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13FCONP 8/5/05

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

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FORM 13F

FORM 13F Cover Page

04056008

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

Check here if Amendment: |_|; Amendment Number: ____

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

CONFIDENTIAL TREATMENT DENIED

Institutional Manager Filing this Report:

Name: Two Sigma Investments, LLC

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

13F File Number: 28- 10385

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

Person Signing this Report on Behalf of Reporting Manager:

PROCESSED
AUG 14 2006
THOMSON FINANCIAL

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

Signature, Place and Date of Signing:

[Signature]	New York, New York [City, State]	November 12, 2004 [Date]

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Report Type: (Check only one):

[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report).

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

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

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Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	1
Form 13F Information Table Entry Total:	955
Form 13F Information Table Value Total:	$2,495,926 (thousands)

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

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1.	28-10704	Two Sigma Equity Portfolio, LLC

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Two Sigma Investments, LLC
September 30, 2004

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

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Form 13F Information Table
Two Sigma Investments, LLC
September 30, 2004

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
21ST CENTY INS GROUP	COM	90130N103	247	18,500	SH		SOLE	1	18,500		
3M CO	COM	88579Y101	3,431	42,900	SH		SOLE	1	42,900		
ACCENTURE LTD BERMUDA	CL A	G1150G111	10,387	384,000	SH		SOLE	1	384,000		
ACCREDITED HOME LENDRS HLDG	COM	00437P107	986	25,600	SH		SOLE	1	25,600		
ACE LTD	ORD	G0070K103	969	24,200	SH		SOLE	1	24,200		
ACETO CORP	COM	004446100	363	25,200	SH		SOLE	1	25,200		
ACTIVISION INC NEW	COM NEW	004930202	3,896	280,900	SH		SOLE	1	280,900		
ACTUATE CORP	COM	00508B102	225	63,800	SH		SOLE	1	63,800		
ACXIOM CORP	COM	005125109	703	29,600	SH		SOLE	1	29,600		
ADAPTEC INC	COM	00651F108	425	55,900	SH		SOLE	1	55,900		
ADE CORP MASS	COM	00089C107	319	18,700	SH		SOLE	1	18,700		
ADOBE SYS INC	COM	00724F101	6,861	138,700	SH		SOLE	1	138,700		
ADVANCE AUTO PARTS INC	COM	00751Y106	5,814	169,000	SH		SOLE	1	169,000		
ADVANCED DIGITAL INFORMATION	COM	007525108	721	82,900	SH		SOLE	1	82,900		
ADVANCED FIBREMUNICATION	COM	00754A105	10,368	652,100	SH		SOLE	1	652,100		
ADVENT SOFTWARE INC	COM	007974108	202	12,000	SH		SOLE	1	12,000		
AEGON N V	ORD AMER REG	007924103	652	60,400	SH		SOLE	1	60,400		
AEROPOSTALE	COM	007865108	422	16,100	SH		SOLE	1	16,100		
AETNA INC NEW	COM	00817Y108	16,528	165,400	SH		SOLE	1	165,400		
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	504	34,500	SH		SOLE	1	34,500		
AFFYMETRIX INC	COM	00826T108	2,868	93,400	SH		SOLE	1	93,400		
AGCO CORP	COM	001084102	3,597	159,000	SH		SOLE	1	159,000		
AGILENT TECHNOLOGIES INC	COM	00846U101	2,006	93,000	SH		SOLE	1	93,000		
AGILYSYS INC	COM	00847J105	1,729	100,000	SH		SOLE	1	100,000		
AGNICO EAGLE MINES LTD	COM	008474108	2,275	159,300	SH		SOLE	1	159,300		
AGREE REALTY CORP	COM	008492100	290	10,200	SH		SOLE	1	10,200		
AIR PRODS & CHEMS INC	COM	009158106	6,640	122,100	SH		SOLE	1	122,100		
AIR T INC	COM	009207101	952	40,600	SH		SOLE	1	40,600		
AK STL HLDG CORP	COM	001547108	220	26,900	SH		SOLE	1	26,900		
AKZO NOBEL NV	SPONSORED ADR	010199305	575	16,200	SH		SOLE	1	16,200		
ALASKA AIR GROUP INC	COM	011659109	290	11,700	SH		SOLE	1	11,700		
ALCON INC	COM SHS	H01301102	1,660	20,700	SH		SOLE	1	20,700		
ALIGN TECHNOLOGY INC	COM	016255101	2,235	146,293	SH		SOLE	1	146,293		
ALLETE INC	COM NEW	018522300	1,180	36,300	SH		SOLE	1	36,300		
ALLIANCE GAMING CORP	COM NEW	01859P609	721	47,900	SH		SOLE	1	47,900		
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	696	12,500	SH		SOLE	1	12,500		
ALLIANT TECHSYSTEMS INC	COM	018804104	9,390	155,200	SH		SOLE	1	155,200		
ALLIED CAP CORP NEW	COM	01903Q108	5,978	245,100	SH		SOLE	1	245,100		
ALLTEL CORP	COM	020039103	780	14,200	SH		SOLE	1	14,200		
ALTIRIS INC	COM	02148M100	456	14,400	SH		SOLE	1	14,400		
ALTRIA GROUP INC	COM	02209S103	1,077	22,900	SH		SOLE	1	22,900		
AMBAC FINL GROUP INC	COM	023139108	4,173	52,200	SH		SOLE	1	52,200		
AMERICA WEST HLDG CORP	CL B	023657208	318	58,900	SH		SOLE	1	58,900		
AMERICAN CAPITAL STRATEGIES	COM	024937104	15,457	493,200	SH		SOLE	1	493,200		
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	7,587	205,900	SH		SOLE	1	205,900		
AMERICAN FINL GROUP INC OHIO	COM	025932104	2,152	72,000	SH		SOLE	1	72,000		
AMERICAN FINL RLTY TR	COM	02607P305	423	30,000	SH		SOLE	1	30,000		
AMERICAN GREETINGS CORP	CL A	026375105	1,723	68,600	SH		SOLE	1	68,600		
AMERICAN HOME MTG INVT CORP	COM	02660R107	1,414	50,600	SH		SOLE	1	50,600		
AMERICAN INTL GROUP INC	COM	026874107	2,924	43,000	SH		SOLE	1	43,000		
AMERICAN MED SEC GROUP INC	COM	02744P101	419	13,100	SH		SOLE	1	13,100		
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	568	20,600	SH		SOLE	1	20,600		
AMERICAN PHYSICIANS CAPITAL	COM	028884104	367	12,000	SH		SOLE	1	12,000		
AMERICAN WOODMARK CORP	COM	030506109	407	11,000	SH		SOLE	1	11,000		
AMERICREDIT CORP	COM	03060R101	3,424	164,000	SH		SOLE	1	164,000		
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	390	13,200	SH		SOLE	1	13,200		
AMERISTAR CASINOS INC	COM	03070Q101	324	10,700	SH		SOLE	1	10,700		
AMERUS GROUP CO	COM	03072M108	1,365	33,300	SH		SOLE	1	33,300		
AMETEK INC NEW	COM	031100100	464	15,300	SH		SOLE	1	15,300		
AMPHENOL CORP NEW	CL A	032095101	4,985	145,500	SH		SOLE	1	145,500		
AMR CORP	COM	001765106	291	39,700	SH		SOLE	1	39,700		
AMSURG CORP	COM	03232P405	485	22,900	SH		SOLE	1	22,900		
ANADARKO PETE CORP	COM	032511107	9,450	142,400	SH		SOLE	1	142,400		
ANADIGICS INC	COM	032515108	436	127,400	SH		SOLE	1	127,400		
ANGELICA CORP	COM	034663104	624	25,100	SH		SOLE	1	25,100		
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	560	14,400	SH		SOLE	1	14,400		
ANIKA THERAPEUTICS INC	COM	035255108	425	30,800	SH		SOLE	1	30,800		
ANNTAYLOR STORES CORP	COM	036115103	2,197	93,900	SH		SOLE	1	93,900		
ANTEON INTL CORP	COM	03674E108	407	11,100	SH		SOLE	1	11,100		
AON CORP	COM	037389103	506	17,600	SH		SOLE	1	17,600		
APPLE COMPUTER INC	COM	037833100	705	18,200	SH		SOLE	1	18,200		
APPLEBEES INTL INC	COM	037899101	298	11,800	SH		SOLE	1	11,800		
APPLERA CORP AP BIO GRP	COM	038020103	4,497	238,300	SH		SOLE	1	238,300		
APPLICA INC	COM	03815A106	436	107,800	SH		SOLE	1	107,800		
APPLIED MATLS INC	COM	038222105	18,535	1,124,000	SH		SOLE	1	1,124,000		
AQUANTIVE INC	COM	03839G105	3,645	377,700	SH		SOLE	1	377,700		
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	599	18,100	SH		SOLE	1	18,100		
ARBITRON INC	COM	03875Q108	491	13,400	SH		SOLE	1	13,400		
ARCH CAP GROUP LTD	ORD	G0450A105	2,177	55,900	SH		SOLE	1	55,900		
ARCH COAL INC	COM	039380100	1,260	35,500	SH		SOLE	1	35,500		
ARCHER DANIELS MIDLAND CO	COM	039483102	2,849	167,800	SH		SOLE	1	167,800		
ARGOSY GAMING CO	COM	040228108	439	11,200	SH		SOLE	1	11,200		
ARIBA INC	COM NEW	04033V203	775	83,000	SH		SOLE	1	83,000		
ARKANSAS BEST CORP DEL	COM	040790107	549	15,000	SH		SOLE	1	15,000		
ARMOR HOLDINGS INC	COM	042260109	2,372	57,000	SH		SOLE	1	57,000		
ARROW ELECTRS INC	COM	042735100	409	18,100	SH		SOLE	1	18,100		
ARTISANPONENTS INC	COM	042923102	4,058	139,400	SH		SOLE	1	139,400		
ASE TEST LTD	ORD	Y02516105	202	38,700	SH		SOLE	1	38,700		
ASHLAND INC	COM	044204105	3,477	62,000	SH		SOLE	1	62,000		
ASPECT MED SYS INC	COM	045235108	566	31,300	SH		SOLE	1	31,300		
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	463	20,100	SH		SOLE	1	20,100		
ASSURANT INC	COM	04621X108	4,883	187,800	SH		SOLE	1	187,800		
ASTRAZENECA PLC	SPONSORED ADR	046353108	576	14,000	SH		SOLE	1	14,000		
AU OPTRONICS CORP	SPONSORED ADR	002255107	359	28,700	SH		SOLE	1	28,700		
AUTODESK INC	COM	052769106	1,153	23,700	SH		SOLE	1	23,700		
AUTOLIV INC	COM	052800109	4,246	105,100	SH		SOLE	1	105,100		
AUTOMATIC DATA PROCESSING IN	COM	053015103	8,855	214,300	SH		SOLE	1	214,300		
AUTONATION INC	COM	05329W102	6,929	405,700	SH		SOLE	1	405,700		
AVAYA INC	COM	053499109	1,009	72,400	SH		SOLE	1	72,400		

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Two Sigma Investments, LLC
September 30, 2004

