

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

STATE STREET CORP
Form 13F-HR
November 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: September 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	November 1, 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:	3,201
Form 13F Information Table Value Total:	286,979,638
	(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

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Investment Di
DAIMLERCHRYSLER AG	ORD	D1668R12	1,828,480	60,990	60,662	
ACE LTD	ORD	G0070K10	26,289,945	910,632	902,440	
AMDOCS LTD	ORD	G0260210	11,954,443	448,572	341,316	9
ARCH CAP GROUP LTD	ORD	G0450A10	211,167	12,607	12,607	
BUNGE LIMITED	COM	G1696210	583,100	34,300	34,300	
EVEREST RE GROUP LTD	COM	G3223R10	12,485,676	192,978	192,978	
FOSTER WHEELER LTD	SHS	G3653510	256,580	51,316	50,316	
FRESH DEL MONTE PROD	ORD	G3673810	435,715	33,620	32,620	
GLOBAL CROSSING LTD	COM	G3921A10	25,053,733	13,918,741	13,917,321	
LORAL SPACE & COMMUN	COM	G5646210	321,752	247,502	234,339	1
PARTNERRE LTD	COM	G6852T10	486,495	10,329	10,329	
RENAISSANCE RE HLDGS	COM	G7496G10	5,878,551	66,118	66,118	
SANTA FE INTL CORP	ORD	G7805C10	1,568,143	73,795	73,795	
TRANSOCEAN SEDCO FOR	ORD	G9007810	136,606,905	5,174,504	5,090,691	4
TYCOM LTD	COM	G9144B10	202,482	25,794	24,735	
WILLIS GROUP HOLDING	SHS	G9665510	1,714,487	73,300	70,500	
XOMA LTD	ORD	G9825R10	512,898	60,842	60,842	
XL CAP LTD	CL A	G9825510	151,519,393	1,917,967	1,916,567	
UBS AG	NAMEN AKT	H8920M85	34,318,570	743,631	92,347	65
CHECK POINT SOFTWARE	ORD	M2246510	647,762	29,417	29,342	
ASML HLDG NV	N Y SHS	N0705911	8,153,784	727,367	76,770	61
ROYAL CARIBBEAN CRUI	COM	V7780T10	1,428,012	133,086	127,086	
FLEXTRONICS INTL LTD	ORD	Y2573F10	37,797,356	2,285,209	1,284,174	1,00
TEEKAY SHIPPING MARS	COM	Y8564W10	6,355,575	203,835	145,200	5
AAR CORP	COM	00036110	1,821,946	227,459	227,359	
ABB LTD	SPONSORED	00037520	411,209	56,253	56,253	
ACTV INC	COM	00088E10	688,051	337,280	337,180	
A D C TELECOMMUNICAT	COM	00088610	55,382,893	15,869,024	15,820,407	4
ADE CORP MASS	COM	00089C10	726,544	77,292	77,092	
ABN AMRO HLDG NV	SPONSORED	00093710	2,105,787	126,702	126,702	
ABM INDS INC	COM	00095710	4,051,111	156,959	156,859	
ACT MFG INC	COM	00097310	434,249	97,804	97,804	
AEP INDS INC	COM	00103110	275,300	11,012	11,012	
AFC ENTERPRISES INC	COM	00104Q10	1,819,312	89,182	89,182	
AFLAC INC	COM	00105510	302,061,717	11,187,471	11,035,585	12
AGCO CORP	COM	00108410	7,065,000	780,663	779,943	
AGL RES INC	COM	00120410	15,975,161	799,958	799,358	
AES CORP	COM	00130H10	126,038,753	9,831,416	9,810,019	1
AK STL HLDG CORP	COM	00154710	10,453,418	1,237,091	1,231,061	
AMB PROPERTY CORP	COM	00163T10	19,192,295	783,359	783,259	
Page Total			1,015,113,750			

Name of Issuer	Voting Authority	
	Sole	Shared
DAIMLERCHRYSLER AG	60,990	
ACE LTD	908,732	1,900
AMDOCS LTD	426,872	7,400
ARCH CAP GROUP LTD	12,607	
BUNGE LIMITED	34,300	
EVEREST RE GROUP LTD	192,978	
FOSTER WHEELER LTD	51,316	
FRESH DEL MONTE PROD	33,620	

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

GLOBAL CROSSING LTD	12,446,475	189,300	1,282,966
LORAL SPACE & COMMUN	247,502		
PARTNERRE LTD	10,329		
RENAISSANCE RE HLDGS	63,418		2,700
SANTA FE INTL CORP	73,795		
TRANSOCEAN SEDCO FOR	4,539,283	109,670	525,551
TYCOM LTD	25,794		
WILLIS GROUP HOLDING	73,300		
XOMA LTD	60,842		
XL CAP LTD	1,721,902	29,300	166,765
UBS AG	321,108	416,982	5,541
CHECK POINT SOFTWARE	20,960	8,407	50
ASML HLDG NV	684,462	32,305	10,600
ROYAL CARIBBEAN CRUI	133,086		
FLEXTRONICS INTL LTD	2,266,709		18,500
TEEKAY SHIPPING MARS	196,355	7,480	
AAR CORP	208,059		19,400
ABB LTD	56,253		
ACTV INC	312,180		25,100
A D C TELECOMMUNICAT	13,810,089	247,175	1,811,760
ADE CORP MASS	71,192		6,100
ABN AMRO HLDG NV	126,702		
ABM INDS INC	145,559		11,400
ACT MFG INC	89,904		7,900
AEP INDS INC	11,012		
AFC ENTERPRISES INC	86,382		2,800
AFLAC INC	9,580,438	191,123	1,415,910
AGCO CORP	741,363		39,300
AGL RES INC	749,158		50,800
AES CORP	8,544,983	161,879	1,124,554
AK STL HLDG CORP	1,173,811	9,480	53,800
AMB PROPERTY CORP	735,659	4,300	43,400
Page Total			

Page 1 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
AMC ENTMT INC	COM	00166910	1,594,288	151,837	151,837
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	5,407,774	229,143	229,143
AMR CORP	COM	00176510	61,961,960	3,237,302	3,066,717
AOL TIME WARNER INC	COM	00184A10	3,149,491,943	95,150,814	94,315,726
APAC CUSTOMER SERVIC	COM	00185E10	374,923	214,242	214,242
AT&T CORP	COM	00195710	1,764,887,824	91,444,965	77,786,969
ATMI INC	COM	00207R10	3,564,006	230,680	229,640
ATP OIL & GAS CORP	COM	00208J10	308,468	44,384	44,384
ATS MED INC	COM	00208310	745,128	186,282	186,282
AT&T WIRELESS SVCS I	COM	00209A10	745,070,020	49,870,818	49,330,770
AVI BIOPHARMA INC	COM	00234610	758,929	102,558	102,558
AVX CORP NEW	COM	00244410	9,095,645	559,044	558,744
AXT INC	COM	00246W10	1,758,158	165,864	165,764
AAIPHARMA INC	COM	00252W10	1,513,858	88,015	88,015

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

AARON RENTS INC	COM	00253520	1,820,986	117,483	117,483
ABBOTT LABS	COM	00282410	1,752,151,495	33,792,700	32,360,558
ABERCROMBIE & FITCH	CL A	00289620	17,506,183	995,235	987,039
ABGENIX INC	COM	00339B10	10,753,421	473,719	471,849
ABIOMED INC	COM	00365410	2,266,452	129,734	129,234
ACACIA RESH CORP	COM	00388110	1,369,098	148,977	148,957
ACADIA RLTY TR	COM SH BEN	00423910	1,000,102	154,099	154,099
ACCLAIM ENTMT INC	COM PAR \$0	00432520	913,783	340,964	340,964
ACCREDITO HEALTH INC	COM	00437V10	8,156,475	224,079	224,049
ACKERLEY GROUP INC	COM	00452710	1,356,396	126,766	126,766
ACLARA BIOSCIENCES I	COM	00461P10	1,628,243	289,723	289,723
ACTIVISION INC NEW	COM NEW	00493020	21,136,112	776,492	776,492
ACTION PERFORMANCE C	COM	00493310	2,913,745	160,008	160,008
ACTEL CORP	COM	00493410	7,176,283	404,070	404,050
ACTERNA CORP	COM	00503U10	3,608,616	1,134,785	1,134,645
ACTIVE POWER INC	COM	00504W10	1,373,802	274,212	274,212
ACTRADE FINL TECHNOL	COM	00507P10	1,015,622	55,287	55,287
ACTUATE CORP	COM	00508B10	2,147,144	512,445	512,345
ACTUANT CORP	CL A NEW	00508X20	246,840	13,600	13,560
ACXIOM CORP	COM	00512510	8,485,521	902,715	901,475
ADAPTEC INC	COM	00651F10	7,567,034	962,727	951,482
ADECCO SA	SPONSORED	00675410	281,894	33,164	33,164
ADELPHIA BUSINESS SO	CL A	00684710	269,781	254,511	254,511
ADELPHIA COMMUNICATI	CL A	00684810	11,726,106	528,203	521,773
ADMINISTAFF INC	COM	00709410	5,074,316	195,166	195,146
ADOBE SYS INC	COM	00724F10	117,123,499	4,884,216	4,875,086
ADOLOR CORP	COM	00724X10	6,443,320	380,586	320,782
ADTRAN INC	COM	00738A10	5,880,909	307,901	307,651
ADVANCED DIGITAL INF	COM	00752510	4,761,209	461,805	460,785
ADVANCED MARKETING S	COM	00753T10	3,094,513	201,597	201,597
Page Total			7,755,781,824		

Name of Issuer	Voting Authority		
	Sole	Shared	None
AMC ENTMT INC	140,237		11,600
AMLI RESIDENTIAL PPT	218,443		10,700
AMR CORP	2,683,422	203,705	350,175
AOL TIME WARNER INC	82,072,866	1,457,037	11,620,911
APAC CUSTOMER SERVIC	214,242		
AT&T CORP	68,358,282	13,655,693	9,430,990
ATMI INC	214,680		16,000
ATP OIL & GAS CORP	42,484		1,900
ATS MED INC	170,882		15,400
AT&T WIRELESS SVCS I	42,958,791	820,774	6,091,253
AVI BIOPHARMA INC	102,558		
AVX CORP NEW	522,244	3,900	32,900
AXT INC	153,564		12,300
AAIPHARMA INC	81,915		6,100
AARON RENTS INC	104,583		12,900
ABBOTT LABS	28,347,481	1,771,401	3,673,818
ABERCROMBIE & FITCH	928,785	8,350	58,100
ABGENIX INC	418,619	6,900	48,200
ABIOMED INC	119,434		10,300
ACACIA RESH CORP	138,057	20	10,900
ACADIA RLTY TR	142,399		11,700
ACCLAIM ENTMT INC	314,364		26,600
ACCREDITO HEALTH INC	207,964		16,115

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

ACKERLEY GROUP INC	119,466		7,300
ACLARA BIOSCIENCES I	267,523		22,200
ACTIVISION INC NEW	765,792		10,700
ACTION PERFORMANCE C	151,508		8,500
ACTEL CORP	389,570		14,500
ACTERNA CORP	997,645	18,440	118,700
ACTIVE POWER INC	254,812		19,400
ACTRADE FINL TECHNOL	51,087		4,200
ACTUATE CORP	477,045	100	35,300
ACTUANT CORP	13,090		510
ACXIOM CORP	839,615	7,000	56,100
ADAPTEC INC	869,784		92,943
ADECCO SA	33,164		
ADELPHIA BUSINESS SO	249,011		5,500
ADELPHIA COMMUNICATI	476,193	8,560	43,450
ADMINISTAFF INC	180,866		14,300
ADOBE SYS INC	4,145,260	161,334	577,622
ADOLOR CORP	363,086	100	17,400
ADTRAN INC	294,401	100	13,400
ADVANCED DIGITAL INF	426,755	100	34,950
ADVANCED MARKETING S	193,747		7,850
Page Total			

Page 2 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In S
ADVANCED FIBRE COMMU	COM	00754A10	12,835,323	878,530	87
ADVANCED TISSUE SCIE	COM	00755F10	2,004,244	564,576	56
ADVANCED NEUROMODULA	COM	00757T10	1,129,661	54,573	5
ADVO INC	COM	00758510	6,345,794	186,641	18
AEROFLEX INC	COM	00776810	11,185,669	1,016,879	1,01
ADVANCEPCS	COM	00790K10	18,745,921	261,158	26
ADVANCED MICRO DEVIC	COM	00790310	56,973,235	6,990,581	6,97
AEGON N V	ORD AMER R	00792410	3,795,566	145,424	14
ADVANTA CORP	CL A	00794210	1,852,373	197,061	19
ADVANCED ENERGY INDS	COM	00797310	2,739,493	164,732	16
ADVENT SOFTWARE INC	COM	00797410	14,078,916	373,942	37
AETHER SYS INC	COM	00808V10	1,289,174	205,610	20
AETNA INC NEW	COM	00817Y10	83,857,616	2,902,652	2,89
AFFILIATED COMPUTER	CL A	00819010	38,604,377	474,197	47
AFFILIATED MANAGERS	COM	00825210	18,939,545	333,384	29
AFFYMETRIX INC	COM	00826T10	3,936,920	245,291	24
AGENCY COM LTD	COM	00844710	372,510	149,004	2
AGERE SYS INC	CL A	00845V10	15,604,479	3,769,198	3,76
AGILENT TECHNOLOGIES	COM	00846U10	198,899,060	10,173,865	9,87
AGILE SOFTWARE CORP	COM	00846X10	2,330,739	256,407	25
AIR PRODS & CHEMS IN	COM	00915810	591,140,892	15,322,470	4,75
AIRBORNE INC	COM	00926910	10,556,837	1,105,428	1,10
AIRGAS INC	COM	00936310	13,812,623	1,040,891	1,04
AIRGATE PCS INC	COM	00936710	4,592,139	103,380	10
AIRTRAN HLDGS INC	COM	00949P10	2,194,916	517,669	51
AKAMAI TECHNOLOGIES	COM	00971T10	2,500,109	859,144	68

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

AKSYS LTD	COM	01019610	719,887	142,552	14
AKZO NOBEL NV	SPONSORED	01019930	2,470,623	60,763	6
ALABAMA NATL BANCORP	COM	01031710	4,270,332	129,404	12
ALAMOS A HLDGS INC	COM	01158910	11,188,431	807,829	80
ALASKA AIR GROUP INC	COM	01165910	6,522,681	326,624	32
ALASKA COMMUNICATION	COM	01167P10	739,752	97,208	9
ALBANY INTL CORP	CL A	01234810	4,609,669	308,133	30
ALBANY MOLECULAR RES	COM	01242310	5,497,213	221,394	22
ALBEMARLE CORP	COM	01265310	7,929,022	419,525	41
ALBERTA ENERGY LTD	COM	01287310	8,220,653	242,140	2
ALBERTO CULVER CO	CL B CONV	01306810	52,895,961	1,360,143	1,35
ALBERTSONS INC	COM	01310410	286,157,781	8,976,091	8,93
ALCAN INC	COM	01371610	138,408,600	4,613,620	4,61
ALCOA INC	COM	01381710	623,229,925	20,097,708	20,03
ALCATEL	SPONSORED	01390430	10,331,203	890,621	22
ALEXANDER & BALDWIN	COM	01448210	11,067,217	472,756	47
ALEXANDERS INC	COM	01475210	1,312,212	21,547	2
ALEXANDRIA REAL ESTA	COM	01527110	17,526,451	444,270	34
Page Total			2,313,415,744		

Name of Issuer	Voting Authority		
	Sole	Shared	None
ADVANCED FIBRE COMMU	822,930	8,300	47,300
ADVANCED TISSUE SCIE	522,876		41,700
ADVANCED NEUROMODULA	50,073		4,500
ADVO INC	175,041		11,600
AEROFLEX INC	982,379	100	34,400
ADVANCEPCS	231,535	3,400	26,223
ADVANCED MICRO DEVIC	6,084,185	99,996	806,400
AEGON N V	144,902		522
ADVANTA CORP	183,961		13,100
ADVANCED ENERGY INDS	153,232		11,500
ADVENT SOFTWARE INC	344,642	2,600	26,700
AETHER SYS INC	191,810		13,800
AETNA INC NEW	2,546,789	32,869	322,994
AFFILIATED COMPUTER	447,094	2,780	24,323
AFFILIATED MANAGERS	311,309	6,175	15,900
AFFYMETRIX INC	217,591	4,100	23,600
AGENCY COM LTD	22,927	124,277	1,800
AGERE SYS INC	3,352,662	39,800	376,736
AGILENT TECHNOLOGIES	8,778,897	323,757	1,071,211
AGILE SOFTWARE CORP	240,667		15,740
AIR PRODS & CHEMS IN	4,306,982	10,427,602	587,886
AIRBORNE INC	1,058,628		46,800
AIRGAS INC	1,004,591		36,300
AIRGATE PCS INC	96,680		6,700
AIRTRAN HLDGS INC	481,169		36,500
AKAMAI TECHNOLOGIES	620,086	174,700	64,358
AKSYS LTD	131,852		10,700
AKZO NOBEL NV	60,763		
ALABAMA NATL BANCORP	124,404		5,000
ALAMOS A HLDGS INC	764,629	100	43,100
ALASKA AIR GROUP INC	300,724	1,500	24,400
ALASKA COMMUNICATION	97,208		
ALBANY INTL CORP	298,633		9,500
ALBANY MOLECULAR RES	208,494		12,900
ALBEMARLE CORP	394,325	6,100	19,100

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

ALBERTA ENERGY LTD	237,240		4,900
ALBERTO CULVER CO	1,237,241	25,903	96,999
ALBERTSONS INC	7,761,367	167,235	1,047,489
ALCAN INC	4,217,918	77,800	317,902
ALCOA INC	17,811,760	292,407	1,993,541
ALCATEL	877,715		12,906
ALEXANDER & BALDWIN	446,856		25,900
ALEXANDERS INC	20,447		1,100
ALEXANDRIA REAL ESTA	435,270		9,000
Page Total			

Page 3 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In S
ALEXION PHARMACEUTIC	COM	01535110	2,343,585	137,696	
ALFA CORP	COM	01536510	7,401,679	335,221	
ALICO INC	COM	01623010	658,922	25,993	
ALIGN TECHNOLOGY INC	COM	01625510	248,692	114,079	
ALKERMES INC	COM	01642T10	7,314,265	373,558	
ALLEGHANY CORP DEL	COM	01717510	6,458,943	32,457	
ALLEGHENY ENERGY INC	COM	01736110	123,376,812	3,361,766	3
ALLEGHENY TECHNOLOGI	COM	01741R10	21,968,919	1,648,081	1
ALLEGIANCE TELECOM I	COM	01747T10	2,421,563	804,506	
ALLEN TELECOM INC	COM	01809110	2,126,915	244,473	
ALLERGAN INC	COM	01849010	188,738,132	2,846,729	2
ALLETE INC	COM	01852210	21,514,806	839,111	
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	2,106,998	46,105	
ALLIANCE GAMING CORP	COM NEW	01859P60	4,980,905	350,768	
ALLIANCE IMAGING INC	COM NEW	01860620	303,020	21,800	
ALLIANCE SEMICONDUCT	COM	01877H10	1,895,843	264,045	
ALLIANT ENERGY CORP	COM	01880210	30,225,721	965,678	
ALLIANT TECHSYSTEMS	COM	01880410	23,064,492	269,445	
ALLIANZ AKTIENGESSELL	SP ADR 1/1	01880510	10,077,611	438,157	
ALLIED CAP CORP NEW	COM	01903Q10	14,103,885	619,951	
ALLIED IRISH BKS P L	SPON ADR O	01922840	371,231	20,510	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	58,544,608	4,591,734	4
ALLMERICA FINL CORP	COM	01975410	65,161,578	1,452,878	
ALLOY INC	COM	01985510	955,547	77,435	
ALLSCRIPTS HEALTHCAR	COM	01988P10	1,032,763	245,896	
ALLSTATE CORP	COM	02000210	618,044,979	16,547,389	16
ALLTEL CORP	COM	02003910	420,979,919	7,264,537	6
ALPHA INDS INC	COM	02075310	7,489,313	386,645	
ALPHARMA INC	CL A	02081310	7,157,059	248,509	
ALTERA CORP	COM	02144110	129,942,703	7,933,010	7
AMAZON COM INC	COM	02313510	10,685,285	1,789,830	1
AMBAC FINL GROUP INC	COM	02313910	116,241,242	2,124,680	2
AMBASSADORS INTL INC	COM	02317810	828,253	49,596	
AMCOL INTL CORP	COM	02341W10	1,139,017	201,596	
AMERADA HESS CORP	COM	02355110	109,668,437	1,727,062	1
AMERCO	COM	02358610	1,862,686	102,458	
AMEREN CORP	COM	02360810	104,690,265	2,726,309	2
AMERICA MOVIL S A DE	SPON ADR L	02364W10	1,208,481	81,489	
AMERICA ONLINE LATIN	CL A	02365B10	559,309	170,003	

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

AMERICA WEST HLDG CO	CL B	02365720	534,772	289,066
AMCORE FINL INC	COM	02391210	5,068,718	223,095
AMERICAN AXLE & MFG	COM	02406110	1,325,196	103,937
AMERICAN CAPITAL STR	COM	02493710	8,258,851	301,528
AMERICAN EAGLE OUTFI	COM	02553E10	12,320,030	619,097
Page Total			2,155,401,950	

Name of Issuer	Voting Authority		
	Sole	Shared	None
ALEXION PHARMACEUTIC	128,296		9,400
ALFA CORP	309,621		25,600
ALICO INC	25,993		
ALIGN TECHNOLOGY INC	83,266	26,513	4,300
ALKERMES INC	331,458	6,400	35,700
ALLEGHANY CORP DEL	28,995	300	3,162
ALLEGHENY ENERGY INC	3,040,981	60,143	260,642
ALLEGHENY TECHNOLOGI	1,471,520	27,322	149,239
ALLEGIANCE TELECOM I	726,676	26,380	51,450
ALLEN TELECOM INC	225,473		19,000
ALLERGAN INC	2,449,813	109,646	287,270
ALLETE INC	781,311	8,700	49,100
ALLIANCE CAP MGMT HL	45,088	1,017	
ALLIANCE GAMING CORP	341,768		9,000
ALLIANCE IMAGING INC	21,800		
ALLIANCE SEMICONDUCT	246,645		17,400
ALLIANT ENERGY CORP	896,195	16,783	52,700
ALLIANT TECHSYSTEMS	255,495		13,950
ALLIANZ AKTIENGESELL	432,257		5,900
ALLIED CAP CORP NEW	548,204	17,064	54,683
ALLIED IRISH BKS P L	20,510		
ALLIED WASTE INDS IN	4,119,005	135,721	337,008
ALLMERICA FINL CORP	485,277	933,101	34,500
ALLOY INC	73,735		3,700
ALLSCRIPTS HEALTHCAR	226,596		19,300
ALLSTATE CORP	14,606,397	240,323	1,700,669
ALLTEL CORP	6,460,380	226,219	577,938
ALPHA INDS INC	359,445	100	27,100
ALPHARMA INC	231,109		17,400
ALTERA CORP	6,948,719	293,052	691,239
AMAZON COM INC	1,480,607	11,940	297,283
AMBAC FINL GROUP INC	1,916,389	29,310	178,981
AMBASSADORS INTL INC	48,196	100	1,300
AMCOL INTL CORP	183,996		17,600
AMERADA HESS CORP	1,534,087	29,710	163,265
AMERCO	97,158		5,300
AMEREN CORP	2,389,009	49,354	287,946
AMERICA MOVIL S A DE	4,984	76,505	
AMERICA ONLINE LATIN	165,003	100	4,900
AMERICA WEST HLDG CO	264,866		24,200
AMCORE FINL INC	204,795		18,300
AMERICAN AXLE & MFG	102,037	200	1,700
AMERICAN CAPITAL STR	286,728		14,800
AMERICAN EAGLE OUTFI	583,557	4,890	30,650
Page Total			

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

Page 4 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In S
AMERICAN ELEC PWR IN	COM	02553710	287,042,012	6,639,880	6,
AMERICAN EXPRESS CO	COM	02581610	999,550,346	34,396,089	33,
AMERICAN FINL GROUP	COM	02593210	11,720,956	527,971	
AMERICAN FINL HLDGS	COM	02607510	5,368,962	218,695	
AMERICAN GREETINGS C	CL A	02637510	23,032,131	1,739,587	1,
AMERICAN HEALTHWAYS	COM	02649V10	2,218,952	62,949	
AMERICAN HOME PRODS	COM	02660910	1,629,326,535	27,971,271	26,
AMERICAN INTL GROUP	COM	02687410	4,419,894,414	56,665,313	53,
AMERICAN ITALIAN PAS	CL A	02707010	6,335,562	146,487	
AMERICAN MGMT SYS IN	COM	02735210	4,530,916	377,262	
AMERICAN MED SYS HLD	COM	02744M10	4,850,015	254,327	
AMERICAN NATL INS CO	COM	02859110	7,103,376	87,696	
AMERICAN PHYSICIANS	COM	02888410	1,926,251	92,742	
AMERICAN PWR CONVERS	COM	02906610	50,158,323	4,294,377	4,
AMERICAN RLTY INVS I	COM	02917410	351,236	31,700	
AMERICAN STD COS INC	COM	02971210	41,158,590	748,338	
AMERICAN STS WTR CO	COM	02989910	3,291,779	88,967	
AMERICAN TOWER CORP	CL A	02991220	17,854,581	1,285,427	1,
AMERICAN SUPERCONduc	COM	03011110	1,714,721	183,589	
AMERICAN WTR WKS INC	COM	03041110	36,162,645	915,510	
AMERICAN WOODMARK CO	COM	03050610	1,332,812	45,411	
AMERICREDIT CORP	COM	03060R10	35,280,457	1,115,764	1,
AMERISTAR CASINOS IN	COM	03070Q10	326,701	25,073	
AMERIPATH INC	COM	03071D10	5,238,633	199,491	
AMERON INTL INC	COM	03071010	1,999,508	31,029	
AMERSHAM PLC	SPONSORED	03071910	852,525	20,226	
AMERITRADE HLDG CORP	CL A	03072H10	2,746,701	684,963	
AMERUS GROUP CO	COM	03072M10	12,684,284	360,349	
AMERISOURCEBERGEN CO	COM	03073E10	141,857,430	1,999,400	1,
AMETEK INC NEW	COM	03110010	10,261,709	390,476	
AMGEN INC	COM	03116210	1,309,770,552	22,286,380	22,
AMKOR TECHNOLOGY INC	COM	03165210	8,514,109	809,326	
AMPHENOL CORP NEW	CL A	03209510	11,497,489	330,663	
AMSOUTH BANCORPORATI	COM	03216510	132,361,105	7,324,909	7,
AMSURG CORP	COM	03232P40	4,545,143	164,978	
AMTRAN INC	COM	03234G10	206,013	23,955	
AMYLIN PHARMACEUTICA	COM	03234610	2,659,050	480,841	
AMVESCAP PLC	SPONSORED	03235E10	457,119	21,301	
ANADARKO PETE CORP	COM	03251110	286,245,962	5,953,535	5,
ANADIGICS INC	COM	03251510	3,306,651	271,037	
ANALOG DEVICES INC	COM	03265410	257,373,884	7,870,761	7,
ANALOGIC CORP	COM PAR \$0	03265720	2,423,115	59,830	
ANAREN MICROWAVE INC	COM	03274410	2,945,926	180,179	
ANCHOR BANCORP WIS I	COM	03283910	3,197,060	192,594	
Page Total			9,791,676,241		

Name of Issuer	Voting Authority		
	Sole	Shared	None

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

AMERICAN ELEC PWR IN	5,763,246	123,556	753,078
AMERICAN EXPRESS CO	26,502,126	4,397,179	3,496,784
AMERICAN FINL GROUP	498,471	3,200	26,300
AMERICAN FINL HLDGS	198,995	100	19,600
AMERICAN GREETINGS C	1,603,581	13,633	122,373
AMERICAN HEALTHWAYS	58,349		4,600
AMERICAN HOME PRODS	23,363,599	1,475,523	3,132,149
AMERICAN INTL GROUP	48,096,852	2,026,433	6,542,028
AMERICAN ITALIAN PAS	134,387		12,100
AMERICAN MGMT SYS IN	337,062	13,300	26,900
AMERICAN MED SYS HLD	236,927		17,400
AMERICAN NATL INS CO	80,896		6,800
AMERICAN PHYSICIANS	85,542		7,200
AMERICAN PWR CONVERS	3,761,749	62,295	470,333
AMERICAN RLTY INVS I	31,700		
AMERICAN STD COS INC	706,438	4,100	37,800
AMERICAN STS WTR CO	81,667		7,300
AMERICAN TOWER CORP	1,141,672	38,355	105,400
AMERICAN SUPERCONduc	170,689		12,900
AMERICAN WTR WKS INC	831,410	6,200	77,900
AMERICAN WOODMARK CO	41,911	100	3,400
AMERICREDIT CORP	1,060,462	5,200	50,102
AMERISTAR CASINOS IN	25,073		
AMERIPATH INC	184,191		15,300
AMERON INTL INC	28,729		2,300
AMMERSHAM PL	20,226		
AMERITRADE HLDG CORP	609,163	7,600	68,200
AMERUS GROUP CO	333,649		26,700
AMERISOURCEBERGEN CO	1,751,567	79,284	168,549
AMETEK INC NEW	367,386	250	22,840
AMGEN INC	18,637,115	840,533	2,808,732
AMKOR TECHNOLOGY INC	721,726	10,900	76,700
AMPHENOL CORP NEW	297,463	4,100	29,300
AMSOUTH BANCORPORATI	6,455,587	123,579	745,743
AMSURG CORP	150,178		14,800
AMTRAN INC	23,955		
AMYLIN PHARMACEUTICA	442,941	100	37,800
AMVESCAP PLC	21,301		
ANADARKO PETE CORP	5,128,170	208,237	617,128
ANADIGICS INC	251,237		19,800
ANALOG DEVICES INC	6,735,171	333,194	802,396
ANALOGIC CORP	55,830		4,000
ANAREN MICROWAVE INC	167,079		13,100
ANCHOR BANCORP WIS I	175,994		16,600
Page Total			

Page 5 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In S
ANCHOR GAMING	COM	03303710	5,470,737	131,825	1
ANDERSON EPL LTD	COM	03390110	633,729	25,148	
ANDOVER BANCORP INC	COM	03425810	2,726,607	53,421	

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

ANDREW CORP	COM	03442510	38,319,131	2,107,763	2,107,763
ANDRX GROUP	COM	03455310	23,837,001	367,175	367,175
ANHEUSER BUSCH COS I	COM	03522910	817,957,400	19,530,979	19,530,979
ANIXTER INTL INC	COM	03529010	5,570,122	224,783	224,783
ANNALY MTG MGMT INC	COM	03571040	5,390,847	373,069	373,069
ANNTAYLOR STORES COR	COM	03611510	4,793,158	218,666	218,666
ANSOFT CORP	COM	03638410	979,342	107,384	107,384
ANSYS INC	COM	03662Q10	3,079,071	172,497	172,497
ANSWERTHINK INC	COM	03691610	1,491,122	317,260	317,260
ANTHRACITE CAP INC	COM	03702310	2,764,403	265,808	265,808
ANTIGENICS INC DEL	COM	03703210	1,624,668	127,425	127,425
AO TATNEFT	SPON ADR R	03737P30	281,820	32,098	32,098
AON CORP	COM	03738910	223,003,200	5,309,600	5,309,600
APACHE CORP	COM	03741110	119,064,463	2,768,941	2,768,941
APACHE CORP	PFD C DP 1	03741160	931,000	25,000	25,000
APARTMENT INVT & MGM	CL A	03748R10	38,188,260	843,753	843,753
APHTON CORP	COM	03759P10	1,176,670	119,702	119,702
APOGEE ENTERPRISES I	COM	03759810	16,697,669	1,294,393	1,294,393
APOGENT TECHNOLOGIES	COM	03760A10	31,013,811	1,297,649	1,297,649
APOLLO GROUP INC	CL A	03760410	62,919,876	1,497,023	1,497,023
APOLLO GROUP INC	COM UNV PH	03760420	1,396,729	45,114	45,114
APPLE COMPUTER INC	COM	03783310	115,862,569	7,470,185	7,470,185
APPLEBEES INTL INC	COM	03789910	11,122,768	377,043	377,043
APPLIED INNOVATION I	COM	03791610	525,813	66,140	66,140
APRIA HEALTHCARE GRO	COM	03793310	20,204,123	780,082	780,082
APPLERA CORP	COM AP BIO	03802010	124,299,334	5,094,235	5,094,235
APPLERA CORP	COM CE GEN	03802020	12,182,212	505,486	505,486
APPLICA INC	COM	03815A10	1,447,637	171,318	171,318
APPLIED INDL TECHNOL	COM	03820C10	4,742,053	280,761	280,761
APPLIED MICRO CIRCUIT	COM	03822W10	39,760,923	5,688,258	5,688,258
APPLIED MATLS INC	COM	03822210	544,163,338	19,133,732	19,133,732
APPLIED MOLECULAR EV	COM	03823E10	1,010,249	136,705	136,705
APTARGROUP INC	COM	03833610	20,897,942	657,168	657,168
AQUILA INC DEL	CL A	03840J10	2,549,902	116,968	116,968
ARBITRON INC	COM	03875Q10	6,596,714	252,168	252,168
ARCH CHEMICALS INC	COM	03937R10	3,757,871	165,545	165,545
ARCH COAL INC	COM	03938010	8,895,868	570,248	570,248
ARCHER DANIELS MIDLA	COM	03948310	174,948,751	13,895,850	13,895,850
ARCHSTONE CMNTYS TR	SH BEN INT	03958110	37,801,204	1,448,322	1,448,322
ARCTIC CAT INC	COM	03967010	1,998,666	148,269	148,269
ARDEN GROUP INC	CL A	03976210	574,650	12,873	12,873
Page Total			2,542,653,423		

Name of Issuer	Voting Authority		
	Sole	Shared	None
ANCHOR GAMING	123,325		8,500
ANDERSON EPL LTD	8,972		16,176
ANDOVER BANCORP INC	49,221		4,200
ANDREW CORP	1,927,383	16,237	164,143
ANDRX GROUP	326,462	3,900	36,813
ANHEUSER BUSCH COS I	16,616,574	757,076	2,157,329
ANIXTER INTL INC	209,983		14,800
ANNALY MTG MGMT INC	345,269		27,800
ANNTAYLOR STORES COR	202,066		16,600
ANSOFT CORP	51,382	56,002	
ANSYS INC	163,597		8,900
ANSWERTHINK INC	294,760		22,500

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

ANTHRACITE CAP INC	246,108		19,700
ANTIGENICS INC DEL	119,025		8,400
AO TATNEFT	5,174	26,924	
AON CORP	4,576,718	83,151	649,731
APACHE CORP	2,419,896	55,900	293,145
APACHE CORP	25,000		
APARTMENT INVT & MGM	798,253	4,300	41,200
APHTON CORP	109,902		9,800
APOGEE ENTERPRISES I	314,737	954,056	25,600
APOGENT TECHNOLOGIES	1,223,249	8,300	66,100
APOLLO GROUP INC	1,435,623	6,100	55,300
APOLLO GROUP INC	39,714		5,400
APPLE COMPUTER INC	6,423,574	110,642	935,969
APPLEBEES INTL INC	354,243		22,800
APPLIED INNOVATION I	66,140		
APRIA HEALTHCARE GRO	754,382		25,700
APPLERA CORP	4,328,537	199,226	566,472
APPLERA CORP	429,040	4,500	71,946
APPLICA INC	156,718		14,600
APPLIED INDL TECHNOL	265,961		14,800
APPLIED MICRO CIRCUI	5,000,235	103,053	584,970
APPLIED MATLS INC	16,208,296	721,824	2,203,612
APPLIED MOLECULAR EV	126,605		10,100
APTARGROUP INC	530,496	105,960	20,712
AQUILA INC DEL	106,068		10,900
ARBITRON INC	235,554		16,614
ARCH CHEMICALS INC	152,145		13,400
ARCH COAL INC	547,207	441	22,600
ARCHER DANIELS MIDLA	12,154,651	210,781	1,530,417
ARCHSTONE CMNTYS TR	1,353,922	7,300	87,100
ARCTIC CAT INC	137,369		10,900
ARDEN GROUP INC	12,873		
Page Total			

Page 6 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Dis Sole	Sh D
ARDEN RLTY INC	COM	03979310	16,674,273	652,103	651,103	
AREA BANCSHARES CORP	COM	03987210	2,327,096	136,888	136,888	
ARENA PHARMACEUTICAL	COM	04004710	1,600,533	145,503	145,503	
ARGONAUT GROUP INC	COM	04015710	3,129,981	190,969	190,349	
ARGOSY GAMING CO	COM	04022810	14,082,893	537,515	537,515	
ARIAD PHARMACEUTICAL	COM	04033A10	515,715	210,496	210,496	
ARIBA INC	COM	04033V10	3,006,085	1,616,175	1,603,174	
ARKANSAS BEST CORP D	COM	04079010	3,289,203	158,822	158,822	
ARMOR HOLDINGS INC	COM	04226010	2,624,965	132,574	132,574	
ARMSTRONG HLDGS INC	COM	04238410	882,196	323,149	319,499	
ARNOLD INDS INC	COM	04259510	3,805,922	183,861	180,341	
ARQULE INC	COM	04269E10	2,427,953	232,340	229,840	
ARRIS GROUP INC	COM	04269Q10	1,672,590	467,204	465,384	
ARRAY BIOPHARMA INC	COM	04269X10	1,011,593	112,150	112,150	
ARROW ELECTRS INC	COM	04273510	21,765,866	1,043,426	1,039,056	
ARROW FINL CORP	COM	04274410	1,249,056	44,657	44,657	

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

ARROW INTL INC	COM	04276410	3,895,089	104,426	104,426
ART TECHNOLOGY GROUP	COM	04289L10	326,370	466,243	464,323
ARTISAN COMPONENTS I	COM	04292310	580,140	73,250	73,250
ARTESYN TECHNOLOGIES	COM	04312710	1,595,388	293,270	292,470
ARTHROCARE CORP	COM	04313610	3,443,249	175,676	175,676
ARVINMERITOR INC	COM	04335310	14,449,290	1,011,147	1,009,588
ASCENTIAL SOFTWARE C	COM	04362P10	12,216,824	3,702,068	3,662,796
ASHLAND INC	COM	04420410	64,603,439	1,675,835	1,670,271
ASIAINFO HLDGS INC	COM	04518A10	5,164,338	434,343	433,843
ASPECT COMMUNICATION	COM	04523Q10	797,348	445,446	443,046
ASPECT MED SYS INC	COM	04523510	1,107,242	101,118	100,642
ASPEN TECHNOLOGY INC	COM	04532710	2,668,910	266,891	266,591
ASSOCIATED BANC CORP	COM	04548710	27,620,519	815,005	812,415
ASSOCIATED ESTATES R	COM	04560410	1,800,902	187,594	187,594
AT HOME CORP	COM SER A	04591910	292,436	1,949,576	1,946,566
ASTEC INDS INC	COM	04622410	1,803,732	138,642	138,482
ASTORIA FINL CORP	COM	04626510	37,417,771	631,417	628,317
ASTRAZENECA PLC	SPONSORED	04635310	15,377,609	329,285	102,315
ASTROPOWER INC	COM	04644A10	3,754,791	108,803	108,491
ASYST TECHNOLOGY COR	COM	04648X10	2,705,678	298,970	298,150
AT & T LATIN AMER CO	COM	04649A10	555,728	315,755	315,755
ATLANTIC COAST AIRLI	COM	04839610	10,451,339	785,815	785,815
ATLAS AIR WORLDWIDE	COM	04916410	4,975,806	505,158	503,163
ATMEL CORP	COM	04951310	32,754,912	4,903,430	4,890,780
ATMOS ENERGY CORP	COM	04956010	7,327,065	339,216	338,916
ATRIX LABS INC	COM	04962L10	3,228,406	137,379	137,379
ATWOOD OCEANICS INC	COM	05009510	3,140,046	120,771	120,771
AUDIOVOX CORP	CL A	05075710	1,953,135	213,691	213,691
Page Total			346,073,422		

Name of Issuer	Voting Authority		
	Sole	Shared	None
ARDEN RLTY INC	609,103	5,600	37,400
AREA BANCSHARES CORP	128,088		8,800
ARENA PHARMACEUTICAL	136,203		9,300
ARGONAUT GROUP INC	178,069		12,900
ARGOSY GAMING CO	522,715		14,800
ARIAD PHARMACEUTICAL	195,296		15,200
ARIBA INC	1,390,801	19,220	206,154
ARKANSAS BEST CORP D	148,722		10,100
ARMOR HOLDINGS INC	118,174		14,400
ARMSTRONG HLDGS INC	298,141		25,008
ARNOLD INDS INC	169,261		14,600
ARQULE INC	220,440		11,900
ARRIS GROUP INC	449,804	200	17,200
ARRAY BIOPHARMA INC	112,150		
ARROW ELECTRS INC	933,976	6,750	102,700
ARROW FINL CORP	43,357		1,300
ARROW INTL INC	96,035		8,391
ART TECHNOLOGY GROUP	433,443	100	32,700
ARTISAN COMPONENTS I	73,250		
ARTESYN TECHNOLOGIES	272,770		20,500
ARTHROCARE CORP	161,544		14,132
ARVINMERITOR INC	965,848	399	44,900
ASCENTIAL SOFTWARE C	3,517,068	12,300	172,700
ASHLAND INC	1,534,316	21,443	120,076
ASIAINFO HLDGS INC	417,843		16,500
ASPECT COMMUNICATION	411,946		33,500

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

ASPECT MED SYS INC	93,418		7,700
ASPEN TECHNOLOGY INC	248,091		18,800
ASSOCIATED BANC CORP	767,442	4,380	43,183
ASSOCIATED ESTATES R	184,394		3,200
AT HOME CORP	1,769,016	23,160	157,400
ASTEC INDS INC	132,582	60	6,000
ASTORIA FINL CORP	588,340	10,800	32,277
ASTRAZENECA PLC	324,988		4,297
ASTROPOWER INC	96,791	312	11,700
ASYST TECHNOLOGY COR	276,570		22,400
AT & T LATIN AMER CO	288,855		26,900
ATLANTIC COAST AIRLI	763,265		22,550
ATLAS AIR WORLDWIDE	494,658		10,500
ATMEL CORP	4,451,591	28,500	423,339
ATMOS ENERGY CORP	316,416		22,800
ATRIX LABS INC	127,979		9,400
ATWOOD OCEANICS INC	114,271		6,500
AUDIOVOX CORP	203,791		9,900
Page Total			

Page 7 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined	Share Other
AUGUST TECHNOLOGY CO	COM	05106U10	346,261	42,227	42,227		
AURORA FOODS INC	COM	05164B10	876,491	219,672	219,672		
AUSPEX SYS INC	COM	05211610	863,883	367,610	367,610		
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	581,356	14,774	14,774		
AUTODESK INC	COM	05276910	35,808,455	1,116,920	1,115,210	1,510	2
AUTOLIV INC	COM	05280010	9,819,934	623,884	601,438	14,148	8,2
AUTOMATIC DATA PROCE	COM	05301510	803,365,254	17,078,343	13,986,631	2,062,215	1,029,4
AUTONATION INC	COM	05329W10	16,563,137	1,884,316	1,877,716	5,960	6
AUTOZONE INC	COM	05333210	150,099,538	2,894,322	2,891,787	2,335	2
AVANIR PHARMACEUTICA	CL A	05348P10	1,376,441	474,635	474,535	100	
AVANEX CORP	COM	05348W10	810,859	273,939	269,201	4,738	
AVALONBAY CMNTYS INC	COM	05348410	41,865,146	876,757	815,437	61,320	
AVANT CORP	COM	05348710	1,240,479	419,081	418,481	600	
AVANT IMMUNOTHERAPEU	COM	05349110	1,088,853	459,432	459,412	20	
AVATAR HLDGS INC	COM	05349410	802,349	34,794	34,794		
AVAYA INC	COM	05349910	57,052,066	5,762,835	5,713,256	41,926	7,6
AVENTIS	SPONSORED	05356110	2,997,142	39,914	39,914		
AVERY DENNISON CORP	COM	05361110	129,247,087	2,731,919	2,459,524	205,892	66,5
AVIALL INC NEW	COM	05366B10	925,667	150,515	150,515		
AVICI SYS INC	COM	05367L10	522,398	408,124	402,006	6,118	
AVID TECHNOLOGY INC	COM	05367P10	1,448,078	198,639	198,539		1
AVIGEN INC	COM	05369010	2,181,206	159,096	159,096		
AVIRON	COM	05376210	7,765,904	312,009	257,406	47,088	7,5
AVISTA CORP	COM	05379B10	6,746,116	496,038	495,998	40	
AVNET INC	COM	05380710	21,473,586	1,180,516	1,176,624	2,820	1,0
AVOCENT CORP	COM	05389310	7,639,406	513,401	511,742	1,459	2
AVON PRODS INC	COM	05430310	236,725,583	5,118,391	5,088,787	24,924	4,6
AWARE INC MASS	COM	05453N10	753,938	191,355	190,815	540	
AXA	SPONSORED	05453610	16,537,166	843,733	191,801	651,932	

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

AXCELIS TECHNOLOGIES	COM	05454010	7,275,280	769,871	699,976	69,795	1
AZTAR CORP	COM	05480210	6,614,425	505,690	505,670	20	
BB&T CORP	COM	05493710	309,314,882	8,486,005	8,467,412	18,093	5
B A S F A G	SPONSORED	05526250	1,788,864	50,820	50,820		
BCE INC	COM	05534B10	721,498	32,721	32,721		
BEI TECHNOLOGIES INC	COM	05538P10	2,468,522	153,802	153,802		
BG PLC	ADR FIN IN	05543420	626,284	33,313	33,313		
BISYS GROUP INC	COM	05547210	32,337,110	609,904	609,094	610	2
BKF CAP GROUP INC	COM	05548G10	1,193,022	44,186	44,186		
BJS WHOLESALE CLUB I	COM	05548J10	50,942,985	1,070,006	1,065,526	4,280	2
BJ SVCS CO	COM	05548210	36,974,789	2,078,403	2,075,743	2,260	4
BMC INDS INC MINN	COM	05560710	368,940	180,853	180,853		
BOK FINL CORP	COM NEW	05561Q20	3,791,773	125,597	125,597		
BOC GROUP PLC	SPONSORED	05561760	320,048	11,617	11,617		
BP PLC	SPONSORED	05562210	3,597,847,572	73,171,600	72,967,835	203,765	
Page Total			5,610,109,773				

Page 8 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	212,415	14,599	14,599	
BRE PROPERTIES INC	CL A	05564E10	16,773,916	560,064	560,064	
BSB BANCORP	COM	05565210	1,877,679	80,691	80,571	120
BMC SOFTWARE INC	COM	05592110	78,697,683	6,196,668	6,188,943	7,345
BAKER HUGHES INC	COM	05722410	219,487,291	7,581,599	6,991,234	535,420
BALDOR ELEC CO	COM	05774110	4,394,988	221,410	221,390	20
BALDWIN & LYONS INC	CL B	05775520	1,279,973	65,944	65,944	
BALL CORP	COM	05849810	42,742,184	713,559	711,804	1,655
BALLY TOTAL FITNESS	COM	05873K10	4,665,816	229,730	229,670	60
BANCFIRST CORP	COM	05945F10	1,340,503	39,196	39,196	
BANCFIRST CORP ZANES	COM	05945010	1,231,291	56,352	56,352	
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,567,437	149,994	149,994	
BANCO SANTANDER CENT	ADR	05964H10	18,172,093	2,410,092	350,628	2,059,464
BANCO SANTANDER CHIL	SPON ADR S	05965F10	242,845	13,643	13,643	
BANCO SANTIAGO	SP ADR REP	05965L10	286,058	14,411	14,411	
BANCORPSOUTH INC	COM	05969210	11,236,841	729,665	729,435	230
BANCWEST CORP NEW	COM	05979010	12,887,318	368,947	366,787	2,160

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

BANDAG INC	COM	05981510	9,420,516	344,443	344,443	
BANGOR HYDRO ELEC CO	COM	06007710	1,952,990	73,338	73,263	
BANK OF AMERICA CORP	COM	06050510	2,074,774,814	35,526,966	35,261,656	204,149
BANK OF GRANITE CORP	COM	06240110	2,235,836	100,668	100,668	
BANK MONTREAL QUE	COM	06367110	647,069	26,039	26,039	
BANK MUT CORP	COM	06374810	1,374,827	85,393	85,393	
BANK NEW YORK INC	COM	06405710	537,989,340	15,371,124	15,162,502	104,081
BANK ONE CORP	COM	06423A10	775,817,101	24,652,593	24,551,570	67,588
BANKATLANTIC BANCORP	CL A	06590850	3,410,032	337,627	337,627	
BANKNORTH GROUP INC	COM	06646R10	39,537,915	1,771,412	1,646,066	66,284
BANKUNITED FINL CORP	CL A	06652B10	2,356,295	160,620	160,620	
BANNER CORP	COM	06652V10	1,656,921	85,762	85,762	
BANTA CORP	COM	06682110	15,359,352	551,107	539,507	6,400
BARCLAYS PLC	ADR	06738E20	19,168,720	173,081	39,320	133,761
BARD C R INC	COM	06738310	49,384,394	960,599	947,998	12,601
BARNES & NOBLE INC	COM	06777410	19,151,916	530,524	527,804	2,520
BARNES GROUP INC	COM	06780610	3,097,786	145,436	142,836	500
BARRICK GOLD CORP	COM	06790110	103,406,364	5,960,021	5,958,721	1,300
BARR LABS INC	COM	06830610	61,876,388	782,651	781,901	650
BARRA INC	COM	06831310	6,299,218	149,910	149,560	350
BASSETT FURNITURE IN	COM	07020310	1,698,821	121,605	121,605	
BAUSCH & LOMB INC	COM	07170710	38,698,580	1,367,441	1,366,191	1,150
BAXTER INTL INC	COM	07181310	941,465,540	17,102,008	12,497,224	4,598,408
BAY VIEW CAP CORP DE	COM	07262L10	3,638,089	519,727	516,727	3,000
BE AEROSPACE INC	COM	07330210	1,725,146	226,993	226,993	
BEA SYS INC	COM	07332510	24,059,737	2,508,836	2,481,181	27,375
BEACON POWER CORP	COM	07367710	291,517	191,788	191,788	
Page Total			5,157,591,555			

Voting Authority
Name of

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

Issuer	Sole	Shared	None
BP PRUDHOE BAY RTY T	14,599		
BRE PROPERTIES INC	531,064		29,000
BSB BANCORP	74,791		5,900
BMC SOFTWARE INC	5,477,910	87,288	631,470
BAKER HUGHES INC	6,666,714	160,299	754,586
BALDOR ELEC CO	195,310		26,100
BALDWIN & LYONS INC	59,344		6,600
BALL CORP	658,528	9,300	45,731
BALLY TOTAL FITNESS	213,530		16,200
BANCFIRST CORP	36,396		2,800
BANCFIRST CORP ZANES	55,052		1,300
BANCO BILBAO VIZCAYA	149,994		
BANCO SANTANDER CENT	2,371,692		38,400
BANCO SANTANDER CHIL	5,443	8,200	
BANCO SANTIAGO	4,531	9,880	
BANCORPSOUTH INC	676,065		53,600
BANCWEST CORP NEW	332,947	4,800	31,200
BANDAG INC	333,843		10,600
BANGOR HYDRO ELEC CO	68,663	75	4,600
BANK OF AMERICA CORP	31,124,396	584,322	3,818,248
BANK OF GRANITE CORP	92,168		8,500
BANK MONTREAL QUE	26,039		
BANK MUT CORP	83,293		2,100
BANK NEW YORK INC	13,056,398	596,242	1,718,484
BANK ONE CORP	20,985,729	567,394	3,099,470
BANKATLANTIC BANCORP	323,327		14,300
BANKNORTH GROUP INC	1,613,660	68,062	89,690
BANKUNITED FINL CORP	151,820		8,800
BANNER CORP	79,162		6,600
BANTA CORP	521,630	5,200	24,277

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

BARCLAYS PLC	169,781		3,300
BARD C R INC	870,585	11,516	78,498
BARNES & NOBLE INC	497,324	4,600	28,600
BARNES GROUP INC	131,136	2,100	12,200
BARRICK GOLD CORP	5,424,428	126,632	408,961
BARR LABS INC	762,801	2,000	17,850
BARRA INC	142,360		7,550
BASSETT FURNITURE IN	116,205		5,400
BAUSCH & LOMB INC	1,242,522	35,156	89,763
BAXTER INTL INC	10,556,493	4,967,859	1,577,656
BAY VIEW CAP CORP DE	484,527		35,200
BE AEROSPACE INC	210,393		16,600
BEA SYS INC	2,062,344	20,980	425,512
BEACON POWER CORP	191,788		

