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NOMURA HOLDINGS INC
Form 13F-HR
May 14, 2007

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 March 31, 2007

If amended report check here: Amendment Number: _____

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

PRIOR FILINGS FOR THE NOMURA GROUP WERE REPORTED UNDER THE NAME NOMURA SECURITIES COMPANY, WITH CIK NUMBER 0000110097. SUBSEQUENT FILINGS WILL BE MADE UNDER THE NAME NOMURA HOLDINGS, INC., CIK NUMBER 0001163653. NOMURA HOLDINGS, INC. (NHI) IS THE PARENT HOLDING COMPANY OF A NUMBER OF OPERATING SUBSIDIARIES, SOME OF WHICH ARE OR MAY BE INSTITUTIONAL INVESTMENT MANAGERS FOR THE PURPOSES OF THE REPORTING REQUIREMENTS UNDER SECTION 13(F) OF THE SECURITIES EXCHANGE ACT OF 1934 (THE ACT) AND THE RULES PROMULGATED THEREUNDER. NHI ITSELF DOES NOT DIRECTLY EXERCISE INVESTMENT DISCRETION WITH RESPECT TO ANY SECTION 13(F) SECURITIES POSITIONS. IN THAT NHI'S OWNERSHIP INTEREST IN SUCH OPERATING SUBSIDIARIES IS DEEMED THE EXERCISE OF INVESTMENT DISCRETION REGARDING CERTAIN OF SUCH SUBSIDIARIES' MANAGED ACCOUNTS, THE INFORMATION REQUIRED BY FORM 13F IS REPORTED BY NHI ON BEHALF OF CERTAIN OF NHI'S OPERATING SUBSIDIARIES WHICH ARE INSTITUTIONAL INVESTMENT MANAGERS SUBJECT TO SECTION 13(F) OF THE ACT.

Nomura Holdings Inc.

Name of Institutional Investment Manager

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

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

13F File Number: 001-15270

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized

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2. 28-04985 Nomura International plc

4. 28-04993 Nomura Securities (Bermuda)

1. 28-04983 Nomura Securities International, Inc.

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
MOACE LTD		G0070K103	9,881	000000173179	SH		DEFINED	01
COOPER INDS LTD		G24182100	4,351	000000096729	SH		DEFINED	01
HERBALIFE LTD		G4412G101	1,763	000000045000	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD		G4776G101	7,075	000000163150	SH		DEFINED	01
NABORS INDUSTRIES LTD		G6359F103	4,486	000000151208	SH		DEFINED	01
NOBLE CORPORATION		G65422100	5,611	000000071319	SH		DEFINED	01
PXRE GROUP LTD		G73018106	1,259	000000262320	SH		DEFINED	01
SINA CORP		G81477104	563	000000016773	SH		DEFINED	02
TRANSOCEAN INC		G90078109	12,686	000000155286	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT		G95089101	8,083	000000179241	SH		DEFINED	01
XL CAP LTD		G98255105	6,713	000000095967	SH		DEFINED	01
A D C TELECOMMUNICATIONS		000886309	1,040	000000062157	SH		DEFINED	01
AFLAC INC		001055102	13,246	000000281482	SH		DEFINED	01
AES CORP		00130H105	7,576	000000352058	SH		DEFINED	01
AT&T INC		00206R102	130,503	000003309751	SH		DEFINED	01
ABBOTT LABS		002824100	45,846	000000821623	SH		DEFINED	01
ABERCROMBIE & FITCH CO		002896207	549	000000007263	SH		DEFINED	01
ACCURIDE CORP		004398103	375	000000025700	SH		DEFINED	01
ADOBE SYS INC		00724F101	13,006	000000311915	SH		DEFINED	01
AEROFLEX INC		007768104	2,831	000000215307	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	3,841	000000294147	SH		DEFINED	01
AETNA INC NEW		00817Y108	11,985	000000273715	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES		008190100	3,140	000000053338	SH		DEFINED	01
AGILENT TECHNOLOGIES INC		00846U101	7,208	000000213954	SH		DEFINED	01
AIR PRODS & CHEMS INC		009158106	8,485	000000114729	SH		DEFINED	01
ALCOA INC		013817101	15,624	000000460910	SH		DEFINED	01
ALLEGHENY ENERGY INC		017361106	4,283	000000087171	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC		01741R102	5,766	000000054048	SH		DEFINED	01
ALLERGAN INC		018490102	9,026	000000081455	SH		DEFINED	01
ALLIED WASTE INDS INC		019589308	1,701	000000135159	SH		DEFINED	01
ALLSTATE CORP		020002101	20,045	000000333765	SH		DEFINED	01
ALLTEL CORP		020039103	11,838	000000190942	SH		DEFINED	01
ALTERA CORP		021441100	3,777	000000188982	SH		DEFINED	01
ALTIRIS INC		02148M100	12,508	000000380096	SH		DEFINED	01
ALTRIA GROUP INC		02209S103	97,677	000001112371	SH		DEFINED	01
ALTUS PHARMACEUTICALS INC		02216N105	13,272	000000866624	SH		DEFINED	02
AMAZON COM INC		023135106	6,559	000000164852	SH		DEFINED	01
AMBAC FINL GROUP INC		023139108	4,686	000000054243	SH		DEFINED	01
AMEREN CORP		023608102	5,508	000000109511	SH		DEFINED	01

