

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

NOMURA SECURITIES CO LTD
Form 13F-HR
August 15, 2002

OMB APPROVAL

OMB Number:
Expires:
Estimated average burden
hours per response.....

SEC USE ONLY

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended June 30, 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

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

Authorized to Submit This Report)

New York, NY August 15, 2002

(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: _____

Form 13F Information Table Entry Total: _____

Form 13F Information Table Value Total: \$ _____
(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:
1. 28-05739	Global Funds Management, S.A.
2. 28-04989	Nomura Asset Capital Corporation
3. 28-04985	Nomura International plc
4. 28-04985	Nomura Securities (Bermuda)
6. 28-04983	Nomura Securities International, Inc.

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

1Page

1

0

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
ODAIMLERCHRYSLER AG	ORD	D1668R123	48	000000001000	SH	DEFINED	01
ACE LTD	ORD	G0070K103	4,205	000000133081	SH	DEFINED	01
AMDOCS LTD	ORD	G02602103	516	000000068400	SH	DEFINED	01
CHINADOTCOM CORP	CL A	G2108N109	895	000000329200	SH	DEFINED	01
COOPER INDS LTD	CL A	G24182100	2,271	000000057795	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	352	000000006300	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	218	000000003900	SH	DEFINED	06
GLOBALSANTAFE CORP	SHS	G3930E101	399	000000014600	SH	DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4,945	000000108312	SH	DEFINED	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	5	000000000300	SH	DEFINED	01
NOBLE CORPORATION	SHS	G65422100	2,454	000000063593	SH	DEFINED	01
NOBLE CORPORATION	SHS	G65422100	343	000000008900	SH	DEFINED	06
PARTNERRE LTD	COM	G6852T105	29	000000000600	SH	DEFINED	01
PXRE GROUP LTD	COM	G73018106	9	000000000400	SH	DEFINED	01
RENAISSANCE RE HLDGS LTD	COM	G7496G103	651	000000017800	SH	DEFINED	01
RENAISSANCE RE HLDGS LTD	COM	G7496G103	263	000000007200	SH	DEFINED	06
HILFIGER TOMMY CORP	ORD	G8915Z102	184	000000012900	SH	DEFINED	01
TRANSOCEAN INC	ORD	G90078109	4,778	000000153387	SH	DEFINED	01
XL CAP LTD	CL A	G98255105	5,432	000000064144	SH	DEFINED	01
UBS AG	NAMEN AKT	H8920M855	114	000000002300	SH	DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1,997	000000147315	SH	DEFINED	01
ORBOTECH LTD	ORD	M75253100	38	000000001700	SH	DEFINED	01
ASML HLDG NV	N Y SHS	N07059111	257	000000017000	SH	DEFINED	01
ASE TEST LTD	ORD	Y02516105	9	000000001000	SH	DEFINED	01
FLEXTRONICS INTL LTD	ORD	Y2573F102	26	000000003736	SH	DEFINED	01
A D C TELECOMMUNICATIONS	COM	000886101	785	000000342818	SH	DEFINED	01
ABN AMRO HLDG NV	SPONSORED	000937102	10	000000000600	SH	DEFINED	01
ABM INDS INC	COM	000957100	13	000000000800	SH	DEFINED	01
AFC ENTERPRISES INC	COM	00104Q107	6	000000000200	SH	DEFINED	01
AFLAC INC	COM	001055102	7,176	000000224259	SH	DEFINED	01
AFLAC INC	COM	001055102	268	000000008400	SH	DEFINED	06
AGCO CORP	COM	001084102	421	000000021600	SH	DEFINED	01
AGCO CORP	COM	001084102	173	000000008900	SH	DEFINED	06
AGL RES INC	COM	001204106	11	000000000500	SH	DEFINED	01
AES CORP	COM	00130H105	2,407	000000444114	SH	DEFINED	01
AES CORP	COM	00130H105	55	000000010300	SH	DEFINED	06
AK STL HLDG CORP	COM	001547108	23	000000001800	SH	DEFINED	01
AMR CORP	COM	001765106	1,107	000000065662	SH	DEFINED	01
AOL TIME WARNER INC	COM	00184A105	30,986	000002106472	SH	DEFINED	01
AT&T CORP	COM	001957109	19,341	000001807635	SH	DEFINED	01
AT&T CORP	COM	001957109	36,132	000003376900	SH	DEFINED	04
ATMI INC	COM	00207R101	252	000000011300	SH	DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	8,183	000001398927	SH	DEFINED	01
AT&T WIRELESS SVCS INC	COM	00209A106	596	000000108200	SH	DEFINED	02
AT&T WIRELESS SVCS INC	COM	00209A106	21	000000003600	SH	DEFINED	06
AVX CORP NEW	COM	002444107	111	000000006800	SH	DEFINED	01

1Page

2

0

FORM 13F

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0ABBOTT LABS	COM	002824100	25,288	000000671681	SH		DEFINED	01
ABBOTT LABS	COM	002824100	45	000000001200	SH		DEFINED	06
ABERCROMBIE & FITCH CO	CL A	002896207	945	000000039200	SH		DEFINED	01
ABGENIX INC	COM	00339B107	157	000000016045	SH		DEFINED	01
ACCREDO HEALTH INC	COM	00437V104	1,504	000000032600	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	313	000000010800	SH		DEFINED	01
ACTIVISION INC NEW	COM NEW	004930202	209	000000007200	SH		DEFINED	06
ACTION PERFORMANCE COS INC	COM	004933107	606	000000019200	SH		DEFINED	01
ACTEL CORP	COM	004934105	10	000000000500	SH		DEFINED	01
ACXIOM CORP	COM	005125109	62	000000003600	SH		DEFINED	01
ADAPTEC INC	COM	00651F108	255	000000032351	SH		DEFINED	01
ADMINISTAFF INC	COM	007094105	184	000000018400	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	3,042	000000106762	SH		DEFINED	01
AEROFLEX INC	COM	007768104	179	000000025833	SH		DEFINED	01
ADVANCEPCS	COM	00790K109	426	000000017800	SH		DEFINED	01
ADVANCED MICRO DEVICES INC	COM	007903107	1,473	000000151611	SH		DEFINED	01
AEGON N V	ORD AMER R	007924103	22	000000001100	SH		DEFINED	01
ADVANTA CORP	CL A	007942105	240	000000022100	SH		DEFINED	01
ADVANTA CORP	CL B	007942204	76	000000007000	SH		DEFINED	01
ADVANCED ENERGY INDS	COM	007973100	2	000000000100	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	5,470	000000114045	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	2,625	000000055300	SH		DEFINED	01
AFFILIATED MANAGERS GROUP	COM	008252108	750	000000012200	SH		DEFINED	01
AGERE SYS INC	CL A	00845V100	14	000000010000	SH		DEFINED	04
AGERE SYS INC	CL B	00845V209	422	000000281728	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	1,485	000000990000	SH		DEFINED	04
AGILENT TECHNOLOGIES INC	COM	00846U101	4,646	000000196489	SH		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	80	000000003400	SH		DEFINED	06
AGILE SOFTWARE CORP DEL	COM	00846X105	46	000000006424	SH		DEFINED	01
AIR CDA INC	CL A NON V	008911307	518	000000161900	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	4,964	000000098357	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	4,542	000000090000	SH		DEFINED	04
AIRBORNE INC	COM	009269101	176	000000009200	SH		DEFINED	01
ALBERTO CULVER CO	CL B CONV	013068101	1,311	000000027442	SH		DEFINED	01
ALBERTO CULVER CO	CL A	013068200	4,852	000000107400	SH		DEFINED	01
ALBERTSONS INC	COM	013104104	6,025	000000197814	SH		DEFINED	01
ALCAN INC	COM	013716105	5,101	000000135957	SH		DEFINED	01
ALCOA INC	COM	013817101	14,516	000000437907	SH		DEFINED	01
ALEXANDER & BALDWIN INC	COM	014482103	171	000000006700	SH		DEFINED	01
ALFA CORP	COM	015385107	2	000000000200	SH		DEFINED	01
ALKERMES INC	COM	01642T108	99	000000006200	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	1,614	000000062715	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	159	000000006200	SH		DEFINED	06
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	559	000000035403	SH		DEFINED	01
ALLERGAN INC	COM	018490102	3,651	000000054700	SH		DEFINED	01
ALLETE INC	COM	018522102	8	000000000300	SH		DEFINED	01

1Page 3
0

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
0ALLIANT TECHSYSTEMS INC	COM	018804104	2,443	000000038300	SH		DEFINED	01
ALLIED CAP CORP NEW	COM	01903Q108	79	000000003500	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

ALLIED WASTE INDS INC	COM PAR\$	0 019589308	837	000000087225	SH	DEFINED	01
ALLSTATE CORP	COM	020002101	11,154	000000301639	SH	DEFINED	01
ALLTEL CORP	COM	020039103	6,184	000000131584	SH	DEFINED	01
ALLTEL CORP	COM	020039103	18	000000000400	SH	DEFINED	06
ALPHARMA INC	NOTE	3.00 020813AD3	3,447	000000035000	PRN	DEFINED	01
ALTERA CORP	COM	021441100	4,494	000000330447	SH	DEFINED	01
AMAZON COM INC	COM	023135106	100	000000006162	SH	DEFINED	01
AMAZON COM INC	COM	023135106	199	000000012300	SH	DEFINED	06
AMBAC FINL GROUP INC	COM	023139108	3,067	000000045654	SH	DEFINED	01
AMBAC FINL GROUP INC	COM	023139108	268	000000004000	SH	DEFINED	06
AMERADA HESS CORP	COM	023551104	3,147	000000038152	SH	DEFINED	01
AMEREN CORP	COM	023608102	3,161	000000073502	SH	DEFINED	01
AMERICA ONLINE INC DEL	NOTE	02364JAC8	41,615	000082000000	SH	DEFINED	01
AMERICA MOVIL S A DE C V	SPON ADR L	02364W105	1,440	000000107500	SH	DEFINED	01
AMERICAN CAPITAL STRATEGIES	COM	024937104	8	000000000300	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	7,421	000000185433	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	20,675	000000569248	SH	DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	9	000000000400	SH	DEFINED	01
AMERICAN GREETINGS CORP	CL A	026375105	574	000000034461	SH	DEFINED	01
AMERICAN INTL GROUP INC	COM	026874107	75,450	000001105819	SH	DEFINED	01
AMERICAN PWR CONVERSION CORP	COM	029066107	1,069	000000084649	SH	DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	2,351	000000031316	SH	DEFINED	01
AMERICAN WTR WKS INC	COM	030411102	7,561	000000175000	SH	DEFINED	01
AMERICAN WOODMARK CORP	COM	030506109	5	000000000100	SH	DEFINED	01
AMERICREDIT CORP	COM	03060R101	2,426	000000086500	SH	DEFINED	01
AMERIPATH INC	COM	03071D109	200	000000008337	SH	DEFINED	01
AMERITRADE HLDG CORP	CL A	03072H109	1,875	0000000409500	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	3,372	000000044377	SH	DEFINED	01
AMGEN INC	COM	031162100	18,786	000000448576	SH	DEFINED	01
AMKOR TECHNOLOGY INC	COM	031652100	820	000000131955	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	295	000000008200	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	172	000000004800	SH	DEFINED	06
AMSOUTH BANCORPORATION	COM	032165102	4,546	000000203140	SH	DEFINED	01
ANADARKO PETE CORP	COM	032511107	5,900	000000119683	SH	DEFINED	01
ANADIGICS INC	COM	032515108	70	000000008500	SH	DEFINED	01
ANALOG DEVICES INC	NOTE	4.75 032654AD7	2,865	000000030000	PRN	DEFINED	01
ANALOG DEVICES INC	COM	032654105	6,857	000000230878	SH	DEFINED	01
ANDREW CORP	COM	034425108	1,054	000000070709	SH	DEFINED	01
ANDRX GROUP	COM	034553107	1,352	000000050162	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	19,512	000000390243	SH	DEFINED	01
ANHEUSER BUSCH COS INC	COM	035229103	240	000000004800	SH	DEFINED	06
ANIXTER INTL INC	NOTE	035290AC9	840	000003000000	SH	DEFINED	01
ANIXTER INTL INC	COM	035290105	42	000000001800	SH	DEFINED	01
ANNALY MTG MGMT INC	COM	035710409	717	000000037000	SH	DEFINED	01

1Page 4

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0ANN TAYLOR STORES CORP	COM	036115103	114	000000004500	SH		DEFINED	01
ANTHRACITE CAP INC	COM	037023108	46	000000003500	SH		DEFINED	01
AON CORP	COM	037389103	3,950	000000134019	SH		DEFINED	01
APACHE CORP	COM	037411105	3,494	000000060794	SH		DEFINED	01
APACHE CORP	COM	037411105	385	000000006700	SH		DEFINED	06
APARTMENT INVT & MGMT CO	CL A	03748R101	63	000000001300	SH		DEFINED	01
APOGENT TECHNOLOGIES INC	COM	03760A101	117	000000005700	SH		DEFINED	01
APOLLO GROUP INC	CL A	037604105	3,018	000000076570	SH		DEFINED	01
APOLLO GROUP INC	CL A	037604105	228	000000005800	SH		DEFINED	06
APPLE COMPUTER INC	COM	037833100	2,761	000000155868	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

APPLEBEES INTL INC	COM	037899101	563	000000024548	SH	DEFINED	01
APRIA HEALTHCARE GROUP INC	COM	037933108	114	000000005100	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	1,751	000000089885	SH	DEFINED	01
APPLERA CORP	COM AP BIO	038020103	109	000000005600	SH	DEFINED	06
APPLIED MICRO CIRCUITS CORP	COM	03822W109	674	000000142635	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	13,388	000000703938	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	266	000000014000	SH	DEFINED	06
AQUILA INC	COM	03840P102	540	000000067500	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	3,915	000000306154	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	65	000000005100	SH	DEFINED	06
ARCHSTONE SMITH TR	COM	039583109	104	000000003900	SH	DEFINED	01
ARGOSY GAMING CO	COM	040228108	207	000000007300	SH	DEFINED	01
ARROW ELECTRS INC	COM	042735100	323	000000015600	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	100	000000004200	SH	DEFINED	01
ARVINMERITOR INC	COM	043353101	172	000000007200	SH	DEFINED	06
ASHLAND INC	COM	044204105	1,501	000000037065	SH	DEFINED	01
ASHLAND INC	COM	044204105	129	000000003200	SH	DEFINED	06
ASTORIA FINL CORP	COM	046265104	765	000000023900	SH	DEFINED	01
ASTORIA FINL CORP	COM	046265104	16	000000000500	SH	DEFINED	06
ATLANTIC COAST AIRLINES HLDG	COM	048396105	58	000000002700	SH	DEFINED	01
ATMEL CORP	COM	049513104	475	000000075931	SH	DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	41	000000001100	SH	DEFINED	01
AUTODESK INC	COM	052769106	1,949	000000147142	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	12,727	000000292256	SH	DEFINED	01
AUTONATION INC	COM	05329W102	181	000000012500	SH	DEFINED	01
AUTOZONE INC	COM	053332102	3,812	000000049318	SH	DEFINED	01
AUTOZONE INC	COM	053332102	579	000000007500	SH	DEFINED	06
AVAYA INC	NOTE	053499AA7	1,080	000003000000	SH	DEFINED	01
AVAYA INC	COM	053499109	756	000000152861	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	2,917	000000046491	SH	DEFINED	01
AVERY DENNISON CORP	COM	053611109	131	000000002100	SH	DEFINED	06
AVIRON	NOTE 5.25	053762AD2	2,692	000000030000	PRN	DEFINED	01
AVISTA CORP	COM	05379B107	24	000000001800	SH	DEFINED	01
AVOCENT CORP	COM	053893103	71	000000004500	SH	DEFINED	01
AVOCENT CORP	COM	053893103	124	000000007800	SH	DEFINED	06
AVON PRODS INC	COM	054303102	7,636	000000146179	SH	DEFINED	01