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
AVISTA CORP	COM	05379B107	529	29,200	SH		SOLE	1	29,200		
AVNET INC	COM	053807103	214	12,500	SH		SOLE	1	12,500		
AVON PRODS INC	COM	054303102	1,372	31,400	SH		SOLE	1	31,400		
AXCELIS TECHNOLOGIES INC	COM	054540109	207	25,000	SH		SOLE	1	25,000		
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	769	14,600	SH		SOLE	1	14,600		
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	725	47,200	SH		SOLE	1	47,200		
BANK NEW YORK INC	COM	064057102	4,305	147,600	SH		SOLE	1	147,600		
BANK OF AMERICA CORPORATION	COM	060505104	11,747	271,100	SH		SOLE	1	271,100		
BANKATLANTIC BANCORP	CL A	065908501	346	18,900	SH		SOLE	1	18,900		
BARD C R INC	COM	067383109	6,348	112,100	SH		SOLE	1	112,100		
BARR PHARMACEUTICALS INC	COM	068306109	8,870	214,100	SH		SOLE	1	214,100		
BARRICK GOLD CORP	COM	067901108	518	24,600	SH		SOLE	1	24,600		
BAUSCH & LOMB INC	COM	071707103	3,396	51,100	SH		SOLE	1	51,100		
BB&T CORP	COM	054937107	6,886	173,500	SH		SOLE	1	173,500		
BE AEROSPACE INC	COM	073302101	789	86,700	SH		SOLE	1	86,700		
BEA SYS INC	COM	073325102	4,389	635,200	SH		SOLE	1	635,200		
BEARINGPOINT INC	COM	074002106	463	51,800	SH		SOLE	1	51,800		
BEAZER HOMES USA INC	COM	07556Q105	11,865	111,000	SH		SOLE	1	111,000		
BEBE STORES INC	COM	075571109	277	13,100	SH		SOLE	1	13,100		
BECTON DICKINSON & CO	COM	075887109	1,665	32,200	SH		SOLE	1	32,200		
BED BATH & BEYOND INC	COM	075896100	3,462	93,300	SH		SOLE	1	93,300		
BELLSOUTH CORP	COM	079860102	12,329	454,600	SH		SOLE	1	454,600		
BEST BUY INC	COM	086516101	5,603	103,300	SH		SOLE	1	103,300		
BHP BILLITON LTD	SPONSORED ADR	088606108	577	27,800	SH		SOLE	1	27,800		
BIG 5 SPORTING GOODS CORP	COM	08915P101	324	14,200	SH		SOLE	1	14,200		
BIO RAD LABS INC	CL A	090572207	542	10,600	SH		SOLE	1	10,600		
BIOGEN IDEC INC	COM	09062X103	2,245	36,700	SH		SOLE	1	36,700		
BIOMET INC	COM	090613100	4,168	88,900	SH		SOLE	1	88,900		
BIOVAIL CORP	COM	09067J109	3,650	211,000	SH		SOLE	1	211,000		
BJ SVCS CO	COM	055482103	9,355	178,500	SH		SOLE	1	178,500		
BJS WHOLESALE CLUB INC	COM	05548J106	3,557	130,100	SH		SOLE	1	130,100		
BLACK & DECKER CORP	COM	091797100	1,371	17,700	SH		SOLE	1	17,700		
BLACK BOX CORP DEL	COM	091826107	628	17,000	SH		SOLE	1	17,000		
BLACK HILLS CORP	COM	092113109	433	15,600	SH		SOLE	1	15,600		
BLACKROCK INC	CL A	09247X101	1,558	21,200	SH		SOLE	1	21,200		
BMC SOFTWARE INC	COM	055921100	218	13,800	SH		SOLE	1	13,800		
BOMBAY CO INC	COM	097924104	210	28,700	SH		SOLE	1	28,700		
BOOKHAM TECHNOLOGY PLC	SPONSORED ADR	09856Q108	227	34,980	SH		SOLE	1	34,980		
BORDERS GROUP INC	COM	099709107	1,555	62,700	SH		SOLE	1	62,700		
BRANDYWINE RLTY TR NEW	SH BEN INT	105368203	2,868	100,700	SH		SOLE	1	100,700		
BRIGGS & STRATTON CORP	COM	109043109	958	11,800	SH		SOLE	1	11,800		
BRIGHTPOINT INC	COM NEW	109473405	1,297	75,400	SH		SOLE	1	75,400		
BRISTOL MYERS SQUIBB CO	COM	110122108	5,998	253,400	SH		SOLE	1	253,400		
BRISTOL WEST HLDGS INC	COM	11037M105	1,114	65,000	SH		SOLE	1	65,000		
BROCADEMUNICATIONS SYS I	COM	111621108	1,255	222,100	SH		SOLE	1	222,100		
BROOKFIELD PPTYS CORP	COM	112900105	1,036	32,100	SH		SOLE	1	32,100		
BROOKSTONE INC	COM	114537103	240	12,700	SH		SOLE	1	12,700		
BROWN & BROWN INC	COM	115236101	1,398	30,600	SH		SOLE	1	30,600		
BROWN FORMAN CORP	CL B	115637209	3,760	82,100	SH		SOLE	1	82,100		
BROWN SHOE INC NEW	COM	115736100	431	17,200	SH		SOLE	1	17,200		
BRUNSWICK CORP	COM	117043109	7,761	169,600	SH		SOLE	1	169,600		
BUNGE LIMITED	COM	G16962105	7,924	198,200	SH		SOLE	1	198,200		
BURLINGTON RES INC	COM	122014103	661	16,200	SH		SOLE	1	16,200		
C D W CORP	COM	12512N105	4,671	80,500	SH		SOLE	1	80,500		
C&D TECHNOLOGIES INC	COM	124661109	464	24,400	SH		SOLE	1	24,400		
CABOT MICROELECTRONICS CORP	COM	12709P103	6,460	178,200	SH		SOLE	1	178,200		
CACI INTL INC	CL A	127190304	6,550	124,100	SH		SOLE	1	124,100		
CAESARS ENTMT INC	COM	127687101	5,169	309,500	SH		SOLE	1	309,500		
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	282	12,900	SH		SOLE	1	12,900		
CALIFORNIA WTR SVC GROUP	COM	130788102	361	12,300	SH		SOLE	1	12,300		
CALPINE CORP	COM	131347106	6,289	2,168,600	SH		SOLE	1	2,168,600		
CANADIAN NATL RY CO	COM	136375102	674	13,900	SH		SOLE	1	13,900		
CANTEL MEDICAL CORP	COM	138098108	456	19,000	SH		SOLE	1	19,000		
CAPITAL LEASE FDG INC	COM	140288101	487	44,100	SH		SOLE	1	44,100		
CARBO CERAMICS INC	COM	140781105	1,775	24,600	SH		SOLE	1	24,600		
CARDINAL HEALTH INC	COM	14149Y108	1,169	26,700	SH		SOLE	1	26,700		
CARLISLE COS INC	COM	142339100	3,427	53,600	SH		SOLE	1	53,600		
CASH AMER INTL INC	COM	14754D100	284	11,600	SH		SOLE	1	11,600		
CATALINA MARKETING CORP	COM	148867104	2,700	117,000	SH		SOLE	1	117,000		
CATO CORP NEW	CL A	149205106	494	22,200	SH		SOLE	1	22,200		
CBL & ASSOC PPTYS INC	COM	124830100	3,499	57,400	SH		SOLE	1	57,400		
CBRL GROUP INC	COM	12489V106	8,334	231,000	SH		SOLE	1	231,000		
CEC ENTMT INC	COM	125137109	4,601	125,200	SH		SOLE	1	125,200		
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	371	12,100	SH		SOLE	1	12,100		
CEMEX S A	SPON ADR 5 ORD	151290889	326	11,600	SH		SOLE	1	11,600		
CENDANT CORP	COM	151313103	289	13,400	SH		SOLE	1	13,400		
CENTRAL EUROPEAN DIST CORP	COM	153435102	579	25,900	SH		SOLE	1	25,900		
CENTRAL GARDEN & PET CO	COM	153527106	1,047	34,200	SH		SOLE	1	34,200		
CENTURY ALUM CO	COM	156431108	1,181	42,600	SH		SOLE	1	42,600		
CENTURYTEL INC	COM	156700106	3,030	88,500	SH		SOLE	1	88,500		
CEPHALON INC	COM	156708109	489	10,200	SH		SOLE	1	10,200		
CERADYNE INC	COM	156710105	808	18,400	SH		SOLE	1	18,400		
CERIDIAN CORP NEW	COM	156779100	1,526	82,900	SH		SOLE	1	82,900		
CHARLOTTE RUSSE HLDG INC	COM	161048103	517	45,000	SH		SOLE	1	45,000		
CHARMING SHOPPES INC	COM	161133103	315	44,300	SH		SOLE	1	44,300		
CHARTERMAC	SH BEN INT	160908109	1,882	85,600	SH		SOLE	1	85,600		
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3,209	189,100	SH		SOLE	1	189,100		
CHELSEA PPTY GROUP INC	COM	163421100	21,922	326,700	SH		SOLE	1	326,700		
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	3,210	19,900	SH		SOLE	1	19,900		
CHILDRENS PL RETAIL STORES I	COM	168905107	478	20,000	SH		SOLE	1	20,000		
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	681	16,600	SH		SOLE	1	16,600		
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	1,618	50,100	SH		SOLE	1	50,100		
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	855	122,300	SH		SOLE	1	122,300		
CHOICE HOTELS INTL INC	COM	169905106	657	11,400	SH		SOLE	1	11,400		
CHORDIANT SOFTWARE INC	COM	170404107	206	70,700	SH		SOLE	1	70,700		
CHUBB CORP	COM	171232101	1,153	16,400	SH		SOLE	1	16,400		
CIBER INC	COM	17163B102	607	80,700	SH		SOLE	1	80,700		
CIENA CORP	COM	171779101	840	424,200	SH		SOLE	1	424,200		
CINCINNATI FINL CORP	COM	172062101	1,105	26,800	SH		SOLE	1	26,800		