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AMERICAN ELEC PWR INC	025537101	10,250	000000210259	SH	DEFINED	01
AMERICAN EXPRESS CO	025816109	36,333	000000644212	SH	DEFINED	01
AMERICAN INTL GROUP INC	026874107	92,695	000001378988	SH	DEFINED	01
AMERICAN STD COS INC DEL	029712106	4,910	000000092617	SH	DEFINED	01
AMERISOURCEBERGEN CORP	03073E105	5,297	000000100424	SH	DEFINED	01
AMERIPRISE FINL INC	03076C106	7,244	000000126788	SH	DEFINED	01
AMGEN INC	031162100	34,725	000000621423	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
AMGEN INC		031162100	304	000000005453	SH		DEFINED	02
ANADARKO PETE CORP		032511107	10,550	000000245464	SH		DEFINED	01
ANALOG DEVICES INC		032654105	6,100	000000176885	SH		DEFINED	01
ANHEUSER BUSCH COS INC		035229103	20,404	000000404379	SH		DEFINED	01
ANN TAYLOR STORES CORP		036115103	211	000000005462	SH		DEFINED	01
AON CORP		037389103	6,060	000000159650	SH		DEFINED	01
APACHE CORP		037411105	12,649	000000178923	SH		DEFINED	01
APARTMENT INVT & MGMT CO		03748R101	2,984	000000051727	SH		DEFINED	01
APOLLO GROUP INC		037604105	3,256	000000074178	SH		DEFINED	01
APPLE INC		037833100	42,445	000000456840	SH		DEFINED	01
APPLE INC		037833100	1,919	000000020665	SH		DEFINED	02
APPLERA CORP		038020103	2,876	000000097292	SH		DEFINED	01
APPLIED MATLS INC		038222105	13,716	000000748730	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO		039483102	12,697	000000345981	SH		DEFINED	01
ARCHSTONE SMITH TR		039583109	6,340	000000116813	SH		DEFINED	01
ARMSTRONG WORLD INDS INC		04247X102	2,722	000000053548	SH		DEFINED	01
ASHLAND INC NEW		044209104	1,939	000000029569	SH		DEFINED	01
ASSOCIATED BANC CORP		045487105	556	000000016566	SH		DEFINED	01
ATLAS AIR WORLDWIDE HLDGS		049164205	4,369	000000081642	SH		DEFINED	01
AUTODESK INC		052769106	4,617	000000122808	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN		053015103	15,050	000000310957	SH		DEFINED	01
AUTONATION INC		05329W102	1,899	000000089411	SH		DEFINED	01
AUTOZONE INC		053332102	3,380	000000026380	SH		DEFINED	01
AVALONBAY CMNTYS INC		053484101	5,467	000000042058	SH		DEFINED	01
AVAYA INC		053499109	2,837	000000240291	SH		DEFINED	01
AVERY DENNISON CORP		053611109	3,123	000000048611	SH		DEFINED	01
AVON PRODS INC		054303102	8,711	000000233793	SH		DEFINED	01
BB&T CORP		054937107	11,784	000000287277	SH		DEFINED	01
BJ SVCS CO		055482103	4,336	000000155428	SH		DEFINED	01
BMC SOFTWARE INC		055921100	3,328	000000108112	SH		DEFINED	01
BAIDU COM INC		056752108	294	000000003048	SH		DEFINED	02
BAKER HUGHES INC		057224107	11,225	000000169743	SH		DEFINED	01
BALL CORP		058498106	2,504	000000054624	SH		DEFINED	01
BANK OF AMERICA CORPORATION		060505104	120,946	000002370580	SH		DEFINED	01
BANK OF AMERICA CORPORATION		060505104	1,298	000000025451	SH		DEFINED	02
BANK NEW YORK INC		064057102	35,351	000000871805	SH		DEFINED	01
BARD C R INC		067383109	4,351	000000054723	SH		DEFINED	01
BARR PHARMACEUTICALS INC		068306109	2,618	000000056490	SH		DEFINED	01
BAUSCH & LOMB INC		071707103	1,474	000000028827	SH		DEFINED	01
BAXTER INTL INC		071813109	18,141	000000344439	SH		DEFINED	01
BEAR STEARNS COS INC		073902108	9,545	000000063486	SH		DEFINED	01
BECTON DICKINSON & CO		075887109	9,968	000000129646	SH		DEFINED	01
BED BATH & BEYOND INC		075896100	6,033	000000150204	SH		DEFINED	01
BEMIS INC		081437105	1,850	000000055415	SH		DEFINED	01
BEST BUY INC		086516101	10,454	000000214574	SH		DEFINED	01
BIG LOTS INC		089302103	1,828	000000058455	SH		DEFINED	01

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OBIOMET INC		090613100	5,940	000000139817	SH		DEFINED	01
BIOGEN IDEC INC		09062X103	8,055	000000181514	SH		DEFINED	01
BIOSITE INC		090945106	4,078	000000048566	SH		DEFINED	01
BLACK & DECKER CORP		091797100	2,835	000000034740	SH		DEFINED	01
BLOCK H & R INC		093671105	3,594	000000170836	SH		DEFINED	01
BOEING CO		097023105	37,356	000000420161	SH		DEFINED	01
BOSTON PROPERTIES INC		101121101	7,402	000000063050	SH		DEFINED	01
BOSTON SCIENTIFIC CORP		101137107	9,127	000000627738	SH		DEFINED	01
BRINKS CO		109696104	3,172	000000050000	SH		DEFINED	02
BRISTOL MYERS SQUIBB CO		110122108	29,715	000001070437	SH		DEFINED	01
BRISTOL WEST HLDG S INC		11037M105	4,657	000000210062	SH		DEFINED	01
BROADCOM CORP		111320107	8,015	000000249934	SH		DEFINED	01
BROWN & BROWN INC		115236101	319	000000011796	SH		DEFINED	01
BROWN FORMAN CORP		115637209	2,738	000000041774	SH		DEFINED	01
BRUNSWICK CORP		117043109	1,533	000000048134	SH		DEFINED	01
BURLINGTON NORTHN SANTA FE C		12189T104	15,303	000000190267	SH		DEFINED	01
CB RICHARD ELLIS GROUP INC		12497T101	3,384	000000099009	SH		DEFINED	01
C H ROBINSON WORLDWIDE INC		12541W209	4,408	000000091748	SH		DEFINED	01
CIGNA CORP		125509109	7,372	000000051678	SH		DEFINED	01
CIT GROUP INC		125581108	5,427	000000102564	SH		DEFINED	01
CMS ENERGY CORP		125896100	2,106	000000118336	SH		DEFINED	01
CSX CORP		126408103	9,272	000000231527	SH		DEFINED	01
CVS CORP		126650100	33,724	000000987826	SH		DEFINED	01
CA INC		12673P105	5,649	000000218034	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	1,189	000000039100	SH		DEFINED	01
CAMPBELL SOUP CO		134429109	5,172	000000132804	SH		DEFINED	01
CAPITAL ONE FINL CORP		14040H105	17,394	000000230514	SH		DEFINED	01
CARDINAL HEALTH INC		14149Y108	16,099	000000220692	SH		DEFINED	01
CARNIVAL CORP		143658300	10,988	000000234496	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	22,945	000000342314	SH		DEFINED	01
CBOT HLDGS INC		14984K106	1,653	000000009112	SH		DEFINED	01
CELGENE CORP		151020104	10,498	000000200125	SH		DEFINED	01
CENTERPOINT ENERGY INC		15189T107	3,043	000000169655	SH		DEFINED	01
CENTEX CORP		152312104	2,645	000000063310	SH		DEFINED	01
CENTURYTEL INC		156700106	2,665	000000058986	SH		DEFINED	01
CHESAPEAKE ENERGY CORP		165167107	6,702	000000217034	SH		DEFINED	01
CHEVRON CORP NEW		166764100	84,842	000001147146	SH		DEFINED	01
CHICAGO MERCANTILE HLDGS INC		167760107	9,849	000000018499	SH		DEFINED	01
CHUBB CORP		171232101	11,190	000000216578	SH		DEFINED	01
CIENA CORP		171779309	1,260	000000045113	SH		DEFINED	01
CINCINNATI FINL CORP		172062101	3,884	000000091611	SH		DEFINED	01
CIRCUIT CITY STORE INC		172737108	1,398	000000075466	SH		DEFINED	01
CISCO SYS INC		17275R102	81,955	000003210162	SH		DEFINED	01
CINTAS CORP		172908105	2,597	000000071948	SH		DEFINED	01
CITIGROUP INC		172967101	133,412	000002598606	SH		DEFINED	01
CITIGROUP INC		172967101	1,269	000000024719	SH		DEFINED	02

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OCITIZENS COMMUNICATIONS CO		17453B101	2,684	000000179550	SH		DEFINED	01

