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NOMURA HOLDINGS INC
Form 13F-HR
November 15, 2005

OMB APPROVAL

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 30, 2005

If amended report check here: Amendment Number: _____

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

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

Nomura Holdings Inc.

Name of Institutional Investment Manager

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

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

13F File Number: 001-15270

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

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- 2. 28-04985 Nomura International plc
- 4. 28-04993 Nomura Securities (Bermuda)
- 1. 28-04983 Nomura Securities International, Inc.

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|--------|--------------|----------------|-----------------|----------------|--------|
| ACE LTD | G0070K103 | 11,373 | 000000241626 | SH | | DEFINED 01 | |
| AMDOCS LTD | G02602103 | 257 | 000000009300 | SH | | DEFINED 01 | |
| BUNGE LIMITED | G16962105 | 299 | 000000005700 | SH | | DEFINED 01 | |
| COOPER INDS LTD | G24182100 | 5,184 | 000000074979 | SH | | DEFINED 01 | |
| EVEREST RE GROUP LTD | G3223R108 | 478 | 000000004891 | SH | | DEFINED 01 | |
| GARMIN LTD | G37260109 | 527 | 000000007770 | SH | | DEFINED 01 | |
| GLOBALSANTAFE CORP | G3930E101 | 488 | 000000010700 | SH | | DEFINED 01 | |
| INGERSOLL-RAND COMPANY LTD | G4776G101 | 10,362 | 000000271051 | SH | | DEFINED 01 | |
| IPC HLDGS LTD | G4933P101 | 210 | 000000006447 | SH | | DEFINED 01 | |
| MARVELL TECHNOLOGY GRO UP LTD | G5876H105 | 1,217 | 000000026399 | SH | | DEFINED 01 | |
| NABORS INDUSTRIES LTD | G6359F103 | 9,028 | 000000125695 | SH | | DEFINED 01 | |
| NOBLE CORPORATION | G65422100 | 8,014 | 000000117069 | SH | | DEFINED 01 | |
| SEAGATE TECHNOLOGY | G7945J104 | 307 | 000000019400 | SH | | DEFINED 01 | |
| TRANSOCEAN INC | G90078109 | 15,584 | 000000254190 | SH | | DEFINED 01 | |
| WEATHERFORD INTERNATIO NAL LT | G95089101 | 7,616 | 000000110934 | SH | | DEFINED 01 | |
| XL CAP LTD | G98255105 | 8,763 | 000000128815 | SH | | DEFINED 01 | |
| ALCON INC | H01301102 | 230 | 000000001800 | SH | | DEFINED 01 | |
| CHECK POINT SOFTWARE T ECH LT | M22465104 | 1,996 | 000000082083 | SH | | DEFINED 01 | |
| ASML HLDG NV | N07059111 | 478 | 000000029000 | SH | | DEFINED 01 | |
| FLEXTRONICS INTL LTD | Y2573F102 | 1,512 | 000000117705 | SH | | DEFINED 01 | |
| GENERAL MARITIME CORP | Y2692M103 | 393 | 000000010700 | SH | | DEFINED 01 | |
| A D C TELECOMMUNICATIO NS | 000886309 | 2,144 | 000000093802 | SH | | DEFINED 01 | |
| AFLAC INC | 001055102 | 17,758 | 000000392029 | SH | | DEFINED 01 | |
| AGCO CORP | 001084102 | 432 | 000000023761 | SH | | DEFINED 01 | |
| AES CORP | 00130H105 | 8,457 | 000000514737 | SH | | DEFINED 01 | |
| AMR CORP | 001765106 | 171 | 000000015300 | SH | | DEFINED 01 | |
| AMR CORP | 001765106 | 391 | 000000035000 | SH | | DEFINED 04 | |
| ATI TECHNOLOGIES INC | 001941103 | 540 | 000000038802 | SH | | DEFINED 01 | |
| AT&T CORP | 001957505 | 46,801 | 000002363730 | SH | | DEFINED 01 | |
| ABBOTT LABS | 002824100 | 53,462 | 000001260912 | SH | | DEFINED 01 | |
| ABERCROMBIE & FITCH CO | 002896207 | 906 | 000000018193 | SH | | DEFINED 01 | |
| ABITIBI-CONSOLIDATED I NC | 003924107 | 934 | 000000200000 | SH | | DEFINED 01 | |
| ACCREDITED HOME LENDRS HLDG | 00437P107 | 643 | 000000018292 | SH | | DEFINED 01 | |
| ACTIVISION INC NEW | 004930202 | 233 | 000000011408 | SH | | DEFINED 01 | |
| ACTION PERFORMANCE COS INC | 004933107 | 500 | 000000040000 | SH | | DEFINED 01 | |
| ACXIOM CORP | 005125109 | 374 | 000000020029 | SH | | DEFINED 01 | |
| ADOBE SYS INC | 00724F101 | 12,485 | 000000418275 | SH | | DEFINED 01 | |
| ADVANCE AUTO PARTS INC | 00751Y106 | 226 | 000000005844 | SH | | DEFINED 01 | |
| ADVANCED MEDICAL OPTIC S INC | 00763M108 | 535 | 000000014104 | SH | | DEFINED 01 | |

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|------------------------------|-----------|--------|--------------|----|---------|----|
| AEROPOSTALE | 007865108 | 758 | 000000035694 | SH | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | 007903107 | 7,902 | 000000313606 | SH | DEFINED | 01 |
| ADVANTA CORP | 007942105 | 953 | 000000036596 | SH | DEFINED | 01 |
| AETNA INC NEW | 00817Y108 | 19,315 | 000000224232 | SH | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | 008190100 | 5,508 | 000000100887 | SH | DEFINED | 01 |
| AFFILIATED MANAGERS GROUP | 008252108 | 543 | 000000007500 | SH | DEFINED | 01 |
| AFFYMETRIX INC | 00826T108 | 722 | 000000015634 | SH | DEFINED | 01 |

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|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | AGILENT TECHNOLOGIES INC | 00846U101 | 12,485 | 000000381222 | SH | DEFINED | 01 |
| | AIR PRODS & CHEMS INC | 009158106 | 9,690 | 000000175738 | SH | DEFINED | 01 |
| | AIRTRAN HLDGS INC | 00949P108 | 190 | 000000015084 | SH | DEFINED | 01 |
| | ALASKA AIR GROUP INC | 011659109 | 221 | 000000007631 | SH | DEFINED | 01 |
| | ALBERTO CULVER CO | 013068101 | 2,798 | 000000062539 | SH | DEFINED | 01 |
| | ALBERTSONS INC | 013104104 | 9,496 | 000000370237 | SH | DEFINED | 01 |
| | ALCOA INC | 013817101 | 19,822 | 000000811741 | SH | DEFINED | 01 |
| | ALEXANDER & BALDWIN INC | 014482103 | 364 | 000000006839 | SH | DEFINED | 01 |
| | ALKERMES INC | 01642T108 | 329 | 000000019637 | SH | DEFINED | 01 |
| | ALLEGHENY ENERGY INC | 017361106 | 4,033 | 000000131315 | SH | DEFINED | 01 |
| | ALLEGHENY TECHNOLOGIES INC | 01741R102 | 2,329 | 000000075200 | SH | DEFINED | 01 |
| | ALLERGAN INC | 018490102 | 10,123 | 000000110491 | SH | DEFINED | 01 |
| | ALLIANCE DATA SYSTEMS CORP | 018581108 | 878 | 000000022441 | SH | DEFINED | 01 |
| | ALLIANT ENERGY CORP | 018802108 | 523 | 000000017978 | SH | DEFINED | 01 |
| | ALLIANT TECHSYSTEMS INC | 018804104 | 436 | 000000005847 | SH | DEFINED | 01 |
| | ALLIED WASTE INDS INC | 019589308 | 1,530 | 000000181183 | SH | DEFINED | 01 |
| | ALLSTATE CORP | 020002101 | 29,202 | 000000528161 | SH | DEFINED | 01 |
| | ALLTEL CORP | 020039103 | 19,329 | 000000296876 | SH | DEFINED | 01 |
| | ALTERA CORP | 021441100 | 8,035 | 000000420494 | SH | DEFINED | 01 |
| | ALTRIA GROUP INC | 02209S103 | 120,862 | 000001639706 | SH | DEFINED | 01 |
| | AMAZON COM INC | 023135AF3 | 2,443 | 000002500000 | PRN | DEFINED | 01 |
| | AMAZON COM INC | 023135106 | 1,642 | 000000036260 | SH | DEFINED | 01 |
| | AMBAC FINL GROUP INC | 023139108 | 6,225 | 000000086391 | SH | DEFINED | 01 |
| | AMDOCS LTD | 02342TAD1 | 1,825 | 000002000000 | PRN | DEFINED | 01 |
| | AMEGY BANCORPORATION INC | 02343R102 | 7,722 | 000000341258 | SH | DEFINED | 01 |
| | AMERADA HESS CORP | 023551104 | 9,213 | 000000067008 | SH | DEFINED | 01 |
| | AMEREN CORP | 023608102 | 9,499 | 000000177590 | SH | DEFINED | 01 |
| | AMERICAN CAPITAL STRATEGIES | 024937104 | 428 | 000000011681 | SH | DEFINED | 01 |
| | AMERICAN EAGLE OUTFITTERS INC | 02553E106 | 1,296 | 000000055084 | SH | DEFINED | 01 |
| | AMERICAN ELEC PWR INC | 025537101 | 12,184 | 000000306909 | SH | DEFINED | 01 |
| | AMERICAN EXPRESS CO | 025816109 | 57,282 | 000000997257 | SH | DEFINED | 01 |
| | AMERICAN FINL GROUP INC OHIO | 025932104 | 718 | 000000021175 | SH | DEFINED | 01 |
| | AMERICAN FINL RLTY TR | 02607PAB3 | 2,835 | 000003000000 | PRN | DEFINED | 01 |
| | AMERICAN GREETINGS CORP | 026375105 | 255 | 000000009324 | SH | DEFINED | 01 |
| | AMERICAN INTL GROUP INC | 026874107 | 123,227 | 000001988827 | SH | DEFINED | 01 |
| | AMERICAN PWR CONVERSION CORP | 029066107 | 3,987 | 000000153904 | SH | DEFINED | 01 |
| | AMERICAN STD COS INC DEL | 029712106 | 6,765 | 000000145340 | SH | DEFINED | 01 |
| | AMERICAN TOWER CORP | 029912AF9 | 5,962 | 000006000000 | PRN | DEFINED | 01 |
| | AMERICREDIT CORP | 03060R101 | 602 | 000000025244 | SH | DEFINED | 01 |
| | AMERUS GROUP CO | 03072M108 | 290 | 000000005059 | SH | DEFINED | 01 |
| | AMERISOURCEBERGEN CORP | 03073E105 | 6,703 | 000000086717 | SH | DEFINED | 01 |
| | AMETEK INC NEW | 031100100 | 217 | 000000005062 | SH | DEFINED | 01 |
| | AMGEN INC | 031162AL4 | 17,011 | 000021500000 | SH | DEFINED | 01 |
| | AMGEN INC | 031162100 | 79,442 | 000000997140 | SH | DEFINED | 01 |
| | AMKOR TECHNOLOGY INC | 031652100 | 104 | 000000024044 | SH | DEFINED | 01 |
| | AMPHENOL CORP NEW | 032095101 | 466 | 000000011557 | SH | DEFINED | 01 |

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|---|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | AMSOUTH BANCORPORATION | | 032165102 | 6,951 | 000000275185 | SH | | DEFINED | 01 |
| | ANADARKO PETE CORP | | 032511107 | 17,841 | 000000186333 | SH | | DEFINED | 01 |
| | ANALOG DEVICES INC | | 032654105 | 12,606 | 000000339434 | SH | | DEFINED | 01 |
| | ANDREW CORP | | 034425108 | 1,676 | 000000150377 | SH | | DEFINED | 01 |
| | ANHEUSER BUSCH COS INC | | 035229103 | 27,578 | 000000640776 | SH | | DEFINED | 01 |
| | ANIXTER INTL INC | | 035290AG0 | 3,390 | 000006000000 | SH | | DEFINED | 01 |
| | ANNALY MTG MGMT INC | | 035710409 | 369 | 000000028500 | SH | | DEFINED | 01 |
| | ANN TAYLOR STORES CORP | | 036115103 | 222 | 000000008366 | SH | | DEFINED | 01 |
| | AON CORP | | 037389103 | 8,122 | 000000253183 | SH | | DEFINED | 01 |
| | APACHE CORP | | 037411105 | 19,263 | 000000256091 | SH | | DEFINED | 01 |
| | APARTMENT INVT & MGMT CO | CO | 03748R101 | 3,824 | 000000098613 | SH | | DEFINED | 01 |
| | APOLLO GROUP INC | | 037604105 | 9,199 | 000000138561 | SH | | DEFINED | 01 |
| | APPLE COMPUTER INC | | 037833100 | 36,520 | 000000681223 | SH | | DEFINED | 01 |
| | APPLE COMPUTER INC | | 037833100 | 3,216 | 000000060000 | SH | | DEFINED | 04 |
| | APPLEBEES INTL INC | | 037899101 | 442 | 000000021367 | SH | | DEFINED | 01 |
| | APRIA HEALTHCARE GROUP INC | INC | 037933108 | 380 | 000000011931 | SH | | DEFINED | 01 |
| | APPLERA CORP | | 038020103 | 3,703 | 000000159377 | SH | | DEFINED | 01 |
| | APPLIED MICRO CIRCUITS CORP | CORP | 03822W109 | 809 | 000000269672 | SH | | DEFINED | 01 |
| | APPLIED MATLS INC | | 038222105 | 25,532 | 000001505440 | SH | | DEFINED | 01 |
| | AQUA AMERICA INC | | 03836W103 | 209 | 000000005517 | SH | | DEFINED | 01 |
| | AQUILA INC | | 03840P102 | 178 | 000000045179 | SH | | DEFINED | 01 |
| | ARAMARK CORP | | 038521100 | 251 | 000000009400 | SH | | DEFINED | 01 |
| | ARCH COAL INC | | 039380100 | 563 | 000000008344 | SH | | DEFINED | 01 |
| | ARCHER DANIELS MIDLAND CO | CO | 039483102 | 12,861 | 000000521534 | SH | | DEFINED | 01 |
| | ARCHSTONE SMITH TR | | 039583109 | 6,676 | 000000167456 | SH | | DEFINED | 01 |
| | ARGOSY GAMING CO | | 040228108 | 24,434 | 000000520000 | SH | | DEFINED | 01 |
| | ARROW ELECTRS INC | | 042735AY6 | 5,412 | 000010000000 | SH | | DEFINED | 01 |
| | ARROW ELECTRS INC | | 042735100 | 207 | 000000006605 | SH | | DEFINED | 01 |
| | ARVINMERITOR INC | | 043353101 | 213 | 000000012783 | SH | | DEFINED | 01 |
| | ASHLAND INC NEW | | 044209104 | 4,003 | 000000072482 | SH | | DEFINED | 01 |
| | ASSOCIATED BANC CORP | | 045487105 | 801 | 000000026301 | SH | | DEFINED | 01 |
| | ATMEL CORP | | 049513104 | 184 | 000000089566 | SH | | DEFINED | 01 |
| | ATMOS ENERGY CORP | | 049560105 | 361 | 000000012800 | SH | | DEFINED | 01 |
| | AUGUST TECHNOLOGY CORP | | 05106U105 | 1,067 | 000000100000 | SH | | DEFINED | 01 |
| | AUTODESK INC | | 052769106 | 8,993 | 000000193648 | SH | | DEFINED | 01 |
| | AUTOMATIC DATA PROCESS ING IN | | 053015103 | 20,230 | 000000470028 | SH | | DEFINED | 01 |
| | AUTONATION INC | | 05329W102 | 3,449 | 000000172758 | SH | | DEFINED | 01 |
| | AUTOZONE INC | | 053332102 | 5,723 | 000000068745 | SH | | DEFINED | 01 |
| | AVAYA INC | | 053499109 | 3,703 | 000000359575 | SH | | DEFINED | 01 |
| | AVERY DENNISON CORP | | 053611109 | 5,397 | 000000103019 | SH | | DEFINED | 01 |
| | AVNET INC | | 053807103 | 313 | 000000012831 | SH | | DEFINED | 01 |
| | AVOCENT CORP | | 053893103 | 336 | 000000010622 | SH | | DEFINED | 01 |
| | AVON PRODS INC | | 054303102 | 13,518 | 000000500690 | SH | | DEFINED | 01 |
| | AZTAR CORP | | 054802103 | 231 | 000000007500 | SH | | DEFINED | 01 |
| | BB&T CORP | | 054937107 | 24,846 | 000000636286 | SH | | DEFINED | 01 |
| | BCE INC | | 05534B109 | 257 | 000000009400 | SH | | DEFINED | 01 |

