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MERCANTILE BANKSHARES CORP
Form 13F-HR
May 01, 2002

13F-HR
04/01/2002

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13F-HR
Form 13F Holdings Report

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

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: MERCANTILE BANKSHARES CORPORATION
Address: 2 HOPKINS PLAZA
BALTIMORE, MD 21203

13F File Number: 28-00125

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:

Name: John L. Unger
Title: Senior Vice-President & General Counsel
Phone: 410-237-5723
Signature, Place and Date of Signing:

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John L. Unger Baltimore, Maryland May 1, 2002

Report Type (Check only one.):

☒ 13F HOLDINGS REPORT.

☐ 13F NOTICE.

☐ 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 978

Form 13F Information Table Value Total: \$6468045

List of Other Included Managers:

No.	13F File Number	Name
02	28-00125	MERCANTILE-SAFE DEPOSIT & TRUST COMPANY
03		THE NATIONAL BANK OF FREDERICKSBURG
04		MARSHALL NATIONAL BANK & TRUST COMPANY
05		MERCANTILE BANKSHARES CORP.
06		MERCANTILE CAPITAL ADVISORS INC.

FORM 13F INFORMATION TABLE										
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/	SH/	PUT/	INVSTMT			
D ABB LTD	COM	000375204	00003052	00391534	SH			DEFINED	02	
D AFLAC INC	COM	001055102	00000761	00025798	SH			DEFINED	02	
D AGL RESOURCES INC	COM	001204106	00000652	00027753	SH			DEFINED	02	
D AMB PROPERTY CORP	COM	00163T109	00000413	00015000	SH			DEFINED	06	
D AMLI RESIDENTIAL PROPERTI	COM	001735109	00000484	00019200	SH			DEFINED	06	
D AOL TIME WARNER	COM	00184A105	00012406	00524563	SH			DEFINED	02	
D AOL TIME WARNER	COM	00184A105	00000184	00007795	SH			DEFINED	03	
D AOL TIME WARNER	COM	00184A105	00000037	00001600	SH			DEFINED	04	
D AOL TIME WARNER	COM	00184A105	00001419	00060000	SH			DEFINED	06	
D AT&T CORP	COM	001957109	00004930	00314022	SH			DEFINED	02	
D AT&T CORP	COM	001957109	00000106	00006753	SH			DEFINED	03	
D AT&T CORP	COM	001957109	00000011	00000700	SH			DEFINED	04	
D A T & T WIRELESS SERVICES	COM	00209A106	00001806	00201833	SH			DEFINED	02	
D A T & T WIRELESS SERVICES	COM	00209A106	00000014	00001633	SH			DEFINED	03	
D A T & T WIRELESS SERVICES	COM	00209A106	00000000	00000048	SH			DEFINED	04	
D A T & T WIRELESS SERVICE	COM	00209A106	00000530	00059173	SH			DEFINED	06	
D ABBOTT LABS	COM	002824100	00021916	00416654	SH			DEFINED	02	
D ABBOTT LABS	COM	002824100	00000482	00009165	SH			DEFINED	03	
D ABBOTT LABS	COM	002824100	00000078	00001500	SH			DEFINED	04	

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D ACADIA REALTY TRUST	COM	004239109	00000358	00051600	SH	DEFINED	02
D ADVANCED FIBRE COMM.	COM	00754A105	00000595	00031000	SH	DEFINED	06
D AEGON N V	COM	007924103	00000491	00020120	SH	DEFINED	02
D AFFILIATED COMPUTER SVCS A	COM	008190100	00003949	00070360	SH	DEFINED	02
D AGILENT TECHNOLOGIES INC	COM	00846U101	00008315	00237869	SH	DEFINED	02
D AGILENT TECHNOLOGIES INC	COM	00846U101	00000129	00003718	SH	DEFINED	03
D AGILENT TECHNOLOGIES INC	COM	00846U101	00000006	00000200	SH	DEFINED	04
D AIR PRODS & CHEMS INC	COM	009158106	00055005	01064947	SH	DEFINED	02
D AIR PRODS & CHEMS INC	COM	009158106	00000545	00010570	SH	DEFINED	03
D AIR PRODS & CHEMS INC	COM	009158106	00000040	00000775	SH	DEFINED	04
D AIR PRODUCTS & CHEMICALS	COM	009158106	00002164	00041900	SH	DEFINED	06
D AIRGAS INC	COM	009363102	00000221	00011000	SH	DEFINED	02
D ALBERTSON'S INC	COM	013104104	00017326	00522826	SH	DEFINED	02
D ALBERTSON'S INC	COM	013104104	00000197	00005945	SH	DEFINED	03
D ALBERTSON'S INC	COM	013104104	00001099	00033150	SH	DEFINED	06
D ALCOA INC	COM	013817101	00006351	00168294	SH	DEFINED	02
D ALCATEL (ADR)	COM	013904305	00000804	00056745	SH	DEFINED	02
D ALEXANDER & BALDWIN INC	COM	014482103	00000607	00022000	SH	DEFINED	02
D ALLEGHENY ENERGY INC	COM	017361106	00000711	00017200	SH	DEFINED	02
D ALLERGAN INC	COM	018490102	00000690	00010674	SH	DEFINED	02
D ALLIED IRISH BKS P L C	COM	019228402	00000364	00015200	SH	DEFINED	02
D ALLSTATE CORP	COM	020002101	00004624	00122425	SH	DEFINED	02
D ALLSTATE CORP	COM	020002101	00000015	00000400	SH	DEFINED	03
D ALLSTATE CORP	COM	020002101	00000013	00000370	SH	DEFINED	04
D ALLTRISTA CORP	COM	020040101	00001143	00041500	SH	DEFINED	02
D ALTERA CORP	COM	021441100	00000643	00029424	SH	DEFINED	02
D AMERICAN ELEC PWR INC	COM	025537101	00001136	00024661	SH	DEFINED	02
D AMERICAN ELEC PWR INC	COM	025537101	00000189	00004116	SH	DEFINED	03
D AMERICAN EAGLE OUTFITTERS	COM	02553E106	00000292	00011800	SH	DEFINED	06
D AMERICAN EXPRESS CO	COM	025816109	00022308	00544636	SH	DEFINED	02
D AMERICAN EXPRESS CO	COM	025816109	00000387	00009465	SH	DEFINED	03
D AMERICAN EXPRESS CO	COM	025816109	00000070	00001725	SH	DEFINED	04
D AMERICAN EXPRESS CO	COM	025816109	00000760	00018565	SH	DEFINED	06
D AMERICAN INTL GROUP INC	COM	026874107	00090508	01254626	SH	DEFINED	02
D AMERICAN INTL GROUP INC	COM	026874107	00001084	00015037	SH	DEFINED	03
D AMERICAN INTL GROUP INC	COM	026874107	00000192	00002667	SH	DEFINED	04
D AMER INT'L GROUP	COM	026874107	00000761	00010555	SH	DEFINED	06
D AMERICAN PWR CONVERSION CORP	COM	029066107	00012608	00853094	SH	DEFINED	02
D AMERICAN PWR CONVERSION CORP	COM	029066107	00000618	00041845	SH	DEFINED	03
D AMERICAN PWR CONVERSION CORP	COM	029066107	00000033	00002250	SH	DEFINED	04
D AMERICAN POWER CONVERSION	COM	029066107	00002149	00145400	SH	DEFINED	06
D AMERICAN TOWER CORP	COM	029912201	00000295	00053700	SH	DEFINED	02
D AMERICAN WTR WKS INC	COM	030411102	00000527	00012044	SH	DEFINED	02
D AMGEN INC	COM	031162100	00021429	00359070	SH	DEFINED	02
D AMGEN INC	COM	031162100	00000618	00010370	SH	DEFINED	03
D AMGEN INC	COM	031162100	00000046	00000775	SH	DEFINED	04
D AMGEN INC	COM	031162100	00002034	00034090	SH	DEFINED	06
D AMSOUTH BANCORPORATION	COM	032165102	00001106	00050343	SH	DEFINED	02
D ANADARKO PETE CORP	COM	032511107	00001790	00031730	SH	DEFINED	02
D ANADARKO PETE CORP	COM	032511107	00000004	00000076	SH	DEFINED	04
D ANHEUSER BUSCH COS INC	COM	035229103	00002220	00042535	SH	DEFINED	02
D APACHE CORP	COM	037411105	00001764	00031026	SH	DEFINED	02
D APARTMENT INVT & MGMT CO	COM	03748R101	00000033	00000700	SH	DEFINED	02
D APARTMENT INVT & MGMT	COM	03748R101	00001016	00021000	SH	DEFINED	06
D APPLERA CORP	COM	038020103	00000248	00011126	SH	DEFINED	02
D APPLIED INDL TECHNOLOGIES INC	COM	03820C105	00000578	00030070	SH	DEFINED	02
D APPLIED MATLS INC	COM	038222105	00001215	00022393	SH	DEFINED	02
D APPLIED MATERIALS INC	COM	038222105	00000711	00013100	SH	DEFINED	06
D ARCH CHEMICALS INC	COM	03937R102	00002884	00130806	SH	DEFINED	02
D ARCHER DANIELS MIDLAND CO	COM	039483102	00000247	00017780	SH	DEFINED	02
D ARCHSTONE-SMITH TRUST	COM	039583109	00026234	00979253	SH	DEFINED	02
D ARCHSTONE-SMITH TRUST	COM	039583109	00000274	00010240	SH	DEFINED	03

