

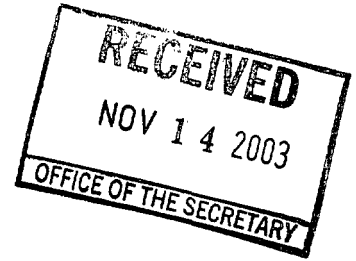
CONFIDENTIAL

PUBLIC

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

FORM 13F

FORM 13F Cover Page



8/5/05



Report for the Calendar Year or Quarter Ended: September 30, 2003

Check here if Amendment: ☐; Amendment Number: _____

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

Institutional Manager Filing this Report:

Name: Two Sigma Investments, LLC

Address: 379 West Broadway
5th Floor
New York, New York 10012

13F File Number: 28- 10385

CONFIDENTIAL TREATMENT DENIED

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

PROCESSED

Name: Mark Pickard
Title: President
Phone: (212) 625-5731

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FINANCIAL

Signature, Place and Date of Signing:

/s/ Mark Pickard

New York, New York

November 12, 2003

[Signature]

[City, State]

[Date]

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# CONFIDENTIAL

Report Type: (Check only one):

- ☒ [X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report).
- ☐ [\_] 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting managers(s).)
- ☐ [\_] 13F COMBINATION REPORT. (Check here 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).)

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Form 13F SUMMARY PAGE

Report Summary:

|                                         |                            |
|-----------------------------------------|----------------------------|
| Number of Other Included Managers:      | 0                          |
| Form 13F Information Table Entry Total: | 764                        |
| Form 13F Information Table Value Total: | \$1,475,972<br>(thousands) |

Confidential information is listed on this Form 13F that was omitted from the Public Form 13F report of the Manager that was filed separately with the Securities and Exchange Commission.

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  |
|------|----------------------|-------|
| NONE | NONE                 | NONE  |
| ---- | -----                | ----- |

CONFIDENTIAL

Two Sigma Investments, LLC  
September 30, 2003

| COLUMN 1       | COLUMN 2       | COLUMN 3 | COLUMN 4           | COLUMN 5           |                      | COLUMN 6                 | COLUMN 7          | COLUMN 8                             |  |  |
|----------------|----------------|----------|--------------------|--------------------|----------------------|--------------------------|-------------------|--------------------------------------|--|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP    | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/ PUT/<br>PRN CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY<br>SOLE SHARED NONE |  |  |

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Form 13F Information Table  
Two Sigma Investments, LLC  
September 30, 2003

| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        | COLUMN 6 | COLUMN 7                 | COLUMN 8          |         |        |      |
|------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|---------|--------|------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | SOLE    | SHARED | NONE |
| 24 / 7 REAL MEDIA            | COM            | 901314104 | 354                | 283,300            | SH     |          | SOLE                     |                   | 283,300 |        |      |
| 3COM                         | COM            | 88579Y101 | 15,934             | 230,700            | SH     |          | SOLE                     |                   | 230,700 |        |      |
| 3M                           | COM            | 885535104 | 863                | 146,100            | SH     |          | SOLE                     |                   | 146,100 |        |      |
| 4 KIDS ENTMT                 | COM            | 350865101 | 479                | 22,700             | SH     |          | SOLE                     |                   | 22,700  |        |      |
| ABN AMRO HLNG NV             | ADR            | 000937102 | 216                | 11,700             | SH     |          | SOLE                     |                   | 11,700  |        |      |
| ACCENTURE LTD BERMUDA        | CL A           | G1150G111 | 2,301              | 103,000            | SH     |          | SOLE                     |                   | 103,000 |        |      |
| ACCREDITO HEALTH             | COM            | 00437V104 | 3,043              | 108,700            | SH     |          | SOLE                     |                   | 108,700 |        |      |
| ACETO                        | COM            | 004446100 | 276                | 19,600             | SH     |          | SOLE                     |                   | 19,600  |        |      |
| ACTION PERFORMANCE           | COM            | 004933107 | 501                | 20,500             | SH     |          | SOLE                     |                   | 20,500  |        |      |
| ACTUANT                      | COM            | 00508X203 | 1,028              | 18,300             | SH     |          | SOLE                     |                   | 18,300  |        |      |
| ADC TELECOMMUNICATION        | COM            | 000886101 | 642                | 275,100            | SH     |          | SOLE                     |                   | 275,100 |        |      |
| ADOBE SYS                    | COM            | 00724F101 | 4,254              | 108,000            | SH     |          | SOLE                     |                   | 108,000 |        |      |
| ADOLOR                       | COM            | 00724X102 | 281                | 15,300             | SH     |          | SOLE                     |                   | 15,300  |        |      |
| ADTRAN                       | COM            | 00738A106 | 717                | 11,700             | SH     |          | SOLE                     |                   | 11,700  |        |      |
| ADVANCED DIGITAL INFORMATION | COM            | 007525108 | 302                | 21,500             | SH     |          | SOLE                     |                   | 21,500  |        |      |
| ADVANCED FIBRE COMMUNICATION | COM            | 00754A105 | 811                | 38,700             | SH     |          | SOLE                     |                   | 38,700  |        |      |
| ADVANCED MEDICAL OPTICS      | COM            | 00763M108 | 370                | 20,600             | SH     |          | SOLE                     |                   | 20,600  |        |      |
| ADVANCEPCS                   | COM            | 00790K109 | 1,827              | 40,102             | SH     |          | SOLE                     |                   | 40,102  |        |      |
| ADVO                         | COM            | 007585102 | 554                | 13,300             | SH     |          | SOLE                     |                   | 13,300  |        |      |
| AEROFLEX                     | COM            | 007768104 | 429                | 48,700             | SH     |          | SOLE                     |                   | 48,700  |        |      |
| AEROPOSTALE                  | COM            | 007865108 | 1,266              | 46,800             | SH     |          | SOLE                     |                   | 46,800  |        |      |
| AFLAC                        | COM            | 001055102 | 9,118              | 282,300            | SH     |          | SOLE                     |                   | 282,300 |        |      |
| AGCO                         | COM            | 001084102 | 473                | 27,600             | SH     |          | SOLE                     |                   | 27,600  |        |      |
| AGILENT TECHNOLOGIES         | COM            | 00846U101 | 2,273              | 102,800            | SH     |          | SOLE                     |                   | 102,800 |        |      |
| AGL RES                      | COM            | 001204106 | 3,575              | 126,900            | SH     |          | SOLE                     |                   | 126,900 |        |      |
| AGRIUM                       | COM            | 008916108 | 1,783              | 140,600            | SH     |          | SOLE                     |                   | 140,600 |        |      |
| AIRTRAN HOLDINGS             | COM            | 00949P108 | 2,045              | 122,100            | SH     |          | SOLE                     |                   | 122,100 |        |      |
| AKZO NOBEL NV                | ADR            | 010199305 | 574                | 18,400             | SH     |          | SOLE                     |                   | 18,400  |        |      |
| ALBERTSONS                   | COM            | 013104104 | 2,590              | 125,900            | SH     |          | SOLE                     |                   | 125,900 |        |      |
| ALCON                        | COM SHS        | H01301102 | 1,741              | 31,000             | SH     |          | SOLE                     |                   | 31,000  |        |      |
| ALKERMES                     | COM            | 01642T108 | 2,969              | 216,364            | SH     |          | SOLE                     |                   | 216,364 |        |      |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD PARTN | 01855A101 | 546                | 16,300             | SH     |          | SOLE                     |                   | 16,300  |        |      |
| ALLIANCE DATA SYS            | COM            | 018581108 | 491                | 18,600             | SH     |          | SOLE                     |                   | 18,600  |        |      |
| ALLMERICA FINL               | COM            | 019754100 | 1,486              | 62,400             | SH     |          | SOLE                     |                   | 62,400  |        |      |
| ALLOS THERAPEUTICS           | COM            | 019777101 | 201                | 65,140             | SH     |          | SOLE                     |                   | 65,140  |        |      |
| ALLSTATE                     | COM            | 020002101 | 541                | 14,800             | SH     |          | SOLE                     |                   | 14,800  |        |      |
| ALLTEL                       | COM            | 020039103 | 616                | 13,300             | SH     |          | SOLE                     |                   | 13,300  |        |      |
| ALTERA                       | COM            | 021441100 | 3,212              | 169,700            | SH     |          | SOLE                     |                   | 169,700 |        |      |
| AMB PROPERTY                 | COM            | 00163T109 | 2,727              | 88,500             | SH     |          | SOLE                     |                   | 88,500  |        |      |
| AMBAC FINL GROUP             | COM            | 023139108 | 4,966              | 77,600             | SH     |          | SOLE                     |                   | 77,600  |        |      |
| AMDOCS                       | ORD            | G02602103 | 337                | 17,900             | SH     |          | SOLE                     |                   | 17,900  |        |      |
| AMERICA WEST HLDG            | COM            | 023657208 | 556                | 57,100             | SH     |          | SOLE                     |                   | 57,100  |        |      |
| AMERICAN AXLE & MFG HLDGS    | COM            | 024061103 | 334                | 11,300             | SH     |          | SOLE                     |                   | 11,300  |        |      |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 2,213              | 89,000             | SH     |          | SOLE                     |                   | 89,000  |        |      |
| AMERICAN FINL RLTY TR        | COM            | 02607P305 | 503                | 35,700             | SH     |          | SOLE                     |                   | 35,700  |        |      |
| AMERICAN MED SEC             | COM            | 02744P101 | 225                | 11,100             | SH     |          | SOLE                     |                   | 11,100  |        |      |
| AMERICAN PHARMACEUTICALS PTN | COM            | 02866P109 | 3,584              | 114,300            | SH     |          | SOLE                     |                   | 114,300 |        |      |
| AMERICAN WOODMARK            | COM            | 030506109 | 524                | 11,700             | SH     |          | SOLE                     |                   | 11,700  |        |      |
| AMLI RESIDENTIAL PPTYS TR    | COM            | 001735109 | 610                | 23,300             | SH     |          | SOLE                     |                   | 23,300  |        |      |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 1,015              | 19,500             | SH     |          | SOLE                     |                   | 19,500  |        |      |
| AMR                          | COM            | 001765106 | 8,499              | 742,300            | SH     |          | SOLE                     |                   | 742,300 |        |      |
| ANALOG DEVICES               | COM            | 032654105 | 509                | 13,400             | SH     |          | SOLE                     |                   | 13,400  |        |      |
| ANDRX CORP DEL               | ANDRX GROUP    | 034553107 | 1,429              | 76,600             | SH     |          | SOLE                     |                   | 76,600  |        |      |
| ANGIOTECH PHARMACEUTICALS    | COM            | 034918102 | 1,846              | 42,300             | SH     |          | SOLE                     |                   | 42,300  |        |      |
| ANHEUSER BUSCH COS           | COM            | 035229103 | 883                | 17,900             | SH     |          | SOLE                     |                   | 17,900  |        |      |
| ANIXTER INTL                 | COM            | 035290105 | 496                | 21,800             | SH     |          | SOLE                     |                   | 21,800  |        |      |
| ANNTAYLOR STORES             | COM            | 036115103 | 7,135              | 222,000            | SH     |          | SOLE                     |                   | 222,000 |        |      |
| ANTEON INTL                  | COM            | 03674E108 | 630                | 20,600             | SH     |          | SOLE                     |                   | 20,600  |        |      |
| ANTHEM                       | COM            | 03674B104 | 3,902              | 54,700             | SH     |          | SOLE                     |                   | 54,700  |        |      |
| APEX SILVER MINES            | COM            | G04074103 | 551                | 41,100             | SH     |          | SOLE                     |                   | 41,100  |        |      |
| APOGENT TECHNOLOGIES         | COM            | 03760A101 | 444                | 21,300             | SH     |          | SOLE                     |                   | 21,300  |        |      |
| APPLE COMPUTER               | COM            | 037833100 | 3,572              | 172,400            | SH     |          | SOLE                     |                   | 172,400 |        |      |
| APPLIED INDL TECHNOLOGIES    | COM            | 03820C105 | 368                | 18,500             | SH     |          | SOLE                     |                   | 18,500  |        |      |
| APPLIED MATLS                | COM            | 038222105 | 13,882             | 765,700            | SH     |          | SOLE                     |                   | 765,700 |        |      |
| APRIA HEALTHCARE             | COM            | 037933108 | 2,804              | 102,400            | SH     |          | SOLE                     |                   | 102,400 |        |      |
| ARCH CAP GROUP LTD           | ORD            | G0450A105 | 1,733              | 52,400             | SH     |          | SOLE                     |                   | 52,400  |        |      |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 975                | 35,500             | SH     |          | SOLE                     |                   | 35,500  |        |      |
| ARTESYN TECHNOLOGY           | COM            | 043127109 | 414                | 54,600             | SH     |          | SOLE                     |                   | 54,600  |        |      |
| ARVINMERITOR                 | COM            | 043353101 | 647                | 36,300             | SH     |          | SOLE                     |                   | 36,300  |        |      |
| ASCENTIAL SOFTWARE           | COM            | 04362P207 | 476                | 25,700             | SH     |          | SOLE                     |                   | 25,700  |        |      |
| ASTORIA FINL                 | COM            | 046265104 | 1,153              | 37,300             | SH     |          | SOLE                     |                   | 37,300  |        |      |
| AT RD                        | COM            | 04848K105 | 284                | 21,300             | SH     |          | SOLE                     |                   | 21,300  |        |      |
| AT&T WIRELESS SERVICES       | COM            | 00209A106 | 1,060              | 129,600            | SH     |          | SOLE                     |                   | 129,600 |        |      |
| ATI TECHNOLOGIES             | COM            | 001941103 | 1,470              | 98,900             | SH     |          | SOLE                     |                   | 98,900  |        |      |
| AU OPTRONICS                 | ADR            | 002255107 | 231                | 18,100             | SH     |          | SOLE                     |                   | 18,100  |        |      |
| AUTOBYTEL                    | COM            | 05275N106 | 238                | 24,800             | SH     |          | SOLE                     |                   | 24,800  |        |      |
| AUTODESK                     | COM            | 052769106 | 260                | 15,300             | SH     |          | SOLE                     |                   | 15,300  |        |      |
| AUTOLIV                      | COM            | 052800109 | 2,773              | 91,900             | SH     |          | SOLE                     |                   | 91,900  |        |      |
| AVAYA                        | COM            | 053499109 | 2,579              | 236,600            | SH     |          | SOLE                     |                   | 236,600 |        |      |
| AVERY DENNISON               | COM            | 053611109 | 2,708              | 53,600             | SH     |          | SOLE                     |                   | 53,600  |        |      |
| AVIALL NEW                   | COM            | 05366B102 | 520                | 42,000             | SH     |          | SOLE                     |                   | 42,000  |        |      |
| AXA                          | ADR            | 054536107 | 348                | 20,500             | SH     |          | SOLE                     |                   | 20,500  |        |      |
| AXCELIS TECHNOLOGIES         | COM            | 054540109 | 469                | 56,500             | SH     |          | SOLE                     |                   | 56,500  |        |      |
| BALL                         | COM            | 058498106 | 4,498              | 83,300             | SH     |          | SOLE                     |                   | 83,300  |        |      |
| BALLY TOTAL FITNESS HLDG     | COM            | 05873K108 | 504                | 58,300             | SH     |          | SOLE                     |                   | 58,300  |        |      |
| BANCO BRADESCO S A           | ADR - PFD NEW  | 059460204 | 222                | 11,000             | SH     |          | SOLE                     |                   | 11,000  |        |      |
| BANK ONE                     | COM            | 06423A103 | 1,768              | 45,700             | SH     |          | SOLE                     |                   | 45,700  |        |      |
| BANTA                        | COM            | 066821109 | 1,451              | 40,300             | SH     |          | SOLE                     |                   | 40,300  |        |      |
| BARNES                       | COM            | 067806109 | 631                | 24,300             | SH     |          | SOLE                     |                   | 24,300  |        |      |
| BAUSCH & LOMB                | COM            | 071707103 | 8,000              | 181,200            | SH     |          | SOLE                     |                   | 181,200 |        |      |
| BAXTER INTL                  | COM            | 071813109 | 7,474              | 257,200            | SH     |          | SOLE                     |                   | 257,200 |        |      |
| BAYER A G                    | ADR            | 072730302 | 311                | 14,400             | SH     |          | SOLE                     |                   | 14,400  |        |      |

