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

OMB APPROVAL

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended June 30, 2006

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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INFORMATION TABLE
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0	* ACE LTD	G0070K103	12,430	000000245703	SH	DEFINED	01
	* BUNGE LIMITED	G16962105	1,241	000000024700	SH	DEFINED	01
	* COOPER INDS LTD	G24182100	6,169	000000066396	SH	DEFINED	01
	* EVEREST RE GROUP LTD	G3223R108	760	000000008780	SH	DEFINED	01
	* GARMIN LTD	G37260109	465	000000004411	SH	DEFINED	01
	* INGERSOLL-RAND COMPANY LTD	G4776G101	10,226	000000239049	SH	DEFINED	01
	* MARVELL TECHNOLOGY GRO UP LTD	G5876H105	1,790	000000040382	SH	DEFINED	01
	* NABORS INDUSTRIES LTD	G6359F103	7,766	000000229852	SH	DEFINED	01
	* NOBLE CORPORATION	G65422100	7,298	000000098068	SH	DEFINED	01
	UTI WORLDWIDE INC	G87210103	578	000000022943	SH	DEFINED	01
	* TRANSOCEAN INC	G90078109	18,670	000000232447	SH	DEFINED	01
	* WEATHERFORD INTERNATIO NAL LT	G95089101	12,445	000000250816	SH	DEFINED	01
	* WILLIS GROUP HOLDINGS LTD	G96655108	349	000000010900	SH	DEFINED	01
	* XL CAP LTD	G98255105	8,327	000000135855	SH	DEFINED	01
	* ALCON INC	H01301102	1,064	000000010800	SH	DEFINED	01
	* MILLICOM INTL CELLULAR S A	L6388F110	478	000000010527	SH	DEFINED	01
	* CHECK POINT SOFTWARE T ECH LT	M22465104	944	000000053652	SH	DEFINED	01
	LIPMAN ELECTRONIC EN GINEERIN	M6772H101	3,405	000000120000	SH	DEFINED	01
	* KERZNER INTERNATIONAL LTD	P6065Y107	17,964	000000226600	SH	DEFINED	01
	* ROYAL CARIBBEAN CRUISE S LTD	V7780T103	225	000000005900	SH	DEFINED	01
	* FLEXTRONICS INTL LTD	Y2573F102	788	000000074212	SH	DEFINED	01
	* A D C TELECOMMUNICATIO NS	000886309	1,599	000000094868	SH	DEFINED	01
	* ADE CORP MASS	00089C107	5,685	000000175000	SH	DEFINED	01
	* AFLAC INC	001055102	17,007	000000366940	SH	DEFINED	01
	* AFLAC INC	001055102	231	000000005000	SH	DEFINED	01
	* AGCO CORP	001084102	234	000000008927	SH	DEFINED	01
	* AGL RES INC	001204106	209	000000005486	SH	DEFINED	01
	* AES CORP	00130H105	8,610	000000466714	SH	DEFINED	01
	AMB PROPERTY CORP	00163T109	290	000000005739	SH	DEFINED	01
	* ATI TECHNOLOGIES INC	001941103	368	000000025228	SH	DEFINED	01
	* AT&T INC	00206R102	74,940	000002687014	SH	DEFINED	01
	* ABBOTT LABS	002824100	47,303	000001084690	SH	DEFINED	01
	* ABERCROMBIE & FITCH CO	002896207	351	000000006345	SH	DEFINED	01
	* ABRAXIS BIOSCIENCE INC	00383E106	352	000000014800	SH	DEFINED	01
	ACCESS INTEGRATED TE CHNLGS I	004329108	287	000000029269	SH	DEFINED	01
	* ACTIVISION INC NEW	004930202	938	000000082469	SH	DEFINED	01
	ACTUANT CORP	00508X203	719	000000014400	SH	DEFINED	01
	* ACUIITY BRANDS INC	00508Y102	303	000000007800	SH	DEFINED	01
	* ACXIOM CORP	005125109	221	000000008877	SH	DEFINED	01
	ADAPTEC INC	00651FAG3	9,056	000010500000	PRN	DEFINED	01

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* ADESA INC	00686U104	209	000000009402	SH	DEFINED	01
* ADOBE SYS INC	00724F101	13,923	000000458600	SH	DEFINED	01
* ADTRAN INC	00738A106	725	000000032348	SH	DEFINED	01
* ADVANCE AUTO PARTS INC	00751Y106	220	000000007641	SH	DEFINED	01
* ADVANCED DIGITAL INFORMATION	007525108	3,177	000000270000	SH	DEFINED	01
ADVANCED MEDICAL OPTICS INC	00763MAJ7	5,781	000005000000	PRN	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	* ADVANCED MEDICAL OPTICS INC	00763M108	513	000000010120	SH		DEFINED	01
	* AEROPOSTALE	007865108	278	000000009636	SH		DEFINED	01
	* ADVANCED MICRO DEVICES INC	007903107	9,630	000000394362	SH		DEFINED	01
	* ADVANTA CORP	007942105	4,266	000000130122	SH		DEFINED	01
	* ADVENT SOFTWARE INC	007974108	299	000000008313	SH		DEFINED	01
	* AETNA INC NEW	00817Y108	15,669	000000392421	SH		DEFINED	01
	* AFFILIATED COMPUTER SERVICES	008190100	10,061	000000194943	SH		DEFINED	01
	* AFFILIATED MANAGERS GROUP	008252108	364	000000004200	SH		DEFINED	01
	* AFFYMETRIX INC	00826T108	543	000000021213	SH		DEFINED	01
	AGERE SYS INC	00845VAA8	9,887	000010000000	PRN		DEFINED	01
	* AGILENT TECHNOLOGIES INC	00846U101	12,958	000000410590	SH		DEFINED	01
	* AGNICO EAGLE MINES LTD	008474108	277	000000008400	SH		DEFINED	01
	* AGRIUM INC	008916108	306	000000013200	SH		DEFINED	01
	* AIR PRODS & CHEMS INC	009158106	10,127	000000158440	SH		DEFINED	01
	* AIRGAS INC	009363102	401	000000010782	SH		DEFINED	01
	* AIRTRAN HLDGS INC	00949P108	225	000000015156	SH		DEFINED	01
	* AIRSPAN NETWORKS INC	00950H102	25	000000010604	SH		DEFINED	01
	* AKAMAI TECHNOLOGIES INC	00971T101	291	000000008055	SH		DEFINED	01
	* ALASKA AIR GROUP INC	011659109	242	000000006150	SH		DEFINED	01
	* ALBEMARLE CORP	012653101	211	000000004422	SH		DEFINED	01
	* ALBERTO CULVER CO	013068101	3,120	000000064059	SH		DEFINED	01
	* ALCAN INC	013716105	276	000000005900	SH		DEFINED	01
	* ALCOA INC	013817101	19,556	000000604337	SH		DEFINED	01
	ALDERWOODS GROUP INC	014383103	973	000000050000	SH		DEFINED	01
	* ALEXANDER & BALDWIN INC	014482103	738	000000016692	SH		DEFINED	01
	ALLEGHANY CORP DEL	017175100	248	000000000900	SH		DEFINED	01
	* ALLEGHENY ENERGY INC	017361106	4,699	000000126785	SH		DEFINED	01
	* ALLEGHENY TECHNOLOGIES INC	01741R102	4,573	000000066049	SH		DEFINED	01
	* ALLERGAN INC	018490102	11,545	000000107637	SH		DEFINED	01
	* ALLIANCE DATA SYSTEMS CORP	018581108	217	000000003706	SH		DEFINED	01
	* ALLIANT ENERGY CORP	018802108	430	000000012537	SH		DEFINED	01
	* ALLIANT TECHSYSTEMS INC	018804104	200	000000002623	SH		DEFINED	01
	* ALLIED CAP CORP NEW	01903Q108	201	000000007000	SH		DEFINED	01
	* ALLIED WASTE INDS INC	019589308	2,145	000000188832	SH		DEFINED	01
	* ALLSTATE CORP	020002101	24,282	000000443673	SH		DEFINED	01
	* ALLTEL CORP	020039103	17,791	000000278732	SH		DEFINED	01
	* ALTERA CORP	021441100	6,169	000000351537	SH		DEFINED	01
	* ALTRIA GROUP INC	02209S103	107,744	000001467307	SH		DEFINED	01
	ALTUS PHARMACEUTICALS INC	02216N105	22,415	000001194236	SH		DEFINED	02
	AMAZON COM INC	023135AF3	9,587	000010000000	PRN		DEFINED	01
	* AMAZON COM INC	023135106	8,983	000000232253	SH		DEFINED	01
	* AMBAC FINL GROUP INC	023139108	6,133	000000075626	SH		DEFINED	01
	* AMEREN CORP	023608102	7,603	000000150564	SH		DEFINED	01
	* AMERICAN EAGLE OUTFITTERS NE	02553E106	244	000000007169	SH		DEFINED	01
	* AMERICAN ELECTRIC PWR INC	025537101	10,371	000000302815	SH		DEFINED	01
	* AMERICAN EXPRESS CO	025816109	47,362	000000889946	SH		DEFINED	01

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0	* AMERICAN FINL GROUP IN C OHIO		025932104	234	000000005458	SH		DEFINED	01
	* AMERICAN INTL GROUP IN C		026874107	105,453	000001785827	SH		DEFINED	01
	* AMERICAN MED SYS HLDGS INC		02744M108	225	000000013533	SH		DEFINED	01
	AMERICAN RETIREMENT CORP		028913101	22,939	000000700000	SH		DEFINED	01
	* AMERICAN PWR CONVERSIO N CORP		029066107	2,644	000000135683	SH		DEFINED	01
	* AMERICAN STD COS INC D EL		029712106	5,400	000000124816	SH		DEFINED	01
	AMERICAN TOWER CORP		029912AF9	4,968	000005000000	PRN		DEFINED	01
	* AMERICAN TOWER CORP		029912201	230	000000007400	SH		DEFINED	01
	* AMERICREDIT CORP		03060R101	376	000000013476	SH		DEFINED	01
	* AMERUS GROUP CO		03072M108	1,072	000000018314	SH		DEFINED	01
	* AMERISOURCEBERGEN CORP		03073E105	6,566	000000156632	SH		DEFINED	01
	* AMERIPRISE FINL INC		03076C106	8,072	000000180709	SH		DEFINED	01
	* AMETEK INC NEW		031100100	315	000000006649	SH		DEFINED	01
	* AMGEN INC		031162100	55,785	000000855218	SH		DEFINED	01
	* AMPHENOL CORP NEW		032095101	212	000000003789	SH		DEFINED	01
	* AMSOUTH BANCORPORATION		032165102	6,564	000000248173	SH		DEFINED	01
	* AMYLIN PHARMACEUTICALS INC		032346108	279	000000005669	SH		DEFINED	01
	* ANADARKO PETE CORP		032511107	19,129	000000401127	SH		DEFINED	01
	* ANALOG DEVICES INC		032654105	9,575	000000297922	SH		DEFINED	01
	ANALOGIC CORP		032657207	230	000000004949	SH		DEFINED	01
	* ANDREW CORP		034425108	1,287	000000145361	SH		DEFINED	01
	* ANDRX CORP DEL		034553107	637	000000027500	SH		DEFINED	01
	* ANHEUSER BUSCH COS INC		035229103	25,330	000000555606	SH		DEFINED	01
	* ANIXTER INTL INC		035290105	232	000000004900	SH		DEFINED	01
	* ANNTAYLOR STORES CORP		036115103	426	000000009833	SH		DEFINED	01
	* AON CORP		037389103	7,863	000000225829	SH		DEFINED	01
	* APACHE CORP		037411105	18,078	000000264887	SH		DEFINED	01
	* APARTMENT INVT & MGMT CO		03748R101	3,572	000000082216	SH		DEFINED	01
	* APOLLO GROUP INC		037604105	5,694	000000110207	SH		DEFINED	01
	* APPLE COMPUTER INC		037833100	35,508	000000620026	SH		DEFINED	01
	* APPLE COMPUTER INC		037833100	755	000000013200	SH		DEFINED	04
	* APPLEBEES INTL INC		037899101	618	000000032192	SH		DEFINED	01
	APRIA HEALTHCARE GRO UP INC		037933AB4	8,930	000009500000	PRN		DEFINED	01
	* APRIA HEALTHCARE GROUP INC		037933108	441	000000023381	SH		DEFINED	01
	* APPLERA CORP		038020103	4,283	000000132396	SH		DEFINED	01
	* APPLIED FILMS CORP		038197109	4,273	000000150000	SH		DEFINED	01
	* APPLIED MICRO CIRCUITS CORP		03822W109	116	000000042587	SH		DEFINED	01
	* APPLIED MATLS INC		038222105	18,412	000001130981	SH		DEFINED	01
	* AQUA AMERICA INC		03836W103	410	000000017998	SH		DEFINED	01
	* AQUILA INC		03840P102	210	000000049953	SH		DEFINED	01
	* ARAMARK CORP		038521100	1,821	000000055000	SH		DEFINED	01
	* ARBITRON INC		03875Q108	283	000000007400	SH		DEFINED	01
	* ARCH COAL INC		039380100	514	000000012140	SH		DEFINED	01
	* ARCHER DANIELS MIDLAND CO		039483102	18,427	000000446394	SH		DEFINED	01
	* ARCHSTONE SMITH TR		039583109	7,701	000000151386	SH		DEFINED	01
	* ARIAD PHARMACEUTICALS INC		04033A100	68	000000015271	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	* ARMOR HOLDINGS INC		042260109	334	000000006100	SH		DEFINED	01
	* ARROW ELECTRS INC		042735100	889	000000027638	SH		DEFINED	01

