

Edgar Filing: STATE STREET CORP - Form 13F-HR

STATE STREET CORP
Form 13F-HR
August 07, 2001

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 2001

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

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 the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ Frederick P. Baughman	Boston, Massachusetts	July 30, 2001
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

- 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 manager(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).)

Edgar Filing: STATE STREET CORP - Form 13F-HR

List of Other Managers Reporting for this Manager:
 (if there are no entries in this list, omit this section.)

13F File Number	Name
28-5798	Roy A. Hammer

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	10
	--
Form 13F Information Table Entry Total:	3,248

Form 13F Information Table Value Total:	333,619,715

	(thousands)

List of Other Included Managers:

Provide a numbered list of the names(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.
 [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-1932	Frederick Ballou
2	28-3602	Francis L. Coolidge
3	28-2710	F. Davis Dossori, Jr.
4	28-3488	Nicholas A. Grace
5	28-5798	Roy A. Hammer
6	28-6740	Edward J. Joyce
7	28-5796	George H. Kidder
8	28-1487	Peter B. Loring
9	28-4282	Dean Ridlon
10	28-6281	Michael B. Elefante

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other

Edgar Filing: STATE STREET CORP - Form 13F-HR

DAIMLERCHRYSLER AG	ORD	D1668R12	2,811,639	60,990	60,662	328		
ACE LTD	ORD	G0070K10	20,591,048	526,760	521,380	5,380		
AMDOCS LTD	ORD	G0260210	25,809,228	479,280	395,466	73,789	10,025	
APW LTD	COM	G0439710	386,339	38,063	38,063			
EVEREST RE GROUP LTD	COM	G3223R10	15,860,592	212,040	212,040			
FOSTER WHEELER LTD	SHS	G3653510	853,270	94,284	93,284	1,000		
FRESH DEL MONTE PROD	ORD	G3673810	370,828	33,620	32,620	1,000		
GLOBAL CROSSING LTD	COM	G3921A10	115,492,029	13,367,133	13,364,708	2,425		
HELEN OF TROY CORP L	COM	G4388N10	274,756	31,081	31,081			
LORAL SPACE & COMMUN	COM	G5646210	720,781	257,422	243,809			13,613
RENAISSANCE RE HLDGS	COM	G7496G10	5,184,684	70,016	70,016			
SANTA FE INTL CORP	ORD	G7805C10	2,203,518	73,795	73,795			
TRANSOCEAN SEDCO FOR	ORD	G9007810	209,646,483	5,082,339	4,996,994	47,931	37,414	
TRENWICK GROUP LTD	COM	G9032C10	777,515	33,923	23,423			10,500
TYCOM LTD	COM	G9144B10	600,383	34,906	33,847	1,059		
XOMA LTD	ORD	G9825R10	1,063,571	62,343	62,343			
XL CAP LTD	CL A	G9825510	2,629,663	32,030	30,630	1,400		
UBS AG	ORD	H8920G15	31,672,206	223,028	3,254	219,774		
CHECK POINT SOFTWARE	ORD	M2246510	3,210,588	63,488	63,413	75		
ORBOTECH LTD	ORD	M7525310	359,182	10,393	10,393			
ASML HLDG NV	N Y SHS	N0705911	16,710,729	751,044	97,848	624,091	29,105	
ROYAL CARIBBEAN CRUI	COM	V7780T10	3,077,402	139,186	133,186	6,000		
FLEXTRONICS INTL LTD	ORD	Y2573F10	52,251,149	2,001,193	1,171,595	829,598		
TEEKAY SHIPPING MARS	COM	Y8564W10	8,394,595	209,760	154,500	48,280	6,980	
AAR CORP	COM	00036110	3,998,048	233,804	233,704	100		
ABB LTD	SPONSORED	00037520	852,232	56,253	56,253			
ACTV INC	COM	00088E10	1,003,412	301,325	301,225	100		
A D C TELECOMMUNICAT	COM	00088610	99,576,932	15,087,414	15,056,272	28,012	3,130	
ADE CORP MASS	COM	00089C10	1,228,502	64,658	64,458	200		
ABN AMRO HLDG NV	SPONSORED	00093710	2,368,237	125,105	125,105			
ABM INDS INC	COM	00095710	5,331,108	143,117	143,017	100		
ACT MFG INC	COM	00097310	1,077,633	98,504	98,504			
AFC ENTERPRISES INC	COM	00104Q10	863,818	45,108	45,108			
AFLAC INC	COM	00105510	354,454,620	11,256,101	11,113,285	119,766	23,050	
AGCO CORP	COM	00108410	6,600,471	721,363	720,843	520		
AGL RES INC	COM	00120410	18,725,402	788,438	787,838	600		
AES CORP	COM	00130H10	419,659,923	9,748,198	9,727,550	17,330	3,318	
AK STL HLDG CORP	COM	00154710	16,148,924	1,287,793	1,287,363	50	380	
AMB PROPERTY CORP	COM	00163T10	20,863,977	809,937	809,837	100		
AMC ENTMT INC	COM	00166910	579,046	44,542	44,542			
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	5,853,274	237,938	237,938			
AMR CORP	COM	00176510	118,936,527	3,291,905	3,285,850	5,615	440	
ANC RENTAL CORP	COM	00181310	834,141	278,047	275,097	2,950		
AOL TIME WARNER INC	COM	00184A10	4,921,748,487	92,863,179	92,123,583	651,958	87,638	
APAC CUSTOMER SERVIC	COM	00185E10	452,859	142,858	142,858			
AT&T CORP	COM	00195710	1,698,491,146	77,204,143	75,664,581	1,088,832	450,730	
Page Total			8,220,600,897					

Page 1 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Oth

Edgar Filing: STATE STREET CORP - Form 13F-HR

AT&T CORP	COM LIB GR	00195720	333,847,510	19,087,908	18,923,402	86,202	78,3
AT&T CORP	COM WIRLES	00195740	95,207,521	5,823,090	5,761,778	56,148	5,1
ATMI INC	COM	00207R10	6,273,360	209,112	208,072	1,040	
ATP OIL & GAS CORP	COM	00208J10	311,111	27,679	27,679		
ATS MED INC	COM	00208310	2,570,094	170,657	170,657		
AVX CORP NEW	COM	00244410	7,692,825	366,325	366,025	300	
AXT INC	COM	00246W10	4,477,723	167,705	167,605	100	
AAIPHARMA INC	COM	00252W10	468,864	29,883	29,883		
AARON RENTS INC	COM	00253520	2,276,997	133,941	133,941		
ABBOTT LABS	COM	00282410	1,616,907,360	33,685,570	32,276,640	711,113	697,8
ABERCROMBIE & FITCH	CL A	00289620	52,543,884	1,180,231	1,173,535	4,446	2,2
ABGENIX INC	COM	00339B10	19,876,095	441,691	440,651	940	1
ABIOMED INC	COM	00365410	3,087,305	130,929	130,429	500	
ACACIA RESH CORP	COM	00388110	2,547,873	150,851	150,831		
ACADIA RLTY TR	COM SH BEN	00423910	436,975	62,604	62,604		
ACCLAIM ENTMT INC	COM PAR \$0	00432520	502,156	102,901	102,901		
ACCREDO HEALTH INC	COM	00437V10	6,718,968	180,666	180,636	30	
ACKERLEY GROUP INC	COM	00452710	1,119,497	99,866	99,866		
ACLARA BIOSCIENCES I	COM	00461P10	984,762	99,471	99,471		
ACME COMMUNICATION I	COM	00463110	459,554	55,975	53,275	2,700	
ACTIVISION INC NEW	COM NEW	00493020	3,182,076	81,072	81,072		
ACTION PERFORMANCE C	COM	00493310	1,104,275	44,171	44,171		
ACTEL CORP	COM	00493410	9,937,103	404,770	404,750	20	
ACTERNA CORP	COM	00503U10	3,420,846	310,986	310,846		1
ACTIVE POWER INC	COM	00504W10	1,400,269	83,949	83,949		
ACTRADE FINL TECHNOL	COM	00507P10	483,438	20,450	20,450		
ACTUATE CORP	COM	00508B10	4,520,368	473,337	473,237		1
ACTUANT CORP	CL A NEW	00508X20	482,494	29,331	29,291	40	
ACXIOM CORP	COM	00512510	9,625,077	735,300	734,060	1,140	1
ADAPTEC INC	COM	00651F10	7,661,861	770,811	758,991	11,745	
ADECCO SA	SPONSORED	00675410	395,646	33,164	33,164		
ADELPHIA BUSINESS SO	CL A	00684710	1,220,672	297,725	297,725		
ADELPHIA COMMUNICATI	CL A	00684810	24,321,610	593,210	586,805	2,445	3,9
ADEPT TECHNOLOGY INC	COM	00685410	317,829	32,104	32,104		
ADMINISTAFF INC	COM	00709410	3,978,104	153,004	152,984	20	
ADOBE SYS INC	COM	00724F10	237,728,726	5,058,058	5,049,678	7,600	7
ADOLOR CORP	COM	00724X10	4,107,261	190,151	139,182	50,969	
ADTRAN INC	COM	00738A10	5,581,535	272,270	272,020	150	1
ADVANCED DIGITAL INF	COM	00752510	8,725,445	504,361	503,341	920	1
ADVANCED LTG TECHNOL	COM	00753C10	426,329	96,893	96,893		
ADVANCED MARKETING S	COM	00753T10	5,550,207	266,197	266,197		
ADVANCED FIBRE COMMU	COM	00754A10	15,644,643	744,983	742,863	1,820	3
ADVANCED TISSUE SCIE	COM	00755F10	2,759,415	551,883	551,883		
ADVANCED NEUROMODULA	COM	00757T10	300,222	11,547	11,547		
ADVO INC	COM	00758510	5,944,490	174,070	174,070		
AEROFLEX INC	COM	00776810	9,911,496	943,952	943,752	100	1
ADVANCEPCS	COM	00790K10	16,510,488	257,775	257,415	360	
ADVANCED MICRO DEVIC	COM	00790310	188,821,155	6,533,604	6,520,604	12,460	5
AEGON N V	ORD AMER R	00792410	4,262,073	150,073	150,068	5	
Page Total			2,736,635,587				

Page 2 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Other

Edgar Filing: STATE STREET CORP - Form 13F-HR

ADVANTA CORP	CL A	00794210	3,090,080	193,130	193,130			
ADVANCED ENERGY INDS	COM	00797310	5,160,730	125,048	125,048			
ADVENT SOFTWARE INC	COM	00797410	22,549,485	355,110	354,573		537	
AETHER SYS INC	COM	00808V10	1,504,641	170,016	166,316		3,700	
AETNA INC NEW	COM	00817Y10	73,884,493	2,853,785	2,848,368		4,574	8
AFFILIATED COMPUTER	CL A	00819010	33,781,088	469,769	468,999		490	2
AFFILIATED MANAGERS	COM	00825210	25,315,060	411,627	371,982		33,470	6,1
AFFYMETRIX INC	COM	00826T10	5,462,600	247,737	246,797		840	1
AGENCY COM LTD	COM	00844710	511,522	158,858	32,881		1,700	124,7
AGERE SYS INC	CL A	00845V10	11,859,594	1,624,602	1,621,702		2,900	
AGILENT TECHNOLOGIES	COM	00846U10	321,814,837	9,901,995	9,580,158		142,932	178,9
AGILE SOFTWARE CORP	COM	00846X10	3,126,249	183,897	183,837		60	
AIR PRODS & CHEMS IN	COM	00915810	691,926,156	15,124,069	4,710,695		10,236,864	176,5
AIRBORNE INC	COM	00926910	7,259,164	626,330	624,930		1,400	
AIRGAS INC	COM	00936310	7,976,248	670,273	670,223		50	
AIRGATE PCS INC	COM	00936710	4,390,256	84,428	84,428			
AIRTRAN HLDGS INC	COM	00949P10	5,170,274	504,417	504,417			
AKAMAI TECHNOLOGIES	COM	00971T10	5,981,595	651,945	471,567		5,678	174,7
AKSYS LTD	COM	01019610	258,814	24,910	24,910			
AKZO NOBEL NV	SPONSORED	01019930	2,587,288	60,763	60,763			
ALABAMA NATL BANCORP	COM	01031710	4,281,485	131,941	131,466		475	
ALAMOSA HLDGS INC	COM	01158910	3,623,115	222,277	222,177			1
ALASKA AIR GROUP INC	COM	01165910	9,037,636	312,721	311,141		80	1,5
ALASKA COMMUNICATION	COM	01167P10	862,625	94,276	94,276			
ALBANY INTL CORP	CL A	01234810	12,091,388	639,756	639,756			
ALBANY MOLECULAR RES	COM	01242310	6,970,045	183,374	183,074		300	
ALBEMARLE CORP	COM	01265310	16,067,398	693,457	692,507		950	
ALBERTA ENERGY LTD	COM	01287310	4,919,519	119,290	24,186		95,104	
ALBERTO CULVER CO	CL B CONV	01306810	50,172,385	1,193,444	1,192,334		1,010	1
ALBERTSONS INC	COM	01310410	262,453,826	8,751,378	8,705,340		21,577	24,4
ALCAN INC	COM	01371610	193,242,164	4,598,814	4,597,639		1,175	
ALCOA INC	COM	01381710	779,740,144	19,790,359	19,726,641		49,126	14,5
ALCATEL	SPONSORED	01390430	7,707,813	371,640	202,848		168,792	
ALEXANDER & BALDWIN	COM	01448210	11,943,983	463,844	463,744		100	
ALEXANDERS INC	COM	01475210	1,686,285	28,058	28,058			
ALEXANDRIA REAL ESTA	COM	01527110	15,295,020	384,297	319,845		64,452	
ALEXION PHARMACEUTIC	COM	01535110	3,268,392	136,183	135,883		300	
ALFA CORP	COM	01538510	7,745,006	313,563	313,463		100	
ALIGN TECHNOLOGY INC	COM	01625510	566,588	72,269	45,756			26,5
ALKERMES INC	COM	01642T10	11,703,252	333,426	330,266		2,060	1,1
ALLEGHANY CORP DEL	COM	01717510	7,816,921	38,507	38,203		304	
ALLEGHENY ENERGY INC	COM	01736110	153,278,573	3,176,758	3,159,100		4,458	13,2
ALLEGHENY TECHNOLOGI	COM	01741R10	29,807,779	1,647,74	1,643,809		3,940	
ALLEGIANCE TELECOM I	COM	01747T10	13,549,131	903,878	807,688		76,910	19,2
ALLEN TELECOM INC	COM	01809110	3,643,725	242,915	242,855		60	
ALLERGAN INC	COM	01849010	234,308,663	2,788,393	2,782,698		5,195	5
ALLIANCE BANCORP	COM	01852J10	661,413	22,436	22,436			
ALLETE INC	COM	01852210	27,661,230	1,229,388	1,227,988			1,4
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	2,340,211	44,105	42,488		600	1,0
Page Total			3,110,055,889					

Page 3 of 67

Name of	Title of	Cusip	Fair Market	Shares	Investment Discretion		
					Sole	Shared as	Shar

Edgar Filing: STATE STREET CORP - Form 13F-HR

Issuer	Class	Number	Value	Prin Amt	Defined	Othe
ALLIANCE GAMING CORP	COM NEW	01859P60	921,823	23,474	23,474	
ALLIANCE FIBER OPTIC	COM	01868010	385,248	81,105	81,105	
ALLIANCE SEMICONDUCT	COM	01877H10	2,811,057	233,865	233,865	
ALLIANCE PHARMACEUTI	COM	01877310	786,213	349,428	349,408	20
ALLIANT ENERGY CORP	COM	01880210	28,672,348	983,614	959,721	12,480
ALLIANT TECHSYSTEMS	COM	01880410	17,450,309	194,108	193,703	405
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	7,313,758	247,840	146,394	101,446
ALLIED CAP CORP NEW	COM	01903Q10	16,650,313	719,236	709,472	1,500
ALLIED IRISH BKS P L	SPON ADR O	01922840	461,475	20,510	20,510	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	80,394,591	4,303,779	4,296,074	7,605
ALLMERICA FINL CORP	COM	01975410	82,563,387	1,435,885	516,150	919,104
ALLOY ONLINE INC	COM	01985510	324,436	22,672	22,672	
ALLSCRIPTS HEALTHCAR	COM	01988P10	1,382,625	153,625	152,035	1,590
ALLSTATE CORP	COM	02000210	694,695,974	15,792,134	15,737,498	36,072
ALLTEL CORP	COM	02003910	437,800,716	7,146,600	6,386,872	634,330
ALPHA INDS INC	COM	02075310	7,382,446	249,829	249,039	690
ALPHARMA INC	CL A	02081310	6,762,578	248,168	247,563	605
ALSTOM	SPONSORED	02124410	283,436	10,159	10,159	
ALTERA CORP	COM	02144110	235,627,610	8,125,090	7,990,389	98,401
AMAZON COM INC	COM	02313510	30,116,336	2,128,363	2,126,895	1,328
AMBAC FINL GROUP INC	COM	02313910	121,968,808	2,095,684	2,089,362	3,122
AMBASSADORS INTL INC	COM	02317810	510,277	20,659	20,559	
AMCOL INTL CORP	COM	02341W10	1,253,172	208,862	208,862	
AMERADA HESS CORP	COM	02355110	155,911,680	1,929,600	1,923,055	3,170
AMERCO	COM	02358610	1,544,921	69,279	69,279	
AMEREN CORP	COM	02360810	114,496,078	2,681,407	2,677,726	2,975
AMERICA SVC GROUP IN	COM	02364L10	263,680	10,300	10,300	
AMERICA MOVIL S A DE	SPON ADR L	02364W10	1,699,860	81,489	81,489	
AMERICA ONLINE LATIN	CL A	02365B10	665,331	74,008	73,908	
AMERICA WEST HLDG CO	CL B	02365720	2,792,786	280,119	280,119	
AMCORE FINL INC	COM	02391210	5,188,433	215,825	215,825	
AMERICAN AXLE & MFG	COM	02406110	1,299,905	76,465	76,265	
AMERICAN CAPITAL STR	COM	02493710	6,941,679	247,387	247,387	
AMERICAN EAGLE OUTFI	COM	02553E10	36,691,993	1,041,203	1,040,533	480
AMERICAN ELEC PWR IN	COM	02553710	296,758,921	6,427,527	6,400,899	17,942
AMERICAN EXPRESS CO	COM	02581610	1,330,627,220	34,294,516	33,367,178	743,008
AMERICAN FINL GROUP	COM	02593210	15,089,610	502,987	501,767	1,220
AMERICAN FINL HLDGS	COM	02607510	4,767,082	201,995	201,895	
AMERICAN GENERAL COR	COM	02635110	507,159,169	10,918,389	9,992,354	694,927
AMERICAN GREETINGS C	CL A	02637510	17,195,068	1,563,188	1,560,044	3,144
AMERICAN HEALTHWAYS	COM	02649V10	894,549	23,223	23,223	
AMERICAN HOME PRODS	COM	02660910	1,637,095,011	27,865,447	26,400,325	782,652
AMERICAN INTL GROUP	COM	02687410	4,312,023,607	50,723,722	47,801,106	1,817,686
AMERICAN ITALIAN PAS	CL A	02707010	6,645,640	143,225	143,205	20
AMERICAN MGMT SYS IN	COM	02735210	7,032,021	297,967	284,347	320
AMERICAN MED SYS HLD	COM	02744M10	659,574	42,969	42,969	
AMERICAN NATL INS CO	COM	02859110	7,266,522	97,211	96,611	600
AMERICAN PHYSICIANS	COM	02888410	336,531	17,258	17,258	
AMERICAN PWR CONVERS	COM	02906610	66,673,026	4,233,208	4,222,533	10,035
Page Total			10,314,238,833			

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Share Oth
AMERICAN REAL ESTATE	DEPOSITRY	02916910	320,705	32,725	32,725		
AMERICAN STD COS INC	COM	02971210	59,964,414	997,744	996,004	1,540	2
AMERICAN STS WTR CO	COM	02989910	3,074,790	90,435	90,435		
AMERICAN TOWER CORP	CL A	02991220	23,735,547	1,148,309	973,845	150,609	23,8
AMERICAN SUPERCONDU	COM	03011110	4,471,552	173,316	171,491	1,825	
AMERICAN WTR WKS INC	COM	03041110	35,911,220	1,089,209	1,084,799	2,910	1,5
AMERICAN WOODMARK CO	COM	03050610	697,438	18,153	18,042	11	1
AMERICREDIT CORP	COM	03060R10	78,069,005	1,502,772	1,496,672	5,800	3
AMERISTAR CASINOS IN	COM	03070Q10	234,768	14,673	14,673		
AMERIPATH INC	COM	03071D10	7,716,272	263,354	263,314	40	
AMERISOURCE HEALTH C	CL A	03071P10	54,632,055	987,029	986,489	340	2
AMERON INTL INC	COM	03071010	876,027	13,124	13,014	110	
AMERITRADE HLDG CORP	CL A	03072H10	4,889,095	614,208	612,068	2,140	
AMERUS GROUP CO	COM	03072M10	3,088,195	87,065	87,065		
AMETEK INC NEW	COM	03110010	11,969,123	391,788	375,838	2,100	13,8
AMGEN INC	COM	03116210	1,333,934,022	21,983,092	21,704,509	169,806	108,7
AMKOR TECHNOLOGY INC	COM	03165210	15,810,914	715,426	713,126	2,200	1
AMPAL AMERN ISRAEL C	CL A	03201510	272,600	45,058	45,058		
AMPHENOL CORP NEW	CL A	03209510	11,958,289	298,584	297,864	620	1
AMSOUTH BANCORPORATI	COM	03216510	137,564,361	7,439,933	7,383,756	31,724	24,4
AMYLIN PHARMACEUTICA	COM	03234610	5,385,375	478,700	478,500	100	1
AMVESCOAP PLC	SPONSORED	03235E10	737,653	21,301	21,301		
ANADARKO PETE CORP	COM	03251110	308,177,269	5,716,514	5,217,932	373,159	125,4
ANADIGICS INC	COM	03251510	6,002,609	260,983	260,963	20	
ANALOG DEVICES INC	COM	03265410	327,117,525	7,563,411	7,249,296	225,880	88,2
ANALOGIC CORP	COM PAR \$0	03265720	2,628,417	57,704	57,404	300	
ANALYSTS INTL CORP	COM	03268110	471,457	105,708	105,708		
ANAREN MICROWAVE INC	COM	03274410	5,359,580	267,979	267,979		
ANCHOR BANCORP WIS I	COM	03283910	3,033,688	190,798	190,778	20	
ANCHOR GAMING	COM	03303710	5,614,250	86,881	86,681	200	
ANDERSON EXPL LTD	COM	03390110	543,595	26,924	26,924		
ANDOVER BANCORP INC	COM	03425810	5,135,298	102,195	102,095	100	
ANDREW CORP	COM	03442510	30,785,577	1,668,595	1,663,035	5,460	1
ANDRX GROUP	COM	03455310	21,279,335	276,355	275,830	525	
ANHEUSER BUSCH COS I	COM	03522910	807,083,527	19,589,406	19,188,431	193,504	207,4
ANIXTER INTL INC	COM	03529010	5,784,647	188,425	188,105	320	
ANNALY MTG MGMT INC	COM	03571040	1,190,973	86,869	86,869		
ANN TAYLOR STORES COR	COM	03611510	7,928,017	221,453	221,093	360	
ANSOFT CORP	COM	03638410	963,628	56,684	10,129	553	46,0
ANSYS INC	COM	03662Q10	598,590	31,976	31,976		
ANTEC CORP	COM	03664P10	3,623,800	292,242	290,422	1,620	2
ANSWERTHINK INC	COM	03691610	2,788,588	279,138	279,038	100	
ANTHRACITE CAP INC	COM	03702310	1,116,547	101,045	101,045		
ANTIGENICS INC DEL	COM	03703210	900,363	45,588	45,588		
AON CORP	COM	03738910	184,024,855	5,257,853	5,235,484	10,273	12,0
APACHE CORP	COM	03741110	123,945,760	2,442,281	2,365,665	57,711	18,9
APACHE CORP	ACES C DP	03741160	1,095,500	25,000		25,000	
APARTMENT INVT & MGM	CL A	03748R10	47,516,234	985,814	915,944	69,870	
APHTON CORP	COM	03759P10	2,419,183	110,465	110,425	40	
Page Total			3,702,442,232				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
APOGEE ENTERPRISES I	COM	03759810	13,903,680	1,113,185	1,113,085		100
APOGENT TECHNOLOGIES	COM	03760A10	27,712,146	1,126,510	1,109,350	15,560	1,600
APOLLO GROUP INC	CL A	03760410	69,820,698	1,644,775	1,640,070	4,405	300
APPLE COMPUTER INC	COM	03783310	170,262,935	7,323,137	7,303,141	18,436	1,560
APPLEBEES INTL INC	COM	03789910	19,970,880	624,090	607,440	150	16,500
APPLIED INNOVATION I	COM	03791610	341,014	40,840	40,840		
APRIA HEALTHCARE GRO	COM	03793310	26,606,248	922,227	922,147	80	
APPLERA CORP	COM AP BIO	03802010	115,514,953	4,318,316	4,304,576	10,700	3,040
APPLERA CORP	COM CE GEN	03802020	17,678,167	445,743	441,694	3,249	800
APPLICA INC	COM	03815A10	1,351,878	169,834	169,834	155,234	
APPLIED INDL TECHNOL	COM	03820C10	5,526,426	291,632	291,632	276,832	14,800
APPLIED MICRO CIRCUI	COM	03822W10	93,559,451	5,439,503	5,425,418	3,805	10,280
APPLIED MATLS INC	COM	03822210	921,563,350	18,769,111	17,888,208	712,336	168,567
APPLIED MOLECULAR EV	COM	03823E10	464,642	37,231	37,231		
APTARGROUP INC	COM	03833610	19,676,253	606,730	332,079	173,311	101,340
AQUILA INC DEL	CL A	03840J10	1,097,565	44,526	44,526		
ARADIGM CORP	COM	03850510	874,559	124,937	124,537	400	124,537
ARBITRON INC	COM	03875Q10	3,971,848	164,807	160,561	4,246	
ARCH CHEMICALS INC	COM	03937R10	3,432,440	157,235	157,235		
ARCH COAL INC	COM	03938010	9,569,804	369,919	369,295	183	441
ARCHER DANIELS MIDLA	COM	03948310	178,766,429	13,698,577	13,669,055	19,473	10,049
ARCHSTONE CMNTYS TR	SH BEN INT	03958110	33,183,319	1,287,173	1,162,413	124,760	
ARCTIC CAT INC	COM	03967010	2,062,291	142,227	142,207	20	
ARDEN RLTY INC	COM	03979310	21,009,375	786,868	786,868		
AREA BANCSHARES CORP	COM	03987210	2,117,923	128,359	128,359		
AREMISSOFT CORP DEL	COM	04002610	3,377,489	208,487	208,487		
ARENA PHARMACEUTICAL	COM	04004710	1,533,586	50,298	50,298		
ARGONAUT GROUP INC	COM	04015710	3,150,212	156,727	156,107	620	
ARGOSY GAMING CO	COM	04022810	13,024,103	469,168	469,168		
ARGUSS COMMUNICATION	COM	04028210	399,196	80,160	29,494	50,666	
ARIAD PHARMACEUTICAL	COM	04033A10	831,698	164,043	163,543	500	
ARIBA INC	COM	04033V10	7,826,109	1,422,929	1,416,080	5,229	1,620
ARKANSAS BEST CORP D	COM	04079010	7,874,732	341,637	341,637		
ARMOR HOLDINGS INC	COM	04226010	1,974,795	131,653	131,653		
ARMSTRONG HLDGS INC	COM	04238410	1,037,168	292,160	288,510	3,650	
ARNOLD INDS INC	COM	04259510	3,465,401	178,998	178,878	120	
ARQULE INC	COM	04269E10	1,003,832	46,345	43,845	2,500	
ARROW ELECTRS INC	COM	04273510	24,766,472	1,019,616	1,015,546	3,620	450
ARROW FINL CORP	COM	04274410	444,905	17,620	17,620		
ARROW INTL INC	COM	04276410	3,983,078	103,726	103,726		
ART TECHNOLOGY GROUP	COM	04289L10	2,020,592	348,378	346,408	1,820	150
ARTESYN TECHNOLOGIES	COM	04312710	3,829,223	296,839	296,039	800	
ARTHROCARE CORP	COM	04313610	4,543,693	173,755	173,755		
ARVINMERITOR INC	COM	04335310	13,620,467	813,648	812,089	1,160	399
ASHLAND INC	COM	04420410	63,864,904	1,592,641	1,586,987	3,760	1,894
ASIAINFO HLDGS INC	COM	04518A10	685,858	34,727	34,227	500	
ASPECT COMMUNICATION	COM	04523Q10	2,571,544	367,889	365,489	2,400	
ASPECT MED SYS INC	COM	04523510	604,670	39,011	38,535	476	
ASPEN TECHNOLOGY INC	COM	04532710	6,133,756	253,461	253,161	300	
Page Total			1,932,605,757				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
ASSOCIATED BANC CORP	COM	04548710	30,113,840	836,728	834,138	2,410	
ASSOCIATED ESTATES R	COM	04560410	1,113,179	115,236	115,236		
AT HOME CORP	COM SER A	04591910	3,884,033	1,814,969	1,811,089	3,720	
ASTEC INDS INC	COM	04622410	2,147,711	124,505	124,345	100	
ASTORIA FINL CORP	COM	04626510	35,863,795	652,069	649,269	2,500	
ASTRAZENECA PLC	SPONSORED	04635310	8,870,906	189,752	101,975	87,777	
ASTROPOWER INC	COM	04644A10	2,105,830	40,388	40,076		
ASYST TECHNOLOGY COR	COM	04648X10	3,888,310	288,023	287,203	820	
AT & T LATIN AMER CO	COM	04649A10	361,169	72,524	72,524		
ATLANTIC COAST AIRLI	COM	04839610	17,706,785	590,423	590,423		
ATLAS AIR WORLDWIDE	COM	04916410	6,116,681	431,969	370,674	52,565	8,
ATMEL CORP	COM	04951310	62,897,529	4,662,530	4,649,680	11,450	1,
ATMOS ENERGY CORP	COM	04956010	7,585,046	310,100	309,800	300	
ATRIX LABS INC	COM	04962L10	753,423	31,790	31,790		
ATWOOD OCEANICS INC	COM	05009510	4,132,989	117,749	117,749		
AUDIOVOX CORP	CL A	05075710	2,590,085	233,341	233,341		
AUGUST TECHNOLOGY CO	COM	05106U10	324,541	22,727	22,727		
AURORA FOODS INC	COM	05164B10	1,115,689	203,593	203,593		
AURORA BIOSCIENCES C	COM	05192010	5,565,926	179,546	179,546		
AUSPEX SYS INC	COM	05211610	503,612	70,534	70,534		
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	628,633	14,774	14,774		
AUTODESK INC	COM	05276910	50,355,783	1,350,021	1,348,311	1,510	
AUTOLIV INC	COM	05280010	11,067,667	640,490	618,044	14,148	8,
AUTOMATIC DATA PROCE	COM	05301510	836,730,164	16,835,617	13,760,580	2,031,512	1,043,
AUTONATION INC	COM	05329W10	24,564,612	2,117,639	2,111,039	5,960	
AUTOZONE INC	COM	05333210	89,074,762	2,375,327	2,372,712	2,415	
AVANIR PHARMACEUTICA	CL A	05348P10	829,355	133,767	133,667	100	
AVANEX CORP	COM	05348W10	1,039,471	107,162	104,299	2,863	
AVALONBAY CMNTYS INC	COM	05348A10	41,049,492	878,064	812,064	66,000	
AVANT CORP	COM	05348710	4,475,982	336,540	335,940	600	
AVANT IMMUNOTHERAPEU	COM	05349110	2,218,421	392,641	392,621	20	
AVATAR HLDGS INC	COM	05349410	371,243	16,141	16,141		
AVAYA INC	COM	05349910	78,888,079	5,758,254	5,703,253	44,478	10,
AVENTIS	SPONSORED	05356110	3,188,729	39,914	39,914		
AVERY DENNISON CORP	COM	05361110	143,682,726	2,814,549	2,518,420	220,926	75,
AVIALL INC NEW	COM	05366B10	567,368	51,720	51,720		
AVICI SYS INC	COM	05367L10	1,080,574	126,088	116,886	9,202	
AVID TECHNOLOGY INC	COM	05367P10	3,163,330	201,486	201,386		
AVIGEN INC	COM	05369010	2,814,823	130,922	130,922		
AVIRON	COM	05376210	17,028,807	298,751	266,283	26,253	6,
AVISTA CORP	COM	05379B10	8,537,833	427,319	427,279	40	
AVNET INC	COM	05380710	27,785,711	1,239,327	1,235,535	2,720	1,
AVOCENT CORP	COM	05389310	11,193,841	492,037	490,378	1,459	
AVON PRODS INC	COM	05430310	239,091,134	5,166,187	5,134,178	27,329	4,
AWARE INC MASS	COM	05453N10	1,256,976	139,664	139,124	540	
AXA	SPONSORED	05453610	12,962,819	460,164	197,189	262,975	
AXCELIS TECHNOLOGIES	COM	05454010	10,242,932	692,090	687,727	4,263	
AZTAR CORP	COM	05480210	3,884,003	320,992	320,972	20	
BB&T CORP	COM	05493710	285,105,051	7,768,530	7,753,637	14,393	
Page Total			2,110,521,400				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
B A S F A G	SPONSORED	05526250	2,002,308	50,820	50,820		
BCE INC	COM	05534B10	876,342	33,321	33,321		
BEI TECHNOLOGIES INC	COM	05538P10	966,579	35,786	35,786		
BG PLC	ADR FIN IN	05543420	657,931	33,313	33,313		
BHC COMMUNICATIONS I	CL A	05544810	6,043,424	43,481	43,211	270	
BISYS GROUP INC	COM	05547210	35,430,798	600,522	599,712	610	200
BJS WHOLESALE CLUB I	COM	05548J10	71,982,008	1,351,521	1,347,141	4,180	200
BJ SVCS CO	COM	05548210	56,247,008	1,939,552	1,937,972	1,180	400
BMC INDS INC MINN	COM	05560710	315,444	52,574	52,574		
BOK FINL CORP	COM NEW	05561Q20	3,166,103	117,699	117,699		
BOC GROUP PLC	SPONSORED	05561760	342,701	11,617	11,617		
BP PLC	SPONSORED	05562210	3,661,698,649	73,454,336	73,363,867	90,469	
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	677,805	47,399	47,399		
BRE PROPERTIES INC	CL A	05564E10	16,481,442	543,942	543,942		
BSB BANCORP	COM	05565210	1,997,466	86,658	86,538	120	
BMC SOFTWARE INC	COM	05592110	134,873,815	5,983,754	5,976,129	7,245	380
BACOU USA INC	COM	05643910	1,199,199	42,555	42,475	80	
BAKER HUGHES INC	COM	05722410	252,059,661	7,524,169	6,965,149	502,850	56,170
BALDOR ELEC CO	COM	05774110	4,603,995	215,442	215,422	20	
BALDWIN & LYONS INC	CL B	05775520	1,974,588	94,028	94,028		
BALL CORP	COM	05849810	34,391,825	723,125	721,130	1,895	100
BALLY TOTAL FITNESS	COM	05873K10	7,073,680	238,895	238,835	60	
BANCFIRST CORP	COM	05945F10	1,521,731	37,807	37,807		
BANCFIRST CORP ZANES	COM	05945010	318,391	14,057	14,057		
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,937,922	149,994	149,994		
BANCO SANTANDER CENT	ADR	05964H10	22,465,423	2,444,551	346,728	2,097,823	
BANCO SANTANDER CHIL	SPON ADR S	05965F10	236,160	13,643	13,643		
BANCO SANTIAGO	SP ADR REP	05965L10	328,714	14,411	14,411		
BANCORPSOUTH INC	COM	05969210	11,688,180	687,540	687,310	230	
BANCWEST CORP NEW	COM	05979010	21,109,835	613,658	611,498	2,160	
BANDAG INC	COM	05981510	9,528,873	349,043	349,043		
BANGOR HYDRO ELEC CO	COM	06007710	867,650	32,643	32,568		75
BANK OF AMERICA CORP	COM	06050510	2,091,301,188	34,837,601	34,581,520	186,341	69,740
BANK OF GRANITE CORP	COM	06240110	2,215,360	96,320	92,564	3,756	
BANK MONTREAL QUE	COM	06367110	652,032	25,253	25,253		
BANK MUT CORP	COM	06374810	443,980	31,488	31,488		
BANK NEW YORK INC	COM	06405710	741,912,048	15,456,501	15,258,679	93,931	103,891
BANK ONE CORP	COM	06423A10	862,290,220	24,086,319	23,983,415	71,220	31,684
BANKATLANTIC BANCORP	CL A	06590850	2,747,004	316,111	316,111		
BANKNORTH GROUP INC	COM	06646R10	41,849,544	1,847,662	1,722,924	64,466	60,272
BANKUNITED FINL CORP	CL A	06652B10	816,445	58,110	58,110		
BANNER CORP	COM	06652V10	707,212	32,146	32,146		
BANTA CORP	COM	06682110	15,904,303	542,809	535,609	2,000	5,200
BARCLAYS PLC	ADR	06738E20	31,384,789	250,078	41,020	209,058	
BARD C R INC	COM	06738310	73,757,653	1,295,130	1,282,509	12,621	
BARNES & NOBLE INC	COM	06777410	25,093,416	637,698	635,018	2,480	200
BARNES GROUP INC	COM	06780610	3,615,536	146,378	143,778	500	2,100
BARRICK GOLD CORP	COM	06790110	88,720,854	5,856,162	5,854,262	1,900	
BARR LABS INC	COM	06830610	52,724,933	761,921	761,171	650	100
Page Total			8,401,202,167				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shared Other
BARRA INC	COM	06831310	9,109,735	232,688	232,438	250	
BARRETT RES CORP	COM PAR \$0	06848020	8,377,469	141,991	140,011	1,980	
BASS PUB LTD CO	SPONSORED	06990420	1,728,687	159,326	159,326		
BASSETT FURNITURE IN	COM	07020310	927,146	73,700	73,700		
BAUSCH & LOMB INC	COM	07170710	49,262,409	1,359,338	1,358,068	1,170	100
BAXTER INTL INC	COM	07181310	886,618,501	17,556,802	12,833,255	4,719,571	3,976
BAY VIEW CAP CORP DE	COM	07262L10	1,826,817	244,227	241,227	3,000	
BE AEROSPACE INC	COM	07330210	1,756,486	92,204	92,204		
BEA SYS INC	COM	07332510	102,093,030	3,324,423	3,296,025	28,118	280
BEACON POWER CORP	COM	07367710	288,737	41,846	41,846		
BEAR STEARNS COS INC	COM	07390210	126,971,727	2,153,158	2,149,854	3,098	206
BEASLEY BROADCAST GR	CL A	07401410	1,270,376	74,728	74,728		
BEAZER HOMES USA INC	COM	07556Q10	1,714,356	27,002	27,002		
BEBE STORES INC	COM	07557110	1,140,826	39,123	39,123		
BECKMAN COULTER INC	COM	07581110	28,988,808	710,510	695,026	834	14,650
BECTON DICKINSON & C	COM	07588710	395,286,806	11,044,616	11,018,926	18,310	7,380
BED BATH & BEYOND IN	COM	07589610	166,530,249	5,337,508	5,258,311	74,532	4,665
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	5,017,692	239,508	239,508		
BEL FUSE INC	CL B	07734730	1,526,374	45,906	45,886	20	
BELCO OIL & GAS CORP	COM	07741010	1,283,697	142,633	142,633		
BELDEN INC	COM	07745910	6,379,340	238,480	237,120	1,360	
BELL MICROPRODUCTS I	COM	07813710	211,967	17,723	17,723		
BELLSOUTH CORP	COM	07986010	6,997,222,901	173,757,708	172,927,166	411,257	419,285
BELO CORP	COM SER A	08055510	21,403,163	1,136,049	1,132,959	2,690	400
BEMIS INC	COM	08143710	43,474,866	1,082,272	1,068,796	5,700	7,776
BENCHMARK ELECTRS IN	COM	08160H10	4,088,460	167,835	167,635	200	
BERGEN BRUNSWIG CORP	CL A	08373910	35,581,659	1,851,283	1,849,463	1,320	500
BERKLEY W R CORP	COM	08442310	7,336,558	177,126	176,626	500	
BERKSHIRE HATHAWAY I	CL B	08467020	402,334,400	174,928	170,456	2,096	2,376
BERRY PETE CO	CL A	08578910	2,265,900	156,269	156,269		
BEST BUY INC	COM	08651610	290,849,123	4,578,859	4,534,994	36,755	7,110
BETHLEHEM STL CORP	COM	08750910	2,116,879	1,047,960	1,047,860	100	
BEVERLY ENTERPRISES	COM NEW	08785130	9,061,305	846,851	846,851		
BHP LTD	SPONSORED	08860610	1,027,752	47,253	47,253		
BIG LOTS INC	COM	08930210	31,400,073	2,295,327	2,292,792	2,435	100
BINDVIEW DEV CORP	COM	09032710	438,411	207,778	207,718	60	
BIO RAD LABS INC	CL A	09057220	3,589,833	72,085	72,085		
BIO TECHNOLOGY GEN C	COM	09057810	8,718,901	665,565	664,082	1,483	
BIOCRYS T PHARMACEUTI	COM	09058V10	222,202	34,450	32,530	1,920	
BIOGEN INC	COM	09059710	158,442,167	2,914,683	2,895,151	15,132	4,400
BIOMARIN PHARMACEUTI	COM	09061G10	2,162,794	163,724	163,724		
BIOMET INC	COM	09061310	167,803,893	3,491,550	3,478,838	12,592	120
BIOPURE CORP	CL A	09065H10	10,863,437	411,962	306,442	88,695	16,825
BIOVAIL CORP	COM	09067J10	23,723,682	545,372	237,360	308,012	
BIOSITE DIAGNOSTICS	COM	09094510	10,766,739	240,329	240,029	300	
BLACK & DECKER CORP	COM	09179710	67,442,703	1,709,141	1,699,666	8,975	500
BLACK BOX CORP DEL	COM	09182610	12,666,845	188,047	186,627	1,420	
BLACK HILLS CORP	COM	09211310	13,546,004	336,714	331,599	1,240	3,875
BLACKROCK INC	CL A	09247X10	4,343,239	126,662	126,662		
Page Total			10,131,205,124				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh O
BLOCK H & R INC	COM	09367110	137,404,615	2,128,654	2,097,419	15,735	15,50
BLOCKBUSTER INC	CL A	09367910	17,956,102	983,896	983,776	120	
BLYTH INC	COM	09643P10	13,867,639	539,387	539,307	80	
BOB EVANS FARMS INC	COM	09676110	17,353,188	964,066	964,066		
BOCA RESORTS INC	CL A	09688T10	3,395,589	230,522	230,482	40	
BOEING CO	COM	09702310	4,844,892,927	87,138,362	85,795,422	1,282,982	59,95
BOISE CASCADE CORP	COM	09738310	82,751,633	2,352,904	1,288,732	1,064,172	
BONE CARE INTL INC	COM	09807210	2,087,166	78,761	78,761		
BORDERS GROUP INC	COM	09970910	23,959,264	1,069,610	1,068,170	1,140	30
BORG WARNER INC	COM	09972410	23,931,279	482,291	481,891	200	20
BORLAND SOFTWARE COR	COM	09984910	7,155,267	458,671	458,671		
BOSTON BEER INC	CL A	10055710	392,141	45,492	45,492		
BOSTON COMMUNICATION	COM	10058210	482,500	33,507	33,507		
BOSTON PRIVATE FINL	COM	10111910	1,216,745	54,319	34,169	150	20,00
BOSTON PROPERTIES IN	COM	10112110	43,379,889	1,060,633	976,923	83,710	
BOSTON SCIENTIFIC CO	COM	10113710	136,149,311	8,008,783	7,982,248	11,480	15,05
BOWATER INC	COM	10218310	22,331,792	499,146	497,946	1,100	10
BOWNE & CO INC	COM	10304310	3,630,676	315,711	315,551	160	
BOYD GAMING CORP	COM	10330410	1,853,909	322,419	322,419		
BOYDS COLLECTION LTD	COM	10335410	5,688,297	457,995	457,995		
BOYKIN LODGING CO	COM	10343010	2,706,174	209,781	209,681	100	
BRADY CORP	CL A	10467410	5,680,250	157,217	155,577	1,540	10
BRANDYWINE RLTY TR	SH BEN INT	10536820	16,190,782	721,193	616,243	104,950	
BRASCAN CORP	CL A LTD V	10549P60	259,971	15,203	15,203		
BRAUN CONSULTING INC	COM	10565110	415,210	51,579	51,579		
BRIGGS & STRATTON CO	COM	10904310	8,388,635	199,255	198,955	300	
BRIGHT HORIZON FAMIL	COM	10919510	3,719,392	118,452	104,682	13,770	
BRIGHTPOINT INC	COM	10947310	1,427,301	492,173	492,173		
BRINKER INTL INC	COM	10964110	65,225,702	2,523,238	2,493,367	17,771	12,10
BRIO TECHNOLOGY INC	COM	10970410	647,305	88,672	88,672		
BRISTOL MYERS SQUIBB	COM	11012210	2,263,511,521	43,279,379	40,694,305	1,312,749	1,272,32
BRITESMILE INC	COM	11041510	290,338	27,625	27,625		
BRITISH AMERN TOB PL	SPONSORED	11044810	19,931,115	1,261,463	71,224,126		
BRITISH SKY BROADCAST	SPONSORED	11101310	1,203,300	20,055	18,370	1,685	
BRITISH TELECOMMUNIC	ADR FINAL	11102140	8,191,155	126,700	46,414	80,286	
BROADCOM CORP	CL A	11132010	194,644,075	4,552,013	4,546,463	5,030	52
BROADVISION INC	COM	11141210	25,602,635	5,120,527	5,113,007	6,480	1,04
BROADWING INC	COM	11162010	56,141,698	2,296,184	2,285,928	7,920	2,33
BROCADE COMMUNICATIO	COM	11162110	89,585,503	2,036,497	1,919,166	97,921	19,41
BROOKLINE BANCORP IN	COM	11373910	1,746,239	124,376	116,976	7,400	
BROOKS AUTOMATION IN	COM	11434A10	7,898,912	171,343	159,328	12,015	
BROOKSTONE INC	COM	11453710	341,610	19,300	19,300		
BROOKTROUT INC	COM	11458010	286,327	37,089	37,089		
BROWN & BROWN INC	COM	11523610	9,420,162	224,343	224,343		
BROWN FORMAN CORP	CL B	11563720	76,567,766	1,197,494	1,196,134	1,360	
BROWN TOM INC	COM NEW	11566020	6,290,832	262,118	261,658	360	10
BROWN SHOE INC NEW	COM	11573610	2,621,870	145,256	145,096	60	10
BRUKER DALTONICS INC	COM	11679510	2,649,426	175,808	175,808		
BRUNSWICK CORP	COM	11704310	56,230,608	2,340,017	2,338,017	2,000	
Page Total			8,317,695,743				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined
BRUSH ENGINEERED MAT	COM	11742110	2,601,904	162,619	162,619	
BSQUARE CORP	COM	11776U10	2,657,747	252,878	252,678	200
BUCA INC	COM	11776910	1,523,652	70,053	69,913	140
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	897,520	26,000	14,200	10,800
BUCKEYE TECHNOLOGIES	COM	11825510	3,049,228	211,752	211,252	500
BUCKLE INC	COM	11844010	3,099,978	164,020	164,020	
BUILDING MATLS HLDG	COM	12011310	289,856	19,057	19,057	
BURLINGTON COAT FACT	COM	12157910	4,750,200	237,510	237,510	
BURLINGTON NORTHN SA	COM	12189T10	266,232,374	8,786,547	8,571,071	174,755
BURLINGTON RES INC	COM	12201410	173,413,946	4,362,615	4,267,525	80,497
BURNHAM PAC PPTYS IN	COM	12232C10	1,371,316	285,691	285,691	
BUSH INDS INC	CL A	12316410	862,311	65,575	65,575	
BUTLER MFG CO DEL	COM	12365510	342,200	13,688	13,688	
C&D TECHNOLOGIES INC	COM	12466110	9,212,146	297,166	296,826	340
CBL & ASSOC PPTYS IN	COM	12483010	22,466,307	732,040	655,525	76,515
CCC INFORMATION SVCS	COM	12487Q10	1,011,023	170,206	170,206	
CB RICHARD ELLIS SVC	COM	12489L10	3,620,372	230,597	230,557	40
CBRL GROUP INC	COM	12489V10	11,414,960	673,449	672,889	360
CCBT FINL COS INC	COM	12500Q10	1,215,974	40,546	23,446	9,100
C COR NET CORP	COM	12501010	2,663,520	221,960	220,500	1,460
C D I CORP	COM	12507110	1,867,014	109,889	109,889	
CDW COMPUTER CTRS IN	COM	12512910	27,897,823	702,539	700,519	1,720
CEC ENTMT INC	COM	12513710	13,037,529	264,185	263,965	220
CFS BANCORP INC	COM	12525D10	608,520	44,000	44,000	
CH ENERGY GROUP INC	COM	12541M10	6,059,474	137,872	136,236	1,536
C H ROBINSON WORLDWI	COM	12541W10	24,486,276	877,959	876,319	1,340
CIGNA CORP	COM	12550910	350,707,140	3,660,062	3,605,284	32,315
CLECO CORP NEW	COM	12561W10	12,954,942	569,448	565,808	3,440
CMGI INC	COM	12575010	4,710,639	1,570,213	1,552,588	16,415
CMS ENERGY CORP	COM	12589610	72,561,002	2,605,422	2,602,372	3,050
CPI CORP	COM	12590210	1,204,346	49,157	49,157	
CPB INC	COM	12590310	1,835,054	62,037	62,037	
CSS INDS INC	COM	12590610	1,089,673	42,301	42,301	
CSK AUTO CORP	COM	12596510	1,103,445	133,751	133,671	80
CNA FINL CORP	COM	12611710	10,710,438	271,494	270,914	580
CNA SURETY CORP	COM	12612L10	3,781,442	270,103	270,103	
CNF INC	COM	12612W10	23,778,561	841,719	840,919	700
CNET NETWORKS INC	COM	12613R10	8,299,382	638,414	636,200	2,114
CNOOC LTD	SPONSORED	12613210	360,258	19,011	19,011	
CRH PLC	ADR	12626K20	311,876	18,509	18,509	
CSG SYS INTL INC	COM	12634910	37,544,299	661,457	644,077	17,180
CSX CORP	COM	12640810	164,270,773	4,532,858	4,505,134	20,116
CTC COMMUNICATIONS G	COM	12641910	338,172	110,514	98,864	100
CT COMMUNICATIONS IN	COM NEW	12642640	2,706,901	145,846	145,806	40
CTS CORP	COM	12650110	5,747,400	280,361	280,341	20
CUNO INC	COM	12658310	3,972,480	132,416	132,376	40
CVB FINL CORP	COM	12660010	3,870,892	201,609	201,609	
CVS CORP	COM	12665010	320,664,057	8,307,359	8,028,436	226,749
CV THERAPEUTICS INC	COM	12666710	8,504,001	149,193	149,193	
Page Total			1,627,680,343			

