

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

STATE STREET CORP
Form 13F-HR
February 12, 2002

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 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 February 12, 2002

[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

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

holdings are reported by other reporting manager(s).)

[X] 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).)

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:	3,243
Form 13F Information Table Value Total:	326,637,881
	(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

State Street Corporation

SEC13F Report - December 31, 2001

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
DAIMLERCHRYSLER AG	ORD	D1668R12	2,019,786	48,471	48,303	168	
DEUTSCHE BANK AG NAM	ORD	D1819089	2,420,946	34,511	34,511		
ACE LTD	ORD	G0070K10	36,880,746	918,574	898,340	20,234	
AMDOCS LTD	ORD	G0260210	12,734,435	374,873	285,815	82,558	
ARCH CAP GROUP LTD	ORD	G0450A10	324,630	12,607	12,607		
BUNGE LIMITED	COM	G1696210	1,236,168	53,100	53,100		
EVEREST RE GROUP LTD	COM	G3223R10	12,639,463	178,776	178,676	100	
FOSTER WHEELER LTD	SHS	G3653510	252,368	49,484	49,484		
FRESH DEL MONTE PROD	ORD	G3673810	603,806	40,120	39,120	1,000	
GARMIN LTD	ORD	G3726010	297,477	13,953	13,953		
GLOBAL CROSSING LTD	COM	G3921A10	993,167	1,182,342	1,181,922	420	
GLOBALSANTAFE CORP	SHS	G3930E10	15,839,180	555,371	531,701	1,728	2
HELEN OF TROY CORP L	COM	G4388N10	247,964	19,981	19,981		
LORAL SPACE & COMMUN	COM	G5646210	839,699	280,836	267,673	13,163	
PARTNERRE LTD	COM	G6852T10	648,810	12,015	12,015		
RENAISSANCE RE HLDGS	COM	G7496G10	3,877,914	40,649	40,649		
HILFIGER TOMMY CORP	ORD	G8915Z10	323,578	23,533	23,533		
TRANSOCEAN SEDCO FOR	ORD	G9007810	183,817,956	5,435,185	5,358,564	43,426	3
TRENWICK GROUP LTD	COM	G9032C10	214,739	21,115	11,215		
WILLIS GROUP HOLDING	SHS	G9665510	1,228,132	52,150	50,700	1,450	
XOMA LTD	ORD	G9825R10	641,136	65,090	65,090		
XL CAP LTD	CL A	G9825510	191,978,879	2,101,345	2,099,745	1,600	

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

UBS AG	NAMEN AKT	H8920M85	37,650,300	753,006	91,406	661,600
CHECK POINT SOFTWARE	ORD	M2246510	6,194,677	155,294	155,219	75
ORBOTECH LTD	ORD	M7525310	714,612	22,941	22,941	
VERISITY LTD	ORD	M9738511	248,245	13,100	13,100	
ASML HLDG NV	N Y SHS	N0705911	11,502,032	674,606	71,341	585,320
ROYAL CARIBBEAN CRUI	COM	V7780T10	2,534,247	156,435	150,435	6,000
FLEXTRONICS INTL LTD	ORD	Y2573F10	55,348,240	2,307,138	1,612,726	694,412
GENERAL MARITIME COR	SHS	Y2692M10	217,000	21,700	21,700	
OMI CORP NEW	COM	Y6476W10	200,822	50,458	50,458	
TEEKAY SHIPPING MARS	COM	Y8564W10	5,991,586	171,925	120,600	43,845
AAR CORP	COM	00036110	3,652,518	405,385	405,285	100
ABB LTD	SPONSORED	00037520	529,340	56,253	56,253	
ACTV INC	COM	00088E10	634,079	339,080	339,080	
A D C TELECOMMUNICAT	COM	00088610	76,383,667	16,605,145	16,550,498	52,217
ADE CORP MASS	COM	00089C10	830,920	83,092	82,892	200
ABN AMRO HLDG NV	SPONSORED	00093710	2,263,115	139,012	128,012	11,000
ABM INDS INC	COM	00095710	5,158,924	164,559	164,459	100
AEP INDS INC	COM	00103110	354,895	14,812	14,812	
AFC ENTERPRISES INC	COM	00104Q10	2,713,572	95,582	95,582	
AFLAC INC	COM	00105510	299,385,835	12,189,977	12,042,894	122,533
AGCO CORP	COM	00108410	12,576,076	796,963	796,243	720
AGL RES INC	COM	00120410	18,884,595	820,356	819,756	600
AES CORP	COM	00130H10	166,980,669	10,212,885	10,194,693	17,352
Page Total			1,181,010,945			

