

NON-PUBLIC

CONFIDENTIAL TREATMENT REQUESTED

13FCONP
7/31/05

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

Check here if Amendment () Amendment Number:
This Amendment (Check only one:) () is a restatement
() adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: Caxton Associates L.L.C
Address: Princeton Plaza, Building 2
731 Alexander Road
Princeton, NJ 08540

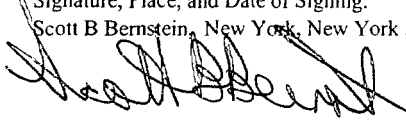
13F File Number: 28-2856 28-99999

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, and all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:
Name: Scott Bernstein
Title: General Counsel

Phone: 212-593-7700

Signature, Place, and Date of Signing:
Scott B Bernstein, New York, New York, August 13, 2004



Report Type (Check only one.):
(X) 13 F HOLDINGS REPORT.
() 13F NOTICE.
() 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:
NONE

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Manager: 1
Form 13F Information Table Entry Total: 1,748
Form 13F Information Table Value Total: 5,896,007
(Thousands)

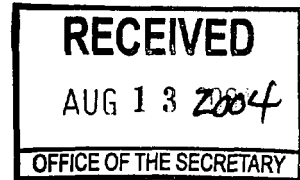
List of Other Included Managers:

