SH | | DEFINED | 01 |
| GENERAL MTRS CORP | DEB SR CON | 370442733 | 34,470 | 000000015000 | PRN | | DEFINED | 01 |
| GENTEX CORP | COM | 371901109 | 1,056 | 000000030324 | SH | | DEFINED | 01 |
| GENUINE PARTS CO | COM | 372460105 | 4,564 | 000000142741 | SH | | DEFINED | 01 |
| GENZYME CORP | COM GENL D | 372917104 | 8,438 | 000000182224 | SH | | DEFINED | 01 |
| GEORGIA PAC CORP | COM | 373298108 | 5,010 | 000000206713 | SH | | DEFINED | 01 |
| GETTY IMAGES INC | COM | 374276103 | 696 | 000000019800 | SH | | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 4,836 | 000000086296 | SH | | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 224 | 000000004000 | SH | | DEFINED | 06 |
| GILLETTE CO | COM | 375766102 | 1,279 | 000000040000 | SH | | DEFINED | 01 |
| GILLETTE CO | COM | 375766102 | 25,689 | 000000803304 | SH | | DEFINED | 01 |
| GLOBAL MARINE INC | DBC | 379352AN7 | 23,370 | 000041000000 | SH | | DEFINED | 01 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 10,487 | 000000117169 | SH | | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 30,804 | 000000367159 | SH | | DEFINED | 01 |

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NAME OF ISSUER TITLE CUSIP VALUE SHARES SH PUT INVTMT OT

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| | OF CLASS | | X1000 | PRN AMT | PRN CALL | DISCRETN | MAN |
|------------------------------|------------|-----------|--------|--------------|----------|----------|-----|
| 0GOODRICH CORP | COM | 382388106 | 2,227 | 000000091881 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 944 | 000000143768 | SH | DEFINED | 01 |
| GRAINGER W W INC | COM | 384802104 | 3,565 | 000000074990 | SH | DEFINED | 01 |
| GRANITE BROADCASTING CORP | COM | 387241102 | 255 | 000000100000 | SH | DEFINED | 01 |
| GRAPHIC PACKAGING CORP DEL | COM | 388688103 | 101 | 000000020000 | SH | DEFINED | 01 |
| GRAY TELEVISION INC | CL A | 389375205 | 1,059 | 000000091300 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 970 | 000000048254 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 806 | 000000027000 | SH | DEFINED | 01 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 5,327 | 000000063200 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 937 | 000000020000 | SH | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 11,775 | 000000251354 | SH | DEFINED | 01 |
| HCA INC | COM | 404119109 | 14,236 | 000000386238 | SH | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 10,883 | 000000448798 | SH | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 7,565 | 000000223824 | SH | DEFINED | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 11,461 | 000000237800 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 3,799 | 000000090223 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 223 | 000000005300 | SH | DEFINED | 06 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 368 | 000000007000 | SH | DEFINED | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 11,588 | 000000220181 | SH | DEFINED | 01 |
| HASBRO INC | DBCV 2.75 | 418056AN7 | 23,373 | 000000212000 | PRN | DEFINED | 01 |
| HASBRO INC | COM | 418056107 | 2,836 | 000000151826 | SH | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 4,866 | 000000223130 | SH | DEFINED | 01 |
| HEALTH NET INC | COM | 42222G108 | 383 | 000000012100 | SH | DEFINED | 01 |
| HEALTH NET INC | COM | 42222G108 | 245 | 000000007800 | SH | DEFINED | 06 |
| HEICO CORP NEW | CL A | 422806208 | 288 | 000000025800 | SH | DEFINED | 01 |
| HEINZ H J CO | COM | 423074103 | 9,270 | 000000270435 | SH | DEFINED | 01 |
| HELMERICH & PAYNE INC | COM | 423452101 | 224 | 000000008600 | SH | DEFINED | 01 |
| HERCULES INC | COM | 427056106 | 1,079 | 000000095273 | SH | DEFINED | 01 |
| HERSHEY FOODS CORP | COM | 427866108 | 7,352 | 000000101162 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 48,746 | 000002517922 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 75,502 | 000003899900 | SH | DEFINED | 04 |
| HILLENBRAND INDS INC | COM | 431573104 | 214 | 000000003800 | SH | DEFINED | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 4,701 | 000000289836 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 1,911 | 000000060000 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 56,218 | 000001765096 | SH | DEFINED | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 17,946 | 000000681089 | SH | DEFINED | 01 |
| HORACE MANN EDUCATORS CORP N | NOTE 1.42 | 440327AG9 | 5,117 | 000000115000 | PRN | DEFINED | 01 |
| HORIZON ORGANIC HOLDING | COM | 44043T103 | 478 | 000000020000 | SH | DEFINED | 01 |
| HUBBELL INC | CL A | 443510102 | 16,222 | 000000455700 | SH | DEFINED | 01 |
| HUDSON UNITED BANCORP | COM | 444165104 | 1,350 | 000000038400 | SH | DEFINED | 01 |
| HUMANA INC | COM | 444859102 | 2,616 | 000000144979 | SH | DEFINED | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 815 | 000000059388 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 3,761 | 000000189505 | SH | DEFINED | 01 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 470 | 000000016222 | SH | DEFINED | 01 |
| ICOS CORP | COM | 449295104 | 1,576 | 000000041106 | SH | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP | NOTE | 449370AE5 | 11,750 | 000020000000 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DISCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|--------------------|--------------------|-----------|
| 0IDEC PHARMACEUTICALS CORP | COM | 449370105 | 450 | 000000013539 | SH | DEFINED | 01 |
| IGEN INC | COM | 449536101 | 2,389 | 000000041500 | SH | DEFINED | 01 |
| IMC GLOBAL INC | COM | 449669100 | 117 | 000000018300 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | 449934108 | 3,882 | 000000184026 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 270 | 000000005600 | SH | DEFINED | 06 |
| ITT INDS INC IND | COM | 450911102 | 5,482 | 000000091616 | SH | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 485 | 000000066400 | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 16,177 | 000000244154 | SH | DEFINED | 01 |
| IMCLONE SYS INC | COM | 45245W109 | 1,872 | 000000048112 | SH | DEFINED | 01 |
| INCO LTD | NOTE | 453258AM7 | 5,164 | 000006600000 | SH | DEFINED | 01 |