Voting Authority

Name of Issuer	Sole	Shared	None
DAIMLERCHRYSLER AG	48,471		

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

DEUTSCHE BANK AG NAM	34,511		

ACE LTD	915,374		3,200

AMDOCS LTD	321,416	6,500	46,957

ARCH CAP GROUP LTD	12,607		

BUNGE LIMITED	53,100		

EVEREST RE GROUP LTD	178,476		300

FOSTER WHEELER LTD	49,484		

FRESH DEL MONTE PROD	40,120		

GARMIN LTD	13,953		

GLOBAL CROSSING LTD	667,609		514,733

GLOBALSANTAFE CORP	399,351	21,942	134,078

HELEN OF TROY CORP L	19,981		

LORAL SPACE & COMMUN	280,836		

PARTNERRE LTD	11,515		500

RENAISSANCE RE HLDGS	40,649		

HILFIGER TOMMY CORP	23,533		

TRANSOCEAN SEDCO FOR	4,735,890	106,539	592,756

TRENWICK GROUP LTD	11,215	9,900	

WILLIS GROUP HOLDING	52,150		

XOMA LTD	65,090		

XL CAP LTD	1,876,294	29,400	195,651

UBS AG	340,847	407,359	4,800

CHECK POINT SOFTWARE	98,699	43,971	12,624

ORBOTECH LTD	17,707	5,234	

VERISITY LTD	13,100		

ASML HLDG NV	646,061	17,945	10,600

ROYAL CARIBBEAN CRUI	156,435		

FLEXTRONICS INTL LTD	2,222,828		84,310

GENERAL MARITIME COR	21,700		

OMI CORP NEW	50,458		

TEEKAY SHIPPING MARS	164,445	7,480	

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

AAR CORP	385,985	19,400	
ABB LTD	56,253		
ACTV INC	313,980	25,100	
A D C TELECOMMUNICAT	14,330,383	232,075	2,042,687
ADE CORP MASS	76,992	6,100	
ABN AMRO HLDG NV	139,012		
ABM INDS INC	153,159	11,400	
AEP INDS INC	14,812		
AFC ENTERPRISES INC	92,782	2,800	
AFLAC INC	10,380,947	195,023	1,614,007
AGCO CORP	755,863	41,100	
AGL RES INC	769,556	50,800	
AES CORP	8,844,164	156,501	1,212,220
Page Total			

Page 1 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
AK STL HLDG CORP	COM	00154710	14,310,145	1,257,482	1,251,452	5,650	
AMB PROPERTY CORP	COM	00163T10	20,585,734	791,759	791,659	100	
AMC ENTMT INC	COM	00166910	2,030,844	169,237	169,237		
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	5,836,992	231,443	231,443		
AMN HEALTHCARE SERVI	COM	00174410	1,126,962	41,130	41,130		
AMR CORP	COM	00176510	82,006,243	3,677,410	3,116,965	560,005	
AOL TIME WARNER INC	COM	00184A10	3,112,970,399	96,977,271	95,960,662	895,607	12
APAC CUSTOMER SERVIC	COM	00185E10	600,189	230,842	230,842		

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

AT&T CORP	COM	00195710	1,688,552,703	93,084,493	80,349,015	12,390,612	34
ATMI INC	COM	00207R10	5,828,463	244,380	243,340	1,040	
ATS MED INC	COM	00208310	1,044,004	196,982	196,982		
AT&T WIRELESS SVCS I	COM	00209A10	751,816,112	52,318,449	51,796,654	396,761	12
AVI BIOPHARMA INC	COM	00234610	1,496,673	137,058	137,058		
AVX CORP NEW	COM	00244410	14,209,294	602,344	602,044	300	
AXT INC	COM	00246W10	2,428,338	168,284	168,184	100	
AAIPHARMA INC	COM	00252W10	2,428,317	96,515	96,515		
AARON RENTS INC	COM	00253520	1,914,157	117,433	117,433		
AARON RENTS INC	CL A	00253530	206,550	15,300	15,300		
ABBOTT LABS	COM	00282410	1,932,329,899	34,660,626	33,208,194	785,340	66
ABERCROMBIE & FITCH	CL A	00289620	26,939,888	1,015,450	1,007,454	5,746	
ABGENIX INC	COM	00339B10	16,187,904	481,210	479,420	1,690	
ABIOMED INC	COM	00365410	2,058,719	130,134	129,634	500	
ACACIA RESH CORP	COM	00388110	1,843,476	166,529	166,507		
ACADIA RLTY TR	COM SH BEN	00423910	1,228,083	193,399	193,399		
ACCLAIM ENTMT INC	COM PAR \$0	00432520	2,439,929	460,364	460,364		
ACCREDITO HEALTH INC	COM	00437V10	9,368,366	235,979	235,949	30	
ACKERLEY GROUP INC	COM	00452710	2,391,655	136,666	136,666		
ACLARA BIOSCIENCES I	COM	00461P10	1,461,797	288,323	288,323		
ACME COMMUNICATION I	COM	00463110	436,495	64,762	62,062	2,700	
ACTIVISION INC NEW	COM NEW	00493020	15,180,502	583,641	583,641		
ACTION PERFORMANCE C	COM	00493310	5,304,957	173,308	173,308		
ACTEL CORP	COM	00493410	8,062,952	404,970	404,950	20	
ACTERNA CORP	COM	00503U10	4,438,555	1,123,685	1,122,945	600	
ACTIVE POWER INC	COM	00504W10	2,031,921	298,812	298,812		
ACTRADE FINL TECHNOL	COM	00507P10	1,775,452	60,287	60,287		
ACTUATE CORP	COM	00508B10	2,292,191	434,951	431,651	3,200	
ACTUANT CORP	CL A NEW	00508X20	959,649	28,561	28,521	40	
ACUITY BRANDS INC	COM	00508Y10	15,851,774	1,310,064	1,309,819	245	
ACXIOM CORP	COM	00512510	15,592,237	892,515	891,775	340	

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

ADAPTEC INC	COM	00651F10	15,617,805	1,077,090	1,064,767	12,323
ADECCO SA	SPONSORED	00675410	274,198	20,311	20,311	
ADELPHIA COMMUNICATI	CL A	00684810	18,736,997	600,930	594,535	2,335
ADMINISTAFF INC	COM	00709410	6,170,374	225,114	225,094	20
ADOBE SYS INC	COM	00724F10	157,087,632	5,059,183	5,048,248	10,155
ADOLOR CORP	COM	00724X10	7,165,388	399,186	348,182	50,904
ADTRAN INC	COM	00738A10	8,237,881	322,801	322,551	150
ADVANCED AUTO PARTS	COM	00751Y10	1,085,097	21,811	21,811	
Page Total			7,991,943,892			