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D ARCHSTONE-SMITH TRUST	COM	039583109	00007403	00276332	SH	DEFINED	06
D ARDEN REALTY GROUP	COM	039793104	00000923	00032500	SH	DEFINED	06
D ASSOCIATED BANC CORP	COM	045487105	00000447	00011761	SH	DEFINED	02
D AUTODESK INC	COM	052769106	00011563	00247659	SH	DEFINED	02
D AUTODESK INC	COM	052769106	00000259	00005548	SH	DEFINED	03
D AUTODESK INC	COM	052769106	00000031	00000675	SH	DEFINED	04
D AUTO DESK	COM	052769106	00001004	00021500	SH	DEFINED	06
D AUTOMATIC DATA PROCESSING INC	COM	053015103	00002743	00047089	SH	DEFINED	02
D AVALONBAY CMNTYS INC	COM	053484101	00000112	00002250	SH	DEFINED	02
D AVALONBAY COMMUNITIES	COM	053484101	00001177	00023634	SH	DEFINED	06
D AVATAR HLDGS INC	COM	053494100	00000337	00012500	SH	DEFINED	02
D AVATAR HLDGS INC	SUB	053494AD2	00000225	00225000	SH	DEFINED	02
D AVERY DENNISON CORP	COM	053611109	00001083	00017752	SH	DEFINED	02
D AVNET INC	COM	053807103	00001211	00044756	SH	DEFINED	02
D AVON PRODS INC	COM	054303102	00001171	00021570	SH	DEFINED	02
D BB&T CORP	COM	054937107	00001460	00038326	SH	DEFINED	02
D BB&T CORP	COM	054937107	00000040	00001050	SH	DEFINED	03
D BB&T CORP	COM	054937107	00000747	00019620	SH	DEFINED	04
D BP P.L.C.	COM	055622104	00144216	02716251	SH	DEFINED	02
D BP P.L.C.	COM	055622104	00001538	00028975	SH	DEFINED	03
D BP P.L.C.	COM	055622104	00000058	00001100	SH	DEFINED	04
D BP AMOCO ADR	COM	055622104	00018009	00339150	SH	DEFINED	06
D BRE PPTYS INC	COM	05564E106	00000104	00003200	SH	DEFINED	02
D BRE PROPERTIES, INC.	COM	05564E106	00000910	00028000	SH	DEFINED	06
D BAKER HUGHES INC	COM	057224107	00000614	00016071	SH	DEFINED	02
D BALTIMORE CEMETERY COMPANY	COM	058991100	00005850	00058500	SH	DEFINED	02
D BANK OF AMERICA CORP	COM	060505104	00012927	00190056	SH	DEFINED	02
D BANK OF AMERICA CORP	COM	060505104	00000156	00002303	SH	DEFINED	03
D BANK OF AMERICA CORP	COM	060505104	00000056	00000826	SH	DEFINED	04
D BANK NEW YORK INC	COM	064057102	00005225	00124349	SH	DEFINED	02
D BANK ONE CORP	COM	06423A103	00001533	00036696	SH	DEFINED	02
D BANKATLANTIC BANCORP	COM	065908501	00000901	00069300	SH	DEFINED	06
D BANKUNITED FINL CORP	COM	06652B103	00000599	00040000	SH	DEFINED	02
D BARD C R INC	COM	067383109	00001039	00017605	SH	DEFINED	02
D BARRICK GOLD CORP	COM	067901108	00000384	00020720	SH	DEFINED	02
D BAXTER INTL INC	COM	071813109	00007118	00119601	SH	DEFINED	02
D BAXTER INTL INC	COM	071813109	00000033	00000570	SH	DEFINED	03
D BAXTER INTL INC	COM	071813109	00000086	00001450	SH	DEFINED	04
D RECKITT BENCKISER PLC	COM	072787906	00000474	00030000	SH	DEFINED	02
D BEA SYS INC	COM	073325102	00001183	00086335	SH	DEFINED	02
D BECKMAN COULTER INC	COM	075811109	00001380	00027026	SH	DEFINED	02
D BECTON DICKINSON & CO	COM	075887109	00002465	00065364	SH	DEFINED	02
D BELLSOUTH CORP	COM	079860102	00039064	01059789	SH	DEFINED	02
D BELLSOUTH CORP	COM	079860102	00000439	00011922	SH	DEFINED	03
D BELLSOUTH CORP	COM	079860102	00000019	00000534	SH	DEFINED	04
D BENCHMARK ELECTRS INC	COM	08160H101	00000656	00023450	SH	DEFINED	02
D BERKSHIRE HATHAWAY INC CL B	COM	084670207	00033691	00014221	SH	DEFINED	02
D BERKSHIRE HATHAWAY INC CL B	COM	084670207	00000007	00000003	SH	DEFINED	04
D BERKSHIRE HATHAWAY CL-B	COM	084670207	00003639	00001536	SH	DEFINED	06
D BLACK & DECKER CORP	COM	091797100	00003390	00072861	SH	DEFINED	02
D BLACK & DECKER CORP	COM	091797100	00000043	00000937	SH	DEFINED	03
D BLACK & DECKER CORP	COM	091797100	00000015	00000325	SH	DEFINED	04
D BOEING CO	COM	097023105	00011522	00238796	SH	DEFINED	02
D BOEING CO	COM	097023105	00000247	00005135	SH	DEFINED	03
D BOEING CORP	COM	097023105	00001566	00032450	SH	DEFINED	06
D BOSTON METALS COMPANY NON-VTG	COM	100990100	00000692	00055361	SH	DEFINED	02
D BOSTON PPTYS INC	COM	101121101	00000027	00000700	SH	DEFINED	02
D BOSTON PROPERTIES	COM	101121101	00000604	00015300	SH	DEFINED	06
D BOSTON SCIENTIFIC CORP	COM	101137107	00000833	00033200	SH	DEFINED	02
D BRASCAN CORPORATION	COM	10549P606	00000872	00040000	SH	DEFINED	02
D BRISTOL MYERS SQUIBB CO	COM	110122108	00187051	04619681	SH	DEFINED	02
D BRISTOL MYERS SQUIBB CO	COM	110122108	00000999	00024689	SH	DEFINED	03

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D BRISTOL MYERS SQUIBB CO	COM	110122108	00000059	00001475	SH	DEFINED	04
D BRISTOL MYERS SQUIBB CO.	COM	110122108	00013556	00334800	SH	DEFINED	06
D BROADWING INC	COM	111620100	00000408	00058395	SH	DEFINED	02
D BROADWING INC	COM	111620100	00000001	00000200	SH	DEFINED	03
D BROOKS AUTOMATION INC	COM	11434A100	00000591	00013000	SH	DEFINED	06
D BURLINGTON NORTHN SANTA FE	COM	12189T104	00001287	00042665	SH	DEFINED	02
D BURLINGTON RES INC	COM	122014103	00001715	00042802	SH	DEFINED	02
D CBL & ASSOCIATES	COM	124830100	00000562	00015900	SH	DEFINED	06
D CIGNA CORP	COM	125509109	00001781	00017572	SH	DEFINED	02
D CSX CORP	COM	126408103	00001423	00037364	SH	DEFINED	02
D CVS CORPORATION DELAWARE	COM	126650100	00012685	00369504	SH	DEFINED	02
D CVS CORPORATION DELAWARE	COM	126650100	00000290	00008475	SH	DEFINED	03
D CVS CORPORATION DELAWARE	COM	126650100	00000059	00001725	SH	DEFINED	04
D CVS CORP	COM	126650100	00000935	00027250	SH	DEFINED	06
D CANADIAN NATL RY CO	COM	136375102	00001901	00038050	SH	DEFINED	02
D CAPITAL AUTO	COM	139733109	00000506	00022000	SH	DEFINED	06
D CAPITAL ONE FINL CORP	COM	14040H105	00007570	00118563	SH	DEFINED	02
D CAPITAL ONE FINL CORP	COM	14040H105	00000051	00000800	SH	DEFINED	03
D CAPITAL ONE FINL CORP	COM	14040H105	00000063	00001000	SH	DEFINED	04
D CARNIVAL CORPORATION	COM	143658102	00014870	00455442	SH	DEFINED	02
D CARNIVAL CORPORATION	COM	143658102	00000349	00010695	SH	DEFINED	03
D CARNIVAL CRUISE	COM	143658102	00002160	00066150	SH	DEFINED	06
D CARRAMERICA REALTY CORP	COM	144418100	00000829	00026400	SH	DEFINED	06
D CATERPILLAR INC	COM	149123101	00013262	00233284	SH	DEFINED	02
D CATERPILLAR INC	COM	149123101	00000164	00002885	SH	DEFINED	03
D CATERPILLAR, INC.	COM	149123101	00001128	00019850	SH	DEFINED	06
D CELESTICA INC	COM	15101Q108	00000413	00011405	SH	DEFINED	02
D CELESTICA INC	COM	15101Q108	00000947	00026115	SH	DEFINED	06
D CENDANT CORP	COM	151313103	00000673	00035084	SH	DEFINED	02
D CENTERPOINT PROPERTIES	COM	151895109	00000757	00014000	SH	DEFINED	06
D CERTEGY INC	COM	156880106	00001171	00029500	SH	DEFINED	02
D CHEESECAKE FACTORY INC	COM	163072101	00000161	00004387	SH	DEFINED	02
D THE CHEESECAKE FACTORY	COM	163072101	00000705	00019100	SH	DEFINED	06
D CHEROKEE INC	COM	16444H102	00000831	00055000	SH	DEFINED	02
D CHEVRONTEXACO CORPORATION	COM	166764100	00059016	00653774	SH	DEFINED	02
D CHEVRONTEXACO CORPORATION	COM	166764100	00000513	00005692	SH	DEFINED	03
D CHEVRONTEXACO CORPORATION	COM	166764100	00000090	00001000	SH	DEFINED	04
D CHEVRONTEXACO CORP	COM	166764100	00010694	00118464	SH	DEFINED	06
D CHIRON CORP	COM	170040109	00000813	00017719	SH	DEFINED	02
D CHIRON CORPORATION	COM	170040109	00000551	00012010	SH	DEFINED	06
D CHOICEPOINT INC	COM	170388102	00001140	00019800	SH	DEFINED	02
D CHUBB CORP	COM	171232101	00044612	00610285	SH	DEFINED	02
D CHUBB CORP	COM	171232101	00000276	00003785	SH	DEFINED	03
D CHUBB CORP.	COM	171232101	00008372	00114530	SH	DEFINED	06
D CIMA LABS	COM	171796105	00000309	00011600	SH	DEFINED	06
D CISCO SYS INC	COM	17275R102	00031083	01835973	SH	DEFINED	02
D CISCO SYS INC	COM	17275R102	00000476	00028148	SH	DEFINED	03
D CISCO SYS INC	COM	17275R102	00000074	00004375	SH	DEFINED	04
D CISCO SYSTEMS	COM	17275R102	00001387	00081900	SH	DEFINED	06
D CITIGROUP INC	COM	172967101	00077330	01561609	SH	DEFINED	02
D CITIGROUP INC	COM	172967101	00001136	00022943	SH	DEFINED	03
D CITIGROUP INC	COM	172967101	00000237	00004793	SH	DEFINED	04
D CITIGROUP INC.	COM	172967101	00018371	00370990	SH	DEFINED	06
D CLEAR CHANNEL COMMUNICATIONS	COM	184502102	00003121	00060714	SH	DEFINED	02
D CLOROX CO	COM	189054109	00023680	00542762	SH	DEFINED	02
D CLOROX COMPANY	COM	189054109	00012695	00290970	SH	DEFINED	06
D COACH INC	COM	189754104	00000761	00015000	SH	DEFINED	06
D COASTAL BANCORP INC	COM	19041P105	00000865	00025000	SH	DEFINED	02
D COCA COLA CO	COM	191216100	00063403	01213230	SH	DEFINED	02
D COCA COLA CO	COM	191216100	00000173	00003313	SH	DEFINED	03
D COCA-COLA CO.	COM	191216100	00000742	00014200	SH	DEFINED	06
D COLGATE PALMOLIVE CO	COM	194162103	00020122	00352086	SH	DEFINED	02

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D COLGATE PALMOLIVE CO	COM	194162103	00000365	00006400	SH	DEFINED	03
D COLGATE PALMOLIVE CO	COM	194162103	00000054	00000950	SH	DEFINED	04
D COLGATE-PALMOLIVE CO	COM	194162103	00003936	00068875	SH	DEFINED	06
D COMCAST CORP	COM	200300200	00001152	00036240	SH	DEFINED	02
D COMERICA INC	COM	200340107	00003516	00056192	SH	DEFINED	02
D COMERICA INC	COM	200340107	00000050	00000806	SH	DEFINED	03
D COMPAQ COMPUTER CORP	COM	204493100	00000401	00038444	SH	DEFINED	02
D COMPAQ COMPUTER CORP	COM	204493100	00000007	00000700	SH	DEFINED	03
D COMPASS BANCSHARES INC	COM	20449H109	00000047	00001550	SH	DEFINED	02
D COMPASS BANCSHARES INC	COM	20449H109	00000262	00008500	SH	DEFINED	03
D CONAGRA FOODS INC	COM	205887102	00009601	00395903	SH	DEFINED	02
D CONAGRA FOODS INC	COM	205887102	00000199	00008210	SH	DEFINED	03
D CONAGRA	COM	205887102	00001210	00049900	SH	DEFINED	06
D CONCEPTUS INC	COM	206016107	00000034	00001578	SH	DEFINED	02
D CONCEPTUS INC	COM	206016107	00000584	00027100	SH	DEFINED	06
D CONCORD EFS INC	COM	206197105	00003730	00112188	SH	DEFINED	02
D CONECTIV INC	COM	206829103	00000335	00013465	SH	DEFINED	02
D CONECTIV INC	COM	206829103	00000001	00000075	SH	DEFINED	03
D CONECTIV INC	COM	206829103	00000007	00000300	SH	DEFINED	04
D CONOCO INC	COM	208251504	00013597	00465996	SH	DEFINED	02
D CONOCO INC	COM	208251504	00000017	00000612	SH	DEFINED	03
D CONSOLIDATED EDISON INC	COM	209115104	00000442	00010548	SH	DEFINED	02
D CONSOLIDATED EDISON INC	COM	209115104	00000004	00000100	SH	DEFINED	03
D CONSTELLATION BRANDS INC	COM	21036P108	00000599	00010900	SH	DEFINED	06
D CONSTELLATION ENERGY GROUP	COM	210371100	00014634	00474341	SH	DEFINED	02
D CONSTELLATION ENERGY GROUP	COM	210371100	00000006	00000210	SH	DEFINED	03
D CONSTELLATION ENERGY GROUP	COM	210371100	00000012	00000400	SH	DEFINED	04
D CONVERGYS CORP	COM	212485106	00006208	00209955	SH	DEFINED	02
D CONVERGYS CORP	COM	212485106	00000195	00006625	SH	DEFINED	03
D CONVERGYS CORP	COM	212485106	00000014	00000500	SH	DEFINED	04
D COOPER INDS INC	COM	216669101	00003003	00071591	SH	DEFINED	02
D CORN PRODS INTL INC	COM	219023108	00000681	00021162	SH	DEFINED	02
D CORN PRODS INTL INC	COM	219023108	00000017	00000540	SH	DEFINED	03
D CORNING INC	COM	219350105	00002452	00321896	SH	DEFINED	02
D CORNING INC	COM	219350105	00000007	00001000	SH	DEFINED	03
D CORP EXECUTIVE BOARD	COM	21988R102	00000908	00024200	SH	DEFINED	06
D CORPORATE OFFICE PROPERTIES	COM	22002T108	00000129	00009900	SH	DEFINED	02
D CORP OFFICE PROPERTIES	COM	22002T108	00000590	00045000	SH	DEFINED	06
D COST PLUS INC.	COM	221485105	00000539	00019700	SH	DEFINED	06
D COSTCO WHSL CORP NEW	COM	22160K105	00015622	00392320	SH	DEFINED	02
D COSTCO WHSL CORP NEW	COM	22160K105	00000005	00000150	SH	DEFINED	03
D COSTCO WHOLESALE CORP.	COM	22160K105	00008323	00209010	SH	DEFINED	06
D COUSINS PROPERTIES	COM	222795106	00000615	00023600	SH	DEFINED	06
D COX COMMUNICATIONS INC NEW	COM	224044107	00007290	00193693	SH	DEFINED	02
D COX COMMUNICATIONS INC NEW	COM	224044107	00000202	00005379	SH	DEFINED	03
D COX COMMUNICATIONS INC NEW	COM	224044107	00000005	00000150	SH	DEFINED	04
D CRESCENT REAL ESTATE EQUI	COM	225756105	00000417	00021500	SH	DEFINED	06
D CULLEN FROST BANKERS INC	COM	229899109	00000532	00014850	SH	DEFINED	02
D CUMULUS MEDIA, INC.	COM	231082108	00000933	00052100	SH	DEFINED	06
D CYGNUS INC	COM	232560102	00000234	00060000	SH	DEFINED	02
D DPL INC	COM	233293109	00001874	00073376	SH	DEFINED	02
D DAL-TILE INTL INC	COM	23426R108	00000538	00021390	SH	DEFINED	02
D DANA CORP	COM	235811106	00019491	00907865	SH	DEFINED	02
D DANA CORP	COM	235811106	00000300	00013980	SH	DEFINED	03
D DANA CORP	COM	235811106	00006392	00297730	SH	DEFINED	06
D DANIELSON HLDG CORP	COM	236274106	00000365	00053300	SH	DEFINED	02
D DEERE & CO	COM	244199105	00004111	00090248	SH	DEFINED	02
D DELL COMPUTER CORP	COM	247025109	00009196	00352221	SH	DEFINED	02
D DELL COMPUTER CORP	COM	247025109	00000020	00000800	SH	DEFINED	04
D DELL COMPUTER CORP.	COM	247025109	00004656	00178330	SH	DEFINED	06
D DELMARVA BANCSHARES INC	COM	247100100	00000921	00020480	SH	DEFINED	02
D DELPHI CORPORATION	COM	247126105	00000346	00021674	SH	DEFINED	02