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CITRIX SYS INC	177376100	3,065	000000095717	SH	DEFINED	01
CLAIRES STORES INC	179584107	6,102	000000190000	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	184502102	15,070	000000430106	SH	DEFINED	01
CLOROX CO DEL	189054109	5,103	000000080134	SH	DEFINED	01
COACH INC	189754104	9,820	000000196210	SH	DEFINED	01
COASTAL FINL CORP DEL	19046E105	3,155	000000201909	SH	DEFINED	01
COCA COLA CO	191216100	51,945	000001082192	SH	DEFINED	01
COCA COLA CO	191216100	609	000000012688	SH	DEFINED	02
COCA COLA ENTERPRISES INC	191219104	2,987	000000147520	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	192446102	6,675	000000075626	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	18,175	000000272133	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	602	000000009020	SH	DEFINED	02
COMCAST CORP NEW	20030N101	42,779	000001648518	SH	DEFINED	01
COMCAST CORP NEW	20030N200	984	000000038650	SH	DEFINED	01
COMERICA INC	200340107	4,942	000000083602	SH	DEFINED	01
COMMERCE BANCORP INC NJ	200519106	3,318	000000099404	SH	DEFINED	01
COMPASS BANCSHARES INC	20449H109	5,440	000000079083	SH	DEFINED	01
COMPUTER SCIENCES CORP	205363104	4,787	000000091840	SH	DEFINED	01
COMPUWARE CORP	205638109	1,630	000000171864	SH	DEFINED	01
CONAGRA FOODS INC	205887102	6,848	000000274944	SH	DEFINED	01
CONOCOPHILLIPS	20825C104	59,858	000000875764	SH	DEFINED	01
CONSECO INC	208464883	1,156	000000066822	SH	DEFINED	01
CONSOL ENERGY INC	20854P109	3,785	000000096746	SH	DEFINED	01
CONSOLIDATED EDISON INC	209115104	6,973	000000136567	SH	DEFINED	01
CONSTELLATION BRANDS INC	21036P108	2,368	000000111809	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	210371100	8,327	000000095769	SH	DEFINED	01
CONVERGYS CORP	212485106	1,841	000000072460	SH	DEFINED	01
CORNING INC	219350105	18,920	000000832034	SH	DEFINED	01
COSTCO WHSL CORP NEW	22160K105	12,907	000000239747	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	222372104	10,516	000000312631	SH	DEFINED	01
COVAD COMMUNICATIONS GROUP	222814204	80	000000063499	SH	DEFINED	01
COVENTRY HEALTH CARE INC	222862104	4,739	000000084563	SH	DEFINED	01
CTRIIP COM INTL LTD	22943F100	380	000000005686	SH	DEFINED	02
CUMMINS INC	231021106	4,002	000000027655	SH	DEFINED	01
D R HORTON INC	23331A109	3,183	000000144716	SH	DEFINED	01
DTE ENERGY CO	233331107	4,497	000000093896	SH	DEFINED	01
DANAHER CORP DEL	235851102	9,013	000000126154	SH	DEFINED	01
DARDEN RESTAURANTS INC	237194105	3,170	000000076977	SH	DEFINED	01
DEAN FOODS CO NEW	242370104	3,194	000000068351	SH	DEFINED	01
DEERE & CO	244199105	13,117	000000120739	SH	DEFINED	01
DELL INC	24702R101	28,083	000001209981	SH	DEFINED	01
DELL INC	24702R101	728	000000031370	SH	DEFINED	02
DELTA & PINE LD CO	247357106	417	000000010145	SH	DEFINED	01
DENDRITE INTL INC	248239105	4,529	000000289225	SH	DEFINED	01
DEVELOPERS DIVERSIFIED RLTY	251591103	4,226	000000067200	SH	DEFINED	01

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ODEVON ENERGY CORP NEW		25179M103	16,307	000000235592	SH	DEFINED	01
DIAMONDS TR		252787106	319,360	000002584029	SH	DEFINED	01
DILLARDS INC		254067101	1,055	000000032262	SH	DEFINED	01
DIRECTV GROUP INC		25459L106	9,472	000000410610	SH	DEFINED	01
DISNEY WALT CO		254687106	37,899	000001100781	SH	DEFINED	01
DOLLAR GEN CORP		256669102	8,785	000000415393	SH	DEFINED	01
DOMINION RES INC VA NEW		25746U109	16,419	000000184970	SH	DEFINED	01
DONNELLEY R R & SONS CO		257867101	4,235	000000115762	SH	DEFINED	01
DOVER CORP		260003108	5,296	000000108504	SH	DEFINED	01

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DOW CHEM CO	260543103	23,316	000000508420	SH	DEFINED	01
DOW JONES & CO INC	260561105	1,192	000000034600	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	263534109	24,212	000000489841	SH	DEFINED	01
DUKE ENERGY CORP NEW	26441C105	13,520	000000666350	SH	DEFINED	01
DUQUESNE LT HLDGS INC	266233105	1,689	000000085362	SH	DEFINED	01
DYAX CORP	26746E103	201	000000048900	SH	DEFINED	01
DYNEGY INC NEW	26816Q101	1,858	000000200652	SH	DEFINED	01
E M C CORP MASS	268648102	15,843	000001143924	SH	DEFINED	01
ENSCO INTL INC	26874Q100	4,348	000000079942	SH	DEFINED	01
EOG RES INC	26875P101	9,226	000000129335	SH	DEFINED	01
E TRADE FINANCIAL CORP	269246104	4,804	000000226415	SH	DEFINED	01
EASTMAN CHEM CO	277432100	2,806	000000044310	SH	DEFINED	01
EASTMAN KODAK CO	277461109	3,438	000000152395	SH	DEFINED	01
EATON CORP	278058102	6,476	000000077510	SH	DEFINED	01
EBAY INC	278642103	20,383	000000614883	SH	DEFINED	01
ECOLAB INC	278865100	4,056	000000094331	SH	DEFINED	01
EDISON INTL	281020107	8,484	000000172695	SH	DEFINED	01
EL PASO CORP	28336L109	5,356	000000370157	SH	DEFINED	01
ELECTRONIC ARTS INC	285512109	8,276	000000164339	SH	DEFINED	01
ELECTRONIC DATA SYS NEW	285661104	7,547	000000272677	SH	DEFINED	01
EMBARQ CORP	29078E105	4,494	000000079756	SH	DEFINED	01
EMERSON ELEC CO	291011104	18,224	000000422933	SH	DEFINED	01
ENTERGY CORP NEW	29364G103	11,144	000000106215	SH	DEFINED	01
EQUIFAX INC	294429105	2,412	000000066181	SH	DEFINED	01
EQUITY RESIDENTIAL	29476L107	7,516	000000155843	SH	DEFINED	01
EXELON CORP	30161N101	24,489	000000356419	SH	DEFINED	01
EXPRESS SCRIPTS INC	302182100	5,802	000000071889	SH	DEFINED	01
EXXON MOBIL CORP	30231G102	227,694	000003017822	SH	DEFINED	01
F M C CORP	302491303	271	000000003594	SH	DEFINED	01
FPL GROUP INC	302571104	13,150	000000214985	SH	DEFINED	01
FTI CONSULTING INC	302941109	797	000000023750	SH	DEFINED	01
FAMILY DLR STORES INC	307000109	2,379	000000080333	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	313400301	21,852	000000367331	SH	DEFINED	01
FEDERAL NATL MTG ASSN	313586109	28,073	000000514349	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	31410H101	12,540	000000278362	SH	DEFINED	01
FEDERATED INVS INC PA	314211103	1,731	000000047159	SH	DEFINED	01
FEDEX CORP	31428X106	17,692	000000164686	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
OFIDELITY NATL INFORMATION SV		31620M106	3,923	000000086301	SH	DEFINED	01
FIFTH THIRD BANCORP		316773100	11,407	000000294845	SH	DEFINED	01
FIRST AMERN CORP CALIF		318522307	448	000000008835	SH	DEFINED	01
FIRST DATA CORP		319963104	11,062	000000411228	SH	DEFINED	01
FIRST HORIZON NATL CORP		320517105	2,758	000000066433	SH	DEFINED	01
FIRST REP BK SAN FRANCISCO		336158100	13,564	000000252604	SH	DEFINED	01
FISERV INC		337738108	4,797	000000090421	SH	DEFINED	01
FIRSTENERGY CORP		337932107	11,207	000000169194	SH	DEFINED	01
FLORIDA ROCK INDS INC		341140101	4,710	000000070000	SH	DEFINED	01
FLUOR CORP NEW		343412102	4,177	000000046564	SH	DEFINED	01
FORD MTR CO DEL		345370860	7,915	000001003250	SH	DEFINED	01
FOREST LABS INC		345838106	8,666	000000168479	SH	DEFINED	01
FORTUNE BRANDS INC		349631101	6,366	000000080771	SH	DEFINED	01
FOUR SEASONS HOTEL INC		35100E104	12,558	000000156400	SH	DEFINED	01
FRANKLIN RES INC		354613101	10,721	000000088735	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO		35671D857	13,150	000000198678	SH	DEFINED	01
GANNETT INC		364730101	7,006	000000124469	SH	DEFINED	01