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
CINTAS CORP	COM	172908105	1,047	24,900	SH		SOLE	1	24,900		
CIRCUIT CITY STORE INC	COM	172737108	2,189	142,700	SH		SOLE	1	142,700		
CITIGROUP INC	COM	172967101	6,115	138,600	SH		SOLE	1	138,600		
CITRIX SYS INC	COM	177376100	5,543	316,400	SH		SOLE	1	316,400		
CLAIRES STORES INC	COM	179584107	1,823	72,800	SH		SOLE	1	72,800		
CLEAR CHANNELMUNICATIONS	COM	184502102	1,356	43,500	SH		SOLE	1	43,500		
CLEVELAND CLIFFS INC	COM	185896107	2,305	28,500	SH		SOLE	1	28,500		
CLOROX CO DEL	COM	189054109	15,889	298,100	SH		SOLE	1	298,100		
CNF INC	COM	12612W104	3,902	95,200	SH		SOLE	1	95,200		
CNH GLOBAL N V	SHS NEW	N20935206	574	29,300	SH		SOLE	1	29,300		
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	257	13,200	SH		SOLE	1	13,200		
COEUR D ALENE MINES CORP IDA	COM	192108108	276	58,200	SH		SOLE	1	58,200		
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3,969	130,100	SH		SOLE	1	130,100		
COGNOS INC	COM	19244C109	480	13,524	SH		SOLE	1	13,524		
COLGATE PALMOLIVE CO	COM	194162103	5,331	118,000	SH		SOLE	1	118,000		
COLONIAL BANCGROUP INC	COM	195493309	3,211	157,000	SH		SOLE	1	157,000		
COLONIAL PPTYS TR	COM SH BEN INT	195872106	442	11,000	SH		SOLE	1	11,000		
COMCAST CORP NEW	CL A	20030N101	10,440	369,700	SH		SOLE	1	369,700		
COMMERCIAL CAP BANCORP INC	COM	20162L105	1,346	59,300	SH		SOLE	1	59,300		
COMMERCIAL METALS CO	COM	201723103	1,068	26,900	SH		SOLE	1	26,900		
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1,006	23,100	SH		SOLE	1	23,100		
COMMSCOPE INC	COM	203372107	1,469	68,000	SH		SOLE	1	68,000		
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4,488	168,200	SH		SOLE	1	168,200		
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	256	12,800	SH		SOLE	1	12,800		
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	650	29,000	SH		SOLE	1	29,000		
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1,276	56,800	SH		SOLE	1	56,800		
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	696	30,900	SH		SOLE	1	30,900		
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	2,000	84,200	SH		SOLE	1	84,200		
COMPUWARE CORP	COM	205638109	770	149,500	SH		SOLE	1	149,500		
COMSTOCK RES INC	COM NEW	205768203	1,255	60,000	SH		SOLE	1	60,000		
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	385	14,200	SH		SOLE	1	14,200		
COMVERSE TECHNOLOGY INC	COM PAR $0.10	205862402	6,479	344,100	SH		SOLE	1	344,100		
CONAGRA FOODS INC	COM	205887102	10,004	389,100	SH		SOLE	1	389,100		
CONNETICS CORP	COM	208192104	1,254	46,400	SH		SOLE	1	46,400		
CONOCOPHILLIPS	COM	20825C104	9,892	119,400	SH		SOLE	1	119,400		
CONSOLIDATED EDISON INC	COM	209115104	2,867	68,200	SH		SOLE	1	68,200		
CONSTELLATION ENERGY GROUP I	COM	210371100	1,108	27,800	SH		SOLE	1	27,800		
CONTINENTAL AIRLS INC	CL B	210795308	229	26,900	SH		SOLE	1	26,900		
CONVERGYS CORP	COM	212485106	744	55,400	SH		SOLE	1	55,400		
COOPER CAMERON CORP	COM	216640102	17,971	327,700	SH		SOLE	1	327,700		
CORE LABORATORIES N V	COM	N22717107	765	31,100	SH		SOLE	1	31,100		
CORINTHIAN COLLEGES INC	COM	218868107	3,184	236,200	SH		SOLE	1	236,200		
CORN PRODS INTL INC	COM	219023108	2,291	49,700	SH		SOLE	1	49,700		
CORNING INC	COM	219350105	691	62,400	SH		SOLE	1	62,400		
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	346	13,500	SH		SOLE	1	13,500		
CORUS BANKSHARES INC	COM	220873103	850	19,700	SH		SOLE	1	19,700		
COSTCO WHSL CORP NEW	COM	22160K105	3,242	78,100	SH		SOLE	1	78,100		
COVANCE INC	COM	222816100	2,134	53,400	SH		SOLE	1	53,400		
COVENTRY HEALTH CARE INC	COM	222862104	4,051	75,900	SH		SOLE	1	75,900		
COX RADIO INC	CL A	224051102	1,470	98,500	SH		SOLE	1	98,500		
CRANE CO	COM	224399105	463	16,000	SH		SOLE	1	16,000		
CREE INC	COM	225447101	6,951	227,900	SH		SOLE	1	227,900		
CROSS CTRY HEALTHCARE INC	COM	227483104	349	22,500	SH		SOLE	1	22,500		
CRT PROPERTIES INC	COM	22876P109	562	26,200	SH		SOLE	1	26,200		
CSK AUTO CORP	COM	125965103	1,556	116,800	SH		SOLE	1	116,800		
CTRIP COM INTL LTD	ADR	22943F100	350	10,100	SH		SOLE	1	10,100		
CTS CORP	COM	126501105	386	30,600	SH		SOLE	1	30,600		
CUBIC CORP	COM	229669106	1,502	65,600	SH		SOLE	1	65,600		
CUMMINS INC	COM	231021106	2,076	28,100	SH		SOLE	1	28,100		
CUMULUS MEDIA INC	CL A	231082108	4,694	326,200	SH		SOLE	1	326,200		
CURATIVE HEALTH SRVCS INC	COM	23126W100	388	56,500	SH		SOLE	1	56,500		
CVS CORP	COM	126650100	2,688	63,800	SH		SOLE	1	63,800		
CYBEROPTICS CORP	COM	232517102	414	26,800	SH		SOLE	1	26,800		
CYPRESS SEMICONDUCTOR CORP	COM	232806109	369	41,700	SH		SOLE	1	41,700		
CYTEC INDS INC	COM	232820100	695	14,200	SH		SOLE	1	14,200		
CYTYC CORP	COM	232946103	3,642	150,800	SH		SOLE	1	150,800		
D R HORTON INC	COM	23331A109	781	23,600	SH		SOLE	1	23,600		
DADE BEHRING HLDGS INC	COM	23342J206	3,811	68,400	SH		SOLE	1	68,400		
DARDEN RESTAURANTS INC	COM	237194105	1,628	69,800	SH		SOLE	1	69,800		
DAVE & BUSTERS INC	COM	23833N104	604	31,800	SH		SOLE	1	31,800		
DEERE & CO	COM	244199105	14,124	218,800	SH		SOLE	1	218,800		
DELL INC	COM	24702R101	9,466	265,900	SH		SOLE	1	265,900		
DENDREON CORP	COM	24823Q107	209	24,900	SH		SOLE	1	24,900		
DENTSPLY INTL INC NEW	COM	249030107	675	13,000	SH		SOLE	1	13,000		
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	349	18,700	SH		SOLE	1	18,700		
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	3,081	93,400	SH		SOLE	1	93,400		
DIAMONDCLUSTER INTL INC	COM	25278P106	645	52,900	SH		SOLE	1	52,900		
DICKS SPORTING GOODS INC	COM	253393102	2,543	71,400	SH		SOLE	1	71,400		
DIEBOLD INC	COM	253651103	2,923	62,600	SH		SOLE	1	62,600		
DIGI INTL INC	COM	253798102	491	43,000	SH		SOLE	1	43,000		
DIME CMNTY BANCSHARES	COM	253922108	376	22,400	SH		SOLE	1	22,400		
DIMON INC	COM	254394109	233	39,600	SH		SOLE	1	39,600		
DIODES INC	COM	254543101	683	26,500	SH		SOLE	1	26,500		
DIRECTV GROUP INC	COM	25459L106	482	27,400	SH		SOLE	1	27,400		
DISNEY WALT CO	COM DISNEY	254687106	8,172	362,400	SH		SOLE	1	362,400		
DITECHMUNICATIONS CORP	COM	25500M103	741	33,100	SH		SOLE	1	33,100		
DORAL FINL CORP	COM	25811P100	3,832	92,400	SH		SOLE	1	92,400		
DOVER CORP	COM	260003108	3,817	98,200	SH		SOLE	1	98,200		
DOW CHEM CO	COM	260543103	2,602	57,600	SH		SOLE	1	57,600		
DOWNEY FINL CORP	COM	261018105	1,011	18,400	SH		SOLE	1	18,400		
DRAXIS HEALTH INC	COM	26150J101	224	46,600	SH		SOLE	1	46,600		
DST SYS INC DEL	COM	233326107	947	21,300	SH		SOLE	1	21,300		
DTE ENERGY CO	COM	233331107	2,088	49,500	SH		SOLE	1	49,500		
DUKE ENERGY CORP	COM	264399106	10,944	478,100	SH		SOLE	1	478,100		
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2,841	48,400	SH		SOLE	1	48,400		
DYNAMEX INC	COM	26784F103	333	19,300	SH		SOLE	1	19,300		
DYNEGY INC NEW	CL A	26816Q101	710	142,200	SH		SOLE	1	142,200		
E TRADE FINANCIAL CORP	COM	269246104	1,509	132,100	SH		SOLE	1	132,100		
EARTHLINK INC	COM	270321102	432	41,900	SH		SOLE	1	41,900		

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
EAST WEST BANCORP INC	COM	27579R104	1,626	48,400	SH		SOLE	1	48,400		
EASTMAN CHEM CO	COM	277432100	647	13,600	SH		SOLE	1	13,600		
EASTMAN KODAK CO	COM	277461109	10,397	322,700	SH		SOLE	1	322,700		
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1,382	44,400	SH		SOLE	1	44,400		
EDISON INTL	COM	281020107	989	37,300	SH		SOLE	1	37,300		
EDWARDS LIFESCIENCES CORP	COM	28176E108	1,089	32,500	SH		SOLE	1	32,500		
EFUNDS CORP	COM	28224R101	279	15,000	SH		SOLE	1	15,000		
ELECTRONIC DATA SYS NEW	COM	285661104	14,217	733,200	SH		SOLE	1	733,200		
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3,294	96,600	SH		SOLE	1	96,600		
ELIZABETH ARDEN INC	COM	28660G106	695	33,000	SH		SOLE	1	33,000		
ELKCORP	COM	287456107	566	20,400	SH		SOLE	1	20,400		
ELLIS PERRY INTL INC	COM	288853104	441	19,600	SH		SOLE	1	19,600		
EMERSON ELEC CO	COM	291011104	12,291	198,600	SH		SOLE	1	198,600		
EMMIS COMMUNICATIONS CORP	CL A	291525103	240	13,300	SH		SOLE	1	13,300		
EMULEX CORP	COM NEW	292475209	1,916	166,300	SH		SOLE	1	166,300		
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	3,147	65,900	SH		SOLE	1	65,900		
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	2,958	92,000	SH		SOLE	1	92,000		
ENERGY PARTNERS LTD	COM	29270U105	607	37,300	SH		SOLE	1	37,300		
ENSCO INTL INC	COM	26874Q100	3,865	118,300	SH		SOLE	1	118,300		
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	761	23,300	SH		SOLE	1	23,300		
EON LABS INC	COM	29412E100	276	12,700	SH		SOLE	1	12,700		
EQUITY ONE	COM	294752100	1,242	63,300	SH		SOLE	1	63,300		
ERESEARCHTECHNOLOGY INC	COM	29481V108	527	39,500	SH		SOLE	1	39,500		
ERICSSON L M TEL CO	ADR B SEK 10	294821608	4,339	138,900	SH		SOLE	1	138,900		
ESCO TECHNOLOGIES INC	COM	296315104	2,480	36,600	SH		SOLE	1	36,600		
ESPEED INC	CL A	296643109	241	24,500	SH		SOLE	1	24,500		
ETHAN ALLEN INTERIORS INC	COM	297602104	417	12,000	SH		SOLE	1	12,000		
EVEREST RE GROUP LTD	COM	G3223R108	7,269	97,800	SH		SOLE	1	97,800		
EVERTRUST FINL GROUP INC	COM	300412103	550	21,500	SH		SOLE	1	21,500		
EXELON CORP	COM	30161N101	7,661	208,800	SH		SOLE	1	208,800		
EXPRESSJET HOLDINGS INC	CL A	30218U108	1,681	167,900	SH		SOLE	1	167,900		
EXULT INC DEL	COM	302284104	441	83,800	SH		SOLE	1	83,800		
F M C CORP	COM NEW	302491303	2,579	53,100	SH		SOLE	1	53,100		
F5 NETWORKS INC	COM	315616102	3,332	109,400	SH		SOLE	1	109,400		
FACTSET RESH SYS INC	COM	303075105	4,695	97,400	SH		SOLE	1	97,400		
FAIR ISAAC CORP	COM	303250104	3,892	133,300	SH		SOLE	1	133,300		
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	958	67,600	SH		SOLE	1	67,600		
FARO TECHNOLOGIES INC	COM	311642102	315	15,500	SH		SOLE	1	15,500		
FEDERAL HOME LN MTG CORP	COM	313400301	3,927	60,200	SH		SOLE	1	60,200		
FEDERATED DEPT STORES INC DE	COM	31410H101	3,262	71,800	SH		SOLE	1	71,800		
FIDELITY NATL FINL INC	COM	316326107	1,364	35,800	SH		SOLE	1	35,800		
FIRST AMERN CORP CALIF	COM	318522307	4,137	134,200	SH		SOLE	1	134,200		
FIRST CASH FINL SVCS INC	COM	31942D107	347	17,300	SH		SOLE	1	17,300		
FIRST FED CAP CORP	COM	319960100	321	10,600	SH		SOLE	1	10,600		
FIRST HEALTH GROUP CORP	COM	320960107	475	29,500	SH		SOLE	1	29,500		
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	2,091	104,500	SH		SOLE	1	104,500		
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1,989	34,100	SH		SOLE	1	34,100		
FLEETWOOD ENTERPRISES INC	COM	339099103	238	15,700	SH		SOLE	1	15,700		
FLEXTRONICS INTL LTD	ORD	Y2573F102	2,078	156,800	SH		SOLE	1	156,800		
FLIR SYS INC	COM	302445101	819	14,000	SH		SOLE	1	14,000		
FLOWSERVE CORP	COM	34354P105	1,144	47,300	SH		SOLE	1	47,300		
FLUOR CORP NEW	COM	343412102	2,190	49,200	SH		SOLE	1	49,200		
FMC TECHNOLOGIES INC	COM	30249U101	2,842	85,100	SH		SOLE	1	85,100		
FORD MTR CO DEL	COM PAR $0.01	345370860	1,055	75,100	SH		SOLE	1	75,100		
FOREST LABS INC	COM	345838106	1,484	33,000	SH		SOLE	1	33,000		
FOREST OIL CORP	COM PAR $0.01	346091705	1,139	37,800	SH		SOLE	1	37,800		
FORTUNE BRANDS INC	COM	349631101	1,326	17,900	SH		SOLE	1	17,900		
FOSSIL INC	COM	349882100	312	10,100	SH		SOLE	1	10,100		
FOX ENTMT GROUP INC	CL A	35138T107	2,985	107,600	SH		SOLE	1	107,600		
FPL GROUP INC	COM	302571104	1,161	17,000	SH		SOLE	1	17,000		
FRANCE TELECOM	SPONSORED ADR	35177Q105	355	14,200	SH		SOLE	1	14,200		
FREMONT GEN CORP	COM	357288109	250	10,800	SH		SOLE	1	10,800		
FURNITURE BRANDS INTL INC	COM	360921100	424	16,900	SH		SOLE	1	16,900		
GALLAGHER ARTHUR J & CO	COM	363576109	1,054	31,800	SH		SOLE	1	31,800		
GANNETT INC	COM	364730101	9,951	118,800	SH		SOLE	1	118,800		
GARMIN LTD	ORD	G37260109	1,829	42,300	SH		SOLE	1	42,300		
GATX CORP	COM	361448103	299	11,200	SH		SOLE	1	11,200		
GENENTECH INC	COM NEW	368710406	4,927	94,000	SH		SOLE	1	94,000		
GENERAL DYNAMICS CORP	COM	369550108	9,363	91,700	SH		SOLE	1	91,700		
GENERAL MARITIME CORP	SHS	Y2692M103	1,456	41,800	SH		SOLE	1	41,800		
GENERAL MTRS CORP	COM	370442105	3,161	74,400	SH		SOLE	1	74,400		
GENESCO INC	COM	371532102	2,362	100,300	SH		SOLE	1	100,300		
GENESIS HEALTHCARE CORP	COM	37184D101	325	10,700	SH		SOLE	1	10,700		
GENESIS MICROCHIP INC DEL	COM	37184C103	3,162	234,200	SH		SOLE	1	234,200		
GEN-PROBE INC NEW	COM	36866T103	937	23,500	SH		SOLE	1	23,500		
GEORGIA GULF CORP	COM PAR $0.01	373200203	2,662	59,700	SH		SOLE	1	59,700		
GEVITY HR INC	COM	374393106	357	23,200	SH		SOLE	1	23,200		
GILEAD SCIENCES INC	COM	375558103	6,287	168,200	SH		SOLE	1	168,200		
GIVEN IMAGING	ORD SHS	M52020100	1,558	40,500	SH		SOLE	1	40,500		
GLADSTONE CAPITAL CORP	COM	376535100	261	11,500	SH		SOLE	1	11,500		
GLATFELTER	COM	377316104	347	28,000	SH		SOLE	1	28,000		
GLOBAL PMTS INC	COM	37940X102	5,633	105,200	SH		SOLE	1	105,200		
GLOBALSANTAFE CORP	SHS	G3930E101	821	26,800	SH		SOLE	1	26,800		
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	332	24,300	SH		SOLE	1	24,300		
GOLDEN WEST FINL CORP DEL	COM	381317106	3,240	29,200	SH		SOLE	1	29,200		
GOODRICH CORP	COM	382388106	881	28,100	SH		SOLE	1	28,100		
GOVERNMENT PPTYS TR INC	COM	38374W107	348	36,600	SH		SOLE	1	36,600		
GRANITE CONSTR INC	COM	387328107	946	39,600	SH		SOLE	1	39,600		
GRANT PRIDECO INC	COM	38821G101	955	46,600	SH		SOLE	1	46,600		
GREENPOINT FINL CORP	COM	395384100	5,362	115,900	SH		SOLE	1	115,900		
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	687	31,100	SH		SOLE	1	31,100		
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	2,552	60,800	SH		SOLE	1	60,800		
HALLIBURTON CO	COM	406216101	748	22,200	SH		SOLE	1	22,200		
HANDLEMAN CO DEL	COM	410252100	385	18,800	SH		SOLE	1	18,800		
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	636	127,000	SH		SOLE	1	127,000		
HANSEN NAT CORP	COM	411310105	933	38,684	SH		SOLE	1	38,684		
HARLEY DAVIDSON INC	COM	412822108	2,835	47,700	SH		SOLE	1	47,700		
HARMAN INTL INDS INC	COM	413086109	8,114	75,300	SH		SOLE	1	75,300		
HARRIS & HARRIS GROUP INC	COM	413833104	262	25,300	SH		SOLE	1	25,300		