No. 13F File Number
01 28-(not yet assigned) ART Advisors LLC

CONFIDENTIAL TREATMENT DENIED



04056006



PROCESSED

B
AUG 14 2006
THOMSON
FINANCIAL



Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstm	Discret	Voting Authority Other Mgrs	Sole	Shared	None
1800 FLOWERS COM	CL A	68243Q106	460	56.469	SH		Other		01		56.469	
21ST CENTY INS GROUP	COM	90130N103	298	23.000	SH		Other		01		23.000	
4KIDS ENTMT INC	COM	350865101	310	12.960	SH		Other		01		12.960	
99 CENTS ONLY STORES	COM	65440K106	3,464	227.167	SH		Other		01		227.167	
A D C TELECOMMUNICATIONS	COM	000886101	244	86.029	SH		Other		01		86.029	
AARON RENTS INC	COM	002535201	2,336	70.500	SH		Other		01		70.500	
ABB LTD	SPONSORED ADR	000375204	792	142.700	SH		Other		01		142.700	
ABER DIAMOND CORP	COM	002893105	795	26.880	SH		Other		01		26.880	
ABGENIX INC	COM	00339B107	3,326	283.760	SH		Other		01		283.760	
ABN AMRO HLDG NV	SPONSORED ADR	000937102	1,423	64.552	SH		Other		01		64.552	
ACACIA RESH CORP	ACACIA TCH COM	003881307	108	16.786	SH		Other		01		16.786	
ACAMBIS PLC	SPONSORED ADR	004286100	282	21.910	SH		Other		01		21.910	
ACCELRYX INC	COM	00430U103	304	30.799	SH		Other		01		30.799	
ACCENTURE LTD BERMUDA	CL A	G1150G111	9,684	352.400	SH		Other		01		352.400	
ACCREDITO HEALTH INC	COM	00437V104	17,258	443.077	SH		Other		01		443.077	
ACE LTD	ORD	G0070K103	22,180	524.600	SH		Other		01		524.600	
ACETO CORP	COM	004446100	1,034	58.773	SH		Other		01		58.773	
ACLARA BIOSCIENCES INC	COM	00461P106	516	115.123	SH		Other		01		115.123	
ACME COMMUNICATION INC	COM	004631107	171	24.832	SH		Other		01		24.832	
ACTIVCARD CORP	COM	00506J107	176	24.265	SH		Other		01		24.265	
ACTIVE POWER INC	COM	00504W100	413	129.527	SH		Other		01		129.527	
ACTIVISION INC NEW	COM NEW	004930202	6,564	412.803	SH		Other		01		412.803	
ACTUANT CORP	CL A NEW	00508X203	838	21.480	SH		Other		01		21.480	
ACTUATE CORP	COM	00508B102	1,373	347.481	SH		Other		01		347.481	
ACUITY BRANDS INC	COM	00508Y102	7,036	260.600	SH		Other		01		260.600	
ADAPTEC INC	COM	00651F108	4,586	542.079	SH		Other		01		542.079	
ADE CORP MASS	COM	00089C107	838	38.788	SH		Other		01		38.788	
ADECCO SA	SPONSORED ADR	006754105	1,021	81.255	SH		Other		01		81.255	
ADMINISTAFF INC	COM	007094105	614	37.000	SH		Other		01		37.000	
ADOLOR CORP	COM	00724X102	2,687	211.891	SH		Other		01		211.891	
ADTRAN INC	COM	00738A106	548	16.411	SH		Other		01		16.411	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5,055	118.745	SH		Other		01		118.745	
ADVANCED MICRO DEVICES INC	COM	007903107	4,341	273.015	SH		Other		01		273.015	
ADVANCED PHOTONIX INC	CL A	00754E107	43	17.700	SH		Other		01		17.700	
ADVANCED POWER TECHNOLOGY INC	COM	00761E108	215	17.350	SH		Other		01		17.350	
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	1,299	326.300	SH		Other		01		326.300	
ADVANTA CORP	CL A	007942105	231	10.556	SH		Other		01		10.556	
ADVANTA CORP	CL B	007942204	1,558	67.994	SH		Other		01		67.994	
AEGON N V	ORD AMER REG	007924103	2,592	213.824	SH		Other		01		213.824	
AEP INDS INC	COM	001031103	151	13.585	SH		Other		01		13.585	
AETERNA ZENTARIS INC	COM	007975204	493	85.164	SH		Other		01		85.164	
AETHER SYS INC	COM	00808V105	1,139	331.040	SH		Other		01		331.040	
AETRIUM INC	COM	00817R103	682	92.816	SH		Other		01		92.816	
AFFILIATED MANAGERS GROUP	COM	008252108	3,803	75.500	SH		Other		01		75.500	
AGERE SYS INC	CL A	00845V100	819	355.900	SH		Other		01		355.900	
AGERE SYS INC	CL B	00845V209	464	215.900	SH		Other		01		215.900	
AGILENT TECHNOLOGIES INC	COM	00846U101	9,417	321.611	SH		Other		01		321.611	
AGILYSYS INC	COM	00847J105	1,434	103.957	SH		Other		01		103.957	
AGRIUM INC	COM	008916108	1,050	72.160	SH		Other		01		72.160	
AIRGAS INC	COM	009363102	4,598	192.300	SH		Other		01		192.300	
AIRGATE PCS INC	COM NEW	009367301	1,320	72.133	SH		Other		01		72.133	
AIRSPAN NETWORKS INC	COM	00950H102	626	111.904	SH		Other		01		111.904	
AKAMAI TECHNOLOGIES INC	COM	00971T101	2,038	113.530	SH		Other		01		113.530	
AKZO NOBEL NV	SPONSORED ADR	010199305	600	16.100	SH		Other		01		16.100	
ALADDIN KNOWLEDGE SYS LTD	ORD	M0392N101	1,090	66.257	SH		Other		01		66.257	
ALASKA AIR GROUP INC	COM	011659109	2,511	105.200	SH		Other		01		105.200	
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	331	54.258	SH		Other		01		54.258	
ALBANY MOLECULAR RESH INC	COM	012423109	1,957	151.342	SH		Other		01		151.342	
ALBEMARLE CORP	COM	012653101	899	28.420	SH		Other		01		28.420	
ALIGN TECHNOLOGY INC	COM	016255101	2,005	105.521	SH		Other		01		105.521	
ALKERMES INC	COM	01642T108	5,602	411.881	SH		Other		01		411.881	
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	131	13.850	SH		Other		01		13.850	
ALLEGHANY CORP DEL	COM	017175100	1,506	5.248	SH		Other		01		5.248	
ALLEGHENY ENERGY INC	COM	017361106	4,176	271.000	SH		Other		01		271.000	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	7,173	397.400	SH		Other		01		397.400	
ALLETE INC	COM	018522102	12,827	385.200	SH		Other		01		385.200	
ALLIANCE GAMING CORP	COM NEW	01859P609	4,152	241.943	SH		Other		01		241.943	
ALLIANCE IMAGING INC	COM NEW	018606202	250	54.600	SH		Other		01		54.600	
ALLIED DEFENSE GROUP INC	COM	019118108	180	10.000	SH		Other		01		10.000	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1,354	43.700	SH		Other		01		43.700	
ALLOS THERAPEUTICS INC	COM	019777101	369	163.807	SH		Other		01		163.807	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	394	50.254	SH		Other		01		50.254	
ALPHARMA INC	CL A	020813101	1,161	56.700	SH		Other		01		56.700	
ALTEON INC	COM	02144G107	181	153.300	SH		Other		01		153.300	
ALTERA CORP	COM	021441100	1,443	65.131	SH		Other		01		65.131	
ALTIGEN COMMUNICATIONS INC	COM	021489109	103	30.595	SH		Other		01		30.595	
ALUMINA LTD	SPONSORED ADR	022205108	182	12.200	SH		Other		01		12.200	
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	4,298	79.000	SH		Other		01		79.000	
ALVARION LTD	SHS	M0861T100	2,051	154.439	SH		Other		01		154.439	
AMC ENTMT INC	COM	001669100	2,678	174.220	SH		Other		01		174.220	
AMCORE FINL INC	COM	023912108	458	15.200	SH		Other		01		15.200	
AMERADA HESS CORP	COM	023551104	19,798	250.000	SH		Other		01		250.000	
AMERICA MOVL S A DE C V	SPON ADR L SHS	02364W105	7,547	207.500	SH		Other		01		207.500	
AMERICA WEST HLDG CORP	CL B	023657208	5,847	643.900	SH		Other		01		643.900	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	15,068	414.400	SH		Other		01		414.400	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	7,313	252.961	SH		Other		01		252.961	
AMERICAN ECOLOGY CORP	COM NEW	025533407	1,216	101.544	SH		Other		01		101.544	
AMERICAN ELEC PWR INC	COM	025537101	8,378	261.800	SH		Other		01		261.800	
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1,320	132.700	SH		Other		01		132.700	
AMERICAN GREETINGS CORP	CL A	026375105	3,220	138.900	SH		Other		01		138.900	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Discretn	Other Mgrs	Sole	Shared	None
AMERICAN MED SEC GROUP INC	COM	02744P101	2,624	96,300	SH		Other	01		96,300	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	1,104	36,335	SH		Other	01		36,335	
AMERICAN PHYSICIANS CAPITAL	COM	028884104	1,052	45,448	SH		Other	01		45,448	
AMERICAN SCIENCE & ENGR INC	COM	029429107	1,881	89,900	SH		Other	01		89,900	
AMERICAN SOFTWARE INC	CL A	029683109	148	24,271	SH		Other	01		24,271	
AMERICAN STD COS INC DEL	COM	029712106	5,607	139,100	SH		Other	01		139,100	
AMERICAN STS WTR CO	COM	029899101	634	27,300	SH		Other	01		27,300	
AMERICAS CAR MART INC	COM	03062T105	1,203	40,058	SH		Other	01		40,058	
AMERICREDIT CORP	COM	03060R101	8,463	433,600	SH		Other	01		433,600	
AMERISOURCEBERGEN CORP	COM	03073E105	27,397	458,300	SH		Other	01		458,300	
AMERISTAR CASINOS INC	COM	03070Q101	6,983	207,964	SH		Other	01		207,964	
AMERITRADE HLDG CORP NEW	COM	03074K100	3,318	292,318	SH		Other	01		292,318	
AMGEN INC	COM	031162100	8,804	161,333	SH		Other	01		161,333	
AMKOR TECHNOLOGY INC	COM	031652100	2,968	362,818	SH		Other	01		362,818	
AMPHENOL CORP NEW	CL A	032095101	1,273	38,200	SH		Other	01		38,200	
AMSURG CORP	COM	03232P405	655	26,059	SH		Other	01		26,059	
AMX CORP NEW	COM	00180C105	446	40,551	SH		Other	01		40,551	
ANALOG DEVICES INC	COM	032654105	10,018	212,796	SH		Other	01		212,796	
ANDRX CORP DEL	ANDRX GROUP	034553107	13,420	480,491	SH		Other	01		480,491	
ANGLO AMERN PLC	ADR	03485P102	2,250	107,746	SH		Other	01		107,746	
ANSOFT CORP	COM	036384105	313	20,496	SH		Other	01		20,496	
ANSWERTHINK INC	COM	036916104	1,380	240,835	SH		Other	01		240,835	
ANSYS INC	COM	03662Q105	3,414	72,632	SH		Other	01		72,632	
AP PHARMA INC	COM	00202J104	180	53,744	SH		Other	01		53,744	
APAC CUSTOMER SERVICES INC	COM	00185E106	54	31,295	SH		Other	01		31,295	
APACHE CORP	COM	037411105	15,815	363,146	SH		Other	01		363,146	
APOGEE ENTERPRISES INC	COM	037598109	1,094	105,238	SH		Other	01		105,238	
APOGENT TECHNOLOGIES INC	COM	03760A101	2,141	66,900	SH		Other	01		66,900	
APOLLO GROUP INC	COM UNV PHOENX	037604204	724	8,263	SH		Other	01		8,263	
APPLEBEES INTL INC	COM	037899101	9,437	409,951	SH		Other	01		409,951	
APPLERA CORP	COM AP BIO GRP	038020103	4,494	206,600	SH		Other	01		206,600	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1,473	48,900	SH		Other	01		48,900	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2,268	426,355	SH		Other	01		426,355	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	516	14,719	SH		Other	01		14,719	
APPLIX INC	COM	038316105	70	16,300	SH		Other	01		16,300	
APRIA HEALTHCARE GROUP INC	COM	037933108	15,601	543,600	SH		Other	01		543,600	
APROPOS TECHNOLOGY INC	COM	038334108	150	38,400	SH		Other	01		38,400	
APTARGROUP INC	COM	038336103	4,504	103,100	SH		Other	01		103,100	
ARACRUZ CELULOSE SA	SPON ADR PFD B	038496204	2,417	74,000	SH		Other	01		74,000	
ARAMARK CORP	CL B	038521100	1,740	60,500	SH		Other	01		60,500	
ARBITRON INC	COM	03875Q108	5,724	156,740	SH		Other	01		156,740	
ARCH CAP GROUP LTD	ORD	G0450A105	3,824	95,884	SH		Other	01		95,884	
ARCHER DANIELS MIDLAND CO	COM	039483102	12,776	761,385	SH		Other	01		761,385	
ARCTIC CAT INC	COM	039670104	243	8,844	SH		Other	01		8,844	
ARENA PHARMACEUTICALS INC	COM	040047102	825	151,066	SH		Other	01		151,066	
ARKANSAS BEST CORP DEL	COM	040790107	382	11,616	SH		Other	01		11,616	
ARM HLDGS PLC	SPONSORED ADR	042068106	1,401	210,639	SH		Other	01		210,639	
ARMOR HOLDINGS INC	COM	042260109	11,257	331,100	SH		Other	01		331,100	
ARQUE INC	COM	04269E107	925	175,518	SH		Other	01		175,518	
ARRAY BIOPHARMA INC	COM	04269X105	737	92,669	SH		Other	01		92,669	
ARROW ELECTRS INC	COM	042735100	4,626	172,500	SH		Other	01		172,500	
ARROW FINL CORP	COM	042744102	260	8,546	SH		Other	01		8,546	
ARROW INTL INC	COM	042764100	2,241	74,888	SH		Other	01		74,888	
ART TECHNOLOGY GROUP INC	COM	04289L107	268	223,500	SH		Other	01		223,500	
ARTESYN TECHNOLOGIES INC	COM	043127109	2,440	271,157	SH		Other	01		271,157	
ASA LTD	COM	002050102	4,399	121,900	SH		Other	01		121,900	
ASAT HLDGS LTD	SPONSORED ADR	00208B105	139	69,789	SH		Other	01		69,789	
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	573	38,200	SH		Other	01		38,200	
ASHWORTH INC	COM	04516H101	390	46,963	SH		Other	01		46,963	
ASIINFO HLDGS INC	COM	04518A104	798	151,104	SH		Other	01		151,104	
ASK JEEVES INC	COM	045174109	8,271	211,912	SH		Other	01		211,912	
ASML HLDG NV	N Y SHS	N07059111	3,572	208,790	SH		Other	01		208,790	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3,925	276,395	SH		Other	01		276,395	
ASPECT MED SYS INC	COM	045235108	426	23,094	SH		Other	01		23,094	
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	283	12,200	SH		Other	01		12,200	
ASPEN TECHNOLOGY INC	COM	045327103	995	137,082	SH		Other	01		137,082	
ASSET ACCEP CAP CORP	COM	04543P100	417	24,452	SH		Other	01		24,452	
ASSURANT INC	COM	04621X108	6,242	236,600	SH		Other	01		236,600	
ASTEC INDS INC	COM	046224101	874	46,406	SH		Other	01		46,406	
ASTORIA FINL CORP	COM	046265104	11,633	318,024	SH		Other	01		318,024	
ASYST TECHNOLOGY CORP	COM	04648X107	1,266	122,417	SH		Other	01		122,417	
AT&T CORP	COM NEW	001957505	3,352	229,120	SH		Other	01		229,120	
AT&T WIRELESS SVCS INC	COM	00209A106	5,015	350,200	SH		Other	01		350,200	
ATA HOLDINGS CORP	COM	00209H101	80	15,149	SH		Other	01		15,149	
ATARI INC	COM	04651M105	146	60,452	SH		Other	01		60,452	
ATI TECHNOLOGIES INC	COM	001941103	9,172	486,318	SH		Other	01		486,318	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	2,657	462,959	SH		Other	01		462,959	
ATMEL CORP	COM	049513104	5,115	864,090	SH		Other	01		864,090	
ATMI INC	COM	00207R101	2,127	77,891	SH		Other	01		77,891	
ATRIX LABS INC	COM	04962L101	1,981	57,797	SH		Other	01		57,797	
ATTUNITY LTD	ORD	M15332105	141	56,430	SH		Other	01		56,430	
ATWOOD OCEANICS INC	COM	050095108	447	10,700	SH		Other	01		10,700	
AU OPTRONICS CORP	SPONSORED ADR	002255107	4,346	265,988	SH		Other	01		265,988	
AUDICODES LTD	ORD	M15342104	1,853	155,092	SH		Other	01		155,092	
AUDIOVOX CORP	CL A	050757103	918	54,366	SH		Other	01		54,366	
AUTOLIV INC	COM	052800109	10,056	238,300	SH		Other	01		238,300	
AUTOMATIC DATA PROCESSING IN	COM	053015103	27,285	651,500	SH		Other	01		651,500	
AUTONATION INC	COM	05329W102	4,019	235,000	SH		Other	01		235,000	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	1,509	567,125	SH		Other	01		567,125	
AVIALL INC NEW	COM	05366B102	1,542	81,100	SH		Other	01		81,100	
AVICI SYS INC	COM NEW	05367L802	984	75,658	SH		Other	01		75,658	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstm Dscrtm	Other Mgrs	Sole	Shared	None
AVID TECHNOLOGY INC	COM	05367P100	1.691	30.985	SH		Other	01		30.985	
AVIGEN INC	COM	053690103	203	60.202	SH		Other	01		60.202	
AVNET INC	COM	053807103	5.117	225.400	SH		Other	01		225.400	
AVOCENT CORP	COM	053893103	3.791	103.192	SH		Other	01		103.192	
AWARE INC MASS	COM	05453N100	169	42.858	SH		Other	01		42.858	
AXCELIS TECHNOLOGIES INC	COM	054540109	488	39.233	SH		Other	01		39.233	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	3.903	139.400	SH		Other	01		139.400	
AXS-ONE INC	COM	002458107	259	91.000	SH		Other	01		91.000	
AXT INC	COM	00246W103	120	61.327	SH		Other	01		61.327	
AZTAR CORP	COM	054802103	7.714	275.500	SH		Other	01		275.500	
B A S F A G	SPONSORED ADR	055262505	2.267	42.100	SH		Other	01		42.100	
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	1.010	74.800	SH		Other	01		74.800	
BANCO SANTANDER CENT HISPANO	ADR	05964H105	1.451	138.215	SH		Other	01		138.215	
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	2.175	81.465	SH		Other	01		81.465	
BANCOLOMBIA SA	SPON ADR PREF	05968L102	1.059	158.500	SH		Other	01		158.500	
BANK MUTUAL CORP NEW	COM	063750103	2.396	219.809	SH		Other	01		219.809	
BANK NEW YORK INC	COM	064057102	134	4.550	SH		Other	01		4.550	
BANK OF THE OZARKS INC	COM	063904106	635	27.231	SH		Other	01		27.231	
BANKATLANTIC BANCORP	CL A	065908501	1.590	86.200	SH		Other	01		86.200	
BANKUNITED FINL CORP	CL A	06652B103	495	19.190	SH		Other	01		19.190	
BANTA CORP	COM	066821109	662	14.900	SH		Other	01		14.900	
BARNES & NOBLE INC	COM	067774109	1.196	35.200	SH		Other	01		35.200	
BARR PHARMACEUTICALS INC	COM	068306109	6.075	180.274	SH		Other	01		180.274	
BASSETT FURNITURE INDS INC	COM	070203104	823	37.834	SH		Other	01		37.834	
BAUSCH & LOMB INC	COM	071707103	325	5.000	SH		Other	01		5.000	
BAXTER INTL INC	COM	071813109	4.666	135.200	SH		Other	01		135.200	
BBVA BANCO FRANCES SA	SPONSORED ADR	07329M100	541	106.300	SH		Other	01		106.300	
BCE INC	COM	05534B109	570	28.468	SH		Other	01		28.468	
BE AEROSPACE INC	COM	073302101	1.388	183.165	SH		Other	01		183.165	
BEA SYS INC	COM	073325102	11.485	1,397.145	SH		Other	01		1,397.145	
BEAR STEARNS COS INC	COM	073902108	4.334	51.400	SH		Other	01		51.400	
BEASLEY BROADCAST GROUP INC	CL A	074014101	138	9.116	SH		Other	01		9.116	
BEL FUSE INC	CL B	077347300	792	18.994	SH		Other	01		18.994	
BEMIS INC	COM	081437105	1.283	45.400	SH		Other	01		45.400	
BENCHMARK ELECTRS INC	COM	08160H101	5.770	198.270	SH		Other	01		198.270	
BERKLEY W R CORP	COM	084423102	11.401	265.450	SH		Other	01		265.450	
BERKSHIRE HILLS BANCORP INC	COM	084680107	33	900	SH		Other	01		900	
BEST BUY INC	COM	086516101	2.748	54.150	SH		Other	01		54.150	
BEVERLY ENTERPRISES INC	COM NEW	087851309	5.876	683.300	SH		Other	01		683.300	
BHP BILLITON LTD	SPONSORED ADR	088606108	1.440	82.184	SH		Other	01		82.184	
BINDVIEW DEV CORP	COM	090327107	1.174	335.363	SH		Other	01		335.363	
BIO RAD LABS INC	CL A	090572207	4.850	82.400	SH		Other	01		82.400	
BISYS GROUP INC	COM	055472104	4.077	290.000	SH		Other	01		290.000	
BJS WHOLESALE CLUB INC	COM	05548J106	7.230	289.200	SH		Other	01		289.200	
BLACK & DECKER CORP	COM	091797100	770	12.400	SH		Other	01		12.400	
BLACK HILLS CORP	COM	092113109	6.675	211.900	SH		Other	01		211.900	
BLACKROCK INC	CL A	09247X101	1.851	29.000	SH		Other	01		29.000	
BLOCKBUSTER INC	CL A	093679108	10.860	715.400	SH		Other	01		715.400	
BMC SOFTWARE INC	COM	055921100	12.347	667.416	SH		Other	01		667.416	
BOC GROUP PLC	SPONSORED ADR	055617609	562	16.600	SH		Other	01		16.600	
BOMBAY CO INC	COM	097924104	1.121	182.900	SH		Other	01		182.900	
BONE CARE INTL INC	COM	098072101	586	25.015	SH		Other	01		25.015	
BON-TON STORES INC	COM	09776J101	686	46.789	SH		Other	01		46.789	
BOOKS-A-MILLION INC	COM	098570104	132	22.417	SH		Other	01		22.417	
BORG WARNER INC	COM	099724106	27.555	629.542	SH		Other	01		629.542	
BOSTON BEER INC	CL A	100557107	963	47.800	SH		Other	01		47.800	
BOSTON COMMUNICATIONS GROUP	COM	100582105	2.126	207.447	SH		Other	01		207.447	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	203	8.754	SH		Other	01		8.754	
BOYD GAMING CORP	COM	103304101	82	3.100	SH		Other	01		3.100	
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	2.667	81.900	SH		Other	01		81.900	
BRAZIL TELECOM PARTICIPAOES	SPON ADR PFD	105530109	4.602	149.900	SH		Other	01		149.900	
BRIGGS & STRATTON CORP	COM	109043109	235	2.660	SH		Other	01		2.660	
BRIGHTPOINT INC	COM NEW	109473405	3.440	250.932	SH		Other	01		250.932	
BRINKER INTL INC	COM	109641100	11.048	323.800	SH		Other	01		323.800	
BRINKS CO	COM	109666104	4.131	120.603	SH		Other	01		120.603	
BRISTOL MYERS SQUIBB CO	COM	110122108	6.911	282.100	SH		Other	01		282.100	
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	1.315	42.100	SH		Other	01		42.100	
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	2.336	45.800	SH		Other	01		45.800	
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	1.142	25.100	SH		Other	01		25.100	
BROADCOM CORP	CL A	111320107	30.539	655.353	SH		Other	01		655.353	
BROADVISION INC	COM NEW	111412607	540	128.396	SH		Other	01		128.396	
BROCADE COMMUNICATIONS SYS I	COM	111621108	11.034	1,845.195	SH		Other	01		1,845.195	
BROOKFIELD HOMES CORP	COM	112723101	3.305	126.184	SH		Other	01		126.184	
BROOKTROUT INC	COM	114580103	1.699	157.014	SH		Other	01		157.014	
BROWN SHOE INC NEW	COM	115736100	5.157	126.000	SH		Other	01		126.000	
BRUNSWICK CORP	COM	117043109	4.145	101.600	SH		Other	01		101.600	
BSB BANCORP	COM	055652101	801	22.558	SH		Other	01		22.558	
BT GROUP PLC	ADR	05577E101	1.337	36.520	SH		Other	01		36.520	
BUCA INC	COM	117769109	196	36.688	SH		Other	01		36.688	
BUILDING MATLS HLDG CORP	COM	120113105	635	33.566	SH		Other	01		33.566	
BUNGE LIMITED	COM	G16962105	11.456	294.200	SH		Other	01		294.200	
BURLINGTON RES INC	COM	122014103	619	17.100	SH		Other	01		17.100	
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	1,848	260.700	SH		Other	01		260.700	
CABLEVISION SYS CORP	CL A NY CABLV5	12686C109	3.908	198.869	SH		Other	01		198.869	
CABOT CORP	COM	127055101	6.246	153.460	SH		Other	01		153.460	
CABOT MICROELECTRONICS CORP	COM	12709P103	214	6.977	SH		Other	01		6.977	
CABOT OIL & GAS CORP	COM	127097103	2.436	57.600	SH		Other	01		57.600	
CACHE INC	COM NEW	127150308	1.883	139.409	SH		Other	01		139.409	
CADMUS COMMUNICATIONS CORP	COM	127587103	193	13.081	SH		Other	01		13.081	
CAESARS ENTMT INC	COM	127687101	10.338	689.200	SH		Other	01		689.200	
CAL DIVE INTL INC	COM	127914109	6.659	219.620	SH		Other	01		219.620	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt	Discret	Other Mgrs	Sole	Shared	None
CAL MAINE FOODS INC	COM NEW	128030202	3,739	267,055	SH		Other		01		267,055	
CALGON CARBON CORP	COM	129603106	985	147,000	SH		Other		01		147,000	
CALIFORNIA AMPLIFIER INC	COM	129900106	749	105,975	SH		Other		01		105,975	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	2,714	141,632	SH		Other		01		141,632	
CALLAWAY GOLF CO	COM	131193104	476	42,000	SH		Other		01		42,000	
CALLIDUS SOFTWARE INC	COM	13123E500	419	80,526	SH		Other		01		80,526	
CAMBREX CORP	COM	132011107	222	8,800	SH		Other		01		8,800	
CAMECO CORP	COM	13321L108	1,518	25,900	SH		Other		01		25,900	
CANADIAN NATL RY CO	COM	136375102	861	19,750	SH		Other		01		19,750	
CANON INC	ADR	138006309	1,207	22,600	SH		Other		01		22,600	
CAPITAL ONE FINL CORP	COM	14040H105	13,398	195,941	SH		Other		01		195,941	
