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NOMURA HOLDINGS INC  
Form 13F-HR  
February 15, 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 December 31, 2006

If amended report check here:  Amendment Number: \_\_\_\_\_

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

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

Nomura Holdings Inc.

-----  
Name of Institutional Investment Manager

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

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

13F File Number: 001-15270

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

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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 Authorized to Submit This Report)

New York, NY Feb. 15, 2007

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(Place and Date of Signing)

Report Type:

- [ ] 13F HOLDINGS REPORT.
- [ ] 13F NOTICE.
- [X] 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 599

Form 13F Information Table Value Total: \$15,864,673  
(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:

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6. 28-05739 Global Funds Management, S.A.  
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2. 28-04985 Nomura International plc  
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4. 28-04993 Nomura Securities (Bermuda)  
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1. 28-04983 Nomura Securities International, Inc.  
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INFORMATION TABLE  
QUARTER ENDING  
09/30/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
0ACE LTD		G0070K103	17,932	000000296057	SH		DEFINED	01
COOPER INDS LTD		G24182100	7,475	000000082671	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD		G4776G101	10,910	000000278818	SH		DEFINED	01
NABORS INDUSTRIES LTD		G6359F103	8,106	000000272219	SH		DEFINED	01
NOBLE CORPORATION		G65422100	9,384	000000123241	SH		DEFINED	01
SINA CORP		G81477104	481	000000016773	SH		DEFINED	02
TRANSOCEAN INC		G90078109	21,508	000000265897	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT		G95089101	12,909	000000308925	SH		DEFINED	01
XL CAP LTD		G98255105	11,826	000000164206	SH		DEFINED	01
POWERDSINE LTD		M41415106	2,413	000000220000	SH		DEFINED	01
A D C TELECOMMUNICATIONS		000886309	1,548	000000106604	SH		DEFINED	01
AFLAC INC		001055102	20,686	000000449698	SH		DEFINED	01
AES CORP		00130H105	13,312	000000604001	SH		DEFINED	01
AT&T INC		00206R102	125,959	000003523346	SH		DEFINED	01
ABBOTT LABS		002824100	67,987	000001395769	SH		DEFINED	01
ADOBE SYS INC		00724F101	21,813	000000530480	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	10,152	000000498895	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	234	000000011500	SH		DEFINED	02
AETNA INC NEW		00817Y108	20,497	000000474698	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES		008190100	5,267	000000107861	SH		DEFINED	01
AGERE SYS INC		00845V308	506	000000026400	SH		DEFINED	01
AGILENT TECHNOLOGIES INC		00846U101	12,951	000000371645	SH		DEFINED	01
AIR PRODS & CHEMS INC		009158106	14,081	000000200367	SH		DEFINED	01
ALCOA INC		013817101	23,663	000000788519	SH		DEFINED	01
ALLEGHENY ENERGY INC		017361106	6,898	000000150268	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC		01741R102	8,307	000000091610	SH		DEFINED	01
ALLERGAN INC		018490102	16,738	000000139791	SH		DEFINED	01
ALLIED WASTE INDS INC		019589308	2,837	000000230907	SH		DEFINED	01
ALLSTATE CORP		020002101	37,002	000000568305	SH		DEFINED	01
ALLTEL CORP		020039103	20,549	000000339770	SH		DEFINED	01
ALTERA CORP		021441100	6,475	000000329055	SH		DEFINED	01
ALTRIA GROUP INC		02209S103	163,567	000001905941	SH		DEFINED	01
ALTRIA GROUP INC		02209S103	617,904	000007200000	SH		DEFINED	02
AMAZON COM INC		023135106	11,085	000000280942	SH		DEFINED	01
AMBAC FINL GROUP INC		023139108	8,594	000000096493	SH		DEFINED	01
AMEREN CORP		023608102	10,078	000000187570	SH		DEFINED	01
AMERICAN ELEC PWR INC		025537101	15,317	000000359732	SH		DEFINED	01
AMERICAN EXPRESS CO		025816109	66,469	000001095592	SH		DEFINED	01
AMERICAN INTL GROUP INC		026874107	169,413	000002364124	SH		DEFINED	01
AMERICAN PWR CONVERSION CORP		029066107	15,102	000000493719	SH		DEFINED	01

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AMERICAN STD COS INC DEL	029712106	7,232	000000157735	SH	DEFINED	01
AMERISOURCEBERGEN CORP	03073E105	7,853	000000174677	SH	DEFINED	01
AMERIPRISE FINL INC	03076C106	11,991	000000220031	SH	DEFINED	01
AMGEN INC	031162100	72,463	000001060797	SH	DEFINED	01
AMGEN INC	031162100	372	000000005453	SH	DEFINED	02
ANADARKO PETE CORP	032511107	18,194	000000418083	SH	DEFINED	01