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HARRIS INTERACTIVE INC	COM	414549105	295	44,700	SH		SOLE	1	44,700		
HEALTHCARE RLTY TR	COM	421946104	519	13,300	SH		SOLE	1	13,300		
HEALTHEXTRAS INC	COM	422211102	923	66,200	SH		SOLE	1	66,200		
HEARST-ARGYLE TELEVISION INC	COM	422317107	3,012	123,200	SH		SOLE	1	123,200		
HEIDRICK & STRUGGLES INTL IN	COM	422819102	862	29,900	SH		SOLE	1	29,900		
HEINZ H J CO	COM	423074103	8,025	222,800	SH		SOLE	1	222,800		
HENRY JACK & ASSOC INC	COM	426281101	1,761	93,800	SH		SOLE	1	93,800		
HILLENBRAND INDS INC	COM	431573104	768	15,200	SH		SOLE	1	15,200		
HILTON HOTELS CORP	COM	432848109	3,267	173,400	SH		SOLE	1	173,400		
HITACHI LIMITED	ADR 10 COM	433578507	1,183	19,600	SH		SOLE	1	19,600		
HI-TECH PHARMACAL INC	COM	42840B101	258	16,200	SH		SOLE	1	16,200		
HOLLY CORP	COM PAR $0.01	435758305	2,272	89,100	SH		SOLE	1	89,100		
HOLLYWOOD ENTMT CORP	COM	436141105	278	28,200	SH		SOLE	1	28,200		
HOME DEPOT INC	COM	437076102	1,525	38,900	SH		SOLE	1	38,900		
HONEYWELL INTL INC	COM	438516106	3,181	88,700	SH		SOLE	1	88,700		
HORNBECK OFFSHORE SVCS INC N	COM	440543106	591	35,800	SH		SOLE	1	35,800		
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	697	16,400	SH		SOLE	1	16,400		
HOT TOPIC INC	COM	441339108	1,169	68,600	SH		SOLE	1	68,600		
HOUSTON EXPL CO COM	NOTE	442120101	1,614	27,200	SH		SOLE	1	27,200		
HOVNANIAN ENTERPRISES INC	CL A	442487203	593	14,800	SH		SOLE	1	14,800		
HRPT PPTYS TR SH BEN INT	COM	40426W101	3,720	338,500	SH		SOLE	1	338,500		
HSBC HLDGS PLC	SPON ADR NEW	404280406	1,596	20,000	SH		SOLE	1	20,000		
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	415	14,800	SH		SOLE	1	14,800		
HUMAN GENOME SCIENCES INC	COM	444903108	6,973	639,100	SH		SOLE	1	639,100		
HUMANA INC	COM	444859102	10,809	541,000	SH		SOLE	1	541,000		
HYDRIL	COM	448774109	4,729	110,100	SH		SOLE	1	110,100		
HYPERION SOLUTIONS CORP	COM	44914M104	3,820	112,400	SH		SOLE	1	112,400		
IAMGOLD CORP	COM	450913108	706	87,900	SH		SOLE	1	87,900		
IDACORP INC	COM	451107106	802	27,600	SH		SOLE	1	27,600		
IDX SYS CORP	COM	449491109	743	22,900	SH		SOLE	1	22,900		
IKON OFFICE SOLUTIONS INC	COM	451713101	2,813	234,000	SH		SOLE	1	234,000		
ILEX ONCOLOGY INC	COM	451923106	4,752	188,800	SH		SOLE	1	188,800		
IMAGISTICS INTERNATIONAL INC	COM	45247T104	501	14,900	SH		SOLE	1	14,900		
IMC GLOBAL INC	COM	449669100	3,228	185,600	SH		SOLE	1	185,600		
IMCLONE SYS INC	COM	45245W109	5,602	106,000	SH		SOLE	1	106,000		
IMMUCOR INC	COM	452526106	653	26,400	SH		SOLE	1	26,400		
IMPAC MTG HLDGS INC	COM	45254P102	318	12,100	SH		SOLE	1	12,100		
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	260	16,900	SH		SOLE	1	16,900		
IMS HEALTH INC	COM	449934108	9,556	399,500	SH		SOLE	1	399,500		
INDEPENDENCE CMNTY BK CORP	COM	453414104	1,187	30,400	SH		SOLE	1	30,400		
INDYMAC BANCORP INC	COM	456607100	5,231	144,500	SH		SOLE	1	144,500		
INET TECHNOLOGIES INC	COM	45662V105	1,014	80,600	SH		SOLE	1	80,600		
INFINITY PPTY & CAS CORP	COM	45665Q103	1,367	46,300	SH		SOLE	1	46,300		
INFOCUS CORP	COM	45665B106	263	28,700	SH		SOLE	1	28,700		
INFORMATION HLDGS INC	COM	456727106	1,857	68,200	SH		SOLE	1	68,200		
INFOSPACE INC	COM NEW	45678T201	7,227	152,500	SH		SOLE	1	152,500		
ING GROUP N V	SPONSORED ADR	456837103	265	10,500	SH		SOLE	1	10,500		
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5,995	88,200	SH		SOLE	1	88,200		
INGRAM MICRO INC	CL A	457153104	2,830	175,800	SH		SOLE	1	175,800		
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	967	30,100	SH		SOLE	1	30,100		
INTEGRATED ALARM SVCS GROUP	COM	45890M109	520	126,000	SH		SOLE	1	126,000		
INTER TEL INC	COM	458372109	387	17,900	SH		SOLE	1	17,900		
INTERCEPT INC	COM	45845L107	1,830	97,700	SH		SOLE	1	97,700		
INTERNATIONAL BUSINESS MACHS	COM	459200101	10,083	117,600	SH		SOLE	1	117,600		
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2,624	68,700	SH		SOLE	1	68,700		
INTERNATIONAL STL GROUP INC	COM	460377104	4,556	135,200	SH		SOLE	1	135,200		
INTERNET CAP GROUP INC	COM NEW	46059C205	346	53,600	SH		SOLE	1	53,600		
INTERNET SEC SYS INC	COM	46060X107	6,486	381,500	SH		SOLE	1	381,500		
INTERSTATE BAKERIES CORP DEL	COM	46072H108	614	157,500	SH		SOLE	1	157,500		
INTERVOICE INC NEW	COM	461142101	391	36,300	SH		SOLE	1	36,300		
INTL PAPER CO	COM	460146103	1,879	46,500	SH		SOLE	1	46,500		
INTRAWEST CORPORATION	COM NEW	460915200	928	49,000	SH		SOLE	1	49,000		
INVERESK RESH GROUP INC	COM	461238107	4,268	115,700	SH		SOLE	1	115,700		
INVISION TECHNOLOGIES INC	COM	461851107	6,740	149,800	SH		SOLE	1	149,800		
IPASS INC	COM	46261V108	805	134,400	SH		SOLE	1	134,400		
IPAYMENT INC	COM	46262E105	884	22,000	SH		SOLE	1	22,000		
IPC HLDGS LTD	ORD	G4933P101	874	23,000	SH		SOLE	1	23,000		
IPIX CORP	COM	44982L103	523	71,300	SH		SOLE	1	71,300		
ISLE OF CAPRI CASINOS INC	COM	464592104	215	11,100	SH		SOLE	1	11,100		
ISPAT INTL N V NY REG SH	CL A	464899103	618	21,300	SH		SOLE	1	21,300		
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3,046	84,500	SH		SOLE	1	84,500		
IVAX CORP	COM	465823102	2,842	148,400	SH		SOLE	1	148,400		
JABIL CIRCUIT INC	COM	466313103	5,644	245,400	SH		SOLE	1	245,400		
JAKKS PAC INC	COM	47012E106	842	36,600	SH		SOLE	1	36,600		
JARDEN CORP	COM	471109108	2,029	55,600	SH		SOLE	1	55,600		
JDS UNIPHASE CORP	COM	46612J101	6,540	1,940,600	SH		SOLE	1	1,940,600		
JEFFERIES GROUP INC NEW	COM	472319102	1,689	49,000	SH		SOLE	1	49,000		
JEFFERSON PILOT CORP	COM	475070108	13,448	270,800	SH		SOLE	1	270,800		
JO-ANN STORES INC	COM	47758P307	679	24,200	SH		SOLE	1	24,200		
JOHNSON & JOHNSON	COM	478160104	744	13,200	SH		SOLE	1	13,200		
JONES APPAREL GROUP INC	COM	480074103	5,212	145,591	SH		SOLE	1	145,591		
JONES LANG LASALLE INC	COM	48020Q107	429	13,000	SH		SOLE	1	13,000		
JOURNAL COMMUNICATIONS INC	CL A	481130102	891	50,800	SH		SOLE	1	50,800		
JOURNAL REGISTER CO	COM	481138105	1,032	54,600	SH		SOLE	1	54,600		
JPMORGAN & CHASE & CO	COM	46625H100	10,370	261,000	SH		SOLE	1	261,000		
JUNIPER NETWORKS INC	COM	48203R104	4,767	202,000	SH		SOLE	1	202,000		
KB HOME	COM	48666K109	20,269	239,900	SH		SOLE	1	239,900		
KEANE INC	COM	486665102	734	47,800	SH		SOLE	1	47,800		
KENNAMETAL INC	COM	489170100	461	10,200	SH		SOLE	1	10,200		
KERR MCGEE CORP	COM	492386107	21,314	372,300	SH		SOLE	1	372,300		
KEYCORP NEW	COM	493267108	5,296	167,600	SH		SOLE	1	167,600		
KIMBERLY CLARK CORP	COM	494368103	10,380	160,700	SH		SOLE	1	160,700		
KINDRED HEALTHCARE INC	COM	494580103	4,475	183,400	SH		SOLE	1	183,400		
KINETIC CONCEPTS INC	COM NEW	49460W208	2,822	53,700	SH		SOLE	1	53,700		
KIRKLANDS INC	COM	497498105	201	21,400	SH		SOLE	1	21,400		
KLA-TENCOR CORP	COM	482480100	16,870	406,700	SH		SOLE	1	406,700		
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	530	17,100	SH		SOLE	1	17,100		
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	292	27,700	SH		SOLE	1	27,700		
KOS PHARMACEUTICALS INC	COM	500648100	1,239	34,800	SH		SOLE	1	34,800		