CAPTARIS INC	COM	14071N104	1,208	187,000	SH		Other		01		187,000	
CARACO PHARMACEUTICAL LABS L	COM	14075T107	1,014	105,200	SH		Other		01		105,200	
CARBO CERAMICS INC	COM	140781105	5,747	84,200	SH		Other		01		84,200	
CARDIODYNAMICS INTL CORP	COM	141597104	269	53,288	SH		Other		01		53,288	
CAREER EDUCATION CORP	COM	141665109	11,261	247,163	SH		Other		01		247,163	
CARLISLE COS INC	COM	142339100	12,077	194,000	SH		Other		01		194,000	
CARPENTER TECHNOLOGY CORP	COM	144285103	688	20,200	SH		Other		01		20,200	
CASELLA WASTE SYS INC	CL A	147448104	1,134	86,218	SH		Other		01		86,218	
CASEYS GEN STORES INC	COM	147528103	264	14,423	SH		Other		01		14,423	
CASUAL MALE RETAIL GRP INC	COM	148711104	1,436	196,773	SH		Other		01		196,773	
CATALYST SEMICONDUCTOR INC	COM	148881105	696	102,345	SH		Other		01		102,345	
CATAPULT COMMUNICATIONS CORP	COM	149016107	256	11,136	SH		Other		01		11,136	
CATO CORP NEW	CL A	149205106	2,478	110,400	SH		Other		01		110,400	
CAVALIER HOMES INC	COM	149507105	236	44,200	SH		Other		01		44,200	
CAVCO INDS INC DEL	COM	149568107	250	6,312	SH		Other		01		6,312	
CB BANCSHARES INC HAWAII	COM	124785106	259	2,800	SH		Other		01		2,800	
CBRL GROUP INC	COM	12489V106	4,981	161,445	SH		Other		01		161,445	
CDN IMPERIAL BK OF COMMERCE	COM	136069101	269	5,500	SH		Other		01		5,500	
CEC ENTMT INC	COM	125137109	6,897	233,725	SH		Other		01		233,725	
CELADON GROUP INC	COM	150838100	922	52,400	SH		Other		01		52,400	
CELERITEK INC	COM	150926103	214	56,157	SH		Other		01		56,157	
CELL GENESYS INC	COM	150921104	1,037	99,761	SH		Other		01		99,761	
CELLSTAR CORP	COM NEW	150925204	415	56,306	SH		Other		01		56,306	
CELLTECH GROUP PLC	SPONSORED ADR	151158102	430	21,600	SH		Other		01		21,600	
CEMEX SA	SPON ADR 5 ORD	151290889	5,671	194,869	SH		Other		01		194,869	
CENDANT CORP	COM	151313103	23,335	953,232	SH		Other		01		953,232	
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	84	11,733	SH		Other		01		11,733	
CENTERPOINT ENERGY INC	COM	15189T107	21,114	1,836,000	SH		Other		01		1,836,000	
CENTEX CORP	COM	152312104	19,554	427,400	SH		Other		01		427,400	
CENTILLIUM COMMUNICATIONS IN	COM	152319109	243	63,444	SH		Other		01		63,444	
CENTRA SOFTWARE INC	COM	15234X103	256	113,996	SH		Other		01		113,996	
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	1,479	65,365	SH		Other		01		65,365	
CENTRAL FIGHT LINES INC NEV	COM	153491105	824	103,033	SH		Other		01		103,033	
CENTRAL GARDEN & PET CO	COM	153527106	4,283	119,730	SH		Other		01		119,730	
CENTRAL PAC FINL CORP	COM	154760102	432	15,705	SH		Other		01		15,705	
CENTURY ALUM CO	COM	156431108	463	18,670	SH		Other		01		18,670	
CENTURY BUSINESS SVCS INC	COM	156490104	352	80,710	SH		Other		01		80,710	
CENTURY CASINOS INC	COM	156492100	126	23,100	SH		Other		01		23,100	
CENVEO INC	COM	15670S105	167	57,100	SH		Other		01		57,100	
CEPHALON INC	COM	15670S109	16,459	304,802	SH		Other		01		304,802	
CERAGON NETWORKS LTD	ORD	M22013102	498	92,119	SH		Other		01		92,119	
CERES GROUP INC	COM	156772105	716	116,576	SH		Other		01		116,576	
CERIDIAN CORP NEW	COM	156779100	2,453	109,000	SH		Other		01		109,000	
CERNER CORP	COM	156782104	3,812	85,511	SH		Other		01		85,511	
CERUS CORP	COM	157085101	385	161,004	SH		Other		01		161,004	
CH ENERGY GROUP INC	COM	12541M102	3,051	65,700	SH		Other		01		65,700	
CHAMPS ENTMT INC DEL	COM	158787101	261	31,538	SH		Other		01		31,538	
CHARLES RIVER ASSOCIATES	COM	159852102	1,149	37,129	SH		Other		01		37,129	
CHARLOTTE RUSSE HLDG INC	COM	161048103	3,452	161,456	SH		Other		01		161,456	
CHARMING SHOPPES INC	COM	161133103	6,334	709,295	SH		Other		01		709,295	
CHATTEM INC	COM	162456107	5,813	201,350	SH		Other		01		201,350	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8,711	322,765	SH		Other		01		322,765	
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	941	82,654	SH		Other		01		82,654	
CHECKPOINT SYS INC	COM	162825103	6,024	336,000	SH		Other		01		336,000	
CHEROKEE INTL CORP	COM	164450108	739	64,800	SH		Other		01		64,800	
CHESAPEAKE CORP	COM	165159104	1,758	65,900	SH		Other		01		65,900	
CHESAPEAKE ENERGY CORP	COM	165167107	8,891	604,000	SH		Other		01		604,000	
CHILDRENS PL RETAIL STORES I	COM	168905107	3,761	159,893	SH		Other		01		159,893	
CHINA EASTN AIRLS LTD	SPON ADR CL H	16937R104	365	18,400	SH		Other		01		18,400	
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	2,661	175,500	SH		Other		01		175,500	
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	6,584	178,200	SH		Other		01		178,200	
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	2,259	64,000	SH		Other		01		64,000	
CHINA UNICOM LTD	SPONSORED ADR	16945R104	126	15,900	SH		Other		01		15,900	
CHINDEX INTERNATIONAL INC	COM	169467107	243	25,301	SH		Other		01		25,301	
CHIPPAC INC	CL A	169657103	5,053	805,857	SH		Other		01		805,857	
CHIQUITA BRANDS INTL INC	COM	170032809	2,042	97,600	SH		Other		01		97,600	
CHIRON CORP	COM	170040109	42,567	953,571	SH		Other		01		953,571	
CHOICE HOTELS INTL INC	COM	169905106	8,743	174,300	SH		Other		01		174,300	
CHRONIMED INC	COM	171164106	570	69,953	SH		Other		01		69,953	
CHUNGWA TELECOM CO LTD	SPONSORED ADR	17133Q205	2,798	158,600	SH		Other		01		158,600	
CHURCH & DWIGHT INC	COM	171340102	3,136	68,500	SH		Other		01		68,500	
CIMA LABS INC	COM	171796105	6,759	200,373	SH		Other		01		200,373	
CIMAREX ENERGY CO	COM	171798101	344	11,371	SH		Other		01		11,371	
CINCINNATI BELL INC NEW	COM	171871106	8,356	1,882,055	SH		Other		01		1,882,055	
CINERGY CORP	COM	172474108	4,058	106,800	SH		Other		01		106,800	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1,447	197,717	SH		Other		01		197,717	
CIRRUS LOGIC INC	COM	172755100	416	69,300	SH		Other		01		69,300	
CIT GROUP INC	COM	125581108	2,665	69,600	SH		Other		01		69,600	
CITIZENS COMMUNICATIONS CO	COM	17453B101	7,115	588,000	SH		Other		01		588,000	
CITRIX SYS INC	COM	177376100	9,425	462,916	SH		Other		01		462,916	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmnt Dscrtcn	Other Mgrs	Sole	Shared	None
CLARCOR INC	COM	179895107	1,525	33,300	SH		Other	01		33,300	
CLARUS CORP	COM	182707109	52	4,547	SH		Other	01		4,547	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2,757	74,615	SH		Other	01		74,615	
CLECO CORP NEW	COM	12561W105	2,997	166,700	SH		Other	01		166,700	
CLICKSOFTWARE TECHNOLOGIES L	ORD	M25082104	454	197,336	SH		Other	01		197,336	
CLOXOX CO DEL	COM	189054109	4,765	88,600	SH		Other	01		88,600	
CMGI INC	COM	125750109	111	56,792	SH		Other	01		56,792	
CNF INC	COM	12612W104	22,887	550,700	SH		Other	01		550,700	
CNOOC LTD	SPONSORED ADR	126132109	3,108	72,700	SH		Other	01		72,700	
CNS INC	COM	126136100	806	80,276	SH		Other	01		80,276	
COCA COLA ENTERPRISES INC	COM	191219104	15,228	525,300	SH		Other	01		525,300	
COGNEX CORP	COM	192422103	1,400	36,392	SH		Other	01		36,392	
COGNIZANT TECHNOLOGY Solutio	CL A	192446102	6,040	237,708	SH		Other	01		237,708	
COGNOS INC	COM	19244C109	4,029	111,424	SH		Other	01		111,424	
COHU INC	COM	192576106	949	49,834	SH		Other	01		49,834	
COINSTAR INC	COM	19259P300	959	43,634	SH		Other	01		43,634	
COLDWATER CREEK INC	COM	193068103	3,703	139,891	SH		Other	01		139,891	
COLE NATIONAL CORP NEW	CL A	193290103	581	24,900	SH		Other	01		24,900	
COLGATE PALMOLIVE CO	COM	194162103	1,409	24,100	SH		Other	01		24,100	
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	1,133	120,563	SH		Other	01		120,563	
COLONIAL BANCGROUP INC	COM	195493309	1,450	79,800	SH		Other	01		79,800	
COLUMBIA BKG SYS INC	COM	197236102	382	17,201	SH		Other	01		17,201	
COLUMBUS MCKINNON CORP N Y	COM	199333105	610	86,317	SH		Other	01		86,317	
COMCAST CORP NEW	CL A	20030N101	5,001	177,964	SH		Other	01		177,964	
COMERICA INC	COM	200340107	1,434	26,125	SH		Other	01		26,125	
COMFORT SYS USA INC	COM	199908104	1,005	157,300	SH		Other	01		157,300	
COMMERCE BANCSHARES INC	COM	200525103	210	4,568	SH		Other	01		4,568	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	1,030	38,000	SH		Other	01		38,000	
COMMONWEALTH INDS INC DEL	COM	203004106	1,249	120,776	SH		Other	01		120,776	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	6,185	138,145	SH		Other	01		138,145	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4,116	153,751	SH		Other	01		153,751	
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	441	136,000	SH		Other	01		136,000	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	966	24,700	SH		Other	01		24,700	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	1,127	55,925	SH		Other	01		55,925	
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	4,484	202,900	SH		Other	01		202,900	
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	727	59,600	SH		Other	01		59,600	
COMPASS MINERALS INTL INC	COM	20451N101	2,510	129,500	SH		Other	01		129,500	
COMPETITIVE TECHNOLOGIES INC	COM	204512107	56	11,400	SH		Other	01		11,400	
COMPUCOM SYS INC	COM	204780100	433	95,301	SH		Other	01		95,301	
COMPUCREDIT CORP	COM	20478N100	2,041	117,975	SH		Other	01		117,975	
COMPUDYNE CORP	COM PAR \$0.75	204795306	903	78,885	SH		Other	01		78,885	
COMPUGEN LTD	ORD	M25722105	273	57,608	SH		Other	01		57,608	
COMPUTER HORIZONS CORP	COM	205908106	385	96,810	SH		Other	01		96,810	
COMPUTER NETWORK TECHNOLOGY	COM	204925101	2,913	486,322	SH		Other	01		486,322	
COMPUTER TASK GROUP INC	COM	205477102	111	28,100	SH		Other	01		28,100	
COMPUWARE CORP	COM	205638109	5,651	856,144	SH		Other	01		856,144	
COMSTOCK RES INC	COM NEW	205768203	7,815	401,580	SH		Other	01		401,580	
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	4,904	217,377	SH		Other	01		217,377	
CONCORD CAMERA CORP	COM	206156101	968	293,426	SH		Other	01		293,426	
CONCORD COMMUNICATIONS INC	COM	206186108	1,111	97,358	SH		Other	01		97,358	
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	315	18,023	SH		Other	01		18,023	
CONCURRENT COMPUTER CORP NEW	COM	206710204	1,112	561,657	SH		Other	01		561,657	
CONEXANT SYSTEMS INC	COM	207142100	1,164	268,784	SH		Other	01		268,784	
CONMED CORP	COM	207410101	6,389	233,171	SH		Other	01		233,171	
CONNETICS CORP	COM	208192104	8,448	418,203	SH		Other	01		418,203	
CONNS INC	COM	208242107	179	11,357	SH		Other	01		11,357	
CONSOLIDATED GRAPHICS INC	COM	209341106	454	10,300	SH		Other	01		10,300	
CONSTAR INTL INC NEW	COM	21036U107	214	45,970	SH		Other	01		45,970	
CONSTELLATION ENERGY GROUP I	COM	210371100	34,743	916,700	SH		Other	01		916,700	
CONVERA CORP	CL A	211919105	164	70,786	SH		Other	01		70,786	
CONVERGYS CORP	COM	212485106	11,767	764,100	SH		Other	01		764,100	
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	237	9,200	SH		Other	01		9,200	
COOPER INDS LTD	CL A	G24182100	9,672	162,800	SH		Other	01		162,800	
COORS ADOLPH CO	CL B	217016104	2,908	40,200	SH		Other	01		40,200	
COPART INC	COM	217204106	12,538	469,570	SH		Other	01		469,570	
CORE LABORATORIES N V	COM	N22717107	7,475	325,000	SH		Other	01		325,000	
CORINTHIAN COLLEGES INC	COM	218868107	6,487	262,207	SH		Other	01		262,207	
CORIO INC	COM	218875102	461	214,192	SH		Other	01		214,192	
CORN PRODS INTL INC	COM	219023108	1,634	35,100	SH		Other	01		35,100	
CORNELL COMPANIES INC	COM	219141108	41	3,000	SH		Other	01		3,000	
CORPORATE EXECUTIVE BRD CO	COM	21988R102	535	9,265	SH		Other	01		9,265	
COSI INC	COM	22122P101	331	55,619	SH		Other	01		55,619	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	15,529	221,053	SH		Other	01		221,053	
COVANSYS CORP	COM	22281W103	1,611	155,968	SH		Other	01		155,968	
COVENANT TRANS INC	CL A	22284P105	1,039	60,778	SH		Other	01		60,778	
COVENTRY HEALTH CARE INC	COM	222862104	3,179	65,000	SH		Other	01		65,000	
COX COMMUNICATIONS INC NEW	CL A	224044107	5,013	180,400	SH		Other	01		180,400	
CP SHIPS LTD	COM	22409V102	312	17,500	SH		Other	01		17,500	
CPI CORP	COM	125902106	399	27,100	SH		Other	01		27,100	
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1,461	40,800	SH		Other	01		40,800	
CREO INC	COM	225606102	537	61,058	SH		Other	01		61,058	
CROSSROADS SYS INC	COM	22765D100	207	121,296	SH		Other	01		121,296	
CROSSTEX ENERGY INC	COM	22765Y104	330	8,228	SH		Other	01		8,228	
CSG SYS INTL INC	COM	126349109	7,021	339,182	SH		Other	01		339,182	
CT COMMUNICATIONS INC	COM NEW	126426402	428	28,458	SH		Other	01		28,458	
CULP INC	COM	230215105	336	43,200	SH		Other	01		43,200	
CUMULUS MEDIA INC	CL A	231082108	822	48,890	SH		Other	01		48,890	
CUNO INC	COM	126583103	289	5,425	SH		Other	01		5,425	
CUTTER & BUCK INC	COM	232217109	260	25,200	SH		Other	01		25,200	
CYBERONICS INC	COM	23251P102	531	15,920	SH		Other	01		15,920	
CYBEROPTICS CORP	COM	232517102	2,113	81,349	SH		Other	01		81,349	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pri	Put/Call	Invstmt Discretn	Other Mgrs	Sole	Shared	None
CYBERSOURCE CORP	COM	23251J106	2,221	265,612	SH		Other	01		265,612	
CYBEX INTL INC	COM	23252E106	89	23,900	SH		Other	01		23,900	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	15,721	1,107,900	SH		Other	01		1,107,900	
CYTYC CORP	COM	232946103	11,459	451,665	SH		Other	01		451,665	
D & K HEALTHCARE RES INC	COM	232861104	964	80,311	SH		Other	01		80,311	
D R HORTON INC	COM	23331A109	4,958	174,580	SH		Other	01		174,580	
DADE BEHRING HLDGS INC	COM	23342J206	2,910	61,238	SH		Other	01		61,238	
DANA CORP	COM	235811106	1,513	77,200	SH		Other	01		77,200	
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	9	1,900	SH		Other	01		1,900	
DARDEN RESTAURANTS INC	COM	237194105	6,336	308,299	SH		Other	01		308,299	
DARLING INTL INC	COM	237266101	779	185,400	SH		Other	01		185,400	
DATARAM CORP	COM PAR \$1	238108203	203	22,100	SH		Other	01		22,100	
DATASTREAM SYS INC	COM	238124101	502	77,518	SH		Other	01		77,518	
DEAN FOODS CO NEW	COM	242370104	7,639	204,755	SH		Other	01		204,755	
DEERE & CO	COM	244199105	3,647	52,000	SH		Other	01		52,000	
DEL MONTE FOODS CO	COM	24522P103	5,554	546,676	SH		Other	01		546,676	
DELPHI FINL GROUP INC	CL A	247131105	5,525	124,164	SH		Other	01		124,164	
DELUXE CORP	COM	248019101	19,114	439,400	SH		Other	01		439,400	
DENBURY RES INC	COM NEW	247916208	5,730	273,500	SH		Other	01		273,500	
DENTSPLY INTL INC NEW	COM	249030107	21,695	416,418	SH		Other	01		416,418	
DEPARTMENT 56 INC	COM	249509100	899	58,400	SH		Other	01		58,400	
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	636	35,888	SH		Other	01		35,888	
DIAGEO PLC	SPON ADR NEW	25243Q205	10,983	200,600	SH		Other	01		200,600	
DIAMONDCLUSTER INTL INC	COM	25278P106	1,366	157,163	SH		Other	01		157,163	
DIGI INTL INC	COM	253798102	1,337	124,722	SH		Other	01		124,722	
DIGIMARC CORP	COM	253807101	1,258	94,208	SH		Other	01		94,208	
DIGITAL GENERATION SYS INC	COM	253921100	181	122,269	SH		Other	01		122,269	
DIGITAL RIV INC	COM	25388B104	6,542	200,476	SH		Other	01		200,476	
DIGITALNET HLDGS INC	COM	25389B103	1,335	65,687	SH		Other	01		65,687	
DILLARDS INC	CL A	254067101	6,643	297,900	SH		Other	01		297,900	
DIME CMNTY BANCSHARES	COM	253922108	2,276	130,196	SH		Other	01		130,196	
DIMON INC	COM	254394109	569	99,400	SH		Other	01		99,400	
DISCOVERY PARTNERS INTL INC	COM	254675101	189	37,156	SH		Other	01		37,156	
DITECH COMMUNICATIONS CORP	COM	25500M103	9,705	415,792	SH		Other	01		415,792	
DIVERSA CORP	COM	255064107	796	78,585	SH		Other	01		78,585	
DIXIE GROUP INC	CL A	255519100	257	21,739	SH		Other	01		21,739	
DOCUCORP INTL INC	COM	255911109	443	50,566	SH		Other	01		50,566	
DOLLAR TREE STORES INC	COM	256747106	1,526	55,640	SH		Other	01		55,640	
DORAL FINL CORP	COM	25811P100	5,900	171,026	SH		Other	01		171,026	
DOVER DOWNS GAMING & ENTMT I	COM	260095104	225	20,000	SH		Other	01		20,000	
DOVER MOTORSPORTS INC	COM	260174107	170	42,520	SH		Other	01		42,520	
DOW JONES & CO INC	COM	260561105	2,774	61,500	SH		Other	01		61,500	
DOWNEY FINL CORP	COM	261018105	1,221	22,925	SH		Other	01		22,925	
DR REDDY'S LABS LTD	ADR	256135203	368	21,200	SH		Other	01		21,200	
DRAXIS HEALTH INC	COM	26150J101	1,478	331,401	SH		Other	01		331,401	
DRESS BARN INC	COM	261570105	283	16,502	SH		Other	01		16,502	
DRIL-QUIP INC	COM	262037104	516	27,600	SH		Other	01		27,600	
DST SYS INC DEL	COM	233326107	257	5,340	SH		Other	01		5,340	
DU PONT E DE NEMOURS & CO	COM	263534109	44	1,000	SH		Other	01		1,000	
DUANE READE INC	COM	263578106	1,654	101,300	SH		Other	01		101,300	
DUKE ENERGY CORP	COM	264399106	14,431	711,246	SH		Other	01		711,246	
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2,092	38,800	SH		Other	01		38,800	
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1,080	118,043	SH		Other	01		118,043	
DURBAN ROODEPOORT DEEP LTD	SPONSORED ADR	266597301	189	74,870	SH		Other	01		74,870	
DURECT CORP	COM	266605104	753	217,512	SH		Other	01		217,512	
DYNEGY INC NEW	CL A	26816Q101	2,001	469,675	SH		Other	01		469,675	
EPIPHANY INC	COM	26881V100	3,298	682,897	SH		Other	01		682,897	
ETRADE FINANCIAL CORP	COM	269246104	6,222	558,025	SH		Other	01		558,025	
EARTHLINK INC	COM	270321102	7,688	742,807	SH		Other	01		742,807	
EAST WEST BANCORP INC	COM	27579R104	505	16,434	SH		Other	01		16,434	
EASTMAN CHEM CO	COM	277432100	20,327	439,700	SH		Other	01		439,700	
EASYLINK SVCS CORP	CL A NEW	27784T200	124	76,100	SH		Other	01		76,100	
EBAY INC	COM	278642103	15,257	165,925	SH		Other	01		165,925	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	10,420	338,874	SH		Other	01		338,874	
EDGEWATER TECHNOLOGY INC	COM	280358102	138	22,240	SH		Other	01		22,240	
EDUCATION MGMT CORP	COM	28139T101	8,276	251,847	SH		Other	01		251,847	
EDWARDS AG INC	COM	281760108	1,201	35,300	SH		Other	01		35,300	
EDWARDS LIFESCIENCES CORP	COM	28176E108	1,126	32,300	SH		Other	01		32,300	
EFUNDS CORP	COM	28224R101	3,464	197,957	SH		Other	01		197,957	
EGL INC	COM	268484102	4,748	178,493	SH		Other	01		178,493	
ELECTROGLAS INC	COM	285324109	588	109,900	SH		Other	01		109,900	
ELECTRONIC ARTS INC	COM	285512109	2,270	41,616	SH		Other	01		41,616	
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	5,025	190,756	SH		Other	01		190,756	
ELKCORP	COM	287456107	1,965	82,100	SH		Other	01		82,100	
E-LOAN INC	COM	26861P107	1,364	505,292	SH		Other	01		505,292	
EMBOTELLADORA ANDINA SA	SPON ADR A	29081P204	149	12,300	SH		Other	01		12,300	
EMERSON RADIO CORP	COM NEW	291087203	201	64,300	SH		Other	01		64,300	
EMISPHERE TECHNOLOGIES INC	COM	291345106	226	55,168	SH		Other	01		55,168	
EMMIS COMMUNICATIONS CORP	CL A	291525103	3,021	143,995	SH		Other	01		143,995	
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	507	40,900	SH		Other	01		40,900	
EMPRESAS ICA SOCIEDAD CONTRL	SPONSORED ADR	29244S107	276	149,900	SH		Other	01		149,900	
EMULEX CORP	COM NEW	292475209	5,027	351,309	SH		Other	01		351,309	
ENCORE ACQUISITION CO	COM	29255W100	382	13,700	SH		Other	01		13,700	
ENCORE CAP GROUP INC	COM	292554102	364	27,524	SH		Other	01		27,524	
ENCORE WIRE CORP	COM	292562105	2,726	98,765	SH		Other	01		98,765	
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	74	8,684	SH		Other	01		8,684	
ENDESA SA	SPONSORED ADR	29258N107	1,848	97,600	SH		Other	01		97,600	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	17,799	759,006	SH		Other	01		759,006	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	3,487	100,200	SH		Other	01		100,200	
ENDWAVE CORP	COM NEW	29264A206	82	10,353	SH		Other	01		10,353	
ENEL SOCIETA PER AZIONI	ADR	29265W108	612	15,200	SH		Other	01		15,200	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtm	Other Mgrs	Sole	Shared	None
ENERGEN CORP	COM	29265N108	427	8,900	SH		Other	01		8,900	
ENERGY PARTNERS LTD	COM	29270U105	981	64,100	SH		Other	01		64,100	
ENERSIS SA	SPONSORED ADR	29274F104	264	44,300	SH		Other	01		44,300	
ENESCO GROUP INC	COM	292973104	686	76,600	SH		Other	01		76,600	
ENGELHARD CORP	COM	292845104	2,808	86,900	SH		Other	01		86,900	
ENNIS BUSINESS FORMS INC	COM	293389102	928	47,600	SH		Other	01		47,600	
ENPRO INDS INC	COM	29355X107	3,187	138,680	SH		Other	01		138,680	
ENSCO INTL INC	COM	26874Q100	8,463	290,901	SH		Other	01		290,901	
ENTERASYS NETWORKS INC	COM	293637104	3,931	1,863,000	SH		Other	01		1,863,000	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	30,120	807,500	SH		Other	01		807,500	
ENTERGY CORP NEW	COM	29364G103	24,936	445,200	SH		Other	01		445,200	
ENTERRA ENERGY TR	TR UNIT	29381P102	1,928	148,384	SH		Other	01		148,384	
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	2,003	260,800	SH		Other	01		260,800	
ENTRUST INC	COM	293848107	1,883	418,539	SH		Other	01		418,539	
ENZON PHARMACEUTICALS INC	COM	293904108	5,180	405,919	SH		Other	01		405,919	
EOG RES INC	COM	26875P101	1,535	25,700	SH		Other	01		25,700	
EON COMMUNICATIONS CORP	COM	268763109	96	68,813	SH		Other	01		68,813	
EON LABS INC	COM	29412E100	6,876	167,982	SH		Other	01		167,982	
EPIMMUNE INC	COM	29425Y101	184	108,500	SH		Other	01		108,500	
EPLUS INC	COM	294268107	179	16,795	SH		Other	01		16,795	
ERICSSON L M TEL CO	ADR BSEK 10	294821608	5,078	169,829	SH		Other	01		169,829	
ERIE INDY CO	CL A	29530P102	301	6,441	SH		Other	01		6,441	
ESCALON MED CORP	COM NEW	296074305	817	84,331	SH		Other	01		84,331	