Voting Authority

Name of Issuer	Sole	Shared	None
AK STL HLDG CORP	1,192,502	8,580	56,400
AMB PROPERTY CORP	741,559	3,700	46,500
AMC ENTMT INC	157,637		11,600
AMLI RESIDENTIAL PPT	220,743		10,700
AMN HEALTHCARE SERVI	41,130		
AMR CORP	2,757,470	588,805	331,135
AOL TIME WARNER INC	82,956,861	1,436,662	12,583,748
APAC CUSTOMER SERVIC	215,542		15,300
AT&T CORP	69,786,652	12,960,814	10,337,027
ATMI INC	228,380		16,000
ATS MED INC	181,582		15,400
AT&T WIRELESS SVCS I	44,666,024	833,184	6,819,241
AVI BIOPHARMA INC	137,058		
AVX CORP NEW	566,044	3,400	32,900
AXT INC	155,984		12,300
AAIPHARMA INC	90,415		6,100
AARON RENTS INC	104,533		12,900

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

AARON RENTS INC	15,300		
ABBOTT LABS	28,842,778	1,806,162	4,011,686
ABERCROMBIE & FITCH	949,800	7,550	58,100
ABGENIX INC	426,710	6,200	48,300
ABIOMED INC	119,834		10,300
ACACIA RESH CORP	154,518	22	11,989
ACADIA RLTY TR	177,999		15,400
ACCLAIM ENTMT INC	433,764		26,600
ACCREDO HEALTH INC	219,864		16,115
ACKERLEY GROUP INC	129,366		7,300
ACLARA BIOSCIENCES I	266,123		22,200
ACME COMMUNICATION I	64,762		
ACTIVISION INC NEW	567,592		16,049
ACTION PERFORMANCE C	164,808		8,500
ACTEL CORP	390,470		14,500
ACTERNA CORP	988,245	16,740	118,700
ACTIVE POWER INC	279,412		19,400
ACTRADE FINL TECHNOL	56,087		4,200
ACTUATE CORP	399,551	100	35,300
ACTUANT CORP	28,051		510
ACUITY BRANDS INC	1,283,645		26,419
ACXIOM CORP	829,915	6,500	56,100
ADAPTEC INC	984,147		92,943
ADECCO SA	20,311		
ADELPHIA COMMUNICATI	540,670	7,960	52,300
ADMINISTAFF INC	210,814		14,300
ADOBE SYS INC	4,280,620	164,534	614,029
ADOLOR CORP	381,686	100	17,400
ADTRAN INC	309,301	100	13,400
ADVANCED AUTO PARTS	21,811		

Page Total

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

Page 2 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
ADVANCED DIGITAL INF	COM	00752510	8,754,696	545,804	544,784	920	
ADVANCED MARKETING S	COM	00753T10	4,053,270	222,097	222,097		
ADVANCED FIBRE COMMU	COM	00754A10	14,296,797	809,100	807,480	1,320	
ADVANCED TISSUE SCIE	COM	00755F10	2,687,708	616,447	616,447		
ADVANCED NEUROMODULA	COM	00757T10	2,068,223	58,673	58,673		
ADVO INC	COM	00758510	8,954,965	208,255	208,255		
ADVISORY BRD CO	COM	00762W10	761,196	27,480	27,480		
AEROFLEX INC	COM	00776810	17,500,747	924,498	923,698	700	
ADVANCEPCS	COM	00790K10	16,974,455	578,346	576,526	1,820	
ADVANCED MICRO DEVIC	COM	00790310	114,220,801	7,201,816	7,186,546	15,030	
AEGON N V	ORD AMER R	00792410	2,974,120	111,099	111,094	5	
ADVANTA CORP	CL A	00794210	2,037,312	204,961	204,961		
ADVANCED ENERGY INDS	COM	00797310	4,564,284	171,332	171,332		
ADVENT SOFTWARE INC	COM	00797410	19,192,138	384,227	383,490	737	
AETHER SYS INC	COM	00808V10	2,493,844	271,070	268,170	2,900	
AETNA INC NEW	COM	00817Y10	98,536,973	2,986,874	2,982,524	3,695	
AFFILIATED COMPUTER	CL A	00819010	62,165,222	585,746	581,261	4,205	
AFFILIATED MANAGERS	COM	00825210	22,559,661	320,086	283,491	30,420	
AFFYMETRIX INC	COM	00826T10	9,539,613	252,705	251,585	1,020	
AFTERMARKET TECHNOLO	COM	00831810	279,417	17,248	17,248		
AGERE SYS INC	CL A	00845V10	22,383,993	3,933,918	3,924,198	9,620	
AGILENT TECHNOLOGIES	COM	00846U10	316,129,713	11,088,380	10,803,196	130,158	15

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

AGILE SOFTWARE CORP	COM	00846X10	5,003,804	290,581	290,431	150
AIR PRODS & CHEMS IN	COM	00915810	712,140,428	15,180,994	4,925,926	10,080,566
AIRBORNE INC	COM	00926910	16,266,137	1,096,840	1,095,320	1,520
AIRGAS INC	COM	00936310	20,369,527	1,347,191	1,347,141	50
AIRGATE PCS INC	COM	00936710	5,054,045	110,956	110,956	
AIRNET SYS INC	COM	00941710	288,350	34,994	3,800	31,194
AIRTRAN HLDGS INC	COM	00949P10	3,628,475	549,769	549,769	
AKAMAI TECHNOLOGIES	COM	00971T10	5,416,602	911,886	732,658	3,578
AKSYS LTD	COM	01019610	653,101	140,452	140,452	
AKZO NOBEL NV	SPONSORED	01019930	1,326,349	29,573	25,373	4,200
ALABAMA NATL BANCORP	COM	01031710	4,282,147	127,029	127,029	
ALAMOSA HLDGS INC	COM	01158910	8,904,540	746,399	732,429	6,400
ALASKA AIR GROUP INC	COM	01165910	9,878,722	339,475	337,895	80
ALASKA COMMUNICATION	COM	01167P10	820,973	103,008	103,008	
ALBANY INTL CORP	CL A	01234810	6,416,907	295,710	295,710	
ALBANY MOLECULAR RES	COM	01242310	5,790,555	218,594	218,194	400
ALBEMARLE CORP	COM	01265310	10,029,600	417,900	416,950	400
ALBERTA ENERGY LTD	COM	01287310	10,497,129	277,335	24,286	253,049
ALBERTO CULVER CO	CL B CONV	01306810	51,549,338	1,152,198	1,151,028	1,070
ALBERTSONS INC	COM	01310410	288,484,298	9,161,140	9,112,431	25,148
ALCAN INC	COM	01371610	174,743,039	4,863,430	4,862,055	1,375
ALCOA INC	COM	01381710	745,493,062	20,970,269	20,888,205	66,712
ALCATEL	SPONSORED	01390430	12,829,063	775,170	337,561	437,609
ALEXANDER & BALDWIN	COM	01448210	13,447,615	503,656	503,556	100
ALEXANDERS INC	COM	01475210	1,055,324	18,547	18,547	
Page Total			2,867,498,278			