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QUARTER ENDING  
12/29/2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
ANALOG DEVICES INC		032654105	10,222	000000311003	SH	DEFINED	01
ANHEUSER BUSCH COS INC		035229103	34,398	000000699149	SH	DEFINED	01
AON CORP		037389103	9,952	000000281612	SH	DEFINED	01
APACHE CORP		037411105	19,923	000000299560	SH	DEFINED	01
APARTMENT INVT & MGMT CO		03748R101	4,916	000000087756	SH	DEFINED	01
APOLLO GROUP INC		037604105	4,959	000000127266	SH	DEFINED	01
APPLE COMPUTER INC		037833100	65,618	000000773434	SH	DEFINED	01
APPLERA CORP		038020103	6,112	000000166599	SH	DEFINED	01
APPLIED MATLS INC		038222105	23,303	000001263040	SH	DEFINED	01
ARAMARK CORP		038521100	3,846	000000115000	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO		039483102	19,102	000000597685	SH	DEFINED	01
ARCHSTONE SMITH TR		039583109	11,559	000000198588	SH	DEFINED	01
ASHLAND INC NEW		044209104	3,594	000000051956	SH	DEFINED	01
AT ROAD INC		04648K105	912	000000125000	SH	DEFINED	01
AUTODESK INC		052769106	8,524	000000210699	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN		053015103	24,659	000000500708	SH	DEFINED	01
AUTONATION INC		05329W102	2,899	000000135994	SH	DEFINED	01
AUTOZONE INC		053332102	5,314	000000045991	SH	DEFINED	01
AVAYA INC		053499109	5,773	000000412958	SH	DEFINED	01
AVERY DENNISON CORP		053611109	5,831	000000085850	SH	DEFINED	01
AVON PRODS INC		054303102	13,356	000000404265	SH	DEFINED	01
AZTAR CORP		054802103	7,537	000000138500	SH	DEFINED	01
BB&T CORP		054937107	21,610	000000491920	SH	DEFINED	01
BJ SVCS CO		055482103	7,816	000000266590	SH	DEFINED	01
BMC SOFTWARE INC		055921100	6,005	000000186505	SH	DEFINED	01
BAIDU COM INC		056752108	343	000000003048	SH	DEFINED	02
BAKER HUGHES INC		057224107	21,776	000000291673	SH	DEFINED	01
BALL CORP		058498106	4,131	000000094761	SH	DEFINED	01
BANK OF AMERICA CORPORATION		060505104	218,034	000004083807	SH	DEFINED	01
BANK OF AMERICA CORPORATION		060505104	1,604	000000030049	SH	DEFINED	02
BANK NEW YORK INC		064057102	33,863	000000860143	SH	DEFINED	01
BANTA CORP		066821109	3,534	000000097100	SH	DEFINED	01
BARD C R INC		067383109	7,771	000000093671	SH	DEFINED	01
BARR PHARMACEUTICALS INC		068306109	4,849	000000096765	SH	DEFINED	01
BAUSCH & LOMB INC		071707103	2,543	000000048860	SH	DEFINED	01
BAXTER INTL INC		071813109	27,608	000000595149	SH	DEFINED	01
BEAR STEARNS COS INC		073902108	17,371	000000106715	SH	DEFINED	01
BEAR STEARNS COS INC		073902108	722	000000004441	SH	DEFINED	02
BECTON DICKINSON & CO		075887109	15,734	000000224292	SH	DEFINED	01
BED BATH & BEYOND INC		075896100	9,794	000000257063	SH	DEFINED	01
BELLSOUTH CORP		079860102	126,903	000002693764	SH	DEFINED	01
BEMIS INC		081437105	3,240	000000095354	SH	DEFINED	01
BEST BUY INC		086516101	18,045	000000366853	SH	DEFINED	01
BIG LOTS INC		089302103	2,282	000000099595	SH	DEFINED	01
BIOMET INC		090613100	9,398	000000227727	SH	DEFINED	01
BIOGEN IDEC INC		09062X103	15,080	000000306581	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
OBIOTECH HOLDRS TR		09067D201	14,366	000000078200	SH		DEFINED	01
BLACK & DECKER CORP		091797100	4,945	000000061837	SH		DEFINED	01
BLOCK H & R INC		093671105	6,752	000000293092	SH		DEFINED	01
BOEING CO		097023105	63,882	000000719075	SH		DEFINED	01
BOSTON PROPERTIES INC		101121101	11,889	000000106266	SH		DEFINED	01
BOSTON PROPERTIES INC		101121101	559,400	000005000000	SH		DEFINED	02
BOSTON SCIENTIFIC CORP		101137107	18,422	000001072300	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO		110122108	47,072	000001788487	SH		DEFINED	01
BROADCOM CORP		111320107	13,778	000000426459	SH		DEFINED	01
BROADWING CORP		11161E101	3,124	000000200000	SH		DEFINED	01
BROWN FORMAN CORP		115637209	4,744	000000071620	SH		DEFINED	01
BRUNSWICK CORP		117043109	2,663	000000083493	SH		DEFINED	01
BURLINGTON NORTHN SANTA FE C		12189T104	24,110	000000326651	SH		DEFINED	01
CB RICHARD ELLIS GROUP INC		12497T101	5,578	000000168034	SH		DEFINED	01
CIGNA CORP		125509109	12,272	000000093281	SH		DEFINED	01
CIT GROUP INC		125581108	10,057	000000180332	SH		DEFINED	01
CMS ENERGY CORP		125896100	3,378	000000202276	SH		DEFINED	01
CSX CORP		126408103	13,625	000000395751	SH		DEFINED	01
CVS CORP		126650100	23,149	000000748929	SH		DEFINED	01
CA INC		12673P105	8,459	000000373477	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	6,097	000000214108	SH		DEFINED	01
CAMPBELL SOUP CO		134429109	7,702	000000198059	SH		DEFINED	01
CAPITAL ONE FINL CORP		14040H105	28,501	000000371013	SH		DEFINED	01
CARDINAL HEALTH INC		14149Y108	23,730	000000368309	SH		DEFINED	01
CAREMARK RX INC		141705103	24,723	000000432914	SH		DEFINED	01
CARNIVAL CORP		143658300	19,848	000000404666	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	36,281	000000591584	SH		DEFINED	01
CBOT HLDGS INC		14984K106	1,380	000000009112	SH		DEFINED	01
CELGENE CORP		151020104	19,485	000000338693	SH		DEFINED	01
CENTERPOINT ENERGY INC		15189T107	4,716	000000284491	SH		DEFINED	01
CENTEX CORP		152312104	6,075	000000107964	SH		DEFINED	01
CENTRACORE PROPE RTIES TR		15235H107	7,274	000000225000	SH		DEFINED	01
CENTURYTEL INC		156700106	4,558	000000104409	SH		DEFINED	01
CHESAPEAKE ENERGY CORP		165167107	10,986	000000378209	SH		DEFINED	01
CHEVRON CORP NEW		166764100	145,767	000001982426	SH		DEFINED	01
CHICAGO MERCANTILE HLDGS INC		167760107	16,159	000000031701	SH		DEFINED	01
CHUBB CORP		171232101	19,806	000000374344	SH		DEFINED	01
CIENA CORP		171779309	2,127	000000076789	SH		DEFINED	01
CINCINNATI FINL CORP		172062101	7,138	000000157544	SH		DEFINED	01
CIRCUIT CITY STORE INC		172737108	2,447	000000128974	SH		DEFINED	01
CISCO SYS INC		17275R102	150,926	000005522382	SH		DEFINED	01
CINTAS CORP		172908105	4,928	000000124108	SH		DEFINED	01
CITIGROUP INC		172967101	248,893	000004468465	SH		DEFINED	01
CITIGROUP INC		172967101	1,599	000000028719	SH		DEFINED	02
CITIZENS COMMUNICATIONS CO		17453B101	4,206	000000292729	SH		DEFINED	01
CITRIX SYS INC		177376100	4,442	000000164215	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
OCLEAR CHANNEL COMMUNICATIONS		184502102	19,147	000000538746	SH		DEFINED	01
CLOROX CO DEL		189054109	8,854	000000138025	SH		DEFINED	01