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|---|-----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | BISYS GROUP INC | | 055472104 | 524 | 000000039046 | SH | | DEFINED | 01 |

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|------------------------------|-----------|---------|--------------|-----|---------|----|
| BJS WHOLESALE CLUB INC | 05548J106 | 346 | 000000012481 | SH | DEFINED | 01 |
| BJ SVCS CO | 055482103 | 9,045 | 000000251341 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | 055921100 | 3,933 | 000000186405 | SH | DEFINED | 01 |
| BAKER HUGHES INC | 057224107 | 15,702 | 000000263116 | SH | DEFINED | 01 |
| BALL CORP | 058498106 | 3,280 | 000000089293 | SH | DEFINED | 01 |
| BALLARD PWR SYS INC | 05858H104 | 96 | 000000017285 | SH | DEFINED | 01 |
| BALLARD PWR SYS INC | 05858H104 | 976 | 000000174600 | SH | DEFINED | 04 |
| BANDAG INC | 059815100 | 211 | 000000004935 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPOR ATION | 060505104 | 130,868 | 000003108519 | SH | DEFINED | 01 |
| BANK NEW YORK INC | 064057102 | 18,719 | 000000636517 | SH | DEFINED | 01 |
| BANTA CORP | 066821109 | 211 | 000000004163 | SH | DEFINED | 01 |
| BARD C R INC | 067383109 | 5,583 | 000000084559 | SH | DEFINED | 01 |
| BARNES & NOBLE INC | 067774109 | 354 | 000000009409 | SH | DEFINED | 01 |
| BARRICK GOLD CORP | 067901108 | 223 | 000000007700 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS I NC | 068306109 | 551 | 000000010046 | SH | DEFINED | 01 |
| BAUSCH & LOMB INC | 071707103 | 14,265 | 000000176810 | SH | DEFINED | 01 |
| BAXTER INTL INC | 071813109 | 19,250 | 000000482825 | SH | DEFINED | 01 |
| BEA SYS INC | 073325102 | 1,423 | 000000158299 | SH | DEFINED | 01 |
| BEAR STEARNS COS INC | 073902108 | 10,091 | 000000091953 | SH | DEFINED | 01 |
| BEARINGPOINT INC | 074002106 | 225 | 000000029700 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | 075811109 | 617 | 000000011447 | SH | DEFINED | 01 |
| BECTON DICKINSON & CO | 075887109 | 10,281 | 000000196095 | SH | DEFINED | 01 |
| BED BATH & BEYOND INC | 075896100 | 10,054 | 000000250233 | SH | DEFINED | 01 |
| BEL FUSE INC | 077347201 | 328 | 000000011119 | SH | DEFINED | 01 |
| BELLSOUTH CORP | 079860102 | 38,967 | 000001481647 | SH | DEFINED | 01 |
| BELO CORP | 080555105 | 399 | 000000017489 | SH | DEFINED | 01 |
| BEMIS INC | 081437105 | 2,705 | 000000109545 | SH | DEFINED | 01 |
| BERKLEY W R CORP | 084423102 | 267 | 000000006775 | SH | DEFINED | 01 |
| BEST BUY INC | 086516AF8 | 2,187 | 000002000000 | PRN | DEFINED | 01 |
| BEST BUY INC | 086516101 | 13,980 | 000000321170 | SH | DEFINED | 01 |
| BEVERLY ENTERPRISES IN C | 087851309 | 1,837 | 000000150000 | SH | DEFINED | 01 |
| BIG LOTS INC | 089302103 | 1,093 | 000000099457 | SH | DEFINED | 01 |
| BIOMET INC | 090613100 | 8,113 | 000000233737 | SH | DEFINED | 01 |
| BIOGEN IDEC INC | 09062X103 | 17,315 | 000000438598 | SH | DEFINED | 01 |
| BIOSOURCE INTL INC | 09066H104 | 440 | 000000035000 | SH | DEFINED | 01 |
| BIOTECH HOLDERS TR | 09067D201 | 120,077 | 000000629600 | SH | DEFINED | 01 |
| BLACK & DECKER CORP | 091797100 | 5,780 | 000000070419 | SH | DEFINED | 01 |
| BLOCK H & R INC | 093671105 | 7,663 | 000000319565 | SH | DEFINED | 01 |
| BLOCKBUSTER INC | 093679108 | 926 | 000000195000 | SH | DEFINED | 01 |
| BLYTH INC | 09643P108 | 310 | 000000013921 | SH | DEFINED | 01 |
| BOB EVANS FARMS INC | 096761101 | 200 | 000000008811 | SH | DEFINED | 01 |
| BOEING CO | 097023105 | 43,507 | 000000640284 | SH | DEFINED | 01 |
| BOOKS-A-MILLION INC | 098570104 | 184 | 000000020512 | SH | DEFINED | 01 |
| BORDERS GROUP INC | 099709107 | 604 | 000000027284 | SH | DEFINED | 01 |
| BORG WARNER INC | 099724106 | 723 | 000000012807 | SH | DEFINED | 01 |

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|----------------|--------------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | BOSTON SCIENTIFIC CORP | 101137107 | 11,352 | 000000485772 | SH | | DEFINED | 01 |
| | BOWATER INC | 102183100 | 662 | 000000023431 | SH | | DEFINED | 01 |
| | BOYD GAMING CORP | 103304101 | 459 | 000000010645 | SH | | DEFINED | 01 |
| | BRIGGS & STRATTON CORP | 109043109 | 300 | 000000008700 | SH | | DEFINED | 01 |
| | BRINKER INTL INC | 109641100 | 467 | 000000012439 | SH | | DEFINED | 01 |
| | BRINKS CO | 109696104 | 614 | 000000014970 | SH | | DEFINED | 01 |
| | BRISTOL MYERS SQUIBB CO | 110122AN8 | 7,374 | 000007500000 | PRN | | DEFINED | 01 |
| | BRISTOL MYERS SQUIBB C O | 110122108 | 37,155 | 000001544279 | SH | | DEFINED | 01 |
| | BRISTOL MYERS SQUIBB C O | 110122108 | 360 | 000000015000 | SH | | DEFINED | 04 |

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|-------------------------------|-----------|--------|--------------|----|---------|----|
| BROADCOM CORP | 111320107 | 11,700 | 000000249369 | SH | DEFINED | 01 |
| BROWN & BROWN INC | 115236101 | 358 | 000000007224 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | 115637100 | 629 | 000000010200 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | 115637209 | 4,418 | 000000074205 | SH | DEFINED | 01 |
| BRUNSWICK CORP | 117043109 | 3,742 | 000000099193 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANT A FE C | 12189T104 | 17,293 | 000000289187 | SH | DEFINED | 01 |
| BURLINGTON RES INC | 122014103 | 23,837 | 000000293129 | SH | DEFINED | 01 |
| CBRL GROUP INC | 12489VAB2 | 2,058 | 000004500000 | SH | DEFINED | 01 |
| CBRL GROUP INC | 12489V106 | 352 | 000000010474 | SH | DEFINED | 01 |
| C D W CORP | 12512N105 | 805 | 000000013666 | SH | DEFINED | 01 |
| CEC ENTMT INC | 125137109 | 317 | 000000010000 | SH | DEFINED | 01 |
| C H ROBINSON WORLDWIDE INC | 12541W100 | 599 | 000000009342 | SH | DEFINED | 01 |
| CIGNA CORP | 125509109 | 12,091 | 000000102589 | SH | DEFINED | 01 |
| CIT GROUP INC | 125581108 | 10,632 | 000000235329 | SH | DEFINED | 01 |
| CMS ENERGY CORP | 125896100 | 2,900 | 000000176334 | SH | DEFINED | 01 |
| CSK AUTO CORP | 125965103 | 156 | 000000010500 | SH | DEFINED | 01 |
| CNA FINL CORP | 126117100 | 564 | 000000018900 | SH | DEFINED | 01 |
| CNF INC | 12612W104 | 984 | 000000018747 | SH | DEFINED | 01 |
| CSX CORP | 126408GA5 | 3,189 | 000003500000 | SH | DEFINED | 01 |
| CSX CORP | 126408103 | 8,050 | 000000173211 | SH | DEFINED | 01 |
| CVS CORP | 126650100 | 18,323 | 000000631619 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | 12686C109 | 2,913 | 000000095000 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | 12686C109 | 920 | 000000030000 | SH | DEFINED | 01 |
| CABOT MICROELECTRONICS CORP | 12709P103 | 304 | 000000010371 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTE M INC | 127387AB4 | 3,292 | 000003000000 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | 127387108 | 185 | 000000011475 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | 131193104 | 183 | 000000012151 | SH | DEFINED | 01 |
| CALPINE CORP | 131347106 | 1,245 | 000000480733 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | 134429109 | 6,411 | 000000215508 | SH | DEFINED | 01 |
| CANON INC | 138006309 | 542 | 000000010000 | SH | DEFINED | 01 |
| CAPITAL AUTOMOTIVE R EIT | 139733109 | 3,085 | 000000079709 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP | 14040H105 | 18,763 | 000000235958 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | 14149Y108 | 21,321 | 000000336094 | SH | DEFINED | 01 |
| CAREER EDUCATION CORP | 141665109 | 400 | 000000011257 | SH | DEFINED | 01 |
| CAREMARK RX INC | 141705103 | 17,498 | 000000350451 | SH | DEFINED | 01 |
| CARLISLE COS INC | 142339100 | 210 | 000000003305 | SH | DEFINED | 01 |
| CARMIKE CINEMAS INC | 143436400 | 515 | 000000022478 | SH | DEFINED | 01 |

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|---|-------------------------------|----------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| 0 | CARNIVAL CORP | | 143658AV4 | 1,485 | 000002000000 | SH | DEFINED | 01 |
| | CARNIVAL CORP | | 143658300 | 17,120 | 000000342542 | SH | DEFINED | 01 |
| | CATERPILLAR INC DEL | | 149123101 | 31,284 | 000000532504 | SH | DEFINED | 01 |
| | CELGENE CORP | | 151020104 | 326 | 000000006013 | SH | DEFINED | 01 |
| | CENDANT CORP | | 151313103 | 16,833 | 000000815597 | SH | DEFINED | 01 |
| | CENTERPOINT ENERGY I NC | | 15189TAM9 | 2,647 | 000002000000 | PRN | DEFINED | 01 |
| | CENTERPOINT ENERGY INC | | 15189T107 | 3,649 | 000000245458 | SH | DEFINED | 01 |
| | CENTEX CORP | | 152312104 | 7,142 | 000000110592 | SH | DEFINED | 01 |
| | CENTURYTEL INC | | 156700106 | 4,124 | 000000117914 | SH | DEFINED | 01 |
| | CEPHALON INC | | 156708AK5 | 2,820 | 000003000000 | SH | DEFINED | 01 |
| | CEPHALON INC | | 156708109 | 332 | 000000007166 | SH | DEFINED | 01 |
| | CERIDIAN CORP NEW | | 156779100 | 295 | 000000014246 | SH | DEFINED | 01 |
| | CHARLES RIV LABS INTL INC | | 159864107 | 1,816 | 000000041640 | SH | DEFINED | 01 |
| | CHATTEM INC | | 162456107 | 307 | 000000008673 | SH | DEFINED | 01 |
| | CHECKERS DRIVE-IN RE STAURANT | | 162809305 | 532 | 000000034827 | SH | DEFINED | 01 |
| | CHECKFREE CORP NEW | | 162813109 | 1,159 | 000000030652 | SH | DEFINED | 01 |
| | CHEMTURA CORP | | 163893100 | 217 | 000000017544 | SH | DEFINED | 01 |

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|-------------------------------|-----------|---------|--------------|----|---------|----|
| CHEVRON CORP NEW | 166764100 | 111,969 | 000001729788 | SH | DEFINED | 01 |
| CHICAGO MERCANTILE HLD GS INC | 167760107 | 573 | 000000001700 | SH | DEFINED | 01 |
| CHICOS FAS INC | 168615102 | 201 | 000000005485 | SH | DEFINED | 01 |
| CHIRON CORP | 170040109 | 7,939 | 000000181892 | SH | DEFINED | 01 |
| CHUBB CORP | 171232101 | 14,353 | 000000160280 | SH | DEFINED | 01 |
| CHURCH & DWIGHT INC | 171340102 | 267 | 000000007248 | SH | DEFINED | 01 |
| CIENA CORP | 171779101 | 1,280 | 000000484936 | SH | DEFINED | 01 |
| CINCINNATI BELL INC NE W | 171871106 | 176 | 000000040008 | SH | DEFINED | 01 |
| CINCINNATI BELL INC NE W | 171871106 | 1,102 | 000000250000 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP | 172062101 | 5,836 | 000000139338 | SH | DEFINED | 01 |
| CINERGY CORP | 172474108 | 7,202 | 000000162183 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | 172737108 | 2,268 | 000000132189 | SH | DEFINED | 01 |
| CISCO SYS INC | 17275R102 | 100,629 | 000005615494 | SH | DEFINED | 01 |
| CINTAS CORP | 172908105 | 5,298 | 000000129074 | SH | DEFINED | 01 |
| CITIGROUP INC | 172967101 | 179,959 | 000003953416 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATION S CO | 17453B101 | 3,836 | 000000283162 | SH | DEFINED | 01 |
| CITRIX SYS INC | 177376100 | 3,758 | 000000149509 | SH | DEFINED | 01 |
| CITY NATL CORP | 178566105 | 600 | 000000008569 | SH | DEFINED | 01 |
| CLAIRES STORES INC | 179584107 | 349 | 000000014499 | SH | DEFINED | 01 |
| CLARCOR INC | 179895107 | 1,004 | 000000034974 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUNIC ATIONS | 184502102 | 14,138 | 000000429885 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUNIC ATIONS | 184502102 | 986 | 000000030000 | SH | DEFINED | 01 |
| CLEVELAND CLIFFS INC | 185896107 | 331 | 000000003800 | SH | DEFINED | 01 |
| CLOROX CO DEL | 189054109 | 7,473 | 000000134552 | SH | DEFINED | 01 |
| COACH INC | 189754104 | 9,659 | 000000308014 | SH | DEFINED | 01 |
| COCA COLA CO | 191216100 | 71,443 | 000001654161 | SH | DEFINED | 01 |
| COCA COLA ENTERPRISES INC | 191219104 | 5,500 | 000000282078 | SH | DEFINED | 01 |
| COGNOS INC | 19244C109 | 1,267 | 000000032556 | SH | DEFINED | 01 |
| COGNIZANT TECHNOLOGY S OLUTIO | 192446102 | 644 | 000000013844 | SH | DEFINED | 01 |

