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AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 13, 2004

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, 2004

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed 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, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	August 13, 2004 ----- (Date)
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Report Type (Check only one.):

13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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reported in this report.)

[] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)

[] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,916

Form 13F Information Table Value Total: \$16,889,034 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
--	-----	-----
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	AIG SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN CALL	INVESTME DISCRETI
-----	-----	-----	-----	-----	-----	-----
1-800 CONTACTS INC	EQUITY	681977104	52	3,494	SH	Sol
1-800-FLOWERS.COM INC	EQUITY	68243Q106	87	10,658	SH	Sol
1ST SOURCE CORP.	EQUITY	336901103	141	5,664	SH	Sol

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21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	691586	53,445,620	SH	Sol
21st CENTURY INSURANCE COMPANY	EQUITY	90130N103	138	10,645	SH	Sol
24/7 REAL MEDIA INC	EQUITY	901314203	59	10,453	SH	Sol
3COM CORP.	EQUITY	885535104	3762	601,984	SH	Sol
3M	EQUITY	88579Y101	2970	33,000	SH	DEFINE
3M CO	EQUITY	88579Y101	41916	465,679	SH	Sol
3M CO	EQUITY	88579Y101	14576	161,937	SH	DEFINE
4KIDS ENTERTAINMENT INC	EQUITY	350865101	159	6,649	SH	Sol
7-ELEVEN INC.	EQUITY	817826209	10	543	SH	Sol
99 CENTS ONLY STORES	EQUITY	65440K106	2069	135,647	SH	Sol
A C MOORE ARTS & CRAFT	EQUITY	00086T103	182	6,607	SH	Sol
A.G. EDWARDS, INC.	EQUITY	281760108	4286	125,951	SH	Sol
A.S.V. INC	EQUITY	001963107	117	3,749	SH	Sol
AAON INC	EQUITY	000360206	85	4,192	SH	Sol
AAR CORP.	EQUITY	000361105	176	15,507	SH	Sol
AARON RENTS INC COM	EQUITY	002535201	18	533495	SH	Sol
AARON RENTS, INC.	EQUITY	002535201	403	12,157	SH	Sol
ABAXIS INC	EQUITY	002567105	159	8,396	SH	Sol
ABBEY NATIONAL PLC	CorpBond	002920809	25617	999,100	SH	Sol
Abbey National PLC 7.375%	EQUITY	002920809	2692	105,000	SH	DEFINE
ABBOTT LABORATORIES	EQUITY	002824100	28344	695,384	SH	Sol
ABBOTT LABS	EQUITY	002824100	10405	255,263	SH	DEFINE
Abbott Labs	EQUITY	002824100	1019	25,000	SH	DEFINE
ABC BANCORP	EQUITY	000400101	96	4,696	SH	Sol
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	5891	152,026	SH	Sol
ABGENIX INC	EQUITY	00339B107	1739	148,400	SH	DEFINE
ABGENIX, INC.	EQUITY	00339B107	458	39,082	SH	Sol
ABIOMED, INC.	EQUITY	003654100	92	7,327	SH	Sol
ABLE LABORATORIES INC	EQUITY	00371N407	168	8,187	SH	Sol
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	2	115300	SH	Sol
ABM INDUSTRIES, INC.	EQUITY	000957100	352	18,059	SH	Sol
ACADIA REALTY TRUST	EQUITY	004239109	216	15,689	SH	Sol
ACCELRYX INC	EQUITY	00430U103	116	11,716	SH	Sol
ACCREDITED HOME LENDERS	EQUITY	00437P107	221	7,862	SH	Sol
ACCREDO HEALTH INC	EQUITY	00437V104	5862	150,500	SH	DEFINE
ACCREDO HEALTH INC.	EQUITY	00437V104	41	1,040	SH	Sol
ACE CASH EXPRESS INC	EQUITY	004403101	111	4,333	SH	Sol
ACE LTD	EQUITY	G0070K103	5095	120,499	SH	Sol
ACE LTD	EQUITY	G0070K103	14	339	SH	DEFINE
ACETO CORP	EQUITY	004446100	135	7,673	SH	Sol
ACTEL CORP.	EQUITY	004934105	229	12,379	SH	Sol
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	112	7,442	SH	Sol
ACTIVCARD CORP	EQUITY	00506J107	147	20,297	SH	Sol
ACTIVISION, INC.	EQUITY	004930202	3384	212,821	SH	Sol
ACTUANT CORP	EQUITY	00508X203	445	11,401	SH	Sol
ACTUATE CORP.	EQUITY	00508B102	98	24,869	SH	Sol
ACUITY BRANDS INC	EQUITY	00508Y102	553	20,479	SH	Sol
ACXIOM CORP.	EQUITY	005125109	3343	134,623	SH	Sol
ADAPTEC, INC.	EQUITY	00651F108	444	52,462	SH	Sol
ADC TELECOMMUNICATIONS INC	EQUITY	000886101	3	969	SH	DEFINE
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1025	360,817	SH	Sol
ADE CORP.	EQUITY	00089C107	98	4,545	SH	Sol
ADMINISTAFF, INC.	EQUITY	007094105	173	10,401	SH	Sol
ADOBE SYS INC	EQUITY	00724F101	12722	273,586	SH	DEFINE
ADOBE SYSTEMS INC.	EQUITY	00724F101	8761	188,408	SH	Sol
ADOLOR CORPORATION	EQUITY	00724X102	237	18,660	SH	Sol

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ADTRAN, INC.	EQUITY	00738A106	4150	124,364	SH	Sol
ADVANCE AUTO PARTS	EQUITY	00751Y106	70	1,591	SH	Sol
Advance Auto Parts	EQUITY	00751Y106	1325	30,000	SH	DEFINE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	299	30,859	SH	Sol
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	160	10,187	SH	Sol
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	7329	362,831	SH	Sol
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	88	6,845	SH	Sol
ADVANCED MEDICAL OPTIC COM	EQUITY	00763M108	6	138300	SH	Sol
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	604	14,182	SH	Sol
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2504	157,509	SH	Sol
ADVANCED NEUROMODULATION S	EQUITY	00757T101	3218	98,324	SH	DEFINE
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	317	9,658	SH	Sol
ADVANCIS PHARMACEUTICAL	EQUITY	00764L109	31	4,538	SH	Sol
ADVANTA CORP [B]	EQUITY	007942204	216	9,444	SH	Sol
ADVENT SOFTWARE, INC.	EQUITY	007974108	1127	62,350	SH	Sol
ADVISORY BRD CO	EQUITY	00762W107	303	8,507	SH	Sol
ADVO, INC.	EQUITY	007585102	480	14,589	SH	Sol
AEROFLEX, INC	EQUITY	007768104	453	31,727	SH	Sol
AEROPOSTALE INC	EQUITY	007865108	717	26,655	SH	Sol
AES CORP	EQUITY	00130H105	8	763	SH	DEFINE
AES DRAX ENERGY LTD	EQUITY	00130H105	2847	286,664	SH	Sol
AETNA INC	EQUITY	00817Y108	16344	192,283	SH	DEFINE
AETNA INC-NEW	EQUITY	00817Y108	19713	231,913	SH	Sol
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3194	60,336	SH	Sol
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9	163	SH	DEFINE
AFFILIATED MANAGERS GROUP	EQUITY	008252108	590	11,712	SH	Sol
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	197	11,876	SH	Sol
AFFYMETRIX INC	EQUITY	00826T108	42	1,297	SH	Sol
AFLAC INC	EQUITY	001055102	25	609	SH	DEFINE
AFLAC, INC.	EQUITY	001055102	46739	1,145,289	SH	Sol
AFTERMARKET TECHNOLOGY	EQUITY	008318107	93	5,628	SH	Sol
AGCO CORP.	EQUITY	001084102	2826	138,736	SH	Sol
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	79	36,787	SH	Sol
AGILE SOFTWARE CORP.	EQUITY	00846X105	219	25,082	SH	Sol
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	17	577	SH	DEFINE
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	6103	208,437	SH	Sol
AGILYSYS INC	EQUITY	00847J105	190	13,807	SH	Sol
AGL RESOURCES, INC.	EQUITY	001204106	3831	131,876	SH	Sol
AIR PRODS + CHEMS INC	EQUITY	009158106	14	272	SH	DEFINE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5297	100,987	SH	Sol
AIRGAS, INC.	EQUITY	009363102	3415	142,828	SH	Sol
AIRGATE PCS INC	EQUITY	009367301	596	32,547	SH	DEFINE
AIRSPAN NETWORKS INC	EQUITY	00950H102	83	14,798	SH	Sol
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	2423	171,333	SH	Sol
AK STEEL CORP.	EQUITY	001547108	275	52,276	SH	Sol
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	41	2,290	SH	Sol
AKSYS LTD	EQUITY	010196103	23	3,871	SH	Sol
ALABAMA NATIONAL BANCORP	EQUITY	010317105	319	5,745	SH	Sol
ALAMOSA HOLDINGS INC.	EQUITY	011589108	225	30,582	SH	Sol
ALASKA AIR GROUP, INC.	EQUITY	011659109	1298	54,390	SH	Sol
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	29	4,726	SH	Sol
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	423	12,610	SH	Sol
ALBANY MOLECULAR	EQUITY	012423109	144	11,165	SH	Sol
ALBEMARLE CORP.	EQUITY	012653101	2523	79,718	SH	Sol
ALBERTO CULVER CO	EQUITY	013068101	5	108	SH	DEFINE
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	2011	40,101	SH	Sol

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ALBERTSONS INC	EQUITY	013104104	13957	525,869	SH	DEFINE
ALBERTSON'S, INC.	EQUITY	013104104	4333	163,256	SH	Sol
ALCAN INC	EQUITY	013716105	2125	51,600	SH	Othe
ALCOA INC	EQUITY	013817101	34	1,042	SH	DEFINE
ALCOA, INC.	EQUITY	013817101	13518	409,267	SH	Sol
ALDERWOODS GROUP INC	EQUITY	014383103	235	19,234	SH	Sol
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	2858	85,445	SH	Sol
ALEXANDER'S, INC.	EQUITY	014752109	154	917	SH	Sol
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	685	12,069	SH	Sol
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	196	10,559	SH	Sol
ALFA CORP.	EQUITY	015385107	222	15,872	SH	Sol
ALICO INC	EQUITY	016230104	69	1,720	SH	Sol
ALIGN TECHNOLOGY INC	EQUITY	016255101	476	25,028	SH	Sol
ALIGN TECHNOLOGY INC	EQUITY	016255101	1303	68,600	SH	DEFINE
ALKERMES INC	EQUITY	01642T108	586	43,108	SH	Sol
ALLEGHANY CORP	EQUITY	017175100	24	85	SH	Sol
ALLEGHENY ENERGY INC	EQUITY	017361106	2	152	SH	DEFINE
ALLEGHENY ENERGY, INC.	EQUITY	017361106	871	56,515	SH	Sol
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2	97	SH	DEFINE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1393	77,154	SH	Sol
ALLERGAN INC	EQUITY	018490102	12986	145,057	SH	DEFINE
ALLERGAN, INC.	EQUITY	018490102	35428	395,760	SH	Sol
ALLETE INC.	EQUITY	018522102	4556	136,802	SH	Sol
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	10	243070	SH	Sol
ALLIANCE DATA SYSTEMS	EQUITY	018581108	5284	125,061	SH	Sol
ALLIANCE GAMING CORP	EQUITY	01859P609	424	24,730	SH	Sol
ALLIANCE IMAGING INC	EQUITY	018606202	28	6,045	SH	Sol
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	58	9,811	SH	Sol
ALLIANT ENERGY CORP.	EQUITY	018802108	4541	174,121	SH	Sol
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	3861	60,956	SH	Sol
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	13339	210,600	SH	DEFINE
ALLIED CAPITAL CORP	EQUITY	01903Q108	57	2,337	SH	Sol
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	5	380	SH	DEFINE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1853	140,627	SH	Sol
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2821	83,465	SH	Sol
ALLOS THERAPEUTICS INC	EQUITY	019777101	19	8,294	SH	Sol
ALLOY ONLINE, INC	EQUITY	019855105	97	15,827	SH	Sol
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	103	13,161	SH	Sol
ALLSTATE CORP	EQUITY	020002101	39	842	SH	DEFINE
ALLSTATE CORP.	EQUITY	020002101	19657	422,285	SH	Sol
ALLTEL CORP	EQUITY	020039103	2074	40,969	SH	DEFINE
ALLTEL CORP.	EQUITY	020039103	7899	156,039	SH	Sol
ALPHARMA INC. CLASS A	EQUITY	020813101	387	18,886	SH	Sol
ALTERA CORP	EQUITY	021441100	10	449	SH	DEFINE
ALTERA CORP.	EQUITY	021441100	4549	205,281	SH	Sol
ALTIRIS INC	EQUITY	02148M100	276	9,995	SH	Sol
ALTRIA GROUP INC	EQUITY	02209S103	92426	1,846,666	SH	Sol
ALTRIA GROUP INC	EQUITY	02209S103	22751	454,562	SH	DEFINE
AMAZON COM INC	EQUITY	023135106	4662	85,700	SH	DEFINE
AMAZON.COM, INC.	EQUITY	023135106	1064	19,560	SH	Sol
AMB PROPERTY CORP	EQUITY	00163T109	4855	140,209	SH	Sol
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3544	48,263	SH	Sol
AMBAC FINL GROUP INC	EQUITY	023139108	10	130	SH	DEFINE
AMBASSADORS GROUP INC	EQUITY	023177108	90	3,846	SH	Sol
AMC ENTERTAINMENT, INC.	EQUITY	001669100	231	15,033	SH	Sol
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	196	10,354	SH	Sol
AMCORE FINANCIAL, INC.	EQUITY	023912108	364	12,063	SH	Sol
AMDOCS LIMITED	EQUITY	G02602103	5229	223,180	SH	Sol
AMEDISYS INC	EQUITY	023436108	173	5,238	SH	Sol

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AMERADA HESS CORP	EQUITY	023551104	3447	43,533	SH	Sol
AMERADA HESS CORP	EQUITY	023551104	9	108	SH	DEFINE
AMERCO, INC.	EQUITY	023586100	106	4,473	SH	Sol
Ameren	EQUITY	023608102	4511	105,000	SH	DEFINE
AMEREN CORP	EQUITY	023608102	9	219	SH	DEFINE
AMEREN CORP.	EQUITY	023608102	24170	562,627	SH	Sol
AMERICA MOVIL (ADR)	EQUITY	02364W105	10	281200	SH	Sol
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	10778	304,170	SH	Sol
AMERICA SERVICE GROUP INC	EQUITY	02364L109	118	3,408	SH	Sol
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	28	767	SH	Sol
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	37	1,337	SH	Sol
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	3233	111,834	SH	Sol
AMERICAN ELEC PWR INC	EQUITY	025537101	15	474	SH	DEFINE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	44241	1,382,534	SH	Sol
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	97	9,757	SH	Sol
AMERICAN EXPRESS CO	EQUITY	025816109	17635	343,231	SH	DEFINE
AMERICAN EXPRESS CO.	EQUITY	025816109	54141	1,053,731	SH	Sol
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3490	114,174	SH	Sol
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	2751	192,501	SH	Sol
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	12084	1,357,723	SH	Sol
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3123	134,719	SH	Sol
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	370	13,906	SH	Sol
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	433	16,690	SH	Sol
AMERICAN INTL GROUP INC	EQUITY	026874107	2187	30,675	SH	DEFINE
AMERICAN INTL GRP INC COM	EQUITY	026874107	167466	2,349,414	SH	Sol
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	235	7,715	SH	Sol
AMERICAN LAND LEASE INC	EQUITY	027118108	19	1,030	SH	Sol
AMERICAN MED SEC GROUP	EQUITY	02744P101	155	5,704	SH	Sol
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	409	12,133	SH	Sol
AMERICAN NATIONAL IN	EQUITY	028591105	13	145	SH	Sol
AMERICAN PHARMACEUTICA	EQUITY	02886P109	12	410	SH	Sol
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	95	4,089	SH	Sol
AMERICAN POWER CONVERSION	EQUITY	029066107	2030	103,333	SH	Sol
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	240	SH	DEFINE
AMERICAN SAFETY INS ORD	EQUITY	G02995101	3	173300	SH	Sol
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3844	95,369	SH	Sol
AMERICAN STATES WATER CO.	EQUITY	029899101	170	7,331	SH	Sol
AMERICAN STD COS INC DEL	EQUITY	029712106	10	258	SH	DEFINE
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	153	11,727	SH	Sol
AMERICAN TOWER CORP	EQUITY	029912201	48833	3,212,690	SH	Sol
AMERICAN VANGUARD CORP	EQUITY	030371108	81	2,405	SH	Sol
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	153	16,888	SH	Sol
AMERICAN WOODMARK CORP.	EQUITY	030506109	154	2,574	SH	Sol
AMERICANWEST BANCORPORATION	EQUITY	03058P109	94	4,909	SH	Sol
AMERICA'S CAR-MART INC	EQUITY	03062T105	81	2,702	SH	Sol
AMERICREDIT CORP.	EQUITY	03060R101	4825	247,060	SH	Sol
AMERIGROUP CORP	EQUITY	03073T102	585	11,899	SH	Sol
AMERISOURCEBERGEN CO	EQUITY	03073E105	20619	344,909	SH	Sol
AMERISOURCEBERGEN CORP	EQUITY	03073E105	8	135	SH	DEFINE
AMERISTAR CASINOS	EQUITY	03070Q101	184	5,486	SH	Sol
AMERITRADE HLDG CORP NEW	EQUITY	03074K100	4744	418,000	SH	DEFINE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	57	5,062	SH	Sol
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	19	671204	SH	Sol
AMERON, INC.	EQUITY	030710107	135	3,948	SH	Sol
AMERUS GROUP CO.	EQUITY	03072M108	3304	79,810	SH	Sol
AMETEK INC NEW	EQUITY	031100100	4168	134,900	SH	DEFINE
AMETEK, INC.	EQUITY	031100100	3250	105,181	SH	Sol
AMGEN INC	EQUITY	031162100	8170	149,724	SH	DEFINE
AMGEN, INC.	EQUITY	031162100	61462	1,126,300	SH	Sol

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AMIS HOLDINGS INC	EQUITY	031538101	254	15,006	SH	Sol
AMKOR TECHNOLOGY, INC	EQUITY	031652100	17	2,076	SH	Sol
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	462	15,758	SH	Sol
AMN HEALTHCARE SERVICE	EQUITY	001744101	84	5,518	SH	Sol
AMPHENOL CORP CL A	EQUITY	032095101	5	156500	SH	Sol
AMPHENOL CORP. CLASS A	EQUITY	032095101	49	1,456	SH	Sol
AMR CORP.	EQUITY	001765106	16605	1,371,147	SH	Sol
Amsouth Bancorp	EQUITY	032165102	1783	70,000	SH	DEFINE
AMSOUTH BANCORPORATION	EQUITY	032165102	3984	156,425	SH	Sol
AMSOUTH BANCORPORATION	EQUITY	032165102	11	422	SH	DEFINE
AMSURG CORP CL A	EQUITY	03232P405	365	14,541	SH	Sol
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	46	2,015	SH	Sol
ANADARKO PETE CORP	EQUITY	032511107	18	302	SH	DEFINE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	6839	116,712	SH	Sol
ANALOG DEVICES INC	EQUITY	032654105	8627	183,250	SH	DEFINE
ANALOG DEVICES, INC.	EQUITY	032654105	17074	362,650	SH	Sol
ANALOGIC CORP.	EQUITY	032657207	234	5,507	SH	Sol
ANAREN INC	EQUITY	032744104	163	9,947	SH	Sol
ANAREN INC COM	EQUITY	032744104	9	562524	SH	Sol
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	250	9,463	SH	Sol
ANCHOR GLASS CONTAINER CORP	EQUITY	03304B300	64	4,728	SH	Sol
ANDREW CORP	EQUITY	034425108	6013	300,492	SH	DEFINE
ANDREW CORP.	EQUITY	034425108	7190	359,327	SH	Sol
ANDRX GROUP	EQUITY	034553107	44	1,560	SH	Sol
ANGELICA CORP	EQUITY	034663104	108	4,295	SH	Sol
ANHEUSER BUSCH COS INC	EQUITY	035229103	17240	319,263	SH	DEFINE
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18780	347,774	SH	Sol
ANIMAS CORP	EQUITY	03525Y105	38	2,041	SH	Sol
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	485	14,256	SH	Sol
ANN TAYLOR STORES CORP.	EQUITY	036115103	3098	106,892	SH	Sol
ANNALY MTG MGMT INC	EQUITY	035710409	7132	420,491	SH	Sol
ANNTAYLOR STORES CORP COM	EQUITY	036115103	23	803763	SH	Sol
ANSOFT CORP	EQUITY	036384105	53	3,445	SH	Sol
ANSWERTHINK INC	EQUITY	036916104	124	21,630	SH	Sol
ANSYS INC	EQUITY	03662Q105	347	7,388	SH	Sol
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	423	12,963	SH	Sol
ANTHEM INC	EQUITY	03674B104	9465	17,679	SH	Sol
ANTHEM INC	EQUITY	03674B104	13798	154,066	SH	DEFINE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2687	224,320	SH	Sol
ANTIGENICS INC.	EQUITY	037032109	104	12,201	SH	Sol
ANWORTH MORTGAGE ASSET	EQUITY	037347101	7134	600,499	SH	Sol
AON CORP	EQUITY	037389103	11	378	SH	DEFINE
AON CORP.	EQUITY	037389103	3984	139,927	SH	Sol
APACHE CORP	EQUITY	037411105	17	390	SH	DEFINE
APACHE CORP.	EQUITY	037411105	6029	138,440	SH	Sol
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1715	55,081	SH	Sol
APARTMENT INVT. + MGMT CO	EQUITY	03748R101	4	113	SH	DEFINE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	137	13,203	SH	Sol
APOGENT TECHNOLOGIES	EQUITY	03760A101	9294	290,425	SH	Sol
APOLLO GROUP INC	EQUITY	037604105	19	212	SH	DEFINE
APOLLO GROUP INC CL A	EQUITY	037604105	1	11900	SH	Sol
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	12597	142,672	SH	Sol
APOLLO INVESTMENT CORP	EQUITY	03761U106	411	29,817	SH	Sol
APPLE COMPUTER	EQUITY	037833100	15	455	SH	DEFINE
APPLE COMPUTER, INC.	EQUITY	037833100	7933	243,805	SH	Sol
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3019	131,167	SH	Sol

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APPLEBEES INTL INC	EQUITY	037899101	6587	286,150	SH	DEFINE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1950	89,655	SH	Sol
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	242	SH	DEFINE
APPLICA INC.	EQUITY	03815A106	84	9,419	SH	Sol
APPLIED FILMS CORP	EQUITY	038197109	206	7,092	SH	Sol
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	248	8,231	SH	Sol
APPLIED MATERIALS INC	EQUITY	038222105	8947	456,020	SH	DEFINE
APPLIED MATERIALS, INC.	EQUITY	038222105	19239	980,580	SH	Sol
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	2425	455,774	SH	DEFINE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	816	153,476	SH	Sol
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	166	4,725	SH	Sol
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2965	103,294	SH	Sol
APTARGROUP, INC.	EQUITY	038336103	768	17,576	SH	Sol
AQUA AMERICA INC	EQUITY	03836W103	2915	145,385	SH	Sol
AQUANTIVE INC	EQUITY	03839G105	226	22,827	SH	Sol
AQUILA INC	EQUITY	03840P102	1415	397,473	SH	Sol
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	188	25,152	SH	Sol
ARAMARK CORP	EQUITY	038521100	63	2,179	SH	Sol
ARBITRON, INC.	EQUITY	03875Q108	543	14,871	SH	Sol
ARBOR REALTY TRUST INC	EQUITY	038923108	67	3,371	SH	Sol
ARCH CHEMICALS, INC.	EQUITY	03937R102	323	11,192	SH	Sol
ARCH COAL INC COM	EQUITY	039380100	15	411842	SH	Sol
ARCH COAL, INC.	EQUITY	039380100	3036	82,961	SH	Sol
ARCH WIRELESS INC-CL A	EQUITY	039392709	243	8,526	SH	Sol
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	13	779	SH	DEFINE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	4821	287,319	SH	Sol
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	913	31,145	SH	Sol
ARCTIC CAT, INC.	EQUITY	039670104	182	6,621	SH	Sol
ARDEN GROUP INC	EQUITY	039762109	60	673	SH	Sol
ARDEN REALTY INC.	EQUITY	039793104	10033	341,144	SH	Sol
ARGONAUT GROUP, INC.	EQUITY	040157109	207	11,248	SH	Sol
ARGOSY GAMING CO.	EQUITY	040228108	471	12,535	SH	Sol
ARKANSAS BEST CORP.	EQUITY	040790107	349	10,594	SH	Sol
ARMOR HOLDINGS, INC.	EQUITY	042260109	467	13,729	SH	Sol
ARRAY BIOPHARMA INC	EQUITY	04269X105	91	11,479	SH	Sol
ARRIS GROUP INC	EQUITY	04269Q100	248	41,819	SH	Sol
ARROW ELECTRONICS INC	EQUITY	042735100	4747	176,992	SH	Sol
ARROW FINANCIAL CORP	EQUITY	042744102	123	4,046	SH	Sol
ARROW INTERNATIONAL, INC.	EQUITY	042764100	275	9,207	SH	Sol
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	149	16,532	SH	Sol
ARTHROCARE CORP.	EQUITY	043136100	297	10,225	SH	Sol
ARTISAN COMPONENTS INC.	EQUITY	042923102	285	11,065	SH	Sol
ARVINMERITOR, INC	EQUITY	043353101	2763	141,164	SH	Sol
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	81	5,388	SH	Sol
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	1934	120,921	SH	Sol
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	80	9,628	SH	Sol
ASHLAND INC	EQUITY	044204105	4	84	SH	DEFINE
ASHLAND OIL, INC.	EQUITY	044204105	1650	31,241	SH	Sol
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	90	16,973	SH	Sol
ASK JEEVES INC	EQUITY	045174109	40	1,025	SH	Sol
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	278	19,548	SH	Sol
ASPECT MED SYS INC COM	EQUITY	045235108	5	257500	SH	Sol
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	109	5,907	SH	Sol
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	144	19,851	SH	Sol
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	64	3,777	SH	Sol
ASSOCIATED BANC-CORP.	EQUITY	045487105	5123	172,900	SH	Sol

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ASSOCIATED ESTATES REALTY	EQUITY	045604105	22	2,770	SH	Sol
ASSURANT INC	EQUITY	04621X108	38	1,450	SH	Sol
ASTA FUNDING INC	EQUITY	046220109	78	4,465	SH	Sol
ASTEC INDS INC COM	EQUITY	046224101	124	6,609	SH	Sol
ASTORIA FINANCIAL CORP.	EQUITY	046265104	4566	124,818	SH	Sol
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	234	22,584	SH	Sol
AT & T CORP	EQUITY	001957505	19634	1,342,047	SH	Sol
AT + T WIRELESS SVCS INC	EQUITY	00209A106	47	3,268	SH	DEFINE
AT RD INC	EQUITY	04648K105	126	16,420	SH	Sol
AT&T WIRELESS (USD)	EQUITY	00209A106	40725	2,843,902	SH	Sol
AT+T CORP	EQUITY	001957505	8634	590,125	SH	DEFINE
ATARI INC	EQUITY	04651M105	11	4,430	SH	Sol
ATHEROGENICS INC	EQUITY	047439104	339	17,798	SH	Sol
ATHEROS COMMUNICATIONS	EQUITY	04743P108	47	4,465	SH	Sol
ATLAS AMERICA INC	EQUITY	049167109	22	1,105	SH	Sol
ATMEL CORP.	EQUITY	049513104	4392	741,903	SH	Sol
ATMI INC	EQUITY	00207R101	530	19,400	SH	DEFINE
ATMI, INC.	EQUITY	00207R101	410	15,008	SH	Sol
ATMOS ENERGY CORP.	EQUITY	049560105	644	25,161	SH	Sol
ATRIX LABS INC	EQUITY	04962L101	365	10,635	SH	Sol
ATWOOD OCEANICS, INC.	EQUITY	050095108	218	5,218	SH	Sol
AUDIOVOX COPR.	EQUITY	050757103	140	8,275	SH	Sol
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	107	8,539	SH	Sol
AUTHENTIDATE HOLDING CORP	EQUITY	052666104	152	13,906	SH	Sol
AUTOBYTEL.COM INC	EQUITY	05275N106	181	19,970	SH	Sol
AUTODESK INCORPORATED	EQUITY	052769106	6	136	SH	DEFINE
AUTODESK, INC.	EQUITY	052769106	2167	50,627	SH	Sol
AUTOLIV, INC.	EQUITY	052800109	73	1,721	SH	Sol
AUTOMATIC DATA PROCESSING	EQUITY	053015103	12640	301,821	SH	DEFINE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10501	250,738	SH	Sol
AUTONATION INC	EQUITY	05329W102	2001	117,043	SH	Sol
AUTONATION INC DEL	EQUITY	05329W102	5	320	SH	DEFINE
AUTOZONE INC	EQUITY	053332102	8	100	SH	DEFINE
AUTOZONE, INC.	EQUITY	053332102	2934	36,628	SH	Sol
AVALONBAY COMMUNITIE	EQUITY	053484101	644	11,389	SH	Sol
AVANEX CORP	EQUITY	05348W109	149	38,307	SH	Sol
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	95	35,727	SH	Sol
AVATAR HOLDINGS, INC.	EQUITY	053494100	92	2,214	SH	Sol
AVAYA INC	EQUITY	053499109	18293	1,158,532	SH	DEFINE
AVAYA INC.	EQUITY	053499109	24498	1,551,508	SH	Sol
AVERY DENNISON CORP	EQUITY	053611109	13603	212,512	SH	DEFINE
AVERY DENNISON CORP.	EQUITY	053611109	3157	49,322	SH	Sol
AVIALL, INC.	EQUITY	05366B102	216	11,352	SH	Sol
AVID TECHNOLOGY, INC.	EQUITY	05367P100	37	678	SH	Sol
AVISTA CORP	EQUITY	05379B107	429	23,265	SH	Sol
AVNET, INC.	EQUITY	053807103	4290	188,986	SH	Sol
AVOCENT CORP	EQUITY	053893103	3468	94,400	SH	DEFINE
AVOCENT CORPORATION	EQUITY	053893103	2764	75,230	SH	Sol
AVON PRODS INC	EQUITY	054303102	26	565	SH	DEFINE
AVON PRODUCTS, INC.	EQUITY	054303102	9243	200,326	SH	Sol
AVX CORP	EQUITY	002444107	15	1,006	SH	Sol
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	595	47,806	SH	Sol
AXONYX INC	EQUITY	05461R101	129	24,638	SH	Sol
AZTAR CORP.	EQUITY	054802103	465	16,609	SH	Sol
BAKER HUGHES INC	EQUITY	057224107	15	399	SH	DEFINE
BAKER HUGHES, INC.	EQUITY	057224107	5608	148,956	SH	Sol

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BALDOR ELECTRIC CO.	EQUITY	057741100	370	15,835	SH	Sol
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	103	3,854	SH	Sol
BALL CORP	EQUITY	058498106	5	68	SH	DEFINE
BALL CORP.	EQUITY	058498106	1811	25,134	SH	Sol
BANCFIRST CORP.	EQUITY	05945F103	92	1,541	SH	Sol
BANCORP BANK/THE	EQUITY	05969F104	59	3,305	SH	Sol
BANCORPSOUTH, INC.	EQUITY	059692103	837	37,132	SH	Sol
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	72	4,109	SH	Sol
BANDAG, INC.	EQUITY	059815100	1576	35,395	SH	Sol
BANK AMER CORP	EQUITY	060505104	32001	378,168	SH	DEFINE
Bank America Corp	EQUITY	060505104	2116	25,000	SH	DEFINE
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	377	20,460	SH	Sol
BANK MUTUAL CORP	EQUITY	063750103	413	37,887	SH	Sol
BANK NEW YORK INC	EQUITY	064057102	27	932	SH	DEFINE
BANK OF AMERICA CORP	EQUITY	060505104	100159	1,208,455	SH	Sol
BANK OF GRANITE CORP.	EQUITY	062401104	136	6,512	SH	Sol
BANK OF HAWAII CORP	EQUITY	062540109	3887	85,967	SH	Sol
BANK OF MONTREAL	EQUITY	063671101	5077	127,500	SH	Othe
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9758	330,992	SH	Sol
BANK OF NOVA SCOTIA	EQUITY	064149107	8327	311,600	SH	Othe
BANK OF THE OZARKS INC	EQUITY	063904106	119	5,121	SH	Sol
BANK ONE CORP	EQUITY	06423A103	69	1,344	SH	DEFINE
BANK UNITED CORP-CPR WI	EQUITY	065416117	35	506,802	SH	Sol
BANKNORTH GROUP INC.	EQUITY	06646R107	8787	270,527	SH	Sol
BANKONE CORP.	EQUITY	06423A103	27177	532,874	SH	Sol
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	330	12,789	SH	Sol
BANNER CORPORATION	EQUITY	06652V109	142	4,863	SH	Sol
BANTA CORP.	EQUITY	066821109	2295	51,670	SH	Sol
BARD C R INC	EQUITY	067383109	7	125	SH	DEFINE
BARNES & NOBLE, INC.	EQUITY	067774109	3632	106,881	SH	Sol
BARNES GROUP, INC.	EQUITY	067806109	208	7,178	SH	Sol
BARR PHARMACEUTICALS INC	EQUITY	068306109	5355	158,892	SH	Sol
BARRIER THERAPEUTICS INC	EQUITY	06850R108	44	3,145	SH	Sol
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	108	4,956	SH	Sol
BAUSCH & LOMB INC COM	EQUITY	071707103	5	79700	SH	Sol
BAUSCH & LOMB, INC.	EQUITY	071707103	1539	23,645	SH	Sol
BAUSCH + LOMB INC	EQUITY	071707103	4	63	SH	DEFINE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	8980	260,214	SH	Sol
BAXTER INTL INC	EQUITY	071813109	25	734	SH	DEFINE
BB+T CORP	EQUITY	054937107	25	672	SH	DEFINE
BBT CORP.	EQUITY	054937107	8831	238,882	SH	Sol
BCE INC COM	EQUITY	05534B109	6811	341,905	SH	Othe
BE AEROSPACE, INC.	EQUITY	073302101	135	17,797	SH	Sol
BEA SYSTEMS, INC.	EQUITY	073325102	290	35,292	SH	Sol
BEAR STEARNS COS	EQUITY	073902108	3932	46,641	SH	Sol
BEAR STEARNS COS INC	EQUITY	073902108	11	126	SH	DEFINE
BEARINGPOINT INC	EQUITY	074002106	26	2,962	SH	Sol
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	39	2,591	SH	Sol
BEAZER HOMES USA, INC.	EQUITY	07556Q105	661	6,585	SH	Sol
BEBE STORES, INC.	EQUITY	075571109	58	2,890	SH	Sol
BECKMAN COULTER, INC.	EQUITY	075811109	5931	97,222	SH	Sol
BECTON DICKINSON + CO	EQUITY	075887109	28640	552,904	SH	DEFINE
BECTON, DICKINSON AND CO.	EQUITY	075887109	5668	109,423	SH	Sol
BED BATH & BEYOND, INC.	EQUITY	075896100	8187	212,937	SH	Sol
BED BATH + BEYOND INC	EQUITY	075896100	14	360	SH	DEFINE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	272	9,314	SH	Sol

