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

OMB APPROVAL

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

FORM 13F

FORM 13f Cover Page

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

If amended report check here: Amendment Number: _____

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

Nomura Securities Co., Ltd.

Name of Institutional Investment Manager

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

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

13F File Number: 28-04979

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

Person Signing this Report on Behalf of Reporting Manager:

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

Name (Title) (Phone)

/s/ David A.Leibowitz

(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY August 13, 2003

(Place and Date of Signing)

Report Type:

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

Form 13F SUMMARY PAGE

Report Summary:

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

List of Other Included Managers:

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

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

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FORM 13F
INFORMATION TABLE

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DSCRETN	OT MAN
0ALLEN TELECOM INC	COM	018091108	2,838	000000171800	SH	DEFINED	01

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0APOLLO GROUP INC	CL A	037604105	10,844	000000175476	SH	DEFINED	01
APPLE COMPUTER INC	COM	037833100	7,074	000000371181	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	4,151	000000218139	SH	DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,859	000000307796	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	26,275	000001658828	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	8,379	000000651114	SH	DEFINED	01
ARCHSTONE SMITH TR	COM	039583109	240	000000010000	SH	DEFINED	01
ARROW ELECTRS INC	DBC	042735AY6	3,900	000008000000	SH	DEFINED	01
ARROW ELECTRS INC	COM	042735100	312	000000020500	SH	DEFINED	01

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OBED BATH & BEYOND INC	COM	075896100	12,070	000000310924	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	50,463	000001894969	SH	DEFINED	01
BELO CORP	COM SER A	080555105	210	000000009400	SH	DEFINED	01
BEMIS INC	COM	081437105	2,614	000000055865	SH	DEFINED	01
BEST BUY INC	DBCV 0.68	086516AD3	3,706	000000050000	PRN	DEFINED	01
BEST BUY INC	COM	086516101	14,193	000000323157	SH	DEFINED	01
BIG LOTS INC	COM	089302103	1,806	000000120100	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	260	000000004700	SH	DEFINED	01
BIOGEN INC	COM	090597105	5,650	000000148825	SH	DEFINED	01
BIOMET INC	COM	090613100	7,662	000000266977	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	57,064	000000463000	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	291	000000006200	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	3,653	000000084085	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	8,132	000000188028	SH	DEFINED	01
BOEING CO	COM	097023105	28,927	000000842882	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	1,439	000000060239	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	25,045	000000409913	SH	DEFINED	01

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OCARNIVAL CORP	DBCV 2.00	143658AN2	16,650	000000150000	PRN		DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	20,639	000000634852	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	19,157	000000344179	SH		DEFINED	01
CELESTICA INC	NOTE	15101QAA6	6,531	000012500000	SH		DEFINED	01
CELGENE CORP	COM	151020104	242	000000008000	SH		DEFINED	01
CENDANT CORP	DBCV 3.87	151313AN3	5,287	000000050000	PRN		DEFINED	01
CENDANT CORP	COM	151313103	18,690	000001020216	SH		DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	2,487	000000305261	SH		DEFINED	01
CENTERPULSE LTD	SPONSORED	152005104	1,215	000000045000	SH		DEFINED	01
CENTEX CORP	COM	152312104	4,896	000000062942	SH		DEFINED	01
CENTEX CORP	COM	152312104	269	000000003400	SH		DEFINED	06
CENTRA SOFTWARE INC	COM	15234X103	67	000000021300	SH		DEFINED	01
CENTURY BUSINESS SVCS INC	COM	156490104	96	000000030000	SH		DEFINED	01
CENTURYTEL INC	DBCV 4.75	156700AH9	17,550	000000150000	PRN		DEFINED	01
CENTURYTEL INC	COM	156700106	5,015	000000143927	SH		DEFINED	01
CEPHALON INC	COM	156708109	339	000000008282	SH		DEFINED	01
CHARTER ONE FINL INC	COM	160903100	7,012	000000224890	SH		DEFINED	01
CHATEAU CMNTYS INC	COM	161726104	2,677	000000090500	SH		DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	77,128	000001068262	SH		DEFINED	01
CHIRON CORP	NOTE	170040AE9	14,500	000025000000	SH		DEFINED	01
CHIRON CORP	COM	170040109	8,478	000000193311	SH		DEFINED	01
CHOICEPOINT INC	COM	170388102	462	000000013400	SH		DEFINED	01
CHUBB CORP	COM	171232101	13,451	000000224188	SH		DEFINED	01
CHUBB CORP	COM	171232101	7,308	000000121800	SH		DEFINED	04
CIENA CORP	COM	171779101	2,751	000000532122	SH		DEFINED	01

