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NOMURA SECURITIES CO LTD  
Form 13F-HR  
February 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 December 31, 2002

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 February 13, 2003

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(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: 825  
Form 13F Information Table Value Total: \$10,575,687  
(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 12/31/2002		SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
			VALUE X1000	SHARES PRN AMT				
ODAIMLERCHRYSLER AG	ORD	D1668R123	217	000000007100	SH		DEFINED	01
ACE LTD	ORD	G0070K103	8,544	000000291215	SH		DEFINED	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	250	000000013900	SH		DEFINED	01
COOPER INDS LTD	CL A	G24182100	3,546	000000097293	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	7,873	000000182857	SH		DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	5,308	000000150502	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	5,232	000000148875	SH		DEFINED	01
TRANSOCEAN INC	ORD	G90078109	8,223	000000354463	SH		DEFINED	01
XL CAP LTD	CL A	G98255105	11,242	000000145529	SH		DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	770	000000059425	SH		DEFINED	01
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	1,651	000000100000	SH		DEFINED	01
PANAMERICAN BEVERAGES INC	CL A	P74823108	1,039	000000050000	SH		DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	125	000000015326	SH		DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	1,756	000000840633	SH		DEFINED	01
AFLAC INC	COM	001055102	16,466	000000546695	SH		DEFINED	01
AES CORP	COM	00130H105	1,677	000000555319	SH		DEFINED	01
AMR CORP	COM	001765106	1,051	000000159285	SH		DEFINED	01
AOL TIME WARNER INC	COM	00184A105	60,220	000004597001	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	20,630	000000790123	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	5,274	000000202000	SH		DEFINED	04
AT&T WIRELESS SVCS INC	COM	00209A106	15,999	000002831852	SH		DEFINED	01
ABBOTT LABS	COM	002824100	65,552	000001638814	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	924	000000063396	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	6,199	000000249963	SH		DEFINED	01
ADVANCED AUTO PARTS INC	COM	00751Y106	205	000000004200	SH		DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	289	000000017378	SH		DEFINED	01
ADVANCEPCS	COM	00790K109	492	000000022180	SH		DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	2,310	000000357724	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	6,320	000000153719	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	719	000000514000	SH		DEFINED	04
AGILENT TECHNOLOGIES INC	COM	00846U101	8,648	000000481568	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	10,115	000000236615	SH		DEFINED	01
ALBERTO CULVER CO	CL B CONV	013068101	2,989	000000059323	SH		DEFINED	01
ALBERTO CULVER CO	CL A	013068200	32,871	000000676500	SH		DEFINED	01
ALBERTSONS INC	COM	013104104	8,896	000000399670	SH		DEFINED	01
ALCOA INC	COM	013817101	19,902	000000873668	SH		DEFINED	01
ALCATEL	SPONSORED	013904305	73	000000016600	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	970	000000128353	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	513	000000082354	SH		DEFINED	01
ALLERGAN INC	COM	018490102	8,214	000000142559	SH		DEFINED	01
ALLIED WASTE INDS INC	COM PAR\$.0	019589308	2,013	000000201341	SH		DEFINED	01
ALLSTATE CORP	COM	020002101	26,718	000000722325	SH		DEFINED	01
ALLTEL CORP	COM	020039103	16,218	000000318005	SH		DEFINED	01
ALTERA CORP	COM	021441100	5,022	000000407306	SH		DEFINED	01
AMAZON COM INC	COM	023135106	343	000000018171	SH		DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	6,395	000000113711	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
0AMERADA HESS CORP	COM	023551104	5,333	000000096892	SH		DEFINED	01

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AMEREN CORP	COM	023608102	6,549	000000157550	SH	DEFINED	01
AMERICA MOVIL S A DE C V	SPON ADR L	02364W105	185	000000012900	SH	DEFINED	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	145	000000010549	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	9,475	000000346712	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	47,918	000001355543	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	14,140	000000400000	SH	DEFINED	04
AMERICAN FINL HLDGS INC	COM	026075101	319	000000010700	SH	DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	1,062	000000067229	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	154,631	000002672976	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	3,157	000000208423	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	5,521	000000077612	SH	DEFINED	01
AMERICAN WTR WKS INC	COM	030411102	10,233	000000225000	SH	DEFINED	01
AMERIPATH INC	COM	03071D109	537	000000025000	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	6,355	000000117028	SH	DEFINED	01
AMERITRADE HLDG CORP NEW	COM	03074K100	71	000000012631	SH	DEFINED	01
AMGEN INC	COM	031162100	64,900	000001342577	SH	DEFINED	01
AMSOUTH BANCORPORATION	COM	032165102	7,075	000000368530	SH	DEFINED	01
ANADARKO PETE CORP	COM	032511107	13,223	000000276067	SH	DEFINED	01
ANALOG DEVICES INC	COM	032654105	9,007	000000377337	SH	DEFINED	01
ANDREW CORP	COM	034425108	1,095	000000106547	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	42,355	000000875105	SH	DEFINED	01
ANN TAYLOR STORES CORP	COM	036115103	263	000000012900	SH	DEFINED	01
ANTHEM INC	COM	03674B104	9,576	000000152247	SH	DEFINED	01
AON CORP	COM	037389103	6,049	000000320228	SH	DEFINED	01
APACHE CORP	COM	037411105	8,777	000000154023	SH	DEFINED	01
APACHE CORP	COM	037411105	242	000000004500	SH	DEFINED	06
APARTMENT INVT & MGMT CO	CL A	03748R101	213	000000005700	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	8,287	000000188343	SH	DEFINED	01
APPLE COMPUTER INC	COM	037833100	5,590	000000390122	SH	DEFINED	01
APPLEBEES INTL INC	COM	037899101	270	000000011653	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	3,857	000000219923	SH	DEFINED	01
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1,138	000000308529	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	22,640	000001737569	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	8,711	000000702535	SH	DEFINED	01
ARROW ELECTRS INC	COM	042735100	446	000000034900	SH	DEFINED	01
ASHLAND INC	COM	044204105	2,122	000000074389	SH	DEFINED	01
AUTODESK INC	COM	052769106	2,074	000000145103	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	24,500	000000624223	SH	DEFINED	01
AUTOZONE INC	COM	053332102	8,161	000000115519	SH	DEFINED	01
AUTOZONE INC	COM	053332102	408	000000005000	SH	DEFINED	06
AVAYA INC	COM	053499109	905	000000369575	SH	DEFINED	01
AVENTIS	SPONSORED	053561106	270	000000005000	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	7,051	000000115440	SH	DEFINED	01
AVON PRODS INC	COM	054303102	12,939	000000240193	SH	DEFINED	01
BB&T CORP	COM	054937107	18,111	000000489619	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
OBJS WHOLESALE CLUB INC	COM	05548J106	481	000000026301	SH	DEFINED	01
BJ SVCS CO	COM	055482103	5,194	000000160783	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	4,483	000000262018	SH	DEFINED	01
BWAY CORP	COM	056039100	989	000000050000	SH	DEFINED	01
BAKER HUGHES INC	COM	057224107	11,057	000000343507	SH	DEFINED	01
BALL CORP	COM	058498106	3,089	000000060344	SH	DEFINED	01
BANDAG INC	CL A	059815308	7,322	000000211700	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	106,507	000001530939	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	280	000000004000	SH	DEFINED	06

