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NOMURA SECURITIES CO LTD
Form 13F-HR
August 13, 2003

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, 2003

If amended report check here: Amendment Number: _____

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

Nomura Securities Co., Ltd.

Name of Institutional Investment Manager

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

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

13F File Number: 28-04979

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Name (Title) (Phone)

/s/ David A. Leibowitz

(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY August 13, 2003

(Place and Date of Signing)

Report Type:

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 870
Form 13F Information Table Value Total: \$12,041,308
(thousands)

List of Other Included Managers:

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

| 13F File No.: | Name: |
|---------------|---------------------------------------|
| 6. 28-05739 | Global Funds Management, S.A. |
| 2. 28-04985 | Nomura International plc |
| 4. 28-04993 | Nomura Securities (Bermuda) |
| 1. 28-04983 | Nomura Securities International, Inc. |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | QUARTER ENDING | | SH | PUT | INVSTMT | OT |
|------------------------------|-------------------|-----------|----------------|----------------|----|-----|---------|----|
| | | | 06/30/2003 | VALUE X1000 | | | | |
| OACE LTD | ORD | G0070K103 | 9,304 | 000000271333 | SH | | DEFINED | 01 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 841 | 000000046500 | SH | | DEFINED | 01 |
| COOPER INDS LTD | CL A | G24182100 | 3,988 | 000000096585 | SH | | DEFINED | 01 |
| GARMIN LTD | ORD | G37260109 | 446 | 000000011185 | SH | | DEFINED | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 8,013 | 000000169344 | SH | | DEFINED | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 5,924 | 000000149886 | SH | | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 4,601 | 000000134159 | SH | | DEFINED | 01 |
| PARTNERRE LTD | COM | G6852T105 | 373 | 00000007300 | SH | | DEFINED | 01 |
| TRANSOCEAN INC | ORD | G90078109 | 7,181 | 000000326866 | SH | | DEFINED | 01 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 3,207 | 000000104300 | SH | | DEFINED | 01 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 52,275 | 000001700000 | SH | | DEFINED | 04 |
| XL CAP LTD | CL A | G98255105 | 11,504 | 000000138609 | SH | | DEFINED | 01 |
| PRECISE SOFTWARE SOLUTIONS L | ORD | M41450103 | 4,488 | 000000235000 | SH | | DEFINED | 01 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 736 | 000000070654 | SH | | DEFINED | 01 |
| ACTV INC | COM | 00088E104 | 190 | 000000196000 | SH | | DEFINED | 01 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 1,848 | 000000803764 | SH | | DEFINED | 01 |
| AFLAC INC | COM | 001055102 | 16,226 | 000000527687 | SH | | DEFINED | 01 |
| AES CORP | COM | 00130H105 | 3,887 | 000000612226 | SH | | DEFINED | 01 |
| AK STL HLDG CORP | COM | 001547108 | 271 | 000000075000 | SH | | DEFINED | 01 |
| AMR CORP | COM | 001765106 | 2,475 | 000000225000 | SH | | DEFINED | 01 |
| AOL TIME WARNER INC | COM | 00184A105 | 72,341 | 000004496058 | SH | | DEFINED | 01 |
| AT&T CORP | COM NEW | 001957505 | 15,127 | 000000785838 | SH | | DEFINED | 01 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 22,568 | 000002748937 | SH | | DEFINED | 01 |
| AU OPTRONICS CORP | SPONSORED | 002255107 | 159 | 000000023000 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 68,557 | 000001566669 | SH | | DEFINED | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 744 | 000000026200 | SH | | DEFINED | 01 |
| ADOBE SYS INC | COM | 00724F101 | 7,905 | 000000246510 | SH | | DEFINED | 01 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 255 | 000000015600 | SH | | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 2,215 | 000000345664 | SH | | DEFINED | 01 |
| ADVANTA CORP | CL A | 007942105 | 1,307 | 000000132850 | SH | | DEFINED | 01 |
| AETNA INC NEW | COM | 00817Y108 | 9,412 | 000000156354 | SH | | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 631 | 000000013800 | SH | | DEFINED | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 438 | 000000022244 | SH | | DEFINED | 01 |
| AGERE SYS INC | CL B | 00845V209 | 3,883 | 000001688600 | SH | | DEFINED | 01 |
| AGERE SYS INC | CL B | 00845V209 | 660 | 000000287300 | SH | | DEFINED | 04 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 9,208 | 000000471034 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 9,978 | 000000239874 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 31,125 | 000000748200 | SH | | DEFINED | 04 |
| AIRBORNE INC | COM | 009269101 | 4,687 | 000000224300 | SH | | DEFINED | 01 |
| AIRGAS INC | COM | 009363102 | 358 | 000000021400 | SH | | DEFINED | 01 |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 3,144 | 000000061541 | SH | | DEFINED | 01 |
| ALBERTO CULVER CO | CL A | 013068200 | 73,554 | 000001477600 | SH | | DEFINED | 01 |
| ALBERTSONS INC | COM | 013104104 | 7,471 | 000000389138 | SH | | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 21,932 | 000000860080 | SH | | DEFINED | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1,061 | 000000125638 | SH | | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 533 | 000000080867 | SH | | DEFINED | 01 |

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|-------------------|-------------------|-----------|----------------|-------------------|----|-----|---------|----|
| ALLEN TELECOM INC | COM | 018091108 | 2,838 | 000000171800 | SH | | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|-------------|-----------|---------|--------------|-----|---------|----|
| ALLERGAN INC | NOTE | 018490AE2 | 10,683 | 000011000000 | SH | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 10,139 | 000000131508 | SH | DEFINED | 01 |
| ALLIED WASTE INDS INC | COM PAR\$.0 | 019589308 | 2,261 | 000000224979 | SH | DEFINED | 01 |
| ALLSTATE CORP | COM | 020002101 | 25,115 | 000000704514 | SH | DEFINED | 01 |
| ALLTEL CORP | COM | 020039103 | 15,020 | 000000311508 | SH | DEFINED | 01 |
| ALTERA CORP | COM | 021441100 | 7,104 | 000000432438 | SH | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 91,982 | 000002024271 | SH | DEFINED | 01 |
| AMAZON COM INC | COM | 023135106 | 240 | 000000006612 | SH | DEFINED | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 9,044 | 000000136517 | SH | DEFINED | 01 |
| AMERADA HESS CORP | COM | 023551104 | 4,635 | 000000094255 | SH | DEFINED | 01 |
| AMERADA HESS CORP | COM | 023551104 | 236 | 000000004800 | SH | DEFINED | 06 |
| AMEREN CORP | COM | 023608102 | 7,177 | 000000162750 | SH | DEFINED | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 11,794 | 000000395402 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 54,348 | 000001299881 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 26,353 | 000000630315 | SH | DEFINED | 04 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 234 | 000000010300 | SH | DEFINED | 01 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 1,332 | 000000067851 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC | DBC | 026874AP2 | 9,787 | 000015000000 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 144,088 | 000002611248 | SH | DEFINED | 01 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 3,073 | 000000196876 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 5,332 | 000000072126 | SH | DEFINED | 01 |
| AMERICAN TOWER CORP | NOTE 5.00 | 029912AF9 | 333 | 000000003900 | SH | DEFINED | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 97 | 000000011400 | SH | DEFINED | 06 |
| AMERITRADE HLDG CORP | NOTE 5.75 | 03072HAB5 | 3,022 | 000000030000 | PRN | DEFINED | 01 |
| AMERUS GROUP CO | COM | 03072M108 | 310 | 000000011000 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 8,143 | 000000117419 | SH | DEFINED | 01 |
| AMETEK INC NEW | COM | 031100100 | 245 | 000000006700 | SH | DEFINED | 01 |
| AMGEN INC | NOTE | 031162AE0 | 16,485 | 000021000000 | SH | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 83,594 | 000001267743 | SH | DEFINED | 01 |
| AMGEN INC | COM | 031162100 | 8,233 | 000000124000 | SH | DEFINED | 02 |
| AMKOR TECHNOLOGY INC | NOTE 5.00 | 031652AH3 | 271 | 000000003250 | SH | DEFINED | 01 |
| AMKOR TECHNOLOGY INC | NOTE 5.75 | 031652AN0 | 638 | 000000007000 | SH | DEFINED | 01 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 7,862 | 000000359992 | SH | DEFINED | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 12,436 | 000000279670 | SH | DEFINED | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 12,754 | 000000366298 | SH | DEFINED | 01 |
| ANDREW CORP | COM | 034425108 | 917 | 000000098229 | SH | DEFINED | 01 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 406 | 000000010000 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 43,090 | 000000844076 | SH | DEFINED | 01 |
| ANIXTER INTL INC | NOTE | 035290AC9 | 3,187 | 000010000000 | SH | DEFINED | 01 |
| ANTHEM INC | COM | 03674B104 | 10,662 | 000000138209 | SH | DEFINED | 01 |
| AON CORP | DBC 3.50 | 037389AT0 | 16,156 | 000000125000 | PRN | DEFINED | 01 |
| AON CORP | COM | 037389103 | 11,534 | 000000479003 | SH | DEFINED | 01 |
| APACHE CORP | COM | 037411105 | 10,546 | 000000162104 | SH | DEFINED | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 3,455 | 000000099874 | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES INC | DEBT 2.25 | 03760AAE1 | 25,832 | 000000258000 | PRN | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0APOLLO GROUP INC | CL A | 037604105 | 10,844 | 000000175476 | SH | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 7,074 | 000000371181 | SH | DEFINED | 01 |
| APPLERA CORP | COM AP BIO | 038020103 | 4,151 | 000000218139 | SH | DEFINED | 01 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1,859 | 000000307796 | SH | DEFINED | 01 |
| APPLIED MATLS INC | COM | 038222105 | 26,275 | 000001658828 | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 8,379 | 000000651114 | SH | DEFINED | 01 |
| ARCHSTONE SMITH TR | COM | 039583109 | 240 | 000000010000 | SH | DEFINED | 01 |
| ARROW ELECTRS INC | DBC | 042735AY6 | 3,900 | 000008000000 | SH | DEFINED | 01 |
| ARROW ELECTRS INC | COM | 042735100 | 312 | 000000020500 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 363 | 000000027000 | SH | DEFINED | 01 |
| ASHANTI GOLDFIELDS LTD | GLOB DEP R | 043743202 | 1,005 | 000000126100 | SH | DEFINED | 01 |
| ASHLAND INC | COM | 044204105 | 2,256 | 000000073546 | SH | DEFINED | 01 |
| ASTRAZENECA PLC | SPONSORED | 046353108 | 285 | 000000007000 | SH | DEFINED | 01 |
| AT&T CDA INC NEW | CL B LT VT | 04650D205 | 1,033 | 000000030800 | SH | DEFINED | 01 |
| AUTODESK INC | COM | 052769106 | 1,836 | 000000113568 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 20,345 | 000000600886 | SH | DEFINED | 01 |
| AUTONATION INC | COM | 05329W102 | 4,680 | 000000297730 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 7,210 | 000000094915 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 454 | 000000005900 | SH | DEFINED | 06 |
| AVAYA INC | COM | 053499109 | 2,461 | 000000381103 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 109 | 000000016600 | SH | DEFINED | 06 |
| AVERY DENNISON CORP | COM | 053611109 | 6,177 | 000000123058 | SH | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 341 | 000000026900 | SH | DEFINED | 01 |
| AVON PRODS INC | COM | 054303102 | 14,601 | 000000234756 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 16,229 | 000000473165 | SH | DEFINED | 01 |
| BJ SVCS CO | COM | 055482103 | 5,962 | 000000159594 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 4,062 | 000000248774 | SH | DEFINED | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 286 | 000000017300 | SH | DEFINED | 06 |
| BAKER HUGHES INC | COM | 057224107 | 11,326 | 000000337410 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 2,979 | 000000065461 | SH | DEFINED | 01 |
| BANDAG INC | CL A | 059815308 | 13,625 | 000000388200 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 118,332 | 000001497317 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 461 | 000000005800 | SH | DEFINED | 06 |
| BANK NEW YORK INC | COM | 064057102 | 22,303 | 000000775763 | SH | DEFINED | 01 |
| BANK ONE CORP | COM | 06423A103 | 42,840 | 000001152255 | SH | DEFINED | 01 |
| BANK UTD CORP LITIGATN CONT | RIGHT 99/9 | 065416117 | 19 | 000000248800 | SH | DEFINED | 01 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 206 | 000000008100 | SH | DEFINED | 01 |
| BARD C R INC | COM | 067383109 | 3,708 | 000000052011 | SH | DEFINED | 01 |
| BAUSCH & LOMB INC | COM | 071707103 | 2,138 | 000000057018 | SH | DEFINED | 01 |
| BAXTER INTL INC | COM | 071813109 | 16,181 | 000000622372 | SH | DEFINED | 01 |
| BAY VIEW CAP CORP DEL | COM | 07262L101 | 1,242 | 000000215000 | SH | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 554 | 000000050895 | SH | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 7,287 | 000000100629 | SH | DEFINED | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 285 | 000000003900 | SH | DEFINED | 06 |
| BECKMAN COULTER INC | COM | 075811109 | 377 | 000000009300 | SH | DEFINED | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 10,185 | 000000262183 | SH | DEFINED | 01 |