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GAP INC DEL	364760108	4,806	000000279284	SH	DEFINED	01
GENERAL DYNAMICS CORP	369550108	16,430	000000215054	SH	DEFINED	01
GENERAL ELECTRIC CO	369604103	192,734	000005450633	SH	DEFINED	01
GENERAL ELECTRIC CO	369604103	546	000000015464	SH	DEFINED	02
GENERAL MLS INC	370334104	10,651	000000182951	SH	DEFINED	01
GENERAL MTRS CORP	370442105	9,186	000000299807	SH	DEFINED	01
GENESIS HEALTHCARE CORP	37184D101	4,107	000000065080	SH	DEFINED	01
GENUINE PARTS CO	372460105	4,430	000000090412	SH	DEFINED	01
GENWORTH FINL INC	37247D106	8,163	000000233645	SH	DEFINED	01
GENZYME CORP	372917104	8,381	000000139642	SH	DEFINED	01
GERDAU S A	373737105	432	000000023880	SH	DEFINED	02
GILEAD SCIENCES INC	375558103	18,878	000000246297	SH	DEFINED	01
GOL LINHAS AEREAS INTLG S A	38045R107	1,735	000000057022	SH	DEFINED	02
GOLDMAN SACHS GROUP INC	38141G104	45,054	000000218042	SH	DEFINED	01
GOODRICH CORP	382388106	3,421	000000066456	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	5,200	000000166742	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	2,331	000000074750	SH	DEFINED	01
GOOGLE INC	38259P508	52,860	000000115375	SH	DEFINED	01
GOVERNMENT PPTYS TR INC	38374W107	2,611	000000244100	SH	DEFINED	01
GRACE W R & CO DEL NEW	38388F108	2,606	000000098650	SH	DEFINED	01
GRAINGER W W INC	384802104	2,934	000000037996	SH	DEFINED	01
HALLIBURTON CO	406216101	19,984	000000629621	SH	DEFINED	01
HARLEY DAVIDSON INC	412822108	8,020	000000136515	SH	DEFINED	01
HARMAN INTL INDS INC	413086109	3,332	000000034689	SH	DEFINED	01
HARRAHS ENTMT INC	413619107	15,099	000000178802	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	416515104	16,471	000000172331	SH	DEFINED	01
HASBRO INC	418056107	2,440	000000085283	SH	DEFINED	01
HEINZ H J CO	423074103	8,113	000000172184	SH	DEFINED	01
HERCULES INC	427056106	1,215	000000062186	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTSTMT DCRETN	OT MAN
OHERSHEY CO		427866108	5,015	000000091763	SH	DEFINED	01
HESS CORP		42809H107	7,943	000000143204	SH	DEFINED	01
HEWLETT PACKARD CO		428236103	56,945	000001418669	SH	DEFINED	01
HILTON HOTELS CORP		432848109	7,413	000000206166	SH	DEFINED	01
HOME DEPOT INC		437076102	39,744	000001081775	SH	DEFINED	01
HOME DEPOT INC		437076102	403	000000010985	SH	DEFINED	02
HONEYWELL INTL INC		438516106	19,677	000000427213	SH	DEFINED	01
HORNBECK OFFSHORE SVCS INC N		440543106	1,515	000000052900	SH	DEFINED	01
HOSPIRA INC		441060100	3,378	000000082616	SH	DEFINED	01
HOST HOTELS & RESORTS INC		44107P104	7,262	000000276052	SH	DEFINED	01
HOUSTON EXPL CO		442120101	4,052	000000075119	SH	DEFINED	01
HUDSON CITY BANCORP		443683107	3,588	000000262325	SH	DEFINED	01
HUMANA INC		444859102	5,127	000000088373	SH	DEFINED	01
HUNTINGTON BANCSHARES INC		446150104	2,727	000000124828	SH	DEFINED	01
HUNTSMAN CORP		447011107	887	000000046479	SH	DEFINED	01
HYDRIL		448774109	13,759	000000142968	SH	DEFINED	01
HYPERION SOLUTIONS CORP		44914M104	16,079	000000310242	SH	DEFINED	01
IAC INTERACTIVECORP		44919P300	4,340	000000115103	SH	DEFINED	01
ICO GLOBAL COMM HLDGS LTD		44930K108	992	000000254429	SH	DEFINED	01
IMS HEALTH INC		449934108	3,067	000000103437	SH	DEFINED	01
ITT CORP NEW		450911102	5,812	000000096358	SH	DEFINED	01
IDENIX PHARMACEUTICALS INC		45166R204	2,226	000000301476	SH	DEFINED	02
ILLINOIS TOOL WKS INC		452308109	11,506	000000222991	SH	DEFINED	01
INFRASOURCE SVCS INC		45684P102	3,306	000000108309	SH	DEFINED	01
INTEL CORP		458140100	58,477	000003056836	SH	DEFINED	01

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INTEGRYS ENERGY GROUP INC	45822P105	2,212	000000039860	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	75,221	000000798022	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	668	000000007090	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	459506101	1,955	000000041404	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	459902102	7,240	000000179306	SH	DEFINED	01
INTL PAPER CO	460146103	8,732	000000239893	SH	DEFINED	01
INTERPUBLIC GROUP COS INC	460690100	3,058	000000248439	SH	DEFINED	01
INTRALASE CORP	461169104	8,063	000000322801	SH	DEFINED	01
INTUIT	461202103	4,968	000000181582	SH	DEFINED	01
INVESTORS FINL SERVICES CORP	461915100	11,630	000000200000	SH	DEFINED	01
ISHARES COMEX GOL D TR	464285105	3,813	000000057930	SH	DEFINED	02
ISHARES INC	464286608	2,382	000000021999	SH	DEFINED	02
ISHARES INC	464286699	1,883	000000078253	SH	DEFINED	02
ISHARES INC	464286822	2,337	000000043000	SH	DEFINED	02
ISHARES TR	464287234	7,371	000000063275	SH	DEFINED	02
ISHARES TR	464287390	2,414	000000013539	SH	DEFINED	02
JDS UNIPHASE CORP	46612J507	1,704	000000111940	SH	DEFINED	01
JP MORGAN CHASE & CO	46625H100	89,070	000001841070	SH	DEFINED	01
JABIL CIRCUIT INC	466313103	2,095	000000097896	SH	DEFINED	01
JANUS CAP GROUP INC	47102X105	2,102	000000100568	SH	DEFINED	01
JOHNSON & JOHNSON	478160104	92,440	000001534027	SH	DEFINED	01