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 11 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh O
CABLE & WIRELESS PUB	SPONSORED	12683020	9,898,074	549,893	87,356	462,537	
CABLEVISION SYS CORP	CL A NY CA	12686C10	37,335,285	638,210	633,080	2,603	
CABLEVISION SYS CORP	CL A RAINB	12686C84	7,193,169	278,805	276,633	909	
CABLETRON SYS INC	COM	12692010	80,289,324	3,513,756	3,506,471	6,895	
CABLE DESIGN TECHNOL	COM	12692410	12,075,252	747,231	746,131	1,100	
CACHEFLOW INC	COM	12694610	629,634	127,715	123,190	3,475	
CABOT CORP	COM	12705510	88,549,190	2,458,334	672,466	33,029	1,75
CABOT INDUSTRIAL TRU	COM	12707210	14,862,309	707,729	707,729		
CABOT MICROELECTRONI	COM	12709P10	45,464,414	733,297	291,929	15,256	42
CABOT OIL & GAS CORP	CL A	12709710	6,790,934	278,317	223,899	14,432	3
CACI INTL INC	CL A	12719030	5,506,050	117,150	117,150		
CADBURY SCHWEPPE PL	ADR	12720930	660,171	24,271	24,271		
CADENCE DESIGN SYSTE	COM	12738710	53,309,577	2,861,491	2,849,666	7,940	
CADIZ INC	COM	12753710	3,104,480	310,448	310,448		
CADMUS COMMUNICATION	COM	12758710	279,027	25,115	25,115		
CAL DIVE INTL INC	COM	12791410	5,092,864	207,027	205,627	1,400	
CALGON CARBON CORP	COM	12960310	2,385,615	303,900	303,900		
CALIFORNIA PIZZA KIT	COM	13054D10	691,385	29,737	29,737		
CALIFORNIA WTR SVC G	COM	13078810	2,996,279	116,814	116,814		
CALIPER TECHNOLOGIES	COM	13087610	1,426,895	67,786	67,429	357	
CALLAWAY GOLF CO	COM	13119310	19,636,334	1,242,806	1,241,346	1,260	
CALLON PETE CO DEL	COM	13123X10	626,533	52,872	52,872		
CALPINE CORP	COM	13134710	210,659,097	5,572,992	5,561,992	10,600	
CAMBREX CORP	COM	13201110	15,657,645	309,562	277,362	32,100	
CAMBRIDGE TECH PARTN	COM	13252410	1,629,805	460,397	460,397		
CAMDEN PPTY TR	SH BEN INT	13313110	23,048,627	628,028	628,028		
CAMINUS CORP	COM	13376610	1,321,152	48,986	48,986		
CAMPBELL SOUP CO	COM	13442910	203,891,641	7,918,122	7,884,793	13,277	2
CANADIAN PAC LTD NEW	COM	13592310	649,798	16,769	16,519	250	
CDN IMPERIAL BK OF C	COM	13606910	674,779	19,905	19,905		
CANADIAN NATL RY CO	COM	13637510	439,101	10,842	10,842		
CANON INC	ADR	13800630	27,548,380	668,650	109,758	558,892	
CAPITAL CITY BK GROU	COM	13967410	824,763	33,163	33,163		
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	6,432,822	357,379	357,279	100	
CAPITAL ONE FINL COR	COM	14040H10	242,369,131	4,029,412	3,975,493	50,304	
CAPITOL FED FINL	COM	14057C10	7,026,551	363,505	363,505		
CAPITOL TRANSAMERICA	COM	14064010	466,738	30,646	30,646		
CAPSTONE TURBINE COR	COM	14067D10	3,849,270	174,254	174,194		
CAPSTEAD MTG CORP	COM NEW	14067E40	2,655,279	149,173	149,073		
CARBO CERAMICS INC	COM	14078110	3,935,932	106,233	105,933	300	
CARAUSTAR INDS INC	COM	14090910	7,392,209	803,501	248,625	554,876	
CARDINAL HEALTH INC	COM	14149Y10	680,205,036	9,858,044	9,597,579	224,843	3
CARDIODYNAMICS INTL	COM	14159710	1,218,560	226,920	226,920		
CAREER EDUCATION COR	COM	14166510	14,305,198	238,818	238,478	340	
CAREMARK RX INC	COM	14170510	40,376,854	2,454,520	1,859,338	594,720	
CARLISLE COS INC	COM	14233910	12,859,811	368,793	368,593	200	
CARLTON COMMUNICATIO	ADR	14287220	472,263	19,596	19,596		
CARNIVAL CORP	COM	14365810	282,909,617	9,215,297	9,167,032	41,390	
CARPENTER TECHNOLOGY	COM	14428510	49,757,910	1,698,802	229,966	1,468,836	
Page Total			2,241,380,764				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 12 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	S
CARRAMERICA RLTY COR	COM	14441810	20,641,881	676,783	676,293	490	
CARREKER CORP	COM	14443310	10,669,203	496,242	496,242		
CARRIER ACCESS CORP	COM	14446010	539,441	90,057	90,057		
CARTER WALLACE INC	COM	14628510	6,352,353	328,287	328,287		
CASCADE CORP	COM	14719510	372,640	37,264	37,264		
CASCADE NAT GAS CORP	COM	14733910	1,897,553	89,087	89,087		
CASELLA WASTE SYS IN	CL A	14744810	1,724,437	137,955	137,935		
CASEYS GEN STORES IN	COM	14752810	8,972,821	690,217	689,697	520	
CASH AMER INTL INC	COM	14754D10	1,665,201	195,906	195,906		
CASINO DATA SYS	COM	14758310	563,535	61,121	43,321		17,
CASS INFORMATION SYS	COM	14808P10	1,059,181	53,494	53,494		
CATALINA MARKETING C	COM	14886710	19,935,111	653,396	650,976	520	1,
CATALYTICA ENERGY SY	COM	14888410	634,312	29,231	29,231		
CATAPULT COMMUNICATI	COM	14901610	572,040	25,424	25,424		
CATELLUS DEV CORP	COM	14911110	20,173,142	1,156,054	1,022,650	133,404	
CATERPILLAR INC DEL	COM	14912310	435,318,934	8,697,681	8,595,741	66,835	35,
CATHAY BANCORP INC	COM	14915010	4,393,411	80,333	73,333		7,
CATO CORP NEW	CL A	14920510	2,685,639	137,584	137,584		
CEDAR FAIR L P	DEPOSITRY	15018510	765,874	33,650	26,650	7,000	
CELL GENESYS INC	COM	15092110	5,872,696	286,473	286,173	200	
CELERITEK INC	COM	15092610	1,477,658	98,840	98,740		
CELL THERAPEUTICS IN	COM	15093410	7,322,527	264,925	264,925		
CELESTICA INC	SUB VTG SH	15101Q10	559,341	10,861	10,861		
CELGENE CORP	COM	15102010	14,842,286	514,464	512,744	1,620	
CELL PATHWAYS INC NE	COM	15114R10	1,338,162	211,400	211,400		
CEMEX S A	SPON ADR 5	15129088	352,503	13,302	13,302		
CENDANT CORP	COM	15131310	349,274,445	17,911,510	17,826,515	49,825	35,
CENTENNIAL BANCORP	COM	15133T10	449,237	54,453	54,453		
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	2,142,214	162,412	162,412		
CENTER TR INC	COM	15184510	468,547	100,980	100,980		
CENTERPOINT PPTYS TR	SH BEN INT	15189510	19,923,074	396,874	351,194	45,680	
CENTEX CONSTRUCTION	COM	15231R10	6,117,410	188,228	173,028	200	15,
CENTEX CORP	COM	15231210	52,923,247	1,298,730	1,297,130	1,500	
CENTILLIUM COMMUNICA	COM	15231910	1,855,598	75,004	75,004		
CENTRA SOFTWARE INC	COM	15234X10	981,291	57,757	57,077	680	
CENTRAL COAST BANCOR	COM	15314510	288,704	11,679	11,679		
CENTRAL GARDEN & PET	COM	15352710	1,104,797	116,417	116,417		
CENTRAL PKG CORP	COM	15478510	2,210,078	118,186	118,086	100	
CENTRAL VT PUB SVC C	COM	15577110	1,026,567	54,287	54,287		
CENTURY ALUM CO	COM	15643110	2,726,495	169,981	169,981		
CENTURY BUSINESS SVC	COM	15649010	3,194,434	591,562	541,562	50,000	
CENTURYTEL INC	COM	15670010	92,952,249	3,067,731	2,774,644	227,429	65,
CEPHALON INC	COM	15670810	21,120,390	299,580	297,032	2,488	
CERIDIAN CORP NEW	COM	15677910	30,850,146	1,609,293	1,587,533	21,460	
CERNER CORP	COM	15678210	27,280,722	649,541	647,941	1,600	
CERUS CORP	COM	15708510	6,118,666	84,314	84,314		
CHAMPION ENTERPRISES	COM	15849610	4,730,745	415,707	415,607		
CHAMPIONSHIP AUTO RA	COM	15871110	1,612,864	100,804	94,464	240	6,
CHARLES RIV LABS INT	COM	15986410	4,791,280	140,920	121,920	19,000	
Page Total			1,204,845,082				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	So
CHARTER ONE FINL INC	COM	16090310	127,515,879	3,997,363	3,9
CHARTER MTG ACCE	SH BEN INT	16090810	3,110,473	195,014	1
CHARLOTTE RUSSE HLDG	COM	16104810	917,712	34,243	
CHARMING SHOPPES INC	COM	16113310	4,855,758	809,293	8
CHARTER COMMUNICATIO	CL A	16117M10	18,713,437	801,432	7
CHARTERED SEMICONDUCT	ADR	16133R10	12,638,256	500,525	
CHATEAU CMNTYS INC	COM	16172610	9,545,914	304,010	3
CHEAP TICKETS INC	COM	16267210	1,340,442	88,771	
CHECKFREE CORP NEW	COM	16281310	21,746,345	620,084	6
CHECKPOINT SYS INC	COM	16282510	5,040,516	286,393	2
CHEESECAKE FACTORY I	COM	16307210	15,958,483	563,904	5
CHELSEA PPTY GROUP I	COM	16342110	19,172,251	408,790	3
CHEMED CORP	COM	16359610	4,552,158	125,959	1
CHEMFIRST INC	COM	16361A10	2,964,896	113,164	1
CHEMICAL FINL CORP	COM	16373110	5,063,232	171,635	1
CHESAPEAKE CORP	COM	16515910	3,498,660	141,360	1
CHESAPEAKE ENERGY CO	COM	16516710	7,389,254	1,086,655	1,0
CHEVRON CORPORATION	COM	16675110	1,223,463,527	13,518,934	13,2
CHICOS FAS INC	COM	16861510	5,483,996	184,336	1
CHILES OFFSHORE INC	COM	16888M10	490,148	27,614	
CHILDRENS PL RETAIL	COM	16890510	3,953,696	147,526	1
CHINA MOBILE HONG KO	SPONSORED	16941M10	4,737,972	176,856	1
CHINA UNICOM LTD	SPONSORED	16945R10	1,024,759	57,896	
CHIPPAC INC	CL A	16965710	995,391	95,344	
CHOICE HOTELS INTL I	COM	16990510	5,836,080	389,072	3
CHIRON CORP	COM	17004010	184,812,372	3,623,772	3,6
CHITTENDEN CORP	COM	17022810	10,352,927	307,665	2
CHOICE ONE COMMUNICA	COM	17038P10	564,528	83,758	
CHOICEPOINT INC	COM	17038810	29,776,319	708,117	7
CHRIS CRAFT INDS INC	COM	17052010	17,256,451	241,687	2
CHRISTOPHER & BANKS	COM	17104610	1,582,175	48,533	
CHROMAVISION MED SYS	COM	17111P10	216,864	43,200	
CHUBB CORP	COM	17123210	316,760,709	4,090,930	4,0
CHURCH & DWIGHT INC	COM	17134010	18,473,747	725,884	7
CHURCHILL DOWNS INC	COM	17148410	2,077,326	82,828	
CIBER INC	COM	17163B10	3,453,338	369,341	3
CIENA CORP	COM	17177910	82,017,300	2,158,350	2,1
CIMA LABS INC	COM	17179610	3,014,478	38,401	
CINCINNATI FINL CORP	COM	17206210	123,633,933	3,129,973	3,1
CINERGY CORP	COM	17247410	114,388,449	3,272,917	3,2
CIRCOR INTL INC	COM	17273K10	512,168	28,375	
CIRCUIT CITY STORE I	CIRCT CITY	17273710	76,082,454	4,226,803	4,2
CIRCUIT CITY STORE I	CARMAX GRO	17273730	365,787	22,919	
CISCO SYS INC	COM	17275R10	2,950,482,516	162,114,424	156,8
CIRRUS LOGIC INC	COM	17275510	21,213,209	921,112	9
CINTAS CORP	COM	17290810	140,028,303	3,027,639	3,0
CITIGROUP INC	COM	17296710	11,588,683,807	219,316,499	216,9
CITIZENS BKG CORP MI	COM	17442010	11,554,861	395,038	3
CITIZENS COMMUNICATI	COM	17453B10	63,423,331	5,263,347	5,2

Name of Issuer	Voting Authority		
	Sole	Shared	None
CHARTER ONE FINL INC	3,532,365	68,195	396,803
CHARTER MUN MTG ACCE	179,594	20	15,400
CHARLOTTE RUSSE HLDG	21,343		12,900
CHARMING SHOPPES INC	716,693		92,600
CHARTER COMMUNICATIO	723,082	8,600	69,750
CHARTERED SEMICONDOC	490,525		10,000
CHATEAU CMNTYS INC	289,710		14,300
CHEAP TICKETS INC	86,971		1,800
CHECKFREE CORP NEW	573,084	5,600	41,400
CHECKPOINT SYS INC	268,293		18,100
CHEESECAKE FACTORY I	538,404	150	25,350
CHELSEA PPTY GROUP I	400,390		8,400
CHEMED CORP	118,959		7,000
CHEMFIRST INC	106,464		6,700
CHEMICAL FINL CORP	158,135		13,500
CHESAPEAKE CORP	129,980	80	11,300
CHESAPEAKE ENERGY CO	1,006,855		79,800
CHEVRON CORPORATION	11,774,907	335,632	1,408,395
CHICOS FAS INC	170,236		14,100
CHILES OFFSHORE INC	25,514		2,100
CHILDRENS PL RETAIL	140,926		6,600
CHINA MOBILE HONG KO	176,856		
CHINA UNICOM LTD	57,896		
CHIPPAC INC	75,144		20,200
CHOICE HOTELS INTL I	366,722	150	22,200
CHIRON CORP	3,206,140	151,600	266,032
CHITTENDEN CORP	276,704	8,300	22,661
CHOICE ONE COMMUNICA	83,758		
CHOICEPOINT INC	658,817	6,450	42,850
CHRIS CRAFT INDS INC	224,322	2,200	15,165
CHRISTOPHER & BANKS	39,533		9,000
CHROMAVISION MED SYS	43,200		
CHUBB CORP	3,561,003	95,572	434,355
CHURCH & DWIGHT INC	686,784		39,100
CHURCHILL DOWNS INC	81,128		1,700
CIBER INC	336,441		32,900
CIENA CORP	1,861,471	34,220	262,659
CIMA LABS INC	29,381	20	9,000
CINCINNATI FINL CORP	2,757,790	46,830	325,353
CINERGY CORP	2,914,147	57,840	300,930
CIRCOR INTL INC	26,675		1,700
CIRCUIT CITY STORE I	3,717,512	62,815	446,476
CIRCUIT CITY STORE I	6,919		16,000
CISCO SYS INC	36,610,114	6,764,855	18,739,455
CIRRUS LOGIC INC	865,482	8,330	47,300

Edgar Filing: STATE STREET CORP - Form 13F-HR

CINTAS CORP	2,598,476	126,350	302,813
CITIGROUP INC	97,099,433	110,791,1433	11,425,923
CITIZENS BKG CORP MI	365,038		30,000
CITIZENS COMMUNICATI	4,657,303	77,700	528,344
Page Total		17,270,736,587	

Page 14 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CITIZENS INC	CL A	17474010	403,566	59,001	59,001		
CITRIX SYS INC	COM	17737610	131,568,986	3,769,885	3,762,725	6,940	220
CITY BK LYNNWOOD WAS	COM	17770A10	2,045,358	75,754	75,754		
CITY HLDG CO	COM	17783510	676,142	51,772	51,572	200	
CITY NATL CORP	COM	17856610	22,494,182	507,884	507,334	550	
CLAIRES STORES INC	COM	17958410	10,115,116	522,475	521,195	1,080	200
CLARCOR INC	COM	17989510	7,488,491	278,901	278,801	100	
CLARENT CORP DEL	COM	18046110	2,668,895	290,413	290,413		
CLARK / BARDES INC	COM	18066810	346,207	15,525	15,525		
CLARUS CORP	COM	18270710	251,325	40,866	40,866		
CLAYTON HOMES INC	COM	18419010	22,004,510	1,399,778	1,397,008	1,850	920
CLEAR CHANNEL COMMUN	COM	18450210	702,615,573	11,205,990	11,131,858	70,265	3,867
CLEVELAND CLIFFS INC	COM	18589610	1,724,829	93,234	93,134	100	
CLICK COMMERCE INC	COM	18681D10	404,127	44,903	44,903		
CLOROX CO DEL	COM	18905410	165,169,721	4,879,460	4,863,475	9,505	6,480
CLOSURE MED CORP	COM	18909310	1,182,610	51,485	51,485		
COACH INC	COM	18975410	18,141,402	476,778	463,608	12,786	384
COACHMEN INDS INC	COM	18987310	1,728,846	130,479	130,479		
COCA COLA BOTTLING C	COM	19109810	1,198,994	30,470	30,470		
COCA COLA CO	COM	19121610	2,445,354,360	54,341,208	51,588,566	1,362,302	1,390,340
COCA COLA ENTERPRISE	COM	19121910	115,919,995	7,089,908	7,079,013	9,945	950
COGNEX CORP	COM	19242210	8,653,718	255,649	243,039	510	12,100
COGNIZANT TECHNOLOGY	CL A	19244610	8,490,551	200,013	200,013		
COHERENT INC	COM	19247910	8,258,840	228,334	227,924	410	
COHU INC	COM	19257610	6,536,857	290,527	290,507	20	
COINSTAR INC	COM	19259P30	3,944,213	177,268	177,228	40	
COLDWATER CREEK INC	COM	19306810	527,566	20,291	20,291		
COLE NATIONAL CORP N	CL A	19329010	849,467	57,591	57,591		
COLE KENNETH PRODINS	CL A	19329410	2,936,237	145,719	145,719		
COLES MYER LTD	SPON ADR N	19387040	334,612	12,845	12,845		
COLGATE PALMOLIVE CO	COM	19416210	694,134,563	11,766,987	11,432,303	263,440	71,244
COLLINS & AIKMAN COR	COM	19483010	3,998,925	644,988	644,988		
COLONIAL BANCGROUP I	COM	19549330	24,312,122	1,690,690	1,671,469	19,221	
COLONIAL PPTYS TR	COM SH BEN	19587210	7,371,764	239,343	239,343		
COLUMBIA BKG SYS INC	COM	19723610	301,722	23,646	23,646		
COLUMBIA FINL KY INC	COM	19764R10	298,642	27,100	27,100		
COLUMBIA LABS INC	COM	19777910	1,684,467	208,216	208,216		
COLUMBIA SPORTSWEAR	COM	19851610	4,860,111	95,315	94,865	450	
COLUMBUS MCKINNON CO	COM	19933310	370,496	32,933	32,933		
COMFORT SYS USA INC	COM	19990810	252,270	69,688	69,508	180	
COMCAST CORP	CL A	20030010	1,729,295	40,263	38,963	700	600
COMCAST CORP	CL A SPL	20030020	847,371,936	19,524,699	18,857,503	590,333	76,863
COMDISCO INC	COM	20033610	1,451,067	1,091,028	1,087,708	3,320	
COMERICA INC	COM	20034010	214,081,632	3,716,695	3,551,019	158,356	7,320
COMMERCE BANCORP INC	COM	20051910	19,468,873	277,730	275,409	721	1,600

Edgar Filing: STATE STREET CORP - Form 13F-HR

COMMERCE BANCSHARES	COM	20052510	21,367,314	579,060	538,819	37,961	2,280
COMMERCE GROUP INC M	COM	20064110	16,494,943	448,354	411,054	37,300	
COMMERCE ONE INC DEL	COM	20069310	7,341,370	1,257,084	1,141,175	75,160	40,749
COMMERCIAL FEDERAL C	COM	20164710	10,358,594	448,424	448,324		100
Page Total			5,571,285,402				

Page 15 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
COMMERCIAL METALS CO	COM	20172310	3,358,313	104,849	104,849		
COMMERCIAL NET LEASE	COM	20221810	4,205,559	295,127	295,107		20
COMMONWEALTH BANCORP	COM	20268X10	447,679	25,052	25,052		
COMMONWEALTH TEL ENT	COM	20334910	5,108,236	120,905	120,605		300
COMMSCOPE INC	COM	20337210	11,311,889	481,357	479,807		1,250
COMMUNITY BK SYS INC	COM	20360710	614,180	21,935	21,935		
COMMUNITY BKS INC MI	COM	20362810	397,542	13,318	13,318		
COMMUNITY HEALTH SYS	COM	20366810	6,481,592	219,715	184,194		30,941
COMMUNITY FIRST BANK	COM	20390210	8,664,031	376,697	376,697		4,580
COMMUNITY TR BANCORP	COM	20414910	832,296	34,679	34,679		
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	747,282	32,280	32,280		
COMPANHIA VALE DO RI	SPON ADR P	20441210	420,894	18,142	18,142		
COMPANIA ANONIMA NAC	SPON ADR D	20442110	486,590	20,759	20,759		
COMPANIA CERVECERIAS	SPONSORED	20442910	396,635	17,988	17,988		
COMPANIA DE TELECOMU	SPON ADR N	20444930	679,895	48,288	48,288		
COMPASS BANCSHARES I	COM	20449H10	33,021,915	1,246,110	1,243,230		2,480
COMPAQ COMPUTER CORP	COM	20449310	519,219,480	33,891,611	33,710,389		130,498
COMPUCREDIT CORP	COM	20478N10	1,388,123	125,622	125,622		
COMPUTER ASSOC INTL	COM	20491210	462,656,52	12,851,570	12,830,121		20,497
COMPUTER NETWORK TEC	COM	20492510	3,765,255	354,878	340,518		14,360
COMPUTER SCIENCES CO	COM	20536310	118,630,840	3,428,637	3,326,811		49,603
COMPUTERIZED THERMAL	COM	20557C10	227,942	46,049	46,049		
COMPUWARE CORP	COM	20563810	97,524,150	6,970,990	6,956,315		14,035
COMSTOCK RES INC	COM NEW	20576820	3,112,750	303,683	303,583		100
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	195,225,299	3,419,007	3,410,297		8,390
CONAGRA FOODS INC	COM	20588710	736,090,966	37,157,545	32,212,254		4,919,151
COMPUTER HORIZONS CO	COM	20590810	270,056	86,835	86,835		
CONCORD CAMERA CORP	COM	20615610	1,216,043	206,109	206,109		
CONCORD COMMUNICATIO	COM	20618610	453,645	50,405	50,405		
CONCORD EFS INC	COM	20619710	223,069,069	4,288,965	4,278,885		9,820
CONCURRENT COMPUTER	COM	20671020	3,318,084	474,012	471,712		2,300
CONNECTIV INC	COM	20682910	26,423,474	1,223,309	1,216,682		5,540
CONESTOGA ENTERPRISE	COM	20701510	467,481	15,820	15,820		
CONEXANT SYSTEMS INC	COM	20714210	40,887,359	4,568,420	4,536,548		14,049
CONMED CORP	COM	20741010	5,128,072	196,855	196,495		360
CONNECTICUT BANCSHAR	COM	20754010	1,091,051	41,675	41,675		
CONNECTICUT WTR SVC	COM	20779710	424,934	12,292	12,292		
CONNETICS CORP	COM	20819210	1,765,965	232,977	232,977		
CONOCO INC	CL A	20825130	9,841,828	349,001	344,600		4,001
CONOCO INC	CL B	20825140	360,832,452	12,485,552	12,418,008		47,897
CONSECO INC	COM	20846410	89,059,253	6,430,271	6,410,147		14,710
CONSOL ENERGY INC	COM	20854P10	10,426,332	412,108	412,108		
CONSOLIDATED EDISON	COM	20911510	335,417,644	8,427,579	8,408,963		12,508
CONSOLIDATED FREIGHT	COM	20923210	472,998	52,790	52,790		
CONSOLIDATED GRAPHIC	COM	20934110	481,865	28,345	28,345		

Edgar Filing: STATE STREET CORP - Form 13F-HR

CONSTELLATION BRANDS	CL A	21036P10	20,141,004	491,244	491,194	50	
CONSTELLATION ENERGY	COM	21037110	140,832,021	3,305,916	3,285,415	13,481	7,02
CONTINENTAL AIRLS IN	CL B	21079530	14,312,641	290,612	290,192	420	
CONVERGYS CORP	COM	21248510	94,856,195	3,135,742	2,817,422	230,949	87,37
Page Total			3,596,205,319				