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BEI TECHNOLOGIES INC	EQUITY	05538P104	151	5,335	SH	Sol
BEL FUSE INC. CLASS B	EQUITY	077347300	226	5,426	SH	Sol
BELDEN, INC.	EQUITY	077459105	266	12,416	SH	Sol
BELLSOUTH CORP	EQUITY	079860102	58	2,198	SH	DEFINE
Bellsouth Corp	EQUITY	079860102	1049	40,000	SH	DEFINE
BELLSOUTH CORP.	EQUITY	079860102	20523	782,718	SH	Sol
BELO CORP.	EQUITY	080555105	4883	181,878	SH	Sol
BEMIS CO., INC.	EQUITY	081437105	1342	47,519	SH	Sol
BEMIS INC	EQUITY	081437105	13564	480,135	SH	DEFINE
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	574	19,739	SH	Sol
BENTLEY PHARMACEUTICAL	EQUITY	082657107	101	7,381	SH	Sol
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	29136	9,860	SH	DEFINE
BERKSHIRE HILLS BANCOR	EQUITY	084680107	95	2,563	SH	Sol
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	256	8,700	SH	Sol
BEST BUY CO INC	EQUITY	086516101	15095	297,489	SH	DEFINE
BEST BUY CO., INC.	EQUITY	086516101	60242	1,187,262	SH	Sol
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	444	51,574	SH	Sol
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	39	3,324	SH	Sol
BHA GROUP HOLDINGS INC	EQUITY	055446108	78	2,062	SH	Sol
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	256	9,767	SH	Sol
BIG LOTS INC	EQUITY	089302103	2	138	SH	DEFINE
BIG LOTS INC.	EQUITY	089302103	743	51,349	SH	Sol
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	54	7,860	SH	Sol
BIOENVISION INC	EQUITY	09059N100	82	9,329	SH	Sol
BIOGEN IDEC INC	EQUITY	09062X103	10893	172,217	SH	Sol
BIOGEN IDEC INC	EQUITY	09062X103	8754	138,407	SH	DEFINE
BIOLASE TECHNOLOGY INC	EQUITY	090911108	139	10,338	SH	Sol
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	600	100,000	SH	DEFINE
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	186	30,954	SH	Sol
BIOMET INC	EQUITY	090613100	14	305	SH	DEFINE
BIOMET, INC.	EQUITY	090613100	6150	138,384	SH	Sol
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	492	8,364	SH	Sol
BIO-REFERENCE LABS INC	EQUITY	09057G602	49	3,703	SH	Sol
BIOSITE INC.	EQUITY	090945106	281	6,228	SH	Sol
BIOVERIS CORP	EQUITY	090676107	82	9,871	SH	Sol
BISYS GROUP, INC.	EQUITY	055472104	3444	244,982	SH	Sol
BJ SERVICES CO.	EQUITY	055482103	3295	71,875	SH	Sol
BJ SVCS CO	EQUITY	055482103	2979	64,993	SH	DEFINE
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	2744	109,768	SH	Sol
BKF CAPITAL GROUP INC	EQUITY	05548G102	85	2,942	SH	Sol
BLACK & DECKER CORP.	EQUITY	091797100	4929	79,340	SH	Sol
BLACK + DECKER CORPORATION	EQUITY	091797100	6	95	SH	DEFINE
BLACK BOX CORP.	EQUITY	091826107	367	7,765	SH	Sol
BLACK HILLS CORP.	EQUITY	092113109	2066	65,589	SH	Sol
BLACKROCK INC	EQUITY	09247X101	25	394	SH	Sol
BLAIR CORP	EQUITY	092828102	113	3,910	SH	Sol
BLOCK FINANCIAL CORP	EQUITY	093671105	3723	78,084	SH	Sol
BLOCK H + R INC	EQUITY	093671105	10	210	SH	DEFINE
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	700	SH	Sol
BLOUNT INTERNATIONAL INC	EQUITY	095180105	26	2,050	SH	Sol
BLUE COAT SYSTEMS INC	EQUITY	09534T508	144	4,310	SH	Sol
BLUE NILE INC	EQUITY	09578R103	68	1,802	SH	Sol
BLUEGREEN CORP	EQUITY	096231105	108	7,820	SH	Sol
BLYTH INC.	EQUITY	09643P108	2970	86,123	SH	Sol
BMC SOFTWARE INC	EQUITY	055921100	5	267	SH	DEFINE
BMC SOFTWARE, INC.	EQUITY	055921100	1834	99,160	SH	Sol

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BOB EVANS FARMS, INC.	EQUITY	096761101	1939	70,833	SH	Sol
BOCA RESORTS INC -CL A	EQUITY	09688T106	207	10,450	SH	Sol
BOEING CO	EQUITY	097023105	5580	109,210	SH	DEFINE
Boeing Co	EQUITY	097023105	2555	50,000	SH	DEFINE
BOEING CO.	EQUITY	097023105	18357	359,300	SH	Sol
BOISE CASCADE CORP	EQUITY	097383103	4	105	SH	DEFINE
BOISE CASCADE CORP.	EQUITY	097383103	1466	38,936	SH	Sol
BOK FINANCIAL CORP.	EQUITY	05561Q201	13	322	SH	Sol
BOMBAY CO INC	EQUITY	097924104	105	17,088	SH	Sol
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	176	7,520	SH	Sol
BON-TON STORES INC/THE	EQUITY	09776J101	36	2,486	SH	Sol
BORDERS GROUP, INC.	EQUITY	099709107	2883	123,008	SH	Sol
BORG WARNER INC	EQUITY	099724106	3780	86,355	SH	Sol
BORLAND SOFTWARE CORP.	EQUITY	099849101	330	38,831	SH	Sol
BOSTON BEER, INC. CLASS A	EQUITY	100557107	76	3,783	SH	Sol
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	90	8,809	SH	Sol
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	304	13,134	SH	Sol
BOSTON PROPERTIES INC	EQUITY	101121101	824	16,448	SH	Sol
BOSTON SCIENTIFIC CORP	EQUITY	101137107	43	1,001	SH	DEFINE
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	17073	398,891	SH	Sol
BOWATER, INC.	EQUITY	102183100	3623	87,109	SH	Sol
BOWNE & CO., INC.	EQUITY	103043105	267	16,820	SH	Sol
BOYD GAMING CORP.	EQUITY	103304101	3148	118,494	SH	Sol
BOYKIN LODGING CO.	EQUITY	103430104	19	2,470	SH	Sol
BRADLEY PHARMACEUTICAL	EQUITY	104576103	181	6,504	SH	Sol
BRADLEY PHARMACEUTICAL COM	EQUITY	104576103	6	228800	SH	Sol
BRADY CORP.	EQUITY	104674106	403	8,743	SH	Sol
BRANDYWINE REALTY TRUST	EQUITY	105368203	711	26,157	SH	Sol
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	279	8,019	SH	Sol
BRIGGS & STRATTON CORP.	EQUITY	109043109	41	464	SH	Sol
BRIGHAM EXPLORATION CO	EQUITY	109178103	98	10,671	SH	Sol
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	17	323650	SH	Sol
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	340	6,346	SH	Sol
BRIGHTPOINT INC	EQUITY	109473405	127	9,281	SH	Sol
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	5150	150,939	SH	Sol
BRINK'S CO/THE	EQUITY	109696104	2932	85,608	SH	Sol
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	10230	417,564	SH	DEFINE
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	60607	2,473,753	SH	Sol
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	132	7,275	SH	Sol
BROADCOM CORP	EQUITY	111320107	18	376	SH	DEFINE
BROADCOM CORP.	EQUITY	111320107	6998	150,166	SH	Sol
BROCADE COMMUNICATION	EQUITY	111621108	746	124,746	SH	Sol
BROOKFIELD HOMES CORP	EQUITY	112723101	188	7,173	SH	Sol
BROOKLINE BANCORP INC	EQUITY	11373M107	416	28,378	SH	Sol
BROOKS AUTOMATION INC	EQUITY	114340102	432	21,433	SH	Sol
BROOKSTONE INC	EQUITY	114537103	193	9,637	SH	Sol
BROWN & BROWN INC	EQUITY	115236101	4649	107,863	SH	Sol
BROWN FORMAN CORP	EQUITY	115637209	12209	252,941	SH	DEFINE
BROWN SHOE COMANY, INC.	EQUITY	115736100	356	8,697	SH	Sol
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2549	52,804	SH	Sol
BRUKER BIOSCIENCES CORP	EQUITY	116794108	50	10,282	SH	Sol
BRUNSWICK CORP	EQUITY	117043109	5	113	SH	DEFINE
Brunswick Corp	EQUITY	117043109	649	15,900	SH	DEFINE
BRUNSWICK CORP.	EQUITY	117043109	1726	42,304	SH	Sol
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	152	8,062	SH	Sol
BRYN MAWR BK CORP	EQUITY	117665109	77	3,390	SH	Sol

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BSB BANCORP, INC.	EQUITY	055652101	154	4,325	SH	Sol
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	162	14,123	SH	Sol
BUCKLE, INC.	EQUITY	118440106	103	3,649	SH	Sol
BUFFALO WILD WINGS INC	EQUITY	119848109	76	2,733	SH	Sol
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	122	6,445	SH	Sol
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	170	8,800	SH	Sol
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5776	164,685	SH	Sol
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	16	444	SH	DEFINE
BURLINGTON RES INC	EQUITY	122014103	19960	551,675	SH	DEFINE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	6111	168,915	SH	Sol
C & D TECHNOLOGIES, INC.	EQUITY	124661109	218	12,216	SH	Sol
C D W CORP COM	EQUITY	12512N105	12	194900	SH	Sol
C H ROBINSON WORLDWIDE	EQUITY	12541W100	7000	152,700	SH	DEFINE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	6384	139,273	SH	Sol
C. R. BARD, INC.	EQUITY	067383109	2638	46,564	SH	Sol
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	214	20,222	SH	Sol
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	71	3,617	SH	Sol
CABOT CORP.	EQUITY	127055101	3953	97,130	SH	Sol
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1544	50,435	SH	Sol
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	669	15,818	SH	Sol
CACHE INC	EQUITY	127150308	62	4,593	SH	Sol
CACI INTERNATIONAL	EQUITY	127190304	567	14,012	SH	Sol
CACI INTL INC	EQUITY	127190304	4610	114,000	SH	DEFINE
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6064	414,468	SH	Sol
CAESARS ENTERTAINMENT INC	EQUITY	127687101	7152	476,780	SH	Sol
CAESARS ENTMT INC COM	EQUITY	127687101	14	934900	SH	Sol
CAKTRONICS INC	EQUITY	234264109	173	6,927	SH	Sol
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	557	18,377	SH	Sol
CALGON CARBON CORP.	EQUITY	129603106	109	16,294	SH	Sol
CALIFORNIA MICRO DEVICES CP	EQUITY	130439102	117	10,142	SH	Sol
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	176	9,195	SH	Sol
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	210	7,629	SH	Sol
CALLAWAY GOLF CO.	EQUITY	131193104	1699	149,839	SH	Sol
CALLON PETROLEUM CO.	EQUITY	13123X102	71	4,944	SH	Sol
CAL-MAINE FOODS INC	EQUITY	128030202	101	7,207	SH	Sol
CALPINE CORP	EQUITY	131347106	2	499	SH	DEFINE
CALPINE CORP.	EQUITY	131347106	1629	377,138	SH	Sol
CAMBREX CORP.	EQUITY	132011107	317	12,556	SH	Sol
CAMDEN NATL CORP	EQUITY	133034108	123	3,718	SH	Sol
CAMDEN POPERTY TRUST	EQUITY	133131102	292	6,382	SH	Sol
CAMECO CORP	EQUITY	13321L108	3663	62,900	SH	Othe
CAMPBELL SOUP CO	EQUITY	134429109	914	33,992	SH	DEFINE
CAMPBELL SOUP CO.	EQUITY	134429109	5209	193,788	SH	Sol
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	3483	71,600	SH	Othe
CANADIAN NATURAL RESORUCES	EQUITY	136385101	4667	156,200	SH	Othe
CANCERVAX CORP	EQUITY	13738Y107	60	7,946	SH	Sol
CANDELA CORP	EQUITY	136907102	91	9,244	SH	Sol
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	590	20,107	SH	Sol
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	169	4,265	SH	Sol
CAPITAL CORP OF THE WEST	EQUITY	140065103	94	2,422	SH	Sol
CAPITAL CROSSING BANK	EQUITY	140071101	56	1,017	SH	Sol
CAPITAL LEASE FUNDING INC	EQUITY	140288101	946	90,969	SH	Sol
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	9925	145,147	SH	Sol
CAPITAL ONE FINL CORP	EQUITY	14040H105	20821	304,487	SH	DEFINE
CAPITAL SOURCE INC.	EQUITY	14055X102	11	459160	SH	Sol
CAPITAL SOUTHWEST CORP	EQUITY	140501107	104	1,315	SH	Sol

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CAPITAL TRUST-CL A	EQUITY	14052H506	79	2,954	SH	Sol
CAPITALSOURCE INC	EQUITY	14055X102	34	1,380	SH	Sol
CAPITOL BANCORP LTD	EQUITY	14056D105	127	4,890	SH	Sol
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	12	387	SH	Sol
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	96	7,144	SH	Sol
CAPSTONE TURBINE COR	EQUITY	14067D102	86	40,031	SH	Sol
CAPTARIS INC	EQUITY	14071N104	100	15,447	SH	Sol
CARACO PHARM LABS INC	EQUITY	14075T107	42	4,361	SH	Sol
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	193	13,678	SH	Sol
CARBO CERAMICS INC	EQUITY	140781105	417	6,103	SH	Sol
CARDIAC SCIENCE INC.	EQUITY	141410209	82	33,025	SH	Sol
CARDINAL HEALTH INC	EQUITY	14149Y108	15208	217,101	SH	Sol
CARDINAL HEALTH INC	EQUITY	14149Y108	36	516	SH	DEFINE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	87	17,308	SH	Sol
CAREER EDUCATION CORP	EQUITY	141665109	7534	165,363	SH	Sol
CAREMARK RX INC	EQUITY	141705103	10210	309,958	SH	Sol
CAREMARK RX INC	EQUITY	141705103	25066	552,858	SH	DEFINE
CAREMARK RX INC COM	EQUITY	141705103	7	217500	SH	Sol
CARLISLE COS INC.	EQUITY	142339100	3023	48,564	SH	Sol
CARMAX INC	EQUITY	143130102	3576	163,528	SH	Sol
CARMIKE CINEMAS INC	EQUITY	143436400	145	3,687	SH	Sol
CARNIVAL CORP	EQUITY	143658300	12656	269,268	SH	Sol
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	373	10,969	SH	Sol
CARRAMERICA REALTY C	EQUITY	144418100	1022	33,816	SH	Sol
CARREKER CORP	EQUITY	144433109	97	9,728	SH	Sol
CARRIER ACCESS CORP COM	EQUITY	144460102	3	283200	SH	Sol
CARRIER ACCESS CORP.	EQUITY	144460102	115	9,618	SH	Sol
CARTER INC	EQUITY	146229109	92	3,164	SH	Sol
CASCADE BANCORP	EQUITY	147154108	148	7,998	SH	Sol
CASCADE CORP	EQUITY	147195101	160	5,116	SH	Sol
CASCADE NAT GAS CORP COM	EQUITY	147339105	119	5,395	SH	Sol
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	124	9,444	SH	Sol
CASEYS GENERAL STORES, INC.	EQUITY	147528103	440	24,042	SH	Sol
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	314	13,632	SH	Sol
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	99	13,520	SH	Sol
CATALINA MARKETING CORP.	EQUITY	148867104	1978	108,171	SH	Sol
CATAPULT COMM CORP	EQUITY	149016107	62	2,691	SH	Sol
CATELLUS DEVELOPMENT	EQUITY	149113102	414	16,810	SH	Sol
CATERPILLAR, INC.	EQUITY	149123101	11532	145,160	SH	Sol
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	695	10,421	SH	Sol
CATO CORP. CLASS A	EQUITY	149205106	210	9,373	SH	Sol
CAVALIER HOMES INC COM	EQUITY	149507105	3	599000	SH	Sol
CB BANCSHARES INC HAWA	EQUITY	124785106	196	2,120	SH	Sol
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	260	4,719	SH	Sol
CBRL GROUP, INC.	EQUITY	12489V106	3108	100,752	SH	Sol
CCC INFORMATION SERVICES	EQUITY	12487Q109	102	6,096	SH	Sol
C-COR ELECTRONICS, INC.	EQUITY	125010108	213	20,684	SH	Sol
CDI CORP.	EQUITY	125071100	205	5,921	SH	Sol
CDW CORP	EQUITY	12512N105	8742	137,102	SH	Sol
CEC ENTERTAINMENT, INC.	EQUITY	125137109	530	17,963	SH	Sol
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	118	10,254	SH	Sol
CELERA GENOMICS GROU	EQUITY	038020202	404	35,084	SH	Sol
CELGENE CORP	EQUITY	151020104	101	1,756	SH	Sol
CELGENE CORP	EQUITY	151020104	2863	50,000	SH	DEFINE
CELL GENESYS, INC.	EQUITY	150921104	223	21,479	SH	Sol
CELL THERAPEUTICS, INC.	EQUITY	150934107	178	24,214	SH	Sol

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CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	35	1,297	SH	Sol
CEMIG CIA ENERM MG SPON ADR	EQUITY	204409601	2096	136,905	SH	Sol
CENDANT CORP	EQUITY	151313103	30	1,222	SH	DEFINE
CENDANT CORP.	EQUITY	151313103	10653	435,182	SH	Sol
CENTENE CORP DEL	EQUITY	15135B101	376	9,743	SH	Sol
CENTENE CORP DEL	EQUITY	15135B101	9676	251,000	SH	DEFINE
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	41	5,703	SH	Sol
CENTER FINANCIAL CORP	EQUITY	15146E102	70	4,629	SH	Sol
CENTERPOINT ENERGY INC	EQUITY	15189T107	1562	135,783	SH	Sol
CENTERPOINT ENERGY INC	EQUITY	15189T107	4	368	SH	DEFINE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	284	3,703	SH	Sol
CENTEX CORP	EQUITY	152312104	7	148	SH	DEFINE
CENTEX CORP.	EQUITY	152312104	2515	54,983	SH	Sol
CENTRAL COAST BANCORP	EQUITY	153145107	79	4,309	SH	Sol
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	153	5,890	SH	Sol
CENTRAL FREIGHT LINES INC	EQUITY	153491105	33	4,121	SH	Sol
CENTRAL GARDEN & PET C	EQUITY	153527106	290	8,106	SH	Sol
CENTRAL GARDEN&PET CO COM	EQUITY	153527106	9	249400	SH	Sol
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	213	7,741	SH	Sol
CENTRAL PARKING CORP.	EQUITY	154785109	166	8,892	SH	Sol
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	119	5,821	SH	Sol
CENTURY ALUMINUM CO.	EQUITY	156431108	212	8,546	SH	Sol
CENTURY BANCORP INC	EQUITY	156432106	55	1,680	SH	Sol
CENTURY BUSINESS SERVICES	EQUITY	156490104	132	30,384	SH	Sol
CENTURYTEL INC	EQUITY	156700106	5	166	SH	DEFINE
CENTURYTEL, INC.	EQUITY	156700106	1854	61,706	SH	Sol
CEPHALON INC	EQUITY	156708109	4938	91,444	SH	Sol
CEPHALON INC	EQUITY	156708109	11410	211,300	SH	DEFINE
CEPHEID	EQUITY	15670R107	231	20,059	SH	Sol
CERADYNE INC	EQUITY	156710105	274	7,670	SH	Sol
CERES GROUP INC	EQUITY	156772105	89	14,500	SH	Sol
CERIDIAN CORP	EQUITY	156779100	5295	235,312	SH	Sol
CERNER CORP	EQUITY	156782104	610	13,675	SH	Sol
CERNER CORP COM	EQUITY	156782104	19	417573	SH	Sol
CERTEGY INC	EQUITY	156880106	3937	101,465	SH	Sol
CH ENERGY GROUP INC.	EQUITY	12541M102	352	7,580	SH	Sol
CHAMPION ENTERPRISES COM	EQUITY	158496109	11	1231972	SH	Sol
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	311	33,872	SH	Sol
CHARLES RIVER ASSOCIAT	EQUITY	159852102	151	4,887	SH	Sol
CHARLES RIVER LABORATORIES	EQUITY	159864107	3528	72,190	SH	Sol
CHARLES SCHWAB CORP.	EQUITY	808513105	5729	596,115	SH	Sol
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	119	5,579	SH	Sol
CHARMING SHOPPES, INC.	EQUITY	161133103	494	55,323	SH	Sol
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	506	129,507	SH	Sol
CHARTER FINL CORP WEST	EQUITY	16122M100	65	1,907	SH	Sol
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	3018	153,535	SH	Sol
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	13820	312,738	SH	Sol
CHARTER ONE FINL INC	EQUITY	160903100	12	268	SH	DEFINE
CHATTEM INC	EQUITY	162456107	232	8,046	SH	Sol
CHECK POINT SOFTWARE	EQUITY	M22465104	6343	235,000	SH	DEFINE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	499	18,500	SH	Sol
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	3779	125,950	SH	Sol
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	324	18,069	SH	Sol
CHEESECAKE FACTORY	EQUITY	163072101	3243	81,512	SH	Sol
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	452	6,937	SH	Sol
CHEMED CORP.	EQUITY	16359R103	283	5,832	SH	Sol

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CHEMICAL FINANCIAL CORP.	EQUITY	163731102	425	11,510	SH	Sol
CHENIERE ENERGY INC	EQUITY	16411R208	178	9,080	SH	Sol
CHEROKEE INC DEL NEW	EQUITY	16444H102	82	3,261	SH	Sol
CHEROKEE INTERNATIONAL CORP	EQUITY	164450108	39	3,414	SH	Sol
CHESAPEAKE CORP.	EQUITY	165159104	250	9,380	SH	Sol
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	65	4,396	SH	Sol
CHEVRONTEXACO CORP	EQUITY	166764100	43445	461,642	SH	Sol
CHEVRONTEXACO CORP	EQUITY	166764100	9221	97,982	SH	DEFINE
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	102	709	SH	Sol
CHICAGO PIZZA & BREWER	EQUITY	167889104	79	5,168	SH	Sol
CHICOS FAS INC	EQUITY	168615102	5067	112,200	SH	DEFINE
CHICOS'S FAS INC.	EQUITY	168615102	6206	137,413	SH	Sol
CHILDREN'S PLACE, INC.	EQUITY	168905107	192	8,144	SH	Sol
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2193	144,630	SH	Sol
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	1665	45,060	SH	Sol
CHINA TELECOM CORP LTD-ADR	EQUITY	169426103	3245	91,940	SH	Sol
CHIPPAC INC	EQUITY	169657103	497	79,294	SH	Sol
CHIQUITA BRANDS INTL	EQUITY	170032809	410	19,590	SH	Sol
CHIRON CORP	EQUITY	170040109	680	15,226	SH	DEFINE
CHIRON CORP.	EQUITY	170040109	4606	103,177	SH	Sol
CHITTENDEN CORP.	EQUITY	170228100	622	17,701	SH	Sol
CHOICE HOTELS INTL INC.	EQUITY	169905106	20	397	SH	Sol
CHOICEPOINT INC.	EQUITY	170388102	6292	137,797	SH	Sol
CHORDIANT SOFTWARE INC	EQUITY	170404107	157	34,469	SH	Sol
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	320	18,068	SH	Sol
CHUBB CORP	EQUITY	171232101	15	227	SH	DEFINE
CHUBB CORP.	EQUITY	171232101	45163	662,412	SH	Sol
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	2957	64,581	SH	Sol
CHURCHILL DOWNS, INC.	EQUITY	171484108	150	3,676	SH	Sol
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	1519	75,400	SH	Sol
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	1156	24,310	SH	Sol
CIBER, INC.	EQUITY	17163B102	202	24,522	SH	Sol
CIENA CORP	EQUITY	171779101	3	680	SH	DEFINE
CIENA CORP.	EQUITY	171779101	933	252,080	SH	Sol
CIGNA CORP	EQUITY	125509109	12	169	SH	DEFINE
CIGNA CORP.	EQUITY	125509109	4326	62,865	SH	Sol
CIMA LABS	EQUITY	171796105	238	7,061	SH	Sol
CIMAREX ENERGY CO	EQUITY	171798101	601	19,895	SH	Sol
CINCINNATI BELL INC	EQUITY	171871106	3926	884,179	SH	Sol
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3235	74,338	SH	Sol
CINERGY CORP	EQUITY	172474108	8	216	SH	DEFINE
CINERGY CORP.	EQUITY	172474108	3035	79,861	SH	Sol
CINTAS CORP	EQUITY	172908105	10	205	SH	DEFINE
CINTAS CORP.	EQUITY	172908105	4303	90,263	SH	Sol
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	81	11,131	SH	Sol
CIRCLE GROUP HOLDINGS INC	EQUITY	172570103	50	9,660	SH	Sol
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	150	7,376	SH	Sol
CIRCUIT CITY STORE INC COM	EQUITY	172737108	6	487400	SH	Sol
CIRCUIT CITY STORES INC	EQUITY	172737108	3	238	SH	DEFINE
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1145	88,440	SH	Sol
CIRRUS LOGIC, INC.	EQUITY	172755100	244	40,569	SH	Sol
CISCO SYS INC	EQUITY	17275R102	27151	1,145,602	SH	DEFINE
CISCO SYSTEMS, INC.	EQUITY	17275R102	122645	5,174,897	SH	Sol
CIT GROUP INC	EQUITY	125581108	147	3,843	SH	Sol
CIT GROUP INC NEW	EQUITY	125581108	10124	264,400	SH	DEFINE
CITADEL BROADCASTING CORP	EQUITY	17285T106	16	1,067	SH	Sol

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CITADEL SEC SOFTWARE COM	EQUITY	17288Q109	2	725100	SH	Sol
CITIGROUP INC	EQUITY	172967101	214175	4,605,922	SH	Sol
CITIGROUP INC	EQUITY	172967101	42272	909,083	SH	DEFINE
CITIZENS BANKING CORP.	EQUITY	174420109	647	20,842	SH	Sol
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	4	344	SH	DEFINE
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1544	127,611	SH	Sol
CITIZENS FIRST BANCORP	EQUITY	17461R106	96	4,098	SH	Sol
CITIZENS INC	EQUITY	174740100	116	14,087	SH	Sol
CITRIX SYS INC	EQUITY	177376100	4	204	SH	DEFINE
CITRIX SYSTEMS, INC.	EQUITY	177376100	1846	90,686	SH	Sol
CITY HOLDING CO.	EQUITY	177835105	254	8,042	SH	Sol
CITY NATIONAL CORP.	EQUITY	178566105	5049	76,843	SH	Sol
CITYBANK	EQUITY	17770A109	119	3,707	SH	Sol
CK WITCO CORP	EQUITY	227116100	1437	228,093	SH	Sol
CKE RESTAURANTS INC	EQUITY	12561E105	332	24,882	SH	Sol
CLAIRE'S STORES, INC.	EQUITY	179584107	3352	154,465	SH	Sol
CLARCOR, INC.	EQUITY	179895107	559	12,201	SH	Sol
CLARK INC	EQUITY	181457102	144	7,754	SH	Sol
CLARUS CORPORATION	EQUITY	182707109	73	6,365	SH	Sol
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	51	2,128	SH	Sol
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	27	736	SH	DEFINE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	19133	517,818	SH	Sol
CLECO CORP	EQUITY	12561W105	411	22,868	SH	Sol
CLEVELAND CLIFFS INC	EQUITY	185896107	3665	65,000	SH	DEFINE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	290	5,143	SH	Sol
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	78	6,607	SH	Sol
CLOROX CO	EQUITY	189054109	13066	242,961	SH	DEFINE
CLOROX CO.	EQUITY	189054109	5012	93,193	SH	Sol
CLOSURE MEDICAL CORP.	EQUITY	189093107	83	3,306	SH	Sol
CMGI INC.	EQUITY	125750109	353	181,208	SH	Sol

CMS ENERGY CORP	EQUITY	125896100	2	196	SH	DEFINE
CMS ENERGY CORP.	EQUITY	125896100	1354	148,276	SH	Sol
CNA FINANCIAL CORP	EQUITY	126117100	14	465	SH	Sol
CNA SURETY CORP.	EQUITY	12612L108	82	7,484	SH	Sol
CNET NETWORKS INC	EQUITY	12613R104	2326	210,100	SH	DEFINE
CNET NETWORKS INC.	EQUITY	12613R104	679	61,320	SH	Sol
CNF INC.	EQUITY	12612W104	3253	78,264	SH	Sol
COACH INC	EQUITY	189754104	13297	294,238	SH	Sol
COACH INC	EQUITY	189754104	7357	162,800	SH	DEFINE
COACH INC COM	EQUITY	189754104	9	198100	SH	Sol
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	108	6,773	SH	Sol
COASTAL FINL CORP DEL	EQUITY	19046E105	84	5,606	SH	Sol
COBIZ INC	EQUITY	190897108	85	6,195	SH	Sol
COCA COLA CO	EQUITY	191216100	18118	358,918	SH	DEFINE
COCA COLA ENTERPRISES INC	EQUITY	191219104	16	563	SH	DEFINE
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	6782	233,958	SH	Sol
COCA-COLA BOTTLING CO.	EQUITY	191098102	110	1,905	SH	Sol
COCA-COLA CO.	EQUITY	191216100	115878	2,295,528	SH	Sol
COEUR D'ALENE MINES CORP	EQUITY	192108108	420	103,061	SH	Sol
COGNEX CORP COM	EQUITY	192422103	34	871876	SH	Sol
COGNEX CORP.	EQUITY	192422103	739	19,203	SH	Sol
COGNIZANT TECH SOLUTION	EQUITY	192446102	5084	200,082	SH	Sol
COGNOS INC	EQUITY	19244C109	24162	668,200	SH	DEFINE
COHERENT, INC.	EQUITY	192479103	433	14,517	SH	Sol
COHU, INC.	EQUITY	192576106	196	10,313	SH	Sol
COINSTAR, INC	EQUITY	19259P300	225	10,252	SH	Sol

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COLDWATER CREEK, INC.	EQUITY	193068103	186	7,034	SH	Sol
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	152	6,495	SH	Sol
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	137	4,008	SH	Sol
Coles Myer Ltd ADR	EQUITY	193870409	79	1,650	SH	Sol
Colgate	EQUITY	194162103	2338	40,000	SH	DEFINE
COLGATE PALMOLIVE CO	EQUITY	194162103	15727	269,071	SH	DEFINE
COLGATE-PALMOLIVE CO.	EQUITY	194162103	91338	1,562,663	SH	Sol
COLLINS & AIKMAN CORP	EQUITY	194830204	103	18,420	SH	Sol
COLONIAL BANCGROUP, INC.	EQUITY	195493309	3631	199,809	SH	Sol
COLONIAL PROPERTIES TRUST	EQUITY	195872106	497	12,908	SH	Sol
COLUMBIA BANCORP	EQUITY	197227101	82	2,793	SH	Sol
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	150	6,747	SH	Sol
COLUMBIA SPORTSWEAR	EQUITY	198516106	18	328	SH	Sol
COMCAST CORP NEW	EQUITY	20030N101	75	2,687	SH	DEFINE
COMCAST CORP-CL A	EQUITY	20030N101	35601	1,266,957	SH	Sol
COMERICA INC	EQUITY	200340107	11	208	SH	DEFINE
COMERICA, INC.	EQUITY	200340107	6451	117,542	SH	Sol
COMFORT SYS USA INC	EQUITY	199908104	118	18,493	SH	Sol
COMMERCE BANCORP INC	EQUITY	200519106	6567	119,381	SH	Sol
COMMERCE BANCSHARES	EQUITY	200525103	49	1,057	SH	Sol
COMMERCE GROUP, INC.	EQUITY	200641108	576	11,669	SH	Sol
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	303	17,467	SH	Sol
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	531	19,591	SH	Sol
COMMERCIAL METALS CO.	EQUITY	201723103	453	13,961	SH	Sol
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	552	32,078	SH	Sol
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	464	10,365	SH	Sol
COMMSCOPE INC.	EQUITY	203372107	2531	117,989	SH	Sol
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	276	12,115	SH	Sol
COMMUNITY BANKS INC	EQUITY	203628102	151	5,141	SH	Sol
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	571	17,731	SH	Sol
COMMUNITY HEALTH SYS	EQUITY	203668108	4125	154,091	SH	Sol
COMMUNITY TRUST BANCORP	EQUITY	204149108	159	5,206	SH	Sol
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	1323	65,930	SH	Sol
COMPASS BANCSHARES, INC.	EQUITY	20449H109	8235	191,522	SH	Sol
COMPASS MINERALS INTERNATION	EQUITY	20451N101	141	7,255	SH	Sol
COMPUCOM SYS INC	EQUITY	204780100	53	11,756	SH	Sol
COMPUCREDIT CORPORATION	EQUITY	20478N100	155	8,976	SH	Sol
COMPUTER ASSOC INTL INC	EQUITY	204912109	20	701	SH	DEFINE
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6984	248,901	SH	Sol
COMPUTER PROGRAMS & SY	EQUITY	205306103	63	3,102	SH	Sol
COMPUTER SCIENCES	EQUITY	205363104	5	117600	SH	Sol
COMPUTER SCIENCES CORP	EQUITY	205363104	10	225	SH	DEFINE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3862	83,179	SH	Sol
COMPUWARE CORP	EQUITY	205638109	3	463	SH	DEFINE
COMPUWARE CORP.	EQUITY	205638109	1246	188,789	SH	Sol
COMPX INTERNATIONAL INC.	EQUITY	20563P101	24	1,630	SH	Sol
COMSTOCK RESOURCES, INC.	EQUITY	205768203	325	16,677	SH	Sol
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	154	6,836	SH	Sol
COMVERSE TECHNOLOGY INC	EQUITY	205862402	5	234	SH	DEFINE
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	2033	101,932	SH	Sol
CONAGRA INC	EQUITY	205887102	12205	450,708	SH	DEFINE
CONAGRA, INC.	EQUITY	205887102	6092	224,953	SH	Sol
CONCEPTUS INC	EQUITY	206016107	138	12,264	SH	Sol
CONCORD COMMUNICATIONS	EQUITY	206186108	100	8,790	SH	Sol
CONCUR TECHNOLOGIES INC	EQUITY	206708109	135	12,583	SH	Sol
CONEXANT SYSTEMS INC.	EQUITY	207142100	40	9,255	SH	Sol

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CONMED CORP.	EQUITY	207410101	392	14,296	SH	Sol
CONNECTICUT WATER SVC INC	EQUITY	207797101	99	3,840	SH	Sol
CONNETICS CORP	EQUITY	208192104	305	15,108	SH	Sol
CONN'S INC	EQUITY	208242107	52	3,328	SH	Sol
CONOCOPHILLIPS	EQUITY	20825C104	63	822	SH	DEFINE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	34247	448,907	SH	Sol
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	102	2,710	SH	Sol
CONSECO INC	EQUITY	208464883	52	2,616	SH	Sol
CONSOL ENERGY INC	EQUITY	20854P109	66	1,820	SH	Sol
Consolidated Edison	EQUITY	209115104	994	25,000	SH	DEFINE
CONSOLIDATED EDISON INC	EQUITY	209115104	11	289	SH	DEFINE
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4256	107,032	SH	Sol
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	239	5,424	SH	Sol
CONSTELLATION BRANDS	EQUITY	21036P108	6173	166,260	SH	Sol
CONSTELLATION ENERGY GROUP	EQUITY	210371100	8	202	SH	DEFINE
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2835	74,810	SH	Sol
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	368	32,399	SH	Sol
CONVERGYS CORP	EQUITY	212485106	981	63,693	SH	Sol
CONVERGYS CORP	EQUITY	212485106	3	172	SH	DEFINE
COOPER CAMERON CORP.	EQUITY	216640102	5213	107,037	SH	Sol
COOPER COMPANIES, INC.	EQUITY	216648402	44	695	SH	Sol
COOPER COS INC COM NEW	EQUITY	216648402	41	648844	SH	Sol
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2344	39,451	SH	Sol
COOPER TIRE & RUBBER CO	EQUITY	216831107	1457	63,367	SH	Sol
COOPER TIRE + RUBR CO	EQUITY	216831107	2	89	SH	DEFINE
COORS ADOLPH CLASS B	EQUITY	217016104	1180	16,315	SH	Sol
COORS ADOLPH CO	EQUITY	217016104	3	45	SH	DEFINE
COPART, INC.	EQUITY	217204106	3730	139,718	SH	Sol
CORCEPT THERAPEUTICS INC	EQUITY	218352102	17	2,167	SH	Sol
CORGENTECH INC	EQUITY	21872P105	48	2,960	SH	Sol
CORILLIAN CORP	EQUITY	218725109	79	15,599	SH	Sol
CORINTHIAN COLLEGES COM	EQUITY	218868107	6	233550	SH	Sol
CORINTHIAN COLLEGES INC	EQUITY	218868107	3499	141,435	SH	Sol
CORIXA CORP.	EQUITY	21887F100	125	26,780	SH	Sol
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	816	17,534	SH	Sol
CORNELL COMPANIES INC	EQUITY	219141108	87	6,396	SH	Sol
CORNERSTONE REALITY INCOME	EQUITY	21922V102	281	32,018	SH	Sol
CORNING INC	EQUITY	219350105	3480	266,444	SH	DEFINE
CORNING, INC.	EQUITY	219350105	7629	584,114	SH	Sol
CORP EXEC BOARD CO.	EQUITY	21988R102	46	792	SH	Sol
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	29	503546	SH	Sol
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	524	21,093	SH	Sol
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	200	6,839	SH	Sol
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	667	16,901	SH	Sol
CORRECTIONS CP AM NEW COM NEW	EQUITY	22025Y407	17	438664	SH	Sol
CORUS BANKSHARES, INC.	EQUITY	220873103	308	7,488	SH	Sol
CORVEL CORP.	EQUITY	221006109	86	3,050	SH	Sol
CORVIS CORP	EQUITY	221009103	264	187,173	SH	Sol
COSI INC	EQUITY	22122P101	59	9,891	SH	Sol
COST PLUS, INC.	EQUITY	221485105	341	10,502	SH	Sol
COSTAR GROUP INC COM	EQUITY	22160N109	5	109900	SH	Sol
COSTAR GROUP, INC.	EQUITY	22160N109	354	7,713	SH	Sol
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8767	212,890	SH	Sol
COSTCO WHSL CORP NEW	EQUITY	22160K105	23	550	SH	DEFINE
COUNTRYWIDE FINANCIAL	EQUITY	222372104	8353	118,908	SH	Sol
COUNTRYWIDE FINL CORP	EQUITY	222372104	24	335	SH	DEFINE