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|------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OBED BATH & BEYOND INC | COM | 075896100 | 12,070 | 000000310924 | SH | DEFINED | 01 |
| BELLSOUTH CORP | COM | 079860102 | 50,463 | 000001894969 | SH | DEFINED | 01 |
| BELO CORP | COM SER A | 080555105 | 210 | 000000009400 | SH | DEFINED | 01 |
| BEMIS INC | COM | 081437105 | 2,614 | 000000055865 | SH | DEFINED | 01 |
| BEST BUY INC | DBCV 0.68 | 086516AD3 | 3,706 | 000000050000 | PRN | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 14,193 | 000000323157 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 1,806 | 000000120100 | SH | DEFINED | 01 |
| BIO RAD LABS INC | CL A | 090572207 | 260 | 000000004700 | SH | DEFINED | 01 |
| BIOGEN INC | COM | 090597105 | 5,650 | 000000148825 | SH | DEFINED | 01 |
| BIOMET INC | COM | 090613100 | 7,662 | 000000266977 | SH | DEFINED | 01 |
| BIOTECH HOLDERS TR | DEPOSTRY R | 09067D201 | 57,064 | 000000463000 | SH | DEFINED | 01 |
| BIOVAIL CORP | COM | 09067J109 | 291 | 000000006200 | SH | DEFINED | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 3,653 | 000000084085 | SH | DEFINED | 01 |
| BLOCK H & R INC | COM | 093671105 | 8,132 | 000000188028 | SH | DEFINED | 01 |
| BOEING CO | COM | 097023105 | 28,927 | 000000842882 | SH | DEFINED | 01 |
| BOISE CASCADE CORP | COM | 097383103 | 1,439 | 000000060239 | SH | DEFINED | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 25,045 | 000000409913 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| BOWATER INC | COM | 102183100 | 280 | 000000007500 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 53,112 | 000001956279 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 14,639 | 000000539205 | SH | DEFINED | 04 |
| BROADBAND HOLDRS TR | DEPOSITRY | 11130P104 | 2,360 | 000000250000 | SH | DEFINED | 01 |
| BROADCOM CORP | CL A | 111320107 | 7,000 | 000000281048 | SH | DEFINED | 01 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 1,134 | 000000191905 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL A | 115637100 | 3,010 | 000000037400 | SH | DEFINED | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 4,988 | 000000063446 | SH | DEFINED | 01 |
| BRUKER AXS INC | COM | 11679P101 | 799 | 000000246067 | SH | DEFINED | 01 |
| BRUNSWICK CORP | COM | 117043109 | 2,261 | 000000090381 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 10,770 | 000000378724 | SH | DEFINED | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 321 | 000000011300 | SH | DEFINED | 06 |
| BURLINGTON RES INC | COM | 122014103 | 10,870 | 000000201046 | SH | DEFINED | 01 |
| BURLINGTON RES INC | COM | 122014103 | 274 | 000000005100 | SH | DEFINED | 06 |
| CBRL GROUP INC | NOTE | 12489VAB2 | 13,216 | 000026500000 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 7,401 | 000000157688 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 264 | 000000005600 | SH | DEFINED | 06 |
| CMS ENERGY CORP | COM | 125896100 | 1,166 | 000000144018 | SH | DEFINED | 01 |
| CNF INC | COM | 12612W104 | 401 | 000000015800 | SH | DEFINED | 01 |
| CSX CORP | DBCV | 126408GA5 | 4,168 | 000005000000 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 6,782 | 000000225417 | SH | DEFINED | 01 |
| CVS CORP | COM | 126650100 | 12,607 | 000000449791 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C109 | 296 | 000000014300 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 678 | 000000056300 | SH | DEFINED | 01 |
| CALPINE CORP | COM | 131347106 | 2,514 | 000000381033 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 10,430 | 000000425743 | SH | DEFINED | 01 |
| CANADA LIFE FINL CORP | COM | 135113108 | 9,332 | 000000281100 | SH | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 11,842 | 000000240791 | SH | DEFINED | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 29,567 | 000000459843 | SH | DEFINED | 01 |

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|---------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OCARNIVAL CORP | DBCV 2.00 | 143658AN2 | 16,650 | 000000150000 | PRN | | DEFINED | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 20,639 | 000000634852 | SH | | DEFINED | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 19,157 | 000000344179 | SH | | DEFINED | 01 |
| CELESTICA INC | NOTE | 15101QAA6 | 6,531 | 000012500000 | SH | | DEFINED | 01 |
| CELGENE CORP | COM | 151020104 | 242 | 000000008000 | SH | | DEFINED | 01 |
| CENDANT CORP | DBCV 3.87 | 151313AN3 | 5,287 | 000000050000 | PRN | | DEFINED | 01 |
| CENDANT CORP | COM | 151313103 | 18,690 | 000001020216 | SH | | DEFINED | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2,487 | 000000305261 | SH | | DEFINED | 01 |
| CENTERPULSE LTD | SPONSORED | 152005104 | 1,215 | 000000045000 | SH | | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 4,896 | 000000062942 | SH | | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 269 | 000000003400 | SH | | DEFINED | 06 |
| CENTRA SOFTWARE INC | COM | 15234X103 | 67 | 000000021300 | SH | | DEFINED | 01 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 96 | 000000030000 | SH | | DEFINED | 01 |
| CENTURYTEL INC | DBCV 4.75 | 156700AH9 | 17,550 | 000000150000 | PRN | | DEFINED | 01 |
| CENTURYTEL INC | COM | 156700106 | 5,015 | 000000143927 | SH | | DEFINED | 01 |
| CEPHALON INC | COM | 156708109 | 339 | 000000008282 | SH | | DEFINED | 01 |
| CHARTER ONE FINL INC | COM | 160903100 | 7,012 | 000000224890 | SH | | DEFINED | 01 |
| CHATEAU CMNTYS INC | COM | 161726104 | 2,677 | 000000090500 | SH | | DEFINED | 01 |
| CHEVRONTEXACO CORP | COM | 166764100 | 77,128 | 000001068262 | SH | | DEFINED | 01 |
| CHIRON CORP | NOTE | 170040AE9 | 14,500 | 000025000000 | SH | | DEFINED | 01 |
| CHIRON CORP | COM | 170040109 | 8,478 | 000000193311 | SH | | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 462 | 000000013400 | SH | | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 13,451 | 000000224188 | SH | | DEFINED | 01 |
| CHUBB CORP | COM | 171232101 | 7,308 | 000000121800 | SH | | DEFINED | 04 |
| CIENA CORP | COM | 171779101 | 2,751 | 000000532122 | SH | | DEFINED | 01 |