Voting Authority

Name of Issuer	Sole	Shared	None

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

ADVANCED DIGITAL INF	510,754	100	34,950
ADVANCED MARKETING S	214,247		7,850
ADVANCED FIBRE COMMU	747,300	7,600	54,200
ADVANCED TISSUE SCIE	574,747		41,700
ADVANCED NEUROMODULA	54,173		4,500
ADVO INC	196,655		11,600
ADVISORY BRD CO	27,480		
AEROFLEX INC	889,998	100	34,400
ADVANCEPCS	513,900	6,000	58,446
ADVANCED MICRO DEVIC	6,198,545	90,096	913,175
AEGON N V	111,099		
ADVANTA CORP	191,861		13,100
ADVANCED ENERGY INDS	159,832		11,500
ADVENT SOFTWARE INC	352,727	2,300	29,200
AETHER SYS INC	257,270		13,800
AETNA INC NEW	2,606,357	31,381	349,136
AFFILIATED COMPUTER	552,243	2,980	30,523
AFFILIATED MANAGERS	296,711	8,075	15,300
AFFYMETRIX INC	225,205	3,800	23,700
AFTERMARKET TECHNOLO	17,248		
AGERE SYS INC	3,516,382	34,500	383,036
AGILENT TECHNOLOGIES	9,549,902	291,565	1,246,913
AGILE SOFTWARE CORP	274,841		15,740
AIR PRODS & CHEMS IN	4,454,806	10,093,527	632,661
AIRBORNE INC	1,050,040		46,800
AIRGAS INC	1,310,891		36,300
AIRGATE PCS INC	104,156		6,800
AIRNET SYS INC	3,800	31,194	
AIRTRAN HLDGS INC	513,269		36,500
AKAMAI TECHNOLOGIES	692,936	175,650	43,300

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

AKSYS LTD	129,752		10,700
AKZO NOBEL NV	29,573		
ALABAMA NATL BANCORP	122,029		5,000
ALAMOSA HLDGS INC	694,229	7,570	44,600
ALASKA AIR GROUP INC	313,575	1,500	24,400
ALASKA COMMUNICATION	103,008		
ALBANY INTL CORP	286,210		9,500
ALBANY MOLECULAR RES	205,694		12,900
ALBEMARLE CORP	392,850	6,650	18,400
ALBERTA ENERGY LTD	273,235		4,100
ALBERTO CULVER CO	1,037,991	23,503	90,704
ALBERTSONS INC	7,875,307	166,135	1,119,698
ALCAN INC	4,467,515	77,800	318,115
ALCOA INC	18,521,965	285,907	2,162,397
ALCATEL	766,060		9,110
ALEXANDER & BALDWIN	476,756		26,900
ALEXANDERS INC	17,247		1,300
Page Total			

Page 3 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
ALEXANDRIA REAL ESTA	COM	01527110	20,903,871	508,610	413,393	95,217	
ALEXION PHARMACEUTIC	COM	01535110	3,672,916	150,283	149,983	300	
ALFA CORP	COM	01538510	7,977,891	355,521	355,421	100	
ALICO INC	COM	01623010	974,765	31,093	31,093		

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

ALIGN TECHNOLOGY INC	COM	01625510	541,255	120,279	87,166	6,600	2
ALKERMES INC	COM	01642T10	10,200,212	386,958	383,618	2,240	
ALLEGHANY CORP DEL	COM	01717510	6,960,531	36,168	33,760	2,408	
ALLEGHENY ENERGY INC	COM	01736110	113,736,414	3,140,155	3,122,697	4,258	1
ALLEGHENY TECHNOLOGI	COM	01741R10	27,387,958	1,635,102	1,633,302	1,800	
ALLEGIANCE TELECOM I	COM	01747T10	7,626,302	919,940	844,044	54,116	2
ALLEN TELECOM INC	COM	01809110	2,133,270	250,973	250,913	60	
ALLERGAN INC	COM	01849010	213,728,440	2,847,814	2,842,630	4,684	
ALLETE INC	COM	01852210	22,660,041	899,208	897,493	315	
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	4,815,329	99,655	97,988	600	
ALLIANCE GAMING CORP	COM NEW	01859P60	10,649,995	362,368	362,368		
ALLIANCE IMAGING INC	COM NEW	01860620	375,760	30,800	30,800		
ALLIANCE SEMICONDUCT	COM	01877H10	3,401,063	281,545	281,545		
ALLIANT ENERGY CORP	COM	01880210	30,095,200	991,278	969,305	12,590	
ALLIANT TECHSYSTEMS	COM	01880410	16,953,120	219,600	218,993	607	
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	12,604,996	534,110	120,294	413,816	
ALLIED CAP CORP NEW	COM	01903Q10	17,344,132	667,082	656,118	2,700	
ALLIED IRISH BKS P L	SPON ADR O	01922840	473,781	20,510	20,510		
ALLIED RESH CORP	COM	01948310	626,316	44,994	44,994		
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	57,630,913	4,098,927	4,090,892	7,935	
ALLMERICA FINL CORP	COM	01975410	65,165,779	1,462,756	509,629	952,496	
ALLOY INC	COM	01985510	2,816,877	130,835	130,835		
ALLSCRIPTS HEALTHCAR	COM	01988P10	786,448	242,731	242,631	100	
ALLSTATE CORP	COM	02000210	563,552,125	16,722,615	16,667,782	41,223	1
ALLTEL CORP	COM	02003910	459,918,377	7,450,484	6,591,348	728,670	13
ALPHA INDS INC	COM	02075310	9,206,074	422,297	421,557	640	
ALPHARMA INC	CL A	02081310	7,236,958	273,609	273,189	420	
ALTERA CORP	COM	02144110	168,626,236	7,946,571	7,827,380	83,891	3
AMAZON COM INC	COM	02313510	19,563,631	1,808,099	1,806,761	1,198	
AMBAC FINL GROUP INC	COM	02313910	119,280,588	2,061,538	2,053,187	5,151	
AMBASSADORS INTL INC	COM	02317810	1,257,217	59,896	59,796		