ESCO TECHNOLOGIES INC	COM	296315104	4,600	86,200	SH		Other	01		86,200	
ESPEED INC	CL A	296643109	2,803	158,811	SH		Other	01		158,811	
ESPIRITO SANTO FINL GROUP SA	SPONSORED ADR	29665F200	266	12,726	SH		Other	01		12,726	
ESS TECHNOLOGY INC	COM	269151106	3,327	310,609	SH		Other	01		310,609	
ETHAN ALLEN INTERIORS INC	COM	297602104	3,289	91,600	SH		Other	01		91,600	
EUROWEB INTL CORP	COM NEW	298801408	85	22,578	SH		Other	01		22,578	
EVEREST RE GROUP LTD	COM	G3223R108	10,688	133,000	SH		Other	01		133,000	
EVERGREEN RES INC	COM NO PAR	299900308	3,808	94,260	SH		Other	01		94,260	
EVOLVING SYS INC	COM	30049R100	270	56,864	SH		Other	01		56,864	
EXAR CORP	COM	300645108	186	12,688	SH		Other	01		12,688	
EXCEL TECHNOLOGY INC	COM	30067T103	1,382	41,617	SH		Other	01		41,617	
EXPONENT INC	COM	30214U102	396	14,756	SH		Other	01		14,756	
EXPRESSJET HOLDINGS INC	CL A	30218U108	6,716	553,200	SH		Other	01		553,200	
EXTENDED SYSTEMS INC	COM	301973103	57	11,400	SH		Other	01		11,400	
EXTREME NETWORKS INC	COM	30226D106	1,489	269,799	SH		Other	01		269,799	
EXULT INC DEL	COM	302284104	2,495	463,707	SH		Other	01		463,707	
EZCORP INC	CL A NON VTG	302301106	987	99,362	SH		Other	01		99,362	
FAIRCHILD CORP	CL A	303698104	128	29,896	SH		Other	01		29,896	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	6,566	401,100	SH		Other	01		401,100	
FAMOUS DAVES AMER INC	COM	307068106	201	26,106	SH		Other	01		26,106	
FARGO ELECTRONICS INC	COM	30744P102	1,299	116,853	SH		Other	01		116,853	
FARO TECHNOLOGIES INC	COM	311642102	1,336	52,029	SH		Other	01		52,029	
FEDDERS CORP	COM NEW	313135501	67	15,400	SH		Other	01		15,400	
FEDERATED DEPT STORES INC DE	COM	31410H101	3,702	75,400	SH		Other	01		75,400	
FEDERATED INVS INC PA	CL B	314211103	18,337	604,400	SH		Other	01		604,400	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	742	20,944	SH		Other	01		20,944	
FIFTH THIRD BANCORP	COM	316773100	4,903	91,176	SH		Other	01		91,176	
FILENET CORP	COM	316869106	644	20,395	SH		Other	01		20,395	
FINANCIAL FED CORP	COM	317492106	494	14,000	SH		Other	01		14,000	
FINISH LINE INC	CL A	317923100	7,612	252,300	SH		Other	01		252,300	
FINLAY ENTERPRISES INC	COM NEW	317884203	783	41,623	SH		Other	01		41,623	
FIRST ALBANY COS INC	COM	318465101	403	40,117	SH		Other	01		40,117	
FIRST AMERN CORP CALIF	COM	318522307	5,134	198,300	SH		Other	01		198,300	
FIRST CONSULTING GROUP INC	COM	31986R103	258	46,731	SH		Other	01		46,731	
FIRST FINL BANCORP OH	COM	320209109	639	36,040	SH		Other	01		36,040	
FIRST FINL HLDGS INC	COM	320239106	267	9,257	SH		Other	01		9,257	
FIRST HORIZON NATL CORP	COM	320517105	9,817	215,900	SH		Other	01		215,900	
FIRST NIAGARA FINL GP INC	COM	33582V108	1,193	99,424	SH		Other	01		99,424	
FIRST SENTINEL BANCORP INC	COM	33640T103	420	20,418	SH		Other	01		20,418	
FIRSTENERGY CORP	COM	337932107	4,467	119,398	SH		Other	01		119,398	
FIRSTFED FINL CORP	COM	337907109	6,477	155,700	SH		Other	01		155,700	
FIVE STAR QUALITY CARE INC	COM	33832D106	238	54,100	SH		Other	01		54,100	
FLAGSTAR BANCORP INC	COM	337930101	10,827	544,600	SH		Other	01		544,600	
FLOWERS FOODS INC	COM	343498101	7,837	299,700	SH		Other	01		299,700	
FLUSHING FINL CORP	COM	343873105	650	36,831	SH		Other	01		36,831	
FMC TECHNOLOGIES INC	COM	30249U101	4,636	160,959	SH		Other	01		160,959	
FOAMEX INTL INC	COM	344123104	440	90,140	SH		Other	01		90,140	
FOREST LABS INC	COM	345838106	323	5,700	SH		Other	01		5,700	
FOREST OIL CORP	COM PAR \$0.01	346091705	2,063	75,500	SH		Other	01		75,500	
FORGENT NETWORKS INC	COM	34629U103	86	63,215	SH		Other	01		63,215	
FORTUNE BRANDS INC	COM	349631101	6,811	90,300	SH		Other	01		90,300	
FORWARD AIR CORP	COM	349853101	1,958	52,353	SH		Other	01		52,353	
FOUNDRY NETWORKS INC	COM	35063R100	7,749	550,752	SH		Other	01		550,752	
FOX ENTMT GROUP INC	CL A	35138T107	11,407	427,225	SH		Other	01		427,225	
FPIC INS-GROUP INC	COM	302563101	1,264	51,212	SH		Other	01		51,212	
FRANCE TELECOM	SPONSORED ADR	35177Q105	326	12,400	SH		Other	01		12,400	
FRANKLIN COVEY CO	COM	353469109	100	38,600	SH		Other	01		38,600	
FRANKLIN RES INC	COM	354613101	23,840	476,048	SH		Other	01		476,048	
FREEMARKETS INC	COM	356602102	2,597	398,291	SH		Other	01		398,291	
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	5,755	173,600	SH		Other	01		173,600	
FREMONT GEN CORP	COM	357288109	5,246	297,200	SH		Other	01		297,200	
FREQUENCY ELECTRS INC	COM	358010106	273	19,300	SH		Other	01		19,300	
FRONTIER OIL CORP	COM	35914P105	1,301	61,400	SH		Other	01		61,400	
FRONTLINE LTD	ORD	G3682E127	497	14,400	SH		Other	01		14,400	
FROZEN FOOD EXPRESS INDS INC	COM	359360104	218	31,996	SH		Other	01		31,996	
FSI INTL INC	COM	302633102	819	105,510	SH		Other	01		105,510	
FUEL-TECH NV	COM	359523107	141	27,695	SH		Other	01		27,695	
FUJIFILM PHOTO FILM LTD	ADR	359586302	699	22,074	SH		Other	01		22,074	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Discret	Other Mgrs	Sole	Shared	None
FUNDTECH LTD	ORD	M47095100	88	11,054	SH		Other	01		11,054	
FURNITURE BRANDS INTL INC	COM	360921100	9,732	388,500	SH		Other	01		388,500	
G & K SVCS INC	CL A	361268105	2,892	71,959	SH		Other	01		71,959	
GALYANS TRADING INC	COM	36458R101	1,076	64,527	SH		Other	01		64,527	
GAMESTOP CORP	CL A	36466R101	1,729	113,600	SH		Other	01		113,600	
GARDNER DENVER INC	COM	365558105	2,709	97,100	SH		Other	01		97,100	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5,888	1,226,622	SH		Other	01		1,226,622	
GENAERA CORP	COM	36867G100	187	44,489	SH		Other	01		44,489	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	478	114,096	SH		Other	01		114,096	
GENE LOGIC INC	COM	368689105	1,087	268,324	SH		Other	01		268,324	
GENENTECH INC	COM NEW	368710406	23,211	413,000	SH		Other	01		413,000	
GENERAL MARITIME CORP	SHS	Y2692M103	329	12,000	SH		Other	01		12,000	
GENERAL MTRS CORP	COM	370442105	425	9,124	SH		Other	01		9,124	
GENESCO INC	COM	371532102	3,684	155,900	SH		Other	01		155,900	
GENESIS HEALTHCARE CORP	COM	37184D101	516	17,763	SH		Other	01		17,763	
GENLYTE GROUP INC	COM	372302109	2,314	36,807	SH		Other	01		36,807	
GEN-PROBE INC NEW	COM	36866T103	5,889	124,445	SH		Other	01		124,445	
GENTEX CORP	COM	371901109	3,267	82,343	SH		Other	01		82,343	
GENTIVA HEALTH SERVICES INC	COM	37247A102	3,144	193,343	SH		Other	01		193,343	
GENUINE PARTS CO	COM	372460105	10,150	255,800	SH		Other	01		255,800	
GENVEC INC	COM	37246C109	561	182,704	SH		Other	01		182,704	
GEO GROUP INC	COM	36159R103	610	29,900	SH		Other	01		29,900	
GEOGLOBAL RESOURCES INC	COM	37249T109	105	47,600	SH		Other	01		47,600	
GEORGIA PAC CORP	COM	373298108	11,283	305,245	SH		Other	01		305,245	
GERBER SCIENTIFIC INC	COM	373730100	965	136,680	SH		Other	01		136,680	
GETTY IMAGES INC	COM	374276103	3,128	52,127	SH		Other	01		52,127	
GIANT INDS INC	COM	374508109	3,817	173,500	SH		Other	01		173,500	
GILEAD SCIENCES INC	COM	375558103	22,579	336,999	SH		Other	01		336,999	
GILLETTE CO	COM	375766102	2,256	53,200	SH		Other	01		53,200	
GIVEN IMAGING	ORD SHS	M52020100	447	12,640	SH		Other	01		12,640	
GLACIER BANCORP INC NEW	COM	37637Q105	337	11,962	SH		Other	01		11,962	
GLOBAL E POINT INC	COM	37940U108	173	30,954	SH		Other	01		30,954	
GLOBAL INDS LTD	COM	379336100	2,048	358,078	SH		Other	01		358,078	
GLOBAL POWER EQUIPMENT INC	COM	37941P108	756	94,300	SH		Other	01		94,300	
GLOBAL SANTAFE CORP	SHS	G3930E101	2,148	81,058	SH		Other	01		81,058	
GOLD BANC CORP INC	COM	379907108	1,867	120,447	SH		Other	01		120,447	
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	4,055	385,835	SH		Other	01		385,835	
GOLDCORP INC NEW	COM	380956409	5,947	509,591	SH		Other	01		509,591	
GOLDEN WEST FINL CORP DEL	COM	381317106	10,497	98,700	SH		Other	01		98,700	
GOODRICH PETE CORP	COM NEW	382410405	623	75,200	SH		Other	01		75,200	
GOODY'S FAMILY CLOTHING INC	COM	382588101	1,813	174,859	SH		Other	01		174,859	
GOTTSCHALKS INC	COM	383485109	276	46,600	SH		Other	01		46,600	
GRAINGER W W INC	COM	384802104	3,910	68,000	SH		Other	01		68,000	
GRAPHIC PACKAGING CORP DEL	COM	388688103	519	60,000	SH		Other	01		60,000	
GRAY TELEVISION INC	COM	389375106	393	28,300	SH		Other	01		28,300	
GREAT PLAINS ENERGY INC	COM	391164100	861	29,000	SH		Other	01		29,000	
GREATER BAY BANCORP	COM	391648102	2,872	99,377	SH		Other	01		99,377	
GREENPOINT FINL CORP	COM	395384100	10,189	256,650	SH		Other	01		256,650	
GRIFFON CORP	COM	398433102	1,357	60,900	SH		Other	01		60,900	
GROUP 1 AUTOMOTIVE INC	COM	398905109	325	9,800	SH		Other	01		9,800	
GROUPE CGI INC	CL A SUB VTG	39945C109	321	47,377	SH		Other	01		47,377	
GROUPE DANONE	SPONSORED ADR	399449107	1,901	108,400	SH		Other	01		108,400	
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	1,277	69,000	SH		Other	01		69,000	
GRUPO RADIO CENTRO SA DE C	SPONSORED ADR	40049C102	125	21,100	SH		Other	01		21,100	
GRUPO TELEvisa SA DE CV	SP ADR REP ORD	40049J206	4,835	106,800	SH		Other	01		106,800	
GSI COMMERCE INC	COM	36238G102	391	40,556	SH		Other	01		40,556	
GSI LUMONICS INC	COM	36229U102	292	17,300	SH		Other	01		17,300	
GTECH HLDGS CORP	COM	400518106	19,195	414,500	SH		Other	01		414,500	
GTSI CORP	COM	36238K103	209	18,258	SH		Other	01		18,258	
GTx INC DEL	COM	40052B108	568	54,540	SH		Other	01		54,540	
GUANGSHEN RY LTD	SPONSORED ADR	40065W107	237	16,700	SH		Other	01		16,700	
GUESS INC	COM	401617105	1,558	96,800	SH		Other	01		96,800	
GUIDANT CORP	COM	401698105	2,101	37,600	SH		Other	01		37,600	
GUITAR CTR MGMT INC	COM	402040109	9,049	203,491	SH		Other	01		203,491	
GULF ISLAND FABRICATION INC	COM	402307102	727	33,619	SH		Other	01		33,619	
HAEMONETICS CORP	COM	405024100	5,966	201,200	SH		Other	01		201,200	
HANCOCK HLDG CO	COM	410120109	801	27,553	SH		Other	01		27,553	
HANDLEMAN CO DEL	COM	410252100	2,056	88,760	SH		Other	01		88,760	
HARBOR FLA BANCSHARES INC	COM	411901101	1,857	67,486	SH		Other	01		67,486	
HARLEYSVILLE GROUP INC	COM	412824104	383	20,312	SH		Other	01		20,312	
HARMAN INTL INDS INC	COM	413086109	1,219	13,400	SH		Other	01		13,400	
HARMONIC INC	COM	413160102	1,393	163,646	SH		Other	01		163,646	
HARSCO CORP	COM	415864107	705	15,000	SH		Other	01		15,000	
HARTE-HANKS INC	COM	416196103	5,889	241,250	SH		Other	01		241,250	
HARVARD BIOSCIENCE INC	COM	416906105	283	63,239	SH		Other	01		63,239	
HASBRO INC	COM	418056107	9,016	474,500	SH		Other	01		474,500	
HAUPPAUGE DIGITAL INC	COM	419131107	337	59,247	SH		Other	01		59,247	
HAVERTY FURNITURE INC	COM	419596101	1,201	68,700	SH		Other	01		68,700	
HCC INS HLDGS INC	COM	404132102	1,437	43,000	SH		Other	01		43,000	
HDFC BANK LTD	ADR REPS 3SHS	40415F101	1,104	41,100	SH		Other	01		41,100	
HEALTHTRONICS SURGICAL SVS I	COM	42222L107	314	39,315	SH		Other	01		39,315	
HEARST-ARGYLE TELEVISION INC	COM	422317107	1,451	56,300	SH		Other	01		56,300	
HECLA MNG CO	COM	422704106	3,364	590,200	SH		Other	01		590,200	
HEIDRICK & STRUGGLES INTL IN	COM	422819102	945	31,823	SH		Other	01		31,823	
HELIX TECHNOLOGY CORP	COM	423319102	1,341	62,864	SH		Other	01		62,864	
HELMERICH & PAYNE INC	COM	423452101	3,148	120,400	SH		Other	01		120,400	
HENRY JACK & ASSOC INC	COM	426281101	1,833	91,208	SH		Other	01		91,208	
HERCULES INC	COM	427056106	6,388	524,000	SH		Other	01		524,000	
HERLEY INDS INC DEL	COM	427398102	767	39,241	SH		Other	01		39,241	
HEXCEL CORP NEW	COM	428291108	1,432	123,700	SH		Other	01		123,700	
HIBERNIA CORP	CL A	428656102	4,770	196,300	SH		Other	01		196,300	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmnt Dscrtcn	Other Mgrs	Sole	Shared	None
HILFINGER TOMMY CORP	ORD	G8915Z102	1,858	122,700	SH		Other	01		122,700	
HI-TECH PHARMACAL INC	COM	42840B101	244	14,918	SH		Other	01		14,918	
HMS HLDGS CORP	COM	40425J101	167	27,780	SH		Other	01		27,780	
HNI CORP	COM	40425I100	4,593	108,500	SH		Other	01		108,500	
HOLLY CORP	COM PAR \$0.01	435758305	2,000	53,480	SH		Other	01		53,480	
HOLLYWOOD ENTMT CORP	COM	436141105	3,886	290,897	SH		Other	01		290,897	
HOMESTORE INC	COM	437852106	705	176,752	SH		Other	01		176,752	
HOOKER FURNITURE CORP	COM	439038100	617	30,598	SH		Other	01		30,598	
HORACE MANN EDUCATORS CORP N	COM	440327104	376	21,500	SH		Other	01		21,500	
HORMEL FOODS CORP	COM	440452100	3,399	109,300	SH		Other	01		109,300	
HOST MARRIOTT CORP NEW	COM	44107P104	970	78,500	SH		Other	01		78,500	
HOT TOPIC INC	COM	441339108	6,680	326,017	SH		Other	01		326,017	
HOUSTON EXPL CO	COM	442120101	10,166	196,100	SH		Other	01		196,100	
HOVNANIAN ENTERPRISES INC	CL A	442487203	9,077	261,500	SH		Other	01		261,500	
HUANENG PWR INTL INC	SPON ADR N	443304100	1,158	32,000	SH		Other	01		32,000	
HUB GROUP INC	CL A	443320106	1,268	37,196	SH		Other	01		37,196	
HUBBELL INC	CL A	443510102	292	6,700	SH		Other	01		6,700	
HUBBELL INC	CL B	443510201	528	11,300	SH		Other	01		11,300	
HUDSON CITY BANCORP	COM	443683107	1,009	30,175	SH		Other	01		30,175	
HUDSON RIV BANCORP INC	COM	444128102	901	52,768	SH		Other	01		52,768	
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	2,928	128,080	SH		Other	01		128,080	
HUMANA INC	COM	444859102	19,903	1,177,700	SH		Other	01		1,177,700	
HUMBOLDT BANCORP	COM	445069107	209	9,969	SH		Other	01		9,969	
HUNTINGTON BANCSHARES INC	COM	446150104	1,813	78,916	SH		Other	01		78,916	
HUTTIG BLDG PRODS INC	COM	448451104	326	42,400	SH		Other	01		42,400	
HYDRIL	COM	448774109	1,047	33,245	SH		Other	01		33,245	
ICICI BK LTD	ADR	45104G104	1,361	112,500	SH		Other	01		112,500	
ICON PUB LTD CO	SPONSORED ADR	45103T107	286	6,448	SH		Other	01		6,448	
ID SYSTEMS INC	COM	449489103	101	6,700	SH		Other	01		6,700	
IDX SYS CORP	COM	449491109	236	7,396	SH		Other	01		7,396	
IHOP CORP	COM	449623107	511	14,300	SH		Other	01		14,300	
ILEX ONCOLOGY INC	COM	451923106	3,242	129,742	SH		Other	01		129,742	
ILLUMINA INC	COM	452327109	1,427	225,498	SH		Other	01		225,498	
IMAGE ENTMT INC	COM NEW	452439201	141	38,727	SH		Other	01		38,727	
IMCLONE SYS INC	COM	45245W109	2,501	29,150	SH		Other	01		29,150	
IMCO RECYCLING INC	COM	449681105	1,479	111,900	SH		Other	01		111,900	
IMMUCOR INC	COM	452526106	6,871	211,083	SH		Other	01		211,083	
IMMUNOGEN INC	COM	45253H101	1,435	236,415	SH		Other	01		236,415	
IMMUNOMEDICS INC	COM	452907108	529	108,695	SH		Other	01		108,695	
IMPAX LABORATORIES INC	COM	45256B101	5,530	285,329	SH		Other	01		285,329	
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	1,702	100,399	SH		Other	01		100,399	
IMPERIAL SUGAR CO NEW	COM NEW	453096208	673	50,245	SH		Other	01		50,245	
INAMED CORP	COM	453235103	15,355	244,383	SH		Other	01		244,383	
INCO LTD	COM	453258402	6,407	185,400	SH		Other	01		185,400	
INDEPENDENCE CMNTY BK CORP	COM	453414104	1,068	29,345	SH		Other	01		29,345	
INET TECHNOLOGIES INC	COM	45662V105	1,066	85,499	SH		Other	01		85,499	
INFINITY PPTY & CAS CORP	COM	45665Q103	3,079	93,312	SH		Other	01		93,312	
INFOCUS CORP	COM	45665B106	2,619	308,135	SH		Other	01		308,135	
INFONET SVCS CORP	CL B	45666T106	128	73,200	SH		Other	01		73,200	
INFORMATICA CORP	COM	45666Q102	751	98,454	SH		Other	01		98,454	
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	2,061	22,114	SH		Other	01		22,114	
ING GROUP NV	SPONSORED ADR	456837103	763	32,200	SH		Other	01		32,200	
INGRAM MICRO INC	CL A	457153104	4,875	336,900	SH		Other	01		336,900	
INKINE PHARMACEUTICALS INC	COM	457214104	635	164,160	SH		Other	01		164,160	
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1,326	67,910	SH		Other	01		67,910	
INSIGHT COMMUNICATIONS INC	CL A	45768V108	2,939	317,390	SH		Other	01		317,390	
INSIGHT ENTERPRISES INC	COM	45765U103	2,205	124,168	SH		Other	01		124,168	
INSITUFORM TECHNOLOGIES INC	CL A	457667103	523	32,132	SH		Other	01		32,132	
INSMED INC	COM NEW	457669208	482	214,981	SH		Other	01		214,981	
INSTINET GROUP INC	COM	457750107	1,530	289,844	SH		Other	01		289,844	
INTEGRATED ALARM SVCS GROUP	COM	45890M109	1,830	338,817	SH		Other	01		338,817	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4,671	337,472	SH		Other	01		337,472	
INTEGRATED ELECTRICAL SVC	COM	45811E103	857	106,500	SH		Other	01		106,500	
INTEGRATED SILICON SOLUTION	COM	45812P107	2,516	206,048	SH		Other	01		206,048	
INTEL CORP	COM	458140100	2,330	84,416	SH		Other	01		84,416	
INTELLIGROUP INC	COM	45816A106	1,138	219,729	SH		Other	01		219,729	
INTERACTIVE INTELLIGENCE INC	COM	45839M103	145	24,999	SH		Other	01		24,999	
INTERCONTINENTAL HOTELS GP P	SPONSORED ADR	458573102	398	36,914	SH		Other	01		36,914	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	1,277	67,892	SH		Other	01		67,892	
INTERFACE INC	CL A	458665106	967	110,362	SH		Other	01		110,362	
INTERGRAPH CORP	COM	458683109	1,103	42,668	SH		Other	01		42,668	
INTERMAGNETICS GEN CORP	COM	458771102	1,571	46,168	SH		Other	01		46,168	
INTERMET CORP	COM	45881K104	205	48,384	SH		Other	01		48,384	
INTERMUNE INC	COM	45884X103	2,367	153,472	SH		Other	01		153,472	
INTERNATIONAL BANCSHARES COR	COM	459044103	627	15,464	SH		Other	01		15,464	
INTERNATIONAL BUSINESS MACHS	COM	459200101	5,063	57,436	SH		Other	01		57,436	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	991	26,500	SH		Other	01		26,500	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	6,223	127,934	SH		Other	01		127,934	
INTERNET GOLD-GOLDEN LINES I	ORD	M56595107	202	41,572	SH		Other	01		41,572	
INTERNET SEC SYS INC	COM	46060X107	787	51,284	SH		Other	01		51,284	
INTERPHASE CORP	COM	460593106	260	25,349	SH		Other	01		25,349	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	6,164	568,100	SH		Other	01		568,100	
INTERTAPE POLYMER GROUP INC	COM	460919103	170	22,300	SH		Other	01		22,300	
INTERVIDEO INC	COM	46114Y101	291	22,466	SH		Other	01		22,466	
INTERVOICE INC NEW	COM	46114Z101	1,438	125,410	SH		Other	01		125,410	
INTERWAVE COMMUNCTNS INTL LT	SHS NEW	G4911N300	89	17,515	SH		Other	01		17,515	
INTRAWEST CORPORATION	COM NEW	460915200	1,099	68,900	SH		Other	01		68,900	
INTUIT	COM	46120Z103	2,942	76,248	SH		Other	01		76,248	
INVERESK RESH GROUP INC	COM	46123S107	4,131	133,947	SH		Other	01		133,947	
INVESTTOOLS INC	COM	46145P103	292	134,600	SH		Other	01		134,600	
INVISION TECHNOLOGIES INC	COM	461831107	607	12,156	SH		Other	01		12,156	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtm	Other Mgrs	Sole	Shared	None
INVITROGEN CORP	COM	46185R100	10.085	140.088	SH		Other	01		140.088	
IONA TECHNOLOGIES PLC	SPONSORED ADR	46206P109	1.393	341.421	SH		Other	01		341.421	
IPC HLDGS LTD	ORD	G4933P101	1.006	27.233	SH		Other	01		27.233	
IRELAND BK	SPONSORED ADR	46267Q103	1.551	28.800	SH		Other	01		28.800	
IRON MTN INC PA	COM	462846106	16.254	336.800	SH		Other	01		336.800	
IRSA INVERSIONES Y REPSA	GLOBL DEP RCPT	450047204	259	35.000	SH		Other	01		35.000	
IRWIN FINL CORP	COM	464119106	2.709	102.600	SH		Other	01		102.600	
ISLE OF CAPRI CASINOS INC	COM	464592104	1.540	88.249	SH		Other	01		88.249	
ITLA CAP CORP	COM	450565106	406	10.037	SH		Other	01		10.037	
ITT EDUCATIONAL SERVICES INC	COM	45068B109	8.471	222.800	SH		Other	01		222.800	
ITT INDS INC IND	COM	450911102	8.350	100.600	SH		Other	01		100.600	
IVAX CORP	COM	465823102	7.060	294.269	SH		Other	01		294.269	
IVAX DIAGNOSTICS INC	COM	45070W109	115	17.900	SH		Other	01		17.900	
J& JSNACK FOODS CORP	COM	466032109	1.043	25.539	SH		Other	01		25.539	
JACK IN THE BOX INC	COM	466367109	8.141	274.100	SH		Other	01		274.100	
JACUZZI BRANDS INC	COM	469865109	1.376	170.700	SH		Other	01		170.700	
JDA SOFTWARE GROUP INC	COM	46612K108	2.229	169.232	SH		Other	01		169.232	
JDS UNIPHASE CORP	COM	46612J101	615	162.376	SH		Other	01		162.376	
JEFFERIES GROUP INC NEW	COM	472319102	1.082	35.000	SH		Other	01		35.000	
JETBLUE AWYS CORP	COM	477143101	4.335	147.554	SH		Other	01		147.554	
JILIN CHEM INDL LTD	SPON ADR HSHS	477418107	261	16.900	SH		Other	01		16.900	
JO-ANN STORES INC	COM	47758P307	3.357	114.190	SH		Other	01		114.190	
JONES LANG LASALLE INC	COM	48020Q107	1.583	58.400	SH		Other	01		58.400	
JOURNAL REGISTER CO	COM	481138105	464	23.200	SH		Other	01		23.200	
K SEA TRANSN PARTNERS LP	COM	48268Y101	256	9.900	SH		Other	01		9.900	
K V PHARMACEUTICAL CO	CL A	482740206	382	16.550	SH		Other	01		16.550	
KAMAN CORP	CL A	483548103	470	33.585	SH		Other	01		33.585	
KANA SOFTWARE INC	COM NEW	483600300	1.004	422.033	SH		Other	01		422.033	
KB HOME	COM	48666K109	13.911	202.700	SH		Other	01		202.700	
KEITHLEY INSTRS INC	COM	487584104	746	33.700	SH		Other	01		33.700	
KENDLE INTERNATIONAL INC	COM	48880L107	210	27.610	SH		Other	01		27.610	
KENSEY NASH CORP	COM	490057106	1.773	51.544	SH		Other	01		51.544	
KEY ENERGY SVCS INC	COM	492914106	2.450	259.500	SH		Other	01		259.500	
KEYCORP NEW	COM	493267108	8.513	284.800	SH		Other	01		284.800	
KEYNOTE SYS INC	COM	493308100	1.320	96.017	SH		Other	01		96.017	
KEYSPAN CORP	COM	49337W100	13.553	369.300	SH		Other	01		369.300	
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	209	7.500	SH		Other	01		7.500	
KIMBALL INTL INC	CL B	494274103	149	10.088	SH		Other	01		10.088	
KIMBERLY CLARK CORP	COM	494368103	13.907	211.100	SH		Other	01		211.100	