Form 13F Information Table  
Two Sigma Investments, LLC  
September 30, 2003

| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8         |        |      |
|------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|------------------|--------|------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY |        |      |
|                              |                |           |                    |                    |        |          |                          |                   | SOLE             | SHARED | NONE |
| BEAR STEARNS                 | COM            | 073902108 | 2,581              | 34,500             | SH     |          | SOLE                     |                   | 34,500           |        |      |
| BECTON DICKINSON             | COM            | 075887109 | 4,273              | 118,300            | SH     |          | SOLE                     |                   | 118,300          |        |      |
| BEO BATH & BEYOND            | COM            | 075896100 | 15,438             | 403,400            | SH     |          | SOLE                     |                   | 403,400          |        |      |
| BELLSOUTH                    | COM            | 079860102 | 6,929              | 292,600            | SH     |          | SOLE                     |                   | 292,600          |        |      |
| BELO                         | COM            | 080555105 | 1,838              | 75,800             | SH     |          | SOLE                     |                   | 75,800           |        |      |
| BEMIS                        | COM            | 081437105 | 629                | 14,200             | SH     |          | SOLE                     |                   | 14,200           |        |      |
| BENCHMARK ELECTRONICS        | COM            | 08160H101 | 993                | 23,500             | SH     |          | SOLE                     |                   | 23,500           |        |      |
| BERKLEY W R                  | COM            | 084423102 | 5,142              | 150,100            | SH     |          | SOLE                     |                   | 150,100          |        |      |
| BEVERLY ENTERPRISES          | COM            | 087851309 | 306                | 51,700             | SH     |          | SOLE                     |                   | 51,700           |        |      |
| BHP BILLITON                 | ADR            | 088608108 | 740                | 52,200             | SH     |          | SOLE                     |                   | 52,200           |        |      |
| BIG LOTS                     | COM            | 089302103 | 1,541              | 97,500             | SH     |          | SOLE                     |                   | 97,500           |        |      |
| BIOMET                       | COM            | 090597105 | 1,452              | 38,100             | SH     |          | SOLE                     |                   | 38,100           |        |      |
| BIO-REFERENCE LABS           | COM            | 090613100 | 5,963              | 178,000            | SH     |          | SOLE                     |                   | 178,000          |        |      |
| BIO-SITE                     | COM            | 09057G602 | 252                | 24,900             | SH     |          | SOLE                     |                   | 24,900           |        |      |
| BIOVAIL                      | COM            | 090945106 | 1,491              | 52,700             | SH     |          | SOLE                     |                   | 52,700           |        |      |
| BJS WHOLESALE CLUB           | COM            | 09067J109 | 776                | 20,900             | SH     |          | SOLE                     |                   | 20,900           |        |      |
| BLOCKBUSTER                  | COM            | 05548J106 | 232                | 12,000             | SH     |          | SOLE                     |                   | 12,000           |        |      |
| BLUTH                        | COM            | 093879108 | 5,489              | 261,400            | SH     |          | SOLE                     |                   | 261,400          |        |      |
| BOEING                       | COM            | 09643P108 | 618                | 22,900             | SH     |          | SOLE                     |                   | 22,900           |        |      |
| BORDERS                      | COM            | 097023105 | 1,641              | 47,800             | SH     |          | SOLE                     |                   | 47,800           |        |      |
| BOSTONMMUNS                  | COM            | 099709107 | 2,579              | 136,300            | SH     |          | SOLE                     |                   | 136,300          |        |      |
| BOWNE                        | COM            | 100582105 | 201                | 20,100             | SH     |          | SOLE                     |                   | 20,100           |        |      |
| BP PLC                       | ADR            | 103043105 | 437                | 29,200             | SH     |          | SOLE                     |                   | 29,200           |        |      |
| BRADLEY PHARMACEUTICALS      | ADR            | 055622104 | 4,151              | 98,600             | SH     |          | SOLE                     |                   | 98,600           |        |      |
| BRE PROPERTIES               | COM            | 104576103 | 338                | 12,400             | SH     |          | SOLE                     |                   | 12,400           |        |      |
| BRIGGS & STRATTON            | COM            | 05564E106 | 1,669              | 50,600             | SH     |          | SOLE                     |                   | 50,600           |        |      |
| BRINKER INTL                 | COM            | 109043109 | 1,986              | 33,800             | SH     |          | SOLE                     |                   | 33,800           |        |      |
| BRISTOL MYERS SQUIBB         | COM            | 109641100 | 360                | 10,800             | SH     |          | SOLE                     |                   | 10,800           |        |      |
| BROCADE COMMUNICATIONS SYS 1 | COM            | 110122108 | 10,308             | 401,700            | SH     |          | SOLE                     |                   | 401,700          |        |      |
| BROOKSTONE                   | COM            | 111621108 | 1,041              | 199,400            | SH     |          | SOLE                     |                   | 199,400          |        |      |
| BROWN SHOE INC NEW           | COM            | 114537103 | 521                | 26,500             | SH     |          | SOLE                     |                   | 26,500           |        |      |
| BRUNSWICK                    | COM            | 115738100 | 437                | 13,800             | SH     |          | SOLE                     |                   | 13,800           |        |      |
| BURLINGTON RES               | COM            | 117043109 | 1,659              | 64,800             | SH     |          | SOLE                     |                   | 64,800           |        |      |
| C&D TECHNOLOGIES             | COM            | 122014103 | 11,341             | 235,300            | SH     |          | SOLE                     |                   | 235,300          |        |      |
| CABOT OIL & GAS              | COM            | 124661109 | 341                | 18,000             | SH     |          | SOLE                     |                   | 18,000           |        |      |
| CACI INTL                    | COM            | 127097103 | 312                | 12,000             | SH     |          | SOLE                     |                   | 12,000           |        |      |
| CAMECO                       | COM            | 127190304 | 1,243              | 29,000             | SH     |          | SOLE                     |                   | 29,000           |        |      |
| CANADIAN NATL RY             | COM            | 13321L108 | 666                | 19,100             | SH     |          | SOLE                     |                   | 19,100           |        |      |
| CANADIAN PAC RY              | COM            | 136375102 | 926                | 17,800             | SH     |          | SOLE                     |                   | 17,800           |        |      |
| CAREER EDUCATION             | COM            | 13645T100 | 380                | 16,100             | SH     |          | SOLE                     |                   | 16,100           |        |      |
| CARLISLE                     | COM            | 141665109 | 571                | 12,600             | SH     |          | SOLE                     |                   | 12,600           |        |      |
| CARNIVAL                     | COM            | 142339100 | 2,486              | 57,000             | SH     |          | SOLE                     |                   | 57,000           |        |      |
| CARRAMERICA RLTY             | COM            | 143658300 | 655                | 19,900             | SH     |          | SOLE                     |                   | 19,900           |        |      |
| CASH AMER INTL               | COM            | 144418100 | 821                | 27,500             | SH     |          | SOLE                     |                   | 27,500           |        |      |
| CSL & ASSOC PPTYS            | COM            | 14754D100 | 413                | 25,200             | SH     |          | SOLE                     |                   | 25,200           |        |      |
| CBRL                         | COM            | 124830100 | 1,692              | 33,900             | SH     |          | SOLE                     |                   | 33,900           |        |      |
| CELL THERAPEUTICS            | COM            | 12489V106 | 3,039              | 85,473             | SH     |          | SOLE                     |                   | 85,473           |        |      |
| CENTEX                       | COM            | 150934107 | 223                | 19,700             | SH     |          | SOLE                     |                   | 19,700           |        |      |
| CENTILLIUM COMMUNICATIONS    | COM            | 152312104 | 6,557              | 84,200             | SH     |          | SOLE                     |                   | 84,200           |        |      |
| CENTURYTEL                   | COM            | 152319109 | 965                | 136,500            | SH     |          | SOLE                     |                   | 136,500          |        |      |
| CEPHALON                     | COM            | 156700106 | 674                | 19,900             | SH     |          | SOLE                     |                   | 19,900           |        |      |
| CERADYNE CALIF               | COM            | 156708109 | 7,131              | 155,400            | SH     |          | SOLE                     |                   | 155,400          |        |      |
| CERNER                       | COM            | 156710105 | 561                | 21,700             | SH     |          | SOLE                     |                   | 21,700           |        |      |
| CHARLES RIVER ASSOC          | COM            | 156782104 | 722                | 23,400             | SH     |          | SOLE                     |                   | 23,400           |        |      |
| CHARTER MUN MTG ACCEP        | COM            | 159852102 | 559                | 19,600             | SH     |          | SOLE                     |                   | 19,600           |        |      |
| CHARTER ONE FINL             | COM            | 160908109 | 391                | 21,300             | SH     |          | SOLE                     |                   | 21,300           |        |      |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW        | 160903100 | 667                | 21,800             | SH     |          | SOLE                     |                   | 21,800           |        |      |
| CHECKFREE CORP NEW           | COM            | 162809305 | 213                | 23,100             | SH     |          | SOLE                     |                   | 23,100           |        |      |
| CHESAPEAKE                   | COM            | 162813109 | 2,192              | 109,000            | SH     |          | SOLE                     |                   | 109,000          |        |      |
| CHESAPEAKE ENERGY            | COM            | 165159104 | 370                | 16,400             | SH     |          | SOLE                     |                   | 16,400           |        |      |
| CHICAGO BRIDGE & IRON N.V.   | COM            | 165167107 | 3,500              | 324,700            | SH     |          | SOLE                     |                   | 324,700          |        |      |
| CHINA MOBILE HONG KONG       | ADR            | 167250109 | 1,399              | 51,500             | SH     |          | SOLE                     |                   | 51,500           |        |      |
| CHINA TELECOM                | ADR            | 16941M109 | 403                | 30,900             | SH     |          | SOLE                     |                   | 30,900           |        |      |
| CHINA UNICOM                 | ADR            | 169428103 | 334                | 13,100             | SH     |          | SOLE                     |                   | 13,100           |        |      |
| CHINADOTCOM                  | ADR            | 16945R104 | 565                | 68,100             | SH     |          | SOLE                     |                   | 68,100           |        |      |
| CHIRON                       | CL A           | G2108N109 | 1,858              | 224,400            | SH     |          | SOLE                     |                   | 224,400          |        |      |
| CHOICE HOTELS INTL           | COM            | 170040109 | 5,130              | 99,000             | SH     |          | SOLE                     |                   | 99,000           |        |      |
| CHUBB                        | COM            | 169905106 | 322                | 11,100             | SH     |          | SOLE                     |                   | 11,100           |        |      |
| CHURCH & DWIGHT              | COM            | 171232101 | 3,692              | 56,900             | SH     |          | SOLE                     |                   | 56,900           |        |      |
| CIGNA                        | COM            | 171340102 | 1,889              | 54,000             | SH     |          | SOLE                     |                   | 54,000           |        |      |
| CINCINNATI FINL              | COM            | 125509109 | 1,786              | 40,000             | SH     |          | SOLE                     |                   | 40,000           |        |      |
| CINERGY                      | COM            | 172062101 | 3,840              | 96,000             | SH     |          | SOLE                     |                   | 96,000           |        |      |
| CISCO SYS                    | COM            | 172474108 | 5,160              | 140,600            | SH     |          | SOLE                     |                   | 140,600          |        |      |
| CITI GROUP                   | COM            | 17275R102 | 4,770              | 243,491            | SH     |          | SOLE                     |                   | 243,491          |        |      |
| CITRIX SYS                   | COM            | 172967101 | 4,742              | 104,200            | SH     |          | SOLE                     |                   | 104,200          |        |      |
| CKE RESTAURANTS              | COM            | 177376100 | 1,467              | 66,300             | SH     |          | SOLE                     |                   | 66,300           |        |      |
| CLAIRES STORES               | COM            | 12561E105 | 3,217              | 498,700            | SH     |          | SOLE                     |                   | 498,700          |        |      |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 179584107 | 3,898              | 116,500            | SH     |          | SOLE                     |                   | 116,500          |        |      |
| CNF                          | COM            | 184502102 | 2,727              | 71,200             | SH     |          | SOLE                     |                   | 71,200           |        |      |
| COCA-COLA ENTERPRISES        | COM            | 12612W104 | 949                | 29,600             | SH     |          | SOLE                     |                   | 29,600           |        |      |
| COGNOS                       | COM            | 191219104 | 2,308              | 121,100            | SH     |          | SOLE                     |                   | 121,100          |        |      |
| COINSTAR                     | COM            | 19244C109 | 8,385              | 270,300            | SH     |          | SOLE                     |                   | 270,300          |        |      |
| COLGATE PALMOLIVE            | COM            | 19259P300 | 264                | 19,600             | SH     |          | SOLE                     |                   | 19,600           |        |      |
| COLONIAL BANC                | COM            | 194162103 | 2,711              | 48,500             | SH     |          | SOLE                     |                   | 48,500           |        |      |
| COLUMBIA LABORATORIES        | COM            | 195493309 | 316                | 21,900             | SH     |          | SOLE                     |                   | 21,900           |        |      |
| COMMERCE BANCORP INC NJ      | COM            | 197779101 | 213                | 17,600             | SH     |          | SOLE                     |                   | 17,600           |        |      |
| COMMERCIAL NET LEASE RLTY    | COM            | 200519106 | 9,108              | 190,100            | SH     |          | SOLE                     |                   | 190,100          |        |      |
| COMMUNITY HEALTH SYS Inc NEW | COM            | 202218103 | 1,151              | 67,600             | SH     |          | SOLE                     |                   | 67,600           |        |      |
| COMPANHIA BRASILEIRA DE DIST | ADR PFD        | 203668108 | 250                | 11,500             | SH     |          | SOLE                     |                   | 11,500           |        |      |
| COMPANHIA SIDERURGICA NACION | ADR            | 20440T201 | 821                | 43,500             | SH     |          | SOLE                     |                   | 43,500           |        |      |
| COMPANIA DE MINAS BUENAVENTU | ADR            | 20440W105 | 625                | 17,600             | SH     |          | SOLE                     |                   | 17,600           |        |      |
|                              | ADR            | 204448104 | 2,458              | 62,100             | SH     |          | SOLE                     |                   | 62,100           |        |      |