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COACH INC	189754104	14,355	000000334170	SH	DEFINED	01
COSTAL FINL CORP DEL	19046E105	370	000000022100	SH	DEFINED	01
COCA COLA CO	191216100	89,470	000001854305	SH	DEFINED	01
COCA COLA CO	191216100	612	000000012688	SH	DEFINED	02
COCA COLA ENTERPRISES INC	191219104	5,146	000000252038	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	192446102	9,949	000000128941	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	30,513	000000467709	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	588	000000009020	SH	DEFINED	02
COLUMBIA EQUITY	197627102	4,586	000000240000	SH	DEFINED	01
COMCAST CORP NEW	20030N101	80,111	000001892547	SH	DEFINED	01
COMERICA INC	200340107	8,475	000000144440	SH	DEFINED	01
COMMERCE BANCORP INC NJ	200519106	6,015	000000170545	SH	DEFINED	01
COMMONWEALTH TEL ENTERPRISES	203349105	4,553	000000108789	SH	DEFINED	01
COMPASS BANCSHARES INC	20449H109	7,042	000000118069	SH	DEFINED	01
COMPUTER SCIENCES CORP	205363104	8,333	000000156154	SH	DEFINED	01
COMPUWARE CORP	205638109	2,668	000000320310	SH	DEFINED	01
COMVERSE TECHNOLOGY INC	205862402	3,877	000000183691	SH	DEFINED	01
CONAGRA FOODS INC	205887102	12,510	000000463366	SH	DEFINED	01
CONOCOPHILLIPS	20825C104	107,681	000001496621	SH	DEFINED	01
CONOR MEDSYSTEMS INC	208264101	532	000000017000	SH	DEFINED	01
CONSOL ENERGY INC	20854P109	5,335	000000166066	SH	DEFINED	01
CONSOLIDATED EDISON INC	209115104	11,225	000000233525	SH	DEFINED	01
CONSTELLATION BRANDS INC	21036P108	5,543	000000191038	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	210371100	11,273	000000163696	SH	DEFINED	01
CONVERGYS CORP	212485106	2,978	000000125256	SH	DEFINED	01
CORNING INC	219350105	26,615	000001422540	SH	DEFINED	01
COSTCO WHSL CORP NEW	22160K105	22,033	000000416741	SH	DEFINED	01
COTHERIX	22163T103	2,428	000000180000	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	222372104	23,975	000000564792	SH	DEFINED	01
COVENTRY HEALTH CARE INC	222862104	7,251	000000144892	SH	DEFINED	01
CTRIIP COM INTL LTD	22943F100	354	000000005686	SH	DEFINED	02
CUMMINS INC	231021106	5,632	000000047659	SH	DEFINED	01
D R HORTON INC	23331A109	6,647	000000250956	SH	DEFINED	01
DTE ENERGY CO	233331107	7,834	000000161837	SH	DEFINED	01
DANAHER CORP DEL	235851102	15,612	000000215527	SH	DEFINED	01
DARDEN RESTAURANTS INC	237194105	5,362	000000133484	SH	DEFINED	01
DEAN FOODS CO NEW	242370104	5,144	000000121678	SH	DEFINED	01
DEERE & CO	244199105	19,988	000000210250	SH	DEFINED	01
DELL INC	24702R101	51,829	000002065754	SH	DEFINED	01
DELL INC	24702R101	787	000000031370	SH	DEFINED	02
DELTA & PINE LD CO	247357106	404	000000010000	SH	DEFINED	01
DEVON ENERGY CORP NEW	25179M103	26,962	000000401949	SH	DEFINED	01
DIAMONDS TR	252787106	189,600	000001524000	SH	DEFINED	01
DIGITAL INSIGHT CORP	25385P106	6,350	000000165000	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
ODIGITAS INC		25388K104	2,011	000000150000	SH		DEFINED	01
DILLARDS INC		254067101	1,934	000000055328	SH		DEFINED	01
DIRECTV GROUP INC		25459L106	17,483	000000701003	SH		DEFINED	01
DISNEY WALT CO		254687106	64,462	000001881007	SH		DEFINED	01
DIVERSA CORP		255064107	1,088	000000100000	SH		DEFINED	02
DOLLAR GEN CORP		256669102	4,557	000000283757	SH		DEFINED	01
DOMINION RES INC VA NEW		25746U109	26,968	000000321662	SH		DEFINED	01
DONNELLEY R R & SONS CO		257867101	7,006	000000197150	SH		DEFINED	01
DOVER CORP		260003108	9,101	000000185660	SH		DEFINED	01
DOW CHEM CO		260543103	34,658	000000868634	SH		DEFINED	01