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

AMCOL INTL CORP	COM	02341W10	1,488,211	206,696	206,696	
AMERADA HESS CORP	COM	02355110	105,348,250	1,685,572	1,678,062	4,135
AMERCO	COM	02358610	2,274,547	120,858	120,858	
AMEREN CORP	COM	02360810	121,988,335	2,883,885	2,879,057	4,122
AMERICA MOVIL S A DE	SPON ADR L	02364W10	7,052,597	362,043	362,043	
AMERICA ONLINE LATIN	CL A	02365B10	1,006,018	221,103	221,003	
AMERICA WEST HLDG CO	CL B	02365720	1,065,981	304,566	304,566	
AMCORE FINL INC	COM	02391210	5,324,865	238,249	238,249	
AMERICAN AXLE & MFG	COM	02406110	2,604,639	121,826	121,626	
AMERICAN CAPITAL STR	COM	02493710	9,886,835	348,742	348,742	
AMERICAN EAGLE OUTFI	COM	02553E10	16,869,469	644,611	642,271	2,150
AMERICAN ELEC PWR IN	COM	02553710	294,673,070	6,769,425	6,740,861	20,139
Page Total			2,580,467,598			

Voting Authority

Name of Issuer	Sole	Shared	None
ALEXANDRIA REAL ESTA	498,510		10,100
ALEXION PHARMACEUTIC	140,883		9,400
ALFA CORP	329,921		25,600
ALICO INC	31,093		
ALIGN TECHNOLOGY INC	89,466	26,513	4,300
ALKERMES INC	344,458	5,800	36,700
ALLEGHANY CORP DEL	30,702	2,204	3,262
ALLEGHENY ENERGY INC	2,793,296	59,443	287,416
ALLEGHENY TECHNOLOGI	1,483,804	23,222	128,076
ALLEGIANCE TELECOM I	842,810	25,680	51,450
ALLEN TELECOM INC	231,973		19,000
ALLERGAN INC	2,442,257	113,546	292,011
ALLETE INC	839,308	8,000	51,900

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

ALLIANCE CAP MGMT HL	98,088	1,067	500
ALLIANCE GAMING CORP	353,368		9,000
ALLIANCE IMAGING INC	30,800		
ALLIANCE SEMICONDUCT	264,145		17,400
ALLIANT ENERGY CORP	924,895	13,683	52,700
ALLIANT TECHSYSTEMS	205,350		14,250
ALLIANZ AKTIENGESELL	525,510		8,600
ALLIED CAP CORP NEW	587,535	16,264	63,283
ALLIED IRISH BKS P L	20,510		
ALLIED RESH CORP	44,994		
ALLIED WASTE INDS IN	3,757,101	61,021	280,805
ALLMERICA FINL CORP	477,709	949,747	35,300
ALLOY INC	127,135		3,700
ALLSCRIPTS HEALTHCAR	223,431		19,300
ALLSTATE CORP	14,658,966	231,769	1,831,880
ALLTEL CORP	6,578,114	227,547	644,823
ALPHA INDS INC	394,997	100	27,200
ALPHARMA INC	256,209		17,400
ALTERA CORP	6,875,312	299,052	772,207
AMAZON COM INC	1,448,370	10,240	349,489
AMBAC FINL GROUP INC	1,839,249	28,510	193,779
AMBASSADORS INTL INC	58,496	100	1,300
AMCOL INTL CORP	189,096		17,600
AMERADA HESS CORP	1,507,140	29,410	149,022
AMERCO	115,558		5,300
AMEREN CORP	2,508,948	48,654	326,283
AMERICA MOVIL S A DE	132,716	184,721	44,606
AMERICA ONLINE LATIN	216,103	100	4,900
AMERICA WEST HLDG CO	280,366		24,200
AMCORE FINL INC	219,949		18,300
AMERICAN AXLE & MFG	119,926	200	1,700

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

AMERICAN CAPITAL STR	329,042		19,700
AMERICAN EAGLE OUTFI	608,971	4,490	31,150
AMERICAN ELEC PWR IN	5,837,322	121,355	810,748