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BANK NEW YORK INC	COM	064057102	22,334	000000932161	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	43,890	000001200830	SH	DEFINED	01
BANK UTD CORP LITIGATN CONT	RIGHT 99/9	065416117	24	000000248800	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	296	000000013100	SH	DEFINED	01
BARD C R INC	COM	067383109	3,061	000000052789	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	303	000000016800	SH	DEFINED	01
BARR LABS INC	COM	068306109	520	000000008000	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	1,982	000000055056	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	18,027	000000643825	SH	DEFINED	01
BAY VIEW CAP CORP DEL	COM	07262L101	1,380	000000240000	SH	DEFINED	01
BEA SYS INC	NOTE 4.00	073325AD4	905	000000010000	PRN	DEFINED	01
BEA SYS INC	COM	073325102	119	000000010405	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	6,289	000000105887	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	288	000000004500	SH	DEFINED	06
BECKMAN COULTER INC	COM	075811109	487	000000016500	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	8,150	000000265567	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	10,752	000000311383	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	50,634	000001957277	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	3,880	000000150000	SH	DEFINED	04
BELO CORP	COM SER A	080555105	434	000000020400	SH	DEFINED	01
BEMIS INC	COM	081437105	2,792	000000056258	SH	DEFINED	01
BEST BUY INC	DBCV 0.68	086516AD3	3,387	000000050000	PRN	DEFINED	01
BEST BUY INC	COM	086516101	8,009	000000331676	SH	DEFINED	01
BIG LOTS INC	COM	089302103	1,576	000000119170	SH	DEFINED	01
BIOGEN INC	COM	090597105	6,403	000000159841	SH	DEFINED	01
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	113	000000016106	SH	DEFINED	01
BIOMET INC	COM	090613100	8,188	000000285700	SH	DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	39,151	000000463000	SH	DEFINED	01
BIOVAIL CORP	COM	09067J109	805	000000030500	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	4,150	000000096771	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	7,602	000000189123	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	133	000000010900	SH	DEFINED	01
BOEING CO	COM	097023105	28,859	000000874805	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	1,500	000000059509	SH	DEFINED	01
BORDERS GROUP INC	COM	099709107	449	000000027900	SH	DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	224	000000006100	SH	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	17,818	000000419069	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
OBRINKER INTL INC	COM	109641100	328	000000010200	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	46,112	000001991906	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	77,089	000003330000	SH	DEFINED	04
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	1,887	000000250000	SH	DEFINED	01
BROADCOM CORP	CL A	111320107	4,381	000000290967	SH	DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	164	000000039733	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	8,354	000000124700	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	4,591	000000070248	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	1,851	000000093249	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	10,285	000000395447	SH	DEFINED	01
BURLINGTON RES INC	COM	122014103	8,840	000000207275	SH	DEFINED	01
CDW COMPUTER CTRS INC	COM	125129106	228	000000005210	SH	DEFINED	01
CIGNA CORP	COM	125509109	6,087	000000148036	SH	DEFINED	01
CIGNA CORP	COM	125509109	239	000000005500	SH	DEFINED	06
CMS ENERGY CORP	COM	125896100	1,389	000000147144	SH	DEFINED	01
CSX CORP	COM	126408103	6,158	000000217539	SH	DEFINED	01
CVS CORP	COM	126650100	10,580	000000423743	SH	DEFINED	01

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CABOT MICROELECTRONICS CORP	COM	12709P103	326	000000006908	SH	DEFINED	01
CACI INTL INC	CL A	127190304	224	000000006300	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	378	000000032100	SH	DEFINED	01
CALPINE CORP	COM	131347106	1,258	000000386009	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	9,900	000000421827	SH	DEFINED	01
CANADA LIFE FINL CORP	COM	135113108	3,367	000000132000	SH	DEFINED	01
CANADIAN NATL RY CO	COM	136375102	245	000000005900	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	7,104	000000239051	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	27,165	000000458959	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	295	000000018200	SH	DEFINED	01
CARNIVAL CORP	DBC	2.00 143658AN2	4,713	000000045000	PRN	DEFINED	01
CARNIVAL CORP	NOTE	143658AS1	2,893	000005000000	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	15,673	000000628191	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	16,372	000000358100	SH	DEFINED	01
CELL THERAPEUTICS INC	COM	150934107	101	000000014000	SH	DEFINED	01
CELESTICA INC	SUB VTG SH	15101Q108	228	000000016200	SH	DEFINED	01
CENDANT CORP	COM	151313103	11,270	000001075423	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	2,639	000000310502	SH	DEFINED	01
CENTEX CORP	COM	152312104	3,273	000000065207	SH	DEFINED	01
CENTRA SOFTWARE INC	COM	15234X103	16	000000016300	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	4,301	000000146419	SH	DEFINED	01
CEPHALON INC	COM	156708109	480	000000009864	SH	DEFINED	01
CERNER CORP	COM	156782104	592	000000018947	SH	DEFINED	01
CHARTER ONE FINL INC	COM	160903100	7,332	000000255215	SH	DEFINED	01
CHARMING SHOPPES INC	COM	161133103	71	000000017160	SH	DEFINED	01
CHECKFREE CORP NEW	COM	162813109	221	000000011300	SH	DEFINED	06
CHEVRONTEXACO CORP	COM	166764100	87,318	000001313459	SH	DEFINED	01
CHIRON CORP	NOTE	170040AE9	5,712	000010000000	SH	DEFINED	01
CHIRON CORP	COM	170040109	7,715	000000205208	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
0CHUBB CORP	COM	171232101	9,269	000000177579	SH		DEFINED	01
CIENA CORP	COM	171779101	2,337	000000454743	SH		DEFINED	01
CIENA CORP	COM	171779101	73	000000011000	SH		DEFINED	06
CINCINNATI FINL CORP	COM	172062101	6,563	000000174782	SH		DEFINED	01
CINERGY CORP	COM	172474108	5,796	000000171888	SH		DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	1,888	000000254550	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	98,098	000007488414	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	196	000000013200	SH		DEFINED	06
CINTAS CORP	COM	172908105	8,447	000000184647	SH		DEFINED	01
CITIGROUP INC	COM	172967101	191,097	000005430440	SH		DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	3,040	000000288186	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	2,283	000000185334	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	125	000000010700	SH		DEFINED	06
CITY NATL CORP	COM	178566105	1,957	000000044501	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	23,626	000000633598	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	9,928	000000240691	SH		DEFINED	01
COCA COLA CO	COM	191216100	111,305	000002538892	SH		DEFINED	01
COCA COLA ENTERPRISES INC	COM	191219104	10,236	000000471294	SH		DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	28,817	000000549633	SH		DEFINED	01
COMCAST CORP NEW	CL A	20030N101	60,862	000002582216	SH		DEFINED	01
COMCAST CORP NEW	CL A SPL	20030N200	48,358	000002140724	SH		DEFINED	01
COMERICA INC	COM	200340107	8,379	000000193797	SH		DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	542	000000013810	SH		DEFINED	01
COMMONWEALTH BANCORP INC	COM	20268X102	2,782	000000060000	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	440	000000021400	SH		DEFINED	01