Page Total

Page 9 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Di Shared Define
BEAR STEARNS COS INC	COM	07390210	110,811,757	2,215,792	2,212,229	3,358
BEASLEY BROADCAST GR	CL A	07401410	752,760	73,440	73,440	
BEAZER HOMES USA INC	COM	07556Q10	3,503,233	72,083	72,083	
BEBE STORES INC	COM	07557110	643,965	42,760	42,760	
BECKMAN COULTER INC	COM	07581110	29,134,421	658,405	642,941	814
BECTON DICKINSON & C	COM	07588710	406,533,800	10,987,400	10,961,010	19,010
BED BATH & BEYOND IN	COM	07589610	146,396,731	5,750,068	5,619,534	125,569
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	5,627,732	278,050	278,050	
BEL FUSE INC	CL B	07734730	1,354,676	69,685	69,665	20

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

BELDEN INC	COM	07745910	4,734,460	251,833	250,473	1,360
BELL MICROPRODUCTS I	COM	07813710	742,423	96,544	96,544	
BELLSOUTH CORP	COM	07986010	7,352,283,386	176,950,262	176,124,842	410,088
BELO CORP	COM SER A	08055510	14,098,165	878,938	875,848	2,690
BEMIS INC	COM	08143710	43,160,658	1,083,078	1,067,402	5,700
BENCHMARK ELECTRS IN	COM	08160H10	2,818,807	170,630	170,430	200
BERKLEY W R CORP	COM	08442310	8,321,040	173,355	172,855	500
BERKSHIRE HATHAWAY I	CL B	08467020	406,925,180	174,646	170,303	1,973
BERRY PETE CO	CL A	08578910	2,393,374	154,911	154,911	
BEST BUY INC	COM	08651610	211,400,130	4,651,268	4,610,353	35,455
BETHLEHEM STL CORP	COM	08750910	1,414,635	1,105,184	1,105,084	100
BEVERLY ENTERPRISES	COM NEW	08785130	8,603,394	843,470	843,470	
BHP BILLITON LTD	SPONSORED	08860610	839,196	97,581	97,581	
BIG LOTS INC	COM	08930210	18,358,685	2,214,558	2,212,023	2,435
BIO RAD LABS INC	CL A	09057220	3,377,608	71,864	71,864	
BIO TECHNOLOGY GEN C	COM	09057810	3,671,393	490,828	488,045	2,783
BIOGEN INC	COM	09059710	168,547,739	3,032,525	3,015,563	12,562
BIOMARIN PHARMACEUTI	COM	09061G10	1,790,899	183,682	183,682	
BIOMET INC	COM	09061310	156,878,192	5,363,357	5,346,198	16,979
BIOPURE CORP	CL A	09065H10	7,496,129	404,104	299,379	90,195
BIOVAIL CORP	COM	09067J10	24,306,732	523,852	231,960	291,892
BIOSITE INC	COM	09094510	5,410,257	223,472	223,172	300
BLACK & DECKER CORP	COM	09179710	58,974,583	1,890,211	1,880,596	9,115
BLACK BOX CORP DEL	COM	09182610	7,362,990	174,976	173,556	1,420
BLACK HILLS CORP	COM	09211310	8,947,823	293,179	288,814	840
BLACKROCK INC	CL A	09247X10	3,406,487	77,035	77,035	
BLOCK H & R INC	COM	09367110	161,963,375	4,200,295	4,140,225	30,070
BLOCKBUSTER INC	CL A	09367910	28,250,452	1,289,975	1,289,855	120
BLYTH INC	COM	09643P10	10,648,708	535,380	535,300	80
BOB EVANS FARMS INC	COM	09676110	14,582,532	806,556	806,556	
BOCA RESORTS INC	CL A	09688T10	2,571,040	258,396	258,356	40

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

BOEING CO	COM	09702310	3,031,268,940	90,485,640	89,185,604	1,242,887
BOISE CASCADE CORP	COM	09738310	67,859,853	2,300,334	1,269,801	1,030,533
BONE CARE INTL INC	COM	09807210	1,578,984	81,140	81,140	
BORDERS GROUP INC	COM	09970910	18,756,716	979,463	978,023	1,140
Page Total			12,568,504,040			

Name of Issuer	Voting Authority		
	Sole	Shared	None
BEAR STEARNS COS INC	2,010,935	34,421	170,436
BEASLEY BROADCAST GR	68,240		5,200
BEAZER HOMES USA INC	66,783		5,300
BEBE STORES INC	41,160		1,600
BECKMAN COULTER INC	603,906	18,150	36,349
BECTON DICKINSON & C	5,265,303	5,039,842	682,255
BED BATH & BEYOND IN	4,994,718	196,600	558,750
BEDFORD PPTY INVS IN	266,050		12,000
BEL FUSE INC	63,585		6,100
BELDEN INC	235,633		16,200
BELL MICROPRODUCTS I	87,944		8,600
BELLSOUTH CORP	34,782,393	137,156,280	5,011,589
BELO CORP	825,438	5,000	48,500
BEMIS INC	958,210	25,385	99,483
BENCHMARK ELECTRS IN	157,630		13,000
BERKLEY W R CORP	161,755		11,600
BERKSHIRE HATHAWAY I	2,217	172,377	52
BERRY PETE CO	141,611		13,300
BEST BUY INC	4,084,204	147,267	419,797
BETHLEHEM STL CORP	1,008,758		96,426
BEVERLY ENTERPRISES	783,470		60,000
BHP BILLITON LTD	97,581		

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

BIG LOTS INC	2,004,343	27,970	182,245
BIO RAD LABS INC	66,864		5,000
BIO TECHNOLOGY GEN C	454,128		36,700
BIOGEN INC	2,602,777	121,306	308,442
BIOMARIN PHARMACEUTI	172,482		11,200
BIOMET INC	4,530,764	212,818	619,775
BIOPURE CORP	379,474	14,530	10,100
BIOVAIL CORP	518,552		5,300
BIOSITE INC	215,872		7,600
BLACK & DECKER CORP	1,658,356	25,335	206,520
BLACK BOX CORP DEL	163,176		11,800
BLACK HILLS CORP	271,854	6,025	15,300
BLACKROCK INC	68,435		8,600
BLOCK H & R INC	3,570,397	153,526	476,372
BLOCKBUSTER INC	1,226,275	14,900	48,800
BLYTH INC	513,180		22,200
BOB EVANS FARMS INC	390,634	382,322	33,600
BOCA RESORTS INC	239,496		18,900
BOEING CO	17,621,795	70,763,591	2,100,254
BOISE CASCADE CORP	1,130,889	1,040,953	128,492
BONE CARE INTL INC	75,840		5,300
BORDERS GROUP INC	921,363	8,000	50,100

Page 10 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Disc Sole	Shared as Defined
BORG WARNER INC	COM	09972410	17,735,868	440,096	439,496	400
BORLAND SOFTWARE COR	COM	09984910	3,679,846	454,302	454,302	
BORON LEPORE & ASSOC	COM	10001P10	478,819	50,402	50,402	
BOSTON BEER INC	CL A	10055710	853,681	72,592	72,592	

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

BOSTON COMMUNICATION	COM	10058210	2,134,854	190,612	190,612	
BOSTON PRIVATE FINL	COM	10111910	2,358,817	120,903	101,253	150
BOSTON PROPERTIES IN	COM	10112110	40,906,855	1,072,826	983,926	88,900
BOSTON SCIENTIFIC CO	COM	10113710	171,020,799	8,342,478	8,316,043	11,380
BOWATER INC	COM	10218310	21,832,555	495,969	494,769	1,100
BOWNE & CO INC	COM	10304310	3,203,614	315,627	315,467	160
BOYD GAMING CORP	COM	10330410	1,396,280	313,771	313,771	
BOYDS COLLECTION LTD	COM	10335410	3,783,837	458,647	458,647	
BOYKIN LODGING CO	COM	10343010	1,774,584	221,823	221,723	100
BRADY CORP	CL A	10467410	4,828,881	162,043	160,403	1,540
BRANDYWINE RLTY TR	SH BEN INT	10536820	14,363,323	673,386	561,926	111,460
BRASCAN CORP	CL A LTD V	10549P60	221,149	13,403	13,403	
BRAUN CONSULTING INC	COM	10565110	252,284	70,079	70,079	
BRIGGS & STRATTON CO	COM	10904310	6,295,400	201,711	201,411	300
BRIGHT HORIZON FAMIL	COM	10919510	3,503,007	129,741	98,866	30,875
BRIGHTPOINT INC	COM	10947310	1,541,471	497,249	497,249	
BRINKER INTL INC	COM	10964110	48,145,708	2,038,345	2,010,341	16,004
BRIO TECHNOLOGY INC	COM	10970410	345,157	142,040	142,040	
BRISTOL MYERS SQUIBB	COM	11012210	2,430,955,294	43,753,695	41,200,526	1,337,690
BRITESMILE INC	COM	11041510	675,876	112,646	112,646	
BRITISH AMERN TOB PL	SPONSORED	11044810	21,600,307	1,218,979	37,337	1,181,642
BRITISH SKY BROADCAST	SPONSORED	11101310	965,475	18,390	18,370	20
BRITISH TELECOMMUNIC	ADR FINAL	11102140	6,241,067	122,015	46,314	75,701
BROADCOM CORP	CL A	11132010	97,876,916	4,821,523	4,813,433	7,570
BROADVISION INC	COM	11141210	1,340,147	1,472,690	1,449,340	23,210
BROADWING INC	COM	11162010	37,491,838	2,331,582	2,321,056	8,190
BROCADE COMMUNICATIO	COM	11162110	30,218,361	2,153,839	2,025,579	111,630
BROOKLINE BANCORP IN	COM	11373910	1,787,655	119,177	115,597	3,580
BROOKS AUTOMATION IN	COM	11434A10	5,636,548	211,980	186,100	25,880
BROWN & BROWN INC	COM	11523610	11,958,356	229,527	229,527	
BROWN FORMAN CORP	CL B	11563720	74,042,979	1,171,937	1,170,797	1,140
BROWN TOM INC	COM NEW	11566020	6,199,441	296,624	296,164	360
BROWN SHOE INC NEW	COM	11573610	1,638,917	144,398	144,238	60
BRUKER DALTONICS INC	COM	11679510	6,847,367	412,492	412,492	
BRUNSWICK CORP	COM	11704310	33,738,086	2,048,457	2,046,457	2,000
BRUSH ENGINEERED MAT	COM	11742110	2,261,558	164,477	164,477	
BSQUARE CORP	COM	11776U10	347,775	131,236	131,036	200
BUCA INC	COM	11776910	1,093,534	97,463	97,323	140
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,011,780	29,200	17,400	10,800
BUCKEYE TECHNOLOGIES	COM	11825510	2,300,175	232,341	231,841	500
Page Total			3,126,886,241			

Name of Issuer	None
BORG WARNER INC	17,200
BORLAND SOFTWARE COR	49,300
BORON LEPORE & ASSOC	
BOSTON BEER INC	
BOSTON COMMUNICATION	9,300
BOSTON PRIVATE FINL	7,300
BOSTON PROPERTIES IN	46,915
BOSTON SCIENTIFIC CO	863,401
BOWATER INC	33,700
BOWNE & CO INC	26,300
BOYD GAMING CORP	23,800
BOYDS COLLECTION LTD	32,800
BOYKIN LODGING CO	10,800

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

BRADY CORP	18,100
BRANDYWINE RLTY TR	15,800
BRASCAN CORP	
BRAUN CONSULTING INC	
BRIGGS & STRATTON CO	14,127
BRIGHT HORIZON FAMIL	8,800
BRIGHTPOINT INC	37,300
BRINKER INTL INC	80,500
BRIO TECHNOLOGY INC	
BRISTOL MYERS SQUIBB	4,628,875
BRITESMILE INC	
BRITISH AMERN TOB PL	
BRITISH SKY BROADCAST	
BRITISH TELECOMMUNIC	1,300
BROADCOM CORP	532,538
BROADVISION INC	174,196
BROADWING INC	156,300
BROCADE COMMUNICATIO	231,513
BROOKLINE BANCORP IN	8,800
BROOKS AUTOMATION IN	11,700
BROWN & BROWN INC	12,500
BROWN FORMAN CORP	95,710
BROWN TOM INC	19,200
BROWN SHOE INC NEW	14,500
BRUKER DALTONICS INC	28,400
BRUNSWICK CORP	196,981
BRUSH ENGINEERED MAT	11,800
BSQUARE CORP	7,400
BUCA INC	4,850
BUCKEYE PARTNERS L P	
BUCKEYE TECHNOLOGIES	18,700
Page Total	

Page 11 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole Shared as S Defined
BUCKLE INC	COM	11844010	3,168,247	192,015	192,015
BUILDING MATLS HLDG	COM	12011310	1,411,160	100,510	100,510
BURLINGTON COAT FACT	COM	12157910	2,433,462	172,586	172,586
BURLINGTON NORTHN SA	COM	12189T10	251,355,251	9,396,458	9,175,690 179,281 41,
BURLINGTON RES INC	COM	12201410	155,035,580	4,531,879	4,431,434 86,572 13,
BURNHAM PAC PPTYS IN	COM	12232C10	1,295,014	259,522	259,522
BUSH INDS INC	CL A	12316410	592,086	67,054	67,054
BUTLER MFG CO DEL	COM	12365510	740,859	34,141	34,141
C&D TECHNOLOGIES INC	COM	12466110	5,912,766	321,346	321,006 340
CBL & ASSOC PPTYS IN	COM	12483010	17,098,312	627,461	546,056 81,405
CCC INFORMATION SVCS	COM	12487Q10	921,951	126,122	126,122
CBRL GROUP INC	COM	12489V10	14,574,282	663,372	659,412 3,760
CCBT FINL COS INC	COM	12500Q10	2,204,487	88,109	71,009 9,100 8,
C COR NET CORP	COM	12501010	1,855,164	270,827	269,367 1,460
C D I CORP	COM	12507110	1,813,730	113,005	113,005
CDW COMPUTER CTRS IN	COM	12512910	24,181,807	668,375	666,355 1,720

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

CEC ENTMT INC	COM	12513710	9,031,316	264,848	264,628	220	
CFS BANCORP INC	COM	12525D10	1,880,668	126,474	126,474		
CH ENERGY GROUP INC	COM	12541M10	5,808,114	143,057	141,794	1,163	
C H ROBINSON WORLDWI	COM	12541W10	22,681,645	783,206	781,466	1,440	
CIGNA CORP	COM	12550910	304,917,729	3,675,922	3,625,679	27,780	22,
CKE RESTAURANTS INC	COM	12561E10	277,595	42,707	42,707		
CLECO CORP NEW	COM	12561W10	12,286,589	596,147	591,307	3,440	1,
CMGI INC	COM	12575010	1,797,735	1,797,735	1,779,455	16,805	1,
CMS ENERGY CORP	COM	12589610	50,830,940	2,541,547	2,538,457	3,090	
CPI CORP	COM	12590210	982,548	68,375	68,375		
CPB INC	COM	12590310	2,078,262	65,747	65,747		
CSS INDS INC	COM	12590610	1,029,608	40,696	40,696		
CSK AUTO CORP	COM	12596510	1,148,412	183,746	183,666	80	
CNA FINL CORP	COM	12611710	7,459,768	275,879	275,559	320	
CNA SURETY CORP	COM	12612L10	2,186,658	161,377	161,377		
CNF INC	COM	12612W10	19,132,361	838,036	837,236	700	
CNET NETWORKS INC	COM	12613R10	3,744,857	870,897	868,383	2,414	
CRH PLC	ADR	12626K20	4,983,041	343,658	44,409	299,249	
CSG SYS INTL INC	COM	12634910	21,718,848	529,728	528,818	710	
CSX CORP	COM	12640810	138,346,992	4,391,968	4,365,064	20,496	6,
CTC COMMUNICATIONS G	COM	12641910	212,388	40,844	19,461	8,333	13,
CT COMMUNICATIONS IN	COM NEW	12642640	2,104,458	144,141	144,101	40	
CTS CORP	COM	12650110	4,118,880	278,868	278,848	20	
CUNO INC	COM	12658310	3,956,872	142,590	142,550	40	
CVB FINL CORP	COM	12660010	5,449,992	253,488	253,488		
CVS CORP	COM	12665010	307,137,814	9,251,139	8,774,439	388,956	87,
CV THERAPEUTICS INC	COM	12666710	6,934,450	178,447	178,447		
CABLE & WIRELESS PUB	SPONSORED	12683020	7,308,028	566,075	91,756	474,319	
Page Total			1,434,140,726				

Page 12 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In S
CABLEVISION SYS CORP	CL A NY CA	12686C10	25,793,182	630,024	
CABLEVISION SYS CORP	CL A RAINB	2686C84	5,501,763	271,692	
CABLE DESIGN TECHNOL	COM	2692410	6,292,113	530,980	
CACHEFLOW INC	COM	2694610	265,141	176,761	
CABOT CORP	COM	2705510	98,723,971	2,474,285	
CABOT INDUSTRIAL TRU	COM	2707210	14,982,199	730,839	
CABOT MICROELECTRONI	COM	2709P10	34,208,600	708,106	
CABOT OIL & GAS CORP	CL A	2709710	5,830,008	292,231	
CACI INTL INC	CL A	2719030	12,279,806	224,658	
CADBURY SCHWEPPE PL	ADR	2720930	616,483	24,271	
CADENCE DESIGN SYSTE	COM	2738710	48,922,861	2,938,310	2,
CADIZ INC	COM	2753710	2,617,415	305,416	
CADMUS COMMUNICATION	COM	2758710	215,989	25,115	
CAL DIVE INTL INC	COM	2791410	4,677,428	280,758	
CALGON CARBON CORP	COM	2960310	2,359,861	310,100	
CALIFORNIA PIZZA KIT	COM	3054D10	1,952,945	123,292	
CALIFORNIA WTR SVC G	COM	3078810	3,222,477	119,351	
CALIPER TECHNOLOGIES	COM	3087610	1,635,918	176,856	
CALLAWAY GOLF CO	COM	3119310	14,747,520	1,152,150	1,

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

CALLON PETE CO DEL	COM	3123X10	539,906	79,398	
CALPINE CORP	COM	3134710	133,080,656	5,834,312	5,
CAMBREX CORP	COM	3201110	8,575,968	255,770	
CAMDEN PPTY TR	SH BEN INT	3313110	23,809,592	641,768	
CAMINUS CORP	COM	3376610	1,122,432	76,460	
CAMPBELL SOUP CO	COM	3442910	217,775,768	7,777,706	7,
CANADIAN PAC LTD NEW	COM	3592310	538,117	16,769	
CDN IMPERIAL BK OF C	COM	3606910	640,495	19,605	
CANADIAN NATL RY CO	COM	3637510	415,924	10,931	
CANON INC	ADR	3800630	15,458,707	570,432	
CAPITAL CITY BK GROU	COM	3967410	1,353,092	57,652	
CAPITAL AUTOMOTIVE R	COM SH BEN	3973310	5,917,377	335,833	
CAPITAL ONE FINL COR	COM	4040H10	186,322,259	4,047,844	3,
CAPITOL FED FINL	COM	4057C10	6,410,487	335,452	
CAPITOL TRANSAMERICA	COM	4064010	1,108,668	67,767	
CAPSTONE TURBINE COR	COM	4067D10	2,594,832	429,608	
CAPSTEAD MTG CORP	COM NO PAR	4067E50	2,080,377	79,162	
CARBO CERAMICS INC	COM	4078110	1,670,503	60,307	
CARAUSTAR INDS INC	COM	4090910	7,357,867	796,306	
CARDINAL HEALTH INC	COM	4149Y10	761,594,115	10,298,771	9,
CARDIODYNAMICS INTL	COM	4159710	1,211,337	252,362	
CAREER EDUCATION COR	COM	4166510	13,248,730	240,886	
CAREMARK RX INC	COM	4170510	33,853,477	2,029,585	1,
CARLISLE COS INC	COM	4233910	10,158,324	362,409	
CARLTON COMMUNICATIO	ADR	4287220	200,859	19,596	
Page Total			1,721,885,549		

Name of Issuer	Voting Authority		
	Sole	Shared	None
CABLEVISION SYS CORP	562,997	8,427	58,600
CABLEVISION SYS CORP	237,679	4,463	29,550
CABLE DESIGN TECHNOL	502,980		28,000
CACHEFLOW INC	165,411	1,050	10,300
CABOT CORP	651,441	1,757,039	65,805
CABOT INDUSTRIAL TRU	704,339		26,500
CABOT MICROELECTRONI	264,594	428,412	15,100
CABOT OIL & GAS CORP	234,245	39,986	18,000
CACI INTL INC	218,658		6,000
CADBURY SCHWEPPE PL	24,271		
CADENCE DESIGN SYSTE	2,662,111	20,280	255,919
CADIZ INC	280,316		25,100
CADMUS COMMUNICATION	25,115		
CAL DIVE INTL INC	260,558		20,200
CALGON CARBON CORP	277,300		32,800
CALIFORNIA PIZZA KIT	114,092		9,200
CALIFORNIA WTR SVC G	109,551		9,800
CALIPER TECHNOLOGIES	163,656		13,200
CALLAWAY GOLF CO	1,080,223	7,500	64,427
CALLON PETE CO DEL	72,198		7,200
CALPINE CORP	4,997,005	204,994	632,313
CAMBREX CORP	241,670	100	14,000
CAMDEN PPTY TR	617,468		24,300
CAMINUS CORP	70,760		5,700
CAMPBELL SOUP CO	6,554,941	283,059	939,706
CANADIAN PAC LTD NEW	16,769		
CDN IMPERIAL BK OF C	19,605		

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

CANADIAN NATL RY CO	9,942		989
CANON INC	561,832		8,600
CAPITAL CITY BK GROU	53,452		4,200
CAPITAL AUTOMOTIVE R	326,233		9,600
CAPITAL ONE FINL COR	3,469,539	140,401	437,904
CAPITOL FED FINL	317,852		17,600
CAPITOL TRANSAMERICA	66,167		1,600
CAPSTONE TURBINE COR	383,948	6,160	39,500
CAPSTEAD MTG CORP	73,862	50	5,250
CARBO CERAMICS INC	57,107		3,200
CARAUSTAR INDS INC	769,106		27,200
CARDINAL HEALTH INC	8,951,247	312,969	1,034,555
CARDIODYNAMICS INTL	246,662		5,700
CAREER EDUCATION COR	225,986		14,900
CAREMARK RX INC	1,252,718	608,762	168,105
CARLISLE COS INC	342,900		19,509
CARLTON COMMUNICATIO	19,596		
Page Total			

Page 13 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In
CARNIVAL CORP	COM	14365810	201,463,336	9,149,107	9,
CARPENTER TECHNOLOGY	COM	14428510	39,793,479	1,788,471	
CARRAMERICA RLTY COR	COM	14441810	19,196,360	640,733	
CARREKER CORP	COM	14443310	1,551,274	204,384	
CARRIER ACCESS CORP	COM	14446010	241,532	89,789	
CARTER WALLACE INC	COM	14628510	6,540,664	320,150	
CASCADE CORP	COM	14719510	345,625	37,164	
CASCADE NAT GAS CORP	COM	14733910	2,129,824	98,603	
CASELLA WASTE SYS IN	CL A	14744810	1,831,897	164,591	
CASEYS GEN STORES IN	COM	14752810	8,146,160	685,127	
CASH AMER INTL INC	COM	14754D10	1,755,635	192,927	
CASS INFORMATION SYS	COM	14808P10	1,124,443	53,494	
CASTLE A M & CO	COM	14841110	345,404	41,615	
CATALINA MARKETING C	COM	14886710	16,544,892	590,889	
CATALYTICA ENERGY SY	COM	14888410	913,700	119,282	
CATAPULT COMMUNICATI	COM	14901610	510,179	37,077	
CATELLUS DEV CORP	COM	14911110	17,453,640	998,492	
CATERPILLAR INC DEL	COM	14912310	406,016,307	9,062,864	8,
CATHAY BANCORP INC	COM	14915010	4,003,811	74,296	
CATO CORP NEW	CL A	14920510	2,064,794	138,021	
CEDAR FAIR L P	DEPOSITRY	15018510	659,812	33,750	
CELL GENESYS INC	COM	15092110	4,850,480	303,155	
CELERITEK INC	COM	15092610	1,253,080	105,924	
CELL THERAPEUTICS IN	COM	15093410	6,762,980	281,205	
CELGENE CORP	COM	15102010	12,416,655	469,794	
CELL PATHWAYS INC NE	COM	15114R10	742,286	225,619	
CEMEX S A	SPON ADR 5	15129088	273,223	13,302	
CENDANT CORP	COM	15131310	232,714,598	18,180,828	18,
CENTENNIAL BANCORP	COM	15133T10	1,230,897	163,249	
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,519,263	168,807	

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

CENTER TR INC	COM	15184510	380,904	98,680	
CENTERPOINT PPTYS TR	SH BEN INT	15189510	19,351,547	405,268	
CENTEX CONSTRUCTION	COM	15231R10	3,978,552	134,638	
CENTEX CORP	COM	15231210	41,473,902	1,229,585	1,
CENTILLIUM COMMUNICA	COM	15231910	1,337,684	220,740	
CENTRA SOFTWARE INC	COM	15234X10	1,613,457	188,488	
CENTRAL COAST BANCOR	COM	15314510	738,815	35,232	
CENTRAL PKG CORP	COM	15478510	2,158,237	154,270	
CENTRAL VT PUB SVC C	COM	15577110	2,026,583	115,871	
CENTURY ALUM CO	COM	15643110	927,277	115,765	
CENTURY BUSINESS SVC	COM	15649010	1,734,067	693,627	
CENTURYTEL INC	COM	15670010	102,737,632	3,066,795	2,
CEPHALON INC	COM	15670810	13,910,285	278,875	
CERIDIAN CORP NEW	COM	15677910	23,178,235	1,598,499	1,
Page Total			1,209,943,407		

Name of Issuer	Voting Authority		
	Sole	Shared	None
CARNIVAL CORP	8,125,125	141,075	882,907
CARPENTER TECHNOLOGY	234,500	1,541,571	12,400
CARRAMERICA RLTY COR	600,733	3,600	36,400
CARREKER CORP	197,384		7,000
CARRIER ACCESS CORP	89,789		
CARTER WALLACE INC	306,550		13,600
CASCADE CORP	37,164		
CASCADE NAT GAS CORP	88,403		10,200
CASELLA WASTE SYS IN	152,671	20	11,900
CASEYS GEN STORES IN	655,527		29,600
CASH AMER INTL INC	176,927		16,000
CASS INFORMATION SYS		53,494	
CASTLE A M & CO	41,615		
CATALINA MARKETING C	564,489	4,000	22,400
CATALYTICA ENERGY SY	111,282		8,000
CATAPULT COMMUNICATI	36,077		1,000
CATELLUS DEV CORP	923,192	9,600	65,700
CATERPILLAR INC DEL	8,154,078	140,341	768,445
CATHAY BANCORP INC	60,996	7,000	6,300
CATO CORP NEW	129,421		8,600
CEDAR FAIR L P	33,750		
CELL GENESYS INC	280,955	100	22,100
CELERITEK INC	97,524	100	8,300
CELL THERAPEUTICS IN	263,005		18,200
CELGENE CORP	415,594	7,000	47,200
CELL PATHWAYS INC NE	221,119		4,500
CEMEX S A	13,302		
CENDANT CORP	15,861,196	292,350	2,027,282
CENTENNIAL BANCORP	159,364		3,885
CENTENNIAL COMMUNCTN	164,207		4,600
CENTER TR INC	98,680		
CENTERPOINT PPTYS TR	391,868		13,400
CENTEX CONSTRUCTION	115,238	15,000	4,400
CENTEX CORP	1,068,588	16,766	144,231
CENTILLIUM COMMUNICA	205,040		15,700
CENTRA SOFTWARE INC	175,288		13,200
CENTRAL COAST BANCOR	34,132		1,100
CENTRAL PKG CORP	146,670		7,600

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

CENTRAL VT PUB SVC C	108,671		7,200
CENTURY ALUM CO	107,965		7,800
CENTURY BUSINESS SVC	646,827		46,800
CENTURYTEL INC	2,734,646	100,575	231,574
CEPHALON INC	248,015	2,960	27,900
CERIDIAN CORP NEW	1,372,948	8,430	217,121
Page Total			

Page 14 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In Sole
CERNER CORP	COM	15678210	16,299,805	329,289	327,6
CERTEGY INC	COM	15688010	23,056,036	888,137	883,2
CERUS CORP	COM	15708510	4,664,189	98,713	98,7
CHAMPION ENTERPRISES	COM	15849610	2,881,977	414,673	414,5
CHAMPIONSHIP AUTO RA	COM	15871110	1,434,466	103,199	96,8
CHARLES RIV LABS INT	COM	15986410	12,941,670	365,894	346,8
CHARTER ONE FINL INC	COM	16090310	123,749,384	4,385,166	4,369,2
CHARTER MUN MTG ACCE	SH BEN INT	16090810	3,933,299	246,293	246,2
CHARLOTTE RUSSE HLDG	COM	16104810	2,219,861	170,890	170,8
CHARMING SHOPPES INC	COM	16113310	4,130,360	841,214	841,2
CHARTER COMMUNICATIO	CL A	16117M10	11,203,664	904,981	903,1
CHARTERED SEMICONDOC	ADR	16133R10	8,535,817	494,830	49,8
CHATEAU CMNTYS INC	COM	16172610	8,250,152	280,141	280,1
CHEAP TICKETS INC	COM	16267210	1,578,471	96,307	96,3
CHECKFREE CORP NEW	COM	16281310	10,680,391	629,369	628,5
CHECKPOINT SYS INC	COM	16282510	2,863,397	261,976	261,9
CHEESECAKE FACTORY I	COM	16307210	13,863,505	578,852	573,9
CHELSEA PPTY GROUP I	COM	16342110	17,628,964	387,876	337,3
CHEMED CORP	COM	16359610	3,514,233	122,022	122,0
CHEMFIRST INC	COM	16361A10	1,843,826	91,369	91,3
CHEMICAL FINL CORP	COM	16373110	5,008,251	184,466	184,4
CHESAPEAKE CORP	COM	16515910	3,678,765	142,312	142,1
CHESAPEAKE ENERGY CO	COM	16516710	6,672,870	1,181,039	1,177,2
CHEVRON CORPORATION	COM	16675110	22,010,168	259,707	
CHICOS FAS INC	COM	16861510	6,251,135	265,441	230,7
CHILES OFFSHORE INC	COM	16888M10	1,317,423	65,219	65,2
CHILDRENS PL RETAIL	COM	16890510	1,945,978	108,532	108,3
CHINA UNICOM LTD	SPONSORED	16945R10	625,276	57,896	57,8
CHIPPAC INC	CL A	16965710	658,892	286,475	286,4
CHOICE HOTELS INTL I	COM	16990510	4,970,889	301,266	299,3
CHIRON CORP	COM	17004010	162,040,304	3,652,024	3,643,4
CHITTENDEN CORP	COM	17022810	7,294,854	287,199	270,1
CHOICEPOINT INC	COM	17038810	28,966,657	695,645	693,6
CHORDIANT SOFTWARE I	COM	17040410	361,644	193,393	193,3
CHRISTOPHER & BANKS	COM	17104610	4,885,467	162,254	162,2
CHUBB CORP	COM	17123210	289,949,307	4,060,346	3,991,4
CHURCH & DWIGHT INC	COM	17134010	18,450,644	713,758	713,6
CHURCHILL DOWNS INC	COM	17148410	877,993	31,628	31,6
CIBER INC	COM	17163B10	2,590,553	411,199	408,9
CIENA CORP	COM	17177910	64,534,496	6,271,574	6,264,1
CIMA LABS INC	COM	17179610	7,362,049	121,186	121,1
CINCINNATI FINL CORP	COM	17206210	136,251,768	3,273,709	3,266,2

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

CINERGY CORP	COM	17247410	113,605,520	3,680,127	3,674,5
CIPHERGEN BIOSYSTEMS	COM	17252Y10	325,105	106,592	106,5
Page Total			1,165,909,475		

Name of Issuer	Voting Authority		
	Sole	Shared	None
CERNER CORP	307,689	2,400	19,200
CERTEGY INC	794,923	5,520	87,694
CERUS CORP	92,113		6,600
CHAMPION ENTERPRISES	371,173	100	43,400
CHAMPIONSHIP AUTO RA	88,599	6,100	8,500
CHARLES RIV LABS INT	342,094		23,800
CHARTER ONE FINL INC	3,858,705	78,519	447,941
CHARTER MUN MTG ACCE	230,873	20	15,400
CHARLOTTE RUSSE HLDG	157,990		12,900
CHARMING SHOPPES INC	748,614		92,600
CHARTER COMMUNICATIO	826,631	8,600	69,750
CHARTERED SEMICONDOC	485,530		9,300
CHATEAU CMNTYS INC	265,841		14,300
CHEAP TICKETS INC	94,507		1,800
CHECKFREE CORP NEW	584,769	5,600	39,000
CHECKPOINT SYS INC	243,876		18,100
CHEESECAKE FACTORY I	553,352	150	25,350
CHELSEA PPTY GROUP I	379,476		8,400
CHEMED CORP	115,022		7,000
CHEMFIRST INC	84,669		6,700
CHEMICAL FINL CORP	170,966		13,500
CHESAPEAKE CORP	130,932	80	11,300
CHESAPEAKE ENERGY CO	1,101,239		79,800
CHEVRON CORPORATION	131,600	128,107	
CHICOS FAS INC	245,081	6,260	14,100
CHILES OFFSHORE INC	63,119		2,100
CHILDRENS PL RETAIL	101,932		6,600
CHINA UNICOM LTD	57,896		
CHIPPAC INC	266,275		20,200
CHOICE HOTELS INTL I	278,916	150	22,200
CHIRON CORP	3,206,475	151,726	293,823
CHITTENDEN CORP	248,500	10,373	28,326
CHOICEPOINT INC	650,069	4,250	41,326
CHORDIANT SOFTWARE I	193,393		
CHRISTOPHER & BANKS	153,254		9,000
CHUBB CORP	3,516,556	88,455	455,335
CHURCH & DWIGHT INC	677,058		36,700
CHURCHILL DOWNS INC	29,928		1,700
CIBER INC	378,299		32,900
CIENA CORP	5,533,635	86,720	651,219
CIMA LABS INC	112,166	20	9,000
CINCINNATI FINL CORP	2,879,966	40,765	352,978
CINERGY CORP	3,286,299	53,499	340,329
CIPHERGEN BIOSYSTEMS	106,592		
PAGE TOTAL			

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	In Sol
CIRCOR INTL INC	COM	17273K10	979,440	65,296	6
CIRCUIT CITY STORE I	CIRCT CITY	17273710	55,736,376	4,644,698	4,63
CIRCUIT CITY STORE I	CARMAX GRO	17273730	2,325,825	206,740	20
CISCO SYS INC	COM	17275R10	2,001,014,088	164,286,871	158,93
CIRRUS LOGIC INC	COM	17275510	7,116,010	959,031	95
CINTAS CORP	COM	17290810	125,739,788	3,120,094	3,10
CITIGROUP INC	COM	17296710	9,051,190,816	223,486,193	221,02
CITIZENS BKG CORP MI	COM	17442010	13,111,609	408,716	40
CITIZENS COMMUNICATI	COM	17453B10	51,119,070	5,438,199	5,41
CITIZENS INC	CL A	17474010	1,432,557	142,543	14
CITRIX SYS INC	COM	17737610	85,276,026	4,306,870	4,29
CITY BK LYNNWOOD WAS	COM	17770A10	1,886,281	77,117	7
CITY HLDG CO	COM	17783510	1,411,140	141,114	14
CITY NATL CORP	COM	17856610	18,336,851	424,956	42
CLAIRES STORES INC	COM	17958410	6,900,739	545,513	54
CLARCOR INC	COM	17989510	6,435,170	269,254	26
CLARENT CORP DEL	COM	18046110	1,762,467	330,050	33
CLARK / BARDES INC	COM	18066810	1,617,086	75,004	7
CLAYTON HOMES INC	COM	18419010	14,381,689	1,178,827	1,17
CLEAR CHANNEL COMMUN	COM	18450210	463,819,456	11,668,414	11,51
CLEVELAND CLIFFS INC	COM	18589610	1,364,630	94,766	9
CLICK COMMERCE INC	COM	18681D10	209,767	139,845	13
CLOROX CO DEL	COM	18905410	179,011,143	4,838,139	4,81
CLOSURE MED CORP	COM	18909310	1,028,161	53,411	5
COACH INC	COM	18975410	37,662,571	1,420,693	1,41
COACHMEN INDS INC	COM	18987310	1,144,656	127,184	12
COASTAL BANCORP INC	COM	19041P10	1,231,687	34,892	3
COBALT CORP	COM	19074W10	336,447	65,970	6
COBIZ INC	COM	19089710	687,544	53,298	5
COCA COLA BOTTLING C	COM	19109810	1,031,443	27,323	2
COCA COLA CO	COM	19121610	2,579,972,249	55,068,778	52,32
COCA COLA ENTERPRISE	COM	19121910	113,180,452	7,378,126	7,37
COGNEX CORP	COM	19242210	5,749,935	293,065	28
COGNIZANT TECHNOLOGY	CL A	19244610	4,656,041	207,859	20
COHERENT INC	COM	19247910	6,804,867	239,608	23
COHU INC	COM	19257610	4,188,261	279,964	27
COINSTAR INC	COM	19259P30	3,700,083	187,631	18
COLDWATER CREEK INC	COM	19306810	605,949	33,112	3
COLE NATIONAL CORP N	CL A	19329010	1,122,376	84,580	8
COLE KENNETH PRODTNS	CL A	19329410	1,843,977	145,769	14
COLES MYER LTD	SPON ADR N	19387040	345,530	12,845	1
COLGATE PALMOLIVE CO	COM	19416210	693,727,326	11,909,482	11,50
COLLINS & AIKMAN COR	COM	19483010	4,443,590	722,535	72
COLONIAL BANCGROUP I	COM	19549330	24,647,603	1,925,594	1,90
Page Total			15,580,288,772		

Name of Issuer	Voting Authority		
	Sole	Shared	None

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

CIRCOR INTL INC	63,596		1,700
CIRCUIT CITY STORE I	4,109,486	55,382	479,830
CIRCUIT CITY STORE I	190,740		16,000
CISCO SYS INC	138,110,583	6,579,697	19,596,591
CIRRUS LOGIC INC	910,531	6,400	42,100
CINTAS CORP	2,661,711	126,673	331,710
CITIGROUP INC	99,036,483	112,278,349	12,171,361
CITIZENS BKG CORP MI	378,716		30,000
CITIZENS COMMUNICATI	4,816,401	73,685	548,113
CITIZENS INC	138,943		3,600
CITRIX SYS INC	3,772,408	128,021	406,441
CITY BK LYNNWOOD WAS	71,217		5,900
CITY HLDG CO	138,114		3,000
CITY NATL CORP	397,156	2,300	25,500
CLAIRES STORES INC	506,313	200	39,000
CLARCOR INC	245,204		24,050
CLARENT CORP DEL	315,550		14,500
CLARK / BARDES INC	69,804		5,200
CLAYTON HOMES INC	1,074,493	10,320	94,014
CLEAR CHANNEL COMMUN	10,215,356	178,334	1,274,724
CLEVELAND CLIFFS INC	90,166		4,600
CLICK COMMERCE INC	129,145		10,700
CLOROX CO DEL	4,065,423	178,250	594,466
CLOSURE MED CORP	50,111		3,300
COACH INC	1,372,375	4,484	43,834
COACHMEN INDS INC	118,884		8,300
COASTAL BANCORP INC	33,992		900
COBALT CORP	65,970		
COBIZ INC	53,298		
COCA COLA BOTTLING C	26,823		500
COCA COLA CO	45,955,972	3,045,075	6,067,731
COCA COLA ENTERPRISE	6,663,147	115,621	599,358
COGNEX CORP	260,965	12,100	20,000
COGNIZANT TECHNOLOGY	204,059		3,800
COHERENT INC	222,208		17,400
COHU INC	265,164		14,800
COINSTAR INC	172,331		15,300
COLDWATER CREEK INC	33,112		
COLE NATIONAL CORP N	82,180		2,400
COLE KENNETH PRODTNS	140,469		5,300
COLES MYER LTD	12,845		
COLGATE PALMOLIVE CO	10,259,431	465,463	1,184,588
COLLINS & AIKMAN COR	676,635		45,900
COLONIAL BANCGROUP I	1,861,994		63,600
Page Total			

Page 16 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	
COLONIAL PPTYS TR	COM SH BEN	19587210	6,022,555	203,809	2
COLUMBIA BKG SYS INC	COM	19723610	1,495,889	109,189	1
COLUMBIA FINL KY INC	COM	19764R10	278,046	27,100	

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

COLUMBIA LABS INC	COM	19777910	939,698	209,287	2
COLUMBIA SPORTSWEAR	COM	19851610	1,801,596	81,153	
COMCAST CORP	CL A	20030010	1,407,708	39,598	
COMCAST CORP	CL A SPL	20030020	704,622,998	19,643,797	19,1
COMDISCO INC	COM	20033610	577,915	979,517	9
COMERICA INC	COM	20034010	220,755,260	3,984,752	3,8
COMMERCE BANCORP INC	COM	20051910	14,939,736	219,702	2
COMMERCE BANCSHARES	COM	20052510	22,691,706	603,182	5
COMMERCE GROUP INC M	COM	20064110	12,500,746	328,967	2
COMMERCE ONE INC DEL	COM	20069310	5,985,271	2,433,037	2,3
COMMERCIAL BK NY	COM	20146210	504,201	15,419	
COMMERCIAL FEDERAL C	COM	20164710	10,670,669	439,665	4
COMMERCIAL METALS CO	COM	20172310	2,757,815	99,202	
COMMERCIAL NET LEASE	COM	20221810	4,119,716	310,922	3
COMMONWEALTH BANCORP	COM	20268X10	1,244,561	60,357	
COMMONWEALTH TEL ENT	COM	20334910	4,992,450	135,849	1
COMMScope INC	COM	20337210	10,638,833	595,346	5
COMMUNITY BK SYS INC	COM	20360710	2,113,237	76,845	
COMMUNITY BKS INC MI	COM	20362810	1,218,243	49,928	
COMMUNITY HEALTH SYS	COM	20366810	11,220,693	377,293	3
COMMUNITY FIRST BANK	COM	20390210	8,402,700	349,821	3
COMMUNITY TR BANCORP	COM	20414910	2,110,632	88,311	
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	516,802	32,280	
COMPANHIA VALE DO RI	SPON ADR P	20441210	361,025	18,142	
COMPANIA ANONIMA NAC	SPON ADR D	20442110	478,494	20,759	
COMPANIA CERVECERIAS	SPONSORED	20442910	307,414	17,988	
COMPANIA DE TELECOMU	SPON ADR N	20444930	475,636	48,288	
COMPASS BANCSHARES I	COM	20449H10	33,825,178	1,299,469	1,2
COMPAQ COMPUTER CORP	COM	20449310	287,587,128	34,607,356	34,4
COMPUCREDIT CORP	COM	20478N10	890,422	122,143	1
COMPUTER ASSOC INTL	COM	20491210	347,874,555	13,514,940	13,4
COMPUTER NETWORK TEC	COM	20492510	3,997,884	380,027	3
COMPUTER SCIENCES CO	COM	20536310	118,157,576	3,562,182	3,4
COMPUTERIZED THERMAL	COM	20557C10	1,082,500	483,259	4
COMPX INTERNATIONAL	CL A	20563P10	281,063	26,896	
COMPUWARE CORP	COM	20563810	62,809,824	7,540,195	7,5
COMSTOCK RES INC	COM NEW	20576820	2,387,369	401,914	4
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	71,841,484	3,507,885	3,5
CONAGRA FOODS INC	COM	20588710	838,083,621	37,331,119	32,3
CONCEPTUS INC	COM	20601610	954,999	54,885	
CONCORD CAMERA CORP	COM	20615610	893,984	204,106	2
Page Total			2,826,819,832		

Name of Issuer	Sole	Voting Authority Shares	None
COLONIAL PPTYS TR	194,709		9,100
COLUMBIA BKG SYS INC	106,879		2,310
COLUMBIA FINL KY INC	27,100		
COLUMBIA LABS INC	194,087		15,200
COLUMBIA SPORTSWEAR	73,953		7,200
COMCAST CORP	38,998	600	
COMCAST CORP	17,111,804	317,795	2,214,198
COMDISCO INC	907,117		72,400
COMERICA INC	3,497,752	57,506	429,494
COMMERCE BANCORP INC	198,002	4,300	17,400
COMMERCE BANCSHARES	556,507	7,355	39,320
COMMERCE GROUP INC M	312,367		16,600

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

COMMERCE ONE INC DEL	2,205,338	40,749	186,950
COMMERCIAL BK NY	15,419		
COMMERCIAL FEDERAL C	404,265	100	35,300
COMMERCIAL METALS CO	89,502		9,700
COMMERCIAL NET LEASE	288,622		22,300
COMMONWEALTH BANCORP	58,457		1,900
COMMONWEALTH TEL ENT	128,249		7,600
COMMSCOPE INC	564,046	300	31,000
COMMUNITY BK SYS INC	72,445		4,400
COMMUNITY BKS INC MI	45,628		4,300
COMMUNITY HEALTH SYS	343,963	9,130	24,200
COMMUNITY FIRST BANK	326,821		23,000
COMMUNITY TR BANCORP	81,911		6,400
COMPANHIA DE BEBIDAS	6,310	25,970	
COMPANHIA VALE DO RI		18,142	
COMPANIA ANONIMA NAC	2,689	18,070	
COMPANIA CERVECERIAS	6,788	11,200	
COMPANIA DE TELECOMU	10,988	37,300	
COMPASS BANCSHARES I	1,209,619	8,800	81,050
COMPAQ COMPUTER CORP	30,606,369	552,371	3,448,616
COMPUCREDIT CORP	113,343		8,800
COMPUTER ASSOC INTL	11,872,569	183,147	1,459,224
COMPUTER NETWORK TEC	364,227		15,800
COMPUTER SCIENCES CO	3,093,502	87,639	381,041
COMPUTERIZED THERMAL	443,759		39,500
COMPX INTERNATIONAL	26,796		100
COMPUWARE CORP	6,550,680	111,328	878,187
COMSTOCK RES INC	387,914		14,000
COMVERSE TECHNOLOGY	3,043,746	119,119	345,020
CONAGRA FOODS INC	10,384,360	25,678,463	1,268,296
CONCEPTUS INC	54,885		
CONCORD CAMERA CORP	190,006		14,100
Page Total			

Page 17 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	I S
CONCORD EFS INC	COM	20619710	233,270,735	4,765,490	4
CONCURRENT COMPUTER	COM	20671020	4,674,020	514,760	
CONECTIV INC	COM	20682910	21,128,991	899,106	
CONESTOGA ENTERPRISE	COM	20701510	1,430,129	62,315	
CONEXANT SYSTEMS INC	COM	20714210	39,666,106	4,779,049	4
CONMED CORP	COM	20741010	4,193,908	236,944	
CONNECTICUT BANCSHAR	COM	20754010	2,227,127	100,775	
CONNECTICUT WTR SVC	COM	20779710	1,731,774	62,725	
CONNETICS CORP	COM	20819210	1,524,388	233,087	
CONOCO INC	CL A	20825130	1,050,284	41,301	
CONOCO INC	CL B	20825140	2,354,288	92,908	
CONSECO INC	COM	20846410	47,113,196	6,489,421	6
CONSOL ENERGY INC	COM	20854P10	7,594,299	354,377	
CONSOLIDATED EDISON	COM	20911510	177,404,050	4,356,681	4
CONSOLIDATED FREIGHT	COM	20923210	367,078	121,148	
CONSOLIDATED GRAPHIC	COM	20934110	1,363,838	79,850	

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

CONSTELLATION BRANDS	CL A	21036P10	19,154,809	459,789	
CONSTELLATION ENERGY	COM	21037110	81,593,276	3,371,623	3
CONTINENTAL AIRLS IN	CL B	21079530	6,033,045	402,203	
CONVERA CORP	CL A	21191910	335,515	136,945	
CONVERGYS CORP	COM	21248510	104,092,026	3,751,064	3
COOPER CAMERON CORP	COM	21664010	21,850,277	666,167	
COOPER COS INC	COM NEW	21664840	10,807,026	230,427	
COOPER INDS INC	COM	21666910	115,325,706	2,780,943	2
COOPER TIRE & RUBR C	COM	21683110	22,067,215	1,549,664	1
COORS ADOLPH CO	CL B	21701610	31,176,360	692,808	
COORSTEK INC	COM	21702010	1,836,540	73,491	
COPART INC	COM	21720410	9,553,902	341,089	
COPPER MTN NETWORKS	COM	21751010	341,196	426,496	
COR THERAPEUTICS INC	COM	21775310	15,026,704	664,017	
CORILLIAN CORP	COM	21872510	238,087	120,246	
CORINTHIAN COLLEGES	COM	21886810	6,188,448	183,579	
CORIXA CORP	COM	21887F10	3,597,566	342,658	
CORN PRODS INTL INC	COM	21902310	8,965,426	312,058	
CORNERSTONE RLTY INC	COM	21922V10	5,628,381	526,017	
CORNING INC	COM	21935010	175,620,558	19,911,628	19
CORPORATE EXECUTIVE	COM	21988R10	20,177,078	773,661	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	1,212,090	111,201	
CORRECTIONS CORP AME	COM NEW	22025Y40	2,627,394	199,650	
CORUS BANKSHARES INC	COM	22087310	6,914,119	153,818	
CORUS ENTERTAINMENT	COM CL B N	22087410	3,828,190	233,000	
CORVAS INTL INC	COM	22100510	1,300,351	226,148	
CORVEL CORP	COM	22100610	1,564,981	59,505	
CORVIS CORP	COM	22100910	2,285,970	1,503,928	1
Page Total			1,226,436,447		

Name of Issuer	Sole	Voting Authority Shares	None
CONCORD EFS INC	4,126,369	161,067	478,054
CONCURRENT COMPUTER	480,060		34,700
CONNECTIV INC	834,019	9,587	55,500
CONESTOGA ENTERPRISE	57,415		4,900
CONEXANT SYSTEMS INC	4,280,121	98,134	400,794
CONMED CORP	223,294		13,650
CONNECTICUT BANCShar	93,775		7,000
CONNECTICUT WTR SVC	57,925		4,800
CONNETICS CORP	225,287		7,800
CONOCO INC	25,201	400	15,700
CONOCO INC	73,994	18,914	
CONSECO INC	5,822,671	93,685	573,065
CONSOL ENERGY INC	341,577		12,800
CONSOLIDATED EDISON	3,783,452	73,239	499,990
CONSOLIDATED FREIGHT	111,848		9,300
CONSOLIDATED GRAPHIC	77,750		2,100
CONSTELLATION BRANDS	433,639	6,950	19,200
CONSTELLATION ENERGY	2,919,652	57,265	394,706
CONTINENTAL AIRLS IN	365,203	3,400	33,600
CONVERA CORP	135,645		1,300
CONVERGYS CORP	3,217,743	214,367	318,954
COOPER CAMERON CORP	521,272	111,695	33,200
COOPER COS INC	220,727		9,700
COOPER INDS INC	2,154,824	368,203	257,916
COOPER TIRE & RUBR C	1,399,627	12,900	137,137

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

COORS ADOLPH CO	615,917	8,475	68,416
COORSTEK INC	68,391		5,100
COPART INC	316,089		25,000
COPPER MTN NETWORKS	396,096		30,400
COR THERAPEUTICS INC	625,957	5,200	32,860
CORILLIAN CORP	120,246		
CORINTHIAN COLLEGES	177,179		6,400
CORIXA CORP	317,726	100	24,832
CORN PRODS INTL INC	284,416	4,942	22,700
CORNERSTONE RLTY INC	496,517		29,500
CORNING INC	17,385,810	379,275	2,146,543
CORPORATE EXECUTIVE	752,061		21,600
CORPORATE OFFICE PPT	108,801		2,400
CORRECTIONS CORP AME	184,150		15,500
CORUS BANKSHARES INC	147,118		6,700
CORUS ENTERTAINMENT	233,000		
CORVAS INTL INC	209,148		17,000
CORVEL CORP	54,255		5,250
CORVIS CORP	1,321,048	180	182,700
Page Total			

Page 18 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
COSINE COMMUNICATION	COM	22122210	228,322	617,089	617,089
COST PLUS INC CALIF	COM	22148510	3,351,140	182,524	182,484
COSTCO WHSL CORP NEW	COM	22160K10	336,790,893	9,471,060	9,436,363
COSTAR GROUP INC	COM	22160N10	2,050,538	114,109	114,109
COUNTRYWIDE CR INDS	COM	22237210	120,858,678	2,751,165	2,746,795
COUSINS PPTYS INC	COM	22279510	12,111,239	489,343	489,343
COVANTA ENERGY CORP	COM	22281N10	8,154,450	698,155	697,705
COVANSYS CORP	COM	22281W10	1,603,230	183,436	183,436
COVANCE INC	COM	22281610	16,151,685	901,825	852,910
COVENANT TRANS INC	CL A	22284P10	422,454	44,942	44,942
COVENTRY HEALTH CARE	COM	22286210	25,872,986	1,096,313	1,095,573
COX COMMUNICATIONS I	CL A	22404410	88,073,754	2,109,551	2,097,713
COX RADIO INC	CL A	22405110	4,468,360	221,535	221,375
CRANE CO	COM	22439910	40,473,285	1,846,409	1,836,196