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DOW JONES & CO INC	260561105	2,247	000000059140	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	263534109	40,743	000000836454	SH	DEFINED	01
DUKE ENERGY CORP NEW	26441C105	37,923	000001141923	SH	DEFINED	01
DUQUESNE LT HLDGS INC	266233105	1,687	000000085000	SH	DEFINED	01
DYNEGY INC NEW	26816Q101	2,492	000000344242	SH	DEFINED	01
E M C CORP MASS	268648102	26,437	000002002805	SH	DEFINED	01
EOG RES INC	26875P101	13,826	000000221402	SH	DEFINED	01
E TRADE FINANCIAL CORP	269246104	8,704	000000388259	SH	DEFINED	01
EASTMAN CHEM CO	277432100	4,437	000000074818	SH	DEFINED	01
EASTMAN KODAK CO	277461109	6,740	000000261261	SH	DEFINED	01
EATON CORP	278058102	10,178	000000135460	SH	DEFINED	01
EBAY INC	278642103	31,641	000001052250	SH	DEFINED	01
ECOLAB INC	278865100	7,329	000000162164	SH	DEFINED	01
EDISON INTL	281020107	13,475	000000296285	SH	DEFINED	01
EL PASO CORP	28336L109	9,801	000000641464	SH	DEFINED	01
ELECTRONIC ARTS INC	285512109	14,127	000000280535	SH	DEFINED	01
ELECTRONIC DATA SYS NEW	285661104	12,958	000000470347	SH	DEFINED	01
EMBARQ CORP	29078E105	7,143	000000135906	SH	DEFINED	01
EMERSON ELEC CO	291011104	32,170	000000729653	SH	DEFINED	01
ENTERGY CORP NEW	29364G103	17,366	000000188115	SH	DEFINED	01
EQUIFAX INC	294429105	4,621	000000113826	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRU	294741103	25,512	000000529633	SH	DEFINED	01
EQUITY RESIDENTIAL	29476L107	13,482	000000265660	SH	DEFINED	01
ESSEX CORP	296744105	2,508	000000104900	SH	DEFINED	01
EXELON CORP	30161N101	37,762	000000610152	SH	DEFINED	01
EXPRESS SCRIPTS INC	302182100	8,819	000000123172	SH	DEFINED	01
EXXON MOBIL CORP	30231G102	406,447	000005304026	SH	DEFINED	01
FPL GROUP INC	302571104	20,005	000000367612	SH	DEFINED	01
FAMILY DLR STORES INC	307000109	4,072	000000138860	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	313400301	42,790	000000630202	SH	DEFINED	01
FEDERAL NATL MTG ASSN	313586109	52,660	000000886690	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	31410H101	18,209	000000477576	SH	DEFINED	01
FEDERATED INVS INC PA	314211103	2,774	000000082149	SH	DEFINED	01
FEDEX CORP	31428X106	30,288	000000278844	SH	DEFINED	01
FIDELITY BANKSHA RES INC NE	31604Q107	4,966	000000125200	SH	DEFINED	01
FIDELITY NATL INFORMATION SV	31620M106	5,900	000000147190	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
OFIFTH THIRD BANCORP		316773100	20,771	000000507498	SH	DEFINED	01
FIRST DATA CORP		319963104	17,772	000000696398	SH	DEFINED	01
FIRST HORIZON NATL CORP		320517105	4,730	000000113229	SH	DEFINED	01
FISERV INC		337738108	8,255	000000157484	SH	DEFINED	01
FIRSTENERGY CORP		337932107	17,503	000000290281	SH	DEFINED	01
FLUOR CORP NEW		343412102	6,536	000000080059	SH	DEFINED	01
FOCUS MEDIA HLDG LTD		34415V109	302	000000004556	SH	DEFINED	02
FORD MTR CO DEL		345370860	12,900	000001717816	SH	DEFINED	01
FOREST LABS INC		345838106	14,574	000000288028	SH	DEFINED	01
FORTUNE BRANDS INC		349631101	11,752	000000137636	SH	DEFINED	01
FOUR SEASONS HOTEL INC		35100E104	819	000000010000	SH	DEFINED	01
FRANKLIN RES INC		354613101	16,700	000000151585	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO		35671D857	9,979	000000179073	SH	DEFINED	01
GANNETT INC		364730101	12,882	000000213071	SH	DEFINED	01
GAP INC DEL		364760108	9,343	000000479151	SH	DEFINED	01
GENERAL DYNAMICS CORP		369550108	27,359	000000367979	SH	DEFINED	01
GENERAL ELECTRIC CO		369604103	348,804	000009373945	SH	DEFINED	01
GENERAL MLS INC		370334104	17,970	000000311982	SH	DEFINED	01

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GENERAL MTRS CORP	370442105	15,800	000000514355	SH	DEFINED	01
GENUINE PARTS CO	372460105	7,349	000000154952	SH	DEFINED	01
GENWORTH FINL INC	37247D106	13,788	000000403047	SH	DEFINED	01
GENZYME CORP	372917104	14,719	000000239038	SH	DEFINED	01
GIANT INDS INC	374508109	1,499	000000020000	SH	DEFINED	01
GILEAD SCIENCES INC	375558103	27,150	000000418153	SH	DEFINED	01
GLOBAL SIGNAL INC	37944Q103	21,220	000000402900	SH	DEFINED	01
GOLD KIST INC	380614107	2,215	000000105400	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	38141G104	77,195	000000387237	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	38141G104	228	000000001144	SH	DEFINED	02
GOODRICH CORP	382388106	5,169	000000113488	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	3,387	000000161391	SH	DEFINED	01
GOOGLE INC	38259P508	89,743	000000194891	SH	DEFINED	01
GOVERNMENT PPTYS TR INC	38374W107	371	000000035000	SH	DEFINED	01
GRAINGER W W INC	384802104	4,649	000000066485	SH	DEFINED	01
HALLIBURTON CO	406216101	28,391	000000914387	SH	DEFINED	01
HARLEY DAVIDSON INC	412822108	16,606	000000235656	SH	DEFINED	01
HARMAN INTL INDS INC	413086109	5,927	000000059326	SH	DEFINED	01
HARRAHS ENTMT INC	413619107	18,872	000000228154	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	416515104	26,893	000000288213	SH	DEFINED	01
HASBRO INC	418056107	3,935	000000144418	SH	DEFINED	01
HEALTH MGMT ASSOC INC NEW	421933102	4,618	000000218761	SH	DEFINED	01
HEINZ H J CO	423074103	13,486	000000299625	SH	DEFINED	01
HERCULES INC	427056106	1,994	000000103294	SH	DEFINED	01
HERSHEY CO	427866108	7,874	000000158119	SH	DEFINED	01
HESS CORP	42809H107	12,203	000000246179	SH	DEFINED	01
HEWLETT PACKARD CO	428236103	102,593	000002490739	SH	DEFINED	01
HILTON HOTELS CORP	432848109	12,270	000000351582	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
OHOME DEPOT INC		437076102	74,533	000001855916	SH		DEFINED	01
HOME DEPOT INC		437076102	441	000000010985	SH		DEFINED	02
HONEYWELL INTL INC		438516106	33,591	000000742519	SH		DEFINED	01
HOSPIRA INC		441060100	4,757	000000141662	SH		DEFINED	01
HUMANA INC		444859102	8,359	000000151146	SH		DEFINED	01
HUNTINGTON BANCSHARES INC		446150104	5,132	000000216101	SH		DEFINED	01
IAC INTERACTIVECORP		44919P300	7,542	000000202974	SH		DEFINED	01
ICOS CORP		449295104	1,182	000000035000	SH		DEFINED	01
IMS HEALTH INC		449934108	4,958	000000180455	SH		DEFINED	01
ITT CORP NEW		450911102	9,543	000000167962	SH		DEFINED	01
ILLINOIS TOOL WKS INC		452308109	17,620	000000381475	SH		DEFINED	01
INTEL CORP		458140100	106,180	000005243458	SH		DEFINED	01
INTERCHANGE FINL SVES		458447109	5,354	000000232889	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS		459200101	133,079	000001369840	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS		459200101	688	000000007090	SH		DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA		459506101	3,487	000000070947	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG		459902102	14,259	000000308647	SH		DEFINED	01
INTL PAPER CO		460146103	14,108	000000413745	SH		DEFINED	01
INTERPUBLIC GROUP COS INC		460690100	4,910	000000401200	SH		DEFINED	01
INTUIT		461202103	9,673	000000317055	SH		DEFINED	01
ISHARES INC		464286400	4,871	000000103990	SH		DEFINED	02
iSHARES		464286608	3,623	000000035065	SH		DEFINED	02
ISHARES INC		464286699	3,321	000000141876	SH		DEFINED	02
ISHARES TR		464287234	5,911	000000051775	SH		DEFINED	02
ISHARES TR		464287390	2,300	000000013539	SH		DEFINED	02
JDS UNIPHASE CORP		46612J507	3,197	000000191953	SH		DEFINED	01