Page 16 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	
COOPER CAMERON CORP	COM	21664010	38,332,200	686,957	686,137	720	
COOPER COS INC	COM NEW	21664840	12,285,011	239,008	237,708	1,300	
COOPER INDS INC	COM	21666910	118,191,194	2,985,380	2,962,358	14,122	8
COOPER TIRE & RUBR C	COM	21683110	22,415,708	1,578,571	1,573,966	3,605	1
COORS ADOLPH CO	CL B	21701610	35,867,158	714,770	714,065	705	
COORSTEK INC	COM	21702010	1,567,950	41,812	41,812		
COPART INC	COM	21720410	10,116,814	345,874	345,574	300	
COPPER MTN NETWORKS	COM	21751010	1,357,747	331,158	319,233	11,925	
COR THERAPEUTICS INC	COM	21775310	16,852,439	552,539	551,299	1,040	
CORINTHIAN COLLEGES	COM	21886810	8,826,942	187,528	187,528		
CORIXA CORP	COM	21887F10	5,664,918	331,864	331,444	320	
CORN PRODS INTL INC	COM	21902310	9,636,160	301,130	294,987	1,589	4
CORNERSTONE RLTY INC	COM	21922V10	5,408,117	466,217	466,217		
CORNING INC	COM	21935010	319,522,203	19,121,61	18,513,569	475,609	132
CORPORATE EXECUTIVE	COM	21988R10	21,827,106	519,693	519,493	200	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	903,120	90,312	90,312		
CORRECTIONS CORP AME	COM NEW	22025Y40	3,233,384	202,720	202,720		
CORUS BANKSHARES INC	COM	22087310	9,263,738	153,755	153,755		
CORUS ENTERTAINMENT	COM CL B N	22087410	6,930,000	300,000		300,000	
CORVAS INTL INC	COM	22100510	794,843	67,474	67,474		
CORVEL CORP	COM	22100610	1,640,713	44,046	44,046		
CORVIS CORP	COM	22100910	3,079,620	701,508	701,306	22	
COSINE COMMUNICATION	COM	22122210	465,483	207,805	207,805		
COST PLUS INC CALIF	COM	22148510	5,153,310	171,777	171,737	40	
COSTCO WHSL CORP NEW	COM	22160K10	376,861,018	9,173,832	9,147,698	22,118	4
COSTAR GROUP INC	COM	22160N10	2,772,677	105,425	105,425		
COUNTRYWIDE CR INDS	COM	22237210	127,647,427	2,782,202	2,778,252	3,850	
COUSINS PPTYS INC	COM	22279510	13,759,228	512,448	512,448		
COVANTA ENERGY CORP	COM	22281N10	12,316,955	667,224	666,774	450	
COVANSYS CORP	COM	22281W10	2,135,880	189,016	189,016		
COVAD COMMUNICATIONS	COM	22281420	946,632	937,260	936,910	350	
COVANCE INC	COM	22281610	20,069,553	886,073	842,073	44,000	
COVENANT TRANS INC	CL A	22284P10	463,202	37,205	37,205		
COVENTRY HEALTH CARE	COM	22286210	22,450,441	1,111,408	1,110,868	440	
COX COMMUNICATIONS I	CL A	22404410	83,954,702	1,895,140	1,884,102	6,170	4
COX RADIO INC	CL A	22405110	6,020,083	216,161	216,001	160	
CRANE CO	COM	22439910	41,015,325	1,323,075	1,312,862	4,980	5
CRAWFORD & CO	CL B	22463310	5,533,758	307,431	307,431		
CREDENCE SYS CORP	COM	22530210	12,239,042	504,911	503,661	1,050	
CREDIT ACCEP CORP MI	COM	22531010	1,158,903	150,507	150,507		
CREDIT SUISSE FIRST	COM CSFBDI	22541L10	439,204	92,464	92,464		
CREE INC	COM	22544710	10,326,124	394,956	394,436	420	
CRESCENT REAL ESTATE	COM	22575610	27,763,559	1,129,978	1,128,618	1,360	

Edgar Filing: STATE STREET CORP - Form 13F-HR

CRESTLINE CAP CORP	COM	22615310	3,719,530	119,676	119,636	40
CROMPTON CORP	COM	22711610	14,367,584	1,318,127	1,311,851	3,790
CROSSMANN CMNTYS INC	COM	22764E10	4,087,157	102,977	102,977	
CROSSROADS SYS INC	COM	22765D10	396,480	61,091	59,291	1,800
CROWN AMERN RLTY TR	SH BEN INT	22818610	1,257,292	150,574	150,574	
CROWN CASTLE INTL CO	COM	22822710	14,649,841	893,283	889,313	3,770
Page Total			1,465,687,475			

Page 17 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other
CROWN CORK & SEAL IN	COM	22825510	3,556,271	948,339	945,559	2,780	
CROWN MEDIA HLDGS IN	CL A	22841110	2,034,582	109,681	109,601		
CRYOLIFE INC	COM	22890310	5,142,673	125,707	125,707		
CUBIC CORP	COM	22966910	1,518,689	48,075	48,075		
CUBIST PHARMACEUTICA	COM	22967810	9,114,338	239,851	235,751	4,100	
CULLEN FROST BANKERS	COM	22989910	14,475,444	427,635	426,635	900	1
CUMMINS INC	COM	23102110	51,429,281	1,328,922	1,327,542	1,380	
CUMULUS MEDIA INC	CL A	23108210	4,018,349	295,902	287,902	8,000	
CURAGEN CORP	COM	23126R10	10,642,559	292,378	291,678	400	3
CURIS INC	COM	23126910	399,127	82,635	32,635		50,0
CURTISS WRIGHT CORP	COM	23156110	2,313,073	43,074	43,074		
CYBER-CARE INC	COM	23243T10	248,936	199,149	195,749	3,400	
CYBERONICS INC	COM	23251P10	2,335,106	138,172	136,612	1,560	
CYBEROPTICS CORP	COM	23251710	834,028	68,363	68,363		
CYGNUS INC	COM	23256010	1,888,521	184,246	182,246		2,0
CYMER INC	COM	23257210	6,589,941	260,575	260,115	360	1
CYPRESS SEMICONDUCTO	COM	23280610	35,209,182	1,476,276	1,467,466	3,590	5,2
CYTEC INDS INC	COM	23282010	20,910,146	550,267	548,587	680	1,0
CYTOGEN CORP	COM	23282410	3,603,144	667,249	658,249	1,000	8,0
D & E COMMUNICATIONS	COM	23286010	207,200	11,200	11,200		
CYTYC CORP	COM	23294610	17,047,365	739,582	713,270	26,212	1
DDI CORP	COM	23316210	4,425,460	221,273	221,273		
DMC STRATEX NETWORKS	COM	23322L10	4,769,380	476,938	473,188	3,650	1
DQE INC	COM	23329J10	17,335,080	770,448	767,498	1,850	1,1
DPL INC	COM	23329310	43,848,480	1,514,105	1,506,024	7,285	7
DRS TECHNOLOGIES INC	COM	23330X10	617,840	26,886	26,786		1
D R HORTON INC	COM	23331A10	12,276,795	540,828	540,295	533	
DSP GROUP INC	COM	23332B10	7,556,448	352,282	351,282	800	2
DST SYS INC DEL	COM	23332610	61,954,436	1,175,606	1,141,362	1,340	32,9
DTE ENERGY CO	COM	23333110	157,844,776	3,398,897	3,393,895	4,108	8
DVI INC	COM	23334310	3,939,513	223,836	202,836	21,000	
DAISYTEK INTL CORP	COM	23405310	821,898	52,184	52,144		
DAL-TILE INTL INC	COM	23426R10	8,755,915	472,017	470,847	1,170	
DAKTRONICS INC	COM	23426410	722,406	46,940	46,940		
DANA CORP	COM	23581110	84,257,073	3,609,986	3,588,536	7,129	14,3
DANAHER CORP DEL	COM	23585110	156,032,408	2,786,293	2,771,998	13,845	4
DARDEN RESTAURANTS I	COM	23719410	76,069,768	2,726,515	2,719,350	3,865	3,3
DATASCOPE CORP	COM	23811310	7,234,562	156,966	156,466	500	
DATASTREAM SYS INC	COM	23812410	728,077	96,562	96,562		
DAVITA INC	COM	23918K10	28,236,946	1,388,930	1,388,170	660	1
DAVOX CORP	COM	23920810	408,791	49,252	49,252		
DEAN FOODS CO	COM	24236110	21,800,649	545,835	545,255	380	2

Edgar Filing: STATE STREET CORP - Form 13F-HR

DEB SHOPS INC	COM	24272810	507,503	27,038	26,738	300	
DECODE GENETICS INC	COM	24358610	297,766	24,189	24,189		
DEERE & CO	COM	24419910	183,621,969	4,851,307	4,838,067	10,885	2,3
DEL MONTE FOODS CO	COM	24522P10	3,245,657	387,310	384,970	2,340	
DELIAS CORP	CL A	24688Q10	353,728	44,216	43,359	857	
DELL COMPUTER CORP	COM	24702510	1,460,766,274	55,861,043	55,160,106	584,442	116,4
DELPHI AUTOMOTIVE SY	COM	24712610	973,099,422	61,085,965	61,052,813	27,437	5,7
Page Total			3,515,046,975				

Page 18 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh Ot
DELPHI FINL GROUP IN	CL A	24713110	5,376,833	139,658	125,322	300	14,0
DELTA & PINE LD CO	COM	24735710	7,567,588	385,119	384,839	280	
DELTA AIR LINES INC	COM	24736110	116,325,356	2,638,960	2,633,726	5,034	2
DELTAGEN INC	COM	24783R10	235,320	26,205	26,205		
DELTIC TIMBER CORP	COM	24785010	2,455,689	85,267	85,267		
DENBURY RES INC	COM NEW	24791620	1,454,527	154,737	154,737		
DELUXE CORP	COM	24801910	66,360,584	2,296,214	2,277,174	7,450	11,5
DENDREON CORP	COM	24823Q10	609,507	36,432	36,332		1
DENDRITE INTL INC	COM	24823910	2,914,185	388,558	388,498	60	
DENTSPLY INTL INC NE	COM	24903010	31,151,750	702,407	683,487	1,720	17,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	7,978,932	355,409	347,957	7,452	
DEVELOPERS DIVERSIFI	COM	25159110	14,565,249	792,451	792,451		
DEVON ENERGY CORP NE	COM	25179M10	125,804,385	2,396,274	2,382,951	5,628	7,6
DEVRY INC DEL	COM	25189310	25,313,076	700,805	699,185	1,320	3
DIAGEO P L C	SPON ADR N	25243Q20	15,967,430	363,309	82,714	280,595	
DIAGNOSTIC PRODS COR	COM	25245010	8,615,997	259,518	256,518		3,0
DIAL CORP NEW	COM	25247D10	16,125,285	1,131,599	1,112,324	18,975	3
DIAMETRICS MED INC	COM	25253210	203,728	72,760	72,760		
DIAMOND OFFSHORE DRI	COM	25271C10	15,886,639	480,685	474,095	3,990	2,6
DIAMONDCUSTER INTL	CL A	25278P10	2,260,758	177,593	173,593		4,0
DIANON SYS INC	COM	25282610	1,177,358	25,876	25,876		
DIEBOLD INC	COM	25365110	28,488,983	886,127	873,058	2,645	10,4
DIGENE CORP	COM	25375210	3,707,659	90,874	90,874		
DIGEX INC DEL	CL A	25375610	7,569,536	582,272	427,792	133,970	20,5
DIGIMARC CORP	COM	25380710	2,077,431	86,022	86,022		
DIGITAL INSIGHT CORP	COM	25385P10	4,199,221	190,010	189,990	20	
DIGITAL LIGHTWAVE IN	COM	25385510	3,108,151	84,095	83,585	410	1
DIGITAL RIV INC	COM	25388B10	634,275	140,950	140,950		
DIGITAS INC	COM	25388K10	522,746	118,806	86,506	30,300	2,0
DIGITALTHINK INC	COM	25388M10	412,776	58,800	58,800		
DIME CMNTY BANCSHARE	COM	25392210	5,336,633	157,330	157,330		
DILLARDS INC	CL A	25406710	40,684,456	2,664,339	2,662,299	1,940	1
DIME BANCORP INC NEW	COM	25429Q10	69,397,942	1,863,032	1,854,543	8,389	1
DIMON INC	COM	25439410	1,187,460	118,746	118,746		
DIONEX CORP	COM	25454610	6,505,927	195,667	195,527	40	1
DISCOUNT AUTO PTS IN	COM	25464210	234,088	21,575	21,575		
DISNEY WALT CO	COM DISNEY	25468710	1,416,751,703	49,039,519	46,011,617	1,970,151	1,057,7
DISTRIBUCION Y SERVI	SPONSORED	25475310	349,442	23,611	23,611		
DIRECT FOCUS INC	COM	25493110	17,898,522	376,811	376,456	355	
DITECH COMMUNICATION	COM	25500M10	1,955,273	263,514	171,578	91,936	
DIVERSA CORP	COM	25506410	1,990,899	97,881	97,874	7	

Edgar Filing: STATE STREET CORP - Form 13F-HR

DIVINE INC	CL A	25540210	337,383	160,659	160,659		
DOBSON COMMUNICATION	CL A	25606910	2,853,777	167,377	167,157	220	
DOCENT INC	COM	25608L10	836,700	83,670	83,670		
DOCUMENTUM INC	COM	25615910	3,934,721	304,545	298,325	20	6,2
DOLE FOOD INC	COM	25660510	14,265,249	748,832	747,332	800	7
DOLLAR GEN CORP	COM	25666910	113,668,815	5,829,170	5,821,435	7,238	4
DOLLAR THRIFTY AUTOM	COM	25674310	6,854,976	285,624	285,384	240	
DOLLAR TREE STORES I	COM	25674710	31,742,973	1,140,193	1,138,143	1,800	2
Page Total			2,255,857,893				

Page 19 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh Ot
DOMINION RES INC VA	COM	25746U10	292,102,279	4,857,846	4,795,821	32,289	29,7
DONALDSON INC	COM	25765110	16,445,206	527,936	527,556	380	
DONNA KARAN INTL INC	COM	25782610	209,970	19,846	19,846		
DONNELLEY R R & SONS	COM	25786710	75,652,790	2,547,232	2,537,447	6,385	3,4
DONNELLY CORP	CL A	25787010	337,974	23,801	23,801		
DORAL FINL CORP	COM	25811P10	10,489,454	305,815	305,815		
DOUBLECLICK INC	COM	25860930	11,272,295	807,471	804,891	2,380	2
DOVER CORP	COM	26000310	164,664,684	4,373,564	4,275,524	19,288	78,7
DOVER DOWNS ENTMT IN	COM	26008610	1,750,903	113,695	113,695		
DOW CHEM CO	COM	26054310	1,306,037,456	39,279,322	18,697,867	20,490,228	91,2
DOW JONES & CO INC	COM	26056110	304,147,872	5,093,751	1,688,259	53,642	3,351,8
DOWNEY FINL CORP	COM	26101810	21,153,859	447,606	447,606		
DRESS BARN INC	COM	26157010	4,241,328	186,432	186,392	40	
DREXLER TECHNOLOGY C	COM	26187610	217,981	18,150	5,900	950	11,3
DREYERS GRAND ICE CR	COM	26187810	9,822,334	352,055	317,815	29,530	4,7
DRIL-QUIP INC	COM	26203710	1,697,877	78,861	78,461	400	
DU PONT E I DE NEMOU	COM	26353410	1,613,907,936	33,455,803	32,784,299	366,089	305,4
DUANE READE INC	COM	26357810	4,653,415	143,182	142,762	320	1
DUKE ENERGY CORP	COM	26439910	2,444,945,001	62,674,827	16,092,012	6,394,787	188,0
DUKE WEEKS REALTY CO	COM NEW	26441150	34,189,574	1,375,838	1,364,078	11,760	
DUN & BRADSTREET COR	COM	26483E10	32,007,197	1,135,007	1,121,948	11,164	1,8
DURA AUTOMOTIVE SYST	CL A	26590310	2,186,976	136,686	136,686		
DUPONT PHOTOMASKS IN	COM	26613X10	2,770,901	57,428	57,428		
DURAMED PHARMACEUTIC	COM	26635410	922,050	51,540	51,540		
DURECT CORP	COM	26660510	816,049	62,773	62,773		
DUSA PHARMACEUTICALS	COM	26689810	1,558,433	109,134	109,134		
DURASWITCH INDUSTRIE	COM NEW	26690520	246,291	15,900	15,900		
DYAX CORP	COM	26746E10	585,578	33,596	30,451	3,145	
DYCOM INDS INC	COM	26747510	28,035,456	1,222,654	1,221,654	1,000	
DYNACQ INTL INC	COM PAR \$.	26791930	359,581	18,699	18,699		
DYNEGY INC NEW	CL A	26816Q10	265,818,780	5,842,171	5,833,011	7,100	2,0
EDP-ELETRICIDADE DE	SPONSORED	26835310	814,668	33,664	33,664		
EEX CORP	COM NEW	26842V20	931,248	331,405	231,405	100,000	
EGL INC	COM	26848410	6,878,174	393,939	393,899	40	
E M C CORP MASS	COM	26864810	1,474,569,895	50,412,646	47,565,983	2,070,566	776,0
EMC INS GROUP INC	COM	26866410	335,491	21,985	21,985		
ENSCO INTL INC	COM	26874Q10	39,507,834	1,688,369	1,685,349	2,720	3
ENI S P A	SPONSORED	26874R10	3,622,530	58,712	58,712		
EOG RES INC	COM	26875P10	90,675,678	2,550,652	2,447,997	69,500	33,1
E ON AG	SPONSORED	26878010	2,439,391	47,138	47,138		

Edgar Filing: STATE STREET CORP - Form 13F-HR

E PIPHANY INC	COM	26881V10	4,841,473	476,523	474,146	2,090	28
EPIQ SYS INC	COM	26882D10	500,723	19,491	19,491		
ESS TECHNOLOGY INC	COM	26915110	2,452,871	231,403	231,303	100	
E TRADE GROUP INC	COM	26924610	16,292,467	2,525,964	2,520,314	3,190	2,4
EARTHGRAINS CO	COM	27031910	9,222,694	354,719	354,719		
EARTHSHELL CORP	COM	27032B10	1,069,031	314,421	311,921		2,5
EARTHLINK INC	COM	27032110	10,546,334	747,967	741,637	3,000	3,3
EAST WEST BANCORP IN	COM	27579R10	6,808,104	252,152	252,152		
EASTGROUP PPTY INC	COM	27727610	3,862,814	170,921	170,921		
Page Total			8,328,618,900				

Page 20 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
EASTMAN CHEM CO	COM	27743210	85,296,470	1,790,814	1,787,618	1,397	1,7
EASTMAN KODAK CO	COM	27746110	377,703,844	8,091,342	8,039,333	18,379	33,6
EATON CORP	COM	27805810	101,555,482	1,448,723	1,444,668	3,955	1
EATON VANCE CORP	COM NON VT	27826510	33,044,722	949,561	949,121	400	
EBAY INC	COM	27864210	81,571,179	1,190,994	1,189,055	1,839	1
ECHELON CORP	COM	27874N10	4,333,315	140,875	139,565	1,310	
ECHOSTAR COMMUNICATI	CL A	27876210	34,040,254	1,049,977	1,048,617	1,260	1
ECLIPSYS CORP	COM	27885610	9,945,854	353,945	353,349	556	
ECOLAB INC	COM	27886510	145,359,183	3,547,942	3,112,706	349,437	85,7
EDEN BIOSCIENCE CORP	COM	27944510	529,400	52,993	52,893	100	
EDISON INTL	COM	28102010	345,843,251	31,017,332	31,005,722	10,770	8
EDISON SCHOOLS INC	CL A	28103310	5,642,713	247,054	228,229	11,205	7,6
EDO CORP	COM	28134710	378,174	23,710	23,710		
EDUCATION MGMT CORP	COM	28139T10	7,266,551	181,437	181,437		
J D EDWARDS & CO	COM	28166710	7,296,678	516,031	515,831	100	1
EDWARDS LIFESCIENCES	COM	28176E10	55,098,779	2,090,242	981,045	1,108,857	3
EDWARDS AG INC	COM	28176010	46,433,925	1,031,865	1,013,622	17,050	1,1
EFUNDS CORP	COM	28224R10	5,955,608	320,194	310,858	2,946	6,3
EGAIN COMMUNICATIONS	COM	28225C10	202,669	75,342	75,342		
EL PASO CORP	COM	28336L10	546,264,579	10,397,118	10,276,060	75,814	45,2
EL PASO ELEC CO	COM NEW	28367785	8,481,495	530,425	529,905	520	
ELAN PLC	ADR	28413120	34,967,091	573,231	266,265	306,966	
ELANTEC SEMICONDUCTO	COM	28415510	5,978,329	176,926	176,726	200	
ELCOR CORP	COM	28444310	3,923,640	193,760	193,660	100	
ELECTRO RENT CORP	COM	28521810	2,049,922	125,685	125,685		
ELECTRO SCIENTIFIC I	COM	28522910	14,451,291	379,299	378,839	460	
ELECTROGLAS INC	COM	28532410	3,435,180	194,078	194,078		
ELECTRONIC ARTS INC	COM	28551210	96,747,368	1,670,939	1,668,164	2,240	5
ELECTRONIC DATA SYS	COM	28566110	845,277,562	13,524,441	13,491,204	28,124	5,1
ELECTRONICS BOUTIQUE	COM	28604510	1,913,064	60,254	60,254		
ELECTRONICS FOR IMAG	COM	28608210	39,183,493	1,328,254	1,326,404	1,750	1
ELIZABETH ARDEN INC	COM	28660G10	756,197	30,979	30,979		
ELOYALTY CORP	COM	29015110	275,538	275,538	275,478	60	
ELSEVIER N V	SPON ADR N	29025910	1,058,950	42,358	42,358		
EMBARCADERO TECHNOLO	COM	29078710	1,178,481	52,823	52,823		
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	351,207	26,054	26,054		
EMCOR GROUP INC	COM	29084Q10	2,708,755	74,931	74,931		
EMCORE CORP	COM	29084610	6,539,817	212,677	212,437	240	
EMERSON ELEC CO	COM	29101110	595,018,710	9,835,020	8,816,801	656,028	362,1

Edgar Filing: STATE STREET CORP - Form 13F-HR

EMISPHERE TECHNOLOGI	COM	29134510	3,532,208	121,507	121,207	300	
EMMIS COMMUNICATIONS	CL A	29152510	12,993,228	422,544	422,124	320	1
EMPIRE DIST ELEC CO	COM	29164110	4,720,216	228,140	227,240	800	1
EMPRESA NACIONAL DE	SPONSORED	29244T10	540,596	48,053	48,053		
EMULEX CORP	COM NEW	29247520	27,373,100	677,552	620,929	49,653	6,9
ENCOMPASS SVCS CORP	COM	29255U10	4,703,887	525,574	525,414	160	
ENCORE ACQUISITION C	COM	29255W10	610,719	53,106	53,106		
ENCORE WIRE CORP	COM	29256210	203,155	17,115	17,115		
ENDESA S A	SPONSORED	29258N10	8,491,957	534,758	159,433	375,325	
ENDO PHARMACEUTICALS	COM	29264F20	1,137,487	128,675	128,675		
Page Total			3,622,365,273				

Page 21 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
ENDOCARE INC	COM	29264P10	686,082	42,907	42,807		
ENERGEN CORP	COM	29265N10	12,169,474	440,923	440,723	200	
ENEL SOCIETA PER AZI	ADR	29265W10	1,757,959	57,638	57,638		
ENERGY CONVERSION DE	COM	29265910	3,841,292	137,189	137,189		
ENERGIS PLC	SPONSORED	29266H10	200,455	13,969	13,969		
ENERGY EAST CORP	COM	29266M10	30,044,617	1,436,854	1,432,151	4,703	
ENERGIZER HLDGS INC	COM	29266R10	28,036,179	1,221,620	1,219,171	1,584	
ENERGY PARTNERS LTD	COM	29270U10	571,721	42,634	42,634		
ENERSIS S A	SPONSORED	29274F10	568,835	37,973	37,973		
ENGAGE INC	COM	29282710	206,164	282,417	282,217	200	
ENGELHARD CORP	COM	29284510	67,005,875	2,598,134	2,595,309	2,825	
ENGINEERED SUPPORT S	COM	29286610	851,441	21,726	21,726		
ENESCO GROUP INC	COM	29297310	342,938	56,684	56,684		
ENRON CORP	COM	29356110	764,019,862	15,560,486	15,272,922	193,914	93
ENTEGRIS INC	COM	29362U10	1,192,872	104,181	104,181		
ENTERCOM COMMUNICATI	CL A	29363910	18,885,301	352,272	351,752	320	
ENERGY CORP NEW	COM	29364G10	195,325,632	5,087,930	5,080,114	4,273	3
ENTERPRISE PRODS PAR	COM	29379210	1,093,320	27,665	27,665		
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	3,247,806	177,962	177,962		
ENTREMED INC	COM	29382F10	2,320,288	145,018	136,818	5,700	2
ENTRAVISION COMMUNIC	CL A	29382R10	1,424,856	115,842	112,842	3,000	
ENTRUST INC	COM	29384810	2,166,746	305,606	288,461	17,045	
ENZON INC	COM	29390410	28,512,875	456,206	418,676	31,810	5
ENZO BIOCHEM INC	COM	29410010	7,030,112	206,768	195,848	8,052	2
EOTT ENERGY PARTNERS	UNIT LTD P	29410310	285,200	15,500		15,500	
EPRESENCE INC	COM	29434810	278,713	67,649	65,649		2
EQUIFAX INC	COM	29442910	108,771,238	2,965,410	2,951,743	8,267	5
EQUITABLE RES INC	COM	29454910	26,363,532	791,460	785,716	920	4
EQUITY INNS INC	COM	29470310	5,318,244	542,678	542,678		
EQUITY OFFICE PROPER	COM	29474110	126,094,007	3,986,532	3,865,752	120,780	
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	95,670,724	1,691,790	1,621,745	70,045	
ERICSSON L M TEL CO	ADR CL B S	29482140	22,774,400	4,201,919	1,106,149	3,095,770	
ERIE INDY CO	CL A	29530P10	12,859,348	432,247	431,607	640	
ESCO TECHNOLOGIES IN	COM	29631510	4,156,418	137,858	137,858		
ESPERION THERAPEUTIC	COM	29664R10	329,476	30,649	30,649		
ESPEED INC	CL A	29664310	1,977,426	89,883	89,583	300	
ESSEX PTY TR INC	COM	29717810	19,460,465	392,744	366,669	26,075	
ESTERLINE TECHNOLOGI	COM	29742510	5,948,864	273,511	273,471	40	

Edgar Filing: STATE STREET CORP - Form 13F-HR

ETABLISSEMENTS DELHA	SPONSORED	29759W10	834,941	14,236	13,818	418
ETHAN ALLEN INTERIOR	COM	29760210	10,277,735	316,238	315,658	480
EVERGREEN RES INC	COM NO PAR	29990030	4,891,398	128,721	128,721	
EXACT SCIENCES CORP	COM	30063P10	229,833	16,703	16,503	200
EXAR CORP	COM	30064510	6,528,506	330,390	329,650	740
EXCEL TECHNOLOGY INC	COM	30067T10	1,676,733	75,939	75,829	110
EXE TECHNOLOGIES INC	COM	30150410	311,376	53,136	53,136	
EXELON CORP	COM	30161N10	419,610,320	6,544,141	6,519,165	22,662
EXELIXIS INC	COM	30161Q10	2,337,957	123,245	123,145	
EXFO ELECTRO OPTICAL	SUB VTG SH	30204310	1,723,366	106,710	63,500	43,210
EXIDE CORP	COM	30205110	2,372,657	206,318	206,318	
Page Total			2,052,585,579			

Page 22 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Share Oth
					Sole	Shared as Defined	
EXODUS COMMUNICATION	COM	30208810	6,947,671	3,372,656	3,341,164	15,672	15,
EXPEDIA INC	COM	30212510	5,851,235	125,563	125,363	100	
EXPEDITORS INTL WASH	COM	30213010	33,811,716	563,538	561,268	2,090	
EXPRESS SCRIPTS INC	COM	30218210	42,266,011	768,054	767,614	340	
EXTENDED STAY AMER I	COM	30224P10	8,391,765	559,451	558,231	1,140	
EXTENSITY INC	COM	30225510	349,520	34,606	34,506	100	
EXTREME NETWORKS INC	COM	30226D10	12,197,837	413,486	411,966	1,520	
EXULT INC DEL	COM	30228410	5,472,333	320,958	320,858		
EXXON MOBIL CORP	COM	30231G10	6,747,667,219	77,248,623	73,329,024	2,058,906	1,860,
F&M BANCORP MD	COM	30236710	2,719,726	91,266	91,266		
F & M NATL CORP	COM	30237410	8,992,160	224,804	224,804		
FBL FINL GROUP INC	CL A	30239F10	1,808,082	100,449	100,449		
FEI CO	COM	30241L10	5,398,347	131,667	131,567		
FLIR SYS INC	COM	30244510	589,506	23,552	23,552		
F M C CORP	COM NEW	30249130	48,154,144	702,365	701,395	920	
FNB CORP PA	COM	30252010	6,517,759	220,941	216,888	4,053	
FPL GROUP INC	COM	30257110	220,653,152	3,664,726	3,560,010	57,895	46,
FSI INTL INC	COM	30263310	4,310,800	342,127	341,927	200	
F Y I INC	COM	30271210	5,789,610	141,210	141,110		
FTI CONSULTING INC	COM	30294110	571,290	26,206	26,206		
FACTORY 2-U INC	COM	30307210	3,278,248	111,695	111,375	320	
FACTSET RESH SYS INC	COM	30307510	7,075,668	198,198	183,198		15,
FAIR ISAAC & CO INC	COM	30325010	9,470,329	153,192	152,592	600	
FAIRCHILD CORP	CL A	30369810	249,598	35,606	35,606		
FAIRCHILD SEMICONDC	CL A	30372610	11,921,613	518,331	515,931	2,400	
FAMILY DLR STORES IN	COM	30700010	48,121,990	1,877,565	1,868,745	5,220	3,
FARMERS CAP BK CORP	COM	30956210	2,174,617	53,562	53,562		
FASTENAL CO	COM	31190010	23,585,373	380,532	379,312	1,120	
FEDDERS CORP	COM	31313510	896,188	172,344	172,344		
FEDERAL AGRIC MTG CO	CL C	31314830	675,289	21,116	21,016		
FEDERAL HOME LN MTG	COM	31340030	1,031,124,290	15,152,451	14,692,440	366,385	93,
FEDERAL MOGUL CORP	COM	31354910	21,814,863	12,908,203	12,908,203		
FEDERAL NATL MTG ASS	COM	31358610	1,931,449,222	22,714,915	22,476,857	133,952	104,
FEDERAL REALTY INVT	SH BEN INT	31374720	9,658,576	465,698	465,698		
FEDERAL SIGNAL CORP	COM	31385510	14,775,679	629,556	617,236	12,120	
FEDERATED DEPT STORE	COM	31410H10	212,777,610	5,006,532	4,993,397	12,295	
FEDERATED INVS INC P	CL B	31421110	20,627,674	640,611	640,411	200	

Edgar Filing: STATE STREET CORP - Form 13F-HR

FEDEX CORP	COM	31428X10	248,128,429	6,172,349	6,082,288	15,141	74,
FELCOR LODGING TR IN	COM	31430F10	18,083,075	772,781	772,381	400	
FERRO CORP	COM	31540510	8,385,574	384,483	383,903	580	
F5 NETWORKS INC	COM	31561610	3,350,001	190,666	190,666		
FIAT S P A	SP ADR ORD	31562188	344,426	17,457	17,457		
FIDELITY BANKSHARES	COM	31604Q10	337,575	23,459	23,459		
FIDELITY NATL FINL I	COM	31632610	22,233,736	904,914	903,944	870	
FIFTH THIRD BANCORP	COM	31677310	731,110,611	12,175,031	10,929,817	873,277	371,
FILENET CORP	COM	31686910	5,518,032	372,840	372,800	40	
FINANCIAL FED CORP	COM	31749210	6,050,810	209,009	209,009		
FINANCIAL INSTNS INC	COM	31758540	444,998	19,866	19,866		
FINISAR	COM	31787A10	12,305,674	658,762	656,272	2,390	
Page Total			11,574,429,651				

Page 23 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
FINISH LINE INC	CL A	31792310	667,927	53,477	53,477		
FINOVA GROUP INC	COM	31792810	664,294	179,539	179,539		
FIRST AMERN CORP CAL	COM	31852230	13,881,675	732,929	732,429	500	
FIRST BANCORP P R	COM	31867210	5,068,802	187,803	187,703	100	
FIRST BANCORP N C	COM	31891010	499,545	20,282	19,382	900	
FIRST BUSEY CORP	COM	31938310	1,480,984	69,108	69,108		
FIRST CHARTER CORP	COM	31943910	4,790,156	255,475	255,475		
FIRST CTZNS BANCSHAR	CL A	31946M10	5,967,608	55,001	55,001		
FIRST COMWLTH FINL C	COM	31982910	6,956,250	463,750	463,750		
FIRST CMNTY BANCORP	COM	31983B10	372,898	19,835	19,835		
FIRST CONSULTING GRO	COM	31986R10	1,099,886	152,762	152,632	130	
FIRST FED CAP CORP	COM	31996010	2,132,098	131,611	131,611		
FIRST DATA CORP	COM	31996310	616,444,171	9,579,552	9,479,041	72,026	28,485
FIRST ESSEX BANCORP	COM	32010310	601,857	24,347	21,840	2,507	
FIRST FINL BANKSHARE	COM	32020R10	3,016,393	97,303	97,303		
FIRST FINL BANCORP O	COM	32020910	5,325,492	311,797	309,092	2,705	
FIRST FINL CORP IND	COM	32021810	2,709,800	56,290	56,290		
FIRST FINL HLDGS INC	COM	32023910	2,606,659	113,333	113,333		
FIRST HORIZON PHARMA	COM	32051K10	503,263	15,678	15,678		
FIRST INDUSTRIAL REA	COM	32054K10	19,229,586	598,307	598,307		
FIRST IND CORP	COM	32054R10	2,110,330	81,073	81,073		
FIRST MERCHANTS CORP	COM	32081710	2,204,431	92,120	92,120		
FIRST MIDWEST BANCOR	COM	32086710	10,661,991	359,595	359,575	20	
FIRST HEALTH GROUP C	COM	32096010	24,445,089	1,013,478	1,012,038	1,240	200
FIRST NIAGARA FINL G	COM	33582U10	1,458,251	93,899	93,899		
FIRST PL FINL CORP	COM	33610T10	530,753	41,080	41,080		
FIRST REP BK SAN FRA	COM	33615810	1,360,803	55,543	55,543		
FIRST SENTINEL BANCO	COM	33640T10	3,991,316	294,128	294,128		
1ST SOURCE CORP	COM	33690110	3,368,484	120,303	120,303		
FIRST TENN NATL CORP	COM	33716210	54,302,406	1,564,460	1,553,920	8,940	1,600
FIRST UN CORP	COM	33735810	753,340,291	21,560,970	21,499,286	46,499	15,185
FIRST UN REAL EST EQ	SH BEN INT	33740010	291,504	126,741	126,741		
FIRST VA BANKS INC	COM	33747710	26,243,201	556,944	552,894	3,750	300
FISERV INC	COM	33773810	210,411,089	3,288,701	3,281,631	6,870	200
FIRSTFED FINL CORP	COM	33790710	10,517,790	352,946	352,846	100	

Edgar Filing: STATE STREET CORP - Form 13F-HR

FIRSTMERIT CORP	COM	33791510	23,335,461	883,919	844,539	38,980	400
FLAGSTAR BANCORP INC	COM	33793010	457,584	21,894	20,794	1,100	
FIRSTENERGY CORP	COM	33793210	575,105,123	17,882,622	17,856,952	23,203	2,467
FISHER SCIENTIFIC IN	COM NEW	33803220	12,809,503	441,707	441,207	400	100
FLEETBOSTON FINL COR	COM	33903010	988,420,578	25,055,021	24,284,044	510,105	260,872
FLEETWOOD ENTERPRISE	COM	33909910	4,295,793	305,099	305,099		
FLEMING COS INC	COM	33913010	13,108,683	367,190	364,590	1,100	1,500
FLORIDA EAST COAST I	CL A	34063210	8,771,447	247,781	243,461	320	4,000
FLORIDA ROCK INDS IN	COM	34114010	6,975,530	148,732	148,312	320	100
FLUOR CORP NEW	COM	34341210	70,217,505	1,555,205	1,553,289	1,916	
FLOW INTL CORP	COM	34346810	310,446	28,745	28,745		
FLOWERS FOODS INC	COM	34349810	9,792,642	312,365	136,665	175,640	60
FLOWERVE CORP	COM	34354P10	20,946,039	681,172	680,857	315	
FLUSHING FINL CORP	COM	34387310	455,963	19,070	19,070		
Page Total			3,534,259,370				

Page 24 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
FOCAL COMMUNICATIONS	COM	34415510	323,622	137,128	137,128		
FOOTSTAR INC	COM	34491210	5,457,284	158,642	158,622	20	
FORD MTR CO DEL	COM PAR \$0	34537086	976,699,679	39,784,101	39,181,231	537,559	65,3
FOREST CITY ENTERPRI	CL A	34555010	7,762,425	141,135	141,135		
FOREST LABS INC	COM	34583810	266,155,428	3,748,668	3,718,463	7,385	22,8
FOREST OIL CORP	COM PAR \$0	34609170	7,691,824	274,708	274,408	200	1
FORRESTER RESH INC	COM	34656310	6,524,488	288,822	288,822		
FORTUNE BRANDS INC	COM	34963110	138,538,559	3,611,537	3,155,265	409,095	47,1
FORWARD AIR CORP	COM	34985310	5,985,477	199,849	168,659	31,190	
FOSSIL INC	COM	34988210	2,668,491	128,602	128,602		
FOUNDRY NETWORKS INC	COM	35063R10	11,599,648	580,563	574,383	6,080	1
4 KIDS ENTMT INC	COM	35086510	1,506,664	78,677	78,657	20	
FOX ENTMT GROUP INC	CL A	35138T10	24,183,636	866,797	863,837	1,210	1,7
FRANCE TELECOM	SPONSORED	35177Q10	2,802,607	58,025	58,025		
FRANCHISE FIN CORP A	COM	35180710	13,331,024	530,905	530,905		
FRANKLIN ELEC INC	COM	35351410	2,965,185	39,067	39,067		
FRANKLIN RES INC	COM	35461310	228,627,557	4,995,140	4,737,166	198,112	59,8
FREDS INC	CL A	35610810	2,672,875	103,801	102,701	1,000	1
FREEMARKETS INC	COM	35660210	9,967,620	498,381	111,102	362,171	25,1
FREEPORT-MCMORAN COP	CL B	35671D85	32,758,896	2,964,606	2,947,819	3,470	13,3
FREMONT GEN CORP	COM	35728810	3,291,808	506,432	506,432		
FRESENIUS MED CARE A	SPONSORED	35802910	656,997	27,780	27,780		
FRIEDMAN BILLINGS RA	CL A	35843310	1,178,233	168,319	168,319		
FRONTIER AIRLINES IN	COM	35906510	5,880,012	480,001	480,001		
FRONTIER FINL CORP W	COM	35907K10	4,100,320	146,440	146,440		
FRONTIER OIL CORP	COM	35914P10	5,402,780	407,757	407,757		
FRONTLINE CAP GROUP	COM	35921N10	239,706	159,804	159,748	56	
FUELCELL ENERGY INC	COM	35952H10	4,357,891	188,735	183,535		5,2
FUJI PHOTO FILM LTD	ADR	35958630	1,727,124	39,704	39,704		
FULLER H B CO	COM	35969410	8,272,621	165,784	165,384	300	1
FULTON FINL CORP PA	COM	36027110	15,317,010	748,632	747,820	812	
FURNITURE BRANDS INT	COM	36092110	16,824,640	600,880	599,880	1,000	
G & K SVCS INC	CL A	36126810	4,551,641	169,206	169,011	75	1
GATX CORP	COM	36144810	20,207,352	503,924	494,929	8,795	2