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COMPASS BANCSHARES INC	COM	20449H109	847	000000027103	SH	DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	7,902	000000585393	SH	DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	24,300	000001800000	SH	DEFINED	04
COMPUTER SCIENCES CORP	COM	205363104	6,317	000000183382	SH	DEFINED	01
COMPUWARE CORP	COM	205638109	1,950	000000406451	SH	DEFINED	01
COMPUWARE CORP	COM	205638109	181	000000033200	SH	DEFINED	06
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	2,054	000000204994	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	14,598	000000583694	SH	DEFINED	01
CONCORD EFS INC	COM	206197105	8,210	000000521618	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	33,967	000000701943	SH	DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	9,340	000000218135	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	4,694	000000168736	SH	DEFINED	01
CONVERGYS CORP	COM	212485106	3,104	000000204907	SH	DEFINED	01
COOPER COS INC	COM NEW	216648402	240	000000009600	SH	DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	1,176	000000076710	SH	DEFINED	01
COORS ADOLPH CO	CL B	217016104	3,011	000000049166	SH	DEFINED	01
COORSTEK INC	COM	217020106	1,149	000000045000	SH	DEFINED	01
CORNING INC	COM	219350105	3,927	000001186680	SH	DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	14,008	000000499248	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	6,774	000000131152	SH	DEFINED	01
COX COMMUNICATIONS INC NEW	CL A	224044107	349	000000012300	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
OCRANE CO	COM	224399105	1,285	000000064508	SH	DEFINED	01
CUMMINS INC	COM	231021106	1,212	000000043086	SH	DEFINED	01
CURTISS WRIGHT CORP	CL B	231561408	11,917	000000191300	SH	DEFINED	01
CYTYC CORP	COM	232946103	268	000000026340	SH	DEFINED	01
DPL INC	COM	233293109	282	000000018400	SH	DEFINED	01
D R HORTON INC	COM	23331A109	466	000000026900	SH	DEFINED	01
DTE ENERGY CO	COM	233331107	8,018	000000172816	SH	DEFINED	01
DANA CORP	COM	235811106	1,867	000000158787	SH	DEFINED	01
DANAHER CORP DEL	COM	235851102	10,225	000000155637	SH	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	3,568	000000174514	SH	DEFINED	01
DEERE & CO	COM	244199105	15,743	000000343367	SH	DEFINED	01
DEERE & CO	COM	244199105	235	000000004600	SH	DEFINED	06
DEL MONTE FOODS CO	COM	24522P103	3,094	000000401940	SH	DEFINED	04
DELL COMPUTER CORP	COM	247025109	71,535	000002675209	SH	DEFINED	01
DELL COMPUTER CORP	COM	247025109	564	000000021000	SH	DEFINED	02
DELL COMPUTER CORP	COM	247025109	242	000000008500	SH	DEFINED	06
DELPHI CORP	COM	247126105	4,595	000000570914	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1,524	000000125969	SH	DEFINED	01
DELUXE CORP	COM	248019101	2,661	000000063216	SH	DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	7,839	000000170796	SH	DEFINED	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	290	000000013300	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	167,020	000002000000	SH	DEFINED	01
DIANON SYS INC	COM	252826102	3,268	000000068500	SH	DEFINED	01
DILLARDS INC	CL A	254067101	1,483	000000093557	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	34,800	000002133693	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	261	000000013200	SH	DEFINED	06
DOLE FOOD INC	COM	256605106	2,746	000000084300	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	4,142	000000346623	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	484	000000019703	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	17,223	000000313731	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	2,521	000000115823	SH	DEFINED	01
DOVER CORP	COM	260003108	6,103	000000209306	SH	DEFINED	01
DOW CHEM CO	COM	260543103	27,632	000000930376	SH	DEFINED	01

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DOW CHEM CO	COM	260543103	412,370	000014000000	SH	DEFINED	02
DOW CHEM CO	COM	260543103	7,425	000000250000	SH	DEFINED	04
DOW JONES & CO INC	COM	260561105	4,080	000000094389	SH	DEFINED	01
DREYERS GRAND ICE CREAM INC	COM	261878102	4,463	000000062900	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	43,829	000001033712	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	17,806	000000911261	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	447	000000379221	SH	DEFINED	01
E M C CORP MASS	COM	268648102	13,792	000002246330	SH	DEFINED	01
EOG RES INC	COM	26875P101	5,328	000000133484	SH	DEFINED	01
ESS TECHNOLOGY INC	COM	269151106	91	000000014498	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	67	000000011800	SH	DEFINED	06
EASTMAN CHEM CO	COM	277432100	3,042	000000082736	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	10,900	000000311076	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
0EASTMAN KODAK CO	COM	277461109	457	000000012400	SH		DEFINED	06
EATON CORP	COM	278058102	5,709	000000073098	SH		DEFINED	01
EBAY INC	COM	278642103	21,867	000000322431	SH		DEFINED	01
EBENX INC	COM	278668108	476	000000100000	SH		DEFINED	01
ECOLAB INC	COM	278865100	6,835	000000138099	SH		DEFINED	01
EDISON INTL	COM	281020107	4,211	000000355411	SH		DEFINED	01
J D EDWARDS & CO	COM	281667105	152	000000013500	SH		DEFINED	01
EFUNDS CORP	COM	28224R101	1,439	000000158000	SH		DEFINED	01
EL PASO CORP	COM	28336L109	4,256	000000611616	SH		DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	8,255	000000165877	SH		DEFINED	01
ELECTRONIC DATA SYS NEW	COM	285661104	9,076	000000492475	SH		DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	208	000000012800	SH		DEFINED	01
EMERSON ELEC CO	COM	291011104	22,590	000000444264	SH		DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	320	000000011500	SH		DEFINED	01
ENGELHARD CORP	COM	292845104	3,077	000000137704	SH		DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	304	000000006500	SH		DEFINED	01
ENTERGY CORP NEW	COM	29364G103	10,335	000000226697	SH		DEFINED	01
ENZON PHARMACEUTICALS INC	NOTE 4.50	293904AB4	1,110	000000015000	PRN		DEFINED	01
ENZON PHARMACEUTICALS INC	COM	293904108	329	000000019687	SH		DEFINED	01
EQUIFAX INC	COM	294429105	3,361	000000145274	SH		DEFINED	01
EQUIFAX INC	COM	294429105	235	000000009700	SH		DEFINED	06
EQUITY OFFICE PROPERTIES TRU	COM	294741103	10,550	000000422367	SH		DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	6,847	000000278590	SH		DEFINED	01
EXELON CORP	COM	30161N101	17,663	000000334728	SH		DEFINED	01
EXPEDITORS INTL WASH INC	COM	302130109	228	000000006986	SH		DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	462	000000009621	SH		DEFINED	01
EXTREME NETWORKS INC	COM	30226D106	46	000000014358	SH		DEFINED	01
EXXON MOBIL CORP	COM	30231G102	248,770	000007119933	SH		DEFINED	01
FPL GROUP INC	COM	302571104	11,236	000000186863	SH		DEFINED	01
FACTSET RESH SYS INC	COM	303075105	203	000000007200	SH		DEFINED	01
FAMILY DLR STORES INC	COM	307000109	5,512	000000176626	SH		DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	42,274	000000715913	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	65,439	000001017248	SH		DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	334	000000005300	SH		DEFINED	06
FEDERATED DEPT STORES INC DE	COM	31410H101	6,376	000000221728	SH		DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	339	000000010400	SH		DEFINED	06
FEDERATED INVS INC PA	CL B	314211103	487	000000019200	SH		DEFINED	01
FEDEX CORP	COM	31428X106	16,628	000000306694	SH		DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	636	000000019400	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	34,633	000000591524	SH		DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	5,855	000000100000	SH		DEFINED	04