1Page 5
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
0AXCELIS TECHNOLOGIES INC	COM	054540109	11	000000001000	SH	DEFINED	01
AZTAR CORP	COM	054802103	37	000000001800	SH	DEFINED	01
BB&T CORP	COM	054937107	7,836	000000203013	SH	DEFINED	01
BCE INC	COM	05534B109	57	000000003300	SH	DEFINED	01
BEI MED SYS INC	COM	05538E109	1,311	000000192326	SH	DEFINED	01
BISYS GROUP INC	COM	055472104	46	000000001400	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	789	000000020500	SH	DEFINED	01
BJ SVCS CO	COM	055482103	2,245	000000066283	SH	DEFINED	01
BP PLC	SPONSORED	055622104	333	000000006600	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	1,949	000000117453	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	215	000000013000	SH	DEFINED	06
BAKER HUGHES INC	COM	057224107	5,138	000000154367	SH	DEFINED	01
BALL CORP	COM	058498106	997	000000024048	SH	DEFINED	01
BANCORP CONN INC	COM	059684100	2,210	000000078793	SH	DEFINED	01
BANCORPSOUTH INC	COM	059692103	40	000000002000	SH	DEFINED	01
BANDAG INC	CL A	059815308	203	000000008000	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	24	000000000350	SH	SOLE	
BANK OF AMERICA CORPORATION	COM	060505104	48,540	000000689885	SH	DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

BANK OF AMERICA CORPORATION	COM	060505104	647	000000009200	SH	DEFINED	06
BANK HAWAII CORP	COM	062540109	277	000000009900	SH	DEFINED	01
BANK NEW YORK INC	COM	064057102	11,754	000000348283	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	21,158	000000549845	SH	DEFINED	01
BANK ONE CORP	COM	06423A103	577	000000015000	SH	DEFINED	04
BANK UTD CORP LITIGATN CONT	RIGHT	99/9 065416117	22	000000248800	SH	DEFINED	01
BANKNORTH GROUP INC NEW	COM	06646R107	771	000000029643	SH	DEFINED	01
BARD C R INC	COM	067383109	1,588	000000028071	SH	DEFINED	01
BARNES & NOBLE INC	COM	067774109	858	000000032500	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	4,394	000000231391	SH	DEFINED	01
BARR LABS INC	COM	068306109	292	000000004600	SH	DEFINED	01
BARRA INC	COM	068313105	66	000000001800	SH	DEFINED	01
BAUSCH & LOMB INC	COM	071707103	1,022	000000030206	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	12,565	000000282683	SH	DEFINED	01
BEA SYS INC	NOTE	4.00 073325AD4	1,622	000000020000	PRN	DEFINED	01
BEA SYS INC	COM	073325102	225	000000023704	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	4,172	000000068182	SH	DEFINED	01
BEAR STEARNS COS INC	COM	073902108	642	000000010500	SH	DEFINED	06
BEAZER HOMES USA INC	COM	07556Q105	72	000000000900	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	4,466	000000129641	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	4,810	000000127472	SH	DEFINED	01
BELLSOUTH CORP	COM	079860102	25,092	000000796595	SH	DEFINED	01
BELO CORP	COM	SER A 080555105	108	000000004800	SH	DEFINED	01
BEMIS INC	COM	081437105	1,093	000000023017	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	154	000000002800	SH	DEFINED	01
BEST BUY INC	COM	086516101	7,720	000000212682	SH	DEFINED	01
BIG LOTS INC	COM	089302103	965	000000049061	SH	DEFINED	01
BIOGEN INC	COM	090597105	3,496	000000084388	SH	DEFINED	01

1Page 6
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OBIOMET INC	COM	090613100	3,613	000000133248	SH		DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY R	09067D201	38,521	000000463000	SH		DEFINED	01
BLACK & DECKER CORP	COM	091797100	1,640	000000034043	SH		DEFINED	01
BLACK & DECKER CORP	COM	091797100	438	000000009100	SH		DEFINED	06
BLACKROCK INC	CL A	09247X101	17	000000000400	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	4,184	000000090662	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	272	000000005900	SH		DEFINED	06
BLOCKBUSTER INC	CL A	093679108	209	000000007800	SH		DEFINED	06
BOEING CO	COM	097023105	16,034	000000356327	SH		DEFINED	01
BOEING CO	COM	097023105	72	000000001600	SH		DEFINED	06
BOISE CASCADE CORP	COM	097383103	1,130	000000032734	SH		DEFINED	01
BORDERS GROUP INC	COM	099709107	434	000000023600	SH		DEFINED	01
BORG WARNER INC	COM	099724106	664	000000011500	SH		DEFINED	01
BORG WARNER INC	COM	099724106	190	000000003300	SH		DEFINED	06
BORON LEPORE & ASSOCS INC	COM	10001P102	35	000000002178	SH		DEFINED	01
BOSTON PROPERTIES INC	COM	101121101	139	000000003500	SH		DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	5,242	000000178805	SH		DEFINED	01
BOWATER INC	COM	102183100	59	000000001100	SH		DEFINED	01
BRINKER INTL INC	COM	109641100	244	000000007700	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	23,236	000000904146	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	668,500	000025000000	SH		DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	141	000000005500	SH		DEFINED	06
BROADBAND HOLDRS TR	DEPOSITRY	11130P104	2,067	000000250000	SH		DEFINED	01
BROADCOM CORP	CL A	111320107	2,070	000000118055	SH		DEFINED	01
BROADWING INC	COM	111620100	17	000000006900	SH		DEFINED	01
BROCADE COMMUNICATIONS SYS I	COM	111621108	944	000000054006	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

BROOKLINE BANCORP INC	COM	113739106	303	000000012000	SH	DEFINED	01
BROOK-PRI AUTOMATION INC	COM	11442E102	273	000000010700	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	220	000000007000	SH	DEFINED	01
BROWN FORMAN CORP	CL A	115637100	4,269	000000060900	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	2,014	000000029201	SH	DEFINED	01
BROWN TOM INC	COM NEW	115660201	14	000000000500	SH	DEFINED	01
BRUNSWICK CORP	COM	117043109	1,066	000000038096	SH	DEFINED	01
BUCA INC	COM	117769109	9	000000000500	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6,504	000000216813	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	279	000000009300	SH	DEFINED	06
BURLINGTON RES INC	COM	122014103	3,292	000000086633	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	611	000000020100	SH	DEFINED	01
CBRL GROUP INC	COM	12489V106	195	000000006400	SH	DEFINED	06
C D I CORP	COM	125071100	19	000000000600	SH	DEFINED	01
CDW COMPUTER CTRS INC	COM	125129106	140	000000003010	SH	DEFINED	01
CEC ENTMT INC	COM	125137109	247	000000006000	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	57	000000001700	SH	DEFINED	01
CIGNA CORP	COM	125509109	7,066	000000072532	SH	DEFINED	01
CIGNA CORP	COM	125509109	243	000000002500	SH	DEFINED	06
CKE RESTAURANTS INC	COM	12561E105	50	000000004400	SH	DEFINED	01

1Page 7
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVESTMT DCRETN	OT MAN
OCMS ENERGY CORP	COM	125896100	626	000000057037	SH	DEFINED	01
CNA FINL CORP	COM	126117100	47	000000001800	SH	DEFINED	01
CNF INC	COM	12612W104	258	000000006800	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	785	000000041052	SH	DEFINED	01
CSX CORP	COM	126408103	4,765	000000135976	SH	DEFINED	01
CTS CORP	COM	126501105	10	000000000900	SH	DEFINED	01
CVS CORP	COM	126650100	6,446	000000210674	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	63	000000003400	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CA	12686C109	17	000000001900	SH	DEFINED	01
CABLEVISION SYS CORP	CL A RAINB	12686C844	39	000000004500	SH	DEFINED	01
CABOT MICROELECTRONICS CORP	COM	12709P103	284	000000006600	SH	DEFINED	01
CACI INTL INC	CL A	127190304	646	000000016918	SH	DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	1,268	000000078700	SH	DEFINED	01
CAL DIVE INTL INC	COM	127914109	11	000000000500	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	25	000000001600	SH	DEFINED	01
CALLAWAY GOLF CO	COM	131193104	87	000000005528	SH	DEFINED	02
CALPINE CORP	COM	131347106	3,748	000000533248	SH	DEFINED	01
CAMBREX CORP	COM	132011107	8	000000000200	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	5,271	000000190593	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	71	000000002600	SH	DEFINED	06
CANADIAN NATL RY CO	COM	136375102	108	000000002100	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	7,829	000000128254	SH	DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	12,334	000000200859	SH	DEFINED	01
CAREER EDUCATION CORP	COM	141665109	378	000000008400	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	80	000000004900	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	7,448	000000269001	SH	DEFINED	01
CARNIVAL CORP	COM	143658102	141	000000005100	SH	DEFINED	06
CATALINA MARKETING CORP	COM	148867104	124	000000004400	SH	DEFINED	01
CATALYTICA ENERGY SYS INC	COM	148884109	7	000000002500	SH	DEFINED	01
CATELLUS DEV CORP	COM	149111106	10	000000000500	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	7,304	000000149231	SH	DEFINED	01
CELL THERAPEUTICS INC	COM	150934107	239	000000043958	SH	DEFINED	01
CELESTICA INC	NOTE	15101QAA6	1,263	000003000000	SH	DEFINED	01
CELESTICA INC	SUB VTG SH	15101Q108	84	000000003700	SH	DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

CELGENE CORP	COM	151020104	114	000000007453	SH	DEFINED	01
CENDANT CORP	COM	151313103	7,070	000000445256	SH	DEFINED	01
CENDANT CORP	COM	151313103	666	000000042000	SH	DEFINED	06
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	10	000000000300	SH	DEFINED	01
CENTEX CORP	COM	152312104	1,872	000000032395	SH	DEFINED	01
CENTEX CORP	COM	152312104	150	000000002600	SH	DEFINED	06
CENTRA SOFTWARE INC	COM	15234X103	30	000000016300	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	1,764	000000059814	SH	DEFINED	01
CEPHALON INC	COM	156708109	2,053	000000045436	SH	DEFINED	01
CEPHALON INC	COM	156708109	189	000000004200	SH	DEFINED	06
CERIDIAN CORP NEW	COM	156779100	442	000000023300	SH	DEFINED	01
CERNER CORP	COM	156782104	297	000000006220	SH	DEFINED	01

1Page 8
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OCERTEGY INC	COM	156880106	723	000000019500	SH		DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	434	000000012400	SH		DEFINED	01
CHARTER ONE FINL INC	COM	160903100	4,373	000000127221	SH		DEFINED	01
CHARTER COMMUNICATIONS INC D	CL A	16117M107	70	000000017297	SH		DEFINED	01
CHECKFREE CORP NEW	COM	162813109	536	000000034335	SH		DEFINED	01
CHECKPOINT SYS INC	COM	162825103	31	000000002700	SH		DEFINED	01
CHEESECAKE FACTORY INC	COM	163072101	360	000000010155	SH		DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	231	000000032100	SH		DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	42,601	000000481373	SH		DEFINED	01
CHILES OFFSHORE INC	COM	16888M104	6,615	000000272800	SH		DEFINED	01
CHILDRENS PL RETAIL STORES I	COM	168905107	223	000000008442	SH		DEFINED	01
CHIRON CORP	COM	170040109	3,107	000000087893	SH		DEFINED	01
CHIRON CORP	COM	170040109	102	000000002900	SH		DEFINED	06
CHOICEPOINT INC	COM	170388102	172	000000003801	SH		DEFINED	01
CHRISTOPHER & BANKS CORP	COM	171046105	59	000000001400	SH		DEFINED	01
CHUBB CORP	COM	171232101	5,136	000000072543	SH		DEFINED	01
CIENA CORP	COM	171779101	777	000000185458	SH		DEFINED	01
CIENA CORP	COM	171779101	5	000000001400	SH		DEFINED	06
CIMA LABS INC	COM	171796105	157	000000006524	SH		DEFINED	01
CINCINNATI FINL CORP	COM	172062101	3,195	000000068672	SH		DEFINED	01
CINERGY CORP	COM	172474108	2,756	000000076598	SH		DEFINED	01
CINERGY CORP	COM	172474108	1,002	000000028000	SH		DEFINED	02
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	2,799	000000149311	SH		DEFINED	01
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	3,187	000000170000	SH		DEFINED	04
CIRCUIT CITY STORE INC	CIRCT CITY	172737108	9	000000000500	SH		DEFINED	06
CIRCUIT CITY STORE INC	CARMAX GRO	172737306	8	000000000400	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	43,720	000003134067	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	210	000000015100	SH		DEFINED	06
CINTAS CORP	COM	172908105	4,001	000000080957	SH		DEFINED	01
CITIGROUP INC	COM	172967101	86,615	000002235238	SH		DEFINED	01
CITIZENS BKG CORP MICH	COM	174420109	8	000000000300	SH		DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	1,048	000000125367	SH		DEFINED	01
CITRIX SYS INC	SDCV	177376AB6	1,881	000005000000	SH		DEFINED	01
CITRIX SYS INC	COM	177376100	1,709	000000282993	SH		DEFINED	01
CITY NATL CORP	COM	178566105	1,370	000000025500	SH		DEFINED	01
CLAIRES STORES INC	COM	179584107	52	000000002300	SH		DEFINED	01
CLAYTON HOMES INC	COM	184190106	69	000000004400	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9,061	000000282995	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	5,556	000000134375	SH		DEFINED	01
CLOROX CO DEL	COM	189054109	231	000000005600	SH		DEFINED	06
COCA COLA CO	COM	191216100	58,864	000001051148	SH		DEFINED	01
COCA COLA CO	COM	191216100	73	000000001293	SH		DEFINED	02

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

COCA COLA CO	COM	191216100	4,480	000000080000	SH	DEFINED	04
COCA COLA ENTERPRISES INC	COM	191219104	4,756	000000215440	SH	DEFINED	01
COGNEX CORP	COM	192422103	84	000000004200	SH	DEFINED	01
COGNOS INC	COM	19244C109	82	000000003700	SH	DEFINED	01