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

CRAWFORD & CO	CL B	22463310	3,804,508	305,583	305,583
CREDENCE SYS CORP	COM	22530210	10,575,260	877,615	876,365
CREDIT ACCEP CORP MI	COM	22531010	1,308,343	149,696	149,696
CREE INC	COM	22544710	6,627,558	448,414	446,894
CRESCENT REAL ESTATE	COM	22575610	24,080,349	1,122,627	1,121,267
CRESTLINE CAP CORP	COM	22615310	3,359,292	118,913	118,873
CROMPTON CORP	COM	22711610	9,284,488	1,339,753	1,333,477
CROSSMANN CMNTYS INC	COM	22764E10	2,438,197	92,813	92,813
CROSSROADS SYS INC	COM	22765D10	432,323	131,007	129,207
CROWN AMERN RLTY TR	SH BEN INT	22818610	2,124,355	299,205	299,205
CROWN CASTLE INTL CO	COM	22822710	11,190,600	1,243,400	1,240,940
CROWN CORK & SEAL IN	COM	22825510	2,457,522	1,073,154	1,070,374
CROWN MEDIA HLDGS IN	CL A	22841110	1,490,749	145,439	145,359
CRYOLIFE INC	COM	22890310	5,071,858	134,854	134,854
CUBIC CORP	COM	22966910	1,733,694	50,252	50,252
CUBIST PHARMACEUTICA	COM	22967810	8,441,846	257,609	253,409
CULLEN FROST BANKERS	COM	22989910	9,930,589	368,482	367,482
CUMMINS INC	COM	23102110	40,318,443	1,221,771	1,220,491
CUMULUS MEDIA INC	CL A	23108210	2,044,481	294,170	286,170
CURAGEN CORP	COM	23126R10	4,818,631	249,670	248,870
CURIS INC	COM	23126910	1,048,593	299,598	239,598
CURTISS WRIGHT CORP	COM	23156110	2,215,736	47,548	47,548
CYBERONICS INC	COM	23251P10	2,631,778	166,991	163,431
CYBEROPTICS CORP	COM	23251710	451,800	51,341	51,341
CYGNUS INC	COM	23256010	1,353,510	243,000	241,000
CYMER INC	COM	23257210	4,588,093	273,916	273,456
CYPRESS SEMICONDUCTO	COM	23280610	20,726,668	1,394,796	1,389,966
CYTEC INDS INC	COM	23282010	11,624,355	502,132	483,952
CYTOGEN CORP	COM	23282410	1,847,988	684,440	683,440
CYTYC CORP	COM	23294610	19,370,090	722,495	713,875
Page Total			878,002,711		

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

Voting Authority		
Sole	Shared	None

562,789		54,300
167,624		14,900
8,163,490	138,517	1,169,053
105,509		8,600
2,437,868	45,230	268,067
467,243		22,100
665,455		32,700
169,236		14,200
862,925		38,900
43,542		1,400
1,058,513	100	37,700
1,723,453	17,968	368,130
196,135	4,400	21,000
1,706,869	38,962	100,578
279,083		26,500
843,015	200	34,400
143,096		6,600
396,814	6,200	45,400
1,012,751	5,600	104,276
110,613		8,300
1,263,867	2,486	73,400
88,313		4,500
129,907		1,100
295,205		4,000
1,112,300	12,400	118,700
955,091		118,063
138,959	80	6,400

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

124,054		10,800
46,852		3,400
240,409		17,200
327,856	5,100	35,526
1,125,827	11,418	84,526
271,970		22,200
220,170	4,200	25,300
219,998	60,000	19,600
44,848		2,700
154,491		12,500
51,341		
225,300	2,000	15,700
254,716	100	19,100
1,302,176	7,820	84,800
459,132	17,500	25,500
631,440		53,000
643,395	7,500	71,600

Page 19 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined
DDI CORP	COM	23316210	3,529,379	450,176	450,176	
DMC STRATEX NETWORKS	COM	23322L10	3,533,898	684,864	681,114	3,650
DQE INC	COM	23329J10	15,541,706	807,781	805,331	1,350
DPL INC	COM	23329310	36,606,415	1,505,198	1,496,763	7,685
DRS TECHNOLOGIES INC	COM	23330X10	4,940,407	142,170	142,070	
D R HORTON INC	COM	23331A10	8,368,593	401,179	399,546	1,633

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

DSP GROUP INC	COM	23332B10	6,669,883	334,330	333,330	800
DST SYS INC DEL	COM	23332610	50,437,241	1,166,179	1,131,835	1,440
DTE ENERGY CO	COM	23333110	150,061,881	3,485,758	3,480,556	4,308
DVI INC	COM	23334310	3,842,849	226,183	205,183	21,000
DAISYTEK INTL CORP	COM	23405310	1,602,455	141,310	141,270	
DAL-TILE INTL INC	COM	23426R10	7,580,082	492,533	491,363	1,170
DAKTRONICS INC	COM	23426410	1,051,397	119,477	119,477	
DANA CORP	COM	23581110	54,245,022	3,477,245	3,454,947	17,577
DANAHER CORP DEL	COM	23585110	131,112,229	2,778,979	2,757,724	20,805
DARDEN RESTAURANTS I	COM	23719410	68,809,833	2,621,327	2,613,062	4,965
DATASCOPE CORP	COM	23811310	5,912,011	152,450	151,950	500
DATASTREAM SYS INC	COM	23812410	450,708	150,236	150,236	
DAVITA INC	COM	23918K10	37,483,824	1,841,957	1,840,997	860
DEAN FOODS CO	COM	24236110	24,769,280	535,552	534,972	380
DEB SHOPS INC	COM	24272810	706,676	34,338	34,338	
DECODE GENETICS INC	COM	24358610	1,462,709	237,068	237,068	
DEERE & CO	COM	24419910	182,195,627	4,844,340	4,830,880	11,105
DEL MONTE FOODS CO	COM	24522P10	1,835,834	238,420	236,080	2,340
DELIAS CORP	CL A	24688Q10	1,192,635	223,340	222,483	857
DELL COMPUTER CORP	COM	24702510	1,049,070,372	56,614,699	55,766,788	714,286
DELPHI AUTOMOTIVE SY	COM	24712610	752,859,359	64,073,137	64,038,908	28,917
DELPHI FINL GROUP IN	CL A	24713110	4,429,929	131,063	116,727	300
DELTA & PINE LD CO	COM	24735710	6,356,140	374,331	374,051	280
DELTA AIR LINES INC	COM	24736110	67,701,144	2,571,255	2,566,935	4,120
DELTAGEN INC	COM	24783R10	596,036	84,305	84,305	
DELTIC TIMBER CORP	COM	24785010	2,224,021	87,906	87,906	
DENBURY RES INC	COM NEW	24791620	1,377,549	166,170	166,170	
DELUXE CORP	COM	24801910	71,293,012	2,064,071	2,044,831	7,650
DENDREON CORP	COM	24823Q10	1,063,528	125,121	125,021	
DENDRITE INTL INC	COM	24823910	3,088,461	388,975	388,915	60
DENTSPLY INTL INC NE	COM	24903010	31,585,403	687,536	675,696	1,640

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

DEUTSCHE TELEKOM AG	SPONSORED	25156610	4,510,624	291,008	285,790	5,218
DEVELOPERS DIVERSIFI	COM	25159110	15,257,141	849,980	849,980	
DEVON ENERGY CORP NE	COM	25179M10	89,769,517	2,609,579	2,598,931	5,628
DEVRY INC DEL	COM	25189310	24,396,850	679,578	677,958	1,320
DIAGEO P L C	SPON ADR N	25243Q20	14,595,342	351,695	83,974	267,721
DIAGNOSTIC PRODS COR	COM	25245010	10,303,368	244,040	241,440	
DIAL CORP NEW	COM	25247D10	21,690,413	1,310,599	1,295,824	14,475
Page Total			2,976,110,783			

Voting Authority		
Sole	Shared	None
424,376		25,800
638,864	100	45,900
610,691	152,390	44,700
1,413,748	9,150	82,300
134,670	100	7,400
358,139	5,300	37,740
316,630	200	17,500
1,062,485	37,404	66,290
3,028,917	67,806	389,035
219,983		6,200
130,270	40	11,000
456,233		36,300
111,077		8,400
3,039,373	43,031	394,841
2,478,142	41,603	259,234
2,271,526	44,707	305,094
144,050		8,400
140,136		10,100
1,774,957	8,000	59,000
512,752	200	22,600

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

34,338		
218,068		19,000
4,178,020	57,208	609,112
222,920		15,500
206,540		16,800
48,097,497	1,866,722	6,650,480
9,859,838	52,758,842	1,454,457
105,627	14,036	11,400
353,831		20,500
2,245,810	42,858	282,587
84,305		
81,506		6,400
155,870		10,300
1,852,661	59,016	152,394
115,521	100	9,500
368,675		20,300
644,071	13,100	30,365
285,704		5,304
816,880		33,100
2,282,181	43,798	283,600
614,978	3,900	60,700
342,035		9,660
228,240	2,600	13,200
1,255,499	300	54,800

Page 20 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
-------------------	-------------------	-----------------	----------------------	--------------------	--------------------

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

DIAMOND OFFSHORE DRI	COM	25271C10	10,411,850	412,841	405,571
DIAMONDCLUSTER INTL	CL A	25278P10	2,167,453	220,046	216,046
DIANON SYS INC	COM	25282610	2,342,030	46,654	46,654
DIEBOLD INC	COM	25365110	35,015,728	919,048	905,979
DIGENE CORP	COM	25375210	2,347,250	93,890	93,890
DIGEX INC DEL	CL A	25375610	3,483,813	1,043,058	806,458
DIGIMARC CORP	COM	25380710	1,166,842	84,738	84,738
DIGITAL INSIGHT CORP	COM	25385P10	2,521,639	219,273	219,253
DIGITAL LIGHTWAVE IN	COM	25385510	1,138,862	116,092	115,432
DIGITAL RIV INC	COM	25388B10	258,470	34,694	34,694
DIGITAS INC	COM	25388K10	288,771	125,553	93,253
DIGITALTHINK INC	COM	25388M10	1,296,197	167,684	167,684
DIGITAL GENERATION S	COM	25392110	335,398	236,196	236,196
DIME CMNTY BANCSHARE	COM	25392210	5,614,507	221,742	221,742
DILLARDS INC	CL A	25406710	27,963,492	2,123,272	2,121,232
DIME BANCORP INC NEW	COM	25429Q10	42,626,300	1,084,087	1,076,127
DIMON INC	COM	25439410	1,825,285	317,441	317,441
DIONEX CORP	COM	25454610	4,764,360	188,912	188,772
DISCOUNT AUTO PTS IN	COM	25464210	903,555	65,475	65,475
DISNEY WALT CO	COM DISNEY	25468710	932,332,112	50,071,542	47,071,221
DISTRIBUCION Y SERVI	SPONSORED	25475310	264,443	23,611	23,611
DIRECT FOCUS INC	COM	25493110	15,319,537	769,826	769,144
DITECH COMMUNICATION	COM	25500M10	1,304,780	310,662	218,726
DIVERSA CORP	COM	25506410	2,010,829	213,918	213,911
DIVINE INC	CL A	25540210	428,906	691,785	691,785
DOBSON COMMUNICATION	CL A	25606910	2,229,534	215,414	215,194
DOCENT INC	COM	25608L10	612,494	295,891	295,891
DOCUMENTUM INC	COM	25615910	2,625,304	320,550	314,330
DOLE FOOD INC	COM	25660510	19,632,167	917,391	915,891
DOLLAR GEN CORP	COM	25666910	70,308,587	6,009,281	6,001,512

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

DOLLAR THRIFTY AUTOM	COM	25674310	2,800,696	281,477	281,237
DOLLAR TREE STORES I	COM	25674710	20,543,309	1,087,523	1,085,653
DOMINION RES INC VA	COM	25746U10	300,282,215	5,059,515	4,991,139
DONALDSON INC	COM	25765110	15,684,881	544,236	540,856
DONNA KARAN INTL INC	COM	25782610	217,614	21,546	21,546
DONNELLEY R R & SONS	COM	25786710	69,602,003	2,573,087	2,566,142
DORAL FINL CORP	COM	25811P10	13,416,225	345,779	345,779
DOUBLECLICK INC	COM	25860930	4,912,824	861,899	856,899
DOVER CORP	COM	26000310	136,072,479	4,519,179	4,424,019
DOVER DOWNS ENTMT IN	COM	26008610	1,861,493	150,363	150,363
DOW CHEM CO	COM	26054310	1,282,648,021	39,152,870	19,113,727
DOW JONES & CO INC	COM	26056110	226,957,967	4,995,773	1,692,227
DOWNEY FINL CORP	COM	26101810	16,470,948	373,237	373,237
DRESS BARN INC	COM	26157010	2,886,779	129,452	129,412
Page Total			3,287,897,949		

Voting Authority		
Sole	Shared	None
363,501	5,640	43,700
202,646	4,000	13,400
41,354		5,300
857,024	14,924	47,100
86,190		7,700
997,448	30,710	14,900
78,038		6,700
204,573		14,700
108,592	100	7,400
34,394		300
123,553	2,000	
155,584		12,100

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

236,196		
213,042		8,700
1,917,686	16,600	188,986
988,187	5,600	90,300
317,441		
167,612	100	21,200
65,475		
42,810,817	1,697,678	5,563,047
4,361	19,250	
750,251		19,575
293,662		17,000
196,918		17,000
631,885		59,900
197,114		18,300
273,191		22,700
297,150	6,200	17,200
885,991	700	30,700
5,161,527	219,554	628,200
264,277		17,200
1,020,173	6,550	60,800
4,380,979	105,763	572,773
505,436		38,800
21,546		
2,206,418	45,218	321,451
323,579		22,200
783,199	11,400	67,300
3,822,336	145,459	551,384
142,563		7,800
16,910,555	20,208,413	2,033,902
1,510,746	3,305,943	179,084
355,537	2,600	15,100

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

118,952

10,500

Page Total

Page 21 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
DREXLER TECHNOLOGY C	COM	26187610	324,725	20,950	5,900
DREYERS GRAND ICE CR	COM	26187810	11,313,202	389,439	350,639
DRIL-QUIP INC	COM	26203710	1,153,324	74,408	74,008
DU PONT E I DE NEMOU	COM	26353410	1,282,412,776	34,179,445	33,508,722
DUANE READE INC	COM	26357810	2,758,560	91,952	91,532
DUKE ENERGY CORP	COM	26439910	2,442,375,488	64,527,754	16,761,271
DUKE REALTY CORP	COM NEW	26441150	32,140,104	1,356,695	1,354,665
DUN & BRADSTREET COR	COM	26483E10	26,362,728	941,526	929,600
DURA AUTOMOTIVE SYST	CL A	26590310	974,664	135,370	135,370
DUPONT PHOTOMASKS IN	COM	26613X10	1,520,454	54,732	54,732
DURAMED PHARMACEUTIC	COM	26635410	3,662,853	180,971	180,971
DURECT CORP	COM	26660510	1,664,650	171,968	171,968
DUSA PHARMACEUTICALS	COM	26689810	1,115,990	108,771	108,771
DURASWITCH INDUSTRIE	COM NEW	26690520	276,602	27,550	27,550
DYAX CORP	COM	26746E10	1,515,871	157,575	154,430
DYCOM INDS INC	COM	26747510	15,083,770	1,300,325	1,299,325
DYNACQ INTL INC	COM PAR \$.	26791930	522,219	34,699	34,699
DYNEGY INC NEW	CL A	26816Q10	210,630,177	6,078,793	6,069,723
EDP-ELECTRICIDADE DE	SPONSORED	26835310	876,947	33,664	33,664
EEX CORP	COM NEW	26842V20	744,891	532,065	282,065
EGL INC	COM	26848410	3,859,700	435,141	435,101
E M C CORP MASS	COM	26864810	603,003,220	51,319,423	48,225,998

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

EMC INS GROUP INC	COM	26866410	286,517	18,485	18,485
ENSCO INTL INC	COM	26874Q10	24,563,690	1,680,143	1,677,223
ENI S P A	SPONSORED	26874R10	3,587,303	58,712	58,712
EOG RES INC	COM	26875P10	67,421,393	2,330,501	2,238,351
E ON AG	SPONSORED	26878010	2,415,822	47,138	47,138
E PIPHANY INC	COM	26881V10	2,507,198	589,929	587,739
EPIQ SYS INC	COM	26882D10	1,977,372	77,544	77,544
ESS TECHNOLOGY INC	COM	26915110	4,021,242	393,468	393,368
E TRADE GROUP INC	COM	26924610	16,798,200	2,776,562	2,765,802
EARTHSHELL CORP	COM	27032B10	825,624	375,284	372,784
EARTHLINK INC	COM	27032110	11,892,254	780,844	774,514
EAST WEST BANCORP IN	COM	27579R10	6,248,685	267,152	267,152
EASTGROUP PPTY INC	COM	27727610	3,745,119	171,010	171,010
EASTMAN CHEM CO	COM	27743210	65,098,169	1,793,338	1,790,280
EASTMAN KODAK CO	COM	27746110	272,704,877	8,383,181	8,333,963
EATON CORP	COM	27805810	89,476,908	1,511,179	1,436,790
EATON VANCE CORP	COM NON VT	27826510	20,677,111	659,557	659,117
EBAY INC	COM	27864210	55,448,268	1,211,984	1,209,358
ECHELON CORP	COM	27874N10	2,558,325	204,994	203,684
ECHOSTAR COMMUNICATI	CL A	27876210	31,148,616	1,338,574	1,335,914
ECLIPSYS CORP	COM	27885610	5,008,553	376,583	374,783
ECOLAB INC	COM	27886510	130,016,060	3,578,752	3,099,190

Page Total 5,462,720,221

Voting Authority		
Sole	Shared	None

6,850	14,100	
372,729	5,410	11,300
70,508		3,900
31,113,784	647,585	2,418,076

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

86,852	100	5,000
15,374,947	47,323,498	1,829,309
1,267,395	8,400	80,900
871,576	6,965	62,985
132,970		2,400
50,532		4,200
167,771		13,200
160,168		11,800
98,971		9,800
27,550		
145,575		12,000
1,274,025		26,300
34,699		
5,398,643	98,369	581,781
33,664		
526,665		5,400
416,941		18,200
43,116,072	2,311,855	5,891,496
18,485		
1,570,443	9,300	100,400
58,712		
2,026,874	66,249	237,378
47,138		
547,279	100	42,550
76,344		1,200
373,968		19,500
2,593,002	24,560	159,000
366,784	2,500	6,000
725,414	10,830	44,600
245,952		21,200
159,610		11,400

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

1,621,882	25,426	146,030
7,566,838	135,435	680,908
1,263,242	89,733	158,204
616,443	5,640	37,474
983,806	9,700	218,478
191,894		13,100
1,169,417	14,500	154,657
349,593	40	26,950
3,127,633	182,548	268,571

Page 22 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Di Sole S
EDEN BIOSCIENCE CORP	COM	27944510	1,357,548	178,156	178,056
EDISON INTL	COM	28102010	387,674,741	29,458,567	29,448,457
EDISON SCHOOLS INC	CL A	28103310	6,496,473	430,230	357,860
EDO CORP	COM	28134710	2,015,058	70,089	70,089
EDUCATION MGMT CORP	COM	28139T10	5,479,494	180,484	180,484
J D EDWARDS & CO	COM	28166710	6,029,992	846,909	845,909
EDWARDS LIFESCIENCES	COM	28176E10	51,167,401	2,284,259	1,090,644 1
EDWARDS AG INC	COM	28176010	33,607,923	957,218	937,500
EFUNDS CORP	COM	28224R10	6,906,053	414,778	405,497
EL PASO CORP	COM	28336L10	445,330,074	10,717,932	10,595,858
EL PASO ELEC CO	COM NEW	28367785	10,455,486	795,094	794,574
ELAN PLC	ADR	28413120	26,680,252	550,676	255,086
ELANTEC SEMICONDUCTO	COM	28415510	6,146,560	267,824	267,624

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

ELCOR CORP	COM	28444310	4,040,212	187,655	187,555
ELECTRO RENT CORP	COM	28521810	1,649,198	130,785	130,785
ELECTRO SCIENTIFIC I	COM	28522910	8,449,652	384,950	384,490
ELECTROGLAS INC	COM	28532410	2,314,766	185,925	185,925
ELECTRONIC ARTS INC	COM	28551210	74,348,887	1,627,959	1,624,984
ELECTRONIC DATA SYS	COM	28566110	795,711,493	13,819,234	13,787,487
ELECTRONICS BOUTIQUE	COM	28604510	2,267,007	84,119	84,119
ELECTRONICS FOR IMAG	COM	28608210	28,172,947	1,730,525	1,728,975
ELIZABETH ARDEN INC	COM	28660G10	1,017,909	79,711	79,711
ELSEVIER N V	SPON ADR N	29025910	1,054,973	45,473	45,473
EMBARCADERO TECHNOLO	COM	29078710	635,203	80,712	80,712
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	268,095	26,054	26,054
EMCOR GROUP INC	COM	29084Q10	2,808,890	88,053	88,053
EMCORE CORP	COM	29084610	1,759,747	205,578	205,338
EMERSON ELEC CO	COM	29101110	471,193,708	10,012,616	8,962,529
EMEX CORP	COM	29120610	506,714	77,361	77,361
EMISPHERE TECHNOLOGI	COM	29134510	2,519,939	131,934	131,634
EMMIS COMMUNICATIONS	CL A	29152510	5,344,311	370,618	370,198
EMPIRE DIST ELEC CO	COM	29164110	3,795,215	184,682	183,782
EMPRESA NACIONAL DE	SPONSORED	29244T10	416,138	48,053	48,053
EMULEX CORP	COM NEW	29247520	7,225,393	759,768	671,950
ENCOMPASS SVCS CORP	COM	29255U10	2,018,236	533,925	533,765
ENCORE ACQUISITION C	COM	29255W10	848,700	56,580	56,580
ENCORE WIRE CORP	COM	29256210	1,383,940	106,868	106,868
ENDESA S A	SPONSORED	29258N10	8,012,312	522,315	158,833
ENDO PHARMACEUTICALS	COM	29264F20	2,099,312	193,485	193,485
ENDOCARE INC	COM	29264P10	1,696,927	96,691	96,591
ENERGEN CORP	COM	29265N10	7,316,482	325,177	324,977
ENEL SOCIETA PER AZI	ADR	29265W10	1,683,029	57,638	57,638
ENERGY CONVERSION DE	COM	29265910	2,195,775	133,563	133,563
ENERGY EAST CORP	COM	29266M10	29,019,252	1,443,026	1,438,323

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

Page Total

2,461,121,417

Voting Authority		
Sole	Shared	None

165,756		12,400
5,910,506	22,799,520	748,541
404,580	10,150	15,500
64,889		5,200
166,884		13,600
785,409	100	61,400
1,053,882	1,192,237	38,140
869,438	6,393	81,387
379,468	6,390	28,920
9,165,371	201,414	1,351,147
758,894		36,200
541,276		9,400
254,724		13,100
173,255		14,400
121,785		9,000
367,650		17,300
170,225		15,700
1,459,817	9,135	159,007
8,619,681	3,911,080	1,288,473
80,619		3,500
1,682,325	100	48,100
73,911		5,800
24,858	20,615	
75,112		5,600
3,134	22,920	
82,453		5,600

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

189,878		15,700
8,391,578	503,114	1,117,924
77,361		
121,534		10,400
336,018	3,600	31,000
172,582	100	12,000
12,993	35,060	
688,198	20,470	51,100
486,925		47,000
53,680		2,900
98,668		8,200
516,115		6,200
189,985		3,500
89,391	100	7,200
298,277		26,900
57,638		
125,663		7,900
1,360,926	7,500	74,600
Page Total		

Page 23 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discr Shar Def
ENERGIZER HLDGS INC	COM	29266R10	19,418,359	1,168,373	1,166,223	1,
ENERGY PARTNERS LTD	COM	29270U10	1,292,347	185,150	185,150	
ENERSIS S A	SPONSORED	29274F10	464,789	37,973	37,973	
ENGELHARD CORP	COM	29284510	61,109,248	2,645,422	2,642,297	3,
ENGINEERED SUPPORT S	COM	29286610	7,717,429	163,852	163,852	

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

ENESCO GROUP INC	COM	29297310	237,313	57,184	57,184	
ENRON CORP	COM	29356110	439,563,270	16,142,610	15,865,957	184,
ENTEGRIS INC	COM	29362U10	4,937,681	625,023	625,023	
ENTERASYS NETWORKS I	COM	29363710	13,200,628	2,046,609	2,039,394	6,
ENTERCOM COMMUNICATI	CL A	29363910	11,934,340	351,010	350,490	
ENTERGY CORP NEW	COM	29364G10	181,272,149	5,097,642	5,090,426	3,
ENTERPRISE PRODS PAR	COM	29379210	1,517,019	32,765	32,765	
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	2,644,292	156,467	156,467	
ENTREMED INC	COM	29382F10	1,223,943	142,319	134,019	5,
ENTRAVISION COMMUNIC	CL A	29382R10	2,198,205	257,100	254,100	3,
ENTRUST INC	COM	29384810	1,174,171	411,990	411,700	
ENZON INC	COM	29390410	17,960,823	352,173	313,108	33,
ENZO BIOCHEM INC	COM	29410010	3,499,170	206,319	195,399	9,
EOTT ENERGY PARTNERS	UNIT LTD P	29410310	306,900	15,500		15,
EQUIFAX INC	COM	29442910	65,513,871	2,991,501	2,977,234	8,
EQUITABLE RES INC	COM	29454910	22,411,648	746,806	740,962	1,
EQUITY INNS INC	COM	29470310	3,431,283	477,230	477,230	
EQUITY OFFICE PROPER	COM	29474110	172,616,832	5,394,276	5,226,776	167,
EQUITY ONE	COM	29475210	218,579	18,682	18,682	
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	97,859,303	1,675,673	1,604,768	70,
ERICSSON L M TEL CO	ADR CL B S	29482140	16,474,398	4,720,458	1,207,077	3,513,
ERIE IND TY CO	CL A	29530P10	8,583,378	217,026	216,386	
ESCO TECHNOLOGIES IN	COM	29631510	3,442,624	138,258	138,258	
ESPERION THERAPEUTIC	COM	29664R10	1,270,940	170,596	170,596	
ESPEED INC	CL A	29664310	1,048,433	123,636	123,336	
ESSEX PPTY TR INC	COM	29717810	15,119,804	307,939	280,664	27,
ESTERLINE TECHNOLOGI	COM	29742510	5,687,582	358,838	358,798	
ETHAN ALLEN INTERIOR	COM	29760210	7,693,372	279,759	279,179	
EVERGREEN RES INC	COM NO PAR	29990030	4,805,894	141,558	141,558	
EXACT SCIENCES CORP	COM	30063P10	352,833	38,103	37,903	
EXAR CORP	COM	30064510	5,758,270	332,848	332,108	

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

EXCEL TECHNOLOGY INC	COM	30067T10	1,175,062	74,702	74,592	
EXE TECHNOLOGIES INC	COM	30150410	454,950	223,015	223,015	
EXELON CORP	COM	30161N10	316,300,747	7,091,945	7,049,518	39,
EXELIXIS INC	COM	30161Q10	3,386,945	295,545	295,445	
EXFO ELECTRO OPTICAL	SUB VTG SH	30204310	1,442,565	160,285	100,700	59,
EXIDE TECHNOLOGIES	COM	30205110	837,205	222,661	222,661	
EXODUS COMMUNICATION	COM	30208810	602,161	3,542,126	3,524,884	15,
EXPEDIA INC	COM	30212510	2,781,982	114,532	114,332	
Page Total			1,530,942,737			

Voting Authority		
Sole	Shared	None
1,104,175	6,665	57,533
171,550		13,600
6,465	31,508	
2,348,914	39,581	256,927
159,752		4,100
53,284		3,900
13,835,609	311,846	1,995,155
600,523		24,500
1,897,202	13,710	135,697
331,610	1,800	17,600
4,493,917	79,098	524,627
32,765		
147,167		9,300
129,419	2,800	10,100
232,900		24,200
384,790	100	27,100
317,392	8,420	26,361
189,789	1,200	15,330

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

15,500		
2,565,710	104,821	320,970
674,280	8,924	63,602
454,030		23,200
4,846,876	28,425	518,975
18,682		
1,506,145	9,100	160,428
4,639,358		81,100
202,626	1,900	12,500
130,263		7,995
157,996		12,600
117,236	300	6,100
299,039		8,900
346,538		12,300
258,059	2,300	19,400
130,358		11,200
38,103		
309,448		23,400
67,802		6,900
203,815		19,200
6,181,047	115,809	795,089
274,345	100	21,100
160,285		
208,261		14,400
2,951,059	44,120	546,947
109,232	100	5,200

Page 24 of 73

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

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

Issuer	Class	Number	Value	Prin Amt	Defined	O
EXPEDITORS INTL WASH	COM	30213010	24,549,412	518,467	516,197	2,090
EXPRESS SCRIPTS INC	COM	30218210	49,223,514	889,796	888,896	700
EXTENDED STAY AMER I	COM	30224P10	10,450,885	722,245	719,125	3,040
EXTENSITY INC	COM	30225510	278,866	99,595	99,495	100
EXTREME NETWORKS INC	COM	30226D10	4,857,287	702,936	678,291	12,645
EXULT INC DEL	COM	30228410	5,500,741	470,551	470,451	
EXXON MOBIL CORP	COM	30231G10	6,138,818,218	155,807,569	148,009,263	4,095,427
F&M BANCORP MD	COM	30236710	2,564,063	97,865	97,865	
FBL FINL GROUP INC	CL A	30239F10	1,913,854	114,465	114,465	
FEI CO	COM	30241L10	6,589,989	302,988	302,888	
FLIR SYS INC	COM	30244510	8,331,880	203,068	203,068	
F M C CORP	COM NEW	30249130	38,548,222	786,859	785,949	860
FNB CORP PA	COM	30252010	6,002,340	229,535	226,053	3,482
FPL GROUP INC	COM	30257110	197,581,721	3,689,668	3,584,511	59,397
FSI INTL INC	COM	30263310	2,908,140	291,982	291,782	200
F Y I INC	COM	30271210	7,266,498	193,670	193,570	
FTI CONSULTING INC	COM	30294110	2,078,903	70,711	70,711	
FACTORY 2-U INC	COM	30307210	1,574,482	112,463	112,143	320
FACTSET RESH SYS INC	COM	30307510	4,887,055	201,445	186,445	
FAIR ISAAC & CO INC	COM	30325010	7,448,076	157,698	157,098	600
FAIRCHILD CORP	CL A	30369810	311,800	91,706	91,706	
FAIRCHILD SEMICONDUCT	CL A	30372610	10,971,426	683,578	681,178	2,400
FALCONSTOR SOFTWARE	COM	30613710	958,069	110,504	109,404	1,100
FAMILY DLR STORES IN	COM	30700010	84,313,079	3,063,702	3,054,482	5,620
FARMERS CAP BK CORP	COM	30956210	2,110,637	56,404	56,404	
FASTENAL CO	COM	31190010	21,706,531	380,950	380,430	420
FEDDERS CORP	COM	31313510	947,688	242,997	242,997	
FEDERAL AGRIC MTG CO	CL C	31314830	2,029,337	60,795	60,695	
FEDERAL HOME LN MTG	COM	31340030	1,022,435,505	15,729,777	15,208,777	419,984

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

FEDERAL MOGUL CORP	COM	31354910	8,059,038	12,398,521	12,398,521	
FEDERAL NATL MTG ASS	COM	31358610	1,833,667,900	22,903,671	22,663,251	184,519
FEDERAL REALTY INVT	SH BEN INT	31374720	9,869,178	448,599	448,599	
FEDERAL SIGNAL CORP	COM	31385510	11,437,405	648,379	636,059	12,120
FEDERATED DEPT STORE	COM	31410H10	130,825,891	4,639,216	4,627,081	11,295
FEDERATED INVS INC P	CL B	31421110	17,804,192	601,493	601,293	200
FEDEX CORP	COM	31428X10	235,737,799	6,414,634	6,326,543	15,571
FELCOR LODGING TR IN	COM	31430F10	7,398,414	550,068	549,668	400
FERRO CORP	COM	31540510	8,349,343	360,196	359,616	580
F5 NETWORKS INC	COM	31561610	1,780,729	191,889	191,889	
FIAT S P A	SP ADR ORD	31562188	307,417	17,457	17,457	
FIBERCORE INC	COM	31563B10	547,826	228,261	227,261	1,000
FIDELITY BANKSHARES	COM	31604Q10	1,699,895	127,333	127,333	
FIDELITY NATL FINL I	COM	31632610	29,990,847	1,115,316	1,113,949	1,257
FIFTH THIRD BANCORP	COM	31677310	764,501,463	12,434,962	11,173,701	895,429
Page Total			10,729,135,555			

Voting Authority		
Sole	Shared	None
484,307	3,180	30,980
831,477	5,400	52,919
678,965	4,380	38,900
99,395		200
608,630	21,600	72,706
418,551	7,000	45,000
134,275,089	5,828,649	15,703,831
90,865		7,000
107,965		6,500
292,788	100	10,100
196,368		6,700

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

730,251	7,702	48,906
213,575		15,960
3,173,742	103,547	412,379
275,982		16,000
184,220	100	9,350
68,811		1,900
103,563		8,900
173,145	15,000	13,300
145,848		11,850
91,706		
615,478	5,600	62,500
102,404		8,100
2,691,289	109,700	262,713
52,604		3,800
348,950	3,100	28,900
227,897		15,100
55,695	100	5,000
13,733,430	310,532	1,685,815
526,688	11,827,233	44,600
19,442,796	762,575	2,698,300
426,399		22,200
618,014	200	30,165
4,166,391	64,396	408,429
546,611	5,100	49,782
5,457,958	161,415	795,261
531,368		18,700
342,496		17,700
180,389		11,500
17,457		
208,661		19,600
117,533		9,800

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

1,047,886	8,360	59,070
10,395,624	747,095	1,292,243

Page 25 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment D Sole
FILENET CORP	COM	31686910	3,038,199	301,708	301,668
FINANCIAL FED CORP	COM	31749210	4,824,270	196,909	196,909
FINANCIAL INSTNS INC	COM	31758540	1,440,270	61,445	61,445
FINISAR	COM	31787A10	2,890,483	729,920	727,820
FINISH LINE INC	CL A	31792310	1,441,997	132,903	132,903
FINOVA GROUP INC	COM	31792810	486,353	434,244	434,244
FIRST AMERN CORP CAL	COM	31852230	16,684,886	823,945	823,445
FIRST BANCORP P R	COM	31867210	4,879,316	188,682	188,582
FIRST BANCORP N C	COM	31891010	1,244,040	51,835	50,935
FIRST BUSEY CORP	COM	31938310	1,511,511	76,571	76,571
FIRST CHARTER CORP	COM	31943910	4,396,874	268,922	268,922
FIRST CTZNS BANCShar	CLA	31946M10	4,683,929	56,304	56,304
FIRST COMWLTH FINL C	COM	31982910	6,218,687	499,493	499,493
FIRST CMNTY BANCShar	COM	31983A10	1,930,633	61,096	61,096
FIRST CMNTY BANCORP	COM	31983B10	430,419	19,835	19,835
FIRST CONSULTING GRO	COM	31986R10	1,379,857	153,488	153,358
FIRST FED CAP CORP	COM	31996010	2,044,518	137,216	137,216
FIRST DATA CORP	COM	31996310	541,959,163	9,302,423	9,197,795
FIRST ESSEX BANCORP	COM	32010310	1,241,021	47,277	46,277
FIRST FINL BANKSHARE	COM	32020R10	2,822,093	95,567	95,567
FIRST FINL BANCORP O	COM	32020910	5,081,882	327,652	324,947

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

FIRST FINL CORP IND	COM	32021810	2,300,030	57,616	57,616
FIRST FINL HLDGS INC	COM	32023910	2,594,956	113,070	113,070
FIRST HORIZON PHARMA	COM	32051K10	2,420,685	92,996	91,496
FIRST INDUSTRIAL REA	COM	32054K10	15,154,890	505,163	505,163
FIRST IND CORP	COM	32054R10	1,694,679	82,266	82,266
FIRST MERCHANTS CORP	COM	32081710	2,406,076	104,612	104,612
FIRST MIDWEST BANCOR	COM	32086710	12,086,720	357,807	357,787
FIRST HEALTH GROUP C	COM	32096010	28,015,210	953,547	951,347
FIRST NIAGARA FINL G	COM	33582U10	1,493,097	94,083	94,083
FIRST PL FINL CORP	COM	33610T10	1,793,125	125,569	125,569
FIRST REP BK SAN FRA	COM	33615810	2,170,129	94,559	94,559
FIRST SENTINEL BANCO	COM	33640T10	2,718,870	231,000	231,000
1ST SOURCE CORP	COM	33690110	2,647,768	123,152	123,152
FIRST TENN NATL CORP	COM	33716210	54,499,631	1,472,963	1,463,023
FIRST UN REAL EST EQ	SH BEN INT	33740010	298,226	117,412	117,412
FIRST VA BANKS INC	COM	33747710	25,572,842	558,359	554,609
FISERV INC	COM	33773810	174,989,601	5,116,655	5,109,800
FISHER COMMUNICATION	COM	33775620	1,592,656	30,628	30,628
FIRSTFED FINL CORP	COM	33790710	9,292,452	357,402	357,302
FIRSTMERIT CORP	COM	33791510	22,192,809	945,582	909,502
FLAGSTAR BANCORP INC	COM	33793010	4,595,768	198,951	197,301
FIRSTENERGY CORP	COM	33793210	648,240,046	18,031,712	18,005,600
FISHER SCIENTIFIC IN	COM NEW	33803220	19,444,258	765,522	764,822
Page Total			1,648,844,925		

Voting Authority		
Sole	Shared	None
279,608		22,100
190,409		6,500
59,845		1,600

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

647,020	9,300	73,600
122,103		10,800
434,144		100
781,945		42,000
174,182		14,500
50,635		1,200
70,771		5,800
247,522		21,400
52,204		4,100
460,493		39,000
56,096		5,000
19,835		
142,188		11,300
127,816		9,400
8,021,697	303,067	977,659
45,977		1,300
88,817		6,750
302,767		24,885
53,416		4,200
104,670		8,400
91,646		1,350
480,763		24,400
76,466		5,800
94,742		9,870
331,607		26,200
893,300	5,700	54,547
86,583		7,500
115,969		9,600
87,959		6,600
214,300		16,700
115,487		7,665

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

1,330,163	10,100	132,700
117,412		
521,459	3,200	33,700
4,545,703	153,731	417,221
28,128		2,500
337,102		20,300
888,085	5,300	52,197
198,951		
4,341,560	13,162,373	527,779
718,922	10,500	36,100

Page 26 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
FLEETBOSTON FINL COR	COM	33903010	942,464,334	25,645,288	24,830,039
FLEETWOOD ENTERPRISE	COM	33909910	3,316,669	296,661	296,661
FLEMING COS INC	COM	33913010	11,381,601	385,817	383,117
FLORIDA EAST COAST I	CL A	34063210	4,709,430	214,065	209,745
FLORIDA ROCK INDS IN	COM	34114010	5,214,981	165,345	164,565
FLUOR CORP NEW	COM	34341210	62,826,071	1,631,846	1,629,821
FLOW INTL CORP	COM	34346810	948,001	97,934	97,934
FLOWERS FOODS INC	COM	34349810	11,794,336	325,361	149,932
FLOWSERVE CORP	COM	34354P10	15,416,909	780,603	780,288
FLUSHING FINL CORP	COM	34387310	1,334,029	82,859	82,859
FOAMEX INTL INC	COM	34412310	678,941	110,397	110,397
FOOTSTAR INC	COM	34491210	6,059,152	175,120	175,100

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

FORD MTR CO DEL	COM PAR \$0	34537086	699,499,568	40,316,978	39,817,245
FOREST CITY ENTERPRI	CL A	34555010	7,251,312	151,069	151,069
FOREST LABS INC	COM	34583810	279,042,425	3,868,068	3,838,943
FOREST OIL CORP	COM PAR \$0	34609170	8,250,786	332,693	332,393
FORRESTER RESH INC	COM	34656310	3,457,703	208,170	208,170
FORTUNE BRANDS INC	COM	34963110	122,214,432	3,648,192	3,205,050
FORWARD AIR CORP	COM	34985310	5,484,137	232,971	195,096
FOSSIL INC	COM	34988210	2,056,187	130,884	130,884
FOUNDRY NETWORKS INC	COM	35063R10	4,635,873	766,260	760,380
4 KIDS ENTMT INC	COM	35086510	1,401,756	70,440	70,420
FOX ENTMT GROUP INC	CL A	35138T10	16,881,133	883,829	879,989
FRANCE TELECOM	SPONSORED	35177Q10	1,856,219	58,025	58,025
FRANKLIN ELEC INC	COM	35351410	2,783,592	38,661	38,661
FRANKLIN RES INC	COM	35461310	173,479,665	5,003,740	4,751,760
FREDS INC	CL A	35610810	2,724,931	104,005	102,905
FREEMARKETS INC	COM	35660210	6,850,571	647,502	269,423
FREEPORT-MCMORAN COP	CL B	35671D85	30,192,200	2,747,243	2,730,456
FREMONT GEN CORP	COM	35728810	2,830,922	518,484	518,484
FRESENIUS MED CARE A	SPONSORED	35802910	685,440	26,880	26,880
FRIEDMAN BILLINGS RA	CL A	35843310	1,024,013	200,787	200,787
FRIEDMANS INC	CL A	35843810	675,917	95,739	95,739
FRONTIER AIRLINES IN	COM	35906510	3,953,923	477,527	477,527
FRONTIER FINL CORP W	COM	35907K10	4,097,005	148,982	148,982
FRONTIER OIL CORP	COM	35914P10	9,899,511	577,231	577,231
FUELCELL ENERGY INC	COM	35952H10	3,466,517	234,066	227,266
FUJI PHOTO FILM LTD	ADR	35958630	1,292,762	39,704	39,704
FULLER H B CO	COM	35969410	7,960,360	173,807	173,407
FULTON FINL CORP PA	COM	36027110	15,056,591	673,673	672,661
FURNITURE BRANDS INT	COM	36092110	11,436,084	587,068	586,068
G & K SVCS INC	CL A	36126810	5,183,675	195,242	195,047
GATX CORP	COM	36144810	15,408,936	458,054	449,734

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

GBC BANCORP CALIF COM 36147510 3,120,501 99,952 93,452

Page Total 2,520,299,101

Voting Authority		
Sole	Shared	None
22,453,012	614,833	2,577,443
264,361		32,300
344,617	1,500	39,700
195,965	4,000	14,100
153,405	150	11,790
1,415,694	52,432	163,720
95,534		2,400
137,492	175,309	12,560
754,323		26,280
80,609		2,250
110,397		
163,020		12,100
35,184,290	668,228	4,464,460
140,469		10,600
3,351,366	159,539	357,163
315,033	1,300	16,360
199,270		8,900
2,873,393	457,530	317,269
223,671		9,300
122,484		8,400
676,813	6,500	82,947
66,940		3,500
784,879	9,950	89,000
58,025		
35,461		3,200

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

4,382,025	134,127	487,588
96,905	100	7,000
604,294	25,108	18,100
2,423,139	56,386	267,718
483,684		34,800
26,880		
185,787		15,000
87,139		8,600
458,777		18,750
137,982		11,000
560,431		16,800
212,666	6,800	14,600
39,704		
160,027	100	13,680
618,073	7,300	48,300
554,868		32,200
181,322	120	13,800
415,329	2,725	40,000
88,552	6,500	4,900

Page 27 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investmen Shared Defin
GPU INC	COM	36225X10	120,348,071	2,981,865	2,971,456	10,0
GABELLI ASSET MGMT I	CL A	36239Y10	1,722,527	46,757	46,757	
GABLES RESIDENTIAL T	SH BEN INT	36241810	9,047,551	295,093	294,993	1
GALILEO INTERNATIONAL	COM	36354710	19,850,628	956,196	954,656	1,3

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

GALLAGHER ARTHUR J &	COM	36357610	39,437,687	1,165,072	1,085,262	54,3
GALLAHER GROUP PLC	SPONSORED	36359510	595,116	22,289	21,229	1,0
GANNETT INC	COM	36473010	347,757,268	5,785,348	5,645,058	59,7
GAP INC DEL	COM	36476010	191,530,572	16,027,663	15,985,939	39,8
GARAN INC	COM	36480210	933,108	26,775	26,075	7
GARDNER DENVER INC	COM	36555810	2,669,705	120,257	120,182	
GARTNER INC	COM	36665110	5,510,445	608,889	607,969	9
GARTNER INC	CL B	36665120	3,580,006	411,495	410,543	3
GATEWAY INC	COM	36762610	30,987,026	5,685,693	5,681,015	3,0
GAYLORD ENTMT CO NEW	COM	36790510	3,802,477	189,178	188,928	1
GEMSTAR-TV GUIDE INT	COM	36866W10	34,704,717	1,760,767	1,748,327	12,4
GENAISSANCE PHARMACE	COM	36867W10	605,369	155,622	155,522	
GENCORP INC	COM	36868210	3,154,277	278,155	278,055	1
GENE LOGIC INC	COM	36868910	3,390,674	257,650	257,350	3
GENELABS TECHNOLOGIE	COM	36870610	481,834	260,451	260,451	
GENENCOR INTL INC	COM	36870910	1,194,706	121,167	121,167	
GENENTECH INC	COM NEW	36871040	73,744,704	1,676,016	1,650,349	22,7
GENERAL CABLE CORP D	COM	36930010	6,537,888	663,745	663,693	
GENERAL COMMUNICATIO	CL A	36938510	4,064,208	335,885	335,885	
GENERAL DYNAMICS COR	COM	36955010	372,879,356	4,221,913	4,212,538	9,0
GENERAL ELEC CO	COM	36960410	8,454,059,724	227,259,670	214,979,907	6,425,0
GENERAL GROWTH PPTYS	COM	37002110	19,081,949	548,805	546,995	1,8
GENERAL MLS INC	COM	37033410	299,998,016	6,593,363	6,135,463	186,4
GENERAL MTRS CORP	COM	37044210	3,560,934,491	83,005,466	82,916,683	59,6
GENERAL MTRS CORP	CL H NEW	37044283	674,152,233	50,574,061	50,490,472	61,7
GENERAL SEMICONDUCTO	COM	37078710	6,086,601	634,021	632,621	1,4
GENESCO INC	COM	37153210	3,026,660	186,256	186,256	
GENESISINTERMEDIA IN	COM	37184Y10	599,068	101,537	101,537	
GENTEX CORP	COM	37190110	46,969,460	1,966,072	1,486,534	374,5
GENLYTE GROUP INC	COM	37230210	2,969,310	102,390	102,090	3
GENOME THERAPEUTICS	COM	37243010	1,169,251	201,595	200,995	6

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

GENRAD INC	COM	37244710	763,737	233,559	233,559	
GENTA INC	COM NEW	37245M20	1,948,428	188,254	188,254	
GENZYME TRANSGENICS	COM	37246E10	682,062	177,159	177,159	
GENUINE PARTS CO	COM	37246010	116,040,141	3,642,189	3,625,459	8,7
GENTIVA HEALTH SERVI	COM	37247A10	2,878,142	159,808	159,808	
GENUITY INC	CL A	37248E10	2,156,373	1,373,486	1,343,086	
GENZYME CORP	COM GENL D	37291710	130,131,025	2,865,060	2,841,672	18,5
GENZYME CORP	COM-MOLECU	37291750	810,216	104,544	102,635	1,8
GENZYME CORP	COM BIOSUR	37291770	1,051,022	269,493	268,606	4
Page Total			14,604,037,829			

Voting Authority		
Sole	Shared	None
2,215,314	488,308	278,243
43,357		3,400
279,293		15,800
884,893	5,900	65,403
1,080,439	33,220	51,413
22,289		
5,015,527	158,072	611,749
13,610,300	557,595	1,859,768
26,775		
111,957		8,300
561,089		47,800
410,870	625	
5,129,462	92,588	463,643
176,778	100	12,300
1,445,791	13,400	301,576
144,222	100	11,300
258,755		19,400

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

240,350		17,300
235,251		25,200
119,767		1,400
1,434,205	17,980	223,831
646,045		17,700
312,585		23,300
3,699,399	51,560	470,954
184,373,850	19,517,407	23,368,413
509,905	5,300	33,600
5,348,299	465,002	780,062
11,964,225	69,820,214	1,221,027
5,666,066	43,835,184	1,072,811
609,221		24,800
170,856		15,400
94,137		7,400
1,809,597	109,675	46,800
93,690		8,700
185,495		16,100
222,459		11,100
175,954		12,300
163,859		13,300
3,139,525	55,874	446,790
149,308		10,500
1,248,986	30,400	94,100
2,657,154	17,300	190,606
101,836	108	2,600
245,310	447	23,736

Page Total

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment
GEORGIA GULF CORP	COM PAR \$0	37320020	3,552,482	221,063	22,000,000
GEORGIA PAC CORP	COM GA PAC	37329810	145,315,509	5,047,430	5,030,000
GEORGIA PAC CORP	COM-TIMBER	37329870	31,859,546	879,612	87,000,000
GERBER SCIENTIFIC IN	COM	37373010	1,722,703	164,067	15,000,000
GERMAN AMERN BANCORP	COM	37386510	1,017,481	61,853	6,000,000
GERON CORP	COM	37416310	1,730,227	180,232	18,000,000
GETTY IMAGES INC	COM	37427610	4,098,935	371,617	37,000,000
GETTY RLTY CORP NEW	COM	37429710	1,503,432	83,524	8,000,000
GIBRALTAR STL CORP	COM	37476F10	962,504	63,742	6,000,000
GILEAD SCIENCES INC	COM	37555810	60,547,777	1,077,938	1,040,000
GILLETTE CO	COM	37576610	975,417,742	32,732,139	21,750,000
GLACIER BANCORP INC	COM	37637Q10	2,137,063	112,477	11,000,000
GLATFELTER P H CO	COM	37731610	4,655,449	304,079	30,000,000
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	1,075,068,335	19,156,599	18,960,000
GLENBOROUGH RLTY TR	COM	37803P10	5,763,214	310,853	31,000,000
GLIMCHER RLTY TR	SH BEN INT	37930210	6,159,127	380,663	38,000,000
GLOBAL INDS LTD	COM	37933610	2,595,611	476,259	46,000,000
GLOBAL IMAGING SYSTE	COM	37934A10	933,679	54,095	5,000,000
GLOBAL MARINE INC	COM	37935240	29,447,810	2,103,415	2,060,000
GLOBAL SPORTS INC	COM	37937A10	1,214,931	104,286	10,000,000
GLOBAL PMTS INC	COM	37940X10	11,307,681	384,615	38,000,000
GLOBAL POWER EQUIPME	COM	37941P10	509,823	33,541	3,000,000
GLOBESPAN INC	COM	37957110	4,249,297	470,055	46,000,000
GOLD BANC CORP INC	COM	37990710	1,887,797	242,336	23,000,000
GOLDEN ST BANCORP IN	COM	38119710	51,759,830	1,702,626	1,690,000
GOLDEN TELECOM INC	COM	38122G10	433,524	55,580	5,000,000
GOLDEN WEST FINL COR	COM	38131710	190,693,786	3,282,165	3,270,000

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

GOLDMAN SACHS GROUP	COM	38141G10	153,114,745	2,145,967	1,78
GOODRICH CORP	COM	38238810	53,849,908	2,764,369	2,75
GOODYEAR TIRE & RUBR	COM	38255010	58,873,860	3,194,458	3,18
GORMAN RUPP CO	COM	38308210	1,234,616	63,640	6
GRACO INC	COM	38410910	9,252,585	306,377	30
GRAINGER W W INC	COM	38480210	78,567,714	2,022,335	2,01
GRANITE CONSTR INC	COM	38732810	10,337,817	403,191	40
GRANITE ST BANKSHARE	COM	38747210	303,256	13,722	
GRANT PRIDECO INC	COM	38821G10	7,427,668	1,219,650	1,21
GRAY COMMUNICATIONS	COM	38919010	1,356,372	89,235	8
GREAT AMERN FINL RES	COM	38991510	1,785,560	98,378	9
GREAT ATLANTIC & PAC	COM	39006410	2,738,304	191,356	19
GREAT LAKES CHEM COR	COM	39056810	21,396,844	968,183	96
GREAT LAKES REIT INC	COM	39075210	2,456,589	150,711	15
GREAT SOUTHN BANCORP	COM	39090510	1,146,000	43,229	4
GREATER BAY BANCORP	COM	39164810	15,853,199	681,272	68
GREEN MTN COFFEE INC	COM	39312210	807,856	35,048	3

Page Total 3,037,048,188

Voting Authority		
Sole	Shared	None
206,063		15,000
4,399,568	65,370	582,492
820,068	7,144	52,400
143,967	2,000	18,100
60,053		1,800
165,532		14,700
348,217		23,400
82,224		1,300
58,942		4,800