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COURIER CORP	EQUITY	222660102	128	3,100	SH	Sol
COURTYARD BY MARRIOTT II	EQUITY	44107P104	685	55,402	SH	Sol
COUSINS PROPERTIES, INC.	EQUITY	222795106	798	24,223	SH	Sol
COVANCE INC	EQUITY	222816100	5085	131,800	SH	DEFINE
COVANCE INC COM	EQUITY	222816100	11	281574	SH	Sol
COVANCE INC.	EQUITY	222816100	3814	98,847	SH	Sol
COVANSYS CORP.	EQUITY	22281W103	100	9,646	SH	Sol
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	72	4,193	SH	Sol
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	9733	199,039	SH	Sol
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	40	1,430	SH	Sol
COX RADIO INC-CL A	EQUITY	224051102	13	747	SH	Sol
CRANE CO	EQUITY	224399105	2	71	SH	DEFINE
CRANE CO.	EQUITY	224399105	828	26,370	SH	Sol
CRAWFORD & CO. CLASS B	EQUITY	224633107	30	6,186	SH	Sol
CRAY INC	EQUITY	225223106	273	41,208	SH	Sol
CREDENCE SYSTEMS CORP.	EQUITY	225302108	2698	195,481	SH	Sol
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	77	5,133	SH	Sol
CREE INC	EQUITY	225447101	2690	116,192	SH	Sol
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	250	15,501	SH	Sol
CRITICAL THERAPEUTICS INC	EQUITY	22674T105	2225	317,900	SH	DEFINE
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	200	11,036	SH	Sol
CROSS TIMBERS RLTY TR	EQUITY	22757R109	12	442	SH	DEFINE
CROSSTEX ENERGY INC	EQUITY	22765Y104	46	1,139	SH	Sol
CROSSTEX ENERGY INC COM	EQUITY	22765Y104	7	171000	SH	Sol
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	56	3,786	SH	Sol
CROWN HOLDINGS INC	EQUITY	228368106	792	79,420	SH	Sol
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	60	6,988	SH	Sol
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2222	107,337	SH	Sol
CSK AUTO CORP	EQUITY	125965103	383	22,370	SH	Sol
CSS INDUSTRIES, INC.	EQUITY	125906107	117	3,342	SH	Sol
CSX CORP.	EQUITY	126408103	3125	95,373	SH	Sol
CSX CORP	EQUITY	126408103	8	257	SH	DEFINE
CT COMMUNICATION	EQUITY	126426402	137	9,078	SH	Sol
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	212	14,959	SH	Sol
CTS CORP.	EQUITY	126501105	209	17,348	SH	Sol
CUBIC CORP.	EQUITY	229669106	157	7,517	SH	Sol
CUBIST PHARMA INC	EQUITY	229678107	215	19,343	SH	Sol
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	2406	216,800	SH	DEFINE
CULLEN/FROST BANKERS	EQUITY	229899109	3644	81,432	SH	Sol
CUMMINS INC	EQUITY	231021106	3	52	SH	DEFINE
CUMMINS INC.	EQUITY	231021106	1191	19,059	SH	Sol
CUMULUS MEDIA, INC.	EQUITY	231082108	398	23,688	SH	Sol
CUNO, INC.	EQUITY	126583103	435	8,145	SH	Sol
CURAGEN CORP	EQUITY	23126R101	124	20,706	SH	Sol
CURIS INC.	EQUITY	231269101	88	19,929	SH	Sol
CURTISS-WRIGHT CORP.	EQUITY	231561101	567	10,093	SH	Sol
CV THERAPEUTICS, INC.	EQUITY	126667104	254	15,139	SH	Sol
CVB FINANCIAL CORP	EQUITY	126600105	383	17,621	SH	Sol
CVS CORP	EQUITY	126650100	20	476	SH	DEFINE
CVS CORP.	EQUITY	126650100	12454	296,376	SH	Sol
CYBERGUARD CORP	EQUITY	231910100	55	6,680	SH	Sol
CYBERONICS	EQUITY	23251P102	278	8,330	SH	Sol
CYBEROPTICS CORP	EQUITY	232517102	93	3,561	SH	Sol
CYBERSOURCE CORP	EQUITY	23251J106	110	13,136	SH	Sol
CYMER INC	EQUITY	232572107	5257	140,400	SH	DEFINE
CYMER, INC.	EQUITY	232572107	662	17,675	SH	Sol

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CYPRESS BIOSCIENCE INC	EQUITY	232674507	194	14,123	SH	Sol
CYPRESS BIOSCIENCES INC	EQUITY	232674507	2679	195,100	SH	DEFINE
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2691	189,647	SH	Sol
CYTEC INDUSTRIES, INC.	EQUITY	232820100	3618	79,598	SH	Sol
CYTOGEN CORP	EQUITY	232824300	119	7,458	SH	Sol
CYTOKINETICS INC	EQUITY	23282W100	54	3,637	SH	Sol
CYTYC CORP	EQUITY	232946103	5764	227,200	SH	DEFINE
CYTYC CORPORATION	EQUITY	232946103	4378	172,572	SH	Sol
D & E COMMUNICATIONSINC	EQUITY	232860106	84	6,248	SH	Sol
D.R. HORTON INC	EQUITY	23331A109	10407	366,451	SH	Sol
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	43	895	SH	Sol
DANA CORP	EQUITY	235811106	1398	71,314	SH	Sol
DANA CORP	EQUITY	235811106	4	179	SH	DEFINE
DANAHER CORP	EQUITY	235851102	19981	385,369	SH	DEFINE
DANAHER CORP.	EQUITY	235851102	23937	461,657	SH	Sol
DANIELSON HOLDING CORP	EQUITY	236274106	75	10,896	SH	Sol
DARDEN RESTAURANTS INC	EQUITY	237194105	4	193	SH	DEFINE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1474	71,729	SH	Sol
DARLING INTERNATIONAL INC	EQUITY	237266101	129	30,696	SH	Sol
DATASCOPE CORP.	EQUITY	238113104	222	5,605	SH	Sol
DAVE & BUSTERS INC	EQUITY	23833N104	100	5,342	SH	Sol
DAVITA INC	EQUITY	23918K108	66	2,131	SH	Sol
DDI CORP	EQUITY	233162304	103	12,543	SH	Sol
DEAN FOODS CO	EQUITY	242370104	9158	245,451	SH	Sol
DEB SHOPS, INC	EQUITY	242728103	49	2,040	SH	Sol
DECKERS OUTDOOR CORP	EQUITY	243537107	127	4,307	SH	Sol
DECKERS OUTDOOR CORP COM	EQUITY	243537107	6	209200	SH	Sol
DECODE GENETICS, INC	EQUITY	243586104	196	23,091	SH	Sol
DEERE & CO.	EQUITY	244199105	7430	105,938	SH	Sol
DEERE + CO	EQUITY	244199105	21	298	SH	DEFINE
DEL LABS INC	EQUITY	245091103	73	2,355	SH	Sol
DEL MONTE	EQUITY	24522P103	34	3,317	SH	Sol
DELL INC	EQUITY	24702R101	95183	2,657,270	SH	Sol
DELL INC	EQUITY	24702R101	22221	620,348	SH	DEFINE
DELPHI CORP	EQUITY	247126105	2635	246,696	SH	Sol
DELPHI CORP	EQUITY	247126105	7	671	SH	DEFINE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	528	11,876	SH	Sol
DELTA & PINE LAND CO.	EQUITY	247357106	399	18,175	SH	Sol
DELTA AIR LINES INC	EQUITY	247361108	1	149	SH	DEFINE
DELTA AIR LINES, INC.	EQUITY	247361108	744	104,457	SH	Sol
DELTA PETROLEUM CORP	EQUITY	247907207	103	7,629	SH	Sol
DELTIC TIMBER CORP.	EQUITY	247850100	183	4,758	SH	Sol
DELUXE CORP	EQUITY	248019101	3	60	SH	DEFINE
DELUXE CORP.	EQUITY	248019101	1181	27,156	SH	Sol
DENBURY RESOURCES INC	EQUITY	247916208	551	26,292	SH	Sol
DENDREON CORP	EQUITY	24823Q107	2058	168,024	SH	Sol
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	323	17,359	SH	Sol
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	6796	130,448	SH	Sol
DEPARTMENT 56 INC	EQUITY	249509100	98	6,362	SH	Sol
DEPOMED INC	EQUITY	249908104	50	10,143	SH	Sol
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	575	16,267	SH	Sol
DEVON ENERGY CORP.	EQUITY	25179M103	6734	102,037	SH	Sol
DEVON ENERGY CORPORATION N	EQUITY	25179M103	19	287	SH	DEFINE
DEVRY, INC.	EQUITY	251893103	3024	110,276	SH	Sol
DHB INDS INC	EQUITY	23321E103	149	9,813	SH	Sol
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	478	10,886	SH	Sol

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DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	539	22,617	SH	Sol
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	110	12,664	SH	Sol
DICK'S SPORTING GOODS INC	EQUITY	253393102	483	14,489	SH	Sol
DIEBOLD, INC.	EQUITY	253651103	6065	114,717	SH	Sol
DIGENE CORP	EQUITY	253752109	246	6,745	SH	Sol
DIGI INTERNATIONAL INC	EQUITY	253798102	111	10,310	SH	Sol
DIGIMARC CORP	EQUITY	253807101	99	7,430	SH	Sol
DIGITAL INSIGHT	EQUITY	25385P106	347	16,867	SH	Sol
DIGITAL RIV INC	EQUITY	25388B104	500	15,327	SH	Sol
DIGITAL THEATER SYSTEMS INC	EQUITY	25389G102	211	8,080	SH	Sol
DIGITALNET HLDGS INC COM	EQUITY	25389B103	4	183700	SH	Sol
DIGITALNET HOLDINGS INC	EQUITY	25389B103	60	2,948	SH	Sol
DIGITAS INC	EQUITY	25388K104	285	25,809	SH	Sol
DIGITAS INC COM	EQUITY	25388K104	19	1712327	SH	Sol
DILLARDS INC	EQUITY	254067101	2	100	SH	DEFINE
DILLARDS, INC. CLASS A	EQUITY	254067101	817	36,639	SH	Sol
DIME COMMUNITY BANCSHARES	EQUITY	253922108	260	14,870	SH	Sol
DIMON, INC.	EQUITY	254394109	124	21,698	SH	Sol
DIODES INC	EQUITY	254543101	81	3,439	SH	Sol
DIONEX CORP.	EQUITY	254546104	492	8,926	SH	Sol
DIRECT GENERAL CORP	EQUITY	25456W204	245	7,614	SH	Sol
DIRECTV GROUP INC	EQUITY	25459L106	1983	115,983	SH	DEFINE
DISCOVERY LABORATORIES INC	EQUITY	254668106	216	22,477	SH	Sol
DISCOVERY LABORATORIES INC	EQUITY	254668106	240	25,000	SH	DEFINE
DISNEY WALT CO	EQUITY	254687106	15678	615,059	SH	DEFINE
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	319	13,670	SH	Sol
DIVERSA CORP	EQUITY	255064107	115	11,360	SH	Sol
DJ ORTHOPEDICS INC	EQUITY	23325G104	198	8,592	SH	Sol
DJ ORTHOPEDICS INC COM	EQUITY	23325G104	3	132300	SH	Sol
DOBSON COMMUNICATIONS	EQUITY	256069105	4952	1,518,969	SH	Sol
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	575	176,316	SH	DEFINE
DOLLAR GEN CORP	EQUITY	256669102	8	395	SH	DEFINE
DOLLAR GENERAL CORP.	EQUITY	256669102	2863	146,346	SH	Sol
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	333	12,133	SH	Sol
DOLLAR TREE STORES INC.	EQUITY	256747106	5200	189,587	SH	Sol
DOMINION HOMES INC	EQUITY	257386102	44	1,919	SH	Sol
DOMINION RES INC VA NEW	EQUITY	25746U109	25	391	SH	DEFINE
DOMINION RESOURCES, INC.	EQUITY	25746U109	8773	139,071	SH	Sol
DONALDSON CO., INC.	EQUITY	257651109	3992	136,250	SH	Sol
DONEGAL GROUP INC-CL A	EQUITY	257701201	60	3,011	SH	Sol
DONNELLEY R R + SONS CO	EQUITY	257867101	9	260	SH	DEFINE
DORAL FINANCIAL CORP.	EQUITY	25811P100	64	1,850	SH	Sol
DORCHESTER MINERALS LP	EQUITY	25820R105	80	4,200	SH	Sol
DOT HILL SYSTEMS CORP	EQUITY	25848T109	234	20,859	SH	Sol
DOUBLECLICK INC	EQUITY	258609304	452	58,143	SH	Sol
DOV PHARMACEUTICAL INC	EQUITY	259858108	81	5,788	SH	Sol
DOVER CORP	EQUITY	260003108	7083	168,244	SH	DEFINE
DOVER CORP.	EQUITY	260003108	27149	644,864	SH	Sol
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	55	4,877	SH	Sol
DOVER MOTORSPORTS INC	EQUITY	260174107	30	7,501	SH	Sol
DOW CHEM CO	EQUITY	260543103	46	1,122	SH	DEFINE
Dow Chemical	EQUITY	260543103	611	15,000	SH	DEFINE
DOW CHEMICAL CO.	EQUITY	260543103	16182	397,592	SH	Sol
DOW JONES & CO., INC.	EQUITY	260561105	1948	43,194	SH	Sol
DOW JONES + CO INC	EQUITY	260561105	4	98	SH	DEFINE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	502	9,424	SH	Sol

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DPL, INC.	EQUITY	233293109	3865	198,996	SH	Sol
DRESS BARN, INC.	EQUITY	261570105	169	9,862	SH	Sol
DREW INDUSTRIES INC	EQUITY	26168L205	140	3,435	SH	Sol
DREXLER TECHNOLOGY COR	EQUITY	261876106	62	4,683	SH	Sol
DREYERS GRAND ICE CREAM	EQUITY	261877104	1022	12,940	SH	Sol
DRILL QUIP	EQUITY	262037104	58	3,126	SH	Sol
DRS TECHNOLOGIES INC	EQUITY	23330X100	363	11,382	SH	Sol
DRUGSTORE.COM	EQUITY	262241102	74	21,290	SH	Sol
DSP GROUP, INC. COM	EQUITY	23332B106	382	14,022	SH	Sol
DST SYS INC DEL	EQUITY	233326107	6511	135,400	SH	DEFINE
DST SYS INC DEL COM	EQUITY	233326107	7	150100	SH	Sol
DST SYSTEMS INC	EQUITY	233326107	6314	131,305	SH	Sol
DTE ENERGY CO	EQUITY	233331107	8	208	SH	DEFINE
DTE ENERGY CO.	EQUITY	233331107	20575	507,522	SH	Sol
DTE Energy Company	EQUITY	233331107	5878	145,000	SH	DEFINE
DU PONT E I DE NEMOURS + C	EQUITY	263534109	11508	259,082	SH	DEFINE
DUANE READE, INC.	EQUITY	263578106	274	16,768	SH	Sol
DUCOMMUN INC DEL	EQUITY	264147109	75	3,498	SH	Sol
DUKE ENERGY CO	EQUITY	264399106	22	1,096	SH	DEFINE
DUKE ENERGY CORP.	EQUITY	264399106	7902	389,456	SH	Sol
DUKE REALTY	EQUITY	264411505	705	22,148	SH	Sol
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	6174	114,526	SH	Sol
DUPONT PHOTOMASKS	EQUITY	26613X101	143	7,044	SH	Sol
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	3760	194,696	SH	Sol
DURATEK INC	EQUITY	26658Q102	74	4,897	SH	Sol
DURECT CORPORATION	EQUITY	266605104	50	14,591	SH	Sol
DUSA PHARAMACEUTICALS INC	EQUITY	266898105	68	7,199	SH	Sol
DYAX CORP	EQUITY	26746E103	148	12,589	SH	Sol
DYAX CORP	EQUITY	26746E103	1469	125,000	SH	DEFINE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2753	98,324	SH	Sol
DYNAVAX TECHNOLOGIES CORP	EQUITY	268158102	20	2,994	SH	Sol
DYNEGY INC NEW	EQUITY	26816Q101	2	454	SH	DEFINE
DYNEGY INC.	EQUITY	26816Q101	709	166,444	SH	Sol
E TRADE FINL CORP	EQUITY	269246104	1680	150,638	SH	DEFINE
E*TRADE FINANCIAL CORP	EQUITY	269246104	1816	162,850	SH	Sol
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19676	442,949	SH	Sol
E.PIHPANY, INC.	EQUITY	26881V100	176	36,532	SH	Sol
EAGLE BROADBAND INC	EQUITY	269437109	91	92,102	SH	Sol
EAGLE MATERIALS INC	EQUITY	26969P108	643	9,051	SH	Sol
EARTHLINK INC	EQUITY	270321102	689	66,607	SH	Sol
EAST WEST BANCORP	EQUITY	27579R104	742	24,164	SH	Sol
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	439	13,047	SH	Sol
EASTMAN CHEM CO	EQUITY	277432100	14	436	SH	DEFINE
EASTMAN CHEMICAL CO.	EQUITY	277432100	4611	99,738	SH	Sol
EASTMAN KODAK CO.	EQUITY	277461109	3434	127,265	SH	Sol
EATON CORP	EQUITY	278058102	12	180	SH	DEFINE
EATON CORP.	EQUITY	278058102	4329	66,873	SH	Sol
EATON VANCE CORP.	EQUITY	278265103	4121	107,859	SH	Sol
EBAY INC	EQUITY	278642103	18702	203,388	SH	DEFINE
EBAY, INC.	EQUITY	278642103	51624	561,438	SH	Sol
ECHELON	EQUITY	27874N105	151	13,457	SH	Sol
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	13827	449,650	SH	DEFINE
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	545	17,730	SH	Sol
ECLIPSYS CORP.	EQUITY	278856109	268	17,546	SH	Sol
ECOLAB INC	EQUITY	278865100	10	308	SH	DEFINE
ECOLAB, INC.	EQUITY	278865100	6190	195,271	SH	Sol

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ECOLLEGE COM COM	EQUITY	27887E100	2	147200	SH	Sol
ECOLLEGE.COM INC	EQUITY	27887E100	122	7,642	SH	Sol
EDGE PETROLEUM CORP	EQUITY	279862106	106	6,228	SH	Sol
EDISON INTERNATIONAL INC	EQUITY	281020107	3699	144,653	SH	Sol
EDISON INTL	EQUITY	281020107	10	390	SH	DEFINE
EDO CORP	EQUITY	281347104	182	7,534	SH	Sol
EDUCATION LENDING GROUP INC	EQUITY	28140A109	107	6,011	SH	Sol
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3778	114,970	SH	Sol
EDUCATION MGMT CORP COM	EQUITY	28139T101	14	421127	SH	Sol
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	3254	93,375	SH	Sol
EFUNDS CORP	EQUITY	28224R101	403	23,012	SH	Sol
EGL INC.	EQUITY	268484102	457	17,190	SH	Sol
EL PASO CORP	EQUITY	28336L109	2306	292,611	SH	Sol
EL PASO CORP	EQUITY	28336L109	6	768	SH	DEFINE
EL PASO ELECTRIC CO.	EQUITY	283677854	353	22,886	SH	Sol
ELECTRO RENT CORP.	EQUITY	285218103	91	8,664	SH	Sol
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	382	13,511	SH	Sol
ELECTRONIC ARTS	EQUITY	285512109	8279	151,773	SH	Sol
ELECTRONIC ARTS INC	EQUITY	285512109	18130	332,363	SH	DEFINE
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	11	580	SH	DEFINE
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4117	214,961	SH	Sol
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	147	5,585	SH	Sol
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	728	25,769	SH	Sol
ELI LILLY AND CO.	EQUITY	532457108	71665	1,025,104	SH	Sol
ELIZABETH ARDEN INC	EQUITY	28660G106	204	9,681	SH	Sol
ELKCORP	EQUITY	287456107	227	9,479	SH	Sol
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	126	10,203	SH	Sol
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	3009	105,260	SH	Sol
EMC CORP	EQUITY	268648102	18069	1,585,028	SH	DEFINE
EMC CORP.	EQUITY	268648102	12009	1,053,398	SH	Sol
EMC INS GROUP INC	EQUITY	268664109	25	1,067	SH	Sol
EMCOR GROUP, INC.	EQUITY	29084Q100	320	7,278	SH	Sol
EMERSON ELEC CO	EQUITY	291011104	11603	182,576	SH	DEFINE
Emerson Electric	EQUITY	291011104	1907	30,000	SH	DEFINE
EMERSON ELECTRIC CO.	EQUITY	291011104	36382	572,495	SH	Sol
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2301	109,663	SH	Sol
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	477	23,703	SH	Sol
EMPIRE RESORTS INC	EQUITY	292052107	58	4,120	SH	Sol
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	1901	155,051	SH	Sol
EMS TECHNOLOGIES INC	EQUITY	26873N108	104	5,328	SH	Sol
EMULEX CORP	EQUITY	292475209	566	39,519	SH	Sol
EMULEX CORP	EQUITY	292475209	1	87808	SH	Sol
ENCANA CORP	EQUITY	292505104	1934	45,000	SH	Othe
ENCORE ACQUISITION CO	EQUITY	29255W100	831	29,789	SH	Sol
ENCORE ACQUISITION CO	EQUITY	29255W100	2	82560	SH	Sol
ENCORE CAPITAL GROUP INC	EQUITY	292554102	77	5,831	SH	Sol
ENCORE MED CORP	EQUITY	29256E109	1082	171,800	SH	DEFINE
ENCORE MEDICAL CORP	EQUITY	29256E109	93	14,790	SH	Sol
ENCORE WIRE CORP	EQUITY	292562105	140	5,083	SH	Sol
ENCYISIVE PHARMACEUTICALS INC	EQUITY	29256X107	216	25,390	SH	Sol
ENDO PHARMACEUTICALS	EQUITY	29264F205	24	1,007	SH	Sol
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	109	10,554	SH	Sol
ENERGEN CORP.	EQUITY	29265N108	839	17,477	SH	Sol
ENERGIZER HOLDINGS INC	EQUITY	29266R108	5769	128,206	SH	Sol
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	109	9,684	SH	Sol
ENERGY EAST CORP	EQUITY	29266M109	5572	229,759	SH	Sol

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ENERGY PARTNERS LTD	EQUITY	29270U105	178	11,616	SH	Sol
ENERGYSOUTH INC	EQUITY	292970100	87	2,173	SH	Sol
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	Sol
ENGELHARD CORP	EQUITY	292845104	5	149	SH	DEFINE
ENGELHARD CORP.	EQUITY	292845104	1784	55,224	SH	Sol
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	627	10,711	SH	Sol
ENNIS INC	EQUITY	293389102	154	7,883	SH	Sol
ENPRO INDUSTRIES INC	EQUITY	29355X107	229	9,968	SH	Sol
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	6918	237,719	SH	Sol
ENSTAR GROUP INC	EQUITY	29358R107	80	1,533	SH	Sol
ENTEGRIS INC	EQUITY	29362U104	243	20,962	SH	Sol
ENTERASYS NETWORKS INC	EQUITY	293637104	213	101,025	SH	Sol
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3017	80,878	SH	Sol
ENERGY ARKANSAS INC	EQUITY	29364G103	5496	98,126	SH	Sol
ENERGY CORP	EQUITY	29364G103	15	276	SH	DEFINE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	515	14,396	SH	Sol
ENTRAVISION COMMUNIC	EQUITY	29382R107	178	23,185	SH	Sol
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	138	30,570	SH	Sol
ENZO BIOCHEM, INC.	EQUITY	294100102	174	11,599	SH	Sol
ENZON PHARMACEUTICALS INC	EQUITY	293904108	269	21,086	SH	Sol
EOG RESOURCES INC	EQUITY	26875P101	3094	51,815	SH	Sol
EOG RESOURCES INC	EQUITY	26875P101	13658	228,740	SH	DEFINE
EON LABS INC	EQUITY	29412E100	25	602	SH	Sol
EON LABS INC	EQUITY	29412E100	2456	60,000	SH	DEFINE
EON LABS INC COM	EQUITY	29412E100	8	203552	SH	Sol
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	257	18,315	SH	Sol
EPIQ SYSTEMS INC	EQUITY	26882D109	95	6,560	SH	Sol
EPIX MEDICAL INC	EQUITY	26881Q101	231	10,958	SH	Sol
EQUIFAX INC	EQUITY	294429105	4	164	SH	DEFINE
EQUIFAX, INC.	EQUITY	294429105	1510	61,015	SH	Sol
EQUINIX INC	EQUITY	29444U502	158	4,668	SH	Sol
EQUITABLE RESOURCES, INC.	EQUITY	294549100	5018	97,034	SH	Sol
EQUITY INNS, INC.	EQUITY	294703103	262	28,236	SH	Sol
EQUITY OFFICE PPTYS TR	EQUITY	294741103	13	484	SH	DEFINE
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	26267	965,691	SH	Sol
EQUITY ONE INC	EQUITY	294752100	474	26,242	SH	Sol
EQUITY RESIDENTIAL	EQUITY	29476L107	4874	163,941	SH	Sol
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	599	21,379	SH	Sol
ERIE INDEMNITY COMPA	EQUITY	29530P102	24	512	SH	Sol
ESCALADE INC	EQUITY	296056104	87	3,777	SH	Sol
ESCO ELECTRONICS CORP	EQUITY	296315104	332	6,221	SH	Sol
ESPEED INC	EQUITY	296643109	204	11,583	SH	Sol
ESS TECHNOLOGY, INC.	EQUITY	269151106	173	16,111	SH	Sol
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	974	14,255	SH	Sol
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	13257	271,761	SH	Sol
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	301	10,180	SH	Sol
ETHAN ALLEN INTERIOR	EQUITY	297602104	569	15,849	SH	Sol
EURONET WORLDWIDE INC	EQUITY	298736109	250	10,816	SH	Sol
EURONET WORLDWIDE INC COM	EQUITY	298736109	13	577600	SH	Sol
EVEREST RE GROUP, LTD	EQUITY	G3223R108	6927	86,200	SH	Sol
EVERGREEN RESOURCES, INC.	EQUITY	299900308	37	925	SH	Sol
EXACTECH INC	EQUITY	30064E109	64	2,933	SH	Sol
EXAR CORP.	EQUITY	300645108	288	19,664	SH	Sol
EXCEL TECHNOLOGY	EQUITY	30067T103	191	5,761	SH	Sol
EXELIXIS, INC.	EQUITY	30161Q104	306	30,288	SH	Sol
EXELON CORP	EQUITY	30161N101	9368	281,402	SH	Sol

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EXELON CORP	EQUITY	30161N101	26	792	SH	DEFINE
EXIDE TECHNOLOGIES	EQUITY	302051206	1214	59,365	SH	Sol
EXIDE TECHNOLOGIES FORMERL	EQUITY	302051206	381	18,619	SH	DEFINE
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	591	120,302	SH	Sol
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	8546	172,968	SH	Sol
EXPONENT INC	EQUITY	30214U102	78	2,893	SH	Sol
EXPRESS SCRIPTS INC	EQUITY	302182100	6385	80,593	SH	DEFINE
EXPRESS SCRIPTS INC	EQUITY	302182100	8	98400	SH	Sol
EXPRESS SCRIPTS, INC.	EQUITY	302182100	3140	39,634	SH	Sol
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	219	18,012	SH	Sol
EXTREME NETWORK INC	EQUITY	30226D106	287	51,921	SH	Sol
EXULT INC	EQUITY	302284104	130	24,219	SH	Sol
EXXON MOBIL CORP	EQUITY	30231G102	42422	955,225	SH	DEFINE
EXXON MOBIL CORP.	EQUITY	30231G102	229507	5,167,902	SH	Sol
ExxonMobil Corp	EQUITY	30231G102	1998	45,000	SH	DEFINE
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	6	142	SH	Sol
E-Z-EM INC	EQUITY	269305405	58	3,169	SH	Sol
F N B CORP VA	EQUITY	302930102	101	3,488	SH	Sol
F5 NETWORKS INC	EQUITY	315616102	439	16,571	SH	Sol
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	463	9,793	SH	Sol
FAIR ISSAC CORP	EQUITY	303250104	3708	111,079	SH	Sol
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	3036	185,481	SH	Sol
FALCON FINANCIAL INVESTMENT	EQUITY	306032103	3013	386,250	SH	Sol
FALCONSTOR SOFTWARE INC	EQUITY	306137100	98	12,688	SH	Sol
FAMILY DLR STORES INC	EQUITY	307000109	6	206	SH	DEFINE
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2315	76,092	SH	Sol
FARMER BROS. CO.	EQUITY	307675108	87	3,232	SH	Sol
FARMERS CAPITAL BANK CORP	EQUITY	309562106	104	2,906	SH	Sol
FARO TECHNOLOGIES INC	EQUITY	311642102	130	5,083	SH	Sol
FASTENAL CO	EQUITY	311900104	13395	235,700	SH	DEFINE
FASTENAL CO.	EQUITY	311900104	7080	124,587	SH	Sol
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	169	5,982	SH	Sol
FEDERAL AGRIC MTG CORP	EQUITY	313148306	97	4,051	SH	Sol
FEDERAL HOME LN MTG CORP	EQUITY	313400301	52	825	SH	DEFINE
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	52094	730,023	SH	Sol
FEDERAL NATL MTG ASSN	EQUITY	313586109	83	1,161	SH	DEFINE
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	343	8,236	SH	Sol
FEDERAL SIGNAL CORP.	EQUITY	313855108	1819	97,739	SH	Sol
FEDERATED DEPT STORES INC	EQUITY	31410H101	11	215	SH	DEFINE
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3922	79,874	SH	Sol
FEDERATED INVESTORS	EQUITY	314211103	1449	47,747	SH	Sol
FEDERATED INVS INC PA	EQUITY	314211103	4	130	SH	DEFINE
FEDEX CORP	EQUITY	31428X106	29	358	SH	DEFINE
FEDEX CORPORATION	EQUITY	31428X106	10387	127,148	SH	Sol
FEI COMPANY	EQUITY	30241L109	274	11,460	SH	Sol
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	388	32,099	SH	Sol
FERRO CORP.	EQUITY	315405100	2250	84,351	SH	Sol
FIDELITY BANKSHARES INC	EQUITY	31604Q107	224	6,332	SH	Sol
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	10112	270,820	SH	Sol
FIFTH THIRD BANCORP	EQUITY	316773100	12881	239,514	SH	Sol
FIFTH THIRD BANCORP	EQUITY	316773100	36	674	SH	DEFINE
FILENET CORP	EQUITY	316869106	5844	185,100	SH	DEFINE
FILENET CORP.	EQUITY	316869106	591	18,726	SH	Sol
FINANCIAL FEDERAL CORP.	EQUITY	317492106	293	8,299	SH	Sol
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	94	3,870	SH	Sol
FINDWHAT.COM	EQUITY	317794105	216	9,349	SH	Sol
FINISAR CORPORATION	EQUITY	31787A101	157	79,528	SH	Sol

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FINISH LINE, INC.	EQUITY	317923100	272	9,024	SH	Sol
FIRST ACCEPTANCE CORP	EQUITY	318457108	69	9,833	SH	Sol
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	28	1,485	SH	Sol
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	3617	139,718	SH	Sol
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	119	3,571	SH	Sol
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	674	16,536	SH	Sol
FIRST BUSEY CORP	EQUITY	319383105	124	4,243	SH	Sol
FIRST CASH FINL SVCS INC	EQUITY	31942D107	120	5,641	SH	Sol
FIRST CHARTER CORP.	EQUITY	319439105	312	14,309	SH	Sol
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	356	2,916	SH	Sol
FIRST CMNTY BANCORP CA	EQUITY	31983B101	240	6,253	SH	Sol
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	434	33,441	SH	Sol
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	162	4,824	SH	Sol
FIRST DATA CORP	EQUITY	319963104	47	1,045	SH	DEFINE
FIRST DATA CORP.	EQUITY	319963104	54217	1,217,821	SH	Sol
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	267	9,581	SH	Sol
FIRST FINANCIAL BANCORP	EQUITY	320209109	299	16,862	SH	Sol
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	276	6,578	SH	Sol
FIRST FINANCIAL CORP.	EQUITY	320218100	208	6,505	SH	Sol
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	174	6,045	SH	Sol
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3085	197,661	SH	Sol
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2505	55,099	SH	Sol
FIRST HORIZON NATL CORP	EQUITY	320517105	7	149	SH	DEFINE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	239	12,622	SH	Sol
FIRST INDIANA CORP.	EQUITY	32054R108	108	5,677	SH	Sol
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	5539	150,201	SH	Sol
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	15	377	SH	Sol
FIRST MERCHANTS CORP.	EQUITY	320817109	231	8,914	SH	Sol
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	788	22,389	SH	Sol
FIRST NATIONAL BANKSHARES-WI	EQUITY	321100109	436	23,003	SH	Sol
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	486	40,473	SH	Sol
FIRST OAK BROOK BANCSH	EQUITY	335847208	98	3,220	SH	Sol
FIRST OF LONG ISLAND CORP	EQUITY	320734106	76	1,639	SH	Sol
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	106	5,704	SH	Sol
FIRST REPUBLIC BANK	EQUITY	336158100	269	6,254	SH	Sol
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	244	11,851	SH	Sol
FIRST ST BANCORPORATIO	EQUITY	336453105	113	3,671	SH	Sol
FIRSTENERGY CORP	EQUITY	337932107	15	395	SH	DEFINE
FIRSTENERGY CORP.	EQUITY	337932107	5254	140,435	SH	Sol
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	339	8,156	SH	Sol
FIRSTMERIT CORP.	EQUITY	337915102	3516	133,339	SH	Sol
FISERV INC	EQUITY	337738108	3004	77,234	SH	DEFINE
FISERV, INC.	EQUITY	337738108	8968	230,609	SH	Sol
FISHER COMMUNICATIONS INC	EQUITY	337756209	158	3,130	SH	Sol
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	11	188800	SH	Sol
FLAGSTAR BANCORP, INC.	EQUITY	337930101	304	15,303	SH	Sol
FLANDERS CORPORATION	EQUITY	338494107	52	6,289	SH	Sol
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	375	25,796	SH	Sol
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	666	41,750	SH	Sol
FLEXTRONICS INTL LTD ORD	EQUITY	Y2573F102	5	303300	SH	Sol
FLIR SYS INC	EQUITY	302445101	22	393050	SH	Sol
FLIR SYSTEMS INC (USD)	EQUITY	302445101	40	721	SH	Sol
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	401	10,363	SH	Sol
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	25	581	SH	Sol
FLOWERS FOODS INC	EQUITY	343498101	447	17,085	SH	Sol
FLOWERVE CORP.	EQUITY	34354P105	2793	111,988	SH	Sol
FLUOR CORP	EQUITY	343412102	25927	543,874	SH	Sol
FLUOR CORP NEW	EQUITY	343412102	5	99	SH	DEFINE
FLUSHING FINANCIAL CORP	EQUITY	343873105	143	8,128	SH	Sol

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GATEWAY INC	EQUITY	367626108	2	446	SH	DEFINE
GATEWAY, INC.	EQUITY	367626108	1195	265,579	SH	SoL
GATX CORP.	EQUITY	361448103	2723	100,099	SH	SoL
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	460	14,664	SH	SoL
GB&T BANCSHARES INC	EQUITY	361462104	87	3,629	SH	SoL
GCI, INC.	EQUITY	369385109	173	21,837	SH	SoL
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	23	4,795	SH	SoL
GENAERA CORPORATION	EQUITY	36867G100	106	25,209	SH	SoL
GENCORP, INC.	EQUITY	368682100	255	19,031	SH	SoL
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	98	42,326	SH	SoL
GENENCOR INTERNATIONAL INC	EQUITY	368709101	59	3,594	SH	SoL
GENENTECH INC	EQUITY	368710406	13106	233,200	SH	DEFINE
GENENTECH, INC.	EQUITY	368710406	456	8,120	SH	SoL
GENERAL BINDING CORP	EQUITY	369154109	44	2,872	SH	SoL
GENERAL CABLE CORP.	EQUITY	369300108	162	18,897	SH	SoL
General Dynamics	EQUITY	369550108	2483	25,000	SH	DEFINE
GENERAL DYNAMICS CORP	EQUITY	369550108	23647	238,139	SH	DEFINE
GENERAL DYNAMICS CORP.	EQUITY	369550108	8646	87,069	SH	SoL
GENERAL ELEC CO	EQUITY	369604103	61965	1,912,490	SH	DEFINE
General Elec Co	EQUITY	369604103	1782	55,000	SH	DEFINE
GENERAL ELECTRIC CO.	EQUITY	369604103	306197	9,450,522	SH	SoL
GENERAL GROWTH PROPE	EQUITY	370021107	1033	34,934	SH	SoL
GENERAL MILLS, INC.	EQUITY	370334104	7648	160,903	SH	SoL
GENERAL MLS INC	EQUITY	370334104	22	453	SH	DEFINE
GENERAL MOTORS CORP.	EQUITY	370442105	23055	494,847	SH	SoL
GENERAL MTRS CORP	EQUITY	370442105	10298	221,041	SH	DEFINE
GENESCO, INC.	EQUITY	371532102	248	10,479	SH	SoL
GENESEE & WYO INC	EQUITY	371559105	176	7,420	SH	SoL
GENESIS HEALTHCARE CORP	EQUITY	37184D101	277	9,539	SH	SoL
GENESIS MICROCHIP INC	EQUITY	37184C103	212	15,432	SH	SoL
GEN-PROBE INC	EQUITY	36866T103	50	1,055	SH	SoL
GENTA INC	EQUITY	37245M207	73	29,165	SH	SoL
GENTEX CORP.	EQUITY	371901109	5052	127,307	SH	SoL
GENTIVA HEALTH SERVICES	EQUITY	37247A102	198	12,152	SH	SoL
GENUINE PARTS CO	EQUITY	372460105	14181	357,379	SH	DEFINE
GENUINE PARTS CO.	EQUITY	372460105	3073	77,455	SH	SoL
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	62	2,696	SH	SoL
GENZYME CORP	EQUITY	372917104	16976	358,671	SH	SoL
GENZYME CORP	EQUITY	372917104	13	271	SH	DEFINE
GEO GROUP INC	EQUITY	36159R103	81	3,988	SH	SoL
GEOGLOBAL RESOURCES INC	EQUITY	37249T109	577	525,000	SH	SoL
GEORGIA GULF CORP.	EQUITY	373200203	491	13,697	SH	SoL
GEORGIA PAC CORP	EQUITY	373298108	11	305	SH	DEFINE
GEORGIA-PACIFIC CORP.	EQUITY	373298108	4327	117,002	SH	SoL
GERMAN AMERICAN BANCORP	EQUITY	373865104	75	4,452	SH	SoL
GERON CORP	EQUITY	374163103	175	21,686	SH	SoL
GETTY IMAGES INC COM	EQUITY	374276103	8	126720	SH	SoL
GETTY IMAGES, INC.	EQUITY	374276103	56	925	SH	SoL
GETTY REALTY CORP.	EQUITY	374297109	300	11,927	SH	SoL
GEVITY HR INC	EQUITY	374393106	298	11,391	SH	SoL
GIANT INDS INC COM	EQUITY	374508109	4	163900	SH	SoL
GIANT INDUSTRIES INC	EQUITY	374508109	112	5,109	SH	SoL
GIBRALTAR STEEL CORP.	EQUITY	37476F103	247	7,537	SH	SoL
GILDAN ACTIVEWEAR INC CLASS A	EQUITY	375916103	1712	60,000	SH	Othe
GILEAD SCIENCES INC	EQUITY	375558103	6345	94,700	SH	DEFINE
GILEAD SCIENCES, INC.	EQUITY	375558103	7226	107,851	SH	SoL