1Page 9
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
COLGATE PALMOLIVE CO	COM	194162103	13,366	000000267053	SH		DEFINED	01
COLUMBIA SPORTSWEAR CO	COM	198516106	166	000000005200	SH		DEFINED	01
COMCAST CORP	DBC	200300BH3	49,318	000065000000	SH		DEFINED	01
COMCAST CORP	CL A	200300101	17,892	000000739355	SH		DEFINED	01
COMCAST CORP	CL A SPL	200300200	9,766	000000409682	SH		DEFINED	01
COMERICA INC	COM	200340107	7,225	000000117679	SH		DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	724	000000016400	SH		DEFINED	01
COMMERCIAL METALS CO	COM	201723103	28	000000000600	SH		DEFINED	01
COMMONWEALTH TEL ENTERPRISES	COM	203349105	24	000000000600	SH		DEFINED	01
COMMSCOPE INC	COM	203372107	65	000000005200	SH		DEFINED	01
COMMUNITY BKS INC MILLERSBUR	COM	203628102	3	000000000117	SH		DEFINED	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	426	000000015900	SH		DEFINED	01
COMPANIA DE TELECOMUNICS CHI	SPON ADR N	204449300	122	000000010000	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	807	000000024033	SH		DEFINED	01
COMPASS BANCSHARES INC	COM	20449H109	204	000000006100	SH		DEFINED	06
COMPUTER ASSOC INTL INC	COM	204912109	3,890	000000244826	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	181	000000011400	SH		DEFINED	06
COMPUTER SCIENCES CORP	COM	205363104	3,929	000000082209	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	138	000000002900	SH		DEFINED	06
COMPUWARE CORP	COM	205638109	1,028	000000169365	SH		DEFINED	01
COMPUWARE CORP	COM	205638109	56	000000009300	SH		DEFINED	06
COMVERSE TECHNOLOGY INC	COM PAR \$0	205862402	1,603	000000173175	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	6,859	000000248072	SH		DEFINED	01
CONAGRA FOODS INC	COM	205887102	66	000000002400	SH		DEFINED	06
CONCORD EFS INC	COM	206197105	7,494	000000248643	SH		DEFINED	01
CONCURRENT COMPUTER CORP NEW	COM	206710204	31	000000006792	SH		DEFINED	01
CONEXANT SYSTEMS INC	COM	207142100	123	000000076192	SH		DEFINED	01
CONOCO INC	COM	208251504	7,372	000000265213	SH		DEFINED	01
CONSECO INC	COM	208464107	732	000000366435	SH		DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	4,617	000000110595	SH		DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	259	000000008100	SH		DEFINED	01
CONSTELLATION ENERGY GROUP I	COM	210371100	2,036	000000069410	SH		DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	1,085	000000068800	SH		DEFINED	01
CONVERGYS CORP	COM	212485106	2,009	000000103176	SH		DEFINED	01
COOPER CAMERON CORP	COM	216640102	1,312	000000027100	SH		DEFINED	01
COOPER COS INC	COM NEW	216648402	89	000000001900	SH		DEFINED	01
COOPER TIRE & RUBR CO	COM	216831107	636	000000030951	SH		DEFINED	01
COORS ADOLPH CO	CL B	217016104	1,462	000000023468	SH		DEFINED	01
COR THERAPEUTICS INC	NOTE 4.50	217753AG7	3,195	000000030000	PRN		DEFINED	01
CORN PRODS INTL INC	COM	219023108	9	000000000300	SH		DEFINED	01
CORNING INC	COM	219350105	1,451	000000408841	SH		DEFINED	01
CORNING INC	COM	219350105	13	000000003800	SH		DEFINED	06
CORPORATE EXECUTIVE BRD CO	COM	21988R102	73	000000002147	SH		DEFINED	01
CORPORATE EXECUTIVE BRD CO	COM	21988R102	246	000000007200	SH		DEFINED	06
CORRECTIONS CORP AMER NEW	PFD CV B 1	22025Y308	1	000000000083	SH		DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	8,788	000000227567	SH		DEFINED	01

1Page 10
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

06/28/2002									
NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVTMT	OT	
	OF CLASS		X1000	PRN AMT	PRN	CALL	DSCRETN	MAN	
OCOUNTRYWIDE CR INDS INC DEL	COM	222372104	3,164	000000065595	SH		DEFINED	01	
COUSINS PPTYS INC	COM	222795106	9	00000000400	SH		DEFINED	01	
COVENTRY HEALTH CARE INC	COM	222862104	119	000000004200	SH		DEFINED	01	
COX COMMUNICATIONS INC NEW	SDEB 0.42	224044AX5	24,955	000000620000	PRN		DEFINED	01	
COX COMMUNICATIONS INC NEW	CL A	224044107	1,289	000000046800	SH		DEFINED	01	
COX RADIO INC	CL A	224051102	31	000000001300	SH		DEFINED	01	
CRANE CO	COM	224399105	652	000000025705	SH		DEFINED	01	
CRAWFORD & CO	CL B	224633107	8	000000001100	SH		DEFINED	01	
CRAWFORD & CO	CL A	224633206	59	000000009700	SH		DEFINED	01	
CREDESCENCE SYS CORP	COM	225302108	60	000000003400	SH		DEFINED	01	
CREE INC	COM	225447101	66	000000005000	SH		DEFINED	01	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	200	000000010700	SH		DEFINED	01	
CROWN CASTLE INTL CORP	COM	228227104	20	000000005200	SH		DEFINED	01	
CRYOLIFE INC	COM	228903100	14	000000000900	SH		DEFINED	01	
CUBIST PHARMACEUTICALS INC	COM	229678107	182	000000019435	SH		DEFINED	01	
CULLEN FROST BANKERS INC	COM	229899109	266	000000007400	SH		DEFINED	01	
CUMMINS INC	COM	231021106	1,338	000000040433	SH		DEFINED	01	
CURTISS WRIGHT CORP	CL B	231561408	6,856	000000090700	SH		DEFINED	01	
CYMER INC	COM	232572107	2,302	000000065700	SH		DEFINED	01	
CYPRESS SEMICONDUCTOR CORP	NOTE 4.00	232806AE9	1,740	000000020000	PRN		DEFINED	01	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	560	000000036900	SH		DEFINED	01	
CYTEC INDS INC	COM	232820100	9	000000000300	SH		DEFINED	01	
CYTYC CORP	COM	232946103	8	000000001086	SH		DEFINED	01	
DQE INC	COM	23329J104	53	000000003800	SH		DEFINED	01	
DRS TECHNOLOGIES INC	COM	23330X100	162	000000003800	SH		DEFINED	01	
D R HORTON INC	COM	23331A109	59	000000002300	SH		DEFINED	01	
DST SYS INC DEL	COM	233326107	95	000000002100	SH		DEFINED	01	
DTE ENERGY CO	COM	233331107	3,349	000000075040	SH		DEFINED	01	
DANA CORP	COM	235811106	1,711	000000092388	SH		DEFINED	01	
DANAHER CORP DEL	COM	235851102	4,385	000000066094	SH		DEFINED	01	
DARDEN RESTAURANTS INC	COM	237194105	1,916	000000077595	SH		DEFINED	01	
DARDEN RESTAURANTS INC	COM	237194105	411	000000016650	SH		DEFINED	06	
DATUM INC	COM	238208102	25	000000002500	SH		DEFINED	01	
DEAN FOODS CO NEW	COM	242370104	1,283	000000034400	SH		DEFINED	01	
DEERE & CO	COM	244199105	4,819	000000100612	SH		DEFINED	01	
DEERE & CO	COM	244199105	718	000000015000	SH		DEFINED	04	
DEERE & CO	COM	244199105	19	000000000400	SH		DEFINED	06	
DELL COMPUTER CORP	COM	247025109	28,884	000001104980	SH		DEFINED	01	
DELL COMPUTER CORP	COM	247025109	345	000000013200	SH		DEFINED	06	
DELPHI CORP	COM	247126105	3,483	000000263882	SH		DEFINED	01	
DELTA AIR LINES INC DEL	COM	247361108	1,900	000000095045	SH		DEFINED	01	
DELUXE CORP	COM	248019101	1,285	000000033052	SH		DEFINED	01	
DENTSPLY INTL INC NEW	COM	249030107	51	000000001400	SH		DEFINED	01	
DEUTSCHE TELEKOM AG	SPONSORED	251566105	47	000000005100	SH		DEFINED	01	
DEVON ENERGY CORP NEW	COM	25179M103	3,895	000000079054	SH		DEFINED	01	
DEVRY INC DEL	COM	251893103	267	000000011700	SH		DEFINED	01	

1Page 11
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE	CUSIP	VALUE	SHARES	SH	PUT	INVTMT	OT
	OF CLASS		X1000	PRN AMT	PRN	CALL	DSCRETN	MAN
ODIAGEO P L C	SPON ADR N	25243Q205	46	000000000900	SH		DEFINED	01
DIAGNOSTIC PRODS CORP	COM	252450101	114	000000003100	SH		DEFINED	01
DIAL CORP NEW	COM	25247D101	490	000000024500	SH		DEFINED	01
DIAL CORP NEW	COM	25247D101	270	000000013500	SH		DEFINED	06

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1,268	000000044500	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	92,539	000001000100	SH	DEFINED	01
DIEBOLD INC	COM	253651103	3	000000000100	SH	DEFINED	01
DILLARDS INC	CL A	254067101	2,409	000000091641	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	17,127	000000906207	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	127	000000006785	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	111	000000005900	SH	DEFINED	06
DOCUMENTUM INC	COM	256159104	271	000000022592	SH	DEFINED	01
DOLE FOOD INC	COM	256605106	51	000000001800	SH	DEFINED	01
DOLE FOOD INC	COM	256605106	187	000000006500	SH	DEFINED	06
DOLLAR GEN CORP	COM	256669102	2,768	000000145461	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	29	000000000738	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	23	000000000600	SH	DEFINED	06
DOMINION RES INC VA NEW	COM	25746U109	7,749	000000117067	SH	DEFINED	01
DONALDSON INC	COM	257651109	21	000000000600	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	1,725	000000062638	SH	DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	132	000000004800	SH	DEFINED	06
DONNELLY CORP	CL A	257870105	2,159	000000080000	SH	DEFINED	01
DORAL FINL CORP	COM	25811P100	270	000000008110	SH	DEFINED	01
DOVER CORP	COM	260003108	3,132	000000089514	SH	DEFINED	01
DOVER CORP	COM	260003108	178	000000005100	SH	DEFINED	06
DOVER DOWNS GAMING & ENTMT I	COM	260095104	640	000000050000	SH	DEFINED	01
DOW CHEM CO	COM	260543103	15	000000000450	SH	SOLE	
DOW CHEM CO	COM	260543103	13,237	000000385045	SH	DEFINED	01
DOW CHEM CO	COM	260543103	309,735	000009000000	SH	DEFINED	02
DOW JONES & CO INC	COM	260561105	2,807	000000057946	SH	DEFINED	01
DOWNEY FINL CORP	COM	261018105	23	000000000500	SH	DEFINED	01
DRIL-QUIP INC	COM	262037104	12	000000000500	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	20,887	000000470428	SH	DEFINED	01
DUKE ENERGY CORP	COM	264399106	10,922	000000351190	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9	000000000300	SH	DEFINED	01
DUPONT PHOTOMASKS INC	COM	26613X101	64	000000002000	SH	DEFINED	01
DYCOM INDS INC	COM	267475101	45	000000003900	SH	DEFINED	01
DYNACARE INC	COM	267920205	7,049	000000320600	SH	DEFINED	01
DYNEGY INC NEW	CL A	26816Q101	1,100	000000152884	SH	DEFINED	01
EGL INC	COM	268484102	54	000000003200	SH	DEFINED	01
E M C CORP MASS	COM	268648102	7,175	000000950369	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	711	000000026100	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	198	000000007300	SH	DEFINED	06
EOG RES INC	COM	26875P101	2,354	000000059301	SH	DEFINED	01
ESS TECHNOLOGY INC	COM	269151106	189	000000010811	SH	DEFINED	01
E TRADE GROUP INC	COM	269246104	34	000000006400	SH	DEFINED	06

1Page 12

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
OEAGLE BANCSHARES INC	COM	26942C109	1,066	000000041069	SH		DEFINED	01
EASTMAN CHEM CO	COM	277432100	1,609	000000034310	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	6,121	000000209866	SH		DEFINED	01
EASTMAN KODAK CO	COM	277461109	82	000000002804	SH		DEFINED	02
EASTMAN KODAK CO	COM	277461109	183	000000006300	SH		DEFINED	06
EATON CORP	COM	278058102	4,031	000000055410	SH		DEFINED	01
EATON VANCE CORP	COM NON VT	278265103	349	000000011200	SH		DEFINED	01
EBAY INC	COM	278642103	87	000000001416	SH		DEFINED	01
EHOSTAR COMMUNICATIONS NEW	NOTE 5.75	278762AG4	2,328	000000030000	PRN		DEFINED	01
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	2,095	000000112900	SH		DEFINED	01
ECLIPSYS CORP	COM	278856109	19	000000002900	SH		DEFINED	01
ECOLAB INC	COM	278865100	2,624	000000056780	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

EDISON INTL	COM	281020107	2,638	000000155178	SH	DEFINED	01
EDISON INTL	COM	281020107	175	000000010300	SH	DEFINED	06
EDUCATION MGMT CORP	COM	28139T101	52	000000001300	SH	DEFINED	01
J D EDWARDS & CO	COM	281667105	59	000000004900	SH	DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	129	000000005600	SH	DEFINED	01
EDWARDS AG INC	COM	281760108	812	000000020900	SH	DEFINED	01
EFUNDS CORP	COM	28224R101	1,749	000000184360	SH	DEFINED	01
EL PASO CORP	COM	28336L109	5,317	000000258016	SH	DEFINED	01
EL PASO ELEC CO	COM NEW	283677854	11	000000000800	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	511	000000007743	SH	DEFINED	01
ELECTRONIC ARTS INC	COM	285512109	145	000000002200	SH	DEFINED	06
ELECTRONIC DATA SYS NEW	COM	285661104	7,821	000000210540	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	318	000000020000	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	10,592	000000197961	SH	DEFINED	01
EMMIS COMMUNICATIONS CORP	CL A	291525103	241	000000011400	SH	DEFINED	01
EMULEX CORP	COM NEW	292475209	2,236	000000099300	SH	DEFINED	01
ENERGEN CORP	COM	29265N108	46	000000001700	SH	DEFINED	01
ENGELHARD CORP	COM	292845104	1,927	000000068051	SH	DEFINED	01
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	9	000000000200	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	4,503	000000106119	SH	DEFINED	01
ENERGY CORP NEW	COM	29364G103	195	000000004600	SH	DEFINED	06
ENZON INC	NOTE 4.50	293904AB4	1,447	000000020000	PRN	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	27	000000001900	SH	DEFINED	01
EQUIFAX INC	COM	294429105	1,816	000000067286	SH	DEFINED	01
EQUIFAX INC	COM	294429105	329	000000012200	SH	DEFINED	06
EQUITABLE RES INC	COM	294549100	34	000000001000	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	5,309	000000176400	SH	DEFINED	01
EQUITY OFFICE PROPERTIES TRU	COM	294741103	602	000000020000	SH	DEFINED	04
EQUITY RESIDENTIAL	SH BEN INT	29476L107	4,519	000000157210	SH	DEFINED	01
ERICSSON L M TEL CO	ADR CL B S	294821400	8	000000006142	SH	DEFINED	01
ESCO TECHNOLOGIES INC	COM	296315104	14	000000000400	SH	DEFINED	01
ESPEED INC	CL A	296643109	2,396	000000219700	SH	DEFINED	01
ETHAN ALLEN INTERIORS INC	COM	297602104	69	000000002000	SH	DEFINED	01
EVERGREEN RES INC	NOTE 4.75	299900AB6	5,375	000000050000	PRN	DEFINED	01

1Page 13
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DCRETN	OT MAN
EVERGREEN RES INC	COM NO PAR	299900308	80	000000001900	SH	DEFINED	01
EXAR CORP	COM	300645108	168	000000008526	SH	DEFINED	01
EXELON CORP	COM	30161N101	8,293	000000158568	SH	DEFINED	01
EXPEDIA INC	CL A	302125109	1,144	000000019300	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	412	000000008238	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	118,204	000002888668	SH	DEFINED	01
FEI CO	NOTE 5.50	30241LAB5	2,647	000000030000	PRN	DEFINED	01
FEI CO	COM	30241L109	401	000000016371	SH	DEFINED	01
FLIR SYS INC	COM	302445101	7	000000000168	SH	DEFINED	01
F M C CORP	COM NEW	302491303	718	000000023800	SH	DEFINED	01
FPL GROUP INC	COM	302571104	5,092	000000084890	SH	DEFINED	01
FAIR ISAAC & CO INC	COM	303250104	246	000000007500	SH	DEFINED	01
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	36	000000001500	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	2,635	000000074755	SH	DEFINED	01
FASTENAL CO	COM	311900104	57	000000001500	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	20,358	000000332648	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	COM	313400301	1,530	000000025000	SH	DEFINED	04
FEDERAL HOME LN MTG CORP	COM	313400301	165	000000002700	SH	DEFINED	06
FEDERAL NATL MTG ASSN	COM	313586109	35,895	000000486724	SH	DEFINED	01
FEDERAL NATL MTG ASSN	COM	313586109	575	000000007800	SH	DEFINED	06