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| COLUMN 1                      | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6 | COLUMN 7 | COLUMN 8         |
|-------------------------------|----------------|-----------|--------------------|--------------------|----------|----------|------------------|
| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN   | PUT/CALL | VOTING AUTHORITY |
|                               |                |           |                    |                    |          |          | SOLE SHARED NONE |
| COMPUTER ASSOCIATE INTL       | COM            | 204912109 | 2,144              | 82,100             | SH       | SOLE     | 82,100           |
| COMPUTER SCIENCES             | COM            | 205363104 | 4,028              | 107,200            | SH       | SOLE     | 107,200          |
| COMTECH TELECOMMUNICATIONS    | COM NEW        | 205826209 | 863                | 36,100             | SH       | SOLE     | 36,100           |
| COMVERSE TECHNOLOGY           | COM PAR \$0.10 | 205862402 | 6,934              | 463,200            | SH       | SOLE     | 463,200          |
| CONAGRA FOODS                 | COM            | 205887102 | 1,480              | 69,700             | SH       | SOLE     | 69,700           |
| CONCORD EFS                   | COM            | 206197105 | 5,099              | 373,000            | SH       | SOLE     | 373,000          |
| CONCURRENTMPUTER NEW          | COM            | 206710204 | 325                | 85,700             | SH       | SOLE     | 85,700           |
| CONEXANT SYS                  | COM            | 207142100 | 1,137              | 200,800            | SH       | SOLE     | 200,800          |
| CONOCOPHILLIPS                | COM            | 20825C104 | 1,221              | 22,300             | SH       | SOLE     | 22,300           |
| CONSOL ENERGY                 | COM            | 20854P109 | 654                | 35,200             | SH       | SOLE     | 35,200           |
| CONSTELLATION ENERGY GP       | COM            | 210371100 | 1,084              | 30,300             | SH       | SOLE     | 30,300           |
| COOPER                        | COM            | 216648402 | 4,181              | 102,600            | SH       | SOLE     | 102,600          |
| COOPER CAMERON                | COM            | 216840102 | 10,564             | 228,600            | SH       | SOLE     | 228,600          |
| COOPER INDS                   | CL A           | G24182100 | 2,392              | 49,800             | SH       | SOLE     | 49,800           |
| COORS ADOLPH                  | CL B           | 217016104 | 1,333              | 24,800             | SH       | SOLE     | 24,800           |
| CORE LABORATORIES N V         | COM            | N22717107 | 285                | 20,300             | SH       | SOLE     | 20,300           |
| CORN PRODUCTS INTL            | COM            | 219023108 | 452                | 14,200             | SH       | SOLE     | 14,200           |
| CORRECTIONS CORP AMER NEW     | COM NEW        | 22025Y407 | 955                | 38,700             | SH       | SOLE     | 38,700           |
| COSTCO WHSL CORP NEW          | COM            | 22160K105 | 2,442              | 78,400             | SH       | SOLE     | 78,400           |
| COVANCE                       | COM            | 222816100 | 609                | 27,200             | SH       | SOLE     | 27,200           |
| COVENTRY HEALTH CARE          | COM            | 222862104 | 1,582              | 30,000             | SH       | SOLE     | 30,000           |
| CRANE                         | COM            | 224399105 | 281                | 12,000             | SH       | SOLE     | 12,000           |
| CRESCENT REAL ESTATE EQUITIES | COM            | 225756105 | 444                | 30,600             | SH       | SOLE     | 30,600           |
| CROWN AMERN RLTY TR           | SH BEN INT     | 228186102 | 219                | 18,400             | SH       | SOLE     | 18,400           |
| CROWN CASTLE INTL             | COM            | 228227104 | 1,839              | 195,400            | SH       | SOLE     | 195,400          |
| CSG SYS INTL                  | COM            | 126349109 | 1,247              | 84,200             | SH       | SOLE     | 84,200           |
| CSK AUTO                      | COM            | 125965103 | 959                | 62,200             | SH       | SOLE     | 62,200           |
| CTI MOLECULAR IMAGING         | COM            | 22943D105 | 1,860              | 125,900            | SH       | SOLE     | 125,900          |
| CUBIST PHARMACEUTICALS        | COM            | 229678107 | 393                | 36,200             | SH       | SOLE     | 36,200           |
| CUMMINS                       | COM            | 231021106 | 791                | 17,800             | SH       | SOLE     | 17,800           |
| CUMULUS MEDIA                 | COM            | 231082108 | 991                | 57,700             | SH       | SOLE     | 57,700           |
| CYMER                         | COM            | 232572107 | 432                | 10,500             | SH       | SOLE     | 10,500           |
| CYTEC INDS                    | COM            | 232820100 | 869                | 23,800             | SH       | SOLE     | 23,800           |
| DADE BEHRING HLDGS            | COM            | 23342J206 | 429                | 15,200             | SH       | SOLE     | 15,200           |
| DAIMLERCHRYSLER AG            | ORD            | D1668R123 | 607                | 17,300             | SH       | SOLE     | 17,300           |
| DARDEN RESTAURANTS            | COM            | 237194105 | 473                | 24,900             | SH       | SOLE     | 24,900           |
| DAVE & BUSTERS                | COM            | 23833N104 | 245                | 23,800             | SH       | SOLE     | 23,800           |
| DAVITA                        | COM            | 23918K108 | 1,063              | 33,400             | SH       | SOLE     | 33,400           |
| DEL MONTE FOODS               | COM            | 24522P103 | 793                | 91,000             | SH       | SOLE     | 91,000           |
| DELPHI                        | COM            | 247126105 | 829                | 91,600             | SH       | SOLE     | 91,600           |
| DELTA & PINE LD               | COM            | 247357106 | 276                | 12,000             | SH       | SOLE     | 12,000           |
| DENDREON                      | COM            | 24823Q107 | 287                | 32,400             | SH       | SOLE     | 32,400           |
| DEUTSCHE TELEKOM AG           | ADR            | 251566105 | 325                | 22,500             | SH       | SOLE     | 22,500           |
| DIAL CORP NEW                 | COM            | 25247D101 | 1,058              | 49,100             | SH       | SOLE     | 49,100           |
| DISNEY WALT HLDG              | COM DISNEY     | 254687106 | 11,904             | 590,200            | SH       | SOLE     | 590,200          |
| DOLLAR GEN                    | COM            | 256669102 | 2,926              | 146,300            | SH       | SOLE     | 146,300          |
| DOLLAR TREE STORES            | COM            | 256747106 | 480                | 14,300             | SH       | SOLE     | 14,300           |
| DOMINION RES INC VA NEW       | COM            | 25746U109 | 6,958              | 112,400            | SH       | SOLE     | 112,400          |
| DONNELLEY R R & SONS          | COM            | 257867101 | 1,778              | 71,400             | SH       | SOLE     | 71,400           |
| DORAL FINANCIAL               | COM            | 25811P100 | 13,658             | 290,600            | SH       | SOLE     | 290,600          |
| DOVER                         | COM            | 260003108 | 2,172              | 61,400             | SH       | SOLE     | 61,400           |
| DOW JONES                     | COM            | 260561105 | 5,403              | 114,100            | SH       | SOLE     | 114,100          |
| DOWNEY FINL                   | COM            | 261018105 | 977                | 20,900             | SH       | SOLE     | 20,900           |
| DPL                           | COM            | 233293109 | 350                | 20,400             | SH       | SOLE     | 20,400           |
| DQE                           | COM            | 266233105 | 943                | 61,100             | SH       | SOLE     | 61,100           |
| DRESS BARN                    | COM            | 261570105 | 206                | 15,000             | SH       | SOLE     | 15,000           |
| DRS TECHNOLOGIES              | COM            | 23330X100 | 446                | 18,500             | SH       | SOLE     | 18,500           |
| DSP                           | COM            | 23332B106 | 907                | 36,400             | SH       | SOLE     | 36,400           |
| DST SYS DEL                   | COM            | 233326107 | 6,238              | 165,900            | SH       | SOLE     | 165,900          |
| DURA AUTOMOTIVE SYS           | COM            | 265903104 | 233                | 24,500             | SH       | SOLE     | 24,500           |
| OYCOM INDS                    | COM            | 267475101 | 1,201              | 58,900             | SH       | SOLE     | 58,900           |
| DYNACQ INTL                   | COM            | 267919306 | 271                | 15,000             | SH       | SOLE     | 15,000           |
| DYNEGY NEW                    | COM            | 26816Q101 | 969                | 269,100            | SH       | SOLE     | 269,100          |
| EATON                         | COM            | 278058102 | 3,616              | 40,800             | SH       | SOLE     | 40,800           |
| EDUCATION MGMT                | COM            | 28139T101 | 948                | 16,400             | SH       | SOLE     | 16,400           |
| EDWARDS A G                   | COM            | 281760108 | 2,915              | 75,900             | SH       | SOLE     | 75,900           |
| EGL                           | COM            | 268484102 | 338                | 18,600             | SH       | SOLE     | 18,600           |
| ELECTRONIC ARTS               | COM            | 285512109 | 1,733              | 18,800             | SH       | SOLE     | 18,800           |
| ELECTRONICS BOUTIQUE HLDGS    | COM            | 286045109 | 883                | 30,900             | SH       | SOLE     | 30,900           |
| ELECTRONICS FOR IMAGING       | COM            | 286082102 | 546                | 23,400             | SH       | SOLE     | 23,400           |
| E-LOAN                        | COM            | 26861P107 | 200                | 55,100             | SH       | SOLE     | 55,100           |
| EMMIS BROADCASTING            | COM            | 291525103 | 6,064              | 299,600            | SH       | SOLE     | 299,600          |
| EMS TECHNOLOGIES              | COM            | 26873N108 | 245                | 14,400             | SH       | SOLE     | 14,400           |
| EMULEX                        | COM            | 292475209 | 2,061              | 80,900             | SH       | SOLE     | 80,900           |
| ENDURANCE SPECIALTY HLDGS     | SHS            | G30397106 | 529                | 18,100             | SH       | SOLE     | 18,100           |
| ENERGEN                       | COM            | 29265N108 | 2,634              | 72,800             | SH       | SOLE     | 72,800           |
| ENERGIZER HLDGS               | COM            | 29266R108 | 368                | 10,000             | SH       | SOLE     | 10,000           |
| ENERGY EAST                   | COM            | 29266M109 | 1,319              | 58,800             | SH       | SOLE     | 58,800           |
| ENTERCOM COMMUNICATIONS       | CL A           | 293639100 | 1,546              | 34,500             | SH       | SOLE     | 34,500           |
| ENTERGY CORP NEW              | COM            | 29364G103 | 1,148              | 21,200             | SH       | SOLE     | 21,200           |
| EOG RES                       | COM            | 26875P101 | 4,696              | 112,500            | SH       | SOLE     | 112,500          |
| EPIX MEDICAL                  | COM            | 26881Q101 | 720                | 42,000             | SH       | SOLE     | 42,000           |
| ESPEED                        | COM            | 296643109 | 1,112              | 49,200             | SH       | SOLE     | 49,200           |
| ESS TECHNOLOGY                | COM            | 269151106 | 471                | 43,700             | SH       | SOLE     | 43,700           |
| EXELON                        | COM            | 30161N101 | 16,027             | 252,400            | SH       | SOLE     | 252,400          |
| EXPRESSJET HLDGS              | COM            | 30218U108 | 1,061              | 76,900             | SH       | SOLE     | 76,900           |
| EXULT INC DEL                 | COM            | 302284104 | 2,425              | 301,621            | SH       | SOLE     | 301,621          |
| EXXON MOBIL                   | COM            | 30231G102 | 6,756              | 184,600            | SH       | SOLE     | 184,600          |
| F5 NETWORKS                   | COM            | 315616102 | 537                | 27,900             | SH       | SOLE     | 27,900           |
| FACTORY 2-U                   | COM            | 303072102 | 283                | 92,700             | SH       | SOLE     | 92,700           |
| FAMILY DLR STORES             | COM            | 307000109 | 834                | 20,900             | SH       | SOLE     | 20,900           |
| FEDERAL HOME LN MTG           | COM            | 313400301 | 4,235              | 80,900             | SH       | SOLE     | 80,900           |