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JP MORGAN CHASE & CO	46625H100	152,366	000003154589	SH	DEFINED	01
JABIL CIRCUIT INC	466313103	4,123	000000167956	SH	DEFINED	01
JACUZZI BRANDS INC	469865109	435	000000035000	SH	DEFINED	01
JANUS CAP GROUP INC	47102X105	3,891	000000180234	SH	DEFINED	01
JOHNSON & JOHNSON	478160104	174,068	000002636604	SH	DEFINED	01
JOHNSON & JOHNSON	478160104	599	000000009074	SH	DEFINED	02
JOHNSON CTLS INC	478366107	15,297	000000178043	SH	DEFINED	01
JONES APPAREL GROUP INC	480074103	3,352	000000100284	SH	DEFINED	01
JUNIPER NETWORKS INC	48203R104	9,744	000000514478	SH	DEFINED	01
KLA-TENCOR CORP	482480100	9,007	000000181046	SH	DEFINED	01
KANBAY INTL INC	48369P207	7,767	000000270000	SH	DEFINED	01
KB HOME	48666K109	3,661	000000071403	SH	DEFINED	01
KELLOGG CO	487836108	11,423	000000228206	SH	DEFINED	01
KEYCORP NEW	493267108	13,888	000000365191	SH	DEFINED	01
KEYSPAN CORP	49337W100	14,387	000000349386	SH	DEFINED	01
KIMBERLY CLARK CORP	494368103	28,319	000000416777	SH	DEFINED	01
KIMCO REALTY CORP	49446R109	9,238	000000205537	SH	DEFINED	01
KINDER MORGAN INC KANS	49455P101	15,867	000000150050	SH	DEFINED	01
KING PHARMACEUTICALS INC	495582108	3,519	000000221090	SH	DEFINED	01
KOHL'S CORP	500255104	20,349	000000297380	SH	DEFINED	01

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OKRAFT FOODS INC		50075N104	35,700	000001000000	SH		DEFINED	02
KROGER CO		501044101	15,051	000000652410	SH		DEFINED	01
LSI LOGIC CORP		502161102	3,278	000000364310	SH		DEFINED	01
L-3 COMMUNICATIONS HLDGS INC		502424104	9,294	000000113648	SH		DEFINED	01
LABORATORY CORP AMER HLDGS		50540R409	8,381	000000114079	SH		DEFINED	01
LAUDER ESTEE COS INC		518439104	4,728	000000115846	SH		DEFINED	01
LAUREATE EDUCATION INC		518613104	972	000000020000	SH		DEFINED	02
LEGGETT & PLATT INC		524660107	3,889	000000162759	SH		DEFINED	01
LEGG MASON INC		524901105	11,363	000000119553	SH		DEFINED	01
LEHMAN BROS HLDGS INC		524908100	37,655	000000482026	SH		DEFINED	01
LEHMAN BROS HLDGS INC		524908100	1,154	000000014778	SH		DEFINED	02
LENNAR CORP		526057104	6,574	000000125326	SH		DEFINED	01
LEXMARK INTL NEW		529771107	6,518	000000089055	SH		DEFINED	01
LILLY ELI & CO		532457108	46,643	000000895266	SH		DEFINED	01
LIMITED BRANDS INC		532716107	9,001	000000311030	SH		DEFINED	01
LINCOLN NATL CORP IND		534187109	17,337	000000261112	SH		DEFINED	01
LINEAR TECHNOLOGY CORP		535678106	8,242	000000271851	SH		DEFINED	01
LIZ CLAIBORNE INC		539320101	4,051	000000093213	SH		DEFINED	01
LOCKHEED MARTIN CORP		539830109	29,812	000000323805	SH		DEFINED	01
LOEWS CORP		540424108	17,232	000000415544	SH		DEFINED	01
LOWES COS INC		548661107	43,136	000001384787	SH		DEFINED	01
M & T BK CORP		55261F104	8,603	000000070430	SH		DEFINED	01
MBIA INC		55262C100	8,953	000000122544	SH		DEFINED	01
MGIC INVT CORP WIS		552848103	4,720	000000075482	SH		DEFINED	01
MANOR CARE INC NEW		564055101	3,154	000000067230	SH		DEFINED	01
MARATHON OIL CORP		565849106	29,568	000000319660	SH		DEFINED	01
MARSH & MCLENNAN COS INC		571748102	15,366	000000501177	SH		DEFINED	01
MARSHALL & ILSLEY CORP		571834100	11,160	000000231982	SH		DEFINED	01
MARRIOTT INTL INC NEW		571903202	14,584	000000305618	SH		DEFINED	01
MASCO CORP		574599106	10,707	000000358482	SH		DEFINED	01
MATTEL INC		577081102	7,859	000000346845	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC		57772K101	8,929	000000291631	SH		DEFINED	01
MCDONALDS CORP		580135101	49,856	000001124669	SH		DEFINED	01
MCGRAW HILL COS INC		580645109	21,909	000000322099	SH		DEFINED	01

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MCKESSON CORP	58155Q103	13,645	000000269146	SH	DEFINED	01
MEADWESTVACO CORP	583334107	4,953	000000164772	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC	58405U102	14,259	000000266838	SH	DEFINED	01
MEDIMMUNE INC	584699102	7,041	000000217532	SH	DEFINED	01
MEDTRONIC INC	585055106	56,015	000001046815	SH	DEFINED	01
MELLON FINL CORP	58551A108	15,786	000000374537	SH	DEFINED	01
MERCANTILE BANKSHARES CORP	587405101	25,957	000000554761	SH	DEFINED	01
MERCK & CO INC	589331107	86,077	000001974260	SH	DEFINED	01
MEREDITH CORP	589433101	1,987	000000035265	SH	DEFINED	01
MERRILL LYNCH & CO INC	590188108	74,840	000000803869	SH	DEFINED	01
MERRILL LYNCH & CO INC	590188108	344	000000003703	SH	DEFINED	02
METLIFE INC	59156R108	40,795	000000691338	SH	DEFINED	01