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

1,006,459	11,500	59,979
18,907,818	11,068,340	2,755,981
104,077		8,400
296,279		7,800
19,152,651		3,948
298,753		12,100
363,163		17,500
425,559	6,700	44,000
54,095		
1,851,863	43,797	207,755
104,286		
361,775		22,840
28,841		4,700
436,355		33,700
224,436		17,900
1,618,288	18,700	65,638
55,580		
2,863,438	55,465	363,262
1,740,468	200,742	204,757
2,284,924	303,330	176,115
2,817,371	40,886	336,201
59,040		4,600
277,215		29,162
1,778,478	26,428	217,429
371,066		32,125
11,847	1,875	
1,143,950	7,925	67,775
83,535		5,700
94,778		3,600
168,856		22,500
871,333	13,593	83,257

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

143,111	7,600
42,229	1,000
653,572	27,700
33,148	1,900

Page 29 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investm Sole
GREEN MOUNTAIN PWR C	COM	39315410	450,862	27,325	27,3
GREENPOINT FINL CORP	COM	39538410	53,555,860	1,525,808	1,522,8
GREIF BROS CORP	CL A	39762410	2,765,183	120,645	120,6
GREY WOLF INC	COM	39788810	2,935,938	1,631,077	1,438,4
GRIFFON CORP	COM	39843310	2,964,221	242,969	242,9
GROUP 1 AUTOMOTIVE I	COM	39890510	9,511,962	358,266	358,1
GROUPE DANONE	SPONSORED	39944910	1,733,416	66,979	66,9
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	596,730	20,792	20,7
GTECH HLDGS CORP	COM	40051810	13,798,177	399,484	399,2
GUESS INC	COM	40161710	468,715	72,669	72,6
GUIDANT CORP	COM	40169810	249,777,528	6,487,728	6,469,2
GUILFORD PHARMACEUTI	COM	40182910	1,799,713	209,026	209,0
GUITAR CTR MGMT INC	COM	40204010	1,889,517	158,783	158,6
GULF ISLAND FABRICAT	COM	40230710	656,943	77,106	77,1
GULFMARK OFFSHORE IN	COM	40262910	950,424	39,601	39,6
GYMBOREE CORP	COM	40377710	1,489,897	229,215	229,2
HCA INC	COM	40411910	531,784,648	12,001,459	11,722,0
HCC INS HLDGS INC	COM	40413210	14,136,828	537,522	531,7
HNC SOFTWARE INC	COM	40425P10	6,741,406	360,503	360,1

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

HRPT PPTYS TR	COM SH BEN	40426W10	12,139,230	1,491,306	1,491,306
H POWER CORP	COM	40427A10	692,399	221,923	221,300
HSBC HLDGS PLC	SPON ADRN	40428040	35,098,212	653,598	268,800
HAEMONETICS CORP	COM	40502410	7,540,999	217,885	217,700
HAIN CELESTIAL GROUP	COM	40521710	3,949,184	214,513	207,900
HALLIBURTON CO	COM	40621610	320,815,422	14,226,848	9,020,400
HANCOCK FABRICS INC	COM	40990010	3,015,172	367,704	367,700
HANCOCK HLDG CO	COM	41012010	2,950,815	72,716	72,700
HANCOCK JOHN FINL SV	COM	41014S10	262,188,813	6,562,924	6,550,400
HANDLEMAN CO DEL	COM	41025210	4,473,588	319,542	319,500
HANDSPRING INC	COM	41029310	259,576	192,279	190,000
HANMI FINL CORP	COM	41049510	275,848	20,283	
HANOVER COMPRESSOR C	COM	41076810	13,414,830	619,909	618,300
HANSON PLC	SPON ADRN	41135240	440,052	12,555	12,500
HARBOR FLA BANCSHARE	COM	41190110	3,566,780	199,596	199,500
HARDINGE INC	COM	41232430	6,586,030	580,267	580,200
HARLAND JOHN H CO	COM	41269310	9,364,002	427,580	427,400
HARLEY DAVIDSON INC	COM	41282210	286,550,541	7,075,322	6,900,300
HARLEYSVILLE GROUP I	COM	41282410	5,841,924	243,515	243,100
HARLEYSVILLE NATL CO	COM	41285010	3,388,830	157,620	157,600
HARMAN INTL INDS INC	COM	41308610	9,481,270	283,023	282,500
HARMONIC INC	COM	41316010	4,209,877	519,738	517,700
HARRAHS ENTMT INC	COM	41361910	168,041,229	6,221,445	6,218,400
HARRIS CORP DEL	COM	41387510	20,616,337	647,905	646,700
HARSCO CORP	COM	41586410	12,922,280	465,500	465,300

Page Total 2,095,831,208

Voting Authority
Sole Shared None

27,325

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

1,401,308	17,400	107,100
111,445		9,200
1,542,377		88,700
225,039		17,930
351,266		7,000
66,979		
7,342	13,450	
381,864	120	17,500
72,669		
5,530,475	232,784	724,469
193,326		15,700
148,383		10,400
72,206		4,900
38,801		800
211,715		17,500
10,400,902	364,130	1,236,427
501,422	4,800	31,300
339,203		21,300
1,405,806		85,500
206,623		15,300
646,598		7,000
205,885		12,000
195,613	4,500	14,400
7,946,695	5,278,029	1,002,124
365,004		2,700
67,916		4,800
5,854,244	102,461	606,219
291,642		27,900
189,579		2,700
	20,283	
566,109	6,800	47,000

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

12,555		
182,696		16,900
800	579,467	
398,780		28,800
6,094,431	221,458	759,433
224,915	400	18,200
144,020		13,600
252,063	100	30,860
486,438		33,300
2,195,746	3,732,035	293,664
596,605	4,400	46,900
439,300	200	26,000

Page 30 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
HARTE-HANKS INC	COM	41619610	13,466,052	622,276	621,956
HARTFORD FINL SVCS G	COM	41651510	300,938,471	5,123,229	5,037,226
HARVARD BIOSCIENCE I	COM	41690610	525,060	52,506	52,506
HASBRO INC	COM	41805610	45,966,424	3,283,316	3,278,759
HAVERTY FURNITURE IN	COM	41959610	1,341,215	136,164	136,164
HAWAIIAN ELEC INDUST	COM	41987010	14,862,471	381,089	380,756
HEALTH CARE PPTY INV	COM	42191510	13,761,908	357,917	357,917
HEALTHSOUTH CORP	COM	42192410	130,195,738	8,007,118	7,985,683
HEALTH MGMT ASSOC IN	CL A	42193310	60,782,166	2,927,850	2,917,555
HEALTHCARE RLTY TR	COM	42194610	10,019,740	392,931	392,931
HEADWATERS INC	COM	42210P10	2,076,822	188,802	188,802
HEALTH CARE REIT INC	COM	42217K10	6,873,829	272,771	272,771
HEALTH EXTRAS INC	COM	42221110	434,694	84,571	84,571
HEALTH NET INC	COM	42222G10	24,819,747	1,291,350	1,289,835
HEARST-ARGYLE TELEVI	COM	42231710	3,453,380	197,336	196,716
HEARTLAND EXPRESS IN	COM	42234710	3,423,808	148,926	148,926
HEICO CORP NEW	COM	42280610	1,112,250	74,150	74,150
HEIDRICK & STRUGGLES	COM	42281910	2,358,616	165,285	164,245
HEINZ H J CO	COM	42307410	328,574,466	7,795,361	7,715,273
HELIX TECHNOLOGY COR	COM	42331910	3,311,677	203,921	195,881
HELLENIC TELECOM ORG	SPONSORED	42332530	380,900	47,912	47,912
HELLER FINANCIAL INC	CL A	42332810	16,014,745	303,482	303,432
HELMERICH & PAYNE IN	COM	42345210	17,198,046	658,929	656,629
HEMISPHERX BIOPHARMA	COM	42366C10	533,011	132,261	132,261

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

HENRY JACK & ASSOC I	COM	42628110	17,629,653	776,979	775,899
HERBALIFE INTL INC	CL A	42690820	1,159,910	114,854	114,521
HERCULES INC	COM	42705610	17,092,127	2,071,773	2,070,083
HERSHEY FOODS CORP	COM	42786610	163,429,249	2,500,065	2,446,753
HEWLETT PACKARD CO	COM	42823610	725,620,002	45,209,969	42,025,557
HEXCEL CORP NEW	COM	42829110	815,980	203,995	203,995
HI / FN INC	COM	42835810	848,991	86,192	86,192
HIBBETT SPORTING GOO	COM	42856510	639,716	27,280	27,280
HIBERNIA CORP	CL A	42865610	32,244,145	1,972,119	1,930,179
HICKORY TECH CORP	COM	42906010	1,823,399	111,865	111,865
HIGHLANDS INS GROUP	COM	43103210	749,031	305,727	305,727
HIGHWOODS PTYS INC	COM	43128410	16,358,586	660,953	660,953
HILB ROGAL & HAMILTO	COM	43129410	9,005,694	197,450	197,450
HILLENBRAND INDS INC	COM	43157310	36,301,571	672,625	668,525
HILTON HOTELS CORP	COM	43284810	70,349,690	8,961,744	8,946,641
HISPANIC BROADCASTIN	CL A	43357B10	15,233,900	946,205	942,935
HITACHI LIMITED	ADR 10 COM	43357850	1,750,040	26,120	26,120
HOLLINGER INTL INC	CL A	43556910	3,217,021	306,383	305,983
HOLLY CORP	COM PAR \$0	43575830	1,116,204	61,737	61,537
HOLLYWOOD CASINO COR	CL A	43613220	440,984	65,331	65,331
Page Total			2,118,251,129		

Name of Issuer	Voting Authority		
	Sole	Shared	None
HARTE-HANKS INC	592,160	2,500	27,616
HARTFORD FINL SVCS G	4,349,277	134,271	639,681
HARVARD BIOSCIENCE I	52,506		
HASBRO INC	2,924,754	54,801	303,761
HAVERTY FURNITURE IN	125,864		10,300
HAWAIIAN ELEC INDUST	360,289		20,800
HEALTH CARE PPTY INV	322,617	5,000	30,300
HEALTHSOUTH CORP	7,021,300	90,541	895,277
HEALTH MGMT ASSOC IN	2,674,546	17,180	236,124
HEALTHCARE RLTY TR	366,831		26,100
HEADWATERS INC	174,502		14,300
HEALTH CARE REIT INC	253,271		19,500
HEALTH EXTRAS INC	84,571		
HEALTH NET INC	1,225,785	8,965	56,600
HEARST-ARGYLE TELEVI	186,736	200	10,400
HEARTLAND EXPRESS IN	137,926		11,000
HEICO CORP NEW	69,050		5,100
HEIDRICK & STRUGGLES	153,085		12,200
HEINZ H J CO	6,578,996	280,543	935,822
HELIX TECHNOLOGY COR	181,321	7,600	15,000
HELLENIC TELECOM ORG	47,912		
HELLER FINANCIAL INC	269,482	4,100	29,900
HELMERICH & PAYNE IN	605,429	6,000	47,500
HEMISPHERX BIOPHARMA	127,661		4,600
HENRY JACK & ASSOC I	728,479	6,900	41,600
HERBALIFE INTL INC	112,354		2,500
HERCULES INC	1,871,400	27,309	173,064
HERSHEY FOODS CORP	2,132,739	120,097	247,229
HEWLETT PACKARD CO	38,305,902	2,095,463	4,808,604
HEXCEL CORP NEW	192,095		11,900
HI / FN INC	81,392		4,800
HIBBETT SPORTING GOO	25,830		1,450
HIBERNIA CORP	1,826,119	46,900	99,100

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

HICKORY TECH CORP	101,765		10,100
HIGHLANDS INS GROUP	9,785	295,942	
HIGHWOODS PPTYS INC	627,453		33,500
HILB ROGAL & HAMILTO	188,550		8,900
HILLENBRAND INDS INC	617,252	3,400	51,973
HILTON HOTELS CORP	6,664,294	1,504,748	792,702
HISPANIC BROADCASTIN	877,605	9,200	59,400
HITACHI LIMITED	26,120		
HOLLINGER INTL INC	278,883		27,500
HOLLY CORP	56,537		5,200
HOLLYWOOD CASINO COR	63,231		2,100
Page Total			

Page 31 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
HOLLYWOOD ENTMT CORP	COM	43614110	13,205,554	1,123,877	1,123,877
HOME DEPOT INC	COM	43707610	2,084,314,727	54,321,468	51,433,386
HOME PPTYS N Y INC	COM	43730610	9,108,333	287,874	287,874
HOMESTAKE MNG CO	COM	43761410	47,564,412	5,114,453	5,096,238
HOMESTORE COM INC	COM	43785210	3,380,986	441,959	441,309
HON INDS INC	COM	43809210	17,455,498	794,877	792,857
HONDA MOTOR LTD	AMERN SHS	43812830	18,827,241	293,031	51,960
HONEYWELL INTL INC	COM	43851610	2,378,107,089	90,079,814	18,189,377
HOOPER HOLMES INC	COM	43910410	3,137,759	502,846	502,706
HORACE MANN EDUCATOR	COM	44032710	8,333,729	472,166	471,990
HORIZON OFFSHORE INC	COM	44043J10	744,810	122,100	122,100
HORMEL FOODS CORP	COM	44045210	28,350,164	1,200,261	1,197,386
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	16,355,978	679,235	679,235
HOST MARRIOTT CORP N	COM	44107P10	19,066,605	2,704,483	2,697,293
HOT TOPIC INC	COM	44133910	3,938,842	156,926	156,886
HOTEL RESERVATIONS N	CL A	44145110	7,344,224	322,965	322,965
HOTJOBS COM INC	COM	44147410	1,213,474	203,262	203,262
HOUSEHOLD INTL INC	COM	44181510	584,092,233	10,359,919	10,330,685
HOUSTON EXPL CO	COM	44212010	2,467,922	99,513	99,513
HOVNANIAN ENTERPRISE	CL A	44248720	1,368,218	118,666	118,666
HUBBELL INC	CL B	44351020	16,127,404	553,066	531,668
HUDSON CITY BANCORP	COM	44368310	8,278,027	346,361	346,241
HUDSON RIV BANCORP I	COM	44412810	2,572,445	128,558	126,458
HUDSON UNITED BANCOR	COM	44416510	11,782,981	424,765	423,140
HUGHES SUPPLY INC	COM	44448210	8,252,784	370,080	370,059
HUGOTON RTY TR TEX	UNIT BEN I	44471710	253,953	25,523	25,523
HUMANA INC	COM	44485910	40,426,579	3,352,121	3,348,111
HUMAN GENOME SCIENCE	COM	44490310	26,643,029	861,955	857,918
HUNT J B TRANS SVCS	COM	44565810	3,487,313	267,432	267,412
HUNTINGTON BANCSHARE	COM	44615010	87,748,059	5,069,212	5,060,570
HUTCHINSON TECHNOLOG	COM	44840710	4,716,323	264,962	263,842
HYDRIL CO	COM	44877410	1,505,234	108,057	108,057
ICN PHARMACEUTICALS	COM	44892410	25,706,954	975,596	973,554
IDT CORP	COM	44894710	3,279,271	285,154	284,814
HYPERION SOLUTIONS C	COM	44914M10	3,776,538	282,675	282,675

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

HYSEQ INC	COM	44916330	589,553	96,490	96,090
IBP INC	COM	44922310	15,196,709	642,567	640,533
ICOS CORP	COM	44929510	13,828,551	281,011	278,871
ICU MED INC	COM	44930G10	1,981,640	49,541	49,541
IDEC PHARMACEUTICALS	COM	44937010	89,935,148	1,814,306	1,789,311
IDX SYS CORP	COM	44949110	1,525,743	148,853	148,853
IGEN INC	COM	44953610	2,987,433	108,555	106,455
IHOP CORP	COM	44962310	4,397,250	167,834	167,834
IMC GLOBAL INC	COM	44966910	11,114,604	1,234,956	1,233,786
Page Total			5,634,491,323		

Name of Issuer	Voting Authority		
	Sole	Shared	None
HOLLYWOOD ENTMT CORP	1,097,077		26,800
HOME DEPOT INC	45,850,615	2,290,291	6,180,562
HOME PPTYS N Y INC	276,874		11,000
HOMESTAKE MNG CO	4,528,650	91,843	493,960
HOMESTORE COM INC	393,259	4,900	43,800
HON INDS INC	737,377	5,900	51,600
HONDA MOTOR LTD	288,631		4,400
HONEYWELL INTL INC	16,686,487	71,952,288	1,441,039
HOOPER HOLMES INC	467,246		35,600
HORACE MANN EDUCATOR	444,581		27,585
HORIZON OFFSHORE INC	115,300		6,800
HORMEL FOODS CORP	1,147,036	4,725	48,500
HOSPITALITY PPTYS TR	638,635	5,400	35,200
HOST MARRIOTT CORP N	2,434,046	13,100	257,337
HOT TOPIC INC	144,126		12,800
HOTEL RESERVATIONS N	319,565		3,400
HOTJOBS COM INC	189,662		13,600
HOUSEHOLD INTL INC	8,933,353	161,857	1,264,709
HOUSTON EXPL CO	94,113		5,400
HOVNANIAN ENTERPRISE	110,366		8,300
HUBBELL INC	497,278	10,828	44,960
HUDSON CITY BANCORP	316,961	2,400	27,000
HUDSON RIV BANCORP I	119,058		9,500
HUDSON UNITED BANCOR	395,525		29,240
HUGHES SUPPLY INC	353,680		16,400
HUGOTON RTY TR TEX	25,523		
HUMANA INC	2,983,173	41,820	327,128
HUMAN GENOME SCIENCE	735,515	9,600	116,840
HUNT J B TRANS SVCS	257,032		10,400
HUNTINGTON BANCSHARE	4,497,879	64,356	506,977
HUTCHINSON TECHNOLOG	240,962		24,000
HYDRIL CO	100,057		8,000
ICN PHARMACEUTICALS	919,796	5,300	50,500
IDT CORP	267,154		18,000
HYPERION SOLUTIONS C	260,075		22,600
HYSEQ INC	89,190		7,300
IBP INC	608,172	4,517	29,878
ICOS CORP	250,511	2,900	27,600
ICU MED INC	45,941		3,600
IDEC PHARMACEUTICALS	1,677,268	22,095	114,943
IDX SYS CORP	138,353		10,500
IGEN INC	102,155		6,400
IHOP CORP	156,734		11,100
IMC GLOBAL INC	1,172,556	300	62,100

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

Page Total

Page 32 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
I-MANY INC	COM	44973Q10	826,302	356,165	268,665
IMS HEALTH INC	COM	44993410	152,534,610	6,089,206	6,062,940
IRT PPTY CO	COM	45005810	3,991,021	369,539	369,539
ITC DELTACOM INC	COM	45031T10	475,304	396,087	390,797
ISTAR FINL INC	COM	45031U10	14,697,932	595,058	594,458
I-STAT CORP	COM	45031210	1,064,864	174,568	164,568
ITT EDUCATIONAL SERV	COM	45068B10	10,789,600	337,175	337,175
ITXC CORP	COM	45069F10	420,303	164,825	164,725
IXIA	COM	45071R10	2,291,264	360,829	360,829
IBERIABANK CORP	COM	45082810	1,323,951	46,292	46,292
ITT INDS INC IND	COM	45091110	83,239,072	1,858,015	1,842,886
IDACORP INC	COM	45110710	15,279,318	427,274	422,609
IDEX CORP	COM	45167R10	7,348,761	265,778	262,618
IDEXX LABS INC	COM	45168D10	13,300,287	569,118	553,064
IKON OFFICE SOLUTION	COM	45171310	14,005,284	1,814,156	1,810,636
IDENTIX INC	COM	45190610	2,063,880	253,548	251,448
ILEX ONCOLOGY INC	COM	45192310	6,564,527	249,982	249,982
ILLINOIS TOOL WKS IN	COM	45230810	377,603,713	6,978,446	6,053,033
ILLUMINA INC	COM	45232710	1,044,446	160,684	160,684
ILLUMINET HLDGS INC	COM	45233410	10,224,159	266,810	266,670
IMATION CORP	COM	45245A10	13,591,855	650,328	640,028
IMCLONE SYS INC	COM	45245W10	26,778,800	473,542	417,322
IMMUNE RESPONSE CORP	COM	45252T10	320,721	225,860	225,860
IMMUNEX CORP NEW	COM	45252810	173,992,861	9,314,393	9,237,602
IMMUNOGEN INC	COM	45253H10	2,988,816	330,256	327,756
IMPATH INC	COM	45255G10	4,869,878	141,115	140,705
IMPCO TECHNOLOGIES I	COM	45255W10	789,273	67,807	67,807
IMPAX LABORATORIES I	COM	45256B10	2,060,352	157,399	157,399
IMPERIAL CHEM INDS P	ADR NEW	45270450	365,843	21,332	21,332
IMATRON INC	COM	45290610	1,410,722	792,541	792,541
IMMUNOMEDICS INC	COM	45290710	6,397,390	534,452	534,452
IMPERIAL OIL LTD	COM NEW	45303840	566,076	20,804	20,804
IMPERIAL TOBACCO GRO	SPONSORED	45314210	308,435	12,382	12,382
INAMED CORP	COM	45323510	3,396,923	199,819	199,599
INCO LTD	COM	45325840	35,137,413	2,831,379	2,830,679
INCYTE GENOMICS INC	COM	45337C10	10,370,234	759,168	757,978
INDEPENDENCE CMNTY B	COM	45341410	17,036,059	783,988	783,938
INDEPENDENT BANK COR	COM	45383610	1,726,447	105,917	102,496
INDEPENDENT BANK COR	COM	45383810	3,807,676	145,888	145,888
INDUS INTL INC	COM	45578L10	1,544,498	259,144	259,144
INDYMAC BANCORP INC	COM	45660710	19,440,093	717,082	717,022
INFINEON TECHNOLOGIE	SPONSORED	45662N10	363,163	29,311	29,311
INET TECHNOLOGIES IN	COM	45662V10	622,884	105,395	105,395
INFOCUS CORP	COM	45665B10	5,926,109	454,108	453,908
Page Total			1,052,901,119		

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
I-MANY INC	335,465		20,700
IMS HEALTH INC	5,063,478	213,229	812,499
IRT PPTY CO	345,539		24,000
ITC DELTACOM INC	360,087		36,000
ISTAR FINL INC	535,957	5,600	53,501
I-STAT CORP	162,668		11,900
ITT EDUCATIONAL SERV	322,475		14,700
ITXC CORP	164,825		
IXIA	334,729		26,100
IBERIABANK CORP	45,092		1,200
ITT INDS INC IND	1,606,351	52,921	198,743
IDACORP INC	385,739	6,935	34,600
IDEX CORP	246,478		19,300
IDEXX LABS INC	531,364	15,254	22,500
IKON OFFICE SOLUTION	1,682,856		131,300
IDENTIX INC	234,748		18,800
ILEX ONCOLOGY INC	232,482		17,500
ILLINOIS TOOL WKS IN	5,849,806	377,909	750,731
ILLUMINA INC	149,184		11,500
ILLUMINET HLDGS INC	251,710	100	15,000
IMATION CORP	615,428	900	34,000
IMCLONE SYS INC	418,622	16,920	38,000
IMMUNE RESPONSE CORP	225,860		
IMMUNEX CORP NEW	8,075,917	393,025	845,451
IMMUNOGEN INC	305,956	2,500	21,800
IMPATH INC	131,015		10,100
IMPCO TECHNOLOGIES I	62,907		4,900
IMPAX LABORATORIES I	147,299		10,100
IMPERIAL CHEM INDS P	21,332		
IMATRON INC	733,241		59,300
IMMUNOMEDICS INC	513,452		21,000
IMPERIAL OIL LTD	20,804		
IMPERIAL TOBACCO GRO	12,382		
INAMED CORP	190,619		9,200
INCO LTD	2,578,812	46,500	206,067
INCYTE GENOMICS INC	717,968	100	41,100
INDEPENDENCE CMNTY B	743,088		40,900
INDEPENDENT BANK COR	97,826		8,091
INDEPENDENT BANK COR	138,788		7,100
INDUS INTL INC	240,044		19,100
INDYMAC BANCORP INC	678,482		38,600
INFINEON TECHNOLOGIE	29,311		
INET TECHNOLOGIES IN	99,595		5,800
INFOCUS CORP	429,208	200	24,700
Page Total			

Page 33 of 73

Investment

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole
INFOGRAMES INC	COM	45665T10	504,111	148,268	148,268
INFORMATICA CORP	COM	45666Q10	1,491,709	377,648	376,928
INFONET SVCS CORP	CL B	45666T10	918,204	427,072	425,732
INFORMATION HLDGS IN	COM	45672710	3,557,903	181,156	168,006
INFOSPACE INC	COM	45678T10	3,142,821	2,182,515	2,181,794
INFOSYS TECHNOLOGIES	SPONSORED	45678810	425,059	12,572	12,572
INFOUSA INC NEW	COM	45681830	992,495	244,457	244,457
ING GROUP N V	SPONSORED	45683710	23,246,568	870,658	167,444
INGERSOLL-RAND CO	COM	45686610	122,815,680	3,633,600	3,600,779
INFORMATION RES INC	COM	45690510	1,467,637	231,124	231,124
INGLES MKTS INC	CL A	45703010	1,039,560	86,630	81,130
INGRAM MICRO INC	CL A	45715310	7,288,074	564,967	562,407
INHALE THERAPEUTIC S	COM	45719110	3,914,961	294,358	292,358
INKTOMI CORP	COM	45727710	2,880,019	1,051,102	1,042,952
INNKEEPERS USA TR	COM	4576J010	3,115,620	346,180	346,180
INSIGHT ENTERPRISES	COM	45765U10	4,763,398	336,874	336,464
INPUT/OUTPUT INC	COM	45765210	3,189,561	389,922	389,922
INSITUFORM TECHNOLOG	CL A	45766710	3,405,567	199,740	199,740
INSMED INC	COM NEW	45766920	683,922	255,195	255,195
INSIGNIA FINL GROUP	COM	45767A10	1,747,011	166,382	166,382
INSIGHT COMMUNICATIO	CL A	45768V10	6,329,011	343,968	343,228
INNOGY HLDGS PLC	SPONSORED	45769A10	1,939,556	63,592	63,592
INNOVATIVE SOLUTIONS	COM	45769N10	439,653	60,475	60,375
INRANGE TECHNOLOGIES	CL B	45769V20	643,593	108,349	108,349
INSPIRE PHARMACEUTIC	COM	45773310	1,184,999	136,836	136,836
INSTINET GROUP INC	COM	45775010	1,946,095	198,784	198,784
INSURANCE AUTO AUCTI	COM	45787510	1,240,326	91,876	91,776
INTEGRA LIFESCIENCES	COM NEW	45798520	2,963,184	107,284	107,284
INTEGRAL SYS INC MD	COM	45810H10	1,506,610	83,515	83,515
INTEGRATED ELECTRICA	COM	45811E10	1,456,650	269,750	269,610
INTEGRATED CIRCUIT S	COM	45811K20	5,043,358	394,629	394,429
INTEGRATED DEVICE TE	COM	45811810	27,460,963	1,364,859	1,362,079
INTEGRATED SILICON S	COM	45812P10	3,525,696	410,442	332,207
INTEGRA BK CORP	COM	45814P10	3,533,720	153,640	153,640
INTELIDATA TECHNOLOG	COM	45814T10	1,207,909	368,265	368,265
INTEL CORP	COM	45814010	3,178,421,757	155,500,086	148,197,751
INTER TEL INC	COM	45837210	2,269,481	198,035	197,935
INTERACTIVE INTELLIG	COM	45839M10	243,265	48,653	48,653
INTERACTIVE DATA COR	COM	45840J10	4,600,982	351,220	351,220
INTERCEPT GROUP INC	COM	45845L10	3,400,961	101,673	101,573
INTERDIGITAL COMMUNI	COM	45866A10	3,438,642	469,119	468,719
INTERFACE INC	CL A	45866510	1,863,921	433,470	433,470
INTERGRAPH CORP	COM	45868310	3,777,302	422,045	422,045
INTERLAND INC	COM	45872710	416,606	396,768	396,448
Page Total			3,449,444,120		

Name of Issuer	Voting Authority		
	Sole	Shared	None
INFOGRAMES INC	148,268		
INFORMATICA CORP	337,348	100	40,200
INFONET SVCS CORP	388,972	500	37,600
INFORMATION HLDGS IN	153,906	12,750	14,500

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

INFOSPACE INC	1,962,488	471	219,556
INFOSYS TECHNOLOGIES	12,572		
INFOUSA INC NEW	226,857		17,600
ING GROUP N V	857,558		13,100
INGERSOLL-RAND CO	3,167,887	71,128	394,585
INFORMATION RES INC	214,224		16,900
INGLES MKTS INC	79,930	500	6,200
INGRAM MICRO INC	515,967	7,000	42,000
INHALE THERAPEUTIC S	265,058	4,300	25,000
INKTOMI CORP	971,152	100	79,850
INNKEEPERS USA TR	331,780		14,400
INSIGHT ENTERPRISES	315,274		21,600
INPUT/OUTPUT INC	361,822		28,100
INSITUFORM TECHNOLOG	182,840		16,900
INSMED INC	234,795		20,400
INSIGNIA FINL GROUP	154,682		11,700
INSIGHT COMMUNICATIO	314,868	2,700	26,400
INNOGY HLDGS PLC	63,592		
INNOVATIVE SOLUTIONS	55,075	100	5,300
INRANGE TECHNOLOGIES	106,649		1,700
INSPIRE PHARMACEUTIC	126,736		10,100
INSTINET GROUP INC	178,884		19,900
INSURANCE AUTO AUCTION	86,476		5,400
INTEGRA LIFESCIENCES	102,184		5,100
INTEGRAL SYS INC MD	77,615		5,900
INTEGRATED ELECTRICAL	248,950		20,800
INTEGRATED CIRCUIT S	377,529		17,100
INTEGRATED DEVICE TECHNOLOG	1,277,859	7,200	79,800
INTEGRATED SILICON S	391,842		18,600
INTEGRA BK CORP	141,640		12,000
INTELIDATA TECHNOLOG	339,165		29,100
INTEL CORP	130,219,794	7,175,000	18,105,292
INTER TEL INC	187,435		10,600
INTERACTIVE INTELLIG	48,653		
INTERACTIVE DATA CORP	328,420		22,800
INTERCEPT GROUP INC	94,773	100	6,800
INTERDIGITAL COMMUNICATION	433,519	100	35,500
INTERFACE INC	388,770		44,700
INTERGRAPH CORP	388,945		33,100
INTERLAND INC	364,368		32,400
Page Total			

Page 34 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discr Sha De
INTERLOGIX INC	COM	45876310	4,046,603	167,215	167,215	
INTERMAGNETICS GEN C	COM	45877110	4,982,361	214,203	214,203	
INTERMUNE INC	COM	45884X10	9,652,961	252,365	251,565	

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

INTERNAP NETWORK SVC	COM	45885A10	1,166,526	1,166,526	1,164,892	
INTERNATIONAL BANCSH	COM	45904410	6,365,744	165,344	165,063	
INTERNATIONAL BUSINE	COM	45920010	6,560,113,590	71,523,262	70,433,368	81
INTERNATIONAL FLAVOR	COM	45950610	64,067,737	2,313,750	2,308,070	
INTERNATIONAL GAME T	COM	45990210	85,947,282	2,022,289	2,020,615	
INTERNATIONAL MULTIF	COM	46004310	2,798,493	146,518	146,418	
INTL PAPER CO	COM	46014610	1,402,725,118	40,261,915	12,142,974	28,10
INTERNATIONAL RECTIF	COM	46025410	27,990,479	1,027,928	1,026,673	
INTERNATIONAL SPEEDW	CL A	46033520	12,736,599	365,679	359,233	
INTL SPECIALTY PRODS	COM	46033710	1,266,522	143,434	143,334	
INTERNEURON PHARMACE	COM	46057310	1,507,311	302,673	302,573	
INTERNET CAP GROUP I	COM	46059C10	656,513	1,641,284	1,636,794	
INTERNET SEC SYS INC	COM	46060X10	3,118,945	342,365	288,025	5
INTERPOOL INC	COM	46062R10	3,119,640	213,674	213,674	
INTERSIL CORP	CL A	46069S10	16,460,403	589,556	586,706	
INTERPUBLIC GROUP CO	COM	46069010	163,666,711	8,022,878	7,518,224	35
INTERSTATE BAKERIES	COM	46072H10	16,127,220	632,440	632,440	
INTERTAN INC	COM	46112010	1,876,911	239,097	239,097	
INTERTRUST TECHNOLOG	COM	46113Q10	640,582	604,323	604,323	
INTERWOVEN INC	COM	46114T10	2,214,547	573,717	569,867	
INTERVOICE-BRITE INC	COM	46114210	2,670,078	257,233	257,233	
INTIMATE BRANDS INC	CL A	46115610	8,187,552	909,728	905,578	
INTRADO INC	COM	46117A10	2,571,132	100,200	100,200	
INTUITIVE SURGICAL I	COM	46120E10	1,559,039	249,846	249,846	
INTUIT	COM	46120210	145,809,641	4,072,895	4,062,365	
INVACARE CORP	COM	46120310	9,556,947	235,974	235,714	
INVERNESS MED TECHNO	COM	46126810	8,795,984	238,051	238,051	
INVESTMENT TECHNOLOG	COM	46145F10	21,865,335	394,041	393,441	
INVESTORS REAL ESTAT	SH BEN INT	46173010	1,673,662	179,385	179,385	
INVITROGEN CORP	COM	46185R10	38,850,481	590,792	544,283	4
INVESTORS FINL SERVI	COM	46191510	20,558,516	356,671	355,111	

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

IOMEGA CORP	COM	46203010	2,684,739	2,200,606	2,198,606
IONICS INC	COM	46221810	3,502,666	158,420	156,570
IRELAND BK	SPONSORED	46267Q10	388,145	12,326	12,326
IRON MTN INC PA	COM	46284610	10,052,122	242,512	242,178
IRWIN FINL CORP	COM	46411910	1,958,350	93,701	93,701
ISHARES TR	RUSSELL100	46428759	8,632,908	165,858	165,858
ISIS PHARMACEUTICALS	COM	46433010	5,242,482	307,477	307,477
ISLE OF CAPRI CASINO	COM	46459210	1,345,452	189,527	189,447
ITO YOKADO LTD	ADR NEW	46571430	1,307,501	30,023	30,023
ITRON INC	COM	46574110	2,622,507	113,923	113,923
Page Total			8,693,084,037		

Voting Authority		
Sole	Shared	None

154,915		12,300
205,737		8,466
237,465		14,900
1,117,126		49,400
154,944		10,400
35,087,400	32,263,893	4,171,969
2,024,493	71,911	217,346
1,825,130	45,800	151,359
133,918		12,600
16,826,497	22,318,642	1,116,776
980,678	4,350	42,900
340,553	7,326	17,800
134,634		8,800
280,373	100	22,200
1,531,994	1,140	108,150

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

317,765	2,600	22,000
205,874		7,800
518,569	6,800	64,187
6,827,450	408,772	786,656
612,340		20,100
218,397		20,700
558,123		46,200
510,617	8,600	54,500
233,333		23,900
849,928	8,400	51,400
92,900		7,300
230,846		19,000
3,560,676	61,083	451,136
222,053		13,921
221,751		16,300
370,141	3,200	20,700
166,385		13,000
546,699	9,800	34,293
333,466	3,000	20,205
2,029,906	200	170,500
140,120	1,400	16,900
12,326		
215,212	3,800	23,500
87,001		6,700
165,858		
284,977		22,500
170,427		19,100
30,023		
105,223		8,700

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discr Sha De
I2 TECHNOLOGIES INC	COM	46575410	6,783,164	1,971,850	1,963,709	8
IVAX CORP	COM	46582310	51,067,553	2,303,453	2,297,779	5
IVEX PACKAGING CORP	COM	46585510	2,666,756	156,408	156,348	
JDN RLTY CORP	COM	46591710	4,828,840	455,551	455,551	
IXYS CORP	COM	46600W10	466,979	78,484	78,284	
J & J SNACK FOODS CO	COM	46603210	788,231	42,039	42,039	
JDS UNIPHASE CORP	COM	46612J10	164,973,544	26,103,409	26,042,651	54
JDA SOFTWARE GROUP I	COM	46612K10	3,633,801	276,545	276,545	
J JILL GROUP INC	COM	46618910	1,126,062	90,085	89,985	
JLG INDS INC	COM	46621010	3,307,547	361,086	361,066	
JNI CORP	COM	46622G10	1,218,187	194,910	194,910	
JP REALTY INC	COM	46624A10	6,315,260	282,562	282,562	
J P MORGAN CHASE & C	COM	46625H10	1,588,970,540	46,529,152	45,292,179	719
JABIL CIRCUIT INC	COM	46631310	66,789,536	3,731,259	3,624,235	84
JACK IN THE BOX INC	COM	46636710	9,044,028	323,001	322,221	
JACOBS ENGR GROUP IN	COM	46981410	18,781,339	300,983	300,483	
JAKKS PAC INC	COM	47012E10	2,116,071	156,746	156,746	
JAPAN AIR LINES LTD	ADR NEW	47103430	210,787	45,724	45,724	
JEFFERIES GROUP INC	COM	47231910	6,616,335	200,495	199,095	1
JEFFERSON PILOT CORP	COM	47507010	140,552,529	3,159,904	3,134,335	11
JEFFERSON SMURFIT GR	SPONSORED	47508W10	396,860	22,171	22,071	
JOHN NUVEEN CO	CL A	47803510	3,979,682	89,977	89,977	
JOHNSON & JOHNSON	COM	47816010	6,090,408,030	109,935,163	105,137,433	2,772
JOHNSON CTLS INC	COM	47836610	119,411,512	1,830,342	1,818,698	8
JONES APPAREL GROUP	COM	48007410	34,862,774	1,367,704	1,364,532	2
JONES LANG LASALLE I	COM	48020Q10	3,574,535	260,915	260,915	

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

JOURNAL REGISTER CO	COM	48113810	3,837,058	232,549	232,449	
JOY GLOBAL INC	COM	48116510	298,485	20,100	20,100	
JUNIPER NETWORKS INC	COM	48203R10	17,538,288	1,808,071	1,801,229	6
KCS ENERGY INC	COM	48243420	614,241	174,006	174,006	
KLA-TENCOR CORP	COM	48248010	131,653,862	4,168,900	4,160,605	7
K MART CORP	COM	48258410	67,724,656	9,688,792	9,661,437	26
KPMG CONSULTING INC	COM	48265R10	7,682,742	710,707	710,607	
K-SWISS INC	CL A	48268610	1,363,875	55,555	55,555	
K2 INC	COM	48273210	872,846	145,961	145,961	
K V PHARMACEUTICAL C	CLB CONV	48274010	5,292,617	180,021	180,021	
K V PHARMACEUTICAL C	CLA	48274020	639,468	23,649	23,649	
KADANT INC	COM	48282T10	1,561,467	121,044	120,374	
KAISER ALUMINUM CORP	COM	48300710	679,500	264,397	264,397	
KAMAN CORP	CLA	48354810	2,631,132	198,726	198,706	
KANA SOFTWARE INC	COM	48360010	424,714	1,179,762	1,164,342	15
KANSAS CITY LIFE INS	COM	48483610	1,985,970	56,742	56,742	
KANSAS CITY SOUTHN I	COM NEW	48517030	7,295,688	607,974	564,997	2
KAYDON CORP	COM	48658710	7,106,509	339,537	338,597	
			8,592,093,600			

Page Total

Voting Authority		
Sole	Shared	None
1,701,108	18,240	252,502
2,173,616	11,100	118,737
144,108		12,300
432,251		23,300
78,484		
40,839		1,200
22,796,069	387,515	2,919,825

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

261,045		15,500
83,385	100	6,600
333,586		27,500
180,810		14,100
274,762		7,800
40,089,199	1,126,415	5,313,538
3,327,766	77,201	326,292
298,401		24,600
285,083	2,200	13,700
145,546		11,200
45,724		
184,395		16,100
2,722,716	55,020	382,168
22,171		
82,627		7,350
60,105,373	41,731,287	8,098,503
1,581,847	28,147	220,348
1,225,747	7,800	134,157
239,115		21,800
215,949		16,600
20,100		
1,538,771	17,380	251,920
158,406		15,600
3,630,006	123,858	415,036
8,569,540	130,301	988,951
629,807	10,900	70,000
54,055		1,500
134,761		11,200
168,021		12,000
23,649		
110,731	14	10,299

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

258,897		5,500
182,326		16,400
1,131,062		48,700
53,642		3,100
510,497	40,177	57,300
319,737		19,800

Page 36 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole In
KB HOME	COM	48666K10	31,815,535	1,119,871	1,118,921
KEANE INC	COM	48666510	10,334,660	757,118	750,588
KEITHLEY INSTRS INC	COM	48758410	2,632,120	183,423	183,423
KELLOGG CO	COM	48783610	214,717,590	7,157,253	7,121,220
KELLWOOD CO	COM	48804410	3,831,498	207,108	207,048
KELLY SVCS INC	CL A	48815220	6,538,699	323,698	319,775
KEMET CORP	COM	48836010	18,505,006	1,124,241	1,122,271
KENDLE INTERNATIONAL	COM	48880L10	1,622,193	82,178	82,178
KENNAMETAL INC	COM	48917010	19,111,078	598,718	598,658
KERR MCGEE CORP	COM	49238610	249,423,397	4,804,920	4,798,843
KERYX BIOPHARMACEUTI	COM	49251510	471,875	75,020	75,020
KEY ENERGY SVCS INC	COM	49291410	8,977,438	1,411,547	1,410,597
KEY PRODTN INC	COM	49313810	1,291,855	111,849	111,849
KEY3MEDIA GROUP INC	COM	49326R10	966,885	244,163	243,713
KEYCORP NEW	COM	49326710	937,003,128	38,815,374	38,749,789
KEYNOTE SYS INC	COM	49330810	1,419,490	186,775	186,755
KEYSPAN CORP	COM	49337W10	97,537,129	2,934,330	2,918,032
KEYSTONE PPTY TR COR	COM	49359610	680,453	53,579	53,579
KFORCE INC	COM	49373210	1,220,459	242,636	242,636
KILROY RLTY CORP	COM	49427F10	8,983,596	360,064	360,064
KIMBALL INTL INC	CL B	49427410	3,876,896	294,597	294,597
KIMBERLY CLARK CORP	COM	49436810	759,862,142	12,255,841	11,643,390
KIMCO REALTY CORP	COM	49446R10	29,249,675	602,465	602,465
KINDER MORGAN INC KA	COM	49455P10	106,203,988	2,158,179	2,149,548
KINDER MORGAN MANAGE	SHS	49455U10	594,262	17,250	17,250
KING PHARMACEUTICALS	COM	49558210	209,699,366	4,998,793	4,993,779
KIRBY CORP	COM	49726610	7,332,547	325,891	325,871
KNIGHT RIDDER INC	COM	49904010	97,765,983	1,750,510	1,740,585
KNIGHT TRADING GROUP	COM	49906310	4,524,235	586,801	586,101
KNIGHT TRANSN INC	COM	49906410	1,988,018	103,813	103,813
KOGER EQUITY INC	COM	50022810	5,807,212	335,677	335,677
KOHL'S CORP	COM	50025510	313,674,624	6,534,888	6,511,483
KONINKLIJKE AHOLD N	SPON ADR N	50046730	9,812,115	351,941	74,926
KONINKLIJKE PHILIPS	SP ADR NEW	50047230	17,829,803	923,824	186,535
KOPIN CORP	COM	50060010	7,673,152	735,681	606,951
KOREA TELECOM	SPONSORED	50063P10	804,174	43,968	43,968

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

KOREA ELECTRIC PWR	SPONSORED	50063110	1,551,511	175,312	175,312
KOSAN BIOSCIENCES IN	COM	50064W10	549,551	103,689	103,689
KORN FERRY INTL	COM NEW	50064320	4,311,120	522,560	521,560
KOS PHARMACEUTICALS	COM	50064810	1,513,898	54,359	54,359
KRAFT FOODS INC	CL A	50075N10	6,360,374	185,056	178,070
KRAMONT RLTY TR	COM SH BEN	50075Q10	1,859,761	148,900	148,900
KRISPY KREME DOUGHNU	COM	50101410	7,729,951	261,147	260,217
KROGER CO	COM	50104410	423,273,114	17,178,292	17,120,036
Page Total			3,640,931,556		

Name of Issuer	Voting Authority		
	Sole	Shared	None
KB HOME	1,030,979	7,500	81,392
KEANE INC	714,168	5,450	37,500
KEITHLEY INSTRS INC	177,523		5,900
KELLOGG CO	6,139,501	270,596	747,156
KELLWOOD CO	190,608		16,500
KELLY SVCS INC	301,823		21,875
KEMET CORP	1,057,141	9,600	57,500
KENDLE INTERNATIONAL	76,178		6,000
KENNAMETAL INC	578,818		19,900
KERR MCGEE CORP	2,277,869	2,319,948	207,103
KERYX BIOPHARMACEUTI	75,020		
KEY ENERGY SVCS INC	1,348,847		62,700
KEY PRODTN INC	104,649		7,200
KEY3MEDIA GROUP INC	231,663		12,500
KEYCORP NEW	9,393,775	28,308,676	1,112,923
KEYNOTE SYS INC	174,775		12,000
KEYSPAN CORP	2,578,671	45,016	310,643
KEYSTONE PPTY TR COR	53,579		
KFORCE INC	219,436		23,200
KILROY RLTY CORP	342,664		17,400
KIMBALL INTL INC	273,497		21,100
KIMBERLY CLARK CORP	10,309,152	526,935	1,419,754
KIMCO REALTY CORP	562,829	4,900	34,736
KINDER MORGAN INC KA	1,888,398	37,413	232,368
KINDER MORGAN MANAGE	17,250		
KING PHARMACEUTICALS	4,498,907	133,848	366,038
KIRBY CORP	314,291		11,600
KNIGHT RIDDER INC	1,585,312	21,560	143,638
KNIGHT TRADING GROUP	523,501	9,000	54,300
KNIGHT TRANSN INC	97,213		6,600
KOGER EQUITY INC	317,077		18,600
KOHL'S CORP	5,665,290	222,283	647,315
KONINKLIJKE AHOLD N	346,841		5,100
KONINKLIJKE PHILIPS	908,724		15,100
KOPIN CORP	580,481	114,400	40,800
KOREA TELECOM	27,368	16,600	
KOREA ELECTRIC PWR	59,712	115,600	
KOSAN BIOSCIENCES IN	101,389		2,300
KORN FERRY INTL	498,760		23,800
KOS PHARMACEUTICALS	51,359		3,000
KRAFT FOODS INC	181,556	3,500	
KRAMONT RLTY TR	137,200		11,700
KRISPY KREME DOUGHNU	230,847	4,800	25,500
KROGER CO	14,468,686	560,939	2,148,667

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

Page Total

Page 37 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole Inv
KROLL INC	COM	50104910	1,142,610	100,317	100,317
KRONOS INC	COM	50105210	9,235,182	224,974	224,414
KUBOTA CORP	ADR	50117320	673,805	12,251	12,251
KULICKE & SOFFA INDS	COM	50124210	4,618,177	423,686	423,286
KYOCERA CORP	ADR	50155620	869,782	13,485	13,485
LNR PPTY CORP	COM	50194010	6,137,264	204,917	204,837
LSI INDS INC	COM	50216C10	1,984,225	79,369	79,369
LSI LOGIC CORP	COM	50216110	81,950,621	6,974,521	6,959,972
LTX CORP	COM	50239210	8,375,784	615,414	565,819
L-3 COMMUNICATIONS H	COM	50242410	50,351,348	575,773	575,053
LVMH MOET HENNESSY L	SPONSORED	50244120	1,155,480	177,821	177,821
LA JOLLA PHARMACEUTI	COM	50345910	1,050,617	258,137	258,137
LA QUINTA PPTYS INC	PAIRED CTF	50419Q40	5,063,388	1,150,770	1,150,750
LA Z BOY INC	COM	50533610	6,741,114	426,923	426,883
LABORATORY CORP AMER	COM NEW	50540R40	24,648,254	304,864	303,784
LABOR READY INC	COM NEW	50540120	1,027,294	322,036	322,036
LABRANCHE & CO INC	COM	50544710	9,763,049	439,777	439,277
LACLEDE GAS CO	COM	50558810	3,694,656	153,944	153,344
LADISH INC	COM NEW	50575420	570,309	71,737	71,737
LAFARGE COPPEE S A	SPON ADR N	50586140	397,150	19,516	19,516
LAFARGE NORTH AMERIC	COM	50586210	9,643,147	288,717	287,237
LAKELAND BANCORP INC	COM	51163710	1,119,627	80,260	80,260
LAM RESEARCH CORP	COM	51280710	24,006,386	1,416,306	1,412,786
LAMAR ADVERTISING CO	CL A	51281510	12,415,827	409,493	408,973
LANCASTER COLONY COR	COM	51384710	20,655,610	737,437	737,337
LANCE INC	COM	51460610	3,716,369	280,058	279,338
LANDAUER INC	COM	51476K10	2,234,113	65,806	65,806
LANDAMERICA FINL GRO	COM	51493610	9,819,057	295,310	295,310
LANDRYS RESTAURANTS	COM	51508L10	2,274,937	153,712	153,592
LANDS END INC	COM	51508610	9,388,540	324,863	324,463
LANDSTAR SYS INC	COM	51509810	7,951,360	124,240	124,240
LANTRONIX INC	COM	51654810	1,055,525	173,037	173,037
LARGE SCALE BIOLOGY	COM	51705310	293,828	79,413	79,413
LASALLE HOTEL PPTYS	COM SH BEN	51794210	2,561,494	277,218	277,138
LATTICE SEMICONDUCTO	COM	51841510	16,970,412	1,080,918	1,075,808
LAUDER ESTEE COS INC	CL A	51843910	21,455,210	647,216	634,681
LAWSON PRODS INC	COM	52077610	1,354,932	55,530	55,530
LEAP WIRELESS INTL I	COM	52186310	5,173,982	329,553	327,257
LEAR CORP	COM	52186510	73,520,744	2,720,975	2,686,446
LEARNING TREE INTL I	COM	52201510	3,242,113	159,710	159,690
LECROY CORP	COM	52324W10	1,073,252	55,408	55,408
LEE ENTERPRISES INC	COM	52376810	22,219,925	701,608	700,108
LEGATO SYS INC	COM	52465110	6,326,177	1,154,412	1,153,012
LEGGETT & PLATT INC	COM	52466010	78,404,878	4,020,763	3,851,738
Page Total			556,327,554		

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
=====			
KROLL INC	100,317		
KRONOS INC	216,474		8,500
KUBOTA CORP	12,251		
KULICKE & SOFFA INDS	391,386		32,300
KYOCERA CORP	13,485		
LNR PPTY CORP	189,317		15,600
LSI INDS INC	73,469		5,900
LSI LOGIC CORP	6,156,052	99,311	719,158
LTX CORP	535,019	48,795	31,600
L-3 COMMUNICATIONS H	553,773	4,000	18,000
LVMH MOET HENNESSY L	177,821		
LA JOLLA PHARMACEUTI	238,337		19,800
LA QUINTA PPTYS INC	1,070,770		80,000
LA Z BOY INC	396,823		30,100
LABORATORY CORP AMER	269,941	3,140	31,783
LABOR READY INC	296,836		25,200
LABRANCHE & CO INC	408,077	4,200	27,500
LACLEDE GAS CO	140,844		13,100
LADISH INC	66,037		5,700
LAFARGE COPPEE S A	19,516		
LAFARGE NORTH AMERIC	266,417	1,700	20,600
LAKELAND BANCORP INC	73,360		6,900
LAM RESEARCH CORP	1,328,656	8,600	79,050
LAMAR ADVERTISING CO	367,641	5,300	36,552
LANCASTER COLONY COR	710,400		27,037
LANCE INC	268,238	720	11,100
LANDAUER INC	60,806		5,000
LANDAMERICA FINL GRO	284,110		11,200
LANDRYS RESTAURANTS	140,012	100	13,600
LANDS END INC	308,867	100	15,896
LANDSTAR SYS INC	118,340		5,900
LANTRONIX INC	163,337		9,700
LARGE SCALE BIOLOGY	79,413		
LASALLE HOTEL PPTYS	269,918		7,300
LATTICE SEMICONDUCTO	1,010,018	11,800	59,100
LAUDER ESTEE COS INC	572,336	7,180	67,700
LAWSON PRODS INC	49,330		6,200
LEAP WIRELESS INTL I	312,538	115	16,900
LEAR CORP	2,639,221	33,360	48,394
LEARNING TREE INTL I	152,210		7,500
LECROY CORP	51,008		4,400
LEE ENTERPRISES INC	663,808		37,800
LEGATO SYS INC	1,096,712	300	57,400
LEGGETT & PLATT INC	3,572,915	61,068	386,780
Page Total			

Page 38 of 73

Name of	Title of	Cusip	Fair Market	Shares
---------	----------	-------	-------------	--------