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FIRST DATA CORP	COM	319963104	27,221	000000768759	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	405	000000011700	SH	DEFINED	06
FIRST TENN NATL CORP	COM	337162101	6,797	000000189131	SH	DEFINED	01
FIRST TENN NATL CORP	COM	337162101	236	000000006400	SH	DEFINED	06
FISERV INC	COM	337738108	6,856	000000201959	SH	DEFINED	01

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0FIRSTMERIT CORP	COM	337915102	215	000000009927	SH		DEFINED	01
FIRSTENERGY CORP	COM	337932107	10,020	00000303929	SH		DEFINED	01
FLEETBOSTON FINL CORP	COM	339030108	26,307	000001082593	SH		DEFINED	01
FLORIDA EAST COAST INDS	CL B	340632207	2,588	000000117300	SH		DEFINED	01
FLORIDAFIRST BANCORP INC NEW	COM	343258109	1,621	000000067800	SH		DEFINED	01
FLUOR CORP NEW	COM	343412102	2,334	000000083360	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	17,427	000001873922	SH		DEFINED	01
FORDING INC	COM	345426100	2,664	000000127100	SH		DEFINED	01
FOREST LABS INC	COM	345838106	18,721	000000190610	SH		DEFINED	01
FOREST LABS INC	COM	345838106	214	000000002000	SH		DEFINED	06
FORTUNE BRANDS INC	COM	349631101	7,535	000000162020	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	235	000000009100	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	9,045	000000265422	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	2,526	000000150558	SH		DEFINED	01
GANNETT INC	COM	364730101	19,597	000000272942	SH		DEFINED	01
GAP INC DEL	COM	364760108	14,182	000000913804	SH		DEFINED	01
GARTNER INC	COM	366651107	290	000000031600	SH		DEFINED	01
GATEWAY INC	COM	367626108	1,039	000000330905	SH		DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	17,173	000000216372	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	248,437	000010202778	SH		DEFINED	01
GENERAL ELEC CO	COM	369604103	123,698	000005080000	SH		DEFINED	04
GENERAL MLS INC	COM	370334104	18,611	000000396401	SH		DEFINED	01
GENERAL MTRS CORP	COM	370442105	22,975	000000623330	SH		DEFINED	01
GENESIS MICROCHIP INC DEL	COM	37184C103	176	000000013538	SH		DEFINED	01
GENUINE PARTS CO	COM	372460105	5,560	000000180539	SH		DEFINED	01
GENZYME CORP	COM GENL D	372917104	6,913	000000233816	SH		DEFINED	01
GEORGIA PAC CORP	COM	373298108	4,692	000000290352	SH		DEFINED	01
GILEAD SCIENCES INC	COM	375558103	521	000000015352	SH		DEFINED	01
GILLETTE CO	COM	375766102	32,706	000001077302	SH		DEFINED	01
GLOBAL MARINE INC	DBC	379352AN7	2,700	000005000000	SH		DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	11,754	000000163691	SH		DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	33,229	000000487947	SH		DEFINED	01
GOODRICH CORP	COM	382388106	2,281	000000124550	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	1,233	000000181129	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	4,813	000000093381	SH		DEFINED	01
GRAY TELEVISION INC	CL A	389375205	336	000000028400	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	1,223	000000051252	SH		DEFINED	01
GREATER BAY BANCORP	COM	391648102	337	000000019500	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	289	000000006400	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	273	000000006400	SH		DEFINED	06
GTECH HLDGS CORP	COM	400518106	273	000000009800	SH		DEFINED	01
GUCCI GROUP N V	COM NY REG	401566104	567	000000006200	SH		DEFINED	01
GUIDANT CORP	COM	401698105	9,679	000000313754	SH		DEFINED	01
HCA INC	COM	404119109	21,872	000000527049	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	9,559	000000510939	SH		DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	8,366	000000299892	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 12/31/2002		SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
			VALUE X1000	SHARES PRN AMT				
OHANCOCK JOHN FINL SVCS INC	COM	41014S106	311	000000010200	SH		DEFINED	06
HARLEY DAVIDSON INC	COM	412822108	14,370	000000311055	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	5,082	000000128337	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	448	000000011200	SH		DEFINED	06
HARRIS CORP DEL	COM	413875105	210	000000008000	SH		DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	11,950	000000263052	SH		DEFINED	01
HASBRO INC	COM	418056107	2,534	000000219438	SH		DEFINED	01
HEALTHSOUTH CORP	COM	421924101	1,826	000000434826	SH		DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4,550	000000254235	SH		DEFINED	01
HEINZ H J CO	COM	423074103	12,020	000000365694	SH		DEFINED	01
HEINZ H J CO	COM	423074103	29,583	000000900000	SH		DEFINED	04
HERCULES INC	COM	427056106	981	000000111496	SH		DEFINED	01
HERSHEY FOODS CORP	COM	427866108	9,457	000000140232	SH		DEFINED	01
HEWLETT PACKARD CO	COM	428236103	54,290	000003127341	SH		DEFINED	01
HIBERNIA CORP	CL A	428656102	201	000000010300	SH		DEFINED	06
HILTON HOTELS CORP	COM	432848109	5,213	000000410160	SH		DEFINED	01
HISPANIC BROADCASTING CORP	CL A	43357B104	2,466	000000120000	SH		DEFINED	01
HOLLYWOOD CASINO CORP	CL A	436132203	1,289	000000105000	SH		DEFINED	01
HOLLYWOOD ENTMT CORP	COM	436141105	320	000000021232	SH		DEFINED	01
HOME DEPOT INC	COM	437076102	57,171	000002380167	SH		DEFINED	01
HONEYWELL INTL INC	COM	438516106	20,360	000000848352	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	22,875	000000822550	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	71,673	000002575400	SH		DEFINED	02
HOUSEHOLD INTL INC	COM	441815107	27,810	000001000000	SH		DEFINED	04
HOVNANIAN ENTERPRISES INC	CL A	442487203	345	000000010900	SH		DEFINED	01
HUBBELL INC	CL A	443510102	7,264	000000219600	SH		DEFINED	01
HUMANA INC	COM	444859102	2,006	000000200698	SH		DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	4,598	000000245761	SH		DEFINED	01
IDT CORP	COM	448947101	371	000000021500	SH		DEFINED	01
IDT CORP	CL B	448947309	696	000000044900	SH		DEFINED	01
ICOS CORP	COM	449295104	626	00000026753	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	414	000000012486	SH		DEFINED	01
IMS HEALTH INC	COM	449934108	4,929	000000308067	SH		DEFINED	01
ITT INDS INC IND	COM	450911102	6,448	000000106251	SH		DEFINED	01
IDEXX LABS INC	COM	45168D104	260	000000007927	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	20,411	000000314703	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	32,430	000000500000	SH		DEFINED	04
INDEPENDENCE CMNTY BK CORP	COM	453414104	226	000000008910	SH		DEFINED	01
INGRAM MICRO INC	CL A	457153104	221	000000017900	SH		DEFINED	01
INGRAM MICRO INC	CL A	457153104	170	000000012200	SH		DEFINED	06
INKTOMI CORP	COM	457277101	121	000000075800	SH		DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	429	000000023522	SH		DEFINED	01
INTEL CORP	COM	458140100	106,878	000006864376	SH		DEFINED	01
INTEL CORP	COM	458140100	926	000000058000	SH		DEFINED	02
INTEL CORP	COM	458140100	244	000000011700	SH		DEFINED	06
INTERNATIONAL BUSINESS MACHS	COM	459200101	140,729	000001815867	SH		DEFINED	01