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|---|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 0 | COLGATE PALMOLIVE CO | | 194162103 | 21,544 | 000000408121 | SH | | DEFINED | 01 |
| | COLONIAL BANCGROUP INC | | 195493309 | 293 | 000000013094 | SH | | DEFINED | 01 |
| | COLUMBIA BANCORP | | 197227101 | 377 | 000000009400 | SH | | DEFINED | 01 |
| | COMCAST CORP NEW | | 20030N101 | 103,767 | 000003531908 | SH | | DEFINED | 01 |
| | COMERICA INC | | 200340107 | 8,746 | 000000148504 | SH | | DEFINED | 01 |
| | COMMERCE BANCORP INC N J | | 200519106 | 424 | 000000013827 | SH | | DEFINED | 01 |
| | COMMERCIAL FEDERAL COR PORATI | | 201647104 | 5,462 | 000000160000 | SH | | DEFINED | 01 |
| | COMMSCOPE INC | | 203372107 | 351 | 000000020256 | SH | | DEFINED | 01 |
| | COMMUNITY HEALTH SYS I NC NEW | | 203668108 | 502 | 000000012941 | SH | | DEFINED | 01 |
| | COMPANHIA VALE DO RIO DOCE | | 204412209 | 5,500 | 000000125400 | SH | | DEFINED | 01 |
| | COMPASS BANCSHARES INC | | 20449H109 | 4,867 | 000000106204 | SH | | DEFINED | 01 |
| | COMPUTER ASSOC INTL INC | | 204912A02 | 5,013 | 000003500000 | PRN | | DEFINED | 01 |
| | COMPUTER ASSOC INTL IN C | | 204912109 | 10,066 | 000000361991 | SH | | DEFINED | 01 |
| | COMPUTER SCIENCES CORP | | 205363104 | 7,024 | 000000148472 | SH | | DEFINED | 01 |
| | COMPUWARE CORP | | 205638109 | 2,922 | 000000307584 | SH | | DEFINED | 01 |
| | COMVERSE TECHNOLOGY IN C | | 205862402 | 4,586 | 000000174591 | SH | | DEFINED | 01 |
| | CONAGRA FOODS INC | | 205887102 | 10,194 | 000000411896 | SH | | DEFINED | 01 |
| | CONNETICS CORP | | 208192104 | 257 | 000000015256 | SH | | DEFINED | 01 |
| | CONOCOPHILLIPS | | 20825C104 | 91,790 | 000001312974 | SH | | DEFINED | 01 |
| | CONSECO INC | | 208464883 | 1,410 | 000000066822 | SH | | DEFINED | 01 |
| | CONSOLIDATED EDISON IN C | | 209115104 | 9,478 | 000000195229 | SH | | DEFINED | 01 |
| | CONSTELLATION BRANDS I NC | | 21036P108 | 5,011 | 000000192767 | SH | | DEFINED | 01 |
| | CONSTELLATION ENERGY G ROUP I | | 210371100 | 8,782 | 000000142578 | SH | | DEFINED | 01 |
| | CONTINENTAL AIRLS INC | | 210795308 | 422 | 000000043700 | SH | | DEFINED | 01 |
| | CONVERGYS CORP | | 212485106 | 1,953 | 000000135968 | SH | | DEFINED | 01 |

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|------------------------------|-----------|--------|--------------|----|---------|----|
| COOPER CAMERON CORP | 216640102 | 364 | 000000004930 | SH | DEFINED | 01 |
| COOPER TIRE & RUBR CO | 216831107 | 1,374 | 000000090011 | SH | DEFINED | 01 |
| CORINTHIAN COLLEGES IN C | 218868107 | 182 | 000000013737 | SH | DEFINED | 01 |
| CORN PRODS INTL INC | 219023108 | 211 | 000000010500 | SH | DEFINED | 01 |
| CORNING INC | 219350105 | 23,262 | 000001203445 | SH | DEFINED | 01 |
| CORPORATE EXECUTIVE BR D CO | 21988R102 | 417 | 000000005354 | SH | DEFINED | 01 |
| COSTCO WHSL CORP NEW | 22160K105 | 17,085 | 000000396509 | SH | DEFINED | 01 |
| COTT CORP QUE | 22163N106 | 638 | 000000036100 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | 222372104 | 15,336 | 000000465027 | SH | DEFINED | 01 |
| COVAD COMMUNICATIONS GROUP I | 222814204 | 67 | 000000063499 | SH | DEFINED | 01 |
| COVANCE INC | 222816100 | 212 | 000000004421 | SH | DEFINED | 01 |
| COVENTRY HEALTH CARE I NC | 222862104 | 7,669 | 000000089163 | SH | DEFINED | 01 |
| CP SHIPS LTD | 22409V102 | 1,128 | 000000052900 | SH | DEFINED | 01 |
| CRANE CO | 224399105 | 277 | 000000009327 | SH | DEFINED | 01 |
| CRAWFORD & CO | 224633107 | 219 | 000000028000 | SH | DEFINED | 01 |
| CREDENCE SYS CORP | 225302108 | 331 | 000000041524 | SH | DEFINED | 01 |
| CROWN HOLDINGS INC | 228368106 | 596 | 000000037400 | SH | DEFINED | 01 |
| CUMMINS INC | 231021106 | 3,410 | 000000038763 | SH | DEFINED | 01 |
| CYBERONICS INC | 23251P102 | 328 | 000000011016 | SH | DEFINED | 01 |
| CYMER INC | 232572107 | 317 | 000000010143 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTOR CORP | 232806109 | 1,579 | 000000104922 | SH | DEFINED | 01 |

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|----------------|-----------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | CYTEC INDS INC | 232820100 | 532 | 000000012286 | SH | DEFINED | 01 |
| | D R HORTON INC | 23331A109 | 7,652 | 000000211268 | SH | DEFINED | 01 |
| | DST SYS INC DEL | 233326107 | 213 | 000000003887 | SH | DEFINED | 01 |
| | DTE ENERGY CO | 233331107 | 6,615 | 000000144251 | SH | DEFINED | 01 |
| | DANA CORP | 235811106 | 1,483 | 000000157600 | SH | DEFINED | 01 |
| | DANAHER CORP DEL | 235851102 | 12,108 | 000000224939 | SH | DEFINED | 01 |
| | DARDEN RESTAURANTS INC | 237194105 | 3,688 | 000000121450 | SH | DEFINED | 01 |
| | DEAN FOODS CO NEW | 242370104 | 258 | 000000006644 | SH | DEFINED | 01 |
| | DEERE & CO | 244199105 | 12,418 | 000000202917 | SH | DEFINED | 01 |
| | DEL MONTE FOODS CO | 24522P103 | 129 | 000000012100 | SH | DEFINED | 01 |
| | DELL INC | 24702R101 | 64,948 | 000001899072 | SH | DEFINED | 01 |
| | DELPHI CORP | 247126105 | 1,294 | 000000469069 | SH | DEFINED | 01 |
| | DENBURY RES INC | 247916208 | 255 | 000000005065 | SH | DEFINED | 01 |
| | DELUXE CORP | 248019101 | 259 | 000000006457 | SH | DEFINED | 01 |
| | DENTSPLY INTL INC NEW | 249030107 | 734 | 000000013604 | SH | DEFINED | 01 |
| | DEVELOPERS DIVERSIFIED RLTY | 251591103 | 457 | 000000009807 | SH | DEFINED | 01 |
| | DEVON ENERGY CORP NEW | 25179M103 | 24,233 | 000000353045 | SH | DEFINED | 01 |
| | DIAGEO P L C | 25243Q205 | 226 | 000000003900 | SH | DEFINED | 01 |
| | DIAMONDS TR | 252787106 | 79,576 | 000000752500 | SH | DEFINED | 01 |
| | DIEBOLD INC | 253651103 | 2,150 | 000000062400 | SH | DEFINED | 01 |
| | DIGITAL RIV INC | 25388B104 | 474 | 000000013606 | SH | DEFINED | 01 |
| | DILLARDS INC | 254067101 | 1,570 | 000000075238 | SH | DEFINED | 01 |
| | DISCOVERY HOLDING CO | 25468Y107 | 144 | 000000010000 | SH | DEFINED | 01 |
| | DISNEY WALT CO | 254687106 | 41,141 | 000001704992 | SH | DEFINED | 01 |
| | DOLLAR GEN CORP | 256669102 | 4,898 | 000000267105 | SH | DEFINED | 01 |
| | DOLLAR TREE STORES INC | 256747106 | 1,106 | 000000051116 | SH | DEFINED | 01 |
| | DOMINION RES INC VA NE W | 25746U109 | 22,944 | 000000266358 | SH | DEFINED | 01 |
| | DONNELLEY R R & SONS C O | 257867101 | 7,197 | 000000194151 | SH | DEFINED | 01 |
| | DORAL FINL CORP | 25811P100 | 295 | 000000022600 | SH | DEFINED | 01 |
| | DOVER CORP | 260003108 | 6,446 | 000000158039 | SH | DEFINED | 01 |
| | DOW CHEM CO | 260543103 | 32,662 | 000000783842 | SH | DEFINED | 01 |
| | DOW JONES & CO INC | 260561105 | 1,944 | 000000050927 | SH | DEFINED | 01 |
| | DOWNNEY FINL CORP | 261018105 | 742 | 000000012200 | SH | DEFINED | 01 |

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|-------------------------------|-----------|--------|--------------|----|---------|----|
| DU PONT E I DE NEMOURS & CO | 263534109 | 32,065 | 000000818636 | SH | DEFINED | 01 |
| DUKE ENERGY CORP | 264399106 | 21,657 | 000000742442 | SH | DEFINED | 01 |
| DURA AUTOMOTIVE SYSTEM S CORP | 265903104 | 237 | 000000059000 | SH | DEFINED | 01 |
| DUQUESNE LT HLDGS INC | 266233105 | 176 | 000000010280 | SH | DEFINED | 01 |
| DYNEGY INC NEW | 26816Q101 | 1,143 | 000000242818 | SH | DEFINED | 01 |
| E-LOAN INC | 26861P107 | 1,047 | 000000250000 | SH | DEFINED | 01 |
| E M C CORP MASS | 268648102 | 24,352 | 000001881982 | SH | DEFINED | 01 |
| ENSCO INTL INC | 26874Q100 | 403 | 000000008660 | SH | DEFINED | 01 |
| ENI S P A | 26874R108 | 266 | 000000001800 | SH | DEFINED | 01 |
| EOG RES INC | 26875P101 | 13,978 | 000000186624 | SH | DEFINED | 01 |
| E TRADE FINANCIAL CORP | 269246104 | 5,075 | 000000288406 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | 277432100 | 3,261 | 000000069435 | SH | DEFINED | 01 |
| EASTMAN KODAK CO | 277461109 | 5,742 | 000000236011 | SH | DEFINED | 01 |

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|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | EATON CORP | 278058102 | 8,243 | 000000129719 | SH | DEFINED | 01 |
| | EATON VANCE CORP | 278265103 | 744 | 000000029996 | SH | DEFINED | 01 |
| | EBAY INC | 278642103 | 38,381 | 000000931597 | SH | DEFINED | 01 |
| | ECHOSTAR COMMUNICATI ONS NEW | 278762AG4 | 4,455 | 000004500000 | PRN | DEFINED | 01 |
| | ECHOSTAR COMMUNICATION S NEW | 278762109 | 2,607 | 000000088179 | SH | DEFINED | 01 |
| | ECOLAB INC | 278865100 | 4,805 | 000000150498 | SH | DEFINED | 01 |
| | EDISON INTL | 281020107 | 11,929 | 000000252316 | SH | DEFINED | 01 |
| | EDO CORP | 281347104 | 315 | 000000010500 | SH | DEFINED | 01 |
| | EDUCATION MGMT CORP | 28139T101 | 876 | 000000027188 | SH | DEFINED | 01 |
| | EDWARDS AG INC | 281760108 | 584 | 000000013339 | SH | DEFINED | 01 |
| | EL PASO CORP | 28336L109 | 7,109 | 000000511458 | SH | DEFINED | 01 |
| | ELECTRONIC ARTS INC | 285512109 | 14,504 | 000000254949 | SH | DEFINED | 01 |
| | ELECTRONIC DATA SYS NE W | 285661104 | 9,072 | 000000404305 | SH | DEFINED | 01 |
| | ELKCORP | 287456107 | 239 | 000000006700 | SH | DEFINED | 01 |
| | EMERSON ELEC CO | 291011104 | 23,853 | 000000332220 | SH | DEFINED | 01 |
| | EMULEX CORP | 292475209 | 204 | 000000010100 | SH | DEFINED | 01 |
| | ENERGY EAST CORP | 29266M109 | 555 | 000000022044 | SH | DEFINED | 01 |
| | ENERGIZER HLDGS INC | 29266R108 | 1,663 | 000000029344 | SH | DEFINED | 01 |
| | ENGELHARD CORP | 292845104 | 3,223 | 000000115487 | SH | DEFINED | 01 |
| | ENGINEERED SUPPORT SYS INC | 292866100 | 2,667 | 000000065000 | SH | DEFINED | 01 |
| | ENTERASYS NETWORKS INC | 293637104 | 22 | 000000016900 | SH | DEFINED | 01 |
| | ENERGY CORP NEW | 29364G103 | 12,010 | 000000161605 | SH | DEFINED | 01 |
| | EQUIFAX INC | 294429105 | 3,727 | 000000106692 | SH | DEFINED | 01 |
| | EQUITABLE RES INC | 294549100 | 539 | 000000013819 | SH | DEFINED | 01 |
| | EQUITY OFFICE PROPERTI ES TRU | 294741103 | 10,522 | 000000321698 | SH | DEFINED | 01 |
| | EQUITY RESIDENTIAL | 29476L107 | 9,266 | 000000244830 | SH | DEFINED | 01 |
| | ERESEARCHTECHNOLOGY IN C | 29481V108 | 169 | 000000011934 | SH | DEFINED | 01 |
| | ERICSSON L M TEL CO | 294821608 | 293 | 000000007958 | SH | DEFINED | 01 |
| | EXAR CORP | 300645108 | 161 | 000000011500 | SH | DEFINED | 01 |
| | EXELON CORP | 30161N101 | 27,855 | 000000521243 | SH | DEFINED | 01 |
| | EXPEDIA INC DEL | 30212P105 | 252 | 000000012755 | SH | DEFINED | 01 |
| | EXPEDITORS INTL WASH I NC | 302130109 | 527 | 000000009288 | SH | DEFINED | 01 |
| | EXPRESS SCRIPTS INC | 302182100 | 7,798 | 000000125384 | SH | DEFINED | 01 |
| | EXTREME NETWORKS INC | 30226D106 | 102 | 000000023053 | SH | DEFINED | 01 |
| | EXXON MOBIL CORP | 30231G102 | 310,786 | 000004891199 | SH | DEFINED | 01 |
| | F M C CORP | 302491303 | 244 | 000000004274 | SH | DEFINED | 01 |
| | FPL GROUP INC | 302571104 | 15,031 | 000000315783 | SH | DEFINED | 01 |
| | FAIR ISAAC CORP | 303250104 | 409 | 000000009139 | SH | DEFINED | 01 |
| | FAIRCHILD SEMICONDUCTO R INTL | 303726103 | 825 | 000000055557 | SH | DEFINED | 01 |
| | FALCONBRIDGE LTD NEW 2 005 | 306104100 | 232 | 000000008700 | SH | DEFINED | 01 |
| | FAMILY DLR STORES INC | 307000109 | 3,642 | 000000183335 | SH | DEFINED | 01 |

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|------------------------------|-----------|--------|--------------|----|---------|----|
| FASTENAL CO | 311900104 | 451 | 000000007396 | SH | DEFINED | 01 |
| FEDERAL HOME LN MTG CO RP | 313400301 | 33,599 | 000000595094 | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | 313586109 | 34,790 | 000000776235 | SH | DEFINED | 01 |
| FEDERAL SIGNAL CORP | 313855108 | 176 | 000000010344 | SH | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE | 31410H101 | 14,174 | 000000211967 | SH | DEFINED | 01 |