| INCO LTD | COM | 453258402 | 1,110 | 000000040000 | SH | DEFINED | 01 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 774 | 000000025777 | SH | DEFINED | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 283 | 000000022864 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 1,926 | 000000070000 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 136,339 | 000004954184 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 247 | 000000009000 | SH | DEFINED | 04 |
| INTEL CORP | COM | 458140100 | 465 | 000000016400 | SH | DEFINED | 06 |
| INTERACTIVECORP | COM | 45840Q101 | 2,795 | 000000084248 | SH | DEFINED | 01 |
| INTERGRAPH CORP | COM | 458683109 | 1,007 | 000000042922 | SH | DEFINED | 01 |
| INTERMUNE INC | COM | 45884X103 | 288 | 000000015076 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,572 | 000000017800 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 116,266 | 000001316277 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1,052 | 000000011861 | SH | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 2,424 | 000000073302 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 7,442 | 000000264386 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 28,150 | 000001000000 | SH | DEFINED | 04 |
| INTL PAPER CO | COM | 460146103 | 14,888 | 000000381560 | SH | DEFINED | 01 |
| INTERNET HOLDRS TR | DEPOSIT RC | 46059W102 | 20,570 | 000000484000 | SH | DEFINED | 01 |
| INTERNET ARCHITECTURE HOLDR | DEPOSTRY R | 46060A107 | 492 | 000000015000 | SH | DEFINED | 01 |
| INTERSIL CORP | CL A | 46069S109 | 758 | 000000031873 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 4,725 | 000000334662 | SH | DEFINED | 01 |
| INTUIT | COM | 461202103 | 7,636 | 000000158312 | SH | DEFINED | 01 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 266 | 000000010931 | SH | DEFINED | 01 |
| IRON MTN INC PA | COM | 462846106 | 527 | 000000014700 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | 46612J101 | 4,869 | 000001352714 | SH | DEFINED | 01 |
| JNI CORP | COM | 46622G105 | 139 | 000000020000 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 1,888 | 000000055000 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 53,516 | 000001558880 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 240 | 000000007000 | SH | DEFINED | 04 |
| JABIL CIRCUIT INC | COM | 466313103 | 4,610 | 000000177001 | SH | DEFINED | 01 |
| JACK IN THE BOX INC | COM | 466367109 | 329 | 000000018500 | SH | DEFINED | 01 |
| JANUS CAP GROUP INC | COM | 47102X105 | 3,538 | 000000253294 | SH | DEFINED | 01 |
| JEFFERSON PILOT CORP | COM | 475070108 | 4,836 | 000000108974 | SH | DEFINED | 01 |
| JETBLUE AWYS CORP | COM | 477143101 | 231 | 000000003800 | SH | DEFINED | 01 |
| JO-ANN STORES INC | CL B NON V | 47758P208 | 929 | 000000038100 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 1,337 | 000000027000 | 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 |
|-------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| JOHNSON & JOHNSON | COM | 478160104 | 112,844 | 000002278767 | SH | DEFINED | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 6,774 | 000000071611 | SH | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 2,935 | 000000098076 | SH | DEFINED | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2,087 | 000000139145 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 9,247 | 000000179215 | SH | DEFINED | 01 |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 2,045 | 000000089500 | SH | DEFINED | 01 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 112 | 000000010200 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 2,389 | 000000040050 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 281 | 000000004800 | SH | DEFINED | 06 |
| KELLOGG CO | COM | 487836108 | 10,539 | 000000316020 | SH | DEFINED | 01 |
| KELLWOOD CO | COM | 488044108 | 207 | 000000006200 | SH | DEFINED | 01 |
| KERR MCGEE CORP | COM | 492386107 | 3,479 | 000000077936 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 8,865 | 000000346730 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 4,363 | 000000124387 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| KIMBERLY CLARK CORP | COM | 494368103 | 20,261 | 000000394816 | SH | DEFINED | 01 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 5,103 | 000000094483 | SH | DEFINED | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 2,830 | 000000186808 | SH | DEFINED | 01 |
| KLAMATH FIRST BANCORP INC | COM | 49842P103 | 2,479 | 000000115398 | SH | DEFINED | 01 |
| KNIGHT RIDDER INC | COM | 499040103 | 4,237 | 000000063536 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 14,738 | 000000275487 | SH | DEFINED | 01 |
| KONINKLIJKE AHOLD N V | SPON ADR N | 500467303 | 139 | 000000014600 | SH | DEFINED | 01 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH | 500472303 | 284 | 000000012400 | SH | DEFINED | 01 |
| KRAFT FOODS INC | CL A | 50075N104 | 536 | 000000018200 | SH | DEFINED | 01 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 1,185 | 000000030800 | SH | DEFINED | 01 |
| KROGER CO | COM | 501044101 | 10,361 | 000000579832 | SH | DEFINED | 01 |
| KROLL INC | COM | 501049100 | 284 | 000000015273 | SH | DEFINED | 01 |
| LSI LOGIC CORP | COM | 502161102 | 2,684 | 000000298655 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1,033 | 000000023900 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | NOTE | 50540RAC6 | 51,406 | 000073833000 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 574 | 000000020000 | SH | DEFINED | 01 |
| LABRANCHE & CO INC | COM | 505447102 | 362 | 000000024800 | SH | DEFINED | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 432 | 000000019454 | SH | DEFINED | 01 |
| LAMAR ADVERTISING CO | NOTE 2.87 | 512815AG6 | 252 | 000000002750 | SH | DEFINED | |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1,464 | 000000049720 | SH | DEFINED | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 600 | 000000017600 | SH | DEFINED | 01 |
| LEAR CORP | NOTE | 521865AG0 | 17,852 | 000037000000 | SH | DEFINED | 01 |