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* ARVINMERITOR INC	043353101	287	000000016700	SH	DEFINED	01
* ASHLAND INC NEW	044209104	3,541	000000053096	SH	DEFINED	01
* ASSOCIATED BANC CORP	045487105	814	000000025819	SH	DEFINED	01
* ASTORIA FINL CORP	046265104	253	000000008312	SH	DEFINED	01
* ATMEL CORP	049513104	241	000000043447	SH	DEFINED	01
* ATMEL CORP	049513104	111	000000022100	SH	DEFINED	06
* AUTODESK INC	052769106	7,734	000000224461	SH	DEFINED	01
* AUTOMATIC DATA PROCESS ING IN	053015103	18,363	000000404937	SH	DEFINED	01
* AUTONATION INC	05329W102	2,296	000000107121	SH	DEFINED	01
* AUTOZONE INC	053332102	4,062	000000046055	SH	DEFINED	01
* AVAYA INC	053499109	3,287	000000287881	SH	DEFINED	01
* AVERY DENNISON CORP	053611109	5,088	000000087634	SH	DEFINED	01
* AVIALL INC NEW	05366B102	19,483	000000410000	SH	DEFINED	01
* AVID TECHNOLOGY INC	05367P100	339	000000010199	SH	DEFINED	01
AVNET INC	053807AL7	6,984	000007500000	PRN	DEFINED	01
* AVNET INC	053807103	832	000000041569	SH	DEFINED	01
* AVOCENT CORP	053893103	236	000000009006	SH	DEFINED	01
* AVON PRODS INC	054303102	11,286	000000364081	SH	DEFINED	01
* AZTAR CORP	054802103	10,392	000000200000	SH	DEFINED	01
AXCAN PHARMA INC	054923AB3	2,596	000002500000	PRN	DEFINED	01
* BB&T CORP	054937107	16,851	000000405182	SH	DEFINED	01
BHP BILLITON PLC	05545E209	18,814	000000480459	SH	DEFINED	01
* BISYS GROUP INC	055472104	239	000000017467	SH	DEFINED	01
* BJS WHOLESALE CLUB INC	05548J106	874	000000030834	SH	DEFINED	01
* BJ SVCS CO	055482103	8,626	000000231527	SH	DEFINED	01
* BP PLC	055622104	264	000000003800	SH	DEFINED	01
* BMC SOFTWARE INC	055921100	3,621	000000151528	SH	DEFINED	01
* BAKER HUGHES INC	057224107	20,707	000000252996	SH	DEFINED	01
* BALL CORP	058498106	2,983	000000080542	SH	DEFINED	01
* BANDAG INC	059815100	249	000000006820	SH	DEFINED	01
* BANK OF AMERICA CORPOR ATION	060505104	149,012	000003097964	SH	DEFINED	01
* BANK HAWAII CORP	062540109	573	000000011566	SH	DEFINED	01
* BANK NEW YORK INC	064057102	21,711	000000674262	SH	DEFINED	01
* BANKRATE INC	06646V108	203	000000005390	SH	DEFINED	01
* BANTA CORP	066821109	277	000000005995	SH	DEFINED	01
* BARD C R INC	067383109	5,425	000000074061	SH	DEFINED	01
* BARNES & NOBLE INC	067774109	378	000000010377	SH	DEFINED	01
* BARR PHARMACEUTICALS I NC	068306109	4,420	000000092692	SH	DEFINED	01
* BAUSCH & LOMB INC	071707103	2,028	000000041362	SH	DEFINED	01
* BAXTER INTL INC	071813109	17,002	000000462536	SH	DEFINED	01
* BEA SYS INC	073325102	247	000000018870	SH	DEFINED	01
* BEAR STEARNS COS INC	073902108	12,030	000000085886	SH	DEFINED	01
* BEARINGPOINT INC	074002106	251	000000030100	SH	DEFINED	01
* BEAZER HOMES USA INC	07556Q105	283	000000006185	SH	DEFINED	01

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0	* BECKMAN COULTER INC	075811109	213	000000003841	SH		DEFINED	01
	* BECTON DICKINSON & CO	075887109	10,558	000000172726	SH		DEFINED	01
	* BED BATH & BEYOND INC	075896100	8,738	000000263449	SH		DEFINED	01
	* BELLSOUTH CORP	079860102	100,129	000002766002	SH		DEFINED	01
	* BELO CORP	080555105	504	000000032369	SH		DEFINED	01
	* BEMIS INC	081437105	2,461	000000080399	SH		DEFINED	01
	* BERKLEY W R CORP	084423102	452	000000013265	SH		DEFINED	01
	* BEST BUY INC	086516101	15,133	000000275961	SH		DEFINED	01
	* BHP BILLITON LTD	088606108	202	000000004900	SH		DEFINED	01
	* BIG LOTS INC	089302103	1,490	000000087282	SH		DEFINED	01

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BIOMARIN PHARMACEUTI CAL INC	09061GAB7	14,842	000014035000	PRN	DEFINED	01
* BIOMET INC	090613100	6,936	000000221674	SH	DEFINED	01
* BIOGEN IDEC INC	09062X103	12,046	000000260075	SH	DEFINED	01
* BIOTECH HOLDERS TR	09067D201	137,372	000000778400	SH	DEFINED	01
* BIOVAIL CORP	09067J109	311	000000013300	SH	DEFINED	01
* BLACK & DECKER CORP	091797100	5,258	000000062265	SH	DEFINED	01
* BLACK BOX CORP DEL	091826107	372	000000009731	SH	DEFINED	01
* BLACK HILLS CORP	092113109	237	000000006911	SH	DEFINED	01
* BLOCK H & R INC	093671105	5,597	000000234589	SH	DEFINED	01
* BLYTH INC	09643P108	232	000000012602	SH	DEFINED	01
* BOB EVANS FARMS INC	096761101	250	000000008356	SH	DEFINED	01
* BOEING CO	097023105	45,763	000000558699	SH	DEFINED	01
* BORDERS GROUP INC	099709107	571	000000030964	SH	DEFINED	01
* BORG WARNER INC	099724106	241	000000003715	SH	DEFINED	01
* BOSTON PROPERTIES INC	101121101	5,783	000000063981	SH	DEFINED	01
* BOSTON SCIENTIFIC CORP	101137107	16,074	000000954556	SH	DEFINED	01
* BOWATER INC	102183100	226	000000009978	SH	DEFINED	01
* BOYD GAMING CORP	103304101	931	000000023087	SH	DEFINED	01
* BRADY CORP	104674106	316	000000008600	SH	DEFINED	01
* BRIGGS & STRATTON CORP	109043109	516	000000016600	SH	DEFINED	01
* BRIGHTPOINT INC	109473405	322	000000023915	SH	DEFINED	01
* BRINKER INTL INC	109641100	354	000000009757	SH	DEFINED	01
* BRINKS CO	109696104	286	000000005079	SH	DEFINED	01
* BRISTOL MYERS SQUIBB C O	110122108	35,814	000001384925	SH	DEFINED	01
* BROADBAND HOLDRS TR	11130P104	9,280	000000548800	SH	DEFINED	01
* BROADCOM CORP	111320107	10,623	000000350266	SH	DEFINED	01
* BROWN & BROWN INC	115236101	224	000000007676	SH	DEFINED	01
* BROWN FORMAN CORP	115637209	5,714	000000079975	SH	DEFINED	01
* BRUNSWICK CORP	117043109	3,132	000000094215	SH	DEFINED	01
* BURLINGTON NORTHN SANT A FE C	12189T104	20,033	000000252785	SH	DEFINED	01
* CBRL GROUP INC	12489V106	533	000000015718	SH	DEFINED	01
* C D W CORP	12512N105	552	000000010116	SH	DEFINED	01
* C H ROBINSON WORLDWIDE INC	12541W209	2,525	000000047375	SH	DEFINED	01
* CIGNA CORP	125509109	8,936	000000090712	SH	DEFINED	01
* CIT GROUP INC	125581108	7,404	000000141599	SH	DEFINED	01
* CMS ENERGY CORP	125896100	2,075	000000160404	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	CPI INTERNATIONAL IN C	12618M100	507	000000035000	SH	DEFINED	01
*	CSG SYS INTL INC	126349109	251	000000010147	SH	DEFINED	01
*	CSX CORP	126408103	11,240	000000159571	SH	DEFINED	01
*	CVS CORP	126650100	17,293	000000563320	SH	DEFINED	01
	CV THERAPEUTICS INC	126667AD6	8,125	000010000000	PRN	DEFINED	01
*	CV THERAPEUTICS INC	126667104	388	000000027812	SH	DEFINED	01
*	CA INC	12673P105	7,651	000000372332	SH	DEFINED	01
*	CABOT CORP	127055101	216	000000006275	SH	DEFINED	01
*	CABOT MICROELECTRONICS CORP	12709P103	232	000000007657	SH	DEFINED	01
*	CADENCE DESIGN SYSTEM INC	127387108	906	000000052931	SH	DEFINED	01
*	CALLAWAY GOLF CO	131193104	471	000000036328	SH	DEFINED	01
*	CAMERON INTERNATIONAL CORP	13342B105	1,083	000000022686	SH	DEFINED	01
*	CAMPBELL SOUP CO	134429109	4,833	000000130247	SH	DEFINED	01
*	CANADIAN NATL RY CO	136375102	656	000000015000	SH	DEFINED	01
*	CAPITAL ONE FINL CORP	14040H105	17,877	000000209219	SH	DEFINED	01
	CAPITAL TITLE GROUP INC	140919101	2,579	000000350000	SH	DEFINED	01
*	CARDINAL HEALTH INC	14149Y108	20,661	000000321177	SH	DEFINED	01
*	CAREER EDUCATION CORP	141665109	555	000000018572	SH	DEFINED	01

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* CAREMARK RX INC	141705103	15,271	000000306225	SH	DEFINED	01
* CARLISLE COS INC	142339100	223	000000002813	SH	DEFINED	01
* CARMAX INC	143130102	208	000000005875	SH	DEFINED	01
CARMIKE CINEMAS INC	143436400	375	000000017823	SH	DEFINED	01
CARNIVAL CORP	143658AN2	2,837	000002500000	PRN	DEFINED	01
* CARNIVAL CORP	143658300	12,736	000000305150	SH	DEFINED	01
CARRAMERICA RLTY COR P	144418100	36,308	000000815000	SH	DEFINED	01
* CATALINA MARKETING COR P	148867104	241	000000008476	SH	DEFINED	01
* CATERPILLAR INC DEL	149123101	34,517	000000463452	SH	DEFINED	01
CATHAY GENERAL BANCO RP	149150104	231	000000006377	SH	DEFINED	01
* CBOT HLDGS INC	14984K106	3,269	000000027338	SH	DEFINED	01
* CELGENE CORP	151020104	642	000000013552	SH	DEFINED	01
* CENDANT CORP	151313103	11,695	000000717942	SH	DEFINED	01
* CENTENE CORP DEL	15135B101	336	000000014300	SH	DEFINED	01
* CENTERPOINT ENERGY INC	15189T107	3,597	000000287809	SH	DEFINED	01
* CENTEX CORP	152312104	4,788	000000095193	SH	DEFINED	01
* CENTURYTEL INC	156700106	3,220	000000086686	SH	DEFINED	01
CEPHALON INC	156708AL3	8,728	000007500000	SH	DEFINED	01
* CEPHALON INC	156708109	1,849	000000030780	SH	DEFINED	01
* CERIDIAN CORP NEW	156779100	534	000000021852	SH	DEFINED	01
* CHARLES RIV LABS INTL INC	159864107	654	000000017797	SH	DEFINED	01
* CHECKFREE CORP NEW	162813109	718	000000014489	SH	DEFINED	01
* CHEESECAKE FACTORY INC	163072101	806	000000029941	SH	DEFINED	01
* CHEMTURA CORP	163893100	210	000000022485	SH	DEFINED	01
* CHESAPEAKE ENERGY CORP	165167107	8,649	000000285928	SH	DEFINED	01
* CHEVRON CORP NEW	166764100	95,238	000001534618	SH	DEFINED	01
* CHICOS FAS INC	168615102	1,668	000000061825	SH	DEFINED	01
* CHOICEPOINT INC	170388102	1,205	000000028856	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN CALL	PUT	INVTMT DSCRETN	OT MAN
0	* CHUBB CORP		171232101	15,214	000000304897	SH		DEFINED	01
	* CHURCH & DWIGHT INC		171340102	213	000000005850	SH		DEFINED	01
	CIBER INC		17163BAB8	4,450	000005000000	PRN		DEFINED	01
	* CIENA CORP		171779101	2,027	000000421479	SH		DEFINED	01
	* CINCINNATI BELL INC NE W		171871106	261	000000063731	SH		DEFINED	01
	* CINCINNATI FINL CORP		172062101	5,841	000000124269	SH		DEFINED	01
	* CIRCUIT CITY STORE INC		172737108	3,748	000000137701	SH		DEFINED	01
	* CISCO SYS INC		17275R102	81,818	000004189385	SH		DEFINED	01
	* CINTAS CORP		172908105	5,004	000000125866	SH		DEFINED	01
	* CITIGROUP INC		172967101	162,327	000003364297	SH		DEFINED	01
	* CITIZENS COMMUNICATION S CO		17453B101	3,323	000000254677	SH		DEFINED	01
	* CITRIX SYS INC		177376100	5,304	000000132286	SH		DEFINED	01
	* CITY NATL CORP		178566105	1,005	000000015450	SH		DEFINED	01
	* CLAIRE'S STORES INC		179584107	1,120	000000043922	SH		DEFINED	01
	* CLEAR CHANNEL COMMUNIC ATIONS		184502102	12,710	000000410677	SH		DEFINED	01
	* CLOROX CO DEL		189054109	6,803	000000111584	SH		DEFINED	01
	* COACH INC		189754104	9,456	000000316257	SH		DEFINED	01
	* COACH INC		189754104	248	000000008300	SH		DEFINED	04
	* COCA COLA CO		191216100	64,211	000001492607	SH		DEFINED	01
	* COCA COLA ENTERPRISES INC		191219104	4,878	000000239498	SH		DEFINED	01
	* COGNIZANT TECHNOLOGY S OLUTIO		192446102	939	000000013941	SH		DEFINED	01
	* COLDWATER CREEK INC		193068103	669	000000025021	SH		DEFINED	01
	* COLGATE PALMOLIVE CO		194162103	21,356	000000356535	SH		DEFINED	01
	* COLONIAL BANCGROUP INC		195493309	210	000000008204	SH		DEFINED	01
	* COLUMBIA SPORTSWEAR CO		198516106	388	000000008581	SH		DEFINED	01
	* COMCAST CORP NEW		20030N101	50,263	000001535231	SH		DEFINED	01