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|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | FEDERATED INVS INC PA | 314211103 | 2,396 | 000000072130 | SH | DEFINED | 01 |
| | FEDEX CORP | 31428X106 | 21,204 | 000000243370 | SH | DEFINED | 01 |
| | FIFTH THIRD BANCORP | 316773100 | 18,846 | 000000512843 | SH | DEFINED | 01 |
| | FIRST BANCORP P R | 318672102 | 175 | 000000010400 | SH | DEFINED | 01 |
| | FIRST DATA CORP | 319963104 | 25,144 | 000000628622 | SH | DEFINED | 01 |
| | FIRST HORIZON NATL COR P | 320517105 | 4,842 | 000000133212 | SH | DEFINED | 01 |
| | FIRST MARBLEHEAD CORP | 320771108 | 381 | 000000015000 | SH | DEFINED | 01 |
| | FISERV INC | 337738108 | 7,686 | 000000167572 | SH | DEFINED | 01 |
| | FIRSTFED FINL CORP | 337907109 | 252 | 000000004700 | SH | DEFINED | 01 |
| | FIRSTMERIT CORP | 337915102 | 356 | 000000013311 | SH | DEFINED | 01 |
| | FIRSTENERGY CORP | 337932107 | 13,497 | 000000258966 | SH | DEFINED | 01 |
| | FISHER SCIENTIFIC INTL INC | 338032204 | 6,357 | 000000102452 | SH | DEFINED | 01 |
| | FLUOR CORP NEW | 343412102 | 4,740 | 000000073632 | SH | DEFINED | 01 |
| | FLOWSERVE CORP | 34354P105 | 225 | 000000006198 | SH | DEFINED | 01 |
| | FOOT LOCKER INC | 344849104 | 553 | 000000025223 | SH | DEFINED | 01 |
| | FORD MTR CO DEL | 345370860 | 14,434 | 000001463902 | SH | DEFINED | 01 |
| | FOREST LABS INC | 345838106 | 11,112 | 000000285161 | SH | DEFINED | 01 |
| | FOREST OIL CORP | 346091705 | 349 | 000000006716 | SH | DEFINED | 01 |
| | FORTUNE BRANDS INC | 349631101 | 11,668 | 000000143475 | SH | DEFINED | 01 |
| | FOSSIL INC | 349882100 | 209 | 000000011511 | SH | DEFINED | 01 |
| | FRANKLIN RES INC | 354613101 | 10,514 | 000000125229 | SH | DEFINED | 01 |
| | FREEPORT-MCMORAN COPPE R & GO | 35671D857 | 7,040 | 000000144895 | SH | DEFINED | 01 |
| | FULTON FINL CORP PA | 360271100 | 172 | 000000010300 | SH | DEFINED | 01 |
| | FURNITURE BRANDS INTL INC | 360921100 | 195 | 000000010851 | SH | DEFINED | 01 |
| | GABLES RESIDENTIAL T R | 362418105 | 13,095 | 000000300000 | SH | DEFINED | 01 |
| | GANNETT INC | 364730101 | 13,835 | 000000201014 | SH | DEFINED | 01 |
| | GAP INC DEL | 364760108 | 15,828 | 000000908102 | SH | DEFINED | 01 |
| | GARDNER DENVER INC | 365558105 | 548 | 000000012300 | SH | DEFINED | 01 |
| | GARTNER INC | 366651107 | 187 | 000000016010 | SH | DEFINED | 01 |
| | GATEWAY INC | 367626108 | 658 | 000000243711 | SH | DEFINED | 01 |
| | GEN-PROBE INC NEW | 36866T103 | 272 | 000000005503 | SH | DEFINED | 01 |
| | GENENTECH INC | 368710406 | 3,553 | 000000042200 | SH | DEFINED | 01 |
| | GENERAL COMMUNICATION INC | 369385109 | 990 | 000000100000 | SH | DEFINED | 01 |
| | GENERAL DYNAMICS CORP | 369550108 | 19,761 | 000000165301 | SH | DEFINED | 01 |
| | GENERAL ELEC CO | 369604103 | 272,292 | 000008087099 | SH | DEFINED | 01 |
| | GENERAL MLS INC | 370334AU8 | 49,431 | 000069500000 | SH | DEFINED | 01 |
| | GENERAL MLS INC | 370334104 | 13,885 | 000000288078 | SH | DEFINED | 01 |
| | GENERAL MTRS CORP | 370442105 | 15,603 | 000000509749 | SH | DEFINED | 01 |
| | GENERAL MTRS CORP | 370442105 | 290 | 000000009500 | SH | DEFINED | 04 |
| | GENTEX CORP | 371901109 | 257 | 000000014824 | SH | DEFINED | 01 |
| | GENUINE PARTS CO | 372460105 | 6,446 | 000000150262 | SH | DEFINED | 01 |
| | GENZYME CORP | 372917104 | 16,397 | 000000228887 | SH | DEFINED | 01 |
| | GEORGIA PAC CORP | 373298108 | 6,996 | 000000205414 | SH | DEFINED | 01 |
| | GEVITY HR INC | 374393106 | 239 | 000000008791 | SH | DEFINED | 01 |
| | GIANT INDS INC | 374508109 | 374 | 000000006400 | SH | DEFINED | 01 |
| | GILEAD SCIENCES INC | 375558103 | 18,337 | 000000376081 | SH | DEFINED | 01 |

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FORM 13F
INFORMATION TABLE

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| QUARTER ENDING 09/30/2005 | | | | | | | | | |
|------------------------------|-------------------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN | |
| 0 | GILLETTE CO | 375766102 | 115,828 | 000001990184 | SH | | DEFINED | 01 | |
| | GLATFELTER | 377316104 | 181 | 000000012895 | SH | | DEFINED | 01 | |
| | GOLDEN WEST FINL CORP DEL | 381317106 | 12,707 | 000000213963 | SH | | DEFINED | 01 | |
| | GOLDMAN SACHS GROUP IN C | 38141G104 | 43,881 | 000000360930 | SH | | DEFINED | 01 | |
| | GOODRICH CORP | 382388106 | 4,590 | 000000103537 | SH | | DEFINED | 01 | |
| | GOODYEAR TIRE & RUBR C O | 382550101 | 2,372 | 000000152201 | SH | | DEFINED | 01 | |
| | GRACO INC | 384109104 | 324 | 000000009457 | SH | | DEFINED | 01 | |
| | GRAINGER W W INC | 384802104 | 4,192 | 000000066636 | SH | | DEFINED | 01 | |
| | GRANITE CONSTR INC | 387328107 | 208 | 000000005443 | SH | | DEFINED | 01 | |
| | GRANT PRIDECO INC | 38821G101 | 230 | 000000005665 | SH | | DEFINED | 01 | |
| | GRAY TELEVISION INC | 389375205 | 1,294 | 000000130800 | SH | | DEFINED | 01 | |
| | GREAT PLAINS ENERGY IN C | 391164100 | 299 | 000000010027 | SH | | DEFINED | 01 | |
| | GUIDANT CORP | 401698105 | 32,823 | 000000476466 | SH | | DEFINED | 01 | |
| | HCA INC | 404119109 | 16,769 | 000000349958 | SH | | DEFINED | 01 | |
| | HCC INS HLDGS INC | 404132102 | 215 | 000000007545 | SH | | DEFINED | 01 | |
| | HRPT PPTYS TR | 40426W101 | 155 | 000000012500 | SH | | DEFINED | 01 | |
| | HAGGAR CORP | 405173105 | 3,542 | 000000124595 | SH | | DEFINED | 01 | |
| | HALLIBURTON CO | 406216101 | 26,805 | 000000391214 | SH | | DEFINED | 01 | |
| | HANOVER COMPRESSOR CO | 410768105 | 252 | 000000018215 | SH | | DEFINED | 01 | |
| | HARLEY DAVIDSON INC | 412822108 | 11,071 | 000000228570 | SH | | DEFINED | 01 | |
| | HARRAHS ENTMT INC | 413619107 | 9,869 | 000000151394 | SH | | DEFINED | 01 | |
| | HARRIS CORP DEL | 413875105 | 237 | 000000005682 | SH | | DEFINED | 01 | |
| | HARSCO CORP | 415864107 | 255 | 000000003899 | SH | | DEFINED | 01 | |
| | HARTE-HANKS INC | 416196103 | 213 | 000000008092 | SH | | DEFINED | 01 | |
| | HARTFORD FINL SVCS GRO UP INC | 416515104 | 18,975 | 000000245893 | SH | | DEFINED | 01 | |
| | HASBRO INC | 418056107 | 9,858 | 000000501680 | SH | | DEFINED | 01 | |
| | HEALTH MGMT ASSOC IN C NEW | 421933AG7 | 13,237 | 000015000000 | SH | | DEFINED | 01 | |
| | HEALTH MGMT ASSOC INC NEW | 421933102 | 4,859 | 000000207067 | SH | | DEFINED | 01 | |
| | HEICO CORP NEW | 422806208 | 4,168 | 000000234200 | SH | | DEFINED | 01 | |
| | HEINZ H J CO | 423074103 | 9,962 | 000000272648 | SH | | DEFINED | 01 | |
| | HELIX TECHNOLOGY CORP | 423319102 | 550 | 000000037300 | SH | | DEFINED | 01 | |
| | HELMERICH & PAYNE INC | 423452101 | 358 | 000000005931 | SH | | DEFINED | 01 | |
| | HERCULES INC | 427056106 | 1,451 | 000000118765 | SH | | DEFINED | 01 | |
| | HERSHEY CO | 427866108 | 8,503 | 000000151016 | SH | | DEFINED | 01 | |
| | HEWLETT PACKARD CO | 428236103 | 64,519 | 000002209579 | SH | | DEFINED | 01 | |
| | HIBERNIA CORP | 428656102 | 3,437 | 000000114434 | SH | | DEFINED | 01 | |
| | HILB ROGAL & HOBBS CO | 431294107 | 380 | 000000010200 | SH | | DEFINED | 01 | |
| | HILLENBRAND INDS INC | 431573104 | 564 | 000000012008 | SH | | DEFINED | 01 | |
| | HILTON HOTELS CORP | 432848109 | 5,995 | 000000268598 | SH | | DEFINED | 01 | |
| | HOME DEPOT INC | 437076102 | 64,425 | 000001689184 | SH | | DEFINED | 01 | |
| | HONEYWELL INTL INC | 438516106 | 25,954 | 000000692116 | SH | | DEFINED | 01 | |
| | HORMEL FOODS CORP | 440452100 | 307 | 000000009323 | SH | | DEFINED | 01 | |
| | HOSPITALITY PPTYS TR | 44106M102 | 388 | 000000009059 | SH | | DEFINED | 01 | |
| | HOSPIRA INC | 441060100 | 5,263 | 000000128481 | SH | | DEFINED | 01 | |
| | HOVNANIAN ENTERPRISES INC | 442487203 | 1,178 | 000000023016 | SH | | DEFINED | 01 | |
| | HUBBELL INC | 443510102 | 15,992 | 000000374100 | SH | | DEFINED | 01 | |

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|---|-----------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DSCRETN | OT MAN | |
| 0 | HUDSON UNITED BANCORP | 444165104 | 9,503 | 000000224500 | SH | | DEFINED | 01 | |
| | HUGHES SUPPLY INC | 444482103 | 1,052 | 000000032300 | SH | | DEFINED | 01 | |
| | HUMANA INC | 444859102 | 6,547 | 000000136740 | SH | | DEFINED | 01 | |

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| | | | | | | |
|-------------------------------|-----------|---------|--------------|-----|---------|----|
| HUNT J B TRANS SVCS IN C | 445658107 | 315 | 000000016575 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | 446150104 | 4,838 | 000000215345 | SH | DEFINED | 01 |
| HUNTSMAN CORP | 447011107 | 1,147 | 000000058710 | SH | DEFINED | 01 |
| HUNTSMAN CORP | 447011206 | 210 | 000000004725 | SH | DEFINED | 01 |
| IAC INTERACTIVECORP | 44919P300 | 828 | 000000032690 | SH | DEFINED | 01 |
| ID BIOMEDICAL CORP | 44936D108 | 1,502 | 000000050000 | SH | DEFINED | 01 |
| IHOP CORP | 449623107 | 354 | 000000008700 | SH | DEFINED | 01 |
| IMS HEALTH INC | 449934108 | 4,490 | 000000178398 | SH | DEFINED | 01 |
| ITT EDUCATIONAL SERVIC ES INC | 45068B109 | 442 | 000000008966 | SH | DEFINED | 01 |
| ITT INDS INC IND | 450911102 | 12,094 | 000000106466 | SH | DEFINED | 01 |
| IDENIX PHARMACEUTICA LS INC | 45166R204 | 23,614 | 000000930974 | SH | DEFINED | 02 |
| IDEX CORP | 45167R104 | 251 | 000000005900 | SH | DEFINED | 01 |
| IDENTIX INC | 451906101 | 47 | 000000010106 | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | 452308109 | 14,264 | 000000173258 | SH | DEFINED | 01 |
| IMAGE ENTMT INC | 452439201 | 251 | 000000060000 | SH | DEFINED | 01 |
| IMATION CORP | 45245A107 | 221 | 000000005178 | SH | DEFINED | 01 |
| IMCLONE SYS INC | 45245WAF6 | 2,486 | 000003000000 | PRN | DEFINED | 01 |
| IMPAC MTG HLDGS INC | 45254P102 | 236 | 000000019300 | SH | DEFINED | 01 |
| INCO LTD | 453258402 | 326 | 000000006900 | SH | DEFINED | 01 |
| INDEPENDENCE CMNTY BK CORP | 453414104 | 317 | 000000009321 | SH | DEFINED | 01 |
| INDYMAC BANCORP INC | 456607100 | 432 | 000000010930 | SH | DEFINED | 01 |
| INFOSPACE INC | 45678T201 | 257 | 000000010805 | SH | DEFINED | 01 |
| INSIGHT COMMUNICATIONS INC | 45768V108 | 1,250 | 000000107500 | SH | DEFINED | 01 |
| INTEGRATED DEVICE TECH NOLOGY | 458118106 | 724 | 000000067446 | SH | DEFINED | 01 |
| INTEL CORP | 458140100 | 119,997 | 000004868041 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | 459200101 | 99,601 | 000001241609 | SH | DEFINED | 01 |
| INTERNATIONAL FLAVORS& FRAGRA | 459506101 | 2,444 | 000000068586 | SH | DEFINED | 01 |
| INTERNATIONAL GAME T ECHNOLOG | 459902AL6 | 4,762 | 000007500000 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TEC HNOLOG | 459902102 | 8,425 | 000000312053 | SH | DEFINED | 01 |
| INTL PAPER CO | 460146103 | 12,693 | 000000425940 | SH | DEFINED | 01 |
| INTERNATIONAL RECTIF IER CORP | 460254AE5 | 2,412 | 000002500000 | PRN | DEFINED | 01 |
| INTERNATIONAL RECTIFIE R CORP | 460254105 | 1,093 | 000000024260 | SH | DEFINED | 01 |
| INTERNATIONAL SPEEDWAY CORP | 460335201 | 544 | 000000010378 | SH | DEFINED | 01 |
| INTERNET HOLDRS TR | 46059W102 | 63,558 | 000001033800 | SH | DEFINED | 01 |
| INTERNET SEC SYS INC | 46060X107 | 1,010 | 000000042100 | SH | DEFINED | 01 |
| INTERSIL CORP | 46069S109 | 624 | 000000028674 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | 460690100 | 3,916 | 000000336475 | SH | DEFINED | 01 |
| INTUIT | 461202103 | 6,879 | 000000153528 | SH | DEFINED | 01 |
| INVITROGEN CORP | 46185RAD2 | 6,903 | 000007000000 | SH | DEFINED | 01 |
| INVITROGEN CORP | 46185R100 | 616 | 000000008190 | SH | DEFINED | 01 |
| INVESTORS FINL SERVICE S CORP | 461915100 | 507 | 000000015422 | SH | DEFINED | 01 |
| IOMEGA CORP | 462030305 | 136 | 000000045400 | SH | DEFINED | 01 |
| IVAX CORP | 465823102 | 13,360 | 000000506831 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVSTMT DSCRETN | OT MAN |
|----------------|-------------------------------|-----------|-------------|----------------|-----------------|-----------------|--------|
| 0 | JDS UNIPHASE CORP | 46612JAB7 | 2,112 | 000002500000 | SH | DEFINED | 01 |
| | JDS UNIPHASE CORP | 46612J101 | 3,200 | 000001441795 | SH | DEFINED | 01 |
| | JPMORGAN & CHASE & CO | 46625H100 | 91,768 | 000002704638 | SH | DEFINED | 01 |
| | J2 GLOBAL COMMUNICATIO NS INC | 46626E205 | 1,067 | 000000026400 | SH | DEFINED | 01 |
| | JABIL CIRCUIT INC | 466313103 | 4,290 | 000000138759 | SH | DEFINED | 01 |
| | JACK IN THE BOX INC | 466367109 | 278 | 000000009300 | SH | DEFINED | 01 |
| | JACUZZI BRANDS INC | 469865109 | 95 | 000000011900 | SH | DEFINED | 01 |
| | JANUS CAP GROUP INC | 47102X105 | 2,695 | 000000186548 | SH | DEFINED | 01 |
| | JEFFERSON PILOT CORP | 475070108 | 5,861 | 000000114547 | SH | DEFINED | 01 |
| | JOHNSON & JOHNSON | 478160104 | 145,132 | 000002293493 | SH | DEFINED | 01 |
| | JOHNSON CTLS INC | 478366107 | 9,800 | 000000157939 | SH | DEFINED | 01 |