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

Issuer	Class	Number	Value	Prin Amt	
LEGG MASON INC	COM	52490110	31,061,426	781,223	
LEHMAN BROS HLDGS IN	COM	52490810	305,124,410	5,367,184	
LENNAR CORP	COM	52605710	42,442,650	1,177,654	
LENNOX INTL INC	COM	52610710	3,380,708	363,517	
LEUCADIA NATL CORP	COM	52728810	13,532,188	433,724	
LEVEL 3 COMMUNICATIO	COM	52729N10	9,055,810	2,395,717	
LEXAR MEDIA INC	COM	52886P10	220,477	220,477	
LEXENT INC	COM	52886Q10	986,485	136,067	
LEXICON GENETICS INC	COM	52887210	2,091,147	275,151	
LEXINGTON CORP PPTYS	COM	52904310	1,967,626	134,309	
LEXMARK INTL NEW	CL A	52977110	112,414,129	2,514,295	
LIBBEY INC	COM	52989810	4,412,187	136,812	
LIBERATE TECHNOLOGIE	COM	53012910	8,870,146	890,577	
LIBERTY CORP S C	COM	53037010	7,879,841	198,235	
LIBERTY DIGITAL INC	CL A	53043610	691,424	172,425	
LIBERTY FINL COS INC	COM	53051210	3,736,816	117,695	
LIBERTY LIVEWIRE COR	CL A	53070910	301,739	44,835	
LIBERTY MEDIA CORP N	COM SER A	53071810	459,215,413	36,158,694	2
LIBERTY PPTY TR	SH BEN INT	53117210	26,251,981	915,022	
LIFEPOINT HOSPITALS	COM	53219L10	21,550,496	489,784	
LIGAND PHARMACEUTICA	CL B	53220K20	3,083,231	335,864	
LIGHTBRIDGE INC	COM	53222610	2,813,532	274,491	
LIGHTPATH TECHNOLOGI	CL A	53225710	269,502	151,406	
LILLY ELI & CO	COM	53245710	1,821,444,837	22,570,568	2
LIMITED INC	COM	53271610	79,890,250	8,409,500	
LINCARE HLDGS INC	COM	53279110	29,809,706	1,121,931	
LINCOLN ELEC HLDGS I	COM	53390010	7,349,945	333,785	
LINCOLN NATL CORP IN	COM	53418710	207,545,373	4,450,898	
LINDSAY MFG CO	COM	53555510	1,957,186	110,264	
LINEAR TECHNOLOGY CO	COM	53567810	260,297,388	7,935,896	
LINENS N THINGS INC	COM	53567910	11,269,215	606,524	
LIQUI BOX CORP	COM	53631410	1,019,535	24,716	
LITHIA MTRS INC	CL A	53679710	662,501	47,662	
LITTELFUSE INC	COM	53700810	4,902,281	221,522	
LIZ CLAIBORNE INC	COM	53932010	59,953,367	1,590,275	
LOCAL FINL CORP	COM	53955310	2,103,729	157,347	
LOCKHEED MARTIN CORP	COM	53983010	3,626,153,168	82,883,501	8
LODGENET ENTMT CORP	COM	54021110	1,003,815	91,339	
LOEWS CORP	COM	54042410	153,159,726	3,309,415	
LONE STAR STEAKHOUSE	COM	54230710	2,338,902	216,565	
LONE STAR TECHNOLOGI	COM	54231210	2,711,842	218,697	
LONGS DRUG STORES CO	COM	54316210	12,781,334	469,902	
LONGVIEW FIBRE CO	COM	54321310	6,489,866	642,561	
LOUDCLOUD INC	COM	54573510	224,939	200,839	
Page Total			7,354,422,269		

Name of Issuer	Voting Authority		
	Sole	Shared	None
LEGG MASON INC	731,583	10,040	39,600
LEHMAN BROS HLDGS IN	4,769,754	83,703	513,727
LENNAR CORP	1,116,674	14,900	46,080
LENNOX INTL INC	334,517		29,000
LEUCADIA NATL CORP	405,824	3,500	24,400
LEVEL 3 COMMUNICATIO	1,969,825	31,920	393,972

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

LEXAR MEDIA INC	218,077		2,400
LEXENT INC	136,067		
LEXICON GENETICS INC	255,251		19,900
LEXINGTON CORP PPTYS	123,509		10,800
LEXMARK INTL NEW	2,167,160	86,293	260,842
LIBBEY INC	126,112		10,700
LIBERATE TECHNOLOGIE	825,277	100	65,200
LIBERTY CORP S C	187,535		10,700
LIBERTY DIGITAL INC	172,325		100
LIBERTY FINL COS INC	107,395		10,300
LIBERTY LIVEWIRE COR	44,835		
LIBERTY MEDIA CORP N	32,667,954	258,956	3,231,784
LIBERTY PPTY TR	865,423	4,400	45,199
LIFEPOINT HOSPITALS	464,569	15	25,200
LIGAND PHARMACEUTICA	311,064		24,800
LIGHTBRIDGE INC	257,791		16,700
LIGHTPATH TECHNOLOGI	140,806		10,600
LILLY ELI & CO	19,217,867	817,917	2,534,784
LIMITED INC	7,220,324	113,310	1,075,866
LINCARE HLDGS INC	1,057,190	6,400	58,341
LINCOLN ELEC HLDGS I	314,185		19,600
LINCOLN NATL CORP IN	3,872,712	74,304	503,882
LINDSAY MFG CO	85,864	17,000	7,400
LINEAR TECHNOLOGY CO	6,827,330	405,667	702,899
LINENS N THINGS INC	570,474	12,050	24,000
LIQUI BOX CORP	22,816		1,900
LITHIA MTRS INC	46,362		1,300
LITTELFUSE INC	198,517	9,400	13,605
LIZ CLAIBORNE INC	1,418,295	15,982	155,998
LOCAL FINL CORP	145,547		11,800
LOCKHEED MARTIN CORP	7,483,453	154,139	75,245,909
LODGENET ENTMT CORP	83,639		7,700
LOEWS CORP	3,154,313	69,402	85,700
LONE STAR STEAKHOUSE	201,365		15,200
LONE STAR TECHNOLOGI	203,497	100	15,100
LONGS DRUG STORES CO	439,155		30,747
LONGVIEW FIBRE CO	591,674	15,000	35,887
LOUDCLOUD INC	193,939		6,900
Page Total			

Page 39 of 73

Name of Issuer	Title Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inv Sol
LOUIS DREYFUS NAT GA	COM	54601110	6,828,972	175,552	175
LOUISIANA PAC CORP	COM	54634710	15,322,404	2,357,293	2,348
LOWES COS INC	COM	54866110	2,244,150,782	70,905,238	15,416
LUBRIZOL CORP	COM	54927110	23,899,680	756,319	753
LUBYS INC	COM	54928210	1,444,707	202,057	199
LUCENT TECHNOLOGIES	COM	54946310	427,163,512	74,548,606	73,829
LUFKIN INDS INC	COM	54976410	1,038,803	45,323	45
LUMINEX CORP DEL	COM	55027E10	1,868,248	136,868	136

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

LUMINENT INC	COM	55027R10	296,724	148,362	148
LUXOTTICA GROUP S P	SPONSORED	55068R20	329,548	23,556	22
LYDALL INC DEL	COM	55081910	764,431	115,823	115
LYNCH INTERACTIVE CO	COM	55114610	702,355	14,189	14
LYONDELL CHEMICAL CO	COM	55207810	12,729,686	1,111,763	1,109
M & T BK CORP	COM	55261F10	69,547,198	939,827	904
MAF BANCORP INC	COM	55261R10	8,851,497	308,845	308
MBIA INC	COM	55262C10	155,093,350	3,101,867	3,081
MBNA CORP	COM	55262L10	510,857,872	16,865,562	16,747
MB FINL INC	COM	55263D10	1,098,125	43,925	43
M D C HLDGS INC	COM	55267610	4,128,062	148,920	148
MDU RES GROUP INC	COM	55269010	17,560,101	751,395	661
MCSI INC	COM	55270M10	1,364,065	84,672	84
MEMC ELECTR MATLS IN	COM	55271510	374,896	357,044	354
MGIC INVT CORP WIS	COM	55284810	159,216,787	2,436,743	2,426
MGI PHARMA INC	COM	55288010	2,281,537	170,646	170
MGM MIRAGE	COM	55295310	36,264,084	1,613,171	1,612
M/I SCHOTTENSTEIN HO	COM	55305B10	2,077,888	61,476	61
MKS INSTRUMENT INC	COM	55306N10	3,253,184	183,278	182
MRO SOFTWARE INC	COM	55347W10	1,394,727	136,738	136
MRV COMMUNICATIONS I	COM	55347710	1,954,341	651,447	651
MSC INDL DIRECT INC	CL A	55353010	5,430,250	340,882	340
MSC SOFTWARE CORP	COM	55353110	2,300,529	142,890	142
MTR GAMING GROUP INC	COM	55376910	1,417,559	152,919	152
MTS SYS CORP	COM	55377710	2,882,509	250,653	250
MACDERMID INC	COM	55427310	3,158,883	247,950	244
MACERICH CO	COM	55438210	8,550,401	386,896	386
MACK CALI RLTY CORP	COM	55448910	15,681,257	505,847	503
MACROCHEM CORP DEL	COM	55590310	426,473	174,071	149
MACROVISION CORP	COM	55590410	14,765,216	519,719	517
MACROMEDIA INC	COM	55610010	10,104,293	834,376	833
MADDEN STEVEN LTD	COM	55626910	721,817	71,115	71
MADISON GAS & ELEC C	COM	55749710	4,288,955	170,535	167
MAGELLAN HEALTH SVCS	COM	55907910	2,318,568	202,142	202
MAGNA ENMTT CORP	CL A	55921110	940,796	155,247	155
MAGNETEK INC	COM	55942410	1,613,926	175,809	175
Page Total			3,786,458,998		

Name of Issuer	Voting Authority		
	Sole	Shared	None
LOUIS DREYFUS NAT GA	160,052	1,700	13,800
LOUISIANA PAC CORP	2,135,735	23,302	198,256
LOWES COS INC	13,290,115	55,787,368	1,827,755
LUBRIZOL CORP	689,419	14,000	52,900
LUBYS INC	181,457		20,600
LUCENT TECHNOLOGIES	64,273,734	1,227,734	9,047,138
LUFKIN INDS INC	44,223		1,100
LUMINEX CORP DEL	126,968		9,900
LUMINENT INC	148,362		
LUXOTTICA GROUP S P	23,556		
LYDALL INC DEL	105,013		10,810
LYNCH INTERACTIVE CO	14,189		
LYONDELL CHEMICAL CO	1,037,363	8,300	66,100
M & T BK CORP	847,362	35,911	56,554
MAF BANCORP INC	296,905	440	11,500

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

MBIA INC	2,658,023	49,076	394,768
MBNA CORP	14,453,563	266,469	2,145,530
MB FINL INC	42,825		1,100
M D C HLDGS INC	138,600		10,320
MDU RES GROUP INC	680,936	28,625	41,834
MCSI INC	76,972		7,700
MEMC ELECTR MATLS IN	332,544		24,500
MGIC INVT CORP WIS	2,141,991	39,900	254,852
MGI PHARMA INC	159,246	100	11,300
MGM MIRAGE	1,518,871	25,800	68,500
M/I SCHOTTENSTEIN HO	57,776		3,700
MKS INSTRUMENT INC	170,478		12,800
MRO SOFTWARE INC	127,138		9,600
MRV COMMUNICATIONS I	603,847	100	47,500
MSC INDL DIRECT INC	316,682		24,200
MSC SOFTWARE CORP	133,990		8,900
MTR GAMING GROUP INC	142,419		10,500
MTS SYS CORP	237,853		12,800
MACDERMID INC	231,750	3,600	12,600
MACERICH CO	365,996		20,900
MACK CALI RLTY CORP	469,647	5,100	31,100
MACROCHEM CORP DEL	144,971	25,000	4,100
MACROVISION CORP	491,133	3,040	25,546
MACROMEDIA INC	796,796	260	37,320
MADDEN STEVEN LTD	65,415		5,700
MADISON GAS & ELEC C	158,285	450	11,800
MAGELLAN HEALTH SVCS	187,742		14,400
MAGNA ENMTT CORP	141,547		13,700
MAGNETEK INC	163,109		12,700
Page Total			

Page 40 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	2,230,349	235,021	235,021
MAIL-WELL INC	COM	56032120	1,218,854	329,420	329,420
MAIN STR BKS INC NEW	COM	56034R10	1,500,851	83,427	83,427
MANAGEMENT NETWORK G	COM	56169310	449,823	74,351	74,351
MANDALAY RESORT GROU	COM	56256710	12,029,448	741,186	740,066
MANHATTAN ASSOCS INC	COM	56275010	4,906,595	289,304	288,904
MANITOWOC INC	COM	56357110	5,269,436	217,386	217,026
MANOR CARE INC NEW	COM	56405510	58,147,695	2,069,313	2,066,168
MANPOWER INC	COM	56418H10	28,930,403	1,098,762	1,097,162
MANUFACTURED HOME CM	COM	56468210	6,113,324	200,964	200,964
MANUFACTURERS SVCS L	COM	56500510	520,591	128,541	126,641
MANUGISTICS GROUP IN	COM	56501110	1,902,441	326,880	325,474
MAPINFO CORP	COM	56510510	844,055	115,624	115,624
MARCUS CORP	COM	56633010	2,146,608	178,884	178,884
MARKEL CORP	COM	57053510	9,277,905	47,579	47,179
MARSH & MCLENNAN COS	COM	57174810	646,588,418	6,686,540	6,072,116
MARSHALL & ILSLEY CO	COM	57183410	59,632,040	1,051,897	1,049,867

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

MARRIOTT INTL INC NE	CL A	57190320	157,394,661	4,712,415	4,673,222
MARTEK BIOSCIENCES C	COM	57290110	2,516,350	138,261	138,261
MARTHA STEWART LIVIN	CL A	57308310	1,232,796	82,738	82,538
MARTIN MARIETTA MATL	COM	57328410	48,612,282	1,242,963	1,240,543
MASCO CORP	COM	57459910	192,360,778	9,410,997	9,357,078
MASSEY ENERGY CORP	COM	57620610	7,656,251	522,611	521,656
MASTEC INC	COM	57632310	1,807,164	354,346	354,246
MATRIXONE INC	COM	57685P30	3,553,614	653,238	341,545
MATSUSHITA ELEC INDL	ADR	57687920	15,764,327	1,304,994	239,616
MATTEL INC	COM	57708110	147,584,350	9,424,288	9,390,916
MATTHEWS INTL CORP	CL A	57712810	5,473,262	248,108	248,108
MATTSON TECHNOLOGY I	COM	57722310	1,032,908	258,227	258,227
MAUI LD & PINEAPPLE	COM	57734510	255,460	12,773	12,773
MAXIM INTEGRATED PRO	COM	57772K10	230,600,121	6,599,889	6,565,554
MAXIM PHARMACEUTICAL	COM	57772M10	817,337	206,921	206,921
MAXTOR CORP	COM NEW	57772920	5,073,751	1,421,219	1,411,089
MAXWELL TECHNOLOGIES	COM	57776710	547,859	84,286	84,286
MAXYGEN INC	COM	57777610	3,938,058	248,505	248,167
MAY DEPT STORES CO	COM	57777810	211,035,123	7,272,058	6,965,793
MAVERICK TUBE CORP	COM	57791410	4,642,307	512,396	512,096
MAXIMUS INC	COM	57793310	4,355,758	109,634	109,634
MAYTAG CORP	COM	57859210	113,110,166	4,590,510	1,788,627
MCAFEE COM CORP	CL A	57906210	475,224	41,145	41,145
MCCLATCHY CO	CL A	57948910	7,116,690	169,445	169,005
MCCORMICK & CO INC	COM NON VT	57978020	34,055,780	743,576	735,436
MCDATA CORP	CL A	58003120	2,128,232	253,663	233,868
MCDERMOTT INTL INC	COM	58003710	9,480,966	1,149,208	1,149,008
Page Total			2,054,330,411		

Name of Issuer	Voting Authority		
	Sole	Shared	None
MAGNUM HUNTER RES IN	217,021		18,000
MAIL-WELL INC	300,120		29,300
MAIN STR BKS INC NEW	77,527		5,900
MANAGEMENT NETWORK G	74,351		
MANDALAY RESORT GROU	689,786	6,600	44,800
MANHATTAN ASSOCS INC	280,404		8,900
MANITOWOC INC	200,986	100	16,300
MANOR CARE INC NEW	1,829,916	26,602	212,795
MANPOWER INC	1,004,778	5,000	88,984
MANUFACTURED HOME CM	191,864		9,100
MANUFACTURERS SVCS L	128,541		
MANUGISTICS GROUP IN	290,620	4,860	31,400
MAPINFO CORP	106,024		9,600
MARCUS CORP	165,999		12,885
MARKEL CORP	42,679	700	4,200
MARSH & MCLENNAN COS	5,636,725	325,046	724,769
MARSHALL & ILSLEY CO	967,830	7,300	76,767
MARRIOTT INTL INC NE	4,124,315	72,458	515,642
MARTEK BIOSCIENCES C	128,861		9,400
MARTHA STEWART LIVIN	76,738	100	5,900
MARTIN MARIETTA MATL	527,111	685,052	30,800
MASCO CORP	8,200,707	151,527	1,058,763
MASSEY ENERGY CORP	451,606	5,750	65,255
MASTEC INC	340,546	100	13,700
MATRIXONE INC	634,420	118	18,700
MATSUSHITA ELEC INDL	1,286,894		18,100

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

MATTEL INC	7,952,840	307,835	1,163,613
MATTHEWS INTL CORP	228,308		19,800
MATTSON TECHNOLOGY I	238,827		19,400
MAUI LD & PINEAPPLE	12,773		
MAXIM INTEGRATED PRO	5,699,600	223,727	676,562
MAXIM PHARMACEUTICAL	192,321		14,600
MAXTOR CORP	1,288,265	18,142	114,812
MAXWELL TECHNOLOGIES	78,086		6,200
MAXYGEN INC	230,474	31	18,000
MAY DEPT STORES CO	6,281,153	191,962	798,943
MAVERICK TUBE CORP	490,996	100	21,300
MAXIMUS INC	101,134		8,500
MAYTAG CORP	1,551,187	2,846,975	192,348
MCAFEE COM CORP	41,145		
MCCLATCHY CO	154,745	1,700	13,000
MCCORMICK & CO INC	694,076	4,800	44,700
MCDATA CORP	222,228	7,718	23,717
MCDERMOTT INTL INC	1,068,097	20,700	60,411
Page Total			

Page 41 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
MCDONALDS CORP	COM	58013510	809,553,442	29,828,793	28,735,946
MCGRATH RENTCORP	COM	58058910	1,556,571	72,365	72,365
MCGRAW HILL COS INC	COM	58064510	261,478,341	4,492,755	4,343,010
MCKESSON CORP	COM	58155Q10	224,185,018	5,932,390	5,921,575
MCLEODUSA INC	CL A	58226610	2,837,441	3,684,989	3,662,804
MCMORAN EXPLORATION	COM	58241110	655,624	120,298	120,236
MEAD CORP	COM	58283410	59,361,171	2,144,551	2,140,211
MEASUREMENT SPECIALT	COM	58342110	530,964	53,687	53,687
MECHANICAL TECHNOLOG	COM	58353810	650,464	185,847	185,847
MEDAREX INC	COM	58391610	6,755,392	447,377	445,937
MED-DESIGN CORP	COM	58392610	919,123	63,828	63,828
MEDALLION FINL CORP	COM	58392810	806,586	97,768	97,168
MEDFORD BANCORP INC	COM	58413110	950,814	49,265	45,665
MEDIA GEN INC	CL A	58440410	8,317,488	191,824	191,724
MEDIACOM COMMUNICATI	CL A	58446K10	2,844,214	218,282	218,282
MEDICINES CO	COM	58468810	1,058,598	174,975	174,975
MEDICIS PHARMACEUTIC	CL A NEW	58469030	19,239,351	384,941	384,391
MEDIMMUNE INC	COM	58469910	152,052,093	4,267,530	4,233,070
MEDQUIST INC	COM	58494910	17,936,426	713,178	713,043
MEDIS TECHNOLOGIES L	COM	58500P10	360,130	57,073	57,073
MEDTRONIC INC	COM	58505510	1,125,965,701	25,884,269	24,867,272
MEEMIC HLDGS INC	COM	58513510	263,790	11,121	11,121
MELLON FINL CORP	COM	58551A10	353,056,855	10,920,410	10,564,038
MEMBERWORKS INC	COM	58600210	1,796,727	87,347	87,347
MENS WEARHOUSE INC	COM	58711810	5,385,815	297,888	297,788
MENTOR CORP MINN	COM	58718810	5,739,836	226,871	226,831
MENTOR GRAPHICS CORP	COM	58720010	17,471,841	1,267,913	1,267,023
MERCANTILE BANKSHARE	COM	58740510	27,370,212	689,426	676,576

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

MERCK & CO INC	COM	58933110	3,629,552,281	54,497,782	50,948,740
MERCURY COMPUTER SYS	COM	58937810	7,768,757	206,891	206,451
MERCURY GENL CORP NE	COM	58940010	10,433,358	262,805	253,605
MERCURY INTERACTIVE	COM	58940510	32,338,430	1,698,447	1,652,842
MEREDITH CORP	COM	58943310	30,174,632	939,142	935,978
MERIDIAN MED TECHNOL	COM	58965810	582,806	31,083	9,882
MERIDIAN RESOURCE CO	COM	58977Q10	859,865	264,574	264,574
MERISTAR HOSPITALITY	COM	58984Y10	5,896,141	558,876	558,876
MERIDIAN GOLD INC	COM	58997510	733,588	67,240	67,240
MERITAGE CORP	COM	59001A10	911,717	24,641	24,641
MERIX CORP	COM	59004910	1,580,456	112,488	111,988
MERRILL LYNCH & CO I	COM	59018810	4,086,293,534	100,647,624	17,631,996
MESA AIR GROUP INC	COM	59047910	817,914	250,894	250,894
MESABA HLDGS INC	COM	59066B10	613,824	104,038	104,038
MESTEK INC	COM	59082910	680,992	29,290	20,290
METASOLV INC	COM	59139P10	4,231,626	705,271	705,071
Page Total			10,922,569,949		

Name of Issuer	Voting Authority		
	Sole	Shared	None
MCDONALDS CORP	25,677,600	734,573	3,416,620
MCGRATH RENTCORP	66,965		5,400
MCGRAW HILL COS INC	3,715,435	233,937	543,383
MCKESSON CORP	5,066,074	127,486	738,830
MCLEODUSA INC	3,305,882	41,922	337,185
MCMORAN EXPLORATION	110,298		10,000
MEAD CORP	1,872,523	25,623	246,405
MEASUREMENT SPECIALT	52,387		1,300
MECHANICAL TECHNOLOG	181,447		4,400
MEDAREX INC	395,777	7,600	44,000
MED-DESIGN CORP	59,328		4,500
MEDALLION FINL CORP	95,568		2,200
MEDFORD BANCORP INC	49,265		
MEDIA GEN INC	177,424	100	14,300
MEDIACOM COMMUNICATI	203,882		14,400
MEDICINES CO	162,775		12,200
MEDICIS PHARMACEUTIC	363,041	3,000	18,900
MEDIMMUNE INC	3,595,287	178,214	494,029
MEDQUIST INC	704,378		8,800
MEDIS TECHNOLOGIES L	55,473		1,600
MEDTRONIC INC	21,595,691	1,049,579	3,238,999
MEEMIC HLDGS INC	11,121		
MELLON FINL CORP	9,372,807	400,702	1,146,901
MEMBERWORKS INC	80,447		6,900
MENS WEARHOUSE INC	264,888	100	32,900
MENTOR CORP MINN	211,871		15,000
MENTOR GRAPHICS CORP	1,210,413	6,600	50,900
MERCANTILE BANKSHARE	634,356	8,500	46,570
MERCK & CO INC	45,138,015	3,256,008	6,103,759
MERCURY COMPUTER SYS	194,881		12,010
MERCURY GENL CORP NE	235,305	10,400	17,100
MERCURY INTERACTIVE	1,464,529	62,835	171,083
MEREDITH CORP	838,380	14,003	86,759
MERIDIAN MED TECHNOL	31,083		
MERIDIAN RESOURCE CO	253,374		11,200
MERISTAR HOSPITALITY	535,576		23,300
MERIDIAN GOLD INC	67,240		

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

MERITAGE CORP	24,041		600
MERIX CORP	100,538		11,950
MERRILL LYNCH & CO I	15,238,732	83,176,398	2,232,494
MESA AIR GROUP INC	230,794		20,100
MESABA HLDGS INC	96,638		7,400
MESTEK INC	20,290	9,000	
METASOLV INC	688,771	200	16,300
Page Total			

Page 42 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
METAWAVE COMMUNICATI	COM	59140910	668,989	247,774	247,774
METHODE ELECTRS INC	CL A	59152020	2,371,530	314,110	312,310
METLIFE INC	COM	59156R10	379,694,363	12,784,322	12,763,690
METRIS COS INC	COM	59159810	19,873,210	802,958	802,370
METRO GOLDWYN MAYER	COM	59161010	6,282,737	370,663	360,320
METRO ONE TELECOMMUN	COM	59163F10	5,299,274	228,417	227,810
METROMEDIA FIBER NET	CL A	59168910	1,224,319	3,600,939	3,471,520
METROMEDIA INTL GROU	COM	59169510	776,374	646,979	646,970
METROWEST BK MASS	COM	59266810	357,604	31,507	7,700
METTLER TOLEDO INTER	COM	59268810	12,814,057	304,083	303,020
MICHAELS STORES INC	COM	59408710	9,935,701	271,913	271,650
MICREL INC	COM	59479310	15,844,942	794,631	792,520
MICRO GENERAL CORP	COM NEW	59483830	647,635	75,482	75,480
MICROS SYS INC	COM	59490110	2,705,411	152,246	152,200
MICROSOFT CORP	COM	59491810	5,982,396,813	116,912,191	114,141,120
MICROVISION INC WASH	COM	59496010	1,187,827	92,799	92,790
MICROSTRATEGY INC	CL A	59497210	278,355	246,332	245,630
MICROCHIP TECHNOLOGY	COM	59501710	41,141,510	1,535,131	1,530,870
MICROFINANCIAL INC	COM	59507210	593,477	43,162	43,160
MICROMUSE INC	COM	59509410	3,475,995	611,971	599,360
MICRON TECHNOLOGY IN	COM	59511210	230,590,692	12,245,921	12,220,030
MICROSEMI CORP	COM	59513710	9,797,769	376,114	376,110
MICROTUNE INC DEL	COM	59514P10	2,314,234	203,003	203,000
MID-AMER APT CMNTYS	COM	59522J10	4,811,924	185,074	185,070
MID ATLANTIC MED SVC	COM	59523C10	16,671,774	793,894	793,370
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	1,737,358	124,097	124,090
MID-STATE BANCSHARES	COM	59544010	4,507,743	264,074	264,070
MIDAS GROUP INC	COM	59562610	1,307,344	132,055	132,010
MID AMER BANCORP	COM	59591510	1,950,646	77,715	77,710
MIDDLESEX WATER CO	COM	59668010	1,301,652	39,444	39,440
MIDLAND CO	COM	59748610	1,500,088	36,948	36,940
MIDWEST EXPRESS HLDG	COM	59791110	1,615,524	152,408	152,100
MIDWAY GAMES INC	COM	59814810	4,191,186	346,093	298,010
MIDWEST BANC HOLDING	COM	59825110	878,055	41,069	41,060
MILACRON INC	COM	59870910	2,027,435	169,518	169,240
MILLENNIUM PHARMACEU	COM	59990210	45,152,437	2,542,367	2,534,540
MILLENNIUM CHEMICALS	COM	59990310	5,911,796	563,565	563,460
MILLBROOK PRESS INC	COM	60017910	204,782	63,400	
MILLENNIUM CELL INC	COM	60038B10	403,445	107,873	107,870
MILLER HERMAN INC	COM	60054410	15,958,351	819,638	818,220

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

MILLIPORE CORP	COM	60107310	51,789,984	978,277	973,94
MILLS CORP	COM	60114810	9,360,634	437,822	437,72
MINE SAFETY APPLIANC	COM	60272010	3,707,460	82,388	82,38
MINERALS TECHNOLOGIE	COM	60315810	33,931,958	899,098	899,09
Page Total			6,939,194,394		

Name of Issuer	Voting Authority		
	Sole	Shared	None
METAWAVE COMMUNICATI	247,774		
METHODE ELECTRS INC	291,610		22,500
METLIFE INC	11,451,672	221,866	1,110,784
METRIS COS INC	782,058	100	20,800
METRO GOLDWYN MAYER	337,863	10,300	22,500
METRO ONE TELECOMMUN	217,167		11,250
METROMEDIA FIBER NET	2,989,554	35,260	576,125
METROMEDIA INTL GROU	593,479		53,500
METROWEST BK MASS	31,507		
METTLER TOLEDO INTER	281,683	3,100	19,300
MICHAELS STORES INC	250,513		21,400
MICREL INC	751,831	6,400	36,400
MICRO GENERAL CORP	75,482		
MICROS SYS INC	139,646		12,600
MICROSOFT CORP	99,048,665	4,402,382	13,46144
MICROVISION INC WASH	84,499		8,300
MICROSTRATEGY INC	228,232		18,100
MICROCHIP TECHNOLOGY	1,442,781	9,100	83,250
MICROFINANCIAL INC	43,162		
MICROMUSE INC	555,311	13,660	43,000
MICRON TECHNOLOGY IN	10,541,314	173,715	1,530,892
MICROSEMI CORP	361,114		15,000
MICROTUNE INC DEL	188,903		14,100
MID-AMER APT CMNTYS	176,274		8,800
MID ATLANTIC MED SVC	765,494		28,400
MID-ATLANTIC RLTY TR	121,697		2,400
MID-STATE BANCSHARES	247,874		16,200
MIDAS GROUP INC	122,455		9,600
MID AMER BANCORP	72,215		5,500
MIDDLESEX WATER CO	38,444		1,000
MIDLAND CO	34,648		2,300
MIDWEST EXPRESS HLDG	141,808		10,600
MIDWAY GAMES INC	326,893		19,200
MIDWEST BANC HOLDING	39,869		1,200
MILACRON INC	149,906	12	19,600
MILLENNIUM PHARMACEU	2,305,019	15,560	221,788
MILLENNIUM CHEMICALS	522,565		41,000
MILLBROOK PRESS INC		63,400	
MILLENNIUM CELL INC	105,173		2,700
MILLER HERMAN INC	740,438	7,900	71,300
MILLIPORE CORP	853,489	31,806	92,982
MILLS CORP	426,122		11,700
MINE SAFETY APPLIANC	77,188		5,200
MINERALS TECHNOLOGIE	277,525	602,073	19,500
Page Total			

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investmen Sole
MINNESOTA MNG & MFG	COM	60405910	2,899,103,013	29,462,429	28,830,
MIPS TECHNOLOGIES IN	CL A	60456710	2,184,287	333,479	332,
MIPS TECHNOLOGIES IN	CL B	60456720	984,936	164,156	163,
MIRANT CORP	COM	60467510	168,684,618	7,702,494	7,499,
MIRAVANT MED TECHNOL	COM	60469010	899,219	117,545	117,
MISSION WEST PTYS I	COM	60520310	1,509,492	125,791	125,
MISSISSIPPI VY BANCS	COM	60572010	2,037,332	53,614	53,
MITCHELL ENERGY & DE	CL A	60659220	8,550,572	170,602	170,
MITSUBISHI TOKYO FIN	SPONSORED	60681610	14,352,333	1,851,914	527,
MOBILE MINI INC	COM	60740F10	2,802,849	107,968	107,
MOBILE TELESYSTEMS O	SPONSORED	60740910	261,768	10,667	10,
MOCON INC	COM	60749410	594,500	82,000	
MODINE MFG CO	COM	60782810	8,778,304	357,132	356,
MODIS PROFESSIONAL S	COM	60783010	4,443,488	1,110,872	1,102,
MOHAWK INDS INC	COM	60819010	21,971,061	597,852	597,
MOLDFLOW CORP	COM	60850710	272,141	32,130	32,
MOLECULAR DEVICES CO	COM	60851C10	2,562,850	137,492	137,
MOLEX INC	COM	60855410	100,195,031	3,564,391	3,557,
MOLEX INC	CL A	60855420	379,177	15,604	11,
MONACO COACH CORP	COM	60886R10	3,145,516	220,738	220,
MONDAVI ROBERT CORP	CL A	60920010	2,700,616	75,860	75,
MONSANTO CO NEW	COM	61166W10	8,487,884	251,642	251,
MONTANA POWER CO	COM	61208510	6,507,579	1,239,539	1,234,
MONY GROUP INC	COM	61533710	15,696,594	473,931	472,
MOODYS CORP	COM	61536910	119,681,014	3,234,622	3,221,
MOOG INC	CL A	61539420	3,886,373	172,192	172,
MORGAN STANLEY DEAN	COM NEW	61744644	5,626,027,426	121,381,390	23,089,
MOTOROLA INC	COM	62007610	762,738,241	48,893,477	46,510,
MOVADO GROUP INC	COM	62458010	1,380,724	89,079	89,
MOVIE GALLERY INC	COM	62458110	3,045,319	146,904	146,
MUELLER INDS INC	COM	62475610	12,110,309	421,962	421,
MULTEX COM INC	COM	62536710	443,048	214,033	213,
MURPHY OIL CORP	COM	62671710	34,451,536	476,113	455,
MYERS INDS INC	COM	62846410	3,238,782	273,315	273,
MYKROLIS CORP	COM	62852P10	211,692	23,600	23,
MYLAN LABS INC	COM	62853010	58,528,761	1,794,260	1,788,
MYRIAD GENETICS INC	COM	62855J10	4,463,849	145,687	145,
NABI INC	COM	62871610	1,978,594	320,161	320,
NBC CAP CORP	COM	62872910	1,294,214	39,518	39,
NBT BANCORP INC	COM	62877810	3,193,004	223,287	223,
NBTY INC	COM	62878210	12,130,256	921,752	921,
NCH CORP	COM	62885010	938,482	23,947	23,
NCI BUILDING SYS INC	COM	62885210	3,576,189	310,973	310,
NCO GROUP INC	COM	62885810	3,311,681	242,082	241,
Page Total			9,933,734,654		

Name of Issuer	Voting Authority		
	Sole	Shared	None
MINNESOTA MNG & MFG	9,238,646	19,156,202	1,067,581

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

MIPS TECHNOLOGIES IN	309,179	100	24,200
MIPS TECHNOLOGIES IN	164,043	113	
MIRANT CORP	6,645,122	157,696	899,676
MIRAVANT MED TECHNOL	114,845		2,700
MISSION WEST PPTYS I	116,291		9,500
MISSISSIPPI VY BANCS	49,614		4,000
MITCHELL ENERGY & DE	140,502	2,100	28,000
MITSUBISHI TOKYO FIN	1,828,214		23,700
MOBILE MINI INC	101,168		6,800
MOBILE TELESYSTEMS O	4,702	5,965	
MOCON INC		82,000	
MODINE MFG CO	332,586	100	24,446
MODIS PROFESSIONAL S	1,045,972	300	64,600
MOHAWK INDS INC	560,952	4,000	32,900
MOLDFLOW CORP	32,130		
MOLECULAR DEVICES CO	127,292		10,200
MOLEX INC	3,191,055	57,172	316,164
MOLEX INC	5,182	1,750	8,672
MONACO COACH CORP	203,038		17,700
MONDAVI ROBERT CORP	70,160		5,700
MONSANTO CO NEW	224,442	3,600	23,600
MONTANA POWER CO	1,174,339		65,200
MONY GROUP INC	439,331	3,100	31,500
MOODYS CORP	2,701,689	117,430	415,503
MOOG INC	165,742		6,450
MORGAN STANLEY DEAN	22,621,103	96,424,391	2,335,896
MOTOROLA INC	42,330,659	1,347,384	5,215,434
MOVADO GROUP INC	86,679		2,400
MOVIE GALLERY INC	146,004		900
MUELLER INDS INC	403,662	100	18,200
MULTEX COM INC	197,333		16,700
MURPHY OIL CORP	433,063	20,150	22,900
MYERS INDS INC	261,498		11,817
MYKROLIS CORP	23,600		
MYLAN LABS INC	1,657,310	9,550	127,400
MYRIAD GENETICS INC	128,987	2,200	14,500
NABI INC	297,661		22,500
NBC CAP CORP	36,218		3,300
NBT BANCORP INC	205,487		17,800
NBTY INC	895,152		26,600
NCH CORP	22,347		1,600
NCI BUILDING SYS INC	297,673		13,300
NCO GROUP INC	228,532		13,550
Page Total			

Page 44 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Dis Sole	Sh D
NCR CORP NEW	COM	62886E10	54,684,414	1,844,331	1,838,205	
NS GROUP INC	COM	62891610	1,027,119	151,047	151,047	
NEC CORP	ADR	62905020	972,974	121,470	121,470	
NL INDS INC	COM NEW	62915640	2,633,713	175,698	175,598	
NMS COMMUNICATIONS C	COM	62924810	537,423	344,502	324,277	

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

NN INC	COM	62933710	615,265	70,558	70,558
NPS PHARMACEUTICALS	COM	62936P10	7,971,724	255,504	255,204
NRG ENERGY INC	COM	62937710	27,848,844	1,718,004	1,495,096
NTL INC	COM	62940710	3,754,918	1,211,264	1,209,160
NUI CORP	COM	62943110	2,451,947	120,017	120,017
NVR INC	COM	62944T10	29,741,330	211,667	210,947
NYMAGIC INC	COM	62948410	399,051	24,863	24,863
NABORS INDS INC	COM	62956810	60,853,073	2,901,911	2,856,956
NACCO INDS INC	CL A	62957910	5,094,212	91,376	71,704
NANOGEN INC	COM	63007510	541,518	110,967	110,867
NANOMETRICS INC	COM	63007710	2,892,963	163,352	113,337
NANOPHASE TCHNOLOGIE	COM	63007910	373,626	83,961	83,961
NAPRO BIOTHERAPUTICS	COM	63079510	1,614,072	204,313	204,313
NASH FINCH CO	COM	63115810	7,871,268	230,829	230,829
NATCO GROUP INC	CL A	63227W20	574,986	74,868	74,868
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,753,754	27,484	27,484
NATIONAL BK GREECE S	SPONSORED	63364340	223,797	52,046	52,046
NATIONAL BEVERAGE CO	COM	63501710	219,390	21,939	21,939
NATIONAL CITY CORP	COM	63540510	392,663,069	13,110,620	12,747,598
NATIONAL COMMERCE FI	COM	63545P10	62,909,952	2,410,343	2,407,453
NATIONAL DATA CORP	COM	63562110	17,019,576	472,766	471,366
NATIONAL HEALTHCARE	COM	63590610	934,280	60,707	60,707
NATIONAL FUEL GAS CO	COM	63618010	22,518,549	977,792	971,052
NATIONAL GOLF PPTYS	COM	63623G10	3,239,548	201,841	201,841
NATIONAL GRID GROUP	SPONSORED	63627410	432,360	13,665	13,665
NATIONAL HEALTH INVS	COM	63633D10	3,860,405	287,019	287,019
NATIONAL INSTRS CORP	COM	63651810	10,803,420	412,817	412,297
NATIONAL-OILWELL INC	COM	63707110	12,757,593	879,834	833,744
NATIONAL PENN BANCSH	COM	63713810	3,786,884	161,144	161,144
NATIONAL PRESTO INDS	COM	63721510	1,484,584	55,189	55,089
NATIONAL PROCESSING	COM	63722910	2,515,856	89,852	89,852
NATIONAL SEMICONDUCT	COM	63764010	78,626,108	3,573,914	3,566,339
NATIONAL SVC INDS IN	COM	63765710	41,769,994	2,022,760	2,022,210
NATIONAL WESTN LIFE	CL A	63852210	2,453,090	24,264	24,264
NATIONWIDE FINL SVCS	CL A	63861210	7,577,023	203,793	203,333
NATIONWIDE HEALTH PP	COM	63862010	8,977,672	456,879	456,879
NATURES SUNSHINE PRO	COM	63902710	1,170,854	102,258	102,258
NAUTICA ENTERPRISES	COM	63908910	3,526,413	297,839	297,739
NAVISTAR INTL CORP N	COM	63934E10	37,313,249	1,320,823	1,319,848
Page Total			930,991,860		

Name of Issuer	Voting Authority		
	Sole	Shared	None

NCR CORP NEW	1,666,926	32,529	144,876
NS GROUP INC	140,847		10,200
NEC CORP	121,470		
NL INDS INC	169,698		6,000
NMS COMMUNICATIONS C	321,302		23,200
NN INC	70,558		
NPS PHARMACEUTICALS	238,504		17,000
NRG ENERGY INC	1,652,804	33,600	31,600
NTL INC	1,087,783	16,813	106,668
NUI CORP	110,917		9,100
NVR INC	207,567		4,100
NYMAGIC INC	24,863		
NABORS INDS INC	2,580,814	50,781	270,316
NACCO INDS INC	87,476		3,900
NANOGEN INC	108,167		2,800

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

NANOMETRICS INC	158,852		4,500
NANOPHASE TCHNOLOGIE	83,961		
NAPRO BIOTHERAPUTICS	189,713		14,600
NASH FINCH CO	224,129		6,700
NATCO GROUP INC	74,868		
NATIONAL AUSTRALIA B	27,484		
NATIONAL BK GREECE S	52,046		
NATIONAL BEVERAGE CO	21,939		
NATIONAL CITY CORP	11,016,857	506,101	1,587,662
NATIONAL COMMERCE FI	2,196,478	14,690	199,175
NATIONAL DATA CORP	451,966		20,800
NATIONAL HEALTHCARE	60,707		
NATIONAL FUEL GAS CO	898,140	5,000	74,652
NATIONAL GOLF PTYS	195,641		6,200
NATIONAL GRID GROUP	13,665		
NATIONAL HEALTH INVS	271,619		15,400
NATIONAL INSTRS CORP	392,217	3,200	17,400
NATIONAL-OILWELL INC	815,978	12,650	51,206
NATIONAL PENN BANCSH	148,019		13,125
NATIONAL PRESTO INDS	52,489		2,700
NATIONAL PROCESSING	85,952		3,900
NATIONAL SEMICONDUCT	3,148,971	55,528	369,415
NATIONAL SVC INDS IN	1,929,448	13,500	79,812
NATIONAL WESTN LIFE	23,464		800
NATIONWIDE FINL SVCS	185,993	2,700	15,100
NATIONWIDE HEALTH PP	426,379		30,500
NATURES SUNSHINE PRO	90,158		12,100
NAUTICA ENTERPRISES	282,439		15,400
NAVISTAR INTL CORP N	1,153,074	15,562	152,187
Page Total			

Page 45 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
NAVIGANT CONSULTING	COM	63935N10	1,251,668	337,377	336,077
NAVIGANT INTL INC	COM	63935R10	802,995	99,875	99,875
NEIMAN MARCUS GROUP	CL A	64020420	11,843,604	484,401	481,839
NEOSE TECHNOLOGIES I	COM	64052210	3,801,752	98,491	98,391
NEOPHARM INC	COM	64091910	1,246,024	88,685	88,685
NETBANK INC	COM	64093310	1,814,741	216,815	216,815
NETWORKS ASSOCS INC	COM	64093810	19,518,759	1,514,256	1,509,466
NET2PHONE	COM	64108N10	428,687	141,481	141,481
NETEGRITY INC	COM	64110P10	1,805,159	210,637	210,417
NETRO CORP	COM	64114R10	797,844	295,498	292,978
NETIQ CORP	COM	64115P10	7,843,764	344,478	344,328
NETSCOUT SYS INC	COM	64115T10	709,031	166,831	166,831
NETRATINGS INC	COM	64116M10	745,433	72,302	72,302
NETWORK APPLIANCE IN	COM	64120L10	43,056,430	6,331,828	6,314,420
NETWORK PLUS CORP	COM	64122D50	1,692,645	1,675,887	1,107,987
NEUBERGER BERMAN INC	COM	64123410	23,288,643	667,679	666,419
NEUROGEN CORP	COM	64124E10	1,901,114	115,851	115,851
NEUROCRINE BIOSCIENC	COM	64125C10	6,307,972	197,001	196,981

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

NEW CENTURY FINANCIA	COM	64352D10	578,621	59,043	59,043
NEW ENGLAND BUSINESS	COM	64387210	1,841,511	106,139	106,139
NEW FOCUS INC	COM	64438310	1,428,816	442,358	441,008
NEW HORIZONS WORLDWI	COM	64552610	530,023	45,993	45,993
NEW JERSEY RES	COM	64602510	6,846,670	154,867	153,667
NEW PLAN EXCEL RLTY	COM	64805310	16,029,830	937,417	936,427
NEW YORK CMNTY BANCO	COM	64944510	17,133,227	738,183	738,183
NEW YORK TIMES CO	CL A	65011110	151,720,148	3,887,270	3,849,292
NEWELL RUBBERMAID IN	COM	65122910	135,512,023	5,967,064	5,929,549
NEWFIELD EXPL CO	COM	65129010	8,131,528	278,477	278,117
NEWHALL LAND & FARMI	DEPOSITARY	65142610	402,570	14,200	14,200
NEWMONT MINING CORP	COM	65163910	93,831,948	3,975,930	3,968,518
NEWPARK RES INC	COM PAR \$.	65171850	3,875,829	574,197	573,247
NEWPORT CORP	COM	65182410	5,658,513	401,313	401,193
NEWPORT NEWS SHIPBUI	COM	65222810	27,905,270	415,257	413,007
NEWPOWER HLDGS INC	COM	65246310	1,182,877	384,051	383,951
NEWS CORP LTD	ADR NEW	65248770	1,265,298	52,502	52,502
NEWS CORP LTD	SP ADR PFD	65248780	1,215,403	57,088	56,206
NEXTCARD INC	COM	65332K10	1,800,486	282,651	281,651
NEXTEL COMMUNICATION	CL A	65332V10	124,776,849	14,441,765	14,313,760
NEXTEL PARTNERS INC	CL A	65333F10	3,289,704	488,812	487,312
NEXT LEVEL COMM INC	COM	65333U10	593,199	193,856	192,156
NIAGARA MOHAWK HLDGS	COM	65352010	52,090,976	3,069,592	3,058,432
NICOR INC	COM	65408610	36,131,468	932,425	929,655
NIKE INC	CL B	65410610	213,134,730	4,553,188	4,542,398
99 CENTS ONLY STORES	COM	65440K10	20,586,472	636,367	636,367
Page Total			1,056,350,254		

Name of Issuer	Voting Authority		
	Sole	Shared	None

NAVIGANT CONSULTING	314,477		22,900
NAVIGANT INTL INC	92,575		7,300
NEIMAN MARCUS GROUP	457,701	3,700	23,000
NEOSE TECHNOLOGIES I	90,591	100	7,800
NEOPHARM INC	82,285		6,400
NETBANK INC	202,015		14,800
NETWORKS ASSOCS INC	1,418,056	10,100	86,100
NET2PHONE	130,581		10,900
NETEGRITY INC	194,517	20	16,100
NETRO CORP	271,998		23,500
NETIQ CORP	319,510	100	24,868
NETSCOUT SYS INC	155,431		11,400
NETRATINGS INC	72,302		
NETWORK APPLIANCE IN	5,491,525	218,030	622,273
NETWORK PLUS CORP	1,607,857	68,030	
NEUBERGER BERMAN INC	629,693	3,750	34,236
NEUROGEN CORP	105,751		10,100
NEUROCRINE BIOSCIENC	183,701		13,300
NEW CENTURY FINANCIA	59,043		
NEW ENGLAND BUSINESS	94,739		11,400
NEW FOCUS INC	409,758		32,600
NEW HORIZONS WORLDWI	45,993		
NEW JERSEY RES	142,267	1,000	11,600
NEW PLAN EXCEL RLTY	871,617	8,400	57,400
NEW YORK CMNTY BANCO	686,208		51,975
NEW YORK TIMES CO	3,327,577	111,248	448,445
NEWELL RUBBERMAID IN	5,172,669	99,212	695,183
NEWFIELD EXPL CO	248,177	4,400	25,900

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

NEWHALL LAND & FARMI	14,200		
NEWMONT MINING CORP	3,477,630	59,767	438,533
NEWPARK RES INC	527,997		46,200
NEWPORT CORP	382,693	120	18,500
NEWPORT NEWS SHIPBUI	395,131		20,126
NEWPOWER HLDGS INC	355,651	100	28,300
NEWS CORP LTD	52,502		
NEWS CORP LTD	56,913		175
NEXTCARD INC	262,351		20,300
NEXTEL COMMUNICATION	12,326,270	526,247	1,589,248
NEXTEL PARTNERS INC	465,012	300	23,500
NEXT LEVEL COMM INC	182,856		11,000
NIAGARA MOHAWK HLDGS	2,743,132	46,726	279,734
NICOR INC	836,838	12,121	83,466
NIKE INC	4,006,430	74,249	472,509
99 CENTS ONLY STORES	611,817		24,550
Page Total			

Page 46 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
NIPPON TELEG & TEL C	SPONSORED	65462410	20,807,034	898,792	230,466
NISOURCE INC	COM	65473P10	99,759,317	4,279,679	4,267,785
NISSAN MOTORS	SPONSORED	65474440	512,328	59,712	59,712
NOBLE AFFILIATES INC	COM	65489410	20,684,988	667,473	644,947
NOKIA CORP	SPONSORED	65490220	4,356,036	278,341	276,296
NOBLE DRILLING CORP	COM	65504210	72,994,680	3,041,445	2,962,680
NORANDA INC	COM	65542210	1,262,135	134,556	134,556
NORDSON CORP	COM	65566310	7,991,987	365,766	365,406
NORDSTROM INC	COM	65566410	35,151,026	2,432,597	2,425,702
NORFOLK SOUTHERN COR	COM	65584410	131,236,240	8,141,206	8,042,023
NORSK HYDRO A S	SPONSORED	65653160	1,098,770	30,186	30,186
NORTEK INC	COM	65655910	2,624,229	121,774	121,774
NORTEL NETWORKS CORP	COM	65656810	269,662,534	48,068,188	48,056,943
NORTH AMERN SCIENTIF	COM	65715D10	549,342	50,865	50,865
NORTH FORK BANCORPOR	COM	65942410	68,427,576	2,300,860	2,279,275
NORTH PITTSBURGH SYS	COM	66156210	2,482,348	168,409	168,349
NORTHEAST UTILS	COM	66439710	26,851,983	1,433,635	1,426,349
NORTHERN TR CORP	COM	66585910	345,826,458	6,589,681	4,869,926
NORTHFIELD LABS INC	COM	66613510	1,064,985	81,859	81,859
NORTHROP GRUMMAN COR	COM	66680710	604,951,822	5,989,622	5,985,581
NORTHWEST AIRLS CORP	CL A	66728010	20,907,900	1,832,419	414,183
NORTHWEST BANCORP IN	COM	66732810	1,287,866	128,658	128,658
NORTHWEST NAT GAS CO	COM	66765510	5,383,956	230,182	230,182
NORTHWESTERN CORP	COM	66807410	5,882,162	267,371	266,665
NOVARTIS A G	SPONSORED	66987V10	6,082,223	156,275	156,275
NU HORIZONS ELECTRS	COM	66990810	847,170	112,208	112,208
NOVADIGM INC	COM	66993710	846,359	115,151	115,151
NUANCE COMMUNICATION	COM	66996710	2,507,414	385,756	283,878
NOVAVAX INC	COM	67000210	1,577,832	111,903	111,903
NOVELL INC	COM	67000610	28,096,615	7,676,671	7,612,781

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

NOVELLUS SYS INC	COM	67000810	79,207,847	2,773,384	2,768,589
NOVEN PHARMACEUTICAL	COM	67000910	6,341,099	350,337	350,337
NOVOSTE CORP	COM	67010C10	781,354	131,763	131,463
NOVO-NORDISK A S	ADR	67010020	813,834	19,377	19,377
NU SKIN ENTERPRISES	CL A	67018T10	2,877,115	368,861	368,861
NSTAR	COM	67019E10	22,677,076	541,219	529,754
NTELOS INC	COM	67019U10	1,117,630	133,848	133,848
NUCOR CORP	COM	67034610	72,953,990	1,837,632	1,785,144
NUEVO ENERGY CO	COM	67050910	1,922,672	137,826	137,826
NUMERICAL TECHNOLOGI	COM	67053T10	2,732,990	164,638	164,638
NVIDIA CORP	COM	67066G10	33,976,214	1,236,848	1,231,768
NYFIX INC	COM	67071210	2,978,761	208,305	208,165
O CHARLEYS INC	COM	67082310	2,384,930	139,063	139,063
OGE ENERGY CORP	COM	67083710	18,419,045	842,206	830,550
Page Total			2,040,899,872		