| LEGATO SYS INC | COM | 524651106 | 6,957 | 000000615706 | SH | DEFINED | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 3,476 | 000000160725 | SH | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 13,156 | 000000190456 | SH | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4,144 | 000000060000 | SH | DEFINED | 04 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 268 | 000000003900 | SH | DEFINED | 06 |
| LENNAR CORP | CL B | 526057302 | 5,623 | 000000075000 | SH | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 118 | 000000021952 | SH | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | 529771107 | 6,465 | 000000102605 | SH | DEFINED | 01 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 5,453 | 000000547000 | SH | DEFINED | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 687 | 000000028405 | 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 |
|-----------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OLIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 543 | 000000042121 | SH | | DEFINED | 01 |
| LILLY ELI & CO | COM | 532457108 | 52,120 | 000000877444 | SH | | DEFINED | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 6,567 | 000000435530 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 4,902 | 000000138565 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 2,052 | 000000058000 | SH | | DEFINED | 04 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 10,835 | 000000301581 | SH | | DEFINED | 01 |
| LINENS N THINGS INC | COM | 535679104 | 411 | 000000017300 | SH | | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 2,923 | 000000085860 | SH | | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 18,109 | 000000392401 | SH | | DEFINED | 01 |
| LOEWS CORP | COM | 540424108 | 5,994 | 000000148495 | SH | | DEFINED | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 1,159 | 000000084138 | SH | | DEFINED | 01 |
| LOWES COS INC | NOTE 0.86 | 548661CG0 | 10,412 | 000000100000 | PRN | | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 31,216 | 000000601479 | SH | | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 6,861 | 000003176506 | SH | | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 292 | 000000022900 | SH | | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 6,113 | 00000011219 | SH | | DEFINED | 01 |
| MBIA INC | COM | 55262C100 | 2,424 | 000000044100 | SH | | DEFINED | 04 |
| MBNA CORP | COM | 55262L100 | 22,510 | 000000987306 | SH | | DEFINED | 01 |
| MFA MTG INVTS INC | COM | 55272X102 | 523 | 000000055000 | SH | | DEFINED | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 4,045 | 000000077685 | SH | | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 614 | 000000016800 | SH | | DEFINED | 01 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 344 | 000000013301 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| MANOR CARE INC NEW | COM | 564055101 | 2,185 | 000000072855 | SH | DEFINED | 01 |
| MANPOWER INC | COM | 56418H100 | 463 | 000000012500 | SH | DEFINED | 01 |
| MARATHON OIL CORP | COM | 565849106 | 6,822 | 000000239383 | SH | DEFINED | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 19,833 | 000000416573 | SH | DEFINED | 01 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 5,500 | 000000174523 | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 7,703 | 000000179017 | SH | DEFINED | 01 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 107 | 000000011600 | SH | DEFINED | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 513 | 000000014100 | SH | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 9,269 | 000000378655 | SH | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 12,598 | 000000514640 | SH | DEFINED | 04 |
| MATRIXONE INC | COM | 57685P304 | 145 | 000000029500 | SH | DEFINED | 01 |
| MATTEL INC | COM | 577081102 | 6,493 | 000000342484 | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 11,768 | 000000298778 | SH | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 5,947 | 000000241464 | SH | DEFINED | 01 |
| MAYTAG CORP | COM | 578592107 | 1,546 | 000000061915 | SH | DEFINED | 01 |
| MCCORMICK & CO INC | COM NON VT | 579780206 | 2,961 | 000000108014 | SH | DEFINED | 01 |
| MCDATA CORP | CL B | 580031102 | 25,260 | 000002142538 | SH | DEFINED | 01 |
| MCDONALDS CORP | COM | 580135101 | 23,165 | 000000984108 | SH | DEFINED | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 9,232 | 000000148596 | SH | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 7,612 | 000000228682 | SH | DEFINED | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 4,219 | 000000165484 | SH | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 5,377 | 000000207392 | SH | DEFINED | 01 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 216 | 000000003700 | SH | DEFINED | 01 |
| MEDIMMUNE INC | COM | 584699102 | 8,371 | 000000253452 | 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 |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OMEDTRONIC INC | DBCV 1.25 | 585055AB2 | 11,261 | 000000110000 | PRN | | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 44,646 | 000000951539 | SH | | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 375 | 000000080000 | SH | | DEFINED | 04 |
| MELLON FINL CORP | COM | 58551A108 | 566 | 000000018800 | SH | | DEFINED | 01 |
| MELLON FINL CORP | COM | 58551A108 | 10,040 | 000000333127 | SH | | DEFINED | 01 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 597 | 000000014933 | SH | | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 354 | 000000007000 | SH | | DEFINED | |
| MERCK & CO INC | COM | 589331107 | 87,319 | 000001725001 | SH | | DEFINED | 01 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 3,059 | 000000067098 | SH | | DEFINED | 01 |
| MEREDITH CORP | COM | 589433101 | 1,896 | 000000041072 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | NOTE | 590188A65 | 5,350 | 000010000000 | SH | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 38,289 | 000000715283 | SH | | DEFINED | 01 |
| METALS USA INC | COM NEW | 591324207 | 756 | 000000120000 | SH | | DEFINED | |
| METLIFE INC | COM | 59156R108 | 16,920 | 000000603240 | SH | | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 2,718 | 000000097800 | SH | | DEFINED | |
| MICROSOFT CORP | COM | 594918104 | 228,208 | 000008208926 | SH | | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1,641 | 000000068513 | SH | | DEFINED | 01 |