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

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

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
ODISNEY WALT CO	NOTE 2.12	254687AU0	25,968	000000250000	PRN		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	40,527	000002052023	SH		DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	288	000000014900	SH		DEFINED	06
DOLLAR GEN CORP	COM	256669102	6,120	000000335167	SH		DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	19,960	000000310579	SH		DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	2,970	000000113632	SH		DEFINED	01
DOVER CORP	COM	260003108	6,231	000000208007	SH		DEFINED	01
DOW CHEM CO	COM	260543103	28,393	000000917116	SH		DEFINED	01
DOW CHEM CO	COM	260543103	122,156	000003945612	SH		DEFINED	04
DOW JONES & CO INC	COM	260561105	3,575	000000083089	SH		DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	3,743	000000047600	SH		DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	41,464	000000995778	SH		DEFINED	01
DUKE ENERGY CORP	NOTE 1.75	264399EJ1	10,437	000000100000	PRN		DEFINED	01
DUKE ENERGY CORP	COM	264399106	17,968	000000900660	SH		DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	1,564	000000372440	SH		DEFINED	01
E M C CORP MASS	COM	268648102	22,908	000002187991	SH		DEFINED	01
E M C CORP MASS	COM	268648102	120	000000011700	SH		DEFINED	06
ENSCO INTL INC	COM	26874Q100	298	000000011100	SH		DEFINED	01
ENI S P A	SPONSORED	26874R108	273	000000003600	SH		DEFINED	01
EOG RES INC	COM	26875P101	4,831	000000115466	SH		DEFINED	01
EXCO RESOURCES INC	COM NEW	269279204	594	000000033100	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	2,602	000000082165	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	8,540	000000312278	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	596	000000021604	SH		DEFINED	02
EASTMAN KODAK CO	COM	277461109	231	000000008400	SH		DEFINED	06
EATON CORP	COM	278058102	6,211	000000079013	SH		DEFINED	01
EBAY INC	COM	278642103	33,065	000000317939	SH		DEFINED	01
EBAY INC	COM	278642103	20,800	000000200000	SH		DEFINED	04
ECOLAB INC	COM	278865100	6,721	000000262556	SH		DEFINED	01
EDISON INTL	COM	281020107	5,349	000000325623	SH		DEFINED	01
J D EDWARDS & CO	COM	281667105	1,044	000000073000	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	1,062	000000092000	SH		DEFINED	01
EL PASO CORP	COM	28336L109	4,838	000000598833	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	10,781	000000145894	SH		DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	10,275	000000479023	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	21,524	000000421231	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	3,382	000000136574	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	11,908	000000225619	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	269	000000005100	SH		DEFINED	06
EQUIFAX INC	COM	294429105	3,721	000000143125	SH		DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	10,870	000000402461	SH		DEFINED	01

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

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

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

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

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

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

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OMAGNA INTL INC	CL A	559222401	289	000000004300	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	2,363	000000094496	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	8,582	000000325703	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	249	000000009500	SH	DEFINED	06
MARSH & MCLENNAN COS INC	COM	571748102	27,385	000000536240	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	14,162	000000277310	SH	DEFINED	04
MARSHALL & ILSLEY CORP	COM	571834100	6,926	000000226516	SH	DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	8,933	000000232519	SH	DEFINED	01
MARRIOTT INTL INC NEW	CL A	571903202	4,514	000000117500	SH	DEFINED	04
MARTHA STEWART LIVING OMNIME	CL A	573083102	108	000000011600	SH	DEFINED	01
MARVEL ENTERPRISES INC	COM	57383M108	317	000000016600	SH	DEFINED	01
MASCO CORP	COM	574599106	11,730	000000491856	SH	DEFINED	01
MATRIXONE INC	COM	57685P304	172	000000029500	SH	DEFINED	01
MATTEL INC	COM	577081102	8,635	000000456412	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	12,356	000000362364	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	6,653	000000298900	SH	DEFINED	01
MAYTAG CORP	COM	578592107	1,951	000000079902	SH	DEFINED	01
MCCLATCHY CO	CL A	579489105	293	000000005100	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	3,865	000000142125	SH	DEFINED	01