Edgar Filing: STATE STREET CORP - Form 13F-HR

GBC BANCORP CALIF	COM	36147510	4,189,112	146,729	140,229		6,5
GPU INC	COM	36225X10	110,178,131	3,134,513	3,116,244	11,445	6,8
GABELLI ASSET MGMT I	CL A	36239Y10	3,102,051	75,384	75,384		
GABLES RESIDENTIAL T	SH BEN INT	36241810	8,413,224	280,909	280,809	100	
GADZOOKS INC	COM	36255310	232,988	17,799	17,799		
GALILEO INTERNATIONAL	COM	36354710	55,878,582	1,719,341	1,718,001	1,140	2
GALLAGHER ARTHUR J &	COM	36357610	30,788,654	1,184,179	1,113,834	48,455	21,8
GALLAHER GROUP PLC	SPONSORED	36359510	674,516	27,089	26,029	1,060	
GANNETT INC	COM	36473010	378,949,383	5,750,370	5,609,760	59,462	81,1
GAP INC DEL	COM	36476010	460,150,859	15,867,271	15,825,230	39,746	2,2
GARAN INC	COM	36480210	517,031	15,140	14,440	700	
GARDNER DENVER INC	COM	36555810	2,063,302	100,404	100,329	75	
GART SPORTS CO	COM	36663010	224,070	10,185	10,185		
GARTNER INC	COM	36665110	6,151,717	559,247	558,627	620	
GARTNER INC	CL B	36665120	3,893,394	423,195	422,243	327	6
Page Total			2,905,638,138				

Page 25 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
GATEWAY INC	COM	36762610	91,223,771	5,545,518	5,536,065	7,590	1,863
GAYLORD ENTMT CO NEW	COM	36790510	4,465,497	155,052	154,802	150	100
GEMSTAR-TV GUIDE INT	COM	36866W10	49,454,510	1,160,904	1,156,584	4,320	
GENAISSANCE PHARMACE	COM	36867W10	615,120	43,812	43,712		100
GENCORP INC	COM	36868210	3,546,099	277,039	276,939	100	
GENE LOGIC INC	COM	36868910	5,435,110	249,317	249,017	300	
GENENCOR INTL INC	COM	36870910	1,263,731	79,530	79,530		
GENENTECH INC	COM NEW	36871040	93,687,301	1,700,314	1,673,692	23,742	2,880
GENERAL CABLE CORP D	COM	36930010	4,658,387	251,126	251,074	52	
GENERAL COMMUNICATIO	CL A	36938510	4,317,546	356,822	356,822		
GENERAL DYNAMICS COR	COM	36955010	324,451,826	4,169,796	4,161,401	8,075	320
GENERAL ELEC CO	COM	36960410	11,027,220,457	226,199,394	213,882,902	6,353,938	5,962,554
GENERAL GROWTH PPTYS	COM	37002110	22,021,565	559,491	559,021	470	
GENERAL MLS INC	COM	37033410	277,399,492	6,336,215	5,875,928	187,936	272,351
GENERAL MTRS CORP	COM	37044210	5,110,104,735	79,411,107	79,352,598	28,863	29,646
GENERAL MTRS CORP	CL H NEW	37044283	1,052,906,664	50,474,912	50,301,378	147,865	25,669
GENERAL SEMICONDUCTO	COM	37078710	8,014,807	766,234	764,834	1,400	
GENESCO INC	COM	37153210	6,707,064	199,615	199,615		
GENESISINTERMEDIA IN	COM	37184Y10	848,493	45,253	45,253		
GENTEX CORP	COM	37190110	55,130,483	1,978,130	1,513,043	361,562	103,525
GENLYTE GROUP							

Edgar Filing: STATE STREET CORP - Form 13F-HR

INC	COM	37230210	3,496,106	113,106	112,806	300		
GENOME								
THERAPEUTICS	COM	37243010	3,306,144	222,786	222,186	600		
GENRAD INC	COM	37244710	1,319,220	219,870	219,870			
GENTA INC	COM NEW	37245M20	2,422,625	180,928	180,928			
GENTEK INC	COM	37245X10	312,996	59,056	59,036	20		
GENZYME								
TRANSGENICS	COM	37246E10	1,793,056	180,388	180,388			
GENUINE PARTS CO	COM	37246010	119,785,491	3,802,714	3,637,654	157,035	8,025	
GENTIVA								
HEALTH SERVI	COM	37247A10	2,823,354	156,853	156,853			
GENSTAR								
THERAPEUTICS	COM	37248D10	288,600	39,000	39,000			
GENUITY INC	CL A	37248E10	1,468,814	470,774	470,374		400	
GENZYME								
CORP	COM GENL D	37291710	171,130,925	2,805,425	2,781,657	18,968	4,800	
GENZYME CORP	COM-MOLECU	37291750	362,394	26,745	24,846	1,791	108	
GENZYME CORP	COM BIOSUR	37291770	219,940	26,595	25,718	430	447	
GEORGIA GULF								
CORP	COM PAR \$0	37320020	6,765,750	436,500	436,400	100		
GEORGIA PAC								
CORP	COM GA PAC	37329810	164,867,169	4,870,522	4,853,562	13,512	3,448	
GEORGIA PAC								
CORP	COM-TIMBER	37329870	31,125,809	870,652	866,468	2,240	1,944	
GERBER								
SCIENTIFIC IN	COM	37373010	1,955,538	178,588	173,862	2,726	2,000	
GERMAN AMERN								
BANCORP	COM	37386510	244,442	15,432	15,432			
GERON CORP	COM	37416310	2,453,948	175,282	175,282			
GETTY IMAGES								
INC	COM	37427610	7,069,297	269,204	268,754	450		
GETTY RLTY CORP								
NEW	COM	37429710	365,706	19,087	19,087			
GIBRALTAR STL								
CORP	COM	37476F10	1,282,467	65,432	65,432			
GILEAD SCIENCES								
INC	COM	37555810	66,525,251	1,143,242	1,114,237	23,905	5,100	
GILLETTE CO	COM	37576610	941,818,973	32,487,719	31,513,130	652,164	322,425	
GLACIER BANCORP								
INC	COM	37637Q10	684,760	36,040	36,040			
GLATFELTER P H								
CO	COM	37731610	5,436,967	381,274	380,974	300		
GLAXOSMITHKLINE								
PLC	SPONSORED	37733W10	1,054,191,732	18,757,860	18,582,947	174,913		
GLENAYRE								
TECHNOLOGIE	COM	37789910	502,457	392,545	392,545			
GLENBOROUGH RLTY								
TR	COM	37803P10	10,004,598	518,373	457,003	61,370		
Page Total			20,747,497,187					

Page 26 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh O

Edgar Filing: STATE STREET CORP - Form 13F-HR

GLIMCHER RLTY TR	SH BEN INT	37930210	6,365,150	355,595	355,575	20	
GLOBAL INDS LTD	COM	37933610	8,940,715	716,978	647,698	69,280	
GLOBAL MARINE INC	COM	37935240	40,056,418	2,150,103	2,111,556	3,550	34,
GLOBAL PMTS INC	COM	37940X10	10,666,717	354,376	354,216	160	
GLOBIX CORP	COM	37957F10	240,876	119,839	119,839		
GLOBESPAN INC	COM	37957110	3,468,449	237,565	236,265	1,300	
GOLD BANC CORP INC	COM	37990710	1,938,467	250,448	247,148	3,300	
GOLDEN ST BANCORP IN	COM	38119710	59,571,111	1,934,127	1,929,637	4,290	
GOLDEN TELECOM INC	COM	38122G10	251,286	17,949	17,949		
GOLDEN WEST FINL COR	COM	38131710	204,523,843	3,183,746	3,179,426	4,220	
GOLDMAN SACHS GROUP	COM	38141G10	150,882,217	1,758,534	1,420,799	294,073	43,
GOODRICH CORP	COM	38238810	89,294,208	2,351,085	2,345,402	4,723	
GOODYEAR TIRE & RUBR	COM	38255010	88,886,308	3,174,511	3,164,561	9,850	
GOODYS FAMILY CLOTHI	COM	38258810	238,266	59,418	59,418		
GORMAN RUPP CO	COM	38308210	674,872	28,003	28,003		
GOTO COM INC	COM	38348T10	4,735,880	243,490	242,870	620	
GRACE W R & CO DEL N	COM	38388F10	234,879	134,217	133,117	1,100	
GRACO INC	COM	38410910	9,625,473	291,681	290,301	1,380	
GRAINGER W W INC	COM	38480210	81,877,735	1,989,255	1,978,141	9,990	1,
GRANITE CONSTR INC	COM	38732810	12,660,608	498,057	498,057		
GRANITE ST BANKSHARE	COM	38747210	298,356	12,972		11,847	1,
GRANT PRIDECO INC	COM	38821G10	21,016,613	1,201,636	1,198,096	1,815	1,
GRAY COMMUNICATIONS	COM	38919010	565,259	29,688	29,688		
GREAT AMERN FINL RES	COM	38991510	1,716,830	95,168	95,168		
GREAT ATLANTIC & PAC	COM	39006410	2,483,647	167,814	167,814		
GREAT LAKES CHEM COR	COM	39056810	32,749,989	1,061,588	1,061,313	275	
GREAT LAKES REIT INC	COM	39075210	2,868,894	157,545	157,545		
GREATER BAY BANCORP	COM	39164810	16,971,636	679,409	678,889	520	
GREEN MOUNTAIN PWR C	COM	39315410	431,319	27,025	27,025		
GREENPOINT FINL CORP	COM	39538410	68,478,144	1,783,285	1,780,295	2,690	
GREIF BROS CORP	CL A	39762410	3,957,397	130,392	121,392		9,
GREY WOLF INC	COM	39788810	7,688,708	1,922,177	1,733,879	188,298	
GRIFFON CORP	COM	39843310	2,410,804	219,164	219,164		
GROUP 1 AUTOMOTIVE I	COM	39890510	6,877,412	232,345	232,265	80	
GROUPE DANONE	SPONSORED	39944910	1,831,875	66,979	66,979		
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	831,887	20,792	20,792		
GTECH HLDGS CORP	COM	40051810	19,753,396	556,277	556,077	80	
GUESS INC	COM	40161710	468,048	69,858	69,858		
GUIDANT CORP	COM	40169810	222,856,416	6,190,456	6,164,270	25,366	
GUILFORD PHARMACEUTI	COM	40182910	7,167,336	210,804	210,804		
GUITAR CTR MGMT INC	COM	40204010	3,697,390	174,983	174,883	100	
GULF ISLAND FABRICAT	COM	40230710	802,022	55,696	55,696		
GULFMARK OFFSHORE IN	COM	40262910	425,883	13,533	13,533		
GYMBOREE CORP	COM	40377710	633,734	74,557	74,557		
HCA-HEALTHCARE CO	COM	40411910	530,047,112	11,729,301	11,491,569	202,307	35,
HCC INS HLDGS INC	COM	40413210	14,526,956	592,937	587,151	5,786	
HNC SOFTWARE INC	COM	40425P10	6,127,270	314,219	313,869	350	
HRPT PPTYS TR	COM SH BEN	40426W10	14,651,511	1,505,808	1,505,808		
H POWER CORP	COM	40427A10	789,287	81,286	80,698	588	
Page Total			1,768,258,609				

Page 27 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
----------------	----------------	--------------	-------------------	-----------------	-----------------	------------------------------	--------

Edgar Filing: STATE STREET CORP - Form 13F-HR

HSBC HLDGS PLC	SPON ADR N	40428040	39,949,945	666,944	272,069	394,875		
HS RES INC	COM	40429710	15,183,806	234,318	234,178	40		
HAEMONETICS CORP	COM	40502410	7,067,948	231,736	231,576	160		
HAIN CELESTIAL GROUP	COM	40521710	8,436,670	383,485	341,767	30,648	11,	
HALLIBURTON CO	COM	40621610	453,641,900	12,742,750	8,655,437	4,003,086	84,	
HANCOCK FABRICS INC	COM	40990010	407,493	45,530	45,530			
HANCOCK HLDG CO	COM	41012010	3,197,756	74,453	74,453			
HANCOCK JOHN FINL SV	COM	41014S10	220,419,635	5,474,904	5,465,929	6,988	1,	
HANDLEMAN CO DEL	COM	41025210	5,499,108	328,305	328,305			
HANDSPRING INC	COM	41029310	717,116	93,132	91,232	1,900		
HANMI FINL CORP	COM	41049510	263,002	13,522			13,	
HANOVER COMPRESSOR C	COM	41076810	20,529,333	620,409	619,609	600		
HANSON PLC	SPON ADR N	41135240	467,673	12,555	12,555			
HARCOURT GEN INC	COM	41163G10	63,024,483	1,083,081	1,067,110	15,771		
HARBOR FLA BANCSHARE	COM	41190110	3,805,660	198,729	198,649	80		
HARDINGE INC	COM	41232430	8,380,343	578,753	578,753			
HARLAND JOHN H CO	COM	41269310	6,913,995	296,738	296,618	120		
HARLEY DAVIDSON INC	COM	41282210	317,618,158	6,746,350	6,576,639	156,995	12,	
HARLEYSVILLE GROUP I	COM	41282410	3,983,197	133,889	133,489			
HARLEYSVILLE NATL CO	COM	41285010	3,471,340	75,056	75,056			
HARMAN INTL INDS INC	COM	41308610	9,888,468	259,608	259,148	360		
HARMONIC INC	COM	41316010	3,564,900	356,490	354,540	1,950		
HARRAHS ENTMT INC	COM	41361910	251,686,564	7,129,931	7,126,951	2,780		
HARRIS CORP DEL	COM	41387510	17,873,106	656,858	655,748	810		
HARSCO CORP	COM	41586410	12,074,776	445,071	444,871			
HARTE-HANKS INC	COM	41619610	15,585,677	629,470	629,150	120		
HARTFORD FINL SVCS G	COM	41651510	340,473,790	4,977,687	4,894,314	31,768	51,	
HASBRO INC	COM	41805610	50,191,150	3,473,436	3,468,479	4,957		
HAVAS ADVERTISING	SPONSORED	41931310	288,733	26,538	26,538			
HAVERTY FURNITURE IN	COM	41959610	2,046,505	136,890	136,890			
HAWAIIAN ELEC INDUST	COM	41987010	16,565,621	433,655	433,322	333		
HAYES LEMMERZ INTL I	COM	42078110	789,164	123,307	123,307			
HEALTH CARE PPTY INV	COM	42191510	13,599,180	395,325	395,325			
HEALTHSOUTH CORP	COM	42192410	127,162,450	7,962,583	7,940,745	20,508	1,	
HEALTH MGMT ASSOC IN	CL A	42193310	56,475,841	2,684,213	2,674,278	9,255		
HEALTHCARE RLTY TR	COM	42194610	10,420,901	396,232	396,232			
HEADWATERS INC	COM	42210P10	731,488	45,718	45,718			
HEALTH CARE REIT INC	COM	42217K10	5,551,443	233,745	233,745			
HEALTH EXTRAS INC	COM	42221110	212,228	22,387	22,387			
HEALTH NET INC	COM	42222G10	34,005,028	1,954,312	1,952,797	1,250		
HEARST-ARGYLE TELEVI	COM	42231710	5,286,560	264,328	263,708	620		
HEARTLAND EXPRESS IN	COM	42234710	3,577,320	156,900	156,900			
HEICO CORP NEW	COM	42280610	1,355,808	70,615	70,615			
HEIDRICK & STRUGGLES	COM	42281910	3,413,244	167,892	166,852	1,040		
HEINZ H J CO	COM	42307410	317,754,186	7,770,951	7,692,284	37,648	41,	
HELIX TECHNOLOGY COR	COM	42331910	6,206,368	203,621	195,581	440	7,	
HELLENIC TELECOM ORG	SPONSORED	42332530	307,115	47,912	47,912			
HELLER FINANCIAL INC	CL A	42332810	11,360,880	284,022	277,072	6,950		
HELMERICH & PAYNE IN	COM	42345210	23,624,639	766,536	764,026	1,810		
Page Total			2,525,051,694					

Page 28 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
----------------	----------------	--------------	-------------------	-----------------	-----------------	------------------------------	----------

Edgar Filing: STATE STREET CORP - Form 13F-HR

HEMISPHERX BIOPHARMA	COM	42366C10	422,562	60,366	60,366			
HENRY JACK & ASSOC I	COM	42628110	24,328,862	784,802	783,722	680		
HERBALIFE INTL INC	CL A	42690820	855,153	85,601	85,268	333		
HERCULES INC	COM	42705610	25,088,022	2,220,179	2,217,649	2,430		
HERSHEY FOODS CORP	COM	42786610	154,380,400	2,501,708	2,452,565	20,809	28,	
HEWLETT PACKARD CO	COM	42823610	1,259,984,497	44,055,402	40,773,890	1,687,806	1,593,	
HEXCEL CORP NEW	COM	42829110	2,367,483	185,685	185,685			
HI/FN INC	COM	42835810	1,532,850	101,312	101,312			
HIBBETT SPORTING GOO	COM	42856510	424,781	11,462	11,462			
HIBERNIA CORP	CL A	42865610	35,152,988	1,974,887	1,932,947	5,240	36,	
HICKORY TECH CORP	COM	42906010	1,736,448	108,528	108,528			
HIGHLANDS INS GROUP	COM	43103210	1,436,138	296,111	296,111			
HIGHWOODS PPTYS INC	COM	43128410	16,487,315	618,661	618,661			
HILB ROGAL & HAMILTO	COM	43129410	8,470,568	193,613	193,613			
HILLENBRAND INDS INC	COM	43157310	37,336,918	653,772	649,652	3,620		
HILTON HOTELS CORP	COM	43284810	101,846,306	8,779,854	8,764,991	14,363		
HISPANIC BROADCASTIN	CL A	43357B10	25,955,125	904,675	902,635	1,740		
HITACHI LIMITED	ADR 10 COM	43357850	2,585,618	26,120	26,120			
HOLLINGER INTL INC	CL A	43556910	4,736,393	344,465	344,065	400		
HOLLY CORP	COM PAR \$0	43575830	431,812	11,750	11,650	100		
HOLLYWOOD CASINO COR	CL A	43613220	303,214	38,626	38,626			
HOLLYWOOD ENTMT CORP	COM	43614110	2,528,237	298,846	298,846			
HOLLYWOOD MEDIA CORP	COM	43623310	259,570	43,334	43,334			
HOME DEPOT INC	COM	43707610	2,477,237,338	53,216,699	50,346,420	2,175,882	694,	
HOME PPTYS N Y INC	COM	43730610	8,962,967	297,773	297,773			
HOMESTAKE MNG CO	COM	43761410	41,744,878	5,270,818	5,256,503	14,215		
HOMESTORE COM INC	COM	43785210	18,631,092	532,926	532,276	550		
HON INDS INC	COM	43809210	19,124,862	789,631	787,611	1,820		
HONDA MOTOR LTD	AMERN SHS	43812830	27,549,405	313,097	51,460	261,637		
HONEYWELL INTL INC	COM	43851610	3,021,055,284	86,340,534	17,519,440	68,741,173	79,	
HOOPER HOLMES INC	COM	43910410	5,336,793	523,215	519,475	140	3,	
HORACE MANN EDUCATOR	COM	44032710	10,093,416	468,372	468,196	176		
HORIZON OFFSHORE INC	COM	44043J10	1,429,110	105,860	105,860			
HORMEL FOODS CORP	COM	44045210	29,976,073	1,231,556	1,228,521	2,910		
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	18,483,504	648,544	648,544			
HOST MARRIOTT CORP N	COM	44107P10	33,896,535	2,707,391	2,700,201	7,190		
HOT TOPIC INC	COM	44133910	4,677,999	150,418	150,378	40		
HOTEL RESERVATIONS N	CL A	44145110	2,584,601	55,547	55,547			
HOTJOBS COM INC	COM	44147410	1,292,724	143,636	143,636			
HOUGHTON MIFFLIN CO	COM	44156010	100,360,935	1,674,636	367,636	6,900	1,300,	
HOUSEHOLD INTL INC	COM	44181510	678,084,806	10,166,189	10,135,737	23,338	7,	
HOUSTON EXPL CO	COM	44212010	3,020,312	96,650	96,650			
HOVNANIAN ENTERPRISE	CL A	44248720	596,781	41,129	41,129			
HUANENG PWR INTL INC	SPON ADR N	44330410	343,927	14,259	14,259			
HUBBELL INC	CL B	44351020	17,136,013	590,897	570,039	12,930	7,	
HUDSON CITY BANCORP	COM	44368310	9,345,562	404,745	404,625	120		
HUDSON RIV BANCORP I	COM	44412810	781,358	43,169	41,069	2,100		
HUDSON UNITED BANCOR	COM	44416510	12,995,463	509,626	508,001	1,625		
HUFFY CORP	COM	44435610	204,261	21,189	12,488	8,701		
Page Total			8,253,597,259					

Page 29 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Oth
----------------	----------------	--------------	-------------------	-----------------	-----------------	------------------------------	------------

Edgar Filing: STATE STREET CORP - Form 13F-HR

HUGHES SUPPLY INC	COM	44448210	6,201,905	262,237	262,216	21	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	707,416	56,323	56,323		
HUMANA INC	COM	44485910	34,870,507	3,540,153	3,536,643	3,290	
HUMAN GENOME SCIENCE	COM	44490310	47,351,860	785,923	782,148	2,675	1,
HUNGRY MINDS INC	CL A	44554910	1,334,523	195,678	5,178	168,500	22,
HUNT J B TRANS SVCS	COM	44565810	5,190,306	273,174	273,154	20	
HUNTINGTON BANCSHARE	COM	44615010	80,415,398	4,918,373	4,909,731	7,322	1,
HUTCHINSON TECHNOLOG	COM	44840710	4,436,592	232,892	231,772	1,120	
HYDRIL CO	COM	44877410	690,022	30,304	30,304		
ICN PHARMACEUTICALS	COM	44892410	28,221,220	889,698	887,616	1,882	
IDT CORP	COM	44894710	3,716,779	275,317	274,977	340	
IDT CORP	CL B	44894730	1,454,453	132,223	131,883	340	
HYPERION SOLUTIONS C	COM	44914M10	4,020,690	268,046	268,046		
HYSEQ INC	COM	44916330	911,087	79,225	79,225		
IBP INC	COM	44922310	29,309,745	1,160,782	1,157,912	2,470	
ICICI LTD	SPONSORED	44926P20	208,122	22,622	22,622		
ICOS CORP	COM	44929510	18,365,056	286,954	284,844	2,010	
ICU MED INC	COM	44930G10	784,278	18,999	18,999		
IDEC PHARMACEUTICALS	COM	44937010	108,579,904	1,604,076	1,551,752	37,629	14,
IDX SYS CORP	COM	44949110	2,180,220	145,348	145,348		
IGEN INC	COM	44953610	2,663,206	102,431	100,331	2,100	
IHOP CORP	COM	44962310	4,499,549	167,581	167,581		
IMC GLOBAL INC	COM	44966910	11,508,772	1,128,311	1,127,141	870	
I-MANY INC	COM	44973Q10	2,037,811	150,949	63,449	87,500	
IMS HEALTH INC	COM	44993410	173,801,550	6,098,300	6,070,774	16,226	11,
IRT PPTY CO	COM	45005810	3,837,200	352,360	352,360		
ITC DELTACOM INC	COM	45031T10	1,690,668	422,667	417,377	5,290	
ISTAR FINL INC	COM	45031U10	16,746,400	593,844	593,244	600	
I-STAT CORP	COM	45031210	2,091,473	141,891	131,891	10,000	
ITT EDUCATIONAL SERV	COM	45068B10	5,958,315	132,407	132,407		
ITXC CORP	COM	45069F10	243,383	34,769	34,669	100	
IXIA	COM	45071R10	1,342,350	70,650	70,650		
IBASIS INC	COM	45073210	708,895	141,779	49,702	92,077	
IBERIABANK CORP	COM	45082810	538,962	18,239	18,239		
IBIS TECHNOLOGY CORP	COM	45090910	587,413	53,256	53,256		
ITT INDS INC IND	COM	45091110	79,843,328	1,804,369	1,789,620	1,980	12,
IDACORP INC	COM	45110710	18,606,945	533,456	528,791	1,330	3,
IDEX CORP	COM	45167R10	8,487,522	249,633	246,473	3,160	
IDEXX LABS INC	COM	45168D10	17,568,812	562,202	546,148	800	15,
IGATE CAPITAL CORP	COM	45169U10	477,163	95,624	95,624		
IKON OFFICE SOLUTION	COM	45171310	13,264,613	1,353,532	1,350,012	3,520	
IDENTIX INC	COM	45190610	1,575,462	252,074	249,974	2,100	
ILEX ONCOLOGY INC	COM	45192310	6,651,105	222,445	222,445		
ILLINOIS TOOL WKS IN	COM	45230810	459,270,048	7,255,451	6,287,154	676,827	291,
ILLUMINA INC	COM	45232710	568,667	48,274	48,274		
ILLUMINET HLDGS INC	COM	45233410	9,201,420	292,573	292,433	40	
IMATION CORP	COM	45245A10	15,545,476	616,884	605,376	10,500	1,
IMCLONE SYS INC	COM	45245W10	25,179,897	476,892	427,622	39,120	10,
IMMUNE RESPONSE CORP	COM	45252T10	752,685	158,460	158,460		
Page Total			1,264,199,173				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined
IMMERSION CORP	COM	45252110	247,345	35,335	35,315	20
IMMUNEX CORP NEW	COM	45252810	33,223,917	1,871,770	1,835,368	26,152
IMMUNOGEN INC	COM	45253H10	6,305,640	315,282	312,782	
IMPATH INC	COM	45255G10	6,684,781	150,898	150,588	310
IMPACO TECHNOLOGIES I	COM	45255W10	1,641,406	46,433	46,433	
IMPAX LABORATORIES I	COM	45256B10	714,200	58,541	58,541	
IMPERIAL CHEM INDS P	ADR NEW	45270450	506,635	21,332	21,332	
IMATRON INC	COM	45290610	1,522,934	761,467	761,467	
IMMUNOMEDICS INC	COM	45290710	10,589,704	494,846	494,846	
IMPERIAL OIL LTD	COM NEW	45303840	576,903	22,404	22,404	
IMPERIAL TOBACCO GRO	SPONSORED	45314210	293,453	12,382	12,382	
IMRGLOBAL CORPORATIO	COM	45321W10	2,260,105	206,780	206,780	
INAMED CORP	COM	45323510	4,511,651	159,366	159,146	220
INCO LTD	COM	45325840	47,121,180	2,730,080	2,729,380	700
INCYTE GENOMICS INC	COM	45337C10	14,389,218	586,836	585,626	1,110
INDEPENDENCE CMNTY B	COM	45341410	15,030,272	761,412	761,362	50
INDEPENDENT BANK COR	COM	45383610	2,086,853	105,717	102,296	3,421
INDEPENDENT BANK COR	COM	45383810	944,880	38,488	38,488	
INDUS INTL INC	COM	45578L10	749,151	92,465	92,465	
INDYMAC BANCORP INC	COM	45660710	18,185,220	678,553	678,493	60
INFINEON TECHNOLOGIE	SPONSORED	45662N10	687,342	29,311	29,311	
INET TECHNOLOGIES IN	COM	45662V10	817,288	99,791	99,791	
INFOCUS CORP	COM	45665B10	8,946,112	438,750	438,550	
INFOGRAMES INC	COM	45665T10	874,516	115,068	115,068	
INFORMATICA CORP	COM	45666Q10	7,884,755	454,191	454,091	
INFONET SVCS CORP	CL B	45666T10	4,203,564	494,537	492,147	2,390
INFORMATION HLDGS IN	COM	45672710	3,597,477	111,377	95,727	400
INFORTE CORP	COM	45677R10	289,031	23,633	19,333	4,300
INFOSPACE INC	COM	45678T10	5,974,245	1,555,793	1,555,072	250
INFOSYS TECHNOLOGIES	SPONSORED	45678810	817,180	12,572	12,572	
INFOUSA INC NEW	COM	45681830	1,266,594	211,099	211,099	
ING GROEP N V	SPONSORED	45683710	29,334,150	445,334	83,672	361,662
INGERSOLL-RAND CO	COM	45686610	140,762,684	3,416,570	3,384,524	17,461
INFORMATION RES INC	COM	45690510	766,711	74,150	74,150	
INGLES MKTS INC	CL A	45703010	1,056,545	85,898	80,398	5,000
INGRAM MICRO INC	CL A	45715310	6,927,466	478,086	475,526	2,560
INHALE THERAPEUTIC S	COM	45719110	7,820,069	340,003	338,003	1,800
INKINE PHARMACEUTICA	COM	45721410	220,803	45,062	45,062	
INKTOMI CORP	COM	45727710	6,733,465	702,134	693,984	8,050
INNKEEPERS USA TR	COM	4576J010	4,838,434	403,876	403,876	
INSIGHT ENTERPRISES	COM	45765U10	6,960,670	284,109	283,699	410
INPUT/OUTPUT INC	COM	45765210	8,369,909	659,048	659,048	
INSITUFORM TECHNOLOG	CL A	45766710	6,353,628	174,072	174,072	
INSMED INC	COM NEW	45766920	436,725	48,579	48,579	
INSIGNIA FINL GROUP	COM	45767A10	1,890,165	153,672	153,672	
INSIGHT COMMUNICATIO	CL A	45768V10	9,669,600	386,784	386,044	740
INNOGY HLDGS PLC	SPONSORED	45769A10	1,955,454	63,592	63,592	
INNOVATIVE SOLUTIONS	COM	45769N10	302,342	20,996	20,896	
INRANGE TECHNOLOGIES	CL B	45769V20	804,769	52,428	52,428	
Page Total			438,147,141			

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Share Othe
INSPIRE PHARMACEUTIC	COM	45773310	579,068	41,362	41,362		
INSTINET GROUP INC	COM	45775010	755,796	40,547	40,547		
INSURANCE AUTO AUCTION	COM	45787510	1,375,249	80,897	80,797	100	
INTEGRATED MEASUREMENT	COM	45792310	592,650	27,000	27,000		
INTEGRA LIFESCIENCES	COM NEW	45798520	530,533	24,505	24,505		
INTEGRAL SYS INC MD	COM	45810H10	645,911	26,768	26,768		
INTEGRATED ELECTRICAL	COM	45811E10	2,502,181	256,634	256,494	140	
INTEGRATED CIRCUIT SYSTEMS	COM	45811K20	2,891,078	150,577	150,377	200	
INTEGRATED DEVICE TECHNOLOG	COM	45811810	49,138,767	1,550,608	1,548,978	1,330	30
INTEGRATED SILICON SYSTEMS	COM	45812P10	5,580,502	401,475	328,810	72,665	
INTEGRA BK CORP	COM	45814P10	3,735,266	150,798	150,798		
INTELIDATA TECHNOLOG	COM	45814T10	1,901,552	322,297	322,297		
INTEL CORP	COM	45814010	4,529,923,778	154,869,189	147,620,280	4,592,446	2,656,46
INTER TEL INC	COM	45837210	2,086,167	175,161	175,061	100	
INTERACTIVE INTELLIGENCE	COM	45839M10	515,504	46,864	46,864		
INTERCEPT GROUP INC	COM	45845L10	2,792,772	73,494	73,394		10
INTERDIGITAL COMMUNICATIONS	COM	45866A10	5,797,140	437,520	437,120	300	10
INTERFACE INC	CL A	45866510	3,265,192	435,359	435,359		
INTERGRAPH CORP	COM	45868310	5,959,769	386,998	386,998		
INTERLIANT INC	COM	45874210	235,901	428,911	106,158	322,753	
INTERLINK ELECTRONICS	COM	45875110	217,153	26,776	26,776		
INTERLOGIX INC	COM	45876310	5,750,064	157,536	157,536		
INTERMAGNETICS GEN CO	COM	45877110	1,573,700	48,571	48,571		
INTERMEDIA COMMUNICATIONS	COM	45880110	6,570,333	440,962	440,462	400	10
INTERMUNE INC	COM	45884X10	3,009,070	84,477	84,477		
INTERNAP NETWORK SERVICES	COM	45885A10	1,713,205	523,916	511,048	12,868	
INTERNATIONAL BANCSHARES	COM	45904410	7,247,058	172,549	172,268	281	
INTERNATIONAL BUSINESS	COM	45920010	7,908,614,394	69,987,738	69,012,936	711,525	263,27
INTERNATIONAL FIBER OPTICS	COM	45950T10	442,090	176,836	176,736	100	
INTERNATIONAL FLAVOR	COM	45950610	59,749,414	2,377,613	2,371,733	3,280	2,60
INTERNATIONAL GAME TECHNOLOG	COM	45990210	101,308,431	1,614,477	1,613,263	914	30
INTERNATIONAL MULTIMEDIA	COM	46004310	2,998,458	144,504	144,404	100	
INTL PAPER CO	COM	46014610	1,426,987,333	39,971,634	11,710,123	28,244,884	16,62
INTERNATIONAL RECTIFIER	COM	46025410	35,665,326	1,045,904	1,044,649	805	45
INTERNATIONAL SPEEDWAY	CL A	46033520	15,687,714	373,517	367,071	620	5,82
INTL SPECIALTY PRODUCTS	COM	46033710	1,524,248	143,797	143,697	100	
INTERNEURON PHARMACEUTICALS	COM	46057310	877,195	103,321	103,221		10
INTERNET CAP GROUP INC	COM	46059C10	2,627,006	1,313,503	1,308,713	3,650	1,14
INTERNET SEC SYSTEMS INC	COM	46060X10	13,177,193	271,359	239,919	31,440	
INTERPOOL INC	COM	46062R10	2,885,754	183,806	183,806		
INTERSIL CORP	CL A	46069S10	9,971,270	273,936	272,241	1,470	22
INTERPUBLIC GROUP CO	COM	46069010	231,631,961	7,892,060	7,378,064	358,233	155,76
INTERSTATE BAKERIES	COM	46072H10	14,673,232	917,077	917,077		
INTRANET SOLUTIONS INC	COM NEW	46093930	5,577,977	146,596	146,166	330	10
INTERTAN INC	COM	46112010	3,089,282	220,663	220,663		
INTERTRUST TECHNOLOG	COM	46113Q10	640,198	533,499	533,499		
INTERWOVEN INC	COM	46114T10	10,135,656	599,743	599,503	140	10
INTERVOICE-BRITE INC	COM	46114210	2,907,322	264,302	264,302		
INTIMATE BRANDS INC	CL A	46115610	11,982,895	795,149	790,999	4,150	
Page Total			14,510,039,708				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Sha Oth
					Sole	Shared as Defined		
INTUITIVE SURGICAL I	COM	46120E10	712,882	52,767	52,767			
INTUIT	COM	46120210	161,347,493	4,034,696	4,024,546	8,230		1,9
INVACARE CORP	COM	46120310	9,914,041	256,641	256,361	280		
INVERNESS MED TECHNO	COM	46126810	3,231,802	87,346	87,346			
INVESTMENT TECHNOLOG	COM	46145F10	21,723,419	431,963	431,363	400		2
INVESTORS REAL ESTAT	SH BEN INT	46173010	318,894	36,238	36,238			
INVITROGEN CORP	COM	46185R10	41,884,673	583,352	582,798	454		1
INVESTORS FINL SERVI	COM	46191510	28,253,431	421,693	420,718	975		
IOMEGA CORP	COM	46203010	5,310,431	2,221,938	2,219,938	1,800		2
IONICS INC	COM	46221810	4,634,374	147,123	145,273	450		1,4
IRELAND BK	SPONSORED	46267Q10	481,453	12,326	12,326			
IRON MTN INC PA	COM	46284610	11,121,530	248,027	247,693	234		1
IRWIN FINL CORP	COM	46411910	2,381,327	94,685	94,685			
ISHARES TR	RUSSELL100	46428759	4,153,695	70,858	70,858			
ISIS PHARMACEUTICALS	COM	46433010	3,996,766	322,580	322,580			
ISLE OF CAPRI CASINO	COM	46459210	1,692,291	180,031	179,951	80		
ITO YOKADO LTD	ADR NEW	46571430	1,381,058	30,023	30,023			
ITRON INC	COM	46574110	658,296	34,702	34,702			
I2 TECHNOLOGIES INC	COM	46575410	29,604,880	1,495,196	1,486,897	8,159		1
IVAX CORP	COM	46582310	85,373,730	2,189,070	2,183,346	5,224		5
IVEX PACKAGING CORP	COM	46585510	3,048,455	160,445	160,385	60		
JDN RLTY CORP	COM	46591710	6,204,401	456,206	456,206			
IXYS CORP	COM	46600W10	1,039,240	66,618	66,418	200		
J & J SNACK FOODS CO	COM	46603210	331,939	14,986	14,986			
JDS UNIPHASE CORP	COM	46612J10	316,931,375	25,354,510	25,313,255	33,399		7,8
JDA SOFTWARE GROUP I	COM	46612K10	2,875,157	173,098	173,098			
J JILL GROUP INC	COM	46618910	736,472	36,369	36,269			1
JLG INDS INC	COM	46621010	4,303,283	348,444	348,424	20		
JNI CORP	COM	46622G10	1,030,540	73,610	73,610			
JP REALTY INC	COM	46624A10	7,090,153	289,394	289,394			
J P MORGAN CHASE & C	COM	46625H10	2,007,658,697	45,014,769	43,777,307	718,476		518,9
JABIL CIRCUIT INC	COM	46631310	109,032,607	3,533,137	3,428,373	81,969		22,7
JACK IN THE BOX INC	COM	46636710	8,697,198	333,226	332,446	780		
JACOBS ENGR GROUP IN	COM	46981410	21,309,662	326,685	326,285	300		1
JAKKS PAC INC	COM	47012E10	2,828,805	151,273	151,273			
JAPAN AIR LINES LTD	ADR NEW	47103430	288,518	45,724	45,724			
JEFFERIES GROUP INC	COM	47231910	7,727,108	238,491	238,491			
JEFFERSON PILOT CORP	COM	47507010	147,980,966	3,062,520	3,039,275	9,886		13,3
JEFFERSON SMURFIT GR	SPONSORED	47508W10	425,683	22,171	22,071	100		
JOHN NUVEEN CO	CL A	47803510	5,982,806	105,610	105,610			
JOHNSON & JOHNSON	COM	47816010	5,512,930,850	110,258,617	105,435,656	2,773,704		2,049,2
JOHNSON CTLS INC	COM	47836610	132,223,181	1,824,523	1,814,294	6,829		3,4
JONES APPAREL GROUP	COM	48007410	75,225,283	1,741,326	1,739,454	1,472		4
JONES LANG LASALLE I	COM	48020Q10	3,376,678	255,809	255,809			
JOURNAL REGISTER CO	COM	48113810	5,476,398	340,149	340,049	100		
JUNIPER NETWORKS INC	COM	48203R10	46,611,778	1,498,771	1,495,339	3,052		3
KCS ENERGY INC	COM	48243420	360,063	54,555	54,555			
KLA-TENCOR CORP	COM	48248010	213,052,108	3,643,785	3,635,710	7,735		3
K MART CORP	COM	48258410	109,458,840	9,543,055	9,519,770	22,075		1,2
Page Total			9,172,414,710					