Name of Issuer	Voting Authority		
	Sole	Shared	None
NIPPON TELEG & TEL C	885,592		13,200
NISOURCE INC	3,676,385	65,959	537,335
NISSAN MOTORS	59,712		
NOBLE AFFILIATES INC	591,122	21,881	54,470
NOKIA CORP	278,341		
NOBLE DRILLING CORP	2,732,426	59,204	249,815
NORANDA INC	83,217		51,339
NORDSON CORP	340,966		24,800
NORDSTROM INC	2,158,330	37,253	237,014
NORFOLK SOUTHERN COR	6,957,254	162,715	1,021,237
NORSK HYDRO A S	30,186		
NORTEK INC	116,274		5,500
NORTEL NETWORKS CORP	43,946,349	729,394	3,392,445
NORTH AMERN SCIENTIF	50,865		
NORTH FORK BANCORPOR	2,116,750	22,800	161,310
NORTH PITTSBURGH SYS	157,309		11,100
NORTHEAST UTILS	1,318,099	11,936	103,600
NORTHERN TR CORP	5,568,248	507,166	514,267
NORTHFIELD LABS INC	79,859		2,000
NORTHROP GRUMMAN COR	1,666,214	4,173,867	149,541
NORTHWEST AIRLS CORP	381,161	1,415,958	35,300
NORTHWEST BANCORP IN	119,558		9,100
NORTHWEST NAT GAS CO	205,982		24,200
NORTHWESTERN CORP	244,005	466	22,900
NOVARTIS A G	156,275		
NU HORIZONS ELECTRS	109,708		2,500
NOVADIGM INC	112,551		2,600
NUANCE COMMUNICATION	369,156	100	16,500
NOVAVAX INC	103,103		8,800
NOVELL INC	6,850,105	63,640	762,926
NOVELLUS SYS INC	2,438,731	43,193	291,460
NOVEN PHARMACEUTICAL	336,437		13,900
NOVOSTE CORP	120,563		11,200
NOVO-NORDISK A S	19,377		
NU SKIN ENTERPRISES	340,661		28,200
NSTAR	498,434	8,785	34,000
NTELOS INC	123,848		10,000
NUCOR CORP	1,588,163	52,613	196,856
NUEVO ENERGY CO	126,326		11,500

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

NUMERICAL TECHNOLOGI	153,138		11,500
NVIDIA CORP	1,167,888	7,880	61,080
NYFIX INC	194,305	100	13,900
O CHARLEYS INC	130,463		8,600
OGE ENERGY CORP	760,606	9,600	72,000
Page Total			

Page 47 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
OM GROUP INC	COM	67087210	10,600,095	192,729	185,503
OSI PHARMACEUTICALS	COM	67104010	6,835,660	210,328	209,808
OTG SOFTWARE INC	COM	67105910	604,777	108,969	108,969
OAK TECHNOLOGY INC	COM	67180210	3,188,406	408,770	408,670
OAKLEY INC	COM	67366210	2,577,820	205,404	205,404
OCCIDENTAL PETE CORP	COM	67459910	211,865,022	8,704,397	8,683,682
OCEAN ENERGY INC DEL	COM	67481E10	25,683,861	1,575,697	1,569,887
OCEANEERING INTL INC	COM	67523210	3,949,862	244,271	244,271
OCEANFIRST FINL CORP	COM	67523410	1,779,815	70,909	70,909
OCTEL CORP	COM	67572710	1,287,464	70,546	70,546
OCULAR SCIENCES INC	COM	67574410	3,853,575	190,300	190,260
OCWEN FINL CORP	COM	67574610	4,349,713	603,289	558,089
ODYSSEY RE HLDGS COR	COM	67612W10	518,504	37,600	37,600
OFFICEMAX INC	COM	67622M10	2,851,112	934,791	934,791
OFFICE DEPOT INC	COM	67622010	119,397,228	8,779,208	8,741,505
OFFSHORE LOGISTICS I	COM	67625510	6,223,835	324,327	323,007
OGLEBAY NORTON CO	COM	67700710	248,253	16,888	16,888
OHIO CAS CORP	COM	67724010	9,087,791	699,599	695,149
OIL STS INTL INC	COM	67802610	655,096	99,257	99,257
OLD NATL BANCORP IND	COM	68003310	10,982,036	422,386	417,551
OLD REP INTL CORP	COM	68022310	76,563,446	2,921,154	2,915,793
OLD SECOND BANCORP I	COM	68027710	1,787,484	52,635	52,635
OLIN CORP	COM PAR \$1	68066520	6,874,602	467,660	467,560
OMNICARE INC	COM	68190410	19,261,373	882,335	880,035
OMNICOM GROUP INC	COM	68191910	249,494,810	3,844,296	3,825,501
1-800 CONTACTS INC	COM	68197710	666,856	54,216	54,216
OMEGA FINL CORP	COM	68209210	2,198,542	70,875	70,875
OMNOVA SOLUTIONS INC	COM	68212910	2,048,668	327,787	327,687
ON ASSIGNMENT INC	COM	68215910	3,147,981	195,770	195,730
ON SEMICONDUCTOR COR	COM	68218910	637,382	344,531	344,311
1 800 FLOWERS COM	CL A	68243Q10	937,761	77,758	77,758
ONEIDA LTD	COM	68250510	1,880,223	131,026	131,026
ONEOK INC NEW	COM	68268010	14,421,988	870,893	867,837
ONI SYSTEMS CORP	COM	68273F10	4,856,484	1,205,083	1,068,388
ONYX PHARMACEUTICALS	COM	68339910	464,495	132,335	132,335
ONYX SOFTWARE CORP	COM	68340210	524,379	275,989	275,969
OPENWAVE SYS INC	COM	68371810	15,583,024	1,222,198	1,216,318
OPLINK COMMUNICATION	COM	68375Q10	647,302	980,761	980,761
OPNET TECHNOLOGIES I	COM	68375710	1,027,357	175,317	146,848
ORACLE CORP	COM	68389X10	1,418,986,725	112,797,037	112,170,925
OPTION CARE INC	COM	68394810	680,418	43,785	43,785

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

ORASURE TECHNOLOGIES	COM	68554V10	2,175,490	212,243	212,243
ORBITAL SCIENCES COR	COM	68556410	594,370	326,577	326,577
ORCHID BIOSCIENCES I	COM	68571P10	718,081	327,891	327,891
Page Total			2,252,719,166		

Name of Issuer	Voting Authority		
	Sole	Shared	None
OM GROUP INC	172,049	5,480	15,200
OSI PHARMACEUTICALS	185,228	3,400	21,700
OTG SOFTWARE INC	108,969		
OAK TECHNOLOGY INC	380,970		27,800
OAKLEY INC	189,904		15,500
OCCIDENTAL PETE CORP	7,652,111	182,066	870,220
OCEAN ENERGY INC DEL	1,455,197	11,500	109,000
OCEANEERING INTL INC	228,971		15,300
OCEANFIRST FINL CORP	64,109		6,800
OCTEL CORP	64,346		6,200
OCULAR SCIENCES INC	180,600		9,700
OCWEN FINL CORP	538,089	42,600	22,600
ODYSSEY RE HLDGS COR	37,600		
OFFICEMAX INC	852,591		82,200
OFFICE DEPOT INC	6,133,590	2,030,269	615,349
OFFSHORE LOGISTICS I	313,327		11,000
OGLEBAY NORTON CO	16,088		800
OHIO CAS CORP	658,699		40,900
OIL STS INTL INC	94,757		4,500
OLD NATL BANCORP IND	380,071	3,570	38,745
OLD REP INTL CORP	2,801,554	8,500	111,100
OLD SECOND BANCORP I	49,035		3,600
OLIN CORP	443,560		24,100
OMNICARE INC	822,735	8,300	51,300
OMNICOM GROUP INC	3,249,842	130,102	464,352
1-800 CONTACTS INC	50,016		4,200
OMEGA FINL CORP	65,575		5,300
OMNOVA SOLUTIONS INC	306,187		21,600
ON ASSIGNMENT INC	181,170		14,600
ON SEMICONDUCTOR COR	321,731		22,800
1 800 FLOWERS COM	77,758		
ONEIDA LTD	117,526		13,500
ONEOK INC NEW	835,387	2,496	33,010
ONI SYSTEMS CORP	1,103,673	27,200	74,210
ONYX PHARMACEUTICALS	120,835		11,500
ONYX SOFTWARE CORP	255,589		20,400
OPENWAVE SYS INC	1,053,447	11,340	157,411
OPLINK COMMUNICATION	908,861		71,900
OPNET TECHNOLOGIES I	170,217		5,100
ORACLE CORP	96,831,794	3,853,804	12,111,439
OPTION CARE INC	43,785		
ORASURE TECHNOLOGIES	196,343		15,900
ORBITAL SCIENCES COR	298,877		27,700
ORCHID BIOSCIENCES I	307,091		20,800
Page Total			

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
ORGANOGENESIS INC	COM	68590610	1,675,802	286,462	284,5
OREGON STL MLS INC	COM	68607910	1,118,353	209,038	209,0
O REILLY AUTOMOTIVE	COM	68609110	9,592,048	334,801	334,7
ORIENTAL FINL GROUP	COM	68618W10	1,906,230	94,602	94,6
ORION PWR HLDGS INC	COM	68628610	5,375,247	210,794	210,8
ORTHODONTIC CTRS AME	COM	68750P10	5,937,716	240,881	240,2
OSCA INC	CL A	68783610	967,711	62,433	62,4
OSHKOSH B GOSH INC	CL A	68822220	2,360,176	90,776	90,7
OSHKOSH TRUCK CORP	COM	68823920	10,009,722	276,359	229,5
OSMONICS INC	COM	68835010	1,038,787	83,103	83,1
OTTER TAIL CORP	COM	68964810	5,955,796	210,081	207,4
OUTBACK STEAKHOUSE I	COM	68989910	22,841,354	891,892	888,6
OVERSEAS SHIPHOLDING	COM	69036810	8,040,670	365,485	365,4
OWENS & MINOR INC NE	COM	69073210	5,864,345	288,884	288,8
OWENS ILL INC	COM NEW	69076840	80,841,473	20,059,919	12,328,4
OXFORD HEALTH PLANS	COM	69147110	73,814,695	2,599,109	2,596,5
OXFORD INDS INC	COM	69149730	1,076,187	49,141	48,9
P C CONNECTION	COM	69318J10	512,922	66,269	65,9
PC-TEL INC	COM	69325Q10	1,627,695	217,026	217,0
PG&E CORP	COM	69331C10	465,246,996	30,608,355	30,599,4
PFF BANCORP INC	COM	69331W10	5,005,660	182,024	182,0
P F CHANGS CHINA BIS	COM	69333Y10	7,035,255	195,859	157,5
PICO HLDGS INC	COM NEW	69336620	1,304,237	118,567	118,5
PLX TECHNOLOGY INC	COM	69341710	733,012	141,782	141,6
PMA CAP CORP	CL A	69341920	2,610,306	145,017	145,0
PMC-SIERRA INC	COM	69344F10	32,641,079	3,178,294	3,174,6
PMI GROUP INC	COM	69344M10	36,573,080	586,201	583,0
PNC FINL SVCS GROUP	COM	69347510	361,006,935	6,305,798	6,206,2
PPG INDS INC	COM	69350610	169,030,420	3,694,654	3,665,7
PPL CORP	COM	69351T10	133,547,595	4,096,552	4,086,3
PRI AUTOMATION INC	COM	69357H10	1,981,966	197,801	197,7
PS BUSINESS PKS INC	COM	69360J10	6,089,678	219,844	219,7
PSS WORLD MED INC	COM	69366A10	9,545,819	1,000,610	1,000,4
PTEK HLDGS INC	COM	69366M10	307,357	119,131	24,1
PACCAR INC	COM	69371810	69,521,002	1,416,772	1,411,1
PACIFIC CAP BANCORP	COM	69404P10	6,556,171	226,309	226,2
PACIFIC CENTY FINL C	COM	69405810	18,986,278	812,421	810,1
PACIFIC NORTHWEST BA	COM	69466M10	2,516,501	123,661	123,6
PACIFIC SUNWEAR CALI	COM	69487310	3,632,392	264,174	261,5
PACIFICARE HEALTH SY	COM	69511210	4,498,155	357,280	357,1
PACKAGING CORP AMER	COM	69515610	20,364,814	1,318,111	1,318,1
PACKARD BIOSCIENCE I	COM	69517220	4,446,914	562,189	562,1
PACKETEER INC	COM	69521010	998,792	313,101	201,8
PACTIV CORP	COM	69525710	47,420,568	3,272,641	3,268,6
Page Total			1,652,157,911		

Name of Issuer	Voting Authority		
	Sole	Shared	None

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

ORGANOGENESIS INC	260,962	1,700	23,800
OREGON STL MLS INC	193,038		16,000
O REILLY AUTOMOTIVE	311,001		23,800
ORIENTAL FINL GROUP	87,402		7,200
ORION PWR HLDGS INC	191,094	2,200	17,500
ORTHODONTIC CTRS AME	211,481	3,600	25,800
OSCA INC	61,033		1,400
OSHKOSH B GOSH INC	82,376		8,400
OSHKOSH TRUCK CORP	263,039	3,620	9,700
OSMONICS INC	72,403		10,700
OTTER TAIL CORP	191,381	2,500	16,200
OUTBACK STEAKHOUSE I	841,442	4,600	45,850
OVERSEAS SHIPHOLDING	348,585		16,900
OWENS & MINOR INC NE	266,384		22,500
OWENS ILL INC	1,549,738	18,386,001	124,180
OXFORD HEALTH PLANS	2,471,885	9,440	117,784
OXFORD INDS INC	47,881	160	1,100
P C CONNECTION	66,269		
PC-TEL INC	213,126		3,900
PG&E CORP	6,981,034	22,714,130	913,191
PFF BANCORP INC	174,524		7,500
P F CHANGS CHINA BIS	185,694	5,365	4,800
PICO HLDGS INC	110,167		8,400
PLX TECHNOLOGY INC	130,782		11,000
PMA CAP CORP	132,417		12,600
PMC-SIERRA INC	2,746,714	101,820	329,760
PMI GROUP INC	551,851	2,800	31,550
PNC FINL SVCS GROUP	5,418,540	117,690	769,568
PPG INDS INC	3,235,209	70,689	388,756
PPL CORP	3,683,212	57,927	355,413
PRI AUTOMATION INC	183,401		14,400
PS BUSINESS PKS INC	212,844		7,000
PSS WORLD MED INC	955,810		44,800
PTEK HLDGS INC	119,131		
PACCAR INC	1,269,941	22,831	124,000
PACIFIC CAP BANCORP	210,009		16,300
PACIFIC CENTY FINL C	756,099	5,000	51,322
PACIFIC NORTHWEST BA	114,961		8,700
PACIFIC SUNWEAR CALI	242,974	100	21,100
PACIFICARE HEALTH SY	329,863		27,417
PACKAGING CORP AMER	1,258,211	18,800	41,100
PACKARD BIOSCIENCE I	522,489		39,700
PACKETEER INC	283,261	18,340	11,500
PACTIV CORP	2,936,229	64,263	272,149
Page Total			

Page 49 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
PAIN THERAPEUTICS IN	COM	69562K10	766,479	109,497	109,4
PALL CORP	COM	69642930	54,429,969	2,798,456	2,792,3

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

PALM HARBOR HOMES	COM	69663910	2,667,368	142,640	142,640
PALM INC	COM	69664210	17,240,830	11,808,788	11,619,000
PANAMSAT CORP NEW	COM	69793310	7,997,267	342,936	342,400
PAN PACIFIC RETAIL P	COM	69806L10	9,778,722	371,109	370,200
PANERA BREAD CO	CL A	69840W10	2,874,568	82,154	82,100
PAPA JOHNS INTL INC	COM	69881310	14,910,082	572,364	572,200
PARADIGM GENETICS IN	COM	69900R10	826,575	132,252	131,300
PARAMETRIC TECHNOLOG	COM	69917310	30,266,035	5,831,606	5,823,500
PAREXEL INTL CORP	COM	69946210	2,457,956	216,751	216,400
PARK ELECTROCHEMICAL	COM	70041620	3,053,787	140,404	140,100
PARK NATL CORP	COM	70065810	9,853,794	101,848	101,800
PARK PL ENTMT CORP	COM	70069010	23,920,318	3,263,345	3,251,500
PARKER DRILLING CO	COM	70108110	2,595,078	842,558	706,200
PARKER HANNIFIN CORP	COM	70109410	90,357,484	2,634,329	2,574,500
PARKERVISION INC	COM	70135410	1,294,839	71,776	71,700
PARKWAY PPTYS INC	COM	70159Q10	3,214,087	98,895	98,800
PATHMARK STORES INC	COM	70322A10	6,114,220	256,900	248,900
PATINA OIL & GAS COR	COM	70322410	8,878,414	386,018	386,000
PATTERSON DENTAL CO	COM	70341210	21,651,453	587,397	586,100
PATTERSON UTI ENERGY	COM	70348110	5,318,297	430,283	430,200
PAXAR CORP	COM	70422710	4,113,507	322,628	322,500
PAXSON COMMUNICATION	COM	70423110	2,109,391	292,971	291,200
PAYCHEX INC	COM	70432610	241,055,092	7,650,114	7,472,500
PAYLESS SHOESOURCE I	COM	70437910	13,794,365	251,722	250,700
PEABODY ENERGY CORP	COM	70454910	2,697,513	111,930	111,900
PEARSON PLC	SPONSORED	70501510	420,725	37,835	37,800
PEC SOLUTIONS INC	COM	70510710	473,524	27,789	27,700
PECHINEY	SPONSORED	70515120	356,359	18,855	18,800
PECO II INC	COM	70522110	436,569	90,952	90,900
PEDIATRIX MED GROUP	COM	70532410	7,285,624	178,613	178,600
PEGASUS COMMUNICATIO	CL A	70590410	2,495,878	356,554	356,400
PEGASUS SOLUTIONS IN	COM	70590610	1,729,858	206,427	206,300
PEMSTAR INC	COM	70655210	1,968,650	171,187	171,100
PENN ENGR & MFG CORP	COM NON VT	70738930	1,534,054	108,032	108,000
PENN NATL GAMING INC	COM	70756910	3,326,986	202,865	202,800
PENN VA CORP	COM	70788210	1,921,293	68,252	68,200
PENNEY J C INC	COM	70816010	941,712,504	43,000,571	42,989,000
PENNFED FINL SVCS IN	COM	70816710	935,730	41,625	41,600
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	2,978,145	140,148	140,000
PENNZOIL-QUAKER STAT	COM	70932310	10,568,096	945,268	943,500
PENTAIR INC	COM	70963110	16,057,909	521,869	521,000
PENTON MEDIA INC	COM	70966810	699,325	196,993	196,700
Page Total			1,579,138,719		

Name of Issuer	Voting Authority		
	Sole	Shared	None
PAIN THERAPEUTICS IN	106,597		2,900
PALL CORP	2,567,622	31,215	199,619
PALM HARBOR HOMES	132,440		10,200
PALM INC	10,017,022	343,851	1,447,915
PANAMSAT CORP NEW	321,636	2,900	18,400
PAN PACIFIC RETAIL P	359,309		11,800
PANERA BREAD CO	76,254		5,900
PAPA JOHNS INTL INC	563,264		9,100
PARADIGM GENETICS IN	121,452		10,800
PARAMETRIC TECHNOLOG	5,046,645	187,252	597,709
PAREXEL INTL CORP	201,951		14,800

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

PARK ELECTROCHEMICAL	132,604		7,800
PARK NATL CORP	94,548		7,300
PARK PL ENTMT CORP	2,931,814	18,000	313,531
PARKER DRILLING CO	655,258	135,000	52,300
PARKER HANNIFIN CORP	2,286,649	75,451	272,229
PARKERVISION INC	66,276		5,500
PARKWAY PTYS INC	91,595		7,300
PATHMARK STORES INC	238,200		18,700
PATINA OIL & GAS COR	377,618		8,400
PATTERSON DENTAL CO	551,897	5,100	30,400
PATTERSON UTI ENERGY	384,783	6,400	39,100
PAXAR CORP	296,128		26,500
PAXSON COMMUNICATION	269,471		23,500
PAYCHEX INC	6,350,363	326,395	973,356
PAYLESS SHOESOURCE I	235,522	2,200	14,000
PEABODY ENERGY CORP	102,630		9,300
PEARSON PLC	37,835		
PEC SOLUTIONS INC	27,789		
PECHINEY	18,855		
PECO II INC	88,752		2,200
PEDIATRIX MED GROUP	166,213		12,400
PEGASUS COMMUNICATIO	329,554	100	26,900
PEGASUS SOLUTIONS IN	189,427		17,000
PEMSTAR INC	160,887		10,300
PENN ENGR & MFG CORP	97,432		10,600
PENN NATL GAMING INC	197,565		5,300
PENN VA CORP	63,752		4,500
PENNEY J C INC	4,899,451	37,471,532	629,588
PENNFED FINL SVCS IN	40,425		1,200
PENNSYLVANIA RL ESTA	132,648		7,500
PENNZOIL-QUAKER STAT	894,368	300	50,600
PENTAIR INC	481,069	9,900	30,900
PENTON MEDIA INC	182,893		14,100
Page Total			

Page 50 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
PENWEST PHARMACEUTIC	COM	70975410	1,727,049	100,235	100,2
PEOPLES BK BRIDGEPOR	COM	71019810	4,371,335	196,907	188,4
PEOPLES ENERGY CORP	COM	71103010	38,719,401	973,828	972,9
PEOPLES HLDG CO	COM	71114810	927,438	27,693	27,6
PEOPLESOFT INC	COM	71271310	108,110,833	5,992,840	5,984,7
PEP BOYS MANNY MOE &	COM	71327810	5,682,274	514,233	514,2
PEPSI BOTTLING GROUP	COM	71340910	258,239,810	5,605,379	5,603,8
PEPSIAMERICAS INC	COM	71343P20	19,938,471	1,333,677	1,330,0
PEPSICO INC	COM	71344810	2,444,844,114	50,409,157	47,749,8
PER-SE TECHNOLOGIES	COM NEW	71356930	1,985,619	250,078	250,0
PEREGRINE SYSTEMS IN	COM	71366Q10	14,860,748	1,176,623	1,169,8
PEREGRINE PHARMACEUT	COM	71366110	787,233	795,185	795,1
PERFORMANCE FOOD GRO	COM	71375510	9,218,528	323,117	323,1
PERFORMANCE TECHNOLO	COM	71376K10	689,649	83,899	83,8

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

PERICOM SEMICONDUCTO	COM	71383110	4,739,496	340,971	340,971
PERINI CORP	COM	71383910	446,556	68,701	68,701
PERKINELMER INC	COM	71404610	52,554,469	2,002,838	1,997,900
PEROT SYS CORP	CL A	71426510	9,035,747	559,489	559,489
PERRIGO CO	COM	71429010	21,650,243	1,429,059	1,429,059
PETRO-CDA	COM	71644E10	316,842	12,906	12,906
PETROLEO BRASILEIRO	SPONSORED	71654V10	6,789,120	353,600	353,600
PETROLEO BRASILEIRO	SPONSORED	71654V40	595,265	30,140	30,140
PETROQUEST ENERGY IN	COM	71674810	760,490	151,191	151,191
PETSMART INC	COM	71676810	6,838,606	971,393	971,393
PHARMACYCLICS INC	COM	71693310	2,852,521	160,254	159,254
PFIZER INC	COM	71708110	5,700,676,390	142,161,506	35,032,900
PHARMACEUTICAL PROD	COM	71712410	30,254,783	1,032,939	1,032,254
PHARMACEUTICAL RES I	COM	71712510	5,488,232	153,517	153,488
PHARMACOPEIA INC	COM	71713B10	2,440,134	188,282	188,282
PHARMACIA CORP	COM	71713U10	1,292,254,498	31,860,318	26,273,100
PHARMOS CORP	COM NEW	71713920	970,327	397,675	397,675
PHELPS DODGE CORP	COM	71726510	44,759,302	1,627,611	1,625,611
PHILADELPHIA CONS HL	COM	71752810	2,934,453	84,469	84,469
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	10,512,849	400,337	400,337
PHILIP MORRIS COS IN	COM	71815410	2,230,673,056	46,193,271	45,411,000
PHILLIPS PETE CO	COM	71850710	441,631,862	8,187,465	8,104,500
PHILLIPS VAN HEUSEN	COM	71859210	14,613,053	1,476,066	227,200
PHOENIX COS INC NEW	COM	71902E10	894,122	61,877	57,000
PHOENIX TECHNOLOGY L	COM	71915310	2,929,612	292,085	291,100
PHOTON DYNAMICS INC	COM	71936410	2,618,033	113,090	111,600
PHOTRONICS INC	COM	71940510	4,236,156	229,602	229,300
PICTURETEL CORP	COM NEW	72003530	1,497,176	250,364	250,364
PIEDMONT NAT GAS INC	COM	72018610	8,473,443	272,108	271,500
PIER 1 IMPORTS INC	COM	72027910	7,110,053	856,633	856,000
Page Total			12,821,649,391		

Name of Issuer	Voting Authority		
	Sole	Shared	None
PENWEST PHARMACEUTIC	96,635		3,600
PEOPLES BK BRIDGEPOR	174,057	7,450	15,400
PEOPLES ENERGY CORP	885,361	20,850	67,617
PEOPLES HLDG CO	27,693		
PEOPLESOFT INC	5,041,243	194,699	756,898
PEP BOYS MANNY MOE &	469,233		45,000
PEPSI BOTTLING GROUP	2,753,583	2,640,279	211,517
PEPSIAMERICAS INC	1,228,877	5,100	99,700
PEPSICO INC	33,274,266	12,782,585	4,352,306
PER-SE TECHNOLOGIES	231,178		18,900
PEREGRINE SYSTEMS IN	1,012,925	9,600	154,098
PEREGRINE PHARMACEUT	735,085		60,100
PERFORMANCE FOOD GRO	298,847		24,270
PERFORMANCE TECHNOLO	81,899		2,000
PERICOM SEMICONDUCTO	326,671		14,300
PERINI CORP	68,701		
PERKINELMER INC	1,777,494	30,101	195,243
PEROT SYS CORP	520,389		39,100
PERRIGO CO	1,390,759		38,300
PETRO-CDA	12,906		
PETROLEO BRASILEIRO	299,200	54,400	
PETROLEO BRASILEIRO	30,140		
PETROQUEST ENERGY IN	137,291		13,900

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

PETSMART INC	895,493		75,900
PHARMACYCLICS INC	149,854		10,400
PFIZER INC	117,748,662	9,527,140	14,885,704
PHARMACEUTICAL PROD	994,403	3,600	34,936
PHARMACEUTICAL RES I	142,617	100	10,800
PHARMACOEPIA INC	173,882		14,400
PHARMACIA CORP	22,552,856	6,260,371	3,047,091
PHARMOS CORP	363,875		33,800
PHELPS DODGE CORP	1,424,936	26,065	176,610
PHILADELPHIA CONS HL	80,569		3,900
PHILADELPHIA SUBN CO	372,540		27,797
PHILIP MORRIS COS IN	42,297,036	1,636,325	2,259,910
PHILLIPS PETE CO	7,350,422	151,261	685,782
PHILLIPS VAN HEUSEN	206,738	1,248,828	20,500
PHOENIX COS INC NEW	61,877		
PHOENIX TECHNOLOGY L	275,185		16,900
PHOTON DYNAMICS INC	104,890		8,200
PHOTRONICS INC	212,702		16,900
PICTURETEL CORP	226,664		23,700
PIEDMONT NAT GAS INC	251,808		20,300
PIER 1 IMPORTS INC	795,833		60,800
Page Total			

Page 51 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
PILGRIMS PRIDE CORP	CL B	72146710	1,707,322	123,719	123,7
PINNACLE ENTMT INC	COM	72345610	986,682	165,829	165,5
PINNACLE SYS INC	COM	72348110	1,300,886	447,040	446,9
PINNACLE WEST CAP CO	COM	72348410	69,581,038	1,752,671	1,750,9
PIONEER NAT RES CO	COM	72378710	14,343,256	1,007,959	1,006,5
PIONEER STD ELECTRS	COM	72387710	2,370,086	262,759	262,7
PITNEY BOWES INC	COM	72447910	200,128,997	5,238,979	5,217,4
PITT DESMOINES INC	COM	72450810	1,218,810	39,961	36,9
PITTSTON CO	COM BRINKS	72570110	12,046,798	665,569	664,3
PIXELWORKS INC	COM	72581M10	3,762,372	298,601	296,3
PIXAR	COM	72581110	4,829,012	119,530	119,0
PLACER DOME INC	COM	72590610	61,874,541	4,837,728	4,835,6
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	695,526	27,169	27,1
PLAINS RES INC	COM PAR \$0	72654050	5,143,866	197,841	197,8
PLANAR SYS INC	COM	72690010	1,711,602	85,112	85,1
PLANTRONICS INC NEW	COM	72749310	13,366,518	783,960	783,2
PLATO LEARNING INC	COM	72764Y10	2,023,511	83,824	83,8
PLAYBOY ENTERPRISES	CL B	72811730	1,580,256	127,956	127,9
PLAYTEX PRODS INC	COM	72813P10	2,655,087	261,585	259,2
PLEXUS CORP	COM	72913210	11,683,654	495,490	494,8
PLUG POWER INC	COM	72919P10	789,599	82,079	82,0
PLUM CREEK TIMBER CO	COM	72925110	9,460,495	354,193	353,4
POGO PRODUCING CO	COM	73044810	8,356,200	355,583	354,7
POHANG IRON & STL LT	SPONSORED	73045010	534,114	34,020	34,0
POLARIS INDS INC	COM	73106810	9,326,340	243,000	242,4
POLAROID CORP	COM	73109510	5,739,766	11,038,012	11,026,9

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

POLO RALPH LAUREN CO	CL A	73157210	11,119,725	593,052	592,5
POLYCOM INC	COM	73172K10	20,865,886	856,212	854,7
POLYMEDICA CORP	COM	73173810	1,479,204	96,870	96,8
POLYONE CORP	COM	73179P10	55,191,973	7,075,894	688,8
POMEROY COMPUTER RES	COM	73182210	951,383	78,953	78,9
POPE & TALBOT INC	COM	73282710	1,714,944	133,980	133,9
POPULAR INC	COM	73317410	29,846,824	956,629	955,8
PORT FINL CORP	COM	73411910	1,306,379	54,706	54,7
PORTAL SOFTWARE INC	COM	73612610	1,392,622	934,646	931,6
PORTUGAL TELECOM SGP	SPONSORED	73727310	356,609	49,667	49,6
POSSIS MEDICAL INC	COM	73740710	1,689,994	144,444	144,4
POST PPTYS INC	COM	73746410	17,802,182	480,102	479,8
POTLATCH CORP	COM	73762810	8,888,130	329,312	327,4
POTOMAC ELEC PWR CO	COM	73767910	23,809,559	1,084,224	1,078,3
POWELL INDS INC	COM	73912810	1,028,513	45,409	45,4
POWER INTEGRATIONS I	COM	73927610	4,119,869	226,118	225,8
POWER-ONE INC	COM	73930810	9,154,311	1,488,506	1,486,5
POWERWAVE TECHNOLOGI	COM	73936310	8,410,990	705,620	705,3
Page Total			646,345,431		

Name of Issuer	Voting Authority		
	Sole	Shared	None
PILGRIMS PRIDE CORP	116,619		7,100
PINNACLE ENTMT INC	152,409	220	13,200
PINNACLE SYS INC	416,240		30,800
PINNACLE WEST CAP CO	1,579,441	26,606	146,624
PIONEER NAT RES CO	935,374	9,700	62,885
PIONEER STD ELECTRS	240,859		21,900
PITNEY BOWES INC	4,456,007	181,120	601,852
PITT DESMOINES INC	39,061		900
PITTSTON CO	631,769	200	33,600
PIXELWORKS INC	285,101		13,500
PIXAR	108,570	160	10,800
PLACER DOME INC	4,424,197	91,250	322,281
PLAINS ALL AMERN PIP	27,169		
PLAINS RES INC	186,041		11,800
PLANAR SYS INC	78,712		6,400
PLANTRONICS INC NEW	761,760	400	21,800
PLATO LEARNING INC	77,724		6,100
PLAYBOY ENTERPRISES	119,956		8,000
PLAYTEX PRODS INC	240,185	100	21,300
PLEXUS CORP	469,390	200	25,900
PLUG POWER INC	76,779		5,300
PLUM CREEK TIMBER CO	316,693	5,500	32,000
POGO PRODUCING CO	317,083	5,200	33,300
POHANG IRON & STL LT	17,720	16,300	
POLARIS INDS INC	227,420	80	15,500
POLAROID CORP	326,530	10,667,157	44,325
POLO RALPH LAUREN CO	553,752	5,100	34,200
POLYCOM INC	799,112	4,700	52,400
POLYMEDICA CORP	89,970		6,900
POLYONE CORP	640,776	6,386,918	48,200
POMEROY COMPUTER RES	77,153		1,800
POPE & TALBOT INC	125,280		8,700
POPULAR INC	861,007	9,100	86,522
PORT FINL CORP	50,506		4,200
PORTAL SOFTWARE INC	839,219	100	95,327

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

PORTUGAL TELECOM SGP	49,667		
POSSIS MEDICAL INC	134,044		10,400
POST PPTYS INC	455,202		24,900
POTLATCH CORP	309,690	1,352	18,270
POTOMAC ELEC PWR CO	970,510	8,314	105,400
POWELL INDS INC	44,409		1,000
POWER INTEGRATIONS I	206,518		19,600
POWER-ONE INC	1,350,087	26,490	111,929
POWERWAVE TECHNOLOGI	668,220	200	37,200
Page Total			

Page 52 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
POZEN INC	COM	73941U10	734,967	168,958	168,9
PRAECIS PHARMACEUTIC	COM	73942110	1,794,469	481,091	480,4
PRAXAIR INC	COM	74005P10	149,413,824	3,557,472	3,550,2
PRE PAID LEGAL SVCS	COM	74006510	2,517,160	146,007	146,0
PRECISION CASTPARTS	COM	74018910	19,832,347	893,349	889,6
PRENTISS PPTYS TR	SH BEN INT	74070610	12,475,870	453,668	453,6
PRESIDENTIAL LIFE CO	COM	74088410	5,005,699	275,341	274,9
PRESSTEK INC	COM	74111310	1,601,584	258,320	257,7
PRICE COMMUNICATIONS	COM NEW	74143730	11,076,147	653,460	652,7
PRICE T ROWE GROUP I	COM	74144T10	75,626,142	2,581,097	2,316,5
PRICELINE COM INC	COM	74150310	9,085,808	2,397,311	2,387,6
PRICESMART INC	COM	74151110	1,162,665	33,219	33,2
PRIMEDIA INC	COM	74157K10	2,979,778	1,267,991	1,262,1
PRIME GROUP REALTY T	SH BEN INT	74158J10	2,349,967	196,650	196,6
PRIMA ENERGY CORP	COM PAR \$0	74190120	1,879,538	84,855	84,8
PRIME HOSPITALITY CO	COM	74191710	4,508,416	512,320	512,2
PRIORITY HEALTHCARE	CL B	74264T10	4,864,512	202,688	202,6
PRIVATE MEDIA GROUP	COM	74266R10	657,820	84,880	84,8
PROASSURANCE CORP	COM	74267C10	3,013,525	202,250	202,2
PRIZE ENERGY CORP	COM	74267L10	587,855	33,688	33,6
PROBUSINESS SERVICES	COM	74267410	2,185,059	147,739	147,4
PROCTER & GAMBLE CO	COM	74271810	2,357,504,249	32,387,749	30,205,9
PRODIGY COMMUNICATIO	CL A	74283P20	904,229	164,107	162,8
PROFIT RECOVERY GROU	COM	74316810	3,283,713	335,758	335,7
PROGENICS PHARMACEUT	COM	74318710	848,914	61,073	61,0
PROGRESS ENERGY INC	COM	74326310	1,016,421,683	23,643,212	23,628,7
PROGRESS SOFTWARE CO	COM	74331210	4,735,055	338,460	338,3
PROGRESSIVE CORP OHI	COM	74331510	232,834,023	1,738,865	1,731,6
PROLOGIS TR	SH BEN INT	74341010	34,807,678	1,649,653	1,600,9
PROMISTAR FINL CORP	COM	74342Y10	3,178,509	138,076	138,0
PROQUEST COMPANY	COM	74346P10	4,122,435	125,302	125,3
PROSPERITY BANCSHARE	COM	74360610	1,095,770	42,637	42,6
PROTECTIVE LIFE CORP	COM	74367410	47,302,712	1,631,128	1,625,2
PROTEIN DESIGN LABS	COM	74369L10	22,626,334	479,067	478,4
PROTON ENERGY SYS IN	COM	74371K10	1,291,585	274,222	274,2
PROVIDENT BANCORP IN	COM	74383510	352,436	16,400	16,4
PROVIDENT BANKSHARES	COM	74385910	10,518,684	508,149	508,1
PROVIDENT FINL GROUP	COM	74386610	10,279,552	407,111	407,1

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

PROVINCE HEALTHCARE	COM	74397710	11,375,549	309,623	286,7
PROVIDIAN FINL CORP	COM	74406A10	115,769,930	5,745,406	5,732,7
PROXIM INC	COM	74428410	2,341,023	240,105	239,0
PRUDENTIAL PLC	ADR	74435K20	970,253	47,054	47,0
PUBLIC SVC CO N MEX	COM	74449910	22,489,261	892,077	892,0
PUBLIC SVC ENTERPRIS	COM	74457310	213,184,010	5,010,200	4,993,0
Page Total			4,431,590,739		

Name of Issuer	Voting Authority		
	Sole	Shared	None
POZEN INC	156,858		12,100
PRAECIS PHARMACEUTIC	448,891	600	31,600
PRAXAIR INC	3,090,463	57,023	409,986
PRE PAID LEGAL SVCS	133,607		12,400
PRECISION CASTPARTS	856,049	5,200	32,100
PRENTISS PPTYS TR	434,468		19,200
PRESIDENTIAL LIFE CO	259,901	440	15,000
PRESSTEK INC	238,993	27	19,300
PRICE COMMUNICATIONS	624,460	100	28,900
PRICE T ROWE GROUP I	2,310,238	82,618	188,241
PRICELINE COM INC	2,335,711	100	61,500
PRICESMART INC	30,919		2,300
PRIMEDIA INC	1,121,326	17,020	129,645
PRIME GROUP REALTY T	190,750		5,900
PRIMA ENERGY CORP	78,105		6,750
PRIME HOSPITALITY CO	480,920		31,400
PRIORITY HEALTHCARE	188,488		14,200
PRIVATE MEDIA GROUP	84,880		
PROASSURANCE CORP	186,526		15,724
PRIZE ENERGY CORP	33,688		
PROBUSINESS SERVICES	137,539		10,200
PROCTER & GAMBLE CO	27,096,256	1,862,614	3,428,879
PRODIGY COMMUNICATIO	163,207		900
PROFIT RECOVERY GROU	310,758		25,000
PROGENICS PHARMACEUT	59,373		1,700
PROGRESS ENERGY INC	3,831,895	19,310,978	500,339
PROGRESS SOFTWARE CO	320,025		18,435
PROGRESSIVE CORP OHI	1,530,085	26,760	182,020
PROLOGIS TR	1,562,534	9,200	77,919
PROMISTAR FINL CORP	125,976		12,100
PROQUEST COMPANY	117,002		8,300
PROSPERITY BANCSHARE	42,637		
PROTECTIVE LIFE CORP	1,543,628	23,500	64,000
PROTEIN DESIGN LABS	448,767	2,900	27,400
PROTON ENERGY SYS IN	253,622		20,600
PROVIDENT BANCORP IN	16,400		
PROVIDENT BANKSHARES	492,914		15,235
PROVIDENT FINL GROUP	388,711		18,400
PROVINCE HEALTHCARE	290,123		19,500
PROVIDIAN FINL CORP	4,885,267	194,546	665,593
PROXIM INC	224,305		15,800
PRUDENTIAL PLC	47,054		
PUBLIC SVC CO N MEX	869,677		22,400
PUBLIC SVC ENTERPRIS	4,423,460	82,163	504,577
Page Total			

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
PUBLIC STORAGE INC	COM	74460D10	35,377,313	1,059,201	1,058,6
PUGET ENERGY INC NEW	COM	74531010	23,863,785	1,110,460	1,109,5
PULITZER INC	COM	74576910	3,393,087	76,628	76,0
PULTE HOMES INC	COM	74586710	38,986,095	1,271,977	1,271,4
PUMATECH INC	COM	74588710	430,173	318,647	318,6
PURE RES INC	COM	74622E10	2,215,423	138,898	138,5
PURINA MLS INC NEW	COM	74627610	886,201	39,919	39,9
QRS CORP	COM	74726X10	981,262	116,817	115,8
QLOGIC CORP	COM	74727710	37,707,609	1,984,611	1,978,1
QUAKER CITY BANCORP	COM	74731K10	709,203	23,648	23,6
QUAKER CHEM CORP	COM	74731610	1,091,740	60,151	60,1
QUAKER FABRIC CORP N	COM	74739910	593,307	81,275	81,2
QUALCOMM INC	COM	74752510	764,018,382	16,071,064	16,003,4
QUANTA SVCS INC	COM	74762E10	5,194,353	364,516	363,4
QUANEX CORP	COM	74762010	4,794,174	207,540	207,5
QUANTUM CORP	COM DSSG	74790620	13,790,424	1,690,003	1,680,1
QUEST DIAGNOSTICS IN	COM	74834L10	73,652,832	1,193,725	1,189,7
QUEST SOFTWARE INC	COM	74834T10	2,608,244	225,237	224,9
QUESTAR CORP	COM	74835610	16,482,923	816,795	810,3
QUICKSILVER RESOURCE	COM	74837R10	857,289	63,036	63,0
QUIKSILVER INC	COM	74838C10	2,381,660	192,847	192,8
QUINTILES TRANSNATIO	COM	74876710	36,306,097	2,486,719	2,392,5
QUIXOTE CORP	COM	74905610	1,039,721	49,487	49,4
QWEST COMMUNICATIONS	COM	74912110	555,714,544	33,276,320	32,862,5
R & G FINANCIAL CORP	CL B	74913610	1,753,574	101,952	101,9
RCN CORP	COM	74936110	1,099,603	343,626	342,3
RFS HOTEL INVS INC	COM	74955J10	3,426,584	331,071	319,1
R H DONNELLEY CORP	COM NEW	74955W30	7,953,304	304,491	303,8
R G S ENERGY GROUP I	COM	74956K10	12,301,104	317,858	314,9
RLI CORP	COM	74960710	2,738,718	66,798	66,2
RPC INC	COM	74966010	1,311,464	105,508	105,5
RPM INC OHIO	COM	74968510	11,535,671	1,220,706	1,215,3
RSA SEC INC	COM	74971910	8,244,667	612,531	611,1
RTI INTL METALS INC	COM	74973W10	1,557,600	186,539	185,4
RF MICRODEVICES INC	COM	74994110	26,101,541	1,572,382	1,568,6
RADIAN GROUP INC	COM	75023610	35,425,197	920,135	918,9
RADIANT SYSTEMS INC	COM	75025N10	1,400,521	137,306	137,2
RADIO ONE INC	CL A	75040P10	4,254,543	367,722	289,9
RADIO ONE INC	CL D NON V	75040P40	3,685,806	319,394	315,7
RADIOSHACK CORP	COM	75043810	92,174,516	3,801,011	3,788,0
RADISYS CORP	COM	75045910	2,462,808	205,234	204,4
RAILAMERICA INC	COM	75075310	1,952,812	156,225	156,2
RAINBOW TECHNOLOGIES	COM	75086210	691,264	197,504	197,5
RAMBUS INC DEL	COM	75091710	5,721,148	777,330	775,2
Page Total			1,848,868,286		

Voting Authority			
Name of	Sole	Shared	None

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

Issuer			
PUBLIC STORAGE INC	998,801	5,800	54,600
PUGET ENERGY INC NEW	1,037,985	6,075	66,400
PULITZER INC	70,328	100	6,200
PULTE HOMES INC	1,158,177	10,496	103,304
PUMATECH INC	292,047		26,600
PURE RES INC	130,598		8,300
PURINA MLS INC NEW	39,919		
QRS CORP	104,217		12,600
QLOGIC CORP	1,741,628	63,002	179,981
QUAKER CITY BANCORP	22,748		900
QUAKER CHEM CORP	58,651		1,500
QUAKER FABRIC CORP N	81,275		
QUALCOMM INC	13,518,610	529,549	2,022,905
QUANTA SVCS INC	345,216	4,200	15,100
QUANEX CORP	196,640		10,900
QUANTUM CORP	1,556,803	14,700	118,500
QUEST DIAGNOSTICS IN	1,122,848	4,800	66,077
QUEST SOFTWARE INC	204,737	100	20,400
QUESTAR CORP	734,495	8,600	73,700
QUICKSILVER RESOURCE	61,536		1,500
QUIKSILVER INC	177,247		15,600
QUINTILES TRANSNATIO	2,220,937	54,498	211,284
QUIXOTE CORP	45,687		3,800
QWEST COMMUNICATIONS	29,048,704	587,363	3,640,253
R & G FINANCIAL CORP	95,552		6,400
RCN CORP	312,226	1,000	30,400
RFS HOTEL INVS INC	313,171		17,900
R H DONNELLEY CORP	283,591		20,900
R G S ENERGY GROUP I	295,458		22,400
RLI CORP	60,998		5,800
RPC INC	97,108		8,400
RPM INC OHIO	1,150,994	3,212	66,500
RSA SEC INC	570,806	6,000	35,725
RTI INTL METALS INC	172,439		14,100
RF MICRODEVICES INC	1,480,382	9,600	82,400
RADIAN GROUP INC	862,370	7,200	50,565
RADIANT SYSTEMS INC	125,206		12,100
RADIO ONE INC	307,047	13,420	47,255
RADIO ONE INC	313,194	6,200	
RADIOSHACK CORP	3,182,075	129,030	489,906
RADISYS CORP	194,884		10,350
RAILAMERICA INC	145,825		10,400
RAINBOW TECHNOLOGIES	183,304		14,200
RAMBUS INC DEL	729,050	80	48,200
Page Total			

Page 54 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
-------------------	-------------------	-----------------	----------------------	--------------------	---------------

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

RALCORP HLDGS INC NE	COM	75102810	5,091,027	261,615	261,5
RALSTON PURINA CO	COM	75127730	204,996,720	6,249,900	6,232,7
RANGE RES CORP	COM	75281A10	1,821,055	383,380	383,3
RANK GROUP PLC	SPONSORED	75303710	305,923	57,182	57,1
RARE HOSPITALITY INT	COM	75382010	3,729,537	239,996	239,9
RATIONAL SOFTWARE CO	COM NEW	75409P20	24,100,476	2,782,965	2,738,2
RAYMOND JAMES FINANC	COM	75473010	9,256,521	340,940	339,3
RAYONIER INC	COM	75490710	17,637,068	435,806	435,3
RAYOVAC CORP	COM	75508110	2,696,947	176,849	176,7
RAYTHEON CO	COM NEW	75511150	363,475,270	10,459,720	10,289,8
READ-RITE CORP	COM	75524610	2,963,803	1,004,679	1,004,6
READERS DIGEST ASSN	CL A NON V	75526710	26,779,462	1,456,197	1,281,1
READERS DIGEST ASSN	CL B	75526720	28,137,292	1,584,307	
REALNETWORKS INC	COM	75605L10	3,568,941	734,350	729,9
REALTY INCOME CORP	COM	75610910	7,070,200	243,800	243,7
RECKSON ASSOCS RLTY	COM	75621K10	12,849,031	532,051	532,0
RECOTON CORP	COM	75626810	920,420	74,528	74,5
RED HAT INC	COM	75657710	1,213,929	346,837	341,9
REDBACK NETWORKS INC	COM	75720910	1,120,880	773,021	769,2
REDWOOD TR INC	COM	75807540	1,154,438	47,902	47,9
REEBOK INTL LTD	COM	75811010	39,561,922	1,911,204	1,907,7
REED INTL PLC	SPON ADR N	75821287	1,779,659	54,093	54,0
REGAL BELOIT CORP	COM	75875010	3,308,177	181,270	180,9
REGENCY CTRS CORP	COM	75884910	11,744,034	456,079	456,0
REGENERON PHARMACEUT	COM	75886F10	5,546,344	249,386	249,3
REGENERATION TECH IN	COM	75886N10	1,074,363	92,220	92,2
REGENT COMMUNICATION	COM	75886510	885,210	147,045	147,0
REGIS CORP MINN	COM	75893210	6,657,105	317,610	317,5
REGIONS FINL CORP	COM	75894010	128,104,864	4,438,838	4,399,6
REGISTER COM INC	COM	75914G10	4,376,307	441,160	441,0
REHABCARE GROUP INC	COM	75914810	5,902,479	135,658	135,0
REINSURANCE GROUP AM	COM	75935110	7,333,615	214,999	214,9
RELIANCE STEEL & ALU	COM	75950910	4,555,124	191,714	191,7
RELIANT RES INC	COM	75952B10	5,522,499	340,895	340,8
RELIANT ENERGY INC	COM	75952J10	157,348,645	5,978,292	5,951,2
REMEC INC	COM	75954310	2,880,318	363,218	363,2
REMINGTON OIL & GAS	COM	75959430	1,823,423	139,299	139,2
RENAISSANCE LEARNING	COM	75968L10	5,305,322	161,207	161,2
REPUBLIC BANCSHARES	COM	75992910	531,822	31,339	31,3
RENAL CARE GROUP INC	COM	75993010	14,607,103	474,719	474,2
RENT A CTR INC NEW	COM	76009N10	5,930,261	255,065	254,9
RENT WAY INC	COM	76009U10	1,097,580	209,063	209,0
REPSOL YPF S A	SPONSORED	76026T20	830,327	57,028	57,0
REPUBLIC BANCORP KY	CL A	76028120	485,930	36,674	36,6
Page Total			1,136,081,373		

Name of Issuer	Voting Authority		
	Sole	Shared	None
RALCORP HLDGS INC NE	241,915		19,700
RALSTON PURINA CO	5,239,006	214,886	796,008
RANGE RES CORP	353,780		29,600
RANK GROUP PLC	57,182		
RARE HOSPITALITY INT	226,696		13,300
RATIONAL SOFTWARE CO	2,504,592	28,240	250,133
RAYMOND JAMES FINANC	316,040	100	24,800
RAYONIER INC	415,706	2,600	17,500
RAYOVAC CORP	165,749		11,100

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

RAYTHEON CO	6,372,091	3,316,857	770,772
READ-RITE CORP	930,579		74,100
READERS DIGEST ASSN	1,165,619	168,195	122,383
READERS DIGEST ASSN		1,584,307	
REALNETWORKS INC	672,050	7,000	55,300
REALTY INCOME CORP	226,000		17,800
RECKSON ASSOCS RLTY	511,151		20,900
RECOTON CORP	72,928		1,600
RED HAT INC	327,037	1,700	18,100
REDBACK NETWORKS INC	668,351	11,000	93,670
REDWOOD TR INC	46,902		1,000
REEBOK INTL LTD	1,746,067	20,974	144,163
REED INTL PLC	15,601	38,492	
REGAL BELOIT CORP	166,170		15,100
REGENCY CTRS CORP	441,679		14,400
REGENERON PHARMACEUT	233,186		16,200
REGENERATION TECH IN	89,820		2,400
REGENT COMMUNICATION	144,045		3,000
REGIS CORP MINN	294,310		23,300
REGIONS FINL CORP	3,961,660	76,357	400,821
REGISTER COM INC	426,760		14,400
REHABCARE GROUP INC	125,958		9,700
REINSURANCE GROUP AM	203,099	100	11,800
RELIANCE STEEL & ALU	180,914		10,800
RELIANT RES INC	303,595	5,000	32,300
RELIANT ENERGY INC	5,212,817	97,162	668,313
REMEC INC	339,318		23,900
REMINGTON OIL & GAS	129,399		9,900
RENAISSANCE LEARNING	155,657		5,550
REPUBLIC BANCSHARES	31,339		
RENAL CARE GROUP INC	445,419		29,300
RENT A CTR INC NEW	250,565	100	4,400
RENT WAY INC	193,663		15,400
REPSOL YPF S A	57,028		
REPUBLIC BANCORP KY	36,674		
Page Total			

Page 55 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
REPUBLIC BANCORP INC	COM	76028210	7,858,307	549,148	548,7
REPUBLIC SVCS INC	COM	76075910	18,972,063	1,171,115	1,166,4
RESEARCH FRONTIERS I	COM	76091110	1,402,797	86,326	86,3
RESMED INC	COM	76115210	9,648,139	189,924	189,4
RESORTQUEST INTL INC	COM	76118310	365,190	121,730	121,7
RESOURCE AMERICA INC	CL A	76119520	1,131,240	126,537	126,5
RESOURCES CONNECTION	COM	76122Q10	1,070,802	58,900	58,9
RESPIRONICS INC	COM	76123010	9,471,832	266,362	265,7
RETEK INC	COM	76128Q10	6,257,652	495,852	494,9
REUTERS GROUP PLC	SPONSORED	76132M10	630,448	12,066	12,0
REVLON INC	CL A	76152550	343,796	65,485	65,2
REYNOLDS & REYNOLDS	CL A	76169510	21,760,615	933,932	921,4