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D DELPHI CORPORATION	COM	247126105	00000002	00000139	SH	DEFINED	03
D DENISON INTL PLC	COM	248335101	00000643	00033000	SH	DEFINED	02
D DEVRY INC DEL	COM	251893103	00000550	00018260	SH	DEFINED	02
D DEVRY, INC.	COM	251893103	00000771	00025575	SH	DEFINED	06
D DIAGEO PLC SPONSORED	COM	25243Q205	00007769	00148078	SH	DEFINED	02
D DIEBOLD INC	COM	253651103	00002359	00057925	SH	DEFINED	02
D DIONEX CORP	COM	254546104	00000248	00010200	SH	DEFINED	02
D DISNEY (WALT) COMPANY	COM	254687106	00011430	00495251	SH	DEFINED	02
D DISNEY (WALT) COMPANY	COM	254687106	00000101	00004403	SH	DEFINED	03
D DISNEY (WALT) COMPANY	COM	254687106	00000032	00001400	SH	DEFINED	04
D DOMINION RESOURCES INC/VA	COM	25746U109	00007153	00109783	SH	DEFINED	02
D DOMINION RESOURCES INC/VA	COM	25746U109	00000293	00004497	SH	DEFINED	03
D DOMINION RESOURCES INC/VA	COM	25746U109	00000240	00003689	SH	DEFINED	04
D DONNELLEY R R & SONS CO	COM	257867101	00000970	00031210	SH	DEFINED	02
D DORAL FINL CORP	COM	25811P100	00000118	00003500	SH	DEFINED	02
D DORAL FINANCIAL CORP	COM	25811P100	00000876	00025800	SH	DEFINED	06
D DOVER CORP	COM	260003108	00017358	00423371	SH	DEFINED	02
D DOVER CORP	COM	260003108	00000030	00000750	SH	DEFINED	04
D DOW CHEM CO	COM	260543103	00018254	00557910	SH	DEFINED	02
D DOW CHEM CO	COM	260543103	00000287	00008780	SH	DEFINED	03
D DOW CHEM CO	COM	260543103	00000014	00000450	SH	DEFINED	04
D DOW CHEMICAL COMPANY	COM	260543103	00001805	00055150	SH	DEFINED	06
D DU PONT E I DE NEMOURS & CO	COM	263534109	00046919	00995092	SH	DEFINED	02
D DU PONT E I DE NEMOURS & CO	COM	263534109	00000717	00015211	SH	DEFINED	03
D DU PONT E I DE NEMOURS & CO	COM	263534109	00000095	00002025	SH	DEFINED	04
D DUKE ENERGY CORP	COM	264399106	00015791	00417761	SH	DEFINED	02
D DUKE ENERGY CORP	COM	264399106	00000473	00012515	SH	DEFINED	03
D DUKE ENERGY CORP	COM	264399106	00000091	00002425	SH	DEFINED	04
D DUKE REALTY CORPORATION	COM	264411505	00000031	00001214	SH	DEFINED	02
D DUKE-WEEKS REALTY CORP.	COM	264411505	00000772	00029678	SH	DEFINED	06
D DUN & BRADSTREET CORP	COM	26483E100	00002701	00067520	SH	DEFINED	02
D E M C CORP MASS	COM	268648102	00008655	00726147	SH	DEFINED	02
D E M C CORP MASS	COM	268648102	00000111	00009350	SH	DEFINED	03
D E M C CORP MASS	COM	268648102	00000026	00002225	SH	DEFINED	04
D EMC CORP/MASS	COM	268648102	00000857	00071900	SH	DEFINED	06
D EAST WEST BANCORP INC	COM	27579R104	00000330	00011300	SH	DEFINED	02
D EASTGROUP PPTYS INC	COM	277276101	00000025	00001000	SH	DEFINED	02
D EASTGROUP PROPERTIES	COM	277276101	00000538	00020900	SH	DEFINED	06
D EASTMAN KODAK CO	COM	277461109	00001813	00058167	SH	DEFINED	02
D EATON CORP	COM	278058102	00000921	00011382	SH	DEFINED	02
D EDISON INTL	COM	281020107	00000202	00012100	SH	DEFINED	02
D EDISON INTL	COM	281020107	00000006	00000400	SH	DEFINED	03
D EDWARDS LIFESCIENCES CP	COM	28176E108	00000858	00030702	SH	DEFINED	02
D EDWARDS LIFESCIENCES CP	COM	28176E108	00000005	00000200	SH	DEFINED	04
D EL PASO CORPORATION	COM	28336L109	00004544	00103202	SH	DEFINED	02
D EL PASO CORPORATION	COM	28336L109	00000052	00001184	SH	DEFINED	03
D EL PASO CORPORATION	COM	28336L109	00000004	00000100	SH	DEFINED	04
D ELAN PLC ADR	COM	284131208	00000225	00016237	SH	DEFINED	02
D ELAN PLC ADR	COM	284131208	00000009	00000675	SH	DEFINED	04
D ELECTRONIC DATA SYS CORP NEW	COM	285661104	00009942	00171439	SH	DEFINED	02
D ELECTRONIC DATA SERVICES	COM	285661104	00000623	00010740	SH	DEFINED	06
D ELECTRO DATA SYSTEMS	PFD	285661203	00013464	00267580	SH	DEFINED	02
D ELECTRO DATA SYSTEMS	PFD	285661203	00000085	00001700	SH	DEFINED	03
D ELECTRONIC DATA PFD 7.625	COM	285661203	00001274	00025210	SH	DEFINED	06
D EMERSON ELEC CO	COM	291011104	00050998	00888620	SH	DEFINED	02
D EMERSON ELEC CO	COM	291011104	00000265	00004620	SH	DEFINED	03
D EMERSON ELEC CO	COM	291011104	00000034	00000600	SH	DEFINED	04
D EMERSON ELECTRIC CO.	COM	291011104	00010529	00183470	SH	DEFINED	06
D ENCOMPASS SERVICES CORP	COM	29255U104	00000306	00172912	SH	DEFINED	02
D ENERGIZER HOLDINGS INC	COM	29266R108	00000280	00011808	SH	DEFINED	02
D ENGELHARD CORP	COM	292845104	00000543	00017520	SH	DEFINED	02
D ENGELHARD CORP	COM	292845104	00000012	00000400	SH	DEFINED	03

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D EQUIFAX INC	COM	294429105	00001873	00062675	SH	DEFINED	02
D EQUITABLE RES INC	COM	294549100	00003962	00113832	SH	DEFINED	02
D EQUITY OFFICE PPTYS TR	COM	294741103	00011233	00374548	SH	DEFINED	02
D EQUITY OFFICE PPTYS TR	COM	294741103	00000232	00007735	SH	DEFINED	03
D EQUITY OFFICE PPTYS TR	COM	294741103	00000036	00001225	SH	DEFINED	04
D EQUITY OFFICE PROPERTIES	COM	294741103	00001158	00038607	SH	DEFINED	06
D EQUITY ONE, INC.	COM	294752100	00000336	00025000	SH	DEFINED	06
D EQUITY RESIDENTIAL PPTYS TR	COM	29476L107	00000266	00009262	SH	DEFINED	02
D EQUITY RESIDENTIAL PPTYS TR	COM	29476L107	00000043	00001500	SH	DEFINED	04
D EQUITY RESIDENTIAL	COM	29476L107	00001089	00037900	SH	DEFINED	06
D ERICSSON L M TEL CO	COM	294821400	00010723	02565464	SH	DEFINED	02
D ERICSSON L M TEL CO	COM	294821400	00000001	00000400	SH	DEFINED	03
D ESSEX PROPERTY TRUST	COM	297178105	00000731	00014000	SH	DEFINED	06
D EXTENDED STAY AMERICA	COM	30224P101	00000479	00027500	SH	DEFINED	06
D EXXON MOBIL CORP	COM	30231G102	00275114	06276841	SH	DEFINED	02
D EXXON MOBIL CORP	COM	30231G102	00001933	00044112	SH	DEFINED	03
D EXXON MOBIL CORP	COM	30231G102	00000192	00004396	SH	DEFINED	04
D EXXON MOBIL CORP COM	COM	30231G102	00011065	00252462	SH	DEFINED	06
D F&M BANCORP	COM	302367107	00001973	00073118	SH	DEFINED	02
D FMC CORP	COM	302491303	00000783	00018700	SH	DEFINED	02
D FMC TECHNOLOGIES INC	COM	30249U101	00000418	00020978	SH	DEFINED	02
D FPL GROUP INC	COM	302571104	00001121	00018839	SH	DEFINED	02
D FASTENAL CO	COM	311900104	00002962	00039330	SH	DEFINED	02
D FREDDIE MAC	COM	313400301	00040537	00639696	SH	DEFINED	02
D FREDDIE MAC	COM	313400301	00000549	00008665	SH	DEFINED	03
D FREDDIE MAC	COM	313400301	00000076	00001200	SH	DEFINED	04
D FREDDIE MAC	COM	313400301	00012689	00200240	SH	DEFINED	06
D FEDERAL NATL MTG ASSN	COM	313586109	00002292	00028703	SH	DEFINED	02
D FEDERAL NATL MTG ASSN	COM	313586109	00000005	00000069	SH	DEFINED	03
D FEDERAL NATL MTG ASSN	COM	313586109	00000061	00000775	SH	DEFINED	04
D FEDEX CORPORATION	COM	31428X106	00000876	00015085	SH	DEFINED	02
D FINISAR	COM	31787A101	00000472	00061300	SH	DEFINED	06
D FIRST AMERICAN CORPORATION	COM	318522307	00000214	00010100	SH	DEFINED	02
D FIRST DATA CORP	COM	319963104	00003017	00034580	SH	DEFINED	02
D FIRST INDL RLTY TR INC	COM	32054K103	00000051	00001500	SH	DEFINED	02
D FIRST INDUSTRIAL REALTY	COM	32054K103	00000791	00023100	SH	DEFINED	06
D FISCHER IMAGING STOCK	COM	337719108	00000442	00036200	SH	DEFINED	06
D FISERV INC	COM	337738108	00001422	00030926	SH	DEFINED	02
D FLEET BOSTON FINANCIAL CORP	COM	339030108	00000371	00010611	SH	DEFINED	02
D FLORIDA EAST COAST	COM	340632108	00000301	00010666	SH	DEFINED	02
D FORD MOTOR COMPANY	COM	345370860	00000494	00030005	SH	DEFINED	02
D FORD MOTOR COMPANY	COM	345370860	00000045	00002748	SH	DEFINED	03
D FOREST CITY ENTERPRISES	COM	345550107	00001296	00034125	SH	DEFINED	02
D FORTUNE BRANDS INC	COM	349631101	00003928	00079577	SH	DEFINED	02
D GABLES RESIDENTIAL TR	COM	362418105	00000034	00001100	SH	DEFINED	02
D GABLES RESIDENTIAL	COM	362418105	00000658	00021200	SH	DEFINED	06
D GALLAHER GROUP PLC	COM	363595109	00001474	00047777	SH	DEFINED	02
D GANNETT INC	COM	364730101	00053883	00708051	SH	DEFINED	02
D GANNETT INC	COM	364730101	00000492	00006468	SH	DEFINED	03
D GANNETT INC	COM	364730101	00000034	00000450	SH	DEFINED	04
D GANNETT COMPANY, INC.	COM	364730101	00002163	00028425	SH	DEFINED	06
D GAP INC	COM	364760108	00000386	00025699	SH	DEFINED	02
D GATEWAY INC	COM	367626108	00000235	00037220	SH	DEFINED	02
D GATEWAY INC	COM	367626108	00000028	00004475	SH	DEFINED	03
D GENENTECH INC	COM	368710406	00000572	00011353	SH	DEFINED	02
D GENERAL DYNAMICS CORP	COM	369550108	00001002	00010675	SH	DEFINED	02
D GENERAL ELEC CO	COM	369604103	00303505	08104224	SH	DEFINED	02
D GENERAL ELEC CO	COM	369604103	00002050	00054761	SH	DEFINED	03
D GENERAL ELEC CO	COM	369604103	00000196	00005250	SH	DEFINED	04
D GENERAL ELECTRIC CO.	COM	369604103	00009638	00257360	SH	DEFINED	06
D GENERAL GROWTH PPTYS INC	COM	370021107	00000017	00000400	SH	DEFINED	02
D GENERAL GROWTH PROPERTIES	COM	370021107	00000840	00019000	SH	DEFINED	06