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GILLETTE CO	EQUITY	375766102	12143	286,402	SH	DEFIN
GILLETTE CO.	EQUITY	375766102	24710	582,792	SH	Sol
GLACIER BANCORP, INC.	EQUITY	37637Q105	332	11,776	SH	Sol
GLADSTONE CAPITAL CORP	EQUITY	376535100	84	4,165	SH	Sol
GLATFELTER, P.H. CO.	EQUITY	377316104	1152	81,784	SH	Sol
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	328	17,895	SH	Sol
GLIMCHER REALITY TRUST	EQUITY	379302102	488	22,054	SH	Sol
GLOBAL IMAGING SYSTEMS COM	EQUITY	37934A100	19	517252	SH	Sol
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	387	10,548	SH	Sol
GLOBAL INDUSTRIES INC	EQUITY	379336100	2891	505,400	SH	DEFIN
GLOBAL INDUSTRIES LT	EQUITY	379336100	223	39,065	SH	Sol
GLOBAL PAYMENTS INC.	EQUITY	37940X102	27	599	SH	Sol
GLOBAL POWER EQUIPME	EQUITY	37941P108	130	16,262	SH	Sol
GOLD BANK CORP., INC.	EQUITY	379907108	2005	129,331	SH	Sol
GOLDEN TELECOM INC	EQUITY	38122G107	1558	55,354	SH	Sol
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	6913	65,003	SH	Sol
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	19	183	SH	DEFIN
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	60657	644,188	SH	Sol
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	19433	206,378	SH	DEFIN
GOODRICH CORP	EQUITY	382388106	5	141	SH	DEFIN
GOODRICH CORP.	EQUITY	382388106	1689	52,255	SH	Sol
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1344	147,892	SH	Sol
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	2	210	SH	DEFIN
GOODYS FAMILY CLOTHING	EQUITY	382588101	94	9,048	SH	Sol
GOODYS FAMILY CLOTHING COM	EQUITY	382588101	3	333100	SH	Sol
GORMAN RUPP CO COM	EQUITY	383082104	96	3,525	SH	Sol
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	97	9,278	SH	Sol
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	2307	50,950	SH	Sol
GRACE, W.R. & CO.	EQUITY	38388F108	196	31,555	SH	Sol
GRACO INC	EQUITY	384109104	3148	101,400	SH	DEFIN
GRACO, INC.	EQUITY	384109104	3344	107,689	SH	Sol
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	489	46,764	SH	Sol
GRAINGER W W INC	EQUITY	384802104	6	109	SH	DEFIN
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1469	80,605	SH	Sol
GRANT PRIDECO INC	EQUITY	38821G101	3534	191,422	SH	Sol
GRAPHIC PACKAGING CORP	EQUITY	388688103	277	32,062	SH	Sol
GRAY TELEVISION INC	EQUITY	389375106	300	21,575	SH	Sol
GRAY TELEVISION INC COM	EQUITY	389375106	3	202900	SH	Sol
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	55	3,487	SH	Sol
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	61	7,947	SH	Sol
GREAT LAKES CHEM CORP.	EQUITY	390568103	2617	96,704	SH	Sol
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	61	SH	DEFIN
GREAT PLAINS ENERGY INC	EQUITY	391164100	5131	172,757	SH	Sol
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	144	4,988	SH	Sol
GREATER BAY BANCORP	EQUITY	391648102	3089	106,898	SH	Sol
GREENBRIER COMPANIES INC	EQUITY	393657101	52	2,727	SH	Sol
GREENHILL & CO INC	EQUITY	395259104	50	2,409	SH	Sol
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	8309	209,307	SH	Sol
GREIF INC CL A	EQUITY	397624107	265	6,261	SH	Sol
GREY GLOBAL GROUP INC	EQUITY	39787M108	411	417	SH	Sol
GREY WOLF, INC.	EQUITY	397888108	380	89,594	SH	Sol
GRIFFON CORP.	EQUITY	398433102	262	11,738	SH	Sol
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	311	9,362	SH	Sol
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	948	41,286	SH	Sol
GSI COMMERCE INC	EQUITY	36238G102	90	9,302	SH	Sol
GTECH HOLDINGS CORP.	EQUITY	400518106	4315	93,173	SH	Sol

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GTX INC	EQUITY	40052B108	27	2,609	SH	Sol
GUESS? INC	EQUITY	401617105	115	7,164	SH	Sol
GUIDANT CORP	EQUITY	401698105	21	376	SH	DEFINE
GUIDANT CORP.	EQUITY	401698105	12895	230,761	SH	Sol
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	78	16,327	SH	Sol
GUITAR CENTER INC	EQUITY	402040109	17	378306	SH	Sol
GUITAR CENTER, INC.	EQUITY	402040109	521	11,707	SH	Sol
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	83	3,844	SH	Sol
GULFMARK OFFSHORE, INC.	EQUITY	402629109	110	6,949	SH	Sol
Gulfterra Energy Partners	EQUITY	40274U108	1355	35,000	SH	DEFINE
GYMBOREE CORP.	EQUITY	403777105	226	14,683	SH	Sol
H J HEINZ CO.	EQUITY	423074103	5864	149,582	SH	Sol
H.B. FULLER CO.	EQUITY	359694106	389	13,703	SH	Sol
HAEMONETICS CORP.	EQUITY	405024100	278	9,386	SH	Sol
HAIN CELESTIAL GROUP INC	EQUITY	405217100	224	12,354	SH	Sol
HALLIBURTON CO	EQUITY	406216101	16	527	SH	DEFINE
HALLIBURTON CO.	EQUITY	406216101	36500	1,206,217	SH	Sol
HAMMONS JOHN Q HOTELS INC	EQUITY	408623106	255	26,875	SH	DEFINE
HANCOCK FABRICS, INC.	EQUITY	409900107	116	9,082	SH	Sol
HANCOCK HOLDING CO.	EQUITY	410120109	389	13,371	SH	Sol
HANDLEMAN CO.	EQUITY	410252100	266	11,470	SH	Sol
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	121	10,297	SH	Sol
HANMI FINL CORP	EQUITY	410495105	122	4,124	SH	Sol
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1801	151,338	SH	Sol
HANSEN NATURAL CORP	EQUITY	411310105	73	2,888	SH	Sol
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	275	10,001	SH	Sol
HARLAND, JOHN H. CO.	EQUITY	412693103	397	13,542	SH	Sol
HARLEY DAVIDSON INC	EQUITY	412822108	22	354	SH	DEFINE
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7761	125,294	SH	Sol
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	117	6,212	SH	Sol
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	307	11,993	SH	Sol
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	9442	103,763	SH	Sol
HARMONIC INC.	EQUITY	413160102	294	34,534	SH	Sol
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2724	50,356	SH	Sol
HARRAHS ENTMT INC	EQUITY	413619107	7	135	SH	DEFINE
HARRIS & HARRIS GROUP INC	EQUITY	413833104	73	5,972	SH	Sol
HARRIS CORP.	EQUITY	413875105	5337	105,153	SH	Sol
HARRIS INTERACTIVE INC	EQUITY	414549105	158	23,551	SH	Sol
HARSCO CORP.	EQUITY	415864107	3022	64,292	SH	Sol
HART MARX	EQUITY	417119104	69	10,995	SH	Sol
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3347	137,120	SH	Sol
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	24	350	SH	DEFINE
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	62553	909,990	SH	Sol
HARVEST NATURAL RESOUR	EQUITY	41754V103	258	17,285	SH	Sol
HASBRO INC	EQUITY	418056107	4	211	SH	DEFINE
HASBRO, INC.	EQUITY	418056107	1773	93,335	SH	Sol
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	156	8,925	SH	Sol
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4009	153,599	SH	Sol
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	274	18,140	SH	Sol
HCA INC	EQUITY	404119109	24	582	SH	DEFINE
HCA INC.	EQUITY	404119109	8617	207,180	SH	Sol
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	3355	100,427	SH	Sol
HEADWATERS INC	EQUITY	42210P102	419	16,144	SH	Sol
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	506	21,056	SH	Sol
Health Care Prop Investors	EQUITY	421915109	2164	90,000	SH	DEFINE
HEALTH CARE REIT, INC.	EQUITY	42217K106	3838	118,082	SH	Sol

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HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2436	108,635	SH	Sol
HEALTH MGMT ASSOC	EQUITY	421933102	7	291	SH	DEFINE
HEALTH NET INC.	EQUITY	42222G108	4737	178,747	SH	Sol
Healthcare Realty Trust	EQUITY	421946104	2436	65,000	SH	DEFINE
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	1005	26,802	SH	Sol
HEALTHCARE SVCS GRP IN	EQUITY	421906108	109	7,147	SH	Sol
HEALTHEXTRAS INC	EQUITY	422211102	431	26,021	SH	Sol
HEARST-ARGYLE TELEVI	EQUITY	422317107	14	559	SH	Sol
HEARTLAND EXPRESS INC	EQUITY	422347104	4279	156,406	SH	DEFINE
HEARTLAND EXPRESS, INC.	EQUITY	422347104	398	14,549	SH	Sol
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	81	4,417	SH	Sol
HECLA MNG CO	EQUITY	422704106	324	56,875	SH	Sol
HEICO CORP.	EQUITY	422806109	171	9,364	SH	Sol
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	239	8,052	SH	Sol
HEINZ H J CO	EQUITY	423074103	17	422	SH	DEFINE
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	24	661670	SH	Sol
HELIX TECHNOLOGY CORP.	EQUITY	423319102	268	12,557	SH	Sol
HELMERICH & PAYNE, INC.	EQUITY	423452101	4041	154,548	SH	Sol
HENRY JACK & ASSOCIATES	EQUITY	426281101	2831	140,864	SH	Sol
HENRY SCHEIN INC	EQUITY	806407102	4534	71,810	SH	Sol
HERCULES INC	EQUITY	427056106	2	132	SH	DEFINE
HERCULES, INC.	EQUITY	427056106	1218	99,904	SH	Sol
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	532	19,675	SH	Sol
HERLEY INDS INC DEL	EQUITY	427398102	107	5,491	SH	Sol
HERMAN MILLER, INC.	EQUITY	600544100	3321	114,745	SH	Sol
HERSHA HOSPITALITY TRUST	EQUITY	427825104	19	1,930	SH	Sol
HERSHEY FOODS CORP	EQUITY	427866108	14	311	SH	DEFINE
HERSHEY FOODS CORP.	EQUITY	427866108	5265	113,797	SH	Sol
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	18	651	SH	Sol
HEWLETT PACKARD CO	EQUITY	428236103	7755	367,554	SH	DEFINE
HEWLETT PACKARD CO.	EQUITY	428236103	34517	1,635,895	SH	Sol
HEXCEL CORP.	EQUITY	428291108	116	10,036	SH	Sol
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	308	11,249	SH	Sol
HIBERNIA CORP	EQUITY	428656102	6053	249,100	SH	DEFINE
HIBERNIA CORP. CLASS A	EQUITY	428656102	5932	244,116	SH	Sol
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	167	16,626	SH	Sol
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	2726	115,991	SH	Sol
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	528	14,806	SH	Sol
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5890	97,440	SH	Sol
HILTON HOTELS CORP	EQUITY	432848109	3196	171,271	SH	Sol
HILTON HOTELS CORP	EQUITY	432848109	9	459	SH	DEFINE
HNI CORP	EQUITY	404251100	3888	91,847	SH	Sol
HNI CORP	EQUITY	404251100	2853	67,400	SH	DEFINE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	463	27,599	SH	Sol
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	80	6,615	SH	Sol
HOLLY CORP.	EQUITY	435758305	183	4,893	SH	Sol
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	1792	134,097	SH	Sol
HOLLYWOOD PARK, INC.	EQUITY	723456109	215	17,085	SH	Sol
HOLOGIC INC	EQUITY	436440101	228	9,807	SH	Sol
HOME DEPOT INC	EQUITY	437076102	6278	178,363	SH	DEFINE
HOME DEPOT, INC.	EQUITY	437076102	35204	1,000,113	SH	Sol
HOME PROPERTIES INC.	EQUITY	437306103	793	20,348	SH	Sol
HOMESTORE.COM	EQUITY	437852106	183	45,795	SH	Sol
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13388	365,499	SH	Sol
HONEYWELL INTL INC	EQUITY	438516106	17038	465,129	SH	DEFINE
HOOVER FURNITURE CORP	EQUITY	439038100	66	3,292	SH	Sol

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HOOPER HOLMES, INC.	EQUITY	439104100	158	27,532	SH	Sol
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1520	86,946	SH	Sol
HORIZON FINANCIAL CORP	EQUITY	44041F105	100	5,005	SH	Sol
HORMEL FOODS CORP.	EQUITY	440452100	6747	216,952	SH	Sol
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	38	2,917	SH	Sol
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	3362	257,200	SH	DEFINE
HOSPIRA INC	EQUITY	441060100	1920	69,577	SH	Sol
HOSPIRA INC	EQUITY	441060100	5	187	SH	DEFINE
Hospira Inc	EQUITY	441060100	69	2,500	SH	DEFINE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	4833	114,249	SH	Sol
HOT TOPIC INC	EQUITY	441339108	475	23,194	SH	Sol
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	358	6,900	SH	Sol
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	3304	95,187	SH	Sol
HRPT PROPERTIES TRUST	EQUITY	40426W101	284	28,367	SH	Sol
HUB GROUP INC CL A	EQUITY	443320106	4	120800	SH	Sol
HUB GROUP INC-CL A	EQUITY	443320106	96	2,801	SH	Sol
HUBBELL INC. CLASS B	EQUITY	443510201	4391	93,999	SH	Sol
HUDSON CITY BANCORP	EQUITY	443683107	48	1,438	SH	Sol
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	147	4,788	SH	Sol
HUDSON RIVER BANCORP.	EQUITY	444128102	249	14,590	SH	Sol
HUGHES SUPPLY, INC.	EQUITY	444482103	35	600	SH	Sol
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	726	62,391	SH	Sol
HUMANA INC	EQUITY	444859102	3	193	SH	DEFINE
HUMANA, INC.	EQUITY	444859102	1335	78,994	SH	Sol
HUMBOLDT BANCORP	EQUITY	445069107	154	7,350	SH	Sol
HUNT JB TRANS SVC INC COM	EQUITY	445658107	19	486108	SH	Sol
HUNTINGTON BANCSHARES INC	EQUITY	446150104	6	275	SH	DEFINE
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2341	101,869	SH	Sol
HUDSON UNITED BANCORP	EQUITY	444165104	30	814	SH	Sol
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	308	12,538	SH	Sol
HYDRIL	EQUITY	448774109	241	7,659	SH	Sol
HYPERCOM CORP	EQUITY	44913M105	207	24,509	SH	Sol
HYPERION SOLUTIONS CORP	EQUITY	44914M104	820	18,757	SH	Sol
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	20	464834	SH	Sol
IBERIABANK CORP	EQUITY	450828108	178	3,013	SH	Sol
Icon Plc - Sponsored ADR	EQUITY	45103T107	2914	65,800	SH	Sol
ICOS CORPORATION	EQUITY	449295104	32	1,056	SH	Sol
ICU MEDICAL, INC.	EQUITY	44930G107	170	5,071	SH	Sol
IDACORP, INC.	EQUITY	451107106	2097	77,663	SH	Sol
IDENTIX INC	EQUITY	451906101	317	42,420	SH	Sol
IDEX CORP.	EQUITY	45167R104	828	24,114	SH	Sol
IDEXX LABORATORIES, INC.	EQUITY	45168D104	47	745	SH	Sol
IDINE REWARDS NETWORK	EQUITY	761557107	69	7,683	SH	Sol
IDT CORP-CL B	EQUITY	448947309	22	1,204	SH	Sol
IDX SYSTEMS CORP.	EQUITY	449491109	318	9,970	SH	Sol
I-FLOW CORP	EQUITY	449520303	103	8,718	SH	Sol
IGATE CORP	EQUITY	45169U105	40	10,015	SH	Sol
IHOP CORP.	EQUITY	449623107	368	10,295	SH	Sol
II-VI INC	EQUITY	902104108	165	5,391	SH	Sol
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	25	2,165	SH	Sol
ILEX ONCOLOGY INC	EQUITY	451923106	470	18,790	SH	Sol
ILLINOIS TOOL WKS INC	EQUITY	452308109	11379	118,671	SH	DEFINE
Illinois Tool Works	EQUITY	452308109	1918	20,000	SH	DEFINE
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	18688	194,891	SH	Sol
ILLUMINA INC	EQUITY	452327109	89	13,988	SH	Sol
IMAGISTICS INTL INC	EQUITY	45247T104	283	8,008	SH	Sol

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IMATION CORP.	EQUITY	45245A107	3066	71,951	SH	Sol
IMC GLOBAL, INC.	EQUITY	449669100	3145	234,698	SH	Sol
IMCLONE SYSTEMS	EQUITY	45245W109	114	1,325	SH	Sol
IMCO RECYCLING INC	EQUITY	449681105	87	6,558	SH	Sol
IMMUCOR INC	EQUITY	452526106	311	9,554	SH	Sol
IMMUNICON CORP	EQUITY	45260A107	23	2,900	SH	Sol
IMMUNOGEN INC	EQUITY	45253H101	107	17,606	SH	Sol
IMMUNOMEDICS, INC.	EQUITY	452907108	97	20,007	SH	Sol
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	8576	380,799	SH	Sol
IMPAX LABORATORIES INC	EQUITY	45256B101	453	23,385	SH	Sol
IMS HEALTH INC	EQUITY	449934108	7	282	SH	DEFINE
IMS HEALTH, INC.	EQUITY	449934108	2458	104,844	SH	Sol
INAMED CORP	EQUITY	453235103	3497	55,661	SH	Sol
INCYTE CORP	EQUITY	45337C102	224	29,355	SH	Sol
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	4685	128,705	SH	Sol
INDEPENDENCE HLDG CO N	EQUITY	453440307	42	1,222	SH	Sol
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	205	7,066	SH	Sol
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	216	8,497	SH	Sol
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	122	19,891	SH	Sol
INDYMAC BANCORP, INC.	EQUITY	456607100	2924	92,542	SH	Sol
INET TECHNOLOGY	EQUITY	45662V105	140	11,203	SH	Sol
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	328	9,933	SH	Sol
INFOCROSSING INC	EQUITY	45664X109	102	7,544	SH	Sol
INFOCUS CORPORATION	EQUITY	45665B106	162	19,037	SH	Sol
INFONET SERVICES COR	EQUITY	45666T106	53	30,051	SH	Sol
INFORMATICA CORP	EQUITY	45666Q102	315	41,230	SH	Sol
INFORMATION HOLDINGS INC.	EQUITY	456727106	679	24,797	SH	Sol
INFOSPACE INC.	EQUITY	45678T201	584	15,344	SH	Sol
INFOUSA INC. CLASS B	EQUITY	456818301	155	15,289	SH	Sol
INFRASTRUCTURE SERVICES INC	EQUITY	45684P102	51	4,144	SH	Sol
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	950	13,908	SH	DEFINE
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	5211	76,288	SH	Sol
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	55	4,905	SH	Sol
INGRAM MICRO INC. CLASS A	EQUITY	457153104	32	2,241	SH	Sol
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	91	23,404	SH	Sol
INNKEEPERS USA TRUST	EQUITY	4576J0104	217	21,060	SH	Sol
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	65	3,354	SH	Sol
INPUT/OUTPUT, INC.	EQUITY	457652105	177	21,384	SH	Sol
INSIGHT COMMUNICATIO	EQUITY	45768V108	198	21,412	SH	Sol
INSIGHT ENTERPRISES COM	EQUITY	45765U103	11	626291	SH	Sol
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	413	23,263	SH	Sol
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	209	12,846	SH	Sol
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	257	15,366	SH	Sol
INSTINET GROUP INCORPORATED	EQUITY	457750107	12	2,279	SH	Sol
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	71	4,154	SH	Sol
INSWEB CORP	EQUITY	45809K202	41	9,194	SH	Sol
INTAC INTERNATIONAL	EQUITY	45811T100	47	3,785	SH	Sol
INTEGRA BANK CORP.	EQUITY	45814P105	163	7,361	SH	Sol
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9234	261,800	SH	DEFINE
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	344	9,751	SH	Sol
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	14	516004	SH	Sol
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	3227	118,820	SH	Sol
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2970	214,590	SH	Sol
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	127	15,806	SH	Sol
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	209	17,158	SH	Sol
INTEL CORP	EQUITY	458140100	27911	1,011,252	SH	DEFINE

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INTEL CORP COM	EQUITY	458140100	1	36100	SH	Sol
INTEL CORP.	EQUITY	458140100	127054	4,603,395	SH	Sol
INTER PARFUMS INC	EQUITY	458334109	51	2,434	SH	Sol
INTER VOICE INC	EQUITY	461142101	13	1092900	SH	Sol
INTERACTIVE CORP	EQUITY	45840Q101	1540	51,100	SH	DEFINE
INTERACTIVE DATA CORP	EQUITY	45840J107	308	17,677	SH	Sol
INTERCEPT INC	EQUITY	45845L107	130	7,962	SH	Sol
INTERCHANGE FINL SVCS	EQUITY	458447109	132	5,300	SH	Sol
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	502	26,712	SH	Sol
INTERFACE, INC. CLASS A	EQUITY	458665106	186	21,283	SH	Sol
INTERGRAPH CORP	EQUITY	458683109	535	20,700	SH	DEFINE
INTERGRAPH CORP.	EQUITY	458683109	454	17,561	SH	Sol
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	275	8,093	SH	Sol
INTERMUNE INC.	EQUITY	45884X103	213	13,800	SH	Sol
INTERNAP NETWORK SERVICES	EQUITY	45885A102	138	113,693	SH	Sol
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	38	945	SH	Sol
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	21698	804,619	SH	DEFINE
International Business Machines	EQUITY	459200101	882	10,000	SH	DEFINE
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	113	SH	DEFINE
INTERNATIONAL GAME TECHN	EQUITY	459902102	7	183900	SH	Sol
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	5717	148,108	SH	Sol
International Game Technology	EQUITY	459902102	1544	40,000	SH	DEFINE
INTERNATIONAL PAPER CO	EQUITY	460146103	26	582	SH	DEFINE
INTERNATIONAL PAPER CO.	EQUITY	460146103	9235	206,602	SH	Sol
International Rectifier	EQUITY	460254105	828	20,000	SH	DEFINE
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	4290	103,581	SH	Sol
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4058	83,419	SH	Sol
INTERNATIONAL STEEL GROUP	EQUITY	460377104	9	313	SH	Sol
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	141	18,302	SH	Sol
INTERNET SECURITY SY	EQUITY	46060X107	300	19,553	SH	Sol
INTERPUBLIC GROUP CORP	EQUITY	460690100	2565	186,850	SH	Sol
INTERPUBLIC GROUP COS INC	EQUITY	460690100	7	502	SH	DEFINE
INTERSECTIONS INC	EQUITY	460981301	82	3,403	SH	Sol
INTERSIL CORP -CL A	EQUITY	46069S109	4961	229,055	SH	Sol
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	993	91,526	SH	Sol
INTER-TEL, INC.	EQUITY	458372109	247	9,894	SH	Sol
INTERVIDEO INC	EQUITY	46114Y101	53	4,119	SH	Sol
INTERVOICE-BRITE INC.	EQUITY	461142101	198	17,277	SH	Sol
INTERWOVEN INC	EQUITY	46114T508	196	19,441	SH	Sol
INTEVAC INC	EQUITY	461148108	71	8,046	SH	Sol
INTL BUSINESS MACHINES CORP	EQUITY	459200101	125137	1,419,589	SH	Sol
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1566	41,875	SH	Sol
INTRADO INC	EQUITY	46117A100	134	8,306	SH	Sol
INTUIT	EQUITY	461202103	9	230	SH	DEFINE
Intuit	EQUITY	461202103	772	20,000	SH	DEFINE
INTUIT, INC.	EQUITY	461202103	4034	104,555	SH	Sol
INTUITIVE SURGICAL INC	EQUITY	46120E602	306	16,111	SH	Sol
INVACARE CORP.	EQUITY	461203101	558	12,479	SH	Sol
INVERESK RESEARCH GROUP INC	EQUITY	461238107	435	14,118	SH	Sol
INVERESK RESH GROUP COM	EQUITY	461238107	16	516891	SH	Sol
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	141	6,456	SH	Sol
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	270	21,080	SH	Sol
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4529	103,918	SH	Sol
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	265	25,569	SH	Sol
INVISION TECHNOLOGIES	EQUITY	461851107	2231	44,705	SH	Sol
INVITROGEN CORP	EQUITY	46185R100	332	4,614	SH	Sol

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INVITROGEN CORP	EQUITY	46185R100	2880	40,000	SH	DEFINE
INVITROGEN CORP COM	EQUITY	46185R100	7	91922	SH	Sol
IOMEGA CORP	EQUITY	462030305	138	24,780	SH	Sol
IONICS, INC.	EQUITY	462218108	250	8,852	SH	Sol
IPASS INC	EQUITY	46261V108	225	21,246	SH	Sol
IPAYMENT INC	EQUITY	46262E105	207	5,045	SH	Sol
IPAYMENT INC COM	EQUITY	46262E105	15	364670	SH	Sol
IPC Holdings Ltd	EQUITY	G4933P101	432893	11,722,000	SH	Sol
IRON MOUNTAIN INC.	EQUITY	462846106	76	1,566	SH	Sol
IRON MTN INC DEL COM	EQUITY	462846106	10	216400	SH	Sol
IRSA - SP GDR	EQUITY	450047204	222	30,000	SH	Sol
IRWIN FINANCIAL CORP.	EQUITY	464119106	222	8,414	SH	Sol
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	253	2,300	SH	Sol
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	1810	21,800	SH	Sol
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	9638	67,400	SH	Sol
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1526	150,600	SH	Sol
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	1816	171,040	SH	Sol
ISHARES RUSSELL 2000	EQUITY	464287655	3422	29,000	SH	Sol
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	1154	14,800	SH	Sol
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	1695	17,100	SH	Sol
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1352	23,800	SH	Sol
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1037	18,100	SH	Sol
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	143	24,922	SH	Sol
ISLE OF CAPRI CASINOS	EQUITY	464592104	113	6,485	SH	Sol
ISOLAGEN INC	EQUITY	46488N103	109	10,636	SH	Sol
ISOLAGEN INC COM	EQUITY	46488N103	2	175000	SH	Sol
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	37	3,543	SH	Sol
ISTAR FINANCIAL INC	EQUITY	45031U101	9691	242,277	SH	Sol
ITC DELTACOM INC	EQUITY	45031T401	34	6,032	SH	Sol
ITLA CAP CORP	EQUITY	450565106	104	2,572	SH	Sol
ITRON, INC.	EQUITY	465741106	230	10,026	SH	Sol
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	2737	71,981	SH	Sol
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	12	319060	SH	Sol
ITT INDS INC	EQUITY	450911102	9	111	SH	DEFINE
ITT INDUSTRIAL INC	EQUITY	450911102	3424	41,254	SH	Sol
ITT Industries	EQUITY	450911102	2009	24,200	SH	DEFINE
IVANHOE MINES LTD	EQUITY	46579N103	5304	987,500	SH	Othe
IVAX CORP.	EQUITY	465823102	7404	308,610	SH	Sol
IVAX DIAGNOSTICS INC	EQUITY	45070W109	21	3,234	SH	Sol
IVILLAGE INC	EQUITY	46588H105	81	12,790	SH	Sol
IXIA	EQUITY	45071R109	125	12,707	SH	Sol
IXYS CORP.	EQUITY	46600W106	71	9,031	SH	Sol
J & J SNACK FOODS CORP	EQUITY	466032109	119	2,914	SH	Sol
J JILL GROUP INC	EQUITY	466189107	201	8,539	SH	Sol
J P MORGAN CHASE + CO	EQUITY	46625H100	24511	632,220	SH	DEFINE
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	4858	125,926	SH	Sol
J.C. PENNEY CO., INC.	EQUITY	708160106	7240	191,730	SH	Sol
J0-ANN STORES INC	EQUITY	47758P307	267	9,074	SH	Sol
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	252	9,055	SH	Sol
JABIL CIRCUIT INC	EQUITY	466313103	6	241	SH	DEFINE
JABIL CIRCUIT, INC.	EQUITY	466313103	16810	667,603	SH	Sol
JACK IN THE BOX INC.	EQUITY	466367109	521	17,548	SH	Sol
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3472	88,169	SH	Sol
JACUZZI BRANDS INC	EQUITY	469865109	292	36,239	SH	Sol
JAKKS PACIFIC, INC.	EQUITY	47012E106	253	12,181	SH	Sol
JANUS CAP GROUP INC	EQUITY	47102X105	5	287	SH	DEFINE

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JANUS CAPITAL GROUP	EQUITY	47102X105	1752	106,261	SH	Sol
JARDEN CORP	EQUITY	471109108	471	13,080	SH	Sol
JARDEN CORP COM	EQUITY	471109108	7	188300	SH	Sol
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	163	12,364	SH	Sol
JDS UNIPHASE CORP	EQUITY	46612J101	2886	761,521	SH	Sol
JDS UNIPHASE CORP	EQUITY	46612J101	7	1,726	SH	DEFINE
JEFFERIES GROUP, INC.	EQUITY	472319102	2675	86,522	SH	Sol
JEFFERSON PILOT CORP	EQUITY	475070108	9	168	SH	DEFINE
JEFFERSON-PILOT CORP.	EQUITY	475070108	3158	62,156	SH	Sol
JETBLUE AIRWAYS CORP	EQUITY	477143101	4762	162,089	SH	Sol
JLG INDUSTRIES, INC.	EQUITY	466210101	292	21,010	SH	Sol
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	4371	95,211	SH	Sol
JOHN B. SANFILIPPO & SON	EQUITY	800422107	81	3,028	SH	Sol
JOHN Q HAMMONS HOTELS INC	EQUITY	408623106	285	30,000	SH	Sol
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	32	1,008	SH	Sol
JOHNSON & JOHNSON	EQUITY	478160104	112833	2,025,732	SH	Sol
JOHNSON + JOHNSON	EQUITY	478160104	26539	476,457	SH	DEFINE
Johnson and Johnson	EQUITY	478160104	3342	60,000	SH	DEFINE
JOHNSON CONTROLS, INC.	EQUITY	478366107	4512	84,532	SH	Sol
JOHNSON CTLS INC	EQUITY	478366107	10943	205,008	SH	DEFINE
JONES APPAREL GROUP INC	EQUITY	480074103	6	151	SH	DEFINE
JONES APPAREL GROUP, INC.	EQUITY	480074103	35604	901,827	SH	Sol
JONES LANG LASALLE, INC.	EQUITY	48020Q107	416	15,333	SH	Sol
JOS A BANK CLOTHIERS INC	EQUITY	480838101	124	3,935	SH	Sol
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	183	9,704	SH	Sol
JOURNAL REGISTER CO.	EQUITY	481138105	403	20,170	SH	Sol
JOY GLOBAL INC COM	EQUITY	481165108	17	562404	SH	Sol
JOY GLOBAL INC.	EQUITY	481165108	732	24,451	SH	Sol
JPMORGAN CHASE AND CO.	EQUITY	46625H100	119145	3,048,564	SH	Sol
JUNIPER NETWORKS, INC.	EQUITY	48203R104	954	38,808	SH	Sol
JUPITERMEDIA CORP	EQUITY	48207D101	107	7,518	SH	Sol
K V PHARMACEUT [A]	EQUITY	482740206	396	17,169	SH	Sol
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	9	380915	SH	Sol
K.FORCE INC.	EQUITY	493732101	116	12,274	SH	Sol
K2, INC.	EQUITY	482732104	239	15,244	SH	Sol
KADANT INC	EQUITY	48282T104	159	6,877	SH	Sol
KAMAN CORP., CLASS A	EQUITY	483548103	142	10,156	SH	Sol
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	Sol
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	74	1,767	SH	Sol
KANSAS CITY SOUTHERN	EQUITY	485170302	467	30,127	SH	Sol
KAYDON CORP.	EQUITY	486587108	419	13,561	SH	Sol
KB HOME	EQUITY	48666K109	1412	20,580	SH	Sol
KB HOME	EQUITY	48666K109	4	56	SH	DEFINE
KCS ENERGY, INC.	EQUITY	482434206	313	23,512	SH	Sol
KEANE INC	EQUITY	486665102	1568	114,500	SH	DEFINE
KEANE, INC.	EQUITY	486665102	1696	123,881	SH	Sol
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	134	6,048	SH	Sol
KELLOGG CO	EQUITY	487836108	21	492	SH	DEFINE
KELLOGG CO.	EQUITY	487836108	7300	174,442	SH	Sol
KELLWOOD CO.	EQUITY	488044108	569	13,054	SH	Sol
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1864	62,559	SH	Sol
KEMET CORP.	EQUITY	488360108	2150	175,970	SH	Sol
KENNAMETAL INC COM	EQUITY	489170100	22	475534	SH	Sol
KENNAMETAL, INC.	EQUITY	489170100	27636	603,401	SH	Sol
KENSEY NASH CORP	EQUITY	490057106	158	4,579	SH	Sol
KERR MCGEE CORP	EQUITY	492386107	10	179	SH	DEFINE

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KERR-MCGEE CORP	EQUITY	492386107	3782	70,292	SH	Sol
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	132	10,409	SH	Sol
KEY BANK NA	EQUITY	493267108	5223	174,732	SH	Sol
KEY ENERGY SERVICES INC	EQUITY	492914106	593	62,785	SH	Sol
Keycorp	EQUITY	493267108	1495	50,000	SH	DEFINE
KEYCORP NEW	EQUITY	493267108	15	492	SH	DEFINE
KEYNOTE SYSTEMS INC	EQUITY	493308100	102	7,398	SH	Sol
Keyspan	EQUITY	49337W100	918	25,000	SH	DEFINE
KEYSPAN CORP	EQUITY	49337W100	7	192	SH	DEFINE
KEYSPAN CORPORATION	EQUITY	49337W100	15215	414,579	SH	Sol
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	204	7,306	SH	Sol
KEYSTONE PROPERTY TRUST	EQUITY	493596100	4664	194,096	SH	Sol
K-FED BANCORP	EQUITY	48246S101	35	2,736	SH	Sol
KFORCE INC COM	EQUITY	493732101	7	762718	SH	Sol
KFX INC	EQUITY	48245L107	154	20,189	SH	Sol
KILROY REALTY CORP.	EQUITY	49427F108	603	17,674	SH	Sol
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	154	10,410	SH	Sol
KIMBERLY CLARK CORP	EQUITY	494368103	40	601	SH	DEFINE
KIMBERLY-CLARK CORP.	EQUITY	494368103	14023	212,861	SH	Sol
KIMCO REALTY	EQUITY	49446R109	795	17,474	SH	Sol
Kinder Morgan Energy Partners	EQUITY	494550106	2372	55,000	SH	DEFINE
Kinder Morgan Inc	EQUITY	49455P101	2238	40,000	SH	DEFINE
KINDER MORGAN INC KANS	EQUITY	49455P101	9	149	SH	DEFINE
KINDER MORGAN INC.	EQUITY	49455P101	3240	54,655	SH	Sol
KINDRED HEALTHCARE INC	EQUITY	494580103	334	12,666	SH	Sol
KINETIC CONCEPTS INC	EQUITY	49460W208	26	530	SH	Sol
KING PHARMACEUTICALS INC	EQUITY	495582108	3	289	SH	DEFINE
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1226	107,051	SH	Sol