Page Total

Page 4 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
AMERICAN EXPRESS CO	COM	02581610	1,233,348,966	34,557,270	33,662,735	722,930	17
AMERICAN FINL GROUP	COM	02593210	12,823,643	522,348	521,128	1,220	
AMERICAN FINL HLDGS	COM	02607510	4,906,543	193,095	192,995		
AMERICAN GREETINGS C	CL A	02637510	26,488,053	1,922,210	1,918,966	3,244	
AMERICAN HEALTHWAYS	COM	02649V10	3,284,038	102,819	102,819		
AMERICAN HOME PRODS	COM	02660910	1,793,844,260	29,234,750	27,690,305	858,986	68
AMERICAN INTL GROUP	COM	02687410	4,563,304,351	57,472,347	54,036,547	2,240,686	1,19
AMERICAN ITALIAN PAS	CL A	02707010	6,520,954	155,150	152,730	20	
AMERICAN MGMT SYS IN	COM	02735210	7,382,823	408,342	406,142	2,200	
AMERICAN MED SYS HLD	COM	02744M10	5,650,997	273,127	273,127		
AMERICAN NATL INS CO	COM	02859110	7,703,223	91,596	90,996	600	
AMERICAN PHYSICIANS	COM	02888410	2,167,213	99,642	99,642		
AMERICAN PWR CONVERS	COM	02906610	59,415,373	4,108,947	4,100,702	8,005	
AMERICAN REAL ESTATE	DEPOSITRY	02916910	250,356	27,725	27,725		
AMERICAN RLTY INVS I	COM	02917410	311,892	31,600	31,600		
AMERICAN STD COS INC	COM	02971210	50,897,328	745,967	744,272	1,495	
AMERICAN STS WTR CO	COM	02989910	3,225,605	92,292	92,292		
AMERICAN TOWER CORP	CL A	02991220	11,571,601	1,221,922	1,087,638	106,314	2

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

AMERICAN SUPERCONDUCTOR CORP	COM	03011110	2,449,952	199,833	198,008	1,825
AMERICAN WATER WORKS INC	COM	03041110	38,465,569	921,331	916,821	3,210
AMERICAN WOODMARK CO	COM	03050610	2,682,716	49,911	49,800	11
AMERICREDIT CORP	COM	03060R10	29,304,081	928,814	927,114	1,400
AMERISTAR CASINOS INC	COM	03070Q10	830,983	33,173	33,173	
AMERIPATH INC	COM	03071D10	7,558,227	234,291	234,251	40
AMERON INTL INC	COM	03071010	2,306,366	33,329	33,219	110
AMERSHAM PLC	SPONSORED	03071910	967,005	20,226	20,226	
AMERITRADE HLDG CORP	CL A	03072H10	4,300,033	726,357	724,457	1,900
AMERUS GROUP CO	COM	03072M10	13,679,160	381,673	381,673	
AMERISOURCEBERGEN CO	COM	03073E10	122,084,379	1,921,076	1,916,538	4,253
AMERIGROUP CORP	COM	03073T10	263,780	12,100	12,100	
AMETEK INC NEW	COM	03110010	14,002,675	439,093	436,743	2,100
AMGEN INC	COM	03116210	1,303,737,642	23,099,533	22,814,945	177,061
AMKOR TECHNOLOGY INC	COM	03165210	13,385,466	835,026	832,926	2,000
AMPHENOL CORP NEW	CL A	03209510	16,128,607	335,663	334,943	620
AMSOUTH BANCORPORATION	COM	03216510	141,488,461	7,486,162	7,422,622	40,087
AMSURG CORP	COM	03232P40	4,731,440	174,078	174,078	
AMTRAN INC	COM	03234G10	404,472	27,055	27,055	
AMYLIN PHARMACEUTICALS	COM	03234610	4,670,914	511,041	510,841	100
AMVESCAP PLC	SPONSORED	03235E10	618,155	21,301	21,301	
ANADARKO PETE CORP	COM	03251110	358,317,704	6,302,862	5,714,447	446,979
ANADIGICS INC	COM	03251510	4,359,044	285,839	285,819	20
ANALOG DEVICES INC	COM	03265410	368,520,675	8,301,885	7,928,615	277,425
ANALOGIC CORP	COM PAR \$0	03265720	2,365,669	61,430	61,130	300
ANAREN MICROWAVE INC	COM	03274410	3,357,291	193,839	193,839	
ANCHOR BANCORP WIS INC	COM	03283910	3,498,647	197,218	197,198	20
ANDREW CORP	COM	03442510	49,143,509	2,245,021	2,241,971	2,950
ANDRX GROUP	COM	03455310	27,083,840	384,659	383,734	925
Page Total			10,333,803,681			

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
AMERICAN EXPRESS CO	26,939,119	3,840,102	3,778,049
AMERICAN FINL GROUP	493,248	2,800	26,300
AMERICAN FINL HLDGS	173,395	100	19,600
AMERICAN GREETINGS C	1,785,833	13,633	122,744
AMERICAN HEALTHWAYS	95,919		6,900
AMERICAN HOME PRODS	24,342,010	1,504,169	3,388,571
AMERICAN INTL GROUP	48,513,146	1,969,360	6,989,841
AMERICAN ITALIAN PAS	140,650	2,400	12,100
AMERICAN MGMT SYS IN	381,442		26,900
AMERICAN MED SYS HLD	255,727		17,400
AMERICAN NATL INS CO	83,996	600	7,000
AMERICAN PHYSICIANS	92,442		7,200
AMERICAN PWR CONVERS	3,550,076	60,795	498,076
AMERICAN REAL ESTATE	27,725		
AMERICAN RLTY INVS I	31,600		
AMERICAN STD COS INC	703,967	3,600	38,400
AMERICAN STS WTR CO	84,992		7,300
AMERICAN TOWER CORP	1,075,852	40,670	105,400
AMERICAN SUPERCONduc	186,933		12,900
AMERICAN WTR WKS INC	837,931	5,500	77,900
AMERICAN WOODMARK CO	46,311	100	3,500
AMERICREDIT CORP	875,312	4,500	49,002
AMERISTAR CASINOS IN	33,173		
AMERIPATH INC	218,991		15,300
AMERON INTL INC	30,929		2,400
AMERSHAM PLC	20,226		