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
KPMG CONSULTING INC	COM	48265R10	5,285,127	344,308	344,208		10
K-SWISS INC	CL A	48268610	560,515	23,229	23,229		
K2 INC	COM	48273210	582,369	50,951	50,951		
K V PHARMACEUTICAL C	CL B CONV	48274010	4,519,652	134,915	134,915		
K V PHARMACEUTICAL C	CL A	48274020	667,359	24,049	24,049		
KAISER ALUMINUM CORP	COM	48300710	1,026,390	257,887	257,887		
KAMAN CORP	CL A	48354810	3,249,631	183,595	183,575	20	
KANA COMMUNICATIONS	COM	48360010	1,347,007	660,298	644,878	15,420	
KANSAS CITY LIFE INS	COM	48483610	2,224,640	55,616	55,616		
KANSAS CITY PWR & LT	COM	48513410	16,538,770	673,677	672,027	950	70
KANSAS CITY SOUTHN I	COM NEW	48517030	7,912,908	500,817	457,990	2,800	40,02
KAYDON CORP	COM	48658710	8,912,938	347,483	346,383	1,100	
KB HOME	COM	48666K10	34,252,212	1,135,307	1,134,357	950	
KEANE INC	COM	48666510	14,934,480	678,840	667,510	880	10,45
KEITHLEY INSTRS INC	COM	48758410	3,330,127	156,344	156,344		
KELLOGG CO	COM	48783610	206,172,716	7,109,404	7,097,244	9,400	2,76
KELLWOOD CO	COM	48804410	4,738,272	205,120	205,060	60	
KELLY SVCS INC	CL A	48815220	8,187,163	337,615	333,692	3,923	
KEMET CORP	COM	48836010	22,597,987	1,124,278	1,122,308	1,670	30
KENDLE INTERNATIONAL	COM	48880L10	421,461	21,031	21,031		
KENNAMETAL INC	COM	48917010	22,386,528	606,681	606,621	60	
KERR MCGEE CORP	COM	49238610	315,782,646	4,765,092	4,759,282	3,862	1,94
KEY ENERGY SVCS INC	COM	49291410	11,560,534	1,066,470	1,065,675	550	24
KEY PRODTN INC	COM	49313810	3,389,923	203,599	203,599		
KEY3MEDIA GROUP INC	COM	49326R10	2,107,122	181,492	181,042	450	
KEYCORP NEW	COM	49326710	1,033,548,546	39,675,568	39,618,415	42,351	14,80
KEYNOTE SYS INC	COM	49330810	1,529,616	139,691	139,671	20	
KEYSPAN CORP	COM	49337W10	100,009,299	2,741,483	2,727,035	11,923	2,52
KFORCE COM INC	COM	49373210	1,579,240	242,960	242,960		
KILROY RLTY CORP	COM	49427F10	10,964,036	376,771	376,771		
KIMBALL INTL INC	CL B	49427410	4,633,925	256,018	256,018		
KIMBERLY CLARK CORP	COM	49436810	674,941,966	12,074,096	11,550,974	346,081	177,04
KIMCO REALTY CORP	COM	49446R10	27,302,530	576,611	576,611		
KINDER MORGAN INC KA	COM	49455P10	111,513,543	2,219,175	2,210,564	5,036	3,57
KING PHARMACEUTICALS	COM	49558210	202,156,706	3,761,055	3,757,614	3,241	20
KIRBY CORP	COM	49726610	6,881,244	279,158	279,138	20	
KNIGHT RIDDER INC	COM	49904010	103,545,390	1,746,128	1,735,783	10,165	18
KNIGHT TRADING GROUP	COM	49906310	6,176,799	577,811	577,211	500	10
KNIGHT TRANSN INC	COM	49906410	2,037,183	99,133	99,133		
KOGER EQUITY INC	COM	50022810	5,552,910	336,540	336,540		
KOHL'S CORP	COM	50025510	421,839,552	6,724,686	6,701,528	21,380	1,78
KONINKLIJKE AHOLD N	SPON ADR N	50046730	11,357,853	361,140	73,580	287,560	
KONOVER PPTY TR INC	COM	50047R10	373,119	125,208	125,208		
KONINKLIJKE PHILIPS	SP ADR NEW	50047230	24,207,580	915,913	179,433	736,478	
KOPIN CORP	COM	50060010	6,941,239	571,766	450,496	16,070	105,20
KOREA TELECOM	SPONSORED	50063P10	966,416	43,968	43,968		
KOREA ELECTRIC PWR	SPONSORED	50063110	1,665,464	175,312	175,312		
KOSAN BIOSCIENCES IN	COM	50064W10	251,666	32,684	32,684		
KORN FERRY INTL	COM NEW	50064320	6,577,115	424,330	424,210	120	
Page Total			3,469,241,414				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Oth
KOS PHARMACEUTICALS	COM	50064810	3,467,705	87,790	87,790		
KRAMONT RLTY TR	COM SH BEN	50075Q10	413,204	30,205	30,205		
KPNQWEST N V	NY REGISTR	50075010	238,087	21,430	21,430		
KRISPY KREME DOUGHNU	COM	50101410	7,341,560	183,539	182,509	230	8
KROGER CO	COM	50104410	431,407,625	17,256,305	17,196,269	56,940	3,0
KRONOS INC	COM	50105210	6,851,180	167,306	166,746	560	
KUBOTA CORP	ADR	50117320	955,578	12,251	12,251		
KULICKE & SOFFA INDS	COM	50124210	7,289,516	424,797	424,397	400	
KYOCERA CORP	ADR	50155620	1,201,378	13,485	13,485		
LCC INTERNATIONAL IN	CL A	50181010	235,334	35,549	35,549		
LNR PPTY CORP	COM	50194010	7,376,320	210,752	210,672	80	
LSI INDS INC	COM	50216C10	737,299	31,522	31,522		
LSI LOGIC CORP	COM	50216110	130,216,959	6,926,434	6,914,055	11,839	5
LTX CORP	COM	50239210	15,369,841	601,324	551,729	800	48,7
L-3 COMMUNICATIONS H	COM	50242410	41,113,873	538,845	538,125	620	1
LVMH MOET HENNESSY L	SPONSORED	50244120	1,822,665	177,821	177,821		
LA JOLLA PHARMACEUTI	COM	50345910	461,147	44,990	44,990		
LA Z BOY INC	COM	50533610	9,461,529	511,434	511,394	40	
LABORATORY CORP AMER	COM NEW	50540R40	28,801,049	374,526	373,846	640	
LABOR READY INC	COM NEW	50540120	1,181,719	225,519	225,519		
LABRANCHE & CO INC	COM	50544710	15,302,604	527,676	527,176	300	2
LACLEDE GAS CO	COM	50558810	3,794,048	149,372	148,772	600	
LADISH INC	COM NEW	50575420	348,823	26,090	26,090		
LAFARGE CORP	COM	50586210	8,781,932	262,069	260,889	1,180	
LAKES GAMING INC	COM	51206P10	207,288	28,012	28,012		
LAM RESEARCH CORP	COM	51280710	42,062,942	1,418,649	1,415,189	2,960	5
LAMAR ADVERTISING CO	CL A	51281510	15,923,556	361,899	361,379	420	1
LANCASTER COLONY COR	COM	51384710	24,385,379	739,399	739,299	100	
LANCE INC	COM	51460610	3,344,233	247,721	247,001		7
LANDAUER INC	COM	51476K10	600,330	20,011	20,011		
LANDAMERICA FINL GRO	COM	51493610	9,506,715	298,484	298,484		
LANDRYS SEAFOOD REST	COM	51508L10	3,430,039	201,767	201,647	20	1
LANDS END INC	COM	51508610	13,285,434	330,895	330,495	300	1
LANDSTAR SYS INC	COM	51509810	12,621,655	185,558	185,558		
LANTRONIX INC	COM	51654810	419,858	40,763	40,763		
LASALLE HOTEL PPTYS	COM SH BEN	51794210	3,613,218	202,762	202,682	80	
LATTICE SEMICONDUCTO	COM	51841510	29,106,686	1,192,897	1,187,787	1,810	3,3
LAUDER ESTEE COS INC	CL A	51843910	34,756,012	806,404	770,604	34,020	1,7
LAWSON PRODS INC	COM	52077610	1,569,659	53,572	53,572		
LEAP WIRELESS INTL I	COM	52186310	7,962,840	262,800	261,504	1,181	1
LEAR CORP	COM	52186510	91,619,514	2,625,201	2,584,872	23,269	17,0
LEARNING TREE INTL I	COM	52201510	3,484,042	151,744	151,724	20	
LECROY CORP	COM	52324W10	315,777	12,398	12,398		
LEE ENTERPRISES INC	COM	52376810	24,051,390	728,830	724,630	4,200	
LEGATO SYS INC	COM	52465110	17,337,155	1,086,969	1,085,569	1,100	3
LEGETT & PLATT INC	COM	52466010	86,573,251	3,929,789	3,788,741	125,118	15,9
LEGG MASON INC	COM	52490110	38,882,513	781,401	762,971	10,370	8,0
LEHMAN BROS HLDGS IN	COM	52490810	398,912,004	5,164,578	5,070,848	82,445	11,2
LENNAR CORP	COM	52605710	36,761,844	881,579	881,139	340	1
Page Total			1,624,904,309				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Oth
LENNOX INTL INC	COM	52610710	3,487,257	318,471	318,271	200	
LEUCADIA NATL CORP	COM	52728810	16,000,802	493,091	493,091		
LEVEL 3 COMMUNICATIO	COM	52729N10	13,026,567	2,372,781	2,368,122	1,839	2,8
LEXAR MEDIA INC	COM	52886P10	241,325	151,777	151,777		
LEXENT INC	COM	52886Q10	254,776	29,488	29,488		
LEXICON GENETICS INC	COM	52887210	1,583,637	126,691	124,991	1,700	
LEXINGTON CORP PPTYS	COM	52904310	2,042,179	132,009	132,009		
LEXMARK INTL NEW	CL A	52977110	174,870,376	2,600,303	2,594,408	5,695	2
LIBBEY INC	COM	52989810	5,413,386	136,323	136,023	300	
LIBERATE TECHNOLOGIE	COM	53012910	4,469,483	408,172	407,732	340	1
LIBERTY CORP S C	COM	53037010	7,145,400	178,635	178,635		
LIBERTY DIGITAL INC	CL A	53043610	979,881	160,900	160,800	100	
LIBERTY FINL COS INC	COM	53051210	4,019,841	123,878	123,878		
LIBERTY PPTY TR	SH BEN INT	53117210	27,355,224	924,163	865,523	58,640	
LIFEPOINT HOSPITALS	COM	53219L10	21,213,485	479,076	478,664	397	
LIGAND PHARMACEUTICA	CL B	53220K20	4,819,303	426,487	425,837	650	
LIGHTBRIDGE INC	COM	53222610	5,305,977	273,504	273,504		
LIGHTPATH TECHNOLOGI	CL A	53225710	1,394,781	156,717	155,507	1,210	
ELI & CO	COM	53245710	1,653,728,246	22,347,679	22,187,582	126,173	33,9
LIMITED INC	COM	53271610	136,560,300	8,266,362	8,254,882	10,340	1,1
LINCARE HLDGS INC	COM	53279110	36,712,073	1,223,328	1,221,768	1,160	4
LINCOLN ELEC HLDGS I	COM	53390010	10,149,433	398,017	397,937	80	
LINCOLN NATL CORP IN	COM	53418710	241,791,835	4,672,306	4,653,002	14,364	4,9
LINDSAY MFG CO	COM	53555510	2,959,820	155,780	135,780	3,000	17,0
LINEAR TECHNOLOGY CO	COM	53567810	346,777,706	7,842,101	6,846,232	799,533	196,3
LINENS N THINGS INC	COM	53567910	15,446,454	565,390	508,640	44,700	12,0
LIQUI BOX CORP	COM	53631410	935,085	23,995	23,995		
LITHIA MTRS INC	CL A	53679710	543,060	32,325	32,325		
LITTELFUSE INC	COM	53700810	5,712,779	213,243	203,403	440	9,4
LIZ CLAIBORNE INC	COM	53932010	87,746,423	1,739,275	1,736,525	1,750	1,0
LOCAL FINL CORP	COM	53955310	826,270	64,052	64,052		
LOCKHEED MARTIN CORP	COM	53983010	3,100,278,013	83,678,219	83,659,031	17,071	2,1
LODGENET ENTMT CORP	COM	54021110	1,701,962	97,255	97,255		
LOEWS CORP	COM	54042410	213,929,312	3,320,337	3,309,807	7,330	3,2
LONE STAR STEAKHOUSE	COM	54230710	4,274,918	329,093	329,093		
LONE STAR TECHNOLOGI	COM	54231210	7,244,669	200,129	199,829	200	1
LONGS DRUG STORES CO	COM	54316210	14,111,737	654,837	651,377	3,4606	
LONGVIEW FIBRE CO	COM	54321310	7,530,415	611,235	594,885	1,350	15,0
LOUDCLOUD INC	COM	54573510	274,934	90,439	90,439		
LOUIS DREYFUS NAT GA	COM	54601110	6,327,993	181,578	181,578		
LOUISIANA PAC CORP	COM	54634710	28,806,463	2,455,794	2,447,877	3,715	4,2
LOWES COS INC	COM	54866110	2,692,206,439	37,108,290	7,377,718	29,678,632	51,9
LUBRIZOL CORP	COM	54927110	24,544,155	790,472	788,112	960	1,4
LUBYS INC	COM	54928210	1,814,488	185,341	182,741	2,600	
LUCENT TECHNOLOGIES	COM	54946310	432,913,078	69,712,251	68,952,155	458,230	301,8
LUFKIN INDS INC	COM	54976410	319,332	11,570	11,570		
LUMINEX CORP DEL	COM	55027E10	1,212,213	60,641	60,641		
LUMINENT INC	COM	55027R10	458,480	109,162	109,162		
LUXOTTICA GROUP S P	SPONSORED	55068R20	362,720	22,670	21,338	1,332	
Page Total			9,371,824,485				

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page 36 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	S
LYDALL INC DEL	COM	55081910	559,416	46,618	46,618		
LYNX THERAPEUTICS IN	COM NEW	55181230	204,180	29,851	29,851		
LYONDELL CHEMICAL CO	COM	55207810	15,295,256	994,490	991,750	2,440	
M & T BK CORP	COM	55261F10	77,098,259	1,021,169	985,230	5,728	30
MAF BANCORP INC	COM	55261R10	10,351,579	337,185	336,645	100	
MBIA INC	COM	55262C10	169,456,957	3,043,408	3,023,294	11,564	8
MBNA CORP	COM	55262L10	564,123,813	17,094,661	16,992,210	77,147	25
MB FINL INC	COM	55263D10	298,272	11,472	11,472		
M D C HLDGS INC	COM	55267610	9,167,148	258,959	258,949	10	
MDU RES GROUP INC	COM	55269010	29,498,889	932,329	852,519	60,860	18
MCSI INC	COM	55270M10	1,342,896	88,640	88,640		
MEMC ELECTR MATLS IN	COM	55271510	2,245,626	293,546	291,046	2,500	
MGIC INVT CORP WIS	COM	55284810	171,928,637	2,366,859	2,356,831	6,028	4
MGI PHARMA INC	COM	55288010	1,505,900	120,472	120,372		
MGM MIRAGE	COM	55295310	31,045,450	1,036,230	1,035,610	520	
M/I SCHOTTENSTEIN HO	COM	55305B10	1,083,643	27,434	27,434		
MKS INSTRUMENT INC	COM	55306N10	4,004,006	139,028	138,428	600	
MRO SOFTWARE INC	COM	55347W10	2,156,384	136,480	136,480		
MRV COMMUNICATIONS I	COM	55347710	5,318,373	568,810	568,710		
MSC INDL DIRECT INC	CL A	55353010	5,162,614	296,702	296,582	120	
MSC SOFTWARE CORP	COM	55353110	838,762	44,734	44,734		
M S CARRIERS INC	COM	55353310	2,216,893	72,188	72,188		
MTR GAMING GROUP INC	COM	55376910	759,739	56,277	56,277		
MTS SYS CORP	COM	55377710	805,418	58,406	58,406		
MACDERMID INC	COM	55427310	5,794,506	321,917	321,717	200	
MACERICH CO	COM	55438210	9,242,216	372,670	372,570	100	
MACK CALI RLTY CORP	COM	55448910	14,952,797	525,028	522,738	2,290	
MACROCHEM CORP DEL	COM	55590310	536,751	60,445	40,445		20
MACROVISION CORP	COM	55590410	34,423,305	502,530	500,290	2,100	
MACROMEDIA INC	COM	55610010	12,421,422	690,079	689,249	570	
MADDEN STEVEN LTD	COM	55626910	1,334,660	73,052	73,052		
MADISON GAS & ELEC C	COM	55749710	5,041,835	181,361	178,110	2,801	
MAGELLAN HEALTH SVCS	COM	55907910	1,136,102	88,758	88,758		
MAGNETEK INC	COM	55942410	1,951,037	156,083	156,083		
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	619,395	69,595	69,595		
MAIL-WELL INC	COM	56032120	1,622,242	381,704	381,704		
MAIN STR BKS INC NEW	COM	56034R10	296,670	16,780	16,780		
MANAGEMENT NETWORK G	COM	56169310	383,134	62,809	62,809		
MANDALAY RESORT GROU	COM	56256710	21,091,862	769,776	768,656	920	
MANHATTAN ASSOCS INC	COM	56275010	11,035,554	277,624	277,324	300	
MANITOWOC INC	COM	56357110	6,272,054	212,612	209,252	3,260	
MANOR CARE INC NEW	COM	56405510	66,047,493	2,080,236	2,078,211	775	1
MANPOWER INC	COM	56418H10	32,024,963	1,071,069	1,069,569	1,300	
MANUFACTURED HOME CM	COM	56468210	6,214,680	221,163	221,163		
MANUGISTICS GROUP IN	COM	56501110	11,234,258	447,580	446,434	1,086	
MAPINFO CORP	COM	56510510	5,816,866	264,403	264,403		
MARCONI PLC	SPONSORED	56630620	354,753	47,427	47,427		
MARCUS CORP	COM	56633010	2,541,034	182,153	182,153		
MARINE DRILLING COS	COM PAR \$0	56824020	17,406,668	910,867	908,132	2,635	
Page Total			1,376,264,367				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	S	O
MARKEL CORP	COM	57053510	10,823,613	55,082	54,782	300		
MARSH & MCLENNAN COS	COM	57174810	677,166,216	6,704,616	6,090,428	476,392	137,	
MARSHALL & ILSLEY CO	COM	57183410	57,996,939	1,076,010	1,073,880	1,830		
MARRIOTT INTL INC NE	CL A	57190320	222,320,475	4,696,250	4,660,371	35,619		
MARTEK BIOSCIENCES C	COM	57290110	4,114,431	144,366	144,366			
MARTHA STEWART LIVIN	CL A	57308310	2,917,322	126,291	126,091	100		
MARTIN MARIETTA MATL	COM	57328410	60,529,387	1,223,063	1,220,543	2,420		
MASCO CORP	COM	57459910	227,004,860	9,094,746	9,047,287	25,255	22,	
MASISA S A	SPONSORED	57479910	214,966	14,574	14,574			
MASSEY ENERGY CORP	COM	57620610	11,150,568	564,300	563,245	1,055		
MASTEC INC	COM	57632310	4,242,651	321,413	319,873	1,440		
MATRIX PHARMACEUTICA	COM	57684410	2,171,619	208,209	207,609			
MATRIXONE INC	COM	57685P30	11,832,164	510,227	198,534	311,575		
MATSUSHITA ELEC INDL	ADR	57687920	20,735,872	1,312,397	234,516	1,077,881		
MATTEL INC	COM	57708110	174,720,164	9,234,681	9,199,829	30,430	4,	
MATTHEWS INTL CORP	CL A	57712810	4,992,628	113,554	113,554			
MATTSON TECHNOLOGY I	COM	57722310	4,184,904	239,411	239,411			
MAXIM INTEGRATED PRO	COM	57772K10	280,485,968	6,344,401	6,306,320	29,293	8,	
MAXIM PHARMACEUTICAL	COM	57772M10	1,097,839	173,984	173,984			
MAXTOR CORP	COM NEW	57772920	8,818,950	1,679,800	1,669,670	9,788		
MAXWELL SHOE INC	CL A	57776610	338,300	19,900	19,900			
MAXWELL TECHNOLOGIES	COM	57776710	609,994	27,354	27,354			
MXYGEN INC	COM	57777610	1,904,148	98,152	97,814	307		
MAY DEPT STORES CO	COM	57777810	252,578,081	7,372,390	7,041,303	213,173	117,	
MAVERICK TUBE CORP	COM	57791410	8,529,579	503,220	502,920	200		
MAXIMUS INC	COM	57793310	4,290,752	107,028	107,028			
MAYTAG CORP	COM	57859210	130,764,871	4,469,066	1,634,773	2,829,193	5,	
MCAFEE COM CORP	CL A	57906210	296,500	24,145	24,145			
MCCLATCHY CO	CL A	57948910	6,472,223	165,530	165,090	340		
MCCORMICK & CO INC	COM NON VT	57978020	33,310,430	792,728	784,548	7,880		
MCDATA CORP	CL A	58003120	9,035,968	514,870	487,877	17,521	9,	
MCDERMOTT INTL INC	COM	58003710	12,745,554	1,094,039	1,093,839	200		
MCDONALDS CORP	COM	58013510	791,588,453	29,253,084	28,137,087	796,507	319,	
MCGRATH RENTCORP	COM	58058910	1,777,379	73,628	73,628			
MCGRAW HILL COS INC	COM	58064510	290,139,125	4,386,079	4,240,709	49,895	95,	
MCKESSON HBOC INC	COM	58155Q10	217,499,443	5,859,360	5,849,035	9,925		
MCLEODUSA INC	CL A	58226610	14,770,041	3,217,874	3,080,579	78,588	58,	
MCMORAN EXPLORATION	COM	58241110	1,818,135	121,209	121,147	62		
MEAD CORP	COM	58283410	61,182,516	2,254,330	2,251,980	2,250		
MEASUREMENT SPECIALT	COM	58342110	335,837	20,050	20,050			
MECHANICAL TECHNOLOG	COM	58353810	1,379,006	191,263	191,263			
MEDAREX INC	COM	58391610	10,578,854	450,164	449,564	500		
MED-DESIGN CORP	COM	58392610	838,434	27,818	27,818			
MEDALLION FINL CORP	COM	58392810	968,461	94,484	93,884	600		
MEDFORD BANCORP INC	COM	58413110	321,637	15,728	11,728	4,000		
MEDIA GEN INC	CL A	58440410	10,690,032	232,392	232,292			
MEDIACOM COMMUNICATI	CL A	58446K10	2,458,666	175,619	175,619			
MEDICINES CO	COM	58468810	945,367	46,138	45,196	942		
MEDICIS PHARMACEUTIC	CL A NEW	58469030	22,261,696	420,032	419,482	550		

Edgar Filing: STATE STREET CORP - Form 13F-HR

Page Total

3,677,951,018

Page 38 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Shar Othe
					Sole	Shared as Defined	
MEDIMMUNE INC	COM	58469910	194,247,540	4,115,414	4,086,724	16,680	12,0
MEDQUIST INC	COM	58494910	8,895,096	299,700	299,565	135	
MEDIS TECHNOLOGIES L	COM	58500P10	237,072	21,552	21,552		
MEDTRONIC INC	COM	58505510	1,198,848,752	26,056,265	24,913,400	927,442	215,4
MELLON FINL CORP	COM	58551A10	462,959,981	10,331,622	10,004,700	250,225	76,6
MEMBERWORKS INC	COM	58600210	1,959,958	84,700	84,700		
MENS WEARHOUSE INC	COM	58711810	10,299,133	373,157	373,057		1
MENTOR CORP MINN	COM	58718810	6,199,890	217,540	217,500	40	
MENTOR GRAPHICS CORP	COM	58720010	23,029,177	1,315,953	1,315,063	490	4
MERCANTILE BANKSHARE	COM	58740510	32,048,996	819,039	806,189	8,950	3,9
MERCK & CO INC	COM	58933110	3,451,873,175	54,011,472	50,426,708	1,871,201	1,713,5
MERCURY COMPUTER SYS	COM	58937810	12,792,307	290,075	289,635	440	
MERCURY GENL CORP NE	COM	58940010	8,297,052	237,262	228,062	600	8,6
MERCURY INTERACTIVE	COM	58940510	108,305,729	1,808,109	1,772,289	30,020	5,8
MEREDITH CORP	COM	58943310	35,364,989	987,573	985,369		2,2
MERIDIAN MED TECHNOL	COM	58965810	411,849	31,083	9,882	21,201	
MERIDIAN RESOURCE CO	COM	58977Q10	1,193,766	170,538	170,538		
MERISTAR HOSPITALITY	COM	58984Y10	16,044,407	675,554	596,104	79,450	
MERIDIAN GOLD INC	COM	58997510	521,623	65,613	65,613		
MERIX CORP	COM	59004910	528,810	30,235	29,735	500	
MERRILL LYNCH & CO I	COM	59018810	6,231,663,720	105,175,759	17,250,808	87,909,756	15,1
MESA AIR GROUP INC	COM	59047910	3,169,392	256,631	256,631		
MESABA HLDGS INC	COM	59066B10	982,575	106,570	106,570		
MESTEK INC	COM	59082910	479,209	20,790	11,790		9,0
META GROUP INC	COM	59100210	202,940	78,659	20,943	57,716	
METASOLV INC	COM	59139P10	4,851,431	611,782	611,582		2
METAWAVE COMMUNICATI	COM	59140910	312,770	60,264	60,264		
METHODE ELECTRS INC	CL A	59152020	2,672,235	310,725	308,925	1,800	
METLIFE INC	COM	59156R10	380,747,019	12,290,091	12,260,224	17,356	12,5
METRIS COS INC	COM	59159810	41,278,906	1,224,530	1,223,950	480	1
METRO GOLDWYN MAYER	COM	59161010	6,082,023	268,522	268,382	40	1
METRO ONE TELECOMMUN	COM	59163F10	2,964,753	45,703	45,303	400	
METROMEDIA FIBER NET	CL A	59168910	6,263,577	3,070,381	3,068,131	1,990	2
METROMEDIA INTL GROU	COM	59169510	2,084,504	633,588	633,588		
METROWEST BK MASS	COM	59266810	253,766	22,557		22,557	
METTLER TOLEDO INTER	COM	59268810	20,012,250	462,711	461,651	960	1
MICHAELS STORES INC	COM	59408710	16,661,662	406,382	406,122	260	
MICREL INC	COM	59479310	25,757,490	780,530	778,600	1,630	3
MICROS SYS INC	COM	59490110	3,361,094	152,777	152,737	40	
MICROSOFT CORP	COM	59491810	8,393,112,293	114,974,141	112,295,758	1,754,997	923,3
MICROVISION INC WASH	COM	59496010	1,866,798	88,015	88,015		
MICROSTRATEGY INC	CL A	59497210	601,504	814,823	214,123	700	
MICROCHIP TECHNOLOGY	COM	59501710	45,797,595	1,369,955	1,362,902	6,653	4
MICROFINANCIAL INC	COM	59507210	313,695	19,352	19,352		
MICROMUSE INC	COM	59509410	15,081,095	538,803	527,543	4,800	6,4
MICRON ELECTRONICS I	COM	59510010	469,245	295,123	294,803	320	
MICRON TECHNOLOGY IN	COM	59511210	498,476,294	12,128,377	12,105,047	21,350	1,9
MICROSEMI CORP	COM	59513710	11,565,971	162,901	162,901		

Edgar Filing: STATE STREET CORP - Form 13F-HR

MICROTUNE INC DEL COM 59514P10 1,146,266 52,103 52,103
 Page Total 21,292,291,374

Page 39 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh O
MID-AMER APT CMNTYS	COM	59522J10	5,177,675	202,332	202,332		
MID ATLANTIC MED SVC	COM	59523C10	15,217,083	848,694	848,174	520	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	720,100	57,608	57,608		
MID-STATE BANCSHARES	COM	59544010	4,690,288	257,143	257,143		
MIDAS GROUP INC	COM	59562610	1,551,677	123,149	123,109	40	
MID AMER BANCORP	COM	59591510	2,056,868	71,049	71,049		
MIDLAND CO	COM	59748610	1,560,125	35,059	35,059		
MIDWEST EXPRESS HLDG	COM	59791110	2,064,146	118,971	118,671	300	
MIDWAY GAMES INC	COM	59814810	4,458,555	241,003	241,003		
MIDWEST BANC HOLDING	COM	59825110	398,552	18,116	18,116		
MILACRON INC	COM	59870910	4,415,868	281,804	281,532	260	
MILLENNIUM PHARMACEU	COM	59990210	83,535,577	2,347,824	2,340,164	6,900	
MILLENNIUM CHEMICALS	COM	59990310	8,204,101	545,123	545,023	100	
MILLENNIUM CELL INC	COM	60038B10	344,816	32,684	32,684		
MILLER HERMAN INC	COM	60054410	21,740,045	898,349	897,239	810	
MILLIPORE CORP	COM	60107310	59,029,566	952,397	948,061	3,736	
MILLS CORP	COM	60114810	9,543,816	387,960	387,860	100	
MINE SAFETY APPLIANC	COM	60272010	2,734,006	79,825	79,825		
MINERALS TECHNOLOGIE	COM	60315810	38,291,678	892,164	892,164		
MINIMED INC	COM	60365K10	26,944,608	561,346	560,506	540	
MINNESOTA MNG & MFG	COM	60405910	3,352,448,889	29,381,673	28,759,221	322,833	299,
MIPS TECHNOLOGIES IN	CL A	60456710	5,778,563	334,021	332,901	1,020	
MIPS TECHNOLOGIES IN	CL B	60456720	1,618,137	168,556	168,381	62	
MIRANT CORP	COM	60467510	244,279,663	7,101,153	6,894,643	166,103	40,
MIRAVANT MED TECHNOL	COM	60469010	1,428,804	109,908	109,908		
MISSION WEST PPTYS I	COM	60520310	574,774	47,502	47,502		
MISSISSIPPI VY BANCS	COM	60572010	3,027,931	75,888	75,888		
MITCHELL ENERGY & DE	CL A	60659220	9,642,006	206,910	206,880	30	
MITSUBISHI TOKYO FIN	SPONSORED	60681610	15,833,964	1,871,627	517,639	1,353,988	
MOBILE MINI INC	COM	60740F10	2,722,564	82,552	82,552		
MOBILE TELESYSTEMS O	SPONSORED	60740910	359,679	13,127	13,127		
MOCON INC	COM	60749410	598,600	82,000			82,
MODINE MFG CO	COM	60782810	8,049,884	291,874	291,554	220	
MODIS PROFESSIONAL S	COM	60783010	7,761,982	1,124,925	1,116,125	8,500	
MOHAWK INDS INC	COM	60819010	23,582,873	669,968	668,718	1,050	
MOLECULAR DEVICES CO	COM	60851C10	2,689,065	134,118	133,968	150	
MOLEX INC	COM	60855410	130,775,062	3,579,936	3,571,056	6,979	1,
MOLEX INC	CL A	60855420	577,076	19,352	11,547	6,055	1,
MONACO COACH CORP	COM	60886R10	5,121,664	154,267	154,167	100	
MONDAVI ROBERT CORP	CL A	60920010	3,042,689	75,054	75,054		
MONSANTO CO NEW	COM	61166W10	3,522,622	95,206	95,206		
MONTANA POWER CO	COM	61208510	12,207,573	1,052,377	1,041,093	11,284	
MONY GROUP INC	COM	61533710	19,582,356	487,973	487,340	633	
MOODYS CORP	COM	61536910	114,613,349	3,421,294	3,403,562	14,022	3,
MOOG INC	CL A	61539420	4,283,993	109,987	109,987		
MORGAN STANLEY DEAN	COM NEW	61744644	7,760,250,165	120,819,713	22,222,533	98,518,890	78,
MOTOROLA INC	COM	62007610	781,918,885	47,217,324	44,823,995	1,692,700	700,

Edgar Filing: STATE STREET CORP - Form 13F-HR

MOVADO GROUP INC	COM	62458010	529,038	26,190	26,190
MOVIE GALLERY INC	COM	62458110	203,295	11,238	11,238
Page Total			12,809,704,295		

Page 40 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Dis	
					Sole	Shared a Defined
MP3 COM INC	COM	62473M10	860,118	177,344	174,444	2,900
MUELLER INDS INC	COM	62475610	15,491,954	470,737	470,337	300
MULTEX COM INC	COM	62536710	2,563,925	157,780	157,580	200
MURPHY OIL CORP	COM	62671710	45,748,067	621,577	600,049	2,580
MYERS INDS INC	COM	62846410	3,635,808	240,782	240,782	
MYLAN LABS INC	COM	62853010	50,122,034	1,781,800	1,776,450	4,500
MYRIAD GENETICS INC	COM	62855J10	12,179,602	192,350	191,950	400
NABI INC	COM	62871610	2,521,577	317,579	317,579	
NBT BANCORP INC	COM	62877810	6,551,230	339,442	339,442	
NBTY INC	COM	62878210	8,970,782	721,124	721,124	
NCH CORP	COM	62885010	1,552,872	39,413	39,373	40
NCI BUILDING SYS INC	COM	62885210	4,619,640	253,131	252,231	900
NCO GROUP INC	COM	62885810	7,748,800	250,527	250,307	220
NCR CORP NEW	COM	62886E10	86,584,058	1,842,214	1,835,304	6,306
NS GROUP INC	COM	62891610	1,868,853	139,989	139,989	
NEC CORP	ADR	62905020	1,665,353	121,470	121,470	
NL INDS INC	COM NEW	62915640	3,339,525	241,121	241,021	100
NMS COMMUNICATIONS C	COM	62924810	2,197,678	313,954	293,729	20,225
NPS PHARMACEUTICALS	COM	62936P10	9,348,148	232,541	232,241	300
NPC INTERNATIONAL IN	COM	62936030	886,107	82,047	82,047	
NRG ENERGY INC	COM	62937710	33,028,368	1,495,850	1,315,607	149,443
NTL INC	COM	62940710	20,973,675	1,740,554	1,735,320	4,721
NUI CORP	COM	62943110	2,522,205	109,281	109,281	
NVR INC	COM	62944T10	21,974,004	148,473	147,753	720
NABORS INDS INC	COM	62956810	104,256,757	2,802,601	2,762,510	31,891
NACCO INDS INC	CL A	62957910	6,926,681	88,815	69,066	19,749
NANOGEN INC	COM	63007510	667,769	98,346	98,246	100
NANOMETRICS INC	COM	63007710	5,030,340	183,008	142,063	40,945
NAPRO BIOTHERAPUTICS	COM	63079510	803,199	78,745	78,745	
NASH FINCH CO	COM	63115810	840,466	35,613	35,613	
NATCO GROUP INC	CL A	63227W20	382,518	43,468	43,468	
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,431,234	27,484	27,484	
NATIONAL BK GREECE S	SPONSORED	63364340	314,878	52,046	52,046	
NATIONAL CITY BANCOR	COM	63531210	655,665	21,892	21,892	
NATIONAL CITY CORP	COM	63540510	397,160,588	12,903,203	12,544,001	39,398 3
NATIONAL COMMERCE FI	COM	63545P10	56,104,199	2,302,183	2,299,293	2,100
NATIONAL DATA CORP	COM	63562110	16,170,030	499,075	498,875	200
NATIONAL HEALTHCARE	COM	63590610	391,665	22,128	22,128	
NATIONAL FUEL GAS CO	COM	63618010	25,789,535	496,048	491,168	4,580
NATIONAL GOLF PPTYS	COM	63623G10	4,964,623	182,188	182,188	
NATIONAL GRID GROUP	SPONSORED	63627410	504,238	13,665	13,665	
NATIONAL HEALTH INVS	COM	63633D10	2,933,089	284,766	284,766	
NATIONAL INSTRS CORP	COM	63651810	13,377,934	412,263	411,743	320
NATIONAL-OILWELL INC	COM	63707110	22,112,144	825,080	801,185	17,670
NATIONAL PENN BANC SH	COM	63713810	3,213,100	158,750	158,750	

Edgar Filing: STATE STREET CORP - Form 13F-HR

NATIONAL PRESTO INDS	COM	63721510	1,550,340	52,200	52,100	100
NATIONAL PROCESSING	COM	63722910	2,573,396	91,907	91,907	
NATIONAL SEMICONDUCT	COM	63764010	98,081,023	3,368,167	3,361,122	5,925
NATIONAL SVC INDS IN	COM	63765710	42,584,444	1,886,772	1,885,922	550
Page Total			1,156,774,238			