| MICROMUSE INC | COM | 595094103 | 239 | 000000029334 | SH | | DEFINED | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 6,493 | 000000483901 | SH | | DEFINED | 01 |
| MID ATLANTIC MED SVCS INC | COM | 59523C107 | 344 | 000000006700 | SH | | DEFINED | 01 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 525 | 000000025000 | SH | | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 373 | 000000024154 | SH | | DEFINED | 01 |
| MILLER HERMAN INC | COM | 600544100 | 306 | 000000013472 | SH | | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 1,769 | 000000038421 | SH | | DEFINED | 01 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 2,976 | 000000749798 | SH | | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 4,248 | 000000148664 | SH | | DEFINED | 01 |
| MOLEX INC | CL A | 608554200 | 29,513 | 000001206116 | SH | | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 4,814 | 000000201097 | SH | | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 301 | 000000012300 | SH | | DEFINED | 06 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 3,145 | 000000124709 | SH | | DEFINED | 01 |

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|-----------------------------|------------|-----------|---------|--------------|----|---------|----|
| MONY GROUP INC | COM | 615337102 | 488 | 000000015000 | SH | DEFINED | 01 |
| MOODYS CORP | COM | 615369105 | 6,286 | 000000114362 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 1,074 | 000000021300 | SH | DEFINED | |
| MORGAN STANLEY | COM NEW | 617446448 | 42,086 | 000000834057 | SH | DEFINED | 01 |
| MOTOROLA INC | COM | 620076109 | 21,293 | 000001781867 | SH | DEFINED | 01 |
| MOTOROLA INC | COM | 620076109 | 20,554 | 000001720000 | SH | DEFINED | 04 |
| MOUNTAINBANK FINL CORP | COM | 62451E103 | 2,264 | 000000068500 | SH | DEFINED | 01 |
| MYLAN LABS INC | COM | 628530107 | 390 | 000000010100 | SH | DEFINED | 01 |
| NBTY INC | COM | 628782104 | 352 | 000000015094 | SH | DEFINED | 01 |
| NCR CORP NEW | COM | 62886E108 | 2,456 | 000000077513 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 252,493 | 000007788214 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 7,681 | 000000234600 | SH | DEFINED | 02 |
| NATIONAL CITY CORP | COM | 635405103 | 15,231 | 000000517022 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 265 | 000000009000 | SH | DEFINED | 06 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 248 | 000000010000 | SH | DEFINED | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 4,564 | 000000141359 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ONAVISTAR INTL CORP NEW | COM | 63934E108 | 2,641 | 000000070864 | SH | | DEFINED | 01 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 1,753 | 000000044800 | SH | | DEFINED | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 6,434 | 000000313437 | SH | | DEFINED | 01 |
| NEW FOCUS INC | COM | 644383101 | 606 | 000000135000 | SH | | DEFINED | 01 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 444 | 000000014101 | SH | | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 5,057 | 000000116377 | SH | | DEFINED | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6,159 | 000000284246 | SH | | DEFINED | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 262 | 000000006800 | SH | | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 12,232 | 000000312919 | SH | | DEFINED | 01 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 35,832 | 000001313026 | SH | | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 19,036 | 000000965818 | SH | | DEFINED | 01 |
| NICOR INC | COM | 654086107 | 1,238 | 000000035241 | SH | | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 12,793 | 000000210345 | SH | | DEFINED | 01 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 310 | 000000009600 | SH | | DEFINED | 01 |
| NISOURCE INC | COM | 65473P105 | 4,235 | 000000211981 | SH | | DEFINED | 01 |
| NOKIA CORP | SPONSORED | 654902204 | 2,655 | 000000170200 | SH | | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 2,613 | 000000105327 | SH | | DEFINED | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 6,081 | 000000328749 | SH | | DEFINED | 01 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 4,368 | 000000125702 | SH | | DEFINED | 01 |
| NORTHERN TR CORP | COM | 665859104 | 7,187 | 000000169721 | SH | | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 13,911 | 000000161352 | SH | | DEFINED | 01 |
| NOVELL INC | COM | 670006105 | 1,565 | 000000295345 | SH | | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 5,820 | 000000173226 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 3,083 | 000000067204 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 18,352 | 000000400000 | SH | | DEFINED | 04 |
| NVIDIA CORP | COM | 67066G104 | 3,283 | 000000205575 | SH | | DEFINED | 01 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 1,001 | 000000030669 | SH | | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 10,564 | 000000299872 | SH | | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 455 | 000000013000 | SH | | DEFINED | 06 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 288 | 000000009684 | SH | | DEFINED | 01 |
| OFFICEMAX INC | COM | 67622M108 | 6,137 | 000000655000 | SH | | DEFINED | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 4,246 | 000000302209 | SH | | DEFINED | 01 |
| OLD REP INTL CORP | COM | 680223104 | 244 | 000000007400 | SH | | DEFINED | 01 |
| OLIN CORP | COM PAR \$1 | 680665205 | 188 | 000000011900 | SH | | DEFINED | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 11,097 | 000000154449 | SH | | DEFINED | 01 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 100 | 000000025000 | SH | | DEFINED | |
| ONEOK INC NEW | COM | 682680103 | 359 | 000000017800 | SH | | DEFINED | 01 |
| ORACLE CORP | COM | 68389X105 | 219 | 000000019500 | SH | | DEFINED | |

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|-------------------------|---------|-----------|--------|--------------|----|---------|----|
| ORACLE CORP | COM | 68389X105 | 50,096 | 000004453036 | SH | DEFINED | 01 |