KINDER MORGAN INC KANS	COM	49455P101	4.245	71.605	SH		Other	01		71.605	
KINETIC CONCEPTS INC	COM NEW	49460W208	8.962	179.600	SH		Other	01		179.600	
KIRKLANDS INC	COM	497498105	726	60.858	SH		Other	01		60.858	
KMART HLDG CORPORATION	COM	498780105	11.879	165.452	SH		Other	01		165.452	
KNIGHT RIDDER INC	COM	499040103	7.438	103.300	SH		Other	01		103.300	
KNIGHT TRADING GROUP INC	COM	499063105	4.501	449.232	SH		Other	01		449.232	
KNIGHT TRANSN INC	COM	499064103	1.584	55.135	SH		Other	01		55.135	
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	847	29.256	SH		Other	01		29.256	
KNOLOGY INC	COM	499183804	56	11.300	SH		Other	01		11.300	
KOHL'S CORP	COM	500255104	241	5.700	SH		Other	01		5.700	
KOMAG INC	COM NEW	500453204	1.606	114.976	SH		Other	01		114.976	
KONINKLUKE AHOLD N V	SPON ADR NEW	500467303	211	26.636	SH		Other	01		26.636	
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	3.917	427.600	SH		Other	01		427.600	
KORN FERRY INTL	COM NEW	500643200	1.050	54.200	SH		Other	01		54.200	
KOS PHARMACEUTICALS INC	COM	500648100	2.346	71.158	SH		Other	01		71.158	
KOSAN BIOSCIENCES INC	COM	50064W107	1.131	143.225	SH		Other	01		143.225	
KRAFT FOODS INC	CL A	50075N104	13.863	437.600	SH		Other	01		437.600	
KRISPY KREME DOUGHNUTS INC	COM	501014104	1.334	69.900	SH		Other	01		69.900	
K-SWISS INC	CL A	482686102	2.548	126.070	SH		Other	01		126.070	
KT CORP	SPONSORED ADR	48268K101	7.860	435.700	SH		Other	01		435.700	
KULICKE & SOFFA INDS INC	COM	501242101	3.133	285.828	SH		Other	01		285.828	
KYOCERA CORP	ADR	501556203	1.699	19.800	SH		Other	01		19.800	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3.560	53.300	SH		Other	01		53.300	
LAFARGE NORTH AMERICA INC	COM	505862102	874	20.180	SH		Other	01		20.180	
LAIDLAW INTL INC	COM	50730R102	4.632	357.400	SH		Other	01		357.400	
LAMAR ADVERTISING CO	CL A	512815101	3.807	87.817	SH		Other	01		87.817	
LAMSON & SESSIONS CO	COM	513696104	203	25.300	SH		Other	01		25.300	
LANCASTER COLONY CORP	COM	513847103	1.427	34.264	SH		Other	01		34.264	
LANCE INC	COM	514606102	447	29.025	SH		Other	01		29.025	
LANDAMERICA FINL GROUP INC	COM	514936103	7.358	189.000	SH		Other	01		189.000	
LANDEC CORP	COM	514766104	367	53.650	SH		Other	01		53.650	
LANDRYS RESTAURANTS INC	COM	51508L103	684	22.900	SH		Other	01		22.900	
LANOPTICS LTD	ORD	M6706C103	144	23.301	SH		Other	01		23.301	
LAUDER ESTEE COS INC	CL A	518439104	13.858	284.100	SH		Other	01		284.100	
LEAR CORP	COM	521865105	14.742	249.900	SH		Other	01		249.900	
LEGGETT & PLATT INC	COM	524660107	8.718	326.400	SH		Other	01		326.400	
LENNAR CORP	CL A	526057104	27.172	607.600	SH		Other	01		607.600	
LENNAR CORP	CL B	526057302	1.960	47.300	SH		Other	01		47.300	
LEXICON GENETICS INC	COM	528872104	1.303	166.226	SH		Other	01		166.226	
LEXMARK INTL NEW	CL A	529771107	1.593	16.500	SH		Other	01		16.500	
LIFECORE BIOMEDICAL INC	COM	532187101	230	37.395	SH		Other	01		37.395	
LIGHTBRIDGE INC	COM	532226107	946	168.999	SH		Other	01		168.999	
LIMITED BRANDS INC	COM	532716107	10.945	585.290	SH		Other	01		585.290	
LINCARE HLDGS INC	COM	532791100	11.495	349.807	SH		Other	01		349.807	
LINCOLN ELEC HLDGS INC	COM	533900106	3.289	96.483	SH		Other	01		96.483	
LINDSAY MFG CO	COM	535555106	250	10.400	SH		Other	01		10.400	
LINENS NTHINGS INC	COM	535679104	4.942	168.600	SH		Other	01		168.600	
LITHIA MTRS INC	CL A	536797103	3.680	148.500	SH		Other	01		148.500	
LITTELFUSE INC	COM	537008104	1.441	33.969	SH		Other	01		33.969	
LIVEPERSON INC	COM	538146101	340	113.000	SH		Other	01		113.000	
LL & E RTY TR	UNIT BEN INT	502003106	643	127.600	SH		Other	01		127.600	
LML PMT SYS INC	COM	50208P109	132	23.880	SH		Other	01		23.880	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtn	Other Mgrs	Sole	Shared	None
LODGENET ENTMT CORP	COM	540211109	598	36,214	SH		Other	01		36,214	
LOEWS CORP	CAROLNA GP STK	540424207	3,950	160,900	SH		Other	01		160,900	
LOEWS CORP	COM	540424108	13,395	223,400	SH		Other	01		223,400	
LO-JACK CORP	COM	539451104	679	77,211	SH		Other	01		77,211	
LONGS DRUG STORES CORP	COM	543162101	10,150	425,240	SH		Other	01		425,240	
LOOKSMART LTD	COM	543442107	5,256	2,422,103	SH		Other	01		2,422,103	
LOUISIANA PAC CORP	COM	546347105	33,931	1,434,700	SH		Other	01		1,434,700	
LSI INDS INC	COM	50216C108	537	46,731	SH		Other	01		46,731	
LSI LOGIC CORP	COM	502161102	1,182	155,106	SH		Other	01		155,106	
LTX CORP	COM	502392103	872	80,668	SH		Other	01		80,668	
LUBRIZOL CORP	COM	549271104	9,030	246,600	SH		Other	01		246,600	
LUBYS INC	COM	549282101	410	59,400	SH		Other	01		59,400	
LUCENT TECHNOLOGIES INC	COM	549463107	746	197,385	SH		Other	01		197,385	
LYDALL INC DEL	COM	550819106	569	58,200	SH		Other	01		58,200	
LYNX THERAPEUTICS INC	COM PAR \$0.01	551812407	105	45,591	SH		Other	01		45,591	
M & F WORLDWIDE CORP	COM	552541104	525	38,300	SH		Other	01		38,300	
M D CHLDGS INC	COM	552676105	5,655	88,907	SH		Other	01		88,907	
M/I HOMES INC	COM	55305B101	231	5,700	SH		Other	01		5,700	
MACROMEDIA INC	COM	556100105	7,462	303,968	SH		Other	01		303,968	
MACROVISION CORP	COM	555904101	4,510	180,186	SH		Other	01		180,186	
MADDEN STEVEN LTD	COM	556269108	774	38,757	SH		Other	01		38,757	
MADECO SA	SPONS ADR NEW	556304202	83	12,100	SH		Other	01		12,100	
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	295	5,800	SH		Other	01		5,800	
MAGIC SOFTWARE ENTERPRISES L	ORD	559166103	59	11,497	SH		Other	01		11,497	
MAGNA INTL INC	CL A	559222401	1,737	20,400	SH		Other	01		20,400	
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	2,225	214,400	SH		Other	01		214,400	
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	272	13,400	SH		Other	01		13,400	
MAHANAGAR TELNIGAM LTD	SPONS ADR 2001	559778402	1,274	175,700	SH		Other	01		175,700	
MAIR HOLDINGS INC	COM	560635104	211	25,915	SH		Other	01		25,915	
MANITOWOC INC	COM	563571108	3,954	116,800	SH		Other	01		116,800	
MANOR CARE INC NEW	COM	564055101	6,379	195,200	SH		Other	01		195,200	
MANUGISTICS GROUP INC	COM	565011103	1,666	504,731	SH		Other	01		504,731	
MAPINFO CORP	COM	565105103	157	14,767	SH		Other	01		14,767	
MARATHON OIL CORP	COM	565849106	8,461	223,600	SH		Other	01		223,600	
MARIMBA INC	COM	56781Q109	613	75,350	SH		Other	01		75,350	
MARKEL CORP	COM	570535104	1,637	5,900	SH		Other	01		5,900	
MARRIOTT INTL INC NEW	CL A	571903202	11,373	228,000	SH		Other	01		228,000	
MARTIN MARIETTA MATLS INC	COM	573284106	9,242	208,480	SH		Other	01		208,480	
MARVEL ENTERPRISES INC	COM	57383M108	1,148	58,800	SH		Other	01		58,800	
MASSEY ENERGY CORP	COM	576206106	200	7,100	SH		Other	01		7,100	
MASTEC INC	COM	576323109	125	23,100	SH		Other	01		23,100	
MATERIAL SCIENCES CORP	COM	576674105	128	12,000	SH		Other	01		12,000	
MATRIX INITIATIVES INC	COM	57685L105	1,625	159,433	SH		Other	01		159,433	
MATTSON TECHNOLOGY INC	COM	577223100	694	57,731	SH		Other	01		57,731	
MAVERICK TUBE CORP	COM	577914104	1,208	46,000	SH		Other	01		46,000	
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	2,089	107,236	SH		Other	01		107,236	
MAXWELL SHOE INC	CL A	577766108	879	37,838	SH		Other	01		37,838	
MAXYGEN INC	COM	577776107	601	56,879	SH		Other	01		56,879	
MAY DEPT STORES CO	COM	577778103	12,808	465,900	SH		Other	01		465,900	
MAYTAG CORP	COM	578592107	3,603	147,000	SH		Other	01		147,000	
MCCLATCHY CO	CL A	579489105	77	1,100	SH		Other	01		1,100	
MCDATA CORP	CL B	580031102	1,088	212,932	SH		Other	01		212,932	
MCDATA CORP	CL A	580031201	4,647	863,698	SH		Other	01		863,698	
MCF CORP	COM	580395101	544	249,500	SH		Other	01		249,500	
MDC PARTNERS INC	CL A SUB VTG	552697104	667	55,600	SH		Other	01		55,600	
MDU RES GROUP INC	COM	552690109	8,336	346,900	SH		Other	01		346,900	
MEADOWBROOK INS GROUP INC	COM	58319P108	482	90,900	SH		Other	01		90,900	
MEASUREMENT SPECIALTIES INC	COM	583421102	1,231	57,000	SH		Other	01		57,000	
MEDALLION FINL CORP	COM	583928106	163	20,495	SH		Other	01		20,495	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7,218	192,476	SH		Other	01		192,476	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	3,341	427,221	SH		Other	01		427,221	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	7,559	189,200	SH		Other	01		189,200	
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	637	89,773	SH		Other	01		89,773	
MEMC ELECTR MATLS INC	COM	552715104	2,060	208,500	SH		Other	01		208,500	
MENS WEARHOUSE INC	COM	587118100	5,587	211,700	SH		Other	01		211,700	
MERCER INTL INC	SH BEN INT	588056101	334	34,200	SH		Other	01		34,200	
MERCURY COMPUTER SYS	COM	589378108	1,705	68,757	SH		Other	01		68,757	
MEREDITH CORP	COM	589433101	6,474	117,800	SH		Other	01		117,800	
MERGE TECHNOLOGIES INC	COM	589981109	230	15,709	SH		Other	01		15,709	
MERIDIAN GOLD INC	COM	589975101	5,837	450,000	SH		Other	01		450,000	
MERIDIAN RESOURCE CORP	COM	58977Q109	348	50,100	SH		Other	01		50,100	
MERITAGE CORP	COM	59001A102	9,918	144,160	SH		Other	01		144,160	
MESA AIR GROUP INC	COM	590479101	2,826	349,362	SH		Other	01		349,362	
METAL MGMT INC	COM NEW	591097209	6,793	342,910	SH		Other	01		342,910	
METALS USA INC	COM NEW	591324207	800	44,737	SH		Other	01		44,737	
METASOLV INC	COM	59139P104	171	60,047	SH		Other	01		60,047	
METHANEX CORP	COM	59151K108	3,866	291,570	SH		Other	01		291,570	
METHODE ELECTRS INC	COM	591520200	404	31,168	SH		Other	01		31,168	
METLIFE INC	COM	59156R108	20,108	560,900	SH		Other	01		560,900	
METRO GOLDWYN MAYER INC	COM	591610100	2,759	228,000	SH		Other	01		228,000	
METROCALL HLDGS INC	COM	59164X105	301	4,491	SH		Other	01		4,491	
METTLER TOLEDO INTERNATIONAL	COM	592688105	5,725	116,500	SH		Other	01		116,500	
MFA MTG INVTs INC	COM	55272X102	506	56,800	SH		Other	01		56,800	
MFC BANCORP LTD	COM NEW	55271X202	433	23,272	SH		Other	01		23,272	
MGI PHARMA INC	COM	552880106	4,310	159,581	SH		Other	01		159,581	
MGIC INVT CORP WIS	COM	552848103	27,780	366,200	SH		Other	01		366,200	
MICHAELS STORES INC	COM	594087108	11,765	213,900	SH		Other	01		213,900	
MICREL INC	COM	594793101	602	49,546	SH		Other	01		49,546	
MICRO LINEAR CORP	COM	594850109	212	37,350	SH		Other	01		37,350	
MICROCHIP TECHNOLOGY INC	COM	595017104	4,715	149,481	SH		Other	01		149,481	
MICROSEMI CORP	COM	595137100	7,841	551,800	SH		Other	01		551,800	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtn	Other Mgrs	Sole	Shared	None
MICROSTRATEGY INC	CL A NEW	594972405	9,866	231,062	SH		Other	01		231,062	
MICROTEK MEDICAL HLDGS INC	COM	59515B109	353	68,900	SH		Other	01		68,900	
MICROTUNE INC DEL	COM	59514P109	96	20,524	SH		Other	01		20,524	
MID-STATE BANCSHARES	COM	595440108	281	11,953	SH		Other	01		11,953	
MIKOHN GAMING CORP	COM	59862K108	696	143,900	SH		Other	01		143,900	
MILLENNIUM CELL INC	COM	60038B105	430	227,517	SH		Other	01		227,517	
MILLENNIUM CHEMICALS INC	COM	599903101	934	53,900	SH		Other	01		53,900	
MILLICOM INTL CELLULAR SA	SHS NEW	L6388F110	6,020	275,260	SH		Other	01		275,260	
MILLIPORE CORP	COM	601073109	6,742	119,600	SH		Other	01		119,600	
MIM CORP	COM	553044108	1,487	170,903	SH		Other	01		170,903	
MINDSPEED TECHNOLOGIES INC	COM	602682106	511	103,116	SH		Other	01		103,116	
MIPS TECHNOLOGIES INC	COM	604567107	499	81,575	SH		Other	01		81,575	
MITCHAM INDS INC	COM	606501104	260	50,550	SH		Other	01		50,550	
MITCHELLS & BUTLERS	SPONS ADR NEW	60668M207	278	54,275	SH		Other	01		54,275	
MMO2 PLC	ADR	55309W101	405	24,120	SH		Other	01		24,120	
MOBILE MINI INC	COM	60740F105	758	26,671	SH		Other	01		26,671	
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	7,198	59,000	SH		Other	01		59,000	
MODTECH HLDGS INC	COM	60783C100	196	25,414	SH		Other	01		25,414	
MOLECULAR DEVICES CORP	COM	60851C107	1,171	65,862	SH		Other	01		65,862	
MOLEX INC	CL A	608554200	1,783	65,366	SH		Other	01		65,366	
MONACO COACH CORP	COM	60886R103	1,450	51,475	SH		Other	01		51,475	
MONDAVI ROBERT CORP	CL A	609200100	479	12,941	SH		Other	01		12,941	
MONSANTO CO NEW	COM	61166W101	5,621	146,000	SH		Other	01		146,000	
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	5,725	163,800	SH		Other	01		163,800	
MOODYS CORP	COM	615369105	8,878	137,300	SH		Other	01		137,300	
MOOG INC	CL A	615394202	5,035	135,675	SH		Other	01		135,675	
MOTHERS WK INC	COM	619903107	486	23,602	SH		Other	01		23,602	
MOVIE GALLERY INC	COM	624581194	337	17,260	SH		Other	01		17,260	
MPS GROUP INC	COM	553409103	914	75,400	SH		Other	01		75,400	
MRO SOFTWARE INC	COM	55347W105	1,140	83,733	SH		Other	01		83,733	
MSC INDL DIRECT INC	CL A	553530106	361	11,000	SH		Other	01		11,000	
MTC TECHNOLOGIES INC	COM	55377A106	546	21,128	SH		Other	01		21,128	
MTI TECHNOLOGY CORP	COM	553903105	33	18,000	SH		Other	01		18,000	
MTR GAMING GROUP INC	COM	553769100	744	67,941	SH		Other	01		67,941	
MUELLER INDS INC	COM	624756102	2,896	80,900	SH		Other	01		80,900	
M-WAVE INC	COM	554034108	65	50,310	SH		Other	01		50,310	
MYERS INDS INC	COM	628464109	1,608	114,075	SH		Other	01		114,075	
NAM TAIELECTRS INC	COM PAR 50.02	629865205	248	11,504	SH		Other	01		11,504	
NAPCO SEC SYS INC	COM	630402105	141	19,000	SH		Other	01		19,000	
NARA BANCORP INC	COM	63080P105	299	17,479	SH		Other	01		17,479	
NASH FINCH CO	COM	631158102	2,232	89,180	SH		Other	01		89,180	
NASSDA CORP	COM	63172M101	62	15,054	SH		Other	01		15,054	
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	632525309	550	15,500	SH		Other	01		15,500	
NATIONAL BK GREECE SA	SPONSORED ADR	633643408	92	20,200	SH		Other	01		20,200	
NATIONAL CITY CORP	COM	635405103	8,212	234,549	SH		Other	01		234,549	
NATIONAL COMMERCE FINL CORP	COM	63545P104	741	22,800	SH		Other	01		22,800	
NATIONAL FUEL GAS CO NJ	COM	636180101	5,486	219,440	SH		Other	01		219,440	
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	462	11,800	SH		Other	01		11,800	
NATIONAL PROCESSING INC	COM	637229105	3,795	132,000	SH		Other	01		132,000	
NATIONWIDE FINL SVCS INC	CL A	638612101	8,530	226,800	SH		Other	01		226,800	
NATURAL ALTERNATIVES INTL IN	COM NEW	638842302	142	16,660	SH		Other	01		16,660	
NATURES SUNSHINE PRODUCTS IN	COM	639027101	264	18,507	SH		Other	01		18,507	
NATUS MEDICAL INC DEL	COM	639050103	149	23,300	SH		Other	01		23,300	
NATUZZI S PA	ADR	63905A101	440	41,000	SH		Other	01		41,000	
NAVIGATORS GROUP INC	COM	638904102	211	7,300	SH		Other	01		7,300	
NBTY INC	COM	628782104	2,102	71,535	SH		Other	01		71,535	
NCI BUILDING SYS INC	COM	628852105	638	19,600	SH		Other	01		19,600	
NCO GROUP INC	COM	628858102	5,053	189,308	SH		Other	01		189,308	
NCR CORP NEW	COM	62886E108	769	15,500	SH		Other	01		15,500	
NDS GROUP PLC	SPONSORED ADR	628891103	28	1,103	SH		Other	01		1,103	
NEC CORP	ADR	629050204	657	91,494	SH		Other	01		91,494	
NELSON THOMAS INC	COM	640376109	1,192	52,400	SH		Other	01		52,400	
NEOFORMA COM INC	COM NEW	640475505	572	47,091	SH		Other	01		47,091	
NETBANK INC	COM	640933107	1,699	155,464	SH		Other	01		155,464	
NETEASE COM INC	SPONSORED ADR	64110W102	292	7,073	SH		Other	01		7,073	
NETEGRITY INC	COM	64110P107	2,785	329,227	SH		Other	01		329,227	
NETIQ CORP	COM	64115P102	9,546	723,174	SH		Other	01		723,174	
NETOPIA INC	COM	64114K104	1,069	161,965	SH		Other	01		161,965	
NETWORK APPLIANCE INC	COM	64120L104	1,103	51,248	SH		Other	01		51,248	
NETWORK ENGINES INC	COM	64121A107	1,563	570,303	SH		Other	01		570,303	
NETWORKS ASSOCS INC	COM	640938106	10,243	564,958	SH		Other	01		564,958	
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	453	121,746	SH		Other	01		121,746	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	7,042	135,813	SH		Other	01		135,813	
NEW CENTURY FINANCIAL CORP	COM	64352D101	3,958	84,526	SH		Other	01		84,526	
NEW FRONTIER MEDIA INC	COM	644398109	1,051	123,163	SH		Other	01		123,163	
NEW YORK CMNTY BANCORP INC	COM	649445103	5,251	267,492	SH		Other	01		267,492	
NEW YORK TIMES CO	CL A	650111107	11,799	263,900	SH		Other	01		263,900	
NEWFIELD EXPL CO	COM	651290108	14,531	260,696	SH		Other	01		260,696	
NEXTEL PARTNERS INC	CL A	65333F107	6,856	430,661	SH		Other	01		430,661	
NIC INC	COM	62914B100	1,029	143,919	SH		Other	01		143,919	
NICE SYS LTD	SPONSORED ADR	653656108	576	24,111	SH		Other	01		24,111	
NICOR INC	COM	654086107	1,478	43,500	SH		Other	01		43,500	
NIKE INC	CL B	654106103	22,308	294,500	SH		Other	01		294,500	
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3,226	120,200	SH		Other	01		120,200	
NISSAN MOTORS	SPONSORED ADR	654744408	1,500	67,089	SH		Other	01		67,089	
NMS COMMUNICATIONS CORP	COM	629248105	2,538	343,969	SH		Other	01		343,969	
NN INC	COM	629337106	170	13,400	SH		Other	01		13,400	
NOBLE CORPORATION	SHS	G65422100	7,669	202,400	SH		Other	01		202,400	
NOBLE ENERGY INC	COM	655044105	11,842	232,200	SH		Other	01		232,200	
NOBLE INTL LTD	COM	655053106	3,207	129,488	SH		Other	01		129,488	
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	1,315	46,000	SH		Other	01		46,000	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmnt Dscrtcn	Other Mgrs	Sole	Shared	None
NORDSON CORP	COM	655663102	5.250	121.054	SH		Other	01		121.054	
NORDSTROM INC	COM	655664100	8.769	205.800	SH		Other	01		205.800	
NORSK HYDRO AS	SPONSORED ADR	656531605	3.613	55.200	SH		Other	01		55.200	
NORTH FORK BANCORPORATION NY	COM	659424105	9.505	249.800	SH		Other	01		249.800	
NORTHEAST UTILS	COM	664397106	16.793	862.500	SH		Other	01		862.500	
NORTHWEST AIRLS CORP	CL A	667280101	839	75.414	SH		Other	01		75.414	
NORTHWEST BANCORP INC PA	COM	667328108	386	16.858	SH		Other	01		16.858	
NOVAMED INC DEL	COM	66986W108	56	16.300	SH		Other	01		16.300	
NOVATEL INC	COM	669954109	259	19.792	SH		Other	01		19.792	
NOVAVAX INC	COM	670002104	173	32.183	SH		Other	01		32.183	
NOVEN PHARMACEUTICALS INC	COM	670009109	495	22.493	SH		Other	01		22.493	
NOVOSTE CORP	COM	67010C100	382	139.518	SH		Other	01		139.518	
NS GROUP INC	COM	628916108	202	12.300	SH		Other	01		12.300	
NU HORIZONS ELECTRS CORP	COM	669908105	193	22.000	SH		Other	01		22.000	
NU SKIN ENTERPRISES INC	CL A	67018T105	6.922	273.400	SH		Other	01		273.400	
NUANCE COMMUNICATIONS INC	COM	669967101	846	185.421	SH		Other	01		185.421	
NUI CORP	COM	629431107	2.619	179.400	SH		Other	01		179.400	
NUTRACEUTICAL INTL CORP	COM	67060Y101	1.113	52.462	SH		Other	01		52.462	
NVIDIA CORP	COM	67066G104	18.340	895.954	SH		Other	01		895.954	
NVR INC	COM	62944T105	5.617	11.600	SH		Other	01		11.600	
O CHARLEYS INC	COM	670823103	804	46.795	SH		Other	01		46.795	
OCCIDENTAL PETE CORP DEL	COM	674599105	15.036	310.600	SH		Other	01		310.600	
OCEANEERING INTL INC	COM	675232102	1.569	45.800	SH		Other	01		45.800	
OCEANFIRST FINL CORP	COM	675234108	283	11.833	SH		Other	01		11.833	
OCTEL CORP	COM	675727101	1.643	62.400	SH		Other	01		62.400	
OCULAR SCIENCES INC	COM	675744106	1.629	42.863	SH		Other	01		42.863	
ODYSSEY RE HLDGS CORP	COM	67612W108	835	34.800	SH		Other	01		34.800	
OFFSHORE LOGISTICS INC	COM	676255102	5.053	179.697	SH		Other	01		179.697	
OHIO CAS CORP	COM	677240103	317	15.752	SH		Other	01		15.752	
OIL STS INTL INC	COM	678026105	2.283	149.200	SH		Other	01		149.200	
OLD DOMINION FGHT LINES INC	COM	679580100	2.403	81.499	SH		Other	01		81.499	
OLD REP INTL CORP	COM	680223104	3.600	151.750	SH		Other	01		151.750	
OLYMPIC STEEL INC	COM	68162K106	2.875	140.779	SH		Other	01		140.779	
OM GROUP INC	COM	670872100	17.175	520.300	SH		Other	01		520.300	
OMI CORP NEW	COM	Y6476W104	7.465	627.300	SH		Other	01		627.300	
OMNICARE INC	COM	681904108	2.843	66.404	SH		Other	01		66.404	
OMNICELL INC	COM	68213N109	2.343	160.388	SH		Other	01		160.388	
OMNIVISION TECHNOLOGIES INC	COM	682128103	7.734	484.906	SH		Other	01		484.906	
ON ASSIGNMENT INC	COM	682159108	858	145.339	SH		Other	01		145.339	
ONEOK INC NEW	COM	682680103	295	13.400	SH		Other	01		13.400	
ONYX SOFTWARE CORP	COM NEW	683402200	92	22.100	SH		Other	01		22.100	
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	5.226	54.180	SH		Other	01		54.180	
OPENWAVE SYS INC	COM NEW	683718308	1.695	133.444	SH		Other	01		133.444	
OPLINK COMMUNICATIONS INC	COM	68375Q106	524	272.748	SH		Other	01		272.748	
OPNET TECHNOLOGIES INC	COM	683757108	334	25.512	SH		Other	01		25.512	
OPTILECOM INC	COM PAR \$0.03	683818207	148	15.100	SH		Other	01		15.100	
OPTIBASE LTD	ORD	M7524R108	322	56.407	SH		Other	01		56.407	
OPTICAL CABLE CORP	COM NEW	683827208	78	14.781	SH		Other	01		14.781	
OPTICAL COMMUNICATION PRODS	CL A	68382T101	373	155.932	SH		Other	01		155.932	
ORBITAL SCIENCES CORP	COM	685564106	4.847	351.000	SH		Other	01		351.000	
ORBOTECH LTD	ORD	M75253100	1.447	71.094	SH		Other	01		71.094	
ORCKIT COMMUNICATIONS LTD	SHS NEW	M7531S206	320	14.514	SH		Other	01		14.514	
ORTHODONTIC CTRS AMER INC	COM	68750P103	1.818	222.000	SH		Other	01		222.000	
ORTHOLOGIC CORP	COM	68750J107	1.170	134.929	SH		Other	01		134.929	
ORTHOVITA INC	COM	68750U102	64	12.500	SH		Other	01		12.500	
OSI SYSTEMS INC	COM	671044105	4.577	229.634	SH		Other	01		229.634	
OSTEOTECH INC	COM	688582105	667	102.752	SH		Other	01		102.752	
OVERLAND STORAGE INC	COM	690310107	281	21.173	SH		Other	01		21.173	