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|------------------------------|----------|-----------|---------|--------------|----|---------|----|
| CINCINNATI BELL INC NEW | COM | 171871106 | 149 | 000000022000 | SH | DEFINED | 06 |
| CINCINNATI FINL CORP | COM | 172062101 | 5,965 | 000000161061 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP | COM | 172062101 | 4,215 | 000000113800 | SH | DEFINED | 04 |
| CINERGY CORP | COM | 172474108 | 6,545 | 000000177902 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 1,822 | 000000207081 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 117,929 | 000007023766 | SH | DEFINED | 01 |
| CINTAS CORP | COM | 172908105 | 7,415 | 000000209296 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 220,271 | 000005146538 | SH | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 3,652 | 000000283337 | SH | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 4,233 | 000000207946 | SH | DEFINED | 01 |
| CLAIRES STORES INC | COM | 179584107 | 218 | 000000008600 | SH | DEFINED | 01 |
| CLAYTON HOMES INC | COM | 184190106 | 3,931 | 000000313300 | SH | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 26,187 | 000000617765 | SH | DEFINED | 01 |
| CLOROX CO DEL | COM | 189054109 | 9,782 | 000000229378 | SH | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 114,261 | 000002461993 | SH | DEFINED | 01 |
| COCA COLA CO | COM | 191216100 | 22,276 | 000000480000 | SH | DEFINED | 04 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 8,447 | 000000465410 | SH | DEFINED | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 31,280 | 000000539786 | SH | DEFINED | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 70,781 | 000002345315 | SH | DEFINED | 01 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 70,742 | 000002440246 | SH | DEFINED | 01 |
| COMERICA INC | COM | 200340107 | 8,136 | 000000174980 | SH | DEFINED | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DISCRETN | OT MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|---------------------|-----------|
| 0COMMERCE BANCSHARES INC | COM | 200525103 | 283 | 000000007288 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 12,898 | 000000578936 | SH | | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 281 | 000000012600 | SH | | DEFINED | 06 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 7,319 | 000000192011 | SH | | DEFINED | 01 |
| COMPUWARE CORP | COM | 205638109 | 2,181 | 000000381391 | SH | | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0 | 205862402 | 4,260 | 000000283818 | SH | | DEFINED | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 12,672 | 000000536955 | SH | | DEFINED | 01 |
| COMPUTER HORIZONS CORP | COM | 205908106 | 113 | 000000025000 | SH | | DEFINED | 01 |
| CONCORD EFS INC | COM | 206197105 | 12,928 | 000000878281 | SH | | DEFINED | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 37,219 | 000000679181 | SH | | DEFINED | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 9,663 | 000000223283 | SH | | DEFINED | 01 |
| CONSTAR INTL INC NEW | COM | 21036U107 | 430 | 000000057200 | SH | | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5,692 | 000000165965 | SH | | DEFINED | 01 |
| CONVERGYS CORP | COM | 212485106 | 2,693 | 000000168367 | SH | | DEFINED | 01 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 1,297 | 000000073777 | SH | | DEFINED | 01 |
| COORS ADOLPH CO | CL B | 217016104 | 2,116 | 000000043213 | SH | | DEFINED | 01 |
| CORNING INC | COM | 219350105 | 9,350 | 000001265233 | SH | | DEFINED | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 17,200 | 000000469960 | SH | | DEFINED | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 5,490 | 000000150000 | SH | | DEFINED | 04 |
| COUNTRYWIDE FINANCIAL CORP | NOTE | 222372AE4 | 33,656 | 000037500000 | SH | | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 14,125 | 000000203041 | SH | | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 278 | 000000004100 | SH | | DEFINED | 06 |
| CRANE CO | COM | 224399105 | 1,383 | 000000061130 | SH | | DEFINED | 01 |
| CRAWFORD & CO | CL B | 224633107 | 56 | 000000011500 | SH | | DEFINED | 01 |
| CROWN AMERN RLTY TR | SH BEN INT | 228186102 | 1,824 | 000000169900 | SH | | DEFINED | 01 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 243 | 000000007600 | SH | | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 1,502 | 000000041865 | SH | | DEFINED | 01 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 12,260 | 000000196800 | SH | | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 6,678 | 000000172843 | SH | | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 2,534 | 000000065600 | SH | | DEFINED | 04 |
| DANA CORP | COM | 235811106 | 1,783 | 000000154257 | SH | | DEFINED | 01 |
| DANAHER CORP DEL | COM | 235851102 | 10,655 | 000000156589 | SH | | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 3,372 | 000000177674 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|-----|---------|----|
| DEERE & CO | COM | 244199105 | 10,985 | 000000240388 | SH | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 5,950 | 000000130200 | SH | DEFINED | 04 |
| DELL COMPUTER CORP | COM | 247025109 | 82,858 | 000002602336 | SH | DEFINED | 01 |
| DELL COMPUTER CORP | COM | 247025109 | 1,648 | 000000051500 | SH | DEFINED | 02 |
| DELPHI CORP | COM | 247126105 | 4,832 | 000000559927 | SH | DEFINED | 01 |
| DELPHI CORP | COM | 247126105 | 2,160 | 000000250300 | SH | DEFINED | 04 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1,810 | 000000123298 | SH | DEFINED | 01 |
| DELUXE CORP | COM | 248019101 | 2,640 | 000000058945 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 12,316 | 000000230645 | SH | DEFINED | 01 |
| DEVRY INC DEL | COM | 251893103 | 405 | 000000017400 | SH | DEFINED | 01 |
| DIAMOND OFFSHORE DRILLING IN | DBCV 1.50 | 25271CAE2 | 13,706 | 000000146400 | PRN | DEFINED | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 224,775 | 000002500000 | SH | DEFINED | 01 |
| DILLARDS INC | CL A | 254067101 | 1,144 | 000000084994 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|-----------------|--------|
| ODISNEY WALT CO | NOTE 2.12 | 254687AU0 | 25,968 | 000000250000 | PRN | | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 40,527 | 000002052023 | SH | | DEFINED | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 288 | 000000014900 | SH | | DEFINED | 06 |
| DOLLAR GEN CORP | COM | 256669102 | 6,120 | 000000335167 | SH | | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 19,960 | 000000310579 | SH | | DEFINED | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2,970 | 000000113632 | SH | | DEFINED | 01 |
| DOVER CORP | COM | 260003108 | 6,231 | 000000208007 | SH | | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 28,393 | 000000917116 | SH | | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 122,156 | 000003945612 | SH | | DEFINED | 04 |
| DOW JONES & CO INC | COM | 260561105 | 3,575 | 000000083089 | SH | | DEFINED | 01 |
| DREYERS GRAND ICE CREAM INC | COM | 261878102 | 3,743 | 000000047600 | SH | | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 41,464 | 000000995778 | SH | | DEFINED | 01 |
| DUKE ENERGY CORP | NOTE 1.75 | 264399EJ1 | 10,437 | 000000100000 | PRN | | DEFINED | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 17,968 | 000000900660 | SH | | DEFINED | 01 |
| DYNEGY INC NEW | CL A | 26816Q101 | 1,564 | 000000372440 | SH | | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 22,908 | 000002187991 | SH | | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 120 | 000000011700 | SH | | DEFINED | 06 |
| ENSCO INTL INC | COM | 26874Q100 | 298 | 000000011100 | SH | | DEFINED | 01 |
| ENI S P A | SPONSORED | 26874R108 | 273 | 000000003600 | SH | | DEFINED | 01 |
| EOG RES INC | COM | 26875P101 | 4,831 | 000000115466 | SH | | DEFINED | 01 |
| EXCO RESOURCES INC | COM NEW | 269279204 | 594 | 000000033100 | SH | | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 2,602 | 000000082165 | SH | | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 8,540 | 000000312278 | SH | | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 596 | 000000021604 | SH | | DEFINED | 02 |
| EASTMAN KODAK CO | COM | 277461109 | 231 | 000000008400 | SH | | DEFINED | 06 |
| EATON CORP | COM | 278058102 | 6,211 | 000000079013 | SH | | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 33,065 | 000000317939 | SH | | DEFINED | 01 |
| EBAY INC | COM | 278642103 | 20,800 | 000000200000 | SH | | DEFINED | 04 |
| ECOLAB INC | COM | 278865100 | 6,721 | 000000262556 | SH | | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 5,349 | 000000325623 | SH | | DEFINED | 01 |
| J D EDWARDS & CO | COM | 281667105 | 1,044 | 000000073000 | SH | | DEFINED | 01 |
| EFUNDS CORP | COM | 28224R101 | 1,062 | 000000092000 | SH | | DEFINED | 01 |
| EL PASO CORP | COM | 28336L109 | 4,838 | 000000598833 | SH | | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 10,781 | 000000145894 | SH | | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 10,275 | 000000479023 | SH | | DEFINED | 01 |
| EMERSON ELEC CO | COM | 291011104 | 21,524 | 000000421231 | SH | | DEFINED | 01 |
| ENGELHARD CORP | COM | 292845104 | 3,382 | 000000136574 | SH | | DEFINED | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 11,908 | 000000225619 | SH | | DEFINED | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 269 | 000000005100 | SH | | DEFINED | 06 |
| EQUIFAX INC | COM | 294429105 | 3,721 | 000000143125 | SH | | DEFINED | 01 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 10,870 | 000000402461 | SH | | DEFINED | 01 |