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* COMERICA INC	200340107	7,874	000000151456	SH	DEFINED	01
* COMMERCE BANCORP INC N J	200519106	7,741	000000217021	SH	DEFINED	01
* COMMERCIAL CAP BANCORP INC	20162L105	8,898	000000565000	SH	DEFINED	01
* COMMERCIAL METALS CO	201723103	330	000000012872	SH	DEFINED	01
* COMMSCOPE INC	203372107	229	000000007318	SH	DEFINED	01
COMMUNITY BANCORP IN C FALLBR	20342P109	2,538	000000060000	SH	DEFINED	01
* COMMUNITY HEALTH SYS I NC NEW	203668108	223	000000006076	SH	DEFINED	01
COMPANHIA VALE DO RI O DOCE	204412100	7,003	000000340300	SH	DEFINED	01
* COMPANIA DE MINAS BUEN AVENTU	204448104	226	000000008300	SH	DEFINED	01
* COMPASS BANCSHARES INC	20449H109	5,063	000000091065	SH	DEFINED	01
COMPUTER ASSOC INTL INC	204912A02	13,953	000012500000	PRN	DEFINED	01
* COMPUTER SCIENCES CORP	205363104	8,804	000000181305	SH	DEFINED	01
* COMPUWARE CORP	205638109	2,071	000000309234	SH	DEFINED	01
* COMVERSE TECHNOLOGY IN C	205862402	4,267	000000215861	SH	DEFINED	01
* CONAGRA FOODS INC	205887102	8,420	000000380867	SH	DEFINED	01
* CON-WAY INC	205944101	570	000000009855	SH	DEFINED	01
CONMED CORP	207410AD3	8,200	000010000000	PRN	DEFINED	01
CONNETICS CORP	208192AD6	4,325	000005000000	PRN	DEFINED	01
* CONOCOPHILLIPS	20825C104	75,677	000001154858	SH	DEFINED	01
* CONSOL ENERGY INC	20854P109	2,374	000000050831	SH	DEFINED	01

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	NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DCRETN	OT MAN
0	* CONSOLIDATED EDISON IN C		209115104	9,108	000000204962	SH	DEFINED	01
	* CONSTELLATION BRANDS I NC		21036P108	3,645	000000145816	SH	DEFINED	01
	* CONSTELLATION ENERGY G ROUP I		210371100	8,224	000000150844	SH	DEFINED	01
	* CONVERGYS CORP		212485106	2,219	000000113814	SH	DEFINED	01
	* COOPER COS INC		216648402	1,528	000000034500	SH	DEFINED	01
	* COOPER TIRE & RUBR CO		216831107	752	000000067543	SH	DEFINED	01
	* COPART INC		217204106	215	000000008769	SH	DEFINED	01
	CORE MARK HOLDING CO INC		218681104	2,638	000000073699	SH	DEFINED	01
	* CORINTHIAN COLLEGES IN C		218868107	213	000000014901	SH	DEFINED	01
	* CORNING INC		219350105	26,134	000001080382	SH	DEFINED	01
	* CORPORATE EXECUTIVE BR D CO		21988R102	323	000000003224	SH	DEFINED	01
	* COSTCO WHSL CORP NEW		22160K105	18,860	000000330134	SH	DEFINED	01
	* COTT CORP QUE		22163N106	248	000000019000	SH	DEFINED	01
	* COUNTRYWIDE FINANCIAL CORP		222372104	16,572	000000435193	SH	DEFINED	01
	COVAD COMMUNICATIONS GROUP I		222814204	127	000000063499	SH	DEFINED	01
	* COVANCE INC		222816100	212	000000003473	SH	DEFINED	01
	* COVENTRY HEALTH CARE I NC		222862104	6,580	000000119783	SH	DEFINED	01
	* CRANE CO		224399105	294	000000007089	SH	DEFINED	01
	CREDENCE SYS CORP		225302AF5	6,098	000007000000	PRN	DEFINED	01
	* CREDENCE SYS CORP		225302108	202	000000057942	SH	DEFINED	01
	* CREE INC		225447101	379	000000015983	SH	DEFINED	01
	* CULLEN FROST BANKERS I NC		229899109	452	000000007889	SH	DEFINED	01
	* CUMMINS INC		231021106	4,760	000000038940	SH	DEFINED	01
	* CYPRESS SEMICONDUCTOR CORP		232806109	366	000000025179	SH	DEFINED	01
	* CYTEC INDS INC		232820100	363	000000006773	SH	DEFINED	01
	* CYTYC CORP		232946103	219	000000008642	SH	DEFINED	01
	* DPL INC		233293109	762	000000028455	SH	DEFINED	01
	* DRS TECHNOLOGIES INC		23330X100	1,381	000000028334	SH	DEFINED	01
	* D R HORTON INC		23331A109	4,812	000000202047	SH	DEFINED	01
	* DST SYS INC DEL		233326107	1,295	000000021769	SH	DEFINED	01
	* DTE ENERGY CO		233331107	5,491	000000134786	SH	DEFINED	01
	* DANAHER CORP DEL		235851102	10,438	000000162296	SH	DEFINED	01
	* DARDEN RESTAURANTS INC		237194105	3,740	000000094940	SH	DEFINED	01
	* DAVITA INC		23918K108	342	000000006900	SH	DEFINED	01

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* DEAN FOODS CO NEW	242370104	4,934	000000132673	SH	DEFINED	01
* DECKERS OUTDOOR CORP	243537107	213	000000005531	SH	DEFINED	01
* DEERE & CO	244199105	13,920	000000166727	SH	DEFINED	01
* DELL INC	24702R101	39,868	000001629952	SH	DEFINED	01
* DENBURY RES INC	247916208	229	000000007246	SH	DEFINED	01
* DELUXE CORP	248019101	317	000000018184	SH	DEFINED	01
* DENTSPLY INTL INC NEW	249030107	549	000000009072	SH	DEFINED	01
* DEVELOPERS DIVERSIFIED RLTY	251591103	214	000000004116	SH	DEFINED	01
* DEVON ENERGY CORP NEW	25179M103	19,350	000000320324	SH	DEFINED	01
* DEVRY INC DEL	251893103	379	000000017258	SH	DEFINED	01
* DEXCOM INC	252131107	198	000000014602	SH	DEFINED	01
* DIAGNOSTIC PRODS CORP	252450101	6,107	000000105000	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	* DIAMONDS TR		252787106	170,367	000001524000	SH	DEFINED	01
	* DIEBOLD INC		253651103	963	000000023710	SH	DEFINED	01
	* DILLARDS INC		254067101	1,582	000000049686	SH	DEFINED	01
	* DIRECTV GROUP INC		25459L106	620	000000037600	SH	DEFINED	01
	* DISCOVERY HOLDING CO		25468Y107	260	000000017809	SH	DEFINED	01
	* DISNEY WALT CO		254687106	45,049	000001501645	SH	DEFINED	01
	* DOBSON COMMUNICATIONS CORP		256069105	88	000000011400	SH	DEFINED	01
	* DOLLAR GEN CORP		256669102	4,091	000000292676	SH	DEFINED	01
	* DOLLAR TREE STORES INC		256747106	223	000000008418	SH	DEFINED	01
	* DOMINION RES INC VA NE W		25746U109	18,675	000000249712	SH	DEFINED	01
	* DONALDSON INC		257651109	374	000000011046	SH	DEFINED	01
	* DONNELLEY R R & SONS C O		257867101	5,303	000000165994	SH	DEFINED	01
	* DOVER CORP		260003108	7,064	000000142922	SH	DEFINED	01
	* DOW CHEM CO		260543103	26,756	000000685531	SH	DEFINED	01
	* DOW JONES & CO INC		260561105	1,731	000000049456	SH	DEFINED	01
	* DU PONT E I DE NEMOURS & CO		263534109	26,869	000000645913	SH	DEFINED	01
	* DUKE ENERGY CORP NEW		26441C105	28,865	000000982815	SH	DEFINED	01
	* DUN & BRADSTREET CORP DEL NE		26483E100	1,487	000000021350	SH	DEFINED	01
	* DUQUESNE LT HLDGS INC		266233105	210	000000012806	SH	DEFINED	01
	* DYCOM INDS INC		267475101	229	000000010774	SH	DEFINED	01
	* DYNEGY INC NEW		26816Q101	1,476	000000269868	SH	DEFINED	01
	* DYNCORP INTL INC		26817C101	311	000000030000	SH	DEFINED	01
	* E M C CORP MASS		268648102	22,286	000002031603	SH	DEFINED	01
	* ENSCO INTL INC		26874Q100	424	000000009231	SH	DEFINED	01
	* EOG RES INC		26875P101	13,965	000000201405	SH	DEFINED	01
	* E TRADE FINANCIAL CORP		269246104	7,494	000000328427	SH	DEFINED	01
	* EASTMAN CHEM CO		277432100	3,327	000000061629	SH	DEFINED	01
	* EASTMAN KODAK CO		277461109	4,826	000000202963	SH	DEFINED	01
	* EATON CORP		278058102	8,138	000000107944	SH	DEFINED	01
	* EATON VANCE CORP		278265103	295	000000011850	SH	DEFINED	01
	* EBAY INC		278642103	27,506	000000939103	SH	DEFINED	01
	* ECHOSTAR COMMUNICATIONS NEW		278762AG4	5,880	000006000000	PRN	DEFINED	01
	* ECHOSTAR COMMUNICATIONS NEW		278762109	329	000000010686	SH	DEFINED	01
	* ECLIPSYS CORP		278856109	249	000000013731	SH	DEFINED	01
	* ECOLAB INC		278865100	5,297	000000130537	SH	DEFINED	01
	* EDISON INTL		281020107	8,854	000000227033	SH	DEFINED	01
	* EDO CORP		281347104	277	000000011400	SH	DEFINED	01
	* EDWARDS LIFESCIENCES CORP		28176E108	214	000000004732	SH	DEFINED	01
	* EDWARDS AG INC		281760108	227	000000004119	SH	DEFINED	01
	* EL PASO CORP		28336L109	7,837	000000522477	SH	DEFINED	01
	* ELECTRONIC ARTS INC		285512109	11,259	000000261616	SH	DEFINED	01
	* ELECTRONIC DATA SYSTEMS W		285661104	8,736	000000363104	SH	DEFINED	01

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* ELECTRONICS FOR IMAGIN G INC	286082102	411	000000019685	SH	DEFINED	01
* EMBARQ CORP	29078E105	5,477	000000133630	SH	DEFINED	01
* EMERSON ELEC CO	291011104	24,180	000000288510	SH	DEFINED	01
* EMMIS COMMUNICATIONS C ORP	291525103	828	000000052992	SH	DEFINED	01