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OMICROSOFT CORP		594918104	234,903	000007866836	SH		DEFINED	01
MICROSOFT CORP		594918104	698	000000023392	SH		DEFINED	02
MICRON TECHNOLOGY INC		595112103	9,577	000000686048	SH		DEFINED	01
MIDSTATE BANCSHARES		595440108	9,097	000000250000	SH		DEFINED	01
MILLIPORE CORP		601073109	3,231	000000048526	SH		DEFINED	01
MOLEX INC		608554101	4,077	000000128925	SH		DEFINED	01
MOLSON COORS BREWING CO		60871R209	3,175	000000041538	SH		DEFINED	01
MONSANTO CO NEW		61166W101	25,953	000000494068	SH		DEFINED	01
MONSTER WORLDWIDE INC		611742107	5,444	000000116728	SH		DEFINED	01
MOODYS CORP		615369105	14,760	000000213734	SH		DEFINED	01
MORGAN STANLEY		617446448	78,386	000000962628	SH		DEFINED	01
MURPHY OIL CORP		626717102	8,649	000000170107	SH		DEFINED	01
MYLAN LABS INC		628530107	3,846	000000192708	SH		DEFINED	01
NCR CORP NEW		62886E108	6,929	000000162048	SH		DEFINED	01
NASDAQ 100 TR		631100104	766,044	000017748944	SH		DEFINED	01
NATIONAL CITY CORP		635405103	20,997	000000574334	SH		DEFINED	01
NATIONAL OILWELL VARCO INC		637071101	9,763	000000159591	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP		637640103	5,956	000000262410	SH		DEFINED	01
NETOPIA INC		64114K104	695	000000100000	SH		DEFINED	01
NETWORK APPLIANCE INC		64120L104	13,353	000000339967	SH		DEFINED	01
NEW YORK TIMES CO		650111107	3,184	000000130714	SH		DEFINED	01
NEWELL RUBBERMAID INC		651229106	7,297	000000252084	SH		DEFINED	01
NEWMONT MINING CORP		651639106	18,485	000000409420	SH		DEFINED	01
NEWS CORP		65248E104	45,721	000002128577	SH		DEFINED	01
NICOR INC		654086107	1,900	000000040607	SH		DEFINED	01
NIKE INC		654106103	16,932	000000170988	SH		DEFINED	01
NIKE INC		654106103	657	000000006644	SH		DEFINED	02
NISOURCE INC		65473P105	5,983	000000248260	SH		DEFINED	01
NORDSTROM INC		655664100	10,264	000000208036	SH		DEFINED	01
NORFOLK SOUTHERN CORP		655844108	18,150	000000360921	SH		DEFINED	01
NORTHERN EMPIRE BANCSHARE		665112108	5,169	000000175000	SH		DEFINED	01
NORTHERN TR CORP		665859104	10,346	000000170479	SH		DEFINED	01
NORTHROP GRUMMAN CORP		666807102	21,264	000000314106	SH		DEFINED	01
NORTHWESTERN CORP		668074305	1,769	000000050000	SH		DEFINED	01
NOVAGOLD RES INC		66987E206	658	000000038400	SH		DEFINED	01
NOVELL INC		670006105	1,911	000000308293	SH		DEFINED	01
NOVELLUS SYS INC		670008101	3,868	000000112405	SH		DEFINED	01
NUCOR CORP		670346105	15,017	000000274737	SH		DEFINED	01
NVIDIA CORP		67066G104	11,966	000000323323	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL		674599105	38,256	000000783455	SH		DEFINED	01
OFFICEMAX INC DEL		67622P101	3,361	000000067712	SH		DEFINED	01
OFFICE DEPOT INC		676220106	9,663	000000253177	SH		DEFINED	01

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OIL SVC HOLDRS TR	678002106	247,295	000001770700	SH	DEFINED	01
OMNICOM GROUP INC	681919106	16,245	000000155398	SH	DEFINED	01
OPEN SOLUTIONS INC	68371P102	3,391	000000090100	SH	DEFINED	01
ORACLE CORP	68389X105	62,354	000003637967	SH	DEFINED	01

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OPG&E CORP		69331C108	15,013	000000317200	SH		DEFINED	01
PMC-SIERRA INC		69344F106	1,280	000000190808	SH		DEFINED	01
PNC FINL SVCS GROUP INC		693475105	19,782	000000267185	SH		DEFINED	01
PPG INDS INC		693506107	9,648	000000150268	SH		DEFINED	01
PPL CORP		69351T106	12,435	000000346980	SH		DEFINED	01
PACCAR INC		693718108	14,655	000000225817	SH		DEFINED	01
PACTIV CORP		695257105	4,320	000000121054	SH		DEFINED	01
PALL CORP		696429307	3,847	000000111352	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP		699173209	1,829	000000101535	SH		DEFINED	01
PARKER HANNIFIN CORP		701094104	8,246	000000107269	SH		DEFINED	01
PATTERSON COMPANIES INC		703395103	4,487	000000126362	SH		DEFINED	01
PAYCHEX INC		704326107	12,174	000000307901	SH		DEFINED	01
PEABODY ENERGY CORP		704549104	9,694	000000239906	SH		DEFINED	01
PEMSTAR INC		706552106	808	000000210000	SH		DEFINED	01
PENNEY J C INC		708160106	15,827	000000204595	SH		DEFINED	01
PENNFED FINL SVCS		708167101	4,697	000000243150	SH		DEFINED	01
PEOPLES ENERGY CORP		711030106	2,519	000000056529	SH		DEFINED	01
PEPSI BOTTLING GROUP INC		713409100	3,846	000000124431	SH		DEFINED	01
PEPSICO INC		713448108	93,403	000001493268	SH		DEFINED	01
PEPSICO INC		713448108	568	000000009087	SH		DEFINED	02
PERKINELMER INC		714046109	2,486	000000111857	SH		DEFINED	01
PFIZER INC		717081103	169,830	000006557156	SH		DEFINED	01
PHELPS DODGE CORP		717265102	23,500	000000196296	SH		DEFINED	01
PINNACLE WEST CAP CORP		723484101	4,602	000000090804	SH		DEFINED	01
PITNEY BOWES INC		724479100	9,319	000000201769	SH		DEFINED	01
PLUM CREEK TIMBER CO INC		729251108	6,415	000000160987	SH		DEFINED	01
POTASH CORP SASK INC		73755L107	1,018	000000007100	SH		DEFINED	01
PRAXAIR INC		74005P104	17,457	000000294237	SH		DEFINED	01
PREMIUM STD FARMS INC		74060C105	371	000000020000	SH		DEFINED	01
PRICE T ROWE GROUP INC		74144T108	10,493	000000239745	SH		DEFINED	01
PRINCIPAL FINANCIAL GROUP IN		74251V102	14,400	000000245317	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109	185,199	000002881590	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109	813	000000012658	SH		DEFINED	02
PROGRESS ENERGY INC		743263105	11,345	000000231160	SH		DEFINED	01
PROGRESSIVE CORP OHIO		743315103	16,776	000000692662	SH		DEFINED	01
PROLOGIS		743410102	13,674	000000225024	SH		DEFINED	01
PRUDENTIAL FINL INC		744320102	37,243	000000433773	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP		744573106	15,224	000000229347	SH		DEFINED	01
PUBLIC STORAGE INC		74460D109	10,866	000000111456	SH		DEFINED	01
PULTE HOMES INC		745867101	6,364	000000192153	SH		DEFINED	01
QLOGIC CORP		747277101	3,142	000000143365	SH		DEFINED	01
QUALCOMM INC		747525103	56,790	000001502785	SH		DEFINED	01
QUEST DIAGNOSTICS INC		74834L100	7,707	000000145424	SH		DEFINED	01
QUESTAR CORP		748356102	6,484	000000078078	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN		749121109	12,239	000001462344	SH		DEFINED	01
RADIOSHACK CORP		750438103	2,071	000000123462	SH		DEFINED	01