| OVERTURE SVCS INC | COM | 69039R100 | 7,837 | 000000297668 | SH | DEFINED | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 371 | 000000032500 | SH | DEFINED | 01 |
| PG&E CORP | COM | 69331C108 | 7,518 | 000000314580 | SH | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 1,786 | 000000135468 | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 10,262 | 000000215687 | SH | DEFINED | 01 |
| PPG INDS INC | COM | 693506107 | 6,820 | 000000130605 | SH | DEFINED | 01 |
| PPL CORP | COM | 69351T106 | 5,557 | 000000135714 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OPACCAR INC | COM | 693718108 | 8,953 | 000000120359 | SH | | DEFINED | 01 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 1,540 | 000000043200 | SH | | DEFINED | 01 |
| PACTIV CORP | COM | 695257105 | 2,575 | 000000126974 | SH | | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 2,330 | 000000103870 | SH | | DEFINED | 01 |
| PANAMSAT CORP NEW | COM | 697933109 | 218 | 000000015065 | SH | | DEFINED | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 271 | 000000006612 | SH | | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 693 | 000000220029 | SH | | DEFINED | 01 |
| PARKER DRILLING CO | COM | 701081101 | 354 | 000000150000 | SH | | DEFINED | |
| PARKER HANNIFIN CORP | COM | 701094104 | 4,766 | 000000106644 | SH | | DEFINED | 01 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 83 | 000000012000 | SH | | DEFINED | 01 |
| PAYCHEX INC | COM | 704326107 | 9,878 | 000000289705 | SH | | DEFINED | 01 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 257 | 000000019900 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 4,476 | 000000209454 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 5,530 | 000000258820 | SH | | DEFINED | 04 |
| PEOPLES ENERGY CORP | COM | 711030106 | 1,212 | 000000029300 | SH | | DEFINED | 01 |
| PEOPLESOFT INC | COM | 712713106 | 5,118 | 000000280146 | SH | | DEFINED | 01 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 180 | 000000011800 | SH | | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4,915 | 000000238845 | SH | | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 60,524 | 000001320621 | SH | | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 1,625 | 000000106175 | SH | | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 603 | 000000026519 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 180,045 | 000005926462 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 730 | 000000024000 | SH | | DEFINED | 02 |
| PHELPS DODGE CORP | COM | 717265102 | 3,372 | 000000072067 | SH | | DEFINED | 01 |
| PILGRIMS PRIDE CORP | CL A | 721467207 | 146 | 000000011700 | SH | | DEFINED | 01 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2,829 | 000000079715 | SH | | DEFINED | 01 |
| PITNEY BOWES INC | COM | 724479100 | 6,897 | 000000179987 | SH | | DEFINED | 01 |
| PIXELWORKS INC | COM | 72581M107 | 119 | 000000013774 | SH | | DEFINED | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 3,856 | 000000151588 | SH | | DEFINED | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 544 | 000000020300 | SH | | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 738 | 000000070951 | SH | | DEFINED | 01 |
| PRACTICEWORKS INC | COM | 739419109 | 1,810 | 000000084426 | SH | | DEFINED | 01 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 152 | 000000022500 | SH | | DEFINED | 01 |
| PRAXAIR INC | COM | 74005P104 | 8,408 | 000000135725 | SH | | DEFINED | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 3,922 | 000000095010 | SH | | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 8,388 | 000000270669 | SH | | DEFINED | 01 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 648 | 000000031465 | SH | | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,577 | 000000017000 | SH | | DEFINED | |
| PROCTER & GAMBLE CO | COM | 742718109 | 93,116 | 000001003189 | SH | | DEFINED | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 8,325 | 000000187261 | SH | | DEFINED | 01 |
| PROGRESS FINL CORP | COM | 743266108 | 2,053 | 000000075000 | SH | | DEFINED | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 11,554 | 000000167190 | SH | | DEFINED | 01 |
| PROLOGIS | SH BEN INT | 743410102 | 4,177 | 000000138098 | SH | | DEFINED | 01 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 140 | 000000010000 | SH | | DEFINED | 01 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 262 | 000000020300 | SH | | DEFINED | 01 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 2,659 | 000000225554 | SH | | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| OPRUDENTIAL FINL INC | COM | 744320102 | 15,663 | 000000419265 | SH | | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 7,764 | 000000184860 | SH | | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 3,310 | 000000048670 | SH | | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 3,441 | 000000073201 | SH | | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 209 | 000000004300 | SH | | DEFINED | 06 |
| QUALCOMM INC | COM | 747525103 | 25,449 | 000000610738 | SH | | DEFINED | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 5,256 | 000000086682 | SH | | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 4,920 | 000001447245 | SH | | DEFINED | 01 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 319 | 000000007900 | SH | | DEFINED | 01 |
| RPM INTL INC | COM | 749685103 | 2,059 | 000000157700 | SH | | DEFINED | 01 |
| RADIAN GROUP INC | COM | 750236101 | 226 | 000000005100 | SH | | DEFINED | 01 |
| RADIO ONE INC | CL A | 75040P108 | 8,606 | 000000585483 | SH | | DEFINED | 01 |
| RADIO ONE INC | CL D NON V | 75040P405 | 7,180 | 000000500000 | SH | | DEFINED | 04 |
| RADIO SHACK CORP | COM | 750438103 | 3,634 | 000000127944 | SH | | DEFINED | 01 |
| RADIO SHACK CORP | COM | 750438103 | 310 | 000000011000 | SH | | DEFINED | 06 |
| RAYTHEON CO | COM NEW | 755111507 | 10,100 | 000000360722 | SH | | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 7,696 | 000000274881 | SH | | DEFINED | 04 |
| READERS DIGEST ASSN INC | COM | 755267101 | 149 | 000000010700 | SH | | DEFINED | 01 |
| REDWOOD TR INC | COM | 758075402 | 424 | 000000010000 | SH | | DEFINED | 01 |
| REEBOK INTL LTD | COM | 758110100 | 1,578 | 000000047211 | SH | | DEFINED | 01 |