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0	EMPIRE DIST ELEC CO	291641108	201	000000009800	SH		DEFINED	01
*	ENBRIDGE INC	29250N105	672	000000022000	SH		DEFINED	01
*	ENERGY EAST CORP	29266M109	209	000000008753	SH		DEFINED	01
*	ENERGIZER HLDGS INC	29266R108	330	000000005647	SH		DEFINED	01
*	ENTERCOM COMMUNICATION S CORP	293639100	350	000000013396	SH		DEFINED	01
*	ENERGY CORP NEW	29364G103	10,264	000000145088	SH		DEFINED	01
*	EQUIFAX INC	294429105	3,617	000000105345	SH		DEFINED	01
*	EQUITABLE RES INC	294549100	603	000000018016	SH		DEFINED	01
*	EQUITY OFFICE PROPERTI ES TRU	294741103	9,293	000000254542	SH		DEFINED	01
*	EQUITY RESIDENTIAL	29476L107	9,152	000000204606	SH		DEFINED	01
*	ERICSSON L M TEL CO	294821608	263	000000007964	SH		DEFINED	01
*	EXCEL TECHNOLOGY INC	30067T103	2,110	000000070547	SH		DEFINED	01
*	EXELON CORP	30161N101	26,689	000000469643	SH		DEFINED	01
*	EXPEDIA INC DEL	30212P105	519	000000034670	SH		DEFINED	01
*	EXPEDITORS INTL WASH I NC	302130109	822	000000014680	SH		DEFINED	01
*	EXPRESS SCRIPTS INC	302182100	7,861	000000109589	SH		DEFINED	01
*	EXXON MOBIL CORP	30231G102	260,489	000004245951	SH		DEFINED	01
*	FLIR SYS INC	302445101	224	000000009802	SH		DEFINED	01
*	FMC TECHNOLOGIES INC	30249U101	511	000000007588	SH		DEFINED	01
*	F M C CORP	302491303	394	000000006120	SH		DEFINED	01
*	FPL GROUP INC	302571104	11,988	000000289722	SH		DEFINED	01
*	FAIR ISAAC CORP	303250104	320	000000008831	SH		DEFINED	01
*	FAIRCHILD SEMICONDUCTO R INTL	303726103	246	000000013547	SH		DEFINED	01
*	FAMILY DLR STORES INC	307000109	3,001	000000122866	SH		DEFINED	01
*	FARGO ELECTRONICS IN C	30744P102	4,971	000000195800	SH		DEFINED	01
*	FASTENAL CO	311900104	1,516	000000037650	SH		DEFINED	01
*	FEDERAL HOME LN MTG CO RP	313400301	28,006	000000491262	SH		DEFINED	01
*	FEDERAL NATL MTG ASSN	313586109	33,262	000000691534	SH		DEFINED	01
*	FEDERAL SIGNAL CORP	313855108	339	000000022452	SH		DEFINED	01
*	FEDERATED DEPT STORES INC DE	31410H101	14,406	000000393610	SH		DEFINED	01
*	FEDERATED INVS INC PA	314211103	2,542	000000080701	SH		DEFINED	01
*	FEDEX CORP	31428X106	24,508	000000209723	SH		DEFINED	01
*	FERRO CORP	315405100	261	000000016376	SH		DEFINED	01
*	F5 NETWORKS INC	315616102	214	000000004005	SH		DEFINED	01
*	FIDELITY NATL INFORMAT ION SV	31620M106	205	000000005800	SH		DEFINED	01
*	FIDELITY NATL FINL INC	316326107	748	000000019224	SH		DEFINED	01
*	FIFTH THIRD BANCORP	316773100	14,963	000000404968	SH		DEFINED	01
*	FINISH LINE INC	317923100	142	000000012006	SH		DEFINED	01
*	FIRST AMERN CORP CALIF	318522307	418	000000009893	SH		DEFINED	01
*	FIRST DATA CORP	319963104	25,160	000000558628	SH		DEFINED	01
*	FIRST HORIZON NATL COR P	320517105	3,996	000000099420	SH		DEFINED	01
*	FIRST NIAGARA FINL G P INC	33582V108	206	000000014736	SH		DEFINED	01
*	FIRST OAK BROOK BANC SHARES I	335847208	3,420	000000092453	SH		DEFINED	01
*	FIRSTBANK NW CORP	33762X106	2,497	000000095100	SH		DEFINED	01
*	FISERV INC	337738108	5,906	000000130212	SH		DEFINED	01
*	FIRSTFED FINL CORP	337907109	219	000000003800	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	* FIRSTMERIT CORP	337915102	356	000000017027	SH		DEFINED	01	
	* FIRSTENERGY CORP	337932107	12,393	000000228627	SH		DEFINED	01	
	* FISHER SCIENTIFIC INTL INC	338032204	6,793	000000093002	SH		DEFINED	01	
	FLORIDA EAST COAST I NDS	340632108	219	000000004200	SH		DEFINED	01	
	* FLORIDA ROCK INDS INC	341140101	234	000000004712	SH		DEFINED	01	
	* FLUOR CORP NEW	343412102	7,175	000000077213	SH		DEFINED	01	
	* FLOWSERVE CORP	34354P105	261	000000004595	SH		DEFINED	01	
	* FOOT LOCKER INC	344849104	214	000000008769	SH		DEFINED	01	
	* FORD MTR CO DEL	345370860	9,300	000001342082	SH		DEFINED	01	
	* FORD MTR CO DEL	345370860	64	000000010100	SH		DEFINED	06	
	* FOREST LABS INC	345838106	9,465	000000244653	SH		DEFINED	01	
	* FOREST OIL CORP	346091705	218	000000006589	SH		DEFINED	01	
	* FORTUNE BRANDS INC	349631101	10,022	000000141144	SH		DEFINED	01	
	* FOSSIL INC	349882100	189	000000010547	SH		DEFINED	01	
	* FOUNDRY NETWORKS INC	35063R100	844	000000079255	SH		DEFINED	01	
	* FRANKLIN RES INC	354613101	10,002	000000115223	SH		DEFINED	01	
	* FREEPORT-MCMORAN COPPE R & GO	35671D857	7,786	000000140534	SH		DEFINED	01	
	* FREESCALE SEMICONDUCTO R INC	35687M107	8,589	000000296200	SH		DEFINED	01	
	* FURNITURE BRANDS INTL INC	360921100	291	000000013972	SH		DEFINED	01	
	* GATX CORP	361448103	753	000000017723	SH		DEFINED	01	
	* GALLAGHER ARTHUR J & C O	363576109	477	000000018844	SH		DEFINED	01	
	* GAMESTOP CORP NEW	36467W109	679	000000016169	SH		DEFINED	01	
	* GANNETT INC	364730101	9,550	000000170755	SH		DEFINED	01	
	* GAP INC DEL	364760108	6,932	000000398435	SH		DEFINED	01	
	* GARTNER INC	366651107	394	000000027809	SH		DEFINED	01	
	* GATEWAY INC	367626108	466	000000245438	SH		DEFINED	01	
	* GEN-PROBE INC NEW	36866T103	238	000000004426	SH		DEFINED	01	
	* GENERAL DYNAMICS CORP	369550108	18,622	000000284485	SH		DEFINED	01	
	* GENERAL ELECTRIC CO	369604103	233,411	000007081674	SH		DEFINED	01	
	* GENERAL MLS INC	370334104	12,939	000000250482	SH		DEFINED	01	
	* GENERAL MTRS CORP	370442105	11,790	000000395801	SH		DEFINED	01	
	* GENERAL MTRS CORP	370442105	396	000000013300	SH		DEFINED	04	
	* GENESCO INC	371532102	779	000000023000	SH		DEFINED	01	
	* GENTEX CORP	371901109	682	000000048763	SH		DEFINED	01	
	* GENUINE PARTS CO	372460105	5,317	000000127643	SH		DEFINED	01	
	* GENWORTH FINL INC	37247D106	8,810	000000252874	SH		DEFINED	01	
	* GENZYME CORP	372917104	13,646	000000223538	SH		DEFINED	01	
	* GILEAD SCIENCES INC	375558103	22,839	000000386061	SH		DEFINED	01	
	* GLATFELTER	377316104	258	000000016293	SH		DEFINED	01	
	* GLAXOSMITHKLINE PLC	37733W105	1,210	000000021700	SH		DEFINED	01	
	* GOLDCORP INC NEW	380956409	241	000000008000	SH		DEFINED	01	
	* GOLDEN WEST FINL CORP DEL	381317106	65,282	000000879823	SH		DEFINED	01	
	* GOLDMAN SACHS GROUP IN C	38141G104	45,162	000000300220	SH		DEFINED	01	
	* GOODRICH CORP	382388106	3,832	000000095113	SH		DEFINED	01	
	* GOODYEAR TIRE & RUBR C O	382550101	1,747	000000157457	SH		DEFINED	01	
	* GOODYEAR TIRE & RUBR C O	382550101	1,006	000000090700	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	* GOOGLE INC	38259P508	236	000000000565	SH		DEFINED	01
	* GOOGLE INC	38259P508	61,007	000000145487	SH		DEFINED	01
	* GRACO INC	384109104	215	000000004679	SH		DEFINED	01
	* GRAINGER W W INC	384802104	4,248	000000056467	SH		DEFINED	01

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* GRANITE CONSTR INC	387328107	221	000000004895	SH	DEFINED	01
* GRANT PRIDECO INC	38821G101	554	000000012397	SH	DEFINED	01
* GREAT PLAINS ENERGY IN C	391164100	315	000000011334	SH	DEFINED	01
* GREATER BAY BANCORP	391648102	288	000000010026	SH	DEFINED	01
* GREY GLOBAL GROUP IN C	39787MAB4	18,581	000015000000	PRN	DEFINED	01
* GROUP 1 AUTOMOTIVE INC	398905109	230	000000004100	SH	DEFINED	01
* GTECH HLDGS CORP	400518106	4,552	000000130888	SH	DEFINED	01
* HCA INC	404119109	13,290	000000307999	SH	DEFINED	01
* HCC INS HLDGS INC	404132102	621	000000021117	SH	DEFINED	01
* HNI CORP	404251100	552	000000012193	SH	DEFINED	01
* HAEMONETICS CORP	405024100	246	000000005300	SH	DEFINED	01
* HALLIBURTON CO	406216101	26,748	000000360441	SH	DEFINED	01
* HANOVER COMPRESSOR CO	410768105	234	000000012494	SH	DEFINED	01
* HANOVER INS GROUP INC	410867105	499	000000010522	SH	DEFINED	01
* HARLEY DAVIDSON INC	412822108	10,230	000000186374	SH	DEFINED	01
* HARMAN INTL INDS INC	413086109	4,034	000000047254	SH	DEFINED	01
* HARRAHS ENTMT INC	413619107	11,904	000000167238	SH	DEFINED	01
* HARRIS CORP DEL	413875105	1,339	000000032267	SH	DEFINED	01
* HARSCO CORP	415864107	435	000000005582	SH	DEFINED	01
* HARTE-HANKS INC	416196103	428	000000016729	SH	DEFINED	01
* HARTFORD FINL SVCS GRO UP INC	416515104	18,287	000000216162	SH	DEFINED	01
* HASBRO INC	418056107	2,782	000000153661	SH	DEFINED	01
* HAWAIIAN ELEC INDUSTRI ES	419870100	212	000000007596	SH	DEFINED	01
* HEALTH MGMT ASSOC INC NEW	421933102	4,079	000000206957	SH	DEFINED	01
* HEALTH NET INC	42222G108	1,253	000000027754	SH	DEFINED	01
* HEICO CORP NEW	422806208	4,853	000000204600	SH	DEFINED	01
* HEINZ H J CO	423074103	9,744	000000236403	SH	DEFINED	01
* HELMERICH & PAYNE INC	423452101	1,206	000000020018	SH	DEFINED	01
* HENRY JACK & ASSOC INC	426281101	211	000000010740	SH	DEFINED	01
* HERCULES INC	427056106	1,329	000000087102	SH	DEFINED	01
* HERSHEY CO	427866108	7,948	000000144332	SH	DEFINED	01
* HESS CORP	42809H107	10,067	000000190493	SH	DEFINED	01
* HEWITT ASSOCS INC	42822Q100	762	000000033900	SH	DEFINED	01
* HEWLETT PACKARD CO	428236103	61,034	000001926593	SH	DEFINED	01
* HEXCEL CORP NEW	428291108	626	000000039900	SH	DEFINED	01
* HIGHWOODS PPTYS INC	431284108	224	000000006197	SH	DEFINED	01
* HILLENBRAND INDS INC	431573104	255	000000005275	SH	DEFINED	01
* HILTON HOTELS CORP	432848109	6,537	000000231180	SH	DEFINED	01
* HOME DEPOT INC	437076102	52,092	000001455508	SH	DEFINED	01
* HONEYWELL INTL INC	438516106	24,399	000000605442	SH	DEFINED	01
* HORACE MANN EDUCATORS CORP N	440327104	212	000000012546	SH	DEFINED	01
* HORMEL FOODS CORP	440452100	210	000000005658	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	* HOSPITALITY PPTYS TR		44106M102	209	000000004770	SH	DEFINED	01
	* HOSPIRA INC		441060100	4,785	000000111439	SH	DEFINED	01
	* HOT TOPIC INC		441339108	383	000000033336	SH	DEFINED	01
	* HOUSTON EXPL CO		442120101	299	000000004900	SH	DEFINED	01
	* HOVNANIAN ENTERPRISES INC		442487203	282	000000009400	SH	DEFINED	01
	* HOVNANIAN ENTERPRISES INC		442487203	676	000000022500	SH	DEFINED	01
	* HUBBELL INC		443510102	12,745	000000292400	SH	DEFINED	01
	* HUMANA INC		444859102	6,292	000000117172	SH	DEFINED	01
	* HUMAN GENOME SCIENCES INC		444903108	145	000000013600	SH	DEFINED	04
	* HUNT J B TRANS SVCS IN C		445658107	296	000000011913	SH	DEFINED	01
	* HUNTINGTON BANCSHARES INC		446150104	4,969	000000210737	SH	DEFINED	01
	* HUNTSMAN CORP		447011107	1,016	000000058710	SH	DEFINED	01

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HUTCHINSON TECHNOLOG Y INC	448407AF3	10,968	000012500000	PRN	DEFINED	01
* HUTCHINSON TECHNOLOGY INC	448407106	222	000000010274	SH	DEFINED	01
* IAC INTERACTIVECORP	44919P300	617	000000023324	SH	DEFINED	01
ICOS CORP	449295AB0	8,175	000010000000	PRN	DEFINED	01
* IMS HEALTH INC	449934108	3,814	000000142064	SH	DEFINED	01
* ITT EDUCATIONAL SERVICES INC	45068B109	216	000000003286	SH	DEFINED	01
* ITT INDS INC IND	450911102	7,790	000000157381	SH	DEFINED	01
* IDACORP INC	451107106	219	000000006393	SH	DEFINED	01
* IDENIX PHARMACEUTICALS INC	45166R204	2,731	000000301476	SH	DEFINED	02
* IDEXX LABS INC	45168D104	225	000000003000	SH	DEFINED	01
* ILLINOIS TOOL WKS INC	452308109	14,967	000000315111	SH	DEFINED	01
* IMATION CORP	45245A107	239	000000005846	SH	DEFINED	01
IMCLONE SYS INC	45245WAF6	11,156	000012500000	PRN	DEFINED	01
* IMPERIAL OIL LTD	453038408	719	000000019700	SH	DEFINED	01
* INDYMAC BANCORP INC	456607100	364	000000007944	SH	DEFINED	01
* INGRAM MICRO INC	457153104	216	000000011923	SH	DEFINED	01
* INTEGRATED DEVICE TECHNOLOGY	458118106	1,232	000000086888	SH	DEFINED	01
* INTEL CORP	458140100	76,957	000004050421	SH	DEFINED	01
* INTER TEL INC	458372109	421	000000020000	SH	DEFINED	01
INTERCHANGE FINL SVC S S B N	458447109	3,982	000000177022	SH	DEFINED	01
* INTERGRAPH CORP	458683109	374	000000011889	SH	DEFINED	01
* INTERMAGNETICS GEN CORP	458771102	1,349	000000050000	SH	DEFINED	01
* INTERMEC INC	458786100	213	000000009300	SH	DEFINED	01
* INTERNATIONAL BUSINESS MACHS	459200101	82,684	000001076341	SH	DEFINED	01
* INTERNATIONAL FLAVORS& FRAGRA	459506101	2,285	000000064853	SH	DEFINED	01
* INTERNATIONAL GAME TECHNOLOG	459902102	8,920	000000235110	SH	DEFINED	01
* INTL PAPER CO	460146103	13,735	000000425258	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	460254AE5	15,032	000015300000	PRN	DEFINED	01
* INTERNATIONAL RECTIFIER CORP	460254105	381	000000009760	SH	DEFINED	01
* INTERNATIONAL SPEEDWAY CORP	460335201	401	000000008653	SH	DEFINED	01
* INTERNET HOLDERS TR	46059W102	33,781	000000633800	SH	DEFINED	01
* INTERSIL CORP	46069S109	718	000000030890	SH	DEFINED	01
* INTERPUBLIC GROUP COS INC	460690100	3,450	000000413235	SH	DEFINED	01
* INTUITIVE SURGICAL INC	46120E602	731	000000006361	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVESTMENT DISCRETION	OTHER
0	* INTUIT	461202103	7,735	000000127776	SH	DEFINED	01
	* INVACARE CORP	461203101	303	000000012200	SH	DEFINED	01
	INVITROGEN CORP	46185RAD2	6,860	000007000000	PRN	DEFINED	01
	INVITROGEN CORP	46185RAK6	4,606	000005000000	PRN	DEFINED	01
	* INVITROGEN CORP	46185R100	335	000000005077	SH	DEFINED	01
	* INVESTORS FINL SERVICE S CORP	461915100	516	000000011499	SH	DEFINED	01
	ISHARES SILVER TRUST	46428Q109	2,428	000000021800	SH	DEFINED	01
	* JDS UNIPHASE CORP	46612J101	3,188	000001260097	SH	DEFINED	01
	* JP MORGAN CHASE & CO	46625H100	100,108	000002383524	SH	DEFINED	01
	* JABIL CIRCUIT INC	466313103	6,558	000000256210	SH	DEFINED	01
	* JACOBS ENGR GROUP INC DEL	469814107	228	000000002874	SH	DEFINED	01
	* JANUS CAP GROUP INC	47102X105	2,882	000000161036	SH	DEFINED	01
	* JARDEN CORP	471109108	231	000000007600	SH	DEFINED	01
	* JEFFERIES GROUP INC NEW	472319102	262	000000008852	SH	DEFINED	01
	* JETBLUE AWYS CORP	477143101	223	000000018405	SH	DEFINED	01
	* JOHNSON & JOHNSON	478160104	121,987	000002035843	SH	DEFINED	01
	* JOHNSON CTLS INC	478366107	11,600	000000141097	SH	DEFINED	01
	* JONES APPAREL GROUP INC	480074103	3,152	000000099181	SH	DEFINED	01
	* JOS A BANK CLOTHIERS INC	480838101	234	000000009780	SH	DEFINED	01
	* JOY GLOBAL INC	481165108	987	000000018952	SH	DEFINED	01