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

FEDERAL REALTY INVT TR	SH BEN INT	313747206	11	000000000400	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	3,871	000000097522	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	214	000000005400	SH	DEFINED	06
FEDEX CORP	COM	31428X106	7,022	000000131508	SH	DEFINED	01
FEDEX CORP	COM	31428X106	202	000000003800	SH	DEFINED	06
FELCOR LODGING TR INC	COM	31430F101	11	000000000600	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	136	000000013991	SH	DEFINED	01
FIDELITY NATL FINL INC	COM	316326107	202	000000006400	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	16,611	000000249240	SH	DEFINED	01
FIFTH THIRD BANCORP	COM	316773100	1,999	000000030000	SH	DEFINED	04
FINISAR	COM	31787A101	37	000000016020	SH	DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	73	000000003200	SH	DEFINED	01
FIRST BANCORP P R	COM	318672102	15	000000000400	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	12,094	000000325125	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	651	000000017500	SH	DEFINED	06
FIRST MIDWEST BANCORP DEL	COM	320867104	8	000000000300	SH	DEFINED	01
FIRST HEALTH GROUP CORP	COM	320960107	61	000000002194	SH	DEFINED	01
FIRST REP BK SAN FRANCISCO	COM	336158100	19	000000000700	SH	DEFINED	01
FIRST TENN NATL CORP	COM	337162101	4,180	000000109149	SH	DEFINED	01
FIRST TENN NATL CORP	COM	337162101	145	000000003800	SH	DEFINED	06
FIRST VA BANKS INC	COM	337477103	26	000000000500	SH	DEFINED	01
FISERV INC	COM	337738108	5,034	000000137144	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	4,762	000000142665	SH	DEFINED	01
FLEETBOSTON FINL CORP	COM	339030108	16,566	000000512106	SH	DEFINED	01
FLEMING COS INC	COM	339130106	137	000000007600	SH	DEFINED	01
FLORIDA EAST COAST INDS	CL B	340632207	1,199	000000050400	SH	DEFINED	01

1Page 14

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OFLUOR CORP NEW	COM	343412102	1,331	000000034194	SH		DEFINED	01
FLOWSERVE CORP	COM	34354P105	259	000000008700	SH		DEFINED	01
FOOT LOCKER INC	COM	344849104	393	000000027200	SH		DEFINED	01
FOOTSTAR INC	COM	344912100	122	000000005000	SH		DEFINED	01
FORD MTR CO DEL	COM PAR \$0	345370860	12,274	000000767169	SH		DEFINED	01
FOREST LABS INC	COM	345838106	5,876	000000082996	SH		DEFINED	01
FOREST LABS INC	COM	345838106	431	000000006100	SH		DEFINED	06
FOREST OIL CORP	COM PAR \$0	346091705	34	000000001200	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	3,822	000000068254	SH		DEFINED	01
FORTUNE BRANDS INC	COM	349631101	543	000000009700	SH		DEFINED	06
FORWARD AIR CORP	COM	349853101	9	000000000300	SH		DEFINED	01
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	42	000000000900	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	526	000000024200	SH		DEFINED	01
FRANKLIN RES INC	COM	354613101	4,811	000000112850	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1,090	000000061085	SH		DEFINED	01
FRONTIER OIL CORP	COM	35914P105	17	000000001000	SH		DEFINED	01
FUELCELL ENERGY INC	COM	35952H106	80	000000007838	SH		DEFINED	01
FULTON FINL CORP PA	COM	360271100	13	000000000700	SH		DEFINED	01
FURNITURE BRANDS INTL INC	COM	360921100	674	000000022300	SH		DEFINED	01
GATX CORP	COM	361448103	249	000000008300	SH		DEFINED	01
GABLES RESIDENTIAL TR	SH BEN INT	362418105	9	000000000300	SH		DEFINED	01
GALLAGHER ARTHUR J & CO	COM	363576109	277	000000008000	SH		DEFINED	01
GANNETT INC	COM	364730101	9,246	000000121828	SH		DEFINED	01
GANNETT INC	COM	364730101	144	000000001900	SH		DEFINED	06
GAP INC DEL	COM	364760108	6,251	000000440228	SH		DEFINED	01
GARTNER INC	COM	366651107	69	000000006900	SH		DEFINED	01
GATEWAY INC	COM	367626108	608	000000137147	SH		DEFINED	01
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	494	000000091818	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

GENENTECH INC	COM NEW	368710406	40	000000001200	SH	DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	9,131	000000085863	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	122,238	000004207855	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	530,691	000018268200	SH	DEFINED	04
GENERAL MLS INC	COM	370334104	7,887	000000178943	SH	DEFINED	01
GENERAL MTRS CORP	COM	370442105	15,557	000000291071	SH	DEFINED	01
GENERAL MTRS CORP	COM	370442105	192	000000003600	SH	DEFINED	06
GENERAL MTRS CORP	CL H NEW	370442832	376	000000036200	SH	DEFINED	01
GENESCO INC	COM	371532102	60	000000002500	SH	DEFINED	01
GENESIS MICROCHIP INC DEL	COM	37184C103	317	000000038020	SH	DEFINED	01
GENTEX CORP	COM	371901109	227	000000008292	SH	DEFINED	01
GENTA INC	COM NEW	37245M207	28	000000003441	SH	DEFINED	01
GENUINE PARTS CO	COM	372460105	2,571	000000073756	SH	DEFINED	01
GENZYME CORP	SDCV 3.00	372917AK0	3,245	000000040000	PRN	DEFINED	01
GENZYME CORP	COM GENL D	372917104	2,052	000000106692	SH	DEFINED	01
GEORGIA PAC CORP	COM	373298108	2,395	000000097439	SH	DEFINED	01
GETTY IMAGES INC	NOTE 5.00	374276AE3	1,660	000000020000	PRN	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	42	000000001287	SH	DEFINED	01

1Page 15
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OGILEAD SCIENCES INC	COM	375558103	207	000000006300	SH		DEFINED	06
GILLETTE CO	COM	375766102	16,415	000000484657	SH		DEFINED	01
GLOBAL PMTS INC	COM	37940X102	1,085	000000036500	SH		DEFINED	01
GOLDEN ST BANCORP INC	COM	381197102	10,461	000000288600	SH		DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	6,474	000000094132	SH		DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	8,310	000000113300	SH		DEFINED	01
GOODRICH CORP	COM	382388106	3,238	000000118557	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	2,080	000000111216	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	2,515	000000050219	SH		DEFINED	01
GRAINGER W W INC	COM	384802104	240	000000004800	SH		DEFINED	06
GRAY COMMUNICATIONS SYS INC	CL B	389190208	324	000000024400	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	562	000000021229	SH		DEFINED	01
GREATER BAY BANCORP	COM	391648102	1,434	000000046651	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	466	000000009500	SH		DEFINED	01
GREENPOINT FINL CORP	COM	395384100	358	000000007300	SH		DEFINED	06
GTECH HLDGS CORP	COM	400518106	786	000000030800	SH		DEFINED	01
GTECH HLDGS CORP	COM	400518106	237	000000009300	SH		DEFINED	06
GUIDANT CORP	COM	401698105	4,773	000000157903	SH		DEFINED	01
GUIDANT CORP	COM	401698105	27	000000000900	SH		DEFINED	06
GULF WEST BKS INC	COM	402582100	1,708	000000115800	SH		DEFINED	01
HCA INC	COM	404119109	10,575	000000222648	SH		DEFINED	01
HNC SOFTWARE INC	COM	40425P107	6,803	000000407400	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	3,174	000000199158	SH		DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	4,904	000000139323	SH		DEFINED	01
HANCOCK JOHN FINL SVCS INC	COM	41014S106	154	000000004400	SH		DEFINED	06
HANDLEMAN CO DEL	COM	410252100	17	000000001200	SH		DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	6,573	000000128207	SH		DEFINED	01
HARMAN INTL INDS INC	COM	413086109	320	000000006500	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	2,209	000000049828	SH		DEFINED	01
HARRAHS ENTMT INC	COM	413619107	323	000000007300	SH		DEFINED	06
HARRIS CORP DEL	COM	413875105	108	000000003000	SH		DEFINED	01
HARTE-HANKS INC	COM	416196103	10	000000000500	SH		DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	6,763	000000113727	SH		DEFINED	01
HASBRO INC	COM	418056107	1,069	000000078863	SH		DEFINED	01
HEALTHSOUTH CORP	COM	421924101	2,723	000000212939	SH		DEFINED	01
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2,057	000000102107	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

HEALTH NET INC	COM	42222G108	246	000000009200	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	99	000000003700	SH	DEFINED	06
HEICO CORP NEW	CL A	422806208	393	000000035100	SH	DEFINED	01
HEINZ H J CO	COM	423074103	6,197	000000150788	SH	DEFINED	01
HEINZ H J CO	COM	423074103	4,521	000000110000	SH	DEFINED	04
HELIX TECHNOLOGY CORP	COM	423319102	28	000000001400	SH	DEFINED	01
HENRY JACK & ASSOC INC	COM	426281101	124	000000007436	SH	DEFINED	01
HERBALIFE INTL INC	CL B	426908307	3,163	000000165000	SH	DEFINED	01
HERCULES INC	COM	427056106	535	000000046135	SH	DEFINED	01
HERSHEY FOODS CORP	COM	427866108	4,229	000000067666	SH	DEFINED	01

1Page 16
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
HEWLETT PACKARD CO	COM	428236103	21,402	000001400685	SH		DEFINED	01
HIBERNIA CORP	CL A	428656102	328	000000016600	SH		DEFINED	01
HIBERNIA CORP	CL A	428656102	201	000000010200	SH		DEFINED	06
HILLENBRAND INDS INC	COM	431573104	286	000000005100	SH		DEFINED	01
HILTON HOTELS CORP	NOTE	5.00 432848AL3	3,311	000000035000	PRN		DEFINED	01
HILTON HOTELS CORP	COM	432848109	2,179	000000156816	SH		DEFINED	01
HILTON HOTELS CORP	COM	432848109	72	000000005470	SH		DEFINED	02
HISPANIC BROADCASTING CORP	CL A	43357B104	2,505	000000096000	SH		DEFINED	01
HOME DEPOT INC	COM	437076102	37,286	000001015151	SH		DEFINED	01
HON INDS INC	COM	438092108	19	000000000700	SH		DEFINED	01
HONEYWELL INTL INC	COM	438516106	12,472	000000354017	SH		DEFINED	01
HORACE MANN EDUCATORS CORP N	COM	440327104	28	000000001500	SH		DEFINED	01
HORMEL FOODS CORP	COM	440452100	21	000000000900	SH		DEFINED	01
HOT TOPIC INC	COM	441339108	61	000000002288	SH		DEFINED	01
HOTELS COM	COM	44147T108	743	000000017600	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	12,808	000000257719	SH		DEFINED	01
HOUSEHOLD INTL INC	COM	441815107	8,995	000000181000	SH		DEFINED	04
HOUSEHOLD INTL INC	COM	441815107	159	000000003200	SH		DEFINED	06
HOUSTON EXPL CO	COM	442120101	14	000000000500	SH		DEFINED	01
HUBBELL INC	CL A	443510102	2,097	000000065600	SH		DEFINED	01
HUBBELL INC	CL B	443510201	198	000000005800	SH		DEFINED	06
HUDSON UNITED BANCORP	COM	444165104	8	000000000300	SH		DEFINED	01
HUMANA INC	COM	444859102	1,181	000000075619	SH		DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	190	000000014252	SH		DEFINED	01
HUNTINGTON BANCSHARES INC	COM	446150104	2,032	000000104651	SH		DEFINED	01
ICN PHARMACEUTICALS INC NEW	NOTE	6.50 448924AM2	2,936	000000030000	PRN		DEFINED	01
ICN PHARMACEUTICALS INC NEW	COM	448924100	191	000000007900	SH		DEFINED	01
ICOS CORP	COM	449295104	954	000000056270	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	347	000000009815	SH		DEFINED	01
IDEC PHARMACEUTICALS CORP	COM	449370105	49	000000001400	SH		DEFINED	06
IGEN INC	COM	449536101	171	000000005458	SH		DEFINED	01
IHOP CORP	COM	449623107	14	000000000500	SH		DEFINED	01
IMS HEALTH INC	COM	449934108	3,501	000000195086	SH		DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	56	000000002600	SH		DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	183	000000008400	SH		DEFINED	06
ITT INDS INC IND	COM	450911102	2,746	000000038896	SH		DEFINED	01
IDACORP INC	COM	451107106	69	000000002500	SH		DEFINED	01
IDEX CORP	COM	45167R104	87	000000002600	SH		DEFINED	01
IDEXX LABS INC	COM	45168D104	126	000000004900	SH		DEFINED	01
IDENTIX INC	COM	451906101	50	000000006986	SH		DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	8,904	000000130377	SH		DEFINED	01
IMCLONE SYS INC	COM	45245W109	4	000000000502	SH		DEFINED	01
IMAGISTICS INTERNATIONAL INC	COM	45247T104	85	000000004000	SH		DEFINED	01
IMMUNEX CORP NEW	COM	452528102	17,394	000000778642	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

INCO LTD COM 453258402 1,865 000000082415 SH DEFINED 01
 INDEPENDENCE CMNTY BK CORP COM 453414104 316 000000011000 SH DEFINED 01
 1Page 17
 0

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
0INDYMAC BANCORP INC	COM	456607100	1,537	000000067800	SH		DEFINED	01
INFOCUS CORP	COM	45665B106	62	000000005300	SH		DEFINED	01
INGRAM MICRO INC	CL A	457153104	26	000000001900	SH		DEFINED	01
INSTINET GROUP INC	COM	457750107	495	000000076000	SH		DEFINED	01
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	71	00000003280	SH		DEFINED	01
INTEGRATED CIRCUIT SYS INC	COM	45811K208	424	000000021020	SH		DEFINED	01
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	75	000000004167	SH		DEFINED	01
INTEL CORP	COM	458140100	52,436	000002870069	SH		DEFINED	01
INTEL CORP	COM	458140100	1,905	000000100000	SH		DEFINED	02
INTERMUNE INC	COM	45884X103	167	000000007919	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	52,431	000000728216	SH		DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	106	000000001461	SH		DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1,295	000000039876	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4,293	000000075721	SH		DEFINED	01
INTERNATIONAL MULTIFOODS COR	COM	460043102	15	000000000600	SH		DEFINED	01
INTL PAPER CO	COM	460146103	10,148	000000232863	SH		DEFINED	01
INTERNATIONAL RECTIFIER CORP	NOTE 4.25	460254AE5	2,493	000000030000	PRN		DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	1,040	000000035700	SH		DEFINED	01
INTERNATIONAL RECTIFIER CORP	COM	460254105	14	000000000500	SH		DEFINED	06
INTERNET HOLDRS TR	DEPOSIT RC	46059W102	11,722	000000484000	SH		DEFINED	01
INTERNET ARCHITECTURE HOLDR	DEPOSTRY R	46060A107	384	000000015000	SH		DEFINED	01
INTERNET SEC SYS INC	COM	46060X107	756	000000057632	SH		DEFINED	01
INTERSIL CORP	CL A	46069S109	1,635	000000076519	SH		DEFINED	01
INTERSIL CORP	CL A	46069S109	102	000000004800	SH		DEFINED	06
INTERPUBLIC GROUP COS INC	COM	460690100	4,136	000000167080	SH		DEFINED	01
INTERSTATE BAKERIES CORP DEL	COM	46072H108	216	000000007500	SH		DEFINED	06
INTROGEN THERAPEUTICS INC	COM	46119F107	1,951	000000940581	SH		DEFINED	02
INTUIT	COM	461202103	4,804	000000096627	SH		DEFINED	01
INTUIT	COM	461202103	238	000000004800	SH		DEFINED	06
INVACARE CORP	COM	461203101	33	000000000900	SH		DEFINED	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1,229	000000037600	SH		DEFINED	01
INVITROGEN CORP	NOTE 5.50	46185RAB6	1,745	000000020000	PRN		DEFINED	01
INVITROGEN CORP	COM	46185R100	1,129	000000035293	SH		DEFINED	01
INVITROGEN CORP	COM	46185R100	102	000000003200	SH		DEFINED	06
INVESTORS FINL SERVICES CORP	COM	461915100	675	000000020148	SH		DEFINED	01
ISIS PHARMACEUTICALS INC	COM	464330109	64	000000006800	SH		DEFINED	01
ITRON INC	COM	465741106	10	000000000400	SH		DEFINED	01
I2 TECHNOLOGIES INC	COM	465754109	4	000000003177	SH		DEFINED	01
IVAX CORP	NOTE 5.50	465823AD4	2,441	000000030000	PRN		DEFINED	01
IVEX PACKAGING CORP DEL	COM	465855104	3,870	000000170000	SH		DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1,646	000000616753	SH		DEFINED	01
JP REALTY INC	COM	46624A106	7,995	000000300000	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	29,080	000000857333	SH		DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	165,600	000005000000	SH		DEFINED	02
JABIL CIRCUIT INC	COM	466313103	1,830	000000086706	SH		DEFINED	01
JABIL CIRCUIT INC	COM	466313103	238	000000011300	SH		DEFINED	06