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|-------------------------------|-----------|--------|--------------|-----|---------|----|
| JONES APPAREL GROUP IN C | 480074103 | 3,182 | 000000111656 | SH | DEFINED | 01 |
| JOY GLOBAL INC | 481165108 | 235 | 000000004659 | SH | DEFINED | 01 |
| JUNIPER NETWORKS INC | 48203R104 | 2,343 | 000000098457 | SH | DEFINED | 01 |
| KLA-TENCOR CORP | 482480100 | 8,222 | 000000168626 | SH | DEFINED | 01 |
| KB HOME | 48666K109 | 5,085 | 000000069477 | SH | DEFINED | 01 |
| KEANE INC | 486665102 | 183 | 000000016083 | SH | DEFINED | 01 |
| KELLOGG CO | 487836108 | 9,621 | 000000208564 | SH | DEFINED | 01 |
| KELLWOOD CO | 488044AF5 | 2,109 | 000002500000 | PRN | DEFINED | 01 |
| KELLY SVCS INC | 488152208 | 211 | 000000006900 | SH | DEFINED | 01 |
| KEMET CORP | 488360108 | 183 | 000000021942 | SH | DEFINED | 01 |
| KENNAMETAL INC | 489170100 | 217 | 000000004441 | SH | DEFINED | 01 |
| KERR MCGEE CORP | 492386107 | 9,169 | 000000094422 | SH | DEFINED | 01 |
| KEYCORP NEW | 493267108 | 11,450 | 000000355039 | SH | DEFINED | 01 |
| KEYSPAN CORP | 49337W100 | 5,241 | 000000142505 | SH | DEFINED | 01 |
| KIMBERLY CLARK CORP | 494368103 | 22,142 | 000000371954 | SH | DEFINED | 01 |
| KINDER MORGAN INC KANS | 49455P101 | 7,743 | 000000080525 | SH | DEFINED | 01 |
| KING PHARMACEUTICALS I NC | 495582108 | 2,975 | 000000193438 | SH | DEFINED | 01 |
| KNIGHT RIDDER INC | 499040103 | 5,231 | 000000089157 | SH | DEFINED | 01 |
| KOHL'S CORP | 500255104 | 15,308 | 000000305070 | SH | DEFINED | 01 |
| KORN FERRY INTL | 500643200 | 231 | 000000014121 | SH | DEFINED | 01 |
| KRAFT FOODS INC | 50075N104 | 299 | 000000009800 | SH | DEFINED | 01 |
| KRISPY KREME DOUGHNUTS INC | 501014104 | 174 | 000000027945 | SH | DEFINED | 01 |
| KROGER CO | 501044101 | 11,798 | 000000573045 | SH | DEFINED | 01 |
| LSI LOGIC CORP | 502161102 | 3,043 | 000000308981 | SH | DEFINED | 01 |
| LSI LOGIC CORP | 502161102 | 146 | 000000015300 | SH | DEFINED | 06 |
| LTX CORP | 502392103 | 188 | 000000044598 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS HLD GS INC | 502424104 | 7,741 | 000000097903 | SH | DEFINED | 01 |
| LA Z BOY INC | 505336107 | 241 | 000000018300 | SH | DEFINED | 01 |
| LABONE INC NEW | 50540L105 | 435 | 000000010000 | SH | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | 50540RAC6 | 4,761 | 000006500000 | SH | DEFINED | 01 |
| LABORATORY CORP AMER H LDGS | 50540R409 | 5,401 | 000000110881 | SH | DEFINED | 01 |
| LABRANCHE & CO INC | 505447102 | 175 | 000000020177 | SH | DEFINED | 01 |
| LAM RESEARCH CORP | 512807108 | 2,775 | 000000091100 | SH | DEFINED | 01 |
| LAMAR ADVERTISING CO | 512815101 | 415 | 000000009164 | SH | DEFINED | 01 |
| LANCASTER COLONY CORP | 513847103 | 308 | 000000007186 | SH | DEFINED | 01 |

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| | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|---|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | LATTICE SEMICONDUCTOR | CORP | 518415104 | 178 | 000000041705 | SH | | DEFINED | 01 |
| | LAUDER ESTEE COS INC | | 518439104 | 2,006 | 000000057600 | SH | | DEFINED | 01 |
| | LEAR CORP | | 521865105 | 2,297 | 000000067629 | SH | | DEFINED | 01 |
| | LEGGETT & PLATT INC | | 524660107 | 3,964 | 000000196267 | SH | | DEFINED | 01 |
| | LEGG MASON INC | | 524901105 | 253 | 000000002315 | SH | | DEFINED | 01 |
| | LEHMAN BROS HLDGS INC | | 524908100 | 24,641 | 000000211551 | SH | | DEFINED | 01 |
| | LENNAR CORP | | 526057104 | 1,442 | 000000024141 | SH | | DEFINED | 01 |
| | LEVEL 3 COMMUNICATIONS INC | | 52729N100 | 256 | 000000110514 | SH | | DEFINED | 01 |
| | LEXMARK INTL NEW | | 529771107 | 7,143 | 000000117004 | SH | | DEFINED | 01 |
| | LIBERTY GLOBAL INC | | 530555101 | 3,269 | 000000120676 | SH | | DEFINED | 01 |
| | LIBERTY MEDIA CORP NEW | | 530718AF2 | 8,325 | 000007500000 | PRN | | DEFINED | 01 |
| | LIBERTY MEDIA CORP NEW | | 530718105 | 3,760 | 000000467100 | SH | | DEFINED | 01 |
| | LIBERTY PPTY TR | | 531172104 | 306 | 000000007196 | SH | | DEFINED | 01 |
| | LIFEPPOINT HOSPITALS IN C | | 53219L109 | 373 | 000000008530 | SH | | DEFINED | 01 |
| | LILLY ELI & CO | | 532457108 | 49,834 | 000000931134 | SH | | DEFINED | 01 |
| | LIMITED BRANDS INC | | 532716107 | 5,857 | 000000286727 | SH | | DEFINED | 01 |
| | LINCARE HLDGS INC | | 532791100 | 641 | 000000015626 | SH | | DEFINED | 01 |
| | LINCOLN NATL CORP IND | | 534187109 | 7,235 | 000000139096 | SH | | DEFINED | 01 |
| | LINEAR TECHNOLOGY CORP | | 535678106 | 13,348 | 000000355108 | SH | | DEFINED | 01 |

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|------------------------------|-----------|--------|--------------|----|---------|----|
| LIZ CLAIBORNE INC | 539320101 | 3,603 | 000000091656 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | 539830109 | 17,277 | 000000283058 | SH | DEFINED | 01 |
| LOEWS CORP | 540424108 | 11,248 | 000000121721 | SH | DEFINED | 01 |
| LOUISIANA PAC CORP | 546347105 | 2,672 | 000000096529 | SH | DEFINED | 01 |
| LOWES COS INC | 548661107 | 41,171 | 000000639309 | SH | DEFINED | 01 |
| LUBRIZOL CORP | 549271104 | 254 | 000000005864 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES IN C | 549463107 | 11,519 | 000003544547 | SH | DEFINED | 01 |
| M & T BK CORP | 55261F104 | 7,063 | 000000066816 | SH | DEFINED | 01 |
| MBIA INC | 55262C100 | 6,628 | 000000109349 | SH | DEFINED | 01 |
| MBNA CORP | 55262L100 | 58,509 | 000002374593 | SH | DEFINED | 01 |
| MDU RES GROUP INC | 552690109 | 256 | 000000007190 | SH | DEFINED | 01 |
| MCI INC | 552691107 | 26,420 | 000001039765 | SH | DEFINED | 01 |
| MEMC ELECTR MATLS INC | 552715104 | 588 | 000000025840 | SH | DEFINED | 01 |
| MGIC INVT CORP WIS | 552848103 | 5,109 | 000000079588 | SH | DEFINED | 01 |
| MGI PHARMA INC | 552880106 | 525 | 000000022623 | SH | DEFINED | 01 |
| MPS GROUP INC | 553409103 | 179 | 000000015196 | SH | DEFINED | 01 |
| MACROMEDIA INC | 556100105 | 7,847 | 000000192963 | SH | DEFINED | 01 |
| MAGELLAN HEALTH SVCS I NC | 559079207 | 3,522 | 000000100202 | SH | DEFINED | 01 |
| MANOR CARE INC NEW | 564055101 | 3,389 | 000000088239 | SH | DEFINED | 01 |
| MANPOWER INC | 56418H100 | 573 | 000000012925 | SH | DEFINED | 01 |
| MARATHON OIL CORP | 565849106 | 19,573 | 000000283956 | SH | DEFINED | 01 |
| MARKEL CORP | 570535104 | 462 | 000000001400 | SH | DEFINED | 01 |
| MARSH & MCLENNAN COS I NC | 571748102 | 12,777 | 000000420439 | SH | DEFINED | 01 |
| MARSHALL & ILSLEY CORP | 571834100 | 7,511 | 000000172640 | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW | 571903202 | 8,815 | 000000139924 | SH | DEFINED | 01 |
| MARTEK BIOSCIENCES COR P | 572901106 | 1,360 | 000000038722 | SH | DEFINED | 01 |
| MARTHA STEWART LIVING OMNIME | 573083102 | 703 | 000000028100 | SH | DEFINED | 01 |

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| | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|---|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | MARTIN MARIETTA MATLS INC | INC | 573284106 | 214 | 000000002739 | SH | DEFINED | 01 |
| | MASCO CORP | | 574599BB1 | 3,440 | 000007500000 | SH | DEFINED | 01 |
| | MASCO CORP | | 574599106 | 13,698 | 000000446502 | SH | DEFINED | 01 |
| | MATTEL INC | | 577081102 | 6,104 | 000000365996 | SH | DEFINED | 01 |
| | MAXIM INTEGRATED PRODS INC | INC | 57772K101 | 13,796 | 000000323479 | SH | DEFINED | 01 |
| | MAYTAG CORP | | 578592107 | 2,839 | 000000155521 | SH | DEFINED | 01 |
| | MAYTAG CORP | | 578592107 | 493 | 000000027000 | SH | DEFINED | 01 |
| | MCAFEE INC | | 579064106 | 244 | 000000007793 | SH | DEFINED | 01 |
| | MCDATA CORP | | 580031102 | 3,955 | 000000818990 | SH | DEFINED | 01 |
| | MCDONALDS CORP | | 580135101 | 32,807 | 000000979619 | SH | DEFINED | 01 |
| | MCGRAW HILL COS INC | | 580645109 | 14,618 | 000000304291 | SH | DEFINED | 01 |
| | MCKESSON CORP | | 58155Q103 | 11,325 | 000000238683 | SH | DEFINED | 01 |
| | MEADWESTVACO CORP | | 583334107 | 4,364 | 000000158006 | SH | DEFINED | 01 |
| | MEDCO HEALTH SOLUTIONS INC | INC | 58405U102 | 12,923 | 000000235696 | SH | DEFINED | 01 |
| | MEDIA GEN INC | | 584404107 | 397 | 000000006856 | SH | DEFINED | 01 |
| | MEDICIS PHARMACEUTICAL CORP | CORP | 584690309 | 644 | 000000019800 | SH | DEFINED | 01 |
| | MEDIMMUNE INC | | 584699102 | 8,455 | 000000251276 | SH | DEFINED | 01 |
| | MEDTRONIC INC | | 585055AD8 | 29,962 | 000030000000 | PRN | DEFINED | 01 |
| | MEDTRONIC INC | | 585055106 | 54,866 | 000001023241 | SH | DEFINED | 01 |
| | MELLON FINL CORP | | 58551A108 | 10,417 | 000000325855 | SH | DEFINED | 01 |
| | MENTOR GRAPHICS CORP | | 587200AB2 | 2,981 | 000003000000 | PRN | DEFINED | 01 |
| | MENTOR GRAPHICS CORP | | 587200106 | 182 | 000000021225 | SH | DEFINED | 01 |
| | MERCANTILE BANKSHARES CORP | CORP | 587405101 | 341 | 000000006345 | SH | DEFINED | 01 |
| | MERCK & CO INC | | 589331107 | 48,276 | 000001774232 | SH | DEFINED | 01 |
| | MERCK & CO INC | | 589331107 | 204 | 000000007500 | SH | DEFINED | 04 |
| | MERCURY GENL CORP NEW | | 589400100 | 539 | 000000008998 | SH | DEFINED | 01 |
| | MERCURY INTERACTIVE CO RP | | 589405109 | 4,049 | 000000102250 | SH | DEFINED | 01 |

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|-------------------------------|-----------|---------|--------------|----|---------|----|
| MEREDITH CORP | 589433101 | 1,825 | 000000036596 | SH | DEFINED | 01 |
| MERITAGE HOMES CORP | 59001A102 | 306 | 000000004000 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO I NC | 590188W46 | 33,028 | 000032500000 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC | 590188108 | 44,184 | 000000720199 | SH | DEFINED | 01 |
| METHANEX CORP | 59151K108 | 892 | 000000060000 | SH | DEFINED | 01 |
| METLIFE INC | 59156R108 | 30,964 | 000000621409 | SH | DEFINED | 01 |
| MICHAELS STORES INC | 594087108 | 509 | 000000015402 | SH | DEFINED | 01 |
| MICREL INC | 594793101 | 349 | 000000031122 | SH | DEFINED | 01 |
| MICROSOFT CORP | 594918104 | 185,305 | 000007201935 | SH | DEFINED | 01 |
| MICROCHIP TECHNOLOGY I NC | 595017104 | 2,051 | 000000068112 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC | 595112103 | 7,389 | 000000555569 | SH | DEFINED | 01 |
| MIDCAP SPDR TR | 595635103 | 154,538 | 000001180405 | SH | DEFINED | 01 |
| MILLENNIUM PHARMACEUTI CALS I | 599902103 | 1,348 | 000000144519 | SH | DEFINED | 01 |
| MILLENNIUM PHARMACEUTI CALS I | 599902103 | 419 | 000000045000 | SH | DEFINED | 04 |
| MILLER HERMAN INC | 600544100 | 268 | 000000008869 | SH | DEFINED | 01 |
| MILLIPORE CORP | 601073109 | 3,071 | 000000048836 | SH | DEFINED | 01 |
| MILLS CORP | 601148109 | 264 | 000000004800 | SH | DEFINED | 01 |
| MODINE MFG CO | 607828100 | 221 | 000000006045 | SH | DEFINED | 01 |
| MOHAWK INDS INC | 608190104 | 1,194 | 000000014879 | SH | DEFINED | 01 |