KINTERA INC	EQUITY	49720P506	30	2,861	SH	Sol
KINTERA INC	EQUITY	49720P506	1679	161,000	SH	DEFINE
KIRBY CORP.	EQUITY	497266106	406	10,426	SH	Sol
KIRKLAND'S INC	EQUITY	497498105	64	5,324	SH	Sol
KLA TENCOR CORP	EQUITY	482480100	12	236	SH	DEFINE
KLA-TENCOR CORP.	EQUITY	482480100	16135	326,759	SH	Sol
KMART HOLDING CORP	EQUITY	498780105	471	6,558	SH	Sol
KNBT BANCORP INC	EQUITY	482921103	245	14,688	SH	Sol
KNIGHT RIDDER INC	EQUITY	499040103	7	94	SH	DEFINE
KNIGHT TRADING GROUP	EQUITY	499063105	559	55,794	SH	Sol
KNIGHT TRADING GROUP INC	EQUITY	499063105	1855	185,100	SH	DEFINE
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	337	11,739	SH	Sol
KNIGHT-RIDDER, INC.	EQUITY	499040103	2517	34,957	SH	Sol
KNOLOGY INC	EQUITY	499183804	198	39,813	SH	Sol
KOGER EQUITY, INC.	EQUITY	500228101	386	16,717	SH	Sol
KOHL'S CORP	EQUITY	500255104	22493	532,009	SH	DEFINE
KOHL'S CORP.	EQUITY	500255104	6793	160,659	SH	Sol
KOMAG INC	EQUITY	500453204	185	13,225	SH	Sol
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1850	58,946	SH	Sol
KOPIN CORP.	EQUITY	500600101	172	33,693	SH	Sol
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	Sol
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1424	73,535	SH	Sol
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	189	5,736	SH	Sol
KOSAN BIOSCIENCES INC	EQUITY	50064W107	80	10,153	SH	Sol
KRAMONT REALTY TRUST	EQUITY	50075Q107	240	14,988	SH	Sol
KRISPY KREME DOUGHNU	EQUITY	501014104	2315	121,290	SH	Sol
KROGER CO	EQUITY	501044101	16	890	SH	DEFINE
KROGER CO.	EQUITY	501044101	5995	329,392	SH	Sol

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KROLL INC.	EQUITY	501049100	5467	148,240	SH	Sol
KROLL INC.	EQUITY	501049100	53263	1,444,212	SH	Sol
KRONOS WORLDWIDE INC	EQUITY	50105F105	50	1,460	SH	Sol
KRONOS, INC.	EQUITY	501052104	615	14,932	SH	Sol
K-SWISS, INC.	EQUITY	482686102	251	12,437	SH	Sol
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	268	24,436	SH	Sol
KVH INDUSTRIES INC	EQUITY	482738101	89	6,931	SH	Sol
KYPHON INC	EQUITY	501577100	315	11,192	SH	Sol
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	11068	165,687	SH	Sol
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	759	90,330	SH	Sol
LABONE INC NEW	EQUITY	50540L105	584	18,378	SH	Sol
LABOR READY INC COM NEW	EQUITY	505401208	16	1038245	SH	Sol
LABOR READY, INC.	EQUITY	505401208	308	19,898	SH	Sol
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	119	3,008	SH	Sol
LABRANCHE & CO. INC.	EQUITY	505447102	997	118,431	SH	Sol
LACLEDE GAS CO.	EQUITY	505597104	273	9,963	SH	Sol
LAFARGE NORTH AMERIC	EQUITY	505862102	26	600	SH	Sol
LAIDLAW INTERNATIONAL	EQUITY	50730R102	6498	501,401	SH	Sol
LAKELAND BANCORP INC	EQUITY	511637100	102	6,323	SH	Sol
LAKELAND FINL CORP	EQUITY	511656100	94	2,800	SH	Sol
LAKES ENTERTAINMENT INC	EQUITY	51206P109	85	7,370	SH	Sol
LAM RESEARCH CORP.	EQUITY	512807108	5897	220,035	SH	Sol
LAM RESH CORP	EQUITY	512807108	22231	829,500	SH	DEFINE
LAMAR ADVERTISING CO	EQUITY	512815101	341	7,875	SH	Sol
LANCASTER COLONY CORP.	EQUITY	513847103	2856	68,599	SH	Sol
LANCE, INC.	EQUITY	514606102	190	12,337	SH	Sol
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	354	9,101	SH	Sol
LANDAUER, INC.	EQUITY	51476K103	191	4,282	SH	Sol
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	309	10,349	SH	Sol
LANDSTAR SYSTEM, INC.	EQUITY	515098101	758	14,332	SH	Sol
LANNETT CO INC	EQUITY	516012101	50	3,322	SH	Sol
LASALLE HOTEL PROPERTIES	EQUITY	517942108	418	17,129	SH	Sol
LASERSCOPE	EQUITY	518081104	240	8,695	SH	Sol
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1610	229,703	SH	Sol
LAUDER ESTEE COS INC	EQUITY	518439104	26731	548,000	SH	DEFINE
LAUREATE EDUCATION INC	EQUITY	518613104	2617	68,440	SH	Sol
LAWSON PRODUCTS, INC.	EQUITY	520776105	90	2,355	SH	Sol
LAWSON SOFTWARE	EQUITY	520780107	189	26,730	SH	Sol
LAWSON SOFTWARE INC	EQUITY	520780107	3127	441,700	SH	DEFINE
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	78	4,738	SH	Sol
LA-Z-BOY CHAIR CO.	EQUITY	505336107	455	25,288	SH	Sol
LCA-VISION INC	EQUITY	501803308	144	4,949	SH	Sol
LEAPFROG ENTERPRISES	EQUITY	52186N106	263	13,205	SH	Sol
LEAR CORP	EQUITY	521865105	6350	107,651	SH	Sol
LEARNING TREE INTERNATIONAL	EQUITY	522015106	61	4,233	SH	Sol
LECG CORP	EQUITY	523234102	109	6,275	SH	Sol
LECROY CORP	EQUITY	52324W109	68	3,749	SH	Sol
LEE ENTERPRISES, INC.	EQUITY	523768109	3395	70,716	SH	Sol
LEGG MASON, INC.	EQUITY	524901105	9522	104,624	SH	Sol
LEGGETT & PLATT, INC.	EQUITY	524660107	7041	263,614	SH	Sol
LEGGETT + PLATT INC	EQUITY	524660107	6	230	SH	DEFINE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	3569	47,432	SH	DEFINE
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	9055	120,332	SH	Sol
LENNAR CORP. COM CLASS A	EQUITY	526057104	10929	244,380	SH	Sol
LENNOX INTERNATIONAL INC	EQUITY	526107107	386	21,300	SH	Sol
LEUCADIA NATIONAL CORP.	EQUITY	527288104	5430	109,248	SH	Sol

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LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	222	63,351	SH	Sol
LEVITT CORP-CL A	EQUITY	52742P108	190	7,366	SH	Sol
LEXAR MEDIA INC	EQUITY	52886P104	227	34,043	SH	Sol
LEXICON GENETICS INC COM	EQUITY	528872104	4	516300	SH	Sol
LEXICON GENETICS INC.	EQUITY	528872104	239	30,459	SH	Sol
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	597	29,980	SH	Sol
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	9175	95,046	SH	Sol
LEXMARK INTL INC	EQUITY	529771107	24389	252,656	SH	DEFINE
LIBBEY, INC.	EQUITY	529898108	182	6,565	SH	Sol
LIBERTY CORP.	EQUITY	530370105	355	7,553	SH	Sol
LIBERTY MEDIA INTL INC-A	EQUITY	530719103	101	2,734	SH	Sol
LIBERTY PROPERTY TRUST	EQUITY	531172104	5766	143,397	SH	Sol
LIFECCELL CORPORATION	EQUITY	531927101	153	13,662	SH	Sol
LIFELINE SYS INC	EQUITY	532192101	126	5,326	SH	Sol
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	2865	76,979	SH	Sol
LIFETIME HOAN CORP	EQUITY	531926103	78	3,432	SH	Sol
LIGAND PHARMACEUTICALS CL B	EQUITY	53220K207	6	370200	SH	Sol
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	617	35,526	SH	Sol
LILLY ELI + CO	EQUITY	532457108	95	1,353	SH	DEFINE
LIMITED BRANDS INC	EQUITY	532716107	22901	1,224,665	SH	DEFINE
LIMITED BRANDS, INC.	EQUITY	532716107	3893	208,168	SH	Sol
LIN TV CORP	EQUITY	532774106	274	12,906	SH	Sol
LINCARE HOLDINGS, INC.	EQUITY	532791100	5323	162,004	SH	Sol
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	551	16,164	SH	Sol
LINCOLN NATIONAL CORP.	EQUITY	534187109	3866	81,827	SH	Sol
LINCOLN NATL CORP IN	EQUITY	534187109	10	214	SH	DEFINE
LINDSAY MANUFACTURING CO.	EQUITY	535555106	136	5,655	SH	Sol
LINEAR TECHNOLOGY CORP	EQUITY	535678106	15	371	SH	DEFINE
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6635	168,090	SH	Sol
LINENS 'N THINGS, INC.	EQUITY	535679104	636	21,686	SH	Sol
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	171	22,400	SH	Sol
LITHIA MOTORS, INC.	EQUITY	536797103	170	6,860	SH	Sol
LITTELFUSE INC COM	EQUITY	537008104	15	344240	SH	Sol
LITTELFUSE, INC.	EQUITY	537008104	450	10,611	SH	Sol
LIZ CLAIBORNE INC	EQUITY	539320101	5	133	SH	DEFINE
LIZ CLAIBORNE, INC.	EQUITY	539320101	1773	49,276	SH	Sol
LKQ CORP	EQUITY	501889208	130	7,014	SH	Sol
LNR PROPERTY CORP.	EQUITY	501940100	447	8,234	SH	Sol
LOCKHEED MARTIN CORP	EQUITY	539830109	28	538	SH	DEFINE
LOCKHEED MARTIN CORP.	EQUITY	539830109	10394	199,569	SH	Sol
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	79	4,814	SH	Sol
LOEWS CORP	EQUITY	540424108	13	222	SH	DEFINE
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	1160	47,251	SH	Sol
LOEWS CORP.	EQUITY	540424108	4964	82,789	SH	Sol
LO-JACK CORPORATION	EQUITY	539451104	632	71,900	SH	Sol
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	208	7,637	SH	Sol
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	381	13,832	SH	Sol
LONGS DRUG STORES CORP.	EQUITY	543162101	347	14,531	SH	Sol
LONGVIEW FIBRE CO.	EQUITY	543213102	1531	103,963	SH	Sol
LOOKSMART LTD	EQUITY	543442107	100	45,914	SH	Sol
LOUISIANA PAC CORP	EQUITY	546347105	3	130	SH	DEFINE
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1209	51,105	SH	Sol
LOWE'S COMPANIES, INC.	EQUITY	548661107	17542	333,812	SH	Sol
LSI INDUSTRIES, INC.	EQUITY	50216C108	109	9,491	SH	Sol
LSI LOGIC CORP	EQUITY	502161102	3	458	SH	DEFINE
LSI LOGIC CORP.	EQUITY	502161102	1323	173,625	SH	Sol

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LTC PROP INC	EQUITY	502175102	118	7,093	SH	Sol
LTX CORP.	EQUITY	502392103	1316	121,785	SH	Sol
LUBRIZOL CORP.	EQUITY	549271104	2971	81,137	SH	Sol
LUCENT TECHNOLOGIES INC	EQUITY	549463107	6880	1,820,105	SH	Sol
LUCENT TECHNOLOGIES INC	EQUITY	549463107	19	5,135	SH	DEFINE
LUFKIN INDS INC COM	EQUITY	549764108	104	3,248	SH	Sol
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	211	17,545	SH	Sol
LUMINEX CORP	EQUITY	55027E102	130	12,898	SH	Sol
LYON WILLIAM HOMES	EQUITY	552074106	186	2,018	SH	Sol
LYONDELL CHEMICAL CO.	EQUITY	552078107	4823	277,318	SH	Sol
M & F WORLDWIDE CORP	EQUITY	552541104	67	4,890	SH	Sol
M + T BK CORP	EQUITY	55261F104	12	142	SH	DEFINE
M&T BANK CORP.	EQUITY	55261F104	4531	51,902	SH	Sol
M.D.C. HOLDINGS, INC.	EQUITY	552676108	30	467	SH	Sol
M/I HOMES INC	EQUITY	55305B101	237	5,827	SH	Sol
MACATAWA BK CORP	EQUITY	554225102	116	4,235	SH	Sol
MACDERMID, INC.	EQUITY	554273102	439	12,983	SH	Sol
MACERICH CO.	EQUITY	554382101	451	9,414	SH	Sol
MACK-CALI REALTY CORP	EQUITY	554489104	4263	103,019	SH	Sol
MACROMEDIA, INC.	EQUITY	556100105	2604	106,083	SH	Sol
MACROVISION CORP	EQUITY	555904101	2498	99,812	SH	Sol
MAF BANCORP, INC.	EQUITY	55261R108	572	13,392	SH	Sol
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	433	12,945	SH	Sol
Magellan Midstream Partner	EQUITY	559080106	2034	40,000	SH	DEFINE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	228	11,838	SH	Sol
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	107	18,120	SH	Sol
MAGNATEK, INC.	EQUITY	559424106	95	11,385	SH	Sol
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	346	33,371	SH	Sol
MAGUIRE PROPERTIES INC	EQUITY	559775101	554	22,375	SH	Sol
MAIN STREET BANKS INC	EQUITY	56034R102	184	6,532	SH	Sol
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	91	4,477	SH	Sol
MANDALAY RESORT GROUP	EQUITY	562567107	8228	119,878	SH	Sol
MANDALAY RESORT GROUP COM (G)	EQUITY	562567107	6	82226	SH	Sol
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	448	14,513	SH	Sol
MANHATTAN ASSOCS INC	EQUITY	562750109	4014	130,000	SH	DEFINE
MANITOWOC CO., INC.	EQUITY	563571108	436	12,877	SH	Sol
MANNATECH INC	EQUITY	563771104	66	6,827	SH	Sol
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	37	2,426	SH	Sol
MANOR CARE INC NEW	EQUITY	564055101	3	107	SH	DEFINE
MANOR CARE, INC.	EQUITY	564055101	1358	41,567	SH	Sol
MANPOWER, INC.	EQUITY	56418H100	7086	139,574	SH	Sol
MANTECH INTL CORP	EQUITY	564563104	152	8,094	SH	Sol
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	405	12,213	SH	Sol
MANUGISTICS GROUP IN	EQUITY	565011103	87	26,389	SH	Sol
MANULIFE FINANCIAL	EQUITY	56501R106	11416	283,100	SH	Othe
MAPICS INC	EQUITY	564910107	121	11,434	SH	Sol
MAPINFO CORP COM	EQUITY	565105103	103	9,714	SH	Sol
MARATHON OIL CORP	EQUITY	565849106	5803	153,363	SH	Sol
MARATHON OIL CORP	EQUITY	565849106	12874	340,214	SH	DEFINE
MARCHEX INC-CLASS B	EQUITY	56624R108	22	1,975	SH	Sol
MARCONI CORP PLC-SPONS ADR	EQUITY	56630M101	374	15,371	SH	Sol
MARCUS CORP	EQUITY	566330106	164	9,487	SH	Sol
MARIMBA	EQUITY	56781Q109	75	9,243	SH	Sol
MARINEMAX INC	EQUITY	567908108	160	5,595	SH	Sol
MARKEL CORP	EQUITY	570535104	46	166	SH	Sol
MARKETWATCH.COM INC	EQUITY	570619106	59	5,014	SH	Sol

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MARLIN BUSINESS SERVICES INC	EQUITY	571157106	43	2,852	SH	Sol
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	5007	100,386	SH	Sol
MARRIOTT INTL INC NEW	EQUITY	571903202	14	271	SH	DEFINE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	13392	295,107	SH	Sol
MARSH + MCLENNAN COS INC	EQUITY	571748102	28	627	SH	DEFINE
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3857	98,678	SH	Sol
MARSHALL + ILSLEY CORP	EQUITY	571834100	10	266	SH	DEFINE
MARSHALL EDWARDS INC	EQUITY	572322303	26	3,450	SH	Sol
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	31	557	SH	Sol
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	16	287375	SH	Sol
MARTEN TRANSPORT LTD	EQUITY	573075108	82	4,396	SH	Sol
MARTHA STEWART LIVING-CL A	EQUITY	573083102	50	5,602	SH	Sol
MARTIN MARIETTA MATERIALS	EQUITY	573284106	3412	76,975	SH	Sol
MARVEL ENTERPRISES INC	EQUITY	57383M108	30	1,527	SH	Sol
MARVEL ENTERPRISES INC	EQUITY	57383M108	2559	131,100	SH	DEFINE
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	5	197000	SH	Sol
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	492	18,440	SH	Sol
MASCO CORP	EQUITY	574599106	16	525	SH	DEFINE
MASCO CORP.	EQUITY	574599106	7160	229,625	SH	Sol
MASISA SA ADR EACH REP 30 C	EQUITY	574799102	59	6,000	SH	Sol
MASSEY ENERGY COMPANY	EQUITY	576206106	39	1,377	SH	Sol
MASTEC, INC.	EQUITY	576323109	61	11,288	SH	Sol
MATRIA HEALTHCARE INC	EQUITY	576817209	124	4,954	SH	Sol
MATRIX SERVICE CO	EQUITY	576853105	75	8,242	SH	Sol
MATRIXONE INC	EQUITY	57685P304	174	25,137	SH	Sol
MATTEL INC	EQUITY	577081102	9	506	SH	DEFINE
Mattel Inc	EQUITY	577081102	821	45,000	SH	DEFINE
MATTEL, INC.	EQUITY	577081102	3617	198,196	SH	Sol
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	510	15,482	SH	Sol
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	231	19,185	SH	Sol
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	53	1,548	SH	Sol
MAVERICK TUBE CORP.	EQUITY	577914104	535	20,356	SH	Sol
MAXIM INTEGRATED PRODS COM	EQUITY	57772K101		6300	SH	Sol
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	20	386	SH	DEFINE
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8895	169,696	SH	Sol
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	131	13,617	SH	Sol
MAXIMUS INC COM	EQUITY	577933104	5	142300	SH	Sol
MAXIMUS, INC.	EQUITY	577933104	318	8,973	SH	Sol
MAXTOR CORP	EQUITY	577729205	32	4,830	SH	Sol
MAXWELL SHOE INC	EQUITY	577766108	166	7,136	SH	Sol
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	68	5,264	SH	Sol
MAXYGEN	EQUITY	577776107	114	10,827	SH	Sol
MAY DEPARTMENT STORES CO.	EQUITY	577778103	3550	129,132	SH	Sol
MAY DEPT STORES CO	EQUITY	577778103	10	348	SH	DEFINE
MAYTAG CORP	EQUITY	578592107	2	95	SH	DEFINE
MAYTAG CORP.	EQUITY	578592107	862	35,171	SH	Sol
MB FINANCIAL INC	EQUITY	55264U108	319	8,663	SH	Sol
MBIA INC	EQUITY	55262C100	10	173	SH	DEFINE
MBIA, INC	EQUITY	55262C100	3663	64,133	SH	Sol
MBNA CORP	EQUITY	55262L100	39	1,531	SH	DEFINE
MBNA CORP.	EQUITY	55262L100	17551	680,531	SH	Sol
MBT FINANCIAL CORP	EQUITY	578877102	127	6,943	SH	Sol
MCCLATCHY COMPANY-CL	EQUITY	579489105	24	345	SH	Sol
MCCORMICK & CO., INC.	EQUITY	579780206	2083	61,264	SH	Sol
MCCORMICK + CO INC	EQUITY	579780206	13547	398,439	SH	DEFINE
MCDATA CORP-CL A	EQUITY	580031201	1283	238,391	SH	Sol

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MCDONALDS CORP	EQUITY	580135101	3536	136,009	SH	DEFINE
MCDONALD'S CORP.	EQUITY	580135101	34797	1,338,333	SH	Sol
MCG CAPITAL CORP	EQUITY	58047P107	4545	295,506	SH	Sol
MCGRATH RENTCORP	EQUITY	580589109	171	4,629	SH	Sol
MCGRAW HILL COS INC	EQUITY	580645109	17	228	SH	DEFINE
MCGRAW-HILL, INC.	EQUITY	580645109	6198	80,948	SH	Sol
MCKESSON CORP	EQUITY	58155Q103	12	351	SH	DEFINE
MCKESSON CORP.	EQUITY	58155Q103	4598	133,929	SH	Sol
MCMORAN EXPLORATION CO	EQUITY	582411104	99	6,360	SH	Sol
MDU RESOURCES GROUP, INC.	EQUITY	552690109	4412	183,619	SH	Sol
MEADWESTVACO CORP	EQUITY	583334107	2632	89,539	SH	Sol
MEADWESTVACO CORP	EQUITY	583334107	7922	269,541	SH	DEFINE
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	111	5,136	SH	Sol
MEDAREX INC	EQUITY	583916101	277	38,041	SH	Sol
MEDCATH CORP	EQUITY	58404W109	58	2,898	SH	Sol
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	4552	121,375	SH	Sol
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	853	22,737	SH	DEFINE
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2381	37,068	SH	Sol
MEDIACOM COMMUNICATI	EQUITY	58446K105	248	31,709	SH	Sol
MEDICAL ACTION IND INC	EQUITY	58449L100	72	3,922	SH	Sol
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	38	5,829	SH	Sol
MEDICINES CO	EQUITY	584688105	5211	170,800	SH	DEFINE
MEDICINES COMPANY	EQUITY	584688105	700	22,937	SH	Sol
MEDICIS PHARMACEUTIC	EQUITY	584690309	48	1,203	SH	Sol
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	32	795030	SH	Sol
MEDICURE	EQUITY	58469E101	505	415,000	SH	Othe
MEDIMMUNE INC	EQUITY	584699102	7	298	SH	DEFINE
MEDIMMUNE, INC.	EQUITY	584699102	3053	130,535	SH	Sol
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	101	6,252	SH	Sol
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	1754	247,025	SH	Sol
MEDTRONIC INC	EQUITY	585055106	71	1,452	SH	DEFINE
MEDTRONIC, INC.	EQUITY	585055106	25094	515,072	SH	Sol
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6014	205,039	SH	Sol
MELLON FINL CORP	EQUITY	58551A108	8213	280,009	SH	DEFINE
MEMBERWORKS INCORPORATED	EQUITY	586002107	84	2,831	SH	Sol
MEMC ELECTR MATLS INC	EQUITY	552715104	1835	185,700	SH	DEFINE
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	16	1,632	SH	Sol
MENS WEARHOUSE, INC.	EQUITY	587118100	401	15,191	SH	Sol
MENTOR CORP.	EQUITY	587188103	722	21,053	SH	Sol
MENTOR GRAPHICS CORP.	EQUITY	587200106	2161	139,683	SH	Sol
MERCANTILE BANK CORP	EQUITY	587376104	126	3,449	SH	Sol
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	5863	125,234	SH	Sol
MERCK & CO., INC.	EQUITY	589331107	45739	962,933	SH	Sol
MERCK + CO INC	EQUITY	589331107	34583	728,065	SH	DEFINE
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	253	10,203	SH	Sol
MERCURY GENERAL CORP	EQUITY	589400100	23	473	SH	Sol
MERCURY INTERACTIVE CORP	EQUITY	589405109	5	110	SH	DEFINE
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2401	48,188	SH	Sol
MEREDITH CORP	EQUITY	589433101	1218	22,155	SH	Sol
MEREDITH CORP	EQUITY	589433101	3	60	SH	DEFINE
MERGE TECHNOLOGIES INC	EQUITY	589981109	77	5,276	SH	Sol
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	175	25,197	SH	Sol
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	1685	246,370	SH	DEFINE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	2167	316,811	SH	Sol
MERIT MED SYS INC	EQUITY	589889104	180	11,271	SH	Sol
MERITAGE CORPORATION	EQUITY	59001A102	350	5,089	SH	Sol

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MERIX CORPORATION	EQUITY	590049102	98	8,659	SH	Sol
MERRILL LYNCH & CO., INC.	EQUITY	590188108	25001	463,151	SH	Sol
MERRILL LYNCH + CO INC	EQUITY	590188108	7931	146,926	SH	DEFINE
MESA AIRLINES, INC.	EQUITY	590479101	123	15,247	SH	Sol
METAL MANAGEMENT INC	EQUITY	591097209	168	8,467	SH	Sol
METALS USA INC	EQUITY	591324207	173	9,701	SH	Sol
METHANEX CORPORATION	EQUITY	59151K108	2761	209,100	SH	Othe
METHODE ELECTRONICS, INC.	EQUITY	591520200	221	17,063	SH	Sol
METLIFE INC	EQUITY	59156R108	32	906	SH	DEFINE
METLIFE, INC.	EQUITY	59156R108	11755	327,906	SH	Sol
METRIS COMPANIES INC	EQUITY	591598107	135	15,511	SH	Sol
METROCALL HOLDINGS INC - W/I	EQUITY	59164X105	176	2,626	SH	Sol
METRO-GOLDWYN-MAYER	EQUITY	591610100	13	1,080	SH	Sol
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	101	5,049	SH	Sol
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	44	887	SH	Sol
MFS Municipal Inc	EQUITY	552738106	130	17,700	SH	DEFINE
MGE ENERGY INC	EQUITY	55277P104	292	8,951	SH	Sol
MGI PHARMA INC	EQUITY	552880106	41	1,511	SH	Sol
MGI PHARMA INC COM	EQUITY	552880106	4	147366	SH	Sol
MGIC INVESTMENT CORP.	EQUITY	552848103	3321	43,781	SH	Sol
MGIC INVT CORP WIS	EQUITY	552848103	9	118	SH	DEFINE
MGM GRAND INC	EQUITY	552953101	3643	77,615	SH	Sol
MGM MIRAGEINC	EQUITY	552953101	3072	65,450	SH	DEFINE
MGP INGREDIENTS INC	EQUITY	55302G103	74	1,901	SH	Sol
MICHAELS STORES, INC.	EQUITY	594087108	5884	106,975	SH	Sol
MICREL INC COM	EQUITY	594793101	8	662440	SH	Sol
MICREL, INC.	EQUITY	594793101	2141	176,199	SH	Sol
MICRO THERAPEUTICS INC	EQUITY	59500W100	24	5,638	SH	Sol
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	4	126100	SH	Sol
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	10738	340,465	SH	Sol
MICROMUSE INC	EQUITY	595094103	252	37,640	SH	Sol
MICRON TECHNOLOGY INC	EQUITY	595112103	11	732	SH	DEFINE
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4153	271,264	SH	Sol
MICROS SYSTEMS, INC.	EQUITY	594901100	372	7,746	SH	Sol
MICROSEMI CORP COM	EQUITY	595137100	15	1076162	SH	Sol
MICROSEMI CORP.	EQUITY	595137100	406	28,587	SH	Sol
MICROSOFT CORP	EQUITY	594918104	54685	1,914,734	SH	DEFINE
Microsoft Corp	EQUITY	594918104	2142	75,000	SH	DEFINE
MICROSOFT CORP.	EQUITY	594918104	245326	8,589,853	SH	Sol
MICROSTRATEGY INC	EQUITY	594972408	246	5,767	SH	Sol
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	Sol
MICROTEK MEDICAL HOLDINGS IN	EQUITY	59515B109	106	20,657	SH	Sol
MICROTUNE INC	EQUITY	59514P109	115	24,709	SH	Sol
MICROVISION INC.	EQUITY	594960106	75	8,963	SH	Sol
MID STATE BANCSHARES	EQUITY	595440108	267	11,340	SH	Sol
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	432	11,410	SH	Sol
MIDAS, INC.	EQUITY	595626102	129	7,427	SH	Sol
MIDDLEBY CORP	EQUITY	596278101	117	2,147	SH	Sol
MIDDLESEX WATER CO	EQUITY	596680108	99	5,095	SH	Sol
MIDLAND CO COM	EQUITY	597486109	129	4,362	SH	Sol
MIDWAY GAMES INC.	EQUITY	598148104	207	17,977	SH	Sol
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	116	5,183	SH	Sol
MILACRON, INC.	EQUITY	598709103	74	18,428	SH	Sol
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	541	31,244	SH	Sol
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	4478	324,500	SH	DEFINE
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	7240	524,657	SH	Sol

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MILLER HERMAN INC	EQUITY	600544100	1951	67,400	SH	DEFINE
MILLIPORE CORP	EQUITY	601073109	3	59	SH	DEFINE
MILLIPORE CORP.	EQUITY	601073109	1252	22,217	SH	Sol
MILLS CORP.	EQUITY	601148109	382	8,186	SH	Sol
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	949	42,960	SH	Sol
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	237	47,839	SH	Sol
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	349	10,370	SH	Sol
MINE SAFETY APPLIANCES COM	EQUITY	602720104	8	223700	SH	Sol
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	2411	41,576	SH	Sol
MIPS TECHNOLOGIES INC	EQUITY	604567107	121	19,699	SH	Sol
MISSION RESOURCES CORP	EQUITY	605109107	111	19,515	SH	Sol
MISSION WEST PROPERTIES	EQUITY	605203108	134	11,079	SH	Sol
MKS INSTRUMENTS, INC.	EQUITY	55306N104	356	15,593	SH	Sol
MOBILE MINI INC.	EQUITY	60740F105	196	6,903	SH	Sol
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	10759	88,185	SH	Sol
MOBILITY ELECTRONICS INC	EQUITY	60741U101	100	11,882	SH	Sol
MODINE MANUFACTURING CO.	EQUITY	607828100	2065	64,821	SH	Sol
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	7673	104,636	SH	Sol
MOLECULAR DEVICES CORP.	EQUITY	60851C107	108	6,059	SH	Sol
MOLEX INC	EQUITY	608554101	7	227	SH	DEFINE
MOLEX, INC.	EQUITY	608554101	3058	95,331	SH	Sol
MOLINA HEALTHCARE INC	EQUITY	60855R100	190	4,985	SH	Sol
MONACO COACH CORP	EQUITY	60886R103	354	12,553	SH	Sol
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	174	4,701	SH	Sol
MONMOUTH REIT -CL A	EQUITY	609720107	18	2,270	SH	Sol
MONOLITHIC SYS TECHNOL	EQUITY	609842109	85	11,228	SH	Sol
MONRO MUFFLER BRAKE IN	EQUITY	610236101	109	4,512	SH	Sol
MONSANTO CO	EQUITY	61166W101	4536	117,828	SH	Sol
MONSANTO CO NEW	EQUITY	61166W101	12	318	SH	DEFINE
MONSTER WORLDWIDE INC	EQUITY	611742107	1334	51,855	SH	Sol
MONSTER WORLDWIDE INC	EQUITY	611742107	4	140	SH	DEFINE
MONSTER WORLDWIDE INC COM	EQUITY	611742107	8	301600	SH	Sol
MONY GROUP, INC.	EQUITY	615337102	3193	102,009	SH	Sol
MOODYS CORP	EQUITY	615369105	12	179	SH	DEFINE
MOODY'S CORP.	EQUITY	615369105	4279	66,184	SH	Sol
MOOG INC.	EQUITY	615394202	464	12,516	SH	Sol
MORGAN STANLEY	EQUITY	617446448	25002	473,787	SH	Sol
MORGAN STANLEY	EQUITY	617446448	19845	376,067	SH	DEFINE
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	77	4,159	SH	Sol
MOTOROLA INC	EQUITY	620076109	24145	1,323,009	SH	DEFINE
MOTOROLA, INC.	EQUITY	620076109	21292	1,166,689	SH	Sol
MOVADO GROUP, INC.	EQUITY	624580106	126	7,304	SH	Sol
MOVIE GALLERY, INC.	EQUITY	624581104	250	12,791	SH	Sol
MPS GROUP INC	EQUITY	553409103	2581	212,942	SH	Sol
MPS GROUP INC COM	EQUITY	553409103	20	1636182	SH	Sol
MRO SOFTWARE	EQUITY	55347W105	128	9,403	SH	Sol
MRV COMMUNICATIONS, INC.	EQUITY	553477100	139	50,781	SH	Sol
MSC INDL DIRECT INC CL A	EQUITY	553530106	9	266600	SH	Sol
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	23	693	SH	Sol
MSC SOFTWARE CORPORATION	EQUITY	553531104	118	13,159	SH	Sol
MTC TECHNOLOGIES INC	EQUITY	55377A106	90	3,481	SH	Sol
MTR GAMING GROUP INC	EQUITY	553769100	122	11,158	SH	Sol
MTS SYSTEMS CORP.	EQUITY	553777103	239	10,183	SH	Sol
MUELLER INDUSTRIES, INC.	EQUITY	624756102	602	16,821	SH	Sol
MULTIMEDIA GAMES INC	EQUITY	625453105	305	11,375	SH	Sol
MULTIMEDIA GAMES INC COM	EQUITY	625453105	12	438200	SH	Sol

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Municipal High Income Fund	EQUITY	626214100	704	98,900	SH	DEFINE
MURPHY OIL CORP.	EQUITY	626717102	10634	144,284	SH	Sol
MYERS INDUSTRIES, INC.	EQUITY	628464109	150	10,666	SH	Sol
MYKROLIS CORP	EQUITY	62852P103	346	19,840	SH	Sol
MYLAN LABORATORIES INC.	EQUITY	628530107	2427	119,866	SH	Sol
MYLAN LABS INC	EQUITY	628530107	7	322	SH	DEFINE
MYOGEN INC	EQUITY	62856E104	52	6,712	SH	Sol
MYRIAD GENETICS INC	EQUITY	62855J104	195	13,062	SH	Sol
NABI BIOPHARMACEUTICALS	EQUITY	629519109	394	27,682	SH	Sol
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2862	63,298	SH	Sol
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	214	2,255	SH	Sol
NANOGEN INC.	EQUITY	630075109	111	16,362	SH	Sol
NARA BANCORP INC	EQUITY	63080P105	151	8,836	SH	Sol
NASB FINL INC	EQUITY	628968109	63	1,481	SH	Sol
NASDAQ-100 SHARES	EQUITY	631100104	10143	268,700	SH	Sol
NASHFINCH CO.	EQUITY	631158102	148	5,916	SH	Sol
NATIONAL BEVERAGE CORP.	EQUITY	635017106	34	3,466	SH	Sol
NATIONAL CITY CORP	EQUITY	635405103	26	744	SH	DEFINE
NATIONAL CITY CORP.	EQUITY	635405103	19752	348,776	SH	Sol
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	10478	322,403	SH	Sol
NATIONAL DATA CORP.	EQUITY	639480102	402	17,319	SH	Sol
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	566	16,050	SH	Sol
NATIONAL FUEL GAS CO.	EQUITY	636180101	10424	416,952	SH	Sol
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	299	10,983	SH	Sol
NATIONAL HEALTHCARE CORP	EQUITY	635906100	90	3,228	SH	Sol
NATIONAL INSTRS CORP COM	EQUITY	636518102	28	914665	SH	Sol
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	3765	122,852	SH	Sol
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	348	11,698	SH	Sol
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	93	2,260	SH	Sol
NATIONAL PROCESSING INC	EQUITY	637229105	121	4,220	SH	Sol
NATIONAL SEMICONDUCTOR COM	EQUITY	637640103	5	226400	SH	Sol
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	6925	314,930	SH	DEFINE
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	5466	248,578	SH	Sol
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	162	1,053	SH	Sol
NATIONAL-OILWELL, INC.	EQUITY	637071101	4221	134,039	SH	Sol
NATIONWIDE FINANCIAL	EQUITY	638612101	39	1,024	SH	Sol
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	782	41,400	SH	Sol
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	71	4,983	SH	Sol
NAUTILUS GROUP INC	EQUITY	63910B102	269	13,764	SH	Sol
NAVARRE CORP	EQUITY	639208107	145	10,059	SH	Sol
NAVIGANT CONSULTING CO.	EQUITY	63935N107	473	22,074	SH	Sol
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	120	6,763	SH	Sol
NAVIGATORS GROUP INC	EQUITY	638904102	119	4,121	SH	Sol
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1198	30,921	SH	Sol
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	84	SH	DEFINE
NBC CAPITAL CORP	EQUITY	628729105	90	3,326	SH	Sol
NBT BANCORP, INC.	EQUITY	628778102	353	15,822	SH	Sol
NBTY INC COM	EQUITY	628782104	12	413302	SH	Sol
NBTY, INC.	EQUITY	628782104	34	1,170	SH	Sol
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	305	9,363	SH	Sol
NCO GROUP, INC.	EQUITY	628858102	347	13,001	SH	Sol
NCR CORP NEW	EQUITY	62886E108	6	113	SH	DEFINE
NCR CORP.	EQUITY	62886E108	2096	42,268	SH	Sol
NDS Group Plc - ADR	EQUITY	628891103	2751	108,300	SH	Sol
NECTAR THERAPEUTICS	EQUITY	640268108	36	1,792	SH	Sol
NEIGHBORCARE INC	EQUITY	64015Y104	440	14,037	SH	Sol