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0INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3,381	000000096340	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6,976	000000091888	SH		DEFINED	01
INTL PAPER CO	COM	460146103	18,315	000000523749	SH		DEFINED	01

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INTL SPECIALTY PRODS INC NEW	COM	460337108	153	000000015000	SH	DEFINED	01
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	12,003	000000484000	SH	DEFINED	01
INTERNET ARCHITECTURE HOLDR	DEPOSTRY R	46060A107	386	000000015000	SH	DEFINED	01
INTERSIL CORP	CL A	46069S109	178	000000012800	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	COM	460690100	5,790	000000411282	SH	DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	221	000000009600	SH	DEFINED	06
INTROGEN THERAPEUTICS INC	COM	46119F107	2,144	000000940581	SH	DEFINED	02
INTUIT	COM	461202103	10,178	000000216942	SH	DEFINED	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,205	000000053900	SH	DEFINED	01
INVESTORS FINL SERVICES CORP	COM	461915100	284	000000010400	SH	DEFINED	01
ISHARES INC	MSCI JAPAN	464286848	117	000000017000	SH	DEFINED	02
ISHARES TR	RUSSELL 20	464287655	432	000000005700	SH	DEFINED	01
JDN RLTY CORP	COM	465917102	2,102	000000192000	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	4,383	000001774557	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	49,119	000002046658	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	13,200	000000550000	SH	DEFINED	04
JABIL CIRCUIT INC	COM	466313103	3,654	000000203957	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	330	000000015400	SH	DEFINED	06
JEFFERSON PILOT CORP	COM	475070108	5,771	000000151443	SH	DEFINED	01
JO-ANN STORES INC	CL B NON V	47758P208	7,538	000000389800	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	177,987	000003313863	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	216	000000003800	SH	DEFINED	06
JOHNSON CTLS INC	COM	478366107	7,524	000000093856	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	4,798	000000135389	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	7,075	000000200029	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL B CONV	482740107	1,885	000000079400	SH	DEFINED	01
KB HOME	COM	48666K109	2,257	000000052689	SH	DEFINED	01
KB HOME	COM	48666K109	272	000000006100	SH	DEFINED	06
KELLOGG CO	COM	487836108	14,519	000000423683	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	4,970	000000112197	SH	DEFINED	01
KEYCORP NEW	COM	493267108	11,216	000000446174	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	5,110	000000145031	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	26,697	000000562414	SH	DEFINED	01
KINDER MORGAN INC KANS	COM	49455P101	5,312	000000125681	SH	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	4,727	000000275029	SH	DEFINED	01
KNIGHT RIDDER INC	COM	499040103	5,419	000000085682	SH	DEFINED	01
KOHL'S CORP	COM	500255104	19,667	000000351513	SH	DEFINED	01
KROGER CO	COM	501044101	12,217	000000790797	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	2,190	000000379712	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	11,326	000017000000	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	146	000000013586	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	319	000000012100	SH	DEFINED	01
LEAR CORP	COM	521865105	569	000000017101	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
OLEAR CORP	COM	521865105	242	000000006600	SH		DEFINED	06
LEGGETT & PLATT INC	COM	524660107	4,466	000000199046	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	13,229	000000248260	SH		DEFINED	01
LENNAR CORP	COM	526057104	536	000000010400	SH		DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3,430	000000700044	SH		DEFINED	01
LEXMARK INTL NEW	CL A	529771107	7,883	000000130298	SH		DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3,551	000000397300	SH		DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	362	000000012107	SH		DEFINED	01
LILLY ELI & CO	COM	532457108	75,866	000001194746	SH		DEFINED	01
LIMITED BRANDS INC	COM	532716107	7,700	000000552832	SH		DEFINED	01
LINCARE HLDGS INC	COM	532791100	467	000000014786	SH		DEFINED	01

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LINCOLN NATL CORP IND	COM	534187109	5,876	000000186088	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	8,854	000000344270	SH	DEFINED	01
LINENS N THINGS INC	COM	535679104	427	000000018900	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	3,540	000000119408	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	26,895	000000465719	SH	DEFINED	01
LOEWS CORP	COM	540424108	8,418	000000189349	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	860	000000106803	SH	DEFINED	01
LOWES COS INC	COM	548661107	42,659	000001137593	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	4,416	000003505301	SH	DEFINED	01
MBIA INC	COM	55262C100	7,170	000000163476	SH	DEFINED	01
MBNA CORP	COM	55262L100	25,526	000001342087	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	5,071	000000122797	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	1,846	000000099200	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	7,280	000000341982	SH	DEFINED	01
MARSH & MCLENNAN COS INC	COM	571748102	25,365	000000548923	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	6,104	000000222967	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	215	000000007600	SH	DEFINED	06
MARRIOTT INTL INC NEW	CL A	571903202	8,250	000000250989	SH	DEFINED	01
MARTHA STEWART LIVING OMNIME	CL A	573083102	294	000000029800	SH	DEFINED	01
MASCO CORP	COM	574599106	10,771	000000511711	SH	DEFINED	01
MASCO CORP	COM	574599106	4,420	000000210000	SH	DEFINED	04
MATTEL INC	COM	577081102	8,602	000000449196	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	11,289	000000341683	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	6,864	000000298728	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	234	000000009600	SH	DEFINED	06
MAYTAG CORP	COM	578592107	2,297	000000080604	SH	DEFINED	01
MCDATA CORP	CL B	580031102	5,990	000000852110	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	285	000000065105	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	21,704	000001349787	SH	DEFINED	01
MCGRAW HILL COS INC	COM	580645109	11,961	000000197912	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	8,230	000000304495	SH	DEFINED	01
MEADWESTVACO CORP	COM	583334107	5,047	000000204266	SH	DEFINED	01
MEDIMMUNE INC	COM	584699102	7,285	000000268137	SH	DEFINED	01
MEDTRONIC INC	DBCV	1.25 585055AB2	10,475	000000100000	PRN	DEFINED	01
MEDTRONIC INC	COM	585055106	57,342	000001257512	SH	DEFINED	01

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OMEDTRONIC INC	COM	585055106	122,664	000002690000	SH		DEFINED	04
MELLON FINL CORP	COM	58551A108	15,195	000000581966	SH		DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	96	000000012300	SH		DEFINED	01
MERCK & CO INC	COM	589331107	135,288	000002389835	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	2,665	000000089894	SH		DEFINED	01
MEREDITH CORP	COM	589433101	2,164	000000052650	SH		DEFINED	01
MERIDIAN MED TECHNOLOGIES IN	COM	589658103	2,248	000000050636	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	33,522	000000883323	SH		DEFINED	01
METLIFE INC	COM	59156R108	19,855	000000734290	SH		DEFINED	01
METLIFE INC	COM	59156R108	319	000000011900	SH		DEFINED	06
METROMEDIA INTL GROUP INC	COM	591695101	210	000000021000	SH		DEFINED	01
METROPOLITAN FINL CORP	COM	59189N108	373	000000077100	SH		DEFINED	01
MICROSOFT CORP	COM	594918104	285,105	000005514621	SH		DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	6,243	000000641065	SH		DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	311	000000009600	SH		DEFINED	01
MIDCAP SPDR TR	UNIT SER 1	595635103	259	000000003300	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	170	000000021421	SH		DEFINED	01
MILLER HERMAN INC	COM	600544100	507	000000027576	SH		DEFINED	01
MILLIPORE CORP	COM	601073109	1,849	000000054407	SH		DEFINED	01