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|---------------------|------------|-----------|--------|--------------|----|---------|----|
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 7,068 | 000000272401 | SH | DEFINED | 01 |
| ERICSSON L M TEL CO | ADR B SEK | 294821608 | 852 | 000000080167 | SH | DEFINED | 01 |
| ESPEED INC | CL A | 296643109 | 3,290 | 000000166500 | SH | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 19,453 | 000000325258 | SH | DEFINED | 01 |
| EXPEDIA INC | CL A | 302125109 | 25,070 | 000000329262 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0EXPEDITORS INTL WASH INC | COM | 302130109 | 1,109 | 000000032199 | SH | | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 243,770 | 000006788379 | SH | | DEFINED | 01 |
| F&M BANCORP MD | COM | 302367107 | 3,549 | 000000072100 | SH | | DEFINED | 01 |
| FPL GROUP INC | COM | 302571104 | 12,240 | 000000183099 | SH | | DEFINED | 01 |
| FACTUAL DATA CORP | COM | 303094106 | 305 | 000000017572 | SH | | DEFINED | 01 |
| FAIR ISAAC CORP | COM | 303250104 | 303 | 000000005900 | SH | | DEFINED | 01 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 207 | 000000016200 | SH | | DEFINED | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 6,557 | 000000171894 | SH | | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 37,929 | 000000747079 | SH | | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 66,949 | 000000992728 | SH | | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 358 | 000000005400 | SH | | DEFINED | 06 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 6,899 | 000000187221 | SH | | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 349 | 000000009600 | SH | | DEFINED | 06 |
| FEDERATED INVS INC PA | CL B | 314211103 | 3,357 | 000000122440 | SH | | DEFINED | 01 |
| FEDEX CORP | COM | 31428X106 | 18,777 | 000000302711 | SH | | DEFINED | 01 |
| FIDELITY NATIONAL SOLTNS INC | COM | 31620P109 | 2,544 | 000000097600 | SH | | DEFINED | 01 |
| FIDELITY NATL FINL INC | COM | 316326107 | 321 | 000000010300 | SH | | DEFINED | 06 |
| FIFTH THIRD BANCORP | COM | 316773100 | 32,961 | 000000574039 | SH | | DEFINED | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 23,662 | 000000412100 | SH | | DEFINED | 04 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 334 | 000000012700 | SH | | DEFINED | 01 |
| FIRST BELL BANCORP INC | COM | 319301107 | 1,578 | 000000060864 | SH | | DEFINED | 01 |
| FIRST COLONIAL GROUP INC | COM | 319734109 | 1,660 | 000000034180 | SH | | DEFINED | 01 |
| FIRST DATA CORP | COM | 319963104 | 34,701 | 000000837394 | SH | | DEFINED | 01 |
| FIRST ESSEX BANCORP INC | COM | 320103104 | 1,060 | 000000022500 | SH | | DEFINED | 01 |
| FIRST TENN NATL CORP | COM | 337162101 | 5,582 | 000000127132 | SH | | DEFINED | 01 |
| FIRST TENN NATL CORP | COM | 337162101 | 223 | 000000005100 | SH | | DEFINED | 06 |
| FIRST VA BANKS INC | COM | 337477103 | 8,981 | 000000208300 | SH | | DEFINED | 01 |
| FISERV INC | COM | 337738108 | 6,906 | 000000193670 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 11,442 | 000000297606 | SH | | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 1,922 | 000000050000 | SH | | DEFINED | 04 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 31,463 | 000001059029 | SH | | DEFINED | 01 |
| FLORIDA EAST COAST INDS | CL B | 340632207 | 1,352 | 000000054300 | SH | | DEFINED | 01 |
| FLUOR CORP NEW | COM | 343412102 | 2,775 | 000000082510 | SH | | DEFINED | 01 |
| FOOT LOCKER INC | COM | 344849104 | 278 | 000000021000 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0 | 345370860 | 20,107 | 000001829599 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0 | 345370860 | 29,123 | 000002650000 | SH | | DEFINED | 04 |
| FOREST LABS INC | COM | 345838106 | 19,903 | 000000363527 | SH | | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 277 | 000000005000 | SH | | DEFINED | 06 |
| FORTUNE BRANDS INC | COM | 349631101 | 7,591 | 000000145432 | SH | | DEFINED | 01 |
| FOUR SEASONS HOTEL INC | NOTE | 35100EAD6 | 3,386 | 000010500000 | SH | | DEFINED | 01 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 388 | 000000013500 | SH | | DEFINED | 01 |
| FRANKLIN RES INC | COM | 354613101 | 9,898 | 000000253351 | SH | | DEFINED | 01 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 3,557 | 000000145219 | SH | | DEFINED | 01 |
| GBC BANCORP CALIF | COM | 361475106 | 2,104 | 000000055030 | SH | | DEFINED | 01 |
| GANNETT INC | COM | 364730101 | 20,659 | 000000268968 | SH | | DEFINED | 01 |
| GAP INC DEL | COM | 364760108 | 16,745 | 000000892641 | SH | | DEFINED | 01 |

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|------------------------------|-------------------|-----------|------------------------------|-------------------|-----------|-------------|--------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
| OGAP INC DEL | COM | 364760108 | 281 | 000000015100 | SH | | DEFINED | 06 |
| GARTNER INC | CL B | 366651206 | 260 | 000000034700 | SH | | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 1,182 | 000000323887 | SH | | DEFINED | 01 |
| GENCORP INC | NOTE 5.75 | 368682AE0 | 1,867 | 000000020000 | PRN | | DEFINED | 01 |
| GENENTECH INC | COM NEW | 368710406 | 519 | 000000007200 | SH | | DEFINED | 01 |
| GENERAL AMERN INVS INC | COM | 368802104 | 367 | 000000013400 | SH | | DEFINED | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 14,419 | 000000198895 | SH | | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 291,383 | 000010159821 | SH | | DEFINED | 01 |
| GENERAL ELEC CO | COM | 369604103 | 92,954 | 000003241097 | SH | | DEFINED | 04 |
| GENERAL MLS INC | COM | 370334104 | 17,663 | 000000372565 | SH | | DEFINED | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 20,328 | 000000564668 | SH | | DEFINED | 01 |
| GENUINE PARTS CO | COM | 372460105 | 5,740 | 000000179331 | SH | | DEFINED | 01 |
| GENZYME CORP | COM GENL D | 372917104 | 9,836 | 000000234997 | SH | | DEFINED | 01 |
| GEORGIA PAC CORP | COM | 373298108 | 4,961 | 000000261828 | SH | | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 525 | 000000009453 | SH | | DEFINED | 01 |
| GILLETTE CO | COM | 375766102 | 33,241 | 000001043347 | SH | | DEFINED | 01 |
| GLOBAL MARINE INC | DBCV | 379352AN7 | 26,162 | 000046000000 | SH | | DEFINED | 01 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 12,202 | 000000152506 | SH | | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 39,415 | 000000470632 | SH | | DEFINED | 01 |
| GOODRICH CORP | COM | 382388106 | 2,592 | 000000123471 | SH | | DEFINED | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 919 | 000000175201 | SH | | DEFINED | 01 |
| GRACO INC | COM | 384109104 | 217 | 000000006800 | SH | | DEFINED | 01 |
| GRAINGER W W INC | COM | 384802104 | 4,741 | 000000101405 | SH | | DEFINED | 01 |
| GRANITE BROADCASTING CORP | COM | 387241102 | 306 | 000000100000 | SH | | DEFINED | 01 |
| GRAPHIC PACKAGING INTL CORP | COM | 388690109 | 90 | 000000020000 | SH | | DEFINED | 01 |
| GRAY TELEVISION INC | CL A | 389375205 | 1,462 | 000000118900 | SH | | DEFINED | 01 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 1,255 | 000000061564 | SH | | DEFINED | 01 |
| GREENPOINT FINL CORP | COM | 395384100 | 287 | 000000005600 | SH | | DEFINED | 06 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 2,205 | 000000022500 | SH | | DEFINED | 01 |
| GUIDANT CORP | COM | 401698105 | 13,927 | 000000313751 | SH | | DEFINED | 01 |
| HCA INC | COM | 404119109 | 16,650 | 000000519679 | SH | | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 12,692 | 000000551868 | SH | | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 9,086 | 000000295683 | SH | | DEFINED | 01 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 217 | 000000007000 | SH | | DEFINED | 06 |
| HARLEY DAVIDSON INC | COM | 412822108 | 12,599 | 000000316088 | SH | | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 4,506 | 000000111989 | SH | | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 229 | 000000005600 | SH | | DEFINED | 06 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 14,126 | 000000280504 | SH | | DEFINED | 01 |
| HASBRO INC | DBCV 2.75 | 418056AN7 | 6,789 | 000000062000 | PRN | | DEFINED | 01 |
| HASBRO INC | COM | 418056107 | 3,028 | 000000173130 | SH | | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 4,543 | 000000246282 | SH | | DEFINED | 01 |
| HEALTH NET INC | COM | 42222G108 | 280 | 000000008500 | SH | | DEFINED | 06 |
| HEINZ H J CO | COM | 423074103 | 11,594 | 000000351560 | SH | | DEFINED | 01 |
| HEINZ H J CO | COM | 423074103 | 10,725 | 000000325200 | SH | | DEFINED | 04 |
| HERCULES INC | COM | 427056106 | 1,118 | 000000112933 | SH | | DEFINED | 01 |
| HERSHEY FOODS CORP | COM | 427866108 | 9,130 | 000000131074 | SH | | DEFINED | 01 |

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|----------------------|-------------------|-----------|---|-------------------|-----------|-------------|--------------------|-----------|
| | | | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DSCRETN | OT MAN |
| OHEWLETT PACKARD CO | COM | 428236103 | 65,872 | 000003092596 | SH | | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 6,390 | 000000300000 | SH | | DEFINED | 04 |
| HILLENBRAND INDS INC | COM | 431573104 | 575 | 000000011400 | SH | | DEFINED | 01 |