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JOHNSON & JOHNSON		478160104	546	000000009074	SH	DEFINED	02
JOHNSON CTLS INC		478366107	9,854	000000104153	SH	DEFINED	01
JONES APPAREL GROUP INC		480074103	1,765	000000057462	SH	DEFINED	01
JUNIPER NETWORKS INC		48203R104	5,937	000000301722	SH	DEFINED	01
KLA-TENCOR CORP		482480100	5,644	000000105863	SH	DEFINED	01
KB HOME		48666K109	1,738	000000040753	SH	DEFINED	01
KELLOGG CO		487836108	6,834	000000132892	SH	DEFINED	01
KEYCORP NEW		493267108	7,862	000000209845	SH	DEFINED	01
KEYSPAN CORP		49337W100	10,105	000000245588	SH	DEFINED	01
KIMBERLY CLARK CORP		494368103	16,769	000000244845	SH	DEFINED	01
KIMCO REALTY CORP		49446R109	5,839	000000119816	SH	DEFINED	01
KINDER MORGAN INC KANS		49455P101	16,740	000000157261	SH	DEFINED	01
KING PHARMACEUTICALS INC		495582108	2,535	000000128910	SH	DEFINED	01
KOHL'S CORP		500255104	13,279	000000173336	SH	DEFINED	01
KROGER CO		501044101	17,663	000000625260	SH	DEFINED	01
KRONOS INC		501052104	2,682	000000050131	SH	DEFINED	01
LSI LOGIC CORP		502161102	2,237	000000214359	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC		502424104	5,772	000000065998	SH	DEFINED	01
LABORATORY CORP AMER HLDGS		50540R409	5,577	000000076791	SH	DEFINED	01
LAUDER ESTEE COS INC		518439104	3,011	000000061648	SH	DEFINED	01
LEGGETT & PLATT INC		524660107	2,131	000000094032	SH	DEFINED	01
LEGG MASON INC		524901105	6,566	000000069705	SH	DEFINED	01
LEHMAN BROS HLDGS INC		524908100	19,539	000000278857	SH	DEFINED	01
LENNAR CORP		526057104	3,086	000000073133	SH	DEFINED	01
LEXMARK INTL NEW		529771107	2,975	000000050905	SH	DEFINED	01
LILLY ELI & CO		532457108	28,340	000000527662	SH	DEFINED	01
LIMITED BRANDS INC		532716107	4,724	000000181292	SH	DEFINED	01
LINCOLN NATL CORP IND		534187109	9,946	000000146721	SH	DEFINED	01
LINEAR TECHNOLOGY CORP		535678106	5,011	000000158643	SH	DEFINED	01
LIZ CLAIBORNE INC		539320101	2,348	000000054818	SH	DEFINED	01
LOCKHEED MARTIN CORP		539830109	18,249	000000188105	SH	DEFINED	01
LOEWS CORP		540424108	11,084	000000243995	SH	DEFINED	01
LOWES COS INC		548661107	25,417	000000807173	SH	DEFINED	01

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M & T BK CORP	55261F104	4,718	000000040733	SH	DEFINED	01
MBIA INC	55262C100	4,679	000000071447	SH	DEFINED	01
MGIC INVT CORP WIS	552848103	2,786	000000047299	SH	DEFINED	01
MACDERMID INC	554273102	446	000000012813	SH	DEFINED	01
MAGELLAN HEALTH SVCS INC	559079207	4,208	000000100202	SH	DEFINED	01
MANOR CARE INC NEW	564055101	2,101	000000038660	SH	DEFINED	01
MAPINFO CORP	565105103	2,099	000000104317	SH	DEFINED	01
MARATHON OIL CORP	565849106	18,177	000000183924	SH	DEFINED	01
MARSH & MCLENNAN COS INC	571748102	8,581	000000293001	SH	DEFINED	01
MARSHALL & ILSLEY CORP	571834100	6,277	000000135544	SH	DEFINED	01
MARRIOTT INTL INC NEW	571903202	8,557	000000174789	SH	DEFINED	01
MASCO CORP	574599106	5,687	000000207571	SH	DEFINED	01
MATTEL INC	577081102	5,745	000000208399	SH	DEFINED	01

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OMAXIM INTEGRATED PRODS INC		57772K101	4,997	000000169980	SH		DEFINED	01
MCDONALDS CORP		580135101	28,823	000000639819	SH		DEFINED	01
MCGRAW HILL COS INC		580645109	11,829	000000188133	SH		DEFINED	01
MCKESSON CORP		58155Q103	9,165	000000156572	SH		DEFINED	01
MEADWESTVACO CORP		583334107	2,982	000000096715	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC		58405U102	11,132	000000153486	SH		DEFINED	01
MEDIMMUNE INC		584699102	4,585	000000126018	SH		DEFINED	01
MEDTRONIC INC		585055106	29,946	000000610399	SH		DEFINED	01
MELLON FINL CORP		58551A108	9,511	000000220483	SH		DEFINED	01
MERCK & CO INC		589331107	50,996	000001154557	SH		DEFINED	01
MEREDITH CORP		589433101	1,184	000000020635	SH		DEFINED	01
MERRILL LYNCH & CO INC		590188108	38,283	000000468755	SH		DEFINED	01
METLIFE INC		59156R108	25,731	000000407461	SH		DEFINED	01
MICROSOFT CORP		594918104	127,475	000004573916	SH		DEFINED	01
MICROSOFT CORP		594918104	651	000000023392	SH		DEFINED	02
MICRON TECHNOLOGY INC		595112103	4,833	000000400088	SH		DEFINED	01
MID-STATE BANCSHA RES		595440108	10,093	000000275091	SH		DEFINED	01
MIDCAP SPDR TR		595635103	10,913	000000070606	SH		DEFINED	01
MILLIPORE CORP		601073109	2,073	000000028615	SH		DEFINED	01
MILLS CORP		601148109	5,053	000000200231	SH		DEFINED	01
MIRANT CORP NEW		60467R100	1,881	000000046514	SH		DEFINED	01
MOLEX INC		608554101	2,119	000000075150	SH		DEFINED	01
MOLSON COORS BREWING CO		60871R209	2,350	000000024845	SH		DEFINED	01
MONSANTO CO NEW		61166W101	15,833	000000288086	SH		DEFINED	01
MONSTER WORLDWIDE INC		611742107	3,226	000000068103	SH		DEFINED	01
MOODYS CORP		615369105	7,695	000000123998	SH		DEFINED	01
MORGAN STANLEY		617446448	44,443	000000564288	SH		DEFINED	01
MUELLER WTR PRODS INC		624758207	706	000000052792	SH		DEFINED	01
MURPHY OIL CORP		626717102	5,311	000000099457	SH		DEFINED	01
MYLAN LABS INC		628530107	2,742	000000129732	SH		DEFINED	01
NCR CORP NEW		62886E108	4,532	000000094881	SH		DEFINED	01
NPS PHARMACEUTICALS INC		62936P103	520	000000153573	SH		DEFINED	01
NRG ENERGY INC		629377508	1,685	000000023400	SH		DEFINED	01
NASDAQ 100 TR		631100104	1,055,521	000024248128	SH		DEFINED	01
NATIONAL CITY CORP		635405103	11,698	000000314054	SH		DEFINED	01
NATIONAL OILWELL VARCO INC		637071101	7,249	000000093199	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP		637640103	3,628	000000150331	SH		DEFINED	01
NETRATINGS INC		64116M108	4,666	000000224335	SH		DEFINED	01
NETWORK APPLIANCE INC		64120L104	7,182	000000196681	SH		DEFINED	01
NEW PLAN EXCEL RLTY TR INC		648053106	13,542	000000410000	SH		DEFINED	01
NEW RIV PHARMACEUTICALS INC		648468205	12,730	000000200065	SH		DEFINED	01