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

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

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

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

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

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

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

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

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OSPRINT CORP	COM FON GR	852061100	12,940	000000898653	SH		DEFINED	01
SPRINT CORP	COM FON GR	852061100	720	000000050000	SH		DEFINED	04
SPRINT CORP	PCS COM SE	852061506	5,881	000001022899	SH		DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	271	000000005200	SH		DEFINED	01
STANLEY WKS	COM	854616109	2,355	000000085334	SH		DEFINED	01
STAPLES INC	COM	855030102	9,332	000000508603	SH		DEFINED	01
STAPLES INC	COM	855030102	288	000000015600	SH		DEFINED	06
STARBUCKS CORP	COM	855244109	11,110	000000452560	SH		DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5,905	000000206558	SH		DEFINED	01
STATE STR CORP	COM	857477103	13,091	000000332277	SH		DEFINED	01
STATE STR CORP	COM	857477103	1,252	000000031800	SH		DEFINED	04
STERIS CORP	COM	859152100	253	000000011000	SH		DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	298	000000011600	SH		DEFINED	01
STRYKER CORP	COM	863667101	13,769	000000198497	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	15,030	000003232314	SH		DEFINED	01
SUNCOR ENERGY INC	COM	867229106	264	000000014100	SH		DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	7,471	000000288351	SH		DEFINED	01
SUNOCO INC	COM	86764P109	2,894	000000076705	SH		DEFINED	01
SUNOCO INC	COM	86764P109	250	000000006700	SH		DEFINED	06
SUNTRUST BKS INC	COM	867914103	16,868	000000284267	SH		DEFINED	01
SUPERIOR FINANCIAL CORP DEL	COM	868161100	2,737	000000115000	SH		DEFINED	01
SUPERVALU INC	COM	868536103	2,934	000000137628	SH		DEFINED	01
SYBASE INC	COM	871130100	141	000000010200	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	6,572	000000149674	SH		DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	2,998	000000230491	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	6,903	000000321079	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	3,362	000000156400	SH		DEFINED	04
SYSCO CORP	COM	871829107	19,816	000000659659	SH		DEFINED	01
SYSCO CORP	COM	871829107	13,882	000000462140	SH		DEFINED	04
TECO ENERGY INC	COM	872375100	2,411	000000201099	SH		DEFINED	01
TJX COS INC NEW	NOTE	872540AL3	15,475	000020000000	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	9,812	000000520816	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	1,507	000000080000	SH		DEFINED	04
TXU CORP	COM	873168108	7,231	000000322113	SH		DEFINED	01
TARGET CORP	COM	87612E106	34,524	000000912374	SH		DEFINED	01
TARGET CORP	COM	87612E106	1,892	000000050000	SH		DEFINED	04
TECH DATA CORP	SDCV 2.00	878237AC0	4,581	000000050000	PRN		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	3,698	000000100021	SH		DEFINED	01
TEKTRONIX INC	COM	879131100	1,975	000000091476	SH		DEFINED	01
TELLABS INC	COM	879664100	3,157	000000481387	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	2,520	000000058744	SH		DEFINED	01
TEMPLETON EMERG MKTS INCOME	COM	880192109	833	000000068400	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	5,581	000000479098	SH		DEFINED	01
TERADYNE INC	COM	880770102	3,212	000000185596	SH		DEFINED	01
TERRA NETWORKS S A	SPONSORED	88100W103	450	000000075000	SH		DEFINED	01
TEXAS INSTRS INC	COM	882508104	30,793	000001749624	SH		DEFINED	01

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

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

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

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