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* JUNIPER NETWORKS INC	48203R104	7,222	000000451705	SH	DEFINED	01
* KCS ENERGY INC	482434206	4,490	000000151200	SH	DEFINED	01
* KLA-TENCOR CORP	482480100	6,645	000000159852	SH	DEFINED	01
* KB HOME	48666K109	3,202	000000069840	SH	DEFINED	01
* KELLOGG CO	487836108	8,217	000000169676	SH	DEFINED	01
* KELLWOOD CO	488044108	313	000000010700	SH	DEFINED	01
* KELLY SVCS INC	488152208	209	000000007722	SH	DEFINED	01
* KEMET CORP	488360108	230	000000024968	SH	DEFINED	01
* KENNAMETAL INC	489170100	245	000000003946	SH	DEFINED	01
* KERR MCGEE CORP	492386107	27,095	000000390701	SH	DEFINED	01
* KERR MCGEE CORP	492386107	208	000000003000	SH	DEFINED	06
* KEYCORP NEW	493267108	10,125	000000283784	SH	DEFINED	01
* KEYSpan CORP	49337W100	13,901	000000344091	SH	DEFINED	01
* KIMBERLY CLARK CORP	494368103	19,750	000000320106	SH	DEFINED	01
* KIMCO REALTY CORP	49446R109	5,452	000000149417	SH	DEFINED	01
* KINDER MORGAN INC KANS	49455P101	9,541	000000095523	SH	DEFINED	01
* KING PHARMACEUTICALS I NC	495582108	2,920	000000171815	SH	DEFINED	01
* KOHLS CORP	500255104	13,869	000000234594	SH	DEFINED	01
* KORN FERRY INTL	500643200	211	000000010821	SH	DEFINED	01
* KOS PHARMACEUTICALS IN C	500648100	594	000000015800	SH	DEFINED	01
* KRAFT FOODS INC	50075N104	404	000000013100	SH	DEFINED	01
* KROGER CO	501044101	10,887	000000498038	SH	DEFINED	01
* LKQ CORP	501889208	194	000000010247	SH	DEFINED	01
* LSI LOGIC CORP	502161102	2,592	000000289673	SH	DEFINED	01
* L-3 COMMUNICATIONS HLD GS INC	502424104	7,543	000000100024	SH	DEFINED	01
* LABORATORY CORP AMER HLDGS	50540RAC6	16,850	000020000000	SH	DEFINED	01

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0	* LABORATORY CORP AMER H LDGS	50540R409	5,638	000000090608	SH	DEFINED	01
	* LAM RESEARCH CORP	512807108	517	000000011076	SH	DEFINED	01
	* LAMAR ADVERTISING CO	512815101	365	000000006790	SH	DEFINED	01
	* LANCASTER COLONY CORP	513847103	210	000000005343	SH	DEFINED	01
	* LANDAMERICA FINL GROUP INC	514936103	213	000000003300	SH	DEFINED	01
	* LATTICE SEMICONDUCTOR CORP	518415104	226	000000036600	SH	DEFINED	01
	* LAUDER ESTEE COS INC	518439104	3,800	000000098286	SH	DEFINED	01
	* LAUREATE EDUCATION INC	518613104	746	000000017514	SH	DEFINED	01
	* LEAR CORP	521865105	227	000000010228	SH	DEFINED	01
	* LEE ENTERPRISES INC	523768109	245	000000009110	SH	DEFINED	01
	* LEGGETT & PLATT INC	524660107	3,395	000000135922	SH	DEFINED	01
	* LEGG MASON INC	524901105	11,373	000000114281	SH	DEFINED	01
	* LEHMAN BROS HLDGS INC	524908100	24,603	000000377642	SH	DEFINED	01
	* LENNAR CORP	526057104	4,683	000000105551	SH	DEFINED	01
	* LEUCADIA NATL CORP	527288104	213	000000007308	SH	DEFINED	01
	* LEXMARK INTL NEW	529771107	4,789	000000085785	SH	DEFINED	01
	* LIBERTY GLOBAL INC	530555101	8,908	000000414371	SH	DEFINED	01
	* LIBERTY MEDIA HLDG COR P	53071M104	2,761	000000160000	SH	DEFINED	01
	* LIBERTY MEDIA CORP N EW	530718AF2	13,265	000012500000	PRN	DEFINED	01
	* LIBERTY PPTY TR	531172104	204	000000004635	SH	DEFINED	01
	* LIFEPOINT HOSPITALS IN C	53219L109	1,198	000000037292	SH	DEFINED	01
	* LILLY ELI & CO	532457108	46,345	000000838532	SH	DEFINED	01
	* LIMITED BRANDS INC	532716107	6,112	000000238855	SH	DEFINED	01
	* LINCARE HLDGS INC	532791100	603	000000015951	SH	DEFINED	01
	* LINCOLN ELEC HLDGS I NC	533900106	241	000000003861	SH	DEFINED	01
	* LINCOLN NATL CORP IND	534187109	11,796	000000209001	SH	DEFINED	01
	* LINEAR TECHNOLOGY CORP	535678106	8,766	000000261753	SH	DEFINED	01
	* LIONS GATE ENTMNT CORP	535919203	848	000000099200	SH	DEFINED	01

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* LIONBRIDGE TECHNOLOGIE S INC	536252109	56	000000010181	SH	DEFINED	01
* LIZ CLAIBORNE INC	539320101	2,872	000000077519	SH	DEFINED	01
* LOCKHEED MARTIN CORP	539830109	17,614	000000245533	SH	DEFINED	01
* LOEWS CORP	540424108	15,542	000000438439	SH	DEFINED	01
* LONGVIEW FIBRE CO	543213102	228	000000011958	SH	DEFINED	01
* LOUISIANA PAC CORP	546347105	2,205	000000100696	SH	DEFINED	01
* LOWES COS INC	548661107	33,282	000000548587	SH	DEFINED	01
* LUBRIZOL CORP	549271104	344	000000008639	SH	DEFINED	01
* LUCENT TECHNOLOGIES IN C	549463107	7,588	000003135731	SH	DEFINED	01
* LYONDELL CHEMICAL CO	552078107	343	000000015145	SH	DEFINED	01
* M & T BK CORP	55261F104	6,749	000000057239	SH	DEFINED	01
* MBIA INC	55262C100	5,712	000000097559	SH	DEFINED	01
* M D C HLDGS INC	552676108	217	000000004181	SH	DEFINED	01
* MDU RES GROUP INC	552690109	212	000000005804	SH	DEFINED	01
* MEMC ELECTR MATLS INC	552715104	553	000000014768	SH	DEFINED	01
* MGIC INVT CORP WIS	552848103	4,740	000000072924	SH	DEFINED	01
* MGM MIRAGE	552953101	644	000000015800	SH	DEFINED	01
* MPS GROUP INC	553409103	249	000000016578	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	* MSC INDL DIRECT INC		553530106	1,000	000000021039	SH		DEFINED	01
	* MTR GAMING GROUP INC		553769100	211	000000022500	SH		DEFINED	01
	* MACERICH CO		554382101	208	000000002972	SH		DEFINED	01
	* MACK CALI RLTY CORP		554489104	208	000000004542	SH		DEFINED	01
	* MACROVISION CORP		555904101	324	000000015076	SH		DEFINED	01
	* MAGELLAN HEALTH SVCS I NC		559079207	4,540	000000100202	SH		DEFINED	01
	* MAGMA DESIGN AUTOMAT ION		559181AB8	8,136	000009600000	SH		DEFINED	01
	* MAGNA INTL INC		559222401	388	000000005400	SH		DEFINED	01
	* MANITOWOC INC		563571108	520	000000011700	SH		DEFINED	01
	* MANOR CARE INC NEW		564055101	2,753	000000058682	SH		DEFINED	01
	* MANPOWER INC		56418H100	209	000000003243	SH		DEFINED	01
	* MARATHON OIL CORP		565849106	21,513	000000258265	SH		DEFINED	01
	* MARKEL CORP		570535104	208	000000000600	SH		DEFINED	01
	* MARSH & MCLENNAN COS I NC		571748102	12,064	000000448650	SH		DEFINED	01
	* MARSHALL & ILSLEY CORP		571834100	7,317	000000159986	SH		DEFINED	01
	* MARRIOTT INTL INC NEW		571903202	8,734	000000229141	SH		DEFINED	01
	* MARTEK BIOSCIENCES COR P		572901106	254	000000008780	SH		DEFINED	01
	* MARTIN MARIETTA MATLS INC		573284106	548	000000006017	SH		DEFINED	01
	* MASCO CORP		574599BB1	6,881	000015000000	SH		DEFINED	01
	* MASCO CORP		574599106	8,750	000000295214	SH		DEFINED	01
	* MASSEY ENERGY CORP		576206106	478	000000013300	SH		DEFINED	01
	* MASTERCARD INC		57636Q104	234	000000004884	SH		DEFINED	01
	* MATTEL INC		577081102	4,785	000000289878	SH		DEFINED	01
	* MAXIM INTEGRATED PRODS INC		57772K101	8,209	000000255667	SH		DEFINED	01
	* MAXTOR CORP		577729AE6	4,290	000003000000	PRN		DEFINED	01
	* MAVERICK TUBE CORP		577914104	13,206	000000209000	SH		DEFINED	01
	* MCAFEE INC		579064106	461	000000019000	SH		DEFINED	01
	* MCCLATCHY CO		579489105	1,297	000000032334	SH		DEFINED	01
	* MCDATA CORP		580031102	3,474	000000944237	SH		DEFINED	01
	* MCDONALDS CORP		580135101	29,209	000000869329	SH		DEFINED	01
	* MCGRAW HILL COS INC		580645109	15,113	000000300889	SH		DEFINED	01
	* MCKESSON CORP		58155Q103	10,234	000000216468	SH		DEFINED	01
	* MEADWESTVACO CORP		583334107	3,798	000000136005	SH		DEFINED	01
	* MEDCO HEALTH SOLUTIONS INC		58405U102	11,998	000000209465	SH		DEFINED	01
	* MEDICIS PHARMACEUTICAL CORP		584690309	1,167	000000048625	SH		DEFINED	01
	* MEDIMMUNE INC		584699102	6,699	000000247205	SH		DEFINED	01

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* MEDTRONIC INC	585055106	42,195	000000899310	SH	DEFINED	01
* MELLON FINL CORP	58551A108	10,430	000000302954	SH	DEFINED	01
* MENTOR GRAPHICS CORP	587200106	212	000000016390	SH	DEFINED	01
* MERCANTILE BANKSHARES CORP	587405101	543	000000015229	SH	DEFINED	01
* MERCK & CO INC	589331107	58,210	000001597861	SH	DEFINED	01
* MERCURY GENL CORP NEW	589400100	472	00000008382	SH	DEFINED	01
* MEREDITH CORP	589433101	1,802	000000036394	SH	DEFINED	01
* MERITAGE HOMES CORP	59001A102	406	000000008600	SH	DEFINED	01
MERRILL LYNCH & CO I NC	590188W46	2,725	000002500000	SH	DEFINED	01
* MERRILL LYNCH & CO INC	590188108	44,480	000000639456	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 * METHANEX CORP		59151K108	231	000000010916	SH	DEFINED	01
* METLIFE INC		59156R108	28,818	000000562761	SH	DEFINED	01
* MICHAELS STORES INC		594087108	531	000000012877	SH	DEFINED	01
* MICREL INC		594793101	436	000000043629	SH	DEFINED	01
* MICROSOFT CORP		594918104	138,602	000005948599	SH	DEFINED	01
* MICROCHIP TECHNOLOGY I NC		595017104	1,107	000000032999	SH	DEFINED	01
* MICRON TECHNOLOGY INC		595112103	7,641	000000507414	SH	DEFINED	01
* MILLENNIUM PHARMACEUTI CALS I		599902103	392	000000039402	SH	DEFINED	01
* MILLER HERMAN INC		600544100	324	000000012586	SH	DEFINED	01
* MILLIPORE CORP		601073109	3,535	000000056127	SH	DEFINED	01
* MILLS CORP		601148109	339	000000012700	SH	DEFINED	01
* MINE SAFETY APPLIANCES CO		602720104	212	000000005297	SH	DEFINED	01
* MINERALS TECHNOLOGIES INC		603158106	222	000000004271	SH	DEFINED	01
* MODINE MFG CO		607828100	294	000000012589	SH	DEFINED	01
* MOHAWK INDS INC		608190104	575	000000008186	SH	DEFINED	01
* MOLEX INC		608554101	3,447	000000102690	SH	DEFINED	01
* MOLSON COORS BREWING C O		60871R209	2,969	000000043743	SH	DEFINED	01
* MONEYGRAM INTL INC		60935Y109	218	00000006438	SH	DEFINED	01
* MONSANTO CO NEW		61166W101	19,493	000000231537	SH	DEFINED	01
* MONSTER WORLDWIDE INC		611742107	4,432	000000103895	SH	DEFINED	01
* MOODYS CORP		615369105	9,647	000000177157	SH	DEFINED	01
* MORGAN STANLEY		617446448	47,074	000000744731	SH	DEFINED	01
* MOTOROLA INC		620076109	34,843	000001729214	SH	DEFINED	01
MUELLER WTR PRODS IN C		624758108	435	000000025000	SH	DEFINED	01
* MURPHY OIL CORP		626717102	7,113	000000127343	SH	DEFINED	01
* MYLAN LABS INC		628530107	3,018	000000150905	SH	DEFINED	01
NCI BUILDING SYS INC		628852AG0	17,625	000012500000	PRN	DEFINED	01
* NCI BUILDING SYS INC		628852105	223	00000004200	SH	DEFINED	01
* NCO GROUP INC		628858102	1,718	000000065000	SH	DEFINED	01
* NCR CORP NEW		62886E108	5,124	000000139872	SH	DEFINED	01
* NII HLDGS INC		62913F201	426	000000007560	SH	DEFINED	01
NPS PHARMACEUTICALS INC		62936PAB9	6,017	000007100000	PRN	DEFINED	01
* NTL INC DEL		62941W101	2,211	000000088835	SH	DEFINED	01
NVR INC		62944T105	540	000000001100	SH	DEFINED	01
* NASDAQ 100 TR		631100104	606,759	000015650225	SH	DEFINED	01
* NATIONAL CITY CORP		635405103	13,851	000000382740	SH	DEFINED	01
* NATIONAL FUEL GAS CO N J		636180101	742	000000021132	SH	DEFINED	01
* NATIONAL INSTRS CORP		636518102	235	000000008600	SH	DEFINED	01
* NATIONAL OILWELL VARCO INC		637071101	8,125	000000128324	SH	DEFINED	01
* NATIONAL SEMICONDUCTOR CORP		637640103	7,219	000000302708	SH	DEFINED	01
* NAUTILUS INC		63910B102	168	000000010700	SH	DEFINED	01
* NAVISTAR INTL CORP NEW		63934E108	1,473	000000059886	SH	DEFINED	01
* NAVIGANT CONSULTING IN C		63935N107	218	000000009650	SH	DEFINED	01
NAVIGANT INTL INC		63935R108	801	000000050000	SH	DEFINED	01