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

REYNOLDS R J TOB HLD	COM	76182K10	55,194,383	965,950	960,6
RIBOZYME PHARMACEUTI	COM	76256710	635,726	90,948	90,9
RICHARDSON ELECTRS L	COM	76316510	296,641	35,913	35,9
RIGEL PHARMACEUTICAL	COM	76655910	1,010,625	202,125	202,1
RIGHTCHOICE MANAGED	COM	76657T10	2,062,360	41,206	41,1
RIGGS NATL CORP WASH	COM	76657010	2,241,269	144,598	144,3
RIGHT MGMT CONSULTAN	COM	76657310	1,299,753	41,860	41,8
RIO TINTO PLC	SPONSORED	76720410	1,366,218	21,686	21,6
RITE AID CORP	COM	76775410	28,461,779	3,686,759	3,681,1
RIVERSTONE NETWORKS	COM	76932010	3,843,829	732,158	728,5
RIVIANA FOODS INC	COM	76953610	1,045,466	60,327	60,3
ROADWAY CORP	COM	76974210	4,458,866	185,092	184,5
ROANOKE ELEC STL COR	COM	76984110	1,102,677	92,662	92,6
ROBBINS & MYERS INC	COM	77019610	2,084,157	84,550	84,5
ROBERT HALF INTL INC	COM	77032310	69,510,397	3,473,783	3,468,9
ROCK-TENN CO	CL A	77273920	2,260,445	205,495	111,4
ROCKWELL INTL CORP N	COM	77390310	54,183,513	3,690,975	3,653,6
ROCKWELL COLLINS INC	COM	77434110	52,139,886	3,671,823	3,623,8
ROGERS CORP	COM	77513310	3,739,979	133,048	133,0
ROHM & HAAS CO	COM	77537110	145,286,373	4,434,871	4,409,0
ROHN INDS INC	COM	77538110	220,568	89,299	89,2
ROLLINS INC	COM	77571110	4,124,870	265,265	265,2
ROPER INDS INC NEW	COM	77669610	12,943,263	359,635	358,9
ROSLYN BANCORP INC	COM	77816210	17,475,476	944,110	915,1
ROSS STORES INC	COM	77829610	31,082,015	1,062,633	1,060,0
ROUSE CO	COM	77927310	15,768,097	652,383	648,8
ROWAN COS INC	COM	77938210	24,192,599	1,954,168	1,949,3
ROXIO INC	COM	78000810	2,246,560	147,800	146,7
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	346,214	13,524	13,5
ROYAL BANCSHARES PA	CL A	78008110	480,723	27,083	27,0
ROYAL BK CDA MONTREA	COM	78008710	426,634	13,988	13,8
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,614,771,790	32,134,762	31,975,6
Page Total			2,235,216,032		

Name of Issuer	Voting Authority		
	Sole	Shared	None
REPUBLIC BANCORP INC	517,748		31,400
REPUBLIC SVCS INC	1,050,949	11,400	108,766
RESEARCH FRONTIERS I	79,926		6,400
RESMED INC	166,824	3,000	20,100
RESORTQUEST INTL INC	111,730		10,000
RESOURCE AMERICA INC	116,937		9,600
RESOURCES CONNECTION	56,900		2,000
RESPIRONICS INC	244,362		22,000
RETEK INC	461,652	4,600	29,600
REUTERS GROUP PLC	12,066		
REVLON INC	65,485		
REYNOLDS & REYNOLDS	886,832	3,400	43,700
REYNOLDS R J TOB HLD	957,504	7,246	1,200
RIBOZYME PHARMACEUTI	90,948		
RICHARDSON ELECTRS L	31,913		4,000
RIGEL PHARMACEUTICAL	186,025		16,100
RIGHTCHOICE MANAGED	38,806		2,400
RIGGS NATL CORP WASH	133,098		11,500
RIGHT MGMT CONSULTAN	40,560		1,300
RIO TINTO PLC	21,686		
RITE AID CORP	3,330,511	19,320	336,928

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

RIVERSTONE NETWORKS	656,427	7,033	68,698
RIVIANA FOODS INC	55,927		4,400
ROADWAY CORP	169,492	500	15,100
ROANOKE ELEC STL COR	85,862		6,800
ROBBINS & MYERS INC	78,662		5,888
ROBERT HALF INTL INC	2,936,486	119,671	417,626
ROCK-TENN CO	203,295		2,200
ROCKWELL INTL CORP N	3,173,168	91,529	426,278
ROCKWELL COLLINS INC	3,193,219	64,728	413,876
ROGERS CORP	121,182		11,866
ROHM & HAAS CO	3,880,615	85,582	468,674
ROHN INDS INC	89,299		
ROLLINS INC	252,765		12,500
ROPER INDS INC NEW	339,678	100	19,857
ROSLYN BANCORP INC	874,360	8,850	60,900
ROSS STORES INC	996,933	5,300	60,400
ROUSE CO	592,483	3,500	56,400
ROWAN COS INC	1,736,602	35,853	181,713
ROXIO INC	137,246		10,554
ROYAL & SUN ALLIANCE	13,524		
ROYAL BANCSHARES PA	27,083		
ROYAL BK CDA MONTREA	12,779		1,209
ROYAL DUTCH PETE CO	29,359,417	486,450	2,288,895
Page Total			

Page 56 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
RUBY TUESDAY INC	COM	78118210	13,344,795	849,987	754,9
RUDDICK CORP	COM	78125810	6,309,153	412,363	412,1
RUDOLPH TECHNOLOGIES	COM	78127010	2,003,230	81,234	81,2
RURAL CELLULAR CORP	CL A	78190410	1,754,727	72,211	71,2
RUSS BERRIE & CO	COM	78223310	3,948,105	148,425	148,4
RUSSELL CORP	COM	78235210	3,136,879	228,469	228,2
RYANS FAMILY STEAK H	COM	78351910	4,992,774	291,634	287,9
RYDER SYS INC	COM	78354910	36,626,577	1,832,245	1,831,0
RYERSON TULL INC NEW	COM	78375P10	2,661,478	212,070	212,0
RYLAND GROUP INC	COM	78376410	14,254,207	298,893	298,8
S & T BANCORP INC	COM	78385910	7,063,173	301,845	301,8
SBC COMMUNICATIONS I	COM	78387G10	3,621,515,033	76,857,280	75,366,7
SBS TECHNOLOGIES INC	COM	78387P10	1,288,388	115,447	115,4
SBA COMMUNICATIONS C	COM	78388J10	4,264,657	319,450	318,9
SCI SYS INC	COM	78389010	25,848,288	1,436,016	1,431,8
SCM MICROSYSTEMS INC	COM	78401810	787,030	126,736	126,7
SCPIE HLDGS INC	COM	78402P10	1,247,331	77,474	77,4
SCP POOL CORP	COM	78402810	3,923,276	183,760	181,5
SEI INVESTMENTS CO	COM	78411710	33,399,936	1,043,748	1,016,7
SEMCO ENERGY INC	COM	78412D10	2,552,362	177,865	177,8
SJNB FINL CORP	COM	78427310	988,793	23,678	23,4
SJW CORP	COM	78430510	1,432,512	17,491	17,4
SKF AB	SPONSORED	78437540	284,823	20,790	20,7
SK TELECOM LTD	SPONSORED	78440P10	1,597,125	86,612	86,6

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

SL GREEN RLTY CORP	COM	78440X10	25,745,693	816,805	731,2
SLI INC	COM	78442T10	539,709	208,382	208,3
SPDR TR	UNIT SER 1	78462F10	54,736,690	524,097	524,0
SPSS INC	COM	78462K10	1,552,101	90,186	90,1
SPS TECHNOLOGIES INC	COM	78462610	2,655,525	87,815	87,3
S1 CORPORATION	COM	78463B10	4,424,537	522,995	521,5
SPX CORP	COM	78463510	49,291,842	594,594	522,7
SRI/SURGICAL EXPRESS	COM	78464W10	435,510	14,639	14,6
SABA SOFTWARE INC	COM	78493210	418,734	211,482	211,2
S Y BANCORP INC	COM	78506010	1,309,536	40,923	40,9
SABRE HLDGS CORP	CL A	78590510	71,368,525	2,668,980	2,662,2
SAFECO CORP	COM	78642910	113,606,990	3,745,697	3,733,5
SAFEGUARD SCIENTIFIC	COM	78644910	1,842,000	1,040,678	1,036,2
SAFEWAY INC	COM NEW	78651420	383,052,252	9,643,813	9,587,8
SAGA COMMUNICATIONS	CL A	78659810	1,460,150	84,353	84,3
SAGE INC	COM	78663210	1,522,590	99,842	99,8
ST FRANCIS CAP CORP	COM	78937410	1,330,211	62,305	62,3
ST JOE CO	COM	79014810	6,173,600	238,824	237,7
ST JUDE MED INC	COM	79084910	163,492,619	2,388,497	2,384,9
ST MARY LD & EXPL CO	COM	79222810	3,955,434	248,301	245,0
Page Total			4,684,138,900		

Name of Issuer	Voting Authority		
	Sole	Shared	None
RUBY TUESDAY INC	777,837	12,950	59,200
RUDDICK CORP	390,150	100	22,113
RUDOLPH TECHNOLOGIES	75,334		5,900
RURAL CELLULAR CORP	67,911		4,300
RUSS BERRIE & CO	142,025		6,400
RUSSELL CORP	200,193		28,276
RYANS FAMILY STEAK H	256,974	960	33,700
RYDER SYS INC	1,706,599	14,300	111,346
RYERSON TULL INC NEW	197,670		14,400
RYLAND GROUP INC	289,793		9,100
S & T BANCORP INC	287,145		14,700
SBC COMMUNICATIONS I	65,005,314	2,795,580	9,056,386
SBS TECHNOLOGIES INC	106,747		8,700
SBA COMMUNICATIONS C	295,350		24,100
SCI SYS INC	1,336,166	9,500	90,350
SCM MICROSYSTEMS INC	116,636		10,100
SCPIE HLDGS INC	71,574		5,900
SCP POOL CORP	169,023	150	14,587
SEI INVESTMENTS CO	995,563	4,760	43,425
SEMCO ENERGY INC	164,365		13,500
SJNB FINL CORP	23,578		100
SJW CORP	16,191		1,300
SKF AB	20,790		
SK TELECOM LTD	28,312	58,300	
SL GREEN RLTY CORP	802,205		14,600
SLI INC	197,182		11,200
SPDR TR	481,697		42,400
SPSS INC	82,586		7,600
SPS TECHNOLOGIES INC	81,815		6,000
S1 CORPORATION	485,695	100	37,200
SPX CORP	537,512	18,856	38,226
SRI/SURGICAL EXPRESS	14,639		
SABA SOFTWARE INC	196,282	100	15,100

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

S Y BANCORP INC	39,823		1,100
SABRE HLDGS CORP	2,311,312	93,328	264,340
SAFECO CORP	3,385,920	38,071	321,706
SAFEGUARD SCIENTIFIC	964,378	400	75,900
SAFEWAY INC	8,456,803	159,702	1,027,308
SAGA COMMUNICATIONS	78,253		6,100
SAGE INC	92,742		7,100
ST FRANCIS CAP CORP	60,905		1,400
ST JOE CO	215,224		23,600
ST JUDE MED INC	2,093,869	78,802	215,826
ST MARY LD & EXPL CO	229,801		18,500
Page Total			

Page 57 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Inves Sole
ST PAUL COS INC	COM	79286010	214,647,585	5,207,365	5,186,8
SAKS INC	COM	79377W10	6,788,730	1,357,746	1,351,8
SALEM COMMUNICATIONS	CL A	79409310	1,656,817	84,965	84,9
SALTON INC	COM	79575710	519,343	60,671	60,6
SAN PAOLO-IMI S P A	SPONSORED	79917510	691,410	33,321	33,3
SANCHEZ COMPUTER ASS	COM	79970210	934,818	124,311	124,1
SANDERSON FARMS INC	COM	80001310	427,342	30,010	30,0
SANDISK CORP	COM	80004C10	6,847,592	694,482	691,2
SANDY SPRING BANCORP	COM	80036310	3,088,199	77,808	77,8
SANGAMO BIOSCIENCES	COM	80067710	586,257	78,272	78,2
SANMINA CORP	COM	80090710	86,453,742	6,366,255	6,350,8
SANGSTAT MED CORP	COM	80100310	4,246,327	230,403	230,4
SANTANDER BANCORP	COM	80280910	1,613,031	82,847	82,8
SANYO ELEC LTD	ADR 5 COM	80303830	321,836	17,781	17,7
SAP AKTIENGESSELLSCHA	SPONSORED	80305420	370,111	14,279	13,9
SAPIENT CORP	COM	80306210	9,721,573	2,525,084	2,513,9
SARA LEE CORP	COM	80311110	451,002,344	21,173,819	17,602,5
SASOL LTD	SPONSORED	80386630	234,687	28,796	28,7
SATCON TECHNOLOGY CO	COM	80389310	372,761	69,158	69,1
SAUER-DANFOSS INC	COM	80413710	1,006,801	128,747	128,6
SAUL CTRS INC	COM	80439510	2,827,466	148,814	148,8
SCANA CORP NEW	COM	80589M10	25,704,610	1,012,790	1,004,4
SCANSOURCE INC	COM	80603710	2,133,661	47,637	47,6
SCHAWK INC	CL A	80637310	702,777	71,348	71,3
SCHEIN HENRY INC	COM	80640710	38,628,872	1,000,748	994,0
SCHERING PLOUGH CORP	COM	80660510	1,085,833,636	29,267,753	28,674,5
SCHLUMBERGER LTD	COM	80685710	434,758,724	9,513,320	9,340,2
SCHOLASTIC CORP	COM	80706610	25,543,374	587,204	586,6
SCHOOL SPECIALTY INC	COM	80786310	6,537,853	213,935	213,6
SCHULER HOMES INC	CL A	80818810	2,897,155	238,449	238,4
SCHULMAN A INC	COM	80819410	3,541,662	345,528	345,2
SCHWAB CHARLES CORP	COM	80851310	321,656,265	27,970,110	27,792,0
SCHWEITZER-MAUDUIT I	COM	80854110	3,130,826	131,991	131,9
SCICLONE PHARMACEUTI	COM	80862K10	939,155	280,345	280,3
SCIENTIFIC ATLANTA I	COM	80865510	61,163,812	3,495,075	3,487,6
SCIENTIFIC GAMES COR	CL A	80874P10	699,505	177,090	117,0

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

SCIOS INC	COM	80890510	6,233,249	372,802	372,802
SCOTTISH PWR PLC	SPON ADR F	81013T70	596,292	25,160	25,160
SCOTTS CO	CL A	81018610	6,116,005	179,355	175,000
SCRIPPS E W CO OHIO	CL A	81105420	18,864,923	309,718	309,500
SEACHANGE INTL INC	COM	81169910	2,618,840	149,905	149,905
SEACOAST FINL SVCS C	COM	81170Q10	3,338,865	224,537	222,000
SEACOAST BKG CORP FL	CL A	81170710	1,296,540	30,731	30,731
SEACOR SMIT INC	COM	81190410	5,984,462	167,632	167,200
Page Total			2,853,279,835		

Name of Issuer	Voting Authority		
	Sole	Shared	None
ST PAUL COS INC	4,584,721	73,995	548,649
SAKS INC	1,274,846	7,100	75,800
SALEM COMMUNICATIONS	79,465		5,500
SALTON INC	57,171		3,500
SAN PAOLO-IMI S P A	33,321		
SANCHEZ COMPUTER ASS	121,811		2,500
SANDERSON FARMS INC	30,010		
SANDISK CORP	646,582	5,400	42,500
SANDY SPRING BANCORP	72,108		5,700
SANGAMO BIOSCIENCES	76,572		1,700
SANMINA CORP	5,430,440	97,217	838,598
SANGSTAT MED CORP	219,603		10,800
SANTANDER BANCORP	77,747		5,100
SANYO ELEC LTD	17,781		
SAP AKTIENGESELLSCHA	14,279		
SAPIENT CORP	2,271,151	31,000	222,933
SARA LEE CORP	15,129,817	4,129,075	1,914,927
SASOL LTD	28,796		
SATCON TECHNOLOGY CO	69,158		
SAUER-DANFOSS INC	116,347		12,400
SAUL CTRS INC	141,814		7,000
SCANA CORP NEW	939,637	7,453	65,700
SCANSOURCE INC	44,037		3,600
SCHAWK INC	71,348		
SCHEIN HENRY INC	947,748	18,000	35,000
SCHERING PLOUGH CORP	24,851,355	1,332,634	3,083,764
SCHLUMBERGER LTD	8,431,448	133,494	948,378
SCHOLASTIC CORP	552,904	200	34,100
SCHOOL SPECIALTY INC	204,335		9,600
SCHULER HOMES INC	219,749		18,700
SCHULMAN A INC	326,528		19,000
SCHWAB CHARLES CORP	23,606,644	930,214	3,433,252
SCHWEITZER-MAUDUIT I	131,991		
SCICLONE PHARMACEUTI	260,045		20,300
SCIENTIFIC ATLANTA I	2,993,278	107,547	394,250
SCIENTIFIC GAMES COR	117,090	60,000	
SCIOS INC	348,202		24,600
SCOTTISH PWR PLC	25,160		
SCOTTS CO	168,855	100	10,400
SCRIPPS E W CO OHIO	281,395	2,800	25,523
SEACHANGE INTL INC	137,805		12,100
SEACOAST FINL SVCS C	204,037	600	19,900
SEACOAST BKG CORP FL	28,431		2,300
SEACOR SMIT INC	156,432		11,200
Page Total			

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
SEALED AIR CORP NEW	COM	81211K10	69,922,356	1,916,206	1,893,776
SEARS ROEBUCK & CO	COM	81238710	1,145,072,587	33,056,368	33,039,637
SEATTLE GENETICS INC	COM	81257810	273,710	54,742	51,887
SECOND BANCORP INC	COM	81311410	1,337,625	65,250	65,250
SECTOR SPDR TR	SBI CONS S	81369Y30	501,200	20,000	20,000
SECTOR SPDR TR	SBI INT-FI	81369Y60	2,959,132	119,900	119,900
SECTOR SPDR TR	SBI INT-IN	81369Y70	568,080	24,000	24,000
SECTOR SPDR TR	SBI INT-TE	81369Y80	2,482,961	128,985	92,000
SECURE COMPUTING COR	COM	81370510	2,351,041	241,380	240,580
SECURITY CAP GROUP I	CL B	81413P20	9,536,674	509,710	508,410
SEEBEYOND TECHNOLOGI	COM	81570410	471,119	261,733	261,733
SEITEL INC	COM NEW	81607430	2,822,532	280,849	280,849
SELECT MEDICAL CORP	COM	81619610	1,594,498	101,238	101,238
SELECTICA INC	COM	81628810	295,872	123,280	123,280
SELECTIVE INS GROUP	COM	81630010	5,306,828	227,468	227,268
SEMTECH CORP	COM	81685010	21,558,526	759,638	758,818
SEMPRA ENERGY	COM	81685110	111,760,803	4,515,588	4,507,210
SEMITOOL INC	COM	81690910	1,354,145	141,647	141,647
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	1,677,120	124,693	124,633
SENSIENT TECHNOLOGIE	COM	81725T10	10,579,809	567,891	567,591
SENSORMATIC ELECTRS	COM	81726510	22,018,838	933,793	932,953
SEPRACOR INC	COM	81731510	30,631,854	853,255	786,881
SEQUA CORPORATION	CL A	81732010	3,288,812	72,697	72,697
SEQUENOM INC	COM	81733710	1,034,362	147,766	147,766
SERENA SOFTWARE INC	COM	81749210	1,709,334	146,724	146,714
SERONO S A	SPONSORED	81752M10	420,634	22,162	22,162
SEROLOGICALS CORP	COM	81752310	3,446,640	190,317	189,917
SERVICE CORP INTL	COM	81756510	13,882,493	2,306,062	2,283,458
SERVICEMASTER CO	COM	81760N10	27,851,958	2,511,448	2,502,633
7-ELEVEN INC	COM NEW	81782620	2,584,617	267,836	267,836
SHAW GROUP INC	COM	82028010	7,460,486	264,838	263,598
SHERWIN WILLIAMS CO	COM	82434810	83,977,134	3,779,349	3,767,649
SHOPKO STORES INC	COM	82491110	2,063,256	248,885	248,885
SHUFFLE MASTER INC	COM	82554910	1,780,544	141,201	141,201
SHURGARD STORAGE CTR	COM	82567D10	10,679,295	354,323	354,223
SICOR INC	COM	82584610	11,777,216	623,463	623,003
SIEBEL SYS INC	COM	82617010	117,345,438	9,019,634	9,004,303
SIEMENS A G	SPONSORED	82619750	1,721,625	44,834	44,834
SIERRA HEALTH SVCS I	COM	82632210	1,603,020	193,135	193,135
SIERRA PAC RES NEW	COM	82642810	17,929,211	1,187,365	1,186,034
SIGMA ALDRICH CORP	COM	82655210	71,007,572	1,570,964	1,563,152
SIGNALSOFT CORP	COM	82668M10	525,122	133,619	133,619
SILICON LABORATORIES	COM	82691910	1,339,670	97,148	97,098
SILGAN HOLDINGS INC	COM	82704810	1,593,747	87,090	87,090
Page Total			1,830,099,496		

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
SEALED AIR CORP NEW	1,659,684	35,957	220,565
SEARS ROEBUCK & CO	6,933,691	25,268,977	853,700
SEATTLE GENETICS INC	49,087	2,855	2,800
SECOND BANCORP INC	63,650		1,600
SECTOR SPDR TR			20,000
SECTOR SPDR TR			119,900
SECTOR SPDR TR			24,000
SECTOR SPDR TR	26,658	10,327	92,000
SECURE COMPUTING COR	224,480		16,900
SECURITY CAP GROUP I	458,510	6,900	44,300
SEEBEYOND TECHNOLOGI	244,433		17,300
SEITEL INC	266,949		13,900
SELECT MEDICAL CORP	95,438		5,800
SELECTICA INC	120,180		3,100
SELECTIVE INS GROUP	209,368	100	18,000
SEMTECH CORP	714,438	4,000	41,200
SEMPRA ENERGY	3,963,580	63,634	488,374
SEMITOOL INC	132,047		9,600
SENIOR HSG PPTYS TR	116,493		8,200
SENSIENT TECHNOLOGIE	536,976		30,915
SENSORMATIC ELECTRS	888,693	400	44,700
SEPRACOR INC	736,255	68,400	48,600
SEQUA CORPORATION	69,097		3,600
SEQUENOM INC	136,066		11,700
SERENA SOFTWARE INC	136,724		10,000
SERONO S A	22,162		
SEROLOGICALS CORP	179,217		11,100
SERVICE CORP INTL	1,949,952	27,520	328,590
SERVICEMASTER CO	2,112,496	20,695	378,257
7-ELEVEN INC	253,036		14,800
SHAW GROUP INC	233,738	4,000	27,100
SHERWIN WILLIAMS CO	3,284,581	50,992	443,776
SHOPKO STORES INC	236,585		12,300
SHUFFLE MASTER INC	130,751		10,450
SHURGARD STORAGE CTR	334,723		19,600
SICOR INC	590,363	3,500	29,600
SIEBEL SYS INC	7,736,386	302,479	980,769
SIEMENS A G	44,834		
SIERRA HEALTH SVCS I	188,835		4,300
SIERRA PAC RES NEW	1,125,265	300	61,800
SIGMA ALDRICH CORP	1,366,186	35,305	169,473
SIGNALSOFT CORP	121,119		12,500
SILICON LABORATORIES	91,348		5,800
SILGAN HOLDINGS INC	81,090		6,000
Page Total			

Page 59 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt
-------------------	-------------------	-----------------	----------------------	--------------------

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

SILICON IMAGE INC	COM	82705T10	831,991	398,082
SILICON GRAPHICS INC	COM	82705610	774,255	1,683,164
SILICON STORAGE TECH	COM	82705710	3,259,742	704,048
SILICON VY BANCSHARE	COM	82706410	14,562,887	720,935
SILICONIX INC	COM NEW	82707920	1,519,637	73,165
SIMMONS 1ST NATL COR	CL A \$5 PA	82873020	2,307,547	64,601
SIMON PPTY GROUP INC	COM	82880610	48,459,231	1,800,789
SIMPLEX SOLUTIONS IN	COM	82885410	521,640	34,500
SIMPSON MANUFACTURIN	COM	82907310	3,618,469	68,273
SINCLAIR BROADCAST G	CL A	82922610	2,349,175	291,461
SIRIUS SATELLITE RAD	COM	82966U10	1,384,016	385,520
SITEL CORP	COM	82980K10	445,262	500,295
SIPEX CORP	COM	82990910	1,495,748	231,540
SIX FLAGS INC	COM	83001P10	10,627,906	869,003
SIX CONTINENTS PLC	SPONSORED	83001810	1,378,169	159,326
SKECHERS U S A INC	CL A	83056610	1,516,566	129,843
SKILLSOFT CORP	COM	83066P10	743,085	46,501
SKY FINL GROUP INC	COM	83080P10	11,859,484	595,954
SKYLINE CORP	COM	83083010	1,685,544	63,129
SKYWEST INC	COM	83087910	5,560,971	332,594
SMART & FINAL INC	COM	83168310	1,188,800	116,778
SMITH A O	COM	83186520	1,942,783	110,763
SMITH INTL INC	COM	83211010	22,102,262	607,205
SMITH CHARLES E RESD	COM	83219710	24,525,793	476,229
SMITHFIELD FOODS INC	COM	83224810	43,317,237	2,057,826
SMUCKER J M CO	COM	83269630	6,451,257	251,511
SMURFIT-STONE CONTAI	COM	83272710	17,543,747	1,326,058
SNAP ON INC	COM	83303410	26,333,902	1,179,306
SOLA INTL INC	COM	83409210	2,796,428	184,461
SOLETRON CORP	COM	83418210	166,471,172	14,289,371
SOLUTIA INC	COM	83437610	13,584,200	1,095,500
SOMERA COMMUNICATION	COM	83445810	1,123,379	261,251
SONIC AUTOMOTIVE INC	CL A	83545G10	8,120,451	597,092
SONIC CORP	COM	83545110	6,242,008	205,871
SONICBLUE INC	COM	83546Q10	843,777	774,108
SONICWALL INC	COM	83547010	7,606,585	640,285
SONOCO PRODS CO	COM	83549510	130,470,731	5,551,946
SONOSITE INC	COM	83568G10	1,657,153	81,233
SONY CORP	ADR NEW	83569930	16,992,822	511,832
SOTHEBYS HLDGS INC	CL A	83589810	5,546,250	462,573
SONUS NETWORKS INC	COM	83591610	3,018,711	1,006,237
SOUNDVIEW TECHNOLOGY	COM	83611Q10	1,225,541	609,722
SOUTH FINL GROUP INC	COM	83784110	6,033,392	380,896
SOUTH JERSEY INDS IN	COM	83851810	3,155,754	102,961
Page Total			633,195,460	

Name of Issuer	Voting Authority		
	Sole	Shared	None
SILICON IMAGE INC	373,382		24,700
SILICON GRAPHICS INC	1,555,064	100	128,000
SILICON STORAGE TECH	657,048		47,000
SILICON VY BANCSHARE	693,835	1,000	26,100
SILICONIX INC	69,265		3,900
SIMMONS 1ST NATL COR	60,101		4,500
SIMON PPTY GROUP INC	1,609,798	10,700	180,291

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

SIMPLEX SOLUTIONS IN	34,500		
SIMPSON MANUFACTURIN	62,373		5,900
SINCLAIR BROADCAST G	275,661		15,800
SIRIUS SATELLITE RAD	364,120	100	21,300
SITEL CORP	470,795		29,500
SIPEX CORP	217,340		14,200
SIX FLAGS INC	806,203	8,700	54,100
SIX CONTINENTS PLC	159,326		
SKECHERS U S A INC	121,343		8,500
SKILLSOFT CORP	45,701		800
SKY FINL GROUP INC	534,554	7,900	53,500
SKYLINE CORP	56,629		6,500
SKYWEST INC	294,294	4,800	33,500
SMART & FINAL INC	109,278		7,500
SMITH A O	100,363		10,400
SMITH INTL INC	555,677	6,740	44,788
SMITH CHARLES E RESD	462,429		13,800
SMITHFIELD FOODS INC	1,940,530	25,000	92,296
SMUCKER J M CO	229,911		21,600
SMURFIT-STONE CONTAI	1,186,708	15,550	123,800
SNAP ON INC	1,035,665	15,284	128,357
SOLA INTL INC	170,461		14,000
SOLECTRON CORP	12,387,472	328,461	1,573,438
SOLUTIA INC	1,019,800	10,400	65,300
SOMERA COMMUNICATION	240,051		21,200
SONIC AUTOMOTIVE INC	584,592		12,500
SONIC CORP	192,861		13,010
SONICBLUE INC	718,508		55,600
SONICWALL INC	615,585		24,700
SONOCO PRODS CO	1,522,140	3,930,261	99,545
SONOSITE INC	79,333	100	1,800
SONY CORP	505,332		6,500
SOTHEBYS HLDGS INC	447,873	200	14,500
SONUS NETWORKS INC	870,094	10,120	126,023
SOUNDVIEW TECHNOLOGY	560,622		49,100
SOUTH FINL GROUP INC	350,996		29,900
SOUTH JERSEY INDS IN	94,661		8,300
Page Total			

Page 60 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
SOUTHERN CO	COM	84258710	335,908,482	14,007,860	13,970,978
SOUTHERN PERU COPPER	COM	84361110	1,154,043	122,121	122,121
SOUTHERN UN CO NEW	COM	84403010	7,358,339	351,569	344,967
SOUTHTRUST CORP	COM	84473010	180,942,089	7,104,126	7,090,806
SOUTHWEST AIRLS CO	COM	84474110	1,364,583,262	91,953,050	91,890,909
SOUTHWEST BANCORPORA	COM	84476R10	6,866,984	230,823	230,703
SOUTHWEST GAS CORP	COM	84489510	5,544,542	261,535	259,635
SOUTHWEST SECS GROUP	COM	84522410	2,233,331	129,996	129,875
SOUTHWESTERN ENERGY	COM	84546710	2,491,367	210,242	210,242
SOVEREIGN BANCORP IN	COM	84590510	27,915,778	2,938,503	2,930,583

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

SOVRAN SELF STORAGE	COM	84610H10	4,638,318	168,055	168,055
SPANISH BROADCASTING	CL A	84642588	2,093,315	295,249	295,049
SPARTAN STORES INC	COM	84682210	1,956,916	160,403	160,403
SPARTECH CORP	COM NEW	84722020	2,461,147	119,011	119,011
SPECIALTY LABORATORI	COM	84749R10	2,731,657	99,333	99,138
SPECTRA-PHYSICS INC	COM	84756810	683,126	38,486	38,486
SPECTRALINK CORP	COM	84758010	3,187,279	203,660	203,510
SPECTRASITE HLDGS IN	COM	84760T10	1,430,233	593,458	587,268
SPECTRIAN CORP	COM	84760810	952,610	95,261	95,261
SPEECHWORKS INTL INC	COM	84764M10	1,033,761	209,688	209,653
SPEEDWAY MOTORSPORTS	COM	84778810	2,775,625	139,619	134,619
SPHERION CORP	COM	84842010	3,379,003	469,306	468,406
SPIEGEL INC	CL A	84845710	1,397,077	198,167	198,167
SPINNAKER EXPL CO	COM	84855W10	5,843,396	165,161	164,961
SPORTS RESORTS INTL	COM	84918U10	1,498,626	208,432	208,432
SPRINT CORP	COM FON GR	85206110	423,274,835	17,629,106	17,522,551
SPRINT CORP	PCS COM SE	85206150	473,066,466	17,994,160	17,791,953
STAMPS COM INC	COM	85285710	680,106	273,135	273,135
STANCORP FINL GROUP	COM	85289110	18,471,569	381,644	381,644
STANDARD COML CORP	COM	85325810	1,294,203	78,675	78,675
STANDARD MICROSYSTEM	COM	85362610	1,187,911	126,643	126,643
STANDARD MTR PRODS I	COM	85366610	535,310	45,753	45,753
STANDARD PAC CORP NE	COM	85375C10	5,152,727	264,107	263,747
STANDARD REGISTER CO	COM	85388710	1,968,520	135,760	135,660
STANDEX INTL CORP	COM	85423110	1,991,125	105,630	103,110
STANLEY FURNITURE IN	COM NEW	85430520	825,024	34,205	34,205
STANLEY WKS	COM	85461610	66,018,839	1,806,261	1,765,430
STARBASE CORP	COM NEW	85491020	363,706	551,071	551,071
STAPLES INC	COM	85503010	127,529,532	9,552,774	9,119,236
STAR SCIENTIFIC INC	COM	85517P10	285,687	103,510	103,510
STARBUCKS CORP	COM	85524410	112,507,208	7,530,603	7,429,123
STARTEK INC	COM	85569C10	1,181,676	67,563	67,563
STATE AUTO FINL CORP	COM	85570710	1,688,844	126,695	126,695
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	121,331,870	5,515,085	4,079,644
Page Total			3,330,415,464		

Name of Issuer	Voting Authority		
	Sole	Shared	None
SOUTHERN CO	12,218,374	216,982	1,572,504
SOUTHERN PERU COPPER	113,321		8,800
SOUTHERN UN CO NEW	306,967	5,967	38,635
SOUTHTRUST CORP	6,310,259	96,191	697,676
SOUTHWEST AIRLS CO	13,532,197	76,568,912	1,851,941
SOUTHWEST BANCORPORA	211,723	100	19,000
SOUTHWEST GAS CORP	240,735		20,800
SOUTHWEST SECS GROUP	117,897		12,099
SOUTHWESTERN ENERGY	194,442		15,800
SOVEREIGN BANCORP IN	2,757,603	17,500	163,400
SOVRAN SELF STORAGE	160,855		7,200
SPANISH BROADCASTING	272,249		23,000
SPARTAN STORES INC	148,303		12,100
SPARTECH CORP	109,711		9,300
SPECIALTY LABORATORI	97,433		1,900
SPECTRA-PHYSICS INC	38,486		
SPECTRALINK CORP	194,260		9,400
SPECTRASITE HLDGS IN	557,058		36,400
SPECTRIAN CORP	93,961		1,300

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

SPEECHWORKS INTL INC	194,688		15,000
SPEEDWAY MOTORSPORTS	126,119	5,000	8,500
SPHERION CORP	430,806		38,500
SPIEGEL INC	198,167		
SPINNAKER EXPL CO	153,261		11,900
SPORTS RESORTS INTL	193,232		15,200
SPRINT CORP	15,570,571	301,793	1,756,742
SPRINT CORP	15,703,484	621,163	1,669,513
STAMPS COM INC	273,035		100
STANCORP FINL GROUP	344,344	12,000	25,300
STANDARD COML CORP	76,575		2,100
STANDARD MICROSYSTEM	116,343		10,300
STANDARD MTR PRODS I	45,753		
STANDARD PAC CORP NE	247,707		16,400
STANDARD REGISTER CO	120,760		15,000
STANDEX INTL CORP	96,210	2,520	6,900
STANLEY FURNITURE IN	33,105		1,100
STANLEY WKS	1,551,993	36,347	217,921
STARBASE CORP	505,171		45,900
STAPLES INC	8,097,824	266,890	1,188,060
STAR SCIENTIFIC INC	103,510		
STARBUCKS CORP	6,408,537	276,820	845,246
STARTEK INC	66,163		1,400
STATE AUTO FINL CORP	121,895		4,800
STARWOOD HOTELS&RESO	3,571,149	1,486,713	457,223
Page Total			

Page 61 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
STATE STR CORP	COM	85747710	700,634,798	15,398,567	6,975,723
STATEN IS BANCORP IN	COM	85755010	6,141,128	249,133	249,133
STATION CASINOS INC	COM	85768910	2,730,453	325,054	324,904
STEAK N SHAKE CO	COM	85787310	1,937,984	195,756	195,756
STEEL DYNAMICS INC	COM	85811910	2,306,535	233,219	230,149
STEELCASE INC	CL A	85815520	6,455,084	513,531	509,651
STEIN MART INC	COM	85837510	1,988,106	242,452	242,452
STEINWAY MUSICAL INS	COM ORD	85849510	637,386	43,988	43,988
STELLENT INC	COM	85856W10	2,351,347	163,288	162,858
STEPAN CO	COM	85858610	1,027,730	56,938	56,938
STERLING BANCSHARES	COM	85890710	6,777,642	512,681	512,681
STERICYCLE INC	COM	85891210	5,075,081	121,763	121,763
STERIS CORP	COM	85915210	15,020,436	764,010	763,110
STERLING BANCORP	COM	85915810	1,900,950	66,120	66,120
STERLING FINL CORP	COM	85931710	2,005,405	93,930	93,930
STEWART & STEVENSON	COM	86034210	7,556,978	313,828	312,418
STEWART ENTERPRISES	CL A	86037010	4,819,759	830,993	830,993
STEWART INFORMATION	COM	86037210	2,084,277	106,886	106,886
STILLWATER MNG CO	COM	86074Q10	7,902,089	392,748	390,808
STILWELL FINL INC	COM	86083110	87,823,047	4,503,746	4,479,111
STMICROELECTRONICS N	NY REGISTR	86101210	2,239,816	104,226	104,226

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

STONE ENERGY CORP	COM	86164210	6,841,147	212,458	212,058
STONERIDGE INC	COM	86183P10	718,732	102,676	102,576
STORAGE USA INC	COM	86190710	14,320,152	361,620	304,160
STORA ENSO CORP	SPON ADR R	86210M10	474,824	41,325	40,991
STORAGENETWORKS INC	COM	86211E10	1,954,945	493,673	389,990
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	19,886,416	1,584,575	1,582,175
STRATOS LIGHTWAVE IN	COM	86310010	1,874,036	543,199	541,746
STRAYER ED INC	COM	86323610	2,884,237	64,669	64,669
STRIDE RITE CORP	COM	86331410	2,444,375	391,100	391,100
STRYKER CORP	COM	86366710	243,335,556	4,599,916	3,997,417
STUDENT LN CORP	COM	86390210	3,202,744	45,429	45,429
STURM RUGER & CO INC	COM	86415910	2,835,234	273,144	273,124
SUFFOLK BANCORP	COM	86473910	2,082,131	47,375	47,375
SUIZA FOODS CORP	COM	86507710	26,447,199	418,866	418,466
SUMMIT PPTYS INC	COM	86623910	8,165,036	311,049	311,049
SUN COMMUNITIES INC	COM	86667410	8,542,125	233,073	216,713
SUN LIFE FINL SVCS C	COM	86679610	400,980	20,049	20,049
SUN MICROSYSTEMS INC	COM	86681010	581,733,789	70,342,659	68,857,196
SUNCOR ENERGY INC	COM	86722910	411,843	14,772	14,772
SUNGARD DATA SYS INC	COM	86736310	86,515,389	3,701,985	3,509,334
SUNOCO INC	COM	86764P10	83,125,181	2,334,977	2,320,575
SUNRISE ASSISTED LIV	COM	86768K10	4,354,524	168,584	168,484
SUNRISE TELECOM INC	COM	86769Y10	727,871	145,866	145,866
Page Total			1,972,694,497		

Name of Issuer	Voting Authority		
	Sole	Shared	None
STATE STR CORP	6,132,747	8,420,540	845,280
STATEN IS BANCORP IN	230,233		18,900
STATION CASINOS INC	302,054		23,000
STEAK N SHAKE CO	181,067		14,689
STEEL DYNAMICS INC	217,619		15,600
STEELCASE INC	445,331	8,400	59,800
STEIN MART INC	223,752		18,700
STEINWAY MUSICAL INS	40,188		3,800
STELLENT INC	152,388	100	10,800
STEPAN CO	53,438		3,500
STERLING BANCSHARES	492,131		20,550
STERICYCLE INC	109,363		12,400
STERIS CORP	719,610		44,400
STERLING BANCORP	61,220		4,900
STERLING FINL CORP	86,930		7,000
STEWART & STEVENSON	296,888		16,940
STEWART ENTERPRISES	772,693		58,300
STEWART INFORMATION	100,286		6,600
STILLWATER MNG CO	356,448	100	36,200
STILWELL FINL INC	3,903,209	158,102	442,435
STMICROELECTRONICS N	104,226		
STONE ENERGY CORP	196,851	100	15,507
STONERIDGE INC	100,276		2,400
STORAGE USA INC	352,020		9,600
STORA ENSO CORP	41,325		
STORAGENETWORKS INC	357,373	100,000	36,300
STORAGE TECHNOLOGY C	1,482,275	24,200	78,100
STRATOS LIGHTWAVE IN	509,195		34,004
STRAYER ED INC	60,069		4,600
STRIDE RITE CORP	352,700		38,400

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

STRYKER CORP	3,993,633	227,728	378,555
STUDENT LN CORP	42,929		2,500
STURM RUGER & CO INC	266,444		6,700
SUFFOLK BANCORP	43,675		3,700
SUIZA FOODS CORP	392,166	5,400	21,300
SUMMIT PPTYS INC	294,449		16,600
SUN COMMUNITIES INC	223,773		9,300
SUN LIFE FINL SVCS C	20,049		
SUN MICROSYSTEMS INC	59,915,703	2,507,869	7,919,087
SUNCOR ENERGY INC	14,772		
SUNGARD DATA SYS INC	3,396,446	44,650	260,889
SUNOCO INC	2,113,428	39,933	181,616
SUNRISE ASSISTED LIV	155,684		12,900
SUNRISE TELECOM INC	142,666		3,200
Page Total			

Page 62 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
SUNTRUST BKS INC	COM	86791410	396,858,943	5,958,843	5,929,716
SUPERGEN INC	COM	86805910	1,149,996	163,120	163,120
SUPERIOR ENERGY SVCS	COM	86815710	2,352,129	398,666	397,746
SUPERIOR INDS INTL I	COM	86816810	11,433,273	344,272	344,272
SUPERTEX INC	COM	86853210	984,945	64,629	64,629
SUPERVALU INC	COM	86853610	75,783,077	3,746,074	3,741,744
SUPPORT COM INC	COM	86858710	389,131	162,138	162,138
SUREBEAM CORP	CL A	86866R10	325,360	39,200	39,200
SURMODICS INC	COM	86887310	4,631,123	115,923	115,623
SUSQUEHANNA BANCShar	COM	86909910	7,685,483	345,415	344,755
SWIFT ENERGY CO	COM	87073810	4,515,800	219,001	218,801
SWIFT TRANSN CO	COM	87075610	13,529,756	764,393	764,093
SWISSCOM AG	SPONSORED	87101310	1,658,477	58,853	58,853
SYBASE INC	COM	87113010	21,466,976	2,308,277	2,305,603
SYBRON DENTAL SPECIA	COM	87114210	6,035,718	324,501	313,402
SYCAMORE NETWORKS IN	COM	87120610	5,820,126	1,672,450	1,484,645
SYKES ENTERPRISES IN	COM	87123710	1,792,887	321,306	321,306
SYLVAN LEARNING SYS	COM	87139910	8,770,104	382,974	382,874
SYMANTEC CORP	COM	87150310	46,985,928	1,355,233	1,353,953
SYMBOL TECHNOLOGIES	COM	87150810	45,088,999	4,298,284	4,293,572
SYMMETRICOM INC	COM	87154310	1,104,793	203,087	203,087
SYMYX TECHNOLOGIES	COM	87155S10	3,087,337	209,311	208,971
SYNCOR INTL CORP DEL	COM	87157J10	5,513,528	173,218	173,218
SYNGENTA AG	SPONSORED	87160A10	1,980,480	198,644	198,635
SYNPLICITY INC	COM	87160Y10	444,466	79,369	79,369
SYNOPTICS INC	COM	87160710	26,063,558	649,802	643,532
SYNOVUS FINL CORP	COM	87161C10	152,377,474	5,520,923	5,514,113
SYNTEL INC	COM	87162H10	495,977	60,485	60,485
SYNTROLEUM CORP	COM	87163010	1,040,195	221,790	218,150
SYSCO CORP	COM	87182910	457,227,270	17,902,399	14,286,171
SYSTEMS & COMPUTER T	COM	87187310	2,791,035	310,115	310,015
TBC CORP	COM	87218010	1,221,978	123,682	123,682

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

TCF FINL CORP	COM	87227510	44,562,589	967,490	946,658
TC PIPELINES LP	UT COM LTD	87233Q10	297,972	11,373	11,373
TDC A/S	SPONSORED	87236N10	357,946	20,548	20,548
TD WATERHOUSE GRP IN	COM	87236210	2,393,040	389,746	389,626
TECO ENERGY INC	COM	87237510	40,223,933	1,484,278	1,358,876
TEPPCO PARTNERS L P	UT LTD PAR	87238410	817,248	25,539	22,139
THQ INC	COM NEW	87244340	8,323,721	192,902	192,902
TJX COS INC NEW	COM	87254010	199,175,185	6,053,957	6,038,082
TRC COS INC	COM	87262510	1,634,901	45,238	45,238
TRW INC	COM	87264910	74,907,422	2,511,986	2,499,438
TMP WORLDWIDE INC	COM	87294110	54,710,085	1,927,090	1,925,150
TTM TECHNOLOGIES IN	COM	87305R10	587,674	95,093	95,093
Page Total			1,738,598,038		

Name of Issuer	Voting Authority		
	Sole	Shared	None
SUNTRUST BKS INC	5,128,693	86,719	743,431
SUPERGEN INC	152,720		10,400
SUPERIOR ENERGY SVCS	365,046	520	33,100
SUPERIOR INDS INTL I	331,872		12,400
SUPERTEX INC	63,129		1,500
SUPERVALU INC	3,348,446	55,067	342,561
SUPPORT COM INC	148,638		13,500
SUREBEAM CORP	39,200		
SURMODICS INC	107,123		8,800
SUSQUEHANNA BANCSHAR	318,255	660	26,500
SWIFT ENERGY CO	204,946		14,055
SWIFT TRANSN CO	726,893	200	37,300
SWISSCOM AG	58,853		
SYBASE INC	2,222,120	9,300	76,857
SYBRON DENTAL SPECIA	302,302	533	21,666
SYCAMORE NETWORKS IN	1,556,300	10,250	105,900
SYKES ENTERPRISES IN	306,806		14,500
SYLVAN LEARNING SYS	364,524		18,450
SYMANTEC CORP	1,268,883	11,100	75,250
SYMBOL TECHNOLOGIES	3,796,057	70,961	431,266
SYMMETRICOM INC	185,887		17,200
SYMYX TECHNOLOGIES	195,811		13,500
SYNCOR INTL CORP DEL	160,318		12,900
SYNGENTA AG	198,644		
SYNPLICITY INC	72,969		6,400
SYNOPSYS INC	606,002	5,300	38,500
SYNOVUS FINL CORP	4,762,394	186,964	571,565
SYNTEL INC	60,485		
SYNTROLEUM CORP	199,890		21,900
SYSCO CORP	14,142,684	1,960,181	1,799,534
SYSTEMS & COMPUTER T	287,715		22,400
TBC CORP	120,182		3,500
TCF FINL CORP	903,328	14,662	49,500
TC PIPELINES LP	11,373		
TDC A/S	20,548		
TD WATERHOUSE GRP IN	360,646	300	28,800
TECO ENERGY INC	1,307,038	79,940	97,300
TEPPCO PARTNERS L P	23,139	2,400	
THQ INC	179,302		13,600
TJX COS INC NEW	4,782,845	586,425	684,687
TRC COS INC	42,038		3,200

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

TRW INC	2,176,308	67,860	267,818
TMP WORLDWIDE INC	1,678,436	70,902	177,752
TTM TECHNOLOGIES IN	95,093		
Page Total			

Page 63 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
TXU CORP	COM	87316810	266,059,810	5,743,951	5,728,325
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	1,476,235	155,557	155,557
TAKE-TWO INTERACTIVE	COM	87405410	2,032,441	287,474	287,414
TALBOTS INC	COM	87416110	5,964,785	265,692	264,975
TALX CORP	COM	87491810	1,812,076	85,074	85,074
TANGER FACTORY OUTLE	COM	87546510	1,738,220	83,972	83,972
TANOX INC	COM	87588Q10	3,064,095	207,454	207,434
TARGET CORP	COM	87612E10	2,645,328,370	83,317,429	82,500,830
TARGETED GENETICS CO	COM	87612M10	540,939	287,734	287,734
TASTY BAKING CO	COM	87655330	980,200	58,000	
TAUBMAN CTRS INC	COM	87666410	10,406,300	832,504	832,504
TECH DATA CORP	COM	87823710	22,208,263	585,970	583,650
TECHNE CORP	COM	87837710	11,593,595	393,938	393,318
TECHNITROL INC	COM	87855510	7,855,933	352,284	350,264
TECUMSEH PRODS CO	CL A	87889520	8,792,981	193,125	192,625
TEJON RANCH CO DEL	COM	87908010	1,528,155	67,918	67,918
TEKELEC	COM	87910110	4,106,761	311,827	311,227
TEKTRONIX INC	COM	87913110	34,416,244	1,967,767	1,965,082
TELE NORTE LESTE PAR	SPON ADR P	87924610	231,073	25,533	25,533
TELECOM ITALIA SPA	SPON ADR O	87927W10	2,931,250	38,483	38,483
TELECOM CORP NEW ZEA	SPONSORED	87927820	203,384	14,632	14,632
TELECORP PCS INC NEW	CL A	87930010	7,196,467	651,264	650,144
TELEDYNE TECHNOLOGIE	COM	87936010	4,539,609	284,615	284,092
TELEFLEX INC	COM	87936910	17,410,765	465,653	465,033
TELEFONICA S A	SPONSORED	87938220	16,095,559	474,096	106,256
TELEFONOS DE MEXICO	SPON ADR O	87940378	2,596,890	80,424	80,424
TELEPHONE & DATA SYS	COM	87943310	56,362,544	597,694	594,264
TELENOR ASA	SPONSORED	87944W10	314,050	28,550	28,550
TELE2 AB	SPON ADR R	87952P20	449,641	17,633	17,633
TELIK INC	COM	87959M10	932,035	143,390	143,390
TELLABS INC	COM	87966410	86,582,322	8,763,393	8,750,389
TELLIUM INC	COM	87967E10	677,199	137,363	137,363
TELSTRA CORP LTD	SPON ADR F	87969N20	517,728	40,766	40,766
TEMPLE INLAND INC	COM	87986810	66,824,841	1,407,135	1,023,122
TELETECH HOLDINGS IN	COM	87993910	2,416,210	309,374	309,354
TENET HEALTHCARE COR	COM	88033G10	432,945,307	7,258,094	7,245,974
TENNANT CO	COM	88034510	2,852,080	81,488	80,888
TERADYNE INC	COM	88077010	67,103,634	3,441,212	3,427,857
TERAYON COMMUNICATIO	COM	88077510	3,647,422	507,291	504,331
TEREX CORP NEW	COM	88077910	4,405,018	247,334	247,314
TERRA INDS INC	COM	88091510	858,169	288,946	288,946
TERRA NETWORKS S A	SPONSORED	88100W10	216,548	42,544	42,523
TERREMARK WORLDWIDE	COM	88144810	595,230	1,190,460	1,190,460

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

TESORO PETE CORP	COM	88160910	3,640,138	305,894	301,994
Page Total			3,812,450,516		

Name of Issuer	Voting Authority		
	Sole	Shared	None
TXU CORP	5,034,860	98,603	610,488
TAIWAN SEMICONDUCTOR	155,557		
TAKE-TWO INTERACTIVE	267,574		19,900
TALBOTS INC	245,892	3,300	16,500
TALX CORP	79,684		5,390
TANGER FACTORY OUTLE	80,672		3,300
TANOX INC	192,754		14,700
TARGET CORP	16,529,853	64,436,333	2,351,243
TARGETED GENETICS CO	267,534		20,200
TASTY BAKING CO		58,000	
TAUBMAN CTRS INC	814,604		17,900
TECH DATA CORP	549,370	3,400	33,200
TECHNE CORP	369,758		24,180
TECHNITROL INC	331,884	500	19,900
TECUMSEH PRODS CO	182,425	100	10,600
TEJON RANCH CO DEL	64,718		3,200
TEKELEC	277,427	4,800	29,600
TEKTRONIX INC	1,760,259	28,158	179,350
TELE NORTE LESTE PAR	11,778	13,755	
TELECOM ITALIA SPA	38,483		
TELECOM CORP NEW ZEA	14,632		
TELECOP PCS INC NEW	611,064	3,600	36,600
TELEDYNE TECHNOLOGIE	264,401	14	20,200
TELEFLEX INC	440,258	3,400	21,995
TELEFONICA S A	466,801		7,295
TELEFONOS DE MEXICO	16,113	64,311	
TELEPHONE & DATA SYS	546,014	3,680	48,000
TELENOR ASA	28,550		
TELE2 AB	17,633		
TELIK INC	132,590		10,800
TELLABS INC	7,494,863	282,079	986,451
TELLIUM INC	131,763		5,600
TELSTRA CORP LTD	40,766		
TEMPLE INLAND INC	898,072	393,554	115,509
TELETECH HOLDINGS IN	292,174		17,200
TENET HEALTHCARE COR	6,383,156	84,734	790,204
TENNANT CO	72,588		8,900
TERADYNE INC	3,025,241	57,071	358,900
TERAYON COMMUNICATIO	482,791		24,500
TEREX CORP NEW	228,434		18,900
TERRA INDS INC	283,046		5,900
TERRA NETWORKS S A	41,899		645
TERREMARK WORLDWIDE	1,099,860		90,600
TESORO PETE CORP	289,394		16,500
Page Total			