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| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8 |        |      |
|------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|----------|--------|------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | SOLE     | SHARED | NONE |
| FIDELITY NATIONAL SOLTNS     | COM            | 31620P109 | 1,205              | 48,500             | SH     |          | SOLE                     |                   | 48,500   |        |      |
| FINDWHAT                     | COM            | 317764105 | 999                | 57,800             | SH     |          | SOLE                     |                   | 57,800   |        |      |
| FIRST BANCORP P R            | COM            | 318672102 | 686                | 22,300             | SH     |          | SOLE                     |                   | 22,300   |        |      |
| FIRST CASH                   | COM            | 31942D107 | 346                | 17,100             | SH     |          | SOLE                     |                   | 17,100   |        |      |
| FIRST MIDWEST BANCORP DEL    | COM            | 320867104 | 401                | 13,500             | SH     |          | SOLE                     |                   | 13,500   |        |      |
| FIRST NIAGARA FINL GP        | COM            | 33582V108 | 359                | 23,800             | SH     |          | SOLE                     |                   | 23,800   |        |      |
| FIRST TENN NATL              | COM            | 337162101 | 3,023              | 71,200             | SH     |          | SOLE                     |                   | 71,200   |        |      |
| FISERV                       | COM            | 337738108 | 7,621              | 210,000            | SH     |          | SOLE                     |                   | 210,000  |        |      |
| FLAMEL TECHNOLOGIES SA       | ADR            | 338488109 | 1,092              | 32,400             | SH     |          | SOLE                     |                   | 32,400   |        |      |
| FLEXTRONICS INTL             | COM            | Y2573F102 | 2,289              | 161,000            | SH     |          | SOLE                     |                   | 161,000  |        |      |
| FLOWSERVE                    | COM            | 34354P105 | 449                | 22,100             | SH     |          | SOLE                     |                   | 22,100   |        |      |
| FOMENTO ECONOMICO MEXCANO SA | ADR UNITS      | 344419106 | 3,788              | 99,300             | SH     |          | SOLE                     |                   | 99,300   |        |      |
| FOOT LOCKER                  | COM            | 344849104 | 1,690              | 104,300            | SH     |          | SOLE                     |                   | 104,300  |        |      |
| FOOTSTAR                     | COM            | 344912100 | 528                | 78,100             | SH     |          | SOLE                     |                   | 78,100   |        |      |
| FOREST LABS                  | COM            | 345838106 | 1,446              | 28,100             | SH     |          | SOLE                     |                   | 28,100   |        |      |
| FOREST OIL                   | COM            | 346091705 | 5,743              | 239,800            | SH     |          | SOLE                     |                   | 239,800  |        |      |
| FORRESTER RESH               | COM            | 346563109 | 256                | 17,900             | SH     |          | SOLE                     |                   | 17,900   |        |      |
| FORTUNE BRANDS               | COM            | 349631101 | 1,101              | 19,400             | SH     |          | SOLE                     |                   | 19,400   |        |      |
| FORWARD AIR                  | COM            | 349853101 | 468                | 16,900             | SH     |          | SOLE                     |                   | 16,900   |        |      |
| FOUNDRY NETWORKS             | COM            | 35063R100 | 538                | 25,000             | SH     |          | SOLE                     |                   | 25,000   |        |      |
| FOX ENTMT                    | COM            | 35138T107 | 722                | 25,800             | SH     |          | SOLE                     |                   | 25,800   |        |      |
| FPIC INS GROUP               | COM            | 302563101 | 256                | 17,000             | SH     |          | SOLE                     |                   | 17,000   |        |      |
| FPL GROUP                    | COM            | 302571104 | 8,816              | 139,500            | SH     |          | SOLE                     |                   | 139,500  |        |      |
| FRANKLIN RES                 | COM            | 354613101 | 7,162              | 162,000            | SH     |          | SOLE                     |                   | 162,000  |        |      |
| FREDS                        | COM            | 356108100 | 2,093              | 63,500             | SH     |          | SOLE                     |                   | 63,500   |        |      |
| FRIEDMAN BILLINGS RAMSEY     | COM            | 358434108 | 1,502              | 87,100             | SH     |          | SOLE                     |                   | 87,100   |        |      |
| FRIEDMANS                    | COM            | 358438109 | 974                | 69,800             | SH     |          | SOLE                     |                   | 69,800   |        |      |
| FULLER H B                   | COM            | 359894106 | 512                | 21,100             | SH     |          | SOLE                     |                   | 21,100   |        |      |
| GALYANS TRADING              | COM            | 36458R101 | 265                | 26,000             | SH     |          | SOLE                     |                   | 26,000   |        |      |
| GAMESTOP                     | COM            | 36466R101 | 731                | 46,000             | SH     |          | SOLE                     |                   | 46,000   |        |      |
| GARTNER                      | COM            | 366651107 | 1,031              | 93,600             | SH     |          | SOLE                     |                   | 93,600   |        |      |
| GATX                         | COM            | 361448103 | 2,041              | 96,500             | SH     |          | SOLE                     |                   | 96,500   |        |      |
| GENERAL GROWTH PPTYS         | COM            | 370021107 | 6,675              | 93,100             | SH     |          | SOLE                     |                   | 93,100   |        |      |
| GENESIS HEALTH VENTRS NW     | COM            | 37183F107 | 506                | 20,900             | SH     |          | SOLE                     |                   | 20,900   |        |      |
| GEN-PROBE INC NEW            | COM            | 36866T103 | 1,035              | 19,100             | SH     |          | SOLE                     |                   | 19,100   |        |      |
| GENTA                        | COM            | 37245M207 | 1,463              | 115,500            | SH     |          | SOLE                     |                   | 115,500  |        |      |
| GEORGIA PAC                  | COM            | 373298108 | 1,976              | 81,500             | SH     |          | SOLE                     |                   | 81,500   |        |      |
| GETTY IMAGES                 | COM            | 374276103 | 3,857              | 109,700            | SH     |          | SOLE                     |                   | 109,700  |        |      |
| GEVITY HR                    | COM            | 374393106 | 217                | 14,700             | SH     |          | SOLE                     |                   | 14,700   |        |      |
| GILEAD SCIENCES              | COM            | 375558103 | 1,732              | 30,900             | SH     |          | SOLE                     |                   | 30,900   |        |      |
| GILLETTE                     | COM            | 375766102 | 598                | 18,700             | SH     |          | SOLE                     |                   | 18,700   |        |      |
| GLAXOSMITHKLINE PLC          | ADR            | 37733W105 | 1,204              | 28,400             | SH     |          | SOLE                     |                   | 28,400   |        |      |
| GLOBAL IMAGING SYSTEMS       | COM            | 37934A100 | 266                | 10,800             | SH     |          | SOLE                     |                   | 10,800   |        |      |
| GLOBAL PMTS                  | COM            | 37940X102 | 1,408              | 39,100             | SH     |          | SOLE                     |                   | 39,100   |        |      |
| GLOBESPANVIRATA              | COM            | 37957V106 | 554                | 76,800             | SH     |          | SOLE                     |                   | 76,800   |        |      |
| GOLD BANC CORP               | COM            | 379907108 | 978                | 80,600             | SH     |          | SOLE                     |                   | 80,600   |        |      |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 4,887              | 54,600             | SH     |          | SOLE                     |                   | 54,600   |        |      |
| GOLDMAN SACHS                | COM            | 38141G104 | 12,367             | 147,400            | SH     |          | SOLE                     |                   | 147,400  |        |      |
| GRAFTECH INTL                | COM            | 384313102 | 475                | 59,400             | SH     |          | SOLE                     |                   | 59,400   |        |      |
| GREAT PLAINS ENERGY          | COM            | 391164100 | 949                | 31,300             | SH     |          | SOLE                     |                   | 31,300   |        |      |
| GRIFFON                      | COM            | 398433102 | 462                | 25,700             | SH     |          | SOLE                     |                   | 25,700   |        |      |
| GROUP 1 SOFTWARE INC NEW     | COM            | 39943Y103 | 252                | 14,000             | SH     |          | SOLE                     |                   | 14,000   |        |      |
| GTECH HLDGS                  | COM            | 400518106 | 853                | 19,900             | SH     |          | SOLE                     |                   | 19,900   |        |      |
| GUIDANT                      | COM            | 401698105 | 1,110              | 23,700             | SH     |          | SOLE                     |                   | 23,700   |        |      |
| HALLIBURTON                  | COM            | 406216101 | 2,891              | 119,200            | SH     |          | SOLE                     |                   | 119,200  |        |      |
| HANCOCK JOHN FINL SVCS       | COM            | 41014S106 | 1,058              | 31,300             | SH     |          | SOLE                     |                   | 31,300   |        |      |
| HARBOR FLA BANCSHARES        | COM            | 411901101 | 435                | 16,300             | SH     |          | SOLE                     |                   | 16,300   |        |      |
| HARLAND JOHN H               | COM            | 412693103 | 1,358              | 51,300             | SH     |          | SOLE                     |                   | 51,300   |        |      |
| HARRIS CORP DEL              | COM            | 413875105 | 4,048              | 113,100            | SH     |          | SOLE                     |                   | 113,100  |        |      |
| HARTE-HANKS                  | COM            | 416196103 | 282                | 15,300             | SH     |          | SOLE                     |                   | 15,300   |        |      |
| HARTFORD FINL SVCS GP        | COM            | 416515104 | 1,268              | 24,100             | SH     |          | SOLE                     |                   | 24,100   |        |      |
| HAVERTY FURNITURE            | COM            | 419596101 | 325                | 17,800             | SH     |          | SOLE                     |                   | 17,800   |        |      |
| HEADWATERS                   | COM            | 42210P102 | 430                | 26,700             | SH     |          | SOLE                     |                   | 26,700   |        |      |
| HEALTH CARE REIT             | COM            | 42217K106 | 2,200              | 71,300             | SH     |          | SOLE                     |                   | 71,300   |        |      |
| HEARST-ARGYLE TELEVISION     | COM            | 422317107 | 271                | 11,200             | SH     |          | SOLE                     |                   | 11,200   |        |      |
| HEINZ H J                    | COM            | 423074103 | 12,828             | 374,200            | SH     |          | SOLE                     |                   | 374,200  |        |      |
| HERCULES                     | COM            | 427056106 | 667                | 58,900             | SH     |          | SOLE                     |                   | 58,900   |        |      |
| HERLEY INDS INC DEL          | COM            | 427398102 | 243                | 13,900             | SH     |          | SOLE                     |                   | 13,900   |        |      |
| HERSHEY FOODS                | COM            | 427866108 | 1,236              | 17,000             | SH     |          | SOLE                     |                   | 17,000   |        |      |
| HIBERNIA                     | CL A           | 428656102 | 1,161              | 57,300             | SH     |          | SOLE                     |                   | 57,300   |        |      |
| HILF/GER TOMMY               | ORD            | G8915Z102 | 206                | 17,300             | SH     |          | SOLE                     |                   | 17,300   |        |      |
| HILLENBRAND INDS             | COM            | 413573104 | 1,851              | 32,800             | SH     |          | SOLE                     |                   | 32,800   |        |      |
| HILTON HOTELS                | COM            | 432848109 | 2,530              | 156,000            | SH     |          | SOLE                     |                   | 156,000  |        |      |
| HOECHST A G                  | COM            | D1497A101 | 575                | 17,400             | SH     |          | SOLE                     |                   | 17,400   |        |      |
| HOLLIS-EDEN PHARMACEUTICALS  | COM            | 435902101 | 1,414              | 58,330             | SH     |          | SOLE                     |                   | 58,330   |        |      |
| HOME DEPOT                   | COM            | 437076102 | 1,548              | 48,600             | SH     |          | SOLE                     |                   | 48,600   |        |      |
| HOSPITALITY PPTYS TR         | COM            | 44106M102 | 866                | 24,700             | SH     |          | SOLE                     |                   | 24,700   |        |      |
| HOVNANIAN ENTERPRISES        | CL A           | 44248Z203 | 817                | 12,700             | SH     |          | SOLE                     |                   | 12,700   |        |      |
| HRPT PROPERTIES TR           | COM            | 40426W101 | 997                | 109,100            | SH     |          | SOLE                     |                   | 109,100  |        |      |
| HSBC HLDGS PLC               | ADR            | 404280406 | 871                | 13,200             | SH     |          | SOLE                     |                   | 13,200   |        |      |
| HUDSON UNITED BANCORP        | COM            | 444165104 | 1,491              | 42,400             | SH     |          | SOLE                     |                   | 42,400   |        |      |
| HUMAN GENOME SCIENCES        | COM            | 444903108 | 290                | 21,100             | SH     |          | SOLE                     |                   | 21,100   |        |      |
| HUNT J B TRANS SVCS          | COM            | 445658107 | 3,981              | 152,000            | SH     |          | SOLE                     |                   | 152,000  |        |      |
| HUNTINGTON BANCSHARES        | COM            | 446150104 | 3,059              | 154,100            | SH     |          | SOLE                     |                   | 154,100  |        |      |
| HURRICANE HYDROCARBONS       | COM            | 71849P102 | 357                | 17,100             | SH     |          | SOLE                     |                   | 17,100   |        |      |
| ILEX ONCOLOGY                | COM            | 451923106 | 288                | 17,200             | SH     |          | SOLE                     |                   | 17,200   |        |      |
| IMAGISTICS INTL              | COM            | 45247T104 | 751                | 25,900             | SH     |          | SOLE                     |                   | 25,900   |        |      |
| IMATION                      | COM            | 45245A107 | 356                | 10,900             | SH     |          | SOLE                     |                   | 10,900   |        |      |
| IMPAC MTG HLDGS              | COM            | 45254P102 | 1,634              | 100,900            | SH     |          | SOLE                     |                   | 100,900  |        |      |
| IMPAX LABORATORIES           | COM            | 45256B101 | 414                | 33,100             | SH     |          | SOLE                     |                   | 33,100   |        |      |
| IMPERIAL CHEM INDS PLC       | ADR            | 452704505 | 389                | 34,900             | SH     |          | SOLE                     |                   | 34,900   |        |      |
| IMS HEALTH                   | COM            | 449934108 | 2,243              | 106,300            | SH     |          | SOLE                     |                   | 106,300  |        |      |