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	* NETIQ CORP	64115P102	121	000000010000	SH	DEFINED	01
	* NETWORK APPLIANCE INC	64120L104	9,525	000000269856	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	* NEW PLAN EXCEL RLTY TR	INC	648053106	640	000000025926	SH		DEFINED	01
	* NEW YORK CMNTY BANCORP	INC	649445103	381	000000023137	SH		DEFINED	01
	* NEW YORK TIMES CO		650111107	2,877	000000117274	SH		DEFINED	01
	* NEWELL RUBBERMAID INC		651229106	5,459	000000211372	SH		DEFINED	01
	* NEWFIELD EXPL CO		651290108	365	000000007461	SH		DEFINED	01
	* NEWMONT MINING CORP		651639106	16,484	000000311431	SH		DEFINED	01
	* NEWPORT CORP		651824104	210	000000013057	SH		DEFINED	01
	* NEWS CORP		65248E104	89,043	000004642531	SH		DEFINED	01
	* NICOR INC		654086107	1,655	000000039891	SH		DEFINED	01
	* NIKE INC		654106103	13,224	000000163264	SH		DEFINED	01
	* 99 CENTS ONLY STORES		65440K106	215	000000020577	SH		DEFINED	01
	* NISOURCE INC		65473P105	4,459	000000204185	SH		DEFINED	01
	* NOBLE ENERGY INC		655044105	226	000000004842	SH		DEFINED	01
	* NORDSON CORP		655663102	550	000000011193	SH		DEFINED	01
	* NORDSTROM INC		655664100	6,814	000000186692	SH		DEFINED	01
	* NORFOLK SOUTHERN CORP		655844108	15,447	000000290250	SH		DEFINED	01
	* NORTH FORK BANCORPORAT ION NY		659424105	30,409	000001007954	SH		DEFINED	01
	* NORTHEAST UTILS		664397106	209	000000010115	SH		DEFINED	01
	* NORTHERN TR CORP		665859104	7,172	000000129700	SH		DEFINED	01
	* NORTHROP GRUMMAN CORP		666807102	16,654	000000259981	SH		DEFINED	01
	* NORTHWESTERN CORP		668074305	1,030	000000030000	SH		DEFINED	01
	* NOVELL INC		670006AC9	17,946	000020250000	PRN		DEFINED	01
	* NOVELL INC		670006105	1,812	000000273364	SH		DEFINED	01
	* NOVELLUS SYS INC		670008101	2,294	000000092879	SH		DEFINED	01
	* NSTAR		67019E107	229	000000008008	SH		DEFINED	01
	* NUCOR CORP		670346105	12,255	000000225910	SH		DEFINED	01
	* NVIDIA CORP		67066G104	8,811	000000413895	SH		DEFINED	01
	* OGE ENERGY CORP		670837103	212	000000006073	SH		DEFINED	01
	* OSI RESTAURANT PARTNER S INC		67104A101	783	000000022632	SH		DEFINED	01
	* OCCIDENTAL PETE CORP D EL		674599105	32,191	000000313912	SH		DEFINED	01
	* OFFICEMAX INC DEL		67622P101	2,197	000000053935	SH		DEFINED	01
	* OFFICE DEPOT INC		676220106	7,795	000000205135	SH		DEFINED	01
	* OHIO CAS CORP		677240103	289	000000009741	SH		DEFINED	01
	* OIL SVC HOLDRS TR		678002106	359,056	000002403000	SH		DEFINED	01
	* OIL STS INTL INC		678026105	243	000000007100	SH		DEFINED	01
	* OLD REP INTL CORP		680223104	223	000000010476	SH		DEFINED	01
	* OLIN CORP		680665205	266	000000014855	SH		DEFINED	01
	* OMNICARE INC		681904108	518	000000010942	SH		DEFINED	01
	* OMNICOM GROUP INC		681919AM8	24,843	000025000000	SH		DEFINED	01
	* OMNICOM GROUP INC		681919106	13,257	000000148806	SH		DEFINED	01
	* OMNIVISION TECHNOLOGIE S INC		682128103	1,906	000000090273	SH		DEFINED	01
	* ONEOK INC NEW		682680103	243	000000007162	SH		DEFINED	01
	* ONYX PHARMACEUTICALS I NC		683399109	884	000000052561	SH		DEFINED	01
	* OPENWAVE SYS INC		683718308	961	000000083349	SH		DEFINED	01
	* ORACLE CORP		68389X105	39,641	000002735795	SH		DEFINED	01
	* OSHKOSH TRUCK CORP		688239201	630	000000013275	SH		DEFINED	01

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NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVSTMT	OT
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	OF CLASS	X1000	PRN AMT	PRN CALL	DISCRETN	MAN
0	* OVERSEAS SHIPHOLDING G ROUP I	690368105	204	000000003457	SH	DEFINED 01
	* OXFORD INDS INC	691497309	200	000000005100	SH	DEFINED 01
	* PDL BIOPHARMA INC	69329Y104	372	000000020213	SH	DEFINED 01
	* PG&E CORP	69331C108	11,860	000000301949	SH	DEFINED 01
	* PMC-SIERRA INC	69344F106	1,425	000000151637	SH	DEFINED 01
	* PMI GROUP INC	69344M101	318	000000007153	SH	DEFINED 01
	* PNC FINL SVCS GROUP IN C	693475105	14,451	000000205952	SH	DEFINED 01
	* POSCO	693483109	408	000000008350	SH	DEFINED 01
	* PNM RES INC	69349H107	200	000000008028	SH	DEFINED 01
	* PPG INDS INC	693506107	7,896	000000119642	SH	DEFINED 01
	* PPL CORP	69351T106	8,628	000000267146	SH	DEFINED 01
	* PACCAR INC	693718108	10,176	000000123533	SH	DEFINED 01
	PACIFIC CAP BANCORP NEW	69404P101	226	000000007282	SH	DEFINED 01
	* PACIFIC SUNWEAR CALIF INC	694873100	1,117	000000062332	SH	DEFINED 01
	* PACKAGING CORP AMER	695156109	215	000000009783	SH	DEFINED 01
	* PACTIV CORP	695257105	2,558	000000103390	SH	DEFINED 01
	* PALL CORP	696429307	3,014	000000107667	SH	DEFINED 01
	* PALM INC NEW	696643105	396	000000024641	SH	DEFINED 01
	* PANAMSAT HLDG CORP	69831Y105	5,365	000000214792	SH	DEFINED 01
	* PAR PHARMACEUTICAL COS INC	69888P106	467	000000025306	SH	DEFINED 01
	* PARAMETRIC TECHNOLOGY CORP	699173209	1,707	000000134332	SH	DEFINED 01
	* PARKER HANNIFIN CORP	701094104	6,676	000000086035	SH	DEFINED 01
	* PATTERSON COMPANIES IN C	703395103	4,104	000000117516	SH	DEFINED 01
	* PATTERSON UTI ENERGY I NC	703481101	1,078	000000038100	SH	DEFINED 01
	* PAYCHEX INC	704326107	9,646	000000247478	SH	DEFINED 01
	* PAYLESS SHOESOURCE INC	704379106	520	000000019173	SH	DEFINED 01
	* PEABODY ENERGY CORP	704549104	1,668	000000029933	SH	DEFINED 01
	* PEDIATRIX MED GROUP	705324101	208	000000004600	SH	DEFINED 01
	* PENNEY J C INC	708160106	11,077	000000164086	SH	DEFINED 01
	* PENTAIR INC	709631105	209	000000006136	SH	DEFINED 01
	* PEOPLES ENERGY CORP	711030106	1,325	000000036899	SH	DEFINED 01
	* PEP BOYS MANNY MOE & J ACK	713278109	221	000000018900	SH	DEFINED 01
	* PEPCO HOLDINGS INC	713291102	208	000000008848	SH	DEFINED 01
	* PEPSI BOTTLING GROUP I NC	713409100	3,128	000000097312	SH	DEFINED 01
	* PEPSIAMERICAS INC	71343P200	458	000000020744	SH	DEFINED 01
	* PEPSICO INC	713448108	67,882	000001130625	SH	DEFINED 01
	* PERFORMANCE FOOD GROUP CO	713755106	370	000000012200	SH	DEFINED 01
	* PERKINELMER INC	714046109	2,020	000000096678	SH	DEFINED 01
	* PERRIGO CO	714290103	256	000000015960	SH	DEFINED 01
	* PETROLEO BRASILEIRO SA PETRO	71654V101	103,672	000001298500	SH	DEFINED 01
	PETROLEUM GEO SVCS A SA NEW	716599105	2,187	000000034850	SH	DEFINED 01
	* PETSMAIT INC	716768106	691	000000026999	SH	DEFINED 01
	* PFIZER INC	717081103	117,899	000005023393	SH	DEFINED 01
	* PHARMACEUTICAL HLDRS T R	71712A206	48,303	000000687200	SH	DEFINED 01
	* PHARMACEUTICAL PROD DE V INC	717124101	472	000000013456	SH	DEFINED 01
	* PHARMION CORP	71715B409	292	000000017162	SH	DEFINED 01

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0	* PHELPS DODGE CORP		717265102	12,023	000000146343	SH	DEFINED	01
	* PHILLIPS VAN HEUSEN CO RP		718592108	312	000000008200	SH	DEFINED	01
	* PHOTRONICS INC		719405102	316	000000021378	SH	DEFINED	01
	* PIER 1 IMPORTS INC		720279108	414	000000059420	SH	DEFINED	01
	* PINNACLE WEST CAP CORP		723484101	3,365	000000084322	SH	DEFINED	01
	* PIONEER NAT RES CO		723787107	1,187	000000025596	SH	DEFINED	01

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* PITNEY BOWES INC	724479100	6,446	000000156083	SH	DEFINED	01
PIXELWORKS INC	72581MAB3	4,741	000006750000	PRN	DEFINED	01
* PLAINS EXPL& PRODTN CO	726505100	461	000000011382	SH	DEFINED	01
* PLANTRONICS INC NEW	727493108	390	000000017576	SH	DEFINED	01
PLAYBOY ENTERPRISES INC	728117AB8	11,358	000013000000	PRN	DEFINED	01
* PLEXUS CORP	729132100	626	000000018301	SH	DEFINED	01
* PLUM CREEK TIMBER CO I NC	729251108	4,989	000000140552	SH	DEFINED	01
* POGO PRODUCING CO	730448107	445	000000009660	SH	DEFINED	01
* POLO RALPH LAUREN CORP	731572103	399	000000007285	SH	DEFINED	01
* POLYCOM INC	73172K104	232	000000010584	SH	DEFINED	01
* POLYONE CORP	73179P106	161	000000018400	SH	DEFINED	01
* POTASH CORP SASK INC	73755L107	395	000000004600	SH	DEFINED	01
* POTLATCH CORP NEW	737630103	205	000000005456	SH	DEFINED	01
* POWERWAVE TECHNOLOGIES INC	739363109	207	000000022700	SH	DEFINED	01
* PRAXAIR INC	74005P104	12,313	000000228025	SH	DEFINED	01
* PRECISION CASTPARTS CO RP	740189105	634	000000010612	SH	DEFINED	01
* PRICE T ROWE GROUP INC	74144T108	7,390	000000195469	SH	DEFINED	01
* PRIDE INTL INC DEL	74153Q102	1,058	000000033907	SH	DEFINED	01
* PRINCIPAL FINANCIAL GR OUP IN	74251V102	11,821	000000212426	SH	DEFINED	01
* PROCTER & GAMBLE CO	742718109	125,290	000002253429	SH	DEFINED	01
* PROGRESS ENERGY INC	743263105	8,195	000000191164	SH	DEFINED	01
* PROGRESSIVE CORP OHIO	743315103	15,794	000000614340	SH	DEFINED	01
* PROLOGIS	743410102	9,043	000000173511	SH	DEFINED	01
* PROTECTIVE LIFE CORP	743674103	261	000000005607	SH	DEFINED	01
* PRUDENTIAL FINL INC	744320102	27,607	000000355311	SH	DEFINED	01
* PUBLIC SVC ENTERPRISE GROUP	744573106	12,217	000000184783	SH	DEFINED	01
* PUBLIC STORAGE INC	74460D109	4,828	000000063619	SH	DEFINED	01
* PUGET ENERGY INC NEW	745310102	410	000000019131	SH	DEFINED	01
* PULTE HOMES INC	745867101	4,362	000000151522	SH	DEFINED	01
* QLOGIC CORP	747277101	2,235	000000129686	SH	DEFINED	01
* QUALCOMM INC	747525103	51,681	000001289777	SH	DEFINED	01
* QUANTA SVCS INC	74762E102	596	000000034435	SH	DEFINED	01
* QUEST DIAGNOSTICS INC	74834L100	6,979	000000116481	SH	DEFINED	01
* QUEST SOFTWARE INC	74834T103	161	000000011500	SH	DEFINED	01
* QUESTAR CORP	748356102	216	000000002684	SH	DEFINED	01
* QUICKSILVER RESOURCES INC	74837R104	267	000000007277	SH	DEFINED	01
* QUIKSILVER INC	74838C106	140	000000011500	SH	DEFINED	01
* QWEST COMMUNICATIONS I NTL IN	749121109	8,640	000001068011	SH	DEFINED	01
* QWEST COMMUNICATIONS I NTL IN	749121109	132	000000016600	SH	DEFINED	06
* RPM INTL INC	749685103	321	000000017843	SH	DEFINED	01