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MIPS TECHNOLOGIES INC	CL B	604567206	2,500	000000868247	SH	DEFINED	01
MIRANT CORP	COM	604675108	769	000000411446	SH	DEFINED	01
MOLEX INC	COM	608554101	4,630	000000200987	SH	DEFINED	01
MOLEX INC	CL A	608554200	8,413	000000423010	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	9,396	000000488127	SH	DEFINED	01
MOODYS CORP	COM	615369105	6,514	000000157783	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	44,318	000001110172	SH	DEFINED	01
MOTOROLA INC	COM	620076109	20,324	000002349638	SH	DEFINED	01
MOVIE GALLERY INC	COM	624581104	184	000000014192	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	299	000000007000	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	589	000000016900	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	317	000000009400	SH	DEFINED	06
NCR CORP NEW	COM	62886E108	2,455	000000103424	SH	DEFINED	01
NAM TAI ELECTRS INC	COM PAR \$0	629865205	366	000000015000	SH	DEFINED	01
NATIONAL CITY CORP	COM	635405103	17,105	000000626125	SH	DEFINED	01
NATIONAL GOLF PPTYS INC	COM	63623G109	279	000000023800	SH	DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3,343	000000222776	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	1,547	000000063654	SH	DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	3,559	000000355924	SH	DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	340	000000011800	SH	DEFINED	01
NEW YORK TIMES CO	CL A	650111107	7,082	000000154870	SH	DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	8,468	000000279217	SH	DEFINED	01
NEWFIELD EXPL CO	COM	651290108	684	000000019000	SH	DEFINED	01
NEWMONT MINING CORP	COM	651639106	11,934	000000411115	SH	DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	11,860	000001026893	SH	DEFINED	01
NICOR INC	COM	654086107	1,614	000000047455	SH	DEFINED	01
NIKE INC	CL B	654106103	12,095	000000271998	SH	DEFINED	01

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ONISOURCE INC	COM	65473P105	5,323	000000266162	SH	DEFINED	01
NOBLE ENERGY INC	COM	655044105	341	000000009100	SH	DEFINED	01
NORDSTROM INC	COM	655664100	2,742	000000144586	SH	DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	7,973	000000398881	SH	DEFINED	01
NORTEK HOLDINGS INC	COM	656557105	4,117	000000090000	SH	DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	6,002	000000177898	SH	DEFINED	01
NORTHERN TR CORP	COM	665859104	8,142	000000232299	SH	DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	18,515	000000190886	SH	DEFINED	01
NOVELL INC	COM	670006105	1,290	000000386507	SH	DEFINED	01
NOVELLUS SYS INC	COM	670008101	4,451	000000158521	SH	DEFINED	01
NUCOR CORP	COM	670346105	3,755	000000090938	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	1,948	000000169300	SH	DEFINED	01
OSI PHARMACEUTICALS INC	COM	671040103	195	000000011895	SH	DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	11,110	000000390518	SH	DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	373	000000013400	SH	DEFINED	06
OFFICE DEPOT INC	COM	676220106	5,080	000000344182	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	526	000000018801	SH	DEFINED	01
OLD REP INTL CORP	COM	680223104	263	000000008800	SH	DEFINED	06
OMNICOM GROUP INC	COM	681919106	12,443	000000192626	SH	DEFINED	01
ORACLE CORP	COM	68389X105	59,832	0000005540056	SH	DEFINED	01
OPTION CARE INC	COM	683948103	119	000000015000	SH	DEFINED	01
OSHKOSH B GOSH INC	CL A	688222207	206	000000007375	SH	DEFINED	01
OSMONICS INC	COM	688350107	2,541	000000150000	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	615	000000042200	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	729	000000020000	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	365	000000010000	SH	DEFINED	06
P & O PRINCESS CRUISES PLC	ADR	693070104	4,743	000000171000	SH	DEFINED	01

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PG&E CORP	COM	69331C108	5,744	000000413265	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	951	000000171194	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	12,172	000000290511	SH	DEFINED	01
PPG INDS INC	COM	693506107	8,761	000000174707	SH	DEFINED	01
PPL CORP	COM	69351T106	5,878	000000169515	SH	DEFINED	01
PACCAR INC	COM	693718108	6,203	000000134486	SH	DEFINED	01
PACTIV CORP	COM	695257105	3,600	000000164716	SH	DEFINED	01
PALL CORP	COM	696429307	2,220	000000133146	SH	DEFINED	01
PANAMSAT CORP NEW	COM	697933109	251	000000017181	SH	DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	672	000000266707	SH	DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	5,611	000000121640	SH	DEFINED	01
PATTERSON DENTAL CO	COM	703412106	437	000000010013	SH	DEFINED	01
PAYCHEX INC	COM	704326107	11,257	000000403485	SH	DEFINED	01
PENNEY J C INC	COM	708160106	6,341	000000275606	SH	DEFINED	01
PEOPLES ENERGY CORP	COM	711030106	1,398	000000036193	SH	DEFINED	01
PEOPLESOFT INC	COM	712713106	6,512	000000355865	SH	DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	8,080	000000314403	SH	DEFINED	01
PEPSICO INC	COM	713448108	74,470	000001763875	SH	DEFINED	01
PERKINELMER INC	COM	714046109	1,081	000000131117	SH	DEFINED	01

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OPETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	2,410	000000179900	SH		DEFINED	01
PETSMART INC	COM	716768106	570	000000033317	SH		DEFINED	01
PFIZER INC	COM	717081103	192,849	000006308447	SH		DEFINED	01
PHARMACIA CORP	COM	71713U102	74,501	000001782330	SH		DEFINED	01
PHARMACIA CORP	COM	71713U102	4,380	000000104300	SH		DEFINED	02
PHELPS DODGE CORP	COM	717265102	2,895	000000091490	SH		DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	86,216	000002127222	SH		DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	248,940	000006000000	SH		DEFINED	02
PHILIP MORRIS COS INC	COM	718154107	50,459	000001245000	SH		DEFINED	04
PHOENIX COS INC NEW	COM	71902E109	1,254	000000165000	SH		DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	331	000000017500	SH		DEFINED	01
PILGRIMS PRIDE CORP	CL A	721467207	100	000000017100	SH		DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	3,179	000000093256	SH		DEFINED	01
PITNEY BOWES INC	COM	724479100	8,885	000000272046	SH		DEFINED	01
PLAYTEX PRODS INC	COM	72813P100	99	000000010100	SH		DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	4,738	000000200764	SH		DEFINED	01
POLARIS INDS INC	COM	731068102	462	000000007900	SH		DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	367	000000016900	SH		DEFINED	01
POWER-ONE INC	COM	739308104	462	000000081594	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	9,561	000000165518	SH		DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	3,542	000000129852	SH		DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	10,473	000000347619	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	114,405	000001331228	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	226	000000002700	SH		DEFINED	06
PROGRESS ENERGY INC	COM	743263105	10,823	000000249674	SH		DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	11,493	000000231584	SH		DEFINED	01
PROGRESSIVE CORP OHIO	COM	743315103	277	000000004900	SH		DEFINED	06
PROTEIN DESIGN LABS INC	COM	74369L103	145	000000017103	SH		DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	1,915	000000295165	SH		DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	18,348	000000578101	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	7,370	000000229610	SH		DEFINED	01
PULTE HOMES INC	COM	745867101	2,991	000000062492	SH		DEFINED	01
QLOGIC CORP	COM	747277101	3,478	000000100785	SH		DEFINED	01
QLOGIC CORP	COM	747277101	238	000000005500	SH		DEFINED	06
QUALCOMM INC	COM	747525103	30,137	000000828188	SH		DEFINED	01