1Page 18
 0

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER TITLE CUSIP VALUE SHARES SH PUT INVTMT OT

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

	OF CLASS		X1000	PRN AMT	PRN CALL	DISCRETN	MAN
0JACK IN THE BOX INC	COM	466367109	57	000000001800	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	219	000000006300	SH	DEFINED	01
JEFFERSON PILOT CORP	COM	475070108	2,987	000000063573	SH	DEFINED	01
JEFFERSON SMURFIT GROUP PLC	SPONSORED	47508W107	1,792	000000056900	SH	DEFINED	01
JO-ANN STORES INC	CL B NON V	47758P208	2,502	000000117500	SH	DEFINED	01
JOHN NUVEEN CO	CL A	478035108	20	000000000800	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	66,892	000001279999	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	229	000000004400	SH	DEFINED	06
JOHNSON CTLS INC	COM	478366107	4,953	000000060700	SH	DEFINED	01
JONES APPAREL GROUP INC	COM	480074103	2,655	000000070805	SH	DEFINED	01
JOURNAL REGISTER CO	COM	481138105	18	000000000900	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	8	000000001470	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	3,645	000000082862	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	290	000000006600	SH	DEFINED	06
K V PHARMACEUTICAL CO	CL B CONV	482740107	1,204	000000045900	SH	DEFINED	01
K V PHARMACEUTICAL CO	CL A	482740206	132	000000004900	SH	DEFINED	01
KANSAS CITY SOUTHERN	COM NEW	485170302	13	000000000800	SH	DEFINED	01
KAYDON CORP	COM	486587108	21	000000000900	SH	DEFINED	01
KB HOME	COM	48666K109	2,108	000000040932	SH	DEFINED	01
KEANE INC	COM	486665102	26	000000002100	SH	DEFINED	01
KELLOGG CO	COM	487836108	6,567	000000183152	SH	DEFINED	01
KELLWOOD CO	COM	488044108	84	000000002600	SH	DEFINED	01
KEMET CORP	COM	488360108	119	000000006700	SH	DEFINED	01
KENNAMETAL INC	COM	489170100	65	000000001800	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	3,820	000000071344	SH	DEFINED	01
KEYCORP NEW	COM	493267108	5,229	000000191575	SH	DEFINED	01
KEYCORP NEW	COM	493267108	150	000000005500	SH	DEFINED	06
KEYSPAN CORP	COM	49337W100	2,592	000000068868	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	13,671	000000220510	SH	DEFINED	01
KIMBERLY CLARK CORP	COM	494368103	80	000000001300	SH	DEFINED	06
KINDER MORGAN INC KANS	COM	49455P101	1,965	000000051704	SH	DEFINED	01
KING PHARMACEUTICALS INC	DBC V 2.75	495582AG3	2,583	000000030000	PRN	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	2,593	000000116544	SH	DEFINED	01
KNIGHT RIDDER INC	COM	499040103	2,426	000000038545	SH	DEFINED	01
KOHL'S CORP	COM	500255104	11,537	000000164635	SH	DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	500472303	198	000000007200	SH	DEFINED	01
KOPIN CORP	COM	500600101	66	000000010000	SH	DEFINED	01
KRAFT FOODS INC	CL A	50075N104	16,912	000000413000	SH	DEFINED	04
KRAFT FOODS INC	CL A	50075N104	192	000000004700	SH	DEFINED	06
KRISPY KREME DOUGHNUTS INC	COM	501014104	865	000000026900	SH	DEFINED	01
KROGER CO	COM	501044101	8,182	000000411194	SH	DEFINED	01
KULICKE & SOFFA INDS INC	COM	501242101	101	000000008225	SH	DEFINED	01
KYOCERA CORP	ADR	501556203	29	000000000400	SH	DEFINED	01
LSI LOGIC CORP	COM	502161102	1,435	000000164067	SH	DEFINED	01
LTX CORP	COM	502392103	86	000000006090	SH	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2,089	000000038700	SH	DEFINED	01

1Page 19
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVSTMT DISCRETN	OT MAN
0LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1,506	000000033000	SH	DEFINED	01
LABRANCHE & CO INC	COM	505447102	567	000000024800	SH	DEFINED	01
LAFARGE NORTH AMERICA INC	COM	505862102	362	000000010300	SH	DEFINED	01
LAM RESEARCH CORP	COM	512807108	709	000000039462	SH	DEFINED	01
LATTICE SEMICONDUCTOR CORP	NOTE 4.75	518415AC8	2,118	000000025000	PRN	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	70	000000002000	SH	DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

LEAP WIRELESS INTL INC	COM	521863100	11	000000011055	SH	DEFINED	01
LEAR CORP	COM	521865105	740	000000016000	SH	DEFINED	01
LEAR CORP	COM	521865105	333	000000007200	SH	DEFINED	06
LEGATO SYS INC	COM	524651106	65	000000018072	SH	DEFINED	01
LEGGETT & PLATT INC	COM	524660107	2,023	000000086471	SH	DEFINED	01
LEGG MASON INC	COM	524901105	666	000000013500	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	9,146	000000146294	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	5,314	000000085000	SH	DEFINED	04
LENNAR CORP	COM	526057104	410	000000006700	SH	DEFINED	01
LENNAR CORP	COM	526057104	220	000000003600	SH	DEFINED	06
LEXMARK INTL NEW	CL A	529771107	5,234	000000096220	SH	DEFINED	01
LIBERTY MEDIA CORP	DEB 3.25	530715AR2	51,975	000000550000	PRN	DEFINED	01
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5,863	000000586300	SH	DEFINED	01
LIBERTY PPTY TR	SH BEN INT	531172104	7	000000000200	SH	DEFINED	01
LIFEPOINT HOSPITALS INC	COM	53219L109	225	000000006220	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	19	000000000350	SH	SOLE	
LILLY ELI & CO	COM	532457108	29,186	000000517491	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	5,093	000000239108	SH	DEFINED	01
LIMITED BRANDS INC	COM	532716107	296	000000013900	SH	DEFINED	06
LINCOLN NATL CORP IND	COM	534187109	3,647	000000086848	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	4,815	000000153213	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	198	000000006300	SH	DEFINED	06
LINENS N THINGS INC	COM	535679104	62	000000001900	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	1,607	000000050538	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	82	000000002600	SH	DEFINED	06
LOCKHEED MARTIN CORP	COM	539830109	13,256	000000190748	SH	DEFINED	01
LOEWS CORP	NOTE 3.12	540424AL2	26,400	000000300000	PRN	DEFINED	01
LOEWS CORP	COM	540424108	5,856	000000110513	SH	DEFINED	01
LOEWS CORP	COM	540424108	169	000000003200	SH	DEFINED	06
LONE STAR STEAKHOUSE SALOON	COM	542307103	165	000000007000	SH	DEFINED	01
LOUISIANA PAC CORP	COM	546347105	468	000000044265	SH	DEFINED	01
LOWES COS INC	COM	548661107	14,983	000000330036	SH	DEFINED	01
LOWES COS INC	COM	548661107	231	000000005100	SH	DEFINED	06
LUBRIZOL CORP	COM	549271104	274	000000008200	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	2,448	000001475195	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	542	000000035900	SH	DEFINED	01
M & T BK CORP	COM	55261F104	154	000000001800	SH	DEFINED	01
MBIA INC	COM	55262C100	3,533	000000062513	SH	DEFINED	01
MBIA INC	COM	55262C100	3,109	000000055000	SH	DEFINED	04
MBNA CORP	COM	55262L100	12,440	000000376193	SH	DEFINED	01

1Page 20

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OMGIC INVT CORP WIS	COM	552848103	4,463	000000065832	SH	DEFINED	01
MGIC INVT CORP WIS	COM	552848103	298	000000004400	SH	DEFINED	06
MGM MIRAGE	COM	552953101	1,056	000000031300	SH	DEFINED	01
MGM MIRAGE	COM	552953101	273	000000008100	SH	DEFINED	06
MKS INSTRUMENT INC	COM	55306N104	64	000000003200	SH	DEFINED	01
MACERICH CO	COM	554382101	9	000000000300	SH	DEFINED	01
MACK CALI RLTY CORP	COM	554489104	10	000000000300	SH	DEFINED	01
MACROVISION CORP	COM	555904101	13	000000001000	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	622	000000070226	SH	DEFINED	01
MAGNA INTL INC	CL A	559222401	137	000000002000	SH	DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	1,758	000000063800	SH	DEFINED	01
MANITOWOC INC	COM	563571108	28	000000000800	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	1,149	000000049963	SH	DEFINED	01
MANPOWER INC	COM	56418H100	66	000000001800	SH	DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

MANULIFE FINL CORP	COM	56501R106	8	000000000300	SH	DEFINED	01
MANUGISTICS GROUP INC	COM	565011103	78	000000012900	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	4,932	000000181883	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	317	000000011700	SH	DEFINED	06
MARSH & MCLENNAN COS INC	COM	571748102	12,005	000000124281	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	2,913	000000094211	SH	DEFINED	01
MARSHALL & ILSLEY CORP	COM	571834100	123	000000004000	SH	DEFINED	06
MARRIOTT INTL INC NEW	CL A	571903202	4,036	000000106078	SH	DEFINED	01
MARTIN MARIETTA MATLS INC	COM	573284106	109	000000002800	SH	DEFINED	01
MASCO CORP	COM	574599106	6,077	000000224196	SH	DEFINED	01
MASCO CORP	COM	574599106	54,220	000002000000	SH	DEFINED	04
MATTEL INC	COM	577081102	3,892	000000184632	SH	DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	6,772	000000176696	SH	DEFINED	01
MAXTOR CORP	COM NEW	577729205	51	000000011500	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	4,871	000000147947	SH	DEFINED	01
MAXIMUS INC	COM	577933104	174	000000005500	SH	DEFINED	01
MAYTAG CORP	COM	578592107	1,497	0000000035117	SH	DEFINED	01
MCAFFEE COM CORP	CL A	579062100	195	000000013345	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VT	579780206	108	000000004200	SH	DEFINED	01
MCDATA CORP	CL B	580031102	9,167	000001030000	SH	DEFINED	01
MCDATA CORP	CL A	580031201	68	000000007800	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	264	0000000032671	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	15,520	0000000545536	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	68	0000000002430	SH	DEFINED	02
MCGRAW HILL COS INC	COM	580645109	6,238	000000104505	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	5,067	000000154968	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	274	0000000008400	SH	DEFINED	06
MEADWESTVACO CORP	COM	583334107	2,838	0000000084580	SH	DEFINED	01
MEDAREX INC	NOTE 4.50	583916AA9	1,440	000000020000	PRN	DEFINED	01
MEDAREX INC	COM	583916101	179	000000024245	SH	DEFINED	01
MEDIA GEN INC	CL A	584404107	60	000000001000	SH	DEFINED	01
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	295	0000000006900	SH	DEFINED	01

1Page 21

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PUT PRN CALL	INVTMT DSCRETN	OT MAN
OMEDIMMUNE INC	COM	584699102	2,897	000000109741	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	23,113	0000000539402	SH	DEFINED	01
MELLON FINL CORP	COM	58551A108	7,409	000000235749	SH	DEFINED	01
MENS WEARHOUSE INC	COM	587118100	147	0000000005800	SH	DEFINED	01
MENTOR GRAPHICS CORP	COM	587200106	193	000000013578	SH	DEFINED	01
MERCANTILE BANKSHARES CORP	COM	587405101	201	000000004900	SH	DEFINED	01
MERCK & CO INC	COM	589331107	52,699	000001040665	SH	DEFINED	01
MERCK & CO INC	COM	589331107	288	0000000005700	SH	DEFINED	06
MERCURY COMPUTER SYS	COM	589378108	264	000000012792	SH	DEFINED	01
MERCURY GENL CORP NEW	COM	589400100	48	000000001000	SH	DEFINED	01
MERCURY INTERACTIVE CORP	NOTE 4.75	589405AB5	1,600	000000020000	PRN	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	1,144	000000049854	SH	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	22	000000001000	SH	DEFINED	06
MEREDITH CORP	COM	589433101	804	000000020983	SH	DEFINED	01
MERRILL LYNCH & CO INC	NOTE	590188A65	41,650	000085000000	SH	DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	22	0000000000560	SH	SOLE	
MERRILL LYNCH & CO INC	COM	590188108	16,467	0000000406599	SH	DEFINED	01
METLIFE INC	COM	59156R108	10,899	000000378451	SH	DEFINED	01
METLIFE INC	COM	59156R108	293	000000010200	SH	DEFINED	06
METRIS COS INC	COM	591598107	8	000000001000	SH	DEFINED	01
METRO GOLDWYN MAYER INC	COM	591610100	15	000000001300	SH	DEFINED	01
METRO ONE TELECOMMUNICATIONS	COM	59163F105	453	0000000032475	SH	DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

METROMEDIA INTL GROUP INC	COM	591695101	1	000000021000	SH	DEFINED	01
MICHAELS STORES INC	COM	594087108	78	000000002000	SH	DEFINED	01
MICREL INC	COM	594793101	609	000000042369	SH	DEFINED	01
MICRO GENERAL CORP	COM NEW	594838302	45	000000002700	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	126,118	000002305640	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	125	000000002265	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	103	000000001900	SH	DEFINED	06
MICROCHIP TECHNOLOGY INC	COM	595017104	91	000000003329	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	COM	595017104	205	000000007500	SH	DEFINED	06
MICROMUSE INC	COM	595094103	94	000000020412	SH	DEFINED	01
MICRON TECHNOLOGY INC	COM	595112103	5,210	000000257682	SH	DEFINED	01
MID ATLANTIC MED SVCS INC	COM	59523C107	18	000000000600	SH	DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	256	000000021082	SH	DEFINED	01
MILLENNIUM CHEMICALS INC	COM	599903101	106	000000007600	SH	DEFINED	01
MILLER HERMAN INC	COM	600544100	269	000000013300	SH	DEFINED	01
MILLIPORE CORP	COM	601073109	1,175	000000036754	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL A	604567107	339	000000055000	SH	DEFINED	01
MIPS TECHNOLOGIES INC	CL B	604567206	3,297	000000592084	SH	DEFINED	01
MIRANT CORP	COM	604675108	1,241	000000170134	SH	DEFINED	01
MIRANT CORP	COM	604675108	118	000000016300	SH	DEFINED	06
MISSISSIPPI VY BANCSHARES IN	COM	605720101	3,321	000000064200	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	682	000000011100	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	221	000000003600	SH	DEFINED	06
MOLEX INC	COM	608554101	2,767	000000082548	SH	DEFINED	01