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0	* RSA SEC INC		749719100	306	000000011296	SH	DEFINED	01
	* RF MICRODEVICES INC		749941100	976	000000163546	SH	DEFINED	01
	* RADIANT GROUP INC		750236101	212	000000003432	SH	DEFINED	01
	* RADIO ONE INC		75040P108	2,488	000000331797	SH	DEFINED	01
	* RADIOSHACK CORP		750438103	2,436	000000174020	SH	DEFINED	01
	* RAMBUS INC DEL		750917106	203	000000008900	SH	DEFINED	04
	* RAYMOND JAMES FINANCIA L INC		754730109	218	000000007215	SH	DEFINED	01
	* RAYONIER INC		754907103	407	000000010761	SH	DEFINED	01
	* RAYTHEON CO		755111507	13,723	000000307902	SH	DEFINED	01
	* READERS DIGEST ASSN IN C		755267101	282	000000020270	SH	DEFINED	01
	REALNETWORKS INC		75605LAB0	8,268	000006750000	SH	DEFINED	01
	* RED HAT INC		756577102	350	000000014987	SH	DEFINED	01
	* REGENCY CTRS CORP		758849103	215	000000003466	SH	DEFINED	01
	* REGIS CORP MINN		758932107	208	000000005855	SH	DEFINED	01

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* REGIONAL BK HOLDRS TR	75902E100	369,361	000002515400	SH	DEFINED	01
* REGIONS FINANCIAL CORP NEW	7591EP100	12,570	000000379544	SH	DEFINED	01
* RELIANCE STEEL & ALUMI NUM CO	759509102	480	000000005789	SH	DEFINED	01
* REMINGTON OIL & GAS CO RP	759594302	14,646	000000333100	SH	DEFINED	01
* RENT A CTR INC NEW	76009N100	213	000000008578	SH	DEFINED	01
* REPUBLIC SVCS INC	760759100	472	000000011725	SH	DEFINED	01
* RESEARCH IN MOTION LTD	760975102	728	000000010442	SH	DEFINED	01
* RETAIL HOLDRS TR	76127U101	506,551	000005354100	SH	DEFINED	01
* REYNOLDS & REYNOLDS CO	761695105	240	000000007850	SH	DEFINED	01
* REYNOLDS AMERICAN INC	761713106	7,286	000000063195	SH	DEFINED	01
* RITE AID CORP	767754104	426	000000100600	SH	DEFINED	01
* ROBERT HALF INTL INC	770323103	5,728	000000136390	SH	DEFINED	01
* ROCKWELL AUTOMATION IN C	773903109	8,837	000000122731	SH	DEFINED	01
* ROCKWELL COLLINS INC	774341101	6,843	000000122484	SH	DEFINED	01
* ROGERS COMMUNICATIONS INC	775109200	278	000000006900	SH	DEFINED	01
* ROHM & HAAS CO	775371107	5,219	000000104143	SH	DEFINED	01
* ROLLINS INC	775711104	205	000000010486	SH	DEFINED	01
* ROPER INDS INC NEW	776696106	471	000000010084	SH	DEFINED	01
* ROSS STORES INC	778296103	1,115	000000039782	SH	DEFINED	01
* ROWAN COS INC	779382100	3,725	000000104677	SH	DEFINED	01
* RUBY TUESDAY INC	781182100	1,211	000000049621	SH	DEFINED	01
RUDDICK CORP	781258108	258	000000010537	SH	DEFINED	01
* RYDER SYS INC	783549108	2,675	000000045784	SH	DEFINED	01
* RYLAND GROUP INC	783764103	385	000000008838	SH	DEFINED	01
* SEI INVESTMENTS CO	784117103	222	000000004550	SH	DEFINED	01
* SK TELECOM LTD	78440P108	440	000000018800	SH	DEFINED	01
* SLM CORP	78442P106	15,087	000000285102	SH	DEFINED	01
* SPDR TR	78462F103	553,441	000004349932	SH	DEFINED	01
* SPX CORP	784635104	242	000000004336	SH	DEFINED	01
* SRA INTL INC	78464R105	201	000000007564	SH	DEFINED	01
SSA GLOBAL TECHNOLOG IES INC	78465P108	7,037	000000363148	SH	DEFINED	01
* SVB FINL GROUP	78486Q101	711	000000015642	SH	DEFINED	01

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0	* SABRE HLDGS CORP		785905100	2,326	000000105736	SH	DEFINED	01
	* SAFECO CORP		786429100	4,709	000000083576	SH	DEFINED	01
	* SAFEWAY INC		786514208	8,310	000000319623	SH	DEFINED	01
	* ST JOE CO		790148100	349	000000007500	SH	DEFINED	01
	* ST JUDE MED INC		790849103	8,623	000000265988	SH	DEFINED	01
	* ST PAUL TRAVELERS INC		792860108	25,015	000000561129	SH	DEFINED	01
	SAKS INC		79377WAL2	17,325	000015000000	PRN	DEFINED	01
	* SAKS INC		79377W108	223	000000013803	SH	DEFINED	01
	* SALESFORCE COM INC		79466L302	314	000000011800	SH	DEFINED	04
	* SANDISK CORP		80004C101	8,294	000000162700	SH	DEFINED	01
	* SANMINA SCI CORP		800907107	1,808	000000393239	SH	DEFINED	01
	* SANMINA SCI CORP		800907107	69	000000014900	SH	DEFINED	06
	* SARA LEE CORP		803111103	10,379	000000647908	SH	DEFINED	01
	* SCANA CORP NEW		80589M102	988	000000025627	SH	DEFINED	01
	* SCHEIN HENRY INC		806407102	294	000000006311	SH	DEFINED	01
	* SCHERING PLOUGH CORP		806605101	20,398	000001071921	SH	DEFINED	01
	SCHLUMBERGER LTD		806857AC2	45,375	000025000000	PRN	DEFINED	01
	* SCHLUMBERGER LTD		806857108	53,110	000000815698	SH	DEFINED	01
	* SCHOLASTIC CORP		807066105	218	000000008426	SH	DEFINED	01
	* SCHWAB CHARLES CORP NE W		808513105	11,726	000000733841	SH	DEFINED	01
	SCIENTIFIC GAMES COR P		80874PAD1	18,572	000014300000	PRN	DEFINED	01
	* SCIENTIFIC GAMES CORP		80874P109	215	000000006050	SH	DEFINED	01

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SCOTTISH ANNUITY & LIFE HLDG	81013RAC9	3,985	00000400000	PRN	DEFINED	01
* SCOTTS MIRACLE GRO CO	810186106	310	000000007336	SH	DEFINED	01
* SCRIPPS E W CO OHIO	811054204	3,335	000000077329	SH	DEFINED	01
* SEALED AIR CORP NEW	81211K100	3,122	000000059953	SH	DEFINED	01
* SEARS HLDGS CORP	812350106	11,342	000000073033	SH	DEFINED	01
* SELECT SECTOR SPDR TR	81369Y100	266,006	000008286814	SH	DEFINED	01
* SEMICONDUCTOR MFG INTL CORP	81663N206	295	000000042300	SH	DEFINED	02
* SEMICONDUCTOR HLDRS TR	816636203	323,090	000009817400	SH	DEFINED	01
* SEMTECH CORP	816850101	622	000000043071	SH	DEFINED	01
* SEMPRA ENERGY	816851109	8,510	000000187137	SH	DEFINED	01
* SENSIENT TECHNOLOGIES CORP	81725T100	213	000000010231	SH	DEFINED	01
SEPRACOR INC	817315AW4	515	000000500000	SH	DEFINED	01
* SEPRACOR INC	817315104	1,116	000000019542	SH	DEFINED	01
SEQUA CORPORATION	817320104	218	000000002676	SH	DEFINED	01
* SEROLOGICALS CORP	817523103	11,790	000000375000	SH	DEFINED	01
* SHARPER IMAGE CORP	820013100	206	000000018616	SH	DEFINED	01
* SHAW GROUP INC	820280105	283	000000010200	SH	DEFINED	01
* SHERWIN WILLIAMS CO	824348106	3,901	000000082177	SH	DEFINED	01
* SHUFFLE MASTER INC	825549108	816	000000024900	SH	DEFINED	01
SHURGARD STORAGE CTR S INC	82567D104	21,629	000000346078	SH	DEFINED	01
* SIERRA PAC RES NEW	826428104	223	000000015947	SH	DEFINED	01
* SIGMA ALDRICH CORP	826552101	3,632	000000050007	SH	DEFINED	01
* SIGMA DESIGNS INC	826565103	118	000000012600	SH	DEFINED	01
* SIGMATEL INC	82661W107	74	000000018100	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
0	* SILICON LABORATORIES I NC	826919102	343	000000009768	SH		DEFINED	01
	SILICON VY BANCSHARE S	827064AC0	6,131	000004500000	SH		DEFINED	01
	* SIMON PPTY GROUP INC N EW	828806109	10,871	000000131081	SH		DEFINED	01
	* SIMPSON MANUFACTURING CO INC	829073105	242	000000006720	SH		DEFINED	01
	* SIRIUS SATELLITE RADIO INC	82966U103	585	000000123362	SH		DEFINED	01
	* SIX FLAGS INC	83001P109	170	000000030300	SH		DEFINED	01
	SKY FINL GROUP INC	83080P103	210	000000008900	SH		DEFINED	01
	* SMITH INTL INC	832110100	236	000000005318	SH		DEFINED	01
	* SMITHFIELD FOODS INC	832248108	209	000000007260	SH		DEFINED	01
	* SMUCKER J M CO	832696405	243	000000005446	SH		DEFINED	01
	* SNAP ON INC	833034101	1,866	000000046190	SH		DEFINED	01
	SOLECTRON CORP	834182AT4	7,848	000010500000	PRN		DEFINED	01
	* SOLECTRON CORP	834182107	2,215	000000647889	SH		DEFINED	01
	SONIC AUTOMOTIVE INC	83545GAK8	18,487	000017000000	PRN		DEFINED	01
	* SONOCO PRODS CO	835495102	207	000000006559	SH		DEFINED	01
	* SOTHEBYS HLDGS INC	835898107	294	000000011220	SH		DEFINED	01
	SOUND FED BANCORP IN C	83607V104	3,884	000000186845	SH		DEFINED	01
	* SOURCECORP	836167106	867	000000035000	SH		DEFINED	01
	* SOUTHERN CO	842587107	20,701	000000645903	SH		DEFINED	01
	* SOUTHWEST AIRLS CO	844741108	8,090	000000494257	SH		DEFINED	01
	* SOUTHWESTERN ENERGY CO	845467109	979	000000031443	SH		DEFINED	01
	* SOVEREIGN BANCORP INC	845905108	5,078	000000250069	SH		DEFINED	01
	* SPRINT NEXTEL CORP	852061100	44,826	000002242440	SH		DEFINED	01
	* STANCORP FINL GROUP IN C	852891100	211	000000004151	SH		DEFINED	01
	* STANDARD PAC CORP NEW	85375C101	372	000000014500	SH		DEFINED	01
	* STANLEY WKS	854616109	2,587	000000054797	SH		DEFINED	01
	* STAPLES INC	855030102	12,658	000000519864	SH		DEFINED	01
	* STARBUCKS CORP	855244109	21,355	000000565547	SH		DEFINED	01
	STATE NATIONAL BANCS HARES IN	857124101	911	000000023908	SH		DEFINED	01
	* STATE STR CORP	857477103	15,546	000000267620	SH		DEFINED	01

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* STEEL DYNAMICS INC	858119100	263	000000004014	SH	DEFINED	01
* STERICYCLE INC	858912108	214	000000003288	SH	DEFINED	01
* STERIS CORP	859152100	214	000000009386	SH	DEFINED	01
* STEWART ENTERPRISES IN C	860370105	517	000000090000	SH	DEFINED	01
* STONE ENERGY CORP	861642106	3,770	000000081000	SH	DEFINED	01
* STRAYER ED INC	863236105	218	000000002251	SH	DEFINED	01
* STRYKER CORP	863667101	9,500	000000225620	SH	DEFINED	01
STUDENT LN CORP	863902102	242	000000001200	SH	DEFINED	01
* SUN MICROSYSTEMS INC	866810104	10,204	000002458985	SH	DEFINED	01
* SUNCOR ENERGY INC	867229106	324	000000004000	SH	DEFINED	01
* SUNOCO INC	86764P109	8,011	000000115620	SH	DEFINED	01
* SUNRISE SENIOR LIVING INC	86768K106	602	000000021800	SH	DEFINED	01
* SUNTRUST BKS INC	867914103	20,133	000000264007	SH	DEFINED	01
* SUPERVALU INC	868536103	4,577	000000149114	SH	DEFINED	01
* SWIFT TRANSP CO	870756103	259	000000008176	SH	DEFINED	01
* SYBASE INC	871130100	212	000000010979	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	* SYMANTEC CORP	871503108	12,701	000000817348	SH	DEFINED	01
	* SYMBOL TECHNOLOGIES IN C	871508107	1,968	000000182409	SH	DEFINED	01
	* SYNOPSIS INC	871607107	1,160	000000061810	SH	DEFINED	01
	* SYNOVUS FINL CORP	87161C105	6,741	000000251735	SH	DEFINED	01
	* SYSCO CORP	871829107	13,292	000000434962	SH	DEFINED	01
	* TCF FINL CORP	872275102	412	000000015604	SH	DEFINED	01
	* TD AMERITRADE HLDG COR P	87236Y108	228	000000015429	SH	DEFINED	01
	* TECO ENERGY INC	872375100	2,606	000000174493	SH	DEFINED	01
	* TJX COS INC NEW	872540109	7,444	000000325667	SH	DEFINED	01
	TNS INC	872960109	724	000000035000	SH	DEFINED	01
	* TXU CORP	873168108	19,387	000000324255	SH	DEFINED	01
	* TAKE-TWO INTERACTIVE S OFTWAR	874054109	551	000000050960	SH	DEFINED	01
	* TALBOTS INC	874161102	328	000000017800	SH	DEFINED	01
	TARGACEPT INC	87611R306	8,035	000001190476	SH	DEFINED	02
	* TARGET CORP	87612E106	30,384	000000621743	SH	DEFINED	01
	* TECH DATA CORP	878237106	214	000000005612	SH	DEFINED	01
	* TECHNE CORP	878377100	717	000000014081	SH	DEFINED	01
	* TECHNICAL OLYMPIC USA INC	878483106	218	000000015200	SH	DEFINED	01
	* TEKTRONIX INC	879131100	2,361	000000080282	SH	DEFINED	01
	* TELEFLEX INC	879369106	544	000000010080	SH	DEFINED	01
	* TELEPHONE & DATA SYS I NC	879433100	225	000000005454	SH	DEFINED	01
	* TELLABS INC	879664100	5,791	000000435103	SH	DEFINED	01
	* TEMPLE INLAND INC	879868107	3,518	000000082077	SH	DEFINED	01
	* TEMPUR PEDIC INTL INC	88023U101	1,215	000000090000	SH	DEFINED	01
	* TENET HEALTHCARE CORP	88033G100	2,670	000000382614	SH	DEFINED	01
	* TERADYNE INC	880770102	2,165	000000155475	SH	DEFINED	01
	* TEREX CORP NEW	880779103	305	000000003100	SH	DEFINED	01
	* TERRA INDS INC	880915103	310	000000048800	SH	DEFINED	01
	* TEVA PHARMACEUTICAL IN DS LTD	881624209	3,591	000000113682	SH	DEFINED	01
	TEVA PHARMACEUTICAL FIN LLC	88163VAE9	4,718	000005000000	PRN	DEFINED	01
	TEVA PHARMACEUTICAL FIN CO B	88165FAA0	2,733	000003000000	PRN	DEFINED	01
	* TEXAS INSTRS INC	882508104	32,718	000001080167	SH	DEFINED	01
	TEXAS REGL BANCSHARE S INC	882673106	6,081	000000160373	SH	DEFINED	01
	* TEXTRON INC	883203101	9,230	000000100132	SH	DEFINED	01
	* THERMO ELECTRON CORP	883556102	4,690	000000129439	SH	DEFINED	01
	* THOMAS & BETTS CORP	884315102	258	000000005043	SH	DEFINED	01
	* THOR INDS INC	885160101	316	000000006542	SH	DEFINED	01
	* 3COM CORP	885535104	240	000000046903	SH	DEFINED	01