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|---|------------------------------|----------------|-----------|-------------|----------------|-----------------|------------------|--------|
| 0 | MOLEX INC | | 608554101 | 21,643 | 000000811218 | SH | DEFINED | 01 |
| | MOLSON COORS BREWING C O | | 60871R209 | 3,652 | 000000057055 | SH | DEFINED | 01 |
| | MONSANTO CO NEW | | 61166W101 | 14,565 | 000000232116 | SH | DEFINED | 01 |
| | MONSTER WORLDWIDE INC | | 611742107 | 3,453 | 000000112464 | SH | DEFINED | 01 |
| | MOODYS CORP | | 615369105 | 10,551 | 000000206563 | SH | DEFINED | 01 |
| | MORGAN STANLEY | | 617446448 | 49,934 | 000000925750 | SH | DEFINED | 01 |
| | MOTOROLA INC | | 620076109 | 42,298 | 000001920063 | SH | DEFINED | 01 |
| | MOVIE GALLERY INC | | 624581104 | 291 | 000000028024 | SH | DEFINED | 01 |
| | MURPHY OIL CORP | | 626717102 | 7,805 | 000000156507 | SH | DEFINED | 01 |
| | MYLAN LABS INC | | 628530107 | 3,380 | 000000175529 | SH | DEFINED | 01 |
| | NBTY INC | | 628782104 | 343 | 000000014600 | SH | DEFINED | 01 |
| | NCI BUILDING SYS INC | | 628852105 | 228 | 000000005600 | SH | DEFINED | 01 |
| | NCR CORP NEW | | 62886E108 | 6,013 | 000000188461 | SH | DEFINED | 01 |
| | NS GROUP INC | | 628916108 | 200 | 000000005100 | SH | DEFINED | 01 |
| | NTL INC DEL | | 62940M104 | 1,466 | 000000021956 | SH | DEFINED | 01 |
| | NTL INC DEL | | 62940M104 | 1,002 | 000000015000 | SH | DEFINED | 01 |
| | NABORS INDS INC | | 629568A10 | 1,704 | 000001500000 | SH | DEFINED | 01 |
| | NAPSTER INC | | 630797108 | 80 | 000000020041 | SH | DEFINED | 01 |
| | NASDAQ 100 TR | | 631100104 | 537,459 | 000013620364 | SH | DEFINED | 01 |
| | NATIONAL CITY CORP | | 635405103 | 16,571 | 000000495547 | SH | DEFINED | 01 |
| | NATIONAL FUEL GAS CO N J | | 636180101 | 317 | 000000009292 | SH | DEFINED | 01 |
| | NATIONAL INSTRS CORP | | 636518102 | 670 | 000000027231 | SH | DEFINED | 01 |
| | NATIONAL OILWELL VARCO INC | | 637071101 | 9,059 | 000000137681 | SH | DEFINED | 01 |
| | NATIONAL SEMICONDUCTOR CORP | | 637640103 | 7,093 | 000000270743 | SH | DEFINED | 01 |
| | NATIONWIDE FINL SVCS I NC | | 638612101 | 204 | 000000005100 | SH | DEFINED | 01 |
| | NATURAL RESOURCE PAR TNERS L | | 63900P301 | 3,812 | 000000066000 | SH | DEFINED | 01 |
| | NAUTILUS INC | | 63910B102 | 275 | 000000012500 | SH | DEFINED | 01 |
| | NAVISTAR INTL CORP NEW | | 63934E108 | 1,684 | 000000051948 | SH | DEFINED | 01 |
| | NDCEALTH CORP | | 639480102 | 1,892 | 000000100000 | SH | DEFINED | 01 |
| | NEIMAN MARCUS GROUP IN C | | 640204202 | 4,325 | 000000043275 | SH | DEFINED | 01 |
| | NETFLIX COM INC | | 64110L106 | 1,070 | 000000041207 | SH | DEFINED | 01 |
| | NETWORK APPLIANCE INC | | 64120L104 | 7,535 | 000000317421 | SH | DEFINED | 01 |
| | NEW CENTURY FINANCIAL CORP M | | 6435EV108 | 787 | 000000021700 | SH | DEFINED | 01 |
| | NEW PLAN EXCEL RLTY TR INC | | 648053106 | 365 | 000000015936 | SH | DEFINED | 01 |
| | NEW YORK & CO INC | | 649295102 | 262 | 000000016000 | SH | DEFINED | 01 |

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|----------------------------|-----------|---------|--------------|----|---------|----|
| NEW YORK CMNTY BANCORP INC | 649445103 | 608 | 000000037118 | SH | DEFINED | 01 |
| NEW YORK TIMES CO | 650111107 | 4,571 | 000000153654 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID INC | 651229106 | 5,892 | 000000260145 | SH | DEFINED | 01 |
| NEWFIELD EXPL CO | 651290108 | 449 | 000000009149 | SH | DEFINED | 01 |
| NEWMONT MINING CORP | 651639106 | 16,340 | 000000346408 | SH | DEFINED | 01 |
| NEWPORT CORP | 651824104 | 177 | 000000012731 | SH | DEFINED | 01 |
| NEWS CORP | 65248E104 | 113,966 | 000007310223 | SH | DEFINED | 01 |
| NEXTEL PARTNERS INC | 65333F107 | 1,443 | 000000057526 | SH | DEFINED | 01 |
| NICOR INC | 654086107 | 1,666 | 000000039658 | SH | DEFINED | 01 |
| NIKE INC | 654106103 | 13,376 | 000000163772 | SH | DEFINED | 01 |
| 99 CENTS ONLY STORES | 65440K106 | 292 | 000000031654 | SH | DEFINED | 01 |

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|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | NISOURCE INC | 65473P105 | 5,218 | 000000215181 | SH | DEFINED | 01 |
| | NOBLE ENERGY INC | 655044105 | 213 | 000000004560 | SH | DEFINED | 01 |
| | NORDSTROM INC | 655664100 | 6,054 | 000000176413 | SH | DEFINED | 01 |
| | NORFOLK SOUTHERN CORP | 655844108 | 12,917 | 000000318469 | SH | DEFINED | 01 |
| | NORFOLK SOUTHERN CORP | 655844108 | 414 | 000000010220 | SH | DEFINED | 01 |
| | NORTH FORK BANCORPORAT ION NY | 659424105 | 9,606 | 000000376717 | SH | DEFINED | 01 |
| | NORTHERN TR CORP | 665859104 | 7,533 | 000000149023 | SH | DEFINED | 01 |
| | NORTHROP GRUMMAN CORP | 666807102 | 17,295 | 000000318227 | SH | DEFINED | 01 |
| | NOVASTAR FINL INC | 669947400 | 270 | 000000008200 | SH | DEFINED | 01 |
| | NOVELL INC | 670006105 | 3,089 | 000000414660 | SH | DEFINED | 01 |
| | NOVELLUS SYS INC | 670008101 | 3,383 | 000000134921 | SH | DEFINED | 01 |
| | NSTAR | 67019E107 | 268 | 000000009298 | SH | DEFINED | 01 |
| | NUCOR CORP | 670346105 | 7,813 | 000000132451 | SH | DEFINED | 01 |
| | NUCOR CORP | 670346105 | 589 | 000000010000 | SH | DEFINED | 01 |
| | NVIDIA CORP | 67066G104 | 4,531 | 000000132194 | SH | DEFINED | 01 |
| | OGE ENERGY CORP | 670837103 | 259 | 000000009239 | SH | DEFINED | 01 |
| | OSI PHARMACEUTICALS IN C | 671040103 | 223 | 000000007648 | SH | DEFINED | 01 |
| | OCCIDENTAL PETE CORP D EL | 674599105 | 26,697 | 000000312511 | SH | DEFINED | 01 |
| | OFFICEMAX INC DEL | 67622P101 | 3,042 | 000000096064 | SH | DEFINED | 01 |
| | OFFICE DEPOT INC | 676220106 | 7,251 | 000000244160 | SH | DEFINED | 01 |
| | OIL SVC HOLDRS TR | 678002106 | 320,750 | 000002586700 | SH | DEFINED | 01 |
| | OMNICARE INC | 681904108 | 261 | 000000004643 | SH | DEFINED | 01 |
| | OMNICOM GROUP INC | 681919AK2 | 17,259 | 000017500000 | SH | DEFINED | 01 |
| | OMNICOM GROUP INC | 681919AM8 | 26,122 | 000027000000 | SH | DEFINED | 01 |
| | OMNICOM GROUP INC | 681919AR7 | 14,681 | 000015000000 | SH | DEFINED | 01 |
| | OMNICOM GROUP INC | 681919106 | 12,226 | 000000146196 | SH | DEFINED | 01 |
| | OMNIVISION TECHNOLOGIE S INC | 682128103 | 525 | 000000041639 | SH | DEFINED | 01 |
| | ONEOK INC NEW | 682680103 | 237 | 000000006992 | SH | DEFINED | 01 |
| | ORACLE CORP | 68389X105 | 40,868 | 000003295865 | SH | DEFINED | 01 |
| | OUTBACK STEAKHOUSE INC | 689899102 | 616 | 000000016846 | SH | DEFINED | 01 |
| | OVERSEAS SHIPHOLDING G ROUP I | 690368105 | 838 | 000000014371 | SH | DEFINED | 01 |
| | PG&E CORP | 69331C108 | 11,392 | 000000290267 | SH | DEFINED | 01 |
| | P F CHANGS CHINA BISTR O INC | 69333Y108 | 269 | 000000006001 | SH | DEFINED | 01 |
| | PMC-SIERRA INC | 69344F106 | 1,799 | 000000204304 | SH | DEFINED | 01 |
| | PMI GROUP INC | 69344M101 | 337 | 000000008453 | SH | DEFINED | 01 |
| | PNC FINL SVCS GROUP IN C | 693475105 | 14,920 | 000000257167 | SH | DEFINED | 01 |
| | PNM RES INC | 69349H107 | 208 | 000000007264 | SH | DEFINED | 01 |
| | PPG INDS INC | 693506107 | 9,883 | 000000166973 | SH | DEFINED | 01 |
| | PPL CORP | 69351T106 | 9,553 | 000000295506 | SH | DEFINED | 01 |
| | PACCAR INC | 693718108 | 12,945 | 000000190685 | SH | DEFINED | 01 |
| | PACIFICARE HEALTH SYS DEL | 695112102 | 18,285 | 000000229198 | SH | DEFINED | 01 |
| | PACKAGING CORP AMER | 695156109 | 389 | 000000020045 | SH | DEFINED | 01 |
| | PACTIV CORP | 695257105 | 2,796 | 000000159619 | SH | DEFINED | 01 |

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|--------------------|-----------|-------|--------------|----|---------|----|
| PALL CORP | 696429307 | 3,651 | 000000132786 | SH | DEFINED | 01 |
| PALM INC NEW | 696643105 | 376 | 000000013280 | SH | DEFINED | 01 |
| PANAMSAT HLDG CORP | 69831Y105 | 1,210 | 000000050000 | SH | DEFINED | 01 |

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|----------------|-------------------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0 | PARAMETRIC TECHNOLOGY CORP | 699173100 | 1,560 | 000000223936 | SH | | DEFINED | 01 |
| | PARKER HANNIFIN CORP | 701094104 | 7,880 | 000000122543 | SH | | DEFINED | 01 |
| | PATTERSON COMPANIES IN C | 703395103 | 1,831 | 000000045765 | SH | | DEFINED | 01 |
| | PAYCHEX INC | 704326107 | 10,375 | 000000279732 | SH | | DEFINED | 01 |
| | PAYLESS SHOESOURCE INC | 704379106 | 258 | 000000014878 | SH | | DEFINED | 01 |
| | PEABODY ENERGY CORP | 704549104 | 307 | 000000003643 | SH | | DEFINED | 01 |
| | PENNEY J C INC | 708160106 | 9,350 | 000000197186 | SH | | DEFINED | 01 |
| | PENTAIR INC | 709631105 | 819 | 000000022440 | SH | | DEFINED | 01 |
| | PEOPLES ENERGY CORP | 711030106 | 1,774 | 000000045058 | SH | | DEFINED | 01 |
| | PEPCO HOLDINGS INC | 713291102 | 387 | 000000016668 | SH | | DEFINED | 01 |
| | PEPSI BOTTLING GROUP I NC | 713409100 | 4,236 | 000000148393 | SH | | DEFINED | 01 |
| | PEPSIAMERICAS INC | 71343P200 | 613 | 000000027002 | SH | | DEFINED | 01 |
| | PEPSICO INC | 713448108 | 80,690 | 000001422854 | SH | | DEFINED | 01 |
| | PERKINELMER INC | 714046109 | 2,495 | 000000122501 | SH | | DEFINED | 01 |
| | PERRIGO CO | 714290103 | 327 | 000000022908 | SH | | DEFINED | 01 |
| | PETCO ANIMAL SUPPLIES | 716016209 | 523 | 000000024736 | SH | | DEFINED | 01 |
| | PETRO-CDA | 71644E102 | 772 | 000000018500 | SH | | DEFINED | 01 |
| | PETROHAWK ENERGY CORP | 716495106 | 783 | 000000054374 | SH | | DEFINED | 01 |
| | PETROLEO BRASILEIRO SA PETRO | 71654V101 | 119,786 | 000001879000 | SH | | DEFINED | 01 |
| | PETROLEUM GEO SVCS A SA NEW | 716599105 | 2,286 | 000000071850 | SH | | DEFINED | 01 |
| | PETSMART INC | 716768106 | 2,184 | 000000100288 | SH | | DEFINED | 01 |
| | PFIZER INC | 717081103 | 141,295 | 000005658606 | SH | | DEFINED | 01 |
| | PHARMACEUTICAL HLDRS T R | 71712A206 | 15,534 | 000000221100 | SH | | DEFINED | 01 |
| | PHELPS DODGE CORP | 717265102 | 10,413 | 000000080146 | SH | | DEFINED | 01 |
| | PHOTRONICS INC | 719405102 | 325 | 000000016784 | SH | | DEFINED | 01 |
| | PIER 1 IMPORTS INC | 720279108 | 718 | 000000063729 | SH | | DEFINED | 01 |
| | PINNACLE WEST CAP CORP | 723484101 | 3,829 | 000000086882 | SH | | DEFINED | 01 |
| | PITNEY BOWES INC | 724479100 | 8,093 | 000000193896 | SH | | DEFINED | 01 |
| | PIXAR | 725811103 | 355 | 000000007987 | SH | | DEFINED | 01 |
| | PLAINS EXPL& PRODTN CO | 726505100 | 610 | 000000014254 | SH | | DEFINED | 01 |
| | PLANTRONICS INC NEW | 727493108 | 787 | 000000025575 | SH | | DEFINED | 01 |
| | PLEXUS CORP | 729132100 | 188 | 000000011031 | SH | | DEFINED | 01 |
| | PLUM CREEK TIMBER CO I NC | 729251108 | 5,674 | 000000149682 | SH | | DEFINED | 01 |
| | PLUMTREE SOFTWARE IN C | 72940Q104 | 198 | 00000003 6289 | SH | | DEFINED | 01 |
| | POGO PRODUCING CO | 730448107 | 326 | 000000005537 | SH | | DEFINED | 01 |
| | POLARIS INDS INC | 731068102 | 421 | 000000008500 | SH | | DEFINED | 01 |
| | POLO RALPH LAUREN CORP | 731572103 | 371 | 000000007387 | SH | | DEFINED | 01 |
| | POLYCOM INC | 73172K104 | 183 | 000000011324 | SH | | DEFINED | 01 |
| | POPULAR INC | 733174106 | 250 | 000000010362 | SH | | DEFINED | 01 |
| | POTASH CORP SASK INC | 73755L107 | 345 | 000000003700 | SH | | DEFINED | 01 |
| | POWERWAVE TECHNOLOGIES INC | 739363109 | 178 | 000000013708 | SH | | DEFINED | 01 |
| | PRAXAIR INC | 74005P104 | 12,366 | 000000258015 | SH | | DEFINED | 01 |
| | PRECISION CASTPARTS CO RP | 740189105 | 1,278 | 000000024070 | SH | | DEFINED | 01 |
| | PRICE T ROWE GROUP INC | 74144T108 | 6,598 | 000000101055 | SH | | DEFINED | 01 |
| | PRIDE INTL INC DEL | 74153Q102 | 1,242 | 000000043571 | SH | | DEFINED | 01 |
| | PRINCIPAL FINANCIAL GR OUP IN | 74251V102 | 10,644 | 000000224708 | SH | | DEFINED | 01 |