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NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	4278	76,879	SH	Sol
NELNET INC	EQUITY	64031N108	3211	180,900	SH	DEFINE
NELNET INC-CL A	EQUITY	64031N108	69	3,895	SH	Sol
NEOFORMA INC	EQUITY	640475505	54	4,433	SH	Sol
NEOPHARM INC	EQUITY	640919106	85	8,274	SH	Sol
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	83	9,929	SH	Sol
NET2PHONE, INC.	EQUITY	64108N106	78	17,153	SH	Sol
NETBANK INC	EQUITY	640933107	244	22,283	SH	Sol
NETEGRITY, INC.	EQUITY	64110P107	134	15,788	SH	Sol
NETFLIX COM INC COM	EQUITY	64110L106	30	838248	SH	Sol
NETFLIX.COM INC	EQUITY	64110L106	27	749	SH	Sol
NETGEAR INC	EQUITY	64111Q104	2146	199,584	SH	Sol
NETIQ CORP.	EQUITY	64115P102	362	27,431	SH	Sol
NETRATINGS INC	EQUITY	64116M108	96	5,906	SH	Sol
NETSCOUT SYSTEMS INC	EQUITY	64115T104	75	11,413	SH	Sol
NETWORK APPLIANCE INC	EQUITY	64120L104	9	416	SH	DEFINE
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3974	184,567	SH	Sol
Network Associates Inc	EQUITY	640938106	453	25,000	SH	DEFINE
NETWORK EQUIPMENT TECH.	EQUITY	641208103	94	11,533	SH	Sol
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4613	254,457	SH	Sol
NEUROCHEM INC	EQUITY	64125K101	1673	80,000	SH	Othe
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1654	31,900	SH	DEFINE
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	40	780	SH	Sol
NEUROGEN CORP.	EQUITY	64124E106	90	12,012	SH	Sol
NEVADA GOLD & CASINO	EQUITY	64126Q206	48	3,588	SH	Sol
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	639	13,657	SH	Sol
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	551	13,250	SH	Sol
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	9433	403,792	SH	Sol
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	8339	424,798	SH	Sol
NEW YORK TIMES CO	EQUITY	650111107	8	178	SH	DEFINE
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2964	66,304	SH	Sol
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	27	1,925	SH	Sol
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	3110	103,835	SH	Sol
NEWELL RUBBERMAID INC	EQUITY	651229106	8	329	SH	DEFINE
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2869	122,073	SH	Sol
NEWFIELD EXPLORATION	EQUITY	651290108	4917	88,214	SH	Sol
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	7403	191,001	SH	Sol
NEWMONT MNG CORP	EQUITY	651639106	21	531	SH	DEFINE
NEWPARK RESOURCES, INC.	EQUITY	651718504	250	40,300	SH	Sol
NEWPORT CORP	EQUITY	651824104	1286	79,524	SH	Sol
NEWS CORP LTD ADR	EQUITY	652487802		2	SH	Sol
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	2971	792,333	SH	Sol
NEXEN	EQUITY	65334H102	2832	73,000	SH	Othe
NEXSTAR BROADCASTING GROUP-A	EQUITY	65336K103	54	4,842	SH	Sol
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	32326	1,212,530	SH	DEFINE
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	19289	723,515	SH	Sol
NEXTEL PARTNERS INC	EQUITY	65333F107	838	52,630	SH	Sol
NIC INC	EQUITY	62914B100	107	14,972	SH	Sol
NICOR INC	EQUITY	654086107	2	53	SH	DEFINE
NICOR, INC.	EQUITY	654086107	1358	39,971	SH	Sol
NII HLDGS INC	EQUITY	62913F201	2250	66,800	SH	DEFINE
NII HOLDINGS INC-CL B	EQUITY	62913F201	41	1,222	SH	Sol
NIKE INC	EQUITY	654106103	24	316	SH	DEFINE
NIKE, INC. CLASS B	EQUITY	654106103	8737	115,346	SH	Sol
NISOURCE INC	EQUITY	65473P105	7	316	SH	DEFINE
NISOURCE, INC.	EQUITY	65473P105	13443	651,937	SH	Sol

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NITROMED INC	EQUITY	654798503	29	4,736	SH	Sol
NL INDUSTRIES, INC.	EQUITY	629156407	55	3,790	SH	Sol
NMS COMMUNUCATIONS CORP.	EQUITY	629248105	165	22,361	SH	Sol
NN INC	EQUITY	629337106	102	8,037	SH	Sol
NOBLE CORPORATION	EQUITY	G65422100	2175	57,402	SH	Sol
NOBLE ENERGYINC	EQUITY	655044105	4552	89,253	SH	Sol
NOBLE INTERNATIONAL LTD	EQUITY	655053106	76	3,052	SH	Sol
NOKIA CORP SPON-ADR	EQUITY	654902204	4549	312,850	SH	Sol
NORDSON CORP.	EQUITY	655663102	2887	66,557	SH	Sol
NORDSTROM INC	EQUITY	655664100	7	167	SH	DEFINE
NORDSTROM INC COM	EQUITY	655664100	15	363100	SH	Sol
NORDSTROM, INC.	EQUITY	655664100	2616	61,400	SH	Sol
NORFOLK SOUTHERN CORP.	EQUITY	655844108	10492	395,638	SH	Sol
NORFOLK SOUTHN CORP	EQUITY	655844108	12	470	SH	DEFINE
NORTEL NETWORKS CORP	EQUITY	656568102	4406	882,800	SH	Othe
NORTH FORK BANCORPORATION	EQUITY	659424105	8	207	SH	DEFINE
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2922	76,786	SH	Sol
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	145	7,216	SH	Sol
NORTHEAST UTILITIES	EQUITY	664397106	3900	200,323	SH	Sol
NORTHERN TRUST CORP	EQUITY	665859104	11	264	SH	DEFINE
NORTHERN TRUST CORP.	EQUITY	665859104	4128	97,641	SH	Sol
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	130	9,148	SH	Sol
NORTHROP GRUMMAN CORP	EQUITY	666807102	23	430	SH	DEFINE
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8216	152,990	SH	Sol
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	400	35,954	SH	Sol
NORTHWEST BANCORP INC.	EQUITY	667328108	208	9,062	SH	Sol
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	1567	51,378	SH	Sol
NOVASTAR FINL INC	EQUITY	669947400	4628	121,912	SH	Sol
NOVATEL WIRELESS INC	EQUITY	66987M604	235	8,865	SH	Sol
NOVELL INC	EQUITY	670006105	4	463	SH	DEFINE
NOVELL, INC .	EQUITY	670006105	1450	172,829	SH	Sol
NOVELLUS SYS INC	EQUITY	670008101	6	177	SH	DEFINE
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2421	76,997	SH	Sol
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	248	11,245	SH	Sol
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	376	17,905	SH	Sol
NRG ENERGY INC	EQUITY	629377508	3566	143,780	SH	Sol
NS GROUP, INC.	EQUITY	628916108	145	8,809	SH	Sol
NSTAR	EQUITY	67019E107	6859	143,262	SH	Sol
NTL INC	EQUITY	62940M104	72	1,251	SH	Sol
NTN COMMUNICATIONS INC	EQUITY	629410309	143	45,639	SH	Sol
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	640	25,265	SH	Sol
NUCO2 INC	EQUITY	629428103	59	3,027	SH	Sol
NUCOR CORP	EQUITY	670346105	7	95	SH	DEFINE
NUCOR CORP.	EQUITY	670346105	2696	35,126	SH	Sol
NUI CORPORATION	EQUITY	629431107	112	7,679	SH	Sol
NUTRACEUTICAL INTL CORP	EQUITY	67060Y101	81	3,787	SH	Sol
NUVASIVE INC	EQUITY	670704105	34	3,121	SH	Sol
NUVEEN INVESTMENTS INC	EQUITY	67090F106	11	399	SH	Sol
NUVELO INC	EQUITY	67072M301	185	19,233	SH	Sol
NVIDIA CORP	EQUITY	67066G104	1785	87,199	SH	Sol
NVIDIA CORP	EQUITY	67066G104	4	199	SH	DEFINE
NVR, INC.	EQUITY	62944T105	56	116	SH	Sol
NYMAGIC, INC.	EQUITY	629484106	42	1,586	SH	Sol
OAK HILL FINANCIAL INC	EQUITY	671337103	53	1,683	SH	Sol
OAKLEY INC.	EQUITY	673662102	129	9,947	SH	Sol
OCCIDENTAL PETE CORP	EQUITY	674599105	23	469	SH	DEFINE
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	8061	166,509	SH	Sol
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	411	11,997	SH	Sol

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OCEANFIRST FINANCIAL CORP	EQUITY	675234108	108	4,498	SH	Sol
O'CHARLEY'S INC.	EQUITY	670823103	175	10,201	SH	Sol
OCTEL CORP.	EQUITY	675727101	158	5,982	SH	Sol
OCULAR SCIENCES INC COM	EQUITY	675744106	5	136200	SH	Sol
OCULAR SCIENCES, INC.	EQUITY	675744106	356	9,359	SH	Sol
OCWEN FINANCIAL CORP.	EQUITY	675746101	230	19,139	SH	Sol
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	331	17,602	SH	Sol
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	5	223	SH	Sol
OFFICE DEPOT INC	EQUITY	676220106	7	375	SH	DEFINE
OFFICE DEPOT, INC.	EQUITY	676220106	2486	138,833	SH	Sol
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	273	9,711	SH	Sol
OGE ENERGY CORP.	EQUITY	670837103	10213	400,980	SH	Sol
OHIO CASUALTY CORP.	EQUITY	677240103	2500	124,195	SH	Sol
OIL STATES INTERNATIONAL INC	EQUITY	678026105	214	13,971	SH	Sol
OLD DOMINION FGHT LINE COM	EQUITY	679580100	5	183375	SH	Sol
OLD DOMINION FREIGHT LINE	EQUITY	679580100	234	7,924	SH	Sol
OLD NATL BANCORP	EQUITY	680033107	792	31,911	SH	Sol
OLD REPUBLIC INTL CORP.	EQUITY	680223104	6765	285,203	SH	Sol
OLD SECOND BANCORP INC	EQUITY	680277100	170	3,225	SH	Sol
OLIN CORP.	EQUITY	680665205	7607	431,731	SH	Sol
OM GROUP INC	EQUITY	670872100	450	13,636	SH	Sol
OMEGA FINANCIAL CORP.	EQUITY	682092101	126	3,677	SH	Sol
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	290	28,855	SH	Sol
OMEGA PROTEIN CORP	EQUITY	68210P107	28	2,865	SH	Sol
OMNICARE, INC.	EQUITY	681904108	6912	161,465	SH	Sol
OMNICELL INC	EQUITY	68213N109	153	10,465	SH	Sol
OMNICOM GROUP	EQUITY	681919106	17	227	SH	DEFINE
OMNICOM GROUP, INC.	EQUITY	681919106	6088	80,217	SH	Sol
OMNIVISION TECHNOLOGIE	EQUITY	682128103	427	26,749	SH	Sol
OMNOVA SOLUTIONS	EQUITY	682129101	118	19,324	SH	Sol
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	290	57,864	SH	Sol
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	25	1,380	SH	Sol
ONEOK, INC.	EQUITY	682680103	3868	175,913	SH	Sol
ONYX PHARMACEUTICALS INC	EQUITY	683399109	706	16,669	SH	Sol
ONYX PHARMACEUTICALS INC	EQUITY	683399109	424	10,000	SH	DEFINE
OPEN SOLLUTIONS INC	EQUITY	68371P102	143	5,722	SH	Sol
OPEN TEXT CORP	EQUITY	683715106	5511	173,000	SH	Othe
OPENWAVE SYSTEMS INC.	EQUITY	683718308	393	30,914	SH	Sol
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	99	51,408	SH	Sol
OPNET TECHNOLOGIES	EQUITY	683757108	74	5,664	SH	Sol
OPNET TECHNOLOGIES INC COM	EQUITY	683757108	7	553243	SH	Sol
OPSWARE INC	EQUITY	68383A101	195	24,669	SH	Sol
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	21	8,831	SH	Sol
OPTION CARE INC	EQUITY	683948103	97	6,359	SH	Sol
ORACLE CORP	EQUITY	68389X105	3688	309,125	SH	DEFINE
ORACLE CORP.	EQUITY	68389X105	59148	4,957,900	SH	Sol
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	186	19,092	SH	Sol
ORBITAL SCIENCES CORP.	EQUITY	685564106	558	40,382	SH	Sol
ORBITZ INC	EQUITY	68556Y100	127	5,884	SH	Sol
ORBITZ INC	EQUITY	68556Y100	1308	60,500	SH	DEFINE
ORBITZ INC CL A	EQUITY	68556Y100	7	304700	SH	Sol
OREGON STEEL MILLS, INC.	EQUITY	686079104	188	12,765	SH	Sol
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	3862	85,445	SH	Sol
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	221	8,149	SH	Sol
ORIGEN FINANCIAL INC	EQUITY	68619E208	31	3,959	SH	Sol
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	23	1,170	SH	Sol
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	166	20,310	SH	Sol
ORTHOLOGIC CORP	EQUITY	68750J107	144	16,604	SH	Sol
ORTHOVITA INC	EQUITY	68750U102	100	19,509	SH	Sol

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OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	80	3,203	SH	Sol
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	43	744	SH	Sol
OSI PHARMACEUTICALS	EQUITY	671040103	62	874	SH	Sol
OSI SYSTEMS INC	EQUITY	671044105	126	6,326	SH	Sol
OTTER TAIL POWER CO.	EQUITY	689648103	334	12,444	SH	Sol
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	4865	117,623	SH	Sol
OVERLAND STORAGE INC	EQUITY	690310107	87	6,574	SH	Sol
OVERNITE CORP	EQUITY	690322102	396	13,467	SH	Sol
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	3263	73,937	SH	Sol
OVERSTOCK.COM	EQUITY	690370101	205	5,231	SH	Sol
OWENS & MINOR, INC.	EQUITY	690732102	489	18,882	SH	Sol
OWENS-ILLINOIS, INC.	EQUITY	690768403	34	1,999	SH	Sol
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	10945	198,849	SH	Sol
OXFORD INDS INC.	EQUITY	691497309	278	6,378	SH	Sol
P A M TRANSN SVCS INC	EQUITY	693149106	59	3,069	SH	Sol
P G & E CORP.	EQUITY	69331C108	5185	185,559	SH	Sol
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	506	12,301	SH	Sol
PACCAR INC	EQUITY	693718108	12	210	SH	DEFINE
PACCAR, INC	EQUITY	693718108	5346	92,184	SH	Sol
PACER INTERNATIONAL INC	EQUITY	69373H106	246	13,291	SH	Sol
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	615	21,849	SH	Sol
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	2416	123,345	SH	Sol
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	5085	131,528	SH	Sol
PACKAGING CORP OF AMERICA	EQUITY	695156109	3943	164,999	SH	Sol
PACKETEER INC COM	EQUITY	695210104	4	238900	SH	Sol
PACKETEER, INC	EQUITY	695210104	255	15,782	SH	Sol
PACTIV CORP	EQUITY	695257105	5	184	SH	DEFINE
PACTIV CORPORATION	EQUITY	695257105	1703	68,277	SH	Sol
PAIN THERAPEUTICS INC	EQUITY	69562K100	100	12,398	SH	Sol
PALATIN TECHNOLOGIES INC	EQUITY	696077304	107	25,329	SH	Sol
PALL CORP	EQUITY	696429307	1456	55,609	SH	Sol
PALL CORP	EQUITY	696429307	4	150	SH	DEFINE
PALM HARBOR HOMES, INC	EQUITY	696639103	81	4,569	SH	Sol
PALMONE INC	EQUITY	69713P107	699	20,101	SH	Sol
PALMSOURCE INC	EQUITY	697154102	121	7,036	SH	Sol
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	97	5,772	SH	Sol
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	326	6,451	SH	Sol
PANAMSAT CORP	EQUITY	697933109	354	15,262	SH	Sol
PANERA BREAD COMPANY CL A	EQUITY	69840W108	490	13,648	SH	Sol
PANTRY INC	EQUITY	698657103	122	5,578	SH	Sol
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	165	5,590	SH	Sol
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2442	69,367	SH	Sol
PARADYNE NETWORKS INC	EQUITY	69911G107	104	18,936	SH	Sol
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	1717	343,321	SH	DEFINE
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	1214	242,830	SH	Sol
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	249	12,554	SH	Sol
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	210	8,314	SH	Sol
PARK NATIONAL CORP.	EQUITY	700658107	840	6,581	SH	Sol
PARKER DRILLING CO.	EQUITY	701081101	173	45,345	SH	Sol
PARKER HANNIFIN CORP	EQUITY	701094104	4278	71,943	SH	DEFINE
PARKER HANNIFIN CORP.	EQUITY	701094104	4354	73,233	SH	Sol
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	304	6,834	SH	Sol
PARTNERS TRUST FINCL G	EQUITY	70213A103	62	3,167	SH	Sol
PARTY CITY CORP	EQUITY	702145103	69	5,485	SH	Sol
PATHMARK STORES INC	EQUITY	70322A101	110	14,462	SH	Sol
PATINA OIL & GAS CORP	EQUITY	703224105	45	1,513	SH	Sol
PATTERSON DENTAL CO.	EQUITY	703412106	8581	112,183	SH	Sol

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PATTERSON UTI ENERGY INC	EQUITY	703481101	3017	90,300	SH	DEFINE
PATTERSON-UTI ENERGY INC	EQUITY	703481101	4565	136,624	SH	Sol
PAXAR CORP.	EQUITY	704227107	325	16,625	SH	Sol
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	71	21,804	SH	Sol
PAYCHEX INC	EQUITY	704326107	12803	377,903	SH	DEFINE
PAYCHEX, INC.	EQUITY	704326107	6315	186,393	SH	Sol
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2065	138,515	SH	Sol
PC CONNECTION INC	EQUITY	69318J100	23	3,464	SH	Sol
PC MALL INC	EQUITY	69323K100	71	3,741	SH	Sol
PC-TEL INC.	EQUITY	69325Q105	119	10,068	SH	Sol
PDF SOLUTIONS INC	EQUITY	693282105	60	7,018	SH	Sol
PEABODY ENERGY CORP	EQUITY	704549104	5412	96,661	SH	Sol
PEABODY ENERGY CORP COM	EQUITY	704549104	12	221812	SH	Sol
PEAPACK-GLADSTONE FINL	EQUITY	704699107	103	3,197	SH	Sol
PEC SOLUTIONS INC	EQUITY	705107100	66	5,550	SH	Sol
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	823	11,780	SH	Sol
PEETS COFFEE & TEA INC	EQUITY	705560100	141	5,648	SH	Sol
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	1	33	SH	Sol
PEGASUS SOLUTIONS INC.	EQUITY	705906105	147	11,182	SH	Sol
PEGASYSTEMS INC	EQUITY	705573103	47	5,435	SH	Sol
PENN ENGINERRING & MFG CORP	EQUITY	707389300	111	5,164	SH	Sol
PENN NATIONAL GAMING, INC.	EQUITY	707569109	511	15,393	SH	Sol
PENN NATL GAMING INC	EQUITY	707569109	1912	57,600	SH	DEFINE
PENN VIRGINIA CORPORATION	EQUITY	707882106	317	8,767	SH	Sol
PENN-AMERICA GROUP INC	EQUITY	707247102	65	4,616	SH	Sol
PENNEY J C INC	EQUITY	708160106	1345	1,300,338	SH	DEFINE
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	73	2,183	SH	Sol
PENNRock FINL SVCS COR	EQUITY	708352109	111	3,684	SH	Sol
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	691	20,182	SH	Sol
PENTAIR INC COM	EQUITY	709631105	9	261786	SH	Sol
PENTAIR INC.	EQUITY	709631105	5225	155,320	SH	Sol
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	102	7,984	SH	Sol
PEOPLES BANCORP INC	EQUITY	709789101	138	5,108	SH	Sol
PEOPLES BANK	EQUITY	710198102	22	700	SH	Sol
PEOPLES ENERGY CORP	EQUITY	711030106	2	45	SH	DEFINE
PEOPLES ENERGY CORP.	EQUITY	711030106	6260	148,512	SH	Sol
PEOPLES HOLDING COMPANY	EQUITY	711148106	136	3,937	SH	Sol
PEOPLESOFT INC	EQUITY	712713106	8	437	SH	DEFINE
PEOPLESOFT, INC.	EQUITY	712713106	3720	201,108	SH	Sol
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	704	27,760	SH	Sol
PEPCO HOLDINGS INC	EQUITY	713291102	4929	269,625	SH	Sol
PEPSI BOTTLING	EQUITY	713409100	3554	116,371	SH	Sol
PEPSI BOTTLING GROUP INC	EQUITY	713409100	9	309	SH	DEFINE
PEPSIAMERICAS INC	EQUITY	71343P200	4562	214,791	SH	Sol
Pepsico	EQUITY	713448108	1616	30,000	SH	DEFINE
PEPSICO INC	EQUITY	713448108	110	2,045	SH	DEFINE
PEPSICO, INC.	EQUITY	713448108	39063	724,995	SH	Sol
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	88	60,464	SH	Sol
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	592	22,291	SH	Sol
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	114	10,651	SH	Sol
PERINI CORP	EQUITY	713839108	28414	2,662,936	SH	Sol
PERKINELMER INC	EQUITY	714046109	3	153	SH	DEFINE
PERKINELMER INC.	EQUITY	714046109	1199	59,809	SH	Sol
PEROT SYSTEM CORP.	EQUITY	714265105	485	36,562	SH	Sol
PERRIGO CO.	EQUITY	714290103	2643	139,346	SH	Sol
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	66	2,604	SH	Sol

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PER-SE TECHNOLOGIES	EQUITY	713569309	164	11,280	SH	Sol
PETCO ANIMAL SUPPLIES	EQUITY	716016209	28	884	SH	Sol
PETMED EXPRESS INC	EQUITY	716382106	36	4,500	SH	Sol
PETRO-CANADA	EQUITY	71644E102	4697	109,200	SH	Othe
PETROCHINA CO LTD ADR	EQUITY	71646E100	583	12,600	SH	Sol
PETROL BRASILEIROS SPONS AD	EQUITY	71654V101	227	12,100	SH	Sol
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	4999	179,800	SH	Sol
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	214	7,812	SH	Sol
PETSMART, INC	EQUITY	716768106	7655	235,897	SH	Sol
PFF BANCORP, INC.	EQUITY	69331W104	222	5,958	SH	Sol
PFIZER INC	EQUITY	717081103	59650	1,740,073	SH	DEFINE
Pfizer Inc	EQUITY	717081103	343	10,000	SH	DEFINE
PFIZER, INC.	EQUITY	717081103	233148	6,801,297	SH	Sol
PG+E CORP	EQUITY	69331C108	14	502	SH	DEFINE
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	33	1,026	SH	Sol
PHARMACYCLICS INC.	EQUITY	716933106	96	9,430	SH	Sol
PHARMION CORP	EQUITY	71715B409	289	5,912	SH	Sol
PHARMOS CORP	EQUITY	717139208	174	42,296	SH	Sol
PHELPS DODGE CORP	EQUITY	717265102	9	112	SH	DEFINE
PHELPS DODGE CORP.	EQUITY	717265102	3215	41,479	SH	Sol
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	515	8,572	SH	Sol
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	365	17,500	SH	Sol
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	224	11,656	SH	Sol
PHOENIX COMPANIES INC	EQUITY	71902E109	557	45,494	SH	Sol
PHOTON DYNAMICS	EQUITY	719364101	281	8,004	SH	Sol
PHOTRONICS INC.	EQUITY	719405102	296	15,639	SH	Sol
PICO HOLDINGS INC	EQUITY	693366205	72	3,837	SH	Sol
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	782	18,304	SH	Sol
PIER 1 IMPORTS, INC.	EQUITY	720279108	2468	139,526	SH	Sol
PILGRIMS PRIDE CORP.	EQUITY	721467108	8	274	SH	Sol
PINNACLE AIRL CORP COM	EQUITY	723443107	10	853089	SH	Sol
PINNACLE AIRLINES CORP	EQUITY	723443107	105	9,328	SH	Sol
PINNACLE SYSTEMS, INC.	EQUITY	723481107	237	33,089	SH	Sol
PINNACLE WEST CAP CORP	EQUITY	723484101	4	109	SH	DEFINE
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1639	40,587	SH	Sol
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	6587	187,780	SH	Sol
PIPER JAFFRAY COS	EQUITY	724078100	439	9,700	SH	Sol
PIPER JAFFRAY COS	EQUITY	724078100	5247	116,000	SH	DEFINE
PITNEY BOWES INC	EQUITY	724479100	12	277	SH	DEFINE
PITNEY BOWES, INC.	EQUITY	724479100	4550	102,835	SH	Sol
PIXAR INC	EQUITY	725811103	322	4,631	SH	Sol
PIXELWORKS INC	EQUITY	72581M107	298	19,473	SH	Sol
PLAINS ALL AMER PIPELINE LP	EQUITY	726503105	751	22,500	SH	Sol
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	2815	153,430	SH	Sol
PLAINS RESOURCES, INC.	EQUITY	726540503	199	11,734	SH	Sol
PLANAR SYSTEMS, INC.	EQUITY	726900103	94	7,032	SH	Sol
PLANTRONICS, INC.	EQUITY	727493108	3049	72,422	SH	Sol
PLATO LEARNING INC	EQUITY	72764Y100	110	11,053	SH	Sol
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	109	9,393	SH	Sol
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	131	16,722	SH	Sol
PLEXUS CORP.	EQUITY	729132100	1181	87,504	SH	Sol
PLUG POWER INC	EQUITY	72919P103	174	23,287	SH	Sol
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2652	81,406	SH	Sol
PLUM CREEK TIMBER CO INC	EQUITY	729251108	7	220	SH	DEFINE
PLX TECHNOLOGY INC COM	EQUITY	693417107	4	241400	SH	Sol
PLX TECHNOLOGY, INC.	EQUITY	693417107	164	9,506	SH	Sol

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PMA CAPITAL CORP.	EQUITY	693419202	117	12,989	SH	Sol
PMC SIERRA INC	EQUITY	69344F106	3	212	SH	DEFINE
PMC-SIERRA, INC.	EQUITY	69344F106	1132	78,851	SH	Sol
PMI GROUP, INC.	EQUITY	69344M101	38683	888,847	SH	Sol
PNC FINANCIAL SERVICES	EQUITY	693475105	6374	120,078	SH	Sol
PNC FINL SVCS GROUP INC	EQUITY	693475105	18	338	SH	DEFINE
PNM RESOURCES INC	EQUITY	69349H107	2554	122,949	SH	Sol
POGO PRODUCING CO	EQUITY	730448107	4960	100,402	SH	Sol
POLARIS INDUSTRIES, INC.	EQUITY	731068102	44	921	SH	Sol
POLO RALPH LAUREN CO	EQUITY	731572103	27	788	SH	Sol
POLYCOM INC COM	EQUITY	73172K104	16	705257	SH	Sol
POLYCOM, INC.	EQUITY	73172K104	3501	156,226	SH	Sol
POLYMEDICA CORP	EQUITY	731738100	392	12,630	SH	Sol
POLYONE CORPORATION	EQUITY	73179P106	328	44,039	SH	Sol
POPE & TALBOT, INC.	EQUITY	732827100	150	7,582	SH	Sol
POPULAR INC	EQUITY	733174106	103	2,415	SH	Sol
PORTAL SOFTWARE INC	EQUITY	736126301	56	15,509	SH	Sol
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	161	5,832	SH	Sol
POSSIS MEDICAL INC	EQUITY	737407106	264	7,716	SH	Sol
POST PROPERTIES, INC.	EQUITY	737464107	722	24,754	SH	Sol
POTASH CORP SASK INC COM (F)	EQUITY	73755L107	7	75900	SH	Sol
POTLATCH CORP.	EQUITY	737628107	2451	58,869	SH	Sol
POWELL INDUSTRIES INC	EQUITY	739128106	56	3,268	SH	Sol
POWER INTEGRATIONS, INC.	EQUITY	739276103	330	13,255	SH	Sol
POWER ONE INC	EQUITY	739308104	1	100	SH	DEFINE
POWER-ONE , INC.	EQUITY	739308104	729	66,359	SH	Sol
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109	9	1129124	SH	Sol
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1482	192,431	SH	Sol
POZEN INC.	EQUITY	73941U102	79	11,532	SH	Sol
PPG INDS INC	EQUITY	693506107	13	206	SH	DEFINE
PPG INDUSTRIES, INC.	EQUITY	693506107	4764	76,230	SH	Sol
PPL CORP	EQUITY	69351T106	10	213	SH	DEFINE
PPL CORPORATION	EQUITY	69351T106	3895	84,850	SH	Sol
PRAECIS PHARMACEUTICALS IN	EQUITY	739421105	228	60,000	SH	DEFINE
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	96	25,163	SH	Sol
PRAXAIR INC	EQUITY	74005P104	16	389	SH	DEFINE
PRAXAIR, INC.	EQUITY	74005P104	5760	144,326	SH	Sol
PRECISION CASTPARTS CORP.	EQUITY	740189105	5567	101,788	SH	Sol
PRECISION DRILLING CORP C	EQUITY	74022D100	2710	57,000	SH	Othe
PREMCOR INC	EQUITY	74045Q104	26	705	SH	Sol
PREMCOR INC COM	EQUITY	74045Q104	24	627540	SH	Sol
PRENTISS PROPERTIES TRUST	EQUITY	740706106	928	27,685	SH	Sol
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	120	5,028	SH	Sol
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	185	10,244	SH	Sol
PRESSTEK INC	EQUITY	741113104	130	12,355	SH	Sol
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	108	19,723	SH	Sol
PRICE COMMUNICATIONS CO.	EQUITY	741437305	285	19,287	SH	Sol
PRICE LEGACY CORP	EQUITY	74144P502	290	15,688	SH	Sol
PRICE T ROWE GROUP INC	EQUITY	74144T108	8	152	SH	DEFINE
PRICELINE.COM INC	EQUITY	741503403	309	11,477	SH	Sol
PRIDE INTERNATIONAL	EQUITY	74153Q102	3647	213,122	SH	Sol
PRIMA ENERGY CORP	EQUITY	741901201	177	4,476	SH	Sol
PRIME HOSPITALITY CORP.	EQUITY	741917108	193	18,168	SH	Sol
PRIMEDIA INC	EQUITY	74157K101	176	63,453	SH	Sol
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	181	35,594	SH	Sol
PRINCETON REVIEW INC	EQUITY	742352107	60	7,926	SH	Sol

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PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4928	141,695	SH	Sol
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13	382	SH	DEFINE
PRIORITY HEALTHCARE	EQUITY	74264T102	316	13,753	SH	Sol
PRIVATEBANCORP INC	EQUITY	742962103	217	7,896	SH	Sol
PROASSURANCE CORPORATION	EQUITY	74267C106	429	12,591	SH	Sol
PROCTER & GAMBLE CO.	EQUITY	742718109	144058	2,646,172	SH	Sol
PROCTER AND GAMBLE CO	EQUITY	742718109	23043	423,280	SH	DEFINE
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	123	4,055	SH	Sol
PROGENICS PHARMACEUTICALS	EQUITY	743187106	95	5,656	SH	Sol
Progress Energy	EQUITY	743263105	7268	165,000	SH	DEFINE
PROGRESS ENERGY INC	EQUITY	743263105	13	295	SH	DEFINE
PROGRESS ENERGY INC.	EQUITY	743263105	4821	109,450	SH	Sol
PROGRESS SOFTWARE CORP.	EQUITY	743312100	328	15,125	SH	Sol
PROGRESSIVE CORP OHIO	EQUITY	743315103	22	261	SH	DEFINE
PROGRESSIVE CORP.	EQUITY	743315103	7894	92,541	SH	Sol
PROLOGIS	EQUITY	743410102	3571	108,463	SH	Sol
PROQUEST CO.	EQUITY	74346P102	313	11,504	SH	Sol
PROSPERITY BANCSHARES INC	EQUITY	743606105	183	7,498	SH	Sol
PROTECTIVE LIFE CORP COM	EQUITY	743674103	4190	108,358	SH	Sol
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	2821	147,464	SH	Sol
PROVIDE COMMERCE INC	EQUITY	74373W103	41	2,099	SH	Sol
PROVIDENT BANCORP INC	EQUITY	74383A109	217	19,053	SH	Sol
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	451	15,637	SH	Sol
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	3775	95,662	SH	Sol
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	57	2,413	SH	Sol
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	508	28,926	SH	Sol
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1899	129,432	SH	Sol
PROVIDIAN FINL CORP	EQUITY	74406A102	12153	827,079	SH	DEFINE
PROVINCE HEALTHCARE CO.	EQUITY	743977100	407	23,730	SH	Sol
PROXIM CORP CL-A	EQUITY	744283102		1	SH	Sol
PROXYMED PHARMACY INC	EQUITY	744290305	49	2,884	SH	Sol
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	10404	223,890	SH	Sol
PS BUSINESS PARKS, INC.	EQUITY	69360J107	429	10,652	SH	Sol
PSEG ENERGY HOLDINGS	EQUITY	744573106	25512	637,314	SH	Sol
PSS WORLD MED INC COM	EQUITY	69366A100	8	733500	SH	Sol
PSS WORLD MEDICAL, INC	EQUITY	69366A100	363	32,418	SH	Sol
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	2	94100	SH	Sol
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	119	4,767	SH	Sol
PTEK HLDGS INC	EQUITY	69366M104	284	24,658	SH	Sol
PTEK HLDGS INC COM	EQUITY	69366M104	13	1119300	SH	Sol
Public Service	EQUITY	744573106	4203	105,000	SH	DEFINE
PUBLIC STORAGE INC	EQUITY	74460D109	903	19,626	SH	Sol
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	11	284	SH	DEFINE
PUGET ENEGY INC.	EQUITY	745310102	6124	279,492	SH	Sol
PULITZER INC.	EQUITY	745769109	197	4,020	SH	Sol
PULTE HOMES INC	EQUITY	745867101	8	152	SH	DEFINE
PULTE HOMES INC.	EQUITY	745867101	2913	55,989	SH	Sol
QAD INC	EQUITY	74727D108	65	6,160	SH	Sol
QLOGIC CORP	EQUITY	747277101	3	112	SH	DEFINE
QLOGIC CORP.	EQUITY	747277101	1334	50,165	SH	Sol
QUAKER CHEM CORP COM	EQUITY	747316107	109	3,963	SH	Sol
QUAKER CIRY BANCORP INC	EQUITY	74731K106	306	5,567	SH	Sol
QUALCOMM INC	EQUITY	747525103	23322	319,571	SH	DEFINE
QUALCOMM, INC.	EQUITY	747525103	45065	617,501	SH	Sol
QUALITY SYSTEMS INC	EQUITY	747582104	80	1,621	SH	Sol
QUALTY DISTRIBUTION INC	EQUITY	74756M102	44	4,006	SH	Sol