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* 3M CO	88579Y101	46,818	000000579657	SH	DEFINED	01
* THRESHOLD PHARMACEUTIC AL INC	885807107	154	000000044079	SH	DEFINED	01
* TIBCO SOFTWARE INC	88632Q103	436	000000061916	SH	DEFINED	01
* TIDEWATER INC	886423102	305	000000006214	SH	DEFINED	01
* TIFFANY & CO NEW	886547108	3,422	000000103635	SH	DEFINED	01
* TIMBERLAND CO	887100105	418	000000016044	SH	DEFINED	01
* TIME WARNER INC	887317105	52,229	000003019033	SH	DEFINED	01
* TIME WARNER INC	887317105	1,072	000000062000	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	* TIMKEN CO		887389104	343	000000010261	SH		DEFINED	01
	* TOLL BROTHERS INC		889478103	988	000000038654	SH		DEFINED	01
	* TOOTSIE ROLL INDS INC		890516107	207	000000007133	SH		DEFINED	01
	* TORCHMARK CORP		891027104	4,400	000000072476	SH		DEFINED	01
	* TORONTO DOMINION BK ON T		891160509	665	000000013100	SH		DEFINED	01
	* TOTAL SYS SVCS INC		891906109	275	000000014300	SH		DEFINED	01
	* TRANSACTION SYS ARCHIT ECTS		893416107	222	000000005347	SH		DEFINED	01
	* TRANSATLANTIC HLDGS IN C		893521104	357	000000006400	SH		DEFINED	01
	* TRANSCANADA CORP		89353D107	659	000000023000	SH		DEFINED	01
	* TRANSDIGM GROUP INC		893641100	237	000000009900	SH		DEFINED	01
	* TRANSMONTAIGNE INC		893934109	628	000000056100	SH		DEFINED	01
	* TRIAD HOSPITALS INC		89579K109	380	000000009614	SH		DEFINED	01
	* TRIAD HOSPITALS INC		89579K109	1,187	000000030000	SH		DEFINED	01
	* TRIDENT MICROSYSTEMS I NC		895919108	336	000000017752	SH		DEFINED	01
	* TRIBUNE CO NEW		896047107	10,404	000000320827	SH		DEFINED	01
	* TRINITY INDS INC		896522109	229	000000005693	SH		DEFINED	01
	* TRIQUINT SEMICONDUCTOR INC		89674K103	221	000000049747	SH		DEFINED	01
	* TRIZEC PROPERTIES INC		89687P107	19,117	000000667500	SH		DEFINED	01
	* TRUMP ENTMT RESORTS IN C		89816T103	522	000000025906	SH		DEFINED	01
	* TUPPERWARE BRANDS CORP		899896104	230	000000011705	SH		DEFINED	01
	* 21ST CENTY INS GROUP		90130N103	190	000000013200	SH		DEFINED	01
	* TYCO INTL LTD NEW		902124106	38,998	000001418138	SH		DEFINED	01
	* TYSON FOODS INC		902494103	2,831	000000190556	SH		DEFINED	01
	* UCBH HOLDINGS INC		90262T308	205	000000012429	SH		DEFINED	01
	* UST INC		902911106	5,765	000000127591	SH		DEFINED	01
	* US BANCORP DEL		902973AK2	14,608	000014663000	PRN		DEFINED	01
	* US BANCORP DEL		902973304	39,536	000001280337	SH		DEFINED	01
	* U S G CORP		903293405	794	000000010900	SH		DEFINED	01
	* UNILEVER N V		904784709	349	000000015500	SH		DEFINED	01
	* UNION PAC CORP		907818108	17,195	000000184976	SH		DEFINED	01
	* UNIONBANCAL CORP		908906100	1,440	000000022300	SH		DEFINED	01
	* UNISYS CORP		909214108	1,684	000000268156	SH		DEFINED	01
	* UNITED AUTO GROUP INC		909440109	292	000000013700	SH		DEFINED	01
	* UNITED DOMINION REALTY TR IN		910197102	214	000000007672	SH		DEFINED	01
	* UNITED PARCEL SERVICE INC		911312106	61,326	000000744882	SH		DEFINED	01
	* UNITED RENTALS INC		911363109	248	000000007786	SH		DEFINED	01
	* UNITED RENTALS INC		911363109	1,279	000000040000	SH		DEFINED	01
	* UNITED STATES CELLULAR CORP		911684108	315	000000005200	SH		DEFINED	01
	* UNITED STATES STL CORP NEW		912909108	6,240	000000088991	SH		DEFINED	01
	* UNITED TECHNOLOGIES CO RP		913017109	45,405	000000715951	SH		DEFINED	01
	* UNITEDHEALTH GROUP INC		91324P102	41,937	000000936523	SH		DEFINED	01
	* UNITRIN INC		913275103	848	000000019467	SH		DEFINED	01
	* UNIVERSAL CORP VA		913456109	209	000000005639	SH		DEFINED	01
	* UNIVERSAL HLTH SVCS IN C		913903100	1,129	000000022483	SH		DEFINED	01
	* UNIVISION COMMUNICATIO NS INC		914906102	6,000	000000179117	SH		DEFINED	01
	* UNUMPROVIDENT CORP		91529Y106	3,952	000000218023	SH		DEFINED	01

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0	* URBAN OUTFITTERS INC		917047102	2,117	000000121043	SH		DEFINED	01
	UTSTARCOM INC		918076AB6	5,976	000007000000	PRN		DEFINED	01
	* UTSTARCOM INC		918076100	232	000000029804	SH		DEFINED	01
	* VCA ANTECH INC		918194101	216	000000006780	SH		DEFINED	01
	* V F CORP		918204108	4,437	000000065329	SH		DEFINED	01
	* VALASSIS COMMUNICATION S INC		918866104	586	000000024868	SH		DEFINED	01
	* VALEANT PHARMACEUTICAL S INTL		91911X104	201	000000011927	SH		DEFINED	01
	* VALERO ENERGY CORP NEW		91913Y100	29,260	000000439877	SH		DEFINED	01
	* VALERO ENERGY CORP NEW		91913Y100	590	000000008935	SH		DEFINED	01
	* VALSPAR CORP		920355104	208	000000007905	SH		DEFINED	01
	* VARIAN MED SYS INC		92220P105	831	000000017558	SH		DEFINED	01
	* VARIAN INC		922206107	436	000000010514	SH		DEFINED	01
	VECTREN CORP		92240G101	209	000000007677	SH		DEFINED	01
	* VERISIGN INC		92343E102	4,242	000000183102	SH		DEFINED	01
	* VERISIGN INC		92343E102	866	000000037400	SH		DEFINED	04
	* VERIZON COMMUNICATIONS		92343V104	66,915	000001998076	SH		DEFINED	01
	* VERTEX PHARMACEUTICALS INC		92532F100	247	000000006755	SH		DEFINED	01
	* VIACELL INC		92554J105	7,005	000001692184	SH		DEFINED	02
	* VISHAY INTERTECHNOLOGY INC		928298108	401	000000025523	SH		DEFINED	01
	VISICU INC		92831L204	460	000000026101	SH		DEFINED	01
	VOLT INFORMATION SCI ENCES IN		928703107	680	000000014600	SH		DEFINED	01
	* VORNADO RLTY TR		929042109	8,365	000000085755	SH		DEFINED	01
	* VULCAN MATLS CO		929160109	5,737	000000073560	SH		DEFINED	01
	WGL HLDGS INC		92924F106	244	000000008444	SH		DEFINED	01
	* WPS RESOURCES CORP		92931B106	292	000000005900	SH		DEFINED	01
	* WACHOVIA CORP 2ND NEW		929903102	59,693	000001103797	SH		DEFINED	01
	* WADDELL & REED FINL IN C		930059100	594	000000028930	SH		DEFINED	01
	* WAL MART STORES INC		931142103	82,431	000001711271	SH		DEFINED	01
	* WALGREEN CO		931422109	33,684	000000751222	SH		DEFINED	01
	* WALTER INDS INC		93317Q105	2,190	000000038000	SH		DEFINED	01
	* WASHINGTON FED INC		938824109	207	000000008960	SH		DEFINED	01
	* WASHINGTON MUT INC		939322103	30,302	000000664821	SH		DEFINED	01
	WASHINGTON POST CO		939640108	354	000000000455	SH		DEFINED	01
	* WASTE CONNECTIONS INC		941053100	549	000000015100	SH		DEFINED	01
	* WASTE MGMT INC DEL		94106L109	13,551	000000377699	SH		DEFINED	01
	* WATERS CORP		941848103	3,504	000000078932	SH		DEFINED	01
	WATSON PHARMACEUTICALS INC		942683AC7	21,279	000024250000	PRN		DEFINED	01
	* WATSON PHARMACEUTICALS INC		942683103	2,431	000000104431	SH		DEFINED	01
	* WEBSense INC		947684106	228	000000011113	SH		DEFINED	01
	* WEBSTER FINL CORP CONN		947890109	365	000000007715	SH		DEFINED	01
	* WEIGHT WATCHERS INTL I NC NEW		948626106	400	000000009800	SH		DEFINED	01
	WEINGARTEN RLTY INVS		948741103	210	000000005500	SH		DEFINED	01
	* WELLPOINT INC		94973V107	32,243	000000443093	SH		DEFINED	01
	WELLS FARGO & CO NEW		949746FA4	3,995	000004000000	PRN		DEFINED	01
	* WELLS FARGO & CO NEW		949746101	77,166	000001150359	SH		DEFINED	01
	* WENDYS INTL INC		950590109	4,919	000000084398	SH		DEFINED	01

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0	* WERNER ENTERPRISES INC	950755108	215	000000010645	SH	DEFINED	01
	* WEST CORP	952355105	4,075	000000085074	SH	DEFINED	01
	* WESTAR ENERGY INC	95709T100	255	000000012125	SH	DEFINED	01
	* WESTAMERICA BANCORPORATION	957090103	248	000000005069	SH	DEFINED	01
	* WESTERN DIGITAL CORP	958102105	313	000000015842	SH	DEFINED	01
	* WESTERN GAS RES INC	958259103	7,690	000000128502	SH	DEFINED	01
	* WESTWOOD ONE INC	961815107	384	000000051323	SH	DEFINED	01
	* WEYERHAEUSER CO	962166104	11,322	000000181880	SH	DEFINED	01
	* WHIRLPOOL CORP	963320106	5,605	000000067827	SH	DEFINED	01
	* WHOLE FOODS MKT INC	966837106	7,866	000000121693	SH	DEFINED	01
	* WILLIAMS COS INC DEL	969457100	9,796	000000419378	SH	DEFINED	01
	* WILLIAMS SONOMA INC	969904101	513	000000015088	SH	DEFINED	01
	* WILMINGTON TRUST CORP	971807102	334	000000007923	SH	DEFINED	01
	WILSON GREATBATCH TECHNOLOGI	972232AB8	7,586	000008720000	PRN	DEFINED	01
	* WIND RIVER SYSTEMS INC	973149107	205	000000023144	SH	DEFINED	01
	* WISCONSIN ENERGY CORP	976657106	340	000000008451	SH	DEFINED	01
	* WORTHINGTON INDS INC	981811102	243	000000011631	SH	DEFINED	01
	* WRIGLEY WM JR CO	982526105	7,992	000000176191	SH	DEFINED	01
	* WYETH	983024100	46,743	000001052549	SH	DEFINED	01
	* WYNN RESORTS LTD	983134107	392	000000005349	SH	DEFINED	01
	XM SATELLITE RADIO HLDGS INC	983759AC5	13,695	000017700000	PRN	DEFINED	01
	* XM SATELLITE RADIO HLDGS INC	983759101	559	000000038200	SH	DEFINED	01
	* XTO ENERGY INC	98385X106	11,257	000000254289	SH	DEFINED	01
	* XCEL ENERGY INC	98389B100	5,995	000000312585	SH	DEFINED	01
	* XILINX INC	983919101	8,460	000000373534	SH	DEFINED	01
	* XEROX CORP	984121103	8,901	000000639954	SH	DEFINED	01
	* YRC WORLDWIDE INC	984249102	443	000000010529	SH	DEFINED	01
	YAHOO INC	984332AB2	48,900	000030000000	SH	DEFINED	01
	* YAHOO INC	984332106	29,888	000000905727	SH	DEFINED	01
	* YANKEE CANDLE INC	984757104	375	000000015000	SH	DEFINED	01
	* YUM BRANDS INC	988498101	10,544	000000209764	SH	DEFINED	01
	* ZEBRA TECHNOLOGIES CORP	989207105	350	000000010275	SH	DEFINED	01
	* ZIMMER HLDGS INC	98956P102	11,706	000000206386	SH	DEFINED	01
	* ZIONS BANCORPORATION	989701107	5,847	000000075021	SH	DEFINED	01
	* ZORAN CORP	98975F101	7	000000000300	SH	DEFINED	01