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| | | | | | | | | |
|------------------------------|------------|------|-----------|---------|--------------|-----|---------|----|
| HILTON HOTELS CORP | NOTE | 3.37 | 432848AY5 | 17,084 | 000000175000 | PRN | DEFINED | 01 |
| HILTON HOTELS CORP | COM | | 432848109 | 5,197 | 000000406347 | SH | DEFINED | 01 |
| HISPANIC BROADCASTING CORP | CL A | | 43357B104 | 277 | 000000010900 | SH | DEFINED | 01 |
| HOME DEPOT INC | COM | | 437076102 | 76,258 | 000002302479 | SH | DEFINED | 01 |
| HONEYWELL INTL INC | COM | | 438516106 | 23,023 | 000000857494 | SH | DEFINED | 01 |
| HUBBELL INC | CL A | | 443510102 | 11,059 | 000000344000 | SH | DEFINED | 01 |
| HUMANA INC | COM | | 444859102 | 2,535 | 000000167893 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 4,590 | 000000235274 | SH | DEFINED | 01 |
| ICOS CORP | COM | | 449295104 | 376 | 000000010213 | SH | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP | NOTE | | 449370AE5 | 11,625 | 000020000000 | SH | DEFINED | 01 |
| IDEC PHARMACEUTICALS CORP | COM | | 449370105 | 957 | 000000028188 | SH | DEFINED | 01 |
| IGEN INC | COM | | 449536101 | 692 | 000000022119 | SH | DEFINED | 01 |
| IMS HEALTH INC | COM | | 449934108 | 4,421 | 000000245758 | SH | DEFINED | 01 |
| ITT INDS INC IND | COM | | 450911102 | 6,017 | 000000091926 | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | | 452308109 | 20,397 | 000000309751 | SH | DEFINED | 01 |
| ILLINOIS TOOL WKS INC | COM | | 452308109 | 12,234 | 000000185800 | SH | DEFINED | 04 |
| IMCLONE SYS INC | COM | | 45245W109 | 461 | 000000014430 | SH | DEFINED | 01 |
| INSIGNIA FINL GROUP INC NEW | COM | | 45767A105 | 2,222 | 000000200000 | SH | DEFINED | 01 |
| INTEL CORP | COM | | 458140100 | 141,271 | 000006788628 | SH | DEFINED | 01 |
| INTEL CORP | COM | | 458140100 | 7,283 | 000000350000 | SH | DEFINED | 04 |
| INTEL CORP | COM | | 458140100 | 337 | 000000016400 | SH | DEFINED | 06 |
| INTERGRAPH CORP | COM | | 458683109 | 632 | 000000029905 | SH | DEFINED | 01 |
| INTERMUNE INC | COM | | 45884X103 | 246 | 000000015229 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | | 459200101 | 143,076 | 000001734265 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | | 459200101 | 1,317 | 000000015761 | SH | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | | 459506101 | 3,156 | 000000098844 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | | 459902102 | 8,732 | 000000085337 | SH | DEFINED | 01 |
| INTL PAPER CO | COM | | 460146103 | 17,108 | 000000478828 | SH | DEFINED | 01 |
| INTERNET HOLDRS TR | DEPOSIT RC | | 46059W102 | 18,803 | 000000484000 | SH | DEFINED | 01 |
| INTERNET ARCHITECTURE HOLDR | DEPOSTRY R | | 46060A107 | 465 | 000000015000 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 5,314 | 000000397212 | SH | DEFINED | 01 |
| INTUIT | COM | | 461202103 | 9,217 | 000000206663 | SH | DEFINED | 01 |
| IRON MTN INC PA | COM | | 462846106 | 478 | 000000012900 | SH | DEFINED | 01 |
| JDS UNIPHASE CORP | COM | | 46612J101 | 5,013 | 000001433705 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | | 46625H100 | 69,581 | 000002035748 | SH | DEFINED | 01 |
| J P MORGAN CHASE & CO | COM | | 46625H100 | 1,020 | 000000030000 | SH | DEFINED | 02 |
| JABIL CIRCUIT INC | COM | | 466313103 | 4,521 | 000000204591 | SH | DEFINED | 01 |
| JANUS CAP GROUP INC | COM | | 47102X105 | 4,025 | 000000245431 | SH | DEFINED | 01 |
| JEFFERSON PILOT CORP | COM | | 475070108 | 5,899 | 000000142295 | SH | DEFINED | 01 |
| JO-ANN STORES INC | CL B NON V | | 47758P208 | 3,929 | 000000177400 | SH | DEFINED | 01 |
| JOHNSON & JOHNSON | COM | | 478160104 | 167,052 | 000003231188 | SH | DEFINED | 01 |
| JOHNSON CTLS INC | COM | | 478366107 | 7,624 | 000000089068 | SH | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | | 480074103 | 3,868 | 000000132211 | SH | DEFINED | 01 |

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|------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OKLA-TENCOR CORP | COM | 482480100 | 8,863 | 000000190767 | SH | DEFINED | 01 |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 1,986 | 000000070200 | SH | DEFINED | 01 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 138 | 000000011500 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 3,064 | 000000049444 | SH | DEFINED | 01 |
| KB HOME | COM | 48666K109 | 297 | 000000004700 | SH | DEFINED | 06 |
| KELLOGG CO | COM | 487836108 | 14,004 | 000000407471 | SH | DEFINED | 01 |
| KERR MCGEE CORP | COM | 492386107 | 4,933 | 000000110122 | SH | DEFINED | 01 |
| KEYCORP NEW | COM | 493267108 | 11,013 | 000000435822 | SH | DEFINED | 01 |
| KEYSPAN CORP | COM | 49337W100 | 5,576 | 000000157305 | SH | DEFINED | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 26,747 | 000000512986 | SH | DEFINED | 01 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 6,670 | 000000122059 | SH | DEFINED | 01 |

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|----------------------------|-----------|------|-----------|--------|--------------|-----|--|---------|----|
| KING PHARMACEUTICALS INC | COM | | 495582108 | 3,695 | 000000250389 | SH | | DEFINED | 01 |
| KNIGHT RIDDER INC | COM | | 499040103 | 5,729 | 000000083122 | SH | | DEFINED | 01 |
| KOHL'S CORP | COM | | 500255104 | 17,724 | 000000344964 | SH | | DEFINED | 01 |
| KRAFT FOODS INC | CL A | | 50075N104 | 92,070 | 000002828600 | SH | | DEFINED | 04 |
| KROGER CO | COM | | 501044101 | 12,597 | 000000755225 | SH | | DEFINED | 01 |
| LSI LOGIC CORP | COM | | 502161102 | 2,655 | 000000375061 | SH | | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | NOTE | | 50540RAC6 | 28,685 | 000040833000 | SH | | DEFINED | 01 |
| LAFARGE NORTH AMERICA INC | COM | | 505862102 | 203 | 000000006600 | SH | | DEFINED | 01 |
| LAMAR ADVERTISING CO | NOTE | 2.87 | 512815AG6 | 427 | 000000004250 | SH | | DEFINED | 01 |
| LAMAR ADVERTISING CO | CL A | | 512815101 | 894 | 000000025185 | SH | | DEFINED | 01 |
| LEAR CORP | NOTE | | 521865AG0 | 13,987 | 000030000000 | SH | | DEFINED | 01 |
| LEGGETT & PLATT INC | COM | | 524660107 | 4,271 | 000000208383 | SH | | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 16,183 | 000000243436 | SH | | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 6,980 | 000000105000 | SH | | DEFINED | 04 |
| LENDINGTREE INC | COM | | 52602Q105 | 8,422 | 000000347335 | SH | | DEFINED | 01 |
| LENNAR CORP | CL B | | 526057302 | 4,596 | 000000066900 | SH | | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | | 529771107 | 9,104 | 000000128649 | SH | | DEFINED | 01 |
| LEXMARK INTL NEW | CL A | | 529771107 | 204 | 000000002900 | SH | | DEFINED | 06 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 2,144 | 000000185500 | SH | | DEFINED | 01 |
| LILLY ELI & CO | COM | | 532457108 | 77,447 | 000001122916 | SH | | DEFINED | 01 |
| LIMITED BRANDS INC | COM | | 532716107 | 8,087 | 000000521766 | SH | | DEFINED | 01 |
| LINCARE HLDGS INC | COM | | 532791100 | 265 | 000000008397 | SH | | DEFINED | 01 |
| LINCOLN NATL CORP IND | COM | | 534187109 | 6,588 | 000000184925 | SH | | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP | COM | | 535678106 | 11,455 | 000000353786 | SH | | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | | 539320101 | 3,795 | 000000107663 | SH | | DEFINED | 01 |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 21,489 | 000000451744 | SH | | DEFINED | 01 |
| LOEWS CORP | COM | | 540424108 | 8,774 | 000000185554 | SH | | DEFINED | 01 |
| LOUISIANA PAC CORP | COM | | 546347105 | 1,132 | 000000104491 | SH | | DEFINED | 01 |
| LOWES COS INC | NOTE | 0.86 | 548661CG0 | 9,700 | 000000100000 | PRN | | DEFINED | 01 |
| LOWES COS INC | COM | | 548661107 | 33,615 | 000000782665 | SH | | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 8,394 | 000004135073 | SH | | DEFINED | 01 |
| MBIA INC | COM | | 55262C100 | 7,015 | 000000143911 | SH | | DEFINED | 01 |
| MBNA CORP | COM | | 55262L100 | 26,763 | 000001284256 | SH | | DEFINED | 01 |
| M D C HLDGS INC | COM | | 552676108 | 231 | 000000004800 | SH | | DEFINED | 01 |
| MGIC INVT CORP WIS | COM | | 552848103 | 4,781 | 000000102509 | SH | | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OMAGNA INTL INC | CL A | 559222401 | 289 | 000000004300 | SH | DEFINED | 01 |
| MANOR CARE INC NEW | COM | 564055101 | 2,363 | 000000094496 | SH | DEFINED | 01 |
| MARATHON OIL CORP | COM | 565849106 | 8,582 | 000000325703 | SH | DEFINED | 01 |
| MARATHON OIL CORP | COM | 565849106 | 249 | 000000009500 | SH | DEFINED | 06 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 27,385 | 000000536240 | SH | DEFINED | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 14,162 | 000000277310 | SH | DEFINED | 04 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 6,926 | 000000226516 | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 8,933 | 000000232519 | SH | DEFINED | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 4,514 | 000000117500 | SH | DEFINED | 04 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 108 | 000000011600 | SH | DEFINED | 01 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 317 | 000000016600 | SH | DEFINED | 01 |
| MASCO CORP | COM | 574599106 | 11,730 | 000000491856 | SH | DEFINED | 01 |
| MATRIXONE INC | COM | 57685P304 | 172 | 000000029500 | SH | DEFINED | 01 |
| MATTEL INC | COM | 577081102 | 8,635 | 000000456412 | SH | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 12,356 | 000000362364 | SH | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 6,653 | 000000298900 | SH | DEFINED | 01 |
| MAYTAG CORP | COM | 578592107 | 1,951 | 000000079902 | SH | DEFINED | 01 |
| MCCLATCHY CO | CL A | 579489105 | 293 | 000000005100 | SH | DEFINED | 01 |
| MCCORMICK & CO INC | COM NON VT | 579780206 | 3,865 | 000000142125 | SH | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|-----|---------|----|
| MCDATA CORP | CL B | 580031102 | 6,554 | 000000452642 | SH | DEFINED | 01 |
| MCDERMOTT INTL INC | COM | 580037109 | 414 | 000000065421 | SH | DEFINED | 01 |
| MCDONALDS CORP | COM | 580135101 | 28,151 | 000001276152 | SH | DEFINED | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 11,889 | 000000191763 | SH | DEFINED | 01 |
| MCKESSON CORP | COM | 58155Q103 | 10,341 | 000000289366 | SH | DEFINED | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 4,950 | 000000200410 | SH | DEFINED | 01 |
| MEDIACOM COMMUNICATIONS CORP | NOTE 5.25 | 58446KAA3 | 945 | 000000010000 | PRN | DEFINED | 01 |
| MEDIMMUNE INC | COM | 584699102 | 9,343 | 000000256910 | SH | DEFINED | 01 |
| MEDTRONIC INC | DBCV 1.25 | 585055AB2 | 10,375 | 000000100000 | PRN | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 58,467 | 000001218843 | SH | DEFINED | 01 |
| MELLON FINL CORP | COM | 58551A108 | 11,987 | 000000431998 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 140,130 | 000002314289 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 19,678 | 000000325000 | SH | DEFINED | 04 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 4,496 | 000000115999 | SH | DEFINED | 01 |
| MEREDITH CORP | COM | 589433101 | 2,186 | 000000049693 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC | NOTE | 590188A65 | 5,425 | 000010000000 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 43,406 | 000000929877 | SH | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 21,990 | 000000776503 | SH | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 275,508 | 000010745265 | SH | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 1,503 | 000000057330 | SH | DEFINED | 02 |
| MICROMUSE INC | COM | 595094103 | 201 | 000000025310 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 7,145 | 000000614374 | SH | DEFINED | 01 |
| MID-ATLANTIC RLTY TR | SH BEN INT | 595232109 | 523 | 000000025000 | SH | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 211 | 000000013466 | SH | DEFINED | 01 |
| MILLIPORE CORP | COM | 601073109 | 2,151 | 000000048495 | SH | DEFINED | 01 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 2,079 | 000000841937 | SH | DEFINED | 01 |
| MIRANT CORP | COM | 604675108 | 1,171 | 000000403978 | SH | DEFINED | 01 |