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D GENERAL MILLS INC	COM	370334104	00020497	00419603	SH	DEFINED	02
D GENERAL MILLS INC	COM	370334104	00000238	00004880	SH	DEFINED	03
D GENERAL MILLS INC	COM	370334104	00007026	00143830	SH	DEFINED	06
D GENERAL MOTORS CORP	COM	370442105	00009993	00165309	SH	DEFINED	02
D GENERAL MOTORS CORP	COM	370442105	00000220	00003655	SH	DEFINED	03
D GENERAL MOTORS CORP	COM	370442105	00000009	00000150	SH	DEFINED	04
D GENERAL MOTORS CORP	COM	370442105	00001365	00022575	SH	DEFINED	06
D GENERAL MTRS CORP CL H	COM	370442832	00007721	00469379	SH	DEFINED	02
D GENERAL MTRS CORP CL H	COM	370442832	00000028	00001734	SH	DEFINED	03
D GENERAL MTRS CORP CL H	COM	370442832	00000002	00000159	SH	DEFINED	04
D GENERAL MOTORS - CLASS H	COM	370442832	00000584	00035490	SH	DEFINED	06
D GENTEX CORP.	COM	371901109	00000551	00018600	SH	DEFINED	06
D GENUINE PARTS CO	COM	372460105	00002170	00059023	SH	DEFINED	02
D GENZYME CORP	COM	372917104	00005341	00122316	SH	DEFINED	02
D GENZYME CORP	COM	372917104	00000230	00005287	SH	DEFINED	03
D GENZYME CORPORATION	COM	372917104	00000690	00015800	SH	DEFINED	06
D GEORGIA CAROLINA BANCSHARES	COM	373145101	00000212	00018000	SH	DEFINED	02
D GETTY IMAGES INC	COM	374276103	00000800	00026700	SH	DEFINED	06
D GILLETTE CO	COM	375766102	00004358	00128148	SH	DEFINED	02
D GILLETTE CO	COM	375766102	00000024	00000717	SH	DEFINED	03
D GILLETTE CO	COM	375766102	00000010	00000300	SH	DEFINED	04
D GLAXO SMITHKLINE PLC ADR	COM	37733W105	00011998	00255280	SH	DEFINED	02
D GLAXO SMITHKLINE PLC ADR	COM	37733W105	00000035	00000748	SH	DEFINED	03
D GLAXO SMITHKLINE PLC ADR	COM	37733W105	00000040	00000853	SH	DEFINED	04
D GLOBESPAN VIRATA INC.	COM	37957V106	00000712	00047700	SH	DEFINED	06
D GOLD BANC CORPORATION INC	COM	379907108	00000242	00026900	SH	DEFINED	02
D GOLDMAN SACHS GROUP INC	COM	38141G104	00001098	00012175	SH	DEFINED	02
D GOODRICH CORP	COM	382388106	00001025	00032400	SH	DEFINED	02
D GRACO INC	COM	384109104	00001225	00030000	SH	DEFINED	02
D GRAINGER W W INC	COM	384802104	00004307	00076603	SH	DEFINED	02
D GRAINGER W W INC	COM	384802104	00000008	00000150	SH	DEFINED	03
D GREEN MT COFFEE	COM	393122106	00000313	00015100	SH	DEFINED	06
D GRIFFON CORP	COM	398433102	00000327	00019550	SH	DEFINED	02
D GRUPO TMM	COM	40051D204	00000257	00023000	SH	DEFINED	02
D GUIDANT CORP	COM	401698105	00010141	00234102	SH	DEFINED	02
D GUIDANT CORP	COM	401698105	00000305	00007047	SH	DEFINED	03
D GUIDANT CORP	COM	401698105	00000071	00001650	SH	DEFINED	04
D GUIDANT CORP COMMON STOCK	COM	401698105	00000788	00018200	SH	DEFINED	06
D HCC INS HLDGS INC	COM	404132102	00000546	00019560	SH	DEFINED	02
D HRPT PPTYS TR	COM	40426W101	00000683	00075900	SH	DEFINED	02
D HRPT PPTYS TR	COM	40426W101	00000007	00000835	SH	DEFINED	03
D HALLIBURTON CO	COM	406216101	00003309	00193863	SH	DEFINED	02
D HALLIBURTON CO	COM	406216101	00000054	00003175	SH	DEFINED	03
D JOHN Q HAMMONS HOTEL INC	COM	408623106	00000438	00070100	SH	DEFINED	02
D HARSCO CORP	COM	415864107	00000651	00016650	SH	DEFINED	02
D HARTFORD FINANCIAL SVCS GRP	COM	416515104	00001725	00025329	SH	DEFINED	02
D HARVARD BIOSCIENCE	COM	416906105	00000447	00050900	SH	DEFINED	06
D HEALTH CARE PPTY INVS INC	COM	421915109	00000403	00009946	SH	DEFINED	02
D HEALTH CARE PROPERTY INV	COM	421915109	00000730	00018000	SH	DEFINED	06
D HEALTHCARE RLTY TR	COM	421946104	00000078	00002600	SH	DEFINED	02
D HEALTHCARE REALTY TRUST	COM	421946104	00000638	00021000	SH	DEFINED	06
D HEALTH CARE REIT INC	COM	42217K106	00000055	00002000	SH	DEFINED	02
D HEALTH CARE REIT	COM	42217K106	00000363	00013000	SH	DEFINED	06
D HEARTLAND EXPRESS INC.	COM	422347104	00000659	00033033	SH	DEFINED	06
D HEINZ H J CO	COM	423074103	00001479	00035661	SH	DEFINED	02
D JACK HENRY & ASSOCIATES	COM	426281101	00000472	00021300	SH	DEFINED	06
D HERSHEY FOODS CORP	COM	427866108	00012233	00178483	SH	DEFINED	02
D HERSHEY FOODS CORP	COM	427866108	00000025	00000375	SH	DEFINED	04
D HEWLETT PACKARD CO	COM	428236103	00022903	01276663	SH	DEFINED	02
D HEWLETT PACKARD CO	COM	428236103	00000143	00007990	SH	DEFINED	03
D HIBBETT SPORTING GOODS	COM	428565105	00000627	00026700	SH	DEFINED	06
D HIGHWOOD PROPERTIES	COM	431284108	00000674	00024000	SH	DEFINED	06

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D HOME DEPOT INC	COM	437076102	00032723	00673182	SH	DEFINED	02
D HOME DEPOT INC	COM	437076102	00000841	00017313	SH	DEFINED	03
D HOME DEPOT INC	COM	437076102	00000077	00001587	SH	DEFINED	04
D HOME DEPOT INC	COM	437076102	00004144	00085260	SH	DEFINED	06
D HOME PPTYS N Y INC	COM	437306103	00000365	00010600	SH	DEFINED	02
D HOME PROPERTY	COM	437306103	00000723	00021000	SH	DEFINED	06
D HONEYWELL INTERNATIONAL INC	COM	438516106	00034583	00903660	SH	DEFINED	02
D HONEYWELL INTERNATIONAL INC	COM	438516106	00000031	00000825	SH	DEFINED	03
D HONEYWELL INTERNATIONAL	COM	438516106	00010915	00285220	SH	DEFINED	06
D HOSPITALITY PPTYS TR	COM	44106M102	00000123	00003600	SH	DEFINED	02
D HOSPITALITY PROPERTIES	COM	44106M102	00000687	00020000	SH	DEFINED	06
D HOUSEHOLD INTL CORP	COM	441815107	00003983	00070133	SH	DEFINED	02
D HUBBELL INC	COM	443510102	00000427	00013523	SH	DEFINED	02
D HUBBELL INC	COM	443510201	00003027	00092007	SH	DEFINED	02
D HUNTINGTON BANCSHARES INC	COM	446150104	00000591	00030000	SH	DEFINED	02
D IMS HEALTH INC	COM	449934108	00015581	00694059	SH	DEFINED	02
D IMS HEALTH INC	COM	449934108	00000029	00001300	SH	DEFINED	03
D IRT PPTY CO	COM	450058102	00000035	00003100	SH	DEFINED	02
D IRT PROPERTIES	COM	450058102	00000206	00017800	SH	DEFINED	06
D ILLINOIS TOOL WORKS INC	COM	452308109	00029116	00402435	SH	DEFINED	02
D ILLINOIS TOOL WORKS INC	COM	452308109	00000189	00002625	SH	DEFINED	03
D ILLINOIS TOOL WORKS INC	COM	452308109	00000048	00000674	SH	DEFINED	04
D IMPERIAL CHEM INDS PLC	COM	452704505	00002701	00142107	SH	DEFINED	02
D IMPERIAL CHEM INDS PLC	COM	452704505	00000012	00000646	SH	DEFINED	03
D INHALE THERAPEUTIC SYS	COM	457191104	00000009	00000900	SH	DEFINED	02
D INHALE THERAPEUTIC	COM	457191104	00000449	00042600	SH	DEFINED	06
D INSPIRE PHARMACEUTICALS	COM	457733103	00000269	00133800	SH	DEFINED	06
D INTEL CORP	COM	458140100	00104795	03446115	SH	DEFINED	02
D INTEL CORP	COM	458140100	00001378	00045333	SH	DEFINED	03
D INTEL CORP	COM	458140100	00000177	00005850	SH	DEFINED	04
D INTEL CORPORATION	COM	458140100	00008312	00273325	SH	DEFINED	06
D INTERNATIONAL BUSINESS MACHS	COM	459200101	00142524	01370426	SH	DEFINED	02
D INTERNATIONAL BUSINESS MACHS	COM	459200101	00000544	00005240	SH	DEFINED	03
D INTERNATIONAL BUSINESS MACHS	COM	459200101	00000091	00000875	SH	DEFINED	04
D I B M	COM	459200101	00013588	00130650	SH	DEFINED	06
D INTERNATIONAL PAPER CO	COM	460146103	00007276	00169180	SH	DEFINED	02
D INTERNATIONAL PAPER CO	COM	460146103	00000038	00000903	SH	DEFINED	03
D INTRABIOTICS PHARMACEUTICALS	COM	46116T100	00000021	00006000	SH	DEFINED	02
D INTRABIOTICS PHARM.	COM	46116T100	00000458	00130900	SH	DEFINED	06
D JDN RLTY CORP	COM	465917102	00000261	00020447	SH	DEFINED	02
D J P MORGAN CHASE & CO	COM	46625H100	00025910	00726805	SH	DEFINED	02
D J P MORGAN CHASE & CO	COM	46625H100	00000576	00016178	SH	DEFINED	03
D J.P. MORGAN CHASE & CO.	COM	46625H100	00002046	00057400	SH	DEFINED	06
D JEFFERSON PILOT CORP	COM	475070108	00049145	00981347	SH	DEFINED	02
D JEFFERSON PILOT CORP	COM	475070108	00000266	00005330	SH	DEFINED	03
D JEFFERSON PILOT CORP	COM	475070108	00016670	00332865	SH	DEFINED	06
D JOHNSON & JOHNSON	COM	478160104	00202385	03116002	SH	DEFINED	02
D JOHNSON & JOHNSON	COM	478160104	00000976	00015035	SH	DEFINED	03
D JOHNSON & JOHNSON	COM	478160104	00000178	00002750	SH	DEFINED	04
D JOHNSON & JOHNSON	COM	478160104	00014659	00225700	SH	DEFINED	06
D JOHNSON CTLS INC	COM	478366107	00003878	00043920	SH	DEFINED	02
D JOHNSON CTLS INC	COM	478366107	00000024	00000275	SH	DEFINED	04
D S KANN SONS CO COM STPD	COM	483996104	00004744	00093026	SH	DEFINED	02
D KATY INDS INC	COM	486026107	00000202	00032625	SH	DEFINED	02
D KELLOGG CO	COM	487836108	00001961	00058425	SH	DEFINED	02
D KELLOGG CO	COM	487836108	00000005	00000175	SH	DEFINED	03
D KEYCORP NEW	COM	493267108	00000396	00014868	SH	DEFINED	02
D KEYSpan CORP	COM	49337W100	00002474	00067989	SH	DEFINED	02
D KEYSpan CORP	COM	49337W100	00000044	00001225	SH	DEFINED	03
D KEYSpan CORP	COM	49337W100	00000010	00000300	SH	DEFINED	04
D KIMBERLY CLARK CORP	COM	494368103	00030922	00478301	SH	DEFINED	02
D KIMBERLY CLARK CORP	COM	494368103	00000263	00004080	SH	DEFINED	03