| REGIS CORP MINN | COM | 758932107 | 436 | 000000013600 | SH | | DEFINED | 01 |
| REGIONS FINL CORP | COM | 758940100 | 5,894 | 000000172103 | SH | | DEFINED | 01 |
| REGIONAL BK HOLDRS TR | DEPOSITRY | 75902E100 | 45,320 | 000000400000 | SH | | DEFINED | 01 |
| RENAL CARE GROUP INC | COM | 759930100 | 344 | 000000010100 | SH | | DEFINED | 01 |
| REPUBLIC SVCS INC | COM | 760759100 | 391 | 000000017300 | SH | | DEFINED | 01 |
| RESOURCES BANKSHARES CORP | COM | 76121R104 | 1,195 | 000000041016 | SH | | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 212 | 000000005080 | SH | | DEFINED | 01 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 2,592 | 000000065572 | SH | | DEFINED | 01 |
| RIGHT MGMT CONSULTANTS INC | COM | 766573109 | 632 | 000000035000 | SH | | DEFINED | 01 |
| ROADWAY CORP | COM | 769742107 | 3,869 | 000000079349 | SH | | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 3,200 | 000000164120 | SH | | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4,006 | 000000152624 | SH | | DEFINED | 01 |
| ROCKWELL COLLINS INC | COM | 774341101 | 3,493 | 000000138346 | SH | | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 6,327 | 000000189172 | SH | | DEFINED | 01 |
| ROSLYN BANCORP INC | COM | 778162107 | 13,827 | 000000588400 | SH | | DEFINED | 01 |
| ROSS STORES INC | COM | 778296103 | 241 | 000000005199 | SH | | DEFINED | 01 |
| ROWAN COS INC | COM | 779382100 | 1,814 | 000000073804 | SH | | DEFINED | 01 |
| RYDER SYS INC | COM | 783549108 | 1,491 | 000000050872 | SH | | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 482 | 000000021700 | SH | | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 57,161 | 000002569048 | SH | | DEFINED | 01 |
| SLM CORP | COM | 78442P106 | 1,032 | 000000026500 | SH | | DEFINED | 01 |
| SLM CORP | COM | 78442P106 | 13,507 | 000000346699 | SH | | DEFINED | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 58,104 | 000000581337 | SH | | DEFINED | 01 |
| S1 CORPORATION | COM | 78463B101 | 3,084 | 000000610800 | SH | | DEFINED | 01 |
| SPX CORP | NOTE | 784635AD6 | 15,812 | 000025000000 | SH | | DEFINED | 01 |
| SPX CORP | COM | 784635104 | 452 | 000000010000 | SH | | DEFINED | 01 |

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|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|
|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|

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|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| OSABRE HLDGS CORP | CL A | 785905100 | 2,729 | 000000127018 | SH | DEFINED | 01 |
| SAFECO CORP | COM | 786429100 | 7,616 | 000000215450 | SH | DEFINED | 01 |
| SAFECO CORP | COM | 786429100 | 1,414 | 000000040000 | SH | DEFINED | 04 |
| SAFeway INC | COM NEW | 786514208 | 8,040 | 000000350513 | SH | DEFINED | 01 |
| ST FRANCIS CAP CORP | COM | 789374105 | 3,244 | 000000110200 | SH | DEFINED | 01 |
| ST JOE CO | COM | 790148100 | 205 | 000000006400 | SH | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 7,077 | 000000131622 | SH | DEFINED | 01 |
| ST PAUL COS INC | COM | 792860108 | 6,479 | 000000174974 | SH | DEFINED | 01 |
| SANDISK CORP | COM | 80004C101 | 462 | 000000007200 | SH | DEFINED | 06 |
| SANMINA SCI CORP | COM | 800907107 | 3,822 | 000000395723 | SH | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 11,310 | 000000616035 | SH | DEFINED | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 17,354 | 000001138723 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 677 | 000000014000 | SH | DEFINED | |
| SCHLUMBERGER LTD | COM | 806857108 | 21,654 | 000000447414 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 12,429 | 000001043579 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 4,168 | 000000133823 | SH | DEFINED | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 3,101 | 000000065675 | SH | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 9,460 | 000000216337 | SH | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FI | 81369Y605 | 101,640 | 000004000000 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 5,023 | 000000171112 | SH | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 1,805 | 000000061500 | SH | DEFINED | 04 |
| SEPRACOR INC | COM | 817315104 | 553 | 000000020034 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3,313 | 000000112674 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 251 | 000000008500 | SH | DEFINED | 06 |
| SIEBEL SYS INC | COM | 826170102 | 3,741 | 000000383390 | SH | DEFINED | 01 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 211 | 000000010300 | SH | DEFINED | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 2,929 | 000000056165 | SH | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 6,424 | 000000147410 | SH | DEFINED | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 613 | 000000060000 | SH | DEFINED | |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 475 | 000000052230 | SH | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 642 | 000000043010 | SH | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 1,515 | 000000054799 | SH | DEFINED | 01 |
| SOLETRON CORP | COM | 834182107 | 3,759 | 000000642604 | SH | DEFINED | 01 |
| SOLUTIA INC | COM | 834376105 | 877 | 000000220000 | SH | DEFINED | 01 |
| SOUTHERN CO | COM | 842587107 | 1,244 | 000000042400 | SH | DEFINED | |
| SOUTHERN CO | COM | 842587107 | 16,448 | 000000560421 | SH | DEFINED | 01 |
| SOUTHTRUST CORP | COM | 844730101 | 7,617 | 000000259463 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 10,803 | 000000610357 | SH | DEFINED | 01 |
| SPRINT CORP | COM FON GR | 852061100 | 10,489 | 000000694641 | SH | DEFINED | 01 |
| SPRINT CORP | PCS COM SE | 852061506 | 4,662 | 000000813738 | SH | DEFINED | 01 |
| STANLEY WKS | COM | 854616109 | 1,971 | 000000066780 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 9,074 | 000000380642 | SH | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 286 | 000000011800 | SH | DEFINED | 06 |
| STARBUCKS CORP | COM | 855244109 | 1,008 | 000000035000 | SH | DEFINED | |
| STARBUCKS CORP | COM | 855244109 | 8,640 | 000000300000 | SH | DEFINED | 01 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 5,534 | 000000159037 | SH | DEFINED | 01 |