1Page 22

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OMOLEX INC	CL A	608554200	15,900	000000579687	SH		DEFINED	01
MONACO COACH CORP	COM	60886R103	23	000000001100	SH		DEFINED	01
MONSANTO CO NEW	COM	61166W101	1,262	000000070900	SH		DEFINED	01
MONY GROUP INC	COM	615337102	13	000000004000	SH		DEFINED	01
MOODYS CORP	COM	615369105	3,303	000000066402	SH		DEFINED	01
MOORE LTD	COM	615785102	48	000000004200	SH		DEFINED	01
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	20,145	000000467625	SH		DEFINED	01
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	20,247	000000470000	SH		DEFINED	04
MOTOROLA INC	COM	620076109	14,021	000000961037	SH		DEFINED	01
MUELLER INDS INC	COM	624756102	9	000000000300	SH		DEFINED	01
MURPHY OIL CORP	COM	626717102	495	000000006000	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	454	000000014500	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	470	000000015000	SH		DEFINED	06
MYRIAD GENETICS INC	COM	62855J104	18	000000000900	SH		DEFINED	01
NCO GROUP INC	NOTE 4.75	628858AB8	4,637	000000050000	PRN		DEFINED	01
NCR CORP NEW	COM	62886E108	1,452	000000041978	SH		DEFINED	01
NDS GROUP PLC	SPONSORED	628891103	9	000000000785	SH		DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	93	000000006100	SH		DEFINED	01
NVR INC	COM	62944T105	355	000000001100	SH		DEFINED	01
NABORS INDS INC	COM	629568106	473	000000013427	SH		DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	2	000000000100	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	8,568	000000257707	SH		DEFINED	01
NATIONAL CITY CORP	COM	635405103	492	000000014800	SH		DEFINED	06
NATIONAL COMMERCE FINL CORP	COM	63545P104	34	000000001300	SH		DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	1,800	000000080000	SH		DEFINED	04
NATIONAL-OILWELL INC	COM	637071101	383	000000018200	SH		DEFINED	01
NATIONAL PROCESSING INC	COM	637229105	10	000000000400	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2,212	000000075851	SH		DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	26	000000000900	SH		DEFINED	06
NATIONWIDE FINL SVCS INC	CL A	638612101	485	000000012300	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

NAUTILUS GROUP INC	COM	63910B102	771	000000025200	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	1,264	000000039503	SH	DEFINED	01
NDCHHEALTH CORP	COM	639480102	351	000000012600	SH	DEFINED	01
NEIMAN MARCUS GROUP INC	CL A	640204202	149	000000004300	SH	DEFINED	01
NEIMAN MARCUS GROUP INC	CL B	640204301	1,078	000000033400	SH	DEFINED	01
NETWORKS ASSOCS INC	COM	640938106	61	000000003200	SH	DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	1,787	000000143651	SH	DEFINED	01
NETWORK APPLIANCE INC	COM	64120L104	146	000000011800	SH	DEFINED	06
NEUBERGER BERMAN INC	COM	641234109	369	000000010100	SH	DEFINED	01
NEUROCRINE BIOSCIENCES INC	COM	64125C109	63	000000002200	SH	DEFINED	01
NEW CENTURY FINANCIAL CORP	COM	64352D101	594	000000017000	SH	DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	484	000000017887	SH	DEFINED	01
NEW YORK TIMES CO	CL A	650111107	3,303	000000064136	SH	DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	5,061	000000144366	SH	DEFINED	01
NEWFIELD EXPL CO	COM	651290108	576	000000015500	SH	DEFINED	01
NEWMONT MINING CORP	COM	651639106	4,428	000000168176	SH	DEFINED	01

1Page 23

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
ONEWS CORP LTD	ADR NEW	652487703	2,951	000000128700	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,811	000000564449	SH		DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	44	000000013800	SH		DEFINED	06
NICOR INC	COM	654086107	953	000000020838	SH		DEFINED	01
NIKE INC	CL B	654106103	7,157	000000133406	SH		DEFINED	01
NIKE INC	CL B	654106103	295	000000005403	SH		DEFINED	02
99 CENTS ONLY STORES	COM	65440K106	76	000000003000	SH		DEFINED	01
NISOURCE INC	COM	65473P105	2,707	000000124017	SH		DEFINED	01
NOBLE ENERGY INC	COM	655044105	443	000000012300	SH		DEFINED	01
NORDSTROM INC	COM	655664100	1,802	000000079559	SH		DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	3,839	000000164235	SH		DEFINED	01
NORTEK INC	COM	656559101	1,127	000000025000	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	2,354	000001623955	SH		DEFINED	01
NORTH FORK BANCORPORATION NY	COM	659424105	23	000000000600	SH		DEFINED	01
NORTHERN TR CORP	COM	665859104	6,086	000000138144	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	6,428	000000051429	SH		DEFINED	01
NORTHWEST AIRLS CORP	CL A	667280101	209	000000017348	SH		DEFINED	01
NOVELL INC	COM	670006105	494	000000154177	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	4,091	000000120332	SH		DEFINED	01
NOVELLUS SYS INC	COM	670008101	204	000000006000	SH		DEFINED	06
NSTAR	COM	67019E107	8	000000000200	SH		DEFINED	01
NUCOR CORP	COM	670346105	4,216	000000064836	SH		DEFINED	01
NUCOR CORP	COM	670346105	227	000000003500	SH		DEFINED	06
NUMERICAL TECHNOLOGIES INC	COM	67053T101	36	000000009048	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	2,863	000000166680	SH		DEFINED	01
OGE ENERGY CORP	COM	670837103	11	000000000500	SH		DEFINED	01
OM GROUP INC	COM	670872100	24	000000000400	SH		DEFINED	01
OSI PHARMACEUTICALS INC	COM	671040103	298	000000012415	SH		DEFINED	01
OAK TECHNOLOGY INC	COM	671802106	7	000000001736	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	6,993	000000233182	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL	COM	674599105	503	000000016800	SH		DEFINED	06
OFFICE DEPOT INC	COM	676220106	3,853	000000229398	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	339	000000020200	SH		DEFINED	06
OLD REP INTL CORP	COM	680223104	311	000000009900	SH		DEFINED	01
OLD REP INTL CORP	COM	680223104	352	000000011200	SH		DEFINED	06
OMNICARE INC	COM	681904108	254	000000009700	SH		DEFINED	01
OMNICOM GROUP INC	NOTE	681919AK2	80,643	000085000000	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	3,754	000000081974	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

ONEOK INC NEW	COM	682680103	10	000000000500	SH	DEFINED	01
ORACLE CORP	COM	68389X105	22,153	000002339355	SH	DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	216	000000007842	SH	DEFINED	01
ORTHODONTIC CTRS AMER INC	COM	68750P103	20	000000000900	SH	DEFINED	01
OUTBACK STEAKHOUSE INC	COM	689899102	712	000000020300	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	68	000000005000	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	3,005	000000064700	SH	DEFINED	01
OXFORD HEALTH PLANS INC	COM	691471106	529	000000011400	SH	DEFINED	06

1Page 24

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OPG&E CORP	COM	69331C108	2,948	000000164803	SH		DEFINED	01
PG&E CORP	COM	69331C108	94	000000005300	SH		DEFINED	06
P F CHANGS CHINA BISTRO INC	COM	69333Y108	210	000000006705	SH		DEFINED	01
PMC-SIERRA INC	COM	69344F106	810	000000087424	SH		DEFINED	01
PMI GROUP INC	WHEN ISSUE	69344M101	1,749	000000045800	SH		DEFINED	01
PMI GROUP INC	WHEN ISSUE	69344M101	244	000000006400	SH		DEFINED	06
PNC FINL SVCS GROUP INC	COM	693475105	8,846	000000169206	SH		DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	83	000000001600	SH		DEFINED	06
PPG INDS INC	COM	693506107	4,990	000000080630	SH		DEFINED	01
PPL CORP	COM	69351T106	2,109	000000063772	SH		DEFINED	01
PPL CORP	COM	69351T106	390	000000011800	SH		DEFINED	06
PACCAR INC	COM	693718108	2,276	000000051282	SH		DEFINED	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	66	000000003000	SH		DEFINED	01
PACIFICARE HEALTH SYS DEL	COM	695112102	65	000000002400	SH		DEFINED	01
PACTIV CORP	COM	695257105	1,652	000000069427	SH		DEFINED	01
PALL CORP	COM	696429307	1,258	000000060654	SH		DEFINED	01
PALM INC	COM	696642107	431	000000245159	SH		DEFINED	01
PANAMSAT CORP NEW	COM	697933109	402	000000017812	SH		DEFINED	01
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	10	000000000300	SH		DEFINED	01
PANERA BREAD CO	CL A	69840W108	58	000000001700	SH		DEFINED	01
PAPA JOHNS INTL INC	COM	698813102	400	000000012000	SH		DEFINED	01
PARAMETRIC TECHNOLOGY CORP	COM	699173100	378	000000110454	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	173	000000016900	SH		DEFINED	01
PARK PL ENTMT CORP	COM	700690100	60	000000005948	SH		DEFINED	02
PARKER HANNIFIN CORP	COM	701094104	2,380	000000049815	SH		DEFINED	01
PATTERSON DENTAL CO	COM	703412106	163	000000003256	SH		DEFINED	01
PATTERSON UTI ENERGY INC	COM	703481101	107	000000003800	SH		DEFINED	01
PAXAR CORP	COM	704227107	21	000000001300	SH		DEFINED	01
PAYCHEX INC	COM	704326107	5,154	000000164744	SH		DEFINED	01
PAYLESS SHOESOURCE INC	COM	704379106	242	000000004200	SH		DEFINED	01
PAYPAL INC	COM	704508100	64	000000003200	SH		DEFINED	01
PEABODY ENERGY CORP	COM	704549104	59	000000002100	SH		DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	542	000000021700	SH		DEFINED	01
PENN ENGR & MFG CORP	CL A	707389102	9	000000000600	SH		DEFINED	01
PENN VA CORP	COM	707882106	19	000000000500	SH		DEFINED	01
PENNEY J C INC	NOTE	5.00 708160BV7	1,992	000000020000	PRN		DEFINED	01
PENNEY J C INC	COM	708160106	2,550	000000115834	SH		DEFINED	01
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	16,470	000000765000	SH		DEFINED	01
PENTAIR INC	COM	709631105	33	000000000700	SH		DEFINED	01
PENTAIR INC	COM	709631105	245	000000005100	SH		DEFINED	06
PEOPLES ENERGY CORP	COM	711030106	546	000000014997	SH		DEFINED	01
PEOPLESOFT INC	COM	712713106	2,056	000000138174	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	4,881	000000158498	SH		DEFINED	01
PEPSI BOTTLING GROUP INC	COM	713409100	95	000000003100	SH		DEFINED	06
PEPSICO INC	COM	713448108	36,134	000000749672	SH		DEFINED	01
PEPSICO INC	COM	713448108	102	000000002105	SH		DEFINED	02

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

1Page 25
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
OPEREGRINE SYSTEMS INC	COM	71366Q101	3	000000011305	SH		DEFINED	01
PERFORMANCE FOOD GROUP CO	COM	713755106	237	000000007018	SH		DEFINED	01
PERKINELMER INC	COM	714046109	587	000000053207	SH		DEFINED	01
PETCO ANIMAL SUPPLIES	COM NEW	716016209	49	000000002000	SH		DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V101	3,899	000000224100	SH		DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED	71654V408	47	000000002500	SH		DEFINED	01
PFIZER INC	COM	717081103	92,560	000002644581	SH		DEFINED	01
PHARMACIA CORP	COM	71713U102	22,809	000000609073	SH		DEFINED	01
PHELPS DODGE CORP	COM	717265102	1,917	000000046545	SH		DEFINED	01
PHILADELPHIA SUBN CORP	COM PAR \$0	718009608	64	000000003200	SH		DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	262	000000006000	SH		SOLE	
PHILIP MORRIS COS INC	COM	718154107	41,596	000000952301	SH		DEFINED	01
PHILIP MORRIS COS INC	COM	718154107	88,157	000002018253	SH		DEFINED	04
PHILLIPS PETE CO	COM	718507106	10,700	000000181726	SH		DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	17	000000001100	SH		DEFINED	01
PHOENIX COS INC NEW	COM	71902E109	1,275	000000069500	SH		DEFINED	01
PHOTON DYNAMICS INC	COM	719364101	51	000000001700	SH		DEFINED	01
PHOTRONICS INC	COM	719405102	680	000000035916	SH		DEFINED	01
PIEDMONT NAT GAS INC	COM	720186105	33	000000000900	SH		DEFINED	01
PIER 1 IMPORTS INC	COM	720279108	195	000000009300	SH		DEFINED	06
PILGRIMS PRIDE CORP	CL B	721467108	133	000000009500	SH		DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	2,231	000000056492	SH		DEFINED	01
PITNEY BOWES INC	COM	724479100	4,044	000000101827	SH		DEFINED	01
PITTSTON CO	COM BRINKS	725701106	57	000000002400	SH		DEFINED	01
PITTSTON CO	COM BRINKS	725701106	187	000000007800	SH		DEFINED	06
PLACER DOME INC	COM	725906101	1,921	000000171416	SH		DEFINED	01
PLEXUS CORP	COM	729132100	295	000000016349	SH		DEFINED	01
PLUM CREEK TIMBER CO INC	COM	729251108	2,408	000000078469	SH		DEFINED	01
POGO PRODUCING CO	NOTE 5.50	730448AE7	3,015	000000030000	PRN		DEFINED	01
POGO PRODUCING CO	COM	730448107	97	000000003000	SH		DEFINED	01
POLARIS INDS INC	COM	731068102	97	000000001500	SH		DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	443	000000019800	SH		DEFINED	01
POLYCOM INC	COM	73172K104	184	000000015400	SH		DEFINED	01
POPE & TALBOT INC	COM	732827100	16	000000000900	SH		DEFINED	01
POST PPTYS INC	COM	737464107	9	000000000300	SH		DEFINED	01
POTASH CORP SASK INC	COM	73755L107	120	000000001800	SH		DEFINED	01
POTOMAC ELEC PWR CO	COM	737679100	75	000000003500	SH		DEFINED	01
POWER INTEGRATIONS INC	COM	739276103	467	000000026132	SH		DEFINED	01
POWER-ONE INC	COM	739308104	229	000000036863	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	4,036	000000070846	SH		DEFINED	01
PRAXAIR INC	COM	74005P104	136	000000002400	SH		DEFINED	06
PRECISION CASTPARTS CORP	COM	740189105	620	000000018800	SH		DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	1,882	000000057254	SH		DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	580	000000037100	SH		DEFINED	01
PRIDE INTL INC	SDCV	741932AB3	2,337	000005000000	SH		DEFINED	01
PRIORITY HEALTHCARE CORP	CL B	74264T102	317	000000013530	SH		DEFINED	01

1Page 26
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
----------------	----------------	-------	-------------	----------------	--------	----------	---------------	--------