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
KRAFT FOODS INC	CL A	50075N104	872	27,500	SH		SOLE	1	27,500		
KRONOS INC	COM	501052104	859	19,400	SH		SOLE	1	19,400		
KULICKE & SOFFA INDS INC	COM	501242101	213	37,700	SH		SOLE	1	37,700		
KYPHON INC	COM	501577100	701	28,300	SH		SOLE	1	28,300		
LA Z BOY INC	COM	505336107	824	54,300	SH		SOLE	1	54,300		
LABOR READY INC	COM NEW	505401208	505	36,000	SH		SOLE	1	36,000		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	11,691	267,400	SH		SOLE	1	267,400		
LAFARGE NORTH AMERICA INC	COM	505862102	2,626	56,000	SH		SOLE	1	56,000		
LAIDLAW INTL INC	COM	50730R102	1,413	85,900	SH		SOLE	1	85,900		
LAM RESEARCH CORP	COM	512807108	10,487	479,300	SH		SOLE	1	479,300		
LAN AIRLINES S A	SPONSORED ADR	501723100	278	11,500	SH		SOLE	1	11,500		
LANDAMERICA FINL GROUP INC	COM	514936103	2,625	57,700	SH		SOLE	1	57,700		
LAUDER ESTEE COS INC	CL A	518439104	882	21,100	SH		SOLE	1	21,100		
LAWSON SOFTWARE INC	COM	520780107	493	88,100	SH		SOLE	1	88,100		
LEHMAN BROS HLDGS INC	COM	524908100	16,119	202,200	SH		SOLE	1	202,200		
LIFECELL CORP	COM	531927101	594	59,400	SH		SOLE	1	59,400		
LILLY ELI & CO	COM	532457108	9,902	164,900	SH		SOLE	1	164,900		
LIMITED BRANDS INC	COM	532716107	1,424	63,900	SH		SOLE	1	63,900		
LINCARE HLDGS INC	COM	532791100	2,534	85,300	SH		SOLE	1	85,300		
LINCOLN ELEC HLDGS INC	COM	533900106	527	16,800	SH		SOLE	1	16,800		
LINCOLN NATL CORP IND	COM	534187109	1,645	35,000	SH		SOLE	1	35,000		
LINEAR TECHNOLOGY CORP	COM	535678106	7,813	215,600	SH		SOLE	1	215,600		
LINENS N THINGS INC	COM	535679104	424	18,300	SH		SOLE	1	18,300		
LIONS GATE ENTMNT CORP	COM NEW	535919203	1,799	206,800	SH		SOLE	1	206,800		
LITHIA MTRS INC	CL A	536797103	310	14,600	SH		SOLE	1	14,600		
LITTELFUSE INC	COM	537008104	2,731	79,100	SH		SOLE	1	79,100		
LIZ CLAIBORNE INC	COM	539320101	5,918	156,900	SH		SOLE	1	156,900		
LOEWS CORP	CAROLNA GP STK	540424207	1,026	42,100	SH		SOLE	1	42,100		
LOGITECH INTERNATIONAL S A	SPONSORED ADR	541419107	657	13,600	SH		SOLE	1	13,600		
LOOKSMART LTD	COM	543442107	455	309,500	SH		SOLE	1	309,500		
LOUISIANA PAC CORP	COM	546347105	7,801	300,600	SH		SOLE	1	300,600		
LUBRIZOL CORP	COM	549271104	9,771	282,400	SH		SOLE	1	282,400		
LUCENT TECHNOLOGIES INC	COM	549463107	3,902	1,230,800	SH		SOLE	1	1,230,800		
LUMINENT MTG CAP INC	COM	550278303	631	49,800	SH		SOLE	1	49,800		
M D C HLDGS INC	COM	552676108	3,209	43,900	SH		SOLE	1	43,900		
MACK CALI RLTY CORP	COM	554489104	855	19,300	SH		SOLE	1	19,300		
MACROMEDIA INC	COM	556100105	1,412	70,300	SH		SOLE	1	70,300		
MACROVISION CORP	COM	555904101	1,084	45,000	SH		SOLE	1	45,000		
MAGAL SECURITY SYS LTD	ORD	M6786D104	238	15,500	SH		SOLE	1	15,500		
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	3,592	98,248	SH		SOLE	1	98,248		
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	621	11,300	SH		SOLE	1	11,300		
MAGMA DESIGN AUTOMATION	COM	559181102	694	46,000	SH		SOLE	1	46,000		
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F203	842	73,000	SH		SOLE	1	73,000		
MANDALAY RESORT GROUP	COM	562567107	16,359	238,300	SH		SOLE	1	238,300		
MANHATTAN ASSOCS INC	COM	562750109	3,429	140,400	SH		SOLE	1	140,400		
MANOR CARE INC NEW	COM	564055101	1,681	56,100	SH		SOLE	1	56,100		
MANPOWER INC	COM	56418H100	2,580	58,000	SH		SOLE	1	58,000		
MANTECH INTL CORP	CL A	564563104	700	37,400	SH		SOLE	1	37,400		
MARATHON OIL CORP	COM	565849106	17,424	422,100	SH		SOLE	1	422,100		
MARRIOTT INTL INC NEW	CL A	571903202	5,617	108,100	SH		SOLE	1	108,100		
MARSH & MCLENNAN COS INC	COM	571748102	2,151	47,000	SH		SOLE	1	47,000		
MARSHALL & ILSLEY CORP	COM	571834100	786	19,500	SH		SOLE	1	19,500		
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	3,190	122,100	SH		SOLE	1	122,100		
MATRIA HEALTHCARE INC	COM NEW	576817209	671	23,700	SH		SOLE	1	23,700		
MATRIXONE INC	COM	57685P304	245	48,400	SH		SOLE	1	48,400		
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	336	16,800	SH		SOLE	1	16,800		
MAXIM INTEGRATED PRODS INC	COM	57772K101	1,015	24,000	SH		SOLE	1	24,000		
MAY DEPT STORES CO	COM	577778103	2,476	96,600	SH		SOLE	1	96,600		
MAYTAG CORP	COM	578592107	1,497	81,500	SH		SOLE	1	81,500		
MBNA CORP	COM	55262L100	1,401	55,600	SH		SOLE	1	55,600		
MCAFEE INC	COM	579064106	3,654	181,800	SH		SOLE	1	181,800		
MCCLATCHY CO	CL A	579489105	1,325	18,700	SH		SOLE	1	18,700		
MCDERMOTT INTL INC	COM	580037109	323	27,400	SH		SOLE	1	27,400		
MCDONALDS CORP	COM	580135101	9,973	355,800	SH		SOLE	1	355,800		
MCG CAPITAL CORP	COM	58047P107	587	33,800	SH		SOLE	1	33,800		
MCGRAW HILL COS INC	COM	580645109	1,387	17,400	SH		SOLE	1	17,400		
MCKESSON CORP	COM	58155Q103	500	19,500	SH		SOLE	1	19,500		
MDU RES GROUP INC	COM	552690109	2,849	108,200	SH		SOLE	1	108,200		
MEADWESTVACO CORP	COM	583334107	345	10,800	SH		SOLE	1	10,800		
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	414	13,400	SH		SOLE	1	13,400		
MELLON FINL CORP	COM	58551A108	944	34,100	SH		SOLE	1	34,100		
MEMC ELECTR MATLS INC	COM	552715104	1,782	210,100	SH		SOLE	1	210,100		
MENS WEARHOUSE INC	COM	587118100	424	14,600	SH		SOLE	1	14,600		
MERCANTILE BANKSHARES CORP	COM	587405101	1,794	37,400	SH		SOLE	1	37,400		
MERCK & CO INC	COM	589331107	11,867	359,600	SH		SOLE	1	359,600		
MERCURY GENL CORP NEW	COM	589400100	1,280	24,200	SH		SOLE	1	24,200		
MEREDITH CORP	COM	589433101	3,442	67,000	SH		SOLE	1	67,000		
MERIX CORP	COM	590049102	658	63,500	SH		SOLE	1	63,500		
MERRILL LYNCH & CO INC	COM	590188108	1,755	35,300	SH		SOLE	1	35,300		
METTLER TOLEDO INTERNATIONAL	COM	592688105	538	11,400	SH		SOLE	1	11,400		
MGI PHARMA INC	COM	552880106	2,197	82,300	SH		SOLE	1	82,300		
MGM MIRAGE	COM	552953101	3,376	68,000	SH		SOLE	1	68,000		
MICROSOFT CORP	COM	594918104	10,872	393,200	SH		SOLE	1	393,200		
MICROSTRATEGY INC	CL A NEW	594972408	436	10,600	SH		SOLE	1	10,600		
MIDAS GROUP INC	COM	595626102	248	15,300	SH		SOLE	1	15,300		
MIDWAY GAMES INC	COM	598148104	1,304	131,500	SH		SOLE	1	131,500		
MILLENNIUM CHEMICALS INC	COM	599903101	212	10,000	SH		SOLE	1	10,000		
MILLER HERMAN INC	COM	600544100	1,035	42,000	SH		SOLE	1	42,000		
MILLIPORE CORP	COM	601073109	4,981	104,100	SH		SOLE	1	104,100		
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	3,451	23,800	SH		SOLE	1	23,800		
MOLECULAR DEVICES CORP	COM	60851C107	1,014	43,000	SH		SOLE	1	43,000		
MONSANTO CO NEW	COM	61166W101	972	26,700	SH		SOLE	1	26,700		
MPS GROUP INC	COM	553409103	253	30,100	SH		SOLE	1	30,100		
MSC INDL DIRECT INC	CL A	553530106	440	12,900	SH		SOLE	1	12,900		
MUELLER INDS INC	COM	624756102	1,752	40,800	SH		SOLE	1	40,800		
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	658	26,100	SH		SOLE	1	26,100		
MURPHY OIL CORP	COM	626717102	1,996	23,000	SH		SOLE	1	23,000		
MYRIAD GENETICS INC	COM	62855J104	380	22,200	SH		SOLE	1	22,200		
NAM TAI ELECTRS INC	COM PAR $0.02	629865205	252	11,800	SH		SOLE	1	11,800		