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D KIMBERLY-CLARK CORP	COM	494368103	00010969	00169675	SH	DEFINED	06
D KIMCO RLTY CORP	COM	49446R109	00000673	00020590	SH	DEFINED	02
D KIMCO REALTY CORP.	COM	49446R109	00000777	00023750	SH	DEFINED	06
D KINDER MORGAN INC	COM	49455P101	00001136	00023475	SH	DEFINED	02
D KNIGHT TRANSPORTATION	COM	499064103	00000564	00026700	SH	DEFINED	06
D KONINKLIJKE AHOLD NV	COM	500467303	00001156	00044215	SH	DEFINED	02
D KONINKLIJKE AHOLD NV	COM	500467303	00000018	00000700	SH	DEFINED	03
D PHILIPS ELECTRONICS	COM	500472303	00000516	00017077	SH	DEFINED	02
D KRAFT FOODS INC	COM	50075N104	00001241	00032130	SH	DEFINED	02
D KRAFT FOODS INC	COM	50075N104	00000011	00000300	SH	DEFINED	04
D KOPP GLASS INC	COM	500990106	00000305	00033950	SH	DEFINED	02
D KRISPY KREME DOUGHNUTS	COM	501014104	00000527	00012900	SH	DEFINED	06
D KROGER CO	COM	501044101	00000294	00013280	SH	DEFINED	02
D KYOCERA CORP ADR	COM	501556203	00009502	00135750	SH	DEFINED	02
D KYOCERA ADR	COM	501556203	00005174	00073920	SH	DEFINED	06
D TELEGRAAF HOLDINGSMIJ-CVA	COM	506291905	00000213	00011750	SH	DEFINED	02
D LEGGETT & PLATT INC	COM	524660107	00001272	00051300	SH	DEFINED	02
D LEGGETT & PLATT INC	COM	524660107	00000053	00002150	SH	DEFINED	04
D LEGG MASON INC	COM	524901105	00000707	00013320	SH	DEFINED	02
D LEUCADIA NATL CORP	COM	527288104	00002030	00056800	SH	DEFINED	02
D LIBERTY MEDIA CORP	COM	530718105	00000581	00045970	SH	DEFINED	02
D LIBERTY PPTY TR	COM	531172104	00000029	00000900	SH	DEFINED	02
D LIBERTY PROPERTY TRUST	COM	531172104	00000574	00017800	SH	DEFINED	06
D LILLY ELI & CO	COM	532457108	00024805	00325536	SH	DEFINED	02
D LILLY ELI & CO	COM	532457108	00000007	00000100	SH	DEFINED	03
D LILLY (ELI), AND CO.	COM	532457108	00010275	00134840	SH	DEFINED	06
D LINCOLN NATL CORP IND	COM	534187109	00029839	00588202	SH	DEFINED	02
D LINCOLN NATL CORP IND	COM	534187109	00000760	00014990	SH	DEFINED	03
D LINCOLN NATL CORP IND	COM	534187109	00000030	00000600	SH	DEFINED	04
D LINCOLN NATIONAL CORP.	COM	534187109	00001801	00035500	SH	DEFINED	06
D LOCKHEED MARTIN CORP	COM	539830109	00005820	00101093	SH	DEFINED	02
D LOCKHEED MARTIN CORP	COM	539830109	00000015	00000264	SH	DEFINED	03
D LUCENT TECHNOLOGIES INC	COM	549463107	00001711	00361760	SH	DEFINED	02
D LUCENT TECHNOLOGIES INC	COM	549463107	00000007	00001585	SH	DEFINED	03
D LUCENT TECHNOLOGIES INC	COM	549463107	00000000	00000164	SH	DEFINED	04
D M & T BK CORP	COM	55261F104	00001489	00018538	SH	DEFINED	02
D MBNA CORP	COM	55262L100	00001124	00029156	SH	DEFINED	02
D MACK CALI REALTY CORP.	COM	554489104	00000895	00025800	SH	DEFINED	06
D MANUFACTURED HOME CMNTYS INC	COM	564682102	00000495	00015000	SH	DEFINED	02
D MANULIFE FINANCIAL CORP	COM	56501R106	00000488	00017812	SH	DEFINED	02
D MARSH & MCLENNAN COS INC	COM	571748102	00047867	00424588	SH	DEFINED	02
D MARSH & MCLENNAN COS INC	COM	571748102	00000022	00000200	SH	DEFINED	03
D MASCO CORP	COM	574599106	00002462	00089704	SH	DEFINED	02
D MASSEY ENERGY CORP	COM	576206106	00002462	00145685	SH	DEFINED	02
D MATTEL INC	COM	577081102	00001206	00057878	SH	DEFINED	02
D MAY DEPT STORES CO	COM	577778103	00025753	00738983	SH	DEFINED	02
D MCCORMICK & CO INC	COM	579780206	00014445	00282517	SH	DEFINED	02
D MCDONALDS CORP	COM	580135101	00005554	00200142	SH	DEFINED	02
D MCDONALDS CORP	COM	580135101	00000147	00005325	SH	DEFINED	03
D MCDONALDS CORP	COM	580135101	00000071	00002575	SH	DEFINED	04
D MCDONALD'S CORP.	COM	580135101	00000606	00021840	SH	DEFINED	06
D MCGRAW HILL COS INC	COM	580645109	00001740	00025505	SH	DEFINED	02
D MEADWESTVACO CORP	COM	583334107	00003547	00107018	SH	DEFINED	02
D MEDIAONE GROUP	CPF	58440J500	00001806	00088566	SH	DEFINED	02
D MEDIMMUNE INC	COM	584699102	00011342	00288397	SH	DEFINED	02
D MEDIMMUNE INC	COM	584699102	00000056	00001435	SH	DEFINED	03
D MEDIMMUNE	COM	584699102	00003420	00086950	SH	DEFINED	06
D MEDTRONIC INC	COM	585055106	00003191	00070586	SH	DEFINED	02
D MELLON FINANCIAL CORP	COM	58551A108	00004369	00113224	SH	DEFINED	02
D MERCANTILE BANKSHARES CORP	COM	587405101	00104126	02406992	SH	DEFINED	02
D MERCANTILE BANKSHARES CORP	COM	587405101	00011037	00255147	SH	DEFINED	03
D MERCANTILE BANKSHARES CORP	COM	587405101	00000030	00000700	SH	DEFINED	04