OVERNITE CORP	COM	690322102	2.863	97.374	SH		Other	01		97.374	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	5.308	120.291	SH		Other	01		120.291	
OWENS ILL INC	COM NEW	690768403	5.082	303.200	SH		Other	01		303.200	
OXFORD HEALTH PLANS INC	COM	691471106	2.796	50.800	SH		Other	01		50.800	
P FCHANGS CHINA BISTRO INC	COM	69333Y108	1.054	25.614	SH		Other	01		25.614	
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	6.241	401.368	SH		Other	01		401.368	
PACCAR INC	COM	693718108	3.660	63.110	SH		Other	01		63.110	
PACER INTL INC TENN	COM	69373H106	4.064	219.699	SH		Other	01		219.699	
PACIFIC INTERNET LTD	ORD	Y66183107	141	15.287	SH		Other	01		15.287	
PACIFIC SUNWEAR CALIF INC	COM	694873100	10.969	559.937	SH		Other	01		559.937	
PACIFICARE HEALTH SYS DEL	COM	695112102	9.041	233.872	SH		Other	01		233.872	
PACTIV CORP	COM	695257105	11.343	454.800	SH		Other	01		454.800	
PAC-WEST TELECOM INC	COM	69371Y101	83	75.357	SH		Other	01		75.357	
PALMONE INC	COM	69713P107	4.526	130.164	SH		Other	01		130.164	
PAN AMERICAN SILVER CORP	COM	697900108	1.787	135.883	SH		Other	01		135.883	
PAPA JOHNS INTL INC	COM	698813102	252	8.514	SH		Other	01		8.514	
PAR PHARMACEUTICAL COS INC	COM	69888P106	8.461	240.300	SH		Other	01		240.300	
PARADYNE NETWORKS INC	COM	69911G107	184	33.413	SH		Other	01		33.413	
PARALLEL PETE CORP DEL	COM	699157103	61	12.000	SH		Other	01		12.000	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	5.279	1,055.854	SH		Other	01		1,055.854	
PAREXEL INTL CORP	COM	699462107	1.631	82.356	SH		Other	01		82.356	
PARKER DRILLING CO	COM	701081101	1.521	398.200	SH		Other	01		398.200	
PARKER HANNIFIN CORP	COM	701094104	2.646	44.500	SH		Other	01		44.500	
PARLUX FRAGRANCES INC	COM	701645103	2.001	182.756	SH		Other	01		182.756	
PARTNER COMMUNICATIONS CO LT	ADR	70211M109	343	43.918	SH		Other	01		43.918	
PARTNERRE LTD	COM	G6852T105	19.612	345.700	SH		Other	01		345.700	
PARTY CITY CORP	COM	702145103	938	75.119	SH		Other	01		75.119	
PATHMARK STORES INC NEW	COM	70322A101	1.211	158.945	SH		Other	01		158.945	
PATTERSON UTI ENERGY INC	COM	703481101	4.386	131.279	SH		Other	01		131.279	
PAXAR CORP	COM	704227107	279	14.300	SH		Other	01		14.300	
PC-TEL INC	COM	69325Q105	1.155	97.920	SH		Other	01		97.920	
PEARSON PLC	SPONSORED ADR	705015105	1.204	96.500	SH		Other	01		96.500	
PEC SOLUTIONS INC	COM	705107100	2.741	229.740	SH		Other	01		229.740	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstm Dcretn	Other Mgrs	Sole	Shared	None
PEDIATRIX MED GROUP	COM	705324101	11.747	168.180	SH		Other	01		168.180	
PEGASUS COMMUNICATIONS CORP	CL A NEW	705904605	1.822	74.496	SH		Other	01		74.496	
PEGASYS INC	COM	705573103	345	39.699	SH		Other	01		39.699	
PEMSTAR INC	COM	706552106	466	200.897	SH		Other	01		200.897	
PENFORD CORP	COM	707051108	280	15.928	SH		Other	01		15.928	
PENN NATL GAMING INC	COM	707569109	2.483	74.778	SH		Other	01		74.778	
PENN VA CORP	COM	707882106	329	9.100	SH		Other	01		9.100	
PENNEY JC INC	COM	708160106	8.129	215.272	SH		Other	01		215.272	
PENNFED FINL SVCS INC	COM	708167101	285	8.583	SH		Other	01		8.583	
PENTAIR INC	COM	709631105	7.414	220.400	SH		Other	01		220.400	
PEOPLESOFT INC	COM	712713106	24.513	1,325.001	SH		Other	01		1,325.001	
PEPCO HOLDINGS INC	COM	713291102	9,353	511.660	SH		Other	01		511.660	
PEPSI BOTTLING GROUP INC	COM	713409100	10,436	341.700	SH		Other	01		341.700	
PERCEPTRON INC	COM	71361F100	188	26.450	SH		Other	01		26.450	
PERINI CORP	COM	713839108	462	43.300	SH		Other	01		43.300	
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	1.620	178.600	SH		Other	01		178.600	
PERRIGO CO	COM	714290103	877	46.240	SH		Other	01		46.240	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1.336	91.889	SH		Other	01		91.889	
PERUSAHAAN PERS INDO SATELLI	SPONSORED ADR	715680104	2.108	99.420	SH		Other	01		99.420	
PERVASIVE SOFTWARE INC	COM	715710109	9	1.400	SH		Other	01		1.400	
PETROBRAS ENERGIA PARTICIPNS	SP ADR B SHS	71646M102	1.802	184.600	SH		Other	01		184.600	
PETRO-CDA	COM	71644E102	1,335	30.900	SH		Other	01		30.900	
PETROCHINA CO LTD	SPONSORED ADR	71646E100	12,149	262.400	SH		Other	01		262.400	
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	13,142	468.200	SH		Other	01		468.200	
PETROLEUM DEV CORP	COM	716578109	1,223	44.597	SH		Other	01		44.597	
PETROQUEST ENERGY INC	COM	716748108	2,343	548.703	SH		Other	01		548.703	
PG&E CORP	COM	69331C108	9,759	349.300	SH		Other	01		349.300	
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	139	24.212	SH		Other	01		24.212	
PHARMACYCLICS INC	COM	716933106	728	71.824	SH		Other	01		71.824	
PHILADELPHIA CONS HLDG CORP	COM	717265102	1,308	16.873	SH		Other	01		16.873	
PHOENIX TECHNOLOGY LTD	COM	717528103	3,037	50.566	SH		Other	01		50.566	
PHOTOMEDEX INC	COM	719153108	287	41.010	SH		Other	01		41.010	
PHOTON DYNAMICS INC	COM	719358103	1,014	295.572	SH		Other	01		295.572	
PIER I IMPORTS INC	COM	719364101	4,054	115.595	SH		Other	01		115.595	
PINNACLE AIRL CORP	COM	720279108	9,365	529.400	SH		Other	01		529.400	
PINNACLE SYS INC	COM	723443107	1,716	151.825	SH		Other	01		151.825	
PIONEER NAT RES CO	COM	723481107	1,183	165.408	SH		Other	01		165.408	
PIPER JAFFRAY COS	COM	723787107	13,053	372.100	SH		Other	01		372.100	
PIXAR	COM	724078100	1,334	29.500	SH		Other	01		29.500	
PIXELWORKS INC	COM	725811103	2,764	39.763	SH		Other	01		39.763	
PLAINS RES INC	COM	72581M107	2,038	133.033	SH		Other	01		133.033	
PLANTRONICS INC NEW	COM PAR \$0.10	726540503	937	55.300	SH		Other	01		55.300	
PLATINUM UNDERWRITER HLDGS L	COM	727493108	324	7.700	SH		Other	01		7.700	
PLAYTEX PRODS INC	COM	G7127P100	453	14.900	SH		Other	01		14.900	
PLUM CREEK TIMBER CO INC	COM	72813P100	1,345	172.000	SH		Other	01		172.000	
PLUMTREE SOFTWARE INC	COM	729251108	1,131	34.700	SH		Other	01		34.700	
PMC-SIERRA INC	COM	72940Q104	432	116.414	SH		Other	01		116.414	
PMI GROUP INC	COM	69344F106	6,954	484.596	SH		Other	01		484.596	
PNM RES INC	COM	69344M101	14,344	329.600	SH		Other	01		329.600	
POGO PRODUCING CO	COM	69349H107	7,445	358.450	SH		Other	01		358.450	
POLARIS INDS INC	COM	730448107	24,073	487.300	SH		Other	01		487.300	
POLYMEDICA CORP	COM	731068102	4,291	89.400	SH		Other	01		89.400	
POLYONE CORP	COM	731738100	1,126	36.274	SH		Other	01		36.274	
POMEROY ITSOLUTIONS INC	COM	73179P106	2,196	295.100	SH		Other	01		295.100	
POPE & TALBOT INC	COM	731822102	335	28.188	SH		Other	01		28.188	
PORTAL SOFTWARE INC	COM	732827100	3,092	156.400	SH		Other	01		156.400	
PORTUGAL TELECOM SGPS SA	COM NEW	736126301	408	112.532	SH		Other	01		112.532	
POTLATCH CORP	SPONSORED ADR	737273102	613	56.506	SH		Other	01		56.506	
POWER-ONE INC	COM	737628107	2,873	69.000	SH		Other	01		69.000	
PRE PAID LEGAL SVCS INC	COM	739308104	185	16.893	SH		Other	01		16.893	
PRECIS INC	COM	740065107	2,769	116.200	SH		Other	01		116.200	
PRECISION DRILLING CORP	COM	740184106	116	46.072	SH		Other	01		46.072	
PRESIDENTIAL LIFE CORP	COM	74022D100	43	900	SH		Other	01		900	
PRICE COMMUNICATIONS CORP	COM	740884101	749	41.563	SH		Other	01		41.563	
PRICE LEGACY CORP	COM NEW	741437305	4,384	297.045	SH		Other	01		297.045	
PRICE T ROWE GROUP INC	COM NEW	74144P502	514	27.828	SH		Other	01		27.828	
PRIMA ENERGY CORP	COM	74144T108	1,607	31.877	SH		Other	01		31.877	
PRIME HOSPITALITY CORP	COM PAR \$0.015	741901201	598	15.108	SH		Other	01		15.108	
PRIME MED SVCS INC NEW	COM	741917108	428	40.300	SH		Other	01		40.300	
PRIMEDIA INC	COM	74156D108	1,168	147.164	SH		Other	01		147.164	
PRINCIPAL FINANCIAL GROUP IN	COM	74157K101	45	16.200	SH		Other	01		16.200	
PRIORITY HEALTHCARE CORP	COM	74251V102	4,827	138.800	SH		Other	01		138.800	
PROGRESS SOFTWARE CORP	CL B	74264T102	9,718	423.448	SH		Other	01		423.448	
PROGRESSIVE CORP OHIO	COM	743312100	949	43.798	SH		Other	01		43.798	
PROTEIN DESIGN LABS INC	COM	743315103	33,924	397.700	SH		Other	01		397.700	
PROVIDENT FINL SVCS INC	COM	74369L103	1,308	68.373	SH		Other	01		68.373	
PROVIDIAN FINL CORP	COM	74386T105	190	10.800	SH		Other	01		10.800	
PROVINCE HEALTHCARE CO	COM	74406A102	5,384	367.000	SH		Other	01		367.000	
PROXIM CORP	COM	743977100	1,859	108.398	SH		Other	01		108.398	
PRUDENTIAL FINL INC	CL A	744283102	521	440.088	SH		Other	01		440.088	
PRUDENTIAL PLC	COM	744320102	2,477	53.295	SH		Other	01		53.295	
PSS WORLD MED INC	ADR	74435K204	591	33.900	SH		Other	01		33.900	
PTEK HLDGS INC	COM	69366A100	2,460	219.648	SH		Other	01		219.648	
PUBLIC SVC ENTERPRISE GROUP	COM	69366M104	2,448	212.315	SH		Other	01		212.315	
PULTE HOMES INC	COM	744573106	18,170	453.900	SH		Other	01		453.900	
PXRE GROUP LTD	COM	745867101	8,157	156.776	SH		Other	01		156.776	
QAD INC	COM	G73018106	1,910	75.600	SH		Other	01		75.600	
QLOGIC CORP	COM	74727D108	350	33.034	SH		Other	01		33.034	
QLT INC	COM	747277101	7,753	291.565	SH		Other	01		291.565	
QRS CORP	COM	746927102	3,969	198.056	SH		Other	01		198.056	
	COM	74726X105	547	83.733	SH		Other	01		83.733	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtcn	Other Mgrs	Sole	Shared	None
QUAKER CITY BANCORP INC	COM	74731K106	471	8,576	SH		Other	01		8,576	
QUAKER FABRIC CORP NEW	COM	747399103	298	38,735	SH		Other	01		38,735	
QUALCOMM INC	COM	747525103	18,513	253,747	SH		Other	01		253,747	
QUALITY DISTR INC FLA	COM	74756M102	904	81,966	SH		Other	01		81,966	
QUALITY SYS INC	COM	747582104	440	8,970	SH		Other	01		8,970	
QUANTA SVCS INC	COM	74762E102	239	38,500	SH		Other	01		38,500	
QUESTAR CORP	COM	748356102	2,226	57,600	SH		Other	01		57,600	
QWEST COMMUNICATIONS INTL IN	COM	749121109	11,421	3,181,241	SH		Other	01		3,181,241	
R & G FINANCIAL CORP	CL B	749136107	6,749	204,150	SH		Other	01		204,150	
RADIAN GROUP INC	COM	750236101	11,309	236,100	SH		Other	01		236,100	
RADIANT SYSTEMS INC	COM	75025N102	333	70,943	SH		Other	01		70,943	
RADICA GAMES LTD	ORD	G7342H107	133	15,153	SH		Other	01		15,153	
RADIO ONE INC	CL A	75040P108	732	45,604	SH		Other	01		45,604	
RADIO ONE INC	CL D NON VTG	75040P405	8,568	535,184	SH		Other	01		535,184	
RADIOLOGIX INC	COM	75040K109	68	15,100	SH		Other	01		15,100	
RADIOSHACK CORP	COM	750438103	13,402	468,100	SH		Other	01		468,100	
RADVISION LTD	ORD	M81869105	344	27,767	SH		Other	01		27,767	
RAINDANCE COMM	COM	75086X106	560	269,135	SH		Other	01		269,135	
RAINMAKER SYSTEMS	COM	750875106	221	109,900	SH		Other	01		109,900	
RALCORP HLDGS INC NEW	COM	751028101	10,708	304,200	SH		Other	01		304,200	
RAMTRON INTL CORP	COM NEW	751907304	357	78,300	SH		Other	01		78,300	
RANDGOLD & EXPL LTD	SPON ADR NEW	753009307	730	291,876	SH		Other	01		291,876	
RANDGOLD RES LTD	ADR	752344309	5,519	625,704	SH		Other	01		625,704	
RANGE RES CORP	COM	75281A109	2,492	170,700	SH		Other	01		170,700	
RARE HOSPITALITY INTL INC	COM	753820109	281	11,279	SH		Other	01		11,279	
READERS DIGEST ASSN INC	COM	755267101	1,048	65,572	SH		Other	01		65,572	
REEBOK INTL LTD	COM	758110100	17,335	481,800	SH		Other	01		481,800	
REED ELSEVIER N V	SPONSORED ADR	758204101	227	8,000	SH		Other	01		8,000	
REGENERATION TECH INC DEL	COM	75886N100	513	47,772	SH		Other	01		47,772	
REGENERON PHARMACEUTICALS	COM	75886F107	813	77,164	SH		Other	01		77,164	
REGIONS FINL CORP	COM	758940100	5,485	150,060	SH		Other	01		150,060	
REGISTER COM INC	COM	75914G101	713	119,376	SH		Other	01		119,376	
REHABCARE GROUP INC	COM	759148109	5,837	219,200	SH		Other	01		219,200	
REINSURANCE GROUP AMER INC	COM	759351109	573	14,100	SH		Other	01		14,100	
RELIV INTL INC	COM	75952R100	116	12,350	SH		Other	01		12,350	
REMINGTON OIL & GAS CORP	COM	759594302	6,832	289,500	SH		Other	01		289,500	
RENAISSANCE RE HLDGS LTD	COM	G7496G103	13,617	252,400	SH		Other	01		252,400	
RENAL CARE GROUP INC	COM	759930100	18,357	554,100	SH		Other	01		554,100	
RENT A CTR INC NEW	COM	76009N100	15,456	516,394	SH		Other	01		516,394	
RENT WAY INC	COM	76009U104	1,444	160,400	SH		Other	01		160,400	
REPLIGEN CORP	COM	759916109	194	79,037	SH		Other	01		79,037	
REPSOL YPF SA	SPONSORED ADR	76026T205	6,431	294,200	SH		Other	01		294,200	
REPUBLIC BANCORP INC	COM	760282103	786	56,529	SH		Other	01		56,529	
REPUBLIC SVCS INC	COM	760759100	17,214	594,820	SH		Other	01		594,820	
RESEARCH FRONTIERS INC	COM	760911107	233	32,805	SH		Other	01		32,805	
RESEARCH IN MOTION LTD	COM	760975102	16,087	235,019	SH		Other	01		235,019	
RESOURCE AMERICA INC	CL A	761195205	767	32,500	SH		Other	01		32,500	
RESOURCES CONNECTION INC	COM	76122Q105	3,693	94,420	SH		Other	01		94,420	
RESTORATION HARDWARE INC DEL	COM	760981100	2,991	409,143	SH		Other	01		409,143	
RETEK INC	COM	76128Q109	3,100	504,868	SH		Other	01		504,868	
REX STORES CORP	COM	761624105	577	47,100	SH		Other	01		47,100	
REYNOLDS RJTOB HLDGS INC	COM	76182K105	17,999	266,300	SH		Other	01		266,300	
RITA MED SYS INC DEL	COM	76774E103	564	132,326	SH		Other	01		132,326	
RITE AID CORP	COM	767754104	9,368	1,794,660	SH		Other	01		1,794,660	
RLI CORP	COM	749607107	2,139	58,600	SH		Other	01		58,600	
ROCK-TENN CO	CL A	772739207	2,434	143,600	SH		Other	01		143,600	
ROCKWELL COLLINS INC	COM	774341101	913	27,400	SH		Other	01		27,400	
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	3,097	121,969	SH		Other	01		121,969	
ROGERS COMMUNICATIONS INC	CL B	775109200	437	24,100	SH		Other	01		24,100	
ROGERS WIRELESS COMMUNICATIO	CL B NON-VTG	775315104	444	16,400	SH		Other	01		16,400	
ROHM & HAAS CO	COM	775371107	4,753	114,303	SH		Other	01		114,303	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	234	5,400	SH		Other	01		5,400	
ROYAL GOLD INC	COM	780287108	3,605	254,424	SH		Other	01		254,424	
ROYAL KPN NV	SPONSORED ADR	780641205	524	68,000	SH		Other	01		68,000	
ROYALE ENERGY INC	COM NEW	78074G200	730	49,685	SH		Other	01		49,685	
RPM INTL INC	COM	749685103	12,120	797,400	SH		Other	01		797,400	
RUDDICK CORP	COM	781258108	929	41,400	SH		Other	01		41,400	
RURAL CELLULAR CORP	CL A	781904107	251	28,256	SH		Other	01		28,256	
RYDER SYS INC	COM	783549108	3,150	78,600	SH		Other	01		78,600	
RYERSON TULL INC NEW	COM	78375P107	1,529	96,300	SH		Other	01		96,300	
RYLAND GROUP INC	COM	783764103	9,196	117,600	SH		Other	01		117,600	
SI CORPORATION	COM	78463B101	4,066	409,062	SH		Other	01		409,062	
SABINE ROYALTY TR	UNIT BEN INT	785688102	970	28,400	SH		Other	01		28,400	
SABRE HLDGS CORP	CL A	785905100	659	23,793	SH		Other	01		23,793	
SALEM COMMUNICATIONS CORP DE	CL A	794093104	820	30,236	SH		Other	01		30,236	
SALIX PHARMACEUTICALS INC	COM	795435106	3,807	115,544	SH		Other	01		115,544	
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	4,542	186,460	SH		Other	01		186,460	
SAN PAOLO-IMI SPA	SPONSORED ADR	799175104	1,318	54,100	SH		Other	01		54,100	
SANDERSON FARMS INC	COM	800013104	6,883	128,367	SH		Other	01		128,367	
SANDISK CORP	COM	80004C101	7,534	347,342	SH		Other	01		347,342	
SANGAMO BIOSCIENCES INC	COM	800677106	263	44,122	SH		Other	01		44,122	
SANMINA SCI CORP	COM	800907107	4,674	513,608	SH		Other	01		513,608	
SANTARUS INC	COM	802817304	326	22,100	SH		Other	01		22,100	
SAPPI LTD	SPON ADR NEW	803069202	2,550	166,100	SH		Other	01		166,100	
SASOL LTD	SPONSORED ADR	803866300	1,307	83,100	SH		Other	01		83,100	
SAXON CAPITAL INC	COM	80556P302	4,350	190,527	SH		Other	01		190,527	
SBA COMMUNICATIONS CORP	COM	78388J106	2,160	485,339	SH		Other	01		485,339	
SBS TECHNOLOGIES INC	COM	78387P103	280	17,418	SH		Other	01		17,418	
SCANA CORP NEW	COM	80589M102	1,647	45,297	SH		Other	01		45,297	
SCHEIN HENRY INC	COM	806407102	1,433	22,692	SH		Other	01		22,692	
SCHULMAN A INC	COM	808194104	950	44,202	SH		Other	01		44,202	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtn	Other Mgrs	Sole	Shared	None
SCIENTIFIC ATLANTA INC	COM	808655104	735	21,300	SH		Other	01		21,300	
SCIENTIFIC GAMES CORP	CL A	80874P109	4,370	228,318	SH		Other	01		228,318	
SCITEX LTD	ORD	809090103	122	19,700	SH		Other	01		19,700	
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	239	8,100	SH		Other	01		8,100	
SCOTTS CO	CL A	810186106	3,881	60,760	SH		Other	01		60,760	
SCP POOL CORP	COM	784028102	850	18,889	SH		Other	01		18,889	
SCRIPPS E W CO OHIO	CL A	811054204	8,243	78,500	SH		Other	01		78,500	
SEA CONTAINERS LTD	CL A	811371707	310	17,700	SH		Other	01		17,700	
SEACHANGE INTL INC	COM	811699107	1,114	66,021	SH		Other	01		66,021	
SEACOAST BKG CORP FLA	COM	811707306	318	15,214	SH		Other	01		15,214	
SEACOAST FINL SVCS CORP	COM	81170Q106	1,016	29,352	SH		Other	01		29,352	
SEALED AIR CORP NEW	COM	81211K100	4,038	75,800	SH		Other	01		75,800	
SEARS ROEBUCK & CO	COM	812387108	27,795	736,100	SH		Other	01		736,100	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	877	232,756	SH		Other	01		232,756	
SEI INVESTMENTS CO	COM	784117103	2,325	80,078	SH		Other	01		80,078	
SELECTICA INC	COM	816288104	260	54,679	SH		Other	01		54,679	
SELECTIVE INS GROUP INC	COM	816300107	2,491	62,468	SH		Other	01		62,468	
SEMCO ENERGY INC	COM	78412D109	288	49,500	SH		Other	01		49,500	
SEMTECH CORP	COM	816850101	3,797	161,289	SH		Other	01		161,289	
SENSYTECH INC	COM	81726S101	1,147	49,398	SH		Other	01		49,398	
SEPRACOR INC	COM	817315104	1,438	27,187	SH		Other	01		27,187	
SEQUENOM INC	COM	817337108	332	227,533	SH		Other	01		227,533	
SERVICEMASTER CO	COM	81760N109	4,100	332,800	SH		Other	01		332,800	
SFBC INTL INC	COM	784121105	893	28,513	SH		Other	01		28,513	
SHARPER IMAGE CORP	COM	820013100	1,850	58,940	SH		Other	01		58,940	
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	420	25,000	SH		Other	01		25,000	
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	796	17,800	SH		Other	01		17,800	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	9,845	368,448	SH		Other	01		368,448	
SHOE CARNIVAL INC	COM	824889109	469	31,255	SH		Other	01		31,255	
SHOPKO STORES INC	COM	824911101	450	31,800	SH		Other	01		31,800	
SHUFFLE MASTER INC	COM	825549108	203	5,587	SH		Other	01		5,587	
SIEBEL SYS INC	COM	826170102	4,955	463,516	SH		Other	01		463,516	
SIEMENS A G	SPONSORED ADR	826197501	4,823	66,500	SH		Other	01		66,500	
SIERRA HEALTH SVCS INC	COM	826322109	5,753	128,700	SH		Other	01		128,700	
SIFY LTD	SPONSORED ADR	82655M107	134	20,508	SH		Other	01		20,508	
SIGMA ALDRICH CORP	COM	826552101	7,939	133,179	SH		Other	01		133,179	
SIINTL INC	COM	78427V102	807	39,562	SH		Other	01		39,562	
SILGAN HOLDINGS INC	COM	827048109	2,823	70,039	SH		Other	01		70,039	
SILICON IMAGE INC	COM	82705T102	2,626	200,267	SH		Other	01		200,267	
SILICON LABORATORIES INC	COM	826919102	3,361	72,520	SH		Other	01		72,520	
SILICON STORAGE TECHNOLOGY I	COM	827057100	721	69,981	SH		Other	01		69,981	
SILICON VY BANCSHARES	COM	827064106	2,434	61,386	SH		Other	01		61,386	
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2,070	509,918	SH		Other	01		509,918	
SILVER STD RES INC	COM	82823L106	1	50	SH		Other	01		50	
SINA CORP	ORD	G81477104	2,534	76,802	SH		Other	01		76,802	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	3,601	350,614	SH		Other	01		350,614	
SIRENZA MICRODEVICES INC	COM	82966T106	129	30,630	SH		Other	01		30,630	
SITEL CORP	COM	82980K107	819	194,100	SH		Other	01		194,100	
SIX FLAGS INC	COM	83001P109	5,144	708,600	SH		Other	01		708,600	
SK TELECOM LTD	SPONSORED ADR	78440P108	4,169	198,600	SH		Other	01		198,600	
SKECHERS U S A INC	CL A	830566105	454	34,900	SH		Other	01		34,900	
SKILLSOFT PLC	SPONSORED ADR	830928107	3,896	512,664	SH		Other	01		512,664	
SKY FINL GROUP INC	COM	83080P103	837	33,860	SH		Other	01		33,860	
SKYWEST INC	COM	830879102	546	31,380	SH		Other	01		31,380	
SKYWORKS SOLUTIONS INC	COM	83088M102	11,414	1,307,500	SH		Other	01		1,307,500	
SM&A	COM	78465D105	983	114,198	SH		Other	01		114,198	
SMART & FINAL INC	COM	831683107	157	13,100	SH		Other	01		13,100	
SMITHFIELD FOODS INC	COM	832248108	2,743	93,300	SH		Other	01		93,300	
SMUCKER JM CO	COM NEW	832696405	16,775	365,389	SH		Other	01		365,389	
SOCKET COMMUNICATIONS INC	COM	833672108	32	11,183	SH		Other	01		11,183	
SOHU COM INC	COM	83408W103	4,887	245,833	SH		Other	01		245,833	
SOLA INTL INC	COM	834092108	3,754	217,900	SH		Other	01		217,900	
SOLETRON CORP	COM	834182107	3,049	471,206	SH		Other	01		471,206	
SOMANETICS CORP	COM NEW	834445405	493	35,966	SH		Other	01		35,966	
SOMERA COMMUNICATION	COM	834458101	287	178,467	SH		Other	01		178,467	
SONIC AUTOMOTIVE INC	CL A	83545G102	1,240	55,960	SH		Other	01		55,960	
SONIC CORP	COM	835451105	7,634	335,558	SH		Other	01		335,558	
SONIC INNOVATIONS INC	COM	83545M109	908	160,163	SH		Other	01		160,163	
SONICWALL INC	COM	835470105	1,358	157,938	SH		Other	01		157,938	
SONOSITE INC	COM	83568G104	670	27,926	SH		Other	01		27,926	
SOURCE INTERLINK COS INC	COM NEW	836151209	2,481	223,110	SH		Other	01		223,110	
SOUTHERN PERU COPPER CORP	COM	843611104	4,059	98,200	SH		Other	01		98,200	
SOUTHTRUST CORP	COM	844730101	1,465	37,739	SH		Other	01		37,739	
SOVEREIGN BANCORP INC	COM	845905108	7,523	340,425	SH		Other	01		340,425	
SPECTRANETICS CORP	COM	84760C107	123	22,000	SH		Other	01		22,000	
SPEEDUS CORP	COM	847723103	65	27,242	SH		Other	01		27,242	
SPHERION CORP	COM	848420105	4,451	439,000	SH		Other	01		439,000	