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| COLUMN 1                      | COLUMN 2        | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8         |        |      |
|-------------------------------|-----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|------------------|--------|------|
| NAME OF ISSUER                | TITLE OF CLASS  | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY |        |      |
|                               |                 |           |                    |                    |        |          |                          |                   | SOLE             | SHARED | NONE |
| INCYTE                        | COM             | 45337C102 | 222                | 47,900             | SH     |          | SOLE                     |                   | 47,900           |        |      |
| INDYMAC BANCORP               | COM             | 456607100 | 458                | 19,700             | SH     |          | SOLE                     |                   | 19,700           |        |      |
| INFINEON TECHNOLOGIES AG      | ADR             | 45662N103 | 206                | 16,000             | SH     |          | SOLE                     |                   | 16,000           |        |      |
| INFORMATICA                   | COM             | 45666Q102 | 713                | 95,800             | SH     |          | SOLE                     |                   | 95,800           |        |      |
| INGERSOLL-RAND COMPANY        | CL A            | G4776G101 | 4,275              | 80,000             | SH     |          | SOLE                     |                   | 80,000           |        |      |
| INGRAM MICRO                  | CL A            | 457153104 | 574                | 44,000             | SH     |          | SOLE                     |                   | 44,000           |        |      |
| INNOVEX                       | COM             | 457647105 | 697                | 70,000             | SH     |          | SOLE                     |                   | 70,000           |        |      |
| INSIGHT COMMUNICATIONS        | CL A            | 45768V108 | 265                | 27,800             | SH     |          | SOLE                     |                   | 27,800           |        |      |
| INTEGRATED DEVICE TECHNOLOGY  | COM             | 458118106 | 291                | 23,400             | SH     |          | SOLE                     |                   | 23,400           |        |      |
| INTEL                         | COM             | 458140100 | 14,060             | 510,900            | SH     |          | SOLE                     |                   | 510,900          |        |      |
| INTER TEL                     | COM             | 458372109 | 535                | 21,800             | SH     |          | SOLE                     |                   | 21,800           |        |      |
| INTERMUNE                     | COM             | 45884X103 | 2,041              | 106,700            | SH     |          | SOLE                     |                   | 106,700          |        |      |
| INTERNATIONAL BUSINESS MACHS  | COM             | 459200101 | 8,135              | 92,100             | SH     |          | SOLE                     |                   | 92,100           |        |      |
| INTERNATIONAL GAME TECHNOLOGY | COM             | 459902102 | 3,710              | 131,800            | SH     |          | SOLE                     |                   | 131,800          |        |      |
| INTERNATIONAL MULTIFOODS      | COM             | 460043102 | 462                | 19,800             | SH     |          | SOLE                     |                   | 19,800           |        |      |
| INTERNATIONAL RECTIFIER       | COM             | 460254105 | 857                | 22,900             | SH     |          | SOLE                     |                   | 22,900           |        |      |
| INTERNATIONAL SPEEDWAY        | COM             | 460335201 | 922                | 21,000             | SH     |          | SOLE                     |                   | 21,000           |        |      |
| INTERNET INITIATIVE JAPAN     | ADR             | 46059T109 | 294                | 41,400             | SH     |          | SOLE                     |                   | 41,400           |        |      |
| INTERSIL                      | CL A            | 46069S109 | 1,259              | 52,600             | SH     |          | SOLE                     |                   | 52,900           |        |      |
| INTERSTATE BAKERIES CORP DEL  | COM             | 46072H108 | 2,769              | 184,600            | SH     |          | SOLE                     |                   | 184,600          |        |      |
| INTERWOVEN                    | COM             | 46114T102 | 309                | 115,000            | SH     |          | SOLE                     |                   | 115,000          |        |      |
| INVESTMENT TECHNOLOGY GRP NE  | COM             | 46145F105 | 623                | 32,500             | SH     |          | SOLE                     |                   | 32,500           |        |      |
| INVISION TECHNOLOGIES         | COM             | 461851107 | 5,649              | 232,100            | SH     |          | SOLE                     |                   | 232,100          |        |      |
| ITT INDS INC IND              | COM             | 450911102 | 9,305              | 155,500            | SH     |          | SOLE                     |                   | 155,500          |        |      |
| J2 GLOBAL COMMUNICATIONS      | COM NEW         | 46826E205 | 2,005              | 53,000             | SH     |          | SOLE                     |                   | 53,000           |        |      |
| JABIL CIRCUIT                 | COM             | 466313103 | 2,378              | 91,300             | SH     |          | SOLE                     |                   | 91,300           |        |      |
| JACOBS ENGR GROUP INC DEL     | COM             | 469814107 | 627                | 13,900             | SH     |          | SOLE                     |                   | 13,900           |        |      |
| JANUS CAP GROUP               | COM             | 47102X105 | 3,768              | 269,700            | SH     |          | SOLE                     |                   | 269,700          |        |      |
| JARDEN                        | COM             | 471109108 | 1,253              | 33,200             | SH     |          | SOLE                     |                   | 33,200           |        |      |
| JDS UNIPHASE                  | COM             | 46612J101 | 3,745              | 1,040,200          | SH     |          | SOLE                     |                   | 1,040,200        |        |      |
| JOHNSON CTLS                  | COM             | 478366107 | 3,907              | 41,300             | SH     |          | SOLE                     |                   | 41,300           |        |      |
| JONES APPAREL                 | COM             | 480074103 | 587                | 19,600             | SH     |          | SOLE                     |                   | 19,600           |        |      |
| JOURNAL REGISTER              | COM             | 481138105 | 399                | 21,300             | SH     |          | SOLE                     |                   | 21,300           |        |      |
| KB HOME                       | COM             | 48686K109 | 2,947              | 49,400             | SH     |          | SOLE                     |                   | 49,400           |        |      |
| KENNAMETAL                    | COM             | 489170100 | 2,427              | 64,900             | SH     |          | SOLE                     |                   | 64,900           |        |      |
| KEYCORP NEW                   | COM             | 493267108 | 286                | 11,200             | SH     |          | SOLE                     |                   | 11,200           |        |      |
| KIMCO REALTY                  | COM             | 49446R109 | 1,758              | 42,900             | SH     |          | SOLE                     |                   | 42,900           |        |      |
| KINDER MORGAN MGMT LLC        | SHS             | 49455U100 | 920                | 24,100             | SH     |          | SOLE                     |                   | 24,100           |        |      |
| KINDRED HEALTHCARE            | COM             | 494580103 | 1,393              | 37,200             | SH     |          | SOLE                     |                   | 37,200           |        |      |
| KING PHARMACEUTICALS          | COM             | 495582108 | 882                | 58,200             | SH     |          | SOLE                     |                   | 58,200           |        |      |
| KLA-TENCOR                    | COM             | 482480100 | 15,078             | 292,200            | SH     |          | SOLE                     |                   | 292,200          |        |      |
| KNIGHT TRANSN                 | COM             | 499064103 | 403                | 16,000             | SH     |          | SOLE                     |                   | 16,000           |        |      |
| KOHL'S                        | COM             | 500255104 | 1,771              | 33,100             | SH     |          | SOLE                     |                   | 33,100           |        |      |
| KONINKLIJKE AHOLD NV          | ADR NEW         | 500467303 | 540                | 56,800             | SH     |          | SOLE                     |                   | 56,600           |        |      |
| KONINKLIJKE PHILIPS ELECTRS   | NY REG SH NEW   | 500472303 | 809                | 35,300             | SH     |          | SOLE                     |                   | 35,300           |        |      |
| KOOKMIN BK NEW                | ADR             | 50049M109 | 431                | 13,100             | SH     |          | SOLE                     |                   | 13,100           |        |      |
| KOPIN                         | COM             | 500600101 | 224                | 32,480             | SH     |          | SOLE                     |                   | 32,480           |        |      |
| KORN FERRY INTL               | COM             | 500643200 | 286                | 34,700             | SH     |          | SOLE                     |                   | 34,700           |        |      |
| KOS PHARMACEUTICALS           | COM             | 500648100 | 776                | 22,500             | SH     |          | SOLE                     |                   | 22,500           |        |      |
| K-SWISS                       | COM             | 482688102 | 1,378              | 38,300             | SH     |          | SOLE                     |                   | 38,300           |        |      |
| KT                            | ADR             | 48268K101 | 510                | 25,600             | SH     |          | SOLE                     |                   | 25,600           |        |      |
| LABONE NEW                    | COM             | 50540L105 | 417                | 17,900             | SH     |          | SOLE                     |                   | 17,900           |        |      |
| LABRANCHE                     | COM             | 505447102 | 1,432              | 98,100             | SH     |          | SOLE                     |                   | 98,100           |        |      |
| LAFARGE NORTH AMERICA         | COM             | 505862102 | 494                | 14,200             | SH     |          | SOLE                     |                   | 14,200           |        |      |
| LAM RESEARCH                  | COM             | 512807108 | 531                | 23,900             | SH     |          | SOLE                     |                   | 23,900           |        |      |
| LAMAR ADVERTISING             | CL A            | 512815101 | 4,531              | 153,800            | SH     |          | SOLE                     |                   | 153,800          |        |      |
| LANCE                         | COM             | 514606102 | 212                | 21,300             | SH     |          | SOLE                     |                   | 21,300           |        |      |
| LANDRYS RESTAURANTS           | COM             | 51508L103 | 218                | 10,600             | SH     |          | SOLE                     |                   | 10,600           |        |      |
| LCA-VISION                    | COM PAR \$ .001 | 501803308 | 293                | 21,500             | SH     |          | SOLE                     |                   | 21,500           |        |      |
| LEAR                          | COM             | 521865105 | 5,227              | 99,300             | SH     |          | SOLE                     |                   | 99,300           |        |      |
| LEGATO SYS                    | COM             | 524651106 | 2,441              | 216,000            | SH     |          | SOLE                     |                   | 216,000          |        |      |
| LIBERTY PROPERTY TR           | SH BEN INT      | 531172104 | 2,097              | 56,700             | SH     |          | SOLE                     |                   | 56,700           |        |      |
| LIFEPOINT HOSPITALS           | COM             | 53219L109 | 815                | 33,700             | SH     |          | SOLE                     |                   | 33,700           |        |      |
| LINCOLN NATL CORP IND         | COM             | 534187109 | 1,914              | 54,100             | SH     |          | SOLE                     |                   | 54,100           |        |      |
| LINENS N THINGS               | COM             | 535679104 | 366                | 15,400             | SH     |          | SOLE                     |                   | 15,400           |        |      |
| LITHIA MOTORS                 | CL A            | 536797103 | 461                | 23,100             | SH     |          | SOLE                     |                   | 23,100           |        |      |
| LOCAL FINANCIAL               | COM             | 539553107 | 644                | 36,000             | SH     |          | SOLE                     |                   | 36,000           |        |      |
| LONGS DRUG STORES             | COM             | 543162101 | 1,874              | 93,100             | SH     |          | SOLE                     |                   | 93,100           |        |      |
| LOUISIANA PAC                 | COM             | 546347105 | 233                | 16,900             | SH     |          | SOLE                     |                   | 16,900           |        |      |
| LSI LOGIC                     | COM             | 502161102 | 2,871              | 319,400            | SH     |          | SOLE                     |                   | 319,400          |        |      |
| LTX                           | COM             | 502392103 | 244                | 21,600             | SH     |          | SOLE                     |                   | 21,600           |        |      |
| LUMINEX DEL                   | COM             | 55027E102 | 217                | 32,600             | SH     |          | SOLE                     |                   | 32,600           |        |      |
| M SYS FLASH DISK PIONEERS LT  | ORD             | M7061C100 | 783                | 49,900             | SH     |          | SOLE                     |                   | 49,900           |        |      |
| M/I SCHOTTENSTEIN HOMES       | COM             | 55305B101 | 1,016              | 25,600             | SH     |          | SOLE                     |                   | 25,600           |        |      |
| MACERICH                      | COM             | 554382101 | 2,435              | 64,500             | SH     |          | SOLE                     |                   | 64,500           |        |      |
| MACROMEDIA                    | COM             | 556100105 | 3,149              | 128,700            | SH     |          | SOLE                     |                   | 128,700          |        |      |
| MAGELLAN MIDSTREAM PARTNERS   | COM             | 559080106 | 1,590              | 34,700             | SH     |          | SOLE                     |                   | 34,700           |        |      |
| MANDALAY RESORT               | COM             | 562567107 | 2,424              | 61,200             | SH     |          | SOLE                     |                   | 61,200           |        |      |
| MANTECH INTL                  | COM             | 564563104 | 1,224              | 49,200             | SH     |          | SOLE                     |                   | 49,200           |        |      |
| MANUGISTICS                   | COM             | 565011103 | 414                | 75,300             | SH     |          | SOLE                     |                   | 75,300           |        |      |
| MARATHON OIL                  | COM             | 565849106 | 10,058             | 352,900            | SH     |          | SOLE                     |                   | 352,900          |        |      |
| MARRIOTT INTL NEW             | COM             | 571903202 | 5,211              | 121,100            | SH     |          | SOLE                     |                   | 121,100          |        |      |
| MARSH & MCLENNAN              | COM             | 571748102 | 1,614              | 33,900             | SH     |          | SOLE                     |                   | 33,900           |        |      |
| MARSHALL & ILSLEY             | COM             | 571834100 | 545                | 17,300             | SH     |          | SOLE                     |                   | 17,300           |        |      |
| MARTIN MARIETTA Mats          | COM             | 573284106 | 1,090              | 29,900             | SH     |          | SOLE                     |                   | 29,900           |        |      |
| MARVELL TECHNOLOGY GROUP      | ORD             | G5876H105 | 404                | 10,700             | SH     |          | SOLE                     |                   | 10,700           |        |      |
| MASCO                         | COM             | 574599106 | 2,362              | 96,500             | SH     |          | SOLE                     |                   | 96,500           |        |      |
| MATTEL                        | COM             | 577091102 | 1,426              | 75,200             | SH     |          | SOLE                     |                   | 75,200           |        |      |
| MAVERICK TUBE                 | COM             | 577914104 | 222                | 14,300             | SH     |          | SOLE                     |                   | 14,300           |        |      |
| MAX RE CAPITAL LTD HAMILTON   | SHS             | G6052F103 | 471                | 27,700             | SH     |          | SOLE                     |                   | 27,700           |        |      |
| MAXIM INTEGRATED PRODS        | COM             | 57772K101 | 4,148              | 105,300            | SH     |          | SOLE                     |                   | 105,300          |        |      |
| MBNA                          | COM             | 55262L100 | 5,524              | 242,300            | SH     |          | SOLE                     |                   | 242,300          |        |      |