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

AMERITRADE HLDG CORP	651,557	6,600	68,200
AMERUS GROUP CO	354,973		26,700
AMERISOURCEBERGEN CO	1,704,422	51,267	165,387
AMERIGROUP CORP	12,100		
AMETEK INC NEW	416,003	250	22,840
AMGEN INC	19,202,188	864,333	3,033,012
AMKOR TECHNOLOGY INC	746,526	9,700	78,800
AMPHENOL CORP NEW	305,763	3,700	26,200
AMSOUTH BANCORPORATI	6,558,726	129,379	798,057
AMSURG CORP	159,278		14,800
AMTRAN INC	27,055		
AMYLIN PHARMACEUTICA	473,141	100	37,800
AMVESCAP PLC	21,301		
ANADARKO PETE CORP	5,333,312	214,106	755,444
ANADIGICS INC	266,039		19,800
ANALOG DEVICES INC	6,981,404	345,579	974,902
ANALOGIC CORP	57,430		4,000
ANAREN MICROWAVE INC	180,739		13,100
ANCHOR BANCORP WIS I	180,618		16,600
ANDREW CORP	2,054,906	17,737	172,378
ANDRX GROUP	343,846	3,400	37,413
Page Total			

Page 5 of 70

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

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

ANHEUSER BUSCH COS I	COM	03522910	903,650,427	19,987,844	19,506,070	264,768	21
ANIXTER INTL INC	COM	03529010	7,854,370	270,747	270,427	320	
ANNALY MTG MGMT INC	COM	03571040	8,684,704	542,794	542,794		
ANNTAYLOR STORES COR	COM	03611510	8,217,580	234,788	234,428	360	
ANSOFT CORP	COM	03638410	1,667,086	114,184	52,629	5,553	5
ANSYS INC	COM	03662Q10	7,274,141	295,097	295,097		
ANTHEM INC	COM	03674B10	3,385,206	68,388	68,388		
ANSWERTHINK INC	COM	03691610	2,389,718	365,960	365,860	100	
ANTHRACITE CAP INC	COM	03702310	3,779,548	343,908	337,308	6,600	
ANTIGENICS INC DEL	COM	03703210	2,152,090	131,225	131,225		
AON CORP	COM	03738910	197,348,196	5,555,974	5,533,652	11,226	1
APACHE CORP	COM	03741110	148,696,070	2,981,076	2,907,999	53,372	1
APACHE CORP	PFD C DP 1	03741160	1,147,500	25,000		25,000	
APARTMENT INVT & MGM	CL A	03748R10	43,232,364	945,383	875,658	69,725	
APEX MORTGAGE CAPITA	COM	03756410	901,125	80,100	80,100		
APHTON CORP	COM	03759P10	1,836,709	125,802	125,762	40	
APOGEE ENTERPRISES I	COM	03759810	23,965,607	1,514,893	1,514,793		
APOGENT TECHNOLOGIES	COM	03760A10	33,325,576	1,291,689	1,273,369	17,220	
APOLLO GROUP INC	CL A	03760410	61,259,240	1,361,014	1,353,599	7,115	
APOLLO GROUP INC	COM UNV PH	03760420	1,445,822	44,364	44,264	100	
APPLE COMPUTER INC	COM	03783310	167,502,478	7,648,515	7,627,889	19,066	
APPLEBEES INTL INC	COM	03789910	12,622,980	369,093	352,593	16,500	
APPLIED INNOVATION I	COM	03791610	464,628	74,940	74,940		
APRIA HEALTHCARE GRO	COM	03793310	15,185,973	607,682	607,602	80	
APPLERA CORP	COM AP BIO	03802010	218,620,488	5,567,112	5,297,961	232,631	3
APPLERA CORP	COM CE GEN	03802020	15,303,538	573,381	569,957	2,724	
APPLICA INC	COM	03815A10	1,566,100	173,818	173,818		
APPLIED INDL TECHNOL	COM	03820C10	5,234,327	280,661	280,661		
APPLIED MICRO CIRCUI	COM	03822W10	67,228,789	5,938,939	5,919,725	8,934	1
APPLIED MATLS INC	COM	03822210	788,811,069	19,671,099	18,696,335	798,037	17
APPLIED MOLECULAR EV	COM	03823E10	1,697,610	137,905	137,905		

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

APTARGROUP INC	COM	03833610	23,972,955	684,355	413,831	166,464	10
AQUILA INC DEL	CL A	03840J10	1,844,542	107,868	107,768		100
ARACRUZ CELULOSE S A	SPON ADR C	03849620	420,285	23,118	23,118		
ARBITRON INC	COM	03875Q10	9,428,371	276,087	274,561		1,526
ARCH CHEMICALS INC	COM	03937R10	4,383,524	188,945	188,945		
ARCH COAL INC	COM	03938010	12,986,897	572,110	570,428		1,241
ARCHER DANIELS MIDLA	COM	03948310	200,444,617	13,968,266	13,932,757		25,176
ARCHSTONE SMITH TR	COM	03958310	55,788,007	2,121,217	1,984,098		137,119
ARCTIC CAT INC	COM	03967010	2,622,573	154,269	154,249		20
ARDEN GROUP INC	CL A	03976210	916,380	15,273	15,273		
ARDEN RLTY INC	COM	03979310	18,221,824	687,616	686,356		1,260
AREA BANCSHARES CORP	COM	03987210	2,719,725	139,688	139,688		
ARENA PHARMACEUTICAL	COM	04004710	1,859,874	154,603	154,603		
ARGONAUT GROUP INC	COM	04015710	4,148,233	211,969	211,349		620
ARGOSY GAMING CO	COM	04022810	10,725,583	329,815	329,815		
ARGUSS COMMUNICATION	COM	04028210	235,183	57,927	7,261		50,666
Page Total			3,107,169,632				