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NEW YORK TIMES CO	650111107	1,794	000000076310	SH	DEFINED	01
NEWELL RUBBERMAID INC	651229106	4,574	000000147143	SH	DEFINED	01
NEWMONT MINING CORP	651639106	10,036	000000239027	SH	DEFINED	01
NEWS CORP	65248E104	28,752	000001243629	SH	DEFINED	01
NEXEN INC	65334H102	1,839	000000030000	SH	DEFINED	02

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ONICOR INC		654086107	1,160	000000023961	SH		DEFINED	01
NIKE INC		654106103	10,735	000000101034	SH		DEFINED	01
NIKE INC		654106103	352	000000066644	SH		DEFINED	02
NISOURCE INC		65473P105	3,547	000000145155	SH		DEFINED	01
NORDSTROM INC		655664100	6,419	000000121256	SH		DEFINED	01
NORFOLK SOUTHERN CORP		655844108	10,647	000000210423	SH		DEFINED	01
NORTHERN TR CORP		665859104	6,011	000000099958	SH		DEFINED	01
NORTHROP GRUMMAN CORP		666807102	14,593	000000196631	SH		DEFINED	01
NORTHWESTERN CORP		668074305	2,130	000000060145	SH		DEFINED	01
NOVELIS INC		67000X106	3,087	000000070000	SH		DEFINED	01
NOVELL INC		670006105	1,297	000000179689	SH		DEFINED	01
NOVELLUS SYS INC		670008101	2,134	000000066655	SH		DEFINED	01
NUCOR CORP		670346105	10,395	000000159614	SH		DEFINED	01
NVIDIA CORP		67066G104	5,423	000000188454	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL		674599105	22,709	000000460548	SH		DEFINED	01
OFFICEMAX INC DEL		67622P101	2,097	000000039765	SH		DEFINED	01
OFFICE DEPOT INC		676220106	5,812	000000165410	SH		DEFINED	01
OMNICOM GROUP INC		681919106	9,068	000000088574	SH		DEFINED	01
ORACLE CORP		68389X105	38,346	000002115075	SH		DEFINED	01
OWENS CORNING NEW		690742101	5,726	000000179737	SH		DEFINED	01
PG&E CORP		69331C108	8,975	000000185950	SH		DEFINED	01
PHH CORP		693320202	1,565	000000051218	SH		DEFINED	01
PMC-SIERRA INC		69344F106	789	000000112577	SH		DEFINED	01
PNC FINL SVCS GROUP INC		693475105	13,205	000000183480	SH		DEFINED	01
PPG INDS INC		693506107	6,111	000000086926	SH		DEFINED	01
PPL CORP		69351T106	8,348	000000204118	SH		DEFINED	01
PACCAR INC		693718108	9,658	000000131588	SH		DEFINED	01
PACTIV CORP		695257105	2,376	000000070436	SH		DEFINED	01
PALL CORP		696429307	2,477	000000065197	SH		DEFINED	01
PARKER HANNIFIN CORP		701094104	5,297	000000061380	SH		DEFINED	01
PATHMARK STORES INC NEW		70322A101	1,538	000000120213	SH		DEFINED	01
PATTERSON COMPANIES INC		703395103	2,617	000000073748	SH		DEFINED	01
PAYCHEX INC		704326107	6,808	000000179782	SH		DEFINED	01
PEABODY ENERGY CORP		704549104	5,645	000000140295	SH		DEFINED	01
PENNEY J C INC		708160106	9,797	000000119251	SH		DEFINED	01
PENNFED FINL SVCS INC		708167101	6,501	000000300039	SH		DEFINED	01
PEPSI BOTTLING GROUP INC		713409100	2,222	000000069686	SH		DEFINED	01
PEPSICO INC		713448108	55,590	000000874609	SH		DEFINED	01
PEPSICO INC		713448108	577	000000009087	SH		DEFINED	02
PERKINELMER INC		714046109	1,564	000000064577	SH		DEFINED	01
PETROLEUM GEO SVCS ASA NEW		716599105	775	000000029800	SH		DEFINED	01
PFIZER INC		717081103	95,850	000003794558	SH		DEFINED	01
PINNACLE WEST CAP CORP		723484101	2,557	000000053010	SH		DEFINED	01
PITNEY BOWES INC		724479100	5,300	000000116768	SH		DEFINED	01
PLACER SIERRA BAN CSHARES		726079106	4,736	000000175048	SH		DEFINED	01
PLUM CREEK TIMBER CO INC		729251108	3,705	000000093988	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	
OPOLO RALPH LAUREN CORP		731572103	2,862	000000032474	SH		DEFINED	01	
PRAXAIR INC		74005P104	10,691	000000169811	SH		DEFINED	01	
PRICE T ROWE GROUP INC		74144T108	6,636	000000140625	SH		DEFINED	01	
PRINCIPAL FINANCIAL GROUP IN		74251V102	8,500	000000141989	SH		DEFINED	01	
PROCTER & GAMBLE CO		742718109	106,340	000001683661	SH		DEFINED	01	
PROCTER & GAMBLE CO		742718109	799	000000012658	SH		DEFINED	02	
PROGRESS ENERGY INC		743263105	6,873	000000136280	SH		DEFINED	01	
PROGRESSIVE CORP OHIO		743315103	8,610	000000394616	SH		DEFINED	01	
PROLOGIS		743410102	8,818	000000135819	SH		DEFINED	01	
PRUDENTIAL FINL INC		744320102	23,133	000000256299	SH		DEFINED	01	
PUBLIC SVC ENTERPRISE GROUP		744573106	11,125	000000133983	SH		DEFINED	01	
PUBLIC STORAGE INC		74460D109	6,155	000000065023	SH		DEFINED	01	
PULTE HOMES INC		745867101	2,980	000000112630	SH		DEFINED	01	
QLOGIC CORP		747277101	1,433	000000084309	SH		DEFINED	01	
QUALCOMM INC		747525103	37,713	000000884052	SH		DEFINED	01	
QUEST DIAGNOSTICS INC		74834L100	4,322	000000086670	SH		DEFINED	01	
QUESTAR CORP		748356102	4,060	000000045520	SH		DEFINED	01	
QWEST COMMUNICATIONS INTL IN		749121109	7,474	000000831420	SH		DEFINED	01	
RCN CORP		749361200	1,691	000000066190	SH		DEFINED	01	
R H DONNELLEY CORP		74955W307	1,162	000000016400	SH		DEFINED	01	
RADIOSHACK CORP		750438103	1,952	000000072218	SH		DEFINED	01	
RAYTHEON CO		755111507	12,407	000000236511	SH		DEFINED	01	
REALOGY CORP		75605E100	7,856	000000265349	SH		DEFINED	01	
REGIONAL BK HOLDRS TR		75902E100	107,599	000000682000	SH		DEFINED	01	
REGIONS FINANCIAL CORP NEW		7591EP100	13,718	000000387869	SH		DEFINED	01	
RES-CARE INC		760943100	553	000000031633	SH		DEFINED	01	
RETAIL HOLDRS TR		76127U101	259,708	000002570100	SH		DEFINED	01	
REYNOLDS AMERICAN INC		761713106	5,674	000000090922	SH		DEFINED	01	
ROBERT HALF INTL INC		770323103	3,293	000000088989	SH		DEFINED	01	
ROCKWELL AUTOMATION INC		773903109	5,257	000000087817	SH		DEFINED	01	
ROCKWELL COLLINS INC		774341101	5,965	000000089125	SH		DEFINED	01	
ROHM & HAAS CO		775371107	3,902	000000075464	SH		DEFINED	01	
ROWAN COS INC		779382100	1,900	000000058524	SH		DEFINED	01	
RYDER SYS INC		783549108	1,587	000000032179	SH		DEFINED	01	
SLM CORP		78442P106	8,898	000000217577	SH		DEFINED	01	
SPDR TR		78462F103	2,383,301	000016783813	SH		DEFINED	01	
SABRE HLDGS CORP		785905100	10,999	000000335870	SH		DEFINED	01	
SAFECO CORP		786429100	4,546	000000068437	SH		DEFINED	01	
SAFEGWAY INC		786514208	8,554	000000233487	SH		DEFINED	01	
ST JUDE MED INC		790849103	6,862	000000182464	SH		DEFINED	01	
SANDISK CORP		80004C101	5,278	000000120514	SH		DEFINED	01	
SANMINA SCI CORP		800907107	1,017	000000281057	SH		DEFINED	01	
SARA LEE CORP		803111103	6,578	000000388782	SH		DEFINED	01	
SCHERING PLOUGH CORP		806605101	20,117	000000788595	SH		DEFINED	01	
SCHLUMBERGER LTD		806857108	43,166	000000624700	SH		DEFINED	01	
SCHWAB CHARLES CORP NEW		808513105	10,131	000000553913	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	
OSCOTTS MIRACLE GRO CO		810186106	265	000000006040	SH		DEFINED	01	
SCRIPPS E W CO OHIO		811054204	1,975	000000044222	SH		DEFINED	01	
SEACOR HOLDINGS INC		811904101	1,201	000000012210	SH		DEFINED	01	