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|-----------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OMOHAWK INDS INC | COM | 608190104 | 483 | 000000008700 | SH | DEFINED | 01 |
| MOLEX INC | COM | 608554101 | 5,162 | 000000191334 | SH | DEFINED | 01 |
| MOLEX INC | CL A | 608554200 | 22,410 | 000000968055 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 5,655 | 000000261343 | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 3,415 | 000000173089 | SH | DEFINED | 01 |
| MONTEREY BAY BANCORP INC | COM | 61239H107 | 1,026 | 000000039701 | SH | DEFINED | 01 |
| MOODYS CORP | COM | 615369105 | 7,824 | 000000148446 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 46,459 | 000001086768 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 67,545 | 000001580000 | SH | DEFINED | 04 |
| MOTOROLA INC | COM | 620076109 | 21,826 | 000002314614 | SH | DEFINED | 01 |
| MOUNTAINBANK FINL CORP | COM | 62451E103 | 1,613 | 000000051100 | SH | DEFINED | 01 |
| MYLAN LABS INC | COM | 628530107 | 292 | 000000008300 | SH | DEFINED | 06 |
| NCR CORP NEW | COM | 62886E108 | 2,481 | 000000096859 | SH | DEFINED | 01 |
| NABORS INDS INC | DBCV | 629568AF3 | 5,503 | 000008500000 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 360,129 | 000012024373 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 15,076 | 000000502633 | SH | DEFINED | 02 |
| NATIONAL CITY CORP | COM | 635405103 | 20,446 | 000000625079 | SH | DEFINED | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 424 | 000000013000 | SH | DEFINED | 06 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 4,217 | 000000213870 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 2,229 | 000000068325 | SH | DEFINED | 01 |
| NETWORKS ASSOCS INC | COM | 640938106 | 202 | 000000016000 | SH | DEFINED | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 6,046 | 000000375998 | SH | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 7,077 | 000000155544 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 7,698 | 000000274934 | SH | DEFINED | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 292 | 000000007800 | SH | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 13,047 | 000000401948 | SH | DEFINED | 01 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 23,996 | 000000957926 | SH | DEFINED | 01 |

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|------------------------------|-----------|-----------|--------|--------------|----|---------|----|
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 18,685 | 000001034072 | SH | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 236 | 000000012800 | SH | DEFINED | 06 |
| NICOR INC | COM | 654086107 | 1,631 | 000000043964 | SH | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 14,116 | 000000263909 | SH | DEFINED | 01 |
| NISOURCE INC | COM | 65473P105 | 5,615 | 000000295578 | SH | DEFINED | 01 |
| NOKIA CORP | SPONSORED | 654902204 | 1,012 | 000000061600 | SH | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 2,753 | 000000141061 | SH | DEFINED | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 7,785 | 000000405496 | SH | DEFINED | 01 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 5,617 | 000000164927 | SH | DEFINED | 01 |
| NORTHERN TR CORP | COM | 665859104 | 9,166 | 000000220347 | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 16,215 | 000000187916 | SH | DEFINED | 01 |
| NOVELL INC | COM | 670006105 | 1,144 | 000000368154 | SH | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 6,181 | 000000168657 | SH | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 3,835 | 000000078518 | SH | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 22,417 | 000000458900 | SH | DEFINED | 04 |
| NVIDIA CORP | COM | 67066G104 | 3,651 | 000000159382 | SH | DEFINED | 01 |
| OAK TECHNOLOGY INC | COM | 671802106 | 2,310 | 000000373853 | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 12,811 | 000000381875 | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 448 | 000000013400 | SH | DEFINED | 06 |

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|----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0OFFICE DEPOT INC | COM | 676220106 | 4,495 | 000000309854 | SH | | DEFINED | 01 |
| OMNICOM GROUP INC | NOTE | 681919AK2 | 43,336 | 000043500000 | SH | | DEFINED | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 13,504 | 000000188350 | SH | | DEFINED | 01 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 67 | 000000025000 | SH | | DEFINED | 01 |
| ORACLE CORP | COM | 68389X105 | 64,369 | 000005359671 | SH | | DEFINED | 01 |
| ORACLE CORP | COM | 68389X105 | 3,603 | 000000300000 | SH | | DEFINED | 04 |
| OREGON STL MLS INC | COM | 686079104 | 153 | 000000053100 | SH | | DEFINED | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 240 | 000000017500 | SH | | DEFINED | 01 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 378 | 000000009100 | SH | | DEFINED | 06 |
| PG&E CORP | COM | 69331C108 | 8,647 | 000000408881 | SH | | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 2,007 | 000000170694 | SH | | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 13,817 | 000000283087 | SH | | DEFINED | 01 |
| PPG INDS INC | COM | 693506107 | 8,607 | 000000169637 | SH | | DEFINED | 01 |
| PPL CORP | COM | 69351T106 | 7,241 | 000000168416 | SH | | DEFINED | 01 |
| PACCAR INC | COM | 693718108 | 7,934 | 000000117113 | SH | | DEFINED | 01 |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 646 | 000000018600 | SH | | DEFINED | 01 |
| PACTIV CORP | COM | 695257105 | 3,389 | 000000171988 | SH | | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 2,881 | 000000128064 | SH | | DEFINED | 01 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 798 | 000000264368 | SH | | DEFINED | 01 |
| PARKER DRILLING CO | COM | 701081101 | 436 | 000000150000 | SH | | DEFINED | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 5,161 | 000000122921 | SH | | DEFINED | 01 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 88 | 000000012000 | SH | | DEFINED | 01 |
| PAYCHEX INC | COM | 704326107 | 11,230 | 000000382117 | SH | | DEFINED | 01 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 321 | 000000025700 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 5,204 | 000000308868 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 216 | 000000012700 | SH | | DEFINED | 06 |
| PEOPLES ENERGY CORP | COM | 711030106 | 1,629 | 000000037999 | SH | | DEFINED | 01 |
| PEOPLES ENERGY CORP | COM | 711030106 | 3,902 | 000000091000 | SH | | DEFINED | 04 |
| PEOPLESOFT INC | COM | 712713106 | 5,580 | 000000317807 | SH | | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 5,825 | 000000290990 | SH | | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 76,720 | 000001724062 | SH | | DEFINED | 01 |
| PERKINELMER INC | COM | 714046109 | 1,787 | 000000129411 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 269,475 | 000007890940 | SH | | DEFINED | 01 |
| PFIZER INC | COM | 717081103 | 7,683 | 000000225000 | SH | | DEFINED | 04 |
| PHELPS DODGE CORP | COM | 717265102 | 3,434 | 000000089592 | SH | | DEFINED | 01 |