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QUANEX CORP.	EQUITY	747620102	385	7,897	SH	Sol
QUANTA SERVICES, INC.	EQUITY	74762E102	1343	215,943	SH	Sol
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1136	366,545	SH	Sol
QUEST DIAGNOSTICS INC	EQUITY	74834L100	11	124	SH	DEFINE
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4006	47,161	SH	Sol
QUEST SOFTWARE INC	EQUITY	74834T103	308	23,910	SH	Sol
QUESTAR CORP.	EQUITY	748356102	5047	130,621	SH	Sol
QUICKSILVER RESOURCES COM	EQUITY	74837R104	15	230016	SH	Sol
QUICKSILVER RESOURCES INC	EQUITY	74837R104	476	7,098	SH	Sol
QUICKSILVER, INC.	EQUITY	74838C106	638	26,781	SH	Sol
QUIDEL CORPORATION	EQUITY	74838J101	90	15,197	SH	Sol
QUIKSILVER INC COM	EQUITY	74838C106	13	557443	SH	Sol
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	214	7,000	SH	Sol
QUIXOTE CORP	EQUITY	749056107	72	3,613	SH	Sol
QWEST COMMUNICATIONS INTL	EQUITY	749121109	8	2,138	SH	DEFINE
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2817	784,684	SH	Sol
R&G FINANCIAL CO.	EQUITY	749136107	442	13,368	SH	Sol
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3186	96,473	SH	Sol
R.H. DONNELLEY CORP.	EQUITY	74955W307	474	10,831	SH	Sol
RADIAN GROUP, INC.	EQUITY	750236101	7080	147,814	SH	Sol
RADIO ONE INC -CL D	EQUITY	75040P405	26	1,597	SH	Sol
RADIOSHACK CORP	EQUITY	750438103	6	193	SH	DEFINE
RADIOSHACK CORP.	EQUITY	750438103	2669	93,234	SH	Sol
RADISYS CORP.	EQUITY	750459109	167	9,012	SH	Sol
RAE SYSTEMS INC	EQUITY	75061P102	90	16,599	SH	Sol
RAILAMERICA INC	EQUITY	750753105	240	16,445	SH	Sol
RAIT INVESTMENT TRUST	EQUITY	749227104	275	11,166	SH	Sol
RALCORP HOLDINGS, INC.	EQUITY	751028101	495	14,055	SH	Sol
RAMBUS INC.	EQUITY	750917106	33	1,861	SH	Sol
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	224	9,250	SH	Sol
RANGE RESOURCES CORP	EQUITY	75281A109	474	32,483	SH	Sol
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	407	16,342	SH	Sol
RAVEN INDUSTRIES INC	EQUITY	754212108	132	3,721	SH	Sol
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3045	115,116	SH	Sol
RAYONIER, INC.	EQUITY	754907103	3418	76,900	SH	Sol
RAYOVAC CORP.	EQUITY	755081106	465	16,565	SH	Sol
RAYTHEON CO	EQUITY	755111507	19	536	SH	DEFINE
RAYTHEON CO.	EQUITY	755111507	6820	190,666	SH	Sol
RC2 CORP	EQUITY	749388104	242	6,828	SH	Sol
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	3224	201,610	SH	Sol
READING INTERNATIONAL INC-A	EQUITY	755408101	60	6,930	SH	Sol
REALNETWORKS, INC.	EQUITY	75605L104	370	54,094	SH	Sol
REALTY INCOME CORP.	EQUITY	756109104	1030	24,680	SH	Sol
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	290	10,562	SH	Sol
RED HAT INC	EQUITY	756577102	2343	102,000	SH	DEFINE
RED HAT, INC.	EQUITY	756577102	80	3,473	SH	Sol
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	158	5,756	SH	Sol
REDBACK NETWORKS INC	EQUITY	757209507	96	15,008	SH	Sol
REDWOOD TRUST, INC.	EQUITY	758075402	428	7,685	SH	Sol
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	1027	28,531	SH	Sol
REEBOK INTL LTD	EQUITY	758110100	3	72	SH	DEFINE
REGAL ENTMT GROUP	EQUITY	758766109	5602	309,496	SH	Sol
REGAL-BELOIT CORP.	EQUITY	758750103	262	11,758	SH	Sol
REGENCY CENTERS CORPORATION	EQUITY	758849103	420	9,790	SH	Sol
REGENERATION TECHNOLOGIES	EQUITY	75886N100	120	11,162	SH	Sol
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	192	18,250	SH	Sol

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REGENT COMMUNICATIONS, INC	EQUITY	758865109	104	16,761	SH	Sol
REGIONS FINANCIAL CORP.	EQUITY	758940100	3562	97,466	SH	Sol
REGIONS FINL CORP	EQUITY	758940100	10	263	SH	DEFINE
REGIS CORP.	EQUITY	758932107	3111	69,765	SH	Sol
REHAB CARE GROUP	EQUITY	759148109	208	7,793	SH	Sol
REINSURANCE GROUP OF	EQUITY	759351109	22	530	SH	Sol
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	547	13,556	SH	Sol
RELIANT ENERGY INC	EQUITY	75952B105	58	5,379	SH	Sol
REMEC, INC.	EQUITY	759543101	187	29,590	SH	Sol
REMINGTON OIL & GAS CORP	EQUITY	759594302	245	10,383	SH	Sol
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	82	3,659	SH	Sol
RENAL CARE GROUP, INC.	EQUITY	759930100	3559	107,433	SH	Sol
RENOVIS INC	EQUITY	759885106	26	2,868	SH	Sol
RENT-A-CENTER INC	EQUITY	76009N100	3807	127,187	SH	Sol
RENT-WAY, INC.	EQUITY	76009U104	113	12,609	SH	Sol
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	34	2,399	SH	Sol
REPUBLIC BANCORP, INC.	EQUITY	760281204	507	34,696	SH	Sol
REPUBLIC SERVICES IN	EQUITY	760759100	7209	249,098	SH	Sol
RES-CARE INC	EQUITY	760943100	106	8,380	SH	Sol
RESMED INC	EQUITY	761152107	37	725	SH	Sol
RESOURCE AMERICA, INC.	EQUITY	761195205	169	7,147	SH	Sol
RESOURCES CONNECTION I COM	EQUITY	76122Q105	24	614550	SH	Sol
RESOURCES CONNECTION INC	EQUITY	76122Q105	435	11,119	SH	Sol
RESPIRONICS INC.	EQUITY	761230101	44	747	SH	Sol
RESTORATION HARDWARE I	EQUITY	760981100	92	12,647	SH	Sol
RETAIL VENTURES INC	EQUITY	76128Y102	49	6,359	SH	Sol
RETEK INC.	EQUITY	76128Q109	687	111,826	SH	Sol
REVLON, INC.-CL A	EQUITY	761525500	207	70,176	SH	Sol
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2434	105,235	SH	Sol
REYNOLDS R J TOB HLDGS INC	EQUITY	76182K105	7	102	SH	DEFINE
RF MICRO DEVICES INC	EQUITY	749941100	2837	378,256	SH	Sol
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	39	4,973	SH	Sol
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	185	13,007	SH	Sol
RIGGS NATIONAL CORP.	EQUITY	766570105	161	7,644	SH	Sol
RITE AID CORP	EQUITY	767754104	47	9,089	SH	Sol
RIVIANA FOODS	EQUITY	769536103	77	2,949	SH	Sol
RIVIERA HOLDINGS CORP	EQUITY	769627100	3030	345,900	SH	Sol
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	2558	37,839	SH	Sol
RLI CORP.	EQUITY	749607107	393	10,770	SH	Sol
ROBBINS & MYERS, INC.	EQUITY	770196103	117	5,229	SH	Sol
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2266	76,116	SH	Sol
ROBERT HALF INTL INC	EQUITY	770323103	6	206	SH	DEFINE
ROBERT HALF INTL INC	EQUITY	770323103	18	596692	SH	Sol
ROCK-TENN CO., CLASS A	EQUITY	772739207	238	14,048	SH	Sol
ROCKWELL AUTOMATION COM	EQUITY	773903109	8	209500	SH	Sol
ROCKWELL AUTOMATION INC	EQUITY	773903109	3110	82,907	SH	Sol
ROCKWELL AUTOMATION INC	EQUITY	773903109	7837	208,923	SH	DEFINE
ROCKWELL COLLINS INC	EQUITY	774341101	2639	79,187	SH	Sol
ROCKWELL COLLINS INC	EQUITY	774341101	7	212	SH	DEFINE
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	182	7,176	SH	Sol
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	1333	74,000	SH	Othe
ROGERS CORP.	EQUITY	775133101	557	7,968	SH	Sol
ROHM + HAAS CO	EQUITY	775371107	11551	277,801	SH	DEFINE
ROHM AND HAAS CO.	EQUITY	775371107	4091	98,393	SH	Sol
ROLLINS, INC.	EQUITY	775711104	1829	79,496	SH	Sol
ROPER INDUSTRIES, INC.	EQUITY	776696106	44	776	SH	Sol

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ROSS STORES, INC.	EQUITY	778296103	6665	249,062	SH	Sol
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	2377	184,000	SH	Sol
ROUSE CO	EQUITY	779273101	778	16,389	SH	Sol
ROWAN COMPANIES, INC.	EQUITY	779382100	1147	47,155	SH	Sol
ROWAN COS INC	EQUITY	779382100	3	127	SH	DEFINE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	51	2,060	SH	Sol
ROYAL BANK CDA COMMON	EQUITY	780087102	6719	152,300	SH	Othe
Royal Bk Scotland 8.5%	EQUITY	780097804	534	20,000	SH	DEFINE
Royal Bk Scotland 8.8889%	EQUITY	780097861	3018	120,000	SH	DEFINE
Royal Bk Scotland 9.125%	EQUITY	780097606	1163	45,000	SH	DEFINE
ROYAL GOLD INC	EQUITY	780287108	112	7,896	SH	Sol
RPC	EQUITY	749660106	72	4,587	SH	Sol
RPM INTERNATIONAL INC.	EQUITY	749685103	2768	182,105	SH	Sol
RSA SECURITY INC.	EQUITY	749719100	2524	123,301	SH	Sol
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	163	10,191	SH	Sol
RUBY TUESDAY INC	EQUITY	781182100	4296	156,500	SH	DEFINE
RUBY TUESDAY, INC.	EQUITY	781182100	2853	103,928	SH	Sol
RUDDICK CORP.	EQUITY	781258108	1975	87,985	SH	Sol
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	112	6,180	SH	Sol
RUSH ENTERPRISES INC - CL B	EQUITY	781846308	36	2,804	SH	Sol

RUSS BERRIE AND CO., INC.	EQUITY	782233100	1989	102,348	SH	Sol
RUSSELL CORP.	EQUITY	782352108	247	13,745	SH	Sol
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	187	5,702	SH	Sol
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	320	20,226	SH	Sol
RYDER SYS INC	EQUITY	783549108	3	78	SH	DEFINE
RYDER SYSTEM, INC.	EQUITY	783549108	1167	29,136	SH	Sol
RYERSON TULL, INC.	EQUITY	78375P107	180	11,305	SH	Sol
RYLAND GROUP	EQUITY	783764103	3038	38,849	SH	Sol
S & P 500 FUTURE	EQUITY	84749R100	34	3,838	SH	Sol
S J W CORP COM	EQUITY	784305104	105	3,102	SH	Sol
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	35915	313,585	SH	Sol
S&T BANCORP, INC.	EQUITY	783859101	364	11,389	SH	Sol
S.Y. BANCORP INC	EQUITY	785060104	133	5,685	SH	Sol
S1 CORPORATION	EQUITY	78463B101	337	33,924	SH	Sol
SABRE HLDGS CORP	EQUITY	785905100	5	167	SH	DEFINE
SABRE HOLDINGS CORP.	EQUITY	785905100	1730	62,431	SH	Sol
SAFECO CORP	EQUITY	786429100	7	167	SH	DEFINE
SAFECO CORP.	EQUITY	786429100	2725	61,935	SH	Sol
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	132	57,567	SH	Sol
SAFENET INC	EQUITY	78645R107	316	11,428	SH	Sol
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	103	4,823	SH	Sol
SAFEWAY INC	EQUITY	786514208	5018	198,025	SH	Sol
SAFEWAY INC	EQUITY	786514208	14	535	SH	DEFINE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	143	7,853	SH	Sol
SAKS INC.	EQUITY	79377W108	3219	214,601	SH	Sol
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	125	4,616	SH	Sol
SALIX PHARMACEUTICALS	EQUITY	795435106	380	11,542	SH	Sol
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	84	5,741	SH	Sol
SANDERSON FARMS, INC.	EQUITY	800013104	266	4,954	SH	Sol
SANDISK CORP.	EQUITY	80004C101	5673	261,546	SH	Sol
SANDY SPRING BANCORP, INC.	EQUITY	800363103	243	6,979	SH	Sol
SANMINA - SCI CORP	EQUITY	800907107	2479	272,462	SH	Sol
SANMINA SCI CORP	EQUITY	800907107	6	624	SH	DEFINE
SANTANDER BANCORP	EQUITY	802809103	57	2,304	SH	Sol
SANTARUS INC	EQUITY	802817304	49	3,335	SH	Sol
SAPIENT CORP.	EQUITY	803062108	228	37,873	SH	Sol

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SARA LEE CORP	EQUITY	803111103	22	947	SH	DEFINE
SARA LEE CORP.	EQUITY	803111103	7718	335,707	SH	Sol
SAUER-DANFOSS INC.	EQUITY	804137107	83	4,836	SH	Sol
SAUL CENTERS, INC.	EQUITY	804395101	245	7,640	SH	Sol
SAXON CAPITAL INC	EQUITY	80556P302	315	13,798	SH	Sol
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	87	19,574	SH	Sol
SBC COMMUNICATIONS INC	EQUITY	78387G103	11078	456,812	SH	DEFINE
SBC Communications Inc	EQUITY	78387G103	970	40,000	SH	DEFINE
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	60973	2,514,338	SH	Sol
SBS TECHNOLOGIES INC	EQUITY	78387P103	118	7,342	SH	Sol
SCANA CORP	EQUITY	80589M102	6336	174,217	SH	Sol
SCANSOFT INC	EQUITY	80603P107	192	38,817	SH	Sol
SCANSOURCE INC	EQUITY	806037107	358	6,028	SH	Sol
SCBT FINANCIAL CORP	EQUITY	78401V102	112	3,712	SH	Sol
SCHAWK, INC.	EQUITY	806373106	61	4,361	SH	Sol
SCHERING PLOUGH CORP	EQUITY	806605101	33	1,764	SH	DEFINE
SCHERING-PLOUGH CORP.	EQUITY	806605101	11718	634,084	SH	Sol
SCHLUMBERGER LTD	EQUITY	806857108	45	706	SH	DEFINE
SCHLUMBERGER, LTD.	EQUITY	806857108	15892	250,236	SH	Sol
SCHNITZER STL INDS	EQUITY	806882106	320	9,426	SH	Sol
SCHOLASTIC CORP.	EQUITY	807066105	2271	75,815	SH	Sol
SCHOOL SPECIALTY, INC.	EQUITY	807863105	332	9,136	SH	Sol
SCHULMAN, A. INC.	EQUITY	808194104	312	14,501	SH	Sol
SCHWAB CHARLES CORP	EQUITY	808513105	16	1,635	SH	DEFINE
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	221	7,223	SH	Sol
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	109	21,441	SH	Sol
SCIENTIFIC ATLANTA INC	EQUITY	808655104	21772	631,084	SH	DEFINE
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	511	26,672	SH	Sol
SCIENTIFIC-ATLANTA INC COM	EQUITY	808655104	5	151400	SH	Sol
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2342	67,884	SH	Sol
SCOTTS CO.	EQUITY	810186106	3245	50,805	SH	Sol
SCP POOL CORPORATION	EQUITY	784028102	769	17,095	SH	Sol
SCRIPPS CO	EQUITY	811054204	71	676	SH	Sol
SCS TRANSPORTATION INC	EQUITY	81111T102	189	7,147	SH	Sol
Scudder Strategic Muni Inc	EQUITY	811234103	233	20,000	SH	DEFINE
SEABOARD CORP.	EQUITY	811543107	85	170	SH	Sol
SEABULK INTERNATIONAL INC	EQUITY	81169P101	23	2,791	SH	Sol
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	199	11,760	SH	Sol
SEACOAST BANKING CORP FL	EQUITY	811707306	116	5,562	SH	Sol
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	503	14,530	SH	Sol
SEACOR HOLDINGS INC	EQUITY	811904101	392	8,923	SH	Sol
SEALED AIR CORP	EQUITY	81211K100	2006	37,665	SH	Sol
SEALED AIR CORP NEW	EQUITY	81211K100	5	101	SH	DEFINE
SEARS ROEBUCK & CO	EQUITY	812387108	3564	94,397	SH	Sol
SEARS ROEBUCK + CO	EQUITY	812387108	10	255	SH	DEFINE
SEATTLE GENETICS INC WA	EQUITY	812578102	105	15,005	SH	Sol
SECOND BANCORP, INC.	EQUITY	813114105	136	4,357	SH	Sol
SECURE COMPUTING CORP	EQUITY	813705100	199	17,110	SH	Sol
SECURE COMPUTING CORP	EQUITY	813705100	4599	394,800	SH	DEFINE
SECURITY BANK CORP	EQUITY	814047106	78	2,247	SH	Sol
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	90	23,849	SH	Sol
SEI INVESTMENTS CO.	EQUITY	784117103	4800	165,273	SH	Sol
SELECT COMFORT CORP	EQUITY	81616X103	497	17,502	SH	Sol
SELECT COMFORT CORP COM	EQUITY	81616X103	5	160868	SH	Sol
SELECT MEDICAL CORP	EQUITY	816196109	594	44,257	SH	Sol
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	532	13,330	SH	Sol

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SEMITOOL, INC.	EQUITY	816909105	89	7,825	SH	Sol
SEMPRA ENERGY	EQUITY	816851109	3496	101,529	SH	Sol
SEMPRA ENERGY	EQUITY	816851109	9	275	SH	DEFINE
SEMTECH CORP COM	EQUITY	816850101	9	383948	SH	Sol
SEMTECH CORP.	EQUITY	816850101	2740	116,395	SH	Sol
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	584	34,791	SH	Sol
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2043	95,100	SH	Sol
SEPRACOR, INC.	EQUITY	817315104	7080	133,836	SH	Sol
SEQUA CORP CLASS A	EQUITY	817320104	1123	19,198	SH	Sol
SERENA SOFTWARE, INC.	EQUITY	817492101	230	12,070	SH	Sol
SEROLOGICALS CORP.	EQUITY	817523103	240	12,005	SH	Sol
SERVICE CORP INTERNATIONAL	EQUITY	817565104	41	5,528	SH	Sol
SERVICEMASTER COMPAN	EQUITY	81760N109	72	5,834	SH	Sol
SFBC INTERNATIONAL INC	EQUITY	784121105	188	5,997	SH	Sol
SHARPER IMAGE CORP	EQUITY	820013100	177	5,635	SH	Sol
SHAW GROUP INC	EQUITY	820280105	308	30,404	SH	Sol
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	84	3,156	SH	Sol
SHERWIN WILLIAMS CO	EQUITY	824348106	14340	345,123	SH	DEFINE
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2620	63,052	SH	Sol
SHOE CARNIVAL INC	EQUITY	824889109	53	3,541	SH	Sol
SHOPKO STORES, INC.	EQUITY	824911101	200	14,113	SH	Sol
SHUFFLE MASTER INC	EQUITY	825549108	8	213900	SH	Sol
SHUFFLE MASTER, INC.	EQUITY	825549108	405	11,156	SH	Sol
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	273	7,303	SH	Sol
SI INTERNATIONAL INC	EQUITY	78427V102	49	2,415	SH	Sol
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	301	33,200	SH	Sol
SIEBEL SYS INC	EQUITY	826170102	3210	300,602	SH	DEFINE
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2839	265,554	SH	Sol
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	494	11,060	SH	Sol
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1840	238,591	SH	Sol
SIGMA ALDRICH	EQUITY	826552101	5	83	SH	DEFINE
SIGMA ALDRICH CORP.	EQUITY	826552101	2117	35,511	SH	Sol
SIGMATEL INC	EQUITY	82661W107	344	11,827	SH	Sol
SIGNATURE BANK	EQUITY	82669G104	64	2,685	SH	Sol
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	5291	222,700	SH	DEFINE
SILGAN HOLDINGS, INC.	EQUITY	827048109	212	5,270	SH	Sol
SILICON GRAPHICS, INC.	EQUITY	827056102	276	125,536	SH	Sol
SILICON IMAGE INC	EQUITY	82705T102	467	35,596	SH	Sol
SILICON LABORATORIES COM	EQUITY	826919102	6	118800	SH	Sol
SILICON LABORATORIES INC	EQUITY	826919102	3731	80,490	SH	Sol
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	402	39,040	SH	Sol
SILICON VALLEY BANCSHARES	EQUITY	827064106	2815	70,985	SH	Sol
SILICONIX, INC.	EQUITY	827079203	140	2,816	SH	Sol
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	184	7,055	SH	Sol
SIMON PPTY GROUP INC NEW	EQUITY	828806109	13	249	SH	DEFINE
SIMON PROPERTY GROUP INC	EQUITY	828806109	6178	120,155	SH	Sol
SIMPLETECH INC	EQUITY	828823104	33	9,692	SH	Sol
SIMPSON MANUFACTURING CO.	EQUITY	829073105	495	8,826	SH	Sol
SINA CORP (F)	EQUITY	G81477104	3	97900	SH	Sol
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	221	21,527	SH	Sol
SIPEX CORP.	EQUITY	829909100	54	9,511	SH	Sol
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	69	5,271	SH	Sol
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	1276	414,168	SH	Sol
SIRVA INC	EQUITY	82967Y104	10	434	SH	Sol
SITEL CORP.	EQUITY	82980K107	118	28,017	SH	Sol
SIX FLAGS, INC	EQUITY	83001P109	1370	188,744	SH	Sol

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SIZELER PPTY INVS INC	EQUITY	830137105	17	1,870	SH	Sol
SKECHERS USA INC. CL-A	EQUITY	830566105	124	9,535	SH	Sol
SKILLSOFT CORP COM (ADR)	EQUITY	830928107	11	1414418	SH	Sol
SKY FINANCIAL GROUP	EQUITY	83080P103	42	1,690	SH	Sol
SKYLINE CORP.	EQUITY	830830105	133	3,281	SH	Sol
SKYWEST INC	EQUITY	830879102	67331	3,867,367	SH	Sol
SKYWEST INC COM	EQUITY	830879102	10	584654	SH	Sol
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	628	71,984	SH	Sol
SL GREEN REALTY CORP.	EQUITY	78440X101	286	6,121	SH	Sol
SLM CORP	EQUITY	78442P106	33677	1,324,640	SH	Sol
SLM CORP	EQUITY	78442P106	3148	77,826	SH	DEFINE
SMART & FINAL, INC.,	EQUITY	831683107	72	6,004	SH	Sol
SMITH INTERNATIONAL, INC.	EQUITY	832110100	8807	157,940	SH	Sol
SMITH INTL INC	EQUITY	832110100	2827	50,700	SH	DEFINE
SMITH, A.O. CORP.	EQUITY	831865209	260	8,185	SH	Sol
SMITHFIELD FOODS INC	EQUITY	832248108	5105	173,640	SH	Sol
SMITHTOWN BANCORP INC	EQUITY	832449102	102	2,506	SH	Sol
SMURFIT STONE CONTAINER CO	EQUITY	832727101	485	24,300	SH	DEFINE
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	64427	3,229,428	SH	Sol
SNAP ON INC	EQUITY	833034101	2	70	SH	DEFINE
SNAP-ON, INC.	EQUITY	833034101	867	25,845	SH	Sol
SOHU.COM INC	EQUITY	83408W103	211	10,614	SH	Sol
SOLA INTERNATIONAL, INC.	EQUITY	834092108	265	15,372	SH	Sol
SOLECTRON CORP	EQUITY	834182107	987	152,552	SH	DEFINE
SOLECTRON CORP.	EQUITY	834182107	2758	426,228	SH	Sol
SONIC AUTOMOTIVE INC	EQUITY	83545G102	295	13,312	SH	Sol
SONIC CORP.	EQUITY	835451105	649	28,545	SH	Sol
SONIC INNOVATIONS INC	EQUITY	83545M109	50	8,857	SH	Sol
SONIC SOLUTIONS	EQUITY	835460106	178	8,389	SH	Sol

SONICWALL INC	EQUITY	835470105	246	28,589	SH	Sol
SONOCO PRODUCTS CO.	EQUITY	835495102	3916	153,576	SH	Sol
SONOSIGHT, INC.	EQUITY	83568G104	170	7,081	SH	Sol
SONUS NETWORKS INC	EQUITY	835916107	497	103,904	SH	Sol
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1881	117,859	SH	Sol
SOURCE INTERLINK COS INC	EQUITY	836151209	105	9,452	SH	Sol
SOURCECORP	EQUITY	836167106	213	7,744	SH	Sol
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	31	1,083	SH	Sol
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	291	6,604	SH	Sol
SOUTHERN CO	EQUITY	842587107	9756	334,689	SH	Sol
SOUTHERN CO	EQUITY	842587107	26	884	SH	DEFINE
SOUTHERN COMMUNITY FINANCIAL	EQUITY	842632101	74	7,158	SH	Sol
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	12	280	SH	Sol
SOUTHERN UNION CO.	EQUITY	844030106	600	28,452	SH	Sol
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	90	4,267	SH	Sol
SOUTHTRUST CORP	EQUITY	844730101	15	395	SH	DEFINE
SOUTHTRUST CORP.	EQUITY	844730101	5687	146,540	SH	Sol
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5916	352,784	SH	Sol
SOUTHWEST AIRLS CO	EQUITY	844741108	16	947	SH	DEFINE
SOUTHWEST BANCORP INC	EQUITY	844767103	94	5,152	SH	Sol
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	728	16,503	SH	Sol
SOUTHWEST GAS CORP	EQUITY	844895102	402	16,677	SH	Sol
SOUTHWEST WTR CO	EQUITY	845331107	99	7,934	SH	Sol
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	497	17,350	SH	Sol
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3054	138,206	SH	Sol
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	353	9,241	SH	Sol
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	166	17,768	SH	Sol

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SPARTAN MTRS INC COM	EQUITY	846819100	3	219800	SH	Sol
SPARTECH CORP.	EQUITY	847220209	313	12,063	SH	Sol
SPATIALIGHT INC	EQUITY	847248101	68	11,288	SH	Sol
SPECTRALINK CORP	EQUITY	847580107	136	9,157	SH	Sol
SPECTRASITE INC	EQUITY	84761M104	36	839	SH	Sol
SPEEDWAY MOTORSPORTS	EQUITY	847788106	238	7,115	SH	Sol
SPHERION CORPORATION	EQUITY	848420105	294	29,030	SH	Sol
SPINNAKER EXPLORATION CO	EQUITY	84855W109	475	12,062	SH	Sol
SPORTS AUTHORITY INC	EQUITY	84917U109	384	10,707	SH	Sol
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	674	SH	Sol
SPRINT CORP	EQUITY	852061100	30	1,709	SH	DEFINE
SPRINT CORP. FON GROUP	EQUITY	852061100	13444	763,869	SH	Sol
SPSS, INC.	EQUITY	78462K102	122	6,806	SH	Sol
SPX CORP.	EQUITY	784635104	5512	118,694	SH	Sol
SRA INTERNATIONAL CL A	EQUITY	78464R105	265	6,261	SH	Sol
SRA INTL INC CL A	EQUITY	78464R105	7	176362	SH	Sol
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	122	6,532	SH	Sol
ST JUDE MED INC	EQUITY	790849103	17090	225,911	SH	DEFINE
ST JUDE MEDICAL, INC.	EQUITY	790849103	5655	74,751	SH	Sol
ST. MARY LAND & EXPLORATION	EQUITY	792228108	489	13,725	SH	Sol
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	13678	337,390	SH	Sol
STAGE STORES INC	EQUITY	85254C305	339	9,012	SH	Sol
STAKTEK HOLDINGS INC	EQUITY	85256P106	26	4,916	SH	Sol
STAMPS.COM INC	EQUITY	852857200	82	8,073	SH	Sol
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	3077	45,924	SH	Sol
STANDARD COML CORP. COM	EQUITY	853258101	88	4,855	SH	Sol
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	206	8,848	SH	Sol
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	89	6,043	SH	Sol
STANDARD PACIFIC CORP.	EQUITY	85375C101	31	625	SH	Sol
STANDARD REGISTER CO.	EQUITY	853887107	67	5,635	SH	Sol
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	160	5,864	SH	Sol
STANLEY FURNITURE CO INC	EQUITY	854305208	113	2,689	SH	Sol
STANLEY WORKS	EQUITY	854616109	2481	54,426	SH	Sol
STANLEY WORKS	EQUITY	854616109	4	98	SH	DEFINE
STAPLES INC	EQUITY	855030102	17	596	SH	DEFINE
STAPLES, INC.	EQUITY	855030102	46056	1,565,996	SH	Sol
STAR SCIENTIFIC INC	EQUITY	85517P101	48	12,328	SH	Sol
STARBUCKS CORP	EQUITY	855244109	21	475	SH	DEFINE
STARBUCKS CORP.	EQUITY	855244109	9064	208,405	SH	Sol
STARTEK INC	EQUITY	85569C107	187	5,226	SH	Sol
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	4136	92,210	SH	Sol
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	199	6,477	SH	Sol
STATE BANCORP INC	EQUITY	855716106	95	3,887	SH	Sol
STATE FINL SERVICES CORP-A	EQUITY	856855101	82	2,767	SH	Sol
STATE STREET CORP.	EQUITY	857477103	7016	143,073	SH	Sol
STATE STREET CORPORATION	EQUITY	857477103	20	403	SH	DEFINE
STATION CASINOS, INC.	EQUITY	857689103	44	909	SH	Sol
Statoil ASA - ADR	EQUITY	85771P102	400	31,430	SH	Sol
STEEL DYNAMICS, INC.	EQUITY	858119100	515	17,996	SH	Sol
STEEL TECHNOLOGIES INC	EQUITY	858147101	107	4,824	SH	Sol
STEELCASE INC-CL A	EQUITY	858155203	13	896	SH	Sol
STEIN MART INC COM	EQUITY	858375108	10	594800	SH	Sol
STEIN MART, INC.	EQUITY	858375108	194	11,901	SH	Sol
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	17658	503,212	SH	Sol
STELLENT INC	EQUITY	85856W105	83	9,758	SH	Sol
STEPAN CO.	EQUITY	858586100	66	2,538	SH	Sol

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STERICYCLE INC	EQUITY	858912108	4641	89,700	SH	DEFINE
STERICYCLE INC COM	EQUITY	858912108	18	347803	SH	Sol
STERICYCLE, INC.	EQUITY	858912108	3544	68,496	SH	Sol
STERIS CORP COM	EQUITY	859152100	3208	142,177	SH	Sol
STERLING BANCORP	EQUITY	859158107	179	6,470	SH	Sol
STERLING BANCSHARES, INC.	EQUITY	858907108	305	21,524	SH	Sol
STERLING FINANCIAL CORP	EQUITY	859317109	269	10,332	SH	Sol
STERLING FINL CORP WAS	EQUITY	859319105	346	10,866	SH	Sol
STEVEN MADDEN, LTD.	EQUITY	556269108	111	5,579	SH	Sol
STEWART & STEVENSON SERVICES	EQUITY	860342104	248	13,816	SH	Sol
STEWART ENTERPRISES, INC.	EQUITY	860370105	420	51,637	SH	Sol
STEWART INFORMATION SERVICES COM	EQUITY	860372101	276	8,182	SH	Sol
STIFEL FINANCIAL CORP	EQUITY	860630102	71	2,602	SH	Sol
STILLWATER MINING CO.	EQUITY	86074Q102	290	19,325	SH	Sol
STONE ENERGY CORP.	EQUITY	861642106	506	11,082	SH	Sol
STONERIDGE, INC.	EQUITY	86183P102	127	7,476	SH	Sol
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	5049	174,115	SH	Sol
STRATASYS INC	EQUITY	862685104	109	4,412	SH	Sol
STRATEX NETWORKS INC	EQUITY	86279T109	119	40,478	SH	Sol
STRATTEC SEC CORP	EQUITY	863111100	126	1,837	SH	Sol
STRAYER ED INC COM	EQUITY	863236105	10	87523	SH	Sol
STRAYER EDUCATION, INC	EQUITY	863236105	747	6,694	SH	Sol
STRIDE RITE CORP.	EQUITY	863314100	207	18,788	SH	Sol
STRYKER CORP	EQUITY	863667101	26	480	SH	DEFINE
STRYKER CORP.	EQUITY	863667101	9345	169,900	SH	Sol
STUDENT LOAN CORP.	EQUITY	863902102	10	73	SH	Sol
STURM, RUGER & CO., INC.	EQUITY	864159108	123	10,185	SH	Sol
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	1094	34,000	SH	Sol
SUFFOLK BANCORP	EQUITY	864739107	170	5,235	SH	Sol
SUMMIT PROPERTIES, INC.	EQUITY	866239106	461	17,971	SH	Sol
SUN BANCORP INC	EQUITY	86663B102	81	3,826	SH	Sol
SUN COMMUNITIES, INC.	EQUITY	866674104	393	10,450	SH	Sol
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	25	2,793	SH	Sol
SUN MICROSYSTEMS INC	EQUITY	866810104	17	3,985	SH	DEFINE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6742	1,557,096	SH	Sol
SUNGARD DATA SYS INC	EQUITY	867363103	9	348	SH	DEFINE
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	3457	132,963	SH	Sol
SUNOCO INC	EQUITY	86764P109	6	91	SH	DEFINE
SUNOCO, INC.	EQUITY	86764P109	2135	33,553	SH	Sol
SUNOPTA INC	EQUITY	8676EP108	1380	161,600	SH	DEFINE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	306	7,807	SH	Sol
SUNTERRA CORP	EQUITY	86787D208	112	8,918	SH	Sol
SUNTRON CORP	EQUITY	86789P100	7	1,173	SH	Sol
SUNTRUST BANKS, INC.	EQUITY	867914103	7818	120,288	SH	Sol
SUNTRUST BKS INC	EQUITY	867914103	22	338	SH	DEFINE
SUPERGEN, INC.	EQUITY	868059106	137	21,300	SH	Sol
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	262	26,080	SH	Sol
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1751	52,332	SH	Sol
SUPERTEX INC	EQUITY	868532102	70	4,291	SH	Sol
SUPERVALU INC	EQUITY	868536103	5	162	SH	DEFINE
SUPERVALU, INC.	EQUITY	868536103	1832	59,858	SH	Sol
SUPPORTSOFT INC	EQUITY	868587106	151	17,450	SH	Sol
SUPPORTSOFT INC	EQUITY	868587106	4175	481,000	SH	DEFINE
SUREWEST COMMUNICATION	EQUITY	868733106	221	7,009	SH	Sol
SURMODICS INC	EQUITY	868873100	168	6,821	SH	Sol
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	557	22,151	SH	Sol

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SWIFT ENERGY CO.	EQUITY	870738101	294	13,328	SH	Sol
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2762	153,858	SH	Sol
SWS GROUP INC	EQUITY	78503N107	111	7,259	SH	Sol
SYBASE, INC.	EQUITY	871130100	2737	152,059	SH	Sol
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	553	18,536	SH	Sol
SYCAMORE NETWORKS, INC	EQUITY	871206108	355	83,946	SH	Sol
SYKES ENTERPRISES, INC.	EQUITY	871237103	91	12,030	SH	Sol
SYMANTEC CORP	EQUITY	871503108	16	374	SH	DEFINE
SYMANTEC CORP COM	EQUITY	871503108	11	258500	SH	Sol
SYMANTEC CORP.	EQUITY	871503108	10333	236,029	SH	Sol
SYMBION INC	EQUITY	871507109	70	3,979	SH	Sol
SYMBION INC DEL COM	EQUITY	871507109	2	130000	SH	Sol
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	4	281	SH	DEFINE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1542	104,622	SH	Sol
SYMMETRICOM, INC.	EQUITY	871543104	192	21,581	SH	Sol
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	326	13,531	SH	Sol
SYNAPTICS INC	EQUITY	87157D109	204	10,582	SH	Sol
SYNNEX CORP	EQUITY	87162W100	49	3,151	SH	Sol
SYNOPSIS INC.	EQUITY	871607107	7310	257,132	SH	Sol
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3444	136,014	SH	Sol
SYNOVUS FINL CORP	EQUITY	87161C105	9	365	SH	DEFINE
SYNTEL, INC.	EQUITY	87162H103	58	3,523	SH	Sol
SYNTROLEUM CORPORATION	EQUITY	871630109	89	13,498	SH	Sol
SYPRIS SOLUTIONS INC	EQUITY	871655106	62	3,247	SH	Sol
SYPRIS SOLUTIONS INC COM	EQUITY	871655106	5	285700	SH	Sol
SYSCO CORP	EQUITY	871829107	27	766	SH	DEFINE
SYSCO CORP.	EQUITY	871829107	9739	271,506	SH	Sol
SYSTEMAX INC	EQUITY	871851101	31	4,627	SH	Sol
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2835	56,247	SH	Sol
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	657	21,449	SH	Sol
TALBOTS INC	EQUITY	874161102	16	417	SH	Sol
TALISMAN ENERGY INC.	EQUITY	87425E103	6472	298,100	SH	Othe
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	98	12,833	SH	Sol
TALX CORP	EQUITY	874918105	160	6,560	SH	Sol
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	330	8,429	SH	Sol
TANOX INC	EQUITY	87588Q109	218	11,412	SH	Sol
TANOX INC	EQUITY	87588Q109	1907	100,000	SH	DEFINE
TARGET CORP	EQUITY	87612E106	14270	335,995	SH	DEFINE
TARGET CORPORATION	EQUITY	87612E106	20955	493,415	SH	Sol
TARRAGON CORP	EQUITY	876287103	47	3,214	SH	Sol
TASER INTERNATIONAL INC	EQUITY	87651B104	501	11,580	SH	Sol
TAUBMAN CENTERS, INC.	EQUITY	876664103	711	31,054	SH	Sol
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	41	1,868	SH	Sol
TBC CORP.	EQUITY	872180104	226	9,514	SH	Sol
TCF FINANCIAL CORP.	EQUITY	872275102	6489	111,786	SH	Sol
TECH DATA CORP	EQUITY	878237106	2782	71,100	SH	DEFINE
TECH DATA CORP.	EQUITY	878237106	3508	89,652	SH	Sol
TECHE CORP.	EQUITY	878377100	859	19,765	SH	Sol
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	99	4,421	SH	Sol
TECHNITROL, INC.	EQUITY	878555101	425	19,400	SH	Sol
TECO ENERGY INC	EQUITY	872375100	3	226	SH	DEFINE
TECO ENERGY, INC.	EQUITY	872375100	1363	113,695	SH	Sol
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1508	36,610	SH	Sol
TEJON RANCH CO.	EQUITY	879080109	127	3,642	SH	Sol
TEKELEC	EQUITY	879101103	434	23,858	SH	Sol
TEKELEC INC	EQUITY	879101103	4283	235,700	SH	DEFINE