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D MERCK & CO INC	COM	589331107	00173857	03019402	SH	DEFINED	02
D MERCK & CO INC	COM	589331107	00000897	00015577	SH	DEFINED	03
D MERCK & CO INC	COM	589331107	00000008	00000150	SH	DEFINED	04
D MERCK & CO., INC	COM	589331107	00014535	00252430	SH	DEFINED	06
D MERRILL LYNCH & CO INC	COM	590188108	00000781	00014107	SH	DEFINED	02
D MICREL INC.	COM	594793101	00000572	00022700	SH	DEFINED	06
D MICROSOFT CORP	COM	594918104	00060739	01007128	SH	DEFINED	02
D MICROSOFT CORP	COM	594918104	00000639	00010606	SH	DEFINED	03
D MICROSOFT CORP	COM	594918104	00000108	00001800	SH	DEFINED	04
D MICROSOFT	COM	594918104	00015325	00254105	SH	DEFINED	06
D MID-AMER APT CMNTYS INC	COM	59522J103	00000279	00010700	SH	DEFINED	02
D MID-ATLANTIC RLTY TR	COM	595232109	00000292	00019126	SH	DEFINED	02
D MILLIPORE CORP	COM	601073109	00000486	00010992	SH	DEFINED	02
D MINNESOTA MNG & MFG CO	COM	604059105	00072196	00627743	SH	DEFINED	02
D MINNESOTA MNG & MFG CO	COM	604059105	00000224	00001953	SH	DEFINED	03
D MINN. MINING & MANUFCTRNG	COM	604059105	00001003	00008725	SH	DEFINED	06
D MIRANT CORP	COM	604675108	00002037	00141029	SH	DEFINED	02
D MIRANT CORP	COM	604675108	00000004	00000329	SH	DEFINED	03
D MIRANT CORP	COM	604675108	00000003	00000225	SH	DEFINED	04
D MOLEX INC	COM	608554200	00001517	00049610	SH	DEFINED	02
D MOODYS INVESTORS SERV	COM	615369105	00012613	00306906	SH	DEFINED	02
D MOODY'S CORP	COM	615369105	00002604	00063350	SH	DEFINED	06
D MORGAN STANLEY DEAN WITTER	COM	617446448	00004209	00073450	SH	DEFINED	02
D MORGAN STANLEY DEAN WITTER	COM	617446448	00000052	00000912	SH	DEFINED	04
D MOTOROLA INC	COM	620076109	00018170	01279580	SH	DEFINED	02
D MOTOROLA INC	COM	620076109	00000057	00004075	SH	DEFINED	03
D MOTOROLA INC	COM	620076109	00000007	00000525	SH	DEFINED	04
D MURPHY OIL CORP	COM	626717102	00006056	00063085	SH	DEFINED	02
D NATIONAL CITY CORP	COM	635405103	00001812	00058926	SH	DEFINED	02
D NATIONWIDE HEALTH PPTYS INC	COM	638620104	00000212	00010550	SH	DEFINED	02
D NATIONWIDE HEALTH PPTYS	COM	638620104	00000526	00026100	SH	DEFINED	06
D NESTLE S A	COM	641069406	00061375	01103966	SH	DEFINED	02
D NESTLE S A	COM	641069406	00000453	00008160	SH	DEFINED	03
D NESTLE S A	COM	641069406	00000012	00000225	SH	DEFINED	04
D NESTLE REGD ADR	COM	641069406	00012198	00219400	SH	DEFINED	06
D NEUROCRINE BIOSCIENCES	COM	64125C109	00000844	00020800	SH	DEFINED	06
D NEW PLAN EXCEL RLTY TR INC	COM	648053106	00000072	00003600	SH	DEFINED	02
D NEW PLAN EXCEL REALTY	COM	648053106	00000521	00026000	SH	DEFINED	06
D NEWELL RUBBERMAID INC	COM	651229106	00002564	00080242	SH	DEFINED	02
D NEWMONT MNG CORPORATION (NEW)	COM	651639106	00000392	00014178	SH	DEFINED	02
D NEWPARK RES INC	COM	651718504	00000252	00032600	SH	DEFINED	02
D NEWS CORP LTD	COM	652487802	00003495	00145645	SH	DEFINED	02
D NOKIA CORP	COM	654902204	00011686	00563461	SH	DEFINED	02
D NOKIA CORP	COM	654902204	00000015	00000750	SH	DEFINED	03
D NOKIA CORP	COM	654902204	00000062	00003000	SH	DEFINED	04
D NOKIA CORP ADR	COM	654902204	00005340	00257463	SH	DEFINED	06
D NORDSTROM INC	COM	655664100	00001158	00047295	SH	DEFINED	02
D NORFOLK SOUTHERN CORP	COM	655844108	00036161	01510517	SH	DEFINED	02
D NORFOLK SOUTHERN CORP	COM	655844108	00010877	00454350	SH	DEFINED	06
D NORTH FORK BANCORPORATION INC	COM	659424105	00000829	00023325	SH	DEFINED	02
D NORTHERN TR CORP	COM	665859104	00001789	00029764	SH	DEFINED	02
D NORTHROP GRUMMAN CORP	COM	666807102	00005104	00045154	SH	DEFINED	02
D NORTHROP GRUMMAN CORP	COM	666807102	00002771	00024510	SH	DEFINED	06
D OFFICE DEPOT INC	COM	676220106	00000516	00026000	SH	DEFINED	02
D OLIN CORP	COM	680665205	00004918	00261632	SH	DEFINED	02
D OMNICOM GROUP INC	COM	681919106	00001557	00016498	SH	DEFINED	02
D ONEOK INC NEW	COM	682680103	00000273	00013108	SH	DEFINED	02
D ONEX CORPORATION	COM	68272K103	00000832	00060000	SH	DEFINED	02
D ORACLE CORP	COM	68389X105	00003657	00285715	SH	DEFINED	02
D ORACLE CORP	COM	68389X105	00000066	00005175	SH	DEFINED	03
D ORACLE CORP	COM	68389X105	00000015	00001225	SH	DEFINED	04
D PNC FINANCIAL SERVICES	COM	693475105	00003283	00053397	SH	DEFINED	02

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D PPG INDS INC	COM	693506107	00003289	00059907	SH	DEFINED	02
D PAIN THERAPEUTICS	COM	69562K100	00000554	00058000	SH	DEFINED	06
D PALM BEACH NATL HLDG CO	COM	696595107	00000399	00020244	SH	DEFINED	02
D PAN PACIFIC RETAIL PPTYS	COM	69806L104	00000723	00023650	SH	DEFINED	06
D PATINA OIL & GAS CORP	COM	703224105	00000315	00010000	SH	DEFINED	02
D PAYCHEX INC	COM	704326107	00000834	00021014	SH	DEFINED	02
D PENNZOIL-QUAKER ST CO	COM	709323109	00000239	00011169	SH	DEFINED	02
D PEPSICO INC	COM	713448108	00073397	01425179	SH	DEFINED	02
D PEPSICO INC	COM	713448108	00000483	00009385	SH	DEFINED	03
D PEPSICO INC	COM	713448108	00000126	00002450	SH	DEFINED	04
D PEPSICO INC.	COM	713448108	00010667	00207130	SH	DEFINED	06
D PFIZER INC	COM	717081103	00172130	04331405	SH	DEFINED	02
D PFIZER INC	COM	717081103	00000569	00014335	SH	DEFINED	03
D PFIZER INC	COM	717081103	00000193	00004875	SH	DEFINED	04
D PFIZER INC.	COM	717081103	00002144	00053960	SH	DEFINED	06
D PHARMACIA CORPORATION	COM	71713U102	00001434	00031830	SH	DEFINED	02
D PHARMACIA CORPORATION	COM	71713U102	00000135	00003000	SH	DEFINED	03
D PHARMACIA CORPORATION	COM	71713U102	00000009	00000200	SH	DEFINED	04
D PHILIP MORRIS COS INC	COM	718154107	00067619	01283840	SH	DEFINED	02
D PHILIP MORRIS COS INC	COM	718154107	00000073	00001403	SH	DEFINED	03
D PHILIP MORRIS COS INC	COM	718154107	00000015	00000300	SH	DEFINED	04
D PHILIP MORRIS COS., INC.	COM	718154107	00004609	00087500	SH	DEFINED	06
D PHILLIPS PETE CO	COM	718507106	00000725	00011547	SH	DEFINED	02
D PHILLIPS PETE CO	COM	718507106	00000007	00000120	SH	DEFINED	03
D PIER 1 IMPORTS INC	COM	720279108	00000232	00011300	SH	DEFINED	02
D PINNACLE WEST CAP CORP	COM	723484101	00000483	00010650	SH	DEFINED	02
D PITNEY BOWES INC	COM	724479100	00002288	00053469	SH	DEFINED	02
D PLUM CREEK TIMBER CO INC	COM	729251108	00000425	00014330	SH	DEFINED	02
D POST PPTYS INC	COM	737464107	00000011	00000342	SH	DEFINED	02
D POST PROPERTIES INC	COM	737464107	00000336	00010000	SH	DEFINED	06
D POTLATCH CORP	COM	737628107	00000428	00012714	SH	DEFINED	02
D POTOMAC ELEC PWR CO	COM	737679100	00000826	00035376	SH	DEFINED	02
D POTOMAC ELEC PWR CO	COM	737679100	00000012	00000525	SH	DEFINED	03
D PRENTISS PROPERTIES-REIT	COM	740706106	00000649	00022000	SH	DEFINED	06
D T ROWE PRICE GROUP INC	COM	74144T108	00035522	00912475	SH	DEFINED	02
D T ROWE PRICE GROUP INC	COM	74144T108	00000140	00003600	SH	DEFINED	03
D T ROWE PRICE GROUP INC	COM	74144T108	00005743	00147530	SH	DEFINED	06
D PRIDE INTERNATIONAL INC	COM	74153Q102	00001054	00066300	SH	DEFINED	06
D PROCTER & GAMBLE CO	COM	742718109	00239774	02661498	SH	DEFINED	02
D PROCTER & GAMBLE CO	COM	742718109	00001260	00013987	SH	DEFINED	03
D PROCTER & GAMBLE CO	COM	742718109	00000076	00000850	SH	DEFINED	04
D PROCTER & GAMBLE CO	COM	742718109	00002851	00031650	SH	DEFINED	06
D PROGRESS ENERGY INC	COM	743263105	00001171	00023411	SH	DEFINED	02
D PROLOGIS TRUST	COM	743410102	00001019	00043620	SH	DEFINED	06
D PROTECTIVE LIFE CORP	COM	743674103	00000943	00030262	SH	DEFINED	02
D PROVIDENT BANKSHARES CORP	COM	743859100	00000986	00041119	SH	DEFINED	02
D PROXIM CORP.	COM	744283102	00000277	00115300	SH	DEFINED	06
D PUBLIC STORAGE INC	COM	74460D109	00000022	00000600	SH	DEFINED	02
D PUBLIC STORAGE INC	COM	74460D109	00000614	00016600	SH	DEFINED	06
D QUALCOMM INC	COM	747525103	00003468	00092148	SH	DEFINED	02
D QUALCOMM, INC.	COM	747525103	00002130	00056580	SH	DEFINED	06
D QUESTAR CORP	COM	748356102	00005889	00229059	SH	DEFINED	02
D QWEST COMMUNICATIONS INTL INC	COM	749121109	00000297	00036182	SH	DEFINED	02
D R & G FINANACIAL	COM	749136107	00000781	00039200	SH	DEFINED	06
D R H DONNELLEY CORP	COM	74955W307	00002046	00067260	SH	DEFINED	02
D RPM INC OHIO	COM	749685103	00009577	00615905	SH	DEFINED	02
D RPM INC OHIO	COM	749685103	00000007	00000450	SH	DEFINED	03
D RTI INTL METALS INC	COM	74973W107	00000228	00019800	SH	DEFINED	02
D RF MICRO DEVICES INC	COM	749941100	00000308	00017260	SH	DEFINED	02
D RF MIRCO DEVICES, INC.	COM	749941100	00000977	00054600	SH	DEFINED	06
D RADIAN GROUP INC	COM	750236101	00000026	00000550	SH	DEFINED	04
D RADIAN GROUP INC.	COM	750236101	00000614	00012500	SH	DEFINED	06