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|-----------------------------|------|-----------|-------|--------------|----|---------|----|
| PILGRIMS PRIDE CORP | CL A | 721467207 | 570 | 000000079500 | SH | DEFINED | 01 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 3,565 | 000000095204 | SH | DEFINED | 01 |
| PITNEY BOWES INC | COM | 724479100 | 8,996 | 000000234212 | SH | DEFINED | 01 |
| PIXELWORKS INC | COM | 72581M107 | 273 | 000000045812 | SH | DEFINED | 01 |
| PLAINS EXPL & PRODTN CO L P | COM | 726505100 | 769 | 000000071200 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 4,742 | 000000182751 | SH | DEFINED | 01 |
| POLYCOM INC | COM | 73172K104 | 172 | 000000011900 | SH | DEFINED | 06 |
| POPULAR INC | COM | 733174106 | 208 | 000000005400 | SH | DEFINED | 01 |
| PORT FINL CORP | COM | 734119100 | 942 | 000000017500 | SH | DEFINED | 01 |
| POWER-ONE INC | COM | 739308104 | 588 | 000000082697 | SH | DEFINED | 01 |
| PRAXAIR INC | COM | 74005P104 | 9,863 | 000000164118 | SH | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| OPRICE T ROWE GROUP INC | COM | 74144T108 | 4,707 | 000000124648 | SH | | DEFINED | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 10,767 | 000000333881 | SH | | DEFINED | 01 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 411 | 000000022100 | SH | | DEFINED | 01 |
| PROBUSINESS SERVICES INC | COM | 742674104 | 486 | 000000030500 | SH | | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 117,269 | 000001314972 | SH | | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 4,391 | 000000049247 | SH | | DEFINED | 04 |
| PROGRESS ENERGY INC | COM | 743263105 | 11,009 | 000000250777 | SH | | DEFINED | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 15,907 | 000000217608 | SH | | DEFINED | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 222 | 000000008300 | SH | | DEFINED | 01 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 177 | 000000012500 | SH | | DEFINED | 01 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 5,553 | 000000599694 | SH | | DEFINED | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 18,488 | 000000549439 | SH | | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 9,800 | 000000231971 | SH | | DEFINED | 01 |
| PULTE HOMES INC | COM | 745867101 | 3,933 | 000000063788 | SH | | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 4,568 | 000000094701 | SH | | DEFINED | 01 |
| QLOGIC CORP | COM | 747277101 | 255 | 000000005300 | SH | | DEFINED | 06 |
| QUALCOMM INC | COM | 747525103 | 29,941 | 000000833092 | SH | | DEFINED | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 7,293 | 000000114318 | SH | | DEFINED | 01 |
| QUINTILES TRANSNATIONAL CORP | COM | 748767100 | 4,013 | 000000283216 | SH | | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 8,099 | 000001694472 | SH | | DEFINED | 01 |
| RFS HOTEL INVS INC | COM | 74955J108 | 3,522 | 000000285900 | SH | | DEFINED | 01 |
| RPM INTL INC | COM | 749685103 | 1,364 | 000000099200 | SH | | DEFINED | 01 |
| RADIO ONE INC | CL A | 75040P108 | 14,016 | 000000783484 | SH | | DEFINED | 01 |
| RADIO ONE INC | CL D NON V | 75040P405 | 17,730 | 000001000000 | SH | | DEFINED | 04 |
| RADIOSHACK CORP | COM | 750438103 | 4,477 | 000000170194 | SH | | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 13,671 | 000000416305 | SH | | DEFINED | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 2,122 | 000000064621 | SH | | DEFINED | 04 |
| READERS DIGEST ASSN INC | COM | 755267101 | 248 | 000000018400 | SH | | DEFINED | 01 |
| REEBOK INTL LTD | COM | 758110100 | 2,179 | 000000064796 | SH | | DEFINED | 01 |
| REGIONS FINL CORP | COM | 758940100 | 7,497 | 000000221948 | SH | | DEFINED | 01 |
| REGIONAL BK HOLDRS TR | DEPOSITRY | 75902E100 | 44,688 | 000000400000 | SH | | DEFINED | 01 |
| REPUBLIC SVCS INC | COM | 760759100 | 364 | 000000016100 | SH | | DEFINED | 01 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 3,287 | 000000088350 | SH | | DEFINED | 01 |
| RIBAPHARM INC | COM | 762537108 | 485 | 000000075300 | SH | | DEFINED | 01 |
| ROADWAY CORP | COM | 769742107 | 332 | 000000011638 | SH | | DEFINED | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 3,264 | 000000172343 | SH | | DEFINED | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4,728 | 000000198350 | SH | | DEFINED | 01 |
| ROCKWELL COLLINS INC | COM | 774341101 | 4,383 | 000000177969 | SH | | DEFINED | 01 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 160 | 000000010000 | SH | | DEFINED | 01 |
| ROHM & HAAS CO | COM | 775371107 | 7,211 | 000000232419 | SH | | DEFINED | 01 |
| ROWAN COS INC | COM | 779382100 | 2,104 | 000000093950 | SH | | DEFINED | 01 |
| RYDER SYS INC | COM | 783549108 | 1,722 | 000000067229 | SH | | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 85,985 | 000003365370 | SH | | DEFINED | 01 |

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|------------------------|------------|-----------|---------|--------------|----|---------|----|
| SBC COMMUNICATIONS INC | COM | 78387G103 | 52,225 | 000002044046 | SH | DEFINED | 04 |
| SLM CORP | COM | 78442P106 | 17,702 | 000000451934 | SH | DEFINED | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 108,321 | 000001109506 | SH | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OS1 CORPORATION | COM | 78463B101 | 1,392 | 000000348000 | SH | | DEFINED | 01 |
| SPX CORP | NOTE | 784635AD6 | 11,046 | 000017500000 | SH | | DEFINED | 01 |
| SABRE HLDGS CORP | CL A | 785905100 | 3,640 | 000000147687 | SH | | DEFINED | 01 |
| SAFECO CORP | COM | 786429100 | 5,004 | 000000141809 | SH | | DEFINED | 01 |
| SAFeway INC | COM NEW | 786514208 | 9,096 | 000000444578 | SH | | DEFINED | 01 |
| ST FRANCIS CAP CORP | COM | 789374105 | 3,202 | 000000110200 | SH | | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 10,469 | 000000182071 | SH | | DEFINED | 01 |
| ST PAUL COS INC | COM | 792860108 | 8,562 | 000000234522 | SH | | DEFINED | 01 |
| ST PAUL COS INC | COM | 792860108 | 2,807 | 000000076900 | SH | | DEFINED | 04 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 545 | 000000052500 | SH | | DEFINED | 01 |
| SANMINA SCI CORP | COM | 800907107 | 3,229 | 000000511051 | SH | | DEFINED | 01 |
| SANGSTAT MED CORP | COM | 801003104 | 157 | 000000012015 | SH | | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 14,803 | 000000786996 | SH | | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 254 | 000000013800 | SH | | DEFINED | 06 |
| SAVIA S A DE C V | SPON ADR R | 805175106 | 1,548 | 000000737444 | SH | | DEFINED | 04 |
| SCHERING PLOUGH CORP | COM | 806605101 | 27,326 | 000001469188 | SH | | DEFINED | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 10,602 | 000000570000 | SH | | DEFINED | 04 |
| SCHLUMBERGER LTD | COM | 806857108 | 27,685 | 000000581988 | SH | | DEFINED | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 13,617 | 000001349611 | SH | | DEFINED | 01 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 3,563 | 000000149491 | SH | | DEFINED | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 4,024 | 000000084451 | SH | | DEFINED | 01 |
| SEARS ROEBUCK & CO | COM | 812387108 | 10,341 | 000000307423 | SH | | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 6,053 | 000000212183 | SH | | DEFINED | 01 |
| SEMPRA ENERGY | COM | 816851109 | 5,061 | 000000177400 | SH | | DEFINED | 04 |
| SEMPRA ENERGY | COM | 816851109 | 216 | 000000007600 | SH | | DEFINED | 06 |
| SEPRACOR INC | COM | 817315104 | 294 | 000000016400 | SH | | DEFINED | 01 |
| SHAW GROUP INC | NOTE | 820280AC9 | 1,931 | 000003000000 | SH | | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3,969 | 000000147678 | SH | | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 217 | 000000008100 | SH | | DEFINED | 06 |
| SIEBEL SYS INC | COM | 826170102 | 5,846 | 000000616505 | SH | | DEFINED | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 3,864 | 000000071140 | SH | | DEFINED | 01 |
| SILICON VY BANCSHARES | COM | 827064106 | 280 | 000000011800 | SH | | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 7,375 | 000000188976 | SH | | DEFINED | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 696 | 000000060000 | SH | | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 245 | 000000018851 | SH | | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 1,689 | 000000058207 | SH | | DEFINED | 01 |
| SOFTWARE HOLDRS TR | DEPOSITRY | 83404B103 | 615 | 000000019500 | SH | | DEFINED | 01 |
| SOLETRON CORP | COM | 834182107 | 3,101 | 000000829332 | SH | | DEFINED | 01 |
| SONIC CORP | COM | 835451105 | 351 | 000000013836 | SH | | DEFINED | 01 |
| SONY CORP | ADR NEW | 835699307 | 5,600 | 000000200000 | SH | | DEFINED | 04 |
| SOUTHERN CO | COM | 842587107 | 22,840 | 000000733006 | SH | | DEFINED | 01 |
| SOUTHTRUST CORP | COM | 844730101 | 9,583 | 000000354932 | SH | | DEFINED | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 13,415 | 000000779963 | SH | | DEFINED | 01 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 566 | 000000036200 | SH | | DEFINED | 01 |
| SPEECHWORKS INTL INC | COM | 84764M101 | 624 | 000000132907 | SH | | DEFINED | 01 |
| SPORTS AUTH INC | COM | 849176102 | 1,792 | 000000167500 | SH | | DEFINED | 01 |

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OSPRINT CORP | COM FON GR | 852061100 | 12,940 | 000000898653 | SH | | DEFINED | 01 |
| SPRINT CORP | COM FON GR | 852061100 | 720 | 000000050000 | SH | | DEFINED | 04 |
| SPRINT CORP | PCS COM SE | 852061506 | 5,881 | 000001022899 | SH | | DEFINED | 01 |
| STANCORP FINL GROUP INC | COM | 852891100 | 271 | 000000005200 | SH | | DEFINED | 01 |
| STANLEY WKS | COM | 854616109 | 2,355 | 000000085334 | SH | | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 9,332 | 000000508603 | SH | | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 288 | 000000015600 | SH | | DEFINED | 06 |
| STARBUCKS CORP | COM | 855244109 | 11,110 | 000000452560 | SH | | DEFINED | 01 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 5,905 | 000000206558 | SH | | DEFINED | 01 |
| STATE STR CORP | COM | 857477103 | 13,091 | 000000332277 | SH | | DEFINED | 01 |
| STATE STR CORP | COM | 857477103 | 1,252 | 000000031800 | SH | | DEFINED | 04 |
| STERIS CORP | COM | 859152100 | 253 | 000000011000 | SH | | DEFINED | 01 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0 | 862111200 | 298 | 000000011600 | SH | | DEFINED | 01 |
| STRYKER CORP | COM | 863667101 | 13,769 | 000000198497 | SH | | DEFINED | 01 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 15,030 | 000003232314 | SH | | DEFINED | 01 |
| SUNCOR ENERGY INC | COM | 867229106 | 264 | 000000014100 | SH | | DEFINED | 01 |
| SUNGARD DATA SYS INC | COM | 867363103 | 7,471 | 000000288351 | SH | | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 2,894 | 000000076705 | SH | | DEFINED | 01 |
| SUNOCO INC | COM | 86764P109 | 250 | 000000006700 | SH | | DEFINED | 06 |
| SUNTRUST BKS INC | COM | 867914103 | 16,868 | 000000284267 | SH | | DEFINED | 01 |
| SUPERIOR FINANCIAL CORP DEL | COM | 868161100 | 2,737 | 000000115000 | SH | | DEFINED | 01 |
| SUPERVALU INC | COM | 868536103 | 2,934 | 000000137628 | SH | | DEFINED | 01 |
| SYBASE INC | COM | 871130100 | 141 | 000000010200 | SH | | DEFINED | 01 |
| SYMANTEC CORP | COM | 871503108 | 6,572 | 000000149674 | SH | | DEFINED | 01 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 2,998 | 000000230491 | SH | | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 6,903 | 000000321079 | SH | | DEFINED | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 3,362 | 000000156400 | SH | | DEFINED | 04 |
| SYSCO CORP | COM | 871829107 | 19,816 | 000000659659 | SH | | DEFINED | 01 |
| SYSCO CORP | COM | 871829107 | 13,882 | 000000462140 | SH | | DEFINED | 04 |
| TECO ENERGY INC | COM | 872375100 | 2,411 | 000000201099 | SH | | DEFINED | 01 |
| TJX COS INC NEW | NOTE | 872540AL3 | 15,475 | 000020000000 | SH | | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 9,812 | 000000520816 | SH | | DEFINED | 01 |
| TJX COS INC NEW | COM | 872540109 | 1,507 | 000000080000 | SH | | DEFINED | 04 |
| TXU CORP | COM | 873168108 | 7,231 | 000000322113 | SH | | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 34,524 | 000000912374 | SH | | DEFINED | 01 |
| TARGET CORP | COM | 87612E106 | 1,892 | 000000050000 | SH | | DEFINED | 04 |
| TECH DATA CORP | SDCV 2.00 | 878237AC0 | 4,581 | 000000050000 | PRN | | DEFINED | 01 |
| TECUMSEH PRODS CO | CL B | 878895101 | 3,698 | 000000100021 | SH | | DEFINED | 01 |
| TEKTRONIX INC | COM | 879131100 | 1,975 | 000000091476 | SH | | DEFINED | 01 |
| TELLABS INC | COM | 879664100 | 3,157 | 000000481387 | SH | | DEFINED | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 2,520 | 000000058744 | SH | | DEFINED | 01 |
| TEMPLETON EMERG MKTS INCOME | COM | 880192109 | 833 | 000000068400 | SH | | DEFINED | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 5,581 | 000000479098 | SH | | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 3,212 | 000000185596 | SH | | DEFINED | 01 |
| TERRA NETWORKS S A | SPONSORED | 88100W103 | 450 | 000000075000 | SH | | DEFINED | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 30,793 | 000001749624 | SH | | DEFINED | 01 |