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ORAILAMERICA INC		750753105	2,492	000000155000	SH		DEFINED	01	
RAYTHEON CO		755111507	21,348	000000404336	SH		DEFINED	01	
READERS DIGEST ASSN INC		755267101	250	000000015000	SH		DEFINED	01	
REALOGY CORP		75605E100	6,274	000000206950	SH		DEFINED	01	
RECKSON ASSOCS RLTY CORP		75621K106	15,595	000000342000	SH		DEFINED	01	
REDBACK NETWORKS INC		757209507	623	000000025000	SH		DEFINED	01	
REGIONAL BK HOLDRS TR		75902E100	165,436	000001023300	SH		DEFINED	01	
REGIONS FINANCIAL CORP NEW		7591EP100	24,796	000000663005	SH		DEFINED	01	
REGIONS FINANCIAL CORP NEW		7591EP100	56,100	000001500000	SH		DEFINED	02	
RETAIL HOLDRS TR		76127U101	419,286	000004220300	SH		DEFINED	01	
REYNOLDS AMERICAN INC		761713106	10,206	000000155899	SH		DEFINED	01	
RINKER GROUP LTD		76687M101	355	000000005000	SH		DEFINED	01	
RITA MED SYS INC DEL		76774E103	1,288	000000280000	SH		DEFINED	01	
ROBERT HALF INTL INC		770323103	5,656	000000152383	SH		DEFINED	01	
ROCKWELL AUTOMATION INC		773903109	9,451	000000154745	SH		DEFINED	01	
ROCKWELL COLLINS INC		774341101	9,621	000000152027	SH		DEFINED	01	
ROHM & HAAS CO		775371107	6,597	000000129064	SH		DEFINED	01	
ROWAN COS INC		779382100	3,334	000000100448	SH		DEFINED	01	
RYANAIR HLDGS PLC		783513104	815	000000010000	SH		DEFINED	01	
RYDER SYS INC		783549108	2,818	000000055197	SH		DEFINED	01	
SLM CORP		78442P106	18,128	000000371720	SH		DEFINED	01	
SPDR TR		78462F103	633,412	000004472622	SH		DEFINED	01	
SABRE HLDGS CORP		785905100	4,637	000000145427	SH		DEFINED	01	
SAFECO CORP		786429100	5,987	000000095728	SH		DEFINED	01	
SAFEWAY INC		786514208	13,931	000000403123	SH		DEFINED	01	
ST JUDE MED INC		790849103	11,751	000000321441	SH		DEFINED	01	
ST PAUL TRAVELERS INC		792860108	33,689	000000627487	SH		DEFINED	01	
SANDISK CORP		80004C101	8,805	000000204642	SH		DEFINED	01	
SANMINA SCI CORP		800907107	1,671	000000484543	SH		DEFINED	01	
SARA LEE CORP		803111103	11,565	000000679150	SH		DEFINED	01	
SCHERING PLOUGH CORP		806605101	31,871	000001348214	SH		DEFINED	01	
SCHLUMBERGER LTD		806857108	67,672	000001071443	SH		DEFINED	01	
SCHWAB CHARLES CORP NEW		808513105	17,989	000000930156	SH		DEFINED	01	
SCRIPPS E W CO OHIO		811054204	3,783	000000075764	SH		DEFINED	01	
SEALED AIR CORP NEW		81211K100	4,758	000000073303	SH		DEFINED	01	
SEARS HLDGS CORP		812350106	12,691	000000075575	SH		DEFINED	01	
SELECT SECTOR SPDR TR		81369Y100	294,596	000008462984	SH		DEFINED	01	
SEMICONDUCTOR HLDRS TR		816636203	18,329	000000544700	SH		DEFINED	01	
SEMPRA ENERGY		816851109	13,360	000000238414	SH		DEFINED	01	
SHERWIN WILLIAMS CO		824348106	6,471	000000101791	SH		DEFINED	01	
SIGMA ALDRICH CORP		826552101	4,660	000000059963	SH		DEFINED	01	
SIMON PPTY GROUP INC NEW		828806109	20,383	000000201238	SH		DEFINED	01	
SIRNA THERAPEUTICS INC		829669100	1,431	000000110000	SH		DEFINED	01	
SKY FINL GROUP INC		83080P103	4,657	000000163200	SH		DEFINED	01	
SMITH INTL INC		832110100	7,446	000000181320	SH		DEFINED	01	
SNAP ON INC		833034101	2,527	000000053046	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
0SOHU COM INC		83408W103	356	000000014873	SH		DEFINED	02
SOLETRON CORP		834182107	2,678	000000831686	SH		DEFINED	01
SOLEXA INC		83420X105	1,446	000000110000	SH		DEFINED	01
SOUTHERN CO		842587107	24,896	000000675429	SH		DEFINED	01