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									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
NANOMETRICS INC	COM	630077105	315	27,600	SH		SOLE	1	27,600		
NARA BANCORP INC	COM	63080P105	302	15,000	SH		SOLE	1	15,000		
NASDAQ 100 TR	UNIT SER 1	631100104	703	20,000	SH		SOLE	1	20,000		
NATIONAL PROCESSING INC	COM	637229105	1,323	49,900	SH		SOLE	1	49,900		
NATIONAL R V HLDGS INC	COM	637277104	308	24,800	SH		SOLE	1	24,800		
NATIONAL SEMICONDUCTOR CORP	COM	637640103	706	45,600	SH		SOLE	1	45,600		
NATIONALMERCE FINL CORP	COM	63545P104	12,264	358,500	SH		SOLE	1	358,500		
NATIONWIDE FINL SVCS INC	CL A	638612101	3,423	97,500	SH		SOLE	1	97,500		
NAUTILUS GROUP INC	COM	63910B102	1,846	81,700	SH		SOLE	1	81,700		
NCI BUILDING SYS INC	COM	628852105	762	23,900	SH		SOLE	1	23,900		
NCO GROUP INC	COM	628858102	1,932	71,700	SH		SOLE	1	71,700		
NEIGHBORCARE INC	COM	64015Y104	3,265	128,800	SH		SOLE	1	128,800		
NEIMAN MARCUS GROUP INC	CL A	640204202	2,754	47,900	SH		SOLE	1	47,900		
NEOWARE SYS INC	COM	64065P102	464	55,900	SH		SOLE	1	55,900		
NETGEAR INC	COM	64111Q104	1,598	130,800	SH		SOLE	1	130,800		
NETIQ CORP	COM	64115P102	584	54,600	SH		SOLE	1	54,600		
NETWORK APPLIANCE INC	COM	64120L104	5,433	235,700	SH		SOLE	1	235,700		
NEVADA GOLD & CASINOS INC	COM NEW	64126Q206	321	26,700	SH		SOLE	1	26,700		
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1,338	53,500	SH		SOLE	1	53,500		
NEW YORK CMNTY BANCORP INC	COM	649445103	2,950	143,600	SH		SOLE	1	143,600		
NEWALLIANCE BANCSHARES INC	COM	650203102	742	51,676	SH		SOLE	1	51,676		
NEWCASTLE INVT CORP	COM	65105M108	648	21,100	SH		SOLE	1	21,100		
NEWFIELD EXPL CO COM	NOTE	651290108	7,747	126,500	SH		SOLE	1	126,500		
NEXTEL PARTNERS INC	CL A	65333F107	1,559	94,000	SH		SOLE	1	94,000		
NIKE INC	CL B	654106103	4,050	51,400	SH		SOLE	1	51,400		
NIKU CORP	COM NEW	654113703	219	14,400	SH		SOLE	1	14,400		
NOKIA CORP	SPONSORED ADR	654902204	1,575	114,800	SH		SOLE	1	114,800		
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	2,150	47,000	SH		SOLE	1	47,000		
NOVATEL WIRELESS INC	COM NEW	66987M604	823	35,000	SH		SOLE	1	35,000		
NOVELL INC	COM	670006105	489	77,500	SH		SOLE	1	77,500		
NOVELLUS SYS INC	COM	670008101	2,869	107,700	SH		SOLE	1	107,700		
NRG ENERGY INC	COM NEW	629377508	6,040	224,200	SH		SOLE	1	224,200		
NS GROUP INC	COM	628916108	603	32,600	SH		SOLE	1	32,600		
NSTAR	COM	67019E107	1,242	25,300	SH		SOLE	1	25,300		
NU SKIN ENTERPRISES INC	CL A	67018T105	3,244	138,000	SH		SOLE	1	138,000		
NUCOR CORP	COM	670346105	4,304	47,100	SH		SOLE	1	47,100		
NUI CORP	COM	629431107	642	48,100	SH		SOLE	1	48,100		
O'CHARLEYS INC	COM	670823103	231	14,200	SH		SOLE	1	14,200		
OCEANEERING INTL INC	COM	675232102	479	13,000	SH		SOLE	1	13,000		
OCTEL CORP	COM	675727101	251	11,800	SH		SOLE	1	11,800		
OCULAR SCIENCES INC	COM	675744106	2,437	50,800	SH		SOLE	1	50,800		
OCWEN FINL CORP	COM	675746101	791	86,500	SH		SOLE	1	86,500		
OFFICE DEPOT INC	COM	676220106	2,704	179,900	SH		SOLE	1	179,900		
OHIO CAS CORP	COM	677240103	1,367	65,300	SH		SOLE	1	65,300		
OIL STS INTL INC	COM	678026105	1,584	84,700	SH		SOLE	1	84,700		
OLD REP INTL CORP	COM	680223104	1,161	46,400	SH		SOLE	1	46,400		
OLYMPIC STEEL INC	COM	68162K106	1,049	55,500	SH		SOLE	1	55,500		
OMI CORP NEW	COM	Y6476W104	3,159	197,200	SH		SOLE	1	197,200		
ON SEMICONDUCTOR CORP	COM	682189105	265	84,700	SH		SOLE	1	84,700		
ONEOK INC NEW	COM	682680103	1,494	57,400	SH		SOLE	1	57,400		
ORACLE CORP	COM	68389X105	17,856	1,583,000	SH		SOLE	1	1,583,000		
ORBITAL SCIENCES CORP	COM	685564106	978	85,600	SH		SOLE	1	85,600		
ORBOTECH LTD	ORD	M75253100	1,055	60,300	SH		SOLE	1	60,300		
OREGON STL MLS INC	COM	686079104	266	16,000	SH		SOLE	1	16,000		
OSHKOSH TRUCK CORP	COM	688239201	896	15,700	SH		SOLE	1	15,700		
OVERNITE CORP	COM	690322102	616	19,600	SH		SOLE	1	19,600		
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	774	15,600	SH		SOLE	1	15,600		
P F CHANGS CHINA BISTRO INC	COM	69333Y108	606	12,500	SH		SOLE	1	12,500		
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	448	25,300	SH		SOLE	1	25,300		
PACCAR INC	COM	693718108	2,101	30,400	SH		SOLE	1	30,400		
PACER INTL INC TENN	COM	69373H106	777	47,400	SH		SOLE	1	47,400		
PACTIV CORP	COM	695257105	1,265	54,400	SH		SOLE	1	54,400		
PAR PHARMACEUTICAL COS INC	COM	69888P106	6,087	169,400	SH		SOLE	1	169,400		
PARAMETRIC TECHNOLOGY CORP	COM	699173100	527	99,800	SH		SOLE	1	99,800		
PARKER HANNIFIN CORP	COM	701094104	3,437	58,400	SH		SOLE	1	58,400		
PARTNERS TR FINL GROUP INC N	COM	70213F102	710	68,500	SH		SOLE	1	68,500		
PAXAR CORP	COM	704227107	1,315	58,000	SH		SOLE	1	58,000		
PAYCHEX INC	COM	704326107	5,674	188,200	SH		SOLE	1	188,200		
PAYLESS SHOESOURCE INC	COM	704379106	3,261	321,900	SH		SOLE	1	321,900		
PEABODY ENERGY CORP	COM	704549104	1,987	33,400	SH		SOLE	1	33,400		
PEC SOLUTIONS INC	COM	705107100	607	51,800	SH		SOLE	1	51,800		
PEDIATRIX MED GROUP	COM	705324101	1,179	21,500	SH		SOLE	1	21,500		
PENN NATL GAMING INC	COM	707569109	2,841	70,320	SH		SOLE	1	70,320		
PEOPLES BK BRIDGEPORT CONN	COM	710198102	1,694	47,400	SH		SOLE	1	47,400		
PEPSIAMERICAS INC	COM	71343P200	246	12,900	SH		SOLE	1	12,900		
PEPSICO INC	COM	713448108	20,491	421,200	SH		SOLE	1	421,200		
PERFORMANCE FOOD GROUP CO	COM	713755106	1,405	59,300	SH		SOLE	1	59,300		
PERKINELMER INC	COM	714046109	3,613	209,800	SH		SOLE	1	209,800		
PEROT SYS CORP	CL A	714265105	1,256	78,200	SH		SOLE	1	78,200		
PERRIGO CO	COM	714290103	220	10,700	SH		SOLE	1	10,700		
PER-SE TECHNOLOGIES INC	COM NEW	713569309	556	40,500	SH		SOLE	1	40,500		
PETCO ANIMAL SUPPLIES	COM NEW	716016209	3,253	99,600	SH		SOLE	1	99,600		
PETROCHINA CO LTD	SPONSORED ADR	71646E100	6,349	118,100	SH		SOLE	1	118,100		
PETROKAZAKHSTAN INC	COM	71649P102	2,875	83,900	SH		SOLE	1	83,900		
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1,904	54,000	SH		SOLE	1	54,000		
PETROQUEST ENERGY INC	COM	716748108	299	57,600	SH		SOLE	1	57,600		
PFIZER INC	COM	717081103	20,836	680,900	SH		SOLE	1	680,900		
PG&E CORP	COM	69331C108	7,056	232,100	SH		SOLE	1	232,100		
PHARMACEUTICAL PROD DEV INC	COM	717124101	4,596	127,657	SH		SOLE	1	127,657		
PHILLIPS VAN HEUSEN CORP	COM	718592108	250	11,200	SH		SOLE	1	11,200		
PIER 1 IMPORTS INC	COM	720279108	1,248	69,000	SH		SOLE	1	69,000		
PINNACLE AIRL CORP	COM	723443107	470	46,500	SH		SOLE	1	46,500		
PINNACLE ENTMT INC	COM	723456109	502	36,400	SH		SOLE	1	36,400		
PINNACLE WEST CAP CORP	COM	723484101	2,793	67,300	SH		SOLE	1	67,300		
PIXAR	COM	725811103	1,515	19,200	SH		SOLE	1	19,200		
PLACER DOME INC	COM	725906101	386	19,400	SH		SOLE	1	19,400		
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	1,968	54,700	SH		SOLE	1	54,700		
PLANAR SYS INC	COM	726900103	927	82,700	SH		SOLE	1	82,700		
PLANTRONICS INC NEW	COM	727493108	2,616	60,500	SH		SOLE	1	60,500		