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|------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| OSTATE STR CORP | COM | 857477103 | 11,498 | 000000255521 | SH | DEFINED | 01 |
| STERIS CORP | COM | 859152100 | 324 | 000000014100 | SH | DEFINED | 01 |
| STMICROELECTRONICS N V | NY REGISTR | 861012102 | 493 | 000000020500 | SH | DEFINED | 01 |
| STONE ENERGY CORP | COM | 861642106 | 261 | 000000007400 | SH | DEFINED | 01 |
| STRYKER CORP | COM | 863667101 | 11,515 | 000000152905 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 8,203 | 000002478355 | SH | DEFINED | 01 |
| SUNCOR ENERGY INC | COM | 867229106 | 556 | 000000030000 | SH | DEFINED | |
| SUNCOR ENERGY INC | COM | 867229106 | 378 | 000000020400 | SH | DEFINED | 01 |

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|------------------------------|-----------|-----------|--------|--------------|----|---------|----|
| SUNGARD DATA SYS INC | COM | 867363103 | 5,798 | 000000220379 | SH | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 2,411 | 000000059957 | SH | DEFINED | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 13,725 | 000000227350 | SH | DEFINED | 01 |
| SUPERVALU INC | COM | 868536103 | 2,997 | 000000125622 | SH | DEFINED | 01 |
| SURMODICS INC | COM | 868873100 | 347 | 000000012967 | SH | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 7,823 | 000000123805 | SH | DEFINED | 01 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 2,306 | 000000193034 | SH | DEFINED | 01 |
| SYNOPSIS INC | COM | 871607107 | 1,368 | 000000044268 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 5,775 | 000000231115 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1,806 | 000000072300 | SH | DEFINED | 04 |
| SYSCO CORP | COM | 871829107 | 16,408 | 000000501642 | SH | DEFINED | 01 |
| TECO ENERGY INC | COM | 872375100 | 2,345 | 000000169748 | SH | DEFINED | 01 |
| TJX COS INC NEW | NOTE | 872540AL3 | 19,531 | 000025000000 | SH | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 7,895 | 000000406574 | SH | DEFINED | 01 |
| TXU CORP | COM | 873168108 | 5,815 | 000000246842 | SH | DEFINED | 01 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED | 874039100 | 1,247 | 000000115208 | SH | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 1,730 | 000000046000 | SH | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 26,854 | 000000713643 | SH | DEFINED | 01 |
| TECUMSEH PRODS CO | CL B | 878895101 | 2,346 | 000000065817 | SH | DEFINED | 01 |
| TEKTRONIX INC | COM | 879131100 | 1,655 | 000000066909 | SH | DEFINED | 01 |
| TELLABS INC | COM | 879664100 | 2,201 | 000000323135 | SH | DEFINED | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 2,071 | 000000042669 | SH | DEFINED | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 5,191 | 000000358518 | SH | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 2,716 | 000000146030 | SH | DEFINED | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 1,862 | 000000032569 | SH | DEFINED | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 30,196 | 000001324389 | SH | DEFINED | 01 |
| TEXTRON INC | COM | 883203101 | 4,637 | 000000117545 | SH | DEFINED | 01 |
| THERMO ELECTRON CORP | COM | 883556102 | 2,814 | 000000129689 | SH | DEFINED | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 766 | 000000048341 | SH | DEFINED | 01 |
| 3M CO | COM | 88579Y101 | 2,072 | 000000030000 | SH | DEFINED | 01 |
| 3M CO | COM | 88579Y101 | 25,387 | 000000367568 | SH | DEFINED | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 4,167 | 000000111646 | SH | DEFINED | 01 |
| TIMKEN CO | COM | 887389104 | 320 | 000000021000 | SH | DEFINED | 01 |
| TITAN CORP | COM | 888266103 | 3,021 | 000000145000 | SH | DEFINED | 01 |
| TOO INC | COM | 890333107 | 190 | 000000012900 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 3,579 | 000000088089 | SH | DEFINED | 01 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 566 | 000000020000 | SH | DEFINED | 01 |
| TOTAL S A | SPONSORED | 89151E109 | 553 | 000000007300 | 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 |
|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OTOYS R US INC | COM | 892335100 | 2,006 | 000000166786 | SH | | DEFINED | 01 |
| TRANSOCEAN SEDCO FOREX INC | DBCV 1.50 | 893830AD1 | 24,543 | 000000255000 | PRN | | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 776 | 000000048915 | SH | | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 1,349 | 000000085000 | SH | | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 41,858 | 000002635900 | SH | | DEFINED | 01 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 320 | 000000010600 | SH | | DEFINED | 01 |
| TRIBUNE CO NEW | COM | 896047107 | 11,073 | 000000241244 | SH | | DEFINED | 01 |
| TRIMERIS INC | COM | 896263100 | 438 | 000000017490 | SH | | DEFINED | 01 |
| TRITON PCS HLDGS INC | CL A | 89677M106 | 312 | 000000070000 | SH | | DEFINED | 01 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 2,819 | 000000230000 | SH | | DEFINED | 04 |
| TUPPERWARE CORP | COM | 899896104 | 778 | 000000058168 | SH | | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 31,303 | 000001532255 | SH | | DEFINED | 01 |
| UST INC | COM | 902911106 | 4,726 | 000000134354 | SH | | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 35,487 | 000001479267 | SH | | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 13,074 | 000000545000 | SH | | DEFINED | 04 |
| U S G CORP | COM NEW | 903293405 | 181 | 000000010500 | SH | | DEFINED | 01 |

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|------------------------------|-----------|-----------|--------|--------------|----|---------|----|
| UNION PAC CORP | COM | 907818108 | 1,163 | 000000020000 | SH | DEFINED | |
| UNION PAC CORP | COM | 907818108 | 11,611 | 000000199614 | SH | DEFINED | 01 |
| UNION PLANTERS CORP | COM | 908068109 | 5,037 | 000000159226 | SH | DEFINED | 01 |
| UNIONBANCAL CORP | COM | 908906100 | 203 | 000000004100 | SH | DEFINED | 01 |
| UNISYS CORP | COM | 909214108 | 202 | 000000015000 | SH | DEFINED | |
| UNISYS CORP | COM | 909214108 | 3,445 | 000000254658 | SH | DEFINED | 01 |
| UNIT CORP | COM | 909218109 | 357 | 000000019000 | SH | DEFINED | 01 |