Form 13F Information Table  
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| COLUMN 1                      | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8         |         |      |
|-------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|------------------|---------|------|
| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY |         |      |
|                               |                |           |                    |                    |        |          |                          |                   | SOLE             | SHARED  | NONE |
| MCDATA                        | COM            | 580031201 | 1,034              | 86,700             | SH     |          | SOLE                     |                   |                  | 86,700  |      |
| MCDONALDS                     | COM            | 580135101 | 11,688             | 496,500            | SH     |          | SOLE                     |                   |                  | 496,500 |      |
| MCG CAPITAL                   | COM            | 58047P107 | 855                | 54,800             | SH     |          | SOLE                     |                   |                  | 54,800  |      |
| MDU RES GROUP                 | COM            | 552690109 | 1,422              | 42,100             | SH     |          | SOLE                     |                   |                  | 42,100  |      |
| MEDIA GEN                     | COM            | 584404107 | 837                | 13,700             | SH     |          | SOLE                     |                   |                  | 13,700  |      |
| MEDIMMUNE                     | COM            | 584699102 | 4,710              | 142,600            | SH     |          | SOLE                     |                   |                  | 142,600 |      |
| MEDTRON/C                     | COM            | 585055106 | 981                | 20,900             | SH     |          | SOLE                     |                   |                  | 20,900  |      |
| MEMBERWORKS                   | COM            | 586002107 | 2,849              | 89,900             | SH     |          | SOLE                     |                   |                  | 89,900  |      |
| MENS WEARHOUSE                | COM            | 587118100 | 290                | 11,300             | SH     |          | SOLE                     |                   |                  | 11,300  |      |
| MENTOR GRAPHICS               | COM            | 587200106 | 482                | 27,400             | SH     |          | SOLE                     |                   |                  | 27,400  |      |
| MERCURY GENERAL CORP NEW      | COM            | 589400100 | 1,222              | 27,300             | SH     |          | SOLE                     |                   |                  | 27,300  |      |
| MEREDITH                      | COM            | 589433101 | 609                | 13,200             | SH     |          | SOLE                     |                   |                  | 13,200  |      |
| MERIDIAN GOLD                 | COM            | 589975101 | 361                | 30,800             | SH     |          | SOLE                     |                   |                  | 30,800  |      |
| MERIX                         | COM            | 590049102 | 851                | 51,600             | SH     |          | SOLE                     |                   |                  | 51,600  |      |
| METLIFE                       | COM            | 59156R108 | 2,502              | 89,200             | SH     |          | SOLE                     |                   |                  | 89,200  |      |
| METRO ONE TELECOMMUNICATIONS  | COM            | 59163F105 | 406                | 116,372            | SH     |          | SOLE                     |                   |                  | 116,372 |      |
| METTLER TOLEDO INTL           | COM            | 592688105 | 417                | 11,600             | SH     |          | SOLE                     |                   |                  | 11,600  |      |
| MICROMUSE                     | COM            | 595094103 | 555                | 67,900             | SH     |          | SOLE                     |                   |                  | 67,900  |      |
| MILLER HERMAN                 | COM            | 600544100 | 870                | 38,200             | SH     |          | SOLE                     |                   |                  | 38,200  |      |
| MOBILE TELESYSTEMS QJSC       | ADR            | 607409109 | 934                | 12,700             | SH     |          | SOLE                     |                   |                  | 12,700  |      |
| MONTPELIER RE HLDGS           | SHS            | 662185106 | 841                | 27,900             | SH     |          | SOLE                     |                   |                  | 27,900  |      |
| MOOG                          | CL A           | 615394202 | 937                | 23,500             | SH     |          | SOLE                     |                   |                  | 23,900  |      |
| MOORE WALLACE                 | COM            | 615857109 | 503                | 35,400             | SH     |          | SOLE                     |                   |                  | 35,400  |      |
| MOTOROLA                      | COM            | 620076109 | 3,206              | 268,300            | SH     |          | SOLE                     |                   |                  | 268,300 |      |
| MSC INDL DIRECT               | CL A           | 553530106 | 379                | 18,200             | SH     |          | SOLE                     |                   |                  | 18,200  |      |
| MTC TECHNOLOGIES              | COM            | 55377A106 | 283                | 12,300             | SH     |          | SOLE                     |                   |                  | 12,300  |      |
| MTS SYS                       | COM            | 553777103 | 264                | 17,300             | SH     |          | SOLE                     |                   |                  | 17,300  |      |
| MUNICIPAL MTG & EQUITY L L C  | COM            | 62624B101 | 490                | 20,000             | SH     |          | SOLE                     |                   |                  | 20,000  |      |
| NABORS INDUSTRIES             | SHS            | 66359F103 | 1,323              | 35,500             | SH     |          | SOLE                     |                   |                  | 35,500  |      |
| NASDAQ 100 TR                 | UNIT SER 1     | 631100104 | 5,839              | 180,100            | SH     |          | SOLE                     |                   |                  | 180,100 |      |
| NATIONAL CITY                 | COM            | 635405103 | 2,133              | 72,400             | SH     |          | SOLE                     |                   |                  | 72,400  |      |
| NATIONAL COMMERCE FINL        | COM            | 63545P104 | 6,899              | 277,300            | SH     |          | SOLE                     |                   |                  | 277,300 |      |
| NATIONWIDE HEALTH PPTYs       | COM            | 638620104 | 233                | 13,300             | SH     |          | SOLE                     |                   |                  | 13,300  |      |
| NATURAL RESOURCE PARTNERS L P | COM UNIT L P   | 63900P103 | 354                | 10,200             | SH     |          | SOLE                     |                   |                  | 10,200  |      |
| NAVIGANT CONSULTING           | COM            | 63935N107 | 436                | 35,400             | SH     |          | SOLE                     |                   |                  | 35,400  |      |
| NBTY                          | COM            | 628782104 | 2,347              | 100,500            | SH     |          | SOLE                     |                   |                  | 100,500 |      |
| NCI BUILDING SYSTEMS          | COM            | 628852105 | 229                | 11,500             | SH     |          | SOLE                     |                   |                  | 11,500  |      |
| NEOWARE SYSTEMS               | COM            | 64065P102 | 857                | 50,200             | SH     |          | SOLE                     |                   |                  | 50,200  |      |
| NETEASE COM                   | ADR            | 64110W102 | 693                | 12,400             | SH     |          | SOLE                     |                   |                  | 12,400  |      |
| NETWORK APPLIANCE             | COM            | 64120L104 | 1,094              | 53,300             | SH     |          | SOLE                     |                   |                  | 53,300  |      |
| NETWORKS ASSOC                | COM            | 640938106 | 1,703              | 123,800            | SH     |          | SOLE                     |                   |                  | 123,800 |      |
| NEUBERGER BERMAN              | COM            | 641234109 | 4,170              | 99,600             | SH     |          | SOLE                     |                   |                  | 99,600  |      |
| NEUROCRINE BIOSCIENCES        | COM            | 64125C109 | 940                | 19,000             | SH     |          | SOLE                     |                   |                  | 19,000  |      |
| NEW CENTURY FINL              | COM            | 64352D101 | 468                | 16,500             | SH     |          | SOLE                     |                   |                  | 16,500  |      |
| NEW YORK TIMES                | COM            | 650111107 | 3,464              | 79,700             | SH     |          | SOLE                     |                   |                  | 79,700  |      |
| NEWCASTLE INVT                | COM            | 65105M108 | 1,458              | 63,400             | SH     |          | SOLE                     |                   |                  | 63,400  |      |
| NEWELL RUBBERMAID             | COM            | 651229106 | 2,054              | 94,800             | SH     |          | SOLE                     |                   |                  | 94,800  |      |
| NEWFIELD EXPL                 | COM            | 651290108 | 2,438              | 63,200             | SH     |          | SOLE                     |                   |                  | 63,200  |      |
| NEWMONT MINING                | COM            | 651639106 | 1,052              | 26,900             | SH     |          | SOLE                     |                   |                  | 26,900  |      |
| NEWPORT                       | COM            | 651824104 | 305                | 21,600             | SH     |          | SOLE                     |                   |                  | 21,600  |      |
| NEXTEL COMMUNICATIONS         | CL A           | 65332V103 | 5,948              | 301,800            | SH     |          | SOLE                     |                   |                  | 301,800 |      |
| NIKE                          | COM            | 65410B103 | 10,504             | 172,700            | SH     |          | SOLE                     |                   |                  | 172,700 |      |
| NIPPON TELEG & TEL            | ADR            | 654624105 | 299                | 13,200             | SH     |          | SOLE                     |                   |                  | 13,200  |      |
| NOBLE ENERGY                  | COM            | 655044105 | 3,734              | 97,500             | SH     |          | SOLE                     |                   |                  | 97,500  |      |
| NOKIA                         | ADR            | 654902204 | 1,509              | 96,700             | SH     |          | SOLE                     |                   |                  | 96,700  |      |
| NORDSTROM                     | COM            | 655664100 | 1,806              | 72,800             | SH     |          | SOLE                     |                   |                  | 72,800  |      |
| NORFOLK SOUTHERN              | COM            | 655844108 | 1,980              | 107,000            | SH     |          | SOLE                     |                   |                  | 107,000 |      |
| NORTHERN BORDER PARTNERS L P  | UNIT LTD PARTN | 664785102 | 703                | 16,200             | SH     |          | SOLE                     |                   |                  | 16,200  |      |
| NORTHROP GRUMMAN              | COM            | 666807102 | 1,017              | 11,800             | SH     |          | SOLE                     |                   |                  | 11,800  |      |
| NOVELL                        | COM            | 670006105 | 1,721              | 324,700            | SH     |          | SOLE                     |                   |                  | 324,700 |      |
| NU SKIN ENTERPRISES           | COM            | 67018T105 | 228                | 17,900             | SH     |          | SOLE                     |                   |                  | 17,900  |      |
| NUEVO ENERGY                  | COM            | 670509108 | 223                | 12,300             | SH     |          | SOLE                     |                   |                  | 12,300  |      |
| O CHARLEYS                    | COM            | 670823103 | 425                | 28,800             | SH     |          | SOLE                     |                   |                  | 28,800  |      |
| OCCIDENTAL PETE CORP DEL      | COM            | 674599105 | 1,406              | 39,900             | SH     |          | SOLE                     |                   |                  | 39,900  |      |
| ODYSSEY RE HLDGS              | COM            | 67612W108 | 605                | 29,400             | SH     |          | SOLE                     |                   |                  | 29,400  |      |
| OFFICEMAX                     | COM            | 67622M108 | 302                | 32,200             | SH     |          | SOLE                     |                   |                  | 32,200  |      |
| OFFSHORE LOGISTICS            | COM            | 676255102 | 548                | 27,000             | SH     |          | SOLE                     |                   |                  | 27,000  |      |
| OGE ENERGY                    | COM            | 670837103 | 244                | 10,800             | SH     |          | SOLE                     |                   |                  | 10,800  |      |
| OIL STS INTL                  | COM            | 678028105 | 385                | 30,300             | SH     |          | SOLE                     |                   |                  | 30,300  |      |
| OLD REP INTL                  | COM            | 680223104 | 3,187              | 96,300             | SH     |          | SOLE                     |                   |                  | 96,300  |      |
| OMI CORP NEW                  | COM            | Y6476W104 | 739                | 111,600            | SH     |          | SOLE                     |                   |                  | 111,600 |      |
| OPEN TEXT                     | COM            | 683715106 | 546                | 16,000             | SH     |          | SOLE                     |                   |                  | 16,000  |      |
| OPENTV                        | CL A           | 667543101 | 328                | 98,700             | SH     |          | SOLE                     |                   |                  | 98,700  |      |
| OPENWAVE SYS                  | COM            | 683718100 | 1,972              | 468,318            | SH     |          | SOLE                     |                   |                  | 468,318 |      |
| ORACLE                        | COM            | 68389X105 | 754                | 67,000             | SH     |          | SOLE                     |                   |                  | 67,000  |      |
| ORTHODONTIC CTRS AMER         | COM            | 68750P103 | 1,190              | 151,000            | SH     |          | SOLE                     |                   |                  | 151,000 |      |
| OSI PHARMACEUTICALS           | COM            | 671040103 | 5,080              | 155,600            | SH     |          | SOLE                     |                   |                  | 155,600 |      |
| OSTEOTECH                     | COM            | 688582105 | 253                | 30,714             | SH     |          | SOLE                     |                   |                  | 30,714  |      |
| OVERTURE SVCS                 | COM            | 69039R100 | 1,527              | 58,000             | SH     |          | SOLE                     |                   |                  | 58,000  |      |
| OXIGENE                       | COM            | 691828107 | 402                | 33,050             | SH     |          | SOLE                     |                   |                  | 33,050  |      |
| P T TELEKOMUNIKASI INDONESIA  | ADR            | 715684106 | 345                | 25,300             | SH     |          | SOLE                     |                   |                  | 25,300  |      |
| PACCAR                        | COM            | 693718108 | 3,310              | 44,500             | SH     |          | SOLE                     |                   |                  | 44,500  |      |
| PACIFIC ENERGY PARTNERS L P   | COM            | 69422R105 | 771                | 30,400             | SH     |          | SOLE                     |                   |                  | 30,400  |      |
| PACIFIC NORTHWEST BANCORP     | COM            | 69466M103 | 1,262              | 35,400             | SH     |          | SOLE                     |                   |                  | 35,400  |      |
| PACIFICARE HEALTH SYS DEL     | COM            | 695112102 | 3,436              | 70,400             | SH     |          | SOLE                     |                   |                  | 70,400  |      |
| PALL                          | COM            | 696429307 | 3,979              | 177,300            | SH     |          | SOLE                     |                   |                  | 177,300 |      |
| PAN AMERICAN SILVER           | COM            | 697900108 | 451                | 46,800             | SH     |          | SOLE                     |                   |                  | 46,800  |      |
| PAN PACIFIC RETAIL PPTYS      | COM            | 69806L104 | 1,238              | 28,800             | SH     |          | SOLE                     |                   |                  | 28,800  |      |
| PARAMETRIC TECHNOLOGY         | COM            | 699173100 | 419                | 133,000            | SH     |          | SOLE                     |                   |                  | 133,000 |      |
| PARTNERRE                     | COM            | G6852T105 | 6,116              | 120,700            | SH     |          | SOLE                     |                   |                  | 120,700 |      |
| PATTERSON UTI ENERGY          | COM            | 703481101 | 3,441              | 127,100            | SH     |          | SOLE                     |                   |                  | 127,100 |      |
| PAYCHEX                       | COM            | 704326107 | 2,809              | 76,500             | SH     |          | SOLE                     |                   |                  | 76,500  |      |