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment D Sole
TETRA TECHNOLOGIES I	COM	88162F10	1,766,684	101,417	101,417
TETRA TECH INC NEW	COM	88162G10	7,429,511	336,177	335,677
TEVA PHARMACEUTICAL	ADR	88162420	651,288	10,774	10,774
TEXACO INC	COM	88169410	2,678,455,130	41,207,002	41,000,966
TEXAS BIOTECHNOLOGY	COM	88221T10	2,091,607	370,196	370,196
TEXAS INDS INC	COM	88249110	6,236,268	201,821	201,781
TEXAS INSTRS INC	COM	88250810	915,533,661	36,650,667	36,444,498
TEXAS REGL BANCSHARE	CL A VTG	88267310	5,930,579	173,561	173,561
TEXTRON INC	COM	88320310	111,293,801	3,311,330	3,290,569
THERAGENICS CORP	COM	88337510	4,484,356	485,320	485,320
THERMA-WAVE INC	COM	88343A10	1,377,463	134,125	134,105
THERMO ELECTRON CORP	COM	88355610	65,308,636	3,618,207	3,606,950
THIRD WAVE TECHNOLOG	COM	88428W10	477,457	75,547	75,547
THOMAS & BETTS CORP	COM	88431510	23,014,063	1,316,594	1,312,350
THOMAS INDS INC	COM	88442510	2,932,480	136,078	136,078
THOMSON MULTIMEDIA	SPONSORED	88511810	233,838	11,816	11,816
THOR INDS INC	COM	88516010	1,607,615	58,887	58,887
THORATEC CORP	COM NEW	88517530	5,072,702	306,693	306,693
THORNBURG MTG INC	COM	88521810	3,502,119	211,353	211,353
3DO CO	COM	88553W10	540,904	263,856	263,856
3COM CORP	COM	88553510	13,894,740	3,705,264	3,690,139
3-D SYS CORP DEL	COM NEW	88554D20	866,455	55,542	55,542
THREE FIVE SYS INC	COM	88554L10	3,010,922	188,891	188,676
3-DIMENSIONAL PHARMA	COM	88554W10	336,293	49,094	49,094
3TEC ENERGY CORP	COM NEW	88575R30	1,618,101	113,551	113,451
TIBCO SOFTWARE INC	COM	88632Q10	3,836,786	522,723	513,294
TICKETMASTER	CL B	88633P20	2,211,846	213,705	213,585
TIDEWATER INC	COM	88642310	16,810,749	629,852	628,092
TIFFANY & CO NEW	COM	88654710	63,400,942	2,928,450	2,919,055
TIMBERLAND CO	CL A	88710010	3,805,951	140,441	140,021
TIME WARNER TELECOM	CL A	88731910	2,543,916	350,885	349,760
TIMKEN CO	COM	88738910	6,030,781	440,203	438,883
TITAN CORP	COM	88826610	14,897,293	760,066	759,526
TITAN PHARMACEUTICAL	COM	88831410	1,300,287	208,046	207,746
TITANIUM METALS CORP	COM	88833910	547,542	171,107	171,107
TIVO INC	COM	88870610	518,955	156,312	155,612
TOKIO MARINE & FIRE	ADR NEW	88909040	1,814,223	40,623	40,623
TOLL BROTHERS INC	COM	88947810	7,588,369	255,759	255,759
TOLLGRADE COMMUNICAT	COM	88954210	2,043,302	106,422	106,422
TOMPKINSTRUSTCO INC	COM	89011010	2,034,862	53,549	53,549
TOO INC	COM	89033310	5,642,132	268,801	268,341
TOOTSIE ROLL INDS IN	COM	89051610	14,432,245	377,215	375,904
TOPPS INC	COM	89078610	6,153,504	640,990	640,890
TORCHMARK CORP	COM	89102710	98,912,580	2,536,220	2,516,140
Page Total			4,112,192,938		

Name of Issuer	Voting Authority Sole	Shared	None
TETRA TECHNOLOGIES I	94,017		7,400
TETRA TECH INC NEW	313,777		22,400

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

TEVA PHARMACEUTICAL	5,940	4,834	
TEXACO INC	39,976,678	268,638	961,686
TEXAS BIOTECHNOLOGY	342,896		27,300
TEXAS INDS INC	187,421		14,400
TEXAS INSTRS INC	31,419,170	585,331	4,646,166
TEXAS REGL BANCSHARE	165,041		8,520
TEXTRON INC	2,933,827	56,119	321,384
THERAGENICS CORP	468,820		16,500
THERMA-WAVE INC	126,625		7,500
THERMO ELECTRON CORP	3,175,483	75,892	366,832
THIRD WAVE TECHNOLOG	71,947		3,600
THOMAS & BETTS CORP	1,195,246	14,800	106,548
THOMAS INDS INC	120,478		15,600
THOMSON MULTIMEDIA	11,816		
THOR INDS INC	54,587		4,300
THORATEC CORP	288,993		17,700
THORNBURG MTG INC	197,853		13,500
3DO CO	243,356		20,500
3COM CORP	3,214,851	143,963	346,450
3-D SYS CORP DEL	54,042		1,500
THREE FIVE SYS INC	174,791		14,100
3-DIMENSIONAL PHARMA	46,894		2,200
3TEC ENERGY CORP	104,951	100	8,500
TIBCO SOFTWARE INC	474,323	7,400	41,000
TICKETMASTER	198,705	100	14,900
TIDEWATER INC	590,546	4,200	35,106
TIFFANY & CO NEW	2,548,557	96,045	283,848
TIMBERLAND CO	119,521	120	20,800
TIME WARNER TELECOM	307,985	5,800	37,100
TIMKEN CO	407,693		32,510
TITAN CORP	727,266	100	32,700
TITAN PHARMACEUTICAL	192,046		16,000
TITANIUM METALS CORP	158,907		12,200
TIVO INC	156,312		
TOKIO MARINE & FIRE	40,623		
TOLL BROTHERS INC	242,159		13,600
TOLLGRADE COMMUNICAT	98,822		7,600
TOMPKINSTRUSTCO INC	49,449		4,100
TOO INC	248,573	28	20,200
TOOTSIE ROLL INDS IN	352,438	1,335	23,442
TOPPS INC	611,190		29,800
TORCHMARK CORP	2,234,599	47,153	254,468
Page Total			

Page 65 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment D Sole
TORO CO	COM	89109210	11,811,533	280,559	280,259
TORONTO DOMINION BK	COM NEW	89116050	1,280,830	52,024	52,024
TOTAL FINA ELF S A	SPONSORED	89151E10	10,909,257	161,499	97,029
TOWER AUTOMOTIVE INC	COM	89170710	2,530,737	352,962	352,962
TOTAL SYS SVCS INC	COM	89190610	8,133,105	328,345	327,925
TOWN & CTRY TR	SH BEN INT	89208110	4,618,290	233,247	233,247

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

TOYOTA MOTOR CORP	SP ADR REP	89233130	10,567,444	203,808	203,808
TOYS R US INC	COM	89233510	70,119,052	4,069,591	4,051,236
TPG N V	SPONSORED	89233910	724,210	38,318	38,318
TRADESTATION GROUP I	COM	89267P10	297,121	121,274	121,274
TRAMMELL CROW CO	COM	89288R10	2,070,030	207,003	206,923
TRANS WORLD ENTMT CO	COM	89336Q10	2,094,180	270,916	270,816
TRANSACTION SYS ARCH	CL A	89341610	2,666,117	424,541	419,361
TRANSALTA CORP	COM	89346D10	1,506,553	110,776	110,776
TRANSATLANTIC HLDGS	COM	89352110	17,695,214	209,510	208,955
TRANSCANADA PIPELINE	COM	89352610	283,134	22,051	22,051
TRANSGENOMIC INC	COM	89365K20	602,127	79,752	79,752
TRANSKARYOTIC THERAP	COM	89373510	5,186,996	191,120	190,920
TRANSMETA CORP DEL	COM	89376R10	773,198	548,368	548,368
TRANSMONTAIGNE INC	COM	89393410	820,178	169,109	169,109
TRAVELOCITY COM INC	COM	89395310	915,931	68,867	68,867
TRANSWITCH CORP	COM	89406510	4,388,535	1,434,162	1,433,622
TREDEGAR CORP	COM	89465010	2,596,155	152,715	152,715
TREND MICRO INC	SPONS ADR	89486M20	315,231	18,697	18,697
TRENDWEST RESORTS IN	COM	89491710	1,326,624	53,601	53,601
TREX INC	COM	89531P10	861,070	49,345	49,345
TRI CONTL CORP	COM	89543610	215,775	11,791	11,791
TRIAD HOSPITALS INC	COM	89579K10	24,453,541	690,778	689,911
TRIANGLE PHARMACEUTI	COM	89589H10	859,433	268,573	268,573
TRIAD GTY INC	COM	89592510	3,809,934	109,011	109,011
TRIARC COS INC	CL A	89592710	2,669,228	115,551	115,551
TRICON GLOBAL RESTAU	COM	89595310	171,389,831	4,369,960	4,347,040
TRIBUNE CO NEW	COM	89604710	184,452,046	5,874,269	5,705,458
TRICO MARINE SERVICE	COM	89610610	1,360,972	229,894	229,834
TRIGON HEALTHCARE IN	COM	89618L10	26,809,739	409,309	408,379
TRIKON TECHNOLOGIES	COM NEW	89618740	611,402	72,441	72,441
TRIMBLE NAVIGATION L	COM	89623910	4,039,130	264,861	262,401
TRIMERIS INC	COM	89626310	5,194,308	147,986	147,976
TRINITY INDS INC	COM	89652210	25,944,775	1,198,373	1,197,573
TRIQUINT SEMICONDUCT	COM	89674K10	34,081,677	2,131,437	2,127,117
TRITON PCS HLDGS INC	CL A	89677M10	8,980,654	236,333	235,713
TRIUMPH GROUP INC NE	COM	89681810	3,926,772	168,531	168,531
TRIZETTO GROUP INC	COM	89688210	1,792,410	203,683	203,643
TRIZEC HAHN CORP	SUB VTG	89693810	293,526	16,298	16,298
Page Total			665,978,005		

Name of Issuer	Voting Authority		
	Sole	Shared	None
TORO CO	268,859		11,700
TORONTO DOMINION BK	52,024		
TOTAL FINA ELF S A	159,599		1,900
TOWER AUTOMOTIVE INC	324,862		28,100
TOTAL SYS SVCS INC	301,245	2,100	25,000
TOWN & CTRY TR	221,447		11,800
TOYOTA MOTOR CORP	203,808		
TOYS R US INC	3,505,878	55,017	508,696
TPG N V	38,318		
TRADESTATION GROUP I	121,274		
TRAMMELL CROW CO	189,203		17,800
TRANS WORLD ENTMT CO	247,616		23,300
TRANSACTION SYS ARCH	401,541	100	22,900
TRANSALTA CORP	80,294		30,482
TRANSATLANTIC HLDGS	192,560	1,350	15,600

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

TRANSCANADA PIPELINE	22,051		
TRANSGENOMIC INC	79,752		
TRANSKARYOTIC THERAP	178,020		13,100
TRANSMETA CORP DEL	482,068	8,900	57,400
TRANSMONTAIGNE INC	164,009		5,100
TRAVELOCITY COM INC	62,867		6,000
TRANSWITCH CORP	1,381,162	300	52,700
TREDEGAR CORP	142,915		9,800
TREND MICRO INC	18,697		
TRENDWEST RESORTS IN	50,101		3,500
TREX INC	45,845		3,500
TRI CONTL CORP	4,791		7,000
TRIAD HOSPITALS INC	637,309	6,895	46,574
TRIANGLE PHARMACEUTI	243,673		24,900
TRIAD GTY INC	104,811		4,200
TRIARC COS INC	106,251		9,300
TRICON GLOBAL RESTAU	2,712,282	1,352,566	305,112
TRIBUNE CO NEW	5,003,417	154,257	716,595
TRICO MARINE SERVICE	212,694		17,200
TRIGON HEALTHCARE IN	383,580	2,400	23,329
TRIKON TECHNOLOGIES	72,441		
TRIMBLE NAVIGATION L	247,161	2,000	15,700
TRIMERIS INC	137,986		10,000
TRINITY INDS INC	1,173,673	300	24,000
TRIQUINT SEMICONDUCT	2,055,388	2,015	74,034
TRITON PCS HLDGS INC	210,333	3,900	22,100
TRIUMPH GROUP INC NE	156,731		11,800
TRIZETTO GROUP INC	188,585		15,098
TRIZEC HAHN CORP	16,298		
Page Total			

Page 66 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
TRIPATH IMAGING INC	COM	89694210	689,066	160,248	160,248
TROPICAL SPORTSWEAR	COM	89708P10	499,618	29,476	29,476
TROY FINL CORP	COM	89732910	694,998	32,876	32,876
TRUST CO NJ JERSEY C	COM	89830410	3,817,408	152,088	152,088
TRUSTCO BK CORP N Y	COM	89834910	7,342,147	534,363	534,263
TRUSTMARK CORP	COM	89840210	10,065,449	449,752	446,002
TUCKER ANTHONY SUTRO	COM	89864710	5,193,067	217,830	216,661
TUESDAY MORNING CORP	COM NEW	89903550	942,795	102,701	102,701
TULARIK INC	COM	89916510	3,431,977	186,318	186,318
TUPPERWARE CORP	COM	89989610	25,207,769	1,264,181	1,262,931
TURNSTONE SYSTEMS IN	COM	90042310	725,811	241,937	241,535
TWEETER HOME ENTMT G	COM	90116710	1,991,003	145,968	145,548
21ST CENTY INS GROUP	COM	90130N10	4,420,556	251,168	251,048
II VI INC	COM	90210410	1,129,049	86,650	86,650
TYCO INTL LTD NEW	COM	90212410	1,521,273,845	33,434,590	32,607,862
TYSON FOODS INC	CL A	90249410	24,547,637	2,449,864	2,447,274
UAL CORP	COM PAR \$0	90254950	7,561,575	414,106	401,383
UAXS GLOBAL HOLDINGS	COM	90258010	243,744	329,384	329,384
UCAR INTL INC	COM	90262K10	6,024,668	676,929	676,529

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

UCBH HOLDINGS INC	COM	90262T30	5,244,025	179,713	177,013
UGI CORP NEW	COM	90268110	10,522,848	388,297	387,097
UICI	COM	90273710	6,686,196	490,550	490,550
UIL HLDG CORP	COM	90274810	5,489,643	115,111	115,011
UMB FINL CORP	COM	90278810	9,821,390	236,660	232,560
USX MARATHON GROUP	COM NEW	90290582	235,428,970	8,801,083	8,783,807
U S B HLDG INC	COM	90291010	1,364,744	91,902	91,902
UST INC	COM	90291110	99,661,785	3,001,861	2,988,466
U S RESTAURANT PPTYS	COM	90297110	1,881,439	135,844	135,844
US BANCORP DEL	COM NEW	90297330	944,728,421	42,593,707	41,900,859
USA NETWORKS INC	COM	90298410	16,845,551	936,905	934,295
UNB CORP OHIO	COM	90305610	1,267,275	74,458	74,458
URS CORP NEW	COM	90323610	2,674,210	116,270	116,270
U S G CORP	COM NEW	90329340	1,303,146	349,369	349,069
USEC INC	COM	90333E10	5,339,099	830,342	830,342
U S CONCRETE INC	COM	90333L10	905,878	124,605	124,605
U S PHYSICAL THERAPY	COM	90337L10	496,443	30,588	30,588
USX-U S STL	COM	90337T10	25,040,416	1,791,160	1,785,435
US UNWIRED INC	CL A	90338R10	5,531,678	544,993	416,298
US ONCOLOGY INC	COM	90338W10	5,982,312	802,995	802,895
UBIQUITEL INC	COM	90347430	3,104,714	384,723	384,723
ULTICOM INC	COM	90384410	1,832,992	224,907	224,907
ULTIMATE ELECTRS INC	COM	90384910	1,290,336	74,371	74,371
USA ED INC	COM	90390U10	271,966,771	3,280,265	3,269,563
ULTRAMAR DIAMOND SHA	COM	90400010	44,706,159	932,544	929,884
Page Total			3,334,918,623		

Name of Issuer	Voting Authority		
	Sole	Shared	None
TRIPATH IMAGING INC	145,948		14,300
TROPICAL SPORTSWEAR	29,476		
TROY FINL CORP	30,976		1,900
TRUST CO NJ JERSEY C	142,288		9,800
TRUSTCO BK CORP N Y	494,063		40,300
TRUSTMARK CORP	416,752	4,400	28,600
TUCKER ANTHONY SUTRO	204,861	1,169	11,800
TUESDAY MORNING CORP	100,701		2,000
TULARIK INC	174,418		11,900
TUPPERWARE CORP	1,083,237	42,000	138,944
TURNSTONE SYSTEMS IN	222,637		19,300
TWEETER HOME ENTMT G	133,768		12,200
21ST CENTY INS GROUP	229,368		21,800
II VI INC	80,350		6,300
TYCO INTL LTD NEW	29,178,493	1,362,378	2,893,719
TYSON FOODS INC	2,332,764	24,000	93,100
UAL CORP	332,636	5,500	75,970
UAXS GLOBAL HOLDINGS	303,184		26,200
UCAR INTL INC	644,829		32,100
UCBH HOLDINGS INC	159,313		20,400
UGI CORP NEW	370,297		18,000
UICI	462,450		28,100
UIL HLDG CORP	107,311	100	7,700
UMB FINL CORP	225,760	100	10,800
USX MARATHON GROUP	7,903,754	116,244	781,085
U S B HLDG INC	85,702		6,200
UST INC	2,809,378	112,298	80,185
U S RESTAURANT PPTYS	124,744		11,100
US BANCORP DEL	36,739,967	676,183	5,177,557

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

USA NETWORKS INC	856,205	7,700	73,000
UNB CORP OHIO	67,958		6,500
URS CORP NEW	107,970		8,300
U S G CORP	317,203		32,166
USEC INC	773,742		56,600
U S CONCRETE INC	121,605		3,000
U S PHYSICAL THERAPY	30,588		
USX-U S STL	1,593,949	26,900	170,311
US UNWIRED INC	526,093		18,900
US ONCOLOGY INC	744,095	100	58,800
UBIQUITEL INC	357,723		27,000
ULTICOM INC	219,207		5,700
ULTIMATE ELECTRS INC	68,171		6,200
USA ED INC	2,821,868	109,565	348,832
ULTRAMAR DIAMOND SHA	879,444	5,100	48,000
Page Total			

Page 67 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
ULTRATECH STEPPER IN	COM	90403410	3,009,976	251,460	251,420
UMPQUA HLDGS CORP	COM	90421410	1,287,635	104,262	104,262
UNIFI INC	COM	90467710	5,081,064	619,642	619,622
UNIFIRST CORP MASS	COM	90470810	1,067,995	63,195	63,195
UNILAB CORP NEW	COM NEW	90476320	536,575	19,350	19,350
UNILEVER PLC	SPON ADR N	90476770	9,751,710	325,057	58,697
UNILEVER N V	N Y SHS NE	90478470	489,253,846	9,056,902	9,003,673
UNIGRAPHICS SOLUTION	CL A	90492810	1,423,744	43,821	42,821
UNION PAC CORP	COM	90781810	238,739,806	5,090,401	4,987,605
UNION PLANTERS CORP	COM	90806810	121,202,624	2,825,236	2,817,843
UNIONBANCAL CORP	COM	90890610	21,328,844	630,285	629,465
UNIROYAL TECHNOLOGY	COM	90916310	425,812	135,609	135,609
UNISOURCE ENERGY COR	COM	90920510	7,854,672	561,048	560,708
UNISYS CORP	COM	90921410	56,277,607	6,498,569	6,486,544
UNIT CORP	COM	90921810	2,600,268	292,823	292,365
UNITED AUTO GROUP IN	COM	90944010	1,119,372	67,270	67,210
UNITED CMNTY FINL CO	COM	90983910	1,929,387	273,672	273,672
UNITED BANKSHARES IN	COM	90990710	9,721,080	360,040	359,440
UNITED DOMINION REAL	COM	91019710	19,009,036	1,331,165	1,331,115
UNITED FIRE & CAS CO	COM	91033110	1,749,128	68,139	60,202
UNITED INDL CORP	COM	91067110	1,633,258	111,106	111,106
UNITED MICROELECTRON	SPONSORED	91087320	640,001	120,301	120,301
UNITED NATL BANCORP	COM	91090910	3,464,098	135,847	135,847
UNITED NAT FOODS INC	COM	91116310	3,497,868	192,402	191,702
UNITED PARCEL SERVIC	CL B	91131210	100,003,802	1,923,890	1,733,239
UNITED RENTALS INC	COM	91136310	8,272,532	477,078	476,797
UNITED STATES CELLUL	COM	91168410	24,315,390	491,220	489,720
US AIRWAYS GROUP INC	COM	91190510	6,497,817	1,397,380	1,396,300
U S INDS INC NEW	COM	91208010	1,574,761	684,679	684,639
UNITED STATIONERS IN	COM	91300410	13,273,899	444,389	444,189
UNITED SURGICAL PART	COM	91301630	295,200	14,400	14,400
UNITED TECHNOLOGIES	COM	91301710	572,332,323	12,308,222	12,101,738
UNITED THERAPEUTICS	COM	91307C10	1,614,600	128,551	128,551

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

UNITED UTILS PLC	SPONSORED	91311Q10	243,643	13,071	13,071
UNITEDHEALTH GROUP I	COM	91324P10	446,357,775	6,712,147	6,697,487
UNITEDGLOBALCOM	CL A	91324750	1,596,494	688,144	650,352
UNITRIN INC	COM	91327510	20,837,849	545,208	543,688
UNIVERSAL AMERN FINL	COM	91337710	1,957,873	352,770	352,770
UNIVERSAL COMPRESSIO	COM	91343110	3,828,307	170,147	169,647
UNIVERSAL CORP VA	COM	91345610	16,699,048	500,421	499,231
UNIVERSAL DISPLAY CO	COM	91347P10	901,892	127,928	127,928
UNIVERSAL ELECTRS IN	COM	91348310	2,855,669	189,368	189,168
UNIVERSAL FST PRODS	COM	91354310	2,253,984	118,506	118,246
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	2,288,356	92,646	92,646
Page Total			2,230,606,620		

Name of Issuer	Voting Authority		
	Sole	Shared	None
ULTRATECH STEPPER IN	237,060		14,400
UMPQUA HLDGS CORP	95,262		9,000
UNIFI INC	581,842		37,800
UNIFIRST CORP MASS	61,095		2,100
UNILAB CORP NEW	19,350		
UNILEVER PLC	322,852		2,205
UNILEVER N V	8,086,374	353,417	617,111
UNIGRAPHICS SOLUTION	40,721		3,100
UNION PAC CORP	4,382,693	141,306	566,402
UNION PLANTERS CORP	2,519,787	44,882	260,567
UNIONBANCAL CORP	593,985	3,300	33,000
UNIROYAL TECHNOLOGY	126,609		9,000
UNISOURCE ENERGY COR	539,708	240	21,100
UNISYS CORP	5,694,709	116,558	687,302
UNIT CORP	270,165	458	22,200
UNITED AUTO GROUP IN	66,870		400
UNITED CMNTY FINL CO	252,572		21,100
UNITED BANKSHARES IN	336,640	600	22,800
UNITED DOMINION REAL	1,265,265		65,900
UNITED FIRE & CAS CO	66,939		1,200
UNITED INDL CORP	103,306		7,800
UNITED MICROELECTRON	120,301		
UNITED NATL BANCORP	124,347		11,500
UNITED NAT FOODS INC	186,802		5,600
UNITED PARCEL SERVIC	1,619,734	48,429	255,727
UNITED RENTALS INC	455,478		21,600
UNITED STATES CELLUL	478,920	1,700	10,600
US AIRWAYS GROUP INC	1,227,654	44,564	125,162
U S INDS INC NEW	633,979		50,700
UNITED STATIONERS IN	423,385		21,004
UNITED SURGICAL PART	14,400		
UNITED TECHNOLOGIES	10,746,107	416,639	1,145,476
UNITED THERAPEUTICS	119,051		9,500
UNITED UTILS PLC	13,071		
UNITEDHEALTH GROUP I	5,750,612	199,694	761,841
UNITEDGLOBALCOM	626,244	15,100	46,800
UNITRIN INC	506,108	4,100	35,000
UNIVERSAL AMERN FINL	327,870		24,900
UNIVERSAL COMPRESSIO	165,147		5,000
UNIVERSAL CORP VA	500,421		
UNIVERSAL DISPLAY CO	119,128		8,800
UNIVERSAL ELECTRS IN	180,668		8,700
UNIVERSAL FST PRODS	111,806		6,700

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

UNIVERSAL HEALTH RLT
Page Total

87,046

5,600

Page 68 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt
UNIVERSAL HLTH SVCS	CL B	91390310	16,154,020	331,025
UNIVISION COMMUNICAT	CL A	91490610	114,350,348	4,982,586
UNOCAL CORP	COM	91528910	164,415,647	5,058,943
UNOVA INC	COM	91529B10	1,749,490	393,144
UNUMPROVIDENT CORP	COM	91529Y10	127,891,199	5,064,998
UPM KYMMENE CORP	SPONSORED	91543610	515,955	18,593
USFREIGHTWAYS CORP	COM	91690610	7,408,274	236,384
URBAN OUTFITTERS INC	COM	91704710	599,020	53,484
UROCOR INC	COM	91727P10	1,279,841	72,801
UROLOGIX INC	COM	91727310	1,167,328	85,833
VI TECHNOLOGIES INC	COM	91792010	275,584	43,060
UTILICORP UTD INC	COM	91800510	31,450,972	1,122,848
UTSTARCOM INC	COM	91807610	5,926,001	364,677
VA LINUX SYSTEMS INC	COM	91819B10	221,482	210,936
V F CORP	COM	91820410	71,017,654	2,426,295
VAIL RESORTS INC	COM	91879Q10	1,216,597	87,525
VALASSIS COMMUNICATI	COM	91886610	21,414,322	671,085
VALHI INC NEW	COM	91890510	1,294,568	97,336
VALENCE TECHNOLOGY I	COM	91891410	2,498,691	705,845
VALENTIS INC	COM	91913E10	777,759	259,253
VALERO ENERGY CORP N	COM	91913Y10	37,718,775	1,074,609
VALLEY NATL BANCORP	COM	91979410	19,048,508	640,286
VALMONT INDS INC	COM	92025310	1,806,560	129,040
VALSPAR CORP	COM	92035510	16,366,137	489,418
VALUE CITY DEPT STOR	COM	92038710	437,254	127,109
VALUE LINE INC	COM	92043710	1,187,644	31,009
VALUEVISION INTL INC	CL A	92047K10	2,755,749	213,624
VANS INC	COM	92193010	1,418,383	123,445
VARCO INTL INC DEL	COM	92212210	11,273,575	933,243
VARIAN MED SYS INC	COM	92220P10	27,124,736	422,833
VARIAN INC	COM	92220610	9,807,863	384,924
VARIAN SEMICONDUCTOR	COM	92220710	7,868,714	304,399
VASOMEDICAL INC	COM	92232110	1,582,026	515,318
VASTERA INC	COM	92239N10	1,783,488	159,240
VAXGEN INC	COM NEW	92239020	909,375	72,750
VECTREN CORP	COM	92240G10	15,227,685	680,111
VECTOR GROUP LTD	COM	92240M10	7,845,952	183,574
VEECO INSTRS INC DEL	COM	92241710	5,852,790	220,860
VENTAS INC	COM	92276F10	5,586,187	514,856
VENTANA MED SYS INC	COM	92276H10	2,144,707	104,927
VENTIV HEALTH INC	COM	92279310	578,395	142,462
VENATOR GROUP INC	COM	92294410	17,181,778	1,126,674
VERITY INC	COM	92343C10	3,246,715	321,457
VERISIGN INC	COM	92343E10	85,450,273	2,039,386
Page Total			855,828,021	

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
UNIVERSAL HLTH SVCS	297,707	3,020	30,298
UNIVISION COMMUNICAT	4,429,729	168,438	384,419
UNOCAL CORP	4,389,627	109,707	559,609
UNOVA INC	365,544		27,600
UNUMPROVIDENT CORP	4,377,775	84,624	602,599
UPM KYMMENE CORP	18,593		
USFREIGHTWAYS CORP	218,884	100	17,400
URBAN OUTFITTERS INC	53,484		
UROCOR INC	67,101		5,700
UROLOGIX INC	79,133		6,700
VI TECHNOLOGIES INC	43,060		
UTILICORP UTD INC	1,036,718	14,680	71,450
UTSTARCOM INC	340,756	221	23,700
VA LINUX SYSTEMS INC	210,686	50	200
V F CORP	2,112,578	36,275	277,442
VAIL RESORTS INC	82,625		4,900
VALASSIS COMMUNICATI	633,385	3,500	34,200
VALHI INC NEW	97,336		
VALENCE TECHNOLOGY I	684,945		20,900
VALENTIS INC	240,653		18,600
VALERO ENERGY CORP N	1,012,120	14,400	48,089
VALLEY NATL BANCORP	584,599	6,560	49,127
VALMONT INDS INC	118,440		10,600
VALSPAR CORP	453,518	5,100	30,800
VALUE CITY DEPT STOR	117,409		9,700
VALUE LINE INC	27,809		3,200
VALUEVISION INTL INC	199,124		14,500
VANS INC	115,645		7,800
VARCO INTL INC DEL	876,143	7,000	50,100
VARIAN MED SYS INC	397,629	2,200	23,004
VARIAN INC	358,024		26,900
VARIAN SEMICONDUCTOR	283,399		21,000
VASOMEDICAL INC	423,418	60,000	31,900
VASTERA INC	147,940		11,300
VAXGEN INC	67,650		5,100
VECTREN CORP	631,411	6,500	42,200
VECTOR GROUP LTD	179,424	4,150	
VEECO INSTRS INC DEL	205,910		14,950
VENTAS INC	470,456		44,400
VENTANA MED SYS INC	96,527		8,400
VENTIV HEALTH INC	132,562	100	9,800
VENATOR GROUP INC	982,294	15,580	128,800
VERITY INC	302,157		19,300
VERISIGN INC	1,756,322	27,815	255,249
Page Total			

Page 69 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	So
-------------------	-------------------	-----------------	----------------------	--------------------	----

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

VERITAS DGC INC	COM	92343P10	2,831,007	253,902	25
VERIZON COMMUNICATIO	COM	92343V10	3,251,777,244	60,095,680	58,46
VERITAS SOFTWARE CO	COM	92343610	149,590,424	8,112,279	8,04
VERICOR INC	COM	92531410	1,493,001	111,418	11
VERTEX PHARMACEUTICA	COM	92532F10	13,611,649	754,526	74
VERTICALNET INC	COM	92532L10	322,901	896,948	89
VESTA INS GROUP INC	COM	92539110	3,383,992	258,320	25
VIAD CORP	COM	92552R10	17,383,754	906,348	90
VIASAT INC	COM	92552V10	2,646,902	148,369	14
VIACOM INC	CL A	92552410	2,490,012	71,245	6
VIACOM INC	CL B	92552430	1,256,971,378	36,433,953	36,28
VIASYSTEMS GROUP INC	COM	92553H10	334,478	514,583	47
VICAL INC	COM	92560210	1,756,032	172,329	17
VICOR CORP	COM	92581510	2,881,290	204,202	20
VIDAMED INC	COM	92653010	1,063,067	278,290	27
VIEWPOINT CORP	COM	92672P10	1,031,485	303,378	30
VIGNETTE CORP	COM	92673410	6,406,483	1,809,741	1,76
VINTAGE PETE INC	COM	92746010	12,454,581	785,778	78
VION PHARMACEUTICALS	COM	92762410	939,758	200,803	20
VIRAGE LOGIC CORP	COM	92763R10	678,228	62,052	6
VIRATA CORP	COM	92764610	4,362,128	437,087	43
VIROPHARMA INC	COM	92824110	3,802,781	150,486	15
VISHAY INTERTECHNOLO	COM	92829810	40,136,656	2,181,340	2,17
VISTEON CORP	COM	92839U10	40,882,709	3,206,487	3,19
VISX INC DEL	COM	92844S10	9,007,513	680,840	67
VISUAL NETWORKS INC	COM	92844410	575,086	252,231	25
VITAL SIGNS INC	COM	92846910	1,411,486	46,127	4
VITRIA TECHNOLOGY	COM	92849Q10	1,302,852	635,538	63
VITESSE SEMICONDUCTO	COM	92849710	28,609,287	3,691,521	3,64
VIVENDI UNIVERSAL	SPON ADR N	92851S20	3,109,621	67,090	6
VODAFONE GROUP PLC N	SPONSORED	92857W10	38,856,375	1,769,416	74
VOLT INFORMATION SCI	COM	92870310	880,110	73,465	7
VOLVO AKTIEBOLAGET	ADR B	92885640	325,889	25,480	2
WMC LTD	SPONSORED	92894710	222,705	14,276	1
VYSIS INC	COM	92896110	518,278	25,785	2
VORNADO RLTY TR	SH BEN INT	92904210	30,388,404	765,451	76
VULCAN MATLS CO	COM	92916010	90,863,985	2,103,333	2,10
WFS FINL INC	COM	92923B10	1,700,751	95,817	9
WD-40 CO	COM	92923610	2,713,113	132,025	13
WGL HLDGS INC	COM	92924F10	17,188,867	639,229	63
W-H ENERGY SVCS INC	COM	92925E10	2,411,275	171,499	17
W HLDG CO INC	COM	92925110	3,451,364	246,526	24
WJ COMMUNICATIONS IN	COM	92928410	494,649	130,171	13
WMS INDS INC	COM	92929710	3,197,032	182,792	18
Page Total			5,056,460,582		

Name of Issuer	Voting Authority		
	Sole	Shared	None
VERITAS DGC INC	235,502		18,400
VERIZON COMMUNICATIO	51,351,252	1,501,014	7,243,414
VERITAS SOFTWARE CO	7,046,155	281,431	784,693
VERICOR INC	107,618	100	3,700
VERTEX PHARMACEUTICA	703,231	5,100	46,195
VERTICALNET INC	837,348	5,000	54,600
VESTA INS GROUP INC	243,120		15,200
VIAD CORP	841,348	5,500	59,500
VIASAT INC	133,343	3,426	11,600

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

VIACOM INC	6,796	200	64,249
VIACOM INC	31,921,926	526,445	3,985,582
VIASYSTEMS GROUP INC	485,183		29,400
VICAL INC	158,529		13,800
VICOR CORP	191,602	100	12,500
VIDAMED INC	256,490		21,800
VIEWPOINT CORP	279,678		23,700
VIGNETTE CORP	1,579,136	20,560	210,045
VINTAGE PETE INC	754,223		31,555
VION PHARMACEUTICALS	184,403	100	16,300
VIRAGE LOGIC CORP	62,052		
VIRATA CORP	406,187		30,900
VIROPHARMA INC	139,486		11,000
VISHAY INTERTECHNOLO	2,084,201	8,994	88,145
VISTEON CORP	2,824,148	36,748	345,591
VISX INC DEL	646,940	200	33,700
VISUAL NETWORKS INC	233,531		18,700
VITAL SIGNS INC	44,527		1,600
VITRIA TECHNOLOGY	594,038		41,500
VITESSE SEMICONDUCTO	3,249,640	78,134	363,747
VIVENDI UNIVERSAL	58,695		8,395
VODAFONE GROUP PLC N	1,726,116		43,300
VOLT INFORMATION SCI	68,265		5,200
VOLVO AKTIEBOLAGET	25,480		
WMC LTD	14,276		
VYSIS INC	25,785		
VORNADO RLTY TR	720,651	4,200	40,600
VULCAN MATLS CO	1,847,524	29,516	226,293
WFS FINL INC	90,117		5,700
WD-40 CO	121,825	400	9,800
WGL HLDGS INC	594,449	320	44,460
W-H ENERGY SVCS INC	160,099		11,400
W HLDG CO INC	225,426		21,100
WJ COMMUNICATIONS IN	130,171		
WMS INDS INC	170,592		12,200
Page Total			

Page 70 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	
W P CAREY & CO LLC	COM	92930Y10	527,772	24,720	
WPP GROUP PLC	SPON ADR N	92930930	5,713,463	154,954	
WPS RESOURCES CORP	COM	92931B10	78,308,951	2,276,423	
WSFS FINL CORP	COM	92932810	1,058,263	64,215	
WABASH NATL CORP	COM	92956610	1,304,044	188,992	
WABTEC CORP	COM	92974010	2,825,737	259,242	
WACKENHUT CORP	COM SER A	92979410	2,105,681	88,474	
WACKENHUT CORRECTION	COM	92979810	865,412	64,583	
WACHOVIA CORP 2ND NE	COM	92990310	985,875,578	31,802,438	31
WADDELL & REED FINL	CL A	93005910	21,119,488	812,288	
WAL MART STORES INC	COM	93114210	4,422,970,431	89,352,938	85
WALGREEN CO	COM	93142210	763,937,935	22,188,148	20

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

WALLACE COMPUTER SER	COM	93227010	9,906,797	623,069	
WALTER INDS INC	COM	93317Q10	2,654,722	296,617	
WASHINGTON FED INC	COM	93882410	11,484,347	458,457	
WASHINGTON MUT INC	COM	93932210	768,258,510	19,965,138	19
WASHINGTON POST CO	CL B	93964010	44,636,785	85,873	
WASHINGTON REAL ESTA	SH BEN INT	93965310	10,439,788	440,126	
WASHINGTON TR BANCOR	COM	94061010	1,829,113	98,871	
WASTE CONNECTIONS IN	COM	94105310	6,248,637	231,431	
WASTE MGMT INC DEL	COM	94106L10	450,962,425	16,864,713	12
WATCHGUARD TECHNOLOG	COM	94110510	1,323,456	172,775	
WATERS CORP	COM	94184810	55,691,922	1,556,945	1
WATSCO INC	COM	94262220	3,469,229	265,029	
WATSON PHARMACEUTICA	COM	94268310	121,877,193	2,227,695	2
WATSON WYATT & CO HL	CL A	94271210	1,955,461	122,985	
WATTS INDS INC	CL A	94274910	3,234,167	246,883	
WAUSAU-MOSINEE PAPER	COM	94331510	6,798,881	581,101	
WAVE SYSTEMS CORP	CL A	94352610	707,805	418,820	
WAYPOINT FINL CORP	COM	94675610	3,860,421	291,793	
WEATHERFORD INTL INC	COM	94707410	31,083,118	1,218,468	1
WEBEX INC	COM	94767L10	3,406,980	160,404	
WEBMETHODS INC	COM	94768C10	1,442,089	208,696	
WEBSense INC	COM	94768410	3,015,877	276,686	
WEBMD CORP	COM	94769M10	7,563,331	1,775,430	1
WEBSTER FINL CORP CO	COM	94789010	22,334,651	677,629	
WEINGARTEN RLTY INVS	SH BEN INT	94874110	18,833,617	387,523	
WEIS MKTS INC	COM	94884910	2,635,440	94,800	
WELLMAN INC	COM	94970210	2,927,670	253,478	
WELLPOINT HEALTH NET	COM	94973H10	192,732,922	1,765,762	1
WELLS FARGO & CO NEW	COM	94974610	1,683,662,964	37,877,682	36
WENDYS INTL INC	COM	95059010	62,370,487	2,340,356	2
WERNER ENTERPRISES I	COM	95075510	5,047,065	301,858	
WESBANCO INC	COM	95081010	4,530,587	210,725	
Page Total			9,833,539,212		

Name of Issuer	Voting Authority		
	Sole	Shared	None
W P CAREY & CO LLC	23,801	919	
WPP GROUP PLC	152,746		2,208
WPS RESOURCES CORP	214,085	2,045,138	17,200
WSFS FINL CORP	58,915		5,300
WABASH NATL CORP	175,292		13,700
WABTEC CORP	238,542		20,700
WACKENHUT CORP	83,774		4,700
WACKENHUT CORRECTION	64,583		
WACHOVIA CORP 2ND NE	27,500,580	598,786	3,703,072
WADDELL & REED FINL	757,245	7,976	47,067
WAL MART STORES INC	76,553,625	4,100,345	8,698,968
WALGREEN CO	18,217,083	1,268,722	2,702,343
WALLACE COMPUTER SER	597,069		26,000
WALTER INDS INC	276,417		20,200
WASHINGTON FED INC	412,967	9,500	35,990
WASHINGTON MUT INC	17,266,384	307,451	2,391,303
WASHINGTON POST CO	73,131	7,677	5,065
WASHINGTON REAL ESTA	416,626		23,500
WASHINGTON TR BANCOR	91,371		7,500
WASTE CONNECTIONS IN	214,631		16,800
WASTE MGMT INC DEL	11,232,685	4,163,746	1,468,282

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

WATCHGUARD TECHNOLOG	164,975		7,800
WATERS CORP	1,428,558	8,900	119,487
WATSCO INC	252,329		12,700
WATSON PHARMACEUTICA	2,016,948	25,128	185,619
WATSON WYATT & CO HL	116,985		6,000
WATTS INDS INC	231,383		15,500
WAUSAU-MOSINEE PAPER	550,601		30,500
WAVE SYSTEMS CORP	387,720		31,100
WAYPOINT FINL CORP	270,093		21,700
WEATHERFORD INTL INC	1,115,152	8,825	94,491
WEBEX INC	149,904		10,500
WEBMETHODS INC	193,796		14,900
WEBSense INC	266,486		10,200
WEBMD CORP	1,590,530	16,200	168,700
WEBSTER FINL CORP CO	621,172	21,504	34,953
WEINGARTEN RLTY INVS	370,023		17,500
WEIS MKTS INC	82,941	859	11,000
WELLMAN INC	227,578		25,900
WELLPOINT HEALTH NET	1,574,636	21,069	170,057
WELLS FARGO & CO NEW	32,208,376	1,147,653	4,521,653
WENDYS INTL INC	2,089,915	42,429	208,012
WERNER ENTERPRISES I	280,681		21,177
WESBANCO INC	197,425		13,300

Page Total

Page 71 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	So
WESCO FINL CORP	COM	95081710	4,639,569	15,993	
WESCO INTL INC	COM	95082P10	921,520	178,936	
WEST COAST BANCORP O	COM	95214510	1,836,283	136,021	
WEST CORP	COM	95235510	4,661,910	235,450	
WEST PHARMACEUTICAL	COM	95530610	2,294,122	93,257	
WESTAMERICA BANCORPO	COM	95709010	16,019,790	444,377	
WESTCORP INC	COM	95790710	1,713,422	99,908	
WESTERN DIGITAL CORP	COM	95810210	3,343,006	1,540,556	
WESTERN GAS RES INC	COM	95825910	7,872,383	302,435	
WESTERN MULTIPLEX CO	CL A	95874P10	1,368,604	365,937	
WESTERN RES INC	COM	95942510	15,660,718	946,267	
WESTERN WIRELESS COR	CL A	95988E20	13,479,503	399,038	
WESTFIELD AMER INC	COM	95991010	3,148,006	194,923	
WESTPAC BKG CORP	SPONSORED	96121430	586,343	17,986	
WESTPOINT STEVENS IN	COM	96123810	8,458,914	4,779,048	
WESTPORT RES CORP NE	COM	96141810	3,975,556	270,446	
WESTVACO CORP	COM	96154810	457,826,970	17,814,279	1
WESTWOOD ONE INC	COM	96181510	25,958,496	1,166,674	
WET SEAL INC	CL A	96184010	4,216,644	229,041	
WEYERHAEUSER CO	COM	96216610	218,302,681	4,481,681	
WHIRLPOOL CORP	COM	96332010	83,561,230	1,509,688	
WHITNEY HLDG CORP	COM	96661210	9,880,196	229,772	
WHOLE FOODS MKT INC	COM	96683710	11,298,553	359,712	
WILD OATS MARKETS IN	COM	96808B10	1,251,121	157,572	

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

WILEY JOHN & SONS IN	CL A	96822320	71,646,191	3,431,331
WILEY JOHN & SONS IN	CL B	96822330	26,353,524	1,263,958
WILLAMETTE INDS INC	COM	96913310	93,539,563	2,079,119
WILLIAMS COMMUNICATI	CL A	96945510	4,120,943	3,492,325
WILLIAMS COS INC DEL	COM	96945710	294,739,235	10,796,309
WILLIAMS CLAYTON ENE	COM	96949010	309,433	33,201
WILLIAMS SONOMA INC	COM	96990410	12,786,565	537,025
WILMINGTON TRUST COR	COM	97180710	18,552,444	336,095
WILSON GREATBATCH TE	COM	97223210	2,179,802	74,396
WILSONS THE LEATHER	COM	97246310	862,054	95,360
WIND RIVER SYSTEMS I	COM	97314910	6,511,753	620,167
WINN DIXIE STORES IN	COM	97428010	29,242,693	2,553,947
WINNEBAGO INDS INC	COM	97463710	4,162,951	194,077
WINSTON HOTELS INC	COM	97563A10	1,200,594	151,974
WINTRUST FINANCIAL C	COM	97650W10	1,786,865	57,548
WIPRO LTD	SPON ADR 1	97651M10	234,238	11,049
WIRELESS FACILITIES	COM	97653A10	870,688	194,785
WISCONSIN CENT TRANS	COM	97659210	8,385,870	490,976
WISCONSIN ENERGY COR	COM	97665710	25,837,380	1,148,328
WITNESS SYS INC	COM	97742410	778,512	95,523
Page Total			1,506,376,838	

Name of Issuer	Voting Authority		
	Sole	Shared	None
WESCO FINL CORP	12,193	700	3,100
WESCO INTL INC	166,736		12,200
WEST COAST BANCORP O	125,921		10,100
WEST CORP	223,950	100	11,400
WEST PHARMACEUTICAL	86,757		6,500
WESTAMERICA BANCORPO	422,177		22,200
WESTCORP INC	95,808		4,100
WESTERN DIGITAL CORP	1,432,556		108,000
WESTERN GAS RES INC	288,735		13,700
WESTERN MULTIPLEX CO	365,937		
WESTERN RES INC	897,467	4,900	43,900
WESTERN WIRELESS COR	355,638	7,500	35,900
WESTFIELD AMER INC	174,623		20,300
WESTPAC BKG CORP	17,986		
WESTPOINT STEVENS IN	1,053,851	3,705,097	20,100
WESTPORT RES CORP NE	250,485		19,961
WESTVACO CORP	1,990,268	15,621,844	202,167
WESTWOOD ONE INC	1,118,348	6,700	41,626
WET SEAL INC	219,591		9,450
WEYERHAEUSER CO	3,906,770	77,169	497,742
WHIRLPOOL CORP	1,284,592	24,702	200,394
WHITNEY HLDG CORP	213,272		16,500
WHOLE FOODS MKT INC	308,912	4,800	46,000
WILD OATS MARKETS IN	138,622		18,950
WILEY JOHN & SONS IN	374,027	3,027,904	29,400
WILEY JOHN & SONS IN		1,263,958	
WILLAMETTE INDS INC	1,854,705	30,665	193,749
WILLIAMS COMMUNICATI	3,116,967	51,776	323,582
WILLIAMS COS INC DEL	9,305,415	169,111	1,321,783
WILLIAMS CLAYTON ENE	33,201		
WILLIAMS SONOMA INC	506,285	2,740	28,000

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

WILMINGTON TRUST COR	314,295	3,900	17,900
WILSON GREATBATCH TE	69,596		4,800
WILSONS THE LEATHER	89,060		6,300
WIND RIVER SYSTEMS I	576,567	6,400	37,200
WINN DIXIE STORES IN	2,193,479	95,465	265,003
WINNEBAGO INDS INC	186,877		7,200
WINSTON HOTELS INC	149,274		2,700
WINTRUST FINANCIAL C	56,248		1,300
WIPRO LTD	11,049		
WIRELESS FACILITIES	185,385		9,400
WISCONSIN CENT TRANS	465,176		25,800
WISCONSIN ENERGY COR	1,038,493	28,035	81,800
WITNESS SYS INC	88,323		7,200
Page Total			

Page 72 of 73

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole
WOLVERINE TUBE INC	COM	97809310	801,222	79,329	79,329
WOLVERINE WORLD WIDE	COM	97809710	11,510,728	856,453	763,710
WOODHEAD INDS INC	COM	97943810	2,471,870	165,232	165,232
WOODWARD GOVERNOR CO	COM	98074510	3,738,595	77,164	77,164
WORLD ACCEP CORP DEL	COM	98141910	578,662	82,666	82,666
WORLD WRESTLING FEDN	CL A	98156Q10	3,296,990	249,772	249,772
WORLDCOM INC GA NEW	WRLDCOM GP	98157D10	1,001,348,716	66,579,037	64,885,900
WORLDCOM INC GA NEW	MCI GROUP	98157D30	15,975,432	1,048,945	1,020,100
WORTHINGTON INDS INC	COM	98181110	20,733,086	1,842,941	1,821,800
WRIGHT MED GROUP INC	COM	98235T10	260,876	15,400	15,400
WRIGLEY WM JR CO	COM	98252610	211,312,189	4,119,146	4,103,500
WYNDHAM INTL INC	CL A	98310110	823,514	1,266,945	1,249,900
XM SATELLITE RADIO H	CL A	98375910	718,865	137,188	137,000
XO COMMUNICATIONS IN	CL A	98376410	959,766	2,340,894	2,305,400
XTO ENERGY CORP	COM	98385X10	10,124,965	725,804	723,800
X-RITE INC	COM	98385710	1,259,520	159,433	159,400
XCEL ENERGY INC	COM	98389B10	186,514,496	6,625,737	6,583,900
XANSER CORP	COM	98389J10	336,302	181,785	181,700
XILINX INC	COM	98391910	158,118,164	6,719,854	6,689,000
XEROX CORP	COM	98412110	364,904,417	47,084,441	14,674,000
XYBERNAUT CORP	COM	98414910	741,018	370,509	367,700
YAHOO INC	COM	98433210	95,202,163	10,806,148	10,792,500
YANKEE CANDLE INC	COM	98475710	2,600,892	152,099	150,800
XICOR INC	COM	98490310	1,502,446	188,987	188,800
YELLOW CORP	COM	98550910	10,144,473	498,745	281,700
YORK INTL CORP NEW	COM	98667010	20,984,356	732,694	731,100
YOUNG BROADCASTING I	CL A	98743410	2,030,493	140,034	140,000
ZALE CORP NEW	COM	98885810	19,225,274	726,030	725,500
ZEBRA TECHNOLOGIES C	CL A	98920710	12,020,651	320,893	319,500
ZENITH NATL INS CORP	COM	98939010	1,937,225	78,749	78,200
ZIMMER HLDGS INC	COM	98956P10	117,595,092	4,237,661	4,019,200
ZIONS BANCORPORATION	COM	98970110	98,550,399	1,836,571	1,834,400
ZIXIT CORP	COM	98974P10	601,642	124,822	124,800
ZORAN CORP	COM	98975F10	3,678,848	151,893	150,400
ZYGO CORP	COM	98985510	1,319,607	127,993	127,900
ZOLL MED CORP	COM	98992210	2,719,448	76,389	76,300

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

ZOMAX INC MINN	COM	98992910	1,353,574	249,277	249,277
Page Total			2,387,995,976		
Grand Total			286,979,637,963		
		TOTAL MARKET VALUE	286,979,637,963		

Name of Issuer	Voting Authority		
	Sole	Shared	None
WOLVERINE TUBE INC	77,029		2,300
WOLVERINE WORLD WIDE	813,753	14,000	28,700
WOODHEAD INDS INC	158,032		7,200
WOODWARD GOVERNOR CO	71,164		6,000
WORLD ACCEP CORP DEL	82,666		
WORLD WRESTLING FEDN	241,972		7,800
WORLDCOM INC GA NEW	58,495,621	1,144,173	6,939,243
WORLDCOM INC GA NEW	874,249	16,635	158,061
WORTHINGTON INDS INC	1,637,567	25,446	179,928
WRIGHT MED GROUP INC	15,400		
WRIGLEY WM JR CO	3,572,888	154,510	391,748
WYNDHAM INTL INC	1,172,045		94,900
XM SATELLITE RADIO H	128,488		8,700
XO COMMUNICATIONS IN	2,169,665	9,260	161,969
XTO ENERGY CORP	641,804	11,100	72,900
X-RITE INC	148,733		10,700
XCEL ENERGY INC	5,875,303	135,765	614,669
XANSER CORP	164,385		17,400
XILINX INC	5,692,246	232,315	795,293
XEROX CORP	12,691,608	32,561,303	1,831,530
XYBERNAUT CORP	342,809		27,700
YAHOO INC	9,147,372	358,930	1,299,846
YANKEE CANDLE INC	142,899		9,200
XICOR INC	175,487	100	13,400
YELLOW CORP	474,745		24,000
YORK INTL CORP NEW	708,594	200	23,900
YOUNG BROADCASTING I	131,034		9,000
ZALE CORP NEW	263,042	440,688	22,300
ZEBRA TECHNOLOGIES C	304,793	100	16,000
ZENITH NATL INS CORP	73,549		5,200
ZIMMER HLDGS INC	3,523,423	252,277	461,961
ZIONS BANCORPORATION	1,638,680	23,403	174,488
ZIXIT CORP	112,622		12,200
ZORAN CORP	140,693		11,200
ZYGO CORP	118,793		9,200
ZOLL MED CORP	70,289		6,100
ZOMAX INC MINN	231,477		17,800
Page Total			
Grand Total			