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|---|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | PRIORITY HEALTHCARE CO RP | | 74264T102 | 4,977 | 000000178653 | SH | | DEFINED | 01 |
| | PROCTER & GAMBLE CO | | 742718109 | 115,403 | 000001940865 | SH | | DEFINED | 01 |
| | PROGRESS ENERGY INC | | 743263105 | 8,979 | 000000200664 | SH | | DEFINED | 01 |
| | PROGRESSIVE CORP OHIO | | 743315103 | 16,160 | 000000154247 | SH | | DEFINED | 01 |
| | PROLOGIS | | 743410102 | 8,688 | 000000196074 | SH | | DEFINED | 01 |
| | PROTECTIVE LIFE CORP | | 743674103 | 920 | 000000022360 | SH | | DEFINED | 01 |
| | PROTEIN DESIGN LABS IN C | | 74369L103 | 263 | 000000009416 | SH | | DEFINED | 01 |
| | PROVIDIAN FINL CORP | | 74406A102 | 18,179 | 000001028268 | SH | | DEFINED | 01 |
| | PRUDENTIAL FINL INC | | 744320102 | 29,152 | 000000431507 | SH | | DEFINED | 01 |
| | PUBLIC SVC ENTERPRISE GROUP | | 744573106 | 12,110 | 000000188169 | SH | | DEFINED | 01 |
| | PUBLIC STORAGE INC | | 74460D109 | 4,558 | 000000068030 | SH | | DEFINED | 01 |
| | PULTE HOMES INC | | 745867101 | 7,309 | 000000170306 | SH | | DEFINED | 01 |
| | QLT INC | | 746927102 | 110 | 000000014346 | SH | | DEFINED | 01 |
| | QLOGIC CORP | | 747277101 | 2,717 | 000000079453 | SH | | DEFINED | 01 |
| | QUALCOMM INC | | 747525103 | 63,959 | 000001429272 | SH | | DEFINED | 01 |
| | QUANTA SVCS INC | | 74762E102 | 216 | 000000016932 | SH | | DEFINED | 01 |
| | QUEST DIAGNOSTICS INC | | 74834L100 | 6,758 | 000000133730 | SH | | DEFINED | 01 |
| | QUESTAR CORP | | 748356102 | 736 | 000000008353 | SH | | DEFINED | 01 |
| | QWEST COMMUNICATIONS I NTL IN | | 749121109 | 4,868 | 000001187358 | SH | | DEFINED | 01 |
| | QWEST COMMUNICATIONS I NTL IN | | 749121109 | 71 | 000000017900 | SH | | DEFINED | 06 |
| | R & G FINANCIAL CORP | | 749136107 | 174 | 000000012675 | SH | | DEFINED | 01 |
| | RCN CORP | | 749361200 | 1,380 | 000000065035 | SH | | DEFINED | 01 |
| | R H DONNELLEY CORP | | 74955W307 | 714 | 000000011300 | SH | | DEFINED | 01 |
| | RPM INTL INC | | 749685103 | 231 | 000000012566 | SH | | DEFINED | 01 |
| | RSA SEC INC | | 749719100 | 305 | 000000024026 | SH | | DEFINED | 01 |
| | RF MICRODEVICES INC | | 749941100 | 544 | 000000096356 | SH | | DEFINED | 01 |
| | RADIAN GROUP INC | | 750236101 | 747 | 000000014072 | SH | | DEFINED | 01 |
| | RADIO ONE INC | | 75040P108 | 13,364 | 000001015904 | SH | | DEFINED | 01 |
| | RADIOSHACK CORP | | 750438103 | 2,994 | 000000120756 | SH | | DEFINED | 01 |
| | RAMBUS INC DEL | | 750917106 | 2,541 | 000000210000 | SH | | DEFINED | 04 |
| | RAYMOND JAMES FINANCIA L INC | | 754730109 | 201 | 000000006269 | SH | | DEFINED | 01 |
| | RAYTHEON CO | | 755111507 | 13,714 | 000000360723 | SH | | DEFINED | 01 |
| | READERS DIGEST ASSN IN C | | 755267101 | 196 | 000000012302 | SH | | DEFINED | 01 |
| | REEBOK INTL LTD | | 758110100 | 3,422 | 000000060492 | SH | | DEFINED | 01 |
| | REGIS CORP MINN | | 758932107 | 663 | 000000017536 | SH | | DEFINED | 01 |
| | REGIONAL BK HOLDRS TR | | 75902E100 | 165,814 | 000001271100 | SH | | DEFINED | 01 |
| | REGIONS FINANCIAL CORP NEW | | 7591EP100 | 12,183 | 000000391487 | SH | | DEFINED | 01 |
| | REINSURANCE GROUP AMER INC | | 759351109 | 335 | 000000007500 | SH | | DEFINED | 01 |
| | RENAL CARE GROUP INC | | 759930100 | 4,688 | 000000099077 | SH | | DEFINED | 01 |
| | REPUBLIC SVCS INC | | 760759100 | 359 | 000000010190 | SH | | DEFINED | 01 |
| | RESEARCH IN MOTION LTD | | 760975102 | 901 | 000000013196 | SH | | DEFINED | 01 |
| | RETAIL HOLDRS TR | | 76127U101 | 195,186 | 000002102400 | SH | | DEFINED | 01 |
| | REYNOLDS & REYNOLDS CO | | 761695105 | 413 | 000000015093 | SH | | DEFINED | 01 |
| | REYNOLDS AMERICAN INC | | 761713106 | 5,855 | 000000070536 | SH | | DEFINED | 01 |
| | ROBERT HALF INTL INC | | 770323103 | 4,850 | 000000136293 | SH | | DEFINED | 01 |
| | ROCKWELL AUTOMATION IN C | | 773903109 | 7,489 | 000000141573 | SH | | DEFINED | 01 |

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| | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|---|----------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | ROCKWELL COLLINS INC | | 774341101 | 7,172 | 000000148428 | SH | | DEFINED | 01 |
| | ROHM & HAAS CO | | 775371107 | 4,964 | 000000120696 | SH | | DEFINED | 01 |
| | ROSS STORES INC | | 778296103 | 661 | 000000027909 | SH | | DEFINED | 01 |
| | ROWAN COS INC | | 779382100 | 3,578 | 000000100827 | SH | | DEFINED | 01 |
| | RUBY TUESDAY INC | | 781182100 | 683 | 000000031433 | SH | | DEFINED | 01 |

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|--------------------------|-----------|-----------|--------------|-----|---------|----|
| RUDDICK CORP | 781258108 | 210 | 000000009139 | SH | DEFINED | 01 |
| RYDER SYS INC | 783549108 | 2,284 | 000000066765 | SH | DEFINED | 01 |
| RYLAND GROUP INC | 783764103 | 1,189 | 000000017387 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS INC | 78387G103 | 61,659 | 000002572349 | SH | DEFINED | 01 |
| SLM CORP | 78442PAC0 | 4,096 | 000004000000 | PRN | DEFINED | 01 |
| SLM CORP | 78442P106 | 17,434 | 000000325028 | SH | DEFINED | 01 |
| SPDR TR | 78462F103 | 1,289,707 | 000010482017 | SH | DEFINED | 01 |
| SRA INTL INC | 78464R105 | 404 | 000000011412 | SH | DEFINED | 01 |
| SABRE HLDGS CORP | 785905100 | 2,503 | 000000123470 | SH | DEFINED | 01 |
| SAFECO CORP | 786429100 | 5,224 | 000000097895 | SH | DEFINED | 01 |
| SAFEGWAY INC | 786514208 | 9,144 | 000000357205 | SH | DEFINED | 01 |
| ST JOE CO | 790148100 | 1,548 | 000000024800 | SH | DEFINED | 01 |
| ST JUDE MED INC | 790849103 | 13,506 | 000000288602 | SH | DEFINED | 01 |
| ST PAUL TRAVELERS INC | 792860108 | 23,614 | 000000526293 | SH | DEFINED | 01 |
| SAKS INC | 79377W108 | 1,295 | 000000070043 | SH | DEFINED | 01 |
| SALESFORCE COM INC | 79466L302 | 809 | 000000035000 | SH | DEFINED | 04 |
| SANDISK CORP | 80004C101 | 1,171 | 000000024286 | SH | DEFINED | 01 |
| SANMINA SCI CORP | 800907107 | 2,354 | 000000548758 | SH | DEFINED | 01 |
| SAPIENT CORP | 803062108 | 91 | 000000014700 | SH | DEFINED | 01 |
| SARA LEE CORP | 803111103 | 13,218 | 000000697545 | SH | DEFINED | 01 |
| SCANA CORP NEW | 80589M102 | 222 | 000000005260 | SH | DEFINED | 01 |
| SCHERING PLOUGH CORP | 806605101 | 24,652 | 000001171157 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD | 806857108 | 38,377 | 000000454816 | SH | DEFINED | 01 |
| SCHWAB CHARLES CORP NE W | 808513105 | 18,588 | 000001288212 | SH | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | 808655104 | 5,134 | 000000136896 | SH | DEFINED | 01 |
| SEACOR HOLDINGS INC | 811904101 | 1,169 | 000000016110 | SH | DEFINED | 01 |
| SEALED AIR CORP NEW | 81211K100 | 3,260 | 000000068705 | SH | DEFINED | 01 |
| SEARS HLDGS CORP | 812350106 | 11,170 | 000000089776 | SH | DEFINED | 01 |
| SELECT SECTOR SPDR TR | 81369Y100 | 78,845 | 000002867106 | SH | DEFINED | 01 |
| SEMICONDUCTOR HLDRS TR | 816636203 | 179,864 | 000004869100 | SH | DEFINED | 01 |
| SEMTECH CORP | 816850101 | 188 | 000000011442 | SH | DEFINED | 01 |
| SEMPRA ENERGY | 816851109 | 9,566 | 000000203288 | SH | DEFINED | 01 |
| SEPRACOR INC | 817315AW4 | 7,621 | 000007500000 | SH | DEFINED | 01 |
| SEPRACOR INC | 817315104 | 530 | 000000008987 | SH | DEFINED | 01 |
| SEQUA CORPORATION | 817320104 | 255 | 000000004332 | SH | DEFINED | 01 |
| 7-ELEVEN INC | 817826209 | 1,157 | 000000032500 | SH | DEFINED | 01 |
| SHAW GROUP INC | 820280105 | 471 | 000000019100 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO | 824348106 | 4,251 | 000000096475 | SH | DEFINED | 01 |
| SHILOH INDS INC | 824543102 | 322 | 000000024076 | SH | DEFINED | 01 |
| SHOPKO STORES INC | 824911101 | 1,921 | 000000075300 | SH | DEFINED | 01 |
| SIEBEL SYS INC | 826170102 | 14,623 | 000001415650 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | SIERRA HEALTH SVCS INC | 826322109 | 337 | 000000004900 | SH | DEFINED | 01 |
| | SIERRA PAC RES NEW | 826428104 | 175 | 000000011832 | SH | DEFINED | 01 |
| | SIGMA ALDRICH CORP | 826552101 | 3,705 | 000000057837 | SH | DEFINED | 01 |
| | SILICON VY BANCSHARE S | 827064AC0 | 6,502 | 000004500000 | SH | DEFINED | 01 |
| | SIMON PPTY GROUP INC N EW | 828806109 | 10,845 | 000000146328 | SH | DEFINED | 01 |
| | SIRIUS SATELLITE RADIO INC | 82966U103 | 990 | 000000151505 | SH | DEFINED | 01 |
| | SIX FLAGS INC | 83001P109 | 540 | 000000075200 | SH | DEFINED | 01 |
| | SMUCKER J M CO | 832696405 | 269 | 000000005557 | SH | DEFINED | 01 |
| | SMURFIT-STONE CONTAINERS CORP | 832727101 | 1,056 | 000000102002 | SH | DEFINED | 01 |
| | SNAP ON INC | 833034101 | 1,815 | 000000050260 | SH | DEFINED | 01 |
| | SOLETRON CORP | 834182AT4 | 1,875 | 000002500000 | PRN | DEFINED | 01 |
| | SOLETRON CORP | 834182107 | 3,002 | 000000767998 | SH | DEFINED | 01 |
| | SONOCO PRODS CO | 835495102 | 439 | 000000016100 | SH | DEFINED | 01 |

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|-------------------------------|-----------|--------|--------------|----|---------|----|
| SOTHEBYS HLDGS INC | 835898107 | 204 | 000000012255 | SH | DEFINED | 01 |
| SOUTHERN CO | 842587107 | 21,422 | 000000599070 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO | 844741108 | 8,006 | 000000539153 | SH | DEFINED | 01 |
| SOUTHWESTERN ENERGY CO | 845467109 | 455 | 000000006200 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC | 845905108 | 7,021 | 000000318591 | SH | DEFINED | 01 |
| SPINNAKER EXPL CO | 84855W109 | 4,204 | 000000065000 | SH | DEFINED | 01 |
| SPRINT NEXTEL CORP | 852061100 | 55,158 | 000002319538 | SH | DEFINED | 01 |
| SPRINT NEXTEL CORP | 852061100 | 3,211 | 000000135062 | SH | DEFINED | 01 |
| SS&C TECHNOLOGIES INC | 85227Q100 | 2,757 | 000000075265 | SH | DEFINED | 01 |
| STANCORP FINL GROUP IN C | 852891100 | 223 | 000000002657 | SH | DEFINED | 01 |
| STANDARD PAC CORP NEW | 85375C101 | 1,100 | 000000026500 | SH | DEFINED | 01 |
| STANLEY WKS | 854616109 | 3,196 | 000000068470 | SH | DEFINED | 01 |
| STAPLES INC | 855030102 | 13,235 | 000000620796 | SH | DEFINED | 01 |
| STARBUCKS CORP | 855244109 | 16,509 | 000000329527 | SH | DEFINED | 01 |
| STARWOOD HOTELS&RESORT S WRLD | 85590A203 | 10,296 | 000000180108 | SH | DEFINED | 01 |
| STATE STR CORP | 857477103 | 12,772 | 000000261093 | SH | DEFINED | 01 |
| STERIS CORP | 859152100 | 206 | 000000008678 | SH | DEFINED | 01 |
| STRAYER ED INC | 863236105 | 226 | 000000002400 | SH | DEFINED | 01 |
| STRYKER CORP | 863667101 | 12,237 | 000000247566 | SH | DEFINED | 01 |
| SUN LIFE FINL INC | 866796105 | 303 | 000000008100 | SH | DEFINED | 01 |
| SUN MICROSYSTEMS INC | 866810104 | 11,221 | 000002855354 | SH | DEFINED | 01 |
| SUNOCO INC | 86764P109 | 8,562 | 000000109490 | SH | DEFINED | 01 |
| SUNTRUST BKS INC | 867914103 | 19,990 | 000000287846 | SH | DEFINED | 01 |
| SUPERVALU INC | 868536103 | 4,852 | 000000155930 | SH | DEFINED | 01 |
| SWIFT TRANSN CO | 870756103 | 275 | 000000015570 | SH | DEFINED | 01 |
| SYBASE INC | 871130100 | 365 | 000000015588 | SH | DEFINED | 01 |
| SYMANTEC CORP | 871503108 | 25,926 | 000001144148 | SH | DEFINED | 01 |
| SYMANTEC CORP | 871503108 | 453 | 000000020000 | SH | DEFINED | 04 |
| SYMBOL TECHNOLOGIES IN C | 871508107 | 1,907 | 000000197020 | SH | DEFINED | 01 |
| SYMMETRICOM INC | 871543104 | 112 | 000000014531 | SH | DEFINED | 01 |
| SYNOPSIS INC | 871607107 | 415 | 000000021963 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP | 87161C105 | 7,536 | 000000271884 | SH | DEFINED | 01 |
| SYSCO CORP | 871829107 | 16,092 | 000000512984 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|----------------|-------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | TBC CORP NEW | 872183108 | 7,170 | 000000207905 | SH | DEFINED | 01 |
| | TCF FINL CORP | 872275102 | 528 | 000000019747 | SH | DEFINED | 01 |
| | TECO ENERGY INC | 872375100 | 3,106 | 000000172404 | SH | DEFINED | 01 |
| | TJX COS INC NEW | 872540109 | 8,035 | 000000392367 | SH | DEFINED | 01 |
| | TXU CORP | 873168108 | 21,087 | 000000186814 | SH | DEFINED | 01 |
| | TAIWAN SEMICONDUCTOR M FG LTD | 874039100 | 1,252 | 000000152401 | SH | DEFINED | 01 |
| | TAKE-TWO INTERACTIVE S OFTWAR | 874054109 | 425 | 000000019245 | SH | DEFINED | 01 |
| | TARGET CORP | 87612E106 | 36,959 | 000000711714 | SH | DEFINED | 01 |
| | TASER INTL INC | 87651B104 | 218 | 000000035353 | SH | DEFINED | 01 |
| | TECHNE CORP | 878377100 | 561 | 000000009848 | SH | DEFINED | 01 |
| | TEKTRONIX INC | 879131100 | 1,804 | 000000071531 | SH | DEFINED | 01 |
| | TELEFLEX INC | 879369106 | 227 | 000000003233 | SH | DEFINED | 01 |
| | TELEPHONE & DATA SYS I NC | 879433100 | 16,415 | 000000420909 | SH | DEFINED | 01 |
| | TELEWEST GLOBAL INC | 87956T107 | 1,941 | 000000084594 | SH | DEFINED | 01 |
| | TELLABS INC | 879664100 | 3,926 | 000000373232 | SH | DEFINED | 01 |
| | TEMPLE INLAND INC | 879868107 | 3,788 | 000000092742 | SH | DEFINED | 01 |
| | TEMPUR PEDIC INTL INC | 88023U101 | 519 | 000000043900 | SH | DEFINED | 01 |
| | TEMPUR PEDIC INTL INC | 88023U101 | 414 | 000000035000 | SH | DEFINED | 01 |
| | TENET HEALTHCARE CORP | 88033G100 | 4,140 | 000000368677 | SH | DEFINED | 01 |
| | TERADYNE INC | 880770102 | 3,234 | 000000196030 | SH | DEFINED | 01 |
| | TEVA PHARMACEUTICAL IN DS LTD | 881624209 | 848 | 000000025384 | SH | DEFINED | 01 |