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SEALED AIR CORP NEW	81211K100	2,703	000000085541	SH	DEFINED	01
SEARS HLDGS CORP	812350106	7,936	000000044051	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y100	247,940	000006516178	SH	DEFINED	01
SEMPRA ENERGY	816851109	8,502	000000139358	SH	DEFINED	01
SERVICEMASTER CO	81760N109	1,626	000000105700	SH	DEFINED	01
SHERWIN WILLIAMS CO	824348106	3,909	000000059192	SH	DEFINED	01
SIERRA HEALTH SVCS INC	826322109	2,552	000000062000	SH	DEFINED	01
SIGMA ALDRICH CORP	826552101	2,906	000000070001	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	828806109	13,066	000000117449	SH	DEFINED	01
SKY FINL GROUP INC	83080P103	534	000000019900	SH	DEFINED	01
SMART & FINAL INC	831683107	780	000000035857	SH	DEFINED	01
SMITH INTL INC	832110100	5,078	000000105687	SH	DEFINED	01
SNAP ON INC	833034101	1,501	000000031224	SH	DEFINED	01
SOHU COM INC	83408W103	318	000000014873	SH	DEFINED	02
SOLETRON CORP	834182107	1,509	000000479200	SH	DEFINED	01
SOTHEBYS	835898107	5,113	000000114965	SH	DEFINED	02
SOUTHERN CO	842587107	14,542	000000396800	SH	DEFINED	01
SOUTHWEST AIRLS CO	844741108	6,143	000000417913	SH	DEFINED	01
SOVEREIGN BANCORP INC	845905108	4,869	000000191407	SH	DEFINED	01
SPECTRA ENERGY CORP	847560109	8,742	000000332804	SH	DEFINED	01
SPIRIT FIN CORP	848568309	3,829	000000257039	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	29,169	000001538501	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	824	000000043462	SH	DEFINED	01
STANLEY WKS	854616109	2,429	000000043881	SH	DEFINED	01
STAPLES INC	855030102	9,820	000000380048	SH	DEFINED	01
STARBUCKS CORP	855244109	12,482	000000398052	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	85590A401	7,385	000000113885	SH	DEFINED	01
STATE STR CORP	857477103	11,457	000000176951	SH	DEFINED	01
STATION CASINOS INC	857689103	5,410	000000062500	SH	DEFINED	01
STEEL TECHNOLOGIES INC	858147101	2,737	000000092547	SH	DEFINED	01
STRYKER CORP	863667101	10,481	000000158042	SH	DEFINED	01
SUN MICROSYSTEMS INC	866810104	11,471	000001908702	SH	DEFINED	01
SUNOCO INC	86764P109	4,530	000000064314	SH	DEFINED	01
SUNPOWER CORP	867652109	661	000000014542	SH	DEFINED	01
SUNTRUST BKS INC	867914103	15,636	000000188304	SH	DEFINED	01
SUPERVALU INC	868536103	4,303	000000110148	SH	DEFINED	01
SWIFT TRANSN CO	870756103	1,589	000000051000	SH	DEFINED	01
SYMANTEC CORP	871503108	8,478	000000490082	SH	DEFINED	01
SYNAGRO TECHNOLOGIES INC	871562203	2,681	000000470521	SH	DEFINED	01
SYNOVUS FINL CORP	87161C105	5,598	000000173117	SH	DEFINED	01
SYSCO CORP	871829107	11,063	000000327034	SH	DEFINED	01
TD BANKNORTH INC	87235A101	9,213	000000286500	SH	DEFINED	01
TECO ENERGY INC	872375100	1,911	000000111092	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
OTJX COS INC NEW		872540109	6,503	000000241231	SH		DEFINED	01
TXU CORP		873168108	18,680	000000291422	SH		DEFINED	01
TARGACEPT INC		87611R306	9,672	000001190476	SH		DEFINED	02
TARGET CORP		87612E106	27,287	000000460465	SH		DEFINED	01
TEKTRONIX INC		879131100	1,219	000000043301	SH		DEFINED	01
TELLABS INC		879664100	2,294	000000231804	SH		DEFINED	01
TEMPLE INLAND INC		879868107	3,327	000000055705	SH		DEFINED	01
TENET HEALTHCARE CORP		88033G100	1,607	000000249971	SH		DEFINED	01
TERADYNE INC		880770102	1,663	000000100582	SH		DEFINED	01
TEREX CORP NEW		880779103	3,901	000000054370	SH		DEFINED	01
TEXAS INSTRS INC		882508104	23,225	000000771605	SH		DEFINED	01

