

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

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  
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4. 28-04993 Nomura Securities (Bermuda)  
-----  
1. 28-04983 Nomura Securities International, Inc.  
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INFORMATION TABLE  
QUARTER ENDING  
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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 | INVTMT 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 ELEC PWR INC        | 025537101 | 10,371      | 000000302815   | SH     |          | DEFINED        | 01     |
|                | * AMERICAN EXPRESS CO          | 025816109 | 47,362      | 000000889946   | SH     |          | DEFINED        | 01     |

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|   | NAME OF ISSUER                  | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|---|---------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>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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| NAME OF ISSUER | TITLE<br>OF CLASS       | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|----------------|-------------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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     |
|   | * CLAIRES 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 PRN | PUT 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 COMMUNICATI ONS NEW |                | 278762AG4 | 5,880       | 000006000000   | PRN    |          | DEFINED        | 01     |
|   | * ECHOSTAR COMMUNICATION S 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 C ORP   |                | 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 SYS NE 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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| NAME OF ISSUER | TITLE<br>OF CLASS             | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|----------------|-------------------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 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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|----------------|--------------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| 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 | 00001250000  | 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  | 00001000000  | PRN | DEFINED | 01 |
| * IMS HEALTH INC                | 449934108 | 3,814  | 000000142064 | SH  | DEFINED | 01 |
| * ITT EDUCATIONAL SERVICES INC  | 45068B109 | 216    | 00000003286  | 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 | 00001250000  | 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 | 00001530000  | 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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|---------------|--------|
| 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 NE W      | 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 IN C      | 480074103 | 3,152       | 000000099181   | SH              | DEFINED       | 01     |
|                | * JOS A BANK CLOTHIERS I NC     | 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<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|---------------|--------|
| 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<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>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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|----------------|-------|-------|-------|--------|----|-----|---------|----|
|----------------|-------|-------|-------|--------|----|-----|---------|----|

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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 |
|   | * PETSMA RT 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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|   | NAME OF ISSUER                 | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|---|--------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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 PUT PRN 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     |
|                | SOLETRON CORP                  | 834182AT4 | 7,848       | 000010500000   | PRN             | DEFINED       | 01     |
|                | * SOLETRON 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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|----------------|---------------------------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 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 CALL | PUT | 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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|   | NAME OF ISSUER                  | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|---|---------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| 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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|  | NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|--|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|
|--|----------------|----------------|-------|-------------|----------------|--------|----------|---------------|--------|

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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 |