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|-------------------------------|-----------|--------|--------------|----|---------|----|
| TEVA PHARMACEUTICAL IN DS LTD | 881624209 | 324 | 000000009700 | SH | DEFINED | 01 |
| TEXAS INSTRS INC | 882508104 | 42,479 | 000001253096 | SH | DEFINED | 01 |
| TEXTRON INC | 883203101 | 8,533 | 000000118984 | SH | DEFINED | 01 |
| THERMO ELECTRON CORP | 883556102 | 4,136 | 000000133863 | SH | DEFINED | 01 |
| THOMAS & BETTS CORP | 884315102 | 257 | 00000007483 | SH | DEFINED | 01 |
| THORNBURG MTG INC | 885218107 | 293 | 000000011700 | SH | DEFINED | 01 |
| 3COM CORP | 885535104 | 183 | 000000044991 | SH | DEFINED | 01 |
| 3M CO | 88579Y101 | 75,508 | 000001029292 | SH | DEFINED | 01 |
| TIFFANY & CO NEW | 886547108 | 4,725 | 000000118817 | SH | DEFINED | 01 |
| TIMBERLAND CO | 887100105 | 385 | 000000011416 | SH | DEFINED | 01 |
| TIME WARNER INC | 887317105 | 74,774 | 000004128901 | SH | DEFINED | 01 |
| TIME WARNER INC | 887317105 | 398 | 000000022000 | SH | DEFINED | 01 |
| TIMKEN CO | 887389104 | 337 | 000000011398 | SH | DEFINED | 01 |
| TOLL BROTHERS INC | 889478103 | 876 | 000000019622 | SH | DEFINED | 01 |
| TORCHMARK CORP | 891027104 | 4,470 | 000000084618 | SH | DEFINED | 01 |
| TORO CO | 891092108 | 205 | 000000005600 | SH | DEFINED | 01 |
| TOTAL S A | 89151E109 | 353 | 000000002600 | SH | DEFINED | 01 |
| TRANSACTION SYS ARCHIT ECTS | 893416107 | 221 | 000000007945 | SH | DEFINED | 01 |
| TREEHOUSE FOODS INC | 89469A104 | 473 | 000000017600 | SH | DEFINED | 01 |
| TRIAD HOSPITALS INC | 89579K109 | 247 | 000000005474 | SH | DEFINED | 01 |
| TRIBUNE CO NEW | 896047107 | 8,090 | 000000238738 | SH | DEFINED | 01 |
| TRIQUINT SEMICONDUCTOR INC | 89674K103 | 182 | 000000051906 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW | 902124106 | 49,139 | 000001764431 | SH | DEFINED | 01 |
| TYSON FOODS INC | 902494103 | 3,584 | 000000198562 | SH | DEFINED | 01 |
| UICI | 902737105 | 4,500 | 000000125000 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|----------------|-------------------------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 0 | UST INC | 902911106 | 5,815 | 000000138930 | SH | | DEFINED | 01 |
| | US BANCORP DEL | 902973304 | 41,402 | 000001474460 | SH | | DEFINED | 01 |
| | U S G CORP | 903293405 | 357 | 000000005200 | SH | | DEFINED | 01 |
| | USA MOBILITY INC | 90341G103 | 962 | 000000035687 | SH | | DEFINED | 01 |
| | UNION PAC CORP | 907818108 | 14,710 | 000000205162 | SH | | DEFINED | 01 |
| | UNISYS CORP | 909214108 | 1,828 | 000000275424 | SH | | DEFINED | 01 |
| | UNIT CORP | 909218109 | 292 | 000000005300 | SH | | DEFINED | 01 |
| | UNITED DOMINION REALTY TR IN | 910197102 | 376 | 000000015903 | SH | | DEFINED | 01 |
| | UNITED PARCEL SERVICE INC | 911312106 | 73,706 | 000001066207 | SH | | DEFINED | 01 |
| | UNITED RENTALS INC | 911363109 | 337 | 000000017123 | SH | | DEFINED | 01 |
| | UNITED STATES STL CORP NEW | 912909108 | 3,924 | 000000092672 | SH | | DEFINED | 01 |
| | UNITED TECHNOLOGIES CO RP | 913017109 | 42,456 | 000000818997 | SH | | DEFINED | 01 |
| | UNITEDHEALTH GROUP INC | 91324P102 | 54,851 | 000000976007 | SH | | DEFINED | 01 |
| | UNITRIN INC | 913275103 | 746 | 000000015731 | SH | | DEFINED | 01 |
| | UNIVERSAL CORP VA | 913456109 | 234 | 000000006042 | SH | | DEFINED | 01 |
| | UNIVERSAL HLTH SVCS IN C | 913903100 | 496 | 000000010434 | SH | | DEFINED | 01 |
| | UNIVISION COMMUNICATIO NS INC | 914906102 | 5,231 | 000000197201 | SH | | DEFINED | 01 |
| | UNUMPROVIDENT CORP | 91529Y106 | 5,053 | 000000246509 | SH | | DEFINED | 01 |
| | URBAN OUTFITTERS INC | 917047102 | 205 | 000000006980 | SH | | DEFINED | 01 |
| | UTSTARCOM INC | 918076100 | 182 | 000000022299 | SH | | DEFINED | 01 |
| | V F CORP | 918204108 | 4,580 | 000000079007 | SH | | DEFINED | 01 |
| | VALASSIS COMMUNICATION S INC | 918866104 | 215 | 000000005526 | SH | | DEFINED | 01 |
| | VALERO ENERGY CORP NEW | 91913Y100 | 26,955 | 000000238415 | SH | | DEFINED | 01 |
| | VALSPAR CORP | 920355104 | 297 | 000000013308 | SH | | DEFINED | 01 |
| | VARIAN MED SYS INC | 92220P105 | 818 | 000000020718 | SH | | DEFINED | 01 |
| | VARIAN INC | 922206107 | 316 | 000000009233 | SH | | DEFINED | 01 |
| | VARIAN SEMICONDUCTOR E QUIPMN | 922207105 | 599 | 000000014152 | SH | | DEFINED | 01 |
| | VECTREN CORP | 92240G101 | 237 | 000000008390 | SH | | DEFINED | 01 |
| | VEECO INSTRS INC DEL | 922417100 | 172 | 000000010784 | SH | | DEFINED | 01 |

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|----------------------------|-----------|---------|--------------|-----|---------|----|
| VERISIGN INC | 92343E102 | 583 | 000000027319 | SH | DEFINED | 01 |
| VERISIGN INC | 92343E102 | 506 | 000000023700 | SH | DEFINED | 04 |
| VERIZON COMMUNICATIONS | 92343V104 | 69,991 | 000002141075 | SH | DEFINED | 01 |
| VERINT SYS INC | 92343X100 | 235 | 000000005743 | SH | DEFINED | 01 |
| VERIZON GLOBAL FDG C ORP | 92344GAN6 | 3,118 | 000005000000 | PRN | DEFINED | 01 |
| VERTEX PHARMACEUTICALS INC | 92532F100 | 207 | 000000009305 | SH | DEFINED | 01 |
| VIACOM INC | 925524100 | 13,194 | 000000397200 | SH | DEFINED | 01 |
| VIACELL INC | 92554J105 | 686,273 | 000001692184 | SH | DEFINED | 02 |
| VISHAY INTERTECHNOLOGY INC | 928298108 | 196 | 000000016442 | SH | DEFINED | 01 |
| VISTEON CORP | 92839U107 | 1,113 | 000000113851 | SH | DEFINED | 01 |
| VODAFONE GROUP PLC NEW | 92857W100 | 659 | 000000025400 | SH | DEFINED | 01 |
| VORNADO RLTY TR | 929042109 | 8,244 | 000000095183 | SH | DEFINED | 01 |
| VULCAN MATLS CO | 929160109 | 6,120 | 000000082471 | SH | DEFINED | 01 |
| WFS FINL INC | 92923B106 | 2,647 | 000000039400 | SH | DEFINED | 01 |
| WPS RESOURCES CORP | 92931B106 | 230 | 000000003991 | SH | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | 929903102 | 61,273 | 000001287527 | SH | DEFINED | 01 |
| WADDELL & REED FINL IN C | 930059100 | 197 | 000000010191 | SH | DEFINED | 01 |

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| | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|---|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0 | WAL MART STORES INC | | 931142103 | 96,641 | 000002205427 | SH | DEFINED | 01 |
| | WALGREEN CO | | 931422109 | 38,059 | 000000875936 | SH | DEFINED | 01 |
| | WARNACO GROUP INC | | 934390402 | 295 | 000000013500 | SH | DEFINED | 01 |
| | WASHINGTON FED INC | | 938824109 | 246 | 000000010923 | SH | DEFINED | 01 |
| | WASHINGTON MUT INC | | 939322103 | 28,142 | 000000717563 | SH | DEFINED | 01 |
| | WASHINGTON POST CO | | 939640108 | 415 | 000000000518 | SH | DEFINED | 01 |
| | WASTE MGMT INC DEL | | 94106L109 | 12,810 | 000000447780 | SH | DEFINED | 01 |
| | WATERS CORP | | 941848103 | 3,866 | 000000092953 | SH | DEFINED | 01 |
| | WATSON PHARMACEUTICALS INC | | 942683103 | 3,112 | 000000085028 | SH | DEFINED | 01 |
| | WATTS WATER TECHNOLOGI ES INC | | 942749102 | 360 | 000000012500 | SH | DEFINED | 01 |
| | WEBSTER FINL CORP CONN | | 947890109 | 262 | 000000005835 | SH | DEFINED | 01 |
| | WEIGHT WATCHERS INTL I NC NEW | | 948626106 | 479 | 000000009300 | SH | DEFINED | 01 |
| | WEINGARTEN RLTY INVS | | 948741103 | 356 | 000000009431 | SH | DEFINED | 01 |
| | WELLCHOICE INC | | 949475107 | 3,157 | 000000041600 | SH | DEFINED | 01 |
| | WELLPOINT INC | | 94973V107 | 38,165 | 000000503375 | SH | DEFINED | 01 |
| | WELLS FARGO & CO NEW | | 949746FA4 | 36,557 | 000037000000 | PRN | DEFINED | 01 |
| | WELLS FARGO & CO NEW | | 949746101 | 79,168 | 000001351697 | SH | DEFINED | 01 |
| | WENDYS INTL INC | | 950590109 | 4,306 | 000000095375 | SH | DEFINED | 01 |
| | WERNER ENTERPRISES INC | | 950755108 | 482 | 000000027887 | SH | DEFINED | 01 |
| | WEST CORP | | 952355105 | 309 | 000000008284 | SH | DEFINED | 01 |
| | WESTAR ENERGY INC | | 95709T100 | 307 | 000000012743 | SH | DEFINED | 01 |
| | WESTCORP INC | | 957907108 | 2,927 | 000000049700 | SH | DEFINED | 01 |
| | WESTERN DIGITAL CORP | | 958102105 | 922 | 000000071368 | SH | DEFINED | 01 |
| | WESTERN GAS RES INC | | 958259103 | 272 | 000000005328 | SH | DEFINED | 01 |
| | WESTWOOD ONE INC | | 961815107 | 423 | 000000021291 | SH | DEFINED | 01 |
| | WEYERHAEUSER CO | | 962166104 | 13,356 | 000000194274 | SH | DEFINED | 01 |
| | WHIRLPOOL CORP | | 963320106 | 6,270 | 000000082761 | SH | DEFINED | 01 |
| | WHOLE FOODS MKT INC | | 966837106 | 949 | 000000007062 | SH | DEFINED | 01 |
| | WILLIAMS COS INC DEL | | 969457100 | 11,077 | 000000442196 | SH | DEFINED | 01 |
| | WILLIAMS SONOMA INC | | 969904101 | 1,023 | 000000026700 | SH | DEFINED | 01 |
| | WILMINGTON TRUST CORP | | 971807102 | 275 | 000000007556 | SH | DEFINED | 01 |
| | WIND RIVER SYSTEMS INC | | 973149107 | 191 | 000000014824 | SH | DEFINED | 01 |
| | WORLD HEART CORP | | 980905202 | 40 | 000000038894 | SH | DEFINED | 01 |
| | WORLD FUEL SVCS CORP | | 981475106 | 337 | 000000010400 | SH | DEFINED | 01 |
| | WRIGLEY WM JR CO | | 982526105 | 10,551 | 000000146798 | SH | DEFINED | 01 |
| | WYETH | | 983024AD2 | 7,738 | 000007500000 | PRN | DEFINED | 01 |
| | WYETH | | 983024100 | 49,944 | 000001079410 | SH | DEFINED | 01 |

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|-------------------------------|-----------|--------|--------------|----|---------|----|
| WYNN RESORTS LTD | 983134107 | 812 | 000000017996 | SH | DEFINED | 01 |
| XM SATELLITE RADIO HLD GS INC | 983759101 | 726 | 000000020243 | SH | DEFINED | 01 |
| XTO ENERGY INC | 98385X106 | 12,729 | 000000280887 | SH | DEFINED | 01 |
| XCEL ENERGY INC | 98389B100 | 6,207 | 000000316560 | SH | DEFINED | 01 |
| XILINX INC | 983919101 | 8,574 | 000000307896 | SH | DEFINED | 01 |
| XEROX CORP | 984121103 | 10,478 | 000000767624 | SH | DEFINED | 01 |
| YAHOO INC | 984332106 | 34,811 | 000001028705 | SH | DEFINED | 01 |
| YAHOO INC | 984332106 | 101 | 000000003000 | SH | DEFINED | 04 |
| YANKEE CANDLE INC | 984757104 | 208 | 000000008500 | SH | DEFINED | 01 |

1Page 25
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
09/30/2005

| | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
|---|----------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0 | YELLOW ROADWAY CORP | | 985577105 | 3,433 | 000000082906 | SH | | DEFINED | 01 |
| | YORK INTL CORP NEW | | 986670107 | 6,896 | 000000123006 | SH | | DEFINED | 01 |
| | YUM BRANDS INC | | 988498101 | 18,157 | 000000375080 | SH | | DEFINED | 01 |
| | ZENITH NATL INS CORP | | 989390109 | 244 | 000000003900 | SH | | DEFINED | 01 |
| | ZIMMER HLDGS INC | | 98956P102 | 16,880 | 000000245038 | SH | | DEFINED | 01 |
| | ZIONS BANCORPORATION | | 989701107 | 6,216 | 000000087288 | SH | | DEFINED | 01 |
| | ZORAN CORP | | 98975F101 | 245 | 000000017185 | SH | | DEFINED | 01 |

-LIST OF OTHER INCLUDED MANAGERS

NHI
01 NSI
02 LONDON
04 BERMUDA
06 GANT

FORM 13F INFORMATION TABLE ENTRY TOTAL: 1111
FORM 13F INFORMATION TABLE VALUE TOTAL: 14,351,534,704