Page 41 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discr	
					Sole	Shared as Defined
NATIONAL WESTN LIFE	CL A	63852210	2,882,280	24,019	24,019	
NATIONWIDE FINL SVCS	CL A	63861210	8,592,022	196,839	196,379	360
NATIONWIDE HEALTH PP	COM	63862010	8,555,629	423,546	423,546	
NATURES SUNSHINE PRO	COM	63902710	367,605	31,074	31,074	
NAUTICA ENTERPRISES	COM	63908910	14,470,180	708,281	708,181	100
NAVISTAR INTL CORP N	COM	63934E10	34,833,041	1,238,288	1,237,313	875
NAVIGANT CONSULTING	COM	63935N10	2,401,132	292,821	291,521	1,300
NAVIGANT INTL INC	COM	63935R10	281,274	20,091	20,091	
NEIMAN MARCUS GROUP	CL A	64020420	15,831,173	510,683	509,178	1,205
NEON COMMUNICATIONS	COM	64050610	317,849	45,472	45,472	
NEOSE TECHNOLOGIES I	COM	64052210	4,400,595	97,791	97,691	
NEOPHARM INC	COM	64091910	845,401	33,153	33,153	
NETBANK INC	COM	64093310	2,193,239	194,092	194,092	
NETWORKS ASSOCS INC	COM	64093810	18,314,970	1,471,082	1,467,832	2,750
NET2PHONE	COM	64108N10	792,966	132,161	132,161	
NETEGRITY INC	COM	64110P10	6,926,220	230,874	230,654	200
NETOPIA INC	COM	64114K10	249,873	40,696	40,496	200
NETRO CORP	COM	64114R10	1,181,721	278,708	276,188	2,520
NETIQ CORP	COM	64115P10	9,744,363	311,421	311,271	50
NETSCOUT SYS INC	COM	64115T10	895,238	137,729	137,729	
NETRATINGS INC	COM	64116M10	674,683	46,853	46,853	
NETWORK APPLIANCE IN	COM	64120L10	83,833,300	6,119,219	6,103,919	14,460
NETWORK PERIPHERALS	COM	64121R10	758,756	64,851	63,751	1,100
NETWORK PLUS CORP	COM	64122D50	3,896,340	1,437,764	981,439	408,795
NEUBERGER BERMAN INC	COM	64123410	31,989,648	470,436	469,796	540
NEUROGEN CORP	COM	64124E10	2,637,643	114,930	114,930	
NEUROCRINE BIOSCIENC	COM	64125C10	7,474,810	186,917	186,897	20
NEW CENTURY FINANCI	COM	64352D10	417,306	39,443	11,443	28
NEW ENGLAND BUSINESS	COM	64387210	2,038,176	106,155	106,155	
NEW FOCUS INC	COM	64438310	1,026,547	124,430	123,080	1,350
NEW JERSEY RES	COM	64602510	6,537,773	144,641	143,441	200
NEW PLAN EXCEL RLTY	COM	64805310	17,672,632	1,155,074	1,155,024	50
NEW YORK CMNTY BANCO	COM	64944510	10,726,936	284,912	284,912	
NEW YORK TIMES CO	CL A	65011110	163,906,260	3,902,530	3,865,092	37,218
NEWELL RUBBERMAID IN	COM	65122910	148,015,704	5,897,040	5,861,125	33,637
NEWFIELD EXPL CO	COM	65129010	10,101,657	315,086	314,706	380
NEWHALL LAND & FARM	DEPOSITARY	65142610	2,021,195	73,498	73,498	
NEWMONT MINING CORP	COM	65163910	71,694,913	3,852,494	3,845,597	6,426
NEWPARK RES INC	COM PAR \$.	65171850	6,235,536	561,760	560,810	950
NEWPORT CORP	COM	65182410	7,855,686	296,441	296,301	20
NEWPORT NEWS SHIPBUI	COM	65222810	28,654,403	467,827	465,577	2,250
NEWPOWER HLDGS INC	COM	65246310	1,158,615	128,735	128,635	
NEWS CORP LTD	ADR NEW	65248770	2,541,134	68,402	68,402	

Edgar Filing: STATE STREET CORP - Form 13F-HR

NEWS CORP LTD	SP ADR PFD	65248780	831,610	25,667	25,667		
NEXTCARD INC	COM	65332K10	3,370,051	304,982	303,982	1,000	
NEXTEL COMMUNICATION	CL A	65332V10	250,892,687	14,336,725	14,214,481	74,914	47
NEXTEL PARTNERS INC	CL A	65333F10	5,228,501	336,888	335,628	1,260	
NEXT LEVEL COMM INC	COM	65333U10	1,219,752	180,704	175,234	5,470	
NIAGARA MOHAWK HLDGS	COM	65352010	55,122,924	3,116,050	3,106,250	8,480	1
Page Total			1,062,611,949				

Page 42 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
NICOR INC	COM	65408610	36,678,114	940,947	939,277	1,670	
NIKE INC	CL B	65410610	194,540,509	4,633,020	4,621,620	4,300	7,10
99 CENTS ONLY STORES	COM	65440K10	10,341,315	345,286	345,286		
NIPPON TELEG & TEL C	SPONSORED	65462410	21,100,263	793,243	218,266	574,977	
NISOURCE INC	COM	65473P10	114,044,154	4,172,856	4,162,851	8,623	1,38
NISSAN MOTORS	SPONSORED	65474440	827,011	59,712	59,712		
NOBLE AFFILIATES INC	COM	65489410	23,712,744	670,799	648,493	3,925	18,38
NOKIA CORP	SPONSORED	65490220	8,948,361	403,261	398,196	5,065	
NOBLE DRILLING CORP	COM	65504210	95,934,149	2,929,287	2,845,417	66,680	17,19
NORDSON CORP	COM	65566310	10,033,112	378,608	378,248	360	
NORDSTROM INC	COM	65566410	45,677,000	2,462,372	2,455,867	2,505	4,00
NORFOLK SOUTHERN COR	COM	65584410	166,855,273	8,041,218	7,941,235	55,898	44,08
NORSK HYDRO A S	SPONSORED	65653160	1,288,942	30,186	30,186		
NORTEK INC	COM	65655910	2,498,661	80,034	80,034		
NORTEL NETWORKS CORP	COM	65656810	431,633,990	47,799,999	47,780,434	19,565	
NORTH FORK BANCORPOR	COM	65942410	67,352,274	2,172,654	2,152,449	8,305	11,90
NORTH PITTSBURGH SYS	COM	66156210	2,505,696	156,704	156,644	60	
NORTHEAST UTILS	COM	66439710	30,011,015	1,446,314	1,440,228	4,550	1,53
NORTHERN TR CORP	COM	66585910	405,934,062	6,494,945	4,809,890	1,324,370	360,68
NORTHFIELD LABS INC	COM	66613510	420,911	25,681	25,681		
NORTHROP GRUMMAN COR	COM	66680710	484,287,884	6,046,041	6,042,086	3,649	30
NORTHWEST AIRLS CORP	CL A	66728010	48,220,430	1,909,720	471,806	1,437,914	
NORTHWEST BANCORP IN	COM	66732810	1,382,188	131,637	131,637		
NORTHWEST NAT GAS CO	COM	66765510	5,393,016	216,587	216,587		
NORTHWESTERN CORP	COM	66807410	7,918,467	353,503	352,997	506	
NOVA CORP GA	COM	66978410	21,088,074	670,527	624,572	420	45,53
NOVATEL WIRELESS INC	COM	66987M10	259,608	127,886	127,886		
NOVARTIS A G	SPONSORED	66987V10	5,884,316	162,775	162,775		
NU HORIZONS ELECTRS	COM	66990810	570,180	60,019	60,019		
NOVADIGM INC	COM	66993710	1,296,933	115,283	115,283		
NUANCE COMMUNICATION	COM	66996710	7,556,921	419,363	292,380	111,178	15,80
NOVAVAX INC	COM	67000210	473,953	43,482	43,482		
NOVELL INC	COM	67000610	38,569,494	6,778,470	6,719,340	57,990	1,14
NOVELLUS SYS INC	COM	67000810	151,365,396	2,665,353	2,660,508	4,545	30
NOVEN PHARMACEUTICAL	COM	67000910	8,836,973	225,433	225,433		
NOVOSTE CORP	COM	67010C10	3,276,087	128,474	128,174	300	
NOVO-NORDISK A S	ADR	67010020	871,965	19,377	19,377		
NU SKIN ENTERPRISES	CL A	67018T10	2,940,532	345,945	345,945		
NSTAR	COM	67019E10	34,200,875	803,592	792,025	6,180	5,38
NTELOS INC	COM	67019U10	3,531,899	117,495	117,495		
NUCOR CORP	COM	67034610	85,443,732	1,747,673	1,697,685	22,501	27,48
NUEVO ENERGY CO	COM	67050910	2,127,492	130,521	130,521		

Edgar Filing: STATE STREET CORP - Form 13F-HR

NUMERICAL TECHNOLOGI	COM	67053T10	1,661,688	79,128	79,128			
NVIDIA CORP	COM	67066G10	56,225,328	606,203	602,833	2,830	54	
NYFIX INC	COM	67071210	5,686,269	177,974	177,834	40	10	
O CHARLEYS INC	COM	67082310	2,679,129	138,242	138,242			
OGE ENERGY CORP	COM	67083710	27,309,940	1,207,870	1,198,374	7,396	2,10	
OM GROUP INC	COM	67087210	13,560,637	241,078	233,822	4,076	3,18	
OSI PHARMACEUTICALS	COM	67104010	13,828,803	262,955	262,535	420		
Page Total			2,706,785,765					

Page 43 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
OTG SOFTWARE INC	COM	67105910	307,377	43,911	43,911		
OAK TECHNOLOGY INC	COM	67180210	3,928,307	370,945	370,845	100	
OAKLEY INC	COM	67366210	7,006,061	378,706	378,706		
OCCIDENTAL PETE CORP	COM	67459910	226,483,356	8,517,614	8,498,764	17,770	1,08
OCEAN ENERGY INC DEL	COM	67481E10	30,846,312	1,767,697	1,762,407	4,890	40
OCEANEERING INTL INC	COM	67523210	4,805,866	231,608	231,608		
OCEANFIRST FINL CORP	COM	67523410	2,566,192	98,928	98,928		
OCULAR SCIENCES INC	COM	67574410	6,462,420	254,426	254,386	40	
OCWEN FINL CORP	COM	67574610	6,086,716	593,826	548,626	2,600	42,60
OFFICEMAX INC	COM	67622M10	3,450,932	935,212	935,212		
OFFICE DEPOT INC	COM	67622010	86,123,202	8,297,033	8,258,851	37,562	62
OFFSHORE LOGISTICS I	COM	67625510	6,357,438	334,602	333,282	1,320	
OGLEBAY NORTON CO	COM	67700710	485,919	18,420	18,420		
OHIO CAS CORP	COM	67724010	9,305,611	718,580	714,130	4,450	
OIL STS INTL INC	COM	67802610	787,821	85,447	85,447		
OLD NATL BANCORP IND	COM	68003310	11,366,414	430,546	425,711	4,835	
OLD REP INTL CORP	COM	68022310	71,559,124	2,467,556	2,462,295	4,561	70
OLD SECOND BANCORP I	COM	68027710	886,044	26,793	26,793		
OLIN CORP	COM PAR \$1	68066520	7,774,556	457,596	457,496	100	
OMNICARE INC	COM	68190410	21,194,062	1,049,211	1,046,911	1,900	40
OMNICOM GROUP INC	COM	68191910	329,591,388	3,832,458	3,813,268	16,250	2,94
1-800 CONTACTS INC	COM	68197710	386,476	15,590	15,590		
OMEGA FINL CORP	COM	68209210	2,079,345	64,596	64,596		
OMNOVA SOLUTIONS INC	COM	68212910	1,810,441	248,687	248,587	100	
ON ASSIGNMENT INC	COM	68215910	3,479,148	193,286	193,246	40	
ON COMMAND CORP	COM	68216010	247,383	54,974	54,974		
ON SEMICONDUCTOR COR	COM	68218910	1,369,841	301,064	300,844	220	
1 800 FLOWERS COM	CL A	68243Q10	1,161,408	78,262	78,262		
ONEIDA LTD	COM	68250510	2,319,104	114,073	114,073		
ONEOK INC NEW	COM	68268010	32,971,476	1,673,679	1,670,623	560	2,49
ONI SYSTEMS CORP	COM	68273F10	10,217,621	366,223	341,978	24,245	
ONYX PHARMACEUTICALS	COM	68339910	468,152	39,440	39,440		
ONYX SOFTWARE CORP	COM	68340210	831,784	103,973	103,953	20	
OPENWAVE SYS INC	COM	68371810	23,195,284	668,452	666,892	1,350	21
OPLINK COMMUNICATION	COM	68375Q10	793,361	211,563	211,563		
OPNET TECHNOLOGIES I	COM	68375710	835,208	46,738	18,269	28,469	
OPTICAL CABLE CORP	COM	68382710	548,580	54,858	54,858		
ORACLE CORP	COM	68389X10	2,140,638,192	112,665,168	112,067,682	431,795	165,69
OPTION CARE INC	COM	68394810	303,772	19,985	19,985		
ORATEC INTERVENTIONS	COM	68554M10	203,791	21,984	21,984		
ORASURE TECHNOLOGIES	COM	68554V10	647,775	51,822	51,822		

Edgar Filing: STATE STREET CORP - Form 13F-HR

ORBITAL SCIENCES COR	COM	68556410	1,306,531	336,735	336,735		
ORCHID BIOSCIENCES I	COM	68571P10	558,824	73,049	73,049		
ORGANOGENESIS INC	COM	68590610	2,203,194	297,729	295,329	500	1,90
OREGON STL MLS INC	COM	68607910	279,930	32,933	32,933		
O REILLY AUTOMOTIVE	COM	68609110	9,442,127	328,994	328,974	20	
ORIENTAL FINL GROUP	COM	68618W10	1,668,238	87,802	87,802		
ORION PWR HLDGS INC	COM	68628610	2,539,384	106,652	106,652		
ORTHODONTIC CTRS AME	COM	68750P10	12,454,369	409,818	409,798	20	
Page Total			3,092,335,857				

Page 44 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discreti Shared Defined
OSCA INC	CL A	68783610	362,517	17,496	17,496	
OSHKOSH B GOSH INC	CL A	68822220	3,107,545	93,460	93,460	
OSHKOSH TRUCK CORP	COM	68823920	11,228,703	253,756	215,929	37,727 1
OTTER TAIL CORP	COM	68964810	5,461,033	196,794	193,528	766 2,5
OUTBACK STEAKHOUSE I	COM	68989910	25,811,280	896,225	893,485	2,540 2
OVERSEAS SHIPHOLDING	COM	69036810	10,056,363	329,285	329,265	20
OWENS CORNING	COM	69073F10	615,124	306,032	306,032	
OWENS & MINOR INC NE	COM	69073210	5,176,056	272,424	272,344	80
OWENS ILL INC	COM NEW	69076840	131,124,433	19,339,887	11,607,085	7,732,802
OXFORD HEALTH PLANS	COM	69147110	82,427,202	2,882,070	2,880,380	1,390 3
OXFORD INDS INC	COM	69149730	437,536	19,888	19,728	
P C CONNECTION	COM	69318J10	770,240	48,140	47,840	300 1
PC-TEL INC	COM	69325Q10	2,133,616	231,663	231,663	
PG&E CORP	COM	69331C10	333,468,833	29,774,003	29,768,398	5,025 5
PFF BANCORP INC	COM	69331W10	4,555,725	182,229	182,229	
P F CHANGS CHINA BIS	COM	69333Y10	6,144,120	162,114	127,899	28,850 5,3
PICO HLDGS INC	COM NEW	69336620	1,782,382	121,914	121,874	40
PLX TECHNOLOGY INC	COM	69341710	844,890	99,516	99,416	100
PMA CAP CORP	CL A	69341920	2,632,754	145,859	145,859	
PMC-SIERRA INC	COM	69344F10	28,751,929	925,392	923,272	2,000 1
PMI GROUP INC	COM	69344M10	41,486,424	579,015	575,075	3,840 1
PNC FINL SVCS GROUP	COM	69347510	408,165,633	6,204,068	6,103,514	67,224 33,3
PPG INDS INC	COM	69350610	191,557,562	3,643,857	3,626,805	7,724 9,3
PPL CORP	COM	69351T10	208,409,025	3,789,255	3,778,683	7,810 2,7
PRI AUTOMATION INC	COM	69357H10	3,640,181	196,501	196,481	20
PS BUSINESS PKS INC	COM	69360J10	9,006,480	321,660	321,580	80
PSS WORLD MED INC	COM	69366A10	4,044,399	628,989	628,829	160
PTEK HLDGS INC	COM	69366M10	310,289	118,431	73,431	45,000
PACCAR INC	COM	69371810	74,747,042	1,453,657	1,450,277	1,530 1,8
PACIFIC CAP BANCORP	COM	69404P10	6,318,649	207,509	207,469	40
PACIFIC CENY FINL C	COM	69405810	21,366,009	828,461	826,201	2,260
PACIFIC CENY CYBERW	SPONSORED	69405910	289,755	100,960	100,960	
PACIFIC GULF PPTYS I	COM	69439610	350,309	71,638	71,638	
PACIFIC NORTHWEST BA	COM	69466M10	3,064,348	122,623	122,623	
PACIFIC SUNWEAR CALI	COM	69487310	6,125,879	273,111	272,751	260 1
PACIFICARE HEALTH SY	COM	69511210	7,534,626	462,247	462,127	120
PACKAGING CORP AMER	COM	69515610	11,976,301	771,172	771,172	
PACKARD BIOSCIENCE I	COM	69517220	1,542,928	185,895	185,895	
PACKETEER INC	COM	69521010	9,286,922	741,175	534,306	176,549 30,3

Edgar Filing: STATE STREET CORP - Form 13F-HR

PACTIV CORP	COM	69525710	45,723,908	3,412,232	3,408,879	3,353	
PAIN THERAPEUTICS IN	COM	69562K10	255,685	33,423	33,423		
PALL CORP	COM	69642930	68,045,206	2,891,849	2,882,040	6,020	3,7
PALM HARBOR HOMES	COM	69663910	3,069,229	141,114	141,114		
PALM INC	COM	69664210	70,900,574	11,680,490	11,489,684	184,181	6,6
PANAMSAT CORP NEW	COM	69793310	9,765,956	251,182	248,662	520	2,0
PAN PACIFIC RETAIL P	COM	69806L10	6,427,746	247,221	246,315	906	
PANERA BREAD CO	CL A	69840W10	899,965	28,507	28,507		
PAPA JOHNS INTL INC	COM	69881310	7,455,460	294,101	294,001	100	
PARADIGM GENETICS IN	COM	69900R10	277,146	30,794	29,915	879	
Page Total			1,878,935,917				

Page 45 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discret Shared Defined
PARAMETRIC TECHNOLOG	COM	69917310	81,436,447	5,821,047	5,813,067	6,615 1,3
PAREXEL INTL CORP	COM	69946210	3,992,937	204,766	204,466	300
PARK ELECTROCHEMICAL	COM	70041620	3,186,242	120,691	120,401	290
PARK NATL CORP	COM	70065810	9,100,565	88,786	88,786	
PARK PL ENTMT CORP	COM	70069010	39,203,879	3,239,990	3,232,290	7,100 6
PARKER DRILLING CO	COM	70108110	5,362,123	824,942	648,642	1,300 175,0
PARKER HANNIFIN CORP	COM	70109410	114,789,335	2,704,744	2,645,386	30,661 28,6
PARKERVISION INC	COM	70135410	1,812,116	69,297	69,297	
PARKWAY PPTYS INC	COM	70159Q10	3,544,317	100,548	100,548	
PATHMARK STORES INC	COM	70322A10	2,562,262	104,157	96,157	8,000
PATINA OIL & GAS COR	COM	70322410	9,199,872	347,165	347,165	
PATTERSON DENTAL CO	COM	70341210	9,505,110	316,837	316,077	660 1
PATTERSON UTI ENERGY	COM	70348110	12,606,945	705,481	705,481	
PAXAR CORP	COM	70422710	4,417,790	306,791	306,751	40
PAXSON COMMUNICATION	COM	70423110	3,760,777	280,655	280,655	
PAYCHEX INC	COM	70432610	306,311,760	7,657,794	7,487,411	105,539 64,8
PAYLESS SHOESOURCE I	COM	70437910	23,274,854	359,735	358,694	917 1
PEABODY ENERGY CORP	COM	70454910	390,543	11,925	11,925	
PEARSON PLC	SPONSORED	70501510	644,330	37,835	37,835	
PEC SOLUTIONS INC	COM	70510710	512,012	23,168	23,168	
PECHINEY	SPONSORED	70515120	479,294	18,855	18,855	
PEDIATRIX MED GROUP	COM	70532410	2,106,838	63,459	63,459	
PEGASUS COMMUNICATIO	CL A	70590410	5,250,060	233,336	233,216	20 1
PEGASUS SOLUTIONS IN	COM	70590610	2,080,432	180,124	180,084	40
PEMSTAR INC	COM	70655210	659,484	44,924	44,924	
PENN ENGR & MFG CORP	COM NON VT	70738930	1,764,840	100,848	100,848	
PENN NATL GAMING INC	COM	70756910	1,584,198	62,370	62,370	
PENN VA CORP	COM	70788210	2,165,214	65,812	65,812	
PENNEY J C INC	COM	70816010	1,153,353,252	43,753,917	43,744,171	9,146 6
PENNFED FINL SVCS IN	COM	70816710	302,332	13,088	13,088	
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	3,628,849	146,917	137,580	100 9,2
PENNZOIL-QUAKER STAT	COM	70932310	10,232,096	913,580	911,830	1,450 3
PENTAIR INC	COM	70963110	16,354,130	483,850	483,050	800
PENTON MEDIA INC	COM	70966810	3,155,932	180,339	180,119	220
PENWEST PHARMACEUTIC	COM	70975410	517,908	33,435	33,435	
PEOPLES BK BRIDGEPOR	COM	71019810	6,646,916	285,153	276,703	1,600 6,8
PEOPLES ENERGY CORP	COM	71103010	37,822,210	940,851	939,931	720 2
PEOPLESOFT INC	COM	71271310	284,175,252	5,772,400	5,764,385	7,655 3

Edgar Filing: STATE STREET CORP - Form 13F-HR

PEP BOYS MANNY MOE &	COM	71327810	4,754,838	423,405	423,405			
PEPSI BOTTLING GROUP	COM	71340910	221,092,793	5,513,536	5,511,736	1,700	1	
PEPSIAMERICAS INC	COM	71343P20	22,771,342	1,712,131	1,708,151	3,580	4	
PEPSICO INC	COM	71344810	1,929,486,335	43,653,537	41,081,137	1,594,226	978,1	
PER-SE TECHNOLOGIES	COM NEW	71356930	1,798,525	220,678	220,678			
PEREGRINE SYSTEMS IN	COM	71366Q10	27,486,374	947,806	944,771	2,935	1	
PEREGRINE PHARMACEUT	COM	71366110	1,724,619	655,749	655,749			
PERFORMANCE FOOD GRO	COM	71375510	8,317,572	275,143	275,143			
PERFORMANCE TECHNOLO	COM	71376K10	457,410	30,494	30,494			
PERICOM SEMICONDUCTO	COM	71383110	5,635,997	358,524	358,504	20		
PERKINELMER INC	COM	71404610	62,945,197	2,286,422	2,281,362	4,940	1	
Page Total			4,454,364,455					

Page 46 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Share Oth
					Sole	Shared as Defined	
PEROT SYS CORP	CL A	71426510	9,496,943	524,693	524,643	50	
PERRIGO CO	COM	71429010	17,716,568	1,061,508	1,061,508		
PETRO-CDA	COM/VARIBL	71644E10	320,269	13,406	13,406		
PETROCHINA CO LTD	SPONSORED	71646E10	1,704,644	83,561	83,561		
PETROLEO BRASILEIRO	SPONSORED	71654V10	1,272,416	54,400	54,400		
PETROLEO BRASILEIRO	SPONSORED	71654V40	783,640	30,140	30,140		
PETSMART INC	COM	71676810	6,651,407	943,462	943,462		
PHARMACYCLICS INC	COM	71693310	5,444,373	160,601	159,601	1,000	
PFIZER INC	COM	71708110	5,668,275,018	141,529,963	134,262,469	4,168,411	3,099,0
PHARMACEUTICAL PROD	COM	71712410	33,583,882	1,100,750	1,100,070	680	
PHARMACEUTICAL RES I	COM	71712510	1,995,371	65,017	64,917		1
PHARMACOPEIA INC	COM	71713B10	4,168,896	173,704	173,704		
PHARMACIA CORP	COM	71713U10	1,426,908,416	31,053,502	25,536,930	5,460,343	56,2
PHARMOS CORP	COM NEW	71713920	226,605	60,428	60,428		
PHELPS DODGE CORP	COM	71726510	66,330,778	1,598,332	1,595,982	1,650	7
PHILADELPHIA CONS HL	COM	71752810	2,313,809	66,527	66,527		
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	9,219,244	361,539	361,539		
PHILIP MORRIS COS IN	COM	71815410	2,321,217,659	45,738,279	44,957,069	470,776	310,4
PHILLIPS PETE CO	COM	71850710	280,109,514	4,914,202	4,860,717	20,886	32,5
PHILLIPS VAN HEUSEN	COM	71859210	21,031,401	1,460,514	207,083	1,253,431	
PHOENIX TECHNOLOGY L	COM	71915310	2,686,122	183,981	183,081	900	
PHOTON DYNAMICS INC	COM	71936410	2,964,951	109,813	108,328	1,485	
PHOTRONICS INC	COM	71940510	5,522,083	215,202	214,982	220	
PICTURETEL CORP	COM NEW	72003530	518,358	92,564	92,564		
PIEDMONT NAT GAS INC	COM	72018610	9,467,252	266,533	265,983	550	
PIER 1 IMPORTS INC	COM	72027910	14,465,206	1,257,844	1,257,284	560	
PILGRIMS PRIDE CORP	CL B	72146710	1,492,759	118,945	118,945		
PINNACLE ENTMT INC	COM	72345610	1,119,382	152,297	152,257	40	
PINNACLE HLDGS INC	COM	72346N10	1,587,174	264,089	260,669	3,420	
PINNACLE SYS INC	COM	72348110	2,620,690	433,172	433,072	100	
PINNACLE WEST CAP CO	COM	72348410	86,947,099	1,834,327	1,832,627	1,700	
PIONEER NAT RES CO	COM	72378710	21,566,152	1,264,877	1,263,517	1,160	2
PIONEER STD ELECTRS	COM	72387710	3,361,228	262,596	262,576	20	
PITNEY BOWES INC	COM	72447910	213,283,086	5,063,701	5,042,126	15,945	5,6
PITT DESMOINES INC	COM	72450810	566,076	16,408	16,408		
PITTSTON CO	COM BRINKS	72570110	16,003,462	717,966	716,746	1,020	2
PIXELWORKS INC	COM	72581M10	3,305,270	92,481	90,195	2,286	
PIXAR	COM	72581110	4,868,500	119,326	118,914	352	

Edgar Filing: STATE STREET CORP - Form 13F-HR

PLACER DOME INC	COM	72590610	48,077,153	4,905,832	4,903,732	2,100	
PLAINS ALL AMERN PIP UNIT LTD P		72650310	2,076,555	89,700	89,700		
PLAINS RES INC	COM PAR \$0	72654050	3,502,104	145,921	145,921		
PLANAR SYS INC	COM	72690010	768,712	29,680	29,680		
PLANTRONICS INC NEW	COM	72749310	18,961,493	819,071	818,371	300	4
PLATO LEARNING INC	COM	72764Y10	559,947	18,092	18,092		
PLAYBOY ENTERPRISES	CL B	72811730	2,543,427	157,293	157,293		
PLAYTEX PRODS INC	COM	72813P10	2,775,333	259,377	257,077	2,200	1
PLEXUS CORP	COM	72913210	14,666,157	444,429	444,069	160	2
PLUG POWER INC	COM	72919P10	1,664,914	77,330	77,330		
PLUM CREEK TIMBER CO	COM	72925110	10,118,867	359,718	358,948	770	
Page Total			10,376,830,365				

Page 47 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh Ot
POGO PRODUCING CO	COM	73044810	8,421,120	350,880	350,350	530	
POHANG IRON & STL LT SPONSORED		73045010	670,874	34,020	34,020		
POLARIS INDS INC	COM	73106810	11,252,144	245,680	245,240	360	
POLAROID CORP	COM	73109510	23,478,039	9,030,015	9,018,837	11,178	
POLO RALPH LAUREN CO	CL A	73157210	17,468,715	677,082	676,562	420	1
POLYCOM INC	COM	73172K10	22,923,821	992,803	991,583	920	3
POLYMEDICA CORP	COM	73173810	6,201,279	153,118	152,618	500	
POLYONE CORP	COM	73179P10	72,862,858	6,999,314	757,127	6,242,187	
POMEROY COMPUTER RES	COM	73182210	343,980	22,932	22,932		
POPE & TALBOT INC	COM	73282710	1,537,464	119,091	119,091		
POPULAR INC	COM	73317410	30,537,652	927,069	926,299	770	
PORTAL SOFTWARE INC	COM	73612610	3,124,956	756,648	753,698	2,850	1
PORTUGAL TELECOM SGP SPONSORED		73727310	343,198	49,667	49,667		
POSSIS MEDICAL INC	COM	73740710	216,731	17,986	17,986		
POST PPTYS INC	COM	73746410	15,979,588	422,182	421,962	220	
POTLATCH CORP	COM	73762810	20,848,537	605,886	604,154	380	1,3
POTOMAC ELEC PWR CO	COM	73767910	23,455,043	1,121,178	1,115,254	4,010	1,9
POWELL INDS INC	COM	73912810	350,490	11,683	11,683		
POWER INTEGRATIONS I	COM	73927610	3,617,016	231,860	231,560	300	
POWER-ONE INC	COM	73930810	22,990,406	1,381,635	1,379,715	1,620	3
POWERWAVE TECHNOLOGI	COM	73936310	7,530,067	519,315	519,065	50	2
POZEN INC	COM	73941U10	826,185	55,079	55,079		
PRAECIS PHARMACEUTIC	COM	73942110	2,457,927	149,509	148,909		6
PRAXAIR INC	COM	74005P10	162,385,940	3,455,020	3,448,535	6,115	3
PRE PAID LEGAL SVCS	COM	74006510	3,479,410	158,155	157,155	1,000	
PRECISION CASTPARTS	COM	74018910	34,099,573	911,266	908,086	2,880	3
PRENTISS PPTYS TR	SH BEN INT	74070610	11,969,682	455,121	455,121		
PRESIDENTIAL LIFE CO	COM	74088410	5,988,057	267,324	266,884		4
PRESSTEK INC	COM	74111310	2,888,700	240,725	240,138	560	
PRICE COMMUNICATIONS	COM NEW	74143730	12,801,065	634,030	633,630	300	1
PRICE T ROWE GROUP I	COM	74144T10	95,992,094	2,567,320	2,284,850	231,770	50,7
PRICELINE COM INC	COM	74150310	5,533,142	611,397	601,757	9,540	1
PRICESMART INC	COM	74151110	1,010,722	23,235	23,235		
PRIMEDIA INC	COM	74157K10	9,219,129	1,357,751	1,351,881	5,750	1
PRIME GROUP REALTY T	SH BEN INT	74158J10	1,942,690	143,903	143,863	40	
PRIMA ENERGY CORP	COM PAR \$0	74190120	2,008,720	83,384	83,384		
PRIME HOSPITALITY CO	COM	74191710	5,853,011	493,925	493,825	100	
PRIDE INTL INC	COM	74193210	11,714,222	616,538	614,988	1,390	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

PRIORITY HEALTHCARE	CL B	74264T10	14,690,894	519,480	519,460	20	
PRIVATE MEDIA GROUP	COM	74266R10	263,754	28,059	28,059		
PRIZE ENERGY CORP	COM	74267L10	765,881	39,683	39,683		
PROBUSINESS SERVICES	COM	74267410	3,371,000	126,968	126,668	300	
PROCTER & GAMBLE CO	COM	74271810	2,008,975,104	31,488,638	29,279,520	1,242,782	966,3
PRODIGY COMMUNICATIO	CL A	74283P20	853,078	149,926	148,626	1,300	
PROFESSIONAL DETAILI	COM	74312N10	4,159,872	45,216	45,016	200	
PROFIT RECOVERY GROU	COM	74316810	3,980,997	347,382	347,382		
PROGENICS PHARMACEUT	COM	74318710	388,926	20,352	20,352		
PROGRESS ENERGY INC	COM	74326310	1,048,843,997	23,349,154	23,335,129	8,715	5,3
PROGRESS SOFTWARE CO	COM	74331210	5,709,398	352,432	352,352	80	
Page Total			3,756,327,148				

Page 48 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
PROGRESSIVE CORP OHI	COM	74331510	222,257,226	1,644,036	1,637,200	3,736	3,
PROLOGIS TR	SH BEN INT	74341010	29,811,116	1,312,109	1,311,069	1,040	
PROMISTAR FINL CORP	COM	74342Y10	3,225,024	134,376	134,376		
PROQUEST COMPANY	COM	74346P10	3,887,307	125,397	125,397		
PROTECTIVE LIFE CORP	COM	74367410	53,538,217	1,557,702	1,552,082	4,420	1,
PROTEIN DESIGN LABS	COM	74369L10	42,084,065	485,063	484,533	430	
PROTON ENERGY SYS IN	COM	74371K10	610,872	50,906	50,906		
PROVIDENT BANCORP IN	COM	74383510	259,749	13,300	13,300		
PROVIDENT BANKSHARES	COM	74385910	12,716,581	509,887	509,887		
PROVIDENT FINL GROUP	COM	74386610	11,946,338	362,890	362,890		
PROVINCE HEALTHCARE	COM	74397710	9,689,645	274,572	274,132	440	
PROVIDIAN FINL CORP	COM	74406A10	325,670,270	5,501,187	5,488,751	6,520	5,
PROXIM INC	COM	74428410	3,329,489	236,134	235,034	1,100	
PRUDENTIAL PLC	ADR	74435K20	1,138,236	47,054	47,054		
PUBLIC SVC CO N MEX	COM	74449910	28,607,601	890,925	890,925		
PUBLIC SVC ENTERPRIS	COM	74457310	252,334,953	5,160,224	5,141,045	11,290	7,
PUBLIC STORAGE INC	COM	74460D10	30,021,247	1,012,521	1,012,081	440	
PUGET ENERGY INC NEW	COM	74531010	29,077,126	1,109,814	1,108,799	440	
PULITZER INC	COM	74576910	4,078,747	77,249	76,649	500	
PULTE HOMES INC	COM	74586710	40,372,528	947,045	946,675	270	
PUMATECH INC	COM	74588710	749,001	249,667	249,667		
PURCHASEPRO COM	COM	74614410	277,967	187,816	187,796	20	
PURE RES INC	COM	74622E10	6,988,032	388,224	387,874	350	
QRS CORP	COM	74726X10	1,501,453	90,449	89,499	950	
QLOGIC CORP	COM	74727710	122,229,876	1,896,507	1,887,777	8,430	
QUAKER CITY BANCORP	COM	74731K10	532,670	18,075	18,075		
QUAKER CHEM CORP	COM	74731610	353,666	18,614	18,614		
QUAKER FABRIC CORP N	COM	74739910	494,818	48,275	48,275		
QUAKER OATS CO	COM	74740210	253,378,893	2,776,755	2,709,288	37,491	29,
QUALCOMM INC	COM	74752510	913,319,470	15,617,638	15,561,803	39,770	16,
QUANTA SVCS INC	COM	74762E10	8,480,507	384,778	383,718	860	
QUANEX CORP	COM	74762010	5,487,873	211,887	211,887		
QUANTUM CORP	COM DSSG	74790620	18,308,728	1,814,542	1,804,714	9,428	
QUEST DIAGNOSTICS IN	COM	74834L10	90,061,765	1,203,230	1,200,404	2,626	
QUEST SOFTWARE INC	COM	74834T10	6,444,453	170,714	170,194	520	
QUESTAR CORP	COM	74835610	21,071,131	851,015	845,275	2,540	3,

Edgar Filing: STATE STREET CORP - Form 13F-HR

QUICKLOGIC CORP	COM	74837P10	642,436	106,717	106,717		
QUICKSILVER RESOURCE	COM	74837R10	406,026	22,557	22,557		
QUIKSILVER INC	COM	74838C10	4,856,725	194,269	194,269		
QUINTILES TRANSNATIO	COM	74876710	60,835,860	2,409,341	2,352,806	48,325	8,
QUIXOTE CORP	COM	74905610	372,695	13,045	13,045		
QWEST COMMUNICATIONS	COM	74912110	1,015,630,355	31,867,912	31,456,372	292,216	119,
R & G FINANCIAL CORP	CL B	74913610	1,504,206	93,720	93,720		
RCN CORP	COM	74936110	1,861,560	339,082	337,762	320	1,
RFS HOTEL INVS INC	COM	74955J10	10,128,242	641,434	641,414	20	
R H DONNELLEY CORP	COM NEW	74955W30	17,645,184	551,412	550,887	525	
R G S ENERGY GROUP I	COM	74956K10	12,439,725	331,726	331,390	336	
RLI CORP	COM	74960710	3,050,202	67,903	67,403	500	
RPC INC	COM	74966010	1,567,225	110,368	110,368		
Page Total			3,685,277,081				

Page 49 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
RPM INC OHIO	COM	74968510	10,912,828	1,186,177	1,180,845	2,120	3,
RSA SEC INC	COM	74971910	11,622,653	375,530	373,830	1,700	
RTI INTL METALS INC	COM	74973W10	2,411,223	158,113	157,053	1,060	
RF MICRODEVICES INC	COM	74994110	40,522,964	1,502,520	1,500,060	2,060	
RADIAN GROUP INC	COM	75023610	37,050,177	915,950	914,910	1,040	
RADIANT SYSTEMS INC	COM	75025N10	2,316,959	143,732	143,712	20	
RADIO ONE INC	CL A	75040P10	10,187,206	442,922	439,742	3,080	
RADIO ONE INC	CL D NON V	75040P40	706,702	32,050	29,050	3,000	
RADIOSHACK CORP	COM	75043810	116,417,768	3,816,976	3,804,436	6,000	6,
RADISYS CORP	COM	75045910	4,121,614	180,377	178,731	740	
RAILAMERICA INC	COM	75075310	327,377	28,667	28,667		
RAINBOW TECHNOLOGIES	COM	75086210	755,818	135,209	135,209		
RAMBUS INC DEL	COM	75091710	5,772,786	468,951	466,891	1,980	
RALCORP HLDGS INC NE	COM	75102810	4,346,593	231,942	231,842	100	
RALSTON PURINA CO	COM	75127730	192,487,669	6,411,981	6,396,291	11,770	3,
RANGE RES CORP	COM	75281A10	712,554	118,759	118,759		
RANK GROUP PLC	SPONSORED	75303710	371,683	57,182	57,182		
RARE HOSPITALITY INT	COM	75382010	5,571,600	246,531	246,531		
RATIONAL SOFTWARE CO	COM NEW	75409P20	98,769,547	3,521,196	3,479,455	28,431	13,
RAYMOND JAMES FINANC	COM	75473010	9,806,443	320,472	319,702	670	
RAYONIER INC	COM	75490710	19,991,336	430,384	429,884	400	
RAYOVAC CORP	COM	75508110	4,621,947	216,891	216,831	60	
RAYTHEON CO	COM NEW	75511150	275,277,940	10,368,284	10,214,547	136,018	17,
READ-RITE CORP	COM	75524610	1,657,864	311,044	311,044		
READERS DIGEST ASSN	CL A NON V	75526710	38,171,202	1,327,694	1,206,069	121,225	
READERS DIGEST ASSN	CL B	75526720	41,191,982	1,584,307		1,584,307	
REALNETWORKS INC	COM	75605L10	7,080,326	602,581	600,841	1,640	
REALTY INCOME CORP	COM	75610910	6,355,725	215,011	214,911	100	
RECKSON ASSOCS RLTY	COM	75621K10	15,321,542	666,154	666,154		
RECOTON CORP	COM	75626810	486,953	28,107	28,107		
RED HAT INC	COM	75657710	2,252,184	563,046	558,206	3,140	1,
REDBACK NETWORKS INC	COM	75720910	6,338,641	710,610	708,310	2,200	
REDWOOD TR INC	COM	75807540	651,764	28,649	28,649		
REEBOK INTL LTD	COM	75811010	78,455,584	2,451,737	2,448,497	1,340	1,
REED INTL PLC	SPON ADR N	75821287	1,823,560	51,513	51,513		