SPINNAKER EXPL CO	COM	84855W109	9,648	245,000	SH		Other	01		245,000	
SPORTSMANS GUIDE INC	COM NEW	848907200	852	36,412	SH		Other	01		36,412	
SS&C TECHNOLOGIES INC	COM	85227Q100	3,080	164,686	SH		Other	01		164,686	
ST JUDE MED INC	COM	790849103	28,066	371,000	SH		Other	01		371,000	
ST MARY LD & EXPL CO	COM	792228108	3,181	89,220	SH		Other	01		89,220	
ST PAUL TRAVELERS INC	COM	792860108	870	21,469	SH		Other	01		21,469	
STAGE STORES INC	COM NEW	85254C305	4,383	116,372	SH		Other	01		116,372	
STAKTEK HLDGS INC	COM	85256P106	182	34,700	SH		Other	01		34,700	
STANCORP FINL GROUP INC	COM	852891100	583	8,700	SH		Other	01		8,700	
STANDARD COML CORP	COM	853258101	458	25,400	SH		Other	01		25,400	
STANDARD MICROSYSTEMS CORP	COM	853626109	1,847	79,185	SH		Other	01		79,185	
STANLEY FURNITURE INC	COM NEW	854305208	836	19,855	SH		Other	01		19,855	
STATE AUTO FINL CORP	COM	855707105	1,127	36,700	SH		Other	01		36,700	
STATE STR CORP	COM	857477103	83	1,700	SH		Other	01		1,700	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Discret	Other Mgrs	Sole	Shared	None
STATION CASINOS INC	COM	857689103	895	18,500	SH		Other	01		18,500	
STATOIL ASA	SPONSORED ADR	85771P102	1,510	118,700	SH		Other	01		118,700	
STEAK N SHAKE CO	COM	857873103	302	16,600	SH		Other	01		16,600	
STEEL DYNAMICS INC	COM	858119100	1,219	42,563	SH		Other	01		42,563	
STEEL TECHNOLOGIES INC	COM	858147101	517	23,419	SH		Other	01		23,419	
STEIN MART INC	COM	858375108	3,227	198,474	SH		Other	01		198,474	
STEINER LEISURE LTD	ORD	P8744Y102	1,400	63,664	SH		Other	01		63,664	
STERLING BANCSHARES INC	COM	858907108	1,579	111,294	SH		Other	01		111,294	
STET HELLAS COMMUNICATIONS S	ADR	859823106	563	33,520	SH		Other	01		33,520	
STEWART & STEVENSON SVCS INC	COM	860342104	4,331	241,700	SH		Other	01		241,700	
STEWART INFORMATION SVCS COR	COM	860372101	5,170	153,100	SH		Other	01		153,100	
STMICROELECTRONICS N V	NY REGISTRY	861012102	3,434	156,000	SH		Other	01		156,000	
STONE ENERGY CORP	COM	861642106	5,841	127,860	SH		Other	01		127,860	
STONERIDGE INC	COM	86183P102	306	18,000	SH		Other	01		18,000	
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	12,218	421,300	SH		Other	01		421,300	
STRIDE RITE CORP	COM	863314100	1,461	132,500	SH		Other	01		132,500	
STUDENT LN CORP	COM	863902102	1,556	11,400	SH		Other	01		11,400	
SUEZ	SPONSORED ADR	864686100	1,047	49,700	SH		Other	01		49,700	
SUMTOTAL SYS INC	COM	866615107	155	23,808	SH		Other	01		23,808	
SUN HEALTHCARE GROUP INC	COM NEW	866933401	196	21,846	SH		Other	01		21,846	
SUNCOR ENERGY INC	COM	867229106	3,493	136,400	SH		Other	01		136,400	
SUNOCO INC	COM	86764P109	20,040	315,000	SH		Other	01		315,000	
SUNRISE SENIOR LIVING INC	COM	86768K106	1,687	43,100	SH		Other	01		43,100	
SUNTERRA CORP	COM NEW	86787D208	1,159	91,982	SH		Other	01		91,982	
SUNTRUST BKS INC	COM	867914103	6,974	107,303	SH		Other	01		107,303	
SUPERIOR ENERGY SVCS INC	COM	868157108	2,079	206,900	SH		Other	01		206,900	
SUPERIOR INDS INTL INC	COM	868168105	1,264	37,800	SH		Other	01		37,800	
SUPERVALU INC	COM	868536103	19,701	643,600	SH		Other	01		643,600	
SUSQUEHANNA BANCSHARES INC P	COM	869099101	568	22,582	SH		Other	01		22,582	
SWIFT ENERGY CO	COM	870738101	1,187	53,800	SH		Other	01		53,800	
SWIFT TRANSN CO	COM	870756103	3,586	199,759	SH		Other	01		199,759	
SYCAMORE NETWORKS INC	COM	871206108	261	61,784	SH		Other	01		61,784	
SYMANTEC CORP	COM	871503108	11,420	260,858	SH		Other	01		260,858	
SYMYX TECHNOLOGIES	COM	871555108	1,849	76,659	SH		Other	01		76,659	
SYNGENTA AG	SPONSORED ADR	87160A100	368	21,900	SH		Other	01		21,900	
SYNNEX CORP	COM	87162W100	1,366	87,000	SH		Other	01		87,000	
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	668	62,134	SH		Other	01		62,134	
SYNPLICITY INC	COM	87160Y108	116	19,404	SH		Other	01		19,404	
SYSTEMAX INC	COM	871851101	289	43,100	SH		Other	01		43,100	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6,426	773,345	SH		Other	01		773,345	
TALBOTS INC	COM	874161102	5,638	144,000	SH		Other	01		144,000	
TALK AMERICA HLDGS INC	COM NEW	87426R202	3,828	499,032	SH		Other	01		499,032	
TANOX INC	COM	87588Q109	4,970	260,640	SH		Other	01		260,640	
TAPESTRY PHARMACEUTICALS INC	COM	876031105	187	106,221	SH		Other	01		106,221	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	5,935	136,441	SH		Other	01		136,441	
TASER INTL INC	COM	87651B104	3,266	75,543	SH		Other	01		75,543	
TASTY BAKING CO	COM	876553306	178	18,900	SH		Other	01		18,900	
TDC A/S	SPONSORED ADR	87236N102	433	26,400	SH		Other	01		26,400	
TDK CORP	AMERN DEP SH	872351408	1,202	15,700	SH		Other	01		15,700	
TECH DATA CORP	COM	878237106	13,495	344,886	SH		Other	01		344,886	
TECHNITROL INC	COM	878555101	4,673	213,400	SH		Other	01		213,400	
TECHNOLOGY RESH CORP	COM NEW	878727304	142	11,500	SH		Other	01		11,500	
TECHTEAM GLOBAL INC	COM	878311109	131	14,400	SH		Other	01		14,400	
TECO ENERGY INC	COM	872375100	5,615	468,300	SH		Other	01		468,300	
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	12,051	322,400	SH		Other	01		322,400	
TEKELEC	COM	879101103	1,579	86,906	SH		Other	01		86,906	
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1,473	160,601	SH		Other	01		160,601	
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	1,671	56,060	SH		Other	01		56,060	
TELECOMMUNICATION SYS INC	CL A	87929J103	499	87,909	SH		Other	01		87,909	
TELECOMUNICAOES DE SAO PAUL	SPON ADR PFD	87929A102	265	17,800	SH		Other	01		17,800	
TELEDYNE TECHNOLOGIES INC	COM	879360105	1,191	59,500	SH		Other	01		59,500	
TELEGLOBE INTL HLDGS LTD	COM	G8734Q108	557	109,636	SH		Other	01		109,636	
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	3,602	122,100	SH		Other	01		122,100	
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	1,473	150,969	SH		Other	01		150,969	
TELLABS INC	COM	879664100	1,981	226,668	SH		Other	01		226,668	
TEMPUR PEDIC INTL INC	COM	88023U101	612	43,700	SH		Other	01		43,700	
TENNANT CO	COM	88034S103	970	23,400	SH		Other	01		23,400	
TENNECO AUTOMOTIVE INC	COM	880349105	6,952	525,500	SH		Other	01		525,500	
TERAYON COMMUNICATION SYS	COM	880775101	1,295	553,256	SH		Other	01		553,256	
TERRA NETWORKS S A	SPONSORED ADR	88100W103	187	31,796	SH		Other	01		31,796	
TESORO PETE CORP	COM	881609101	11,379	412,300	SH		Other	01		412,300	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	6,515	242,650	SH		Other	01		242,650	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	15,212	226,443	SH		Other	01		226,443	
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	207	12,450	SH		Other	01		12,450	
TEXAS GENCO HLDGS INC	COM	882443104	1,228	27,235	SH		Other	01		27,235	
TEXAS INSTRS INC	COM	882508104	2,560	105,885	SH		Other	01		105,885	
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	294	4,500	SH		Other	01		4,500	
TEXAS REGI BANCSHARES INC	CL A VTG	882673106	4,991	108,721	SH		Other	01		108,721	
TEXTRON INC	COM	883203101	22,773	383,700	SH		Other	01		383,700	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	316	71,669	SH		Other	01		71,669	
THOMSON	SPONSORED ADR	885118109	445	22,400	SH		Other	01		22,400	
THORATEC CORP	COM NEW	885175307	1,801	167,736	SH		Other	01		167,736	
THQ INC	COM NEW	872443403	4,835	211,125	SH		Other	01		211,125	
THREE FIVE SYS INC	COM	88554L108	1,946	381,500	SH		Other	01		381,500	
TIBCO SOFTWARE INC	COM	88632Q103	2,472	292,540	SH		Other	01		292,540	
TIER TECHNOLOGIES INC	CL B	88650Q100	792	81,312	SH		Other	01		81,312	
TIERONE CORP	COM	88650R108	588	27,313	SH		Other	01		27,313	
TIMBERLAND CO	CL A	887100105	13,777	213,300	SH		Other	01		213,300	
TITAN CORP	COM	888266103	3,796	292,450	SH		Other	01		292,450	
TITAN INTL INC ILL	COM	88830M102	913	88,700	SH		Other	01		88,700	
TITAN PHARMACEUTICALS INC DE	COM	888314101	592	220,153	SH		Other	01		220,153	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dscrtn	Other Mgrs	Sole	Shared	None
TITANIUM METALS CORP	COM NEW	888339207	1,362	14,720	SH		Other	01		14,720	
TOO INC	COM	890333107	3,365	201,500	SH		Other	01		201,500	
TORCHMARK CORP	COM	891027104	1,626	30,220	SH		Other	01		30,220	
TORO CO	COM	891092108	6,846	97,700	SH		Other	01		97,700	
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	296	21,910	SH		Other	01		21,910	
TOTAL SA	SPONSORED ADR	89151E109	3,629	37,766	SH		Other	01		37,766	
TOWER AUTOMOTIVE INC	COM	891707101	359	98,700	SH		Other	01		98,700	
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	8,317	101,900	SH		Other	01		101,900	
TOYS R US INC	COM	892335100	1,889	118,600	SH		Other	01		118,600	
TPG N.V.	SPONSORED ADR	892339102	253	11,000	SH		Other	01		11,000	
TRACTOR SUPPLY CO	COM	892356106	2,590	61,936	SH		Other	01		61,936	
TRADESTATION GROUP INC	COM	89267P105	975	135,637	SH		Other	01		135,637	
TRAFFIX INC	COM	892721101	440	66,850	SH		Other	01		66,850	
TRANS WORLD ENTMT CORP	COM	89336Q100	1,548	154,517	SH		Other	01		154,517	
TRANSACTION SYS ARCHITECTS	CL A	893416107	3,327	154,529	SH		Other	01		154,529	
TRANSCANADA CORP	COM	89353D107	963	48,700	SH		Other	01		48,700	
TRANSGLOBE ENERGY CORP	COM	893662106	27	10,000	SH		Other	01		10,000	
TRANSKARYOTIC THERAPIES INC	COM	893735100	4,766	318,551	SH		Other	01		318,551	
TRANSPORTADORA DE GAS SUR	SPON ADR B	893870204	261	65,800	SH		Other	01		65,800	
TREND MICRO INC	SPONS ADR NEW	89486M206	305	6,790	SH		Other	01		6,790	
TRIAD HOSPITALS INC	COM	89579K109	1,131	30,389	SH		Other	01		30,389	
TRIMBLE NAVIGATION LTD	COM	896239100	520	18,720	SH		Other	01		18,720	
TRINITY BIOTECH PLC	SPONSORED ADR	896438108	512	151,793	SH		Other	01		151,793	
TRIPATH IMAGING INC	COM	896942109	1,437	152,751	SH		Other	01		152,751	
TRIPOS INC	COM	896928108	88	17,575	SH		Other	01		17,575	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3,527	646,045	SH		Other	01		646,045	
TRIUMPH GROUP INC NEW	COM	896818101	342	10,700	SH		Other	01		10,700	
TRIZETTO GROUP INC	COM	896882107	663	99,622	SH		Other	01		99,622	
TRM CORP	COM	872636105	865	59,680	SH		Other	01		59,680	
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	109	30,804	SH		Other	01		30,804	
TRUMP HOTELS & CASINO RESORT	COM	898168109	144	59,500	SH		Other	01		59,500	
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	831	44,100	SH		Other	01		44,100	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	3,118	91,800	SH		Other	01		91,800	
TTM TECHNOLOGIES INC	COM	87305R109	2,856	241,006	SH		Other	01		241,006	
TUESDAY MORNING CORP	COM NEW	899035505	4,578	157,854	SH		Other	01		157,854	
TUPPERWARE CORP	COM	899896104	1,253	64,500	SH		Other	01		64,500	
TUT SYSTEMS	COM	901103101	122	38,726	SH		Other	01		38,726	
TYLER TECHNOLOGIES INC	COM	902252105	2,736	289,200	SH		Other	01		289,200	
U.S.G CORP	COM NEW	903293405	1,612	91,700	SH		Other	01		91,700	
UBIQUITEL INC	COM	903474302	1,524	361,242	SH		Other	01		361,242	
UGI CORP NEW	COM	902681105	3,399	105,900	SH		Other	01		105,900	
UICI	COM	902737105	443	18,600	SH		Other	01		18,600	
UIL HLDG CORP	COM	902748102	3,199	65,700	SH		Other	01		65,700	
ULTIMATE ELECTRS INC	COM	903849107	363	73,508	SH		Other	01		73,508	
ULTRA CLEAN HLDGS INC	COM	90385V107	82	11,210	SH		Other	01		11,210	
ULTRA PETROLEUM CORP	COM	903914109	4,439	118,900	SH		Other	01		118,900	
ULTRALIFE BATTERIES INC	COM	903899102	326	16,838	SH		Other	01		16,838	
ULTRATECH INC	COM	904034105	1,502	92,246	SH		Other	01		92,246	
UNIFI INC	COM	904677101	134	45,700	SH		Other	01		45,700	
UNION PLANTERS CORP	COM	908068109	4,319	144,894	SH		Other	01		144,894	
UNIONBANCAL CORP	COM	908906100	3,649	64,700	SH		Other	01		64,700	
UNISOURCE ENERGY CORP	COM	909205106	383	15,400	SH		Other	01		15,400	
UNISYS CORP	COM	909214108	2,151	155,000	SH		Other	01		155,000	
UNITED AUTO GROUP INC	COM	909440109	1,281	41,800	SH		Other	01		41,800	
UNITED DEFENSE INDS INC	COM	91018B104	18,186	519,600	SH		Other	01		519,600	
UNITED FIRE & CAS CO	COM	910331107	247	4,276	SH		Other	01		4,276	
UNITED INDL CORP	COM	910671106	976	41,800	SH		Other	01		41,800	
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	5,092	1,181,400	SH		Other	01		1,181,400	
UNITED ONLINE INC	COM	911268100	1,442	81,883	SH		Other	01		81,883	
UNITED RENTALS INC	COM	911363109	1,955	109,300	SH		Other	01		109,300	
UNITED STATES STL CORP NEW	COM	912909108	27,748	790,100	SH		Other	01		790,100	
UNITED STATIONERS INC	COM	913004107	2,075	52,253	SH		Other	01		52,253	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	4,938	192,523	SH		Other	01		192,523	
UNITEDHEALTH GROUP INC	COM	91324P102	5,819	93,470	SH		Other	01		93,470	
UNIVERSAL AMERN FINL CORP	COM	913377107	885	80,604	SH		Other	01		80,604	
UNIVERSAL COMPRESSION HLDGS	COM	913431102	5,176	168,700	SH		Other	01		168,700	
UNIVERSAL ELECTRS INC	COM	913483103	591	33,802	SH		Other	01		33,802	
UNIVERSAL FST PRODS INC	COM	913543104	535	16,673	SH		Other	01		16,673	
UNIVERSAL HLTH SVCS INC	CL B	913903100	16,475	359,000	SH		Other	01		359,000	
UNOCAL CORP	COM	915289102	12,127	319,128	SH		Other	01		319,128	
UNUMPROVIDENT CORP	COM	91529Y106	4,900	308,200	SH		Other	01		308,200	
UROLOGIX INC	COM	917273104	2,569	166,522	SH		Other	01		166,522	
US BANCORP DEL	COM NEW	902973304	904	32,801	SH		Other	01		32,801	
US LEC CORP	CL A	90331S109	456	112,262	SH		Other	01		112,262	
US ONCOLOGY INC	COM	90338W103	958	65,114	SH		Other	01		65,114	
USF CORP	COM	91729Q101	320	9,096	SH		Other	01		9,096	
UST INC	COM	902911106	13,363	371,200	SH		Other	01		371,200	
V.F CORP	COM	918204108	2,338	48,000	SH		Other	01		48,000	
VAIL RESORTS INC	COM	91879Q109	2,278	118,900	SH		Other	01		118,900	
VALENTIS INC	COM NEW	91913E302	298	42,758	SH		Other	01		42,758	
VALERO ENERGY CORP NEW	COM	91913Y100	8,453	114,600	SH		Other	01		114,600	
VALMONT INDS INC	COM	920253101	204	8,900	SH		Other	01		8,900	
VALUECLICK INC	COM	92046N102	205	17,119	SH		Other	01		17,119	
VAN DER MOOLEN HLDG N.V.	SPONSORED ADR	921020103	231	31,500	SH		Other	01		31,500	
VANS INC	COM	921930103	857	41,718	SH		Other	01		41,718	
VARIAN MED SYS INC	COM	92220P105	1,071	13,500	SH		Other	01		13,500	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	864	22,395	SH		Other	01		22,395	
VASCO DATA SEC INTL INC	COM	92230Y104	303	140,850	SH		Other	01		140,850	
VASTERA INC	COM	92239N109	471	156,862	SH		Other	01		156,862	
VENTIV HEALTH INC	COM	922793104	558	36,017	SH		Other	01		36,017	
VERILINK CORP	COM	923432108	224	56,000	SH		Other	01		56,000	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt	Discret	Other Mgrs	Sole	Shared	None
VERISIGN INC	COM	92343E102	30.847	1,550.105	SH		Other		01		1,550.105	
VERISITY LTD	ORD	M97385112	1.315	219.124	SH		Other		01		219.124	
VERITAS DGC INC	COM	92343P107	690	29.800	SH		Other		01		29.800	
VERITAS SOFTWARE CO	COM	923436109	9.563	344.112	SH		Other		01		344.112	
VERIZON COMMUNICATIONS	COM	92343V104	3.724	102.900	SH		Other		01		102.900	
VERTEX PHARMACEUTICALS INC	COM	92532F100	3.935	363.049	SH		Other		01		363.049	
VESTA INS GROUP INC	COM	925391104	958	148.100	SH		Other		01		148.100	
VIACOM INC	CL A	925524100	1.100	30.263	SH		Other		01		30.263	
VIACOM INC	CL B	925524308	15.213	425.900	SH		Other		01		425.900	
VIASAT INC	COM	92552V100	1.634	65.475	SH		Other		01		65.475	
VICAL INC	COM	925602104	531	91.644	SH		Other		01		91.644	
VICOR CORP	COM	925815102	1.893	103.634	SH		Other		01		103.634	
VIEWPOINT CORP	COM	92672P108	491	246.669	SH		Other		01		246.669	
VIGNETTE CORP	COM	926734104	1.186	714.241	SH		Other		01		714.241	
VINTAGE PETE INC	COM	927460105	8.458	498.400	SH		Other		01		498.400	
VIRAGE LOGIC CORP	COM	92763R104	486	53.361	SH		Other		01		53.361	
VISHAY INTERTECHNOLOGY INC	COM	928298108	10.869	584.999	SH		Other		01		584.999	
VISTACARE INC	CL A	92839Y109	262	14.116	SH		Other		01		14.116	
VISTEON CORP	COM	92839U107	3.843	329.300	SH		Other		01		329.300	
VISUAL NETWORKS INC	COM	928444108	340	112.067	SH		Other		01		112.067	
VISX INC DEL	COM	92844S105	9.638	360.700	SH		Other		01		360.700	
VITALWORKS INC	COM	928483106	670	193.674	SH		Other		01		193.674	
VOCALTEC COMMUNICATIONS LTD	ORD	M97601104	142	70.134	SH		Other		01		70.134	
VOLVO AKTIEBOLAGET	ADR B	928856400	311	8.900	SH		Other		01		8.900	
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	4.077	128.200	SH		Other		01		128.200	
W HLDG CO INC	COM	929251106	619	36.032	SH		Other		01		36.032	
WABASH NATL CORP	COM	929566107	1.435	52.100	SH		Other		01		52.100	
WABTEC CORP	COM	929740108	639	35.400	SH		Other		01		35.400	
WAL MART STORES INC	COM	931142103	209	3.952	SH		Other		01		3.952	
WALTER INDS INC	COM	93317Q105	1.606	117.900	SH		Other		01		117.900	
WASHINGTON GROUP INTL INC	COM NEW	938862208	222	6.199	SH		Other		01		6.199	
WASHINGTON POST CO	CL B	939640108	11.667	12.545	SH		Other		01		12.545	
WASTE CONNECTIONS INC	COM	941053100	5.466	184.300	SH		Other		01		184.300	
WATCHGUARD TECHNOLOGIES INC	COM	941105108	1.127	156.025	SH		Other		01		156.025	
WATERS CORP	COM	941848103	22.977	480.900	SH		Other		01		480.900	
WATSCO INC	COM	942622200	3.593	128.000	SH		Other		01		128.000	
WATSON PHARMACEUTICALS INC	COM	942683103	3.906	145.200	SH		Other		01		145.200	
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3.148	116.800	SH		Other		01		116.800	
WAVECOM SA	SPONSORED ADR	943531103	307	41.313	SH		Other		01		41.313	
WAYPOINT FINL CORP	COM	946756103	472	17.103	SH		Other		01		17.103	
WEBMD CORP	COM	94769M105	199	21.319	SH		Other		01		21.319	
WEBMETHODS INC	COM	94768C108	186	21.758	SH		Other		01		21.758	
WEBSTER FINL CORP CONN	COM	947890109	3.700	78.700	SH		Other		01		78.700	
WEIS MKTS INC	COM	948849104	1.108	31.600	SH		Other		01		31.600	
WELLCHOICE INC	COM	949475107	11.898	287.400	SH		Other		01		287.400	
WELLMAN INC	COM	949702104	317	39.000	SH		Other		01		39.000	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4.809	42.932	SH		Other		01		42.932	
WENDYS INTL INC	COM	950590109	2.108	60.500	SH		Other		01		60.500	
WERNER ENTERPRISES INC	COM	950755108	7.979	378.147	SH		Other		01		378.147	
WESBANCO INC	COM	950810101	316	10.847	SH		Other		01		10.847	
WESTAR ENERGY INC	COM	95709T100	2.427	121.900	SH		Other		01		121.900	
WESTCORP INC	COM	957907108	5.274	116.046	SH		Other		01		116.046	
WESTELL TECHNOLOGIES INC	CL A	957541105	3.629	711.517	SH		Other		01		711.517	
WESTERN DIGITAL CORP	COM	958102105	1.996	230.500	SH		Other		01		230.500	
WESTERN WIRELESS CORP	CL A	95988E204	10.380	359.056	SH		Other		01		359.056	
WESTMORELAND COAL CO	COM	960878106	473	24.300	SH		Other		01		24.300	
WESTPAC BKG CORP	SPONSORED ADR	961214301	494	8.000	SH		Other		01		8.000	
WESTWOOD ONE INC	COM	961815107	9.722	408.500	SH		Other		01		408.500	
WEYERHAEUSER CO	COM	962166104	6.785	107.500	SH		Other		01		107.500	
WFS FINL INC	COM	92923B106	2.282	46.086	SH		Other		01		46.086	
W-H ENERGY SVCS INC	COM	92925E108	5.035	256.900	SH		Other		01		256.900	
WHIRLPOOL CORP	COM	963320106	5.152	75.100	SH		Other		01		75.100	
WHITING PETE CORP NEW	COM	966387102	2.432	96.700	SH		Other		01		96.700	
WHITNEY HLDG CORP	COM	966612103	410	9.172	SH		Other		01		9.172	
WILEY JOHN & SONS INC	CL A	968223206	1.590	49.700	SH		Other		01		49.700	
WILLIAMS CLAYTON ENERGY INC	COM	969490101	851	35.612	SH		Other		01		35.612	
WILLIAMS COS INC DEL	COM	969457100	11.018	925.899	SH		Other		01		925.899	
WILLIAMS SONOMA INC	COM	969904101	1.213	36.812	SH		Other		01		36.812	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	521	13.900	SH		Other		01		13.900	
WILLOW GROVE BANCORP INC NEW	COM	97111W101	390	24.400	SH		Other		01		24.400	
WILSON GREATBATCH TECHNOLOGI	COM	972232102	8.097	289.700	SH		Other		01		289.700	
WILSONS THE LEATHER EXPERTS	COM	972463103	672	172.822	SH		Other		01		172.822	
WIND RIVER SYSTEMS INC	COM	973149107	944	80.300	SH		Other		01		80.300	
WINN DIXIE STORES INC	COM	974280109	636	88.300	SH		Other		01		88.300	
WINNEBAGO INDS INC	COM	974637100	6.058	162.500	SH		Other		01		162.500	
WINTRUST FINANCIAL CORP	COM	97650W108	453	8.960	SH		Other		01		8.960	
WISCONSIN ENERGY CORP	COM	976657106	6.796	208.400	SH		Other		01		208.400	
WITNESS SYS INC	COM	977424100	4.409	362.847	SH		Other		01		362.847	
WOLVERINE TUBE INC	COM	978093102	790	72.500	SH		Other		01		72.500	
WOLVERINE WORLD WIDE INC	COM	978097103	7.316	278.700	SH		Other		01		278.700	
WORLD ACCEP CORP DEL	COM	981419104	1.422	77.573	SH		Other		01		77.573	
WORLD FUEL SVCS CORP	COM	981475106	3.417	75.800	SH		Other		01		75.800	
WORLD WRESTLING ENTMT INC	CL A	98156Q108	223	17.500	SH		Other		01		17.500	
WORLDGATE COMMUNICATIONS INC	COM	98156L307	24	11.600	SH		Other		01		11.600	
WORLDQUEST NETWORKS	COM	98156W105	136	45.767	SH		Other		01		45.767	
WORLDWIDE RESTRNT CONCEPTS I	COM	98160A107	143	40.900	SH		Other		01		40.900	
WORTHINGTON INDS INC	COM	981811102	877	42.700	SH		Other		01		42.700	
WPS RESOURCES CORP	COM	92931B106	1.641	35.400	SH		Other		01		35.400	
WRIGHT MED GROUP INC	COM	98235T107	2.733	76.760	SH		Other		01		76.760	
WRIGLEY WM JR CO	COM	982526105	1.753	27.800	SH		Other		01		27.800	
WSFS FINL CORP	COM	929328102	1.003	20.663	SH		Other		01		20.663	