Form 13F Information Table  
Two Sigma Investments, LLC  
September 30, 2003

| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8         |         |      |
|------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|------------------|---------|------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY |         |      |
|                              |                |           |                    |                    |        |          |                          |                   | SOLE             | SHARED  | NONE |
| PEABODY ENERGY               | COM            | 704549104 | 2,745              | 87,500             | SH     |          | SOLE                     |                   |                  | 87,500  |      |
| PEDIATRIX MED                | COM            | 705324101 | 898                | 19,500             | SH     |          | SOLE                     |                   |                  | 19,500  |      |
| PEGASUS SOLUTIONS            | COM            | 705906105 | 275                | 19,900             | SH     |          | SOLE                     |                   |                  | 19,900  |      |
| PENNEY J C                   | COM            | 708160105 | 3,199              | 149,700            | SH     |          | SOLE                     |                   |                  | 149,700 |      |
| PEP BOYS MANNY MOE & JACK    | COM            | 713278109 | 439                | 28,700             | SH     |          | SOLE                     |                   |                  | 28,700  |      |
| PERRIGO                      | COM            | 714290103 | 827                | 65,000             | SH     |          | SOLE                     |                   |                  | 65,000  |      |
| PETROCHINA CO LTD            | ADR            | 71646E100 | 1,634              | 48,700             | SH     |          | SOLE                     |                   |                  | 48,700  |      |
| PETROKAZAKHSTAN              | COM            | 453258402 | 3,372              | 121,500            | SH     |          | SOLE                     |                   |                  | 121,500 |      |
| PETROLEO BRASILEIRO SA PETRO | ADR            | 71654V101 | 289                | 13,600             | SH     |          | SOLE                     |                   |                  | 13,600  |      |
| PETSMART                     | COM            | 716768106 | 888                | 39,000             | SH     |          | SOLE                     |                   |                  | 39,000  |      |
| PHARMACEUTICAL RES           | COM            | 717125108 | 13,658             | 200,200            | SH     |          | SOLE                     |                   |                  | 200,200 |      |
| PHILADELPHIA SUBN            | COM            | 718009608 | 279                | 11,600             | SH     |          | SOLE                     |                   |                  | 11,600  |      |
| PINNACLE WEST CAP            | COM            | 723484101 | 2,542              | 71,600             | SH     |          | SOLE                     |                   |                  | 71,600  |      |
| PLAINS ALL AMERN PIPELINE    | UNIT LTD PARTN | 726503105 | 1,364              | 45,400             | SH     |          | SOLE                     |                   |                  | 45,400  |      |
| PLANAR SYS                   | COM            | 726900103 | 723                | 34,000             | SH     |          | SOLE                     |                   |                  | 34,000  |      |
| PLEXUS                       | COM            | 729132100 | 1,483              | 95,400             | SH     |          | SOLE                     |                   |                  | 95,400  |      |
| PMI                          | COM            | 69344M101 | 888                | 26,300             | SH     |          | SOLE                     |                   |                  | 26,300  |      |
| PNC FINL SVCS                | COM            | 693475105 | 2,270              | 47,700             | SH     |          | SOLE                     |                   |                  | 47,700  |      |
| PNM RES                      | COM            | 69349H107 | 314                | 11,200             | SH     |          | SOLE                     |                   |                  | 11,200  |      |
| POGO PRODUCING               | COM            | 730448107 | 2,205              | 48,700             | SH     |          | SOLE                     |                   |                  | 48,700  |      |
| POLYCOM                      | COM            | 73172K104 | 1,448              | 87,200             | SH     |          | SOLE                     |                   |                  | 87,200  |      |
| POPULAR                      | COM            | 733174106 | 1,345              | 33,800             | SH     |          | SOLE                     |                   |                  | 33,800  |      |
| PORTAL SOFTWARE              | COM            | 736126301 | 585                | 40,100             | SH     |          | SOLE                     |                   |                  | 40,100  |      |
| POSCO                        | ADR            | 693483109 | 2,342              | 81,900             | SH     |          | SOLE                     |                   |                  | 81,900  |      |
| POWERWAVE TECHNOLOGIES       | COM            | 739363109 | 384                | 57,800             | SH     |          | SOLE                     |                   |                  | 57,800  |      |
| PRAXAIR                      | COM            | 74005P104 | 9,361              | 151,100            | SH     |          | SOLE                     |                   |                  | 151,100 |      |
| PRECISION DRILLING           | COM            | 74022D100 | 1,582              | 42,000             | SH     |          | SOLE                     |                   |                  | 42,000  |      |
| PRENTISS PPTY TR             | COM            | 740706106 | 570                | 18,400             | SH     |          | SOLE                     |                   |                  | 18,400  |      |
| PRICELINE COM                | COM NEW        | 741503403 | 923                | 31,800             | SH     |          | SOLE                     |                   |                  | 31,800  |      |
| PRIMUS TELECOMMUNICATIONS GR | COM            | 741929103 | 2,863              | 424,200            | SH     |          | SOLE                     |                   |                  | 424,200 |      |
| PRINCIPAL FINANCIAL GROUP    | COM            | 74251V102 | 5,600              | 180,700            | SH     |          | SOLE                     |                   |                  | 180,700 |      |
| PRIORITY HEALTHCARE          | COM            | 74264T102 | 1,423              | 69,100             | SH     |          | SOLE                     |                   |                  | 69,100  |      |
| PRIVATEBANCORP               | COM            | 742962103 | 338                | 10,200             | SH     |          | SOLE                     |                   |                  | 10,200  |      |
| PROASSURANCE                 | COM            | 74267C106 | 635                | 24,600             | SH     |          | SOLE                     |                   |                  | 24,600  |      |
| PROTECTIVE LIFE              | COM            | 743674103 | 1,060              | 35,500             | SH     |          | SOLE                     |                   |                  | 35,500  |      |
| PROTEIN DESIGN LABS          | COM            | 74369L103 | 998                | 71,000             | SH     |          | SOLE                     |                   |                  | 71,000  |      |
| PROVIDENT BANKSHARES         | COM            | 743859100 | 283                | 10,000             | SH     |          | SOLE                     |                   |                  | 10,000  |      |
| PROVIDIAN FINANCIAL          | COM            | 74406A102 | 2,808              | 238,200            | SH     |          | SOLE                     |                   |                  | 238,200 |      |
| PRUDENTIAL FINL              | COM            | 744320102 | 430                | 11,500             | SH     |          | SOLE                     |                   |                  | 11,500  |      |
| PSS WORLD MEDICAL            | COM            | 69366A100 | 988                | 112,500            | SH     |          | SOLE                     |                   |                  | 112,500 |      |
| PTK HLDGS                    | COM            | 69366M104 | 1,074              | 130,500            | SH     |          | SOLE                     |                   |                  | 130,500 |      |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 1,305              | 58,200             | SH     |          | SOLE                     |                   |                  | 58,200  |      |
| PULTE HOMES                  | COM            | 745867101 | 4,904              | 72,100             | SH     |          | SOLE                     |                   |                  | 72,100  |      |
| QLOGIC                       | COM            | 747277101 | 846                | 18,000             | SH     |          | SOLE                     |                   |                  | 18,000  |      |
| QLT                          | COM            | 746927102 | 1,190              | 74,400             | SH     |          | SOLE                     |                   |                  | 74,400  |      |
| QUESTAR                      | COM            | 748356102 | 471                | 15,300             | SH     |          | SOLE                     |                   |                  | 15,300  |      |
| QUICKSILVER RESOURCES        | COM            | 74838C106 | 3,273              | 205,200            | SH     |          | SOLE                     |                   |                  | 205,200 |      |
| QWEST COMMUNICATIONS         | COM            | 749121109 | 1,427              | 419,600            | SH     |          | SOLE                     |                   |                  | 419,600 |      |
| RADIO ONE                    | COM            | 75040P405 | 536                | 37,300             | SH     |          | SOLE                     |                   |                  | 37,300  |      |
| RADIOSHACK                   | COM            | 750438103 | 1,438              | 50,600             | SH     |          | SOLE                     |                   |                  | 50,600  |      |
| RAIT INV TR                  | COM            | 749227104 | 294                | 12,800             | SH     |          | SOLE                     |                   |                  | 12,800  |      |
| RANDGOLD RES                 | COM            | 752344309 | 308                | 13,400             | SH     |          | SOLE                     |                   |                  | 13,400  |      |
| RECKSON ASSOC RLTY           | COM            | 75621K106 | 2,274              | 98,400             | SH     |          | SOLE                     |                   |                  | 98,400  |      |
| RED HAT                      | COM            | 756577102 | 5,175              | 517,530            | SH     |          | SOLE                     |                   |                  | 517,530 |      |
| REDWOOD TR                   | COM            | 758075402 | 988                | 23,300             | SH     |          | SOLE                     |                   |                  | 23,300  |      |
| REINSURANCE FROUP OF AMER    | COM            | 759351109 | 501                | 12,300             | SH     |          | SOLE                     |                   |                  | 12,300  |      |
| RELIANCE STEEL & ALUMINUM    | COM            | 759509102 | 639                | 28,800             | SH     |          | SOLE                     |                   |                  | 28,800  |      |
| REMEC                        | COM            | 759543101 | 935                | 91,700             | SH     |          | SOLE                     |                   |                  | 91,700  |      |
| REMINGTON OIL & GAS          | COM            | 759594302 | 211                | 11,600             | SH     |          | SOLE                     |                   |                  | 11,600  |      |
| REPSOL YPF S A               | ADR            | 76026T205 | 407                | 24,700             | SH     |          | SOLE                     |                   |                  | 24,700  |      |
| REPUBLIC SERVICES            | COM            | 760759100 | 2,857              | 126,200            | SH     |          | SOLE                     |                   |                  | 126,200 |      |
| RESEARCH IN MOTION           | COM            | 760975102 | 4,011              | 105,000            | SH     |          | SOLE                     |                   |                  | 105,000 |      |
| REYNOLDS R J TOB HLDGS       | COM            | 76182K105 | 5,698              | 144,100            | SH     |          | SOLE                     |                   |                  | 144,100 |      |
| RF MICRO DEVICES             | COM            | 749941100 | 2,055              | 222,400            | SH     |          | SOLE                     |                   |                  | 222,400 |      |
| ROADWAY                      | COM            | 769742107 | 595                | 12,200             | SH     |          | SOLE                     |                   |                  | 12,200  |      |
| ROCKWELL AUTOMATION          | COM            | 773903109 | 2,289              | 87,200             | SH     |          | SOLE                     |                   |                  | 87,200  |      |
| ROSLYN BAN                   | COM            | 778162107 | 1,570              | 66,800             | SH     |          | SOLE                     |                   |                  | 66,800  |      |
| RPM INTL                     | COM            | 749685103 | 1,896              | 145,200            | SH     |          | SOLE                     |                   |                  | 145,200 |      |
| RYDER SYS                    | COM            | 783549108 | 1,970              | 67,200             | SH     |          | SOLE                     |                   |                  | 67,200  |      |
| SABRE HLDG                   | COM            | 785905100 | 294                | 13,700             | SH     |          | SOLE                     |                   |                  | 13,700  |      |
| SAP AKTIENGESSELLSCHAFT      | ADR            | 803054204 | 1,618              | 53,200             | SH     |          | SOLE                     |                   |                  | 53,200  |      |
| SBC COMMUNICATIONS           | COM            | 78387G103 | 1,598              | 71,800             | SH     |          | SOLE                     |                   |                  | 71,800  |      |
| SCHLUMBERGER                 | COM            | 806857108 | 10,848             | 220,000            | SH     |          | SOLE                     |                   |                  | 220,000 |      |
| SCHWEITZER-MAUDUIT INTL      | COM            | 808541106 | 409                | 16,200             | SH     |          | SOLE                     |                   |                  | 16,200  |      |
| SCICLONE PHARMACEUTICALS     | COM            | 80862K104 | 873                | 109,100            | SH     |          | SOLE                     |                   |                  | 109,100 |      |
| SCIENTIFIC ATLANTA           | COM            | 808655104 | 1,626              | 52,200             | SH     |          | SOLE                     |                   |                  | 52,200  |      |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 1,501              | 55,200             | SH     |          | SOLE                     |                   |                  | 55,200  |      |
| SEARS ROEBUCK                | COM            | 812387108 | 1,286              | 29,400             | SH     |          | SOLE                     |                   |                  | 29,400  |      |
| SEI INVESTMENTS              | COM            | 784117103 | 1,074              | 33,000             | SH     |          | SOLE                     |                   |                  | 33,000  |      |
| SELECT MED                   | COM            | 816196109 | 475                | 16,500             | SH     |          | SOLE                     |                   |                  | 16,500  |      |
| SEMPRA ENERGY                | COM            | 816851109 | 476                | 16,200             | SH     |          | SOLE                     |                   |                  | 16,200  |      |
| SEMTech                      | COM            | 816850101 | 620                | 33,500             | SH     |          | SOLE                     |                   |                  | 33,500  |      |
| SERENA SOFTWARE              | COM            | 817492101 | 934                | 50,600             | SH     |          | SOLE                     |                   |                  | 50,600  |      |
| SEROLOGICALS                 | COM            | 817523103 | 1,672              | 127,124            | SH     |          | SOLE                     |                   |                  | 127,124 |      |
| SERONO S A                   | ADR            | 81752M101 | 398                | 24,300             | SH     |          | SOLE                     |                   |                  | 24,300  |      |
| SFBC INTL                    | COM            | 784121105 | 651                | 22,900             | SH     |          | SOLE                     |                   |                  | 22,900  |      |
| SHARPER IMAGE                | COM            | 820013100 | 1,200              | 51,822             | SH     |          | SOLE                     |                   |                  | 51,822  |      |
| SHERWIN WILLIAMS             | COM            | 824348106 | 3,664              | 124,600            | SH     |          | SOLE                     |                   |                  | 124,600 |      |
| SICOR                        | COM            | 825846108 | 2,580              | 133,600            | SH     |          | SOLE                     |                   |                  | 133,600 |      |
| SIEBEL SYS                   | COM            | 826170102 | 2,232              | 228,700            | SH     |          | SOLE                     |                   |                  | 228,700 |      |
| SIERRA HEALTH SVCS           | COM            | 826322109 | 240                | 11,700             | SH     |          | SOLE                     |                   |                  | 11,700  |      |
| SIERRA WIRELESS              | COM            | 826516106 | 385                | 29,700             | SH     |          | SOLE                     |                   |                  | 29,700  |      |