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QUEST DIAGNOSTICS INC	COM	74834L100	6,194	000000108860	SH	DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM	748767100	1,575	000000130226	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	8,665	000001733119	SH	DEFINED	01
RPM INTL INC	COM	749685103	194	000000012700	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	613	000000016501	SH	DEFINED	01
RADIO ONE INC	CL A	75040P108	12,331	000000843443	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	3,586	000000191396	SH	DEFINED	01
RATIONAL SOFTWARE CORP	COM NEW	75409P202	8,280	000000796942	SH	DEFINED	01
RAYTHEON CO	COM NEW	755111507	12,852	000000417968	SH	DEFINED	01
REEBOK INTL LTD	COM	758110100	1,903	000000064736	SH	DEFINED	01
REGIONS FINL CORP	COM	758940100	7,786	000000233412	SH	DEFINED	01

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OREGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	41,100	000000400000	SH		DEFINED	01
RESMED INC	COM	761152107	311	000000010200	SH		DEFINED	01
RESPIRONICS INC	COM	761230101	263	000000008657	SH		DEFINED	01
RETEK INC	COM	76128Q109	29	000000010753	SH		DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3,791	000000090046	SH		DEFINED	01
ROADWAY CORP	COM	769742107	349	000000009500	SH		DEFINED	01
ROBERT HALF INTL INC	COM	770323103	3,305	000000205168	SH		DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	3,960	000000191245	SH		DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	4,472	000000192298	SH		DEFINED	01
ROGERS COMMUNICATIONS INC	CL B	775109200	93	000000010000	SH		DEFINED	01
ROHM & HAAS CO	COM	775371107	7,865	000000242177	SH		DEFINED	01
ROSS STORES INC	COM	778296103	473	000000011180	SH		DEFINED	01
ROWAN COS INC	COM	779382100	2,168	000000095541	SH		DEFINED	01
RYDER SYS INC	COM	783549108	1,873	000000083510	SH		DEFINED	01
RYLAND GROUP INC	COM	783764103	253	000000007600	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	92,029	000003394656	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	11,386	000000420000	SH		DEFINED	04
SEI INVESTMENTS CO	COM	784117103	3,303	000000121539	SH		DEFINED	01
SLM CORP	COM	78442P106	16,500	000000158876	SH		DEFINED	01
SPDR TR	UNIT SER 1	78462F103	529	000000006007	SH		DEFINED	01
SPX CORP	COM	784635104	644	000000017201	SH		DEFINED	01
SABRE HLDGS CORP	CL A	785905100	2,803	000000154788	SH		DEFINED	01
SAFECO CORP	COM	786429100	5,028	000000145029	SH		DEFINED	01
SAFEWAY INC	COM NEW	786514208	10,522	000000450446	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	7,201	000000181301	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	8,089	000000237572	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	3,405	000000100000	SH		DEFINED	04
SANMINA SCI CORP	COM	800907107	2,540	000000565768	SH		DEFINED	01
SANMINA SCI CORP	COM	800907107	74	000000015600	SH		DEFINED	06
SARA LEE CORP	COM	803111103	18,784	000000834494	SH		DEFINED	01
SAVIA S A DE C V	SPON ADR R	805175106	1,548	000000737444	SH		DEFINED	04
SCHERING PLOUGH CORP	COM	806605101	33,281	000001499188	SH		DEFINED	01
SCHLUMBERGER LTD	COM	806857108	25,020	000000594458	SH		DEFINED	01
SCHOLASTIC CORP	COM	807066105	262	000000007300	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	14,910	000001374255	SH		DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	2,105	000000177498	SH		DEFINED	01
SCOTTS CO	CL A	810186106	225	000000004600	SH		DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	3,197	000000085717	SH		DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	8,004	000000334197	SH		DEFINED	01
SEMTECH CORP	COM	816850101	322	000000029500	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	5,037	000000213002	SH		DEFINED	01
SEMPRA ENERGY	COM	816851109	3,547	000000150000	SH		DEFINED	04
SHELL TRANS & TRADING PLC	ADR NY SHS	822703609	214	000000005500	SH		DEFINED	01

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SHERWIN WILLIAMS CO	COM	824348106	4,323	000000153049	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	259	000000009000	SH	DEFINED	06
SIEBEL SYS INC	COM	826170102	3,776	0000000510281	SH	DEFINED	01