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D RAYTHEON COMPANY	COM	755111507	00004325	00105371	SH	DEFINED	02
D RAYTHEON COMPANY	COM	755111507	00000012	00000300	SH	DEFINED	03
D REGAL BELOIT CORP	COM	758750103	00001504	00058900	SH	DEFINED	02
D REGENCY CENTERS CORP.	COM	758849103	00000406	00014000	SH	DEFINED	06
D REGIONS FINL CORP	COM	758940100	00023185	00674959	SH	DEFINED	02
D REGIONS FINL CORP	COM	758940100	00000225	00006565	SH	DEFINED	03
D REGIONS FINANCIAL CORP	COM	758940100	00001433	00041725	SH	DEFINED	06
D RELIANT ENERGY INC	COM	75952J108	00000573	00022242	SH	DEFINED	02
D RELIANT ENERGY INC	COM	75952J108	00000005	00000200	SH	DEFINED	03
D REPSOL YPF, S.A.	COM	76026T205	00000556	00043785	SH	DEFINED	02
D RIGGS NATL CORP WASH DC	COM	766570105	00001640	00100000	SH	SOLE	05
D ROCKWELL AUTOMATION, INC.	COM	773903109	00000223	00011119	SH	DEFINED	02
D ROHM & HAAS CO	COM	775371107	00000569	00013467	SH	DEFINED	02
D ROPER INDS INC NEW	COM	776696106	00000596	00012000	SH	DEFINED	02
D ROUSE CO	COM	779273101	00001448	00046768	SH	DEFINED	02
D ROUSE COMPANY	COM	779273101	00000381	00012300	SH	DEFINED	06
D ROYAL DUTCH PETE CO	COM	780257804	00004212	00077553	SH	DEFINED	02
D ROYAL DUTCH PETE CO	COM	780257804	00000043	00000800	SH	DEFINED	04
D RUBY TUESDAY INC	COM	781182100	00000040	00001748	SH	DEFINED	02
D RUBY TUESDAY INC.	COM	781182100	00000512	00022000	SH	DEFINED	06
D RYANS FAMILY STEAK HOUSES INC	COM	783519101	00001200	00050000	SH	DEFINED	02
D SBC COMMUNICATIONS INC	COM	78387G103	00043987	01174884	SH	DEFINED	02
D SBC COMMUNICATIONS INC	COM	78387G103	00000445	00011898	SH	DEFINED	03
D SBC COMMUNICATIONS INC	COM	78387G103	00000009	00000250	SH	DEFINED	04
D SBC COMMUNICATIONS INC	COM	78387G103	00001956	00052250	SH	DEFINED	06
D SCP POOL CORP	COM	784028102	00000461	00014700	SH	DEFINED	02
D SAFEWAY INC NEW	COM	786514208	00000873	00019407	SH	DEFINED	02
D SAFEWAY INC NEW	COM	786514208	00000027	00000600	SH	DEFINED	04
D ST PAUL COS INC	COM	792860108	00008831	00192617	SH	DEFINED	02
D ST PAUL COS INC	COM	792860108	00000173	00003790	SH	DEFINED	03
D ST PAUL COS INC	COM	792860108	00000006	00000150	SH	DEFINED	04
D ST. PAUL CO.	COM	792860108	00001205	00026290	SH	DEFINED	06
D SAP AKTIENGESELLSCHAFT	COM	803054204	00000413	00011118	SH	DEFINED	02
D SAP AKTIENGESELLSCHAFT	COM	803054204	00000011	00000300	SH	DEFINED	04
D SARA LEE CORP	COM	803111103	00002014	00097059	SH	DEFINED	02
D SAXON CAPITAL INC	COM	80556P302	00000826	00055900	SH	DEFINED	06
D SCANA CORP	COM	80589M102	00000337	00011024	SH	DEFINED	02
D SCHERING PLOUGH CORP	COM	806605101	00034890	01114694	SH	DEFINED	02
D SCHERING PLOUGH CORP	COM	806605101	00000373	00011930	SH	DEFINED	03
D SCHERING PLOUGH CORP	COM	806605101	00000045	00001450	SH	DEFINED	04
D SCHERING-PLOUGH CORP.	COM	806605101	00002306	00073675	SH	DEFINED	06
D SCHLUMBERGER	COM	806857108	00062423	01061269	SH	DEFINED	02
D SCHLUMBERGER	COM	806857108	00000812	00013820	SH	DEFINED	03
D SCHLUMBERGER	COM	806857108	00000116	00001975	SH	DEFINED	04
D SCHLUMBERGER LTD.	COM	806857108	00003764	00064000	SH	DEFINED	06
D SCHOOL SPECIALITY	COM	807863105	00000371	00013900	SH	DEFINED	06
D SCHWAB CHARLES CORP NEW	COM	808513105	00000241	00018424	SH	DEFINED	02
D SEARS ROEBUCK & CO	COM	812387108	00000610	00011901	SH	DEFINED	02
D SEARS ROEBUCK & CO	COM	812387108	00000010	00000200	SH	DEFINED	04
D SENIOR HOUSING PROP TRUST	COM	81721M109	00000005	00000390	SH	DEFINED	02
D SENIOR HOUSING PROP TRUST	COM	81721M109	00000001	00000083	SH	DEFINED	03
D SENIOR HOUSING	COM	81721M109	00000360	00025000	SH	DEFINED	06
D SENSIENT TECHNOLOGIES CORP	COM	81725T100	00000509	00022117	SH	DEFINED	02
D SENSIENT TECHNOLOGIES CORP	COM	81725T100	00000008	00000350	SH	DEFINED	03
D SERVICEMASTER CO	COM	81760N109	00000457	00033298	SH	DEFINED	02
D SIEBEL SYS INC	COM	826170102	00001956	00059987	SH	DEFINED	02
D SIEBEL SYS INC	COM	826170102	00000004	00000125	SH	DEFINED	03
D SIEBEL SYSTEMS INC.	COM	826170102	00000952	00029200	SH	DEFINED	06
D SIEMENS AG	COM	826197501	00002473	00037562	SH	DEFINED	02
D SIMON PPTY GROUP INC NEW	COM	828806109	00000048	00001500	SH	DEFINED	02
D SIMON PPTY GROUP	COM	828806109	00000832	00025500	SH	DEFINED	06
D SKYLINE CORP	COM	830830105	00000388	00012500	SH	DEFINED	02

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D SLADE INCORPORATED COMMON	COM	830990404	00074318	00045566	SH	DEFINED	02
D SNAP-ON, INC	COM	833034101	00000902	00026500	SH	DEFINED	02
D SOLA INTL INC	COM	834092108	00000382	00025956	SH	DEFINED	02
D SONIC CORP.	COM	835451105	00000529	00020575	SH	DEFINED	06
D SONY CORP	COM	835699307	00012466	00241140	SH	DEFINED	02
D SONY CORP ADR	COM	835699307	00006803	00131585	SH	DEFINED	06
D SONUS NETWORKS INC	COM	835916107	00000011	00004325	SH	DEFINED	02
D SONUS NETWORKS INC.	COM	835916107	00000246	00093800	SH	DEFINED	06
D SOUTHERN CO	COM	842587107	00006434	00242894	SH	DEFINED	02
D SOUTHERN CO	COM	842587107	00000015	00000600	SH	DEFINED	03
D SOUTHERN CO	COM	842587107	00000004	00000175	SH	DEFINED	04
D SOUTHTRUST CORP	COM	844730101	00000856	00032445	SH	DEFINED	02
D SOUTHWEST AIRLS CO	COM	844741108	00034818	01799374	SH	DEFINED	02
D SOUTHWEST AIRLS CO	COM	844741108	00000964	00049843	SH	DEFINED	03
D SOUTHWEST AIRLS CO	COM	844741108	00000039	00002062	SH	DEFINED	04
D SOUTHWEST AIRLINES CO	COM	844741108	00009377	00484610	SH	DEFINED	06
D SOVRAN SELF STORAGE INC	COM	84610H108	00000421	00013400	SH	DEFINED	06
D SPACELABS MED INC	COM	846247104	00000305	00021700	SH	DEFINED	02
D SPRINT CORPORATION (FON GROUP)	COM	852061100	00003843	00251381	SH	DEFINED	02
D SPRINT CORPORATION (FON GROUP)	COM	852061100	00000066	00004325	SH	DEFINED	03
D SPRINT CORPORATION (FON GROUP)	COM	852061100	00000015	00001000	SH	DEFINED	04
D SPRINT CORP	COM	852061506	00000340	00033060	SH	DEFINED	02
D STANLEY WKS	COM	854616109	00002242	00048495	SH	DEFINED	02
D STANLEY WKS	COM	854616109	00000009	00000200	SH	DEFINED	03
D STAPLES INCORPORATED	COM	855030102	00001299	00065053	SH	DEFINED	02
D STARWOOD HOTELS & RESORTS	COM	85590A203	00003907	00103894	SH	DEFINED	02
D STARWOOD HOTELS & RESORTS	COM	85590A203	00000123	00003285	SH	DEFINED	03
D STARWOOD HOTELS & RESORTS	COM	85590A203	00000815	00021675	SH	DEFINED	06
D STATE STREET CORP	COM	857477103	00024877	00449211	SH	DEFINED	02
D STATE STREET CORP	COM	857477103	00012194	00220190	SH	DEFINED	06
D STRYKER CORP	COM	863667101	00001382	00022920	SH	DEFINED	02
D SUMMIT PPTYS INC	COM	866239106	00000031	00001300	SH	DEFINED	02
D SUMMIT PROPERTIES	COM	866239106	00000784	00032000	SH	DEFINED	06
D SUN MICROSYSTEMS INC	COM	866810104	00003513	00398297	SH	DEFINED	02
D SUN MICROSYSTEMS INC	COM	866810104	00000025	00002875	SH	DEFINED	03
D SUN MICROSYSTEMS INC	COM	866810104	00000002	00000250	SH	DEFINED	04
D SUN MICROSYSTEMS	COM	866810104	00000449	00050960	SH	DEFINED	06
D SUNTRUST BKS INC	COM	867914103	00019891	00298081	SH	DEFINED	02
D SUNTRUST BKS INC	COM	867914103	00000268	00004030	SH	DEFINED	03
D SUNTRUST BKS INC	COM	867914103	00000084	00001268	SH	DEFINED	04
D SUN TRUST BANKS INC.	COM	867914103	00001475	00022100	SH	DEFINED	06
D SUPERVALU INC	COM	868536103	00000325	00012630	SH	DEFINED	02
D SYLVAN LEARNING SYS INC	COM	871399101	00000405	00014343	SH	DEFINED	02
D SYSCO CORP	COM	871829107	00001801	00060400	SH	DEFINED	02
D SYSCO CORP	COM	871829107	00000095	00003200	SH	DEFINED	03
D TECO ENERGY INC	COM	872375100	00000469	00016414	SH	DEFINED	02
D TECO ENERGY INC	COM	872375100	00000057	00002000	SH	DEFINED	03
D TXU CORPORATION	COM	873168108	00013138	00241033	SH	DEFINED	02
D TXU CORPORATION	COM	873168108	00000190	00003488	SH	DEFINED	03
D TXU CORPORATION	COM	873168108	00004877	00089470	SH	DEFINED	06
D TANOX INC.	COM	87588Q109	00000651	00046000	SH	DEFINED	06
D TARGET CORP	COM	87612E106	00023728	00550275	SH	DEFINED	02
D TARGET CORP	COM	87612E106	00000118	00002750	SH	DEFINED	03
D TARGET CORP	COM	87612E106	00000109	00002550	SH	DEFINED	04
D TARGET CORP	COM	87612E106	00000785	00018200	SH	DEFINED	06
D TAUBMAN CENTERS INC	COM	876664103	00000449	00029800	SH	DEFINED	06
D TECHNE CORP	COM	878377100	00001844	00066900	SH	DEFINED	02
D TEKELEC	COM	879101103	00000417	00036400	SH	DEFINED	06
D TELLABS INC	COM	879664100	00000283	00027105	SH	DEFINED	02
D TENNESSEE VALLEY AUTH	PFD	880591409	00000639	00025360	SH	DEFINED	02
D TERADYNE INC	COM	880770102	00018116	00459456	SH	DEFINED	02
D TERADYNE INC	COM	880770102	00000540	00013710	SH	DEFINED	03

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D TERADYNE INC	COM	880770102	00002922	00074110	SH	DEFINED	06
D TEXAS INSTRUMENTS INC	COM	882508104	00019895	00601066	SH	DEFINED	02
D TEXAS INSTRUMENTS INC	COM	882508104	00000097	00002932	SH	DEFINED	03
D TEXAS INSTRUMENTS INC	COM	882508104	00000018	00000550	SH	DEFINED	04
D TEXAS INSTRUMENTS INC	COM	882508104	00008013	00242070	SH	DEFINED	06
D THOMAS & BETTS CORP	COM	884315102	00001152	00054443	SH	DEFINED	02
D THOMAS & BETTS CORP	COM	884315102	00000006	00000300	SH	DEFINED	03
D THOR INDS INC	COM	885160101	00000591	00012500	SH	DEFINED	02
D TIFFANY & CO NEW	COM	886547108	00004576	00128725	SH	DEFINED	02
D TIFFANY & CO.	COM	886547108	00002550	00071720	SH	DEFINED	06
D TIMKEN CO	COM	887389104	00000572	00024780	SH	DEFINED	02
D TORCHMARK CORP	COM	891027104	00002552	00063346	SH	DEFINED	02
D TRANSWITCH CORP	COM	894065101	00000021	00006602	SH	DEFINED	02
D TRANSWITCH CORP.	COM	894065101	00000240	00073500	SH	DEFINED	06
D TRILON FINANCIAL CORPORATION	COM	895903102	00000597	00055000	SH	DEFINED	02
D TRIARC COS INC	COM	895927101	00000603	00021700	SH	DEFINED	02
D TRICON GLOBAL RESTAURANTS	COM	895953107	00001947	00033134	SH	DEFINED	02
D TRIBUNE CO	COM	896047107	00001989	00043758	SH	DEFINED	02
D TRIBUNE CO	COM	896047107	00000163	00003600	SH	DEFINED	03
D TRIMERIS INC.	COM	896263100	00000449	00010400	SH	DEFINED	06
D TUPPERWARE CORP	COM	899896104	00000334	00014691	SH	DEFINED	02
D TUPPERWARE CORP	COM	899896104	00000038	00001700	SH	DEFINED	03
D TWEETER HOME ENTERT.	COM	901167106	00000311	00015900	SH	DEFINED	06
D TYCO INTL LTD NEW	COM	902124106	00035573	01100680	SH	DEFINED	02
D TYCO INTL LTD NEW	COM	902124106	00000734	00022716	SH	DEFINED	03
D TYCO INTL LTD NEW	COM	902124106	00000126	00003925	SH	DEFINED	04
D TYCO INTERNATIONAL	COM	902124106	00002118	00065535	SH	DEFINED	06
D US BANCORP	COM	902973304	00003420	00151545	SH	DEFINED	02
D US BANCORP	COM	902973304	00000015	00000700	SH	DEFINED	03
D UNILEVER N V	COM	904784709	00016428	00289224	SH	DEFINED	02
D UNILEVER N V	COM	904784709	00000626	00011022	SH	DEFINED	03
D UNILEVER N V	COM	904784709	00000096	00001700	SH	DEFINED	04
D UNION PAC CORP	COM	907818108	00005830	00093835	SH	DEFINED	02
D UNION PAC CORP	COM	907818108	00000018	00000300	SH	DEFINED	04
D UNION PACIFIC CAP TRUST	PF	907824403	00000951	00019025	SH	DEFINED	02
D UNION PLANTERS CORP	COM	908068109	00012817	00270472	SH	DEFINED	02
D UNION PLANTERS CORP	COM	908068109	00000261	00005525	SH	DEFINED	03
D UNION PLANTERS CORP	COM	908068109	00001661	00035050	SH	DEFINED	06
D UNITED DOMINION RLTY TR INC	COM	910197102	00000029	00001866	SH	DEFINED	02
D UNITED DOMINION RLTY TR INC	COM	910197102	00000011	00000750	SH	DEFINED	03
D UNITED DOMINION	COM	910197102	00000594	00037500	SH	DEFINED	06
D UNITED PARCEL SERVICE	COM	911312106	00013796	00226913	SH	DEFINED	02
D UNITED PARCEL SERVICE	COM	911312106	00000021	00000350	SH	DEFINED	03
D UNITED PARCEL SERVICE	COM	911312106	00000030	00000500	SH	DEFINED	04
D UNITED PARCEL SERVICE	COM	911312106	00005001	00082260	SH	DEFINED	06
D UNITED TECHNOLOGIES CORP	COM	913017109	00059667	00804147	SH	DEFINED	02
D UNITED TECHNOLOGIES CORP	COM	913017109	00000076	00001025	SH	DEFINED	03
D UNITED TECHNOLOGIES CORP	COM	913017109	00000061	00000825	SH	DEFINED	04
D UNITED TECHNOLOGIES	COM	913017109	00011532	00155420	SH	DEFINED	06
D UNIVERSAL CORP VA	COM	913456109	00000950	00024150	SH	DEFINED	02
D UNUMPROVIDENT CORP	COM	91529Y106	00030220	01081996	SH	DEFINED	02
D UNUMPROVIDENT CORP	COM	91529Y106	00000168	00006045	SH	DEFINED	03
D UNUMPROVIDENT CORP.	COM	91529Y106	00012151	00435050	SH	DEFINED	06
D URBAN OUTFITTERS INC.	COM	917047102	00000353	00015100	SH	DEFINED	06
D V F CORP	COM	918204108	00003841	00088819	SH	DEFINED	02
D VARIAN, INC.	COM	922206107	00000653	00017200	SH	DEFINED	06
D VERITAS SOFTWARE CO	COM	923436109	00000434	00009909	SH	DEFINED	02
D VERITAS SOFTWARE CO	COM	923436109	00000003	00000075	SH	DEFINED	03
D VERITAS SOFTWARE	COM	923436109	00001077	00024570	SH	DEFINED	06
D VERIZON COMMUNICATIONS	COM	92343V104	00085929	01863970	SH	DEFINED	02
D VERIZON COMMUNICATIONS	COM	92343V104	00001329	00028848	SH	DEFINED	03
D VERIZON COMMUNICATIONS	COM	92343V104	00000191	00004161	SH	DEFINED	04