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

OPROCTER & GAMBLE CO	COM		742718109	83	000000000940	SH		SOLE	
PROCTER & GAMBLE CO	COM		742718109	49,777	000000557420	SH		DEFINED	01
PROCTER & GAMBLE CO	COM		742718109	67	000000000752	SH		DEFINED	02
PROCTER & GAMBLE CO	COM		742718109	428	000000004800	SH		DEFINED	06
PROGRESS ENERGY INC	COM		743263105	4,870	000000093644	SH		DEFINED	01
PROGRESS ENERGY INC	COM		743263105	181,940	000003499200	SH		DEFINED	02
PROGRESS ENERGY INC	COM		743263105	244	000000004700	SH		DEFINED	06
PROGRESSIVE CORP OHIO	COM		743315103	5,894	000000101892	SH		DEFINED	01
PROGRESSIVE CORP OHIO	COM		743315103	399	000000006900	SH		DEFINED	06
PROQUEST COMPANY	COM		74346P102	28	000000000800	SH		DEFINED	01
PROTEIN DESIGN LABS INC	COM		74369L103	72	000000006674	SH		DEFINED	01
PROVIDENT FINL GROUP INC	COM		743866105	5	000000000200	SH		DEFINED	01
PROVINCE HEALTHCARE CO	COM		743977100	266	000000011916	SH		DEFINED	01
PROVIDIAN FINL CORP	NOTE	3.25	74406AAA0	2,066	000000030000	PRN		DEFINED	01
PROVIDIAN FINL CORP	COM		74406A102	2,169	000000368936	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	4,272	000000098680	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	142	000000003300	SH		DEFINED	06
PUBLIC STORAGE INC	COM		74460D109	378	000000010200	SH		DEFINED	01
PULTE HOMES INC	COM		745867101	1,480	000000025753	SH		DEFINED	01
PURE RES INC	COM		74622E102	8	000000000400	SH		DEFINED	01
QLOGIC CORP	COM		747277101	1,584	000000041581	SH		DEFINED	01
QUALCOMM INC	COM		747525103	9,343	000000339875	SH		DEFINED	01
QUANTA SVCS INC	NOTE	4.00	74762EAA0	1,931	000000030000	PRN		DEFINED	01
QUESTAR CORP	COM		748356102	12	000000000500	SH		DEFINED	01
QUESTAR CORP	COM		748356102	177	000000007200	SH		DEFINED	06
QUIKSILVER INC	COM		74838C106	69	000000002800	SH		DEFINED	01
QUINTILES TRANSNATIONAL CORP	COM		748767100	776	000000062149	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM		749121109	2,504	000000894400	SH		DEFINED	01
R G S ENERGY GROUP INC	COM		74956K104	16,401	000000418400	SH		DEFINED	01
RLI CORP	COM		749607107	20	000000000400	SH		DEFINED	01
RPM INC OHIO	COM		749685103	47	000000003088	SH		DEFINED	01
RSA SEC INC	COM		749719100	7	000000001582	SH		DEFINED	01
RF MICRODEVICES INC	NOTE	3.75	749941AB6	2,347	000000030000	PRN		DEFINED	01
RF MICRODEVICES INC	COM		749941100	1,202	000000157835	SH		DEFINED	01
RADIAN GROUP INC	COM		750236101	1,631	000000033400	SH		DEFINED	01
RADIAN GROUP INC	COM		750236101	151	000000003100	SH		DEFINED	06
RADIO ONE INC	CL A		75040P108	10,345	000000695700	SH		DEFINED	01
RADIO SHACK CORP	COM		750438103	2,235	000000074384	SH		DEFINED	01
RADIO SHACK CORP	COM		750438103	204	000000006800	SH		DEFINED	06
RATIONAL SOFTWARE CORP	COM NEW		75409P202	780	000000095054	SH		DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM		754730109	19	000000000700	SH		DEFINED	01
RAYONIER INC	COM		754907103	167	000000003400	SH		DEFINED	01
RAYTHEON CO	COM NEW		755111507	7,475	000000183439	SH		DEFINED	01
READERS DIGEST ASSN INC	CL A NON V		755267101	198	000000010600	SH		DEFINED	01
READERS DIGEST ASSN INC	CL B		755267200	533	000000023200	SH		DEFINED	01
RECKSON ASSOCS RLTY CORP	CL B		75621K304	5	000000000200	SH		DEFINED	01

1Page 27

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OREEBOK INTL LTD	COM	758110100	1,427	000000048380	SH		DEFINED	01
REEBOK INTL LTD	COM	758110100	232	000000007831	SH		DEFINED	02
REGENERON PHARMACEUTICALS	NOTE	5.50 75886FAB3	2,370	000000030000	PRN		DEFINED	01
REGENERON PHARMACEUTICALS	COM	75886F107	96	000000006646	SH		DEFINED	01
REGIONS FINL CORP	COM	758940100	3,450	000000098177	SH		DEFINED	01
REGIONAL BK HOLDRS TR	DEPOSITRY	75902E100	46,600	000000400000	SH		DEFINED	01
REHABCARE GROUP INC	COM	759148109	24	000000001000	SH		DEFINED	01
RELIANT ENERGY INC	COM	75952J108	2,170	000000128461	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

RENAISSANCE LEARNING INC	COM	75968L105	18	000000000900	SH	DEFINED	01
RENAL CARE GROUP INC	COM	759930100	404	000000013000	SH	DEFINED	01
RENT A CTR INC NEW	COM	76009N100	1,838	000000031700	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	154	000000008100	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	11	000000010000	SH	DEFINED	01
RESMED INC	COM	761152107	44	000000001500	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	57	000000001700	SH	DEFINED	01
RETEK INC	COM	76128Q109	131	000000005400	SH	DEFINED	01
REYNOLDS & REYNOLDS CO	CL A	761695105	150	000000005400	SH	DEFINED	01
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1,150	000000021400	SH	DEFINED	01
ROBERT HALF INTL INC	COM	770323103	1,823	000000078255	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	1,567	000000078465	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	2,121	000000077371	SH	DEFINED	01
ROGERS COMMUNICATIONS INC	CL B	775109200	91	000000010000	SH	DEFINED	01
ROHM & HAAS CO	COM	775371107	4,502	000000111198	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	3	000000000100	SH	DEFINED	01
ROSLYN BANCORP INC	COM	778162107	10	000000000500	SH	DEFINED	01
ROSS STORES INC	COM	778296103	799	000000019623	SH	DEFINED	01
ROSS STORES INC	COM	778296103	326	000000008000	SH	DEFINED	06
ROUSE CO	COM	779273101	138	000000004200	SH	DEFINED	01
ROWAN COS INC	COM	779382100	1,279	000000059636	SH	DEFINED	01
ROYAL DUTCH PETE CO	NY REG GLD	780257804	49,892	000000902704	SH	DEFINED	01
ROYAL DUTCH PETE CO	NY REG GLD	780257804	464	000000008400	SH	DEFINED	06
RUBY TUESDAY INC	COM	781182100	42	000000002200	SH	DEFINED	01
RUDOLPH TECHNOLOGIES INC	COM	781270103	67	000000002700	SH	DEFINED	01
RYDER SYS INC	COM	783549108	1,186	000000043805	SH	DEFINED	01
RYLAND GROUP INC	COM	783764103	2,049	000000041200	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	47,711	000001564325	SH	DEFINED	01
SEI INVESTMENTS CO	COM	784117103	1,068	000000037915	SH	DEFINED	01
SLM CORP	COM	78442P106	6,419	000000066252	SH	DEFINED	01
SPDR TR	UNIT SER 1	78462F103	9	000000000100	SH	DEFINED	01
SPX CORP	COM	784635104	164	000000001400	SH	DEFINED	01
SPX CORP	COM	784635104	223	000000001900	SH	DEFINED	06
SABRE HLDGS CORP	CL A	785905100	3,335	000000093158	SH	DEFINED	01
SABRE HLDGS CORP	CL A	785905100	107	000000003000	SH	DEFINED	06
SAFECO CORP	COM	786429100	1,729	000000055990	SH	DEFINED	01
SAFeway INC	COM NEW	786514208	6,755	000000231432	SH	DEFINED	01
ST JOE CO	COM	790148100	39	000000001300	SH	DEFINED	01

1Page 28
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OST JUDE MED INC	COM	790849103	3,160	000000042790	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	243	000000003300	SH		DEFINED	06
ST PAUL COS INC	COM	792860108	4,263	000000109553	SH		DEFINED	01
ST PAUL COS INC	COM	792860108	3,191	000000082000	SH		DEFINED	04
SAKS INC	COM	79377W108	75	000000005900	SH		DEFINED	01
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	694	000000155700	SH		DEFINED	01
SANDISK CORP	COM	80004C101	73	000000005900	SH		DEFINED	01
SANMINA SCI CORP	NOTE 4.25	800907AB3	1,770	000000020000	PRN		DEFINED	01
SANMINA SCI CORP	COM	800907107	1,501	000000238024	SH		DEFINED	01
SAP AKTIENGESELLSCHAFT	SPONSORED	803054204	206	000000008500	SH		DEFINED	01
SARA LEE CORP	COM	803111103	6,875	000000333102	SH		DEFINED	01
SARA LEE CORP	COM	803111103	214	000000010400	SH		DEFINED	06
SAVIA S A DE C V	SPON ADR R	805175106	2,182	000000737444	SH		DEFINED	04
SCANA CORP NEW	COM	80589M102	206	000000006700	SH		DEFINED	06
SCHEIN HENRY INC	COM	806407102	17	000000000400	SH		DEFINED	01
SCHEIN HENRY INC	COM	806407102	262	000000005900	SH		DEFINED	06

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

SCHERING PLOUGH CORP	COM	806605101	15,483	000000629399	SH	DEFINED	01
SCHLUMBERGER LTD	COM	806857108	11,399	000000245140	SH	DEFINED	01
SCHOLASTIC CORP	COM	807066105	149	000000003943	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	6,531	000000583159	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	1,205	000000073274	SH	DEFINED	01
SCIENTIFIC ATLANTA INC	COM	808655104	220	000000013400	SH	DEFINED	06
SCIOS INC	COM	808905103	61	000000002000	SH	DEFINED	01
SCOTTS CO	CL A	810186106	18	000000000400	SH	DEFINED	01
SEACHANGE INTL INC	COM	811699107	33	000000003800	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	2,066	000000051321	SH	DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	124	000000003100	SH	DEFINED	06
SEALED AIR CORP NEW	PFD CV A \$	81211K209	22,287	000000005456	PRN	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	7,468	000000137545	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	662	000000012200	SH	DEFINED	06
SECTOR SPDR TR	SBI INT-EN	81369Y506	32,750	000001250000	SH	DEFINED	01
SECTOR SPDR TR	SBI INT-FI	81369Y605	87,990	000003500000	SH	DEFINED	01
SECTOR SPDR TR	SBI INT-TE	81369Y803	3,955	000000250000	SH	DEFINED	01
SEMTECH CORP	COM	816850101	234	000000008800	SH	DEFINED	01
SEMTECH CORP	COM	816850101	90	000000003400	SH	DEFINED	06
SEMPRA ENERGY	COM	816851109	1,931	000000087300	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	117	000000005300	SH	DEFINED	06
SEPRACOR INC	COM	817315104	12	000000001269	SH	DEFINED	01
SERONO S A	SPONSORED	81752M101	9	000000000600	SH	DEFINED	01
SHAW GROUP INC	NOTE	820280AC9	20,793	000036400000	SH	DEFINED	01
SHELL TRANS & TRADING PLC	ADR NY SHS	822703609	189	000000004200	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	2,136	000000071384	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	155	000000005200	SH	DEFINED	06
SHURGARD STORAGE CTRS INC	COM	82567D104	10	000000000300	SH	DEFINED	01
SICOR INC	COM	825846108	44	000000002400	SH	DEFINED	01
SICOR INC	COM	825846108	137	000000007400	SH	DEFINED	06

1Page 29

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DCRETN	OT MAN
OSIEBEL SYS INC	COM	826170102	3,066	000000215664	SH		DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	1,629	000000032483	SH		DEFINED	01
SILICON STORAGE TECHNOLOGY I	COM	827057100	59	000000007600	SH		DEFINED	01
SILICON VY BANCSHARES	COM	827064106	1,428	000000054184	SH		DEFINED	01
SILVERSTREAM SOFTWARE INC	COM	827907106	3,517	000000393500	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	2,898	000000078689	SH		DEFINED	01
SIMPLEX SOLUTIONS INC	COM	828854109	728	000000052500	SH		DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	16	000000004302	SH		DEFINED	01
SIX FLAGS INC	COM	83001P109	251	000000017400	SH		DEFINED	01
SKILLSOFT CORP	COM	83066P101	474	000000060500	SH		DEFINED	01
SKYWEST INC	COM	830879102	96	000000004136	SH		DEFINED	01
SMITH INTL INC	COM	832110100	702	000000010300	SH		DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	196	000000010600	SH		DEFINED	01
SMURFIT-STONE CONTAINER CORP	COM	832727101	1,461	000000094805	SH		DEFINED	01
SNAP ON INC	COM	833034101	778	000000026221	SH		DEFINED	01
SOLA INTL INC	COM	834092108	14	000000001300	SH		DEFINED	01
SOLETRON CORP	COM	834182107	2,387	000000388172	SH		DEFINED	01
SONOCO PRODS CO	COM	835495102	11	000000000400	SH		DEFINED	01
SOURCECORP	COM	836167106	10	000000000400	SH		DEFINED	01
SOUTHERN CO	COM	842587107	8,169	000000298153	SH		DEFINED	01
SOUTHTRUST CORP	COM	844730101	3,854	000000147559	SH		DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	5,322	000000329391	SH		DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	17	000000001100	SH		DEFINED	06
SOVEREIGN BANCORP INC	COM	845905108	185	000000012400	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

SPECTRIAN CORP	COM	847608106	1,249	000000120500	SH	DEFINED	01
SPINNAKER EXPL CO	COM	84855W109	54	000000001500	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	4,001	000000377112	SH	DEFINED	01
SPRINT CORP	COM FON GR	852061100	103	000000009800	SH	DEFINED	06
SPRINT CORP	PCS COM SE	852061506	1,961	000000438862	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	188	000000003400	SH	DEFINED	01
STANCORP FINL GROUP INC	COM	852891100	244	000000004400	SH	DEFINED	06
STANLEY WKS	COM	854616109	1,717	000000041884	SH	DEFINED	01
STANLEY WKS	COM	854616109	168	000000004100	SH	DEFINED	06
STAPLES INC	COM	855030102	4,402	000000223499	SH	DEFINED	01
STAPLES INC	COM	855030102	311	000000015800	SH	DEFINED	06
STARBUCKS CORP	COM	855244109	4,149	000000166998	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2,795	000000084987	SH	DEFINED	01
STATE STR CORP	COM	857477103	6,715	000000150241	SH	DEFINED	01
STEELCASE INC	CL A	858155203	12	000000000900	SH	DEFINED	01
STERICYCLE INC	COM	858912108	86	000000002455	SH	DEFINED	01
STERIS CORP	COM	859152100	527	000000027600	SH	DEFINED	01
STILLWATER MNG CO	COM	86074Q102	83	000000005100	SH	DEFINED	01
STILWELL FINL INC	COM	860831106	1,787	000000098194	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTR	861012102	21	000000000900	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	32	000000000800	SH	DEFINED	01
STORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	594	000000037200	SH	DEFINED	01