Edgar Filing: STATE STREET CORP - Form 13F-HR

REGAL BELOIT CORP	COM	75875010	3,699,488	177,860	177,560	300
REGENCY CTRS CORP	COM	75884910	12,931,546	509,116	509,116	
REGENERON PHARMACEUT	COM	75886F10	8,473,207	244,537	244,537	
REGENERATION TECH IN	COM	75886N10	256,352	29,131	29,131	
REGENT COMMUNICATION	COM	75886510	1,554,443	129,645	129,645	
REGIS CORP MINN	COM	75893210	6,350,209	302,535	302,515	20
REGIONS FINL CORP	COM	75894010	143,393,888	4,481,059	4,441,918	27,121 12,
REGISTER COM INC	COM	75914G10	993,915	64,165	64,065	100
REHABCARE GROUP INC	COM	75914810	6,203,195	128,697	128,097	600
REINSURANCE GROUP AM	COM	75935110	7,969,801	210,285	210,285	
RELIANCE STEEL & ALU	COM	75950910	3,754,119	148,678	148,678	
RELIANT RES INC	COM	75952B10	3,216,804	130,235	130,235	
RELIANT ENERGY INC	COM	75952J10	185,947,331	5,772,969	5,745,761	22,724 4,
REMEC INC	COM	75954310	4,156,976	335,240	335,240	
Page Total			1,443,771,988			

Page 50 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sh O
					Sole	Shared as Defined	
REMEDY CORP	COM	75954810	11,054,985	317,672	317,212	460	
REMINGTON OIL & GAS	COM	75959430	927,485	48,815	48,815		
RENAISSANCE LEARNING	COM	75968L10	5,122,743	101,260	101,260		
REPUBLIC BANCSHARES	COM	75992910	302,810	17,939	17,939		
RENAL CARE GROUP INC	COM	75993010	16,762,322	509,648	509,148	500	
RENT A CTR INC NEW	COM	76009N10	22,440,212	426,620	426,480	40	1
RENT WAY INC	COM	76009U10	2,117,979	194,310	194,310		
REPSOL YPF S A	SPONSORED	76026T20	950,086	57,028	57,028		
REPUBLIC BANCORP KY	CL A	76028120	415,662	31,974	31,974		
REPUBLIC BANCORP INC	COM	76028210	7,851,289	564,841	564,450	391	
REPUBLIC SVCS INC	COM	76075910	22,610,400	1,139,063	1,135,043	3,920	1
RESEARCH FRONTIERS I	COM	76091110	2,302,938	85,294	85,294		
RES-CARE INC	COM	76094310	437,556	52,973	52,973		
RESMED INC	COM	76115210	12,720,300	251,638	251,178	460	
RESORTQUEST INTL INC	COM	76118310	544,594	47,356	47,356		
RESOURCE AMERICA INC	CL A	76119520	757,808	57,848	57,848		
RESOURCE BANCSHARES	COM	76119710	223,599	30,630	30,630		
RESOURCES CONNECTION	COM	76122Q10	763,442	29,545	29,545		
RESPIRONICS INC	COM	76123010	8,692,568	292,089	291,510	579	
RETEK INC	COM	76128Q10	28,833,417	601,448	600,580	668	2
REUTERS GROUP PLC	SPONSORED	76132M10	938,131	12,066	12,066		
REVLON INC	CL A	76152550	408,001	56,276	56,076	200	
REYNOLDS & REYNOLDS	CL A	76169510	22,034,880	1,003,867	989,867	13,800	2
REYNOLDS R J TOB HLD	COM	76182K10	53,682,392	983,194	977,744	5,004	4
RIBOZYME PHARMACEUTI	COM	76256710	633,850	63,385	63,385		
RICHARDSON ELECTRS L	COM	76316510	240,688	17,192	17,192		
RICHMOND CNTY FINL C	COM	76455610	8,511,862	226,862	226,862		
RIGEL PHARMACEUTICAL	COM	76655910	365,670	43,020	43,020		
RIGHTCHOICE MANAGED	COM	76657T10	2,222,797	50,063	49,963	100	
RIGGS NATL CORP WASH	COM	76657010	2,833,982	166,803	166,403	400	
RIGHT MGMT CONSULTAN	COM	76657310	600,900	23,023	23,023		
RIO TINTO PLC	SPONSORED	76720410	1,575,487	21,686	21,686		
RITE AID CORP	COM	76775410	34,476,741	3,830,749	3,824,949	5,580	2
RIVERSTONE NETWORKS	COM	76932010	1,555,875	78,224	78,224		
RIVIANA FOODS INC	COM	76953610	1,105,353	60,901	60,901		

Edgar Filing: STATE STREET CORP - Form 13F-HR

ROADWAY CORP	COM	76974210	4,343,349	182,724	182,224			5
ROANOKE ELEC STL COR	COM	76984110	392,186	22,462	22,462			
ROBBINS & MYERS INC	COM	77019610	2,381,631	84,455	84,455			
ROBERT HALF INTL INC	COM	77032310	86,283,176	3,466,580	3,461,710	4,630		2
ROCK-TENN CO	CL A	77273920	2,542,009	207,511	109,511	98,000		
ROCKWELL INTL CORP N	COM	77390310	138,506,580	3,633,436	3,590,519	19,334		23,5
ROGERS CORP	COM	77513310	3,247,389	122,543	122,503	40		
ROHM & HAAS CO	COM	77537110	138,565,127	4,211,706	4,197,105	3,475		11,1
ROHN INDS INC	COM	77538110	362,420	76,299	76,299			
ROLLINS INC	COM	77571110	5,427,923	272,623	272,583	40		
ROPER INDS INC NEW	COM	77669610	14,816,490	354,886	354,226	560		1
ROSETTA INPHARMATICS	COM	77777710	1,040,685	67,141	67,141			
ROSLYN BANCORP INC	COM	77816210	19,050,773	724,364	693,594	30,770		
ROSS STORES INC	COM	77829610	22,162,036	925,346	923,956	990		4
Page Total			716,140,578					

Page 51 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Shar Oth
					Sole	Shared as Defined		
ROUSE CO	COM	77927310	20,159,028	703,631	699,751	3,560		32
ROWAN COS INC	COM	77938210	40,590,451	1,836,672	1,831,627	4,685		36
ROXIO INC	COM	78000810	1,167,452	89,804	88,697	1,095		1
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	504,445	13,524	13,524			
ROYAL BANCSHARES PA	CL A	78008110	243,885	13,183	13,183			
ROYAL BK CDA MONTREA	COM	78008710	572,885	17,987	17,853	134		
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,868,305,882	32,062,912	31,902,825	160,087		
RUBY TUESDAY INC	COM	78118210	15,991,766	935,191	823,107	99,134		12,95
RUDDICK CORP	COM	78125810	6,816,747	402,168	401,968	100		10
RUDOLPH TECHNOLOGIES	COM	78127010	2,863,616	60,928	60,928			
RURAL CELLULAR CORP	CL A	78190410	3,740,239	82,566	81,636	930		
RUSS BERRIE & CO	COM	78223310	4,424,494	150,493	150,493			
RUSSELL CORP	COM	78235210	3,928,597	231,230	230,962	268		
RYANS FAMILY STEAK H	COM	78351910	3,585,832	292,721	289,041	2,720		96
RYDER SYS INC	COM	78354910	37,959,868	1,936,728	1,935,528	1,200		
RYERSON TULL INC NEW	COM	78375P10	3,737,984	277,093	277,093			
RYLAND GROUP INC	COM	78376410	7,243,541	143,153	143,153			
S & T BANCORP INC	COM	78385910	6,970,617	258,171	258,171			
SBC COMMUNICATIONS I	COM	78387G10	3,023,211,505	75,467,087	74,016,714	953,243		497,13
SBS TECHNOLOGIES INC	COM	78387P10	1,819,403	96,163	96,163			
SBA COMMUNICATIONS C	COM	78388J10	6,134,040	247,840	247,300	540		
SCI SYS INC	COM	78389010	37,352,119	1,464,789	1,460,769	3,720		30
SCM MICROSYSTEMS INC	COM	78401810	1,026,916	98,742	98,742			
SCPIE HLDGS INC	COM	78402P10	1,579,862	78,211	78,211			
SCP POOL CORP	COM	78402810	4,199,338	121,932	121,442	390		10
SEI INVESTMENTS CO	COM	78411710	52,963,243	1,117,368	1,090,455	26,653		26
SEMCO ENERGY INC	COM	78412D10	2,611,935	174,129	174,129			
SJW CORP	COM	78430510	1,390,059	16,258	16,258			
SKF AB	SPONSORED	78437540	324,324	20,790	20,790			
SK TELECOM LTD	SPONSORED	78440P10	1,463,742	86,612	86,612			
SL GREEN RLTY CORP	COM	78440X10	21,000,222	692,848	619,088	73,760		
SLI INC	COM	78442T10	1,332,012	161,456	161,396	60		
SPDR TR	UNIT SER 1	78462F10	47,054,983	383,809	383,809			
SPSS INC	COM	78462K10	1,441,872	91,200	91,200			

Edgar Filing: STATE STREET CORP - Form 13F-HR

SPS TECHNOLOGIES INC	COM	78462610	4,747,678	100,162	99,742	420		
S1 CORPORATION	COM	78463B10	5,768,042	412,003	410,603	1,300	10	
SPX CORP	COM	78463510	78,594,638	627,853	557,610	53,412	16,83	
SABA SOFTWARE INC	COM	78493210	1,249,276	76,129	75,917	112	10	
S Y BANCORP INC	COM	78506010	437,410	12,865	12,865			
SABRE HLDGS CORP	CL A	78590510	129,665,650	2,593,313	2,586,709	5,158	1,44	
SAFECO CORP	COM	78642910	113,090,521	3,833,577	3,824,508	2,670	6,39	
SAFEGUARD SCIENTIFIC	COM	78644910	4,287,443	834,133	829,933	4,100	10	
SAFEGUARD SCIENTIFIC	COM NEW	78651420	455,570,496	9,491,052	9,436,662	51,295	3,09	
SAGA COMMUNICATIONS	CL A	78659810	1,531,491	64,511	64,511			
ST FRANCIS CAP CORP	COM	78937410	519,330	23,768	23,768			
ST JOE CO	COM	79014810	6,484,200	241,138	240,018	1,120		
ST JUDE MED INC	COM	79084910	137,545,980	2,292,433	2,289,048	3,185	20	
ST MARY LD & EXPL CO	COM	79222810	7,322,098	313,446	276,154	37,292		
ST PAUL COS INC	COM	79286010	226,943,999	4,476,213	4,458,630	11,327	6,25	
Page Total			6,407,471,156					

Page 52 of 67

Name of Issuer	Title of Class	Cusip Numbers	Fair Market Value	Shares Prin Amt	Investment Discretion	Sole	Shared as S	Defined O
SAKS INC	COM	79377W10	13,241,856	1,379,360	1,372,330	6,930		
SALEM COMMUNICATIONS	CLA	79409310	3,815,653	174,390	174,390			
SALTON INC	COM	79575710	1,179,534	66,266	66,266			
SAN PAOLO-IMI S P A	SPONSORED	79917510	869,011	33,321	33,321			
SANCHEZ COMPUTER ASS	COM	79970210	1,425,196	107,562	107,442	120		
SANDERSON FARMS INC	COM	80001310	273,798	21,610	21,610			
SANDISK CORP	COM	80004C10	15,782,895	565,898	563,018	2,680		
SANDY SPRING BANCORP	COM	80036310	2,471,704	76,761	76,761			
SANGAMO BIOSCIENCES	COM	80067710	400,418	27,351	27,351			
SANMINA CORP	COM	80090710	146,404,454	6,253,928	6,243,548	9,960		
SANGSTAT MED CORP	COM	80100310	3,482,863	212,629	212,629			
SANTANDER BANCORP	COM	80280910	1,623,666	83,052	83,052			
SANYO ELEC LTD	ADR 5 COM	80303830	574,326	17,781	17,781			
SAP AKTIENGESELLSCHA	SPONSORED	80305420	501,050	14,279	13,959	320		
SAPIENT CORP	COM	80306210	22,655,236	2,323,614	2,309,922	13,292		
SARA LEE CORP	COM	80311110	426,380,461	22,512,168	18,995,171	3,391,057	125,	
SASOL LTD	SPONSORED	80386630	261,179	28,796	28,796			
SATCON TECHNOLOGY CO	COM	80389310	505,236	48,348	48,348			
SAUER-DANFOSS INC	COM	80413710	1,757,397	185,968	185,908	60		
SAUL CTRS INC	COM	80439510	2,782,459	147,298	147,298			
SAWTEK INC	COM	80546810	19,316,271	820,921	820,651	170		
SCANA CORP NEW	COM	80589M10	29,478,177	1,037,964	1,024,074	13,237		
SCANSOURCE INC	COM	80603710	865,225	18,246	18,246			
SCHAWK INC	CL A	80637310	471,729	46,248	46,248			
SCHEIN HENRY INC	COM	80640710	27,014,020	674,339	670,239	200	3,	
SCHERING PLOUGH CORP	COM	80660510	1,058,699,341	29,213,558	28,613,558	305,662	294,	
SCHLUMBERGER LTD	COM	80685710	491,436,205	9,334,021	9,160,611	173,410		
SCHOLASTIC CORP	COM	80706610	32,646,510	725,478	724,278	1,000		
SCHOOL SPECIALTY INC	COM	80786310	3,550,109	137,335	137,095	240		
SCHULER HOMES INC	CL A	80818810	1,635,144	120,764	120,764			
SCHULMAN A INC	COM	80819410	4,849,564	359,227	358,927	300		
SCHWAB CHARLES CORP	COM	80851310	439,240,079	27,888,259	27,684,581	184,638	19,	
SCHWEITZER-MAUDUIT I	COM	80854110	3,024,812	128,170	128,170			

Edgar Filing: STATE STREET CORP - Form 13F-HR

SCICLONE PHARMACEUTI	COM	80862K10	1,493,727	256,214	256,214		
SCIENTIFIC ATLANTA I	COM	80865510	147,498,582	3,632,970	3,626,305	6,345	
SCIENTIFIC GAMES COR	CL A	80874P10	285,606	48,490	18,490		30,
SCIOS INC	COM	80890510	3,730,416	149,157	149,157		
SCOTTISH PWR PLC	SPON ADR F	81013T70	737,650	25,262	25,251		11
SCOTTS CO	CL A	81018610	13,420,639	323,779	319,479	4,200	
SCRIPPS E W CO OHIO	CL A	81105420	19,922,025	288,725	288,645		80
SEACHANGE INTL INC	COM	81169910	2,739,604	151,947	151,947		
SEACOAST FINL SVCS C	COM	81170Q10	3,490,500	214,800	212,324	1,876	
SEACOR SMIT INC	COM	81190410	8,343,978	178,519	178,129		390
SEALED AIR CORP NEW	COM	81211K10	67,598,655	1,814,729	1,792,299	12,180	10,
SEALED AIR CORP NEW	PFD CV A \$	81211K20	414,001	10,363	5,841	1,522	3,
SEARS ROEBUCK & CO	COM	81238710	1,419,410,168	33,547,865	33,531,814	11,520	4,
SEATTLE GENETICS INC	COM	81257810	200,494	32,868	30,013		2,
SECOND BANCORP INC	COM	81311410	513,624	22,429	22,429		
SECTOR SPDR TR	SBI INT-TE	81369Y80	1,125,814	39,965		18,563	21,
Page Total			4,449,541,061				

Page 53 of 67

Name of Issuer	Title of Class	Cusip Numbers	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Investment Discretion Shared as Sha Oth
SECURE COMPUTING COR	COM	81370510	3,797,452	241,722	240,922	800	
SECURITY CAP GROUP I	CL B	81413P20	14,155,543	661,474	661,374		1
SEEBEYOND TECHNOLOGI	COM	81570410	1,582,733	99,543	99,543		
SEITEL INC	COM NEW	81607430	3,741,215	285,589	285,439	150	
SELECT MEDICAL CORP	COM	81619610	653,820	32,691	32,691		
SELECTICA INC	COM	81628810	262,201	61,262	61,262		
SELECTIVE INS GROUP	COM	81630010	6,065,858	227,356	227,156	100	1
SEMTECH CORP	COM	81685010	25,776,660	859,222	858,362	660	2
SEMPRA ENERGY	COM	81685110	120,448,174	4,405,566	4,397,188	7,478	9
SEMITOOL INC	COM	81690910	1,571,491	131,726	131,726		
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	2,146,820	165,140	165,080	60	
SENSIENT TECHNOLOGIE	COM	81725T10	10,963,323	534,275	533,975	300	
SENSORMATIC ELECTRS	COM	81726510	17,689,469	1,040,557	1,039,717	440	4
SEPRACOR INC	COM	81731510	34,251,880	860,600	791,766	4,934	63,9
SEQUA CORPORATION	CL A	81732010	4,047,452	88,955	88,955		
SEQUENOM INC	COM	81733710	912,394	65,171	65,171		
SERENA SOFTWARE INC	COM	81749210	5,465,245	150,392	150,382	10	
SERONO S A	SPONSORED	81752M10	552,941	22,162	22,162		
SEROLOGICALS CORP	COM	81752310	1,094,549	51,291	50,891	400	
SERVICE CORP INTL	COM	81756510	18,193,250	2,860,574	2,847,034	13,320	2
SERVICEMASTER CO	COM	81760N10	29,677,164	2,473,097	2,467,682	4,520	8
7-ELEVEN INC	COM NEW	81782620	3,819,723	339,531	339,531		
SHAW GROUP INC	COM	82028010	11,565,962	288,428	287,088	1,340	
SHERWIN WILLIAMS CO	COM	82434810	83,737,600	3,771,964	3,760,264	5,600	6,1
SHIRE PHARMACEUTICAL	SPONSORED	82481R10	581,473	10,477	10,477		
SHOPKO STORES INC	COM	82491110	1,760,617	241,843	241,843		
SHUFFLE MASTER INC	COM	82554910	1,174,803	55,943	55,943		
SHURGARD STORAGE CTR	COM	82567D10	10,673,562	341,554	341,454	100	
SICOR INC	COM	82584610	16,943,249	733,474	733,214	260	
SIEBEL SYS INC	COM	82617010	409,064,567	8,722,059	8,703,816	17,683	5
SIEMENS A G	SPONSORED	82619750	2,763,567	44,834	44,834		
SIERRA HEALTH SVCS I	COM	82632210	431,074	61,582	61,582		

Edgar Filing: STATE STREET CORP - Form 13F-HR

SIERRA PAC RES NEW	COM	82642810	15,364,199	960,863	959,532	1,031	3
SIGMA ALDRICH CORP	COM	82655210	60,915,866	1,577,314	1,557,702	6,372	13,2
SIGNALSOFT CORP	COM	82668M10	321,919	27,993	27,993		
SILICON LABORATORIES	COM	82691910	2,524,372	114,225	114,175	50	
SILGAN HOLDINGS INC	COM	82704810	464,339	26,443	26,443		
SILICON IMAGE INC	COM	82705T10	1,399,265	279,853	279,833	20	
SILICON GRAPHICS INC	COM	82705610	2,104,576	1,514,084	1,513,214	770	1
SILICON STORAGE TECH	COM	82705710	4,998,982	493,483	492,213	1,270	
SILICON VY BANCSHARE	COM	82706410	15,257,220	693,510	629,576	51,804	12,1
SILICONIX INC	COM NEW	82707920	2,038,343	64,423	64,423		
SILVERSTREAM SOFTWARE	COM	82790710	618,172	87,684	87,664	20	
SIMMONS 1ST NATL COR	CL A \$5 PA	82873020	921,539	27,591	27,591		
SIMON PPTY GROUP INC	COM	82880610	54,466,309	1,817,361	1,729,556	87,805	
SIMPSON MANUFACTURIN	COM	82907310	4,014,235	66,351	66,351		
SINCLAIR BROADCAST G	CL A	82922610	3,485,736	338,421	338,421		
SIRIUS SATELLITE RAD	COM	82966U10	4,209,658	345,337	345,137	100	1
SITEL CORP	COM	82980K10	610,536	381,585	381,185	400	
Page Total			1,019,261,097				

Page 54 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shared Other
SIPEX CORP	COM	82990910	2,823,942	187,140	187,140		
SIX FLAGS INC	COM	83001P10	18,551,662	881,733	880,213	1,220	300
SKECHERS U S A INC	CL A	83056610	3,847,311	131,622	131,622		
SKILLSOFT CORP	COM	83066P10	662,669	19,348	19,348		
SKY FINL GROUP INC	COM	83080P10	13,532,602	714,876	713,326	1,550	
SKYLINE CORP	COM	83083010	1,704,379	62,661	62,661		
SKYWEST INC	COM	83087910	11,160,184	398,578	397,958	520	100
SMART & FINAL INC	COM	83168310	1,250,634	113,694	113,694		
SMARTFORCE PUB LTD C	SPONSORED	83170A20	384,112	10,903	10,903		
SMITH A O	COM	83186520	3,079,086	172,016	171,996	20	
SMITH INTL INC	COM	83211010	35,137,912	582,332	567,787	11,105	3,440
SMITH CHARLES E RESD	COM	83219710	22,588,613	450,421	423,746	26,675	
SMITHFIELD FOODS INC	COM	83224810	36,063,946	894,887	894,137	650	100
SMUCKER J M CO	COM	83269630	6,639,880	255,380	255,380		
SMURFIT-STONE CONTAI	COM	83272710	27,880,410	1,721,013	1,697,641	19,922	3,450
SNAP ON INC	COM	83303410	30,758,965	1,273,136	1,271,826	1,310	
SOLA INTL INC	COM	83409210	999,848	70,861	70,861		
SOLELECTRON CORP	COM	83418210	244,792,731	13,376,652	12,865,551	379,281	131,820
SOLUTIA INC	COM	83437610	17,607,456	1,380,977	1,379,507	870	600
SOMERA COMMUNICATION	COM	83445810	1,664,521	232,475	230,215	2,260	
SONERA GROUP PLC	SPONSORED	83543320	268,320	34,400	34,320	80	
SONIC AUTOMOTIVE INC	CL A	83545G10	3,903,677	204,381	204,321	60	
SONIC CORP	COM	83545110	7,529,655	237,304	237,304		
SONICBLUE INC	COM	83546Q10	2,544,804	771,153	770,653	500	
SONICWALL INC	COM	83547010	8,011,158	317,777	317,157	620	
SONOCO PRODS CO	COM	83549510	143,193,381	5,755,361	1,792,713	3,958,933	3,715
SONOSITE INC	COM	83568G10	1,565,308	80,686	80,586		100
SONY CORP	ADR NEW	83569930	31,716,784	482,018	169,764	312,254	
SORRENTO NETWORKS CO	COM	83586Q10	642,715	53,649	52,729	920	
SOTHEBYS HLDGS INC	CL A	83589810	9,582,349	594,070	593,570	300	200
SONUS NETWORKS INC	COM	83591610	9,020,370	386,146	385,826	100	220
SOUTH FINL GROUP INC	COM	83784110	6,948,330	368,026	367,809	217	

Edgar Filing: STATE STREET CORP - Form 13F-HR

SOUTH JERSEY INDS IN	COM	83851810	3,157,893	101,377	101,377		
SOUTHERN CO	COM	84258710	316,256,753	13,602,441	13,566,114	24,398	11,929 1
SOUTHERN PERU COPPER	COM	84361110	2,658,757	215,284	215,284		
SOUTHERN UN CO NEW	COM	84403010	6,601,786	323,617	317,329	605	5,683
SOUTHTRUST CORP	COM	84473010	174,970,120	6,729,620	6,717,360	11,820	440
SOUTHWEST AIRLS CO	COM	84474110	1,607,947,922	86,963,111	86,896,575	53,104	13,432 1
SOUTHWEST BANCORPORA	COM	84476R10	8,166,790	270,334	270,214	20	100
SOUTHWEST GAS CORP	COM	84489510	6,116,259	258,288	256,388	1,900	
SOUTHWEST SECS GROUP	COM	84522410	3,807,702	183,947	183,837	110	
SOUTHWESTERN ENERGY	COM	84546710	2,477,011	202,205	202,205		
SOVEREIGN BANCORP IN	COM	84590510	38,670,489	2,974,653	2,966,733	6,520	1,400
SOVRAN SELF STORAGE	COM	84610H10	8,720,531	172,471	172,471		
SPANISH BROADCASTING	CL A	84642588	2,028,838	247,118	246,918	200	
SPARTAN STORES INC	COM	84682210	482,185	30,024	30,024		
SPARTECH CORP	COM NEW	84722020	3,113,079	128,906	128,906		
SPECIALTY LABORATORI	COM	84749R10	1,200,147	31,708	31,513	195	
SPECTRA-PHYSICS LASE	COM	84756810	635,910	27,481	27,481		
Page Total			2,889,069,886				

Page 55 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shared Other
SPECTRALINK CORP	COM	84758010	1,963,989	150,960	150,810	150	
SPECTRASITE HLDGS IN	COM	84760T10	3,277,757	452,729	446,489	6,240	
SPECTRIAN CORP	COM	84760810	414,032	25,877	25,877		
SPEECHWORKS INTL INC	COM	84764M10	1,017,438	64,805	64,770	35	
SPEEDFAM-IPEC INC	COM	84770510	617,280	193,505	193,505		
SPEEDWAY MOTORSPORTS	COM	84778810	3,489,013	138,398	133,398		5,00
SPHERION CORP	COM	84842010	4,305,728	481,087	480,187	900	
SPIEGEL INC	CL A	84845710	1,810,823	187,262	187,262		
SPIEKER PPTYS INC	COM	84849710	44,503,822	742,349	727,664	14,685	
SPINNAKER EXPL CO	COM	84855W10	4,395,003	110,261	110,061	200	
SPORTS RESORTS INTL	COM	84918U10	255,373	20,898	20,898		
SPRINGS INDS INC	CL A	85178310	5,135,621	116,454	116,454		
SPRINT CORP	COM FON GR	85206110	368,282,861	17,241,707	17,134,145	86,898	20,66
SPRINT CORP	PCS COM SE	85206150	411,992,745	17,059,741	16,897,687	133,825	28,22
STAMPS COM INC	COM	85285710	743,985	198,396	198,396		
STANCORP FINL GROUP	COM	85289110	16,445,799	347,031	347,031		
STANDARD COML CORP	COM	85325810	492,522	28,870	28,870		
STANDARD MICROSYSTEM	COM	85362610	2,230,733	124,622	124,622		
STANDARD PAC CORP NE	COM	85375C10	10,606,635	458,170	457,810	360	
STANDARD REGISTER CO	COM	85388710	2,447,679	132,307	132,207	100	
STANDEX INTL CORP	COM	85423110	2,376,850	100,714	98,194		2,52
STANLEY FURNITURE IN	COM NEW	85430520	364,548	13,552	13,552		
STANFORD MICRODEVICE	COM	85439910	1,211,746	71,701	66,800	4,901	
STANLEY WKS	COM	85461610	75,372,818	1,799,733	1,758,462	28,011	13,26
STARBASE CORP	COM NEW	85491020	717,498	196,575	196,575		
STAPLES INC	COM	85503010	152,762,239	9,553,611	9,060,995	305,882	186,73
STARBUCKS CORP	COM	85524410	167,308,555	7,274,285	7,172,905	90,610	10,77
STARMEDIA NETWORK IN	COM	85554610	691,867	371,972	371,972		
STARTEK INC	COM	85569C10	1,474,717	65,253	65,253		
STATE AUTO FINL CORP	COM	85570710	2,196,440	134,011	134,011		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	153,452,047	4,116,203	4,088,408	27,795	
STATE STR CORP	COM	85747710	761,684,159	15,390,668	6,709,159	8,207,641	473,86

Edgar Filing: STATE STREET CORP - Form 13F-HR

STATEN IS BANCORP IN	COM	85755010	8,016,678	287,852	287,852		
STATION CASINOS INC	COM	85768910	4,893,920	305,870	305,720	150	
STEAK N SHAKE CO	COM	85787310	1,710,991	184,972	184,972		
STEEL DYNAMICS INC	COM	85811910	3,897,212	311,777	308,707	3,070	
STEELCASE INC	CL A	85815520	6,144,116	514,152	510,272	3,880	
STEIN MART INC	COM	85837510	2,623,743	253,747	253,747		
STEPAN CO	COM	85858610	1,264,936	48,280	48,280		
STERLING BANCSHARES	COM	85890710	6,853,301	357,315	357,315		
STERICYCLE INC	COM	85891210	5,832,833	124,235	124,235		
STERIS CORP	COM	85915210	15,813,515	788,704	787,904	800	
STERLING BANCORP	COM	85915810	836,634	27,341	27,341		
STERLING FINL CORP	COM	85931710	831,779	35,930	35,930		
STEWART & STEVENSON	COM	86034210	10,975,074	332,578	331,168	1,410	
STEWART ENTERPRISES	CL A	86037010	5,630,008	771,234	771,234		
STEWART INFORMATION	COM	86037210	1,829,214	93,854	93,854		
STILLWATER MNG CO	COM	86074Q10	10,250,165	350,433	348,693	1,640	10
STILWELL FINL INC	COM	86083110	146,971,086	4,379,353	4,355,452	16,501	7,40
Page Total			2,438,417,527				

Page 56 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Oth
STMICROELECTRONICS N	NY REGISTR	86101210	3,336,541	99,628	99,628		
STONE ENERGY CORP	COM	86164210	9,567,205	215,964	215,564	300	10
STONERIDGE INC	COM	86183P10	1,351,361	125,708	125,608	100	
STORAGE USA INC	COM	86190710	14,206,356	394,621	363,281	31,340	
STORA ENSO CORP	SPON ADR R	86210M10	480,320	45,356	45,022	334	
STORAGENETWORKS INC	COM	86211E10	2,280,941	134,252	130,569	3,683	
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	21,390,456	1,554,539	1,552,139	2,000	40
STRATOS LIGHTWAVE IN	COM	86310010	6,155,448	473,496	472,043	1,453	
STRAYER ED INC	COM	86323610	3,244,751	66,559	66,559		
STRIDE RITE CORP	COM	86331410	3,194,249	375,794	375,794		
STRUCTURAL DYNAMICS	COM	86355510	15,181,351	619,647	619,547	100	
STRYKER CORP	COM	86366710	247,309,599	4,508,835	3,924,895	472,285	111,65
STUDENT LN CORP	COM	86390210	3,999,465	57,340	57,340		
STURM RUGER & CO INC	COM	86415910	2,665,100	271,949	271,929	20	
SUFFOLK BANCORP	COM	86473910	767,901	17,133	17,133		
SUIZA FOODS CORP	COM	86507710	26,433,711	497,810	496,410	300	1,10
SUMMIT PPTYS INC	COM	86623910	8,114,143	302,428	302,428		
SUN COMMUNITIES INC	COM	86667410	8,593,125	243,087	226,887	16,200	
SUN LIFE FINL SVCS C	COM	86679610	476,163	20,049	20,049		
SUN MICROSYSTEMS INC	COM	86681010	1,071,989,102	68,192,691	66,696,169	1,215,006	281,51
SUNAIR ELECTRS INC	COM	86701710	571,745	278,900		278,900	
SUNCOR ENERGY INC	COM	86722910	379,640	14,772	14,772		
SUNGARD DATA SYS INC	COM	86736310	106,449,131	3,547,122	3,378,396	148,726	20,00
SUNOCO INC	COM	86764P10	80,179,333	2,188,898	2,183,341	5,457	10
SUNQUEST INFORMATION	COM	86765410	249,913	10,505	10,505		
SUNRISE ASSISTED LIV	COM	86768K10	4,547,287	173,230	173,230		
SUNRISE TELECOM INC	COM	86769Y10	328,487	55,208	55,208		
SUNTRUST BKS INC	COM	86791410	383,340,055	5,917,568	5,888,986	26,430	2,15
SUPERCONDUCTOR TECHN	COM	86793110	283,134	47,189	47,189		
SUPERGEN INC	COM	86805910	2,987,921	202,846	202,846		
SUPERIOR ENERGY SVCS	COM	86815710	3,243,179	410,529	409,609	400	52

Edgar Filing: STATE STREET CORP - Form 13F-HR

SUPERIOR INDS INTL I	COM	86816810	13,268,537	346,437	346,437			
SUPERTEX INC	COM	86853210	860,517	69,734	69,734			
SUPERVALU INC	COM	86853610	65,579,681	3,736,734	3,732,544	4,190		
SUPPORT COM INC	COM	86858710	281,465	43,638	43,638			
SURMODICS INC	COM	86887310	6,511,982	110,748	110,548	200		
SUSQUEHANNA BANCSHAR	COM	86909910	6,541,649	321,457	320,797			66
SWIFT ENERGY CO	COM	87073810	6,165,983	204,646	204,446	200		
SWIFT TRANSN CO	COM	87075610	11,337,687	588,665	588,365	100		20
SWISSCOM AG	SPONSORED	87101310	1,403,644	58,853	58,853			
SYBASE INC	COM	87113010	43,287,072	2,631,433	2,629,159	1,974		30
SYBRON DENTAL SPECIA	COM	87114210	5,005,747	244,302	234,436	9,333		53
SYCAMORE NETWORKS IN	COM	87120610	9,659,490	1,036,426	844,479	191,147		80
SYKES ENTERPRISES IN	COM	87123710	3,549,678	322,698	322,698			
SYLVAN LEARNING SYS	COM	87139910	8,759,664	360,480	360,380	100		
SYMANTEC CORP	COM	87150310	49,737,132	1,138,410	1,136,980	1,130		30
SYMBOL TECHNOLOGIES	COM	87150810	91,092,238	4,103,254	4,096,742	6,062		45
SYMMETRICOM INC	COM	87154310	2,989,868	204,226	204,226			
SYMYX TECHNOLOGIES	COM	87155S10	4,597,595	174,880	174,540	340		
Page Total			2,363,926,742					

Page 57 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Oth
SYNCOR INTL CORP DEL	COM	87157J10	5,729,606	184,826	184,826		
SYNGENTA AG	SPONSORED	87160A10	2,145,355	198,644	198,635	9	
SYNPLICITY INC	COM	87160Y10	305,785	30,548	30,548		
SYNOPSYS INC	COM	87160710	33,505,865	692,413	691,313	900	20
SYNOVUS FINL CORP	COM	87161C10	175,779,525	5,601,642	5,595,332	6,010	30
SYNTEL INC	COM	87162H10	463,509	60,196	60,196		
SYNTROLEUM CORP	COM	87163010	2,383,161	262,174	258,534	3,640	
SYSCO CORP	COM	87182910	496,218,432	18,276,922	14,652,977	2,065,701	1,558,24
SYSTEMS & COMPUTER T	COM	87187310	2,537,475	280,384	280,284	100	
TBC CORP	COM	87218010	381,667	39,840	39,840		
TCF FINL CORP	COM	87227510	44,836,462	968,181	948,274	10,445	9,46
TC PIPELINES LP	UT COM LTD	87233Q10	254,679	11,073	11,073		
TD WATERHOUSE GRP IN	COM	87236210	3,141,719	287,440	287,320	120	
TECO ENERGY INC	COM	87237510	44,935,375	1,473,291	1,350,006	54,102	69,18
TEPPCO PARTNERS L P	UT LTD PAR	87238410	582,274	19,839	16,439	1,000	2,40
THQ INC	COM NEW	87244340	10,786,649	180,893	180,893		
TJX COS INC NEW	COM	87254010	190,873,923	5,989,141	5,973,211	13,730	2,20
TRC COS INC	COM	87262510	741,538	18,460	18,460		
TRW INC	COM	87264910	101,910,297	2,485,617	2,472,889	6,880	5,84
TMP WORLDWIDE INC	COM	87294110	112,717,680	1,878,628	1,877,288	1,240	10
TTM TECHNOLOGIES IN	COM	87305R10	298,258	33,893	33,893		
TXU CORP	COM	87316810	269,070,744	5,583,539	5,568,203	9,837	5,49
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	2,362,895	155,556	155,556		
TAKE-TWO INTERACTIVE	COM	87405410	4,480,381	241,530	241,470	60	
TALBOTS INC	COM	87416110	25,806,331	589,859	589,142	317	40
TALK AMERICA HLDGS I	COM	87426R10	386,730	411,415	411,415		
TALX CORP	COM	87491810	1,019,484	25,519	25,519		
TANGER FACTORY OUTLE	COM	87546510	1,727,254	75,098	75,098		
TANOX INC	COM	87588Q10	3,163,644	100,274	100,254	20	
TARGET CORP	COM	87612E10	2,843,487,788	82,181,728	81,371,284	632,990	177,45

Edgar Filing: STATE STREET CORP - Form 13F-HR

TARGETED GENETICS CO	COM	87612M10	1,539,661	236,871	236,871		
TASTY BAKING CO	COM	87655330	1,035,468	58,800			58,800
TAUBMAN CTRS INC	COM	87666410	11,644,822	831,773	831,773		
TECH DATA CORP	COM	87823710	17,822,479	534,247	532,052	1,895	30
TECHNE CORP	COM	87837710	8,507,297	261,763	261,123	640	
TECHNITROL INC	COM	87855510	8,148,088	313,388	311,368	1,520	50
TECUMSEH PRODS CO	CL A	87889520	9,431,532	190,536	190,036	400	10
TEJON RANCH CO DEL	COM	87908010	1,706,912	62,639	62,639		
TEKELEC	COM	87910110	8,121,870	299,700	299,100	600	
TEKTRONIX INC	COM	87913110	53,464,730	1,969,235	1,966,150	2,985	10
TELE CENTRO OESTE CE	SPON ADR P	87923P10	223,792	25,872	25,872		
TELE NORTE LESTE PAR	SPON ADR P	87924610	389,633	25,533	25,533		
TELECOM ITALIA SPA	SPON ADR O	87927W10	3,386,504	38,483	38,483		
TELECOMM ARGENTINA S	SPON ADR R	87927320	228,443	14,786	14,786		
TELECOM CORP NEW ZEA	SPONSORED	87927820	265,570	14,632	14,632		
TELECORP PCS INC NEW	CL A	87930010	6,956,716	359,149	358,029	1,020	10
TELEDYNE TECHNOLOGIE	COM	87936010	4,316,952	284,010	283,487	509	1
TELEFLEX INC	COM	87936910	28,003,668	636,447	635,627	620	20
TELEFONICA DE ARGENT	SPON ADR C	87937820	204,491	11,205	11,205		
Page Total			4,547,433,113				