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TEKTRONIX INC	EQUITY	879131100	3	101	SH	DEFINE
TEKTRONIX, INC.	EQUITY	879131100	1288	37,868	SH	Sol
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	220	24,000	SH	Sol
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	1203	94,500	SH	Sol
Telebras - Spons ADR Pfd Block		879287308	349	5,500	SH	Sol
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	499	33,500	SH	Sol
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	313	15,611	SH	Sol
TELEFLEX INC.	EQUITY	879369106	3127	62,346	SH	Sol
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	7378	204,300	SH	Sol
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6427	90,270	SH	Sol
TELETECH HOLDINGS	EQUITY	879939106	159	18,093	SH	Sol
TELIK INC	EQUITY	87959M109	502	21,010	SH	Sol
TELLABS INC	EQUITY	879664100	4	498	SH	DEFINE
TEMPLE INLAND INC	EQUITY	879868107	5	66	SH	DEFINE
TEMPLE-INLAND INC.	EQUITY	879868107	1706	24,641	SH	Sol
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	127	9,042	SH	Sol
TENARIS SA-ADR	EQUITY	88031M109	1657	52,479	SH	Sol
TENET HEALTHCARE CORP	EQUITY	88033G100	7	558	SH	DEFINE
TENET HEALTHCARE CORP.	EQUITY	88033G100	2769	206,506	SH	Sol
TENNANT CO.	EQUITY	880345103	151	3,652	SH	Sol
TENNECO AUTOMOTIVE INC	EQUITY	880349105	267	20,146	SH	Sol
TERADYNE INC	EQUITY	880770102	5	232	SH	DEFINE
TERADYNE, INC.	EQUITY	880770102	1965	86,584	SH	Sol
TERAYON COMMUNICATION	EQUITY	880775101	78	33,363	SH	Sol
TERCICA INC	EQUITY	88078L105	22	2,737	SH	Sol
TEREX CORP.	EQUITY	880779103	809	23,709	SH	Sol
TERRA INDUSTRIES, INC.	EQUITY	880915103	106	18,765	SH	Sol
TERREMARK WORLDWIDE INC	EQUITY	881448104	123	144,360	SH	Sol
TESORO PETROLEUM CORP.	EQUITY	881609101	870	31,507	SH	Sol
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	209	11,585	SH	Sol
TETRA TECH, INC.	EQUITY	88162G103	439	26,880	SH	Sol
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	288	10,730	SH	Sol
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	7	102900	SH	Sol
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	6840	101,820	SH	Sol
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	23733	352,700	SH	DEFINE
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	170	10,253	SH	Sol
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	12	276	SH	Sol
TEXAS INDUSTRIES, INC.	EQUITY	882491103	419	10,181	SH	Sol
TEXAS INSTRS INC	EQUITY	882508104	20045	828,974	SH	DEFINE
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	19602	810,674	SH	Sol
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	604	13,163	SH	Sol
TEXTRON FINANCIAL CORP	EQUITY	883203101	3609	60,805	SH	Sol
TEXTRON INC	EQUITY	883203101	10	165	SH	DEFINE
THE GENLYTE GROUP, INC.	EQUITY	372302109	367	5,842	SH	Sol
THE ST JOE COMPANY	EQUITY	790148100	47	1,187	SH	Sol
THE ST PAUL TRAVELERS COS	EQUITY	792860108	32	799	SH	DEFINE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	213	11,685	SH	Sol
THE TITAN CORPORATION	EQUITY	888266103	2225	171,421	SH	Sol
THE YANKEE CANDLE CO.	EQUITY	984757104	699	23,904	SH	Sol
THERMO ELECTRON CORP	EQUITY	883556102	6	199	SH	DEFINE
THERMO ELECTRON CORP.	EQUITY	883556102	5037	163,865	SH	Sol
THERMOGENESIS CORP	EQUITY	883623209	101	21,452	SH	Sol
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	60	13,500	SH	Sol
THOMAS & BETTS CORP.	EQUITY	884315102	1456	53,455	SH	Sol
THOMAS + BETTS CORP	EQUITY	884315102	2	70	SH	DEFINE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	232	6,976	SH	Sol

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THOMAS NELSON	EQUITY	640376109	110	4,825	SH	Sol
THOR INDUSTRIES, INC.	EQUITY	885160101	3554	106,216	SH	Sol
THORATEC LABORATORIES CORP.	EQUITY	885175307	261	24,273	SH	Sol
THORNBURG MORTGAGE INC.	EQUITY	885218107	40	1,473	SH	Sol
THQ INC	EQUITY	872443403	419	18,304	SH	Sol
TIBCO SOFTWARE INC	EQUITY	88632Q103	35	4,131	SH	Sol
TIDEWATER, INC.	EQUITY	886423102	4230	141,958	SH	Sol
TIER TECHNOLOGIES INC	EQUITY	88650Q100	78	7,976	SH	Sol
TIERONE CORP	EQUITY	88650R108	201	9,350	SH	Sol
TIFFANY & CO.	EQUITY	886547108	2410	65,397	SH	Sol
TIFFANY + CO NEW	EQUITY	886547108	11806	320,375	SH	DEFINE
TIMBERLAND COMPANY	EQUITY	887100105	3529	54,631	SH	Sol
TIME WARNER INC	EQUITY	887317105	77268	4,395,198	SH	Sol
TIME WARNER INC NEW	EQUITY	887317105	24327	1,383,763	SH	DEFINE
TIME WARNER TELECOM	EQUITY	887319101	100	23,864	SH	Sol
TIMKEN CO.	EQUITY	887389104	36	1,343	SH	Sol
TIPPINGPOINT TECHNOLOGIES	EQUITY	888011103	40	1,573	SH	Sol
TITANIUM METALS CORPORATION	EQUITY	888339207	58	630	SH	Sol
TIVO INC	EQUITY	888706108	156	21,947	SH	Sol
TJX COMPANIES, INC.	EQUITY	872540109	5072	210,123	SH	Sol
TJX COS INC NEW	EQUITY	872540109	14	593	SH	DEFINE
TLC VISION CORP	EQUITY	872549100	2997	259,300	SH	Othe
TNS INC	EQUITY	872960109	47	2,138	SH	Sol
TODCO-CL A	EQUITY	88889T107	90	5,798	SH	Sol
TOLL BROTHERS, INC.	EQUITY	889478103	4865	114,961	SH	Sol
TOMPKINS TRUSTCO INC	EQUITY	890110109	165	3,480	SH	Sol
TOO INC	EQUITY	890333107	276	16,552	SH	Sol
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2699	83,048	SH	Sol
TOPPS CO. INC.	EQUITY	890786106	166	17,047	SH	Sol
TORCHMARK CORP.	EQUITY	891027104	2662	49,483	SH	Sol
TORCHMARK INC	EQUITY	891027104	7	133	SH	DEFINE
TORO CO.	EQUITY	891092108	816	11,643	SH	Sol
TORONTO DOMINION BK	EQUITY	891160509	4779	149,400	SH	Othe
TOTAL ENTMT RESTAURANT COM	EQUITY	89150E100	2	113200	SH	Sol
TOTAL SYSTEM SERVICE	EQUITY	891906109	17	798	SH	Sol
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	102	27,909	SH	Sol
TOWN & COUNTRY TRUST	EQUITY	892081100	274	10,857	SH	Sol
TOYS R US INC	EQUITY	892335100	4	256	SH	DEFINE
TOYS R US INC.	EQUITY	892335100	1514	95,047	SH	Sol
TRACTOR SUPPLY CO	EQUITY	892356106	626	14,957	SH	Sol
TRADESTATION GROUP INC	EQUITY	89267P105	65	9,026	SH	Sol
TRAMMELL CROW CO.	EQUITY	89288R106	222	15,732	SH	Sol
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	112	11,171	SH	Sol
TRANSACT TECHNOLOGIES INC	EQUITY	892918103	130	4,108	SH	Sol
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1664	77,283	SH	Sol
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2532892	31,274,130	SH	Sol
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	32	393	SH	Sol
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	211	14,088	SH	Sol
TRANSMETA CORP	EQUITY	89376R109	157	71,619	SH	Sol
TRANSMONTAIGNE, INC.	EQUITY	893934109	56	10,437	SH	Sol
TRANSOCEAN INC	EQUITY	G90078109	5866	202,694	SH	Sol
TRAVELZOO INC	EQUITY	89421Q106	22	744	SH	Sol
TRC COS INC	EQUITY	872625108	73	4,371	SH	Sol
TREDEGAR CORP.	EQUITY	894650100	215	13,320	SH	Sol
TREX COMPANY, INC.	EQUITY	89531P105	187	4,941	SH	Sol
TRIAD GUARANTY, INC.	EQUITY	895925105	261	4,484	SH	Sol

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TRIAD HOSPITALS, INC.	EQUITY	89579K109	4414	118,571	SH	Sol
TRIARC COS-B	EQUITY	895927309	175	17,166	SH	Sol
TRIBUNE CO NEW	EQUITY	896047107	18	393	SH	DEFINE
TRIBUNE CO.	EQUITY	896047107	10008	219,768	SH	Sol
TRICO BANCSHARES	EQUITY	896095106	100	5,385	SH	Sol
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	102	9,010	SH	Sol
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	677	24,362	SH	Sol
TRIMERIS INC	EQUITY	896263100	108	7,503	SH	Sol
Trinity Biotech PLC ADR	EQUITY	896438108	1078	320,000	SH	Sol
TRINITY INDUSTRIES, INC.	EQUITY	896522109	2875	90,435	SH	Sol
TRIPATH IMAGIN INC	EQUITY	896942109	124	13,225	SH	Sol
TRIPATH TECHNOLOGY	EQUITY	89672P104	53	16,446	SH	Sol
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1497	274,153	SH	Sol
TRITON PCS HOLDINGS	EQUITY	89677M106	80	18,352	SH	Sol
TRIUMPH GROUP, INC.	EQUITY	896818101	243	7,626	SH	Sol
TRIZEC PROPERTIES INC	EQUITY	89687P107	375	23,068	SH	Sol
TRIZETO GROUP INC	EQUITY	896882107	100	15,069	SH	Sol
TRUSTCO BANK CORP. NY	EQUITY	898349105	469	35,780	SH	Sol
TRUSTMARK CORP.	EQUITY	898402102	654	22,622	SH	Sol
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	8	438	SH	Sol
TTM TECHONOLOGIES	EQUITY	87305R109	232	19,596	SH	Sol
TUESDAY MORNING CORPORATION	EQUITY	899035505	359	12,377	SH	Sol
TULARIK INC	EQUITY	899165104	4672	188,384	SH	Sol
TUMBLEWEED COMMUNICATIONS CP	EQUITY	899690101	98	22,928	SH	Sol
TUPPERWARE CORP.	EQUITY	899896104	6935	356,947	SH	Sol
TXU CORP	EQUITY	873168108	5820	143,676	SH	Sol
TXU CORP	EQUITY	873168108	16	388	SH	DEFINE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	28499	859,943	SH	Sol
TYCO INTL LTD	EQUITY	902124106	23708	715,403	SH	DEFINE
TYLER TECHNOLOGIES INC	EQUITY	902252105	167	17,654	SH	Sol
TYSON FOODS, INC. CLASS A	EQUITY	902494103	11568	552,170	SH	Sol
U S XPRESS ENTERPRISES	EQUITY	90338N103	44	2,766	SH	Sol
U.S. BANCORP, INC.	EQUITY	902973304	42992	1,559,937	SH	Sol
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	213	14,046	SH	Sol
U.S.B. HOLDING CO., INC.	EQUITY	902910108	121	5,272	SH	Sol
UBIQUITEL INC	EQUITY	903474302	143	33,832	SH	Sol
UCBH HOLDINGS INC	EQUITY	90262T308	38	969	SH	Sol
UGI CORP.	EQUITY	902681105	30	921	SH	Sol
UICI	EQUITY	902737105	432	18,151	SH	Sol
UIL HOLDINGS CORP.	EQUITY	902748102	292	5,997	SH	Sol
ULTICOM INC	EQUITY	903844108	58	4,975	SH	Sol
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	75	7,350	SH	Sol
ULTRALIFE BATTERIES INC	EQUITY	903899102	131	6,752	SH	Sol
ULTRATECH , INC.	EQUITY	904034105	166	10,192	SH	Sol
UMB FINANCIAL CORP.	EQUITY	902788108	375	7,255	SH	Sol
UMPQUA HOLDINGS CORP	EQUITY	904214103	287	13,682	SH	Sol
UNIFIRST CORP.	EQUITY	904708104	127	4,349	SH	Sol
UNION BANKSHARES CORP	EQUITY	905399101	116	3,674	SH	Sol
UNION PAC CORP	EQUITY	907818108	18	310	SH	DEFINE
UNION PACIFIC CORP.	EQUITY	907818108	6561	110,360	SH	Sol
UNION PLANTERS CORP	EQUITY	908068109	2515	84,377	SH	Sol
UNION PLANTERS CORP	EQUITY	908068109	7	228	SH	DEFINE
UNIONBANCAL CORP	EQUITY	908906100	57	1,015	SH	Sol
UNISOURCE ENERGY CORP.	EQUITY	909205106	408	16,420	SH	Sol
UNISYS CORP	EQUITY	909214108	6	399	SH	DEFINE
UNISYS CORP.	EQUITY	909214108	2054	148,016	SH	Sol

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UNIT CORP.	EQUITY	909218109	570	18,138	SH	Sol
UNITED AUTO GROUP, INC.	EQUITY	909440109	282	9,210	SH	Sol
UNITED BANKSHARES INC. WV	EQUITY	909907107	585	18,008	SH	Sol
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	344	13,678	SH	Sol
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	169	12,986	SH	Sol
UNITED DEFENSE INDS IN	EQUITY	91018B104	34	971	SH	Sol
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4302	217,491	SH	Sol
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	200	3,462	SH	Sol
UNITED INDUSTRIAL CORP	EQUITY	910671106	119	5,105	SH	Sol
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	349	80,913	SH	Sol
UNITED MOBILE HOMES INC	EQUITY	911024107	16	1,180	SH	Sol
UNITED NATURAL FOODS, INC.	EQUITY	911163103	551	19,044	SH	Sol
UNITED ONLINE INC	EQUITY	911268100	451	25,603	SH	Sol
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	38	2,220	SH	Sol
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	39791	529,342	SH	Sol
UNITED PARCEL SVC INC	EQUITY	911312106	23269	309,551	SH	DEFINE
UNITED RENTALS INC COM	EQUITY	911363109	21	1174862	SH	Sol
UNITED RENTALS, INC.	EQUITY	911363109	2514	140,538	SH	Sol
UNITED STATES STEEL CORP	EQUITY	912909108	1766	50,272	SH	Sol
UNITED STATIONERS, INC.	EQUITY	913004107	647	16,281	SH	Sol
UNITED STS STL CORP NEW	EQUITY	912909108	5	136	SH	DEFINE
UNITED SURGICAL PARTNE	EQUITY	913016309	534	13,520	SH	Sol
UNITED TECHNOLOGIES CORP	EQUITY	913017109	30739	336,016	SH	DEFINE
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	19962	218,216	SH	Sol
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	233	9,087	SH	Sol
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	52	7,208	SH	Sol
UNITEDHEALTH GROUP INC	EQUITY	91324P102	20382	240,453	SH	Sol
UNITEDHEALTH GROUP INC	EQUITY	91324P102	46	738	SH	DEFINE
UNITRIN, INC.	EQUITY	913275103	4533	106,411	SH	Sol
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	140	12,713	SH	Sol
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	254	8,273	SH	Sol
UNIVERSAL CORP.	EQUITY	913456109	2608	51,190	SH	Sol
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	107	10,004	SH	Sol
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	113	6,487	SH	Sol
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	243	7,580	SH	Sol
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	210	7,316	SH	Sol
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4179	91,064	SH	Sol
UNIVERSAL TECH INST COM	EQUITY	913915104	10	250000	SH	Sol
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	272	6,796	SH	Sol
UNIVERSITY OF PHOENI	EQUITY	037604204	30	343	SH	Sol
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	186	3,650	SH	Sol
UNIVISION COMMUNICATIONS I	EQUITY	914906102	12	388	SH	DEFINE
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4542	142,248	SH	Sol
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	7	220400	SH	Sol
UNIZAN FINANCIAL CORP	EQUITY	91528W101	273	10,464	SH	Sol
UNOCAL CORP	EQUITY	915289102	12	316	SH	DEFINE
UNOCAL CORP.	EQUITY	915289102	4448	117,049	SH	Sol
UNOVA, INC.	EQUITY	91529B106	467	23,055	SH	Sol
UNUMPROVIDENT CORP	EQUITY	91529Y106	6	355	SH	DEFINE
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2110	132,712	SH	Sol
URBAN OUTFITTERS INC	EQUITY	917047102	3192	52,400	SH	DEFINE
URBAN OUTFITTERS, INC.	EQUITY	917047102	30	490	SH	Sol
UROLOGIX INC	EQUITY	917273104	104	6,760	SH	Sol
URS CORP.	EQUITY	903236107	413	15,082	SH	Sol
URSTADT BIDDLE [A]	EQUITY	917286205	189	12,765	SH	Sol
US AIRWAYS GROUP INC-CL A	EQUITY	911905503	11	5,310	SH	Sol

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US BANCORP DEL	EQUITY	902973304	11409	413,971	SH	DEFINE
US CELLULAR	EQUITY	911684108	6328	233,105	SH	Sol
US CONCRETE INC	EQUITY	90333L102	72	10,166	SH	Sol
US ONCOLOGY, INC.	EQUITY	90338W103	1294	87,879	SH	Sol
USANA HEALTH SCIENCES INC	EQUITY	90328M107	157	5,053	SH	Sol
USEC, INC	EQUITY	90333E108	354	40,321	SH	Sol
USF CORP	EQUITY	91729Q101	468	13,330	SH	Sol
USG CORP.	EQUITY	903293405	272	15,494	SH	Sol
USI HOLDINGS CORP	EQUITY	90333H101	268	16,952	SH	Sol
UST INC	EQUITY	902911106	7	198	SH	DEFINE
UST INC.	EQUITY	902911106	11671	324,206	SH	Sol
UTSTARCOM INC	EQUITY	918076100	5409	178,798	SH	Sol
V F CORP	EQUITY	918204108	6	132	SH	DEFINE
V. F. CORP.	EQUITY	918204108	2356	48,377	SH	Sol
VAIL RESORTS, INC.	EQUITY	91879Q109	181	9,439	SH	Sol
VALANCE TECHNOLOGY, INC	EQUITY	918914102	89	26,069	SH	Sol
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	3228	105,955	SH	Sol
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	3390	169,490	SH	Sol
VALERO ENERGY CORP	EQUITY	91913Y100	11	154	SH	DEFINE
VALERO ENERGY CORP.	EQUITY	91913Y100	4212	57,100	SH	Sol
VALHI INC	EQUITY	918905100	56	4,884	SH	Sol
VALLEY NATIONAL BANC	EQUITY	919794107	46	1,811	SH	Sol
VALMONT INDUSTRIES, INC.	EQUITY	920253101	158	6,917	SH	Sol
VALSPAR CORP.	EQUITY	920355104	4023	79,830	SH	Sol
VALUE LINE, INC.	EQUITY	920437100	390	10,849	SH	Sol
VALUECLICK INC.	EQUITY	92046N102	456	38,022	SH	Sol
VALUEVISION MEDIA INC	EQUITY	92047K107	113	8,641	SH	Sol
VANS, INC.	EQUITY	921930103	989	48,133	SH	Sol
VARCO INTERNATIONAL	EQUITY	922122106	3360	153,504	SH	Sol
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8575	108,067	SH	Sol
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	673	17,457	SH	Sol
VARIAN, INC.	EQUITY	922206107	2983	70,773	SH	Sol
VAXGEN, INC.	EQUITY	922390208	161	11,336	SH	Sol
VCA ANTECH INC	EQUITY	918194101	30	673	SH	Sol
VECTOR GROUP LTD.	EQUITY	92240M108	174	11,021	SH	Sol
VECTREN CORP	EQUITY	92240G101	4420	176,177	SH	Sol
VEECO INSTRUMENTS, INC.	EQUITY	922417100	321	12,425	SH	Sol
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	1237	26,022	SH	Sol
VENTAS, INC.	EQUITY	92276F100	316	13,525	SH	Sol
VENTIV HEALTH	EQUITY	922793104	137	8,880	SH	Sol
VERINT SYSTEMS	EQUITY	92343X100	192	5,621	SH	Sol
VERISIGN INC	EQUITY	92343E102	4619	232,100	SH	DEFINE
VERISIGN, INC.	EQUITY	92343E102	439	22,069	SH	Sol
VERITAS DGC, INC.	EQUITY	92343P107	379	16,356	SH	Sol
VERITAS SOFTWARE CORP	EQUITY	923436109	14	517	SH	DEFINE
VERITAS SOFTWARE CORP.	EQUITY	923436109	6330	227,771	SH	Sol
VERITY INC COM	EQUITY	92343C106	193	14,315	SH	Sol
VERIZON COMMUNICATIONS	EQUITY	92343V104	83271	2,300,941	SH	Sol
VERIZON COMMUNICATIONS	EQUITY	92343V104	12834	354,619	SH	DEFINE
Verizon Communications	EQUITY	92343V104	1448	40,000	SH	DEFINE
VERSO TECHNOLOGIES INC	EQUITY	925317109	109	63,917	SH	Sol
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1720	158,689	SH	Sol
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	112	17,345	SH	Sol
VIACOM INC	EQUITY	925524308	74	2,076	SH	DEFINE
VIACOM, INC. CLASS B	EQUITY	925524308	72946	2,042,170	SH	Sol
VIAD CORP.	EQUITY	92552R109	3758	139,137	SH	Sol

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VIASAT, INC.	EQUITY	92552V100	250	10,014	SH	Sol
VIASYS HEALTHCARE INC	EQUITY	92553Q209	310	14,803	SH	Sol
VICOR CORP.	EQUITY	925815102	168	9,194	SH	Sol
VICURON PHARMACEUTICALS	EQUITY	926471103	283	22,531	SH	Sol
VIGNETTE CORPORATION	EQUITY	926734104	230	138,846	SH	Sol
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	96	10,995	SH	Sol
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2701	28,000	SH	Sol
VINTAGE PETROLEUM, INC.	EQUITY	927460105	415	24,448	SH	Sol
VION PHARMACEUTICALS INC	EQUITY	927624106	111	26,620	SH	Sol
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	70	2,358	SH	Sol
VIRGINIA FINL CORP	EQUITY	927810101	118	3,443	SH	Sol
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4687	252,236	SH	Sol
VISTACARE INC-CL A	EQUITY	92839Y109	80	4,326	SH	Sol
VISTEON CORP	EQUITY	92839U107	2	155	SH	DEFINE
VISTEON CORP.	EQUITY	92839U107	1370	117,431	SH	Sol
VISX, INC.	EQUITY	92844S105	2633	98,527	SH	Sol
VITAL SIGNS, INC.	EQUITY	928469105	78	2,699	SH	Sol
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	2222	455,400	SH	DEFINE
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	509	104,380	SH	Sol
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	120	3,807	SH	Sol
Volvo AB-Sponsored ADR USD	EQUITY	928856400	398	11,370	SH	Sol
VORNADO	EQUITY	929042109	1066	18,661	SH	Sol
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	3688	115,974	SH	Sol
VULCAN MATERIALS CO.	EQUITY	929160109	2155	45,325	SH	Sol
VULCAN MATLS CO	EQUITY	929160109	6	122	SH	DEFINE
W HOLDING COMPANY INC.	EQUITY	929251106	25	1,440	SH	Sol
W. R. BERKLEY CORP.	EQUITY	084423102	5623	130,910	SH	Sol
W. W. GRAINGER, INC.	EQUITY	384802104	2308	40,133	SH	Sol
Wabash National Corp	EQUITY	929566107	276	10,000	SH	DEFINE
WABASH NATIONAL CORP.	EQUITY	929566107	359	13,025	SH	Sol
WABTEC	EQUITY	929740108	345	19,100	SH	Sol
WACHOVIA CORP	EQUITY	929903102	86533	1,944,565	SH	Sol
Wachovia Corp	EQUITY	929566107	1780	40,000	SH	DEFINE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	3577	80,375	SH	DEFINE
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2871	129,870	SH	Sol
WAL MART STORES INC	EQUITY	931142103	26525	502,739	SH	DEFINE
WALGREEN CO	EQUITY	931422109	44	1,228	SH	DEFINE
WALGREEN CO.	EQUITY	931422109	15754	435,078	SH	Sol
WAL-MART STORES, INC.	EQUITY	931142103	151970	2,880,394	SH	Sol
WALT DISNEY	EQUITY	254687106	26113	1,024,439	SH	Sol
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	170	12,462	SH	Sol
WARNACO GROUP INC	EQUITY	934390402	470	22,075	SH	Sol
WASHINGTON FEDERAL I	EQUITY	938824109	2962	123,424	SH	Sol
WASHINGTON GROUP INTL INC	EQUITY	938862208	435	12,127	SH	Sol
WASHINGTON MUT INC	EQUITY	939322103	40	1,036	SH	DEFINE
WASHINGTON MUTUAL INC	EQUITY	939322103	16949	438,646	SH	Sol
WASHINGTON POST CO. CLASS B	EQUITY	939640108	13874	14,918	SH	Sol
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	763	25,984	SH	Sol
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	165	6,361	SH	Sol
WASTE CONNECTIONS INC	EQUITY	941053100	5868	197,850	SH	DEFINE
WASTE CONNECTIONS, INC.	EQUITY	941053100	639	21,542	SH	Sol
WASTE MANAGEMENT, INC.	EQUITY	94106L109	29296	955,817	SH	Sol
WASTE MGMT INC DEL	EQUITY	94106L109	13550	442,096	SH	DEFINE
WATCHGUARD TECH. INC.	EQUITY	941105108	116	16,092	SH	Sol
WATCHGUARD TECHNOLOGIES IN	EQUITY	941105108	2885	399,600	SH	DEFINE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	79	4,774	SH	Sol

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WATERS CORP	EQUITY	941848103	7	143	SH	DEFINE
WATERS CORP.	EQUITY	941848103	3090	64,677	SH	SoL
WATSCO, INC.	EQUITY	942622200	300	10,705	SH	SoL
WATSON PHARMACEUTICALS INC	EQUITY	942683103	3	130	SH	DEFINE
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	11163	414,986	SH	SoL
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	413	15,486	SH	SoL
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	311	11,528	SH	SoL
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	380	21,959	SH	SoL
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	397	14,390	SH	SoL
WCI COMMUNITIES INC	EQUITY	92923C104	363	16,275	SH	SoL
WD-40 CO.	EQUITY	929236107	246	8,207	SH	SoL
WEATHERFORDNINTL LTD	EQUITY	G95089101	9180	204,100	SH	SoL
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	315	14,486	SH	SoL
WEBMD CORPORATION	EQUITY	94769M105	59	6,287	SH	SoL
WEBMETHODS INC	EQUITY	94768C108	191	22,245	SH	SoL
WEBSense INC	EQUITY	947684106	411	11,031	SH	SoL
WEBSense INC	EQUITY	947684106	30	800807	SH	SoL
WEBSTER FINANCIAL CORP.	EQUITY	947890109	3877	82,446	SH	SoL
WEIGHT WATCHERS INTL INC	EQUITY	948626106	34	875	SH	SoL
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	429	13,723	SH	SoL
WEIS MARKETS INC	EQUITY	948849104	189	5,401	SH	SoL
WELLCHOICE INC	EQUITY	949475107	18	437	SH	SoL
WELLMAN, INC.	EQUITY	949702104	125	15,336	SH	SoL
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	21	186	SH	DEFINE
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	15790	140,967	SH	SoL
WELLS FARGO + CO NEW	EQUITY	949746101	8534	149,122	SH	DEFINE
WELLS FARGO CO.	EQUITY	949746101	49531	865,472	SH	SoL
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1769	50,765	SH	SoL
WENDYS INTL INC	EQUITY	950590109	5	137	SH	DEFINE
WERNER ENTERPRISES INC COM	EQUITY	950755108	8	376300	SH	SoL
WERNER ENTERPRISES, INC.	EQUITY	950755108	3097	146,758	SH	SoL
WESBANCO, INC.	EQUITY	950810101	247	8,479	SH	SoL
WESCO FINANCIAL CORP	EQUITY	950817106	9	24	SH	SoL
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	159	8,623	SH	SoL
WEST BANCORPORATION	EQUITY	95123P106	135	7,724	SH	SoL
WEST COAST BANCORP	EQUITY	952145100	155	7,232	SH	SoL
WEST CORPORATION	EQUITY	952355105	11	411	SH	SoL
WEST MARINE INC	EQUITY	954235107	173	6,452	SH	SoL
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	302	7,129	SH	SoL
WESTAMERICA BANCORPORATION	EQUITY	957090103	3465	66,067	SH	SoL
WESTAR ENERGY	EQUITY	95709T100	2599	130,552	SH	SoL
WESTCORP	EQUITY	957907108	20	441	SH	SoL
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	121	23,667	SH	SoL
WESTERN DIGITAL CORP.	EQUITY	958102105	34	3,976	SH	SoL
WESTERN GAS RES INC	EQUITY	958259103	14	443300	SH	SoL
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	3747	115,364	SH	SoL
WESTERN SIERRA BANCORP	EQUITY	959522103	95	3,077	SH	SoL
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	47	1,625	SH	SoL
WESTFIELD FINANCIAL IN	EQUITY	96008D101	48	2,344	SH	SoL
WESTWOOD ONE, INC.	EQUITY	961815107	3737	157,023	SH	SoL
WEYCO GROUP INC	EQUITY	962149100	44	1,305	SH	SoL
WEYERHAEUSER CO	EQUITY	962166104	18	289	SH	DEFINE
WEYERHAEUSER CO.	EQUITY	962166104	6480	102,660	SH	SoL
WFS FINANCIAL, INC.	EQUITY	92923B106	6	129	SH	SoL
WGL HOLDINGS INC.	EQUITY	92924F106	6499	226,305	SH	SoL
W-H ENERGY SERVICES INC	EQUITY	92925E108	231	11,763	SH	SoL
WHEELING-PITTSBURG CORP	EQUITY	963142302	60	2,886	SH	SoL
WHIRLPOOL CORP	EQUITY	963320106	6	83	SH	DEFINE
WHIRLPOOL CORP.	EQUITY	963320106	2105	30,685	SH	SoL

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WHITING PETROLEUM CORP	EQUITY	966387102	215	8,545	SH	Sol
WHITNEY HOLDING CORP.	EQUITY	966612103	33	737	SH	Sol
WHOLE FOODS MARKET I	EQUITY	966837106	9587	100,436	SH	Sol
WILD OATS MARKETS, INC.	EQUITY	96808B107	205	14,586	SH	Sol
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2745	230,687	SH	Sol
WILLIAMS COS INC	EQUITY	969457100	7	623	SH	DEFINE
WILLIAMS SONOMA INC	EQUITY	969904101	12162	369,000	SH	DEFINE
WILLIAMS SONOMA INC COM	EQUITY	969904101	6	176718	SH	Sol
WILLIAMS-SONOMA, INC.	EQUITY	969904101	6084	184,602	SH	Sol
WILMINGTON TRUST CORP	EQUITY	971807102	3864	103,805	SH	Sol
WILSHIRE FINANCIAL SVCS GRP	EQUITY	971867205	59	6,356	SH	Sol
WILSHIRE ST BANK-L.A. CALIF	EQUITY	97200A101	83	3,388	SH	Sol
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	287	10,276	SH	Sol
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1440	103,200	SH	Sol
WIND RIVER SYSTEMS INC.	EQUITY	973149107	1870	159,042	SH	Sol
WINN DIXIE STORES INC	EQUITY	974280109	1	170	SH	DEFINE
WINN-DIXIE STORES, INC.	EQUITY	974280109	729	101,224	SH	Sol
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	465	12,483	SH	Sol
WINSTON HOTELS INC	EQUITY	97563A102	154	14,887	SH	Sol
WINTRUST FINANCIAL CORP	EQUITY	97650W108	492	9,733	SH	Sol
WIRELESS FACILITIES INC.	EQUITY	97653A103	224	22,780	SH	Sol
WISCONSIN ENERGY CORP.	EQUITY	976657106	6080	186,446	SH	Sol
WITNESS SYSTEMS INC	EQUITY	977424100	120	9,871	SH	Sol
WJ COMMUNICATIONS INC	EQUITY	929284107	54	15,223	SH	Sol
WM. WRIGLEY JR. CO.	EQUITY	982526105	6020	95,479	SH	Sol
WMS INDUSTRIES INC.	EQUITY	929297109	278	9,339	SH	Sol
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	502	19,121	SH	Sol
WOODHEAD INDS INC COM	EQUITY	979438108	89	5,822	SH	Sol
WOODWARD GOVERNOR CO.	EQUITY	980745103	337	4,668	SH	Sol
WORLD ACCEPTANCE CORP.	EQUITY	981419104	142	7,747	SH	Sol
WORLD FUEL SVCS CORP	EQUITY	981475106	243	5,392	SH	Sol
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	82	6,419	SH	Sol
WORTHINGTON INDS IN	EQUITY	981811102	2359	114,904	SH	DEFINE
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	786	38,299	SH	Sol
WPS RESOURCES CORP.	EQUITY	92931B106	2641	56,973	SH	Sol
WRIGHT MED GROUP INC	EQUITY	98235T107	455	12,773	SH	Sol
WRIGHT MED GROUP INC COM	EQUITY	98235T107	10	277236	SH	Sol
WRIGLEY WM JR CO	EQUITY	982526105	13398	212,504	SH	DEFINE
WSFS FINANCIAL CORP	EQUITY	929328102	140	2,887	SH	Sol
WYETH	EQUITY	983024100	29435	814,011	SH	Sol
WYETH	EQUITY	983024100	58	1,598	SH	DEFINE
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	200	200,000	SH	Sol
WYNN RESORTS LTD	EQUITY	983134107	27	710	SH	Sol
XCEL ENERGY INC	EQUITY	98389B100	8	478	SH	DEFINE
XCEL STATES POWER-MINES	EQUITY	98389B100	2962	177,235	SH	Sol
XEROX CORP	EQUITY	984121103	14208	979,859	SH	DEFINE
XEROX CORP.	EQUITY	984121103	5153	355,363	SH	Sol
XICOR INC	EQUITY	984903104	214	14,148	SH	Sol
XILINX INC	EQUITY	983919101	14	416	SH	DEFINE
XILINX, INC.	EQUITY	983919101	6024	180,856	SH	Sol
XL CAPITAL LTD	EQUITY	G98255105	5710	106,976	SH	Sol
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	88	3,226	SH	Sol
X-RITE, INC.	EQUITY	983857103	145	9,977	SH	Sol
XTO ENERGY CORP COM	EQUITY	98385X106	5	180982	SH	Sol
XTO ENERGY INC	EQUITY	98385X106	11793	395,886	SH	Sol
XTO ENERGY INC	EQUITY	98385X106	6777	227,500	SH	DEFINE
XYBERNAUT CORP.	EQUITY	984149104	145	85,053	SH	Sol
YAHOO INC	EQUITY	984332106	27342	752,614	SH	DEFINE
YAHOO!, INC.	EQUITY	984332106	22593	620,674	SH	Sol

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YANKEE CANDLE INC	EQUITY	984757104	4306	147,200	SH	DEFINE
YARDVILLE NATL BANCORP	EQUITY	985021104	101	4,039	SH	SoL
YELLOW ROADWAY CORP	EQUITY	985577105	35	871	SH	SoL
YORK INTERNATIONAL CORP.	EQUITY	986670107	3375	82,176	SH	SoL
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	102	7,777	SH	SoL
YOUNG INNOVATIONS INC	EQUITY	987520103	57	2,260	SH	SoL
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SoL
YUM BRANDS INC	EQUITY	988498101	13	347	SH	DEFINE
Yum Brands Inc	EQUITY	988498101	1861	50,000	SH	DEFINE
YUM! BRANDS INC	EQUITY	988498101	4807	129,157	SH	SoL
ZALE CORP.	EQUITY	988858106	695	25,508	SH	SoL
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	6501	74,721	SH	SoL
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	9	107500	SH	SoL
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	249	5,119	SH	SoL
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	85	21,754	SH	SoL
ZILA INC	EQUITY	989513205	107	21,804	SH	SoL
ZIMMER HOLDINGS INC	EQUITY	98956P102	9136	103,582	SH	SoL
ZIMMER HOLDINGS INC	EQUITY	98956P102	26	292	SH	DEFINE
ZIONS BANCORP	EQUITY	989701107	7	107	SH	DEFINE
ZIONS BANCORPORATION	EQUITY	989701107	2446	39,812	SH	SoL
ZIXIT CORP.	EQUITY	98974P100	79	10,025	SH	SoL
ZOLL MEDICAL CORP.	EQUITY	989922109	155	4,423	SH	SoL
ZORAN CORP.	EQUITY	98975F101	377	20,547	SH	SoL
ZYGO CORP.	EQUITY	989855101	96	8,592	SH	SoL
ZYMOGENETICS INC	EQUITY	98985T109	177	9,332	SH	SoL