| UNITED MICROELECTRONICS CORP | SPONSORED | 910873207 | 147 | 000000032600 | SH | DEFINED | 01 |
| UNITED NATL BANCORP N J | COM | 910909100 | 2,802 | 000000084400 | SH | DEFINED | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 68,924 | 000001080323 | SH | DEFINED | 01 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 747 | 000000025700 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1,602 | 000000087187 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1,622 | 000000021000 | SH | DEFINED | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 27,812 | 000000359891 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 23,735 | 000000471694 | SH | DEFINED | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 351 | 000000007100 | SH | DEFINED | 01 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 8,309 | 000000260249 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 6,269 | 000000198904 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 3,643 | 000000115600 | SH | DEFINED | 04 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 5,441 | 000000368419 | SH | DEFINED | 01 |
| URSTADT BIDDLE PPTYS INS | COM | 917286106 | 152 | 000000011700 | SH | DEFINED | 01 |
| UTSTARCOM INC | COM | 918076100 | 993 | 000000031238 | SH | DEFINED | 01 |
| V F CORP | COM | 918204108 | 3,422 | 000000087960 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 221 | 000000008400 | SH | DEFINED | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 233 | 000000006100 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 1,851 | 000000137544 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 746 | 000000023000 | SH | DEFINED | |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 69,820 | 000002152288 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 95,229 | 000002935557 | SH | DEFINED | 04 |
| VERITAS SOFTWARE CO | COM | 923436109 | 11,035 | 000000350112 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| OVIACOM INC | CL A | 925524100 | 21,004 | 000000547000 | SH | | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 53,741 | 000001403162 | SH | | DEFINED | 01 |
| VINTAGE PETE INC | COM | 927460105 | 134 | 000000012400 | SH | | DEFINED | 01 |
| VISTEON CORP | COM | 92839U107 | 720 | 000000109230 | SH | | DEFINED | 01 |
| VULCAN MATLS CO | COM | 929160109 | 3,378 | 000000084649 | SH | | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 2,265 | 000000055000 | SH | | DEFINED | |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 43,524 | 000001056671 | SH | | DEFINED | 01 |
| WADDELL & REED FINL INC | CL A | 930059100 | 438 | 000000018600 | SH | | DEFINED | 01 |
| WADDELL & REED FINL INC | CL A | 930059100 | 11,785 | 000000500000 | SH | | DEFINED | 04 |
| WAL MART STORES INC | COM | 931142103 | 2,345 | 000000042000 | SH | | DEFINED | |
| WAL MART STORES INC | COM | 931142103 | 185,521 | 000003321783 | SH | | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 1,149 | 000000037500 | SH | | DEFINED | |
| WALGREEN CO | COM | 931422109 | 24,206 | 000000790020 | SH | | DEFINED | 01 |
| WASHINGTON FED INC | COM | 938824109 | 705 | 000000027987 | SH | | DEFINED | 04 |
| WASHINGTON MUT INC | COM | 939322103 | 28,693 | 000000728829 | SH | | DEFINED | 01 |
| WASTE CONNECTIONS INC | COM | 941053100 | 273 | 000000007800 | SH | | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 11,901 | 000000454791 | SH | | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 3,425 | 000000124891 | SH | | DEFINED | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 3,809 | 000000091383 | SH | | DEFINED | 01 |
| WEATHERFORD INTL INC | DBCV | 947074AB6 | 7,470 | 000012000000 | SH | | DEFINED | 01 |
| WEBMETHODS INC | COM | 94768C108 | 91 | 000000011439 | SH | | DEFINED | 01 |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 386 | 000000009300 | SH | | DEFINED | 01 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 9,416 | 000000122167 | SH | | DEFINED | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 66,191 | 000001285278 | SH | | DEFINED | 01 |

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|------------------------------|-----|-----------|--------|--------------|----|---------|----|
| WENDYS INTL INC | COM | 950590109 | 2,852 | 000000088317 | SH | DEFINED | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 356 | 000000015509 | SH | DEFINED | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 10,029 | 000000171594 | SH | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 3,899 | 000000057547 | SH | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3,776 | 000000400932 | SH | DEFINED | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 609 | 000000022600 | SH | DEFINED | 01 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 266 | 000000007400 | SH | DEFINED | 01 |
| WILTEL COMMUNICATNS GROUP IN | COM | 972487102 | 10,992 | 000000684874 | SH | DEFINED | 01 |
| WINN DIXIE STORES INC | COM | 974280109 | 1,096 | 000000113590 | SH | DEFINED | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 1,100 | 000000087637 | SH | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 9,569 | 000000173049 | SH | DEFINED | 01 |
| WYETH | COM | 983024100 | 1,959 | 000000042500 | SH | DEFINED | |
| WYETH | COM | 983024100 | 47,162 | 000001023056 | SH | DEFINED | 01 |
| XL CAP LTD | DCV | 98372PAB4 | 3,175 | 000005000000 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 4,736 | 000000306189 | SH | DEFINED | 01 |
| XILINX INC | COM | 983919101 | 7,437 | 000000261621 | SH | DEFINED | 01 |
| XEROX CORP | COM | 984121103 | 6,217 | 000000605948 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 16,472 | 000000465468 | SH | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 6,754 | 000000228040 | SH | DEFINED | 01 |
| ZALE CORP NEW | COM | 988858106 | 546 | 000000012300 | SH | DEFINED | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 9,565 | 000000173598 | SH | DEFINED | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 3,895 | 000000069571 | SH | DEFINED | 01 |

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|----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| OZORAN CORP | COM | 98975F101 | 1,212 | 000000061969 | SH | | DEFINED | 01 |