Form 13F Information Table  
Two Sigma Investments, LLC  
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| COLUMN 1                      | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        |          | COLUMN 6                 | COLUMN 7          | COLUMN 8         |  |         |
|-------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|------------------|--|---------|
| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING AUTHORITY |  |         |
| SIGMATRON INTL                | COM            | 82661L101 | 275                | 13,700             | SH     |          | SOLE                     |                   | SOLE             |  | 13,700  |
| SILGAN HOLDINGS               | COM            | 827048109 | 362                | 11,300             | SH     |          | SOLE                     |                   |                  |  | 11,300  |
| SILICON LABORATORIES          | COM            | 826919102 | 606                | 13,500             | SH     |          | SOLE                     |                   |                  |  | 13,500  |
| SILICON VY BANCSHARES         | COM            | 827094106 | 3,560              | 129,000            | SH     |          | SOLE                     |                   |                  |  | 129,000 |
| SINAM                         | COM            | 831477104 | 3,153              | 88,300             | SH     |          | SOLE                     |                   |                  |  | 88,300  |
| SIRIUS SATELLITE RADIO        | COM            | 82966U103 | 1,671              | 918,300            | SH     |          | SOLE                     |                   |                  |  | 918,300 |
| SKY FINL                      | COM            | 83080P103 | 699                | 31,052             | SH     |          | SOLE                     |                   |                  |  | 31,052  |
| SKYWEST                       | COM            | 830879102 | 203                | 11,700             | SH     |          | SOLE                     |                   |                  |  | 11,700  |
| SLAIR BROADCAST               | COM            | 829226109 | 218                | 21,300             | SH     |          | SOLE                     |                   |                  |  | 21,300  |
| SMITHFIELD FOODS              | COM            | 832248108 | 1,563              | 81,400             | SH     |          | SOLE                     |                   |                  |  | 81,400  |
| SMUCKER J M                   | COM            | 832696405 | 649                | 15,400             | SH     |          | SOLE                     |                   |                  |  | 15,400  |
| SOHUM                         | COM            | 83408W103 | 1,964              | 63,000             | SH     |          | SOLE                     |                   |                  |  | 63,000  |
| SOLETRON                      | COM            | 834182107 | 212                | 36,300             | SH     |          | SOLE                     |                   |                  |  | 36,300  |
| SONIC AUTOMOTIVE              | COM            | 83545G102 | 801                | 33,300             | SH     |          | SOLE                     |                   |                  |  | 33,300  |
| SONOCO PRODS                  | COM            | 835495102 | 474                | 21,600             | SH     |          | SOLE                     |                   |                  |  | 21,600  |
| SONUS NETWORKS                | COM            | 835916107 | 1,783              | 257,300            | SH     |          | SOLE                     |                   |                  |  | 257,300 |
| SOUTH FINL                    | COM            | 837841105 | 1,252              | 50,000             | SH     |          | SOLE                     |                   |                  |  | 50,000  |
| SOUTHTRUST                    | COM            | 844730101 | 10,017             | 341,164            | SH     |          | SOLE                     |                   |                  |  | 341,164 |
| SOUTHWEST AIRLS               | COM            | 844741108 | 3,062              | 173,000            | SH     |          | SOLE                     |                   |                  |  | 173,000 |
| SPECTRALINK                   | COM            | 847580107 | 2,574              | 137,700            | SH     |          | SOLE                     |                   |                  |  | 137,700 |
| STANDARD COML                 | COM            | 853258101 | 287                | 15,600             | SH     |          | SOLE                     |                   |                  |  | 15,600  |
| STANDARD MICROSYSTEMS         | COM            | 853626109 | 739                | 27,400             | SH     |          | SOLE                     |                   |                  |  | 27,400  |
| STANDARD PAC CORP NEW         | COM            | 85375C101 | 1,815              | 47,900             | SH     |          | SOLE                     |                   |                  |  | 47,900  |
| STANDARD REGISTER             | COM            | 853887107 | 271                | 16,300             | SH     |          | SOLE                     |                   |                  |  | 16,300  |
| STARWOOD HOTEL&RESORT WRLDWD  | PAIRED CTF     | 85590A203 | 2,774              | 79,700             | SH     |          | SOLE                     |                   |                  |  | 79,700  |
| STELMAR SHIPPING              | COM            | V8726M103 | 266                | 15,200             | SH     |          | SOLE                     |                   |                  |  | 15,200  |
| STERIS                        | COM            | 859152100 | 1,809              | 78,600             | SH     |          | SOLE                     |                   |                  |  | 78,600  |
| STEWART INFORMATION SVCS      | COM            | 860372101 | 457                | 16,200             | SH     |          | SOLE                     |                   |                  |  | 16,200  |
| STILLWATER MNG                | COM            | 86074Q102 | 236                | 37,500             | SH     |          | SOLE                     |                   |                  |  | 37,500  |
| STRATASYS                     | COM            | 862685104 | 669                | 15,700             | SH     |          | SOLE                     |                   |                  |  | 15,700  |
| STRIDE RITE                   | COM            | 863314100 | 231                | 21,400             | SH     |          | SOLE                     |                   |                  |  | 21,400  |
| SUN COMMUNITIES               | COM            | 866674104 | 1,103              | 28,000             | SH     |          | SOLE                     |                   |                  |  | 28,000  |
| SUN MICROSYSTEMS              | COM            | 866810104 | 331                | 100,100            | SH     |          | SOLE                     |                   |                  |  | 100,100 |
| SUNCOR ENERGY                 | COM            | 867229106 | 816                | 44,000             | SH     |          | SOLE                     |                   |                  |  | 44,000  |
| SUNTRUST BKS                  | COM            | 867914103 | 1,244              | 20,600             | SH     |          | SOLE                     |                   |                  |  | 20,600  |
| SURMODICS                     | COM            | 868873100 | 2,071              | 77,200             | SH     |          | SOLE                     |                   |                  |  | 77,200  |
| SYBRON DENTAL SPECIALTIES     | COM            | 871142105 | 1,050              | 41,900             | SH     |          | SOLE                     |                   |                  |  | 41,900  |
| SYKES ENTERPRISES             | COM            | 871237103 | 256                | 38,700             | SH     |          | SOLE                     |                   |                  |  | 38,700  |
| SYNOVIS LIFE TECHNOLOGIES IN  | COM            | 87162G105 | 438                | 17,900             | SH     |          | SOLE                     |                   |                  |  | 17,900  |
| SYSTEMS COMPUTER TECH         | COM            | 871873105 | 776                | 74,300             | SH     |          | SOLE                     |                   |                  |  | 74,300  |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 1,643              | 48,100             | SH     |          | SOLE                     |                   |                  |  | 48,100  |
| TALBOTS                       | COM            | 874161102 | 2,185              | 62,700             | SH     |          | SOLE                     |                   |                  |  | 62,700  |
| TALX                          | COM            | 874918105 | 287                | 11,600             | SH     |          | SOLE                     |                   |                  |  | 11,600  |
| TAUBMAN CENTERS               | COM            | 876664103 | 4,239              | 216,300            | SH     |          | SOLE                     |                   |                  |  | 216,300 |
| TBC                           | COM            | 872180104 | 373                | 14,900             | SH     |          | SOLE                     |                   |                  |  | 14,900  |
| TECH DATA                     | COM            | 878237106 | 509                | 16,500             | SH     |          | SOLE                     |                   |                  |  | 16,500  |
| TEKELEC                       | COM            | 879101103 | 915                | 58,300             | SH     |          | SOLE                     |                   |                  |  | 58,300  |
| TEKTRONIX                     | COM            | 879131100 | 3,755              | 151,700            | SH     |          | SOLE                     |                   |                  |  | 151,700 |
| TEMPLE INLAND                 | COM            | 879888107 | 3,593              | 74,000             | SH     |          | SOLE                     |                   |                  |  | 74,000  |
| TENET HEALTHCARE              | COM            | 88033G100 | 618                | 42,700             | SH     |          | SOLE                     |                   |                  |  | 42,700  |
| TEPPCO PARTNERS               | COM            | 872384102 | 506                | 14,300             | SH     |          | SOLE                     |                   |                  |  | 14,300  |
| TETRA TECHNOLOGIES DEL        | COM            | 88162F105 | 214                | 10,400             | SH     |          | SOLE                     |                   |                  |  | 10,400  |
| TEXTRON                       | COM            | 883203101 | 568                | 14,400             | SH     |          | SOLE                     |                   |                  |  | 14,400  |
| TOLL BROS                     | COM            | 889478103 | 7,149              | 235,000            | SH     |          | SOLE                     |                   |                  |  | 235,000 |
| TRAMMELL CROW                 | COM            | 89288R106 | 208                | 16,700             | SH     |          | SOLE                     |                   |                  |  | 16,700  |
| TRANSACTION SYS ARCHITECTS    | COM            | 893416107 | 316                | 19,100             | SH     |          | SOLE                     |                   |                  |  | 19,100  |
| TRANSWITCH                    | COM            | 894065101 | 369                | 148,800            | SH     |          | SOLE                     |                   |                  |  | 148,800 |
| TRIBUNE NEW                   | COM            | 896047107 | 11,053             | 240,800            | SH     |          | SOLE                     |                   |                  |  | 240,800 |
| TRIQUINT SEMICONDUCTOR        | COM            | 89674K103 | 646                | 114,300            | SH     |          | SOLE                     |                   |                  |  | 114,300 |
| TRIZEC PPTYS                  | COM            | 89687P107 | 400                | 32,600             | SH     |          | SOLE                     |                   |                  |  | 32,600  |
| TYSON FOODS                   | COM            | 902494103 | 2,224              | 157,400            | SH     |          | SOLE                     |                   |                  |  | 157,400 |
| U S BANCORP DEL               | COM NEW        | 902973304 | 15,805             | 658,800            | SH     |          | SOLE                     |                   |                  |  | 658,800 |
| UBS AG                        | NAMEN AKT      | H8920M855 | 568                | 10,100             | SH     |          | SOLE                     |                   |                  |  | 10,100  |
| UGI CORP NEW                  | COM            | 902681105 | 1,759              | 60,800             | SH     |          | SOLE                     |                   |                  |  | 60,800  |
| ULTRA PETROLEUM               | COM            | 903914109 | 318                | 22,800             | SH     |          | SOLE                     |                   |                  |  | 22,800  |
| UNIBANCO-UNIAO DE BANCOS BRA  | GDR REP PFD UT | 90458E107 | 1,946              | 98,300             | SH     |          | SOLE                     |                   |                  |  | 98,300  |
| UNIONBANCAL                   | COM            | 908906100 | 3,789              | 76,400             | SH     |          | SOLE                     |                   |                  |  | 76,400  |
| UNIT                          | COM            | 909218109 | 550                | 29,200             | SH     |          | SOLE                     |                   |                  |  | 29,200  |
| UNITED DEFENSE INDS           | COM            | 91018B104 | 1,871              | 65,900             | SH     |          | SOLE                     |                   |                  |  | 65,900  |
| UNITED NATIONAL BAN N J       | COM            | 910909100 | 565                | 17,000             | SH     |          | SOLE                     |                   |                  |  | 17,000  |
| UNITED ONLINE                 | COM            | 911268100 | 2,305              | 66,250             | SH     |          | SOLE                     |                   |                  |  | 66,250  |
| UNITED PARCEL SVC             | COM            | 911312106 | 11,529             | 180,700            | SH     |          | SOLE                     |                   |                  |  | 180,700 |
| UNITED TECHNOLOGIES           | COM            | 913017109 | 1,113              | 14,400             | SH     |          | SOLE                     |                   |                  |  | 14,400  |
| UNIVERSAL VA                  | COM            | 913456109 | 1,584              | 37,600             | SH     |          | SOLE                     |                   |                  |  | 37,600  |
| UNIVERSAL HEALTH RLTY OME     | COM            | 91359E105 | 434                | 16,000             | SH     |          | SOLE                     |                   |                  |  | 16,000  |
| UNIVERSAL HEALTH SVCS         | COM            | 913903100 | 3,323              | 67,200             | SH     |          | SOLE                     |                   |                  |  | 67,200  |
| URS CORP NEW                  | COM            | 903236107 | 522                | 26,900             | SH     |          | SOLE                     |                   |                  |  | 26,900  |
| USF                           | COM            | 91729Q101 | 1,324              | 41,900             | SH     |          | SOLE                     |                   |                  |  | 41,900  |
| UTSTARCOM                     | COM            | 918076100 | 1,072              | 33,700             | SH     |          | SOLE                     |                   |                  |  | 33,700  |
| VA SOFTWARE                   | COM            | 91819B105 | 487                | 118,300            | SH     |          | SOLE                     |                   |                  |  | 118,300 |
| VALERO ENERGY CORP NEW        | COM            | 91913Y100 | 1,884              | 48,700             | SH     |          | SOLE                     |                   |                  |  | 48,700  |
| VALERO L P                    | COM UT LTD PRT | 91913W104 | 708                | 16,200             | SH     |          | SOLE                     |                   |                  |  | 16,200  |
| VANS                          | COM            | 921930103 | 332                | 30,500             | SH     |          | SOLE                     |                   |                  |  | 30,500  |
| VARCO INTL INC DEL            | COM            | 922122106 | 206                | 12,200             | SH     |          | SOLE                     |                   |                  |  | 12,200  |
| VECTREN                       | COM            | 92240G101 | 555                | 23,500             | SH     |          | SOLE                     |                   |                  |  | 23,500  |
| VERITAS SOFTWARE              | COM            | 923438109 | 3,682              | 116,800            | SH     |          | SOLE                     |                   |                  |  | 116,800 |
| VERITY                        | COM            | 92343C106 | 1,573              | 120,000            | SH     |          | SOLE                     |                   |                  |  | 120,000 |
| VIACOM                        | COM            | 925524308 | 10,008             | 261,300            | SH     |          | SOLE                     |                   |                  |  | 261,300 |
| VIASYS HEALTHCARE             | COM            | 92553Q209 | 695                | 34,400             | SH     |          | SOLE                     |                   |                  |  | 34,400  |
| VINTAGE PETE                  | COM            | 927460105 | 1,136              | 104,400            | SH     |          | SOLE                     |                   |                  |  | 104,400 |
| VITESSE SEMICONDUCTOR         | COM            | 928497106 | 1,071              | 167,100            | SH     |          | SOLE                     |                   |                  |  | 167,100 |
| VIVENDI UNIVERSAL             | ADR NEW        | 92851S204 | 536                | 30,200             | SH     |          | SOLE                     |                   |                  |  | 30,200  |

Form 13F Information Table  
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| COLUMN 1                      | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |        | COLUMN 6 | COLUMN 7                 | COLUMN 8          |         |        |      |
|-------------------------------|----------------|-----------|--------------------|--------------------|--------|----------|--------------------------|-------------------|---------|--------|------|
| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE<br>(X\$1000) | SHRS OR<br>PRN AMT | SH/PRN | PUT/CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | SOLE    | SHARED | NONE |
| VODAFONE GROUP PLC NEW        | ADR            | 92857W100 | 836                | 41,300             | SH     |          | SOLE                     |                   | 41,300  |        |      |
| W HLDG CO                     | COM            | 929251106 | 977                | 54,600             | SH     |          | SOLE                     |                   | 54,600  |        |      |
| WACHOVIA CORP 2ND NEW         | COM            | 929903102 | 4,815              | 116,900            | SH     |          | SOLE                     |                   | 116,900 |        |      |
| WATERS                        | COM            | 941848103 | 1,083              | 39,500             | SH     |          | SOLE                     |                   | 39,500  |        |      |
| WATSON WYATT HLDGS            | COM            | 942712100 | 486                | 21,600             | SH     |          | SOLE                     |                   | 21,600  |        |      |
| WCI CMNTYS                    | COM            | 92923C104 | 619                | 37,500             | SH     |          | SOLE                     |                   | 37,500  |        |      |
| WEATHERFORD INTL              | COM            | G95089101 | 3,249              | 86,000             | SH     |          | SOLE                     |                   | 86,000  |        |      |
| WEBMD                         | COM            | 94769M105 | 602                | 67,300             | SH     |          | SOLE                     |                   | 67,300  |        |      |
| WELLMAN                       | COM            | 949702104 | 941                | 125,300            | SH     |          | SOLE                     |                   | 125,300 |        |      |
| WELLPOINT HEALTH NETWORKS NEW | COM            | 94973H108 | 1,010              | 13,100             | SH     |          | SOLE                     |                   | 13,100  |        |      |
| WELLS FARGO & CO NEW          | COM            | 949746101 | 9,497              | 184,400            | SH     |          | SOLE                     |                   | 184,400 |        |      |
| WENDYS INTL                   | COM            | 950590109 | 2,904              | 89,900             | SH     |          | SOLE                     |                   | 89,900  |        |      |
| WERNER ENTERPRISES            | COM            | 950755108 | 1,658              | 72,200             | SH     |          | SOLE                     |                   | 72,200  |        |      |
| WHITE ELECTR DESIGNS          | COM            | 963801105 | 444                | 41,300             | SH     |          | SOLE                     |                   | 41,300  |        |      |
| WILLIS GROUP HOLDINGS         | COM            | G96655108 | 1,962              | 63,800             | SH     |          | SOLE                     |                   | 63,800  |        |      |
| WIND RIVER SYSTEMS            | COM            | 973149107 | 238                | 41,800             | SH     |          | SOLE                     |                   | 41,800  |        |      |
| WINN DIXIE STORES             | COM            | 974280109 | 290                | 30,100             | SH     |          | SOLE                     |                   | 30,100  |        |      |
| WORLD FUEL SVCS               | COM            | 981475106 | 522                | 18,600             | SH     |          | SOLE                     |                   | 18,600  |        |      |
| WORTHINGTON INDS              | COM            | 981811102 | 293                | 23,300             | SH     |          | SOLE                     |                   | 23,300  |        |      |
| XILINX                        | COM            | 983919101 | 4,310              | 151,600            | SH     |          | SOLE                     |                   | 151,600 |        |      |
| XL CAP                        | CL A           | G98255105 | 11,934             | 154,100            | SH     |          | SOLE                     |                   | 154,100 |        |      |
| XOMA                          | ORD            | G9825R107 | 1,215              | 162,400            | SH     |          | SOLE                     |                   | 162,400 |        |      |
| XTO ENERGY                    | COM            | 98385X106 | 1,020              | 48,600             | SH     |          | SOLE                     |                   | 48,600  |        |      |
| YELLOW                        | COM            | 985509108 | 316                | 10,600             | SH     |          | SOLE                     |                   | 10,600  |        |      |
| YORK INTL CORP NEW            | COM            | 986670107 | 2,625              | 75,900             | SH     |          | SOLE                     |                   | 75,900  |        |      |
| ZALE CORP NEW                 | COM            | 988858106 | 693                | 15,600             | SH     |          | SOLE                     |                   | 15,600  |        |      |
| ZIONS BANCORPORATION          | COM            | 989701107 | 2,811              | 50,200             | SH     |          | SOLE                     |                   | 50,200  |        |      |
| ZORAN                         | COM            | 98975F101 | 3,941              | 201,400            | SH     |          | SOLE                     |                   | 201,400 |        |      |

Total number of positions: 764  
Total dollar value of positions (X\$1000): \$ 1,475,972