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|----------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OTEXTRON INC | COM | 883203101 | 5,455 | 000000139820 | SH | | DEFINED | 01 |
| THERMO ELECTRON CORP | COM | 883556102 | 3,573 | 000000169998 | SH | | DEFINED | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 854 | 000000059143 | SH | | DEFINED | 01 |
| 3M CO | NOTE | 88579YAB7 | 4,318 | 000005000000 | SH | | DEFINED | 01 |
| 3M CO | COM | 88579Y101 | 50,571 | 000000392091 | SH | | DEFINED | 01 |

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|------------------------------|------------|-----------|---------|--------------|-----|---------|----|
| TIFFANY & CO NEW | COM | 886547108 | 4,877 | 000000149248 | SH | DEFINED | 01 |
| TORCHMARK CORP | COM | 891027104 | 4,391 | 000000117901 | SH | DEFINED | 01 |
| TOYS R US INC | COM | 892335100 | 2,685 | 000000221557 | SH | DEFINED | 01 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 1,239 | 000000137000 | SH | DEFINED | 01 |
| TRANSOCEAN SEDCO FOREX INC | DBCV 1.50 | 893830AD1 | 24,798 | 000000255000 | PRN | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 1,908 | 000000120000 | SH | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 52,173 | 000003308406 | SH | DEFINED | 01 |
| TRI CONTL CORP | COM | 895436103 | 1,245 | 000000084300 | SH | DEFINED | 01 |
| TRIBUNE CO NEW | COM | 896047107 | 15,473 | 000000320357 | SH | DEFINED | 01 |
| TRICO MARINE SERVICES INC | COM | 896106101 | 500 | 000000128100 | SH | DEFINED | 01 |
| TRITON PCS HLDGS INC | CL A | 89677M106 | 353 | 000000070000 | SH | DEFINED | 01 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 961 | 000000084600 | SH | DEFINED | 04 |
| TUPPERWARE CORP | COM | 899896104 | 1,003 | 000000069872 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW | NOTE | 902124AC0 | 4,948 | 000006500000 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 37,881 | 000001995888 | SH | DEFINED | 01 |
| TYSON FOODS INC | CL A | 902494103 | 130 | 000000012300 | SH | DEFINED | 01 |
| UST INC | COM | 902911106 | 6,453 | 000000184231 | SH | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 47,027 | 000001919507 | SH | DEFINED | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 83,861 | 000003422900 | SH | DEFINED | 04 |
| UNILEVER N V | N Y SHS NE | 904784709 | 329 | 000000006100 | SH | DEFINED | 01 |
| UNION PAC CORP | COM | 907818108 | 15,109 | 000000260423 | SH | DEFINED | 01 |
| UNION PLANTERS CORP | COM | 908068109 | 6,157 | 000000198446 | SH | DEFINED | 01 |
| UNIONBANCAL CORP | COM | 908906100 | 219 | 000000005300 | SH | DEFINED | 01 |
| UNISYS CORP | COM | 909214108 | 4,038 | 000000328867 | SH | DEFINED | 01 |
| UNIT CORP | COM | 909218109 | 217 | 000000010400 | SH | DEFINED | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 89,347 | 000001402631 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1,839 | 000000112397 | SH | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 33,173 | 000000468354 | SH | DEFINED | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 29,764 | 000000592324 | SH | DEFINED | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 946 | 000000023900 | SH | DEFINED | 01 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 6,968 | 000000229219 | SH | DEFINED | 01 |
| UNOCAL CORP | COM | 915289102 | 7,619 | 000000265575 | SH | DEFINED | 01 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 3,904 | 000000291175 | SH | DEFINED | 01 |
| V F CORP | COM | 918204108 | 4,173 | 000000122851 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 288 | 000000011200 | SH | DEFINED | 01 |
| VEECO INSTRS INC DEL | NOTE 4.12 | 922417AB6 | 2,287 | 000000025000 | PRN | DEFINED | 01 |
| VERIDIAN CORP DEL | COM | 92342R203 | 3,925 | 000000112500 | SH | DEFINED | 01 |
| VERITY INC | COM | 92343C106 | 155 | 000000012238 | SH | DEFINED | 01 |
| VERISIGN INC | COM | 92343E102 | 225 | 000000016372 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 108,518 | 000002750779 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 5,917 | 000000150000 | SH | DEFINED | 04 |

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INFORMATION TABLE
QUARTER ENDING
06/30/2003

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OVERITAS SOFTWARE CO | COM | 923436109 | 12,673 | 000000439763 | SH | DEFINED | 01 |
| VIACOM INC | CL A | 925524100 | 24,332 | 000000556800 | SH | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 77,754 | 000001780919 | SH | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 3,929 | 000000090000 | SH | DEFINED | 04 |
| VISTEON CORP | COM | 92839U107 | 896 | 000000130554 | SH | DEFINED | 01 |
| VODAFONE GROUP PLC NEW | SPONSORED | 92857W100 | 491 | 000000025000 | SH | DEFINED | 01 |
| VULCAN MATLS CO | COM | 929160109 | 3,763 | 000000101519 | SH | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 53,784 | 000001345970 | SH | DEFINED | 01 |
| WAL MART STORES INC | COM | 931142103 | 235,018 | 000004378958 | SH | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 31,209 | 000001036866 | SH | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 40,631 | 000000983803 | SH | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 14,445 | 000000599638 | SH | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 3,686 | 000000126557 | SH | DEFINED | 01 |

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| | | | | | | | |
|------------------------------|-----------|----------------|--------|--------------|-----|---------|----|
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 4,394 | 000000108856 | SH | DEFINED | 01 |
| WEATHERFORD INTL INC | DBCV | 947074AB6 | 7,620 | 000012000000 | SH | DEFINED | 01 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 12,375 | 000000146798 | SH | DEFINED | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 84,431 | 000001675237 | SH | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 3,640 | 000000125649 | SH | DEFINED | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 247 | 000000011675 | SH | DEFINED | 01 |
| WESTWOOD ONE INC | COM | 961815107 | 407 | 000000012000 | SH | DEFINED | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 11,829 | 000000219057 | SH | DEFINED | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 4,401 | 000000069099 | SH | DEFINED | 01 |
| WHITMAN ED GROUP INC | COM | 966524100 | 1,958 | 000000127600 | SH | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 4,087 | 000000517414 | SH | DEFINED | 01 |
| WILTEL COMMUNICATNS GROUP IN | COM | 972487102 | 2,556 | 000000171800 | SH | DEFINED | 01 |
| WIMM BILL DANN FOODS OJSC | SPONSORED | 97263M109 | 203 | 000000010000 | SH | DEFINED | 01 |
| WINN DIXIE STORES INC | COM | 974280109 | 1,830 | 000000148664 | SH | DEFINED | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 1,242 | 000000092755 | SH | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 12,696 | 000000225802 | SH | DEFINED | 01 |
| WYETH | COM | 983024100 | 60,521 | 000001328686 | SH | DEFINED | 01 |
| XL CAP LTD | DBCV | 98372PAB4 | 3,162 | 000005000000 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 5,993 | 000000398537 | SH | DEFINED | 01 |
| XILINX INC | COM | 983919101 | 10,075 | 000000398222 | SH | DEFINED | 01 |
| XEROX CORP | COM | 984121103 | 8,796 | 000000830677 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 19,738 | 000000603638 | SH | DEFINED | 01 |
| YELLOW CORP | COM | 985509108 | 276 | 000000011862 | SH | DEFINED | 01 |
| YORK INTL CORP NEW | COM | 986670107 | 372 | 000000015900 | SH | DEFINED | 01 |
| YOUNG & RUBICAM INC | NOTE | 3.00 987425AC9 | 3,980 | 000000040000 | PRN | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 8,639 | 000000292273 | SH | DEFINED | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 8,845 | 000000196341 | SH | DEFINED | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 4,718 | 000000093245 | SH | DEFINED | 01 |
| ZORAN CORP | COM | 98975F101 | 34 | 000000001800 | SH | DEFINED | 01 |