Page 58 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Othe
TELEFONICA S A	SPONSORED	87938220	14,543,560	390,536	115,640	274,896	
TELEFONOS DE MEXICO	SPON ADR O	87940378	2,822,078	80,424	80,424		
TELEPHONE & DATA SYS	COM	87943310	70,892,711	651,887	648,597	3,110	180
TELENOR ASA	SPONSORED	87944W10	342,600	28,550	28,550		
TELE2 AB	SPON ADR R	87952P20	557,202	17,633	17,633		
TELIK INC	COM	87959M10	372,960	37,864	37,864		
TELLABS INC	COM	87966410	160,117,637	8,262,004	8,246,101	13,543	2,360
TELLIUM INC	COM	87967E10	1,079,260	59,300	59,300		
TELSTRA CORP LTD	SPON ADR F	87969N20	566,239	40,766	40,766		
TELULAR CORP	COM NEW	87970T20	208,656	20,700	20,700		
TEMPLE INLAND INC	COM	87986810	75,727,381	1,421,043	1,039,400	381,543	100
TELETECH HOLDINGS IN	COM	87993910	1,851,355	205,935	205,815	120	
TENET HEALTHCARE COR	COM	88033G10	360,378,321	6,984,076	6,972,491	10,945	640
TENNANT CO	COM	88034510	3,245,000	81,125	80,525	600	
TENNECO AUTOMOTIVE I	COM	88034910	356,080	109,227	109,130	57	40
TERADYNE INC	COM	88077010	115,271,170	3,293,462	3,279,887	13,055	520
TERAYON COMMUNICATIO	COM	88077510	1,662,442	271,641	268,681	2,960	
TEREX CORP NEW	COM	88077910	4,867,795	229,613	229,593	20	
TERRA INDS INC	COM	88091510	455,126	116,699	116,699		
TERRA NETWORKS S A	SPONSORED	88100W10	364,739	47,929	47,908	21	
TERRA NITROGEN CO L	COM UNIT	88100520	296,055	38,700	38,700		
TERREMARK WORLDWIDE	COM	88144810	1,496,794	978,297	978,297		
TESORO PETE CORP	COM	88160910	3,243,605	257,429	253,529	3,900	
TETRA TECHNOLOGIES I	COM	88162F10	915,236	37,433	37,433		
TETRA TECH INC NEW	COM	88162G10	8,290,179	304,786	304,586	200	
TEVA PHARMACEUTICAL	ADR	88162420	1,058,165	16,985	16,985		
TEXACO INC	COM	88169410	2,736,761,696	41,055,531	40,849,102	102,862	103,567
TEXAS BIOTECHNOLOGY	COM	88221T10	3,080,370	367,586	367,586		
TEXAS INDS INC	COM	88249110	6,507,344	189,222	189,182	40	

Edgar Filing: STATE STREET CORP - Form 13F-HR

TEXAS INSTRS INC	COM	88250810	1,158,915,292	36,329,633	36,120,082	150,957	58,594
TEXAS REGL BANCSHARE	CL A VTG	88267310	7,493,295	185,984	185,984		
TEXTRON INC	COM	88320310	165,667,648	3,009,950	2,988,959	15,000	5,991
THERAGENICS CORP	COM	88337510	3,170,649	283,854	283,854		
THERMA-WAVE INC	COM	88343A10	2,134,409	111,925	111,905	20	
THERMO ELECTRON CORP	COM	88355610	87,618,306	3,979,033	3,967,416	11,377	240
THIRD WAVE TECHNOLOG	COM	88428W10	416,350	40,305	40,305		
THOMAS & BETTS CORP	COM	88431510	35,826,871	1,623,329	1,619,085	3,444	800
THOMAS INDS INC	COM	88442510	3,781,103	128,173	128,173		
THOMSON MULTIMEDIA	SPONSORED	88511810	372,912	11,816	11,816		
THOR INDS INC	COM	88516010	1,845,034	55,961	55,961		
THORATEC CORP	COM NEW	88517530	3,754,112	241,422	241,422		
THORNBURG MTG INC	COM	88521810	1,075,416	69,337	69,337		
3DO CO	COM	88553W10	981,023	134,756	134,756		
3COM CORP	COM	88553510	16,755,074	3,527,384	3,515,334	7,075	4,975
3-D SYS CORP DEL	COM NEW	88554D20	351,985	20,705	20,705		
THREE FIVE SYS INC	COM	88554L10	3,423,553	190,409	190,194	215	
3-DIMENSIONAL PHARMA	COM	88554W10	336,244	34,989	34,989		
3TEC ENERGY CORP	COM NEW	88575R30	457,824	28,614	28,514		100
TIBCO SOFTWARE INC	COM	88632Q10	10,039,837	786,205	776,426	9,679	100
Page Total			5,081,748,693				

Page 59 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
TICKETMASTER	CL B	88633P20	2,684,083	181,357	181,237	120	
TIDEWATER INC	COM	88642310	24,584,094	652,098	650,798	1,000	300
TIFFANY & CO NEW	COM	88654710	102,863,858	2,839,974	2,829,379	10,295	300
TIMBERLAND CO	CL A	88710010	7,151,230	180,998	180,578	300	120
TIME WARNER TELECOM	CL A	88731910	11,858,672	353,779	352,824	855	100
TIMKEN CO	COM	88738910	21,082,914	1,244,564	1,243,244	1,320	
TITAN CORP	COM	88826610	13,996,983	611,222	610,682	440	100
TITAN PHARMACEUTICAL	COM	88831410	6,040,352	201,278	200,978	300	
TITANIUM METALS CORP	COM	88833910	546,280	54,628	54,628		
TIVO INC	COM	88870610	748,093	136,017	135,317	700	
TNT POST GROEP N V	SPONSORED	88874210	793,182	38,318	38,318		
TOKIO MARINE & FIRE	ADR NEW	88909040	1,889,375	40,623	40,623		
TOLL BROTHERS INC	COM	88947810	9,835,283	250,198	250,198		
TOLLGRADE COMMUNICAT	COM	88954210	4,147,833	145,538	145,538		
TOMPKINSTRUSTCO INC	COM	89011010	704,008	17,823	17,823		
TOO INC	COM	89033310	6,963,929	254,158	253,698	432	28
TOOTSIE ROLL INDS IN	COM	89051610	17,515,774	454,483	453,219	1,058	206
TOPPS INC	COM	89078610	5,880,011	502,995	502,895	100	
TORCHMARK CORP	COM	89102710	125,838,039	3,129,521	3,110,641	12,080	6,800
TORO CO	COM	89109210	12,190,395	271,199	270,899	300	
TORONTO DOMINION BK	COM NEW	89116050	877,455	34,289	34,289		
TOSCO CORP	COM NEW	89149030	180,638,610	4,100,763	4,087,108	10,355	3,300
TOTAL FINA ELF S A	SPONSORED	89151E10	13,664,008	194,644	97,629	97,015	
TOWER AUTOMOTIVE INC	COM	89170710	3,566,702	347,971	347,971		
TOTAL SYS SVCS INC	COM	89190610	9,137,671	321,749	321,329	420	
TOWN & CTRY TR	SH BEN INT	89208110	3,783,649	185,473	185,473		
TOYOTA MOTOR CORP	SP ADR REP	89233130	14,358,273	203,808	203,808		
TOYS R US INC	COM	89233510	101,196,686	4,088,755	4,070,820	17,795	140

Edgar Filing: STATE STREET CORP - Form 13F-HR

TRAMMELL CROW CO	COM	89288R10	2,272,432	205,650	205,570	80	
TRANS WORLD ENTMT CO	COM	89336Q10	2,506,579	263,573	263,473	100	
TRANSACTION SYS ARCH	CL A	89341610	6,102,009	393,678	388,498	5,080	100
TRANSATLANTIC HLDGS	COM	89352110	18,824,274	153,655	153,285	370	
TRANSCANADA PIPELINE	COM	89352610	271,888	22,051	22,051		
TRANSKARYOTIC THERAP	COM	89373510	4,871,000	165,399	165,199	200	
TRANSMETA CORP DEL	COM	89376R10	1,198,517	214,788	214,788		
TRANSMONTAIGNE INC	COM	89393410	1,559,823	268,935	268,935		
TRAVELOCITY COM INC	COM	89395310	5,089,507	165,782	165,782		
TRANSWITCH CORP	COM	89406510	11,374,275	1,034,025	1,033,445	280	300
TREDEGAR CORP	COM	89465010	3,830,229	200,012	200,012		
TREMONT CORP	COM PAR \$1	89474520	755,937	21,294	21,294		
TRENDWEST RESORTS IN	COM	89491710	1,361,599	58,188	58,188		
TREX INC	COM	89531P10	858,299	44,587	44,587		
TRI CONTL CORP	COM	89543610	235,116	10,800	10,800		
TRIAD HOSPITALS INC	COM	89579K10	22,050,986	748,252	747,585	572	95
TRIANGLE PHARMACEUTI	COM	89589H10	1,230,975	263,029	263,029		
TRIAD GTY INC	COM	89592510	7,879,080	196,977	196,977		
TRIARC COS INC	CL A	89592710	3,263,419	124,558	124,498	60	
TRICON GLOBAL RESTAU	COM	89595310	186,286,445	4,243,427	4,219,094	18,949	5,384
TRIBUNE CO NEW	COM	89604710	234,957,924	5,872,480	5,696,104	97,749	78,627
Page Total			1,221,317,755				

Page 60 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
TRICO MARINE SERVICE	COM	89610610	2,207,342	207,457	207,397	60	
TRIGON HEALTHCARE IN	COM	89618L10	31,213,602	481,320	480,570	650	10
TRIMBLE NAVIGATION L	COM	89623910	3,830,798	196,552	194,092	460	2,00
TRIMERIS INC	COM	89626310	6,839,411	136,597	136,587	10	
TRINITY INDS INC	COM	89652210	25,691,809	1,253,259	1,252,459	500	30
TRIPATH TECHNOLOGY I	COM	89672P10	374,833	42,402	42,402		
TRIQUINT SEMICONDUCT	COM	89674K10	15,050,947	668,931	665,121	1,910	1,90
TRITON PCS HLDGS INC	CL A	89677M10	9,717,246	237,006	236,486	420	10
TRIUMPH GROUP INC NE	COM	89681810	8,498,364	173,436	173,436		
TRIZETTO GROUP INC	COM	89688210	1,659,783	179,436	179,396	40	
TRIZEC HAHN CORP	SUB VTG	89693810	461,989	25,398	25,398		
TRIPATH IMAGING INC	COM	89694210	407,935	41,164	41,164		
TROPICAL SPORTSWEAR	COM	89708P10	340,784	16,376	16,376		
TROY FINL CORP	COM	89732910	503,446	27,571	27,571		
TRUST CO NJ JERSEY C	COM	89830410	4,549,676	133,814	133,814		
TRUSTCO BK CORP N Y	COM	89834910	6,613,790	495,415	495,315	100	
TRUSTMARK CORP	COM	89840210	12,236,724	602,201	598,451	3,750	
TUCKER ANTHONY SUTRO	COM	89864710	4,127,288	187,604	186,435		1,16
TUESDAY MORNING CORP	COM NEW	89903550	1,351,089	101,969	101,969		
TULARIK INC	COM	89916510	3,246,856	125,701	125,701		
TUPPERWARE CORP	COM	89989610	30,549,369	1,303,857	1,302,983	874	
TURNSTONE SYSTEMS IN	COM	90042310	750,533	107,219	104,325	2,894	
TWEETER HOME ENTMT G	COM	90116710	4,743,366	134,373	134,353	20	
21ST CENTY INS GROUP	COM	90130N10	4,855,288	261,037	260,917	120	
II VI INC	COM	90210410	1,508,815	86,218	86,218		
TYCO INTL LTD NEW	COM	90212410	1,703,758,563	31,255,890	30,606,012	494,427	155,45
TYSON FOODS INC	CL A	90249410	24,517,581	2,662,061	2,659,571	1,890	60

Edgar Filing: STATE STREET CORP - Form 13F-HR

UAL CORP	COM PAR \$0	90254950	14,870,066	423,046	421,987	1,059	
UCAR INTL INC	COM	90262K10	6,766,627	566,245	565,845	400	
UCBH HOLDINGS INC	COM	90262T30	5,289,944	174,298	174,098	200	
UGI CORP NEW	COM	90268110	9,966,321	369,123	367,923	1,200	
UICI	COM	90273710	4,155,798	325,945	325,945		
UIL HLDG CORP	COM	90274810	7,385,194	151,990	151,890		10
UMB FINL CORP	COM	90278810	9,343,298	217,286	213,186	4,000	10
USX MARATHON GROUP	COM NEW	90290582	256,626,101	8,696,242	8,681,146	9,756	5,34
U S B HLDG INC	COM	90291010	1,172,862	76,909	76,909		
UST INC	COM	90291110	87,910,446	3,046,100	3,033,385	7,635	5,08
U S RESTAURANT PPTYS	COM	90297110	207,795	13,918	13,918		
US BANCORP DEL	COM NEW	90297330	919,877,555	40,363,210	39,943,955	339,045	80,21
USA NETWORKS INC	COM	90298410	25,330,816	904,672	902,012	2,560	10
URS CORP NEW	COM	90323610	3,113,991	115,333	115,333		
U S G CORP	COM NEW	90329340	1,280,930	303,538	302,978	560	
USEC INC	COM	90333E10	6,331,284	751,042	751,042		
U S CONCRETE INC	COM	90333L10	319,174	40,047	40,047		
USX-U S STL	COM	90337T10	35,928,880	1,783,071	1,778,506	4,465	10
US UNWIRED INC	CL A	90338R10	3,702,815	348,993	221,503	127,490	
US ONCOLOGY INC	COM	90338W10	6,148,306	691,598	691,498		10
UBIQUITEL INC	COM	90347430	1,207,457	158,876	158,876		
ULTICOM INC	COM	90384410	6,361,768	188,218	188,218		
Page Total			3,322,904,655				

Page 61 Of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
ULTIMATE ELECTRS INC	COM	90384910	2,372,884	73,192	73,192		
USA ED INC	COM	90390U10	248,180,290	3,399,730	3,393,653	5,857	220
ULTRAMAR DIAMOND SHA	COM	90400010	57,849,687	1,224,332	1,221,852	2,080	400
ULTRATECH STEPPER IN	COM	90403410	4,646,754	181,160	181,120	40	
UNIFI INC	COM	90467710	5,640,404	663,577	663,557	20	
UNIFIRST CORP MASS	COM	90470810	854,810	44,990	44,990		
UNILEVER PLC	SPON ADR N	90476770	11,064,805	320,719	58,692	262,027	
UNILEVER N V	N Y SHS NE	90478470	543,216,328	9,118,958	9,065,401	53,557	
UNIGRAPHICS SOLUTION	CL A	90492810	2,760,122	86,933	85,933	1,000	
UNION PAC CORP	COM	90781810	274,888,520	5,006,165	4,906,172	33,672	66,321
UNION PLANTERS CORP	COM	90806810	117,039,404	2,684,390	2,676,797	7,100	493
UNIONBANCAL CORP	COM	90890610	23,776,293	705,528	704,708	820	
UNIROYAL TECHNOLOGY	COM	90916310	1,066,061	125,419	125,419		
UNISOURCE ENERGY COR	COM	90920510	7,636,583	332,459	332,119	100	240
UNISYS CORP	COM	90921410	93,405,131	6,349,771	6,336,026	11,805	1,940
UNIT CORP	COM	90921810	4,119,161	259,884	259,426		458
UNITED AUTO GROUP IN	COM	90944010	1,364,020	77,944	77,884	60	
UNITED CMNTY FINL CO	COM	90983910	2,144,906	246,541	246,541		
UNITED BANKSHARES IN	COM	90990710	8,029,280	299,600	299,000		600
UNITED DOMINION REAL	COM	91019710	17,803,686	1,240,675	1,240,625	50	
UNITED FIRE & CAS CO	COM	91033110	1,043,533	35,713	27,776	7,937	
UNITED INDL CORP	COM	91067110	699,111	41,738	41,738		
UNITED MICROELECTRON	SPONSORED	91087320	931,029	104,610	104,610		
UNITED NATL BANCORP	COM	91090910	3,037,804	133,942	133,942		
UNITED NAT FOODS INC	COM	91116310	1,622,347	77,439	76,739	700	
UNITED PARCEL SERVIC	CL B	91131210	83,884,446	1,451,288	1,272,910	148,112	30,266

Edgar Filing: STATE STREET CORP - Form 13F-HR

UNITED RENTALS INC	COM	91136310	12,904,623	497,288	497,227	61		
UNITED STATES CELLUL	COM	91168410	24,177,775	419,389	417,689	1,100	600	
US AIRWAYS GROUP INC	COM	91190510	33,070,380	1,360,921	1,359,411	1,410	100	
U S INDS INC NEW	COM	91208010	2,796,072	681,969	681,929	40		
UNITED STATIONERS IN	COM	91300410	13,382,386	424,030	423,830	200		
UNITED TECHNOLOGIES	COM	91301710	878,253,480	11,988,172	11,789,278	118,991	79,903	
UNITED TELEVISION IN	COM	91306610	4,329,612	34,362	34,362			
UNITED THERAPEUTICS	COM	91307C10	1,542,445	115,539	115,539			
UNITED UTILS PLC	SPONSORED	91311Q10	256,191	13,071	13,071			
UNITEDHEALTH GROUP I	COM	91324P10	412,969,797	6,687,770	6,673,475	13,055	1,240	
UNITEDGLOBALCOM	CL A	91324750	4,802,601	555,214	533,710	6,404	15,100	
UNITRIN INC	COM	91327510	21,337,420	555,662	554,142	320	1,200	
UNIVERSAL AMERN FINL	COM	91337710	582,150	93,744	93,744			
UNIVERSAL COMPRESSIO	COM	91343110	2,153,458	75,826	75,326	500		
UNIVERSAL CORP VA	COM	91345610	20,187,534	509,015	507,825	1,190		
UNIVERSAL DISPLAY CO	COM	91347P10	2,516,777	128,407	128,407			
UNIVERSAL ELECTRS IN	COM	91348310	2,103,858	116,881	116,681	200		
UNIVERSAL FST PRODS	COM	91354310	2,632,635	117,006	116,746	260		
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	549,979	25,462	25,462			
UNIVERSAL HLTH SVCS	CL B	91390310	15,522,598	341,156	340,156	880	120	
UNIVISION COMMUNICAT	CL A	91490610	197,512,949	4,616,946	4,392,492	193,380	31,074	
UNOCAL CORP	COM	91528910	170,344,195	4,988,117	4,923,827	21,214	43,076	
UNOVA INC	COM	91529B10	2,691,545	391,213	388,653	2,560		
Page Total			3,345,697,859					

Page 62 Of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
UNUMPROVIDENT CORP	COM	91529Y10	156,382,772	4,868,704	4,834,580	24,364	9,
UPM KYMMENE CORP	SPONSORED	91543610	527,111	18,593	18,593		
USFREIGHTWAYS CORP	COM	91690610	6,682,871	226,538	226,418	20	
URBAN OUTFITTERS INC	COM	91704710	399,356	37,184	37,184		
UROLOGIX INC	COM	91727310	560,597	30,617	30,617		
USINTERNETWORKING IN	COM	91731180	262,690	218,909	218,709	200	
VI TECHNOLOGIES INC	COM	91792010	356,716	27,760	27,760		
UTILICORP UTD INC	COM	91800510	35,161,308	1,150,943	1,140,643	8,420	1,
UTSTARCOM INC	COM	91807610	4,955,979	212,703	212,532	50	
VA LINUX SYSTEMS INC	COM	91819B10	340,574	97,307	93,957	3,300	
V F CORP	COM	91820410	90,759,550	2,494,765	2,477,655	13,710	3,
VAIL RESORTS INC	COM	91879Q10	2,420,284	129,427	129,427		
VALASSIS COMMUNICATI	COM	91886610	23,370,454	652,806	652,286	320	
VALHI INC NEW	COM	91890510	1,873,100	144,641	144,641		
VALENCE TECHNOLOGY I	COM	91891410	3,527,080	548,535	433,470	115,065	
VALENTIS INC	COM	91913E10	1,480,168	236,827	236,827		
VALERO ENERGY CORP N	COM	91913Y10	41,258,810	1,121,773	1,121,213	360	
VALLEY NATL BANCORP	COM	91979410	18,112,843	638,901	635,228	3,588	
VALMONT INDS INC	COM	92025310	2,382,725	130,919	130,919		
VALSPAR CORP	COM	92035510	19,143,907	539,265	538,085	680	
VALUE CITY DEPT STOR	COM	92038710	1,578,030	137,220	137,220		
VALUE LINE INC	COM	92043710	1,285,852	30,456	30,456		
VALUEVISION INTL INC	CL A	92047K10	6,711,897	308,593	308,213	380	
VANS INC	COM	92193010	2,570,712	109,392	109,392		
VARCO INTL INC DEL	COM	92212210	18,142,740	974,892	912,651	61,941	

Edgar Filing: STATE STREET CORP - Form 13F-HR

VARIAN MED SYS INC	COM	92220P10	23,754,588	332,232	331,692	440	
VARIAN INC	COM	92220610	11,266,498	348,808	348,508	300	
VARIAN SEMICONDUCTOR	COM	92220710	11,410,014	271,667	270,027	1,640	
VASOMEDICAL INC	COM	92232110	1,944,056	450,013	378,013		72,
VASTERA INC	COM	92239N10	765,806	53,930	53,930		
VAXGEN INC	COM NEW	92239O20	1,345,751	70,829	68,829	2,000	
VECTREN CORP	COM	92240G10	15,650,814	756,078	754,754	1,324	
VECTOR GROUP LTD	COM	92240M10	5,277,437	165,178	150,175	15,003	
VEECO INSTRS INC DEL	COM	92241710	8,465,160	212,960	212,660	300	
VENTAS INC	COM	92276F10	5,654,218	516,367	516,247	120	
VENTANA MED SYS INC	COM	92276H10	2,932,996	93,111	93,111		
VENTIV HEALTH INC	COM	92279310	2,884,914	139,773	139,673		
VENATOR GROUP INC	COM	92294410	17,963,255	1,174,069	1,169,219	2,570	2,
VERITY INC	COM	92343C10	6,624,736	332,067	331,867	200	
VERISIGN INC	COM	92343E10	138,564,950	2,309,031	2,195,348	93,628	20,
VERITAS DGC INC	COM	92343P10	7,309,211	263,395	263,095	300	
VERIZON COMMUNICATIO	COM	92343V10	3,160,882,827	59,081,922	57,472,439	979,717	629,
VERITAS SOFTWARE CO	COM	92343610	533,718,429	8,022,222	7,944,028	70,491	7,
VERSICOR INC	COM	92531410	474,965	37,876	37,776		
VERTEX PHARMACEUTICA	COM	92532F10	31,336,420	633,059	624,788	7,071	1,
VERTICALNET INC	COM	92532L10	1,666,798	669,397	664,137	260	5,
VESTA INS GROUP INC	COM	92539110	481,438	43,967	43,967		
VIAD CORP	COM	92552R10	24,827,985	940,454	939,714	540	
VIASAT INC	COM	92552V10	3,579,874	149,911	146,345	140	3,
Page Total			4,459,031,266				

Page 63 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sha Ot
VIACOM INC	CL A	92552410	2,828,941	53,336	49,966	3,370	
VIACOM INC	CL B	92552430	1,862,988,201	35,999,772	35,877,965	98,937	22,
VIASYSTEMS GROUP INC	COM	92553H10	1,535,106	510,002	474,615	35,387	
VIANT CORP	COM	92553N10	226,810	121,289	121,289		
VICAL INC	COM	92560210	2,611,939	186,834	186,734	100	
VICOR CORP	COM	92581510	2,927,088	179,576	179,236	240	
VIDAMED INC	COM	92653010	303,238	50,122	50,122		
VIEWPOINT CORP	COM	92672P10	1,823,360	214,513	214,513		
VIGNETTE CORP	COM	92673410	13,865,867	1,563,232	1,526,262	36,310	
VINTAGE PETE INC	COM	92746010	15,017,502	803,075	802,375	700	
VION PHARMACEUTICALS	COM	92762410	383,652	43,498	37,398		6,
VIRAGE LOGIC CORP	COM	92763R10	213,591	13,789	13,789		
VIRATA CORP	COM	92764610	2,925,243	246,856	246,536	220	
VIROPHARMA INC	COM	92824110	1,989,340	58,510	58,510		
VISHAY INTERTECHNOLO	COM	92829810	40,875,416	1,777,192	1,772,863	3,035	1,
VISTEON CORP	COM	92839U10	58,529,749	3,184,426	3,177,600	5,250	1,
VISX INC DEL	COM	92844S10	13,158,000	680,000	677,450	2,350	
VISUAL NETWORKS INC	COM	92844410	1,205,190	137,736	137,736		
VITAL SIGNS INC	COM	92846910	1,514,714	45,831	45,731	100	
VITRIA TECHNOLOGY	COM	92849Q10	1,615,437	469,604	466,364	3,240	
VITESSE SEMICONDUCTO	COM	92849710	74,696,292	3,550,204	3,510,676	24,115	15,
VIVENDI UNIVERSAL	SPON ADR N	92851S20	4,451,500	76,750	76,550	200	
VIVUS INC	COM	92855110	282,286	91,060	91,060		
VODAFONE GROUP PLC N	SPONSORED	92857W10	38,409,436	1,718,543	770,793	947,750	

Edgar Filing: STATE STREET CORP - Form 13F-HR

VOLT INFORMATION SCI	COM	92870310	1,200,255	68,586	68,586		
VOLVO AKTIEBOLAGET	ADR B	92885640	387,296	25,480	25,480		
WMC LTD	SPONSORED	92894710	274,813	14,276	14,276		
VYSIS INC	COM	92896110	284,382	11,285	11,285		
VORNADO RLTY TR	SH BEN INT	92904210	29,429,171	753,821	753,671	150	
VOTORANTIM CELULOSE	SPONSORED	92906P10	236,964	15,693	15,693		
VULCAN MATLS CO	COM	92916010	111,809,513	2,080,177	2,078,752	1,425	
WFS FINL INC	COM	92923B10	3,312,144	107,712	107,712		
WD-40 CO	COM	92923610	3,030,888	116,126	116,126		
WGL HLDGS INC	COM	92924F10	17,036,276	628,413	624,438	3,655	
W-H ENERGY SVCS INC	COM	92925E10	1,012,491	53,289	53,289		
W HLDG CO INC	COM	92925110	3,243,981	249,537	249,417	120	
WJ COMMUNICATIONS IN	COM	92928410	410,925	88,371	88,371		
WMS INDS INC	COM	92929710	6,260,539	194,608	194,508	100	
W P CAREY & CO LLC	COM	92930Y10	457,320	24,720	23,801		
WPP GROUP PLC	SPON ADR N	92930930	8,383,157	166,829	43,051	123,778	
WPS RESOURCES CORP	COM	92931B10	76,538,571	2,171,307	226,576	1,944,011	
WSFS FINL CORP	COM	92932810	248,299	14,436	14,436		
WABASH NATL CORP	COM	92956610	2,190,850	181,062	181,062		
WABTEC CORP	COM	92974010	3,809,295	253,953	253,953		
WACHOVIA CORP	COM	92977110	322,959,384	4,539,134	4,332,671	127,412	79,
WACKENHUT CORP	COM SER A	92979410	1,530,540	88,727	88,727		
WACKENHUT CORRECTION	COM	92979810	323,622	24,704	24,704		
WADDELL & REED FINL	CL A	93005910	27,254,581	858,412	853,881	1,255	3,
WAL MART STORES INC	COM	93114210	4,360,533,369	89,355,192	86,006,499	2,140,352	1,208,
Page Total			7,126,536,524				

Page 64 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
WALGREEN CO	COM	93142210	754,341,461	21,890,350	20,256,018	995,598	638,73
WALLACE COMPUTER SER	COM	93227010	12,585,186	760,894	760,794	100	
WALTER INDS INC	COM	93317Q10	3,563,693	299,470	299,270	200	
WASHINGTON FED INC	COM	93882410	12,709,451	518,330	514,330		4,00
WASHINGTON MUT INC	COM	93932210	743,704,973	19,805,725	19,735,225	69,150	1,35
WASHINGTON POST CO	CL B	93964010	49,566,622	86,353	75,964	2,907	7,48
WASHINGTON REAL ESTA	SH BEN INT	93965310	9,666,514	408,905	408,685	220	
WASHINGTON TR BANCOR	COM	94061010	767,862	34,887	34,887		
WASTE CONNECTIONS IN	COM	94105310	6,728,976	186,916	186,916		
WASTE MGMT INC DEL	COM	94106L10	509,774,419	16,540,377	12,521,613	4,016,449	2,31
WATCHGUARD TECHNOLOG	COM	94110510	1,012,228	98,754	98,754		
WATERS CORP	COM	94184810	41,203,755	1,492,349	1,489,979	1,970	40
WATSCO INC	COM	94262220	4,615,310	327,327	327,327		
WATSON PHARMACEUTICA	COM	94268310	141,231,478	2,291,231	2,287,656	2,375	1,20
WATSON WYATT & CO HL	CL A	94271210	1,646,840	70,438	70,438		
WATTS INDS INC	CL A	94274910	4,404,050	259,826	259,826		
WAUSAU-MOSINEE PAPER	COM	94331510	7,583,638	588,335	587,935	400	
WAVE SYSTEMS CORP	CL A	94352610	1,995,669	371,633	368,433	3,200	
WAYPOINT FINL CORP	COM	94675610	770,062	61,605	61,605		
WEATHERFORD INTL INC	COM	94707410	59,177,664	1,232,868	1,228,041	3,102	1,72
WEBB DEL CORP	COM	94742310	14,254,131	368,419	368,279	40	10
WEBEX INC	COM	94767L10	1,422,630	53,362	53,362		
WEBMETHODS INC	COM	94768C10	2,602,047	122,854	122,454	400	

Edgar Filing: STATE STREET CORP - Form 13F-HR

WEBSense INC	COM	94768410	1,206,760	60,338	59,828	510	
WEBMD CORP	COM	94769M10	13,034,539	1,862,077	1,854,107	7,770	20
WEBSTER FINL CORP CO	COM	94789010	22,254,571	678,907	667,856	7,147	3,90
WEINGARTEN RLTY INVS	SH BEN INT	94874110	17,691,194	403,448	403,448		
WEIS MKTS INC	COM	94884910	4,268,646	121,062	120,183	120	75
WELLMAN INC	COM	94970210	4,928,424	275,331	275,331		
WELLPOINT HEALTH NET	COM	94973H10	172,525,262	1,830,701	1,828,671	1,930	10
WELLS FARGO & CO NEW	COM	94974610	1,723,621,493	37,123,013	35,372,554	1,169,320	581,13
WENDYS INTL INC	COM	95059010	59,257,473	2,320,183	2,317,223	2,960	
WERNER ENTERPRISES I	COM	95075510	7,504,526	309,465	309,345	120	
WESBANCO INC	COM	95081010	4,619,445	184,115	184,115		
WESCO FINL CORP	COM	95081710	5,598,754	16,093	15,373	20	70
WESCO INTL INC	COM	95082P10	1,632,776	179,426	179,286	140	
WEST COAST BANCORP O	COM	95214510	697,648	55,063	55,063		
WEST CORP	COM	95235510	10,661,599	484,398	484,398		
WEST PHARMACEUTICAL	COM	95530610	2,438,775	90,325	90,305	20	
WESTAMERICA BANCORPO	COM	95709010	17,885,361	455,678	455,628	50	
WESTCORP INC	COM	95790710	2,098,291	98,976	98,976		
WESTERN DIGITAL CORP	COM	95810210	5,736,395	1,452,252	1,448,852	3,400	
WESTERN GAS RES INC	COM	95825910	10,016,578	307,257	307,257		
WESTERN MULTIPLEX CO	CL A	95874P10	304,196	44,279	44,279		
WESTERN RES INC	COM	95942510	19,985,604	929,563	926,094	2,869	60
WESTERN WIRELESS COR	CL A	95988E20	16,665,725	387,575	378,475	5,500	3,60
WESTFIELD AMER INC	COM	95991010	4,016,620	249,170	249,170		
WESTPAC BKG CORP	SPONSORED	96121430	658,287	17,986	17,986		
WESTPOINT STEVENS IN	COM	96123810	4,629,909	3,404,345	263,735	3,140,610	
Page Total			4,519,267,510				

Page 65 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
WESTPORT RES CORP	COM	96141510	1,141,035	54,335	54,335		
WESTVACO CORP	COM	96154810	426,372,231	17,553,406	17,544,059	3,260	6,0
WESTWOOD ONE INC	COM	96181510	38,930,035	1,056,446	1,051,446	4,700	3
WET SEAL INC	CL A	96184010	1,183,558	34,197	34,197		
WEYERHAEUSER CO	COM	96216610	243,133,409	4,423,020	4,398,458	11,102	13,4
WHIRLPOOL CORP	COM	96332010	97,297,062	1,556,753	1,552,163	2,540	2,0
WHITEHALL JEWELLERS	COM	96506310	382,164	41,721	41,681	40	
WHITNEY HLDG CORP	COM	96661210	9,907,296	211,243	211,243		
WHOLE FOODS MKT INC	COM	96683710	12,867,811	474,827	472,787	1,840	2
WILD OATS MARKETS IN	COM	96808B10	1,696,975	163,014	162,844	170	
WILEY JOHN & SONS IN	CL A	96822320	80,777,686	3,415,547	374,423	10,820	3,030,3
WILEY JOHN & SONS IN	CL B	96822330	29,623,417	1,265,958			1,265,9
WILLAMETTE INDS INC	COM	96913310	102,656,812	2,073,875	2,070,990	2,610	2
WILLIAMS COMMUNICATI	CL A	96945510	8,689,902	2,925,893	2,856,210	55,061	14,6
WILLIAMS COS INC DEL	COM	96945710	326,129,709	9,897,715	9,803,279	75,496	18,9
WILLIAMS CLAYTON ENE	COM	96949010	552,773	32,612	32,612		
WILLIAMS SONOMA INC	COM	96990410	20,775,377	535,172	532,512	2,520	1
WILMINGTON TRUST COR	COM	97180710	22,144,519	353,464	348,504	2,860	2,1
WILSON GREATBATCH TE	COM	97223210	649,629	22,401	22,301	100	
WILSONS THE LEATHER	COM	97246310	2,478,521	133,613	133,573	40	

Edgar Filing: STATE STREET CORP - Form 13F-HR

WIND RIVER SYSTEMS I	COM	97314910	10,662,979	610,709	610,429	180	1
WINN DIXIE STORES IN	COM	97428010	67,022,979	2,564,982	2,561,252	3,630	1
WINNEBAGO INDS INC	COM	97463710	7,153,434	232,632	232,532	100	
WINSTON HOTELS INC	COM	97563A10	896,232	85,600	85,600		
WINTRUST FINANCIAL C	COM	97650W10	520,682	20,953	20,953		
WIPRO LTD	SPON ADR 1	97651M10	309,151	11,049	11,049		
WIRELESS FACILITIES	COM	97653A10	726,680	111,797	108,817	2,98	
WISCONSIN CENT TRANS	COM	97659210	8,701,356	520,105	519,905	20	
WISCONSIN ENERGY COR	COM	97665710	28,533,008	1,200,379	1,173,594	5,95	20,8
WIT SOUNDVIEW GROUP	COM	97738310	1,443,315	788,697	788,497		2
WITNESS SYS INC	COM	97742410	315,665	28,723	27,903	820	
WOLVERINE TUBE INC	COM	97809310	1,286,925	77,666	77,666		
WOLVERINE WORLD WIDE	COM	97809710	11,440,820	640,225	542,300	91,405	6,5
WOODHEAD INDS INC	COM	97943810	2,825,944	166,232	166,232		
WOODWARD GOVERNOR CO	COM	98074510	6,473,356	76,744	76,724	20	
WORLDGATE COMMUNICAT	COM	98156L30	241,286	47,311	47,211	100	
WORLD WRESTLING FEDN	CL A	98156Q10	3,557,474	257,788	257,788		
WORLDCOM INC GA NEW	WRLDCOM GP	98157D10	895,053,462	63,031,934	61,378,256	1,308,882	344,7
WORLDCOM INC GA NEW	MCI GROUP	98157D30	15,262,751	947,997	904,118	30,784	13,0
WORTHINGTON INDS INC	COM	98181110	25,694,697	1,889,316	1,868,185	17,585	3,5
WRIGLEY WM JR CO	COM	98252610	195,250,795	4,167,573	4,151,639	12,734	3,2
WYNDHAM INTL INC	CL A	98310110	3,079,930	1,231,972	1,214,972	17,000	
XM SATELLITE RADIO H	CL A	98375910	2,327,583	143,678	143,578	100	
XO COMMUNICATIONS IN	CL A	98376410	3,991,303	2,078,804	2,054,726	20,818	3,2
XTO ENERGY CORP	COM	98385X10	14,527,868	1,012,395	1,010,970	1,425	
X-RITE INC	COM	98385710	1,274,365	144,159	144,159		
XCEL ENERGY INC	COM	98389B10	188,959,039	6,641,794	6,600,692	23,073	18,0
XILINX INC	COM	98391910	262,397,294	6,362,689	6,333,853	18,036	10,8
XEROX CORP	COM	98412110	439,458,620	45,920,441	13,999,015	31,915,976	5,4
Page Total			3,626,778,914				

Page 66 of 67

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
XTRA CORP	COM	98413810	6,572,942	132,519	131,679	740	100
XYBERNAUT CORP	COM	98414910	695,462	144,888	142,088	2,800	
YAHOO INC	COM	98433210	210,511,531	10,530,842	10,517,277	12,695	870
YANKEE CANDLE INC	COM	98475710	2,847,607	149,953	148,178	1,775	
XICOR INC	COM	98490310	636,037	57,456	57,356		100
YELLOW CORP	COM	98550910	8,635,406	454,974	230,664	224,310	
YORK INTL CORP NEW	COM	98667010	32,557,953	929,696	928,166	1,330	200
YOUNG BROADCASTING I	CL A	98743410	3,911,834	116,493	116,493		
ZALE CORP NEW	COM	98885810	24,414,605	724,469	723,969	400	100
ZEBRA TECHNOLOGIES C	CL A	98920710	15,595,010	317,488	316,158	1,230	100
ZENITH NATL INS CORP	COM	98939010	2,130,354	78,902	78,402	500	
ZIONS BANCORPORATION	COM	98970110	103,779,702	1,758,978	1,757,042	1,736	200
ZIXIT CORP	COM	98974P10	1,184,247	129,426	129,426		
ZORAN CORP	COM	98975F10	4,483,678	150,864	149,394	1,470	
ZYGO CORP	COM	98985510	2,826,306	127,025	127,025		
ZOLL MED CORP	COM	98992210	3,031,193	110,426	110,426		
ZOMAX INC MINN	COM	98992910	2,109,308	236,735	236,735		
Page Total			425,923,175				
Total Market Value:			333,619,715,397				