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OSIEMENS A G	SPONSORED	826197501	3,117	000000074000	SH		DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	3,704	000000076070	SH		DEFINED	01
SILICON STORAGE TECHNOLOGY I	COM	827057100	44	000000011000	SH		DEFINED	01
SILICON VY BANCSHARES	COM	827064106	231	000000012700	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	6,527	000000191597	SH		DEFINED	01
SNAP ON INC	COM	833034101	1,721	000000061234	SH		DEFINED	01
SOLECTRON CORP	COM	834182107	2,994	000000843480	SH		DEFINED	01
SOLECTRON CORP	COM	834182107	93	000000020200	SH		DEFINED	06
SONOCO PRODS CO	COM	835495102	392	000000017100	SH		DEFINED	01
SOUTHERN CO	COM	842587107	21,178	000000745969	SH		DEFINED	01
SOUTHTRUST CORP	COM	844730101	9,119	0000003366989	SH		DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	11,160	000000802925	SH		DEFINED	01
SOVEREIGN BANCORP INC	COM	845905108	174	000000012401	SH		DEFINED	01
SPRINT CORP	COM FON GR	852061100	13,272	000000916587	SH		DEFINED	01
SPRINT CORP	PCS COM SE	852061506	4,468	000001020202	SH		DEFINED	01
STANLEY WKS	COM	854616109	3,131	000000090548	SH		DEFINED	01
STAPLES INC	COM	855030102	9,101	000000497361	SH		DEFINED	01
STAPLES INC	COM	855030102	202	000000010500	SH		DEFINED	06
STARBUCKS CORP	COM	855244109	8,590	000000421493	SH		DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	4,956	000000208794	SH		DEFINED	01
STATE STR CORP	COM	857477103	13,381	000000343124	SH		DEFINED	01
STERICYCLE INC	COM	858912108	255	000000007900	SH		DEFINED	01
STILWELL FINL INC	COM	860831106	2,994	000000229101	SH		DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	263	000000013500	SH		DEFINED	01
STRYKER CORP	COM	863667101	13,715	000000204338	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	10,089	000003244267	SH		DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	7,184	000000304964	SH		DEFINED	01
SUNOCO INC	COM	86764P109	2,891	000000087143	SH		DEFINED	01
SUNTRUST BKS INC	COM	867914103	16,618	000000291957	SH		DEFINED	01
SUPERVALU INC	COM	868536103	2,444	000000148054	SH		DEFINED	01
SUPERVALU INC	COM	868536103	183	000000010200	SH		DEFINED	06
SYMANTEC CORP	COM	871503108	549	000000013553	SH		DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	1,941	000000236156	SH		DEFINED	01
SYNCOR INTL CORP DEL	COM	87157J106	970	000000035000	SH		DEFINED	01
SYNOPTSYS INC	COM	871607107	320	000000006948	SH		DEFINED	01
SYNOVUS FINL CORP	COM	87161C105	5,942	000000306295	SH		DEFINED	01
SYSCO CORP	COM	871829107	20,321	000000682175	SH		DEFINED	01
TECO ENERGY INC	COM	872375100	2,774	000000179371	SH		DEFINED	01
THQ INC	COM NEW	872443403	755	000000057000	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	10,552	000000540597	SH		DEFINED	01
TMP WORLDWIDE INC	COM	872941109	1,343	000000118771	SH		DEFINED	01
TXU CORP	COM	873168108	6,144	000000328939	SH		DEFINED	01
TARGET CORP	COM	87612E106	32,205	000001073502	SH		DEFINED	01
TAUBMAN CTRS INC	COM	876664103	324	000000020000	SH		DEFINED	01
TECH DATA CORP	COM	878237106	301	000000011200	SH		DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	4,073	000000096861	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
OTEKTRONIX INC	COM	879131100	1,703	000000093629	SH		DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	4,749	000000101001	SH		DEFINED	01
TELLABS INC	COM	879664100	3,432	000000472104	SH		DEFINED	01
TEMPLE INLAND INC	COM	879868107	2,627	000000058639	SH		DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	9,038	000000551110	SH		DEFINED	01
TERADYNE INC	COM	880770102	2,432	000000186969	SH		DEFINED	01
TEXAS INSTRS INC	COM	882508104	26,926	000001793903	SH		DEFINED	01
TEXTRON INC	COM	883203101	6,305	000000146671	SH		DEFINED	01
THERMO ELECTRON CORP	COM	883556102	3,365	000000167274	SH		DEFINED	01
THOMAS & BETTS CORP	COM	884315102	1,005	000000059524	SH		DEFINED	01
3COM CORP	COM	885535104	134	000000029147	SH		DEFINED	01
3M CO	COM	88579Y101	50,068	000000406073	SH		DEFINED	01
TIBCO SOFTWARE INC	COM	88632Q103	65	000000010565	SH		DEFINED	01
TICKETMASTER	CL B	88633P203	6,411	000000302126	SH		DEFINED	01
TIFFANY & CO NEW	COM	886547108	3,612	000000151108	SH		DEFINED	01
TIMKEN CO	COM	887389104	222	000000011200	SH		DEFINED	06
TOLL BROTHERS INC	COM	889478103	272	000000013500	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	4,505	000000123341	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	300	000000008100	SH		DEFINED	06
TOYS R US INC	COM	892335100	2,515	000000251576	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	975	000000150000	SH		DEFINED	01
TRANSOCEAN SEDCO FOREX INC	DBC V 1.50	893830AD1	9,187	000010000000	SH		DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	42,146	000002876886	SH		DEFINED	01
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	747	000000050800	SH		DEFINED	02
TRIAD HOSPITALS INC	COM	89579K109	310	000000010400	SH		DEFINED	01
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	772	000000130000	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	14,449	000000317845	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	898	000000059559	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	36,361	000002128882	SH		DEFINED	01
TYSON FOODS INC	CL A	902494103	734	000000065500	SH		DEFINED	01
UST INC	COM	902911106	5,766	000000172489	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	41,720	000001966093	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	9,549	000000450000	SH		DEFINED	04
USA INTERACTIVE	COM	902984103	503	000000021970	SH		DEFINED	01
UNILAB CORP NEW	COM NEW	904763208	225	000000012300	SH		DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	296	000000004800	SH		DEFINED	01
UNION PAC CORP	COM	907818108	15,687	000000262032	SH		DEFINED	01
UNION PLANTERS CORP	COM	908068109	5,847	000000207809	SH		DEFINED	01
UNISYS CORP	COM	909214108	3,280	000000331330	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	73,078	000001158498	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	1,395	000000106362	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	30,748	000000496416	SH		DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	26,687	000000319605	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	6,150	000000251053	SH		DEFINED	01
UNOCAL CORP	COM	915289102	8,074	000000264052	SH		DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	4,516	000000257521	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
OUSFREIGHTWAYS CORP	COM	916906100	252	000000008794	SH		DEFINED	01
V F CORP	COM	918204108	4,352	000000120742	SH		DEFINED	01
V F CORP	COM	918204108	257	000000006800	SH		DEFINED	06
VALERO ENERGY CORP NEW	COM	91913Y100	295	000000008001	SH		DEFINED	01
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	266	000000011200	SH		DEFINED	01

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VEECO INSTRS INC DEL	COM	922417100	171	000000014824	SH	DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	109,644	000002829524	SH	DEFINED	01
VERITAS SOFTWARE CO	COM	923436109	6,781	000000434160	SH	DEFINED	01
VIACOM INC	CL A	925524100	21,147	000000518200	SH	DEFINED	01
VIACOM INC	CL B	925524308	75,318	000001847847	SH	DEFINED	01
VISTEON CORP	COM	92839U107	930	000000133634	SH	DEFINED	01
VULCAN MATLS CO	COM	929160109	3,888	000000103683	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	54,284	000001489692	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	227,874	000004511469	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	15,153	000000300000	SH	DEFINED	04
WALGREEN CO	COM	931422109	30,569	000001047276	SH	DEFINED	01
WARREN BANCORP INC	COM	934710104	1,864	000000118200	SH	DEFINED	01
WASHINGTON MUT INC	COM	939322103	33,681	000000975415	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	14,245	000000621547	SH	DEFINED	01
WATERS CORP	COM	941848103	3,185	000000146272	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	3,840	000000135847	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	10,810	000000151922	SH	DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	309	000000004700	SH	DEFINED	06
WELLS FARGO & CO NEW	COM	949746101	82,326	000001756488	SH	DEFINED	01
WENDYS INTL INC	COM	950590109	3,615	000000133551	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	11,139	000000226373	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	3,777	000000072343	SH	DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	1,424	000000527585	SH	DEFINED	01
WINN DIXIE STORES INC	COM	974280109	2,333	000000152726	SH	DEFINED	01
WINNEBAGO INDS INC	COM	974637100	243	000000006200	SH	DEFINED	01
WORTHINGTON INDS INC	COM	981811102	1,389	000000091157	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	12,628	000000230108	SH	DEFINED	01
WYETH	COM	983024100	50,855	000001359777	SH	DEFINED	01
XL CAP LTD	DBC	98372PAB4	6,325	000010000000	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	4,478	000000407131	SH	DEFINED	01
XILINX INC	COM	983919101	7,342	000000356437	SH	DEFINED	01
XEROX CORP	COM	984121103	6,044	000000750842	SH	DEFINED	01
YAHOO INC	COM	984332106	10,011	000000612306	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	7,309	000000301781	SH	DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	332	000000005800	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	8,269	000000199159	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	4,378	000000111261	SH	DEFINED	01
ZORAN CORP	COM	98975F101	116	000000008300	SH	DEFINED	01