1Page 30

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DCRETN	OT MAN
OSTORAGE TECHNOLOGY CORP	COM PAR \$0	862111200	161	000000010100	SH		DEFINED	06
STRYKER CORP	COM	863667101	4,511	000000084319	SH		DEFINED	01
SUN MICROSYSTEMS INC	COM	866810104	7,734	000001543868	SH		DEFINED	01
SUNGARD DATA SYS INC	COM	867363103	190	000000007200	SH		DEFINED	01
SUNOCO INC	COM	86764P109	1,171	000000032882	SH		DEFINED	01
SUNRISE ASSISTED LIVING INC	COM	86768K106	107	000000004000	SH		DEFINED	01
SUNTRUST BKS INC	COM	867914103	8,467	000000125039	SH		DEFINED	01
SUPERIOR INDS INTL INC	COM	868168105	46	000000001000	SH		DEFINED	01
SUPERVALU INC	COM	868536103	1,490	000000060768	SH		DEFINED	01
SUPERVALU INC	COM	868536103	240	000000009800	SH		DEFINED	06
SWIFT ENERGY CO	COM	870738101	14	000000000900	SH		DEFINED	01
SYBASE INC	COM	871130100	201	000000019100	SH		DEFINED	01
SYLVAN LEARNING SYS INC	COM	871399101	381	000000019152	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	32	000000001001	SH		DEFINED	01
SYMANTEC CORP	COM	871503108	216	000000006600	SH		DEFINED	06
SYMBOL TECHNOLOGIES INC	COM	871508107	824	000000097052	SH		DEFINED	01
SYNCOR INTL CORP DEL	COM	87157J106	5,358	000000170100	SH		DEFINED	01
SYNOPSIS INC	COM	871607107	250	000000004568	SH		DEFINED	01
SYNOPSIS INC	COM	871607107	21	000000000400	SH		DEFINED	06
SYNOVUS FINL CORP	COM	87161C105	4,389	000000159490	SH		DEFINED	01
SYSCO CORP	COM	871829107	7,690	000000282535	SH		DEFINED	01
TCF FINL CORP	COM	872275102	387	000000007900	SH		DEFINED	01
TECO ENERGY INC	COM	872375100	2,129	000000086040	SH		DEFINED	01
TEPPCO PARTNERS L P	UT LTD PAR	872384102	9	000000000300	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	4,503	000000229637	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	245	000000012500	SH		DEFINED	06
TRW INC	COM	872649108	7,915	000000138916	SH		DEFINED	01
TMP WORLDWIDE INC	COM	872941109	1,031	000000047962	SH		DEFINED	01
TVX GOLD INC	COM NEW	87308K200	35	000000025000	SH		DEFINED	01
TXU CORP	COM	873168108	6,623	000000128492	SH		DEFINED	01
TXU CORP	COM	873168108	242	000000004700	SH		DEFINED	06
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED	874039100	19	000000001520	SH		DEFINED	01

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

TALBOTS INC	COM	874161102	294	000000008400	SH	DEFINED	01
TARGET CORP	COM	87612E106	15,482	000000406359	SH	DEFINED	01
TECH DATA CORP	COM	878237106	15	000000000400	SH	DEFINED	01
TECHNE CORP	COM	878377100	528	000000018739	SH	DEFINED	01
TECUMSEH PRODS CO	CL B	878895101	3,423	000000068500	SH	DEFINED	01
TEKTRONIX INC	COM	879131100	746	000000039907	SH	DEFINED	01
TELEDYNE TECHNOLOGIES INC	COM	879360105	33	000000001600	SH	DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR O	879403780	641	000000020000	SH	DEFINED	01
TELEPHONE & DATA SYS INC	COM	879433100	442	000000007300	SH	DEFINED	01
TELLABS INC	COM	879664100	1,087	000000175462	SH	DEFINED	01
TELLABS INC	COM	879664100	49	000000008000	SH	DEFINED	06
TEMPLE INLAND INC	COM	879868107	1,459	000000025224	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	11,148	000000155814	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	257	000000003600	SH	DEFINED	06

1Page 31

0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OTERADYNE INC	COM	880770102	1,931	000000082199	SH		DEFINED	01
TETRA TECH INC NEW	COM	88162G103	246	000000016800	SH		DEFINED	01
TEXAS INDS INC	COM	882491103	34	000000001100	SH		DEFINED	01
TEXAS INSTRS INC	COM	882508104	17,455	000000736540	SH		DEFINED	01
TEXTRON INC	COM	883203101	3,616	000000077107	SH		DEFINED	01
THERMO ELECTRON CORP	COM	883556102	1,282	000000077742	SH		DEFINED	01
THOMAS & BETTS CORP	COM	884315102	458	000000024672	SH		DEFINED	01
THOR INDS INC	COM	885160101	71	000000001000	SH		DEFINED	01
THREE RIVS BANCORP INC	COM	88562Q107	71	000000004000	SH		DEFINED	01
3M CO	COM	88579Y101	22,371	000000181879	SH		DEFINED	01
TICKETMASTER	CL B	88633P203	1,935	000000103468	SH		DEFINED	01
TIDEWATER INC	COM	886423102	954	000000029000	SH		DEFINED	01
TIDEWATER INC	COM	886423102	144	000000004400	SH		DEFINED	06
TIFFANY & CO NEW	COM	886547108	2,170	000000061650	SH		DEFINED	01
TIMBERLAND CO	CL A	887100105	279	000000007800	SH		DEFINED	01
TIMKEN CO	COM	887389104	42	000000001900	SH		DEFINED	01
TITAN CORP	COM	888266103	122	000000006700	SH		DEFINED	01
TOLL BROTHERS INC	COM	889478103	586	000000020000	SH		DEFINED	01
TOO INC	COM	890333107	24	000000000800	SH		DEFINED	01
TOOTSIE ROLL INDS INC	COM	890516107	38	000000001000	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	2,291	000000059987	SH		DEFINED	01
TORCHMARK CORP	COM	891027104	15	000000000400	SH		DEFINED	06
TORO CO	COM	891092108	39	000000000700	SH		DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	9	000000000400	SH		DEFINED	01
TOTAL FINA ELF S A	SPONSORED	89151E109	88	000000001100	SH		DEFINED	01
TOWER AUTOMOTIVE INC	COM	891707101	48	000000003500	SH		DEFINED	01
TOTAL SYS SVCS INC	COM	891906109	1,605	000000085350	SH		DEFINED	01
TOYS R US INC	COM	892335100	2,031	000000116271	SH		DEFINED	01
TRANSACTION SYS ARCHITECTS	CL A	893416107	1,438	000000122300	SH		DEFINED	01
TRANSKARYOTIC THERAPIES INC	COM	893735100	399	000000011090	SH		DEFINED	01
TRIAD HOSPITALS INC	COM	89579K109	483	000000011400	SH		DEFINED	01
TRIBUNE CO NEW	COM	896047107	6,329	000000145509	SH		DEFINED	01
TRIGON HEALTHCARE INC	COM	89618L100	20,980	000000208600	SH		DEFINED	01
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	63	000000009900	SH		DEFINED	01
TUPPERWARE CORP	COM	899896104	512	000000024655	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	13,511	000001000113	SH		DEFINED	01
UAL CORP	COM PAR \$0	902549500	19	000000001700	SH		DEFINED	01
UST INC	COM	902911106	2,430	000000071485	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	21,158	000000906160	SH		DEFINED	01
US BANCORP DEL	COM NEW	902973304	10,040	000000430000	SH		DEFINED	04

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

US BANCORP DEL	COM NEW	902973304	221	000000009500	SH	DEFINED	06
USA INTERACTIVE	COM	902984103	2,004	000000085493	SH	DEFINED	01
UNILAB CORP NEW	COM NEW	904763208	5,069	000000185100	SH	DEFINED	01
UNILEVER N V	N Y SHS NE	904784709	15,674	000000241891	SH	DEFINED	01
UNION PAC CORP	COM	907818108	9,655	000000152579	SH	DEFINED	01
UNION PAC CORP	COM	907818108	107	000000001700	SH	DEFINED	06

1Page 32
0

FORM 13F
INFORMATION TABLE
QUARTER ENDING
06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
UNION PLANTERS CORP	COM	908068109	3,417	000000105581	SH		DEFINED	01
UNION PLANTERS CORP	COM	908068109	208	00000006450	SH		DEFINED	06
UNIONBANCAL CORP	COM	908906100	2,319	000000049500	SH		DEFINED	01
UNISYS CORP	COM	909214108	1,495	000000166199	SH		DEFINED	01
UNITED AUTO GROUP INC	COM	909440109	66	000000003200	SH		DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	11	000000000700	SH		DEFINED	01
UNITED INDL CORP	COM	910671106	15	000000000700	SH		DEFINED	01
UNITED RENTALS INC	COM	911363109	58	000000002700	SH		DEFINED	01
UNITED STATES CELLULAR CORP	COM	911684108	101	000000004000	SH		DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	1,361	000000068430	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	14,213	000000209323	SH		DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	278	000000004100	SH		DEFINED	06
UNITEDHEALTH GROUP INC	COM	91324P102	13,505	000000147525	SH		DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	384	000000004200	SH		DEFINED	06
UNITRIN INC	COM	913275103	17	000000000500	SH		DEFINED	01
UNIVERSAL COMPRESSION HLDGS	COM	913431102	45	000000001900	SH		DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	686	000000014000	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	3,042	000000096899	SH		DEFINED	01
UNOCAL CORP	COM	915289102	4,052	000000109712	SH		DEFINED	01
UNUMPROVIDENT CORP	COM	91529Y106	2,764	000000108611	SH		DEFINED	01
USFREIGHTWAYS CORP	COM	916906100	7	000000000200	SH		DEFINED	01
UTSTARCOM INC	COM	918076100	92	000000004600	SH		DEFINED	06
V F CORP	COM	918204108	2,266	000000057803	SH		DEFINED	01
V F CORP	COM	918204108	192	000000004900	SH		DEFINED	06
VAIL RESORTS INC	COM	91879Q109	10	000000000600	SH		DEFINED	01
VALASSIS COMMUNICATIONS INC	COM	918866104	116	000000003200	SH		DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	56	000000001500	SH		DEFINED	01
VALSPAR CORP	COM	920355104	58	000000001300	SH		DEFINED	01
VARCO INTL INC DEL	COM	922122106	382	000000021800	SH		DEFINED	01
VARIAN MED SYS INC	COM	92220P105	806	000000019900	SH		DEFINED	01
VARIAN INC	COM	922206107	200	000000006100	SH		DEFINED	06
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	64	000000001900	SH		DEFINED	01
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	98	000000002900	SH		DEFINED	06
VEECO INSTRS INC DEL	COM	922417100	150	000000006500	SH		DEFINED	01
VERISIGN INC	COM	92343E102	756	000000105150	SH		DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	46,542	000001159222	SH		DEFINED	01
VERIZON COMMUNICATIONS	COM	92343V104	5,621	000000140000	SH		DEFINED	04
VERITAS SOFTWARE CO	COM	923436109	3,583	000000181090	SH		DEFINED	01
VERIZON GLOBAL FDG CORP	NOTE	92344GAN6	75,626	000140049000	SH		DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	172	000000010597	SH		DEFINED	01
VIAD CORP	COM	92552R109	304	000000011700	SH		DEFINED	01
VIACOM INC	CL A	925524100	9,870	000000222000	SH		DEFINED	01
VIACOM INC	CL B	925524308	33,546	000000756067	SH		DEFINED	01
VIASYS HEALTHCARE INC	COM NEW	92553Q209	418	000000024000	SH		DEFINED	01
VINTAGE PETE INC	COM	927460105	33	000000002800	SH		DEFINED	01
VISIONICS CORP DEL	COM	92831E101	43	000000005200	SH		DEFINED	01

1Page 33
0

FORM 13F

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OVISTEON CORP	COM	92839U107	805	000000056742	SH		DEFINED	01
VITESSE SEMICONDUCTOR CORP	COM	928497106	364	000000117211	SH		DEFINED	01
VORNADO RLTY TR	SH BEN INT	929042109	462	000000010000	SH		DEFINED	01
VULCAN MATLS CO	COM	929160109	1,879	000000042913	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	23,955	000000627431	SH		DEFINED	01
WADDELL & REED FINL INC	CL A	930059100	22	000000001000	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	103,605	000001883385	SH		DEFINED	01
WALGREEN CO	COM	931422109	18,864	000000488326	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	15,747	000000424335	SH		DEFINED	01
WASHINGTON MUT INC	COM	939322103	204	000000005500	SH		DEFINED	06
WASTE CONNECTIONS INC	COM	941053100	20	000000000671	SH		DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	6,944	000000266587	SH		DEFINED	01
WATERS CORP	COM	941848103	1,551	000000058098	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	1,634	000000064671	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	50	000000002000	SH		DEFINED	06
WEATHERFORD INTL INC	COM	947074100	665	000000015400	SH		DEFINED	01
WEBMETHODS INC	COM	94768C108	74	000000007500	SH		DEFINED	01
WEBMD CORP	COM	94769M105	33	000000005950	SH		DEFINED	01
WELLMAN INC	COM	949702104	18	000000001100	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4,869	000000062583	SH		DEFINED	01
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	536	000000006900	SH		DEFINED	06
WELLS FARGO & CO NEW	COM	949746101	38,320	000000765491	SH		DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	200	000000004000	SH		DEFINED	06
WENDYS INTL INC	COM	950590109	1,991	000000049998	SH		DEFINED	01
WESTERN GAS RES INC	COM	958259103	59	000000001600	SH		DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	9	000000003067	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	56	000000001700	SH		DEFINED	01
WESTWOOD ONE INC	COM	961815107	137	000000004100	SH		DEFINED	06
WEYERHAEUSER CO	COM	962166104	6,202	000000097143	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	2,310	000000035347	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	307	000000004700	SH		DEFINED	06
WHOLE FOODS MKT INC	COM	966837106	887	000000018400	SH		DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	2,154	000000359707	SH		DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	300	000000009800	SH		DEFINED	01
WILSON GREATBATCH TECHNOLOGI	COM	972232102	5	000000000200	SH		DEFINED	01
WIND RIVER SYSTEMS INC	COM	973149107	111	000000022273	SH		DEFINED	01
WINK COMMUNICATIONS	COM	974168106	28	000000010000	SH		DEFINED	01
WINN DIXIE STORES INC	COM	974280109	927	000000059501	SH		DEFINED	01
WINNEBAGO INDS INC	COM	974637100	105	000000002400	SH		DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	315	000000012500	SH		DEFINED	01
WORLDCOM INC GA NEW	WRLDCOM GP	98157D106	5	000000007166	SH		DEFINED	01
WORLDCOM INC GA NEW	MCI GROUP	98157D304	905	000000538943	SH		DEFINED	01
WORTHINGTON INDS INC	COM	981811102	654	000000036171	SH		DEFINED	01
WRIGLEY WM JR CO	COM	982526105	5,340	000000096480	SH		DEFINED	01
WYETH	COM	983024100	30,909	000000603703	SH		DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	32	000000004531	SH		DEFINED	01

1Page 34
 0

FORM 13F
 INFORMATION TABLE
 QUARTER ENDING
 06/28/2002

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OXTO ENERGY CORP	COM	98385X106	78	000000003800	SH		DEFINED	01
XTO ENERGY CORP	COM	98385X106	162	000000007900	SH		DEFINED	06

Edgar Filing: NOMURA SECURITIES CO LTD - Form 13F-HR

XCEL ENERGY INC	COM	98389B100	4,942	000000294737	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	85,176	000004998600	SH	DEFINED	02
XILINX INC	COM	983919101	3,696	000000164791	SH	DEFINED	01
XILINX INC	COM	983919101	248	000000011100	SH	DEFINED	06
XEROX CORP	COM	984121103	2,457	000000352612	SH	DEFINED	01
XEROX CORP	COM	984121103	86	000000012400	SH	DEFINED	06
YAHOO INC	COM	984332106	3,776	000000255869	SH	DEFINED	01
YAHOO INC	COM	984332106	59	000000004000	SH	DEFINED	06
YORK INTL CORP NEW	COM	986670107	40	000000001200	SH	DEFINED	01
YUM BRANDS INC	WHEN ISSUE	988498101	3,959	000000135353	SH	DEFINED	01
ZALE CORP NEW	COM	988858106	467	000000012900	SH	DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	96	000000002000	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	3,087	000000086591	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	3,057	000000058694	SH	DEFINED	01
ZORAN CORP	COM	98975F101	868	000000037923	SH	DEFINED	01