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D VERIZON COMMUNICATIONS	COM	92343V104	00010117	00221620	SH	DEFINED	06
D VIACOM INC	COM	925524308	00001671	00034552	SH	DEFINED	02
D VIACOM INC	COM	925524308	00000020	00000434	SH	DEFINED	03
D VODAFONE GROUP PLC	COM	92857W100	00030524	01656188	SH	DEFINED	02
D VODAFONE GROUP PLC	COM	92857W100	00000417	00022635	SH	DEFINED	03
D VODAFONE GROUP PLC	COM	92857W100	00000030	00001675	SH	DEFINED	04
D VODAFONE GROUP ADR	COM	92857W100	00007115	00386070	SH	DEFINED	06
D VORNADO REALTY TRUST	COM	929042109	00001104	00025000	SH	DEFINED	06
D WGL HOLDINGS INC	COM	92924F106	00000385	00014340	SH	DEFINED	02
D WGL HOLDINGS INC	COM	92924F106	00000065	00002450	SH	DEFINED	03
D W-H ENERGY SERVICES	COM	92925E108	00000369	00017100	SH	DEFINED	06
D WABTEC	COM	929740108	00000690	00046040	SH	DEFINED	02
D WACHOVIA CORP	COM	929903102	00042092	01135178	SH	DEFINED	02
D WACHOVIA CORP	COM	929903102	00001840	00049642	SH	DEFINED	03
D WACHOVIA CORP	COM	929903102	00000853	00023026	SH	DEFINED	04
D WACHOVIA CORP	COM	929903102	00002095	00056500	SH	DEFINED	06
D WADDELL & REED FINL INC	COM	930059100	00000618	00020292	SH	DEFINED	02
D WAL MART STORES INC	COM	931142103	00059132	00964634	SH	DEFINED	02
D WAL MART STORES INC	COM	931142103	00000336	00005495	SH	DEFINED	03
D WAL MART STORES INC	COM	931142103	00000072	00001175	SH	DEFINED	04
D WAL-MART STORES, INC.	COM	931142103	00010775	00175800	SH	DEFINED	06
D WALGREEN CO	COM	931422109	00003222	00082214	SH	DEFINED	02
D WASHINGTON MUT INC	COM	939322103	00001308	00039493	SH	DEFINED	02
D WASHINGTON POST CO	COM	939640108	00024051	00039622	SH	DEFINED	02
D WASHINGTON REAL ESTATE INVT TR	COM	939653101	00000338	00011764	SH	DEFINED	02
D WASHINGTON REIT	COM	939653101	00000460	00016000	SH	DEFINED	06
D WEBEX COMMUNICATIONS INC.	COM	94767L109	00000225	00013700	SH	DEFINED	06
D WELLS FARGO & CO NEW	COM	949746101	00042207	00854395	SH	DEFINED	02
D WELLS FARGO & CO NEW	COM	949746101	00000457	00009260	SH	DEFINED	03
D WELLS FARGO & CO NEW	COM	949746101	00000058	00001175	SH	DEFINED	04
D WELLS FARGO COMPANY	COM	949746101	00010670	00215985	SH	DEFINED	06
D WEST CORPORATION	COM	952355105	00000399	00012600	SH	DEFINED	06
D WET SEAL INC - CLASS A	COM	961840105	00000527	00015100	SH	DEFINED	06
D WEYERHAEUSER CO	COM	962166104	00010718	00170509	SH	DEFINED	02
D WEYERHAEUSER CO	COM	962166104	00000285	00004540	SH	DEFINED	03
D WEYERHAEUSER	COM	962166104	00002057	00032725	SH	DEFINED	06
D WHIRLPOOL CORP	COM	963320106	00003451	00045680	SH	DEFINED	02
D WHIRLPOOL CORP	COM	963320106	00000092	00001230	SH	DEFINED	03
D WHIRLPOOL CORP	COM	963320106	00000555	00007350	SH	DEFINED	06
D WHOLE FOODS MKT INC	COM	966837106	00006291	00137705	SH	DEFINED	02
D WHOLE FOODS MKT INC	COM	966837106	00000006	00000150	SH	DEFINED	03
D WILLIAMS COMPANIES INC DEL	COM	969457100	00016500	00700365	SH	DEFINED	02
D WILLIAMS COMPANIES INC DEL	COM	969457100	00000327	00013885	SH	DEFINED	03
D WILLIAMS COMPANIES INC DEL	COM	969457100	00000041	00001775	SH	DEFINED	04
D WILLIAMS COMPANIES	COM	969457100	00001717	00072875	SH	DEFINED	06
D WILLIAMS COS INC	CPF	969457886	00004084	00159350	SH	DEFINED	02
D WILLIAMS COS INC	CPF	969457886	00000028	00001125	SH	DEFINED	03
D WILLIAMS COS INC	CPF	969457886	00000010	00000400	SH	DEFINED	04
D WILLIAMS COS PREFERRED	COM	969457886	00001000	00039000	SH	DEFINED	06
D WISCONSIN ENERGY CORP	COM	976657106	00000921	00037048	SH	DEFINED	02
D WISCONSIN ENERGY CORP	COM	976657106	00000037	00001500	SH	DEFINED	03
D WORLDCOM INC-WORLDCOM GROUP	COM	98157D106	00004146	00615235	SH	DEFINED	02
D WORLDCOM INC-WORLDCOM GROUP	COM	98157D106	00000043	00006384	SH	DEFINED	03
D WORLDCOM INC-WORLDCOM GROUP	COM	98157D106	00000016	00002375	SH	DEFINED	04
D WORLDCOM INC	COM	98157D304	00000320	00054275	SH	DEFINED	02
D WORLDCOM INC	COM	98157D304	00000020	00003401	SH	DEFINED	03
D WORLDCOM INC	COM	98157D304	00000009	00001594	SH	DEFINED	04
D WORTHINGTON INDS INC	COM	981811102	00008087	00526533	SH	DEFINED	02
D WORTHINGTON INDS INC	COM	981811102	00000151	00009850	SH	DEFINED	03
D WORTHINGTON INDUSTRIESINC	COM	981811102	00001018	00066285	SH	DEFINED	06
D WRIGLEY WM JR CO	COM	982526105	00000666	00012502	SH	DEFINED	02
D WYETH	COM	983024100	00146477	02231158	SH	DEFINED	02

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D WYETH	COM	983024100	00000920	00014023	SH	DEFINED	03
D WYETH	COM	983024100	00002045	00031150	SH	DEFINED	06
D XCEL ENERGY INC	COM	98389B100	00014749	00581810	SH	DEFINED	02
D XCEL ENERGY INC	COM	98389B100	00000302	00011925	SH	DEFINED	03
D XCEL ENERGY INC	COM	98389B100	00002083	00082150	SH	DEFINED	06
D XILINX INC	COM	983919101	00000815	00020462	SH	DEFINED	02
D XILINX INC	COM	983919101	00000003	00000100	SH	DEFINED	03
D XILINX, INC.	COM	983919101	00001451	00036400	SH	DEFINED	06
D ZIMMER HOLDINGS INC	COM	98956P102	00028626	00840724	SH	DEFINED	02
D ZIMMER HOLDINGS INC	COM	98956P102	00000026	00000772	SH	DEFINED	03
D ZIMMER HOLDINGS INC	COM	98956P102	00000003	00000107	SH	DEFINED	04
D ZIMMER HOLDINGS INC	COM	98956P102	00007713	00226516	SH	DEFINED	06
D ZIONS BANCORP	COM	989701107	00001115	00018825	SH	DEFINED	02
D ZIONS BANCORP	COM	989701107	00000013	00000225	SH	DEFINED	03
D ZIONS BANCORP	COM	989701107	00000019	00000325	SH	DEFINED	04
D FEDERAL HOME LN BK	COM	9960174Q9	00002500	00025000	SH	DEFINED	02
D PUBLIX SUPER MKTS	COM	9960233F2	00001751	00042723	SH	DEFINED	03
D INGERSOLL-RAND CO	COM	G4776G101	00018974	00379343	SH	DEFINED	02
D INGERSOLL-RAND CO	COM	G4776G101	00000042	00000850	SH	DEFINED	03
D MAX RE CAPITAL LTD	COM	G6052F103	00001175	00072500	SH	DEFINED	06
D O2MICRO INTERNATIONAL LTD	COM	G6797E106	00000365	00020900	SH	DEFINED	06
D TRANSOCEAN SEDCO FOREX INC	COM	G90078109	00003651	00109894	SH	DEFINED	02
D TRANSOCEAN SEDCO FOREX INC	COM	G90078109	00000019	00000599	SH	DEFINED	03
D TRANSOCEAN SEDCO FOREX INC	COM	G90078109	00000009	00000300	SH	DEFINED	04
D TRANSOCEAN SEDCO FOREX	COM	G90078109	00001140	00034300	SH	DEFINED	06
D XOMA	COM	G9825R107	00000655	00076200	SH	DEFINED	06
D CHECK POINT SOFTWARE TECH	COM	M22465104	00006097	00200580	SH	DEFINED	02
D CHECK POINT SOFTWARE TECH	COM	M22465104	00000018	00000615	SH	DEFINED	03
D CHECK POINT SOFTWARE TECH	COM	M22465104	00002887	00094975	SH	DEFINED	06
S REPORT SUMMARY	978 DATA RECORDS		6468045			4 OTHER MANAGERS	