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TEXTRON INC	883203101	5,963	000000066407	SH	DEFINED	01
THERMO FISHER SCIENTIFIC INC	883556102	10,408	000000222638	SH	DEFINED	01
3M CO	88579Y101	29,731	000000389007	SH	DEFINED	01
3M CO	88579Y101	1,541	000000020167	SH	DEFINED	02
TIFFANY & CO NEW	886547108	3,263	000000071765	SH	DEFINED	01
TIME WARNER INC	887317105	39,883	000002022469	SH	DEFINED	01
TIME WARNER INC	887317105	812	000000041200	SH	DEFINED	01
TIME WARNER CABLE INC	88732J108	5,678	000000151536	SH	DEFINED	01
TORCHMARK CORP	891027104	3,406	000000051943	SH	DEFINED	01
TOWN SPORTS INTL HLDGS INC	89214A102	1,018	000000046708	SH	DEFINED	01
TRAVELERS COMPANIES INC	89417E109	18,735	000000361904	SH	DEFINED	01
TRIAD HOSPITALS INC	89579K109	8,882	000000170000	SH	DEFINED	01
TRIBUNE CO NEW	896047107	3,025	000000094218	SH	DEFINED	01
TRUMP ENTMT RESORTS INC	89816T103	468	000000025906	SH	DEFINED	01
21ST CENTY INS GR OUP	90130N103	1,951	000000092033	SH	DEFINED	01
TYCO INTL LTD NEW	902124106	33,150	000001050742	SH	DEFINED	01
TYSON FOODS INC	902494103	2,595	000000133713	SH	DEFINED	01
UAL CORP	902549807	476	000000012480	SH	DEFINED	01
UST INC	902911106	4,938	000000085169	SH	DEFINED	01
US BANCORP DEL	902973304	32,831	000000938842	SH	DEFINED	01
US BANCORP DEL	902973304	1,312	000000037535	SH	DEFINED	02
U S G CORP	903293405	1,591	000000034100	SH	DEFINED	01
USI HLDGS CORP	90333H101	6,743	000000400189	SH	DEFINED	01
U S AIRWAYS GROUP INC	90341W108	1,000	000000022000	SH	DEFINED	01
UNION PAC CORP	907818108	14,573	000000143513	SH	DEFINED	01
UNISYS CORP	909214108	1,542	000000183000	SH	DEFINED	01
UNITED PARCEL SERVICE INC	911312106	39,626	000000565289	SH	DEFINED	01
UNITED RENTALS INC	911363109	756	000000027500	SH	DEFINED	01
UNITED STATES STL CORP NEW	912909108	6,228	000000062806	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	913017109	34,971	000000538027	SH	DEFINED	01
UNITEDHEALTH GROUP INC	91324P102	38,025	000000717875	SH	DEFINED	01
UNIVERSAL COMPRESSION PARTNER	913430104	562	000000018200	SH	DEFINED	01
UNIVISION COMMUNICATIONS INC	914906102	5,852	000000161533	SH	DEFINED	01
UNUM GROUP	91529Y106	4,854	000000210797	SH	DEFINED	01
V F CORP	918204108	3,947	000000047777	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
OVALERO ENERGY CORP NEW		91913Y100	20,650	000000320208	SH	DEFINED	01
VARIAN MED SYS INC		92220P105	3,246	000000068083	SH	DEFINED	01
VERISIGN INC		92343E102	3,807	000000151564	SH	DEFINED	01
VERIZON COMMUNICATIONS		92343V104	58,757	000001549507	SH	DEFINED	01
VIACELL INC		92554J105	9,298	000001692184	SH	DEFINED	02
VIRGIN MEDIA INC		92769L101	623	000000024695	SH	DEFINED	01
VORNADO RLTY TR		929042109	8,247	000000069106	SH	DEFINED	01
VULCAN MATLS CO		929160109	5,868	000000050384	SH	DEFINED	01
WACHOVIA CORP 2ND NEW		929903102	55,608	000001010151	SH	DEFINED	01
WAL MART STORES INC		931142103	61,198	000001303479	SH	DEFINED	01
WAL MART STORES INC		931142103	543	000000011571	SH	DEFINED	02
WALGREEN CO		931422109	24,689	000000538004	SH	DEFINED	01
WALTER INDS INC		93317Q105	957	000000038700	SH	DEFINED	01
WASHINGTON MUT INC		939322103	19,028	000000471243	SH	DEFINED	01
WASTE MGMT INC DEL		94106L109	9,722	000000282554	SH	DEFINED	01
WATERS CORP		941848103	3,120	000000053806	SH	DEFINED	01
WATSON PHARMACEUTICALS INC		942683103	1,435	000000054321	SH	DEFINED	01
WEBEX COMMUNICATIONS INC		94767L109	4,245	000000074671	SH	DEFINED	01
WELLPOINT INC		94973V107	26,529	000000327127	SH	DEFINED	01

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WELLS FARGO & CO NEW	949746101	61,659	000001790858	SH	DEFINED	01
WELLS FARGO & CO NEW	949746101	542	000000015748	SH	DEFINED	02
WENDYS INTL INC	950590109	1,588	000000050754	SH	DEFINED	01
WESTERN UN CO	959802109	8,981	000000409182	SH	DEFINED	01
WEYERHAEUSER CO	962166104	8,367	000000111954	SH	DEFINED	01
WHIRLPOOL CORP	963320106	3,542	000000041718	SH	DEFINED	01
WHITTIER ENERGY CORP	966785305	1,105	00000010 0500	SH	DEFINED	01
WHOLE FOODS MKT INC	966837106	3,341	000000074512	SH	DEFINED	01
WILD OATS MARKETS INC	96808B107	519	000000028558	SH	DEFINED	01
WILLIAMS COS INC DEL	969457100	9,019	000000316902	SH	DEFINED	01
WINDSTREAM CORP	97381W104	3,712	000000252697	SH	DEFINED	01
WINN DIXIE STORES INC	974280307	1,019	000000057777	SH	DEFINED	01
WRIGLEY WM JR CO	982526105	5,888	000000115627	SH	DEFINED	01
WYETH	983024100	35,698	000000713551	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	98310W108	3,480	000000101922	SH	DEFINED	01
XTO ENERGY INC	98385X106	10,689	000000195032	SH	DEFINED	01
XCEL ENERGY INC	98389B100	5,336	000000216130	SH	DEFINED	01
XILINX INC	983919101	4,525	000000175902	SH	DEFINED	01
XEROX CORP	984121103	8,495	000000503017	SH	DEFINED	01
YAHOO INC	984332106	20,249	000000647148	SH	DEFINED	01
YAHOO INC	984332106	1,497	000000047850	SH	DEFINED	02
YUM BRANDS INC	988498101	8,071	000000139735	SH	DEFINED	01
ZIMMER HLDGS INC	98956P102	11,332	000000132685	SH	DEFINED	01
ZIONS BANCORPORATION	989701107	4,928	000000058309	SH	DEFINED	01
ZOLL MED CORP	989922109	2	000000000078	SH	DEFINED	01