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COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	3,089	105,500	SH		SOLE	1	105,500		
PNC FINL SVCS GROUP INC	COM	693475105	1,931	35,700	SH		SOLE	1	35,700		
PNM RES INC	COM	69349H107	441	19,600	SH		SOLE	1	19,600		
POGO PRODUCING CO	COM	730448107	2,819	59,400	SH		SOLE	1	59,400		
POLO RALPH LAUREN CORP	CL A	731572103	8,714	239,600	SH		SOLE	1	239,600		
POLYCOM INC	COM	73172K104	3,114	157,100	SH		SOLE	1	157,100		
POLYONE CORP	COM	73179P106	511	68,000	SH		SOLE	1	68,000		
POPULAR INC	COM	733174106	760	28,900	SH		SOLE	1	28,900		
POSCO	SPONSORED ADR	693483109	3,463	91,500	SH		SOLE	1	91,500		
POTASH CORP SASK INC	COM	73755L107	1,983	30,900	SH		SOLE	1	30,900		
POWERWAVE TECHNOLOGIES INC	COM	739363109	342	55,500	SH		SOLE	1	55,500		
PPG INDS INC	COM	693506107	919	15,000	SH		SOLE	1	15,000		
PRAXAIR INC	COM	74005P104	6,377	149,200	SH		SOLE	1	149,200		
PRE PAID LEGAL SVCS INC	COM	740065107	331	12,900	SH		SOLE	1	12,900		
PRECISION CASTPARTS CORP	COM	740189105	5,945	99,000	SH		SOLE	1	99,000		
PRECISION DRILLING CORP	COM	74022D100	1,346	23,400	SH		SOLE	1	23,400		
PRIDE INTL INC DEL	COM	74153Q102	1,803	91,100	SH		SOLE	1	91,100		
PROGRESS SOFTWARE CORP	COM	743312100	418	21,000	SH		SOLE	1	21,000		
PROGRESSIVE CORP OHIO	COM	743315103	13,043	153,900	SH		SOLE	1	153,900		
PROLOGIS	SH BEN INT	743410102	969	27,500	SH		SOLE	1	27,500		
PROQUESTPANY	COM	74346P102	393	15,300	SH		SOLE	1	15,300		
PROTEIN DESIGN LABS INC	COM	74369L103	8,748	446,800	SH		SOLE	1	446,800		
PROVIDE COMM INC COM	COM	74373W103	666	31,900	SH		SOLE	1	31,900		
PRUDENTIAL FINL INC	COM	744320102	2,738	58,200	SH		SOLE	1	58,200		
PSS WORLD MED INC	COM	69366A100	988	98,400	SH		SOLE	1	98,400		
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2,381	55,900	SH		SOLE	1	55,900		
PULTE HOMES INC	COM	745867101	3,326	54,200	SH		SOLE	1	54,200		
PXRE GROUP LTD	COM	G73018106	791	33,800	SH		SOLE	1	33,800		
QIAGEN N V	ORD	N72482107	953	83,200	SH		SOLE	1	83,200		
QLOGIC CORP	COM	747277101	7,609	256,100	SH		SOLE	1	256,100		
QLT INC	COM	746927102	966	58,000	SH		SOLE	1	58,000		
QUESTAR CORP	COM	748356102	3,464	75,600	SH		SOLE	1	75,600		
R & G FINANCIAL CORP	CL B	749136107	2,465	64,300	SH		SOLE	1	64,300		
R H DONNELLEY CORP	COM NEW	74955W307	963	19,500	SH		SOLE	1	19,500		
RADIOSHACK CORP	COM	750438103	14,486	505,800	SH		SOLE	1	505,800		
RADWARE LTD	ORD	M81873107	1,131	51,400	SH		SOLE	1	51,400		
RAIT INVT TR	COM	749227104	678	24,800	SH		SOLE	1	24,800		
RAMBUS INC DEL	COM	750917106	2,994	190,800	SH		SOLE	1	190,800		
RANGE RES CORP	COM	75281A109	303	17,300	SH		SOLE	1	17,300		
RAYTHEON CO	COM NEW	755111507	2,662	70,100	SH		SOLE	1	70,100		
RC2 CORP	COM	749388104	447	13,600	SH		SOLE	1	13,600		
RECKSON ASSOCS RLTY CORP	COM	75621K106	2,159	75,100	SH		SOLE	1	75,100		
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2,266	51,900	SH		SOLE	1	51,900		
REDBACK NETWORKS INC	COM NEW	757209507	366	70,100	SH		SOLE	1	70,100		
REDWOOD TR INC	COM	758075402	830	13,300	SH		SOLE	1	13,300		
REEBOK INTL LTD	COM	758110100	1,201	32,700	SH		SOLE	1	32,700		
REINSURANCE GROUP AMER INC	COM	759351109	626	15,200	SH		SOLE	1	15,200		
RELIANCE STEEL & ALUMINUM CO	COM	759509102	818	20,600	SH		SOLE	1	20,600		
REMINGTON OIL & GAS CORP	COM	759594302	1,226	46,700	SH		SOLE	1	46,700		
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	2,832	54,900	SH		SOLE	1	54,900		
REPUBLIC BANCORP INC	COM	760282103	303	19,700	SH		SOLE	1	19,700		
RESOURCES CONNECTION INC	COM	76122Q105	521	13,800	SH		SOLE	1	13,800		
RESPIRONICS INC	COM	761230101	1,101	20,600	SH		SOLE	1	20,600		
RETAIL VENTURES INC	COM	76128Y102	206	27,300	SH		SOLE	1	27,300		
REYNOLDS & REYNOLDS CO	CL A	761695105	1,110	45,000	SH		SOLE	1	45,000		
RF MICRODEVICES INC	COM	749941100	1,108	174,700	SH		SOLE	1	174,700		
RIGGS NATL CORP WASH DC	COM	766570105	2,349	105,800	SH		SOLE	1	105,800		
ROBERT HALF INTL INC	COM	770323103	1,897	73,600	SH		SOLE	1	73,600		
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	1,017	34,600	SH		SOLE	1	34,600		
ROUSE CO	COM	779273101	3,384	50,600	SH		SOLE	1	50,600		
RPM INTL INC	COM	749685103	946	53,600	SH		SOLE	1	53,600		
RSA SEC INC	COM	749719100	1,189	61,600	SH		SOLE	1	61,600		
RUDOLPH TECHNOLOGIES INC	COM	781270103	362	21,600	SH		SOLE	1	21,600		
RUSSELL CORP	COM	782352108	658	39,100	SH		SOLE	1	39,100		
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	537	18,400	SH		SOLE	1	18,400		
RYDER SYS INC	COM	783549108	6,317	134,300	SH		SOLE	1	134,300		
RYERSON TULL INC NEW	COM	78375P107	378	22,000	SH		SOLE	1	22,000		
SAFECO CORP	COM	786429100	2,091	45,800	SH		SOLE	1	45,800		
SAFENET INC	COM	78645R107	1,762	66,800	SH		SOLE	1	66,800		
SAKS INC	COM	79377W108	7,058	585,700	SH		SOLE	1	585,700		
SANFILIPPO JOHN B & SON INC	COM	800422107	330	12,600	SH		SOLE	1	12,600		
SANMINA SCI CORP	COM	800907107	8,858	1,256,500	SH		SOLE	1	1,256,500		
SAPIENT CORP	COM	803062108	1,875	245,700	SH		SOLE	1	245,700		
SARA LEE CORP	COM	803111103	6,739	294,800	SH		SOLE	1	294,800		
SATYAM COMPUTER SERVICES LTD	ADR	804098101	344	14,900	SH		SOLE	1	14,900		
SBC COMMUNICATIONS INC	COM	78387G103	28,301	1,090,600	SH		SOLE	1	1,090,600		
SCANSOURCE INC	COM	806037107	3,184	49,900	SH		SOLE	1	49,900		
SCHEIN HENRY INC	COM	806407102	698	11,200	SH		SOLE	1	11,200		
SCHNITZER STL INDS	CL A	806882106	699	21,600	SH		SOLE	1	21,600		
SCHOOL SPECIALTY INC	COM	807863105	1,029	26,100	SH		SOLE	1	26,100		
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	642	19,800	SH		SOLE	1	19,800		
SCIENTIFIC ATLANTA INC	COM	808655104	3,326	128,300	SH		SOLE	1	128,300		
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	472	15,300	SH		SOLE	1	15,300		
SCOTTISH RE GROUP LTD	ORD	G7885T104	495	23,400	SH		SOLE	1	23,400		
SCOTTS CO	CL A	810186106	751	11,700	SH		SOLE	1	11,700		
SCP POOL CORP	COM	784028102	1,195	44,700	SH		SOLE	1	44,700		
SEAGATE TECHNOLOGY	SHS	G7945J104	612	45,300	SH		SOLE	1	45,300		
SEI INVESTMENTS CO	COM	784117103	3,718	110,400	SH		SOLE	1	110,400		
SELECT MEDICAL CORP	COM	816196109	423	31,500	SH		SOLE	1	31,500		
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N206	1,461	147,900	SH		SOLE	1	147,900		
SEMTECH CORP	COM	816850101	2,567	133,900	SH		SOLE	1	133,900		
SENSIENT TECHNOLOGIES CORP	COM	81725T100	768	35,500	SH		SOLE	1	35,500		
SEPRACOR INC	COM	817315104	20,410	418,400	SH		SOLE	1	418,400		
SERENA SOFTWARE INC	COM	817492101	410	24,500	SH		SOLE	1	24,500		
SEROLOGICALS CORP	COM	817523103	390	16,700	SH		SOLE	1	16,700		
SFBC INTL INC	COM	784121105	1,973	75,000	SH		SOLE	1	75,000		
SHERWIN WILLIAMS CO	COM	824348106	4,172	94,900	SH		SOLE	1	94,900		
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	2,813	98,200	SH		SOLE	1	98,200		
SIEBEL SYS INC	COM	826170102	4,434	588,000	SH		SOLE	1	588,000		