Name of Issuer	Title of Class	Cusip	Value(x1000)	Shares	Sh/Pm	Put/Call	Invstmt Dcretn	Other Mgrs	Sole	Shared	None
XANSER CORP	COM	98389J103	98	39,700	SH		Other	01		39,700	
XCEL ENERGY INC	COM	98389B100	6,155	368,340	SH		Other	01		368,340	
XILINX INC	COM	983919101	1,898	56,968	SH		Other	01		56,968	
XL CAP LTD	CL A	G98255105	1,781	23,600	SH		Other	01		23,600	
X-RITE INC	COM	983857103	349	23,990	SH		Other	01		23,990	
YAHOO INC	COM	984332106	6,698	184,015	SH		Other	01		184,015	
YANKEE CANDLE INC	COM	984757104	9,819	335,700	SH		Other	01		335,700	
YELLOW ROADWAY CORP	COM	985577105	3,646	91,473	SH		Other	01		91,473	
YUBET COM INC	COM	987413101	628	152,007	SH		Other	01		152,007	
YOUNG BROADCASTING INC	CL A	987434107	207	15,733	SH		Other	01		15,733	
YPF SOCIEDAD ANONIMA	SPON ADR CL D	984245100	437	11,200	SH		Other	01		11,200	
ZTEL TECHNOLOGIES INC	COM	988792107	157	117,027	SH		Other	01		117,027	
ZALE CORP NEW	COM	988858106	9,301	341,200	SH		Other	01		341,200	
ZENITH NATL INS CORP	COM	989390109	1,448	29,800	SH		Other	01		29,800	
ZHONG TECHNOLOGIES INC NEW	COM	98950P108	90	23,106	SH		Other	01		23,106	
ZILA INC	COM PAR \$0.01	989513205	216	43,900	SH		Other	01		43,900	
ZILOG INC	COM PAR \$0.01	989524301	744	67,865	SH		Other	01		67,865	
ZIONS BANCORPORATION	COM	989701107	6,707	109,142	SH		Other	01		109,142	
ZOLTEK COS INC	COM	98975W104	103	14,400	SH		Other	01		14,400	
ZOMAX INC MINN	COM	989929104	481	127,302	SH		Other	01		127,302	