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SOUTHWEST AIRLS CO	844741108	11,031	000000720076	SH	DEFINED	01
SOVEREIGN BANCORP INC	845905108	8,298	000000326841	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	49,728	000002632548	SH	DEFINED	01
STANLEY WKS	854616109	3,717	000000073920	SH	DEFINED	01
STAPLES INC	855030102	17,545	000000657149	SH	DEFINED	01
STARBUCKS CORP	855244109	24,352	000000687546	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	85590A401	12,049	000000192784	SH	DEFINED	01
STATE NATIONAL BSHARES	857124101	4,264	000000110795	SH	DEFINED	01
STATE STR CORP	857477103	20,365	000000301976	SH	DEFINED	01
STRYKER CORP	863667101	14,896	000000270296	SH	DEFINED	01
SUN MICROSYSTEMS INC	866810104	17,347	000003200593	SH	DEFINED	01
SUNOCO INC	86764P109	6,983	000000111994	SH	DEFINED	01
SUNTRUST BKS INC	867914103	27,197	000000322052	SH	DEFINED	01
SUPERVALU INC	868536103	6,693	000000187217	SH	DEFINED	01
SYMANTEC CORP	871503108	17,785	000000853010	SH	DEFINED	01
SYMBOL TECHNOLOGIES INC	871508107	13,545	000000906654	SH	DEFINED	01
SYNOVUS FINL CORP	87161C105	9,111	000000295533	SH	DEFINED	01
SYSCO CORP	871829107	20,663	000000562113	SH	DEFINED	01
TECO ENERGY INC	872375100	3,277	000000190241	SH	DEFINED	01
TJX COS INC NEW	872540109	11,803	000000413853	SH	DEFINED	01
TXU CORP	873168108	22,639	000000417628	SH	DEFINED	01
TANOX INC	87588Q109	2,736	000000137500	SH	DEFINED	01
TARGET CORP	87612E106	44,559	000000781053	SH	DEFINED	01
TEKTRONIX INC	879131100	2,187	000000075005	SH	DEFINED	01
TELLABS INC	879664100	4,121	000000401750	SH	DEFINED	01
TEMPLE INLAND INC	879868107	4,478	000000097305	SH	DEFINED	01
TENET HEALTHCARE CORP	88033G100	2,987	000000428602	SH	DEFINED	01
TERADYNE INC	880770102	2,581	000000172579	SH	DEFINED	01
TEREX CORP NEW	880779103	5,973	000000092494	SH	DEFINED	01
TEXAS INSTRS INC	882508104	38,862	000001349403	SH	DEFINED	01
TEXTRON INC	883203101	10,700	000000114112	SH	DEFINED	01
THERMO FISHER SCIENTIFIC INC	883556102	16,807	000000371103	SH	DEFINED	01
3M CO	88579Y101	52,184	000000669634	SH	DEFINED	01
3M CO	88579Y101	1,142	000000014667	SH	DEFINED	02
TIFFANY & CO NEW	886547108	4,827	000000123037	SH	DEFINED	01
TIME WARNER INC	887317105	79,073	000003630547	SH	DEFINED	01
TORCHMARK CORP	891027104	5,687	000000089194	SH	DEFINED	01
TRIBUNE CO NEW	896047107	5,336	000000173365	SH	DEFINED	01
TRUSTREET PPTYS INC	898404108	7,666	000000455000	SH	DEFINED	01
TYCO INTL LTD NEW	902124106	54,981	000001808608	SH	DEFINED	01
TYSON FOODS INC	902494103	3,769	000000229127	SH	DEFINED	01
UST INC	902911106	8,513	000000146288	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
OUS BANCORP DEL		902973304	57,851	000001598557	SH		DEFINED	01
UNION PAC CORP		907818108	22,570	000000245279	SH		DEFINED	01
UNISYS CORP		909214108	2,456	000000313350	SH		DEFINED	01
UNITED PARCEL SERVICE INC		911312106	73,199	000000976254	SH		DEFINED	01
UNITED STATES STL CORP NEW		912909108	7,881	000000107765	SH		DEFINED	01
UNITED TECHNOLOGIES CORP		913017109	57,061	000000912695	SH		DEFINED	01
UNITEDHEALTH GROUP INC		91324P102	65,815	000001224927	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC		914906102	13,261	000000374398	SH		DEFINED	01
UNUMPROVIDENT CORP		91529Y106	6,472	000000311500	SH		DEFINED	01
V F CORP		918204108	6,674	000000081312	SH		DEFINED	01
VALERO ENERGY CORP NEW		91913Y100	28,128	000000549823	SH		DEFINED	01
VERISIGN INC		92343E102	5,361	000000222918	SH		DEFINED	01

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VERIZON COMMUNICATIONS	92343V104	98,869	000002654939	SH	DEFINED	01
VITAL STREAM HLDGS INC	92847T209	1,315	000000131000	SH	DEFINED	01
VORNADO RLTY TR	929042109	14,271	000000117464	SH	DEFINED	01
VULCAN MATLS CO	929160109	7,716	000000085868	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	929903102	98,711	000001733294	SH	DEFINED	01
WAL MART STORES INC	931142103	103,271	000002236276	SH	DEFINED	01
WAL MART STORES INC	931142103	533	000000011571	SH	DEFINED	02
WALGREEN CO	931422109	41,875	000000912510	SH	DEFINED	01
WASHINGTON MUT INC	939322103	39,101	000000859561	SH	DEFINED	01
WASTE MGMT INC DEL	94106L109	17,889	000000486532	SH	DEFINED	01
WATERS CORP	941848103	4,519	000000092298	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	942683103	2,425	000000093194	SH	DEFINED	01
WELLPOINT INC	94973V107	44,368	000000563839	SH	DEFINED	01
WELLS FARGO & CO NEW	949746101	109,169	000003070017	SH	DEFINED	01
WELLS FARGO & CO NEW	949746101	559	000000015748	SH	DEFINED	02
WENDYS INTL INC	950590109	2,876	000000086935	SH	DEFINED	01
WESTERN UN CO	959802109	15,626	000000696993	SH	DEFINED	01
WEYERHAEUSER CO	962166104	15,196	000000215095	SH	DEFINED	01
WHIRLPOOL CORP	963320106	5,916	000000071263	SH	DEFINED	01
WHOLE FOODS MKT INC	966837106	6,099	000000129976	SH	DEFINED	01
WILLIAMS COS INC DEL	969457100	14,164	000000542296	SH	DEFINED	01
WINDSTREAM CORP	97381W104	6,165	000000433573	SH	DEFINED	01
WRIGLEY WM JR CO	982526105	10,324	000000199617	SH	DEFINED	01
WYETH	983024100	62,359	000001224657	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	98310W108	5,769	000000180185	SH	DEFINED	01
XTO ENERGY INC	98385X106	15,656	000000332769	SH	DEFINED	01
XCEL ENERGY INC	98389B100	8,532	000000370009	SH	DEFINED	01
XILINX INC	983919101	7,280	000000305768	SH	DEFINED	01
XEROX CORP	984121103	14,878	000000877803	SH	DEFINED	01
YAHOO INC	984332106	28,432	000001113254	SH	DEFINED	01
YAHOO INC	984332106	1,222	000000047850	SH	DEFINED	02
YANKEE CANDLE INC	984757104	3,428	000000100000	SH	DEFINED	01
YUM BRANDS INC	988498101	14,173	000000241047	SH	DEFINED	01
ZIMMER HLDGS INC	98956P102	17,010	000000217023	SH	DEFINED	01

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