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
SIERRA HEALTH SVCS INC	COM	826322109	1,165	24,300	SH		SOLE	1	24,300		
SIERRA PAC RES NEW	COM	826428104	638	71,300	SH		SOLE	1	71,300		
SIERRA WIRELESS INC	COM	826516106	251	14,100	SH		SOLE	1	14,100		
SIGNATURE BK NEW YORK N Y	COM	82669G104	2,865	107,100	SH		SOLE	1	107,100		
SILVER STD RES INC	COM	82823L106	439	26,600	SH		SOLE	1	26,600		
SIMON PPTY GROUP INC NEW	COM	828806109	3,513	65,500	SH		SOLE	1	65,500		
SINA CORP	ORD	G81477104	877	34,400	SH		SOLE	1	34,400		
SKECHERS U S A INC	CL A	830566105	351	24,200	SH		SOLE	1	24,200		
SKYWEST INC	COM	830879102	1,108	73,600	SH		SOLE	1	73,600		
SKYWORKS SOLUTIONS INC	COM	83088M102	10,362	1,093,000	SH		SOLE	1	1,093,000		
SMART & FINAL INC	COM	831683107	491	29,300	SH		SOLE	1	29,300		
SMITHFIELD FOODS INC	COM	832248108	1,263	50,500	SH		SOLE	1	50,500		
SMUCKER J M CO	COM NEW	832696405	4,734	106,600	SH		SOLE	1	106,600		
SOHU INC	COM	83408W103	3,163	190,200	SH		SOLE	1	190,200		
SOLA INTL INC	COM	834092108	234	12,300	SH		SOLE	1	12,300		
SONIC AUTOMOTIVE INC	CL A	83545G102	2,039	101,700	SH		SOLE	1	101,700		
SOTHEBYS HLDGS INC	CL A	835898107	1,537	97,800	SH		SOLE	1	97,800		
SOUTHERN PERU COPPER CORP	COM	843611104	728	14,100	SH		SOLE	1	14,100		
SOUTHTRUST CORP	COM	844730101	24,709	593,100	SH		SOLE	1	593,100		
SOUTHWESTERN ENERGY CO	COM	845467109	5,119	121,900	SH		SOLE	1	121,900		
SOVEREIGN BANCORP INC	COM	845905108	690	31,600	SH		SOLE	1	31,600		
SPRINT CORP FON	COM	852061100	1,790	88,900	SH		SOLE	1	88,900		
SS&C TECHNOLOGIES INC	COM	85227Q100	322	16,500	SH		SOLE	1	16,500		
STAMPS COM INC	COM NEW	852857200	1,581	118,900	SH		SOLE	1	118,900		
STANLEY FURNITURE INC	COM NEW	854305208	559	12,700	SH		SOLE	1	12,700		
STAPLES INC	COM	855030102	1,047	35,100	SH		SOLE	1	35,100		
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	7,362	158,600	SH		SOLE	1	158,600		
STEEL DYNAMICS INC	COM	858119100	9,352	242,150	SH		SOLE	1	242,150		
STEEL TECHNOLOGIES INC	COM	858147101	617	24,100	SH		SOLE	1	24,100		
STERIS CORP	COM	859152100	586	26,700	SH		SOLE	1	26,700		
STERLING BANCSHARES INC	COM	858907108	208	15,500	SH		SOLE	1	15,500		
STEWART & STEVENSON SVCS INC	COM	860342104	228	12,900	SH		SOLE	1	12,900		
STEWART INFORMATION SVCS COR	COM	860372101	654	16,600	SH		SOLE	1	16,600		
STONE ENERGY CORP	COM	861642106	958	21,900	SH		SOLE	1	21,900		
STORAGE TECHNOLOGY CORP	COM PAR $0.10	862111200	715	28,300	SH		SOLE	1	28,300		
STRATASYS INC	COM	862685104	360	11,400	SH		SOLE	1	11,400		
SUN MICROSYSTEMS INC	COM	866810104	4,043	1,000,700	SH		SOLE	1	1,000,700		
SUNCOR ENERGY INC	COM	867229106	1,284	40,100	SH		SOLE	1	40,100		
SUNGARD DATA SYS INC	COM	867363103	3,311	139,300	SH		SOLE	1	139,300		
SUNOCO INC	COM	86764P109	5,297	71,600	SH		SOLE	1	71,600		
SUNOPTA INC	COM	8676EP108	542	69,900	SH		SOLE	1	69,900		
SUPERGEN INC	COM	868059106	636	102,837	SH		SOLE	1	102,837		
SUPERIOR ENERGY SVCS INC	COM	868157108	589	45,600	SH		SOLE	1	45,600		
SUPPORTSOFT INC	COM	868587106	753	77,300	SH		SOLE	1	77,300		
SWIFT ENERGY CO	COM	870738101	426	17,800	SH		SOLE	1	17,800		
SYCAMORE NETWORKS INC	COM	871206108	201	53,100	SH		SOLE	1	53,100		
SYMANTEC CORP	COM	871503108	1,158	21,100	SH		SOLE	1	21,100		
SYMBION INC DEL	COM	871507109	354	21,997	SH		SOLE	1	21,997		
TAKE-TWO INTERACTIVE SOFTWAR	COM	874054109	6,094	185,500	SH		SOLE	1	185,500		
TALK AMERICA HLDGS INC	COM NEW	87426R202	636	121,700	SH		SOLE	1	121,700		
TBC CORP	COM	872180104	306	13,700	SH		SOLE	1	13,700		
TECH DATA CORP	COM	878237106	2,864	74,300	SH		SOLE	1	74,300		
TEKELEC	COM	879101103	374	22,400	SH		SOLE	1	22,400		
TEKTRONIX INC	COM	879131100	2,697	81,100	SH		SOLE	1	81,100		
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	331	10,400	SH		SOLE	1	10,400		
TELEFLEX INC	COM	879369106	710	16,700	SH		SOLE	1	16,700		
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	7,606	235,700	SH		SOLE	1	235,700		
TELETECH HOLDINGS INC	COM	879939106	208	22,000	SH		SOLE	1	22,000		
TELLABS INC	COM	879664100	738	80,300	SH		SOLE	1	80,300		
TEREX CORP NEW	COM	880779103	5,468	126,000	SH		SOLE	1	126,000		
TESORO PETE CORP	COM	881609101	3,922	132,800	SH		SOLE	1	132,800		
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	473	15,200	SH		SOLE	1	15,200		
TEXTRON INC	COM	883203101	5,219	81,200	SH		SOLE	1	81,200		
THERMO ELECTRON CORP	COM	883556102	4,245	157,100	SH		SOLE	1	157,100		
THOMAS & BETTS CORP	COM	884315102	459	17,100	SH		SOLE	1	17,100		
THOR INDS INC	COM	885160101	312	11,800	SH		SOLE	1	11,800		
TIBCO SOFTWARE INC	COM	88632Q103	1,625	190,900	SH		SOLE	1	190,900		
TIDEWATER INC	COM	886423102	2,614	80,300	SH		SOLE	1	80,300		
TIME WARNER INC	COM	887317105	6,834	423,400	SH		SOLE	1	423,400		
TIME WARNER TELECOM INC	CL A	887319101	513	106,800	SH		SOLE	1	106,800		
TIMKEN CO	COM	887389104	2,504	101,700	SH		SOLE	1	101,700		
TITAN CORP	COM	888266103	1,076	77,000	SH		SOLE	1	77,000		
TITAN INTL INC ILL	COM	88830M102	254	26,500	SH		SOLE	1	26,500		
TJX COS INC NEW	COM	872540109	3,696	167,700	SH		SOLE	1	167,700		
TLC VISION CORP	COM	872549100	1,085	123,400	SH		SOLE	1	123,400		
TOLL BROTHERS INC	COM	889478103	3,011	65,000	SH		SOLE	1	65,000		
TOO INC	COM	890333107	1,090	60,300	SH		SOLE	1	60,300		
TORCHMARK CORP	COM	891027104	574	10,800	SH		SOLE	1	10,800		
TOTAL SYS SVCS INC	COM	891906109	1,209	47,900	SH		SOLE	1	47,900		
TOYS R US INC	COM	892335100	6,537	368,500	SH		SOLE	1	368,500		
TRAVELZOO INC	COM	89421Q106	3,125	60,100	SH		SOLE	1	60,100		
TRIDENT MICROSYSTEMS INC	COM	895919108	221	21,900	SH		SOLE	1	21,900		
TRIMBLE NAVIGATION LTD	COM	896239100	537	17,000	SH		SOLE	1	17,000		
TRIZEC PROPERTIES INC	COM	89687P107	600	37,600	SH		SOLE	1	37,600		
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	566	30,000	SH		SOLE	1	30,000		
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	692	19,700	SH		SOLE	1	19,700		
TUESDAY MORNING CORP	COM NEW	899035505	352	11,400	SH		SOLE	1	11,400		
TUPPERWARE CORP	COM	899896104	1,039	61,200	SH		SOLE	1	61,200		
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	348	31,000	SH		SOLE	1	31,000		
TV AZTECA S A DE C V	SPONSORED ADR	901145102	292	28,900	SH		SOLE	1	28,900		
U S G CORP	COM NEW	903293405	1,159	63,600	SH		SOLE	1	63,600		
UGI CORP NEW	COM	902681105	730	19,600	SH		SOLE	1	19,600		
UICI	COM	902737105	396	12,100	SH		SOLE	1	12,100		
ULTRA PETROLEUM CORP	COM	903914109	1,148	23,400	SH		SOLE	1	23,400		
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	739	30,500	SH		SOLE	1	30,500		
UNION PAC CORP	COM	907818108	615	10,500	SH		SOLE	1	10,500		
UNIONBANCAL CORP	COM	908906100	6,714	113,400	SH		SOLE	1	113,400		
UNITED DEFENSE INDS INC	COM	91018B104	3,031	75,800	SH		SOLE	1	75,800		
UNITED INDL CORP	COM	910671106	3,582	108,900	SH		SOLE	1	108,900		

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Form 13F Information Table
Two Sigma Investments, LLC
September 30, 2004

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
									VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/PRN	PUT/CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SOLE	SHARED	NONE
UNITED NAT FOODS INC	COM	911163103	1,021	38,400	SH		SOLE	1	38,400		
UNITED STATES CELLULAR CORP	COM	911684108	751	17,400	SH		SOLE	1	17,400		
UNITED STATES STL CORP NEW	COM	912909108	880	23,400	SH		SOLE	1	23,400		
UNITED TECHNOLOGIES CORP	COM	913017109	9,226	98,800	SH		SOLE	1	98,800		
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3,821	109,400	SH		SOLE	1	109,400		
UNITEDHEALTH GROUP INC	COM	91324P102	1,762	23,900	SH		SOLE	1	23,900		
UNIVERSAL AMERN FINL CORP	COM	913377107	259	20,000	SH		SOLE	1	20,000		
UNIVERSAL HLTH SVCS INC	CL B	913903100	2,910	66,900	SH		SOLE	1	66,900		
UNIVISION COMMUNICATIONS INC	CL A	914906102	8,061	255,000	SH		SOLE	1	255,000		
UNIZAN FINANCIAL CORP	COM	91528W101	704	25,500	SH		SOLE	1	25,500		
UNUMPROVIDENT CORP	COM	91529Y106	6,930	441,700	SH		SOLE	1	441,700		
UROLOGIX INC	COM	917273104	582	92,100	SH		SOLE	1	92,100		
USANA HEALTH SCIENCES INC	COM	90328M107	428	12,300	SH		SOLE	1	12,300		
UTI WORLDWIDE INC	ORD	G87210103	700	11,900	SH		SOLE	1	11,900		
UTSTARCOM INC	COM	918076100	367	22,764	SH		SOLE	1	22,764		
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1,985	82,300	SH		SOLE	1	82,300		
VALERO ENERGY CORP NEW	COM	91913Y100	8,093	100,900	SH		SOLE	1	100,900		
VARCO INTL INC DEL	COM	922122106	11,710	436,600	SH		SOLE	1	436,600		
VARIAN INC	COM	922206107	447	11,800	SH		SOLE	1	11,800		
VARIAN MED SYS INC	COM	92220P105	3,537	102,300	SH		SOLE	1	102,300		
VENTAS INC	COM	92276F100	1,115	43,000	SH		SOLE	1	43,000		
VERISIGN INC	COM	92343E102	1,348	67,800	SH		SOLE	1	67,800		
VERITAS SOFTWARE CO	COM	923436109	1,307	73,400	SH		SOLE	1	73,400		
VERITY INC	COM	92343C106	692	53,740	SH		SOLE	1	53,740		
VERIZONMUNICATIONS	COM	92343V104	10,759	273,200	SH		SOLE	1	273,200		
VIASAT INC	COM	92552V100	1,087	54,100	SH		SOLE	1	54,100		
VINTAGE PETE INC	COM	927460105	668	33,300	SH		SOLE	1	33,300		
VISHAY INTERTECHNOLOGY INC	*COM*	*928298108*	*203*	*15,700*	*SH*		*SOLE*	*1*	*15,700*		
VITESSE SEMICONDUCTOR CORP	COM	928497106	2,041	747,700	SH		SOLE	1	747,700		
VITRAN INC	COM	92850E107	299	20,100	SH		SOLE	1	20,100		
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	829	24,000	SH		SOLE	1	24,000		
WAL MART STORES INC	COM	931142103	20,594	387,100	SH		SOLE	1	387,100		
WARNACO GROUP INC	COM NEW	934390402	2,219	99,800	SH		SOLE	1	99,800		
WASTE MGMT INC DEL	COM	94106L109	1,094	40,000	SH		SOLE	1	40,000		
WATSCO INC	COM	942622200	967	32,200	SH		SOLE	1	32,200		
WATSON PHARMACEUTICALS INC	COM	942683103	18,168	616,700	SH		SOLE	1	616,700		
WAYNE BANCORP INC OHIO	COM	944293109	697	24,500	SH		SOLE	1	24,500		
WAYPOINT FINL CORP	COM	946756103	2,382	86,400	SH		SOLE	1	86,400		
WCI CMNTYS INC	COM	92923C104	408	17,500	SH		SOLE	1	17,500		
WEBEXMUNICATIONS INC	COM	94767L109	5,970	273,600	SH		SOLE	1	273,600		
WEBMD CORP	COM	94769M105	701	100,700	SH		SOLE	1	100,700		
WEBSENSE INC	COM	947684106	3,317	79,600	SH		SOLE	1	79,600		
WELLCHOICE INC	COM	949475107	1,695	45,400	SH		SOLE	1	45,400		
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	17,550	167,000	SH		SOLE	1	167,000		
WESCO INTL INC	COM	95082P105	963	39,700	SH		SOLE	1	39,700		
WESTELL TECHNOLOGIES INC	CL A	957541105	307	59,400	SH		SOLE	1	59,400		
WESTWOOD ONE INC	COM	961815107	5,071	256,500	SH		SOLE	1	256,500		
WEYERHAEUSER CO	COM	962166104	5,219	78,500	SH		SOLE	1	78,500		
WFS FINL INC	COM	92923B106	517	11,100	SH		SOLE	1	11,100		
WHEELING PITTSBURGH CORP	COM NEW	963142302	548	17,500	SH		SOLE	1	17,500		
WHITING PETE CORP NEW	COM	966387102	438	14,400	SH		SOLE	1	14,400		
WHITNEY HLDG CORP	COM	966612103	659	15,700	SH		SOLE	1	15,700		
WILLIAMS SONOMA INC	COM	969904101	5,013	133,500	SH		SOLE	1	133,500		
WIND RIVER SYSTEMS INC	COM	973149107	3,577	293,200	SH		SOLE	1	293,200		
WINN DIXIE STORES INC	COM	974280109	987	319,500	SH		SOLE	1	319,500		
WORTHINGTON INDS INC	COM	981811102	408	19,100	SH		SOLE	1	19,100		
WPP GROUP PLC	SPON ADR NEW	929309300	1,002	21,506	SH		SOLE	1	21,506		
WYETH	COM	983024100	1,062	28,400	SH		SOLE	1	28,400		
XCEL ENERGY INC	COM	98389B100	648	37,400	SH		SOLE	1	37,400		
XTO ENERGY INC	COM	98385X106	1,468	45,200	SH		SOLE	1	45,200		
YUM BRANDS INC	COM	988498101	1,972	48,500	SH		SOLE	1	48,500		
ZALE CORP NEW	COM	988858106	506	18,000	SH		SOLE	1	18,000		
ZORAN CORP	COM	98975F101	512	32,600	SH		SOLE	1	32,600		
ZYGO CORP	COM	989855101	306	30,200	SH		SOLE	1	30,200		

Total number of positions: 955
Total dollar value of positions (X$1000): $ 2,495,926