Voting Authority

Name of Issuer	Sole	Shared	None
ANHEUSER BUSCH COS I	16,872,680	770,926	2,344,238
ANIXTER INTL INC	255,947		14,800
ANNALY MTG MGMT INC	506,294		36,500
ANNTAYLOR STORES COR	218,188		16,600
ANSOFT CORP	58,182	56,002	
ANSYS INC	286,197		8,900
ANTHEM INC	68,388		
ANSWERTHINK INC	343,460		22,500
ANTHRACITE CAP INC	324,208		19,700

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

ANTIGENICS INC DEL	122,825		8,400
AON CORP	4,773,645	81,951	700,378
APACHE CORP	2,559,184	54,541	367,351
APACHE CORP	25,000		
APARTMENT INVT & MGM	900,083	3,700	41,600
APEX MORTGAGE CAPITA	80,100		
APHTON CORP	116,002		9,800
APOGEE ENTERPRISES I	593,337	895,956	25,600
APOGENT TECHNOLOGIES	1,217,389	6,900	67,400
APOLLO GROUP INC	1,300,314	5,300	55,400
APOLLO GROUP INC	38,964		5,400
APPLE COMPUTER INC	6,529,099	107,242	1,012,174
APPLEBEES INTL INC	346,293		22,800
APPLIED INNOVATION I	74,940		
APRIA HEALTHCARE GRO	581,982		25,700
APPLERA CORP	4,705,746	210,206	651,160
APPLERA CORP	478,257	3,800	91,324
APPLICA INC	159,218		14,600
APPLIED INDL TECHNOL	265,861		14,800
APPLIED MICRO CIRCUI	5,163,404	96,953	678,582
APPLIED MATLS INC	16,582,584	743,184	2,345,331
APPLIED MOLECULAR EV	127,805		10,100
APTARGROUP INC	558,783	104,060	21,512
AQUILA INC DEL	96,968		10,900
ARACRUZ CELULOSE S A	3,568	9,850	9,700
ARBITRON INC	259,473		16,614
ARCH CHEMICALS INC	175,545		13,400
ARCH COAL INC	546,769	2,741	22,600
ARCHER DANIELS MIDLA	12,102,362	205,880	1,660,024
ARCHSTONE SMITH TR	1,979,405	10,100	131,712
ARCTIC CAT INC	143,369		10,900

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

ARDEN GROUP INC	15,273		
ARDEN RLTY INC	645,116	5,100	37,400
AREA BANCSHARES CORP	130,888		8,800
ARENA PHARMACEUTICAL	145,303		9,300
ARGONAUT GROUP INC	197,769		14,200
ARGOSY GAMING CO	315,015		14,800
ARGUSS COMMUNICATION	57,927		
Page Total			

Page 6 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
ARIAD PHARMACEUTICAL	COM	04033A10	1,275,980	239,396	239,396		
ARIBA INC	COM	04033V10	9,841,012	1,597,567	1,589,126	8,321	
ARKANSAS BEST CORP D	COM	04079010	5,315,762	184,447	184,447		
ARM HLDGS PLC	SPONSORED	04206810	233,288	14,964	14,964		
ARMOR HOLDINGS INC	COM	04226010	4,123,370	152,774	152,774		
ARMSTRONG HLDGS INC	COM	04238410	1,131,335	331,770	331,510	260	
ARQULE INC	COM	04269E10	4,007,580	235,740	233,040	2,700	
ARRIS GROUP INC	COM	04269Q10	8,568,343	877,904	876,084	1,620	
ARRAY BIOPHARMA INC	COM	04269X10	1,939,824	130,540	130,540		
ARROW ELECTRS INC	COM	04273510	34,420,461	1,151,186	1,143,576	6,160	
ARROW FINL CORP	COM	04274410	1,533,905	52,549	52,549		
ARROW INTL INC	COM	04276410	4,478,232	112,124	112,124		
ART TECHNOLOGY GROUP	COM	04289L10	1,612,106	463,249	458,219	4,930	
ARTISAN COMPONENTS I	COM	04292310	1,786,190	113,050	113,050		

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

ARTESYN TECHNOLOGIES	COM	04312710	2,890,475	310,470	310,470	
ARTHROCARE CORP	COM	04313610	3,346,060	186,618	186,618	
ARVINMERITOR INC	COM	04335310	21,094,675	1,074,067	1,072,508	1,160
ASCENTIAL SOFTWARE C	COM	04362P10	12,707,960	3,137,768	3,104,896	20,572
ASHLAND INC	COM	04420410	80,103,859	1,738,365	1,731,231	5,240
ASIAINFO HLDGS INC	COM	04518A10	7,829,297	449,443	448,943	500
ASPECT COMMUNICATION	COM	04523Q10	1,779,080	458,526	458,526	
ASPECT MED SYS INC	COM	04523510	1,017,180	101,718	101,242	476
ASPEN TECHNOLOGY INC	COM	04532710	4,785,312	284,840	281,540	3,300
ASSOCIATED BANC CORP	COM	04548710	29,534,377	836,905	834,315	2,410
ASSOCIATED ESTATES R	COM	04560410	2,013,118	219,294	219,294	
ASTEC INDS INC	COM	04622410	2,077,511	143,673	143,513	100
ASTORIA FINL CORP	COM	04626510	33,925,900	1,282,158	1,274,918	6,640
ASTRAZENECA PLC	SPONSORED	04635310	17,065,525	366,213	107,938	258,275
ASTROPOWER INC	COM	04644A10	4,592,969	113,603	112,091	1,200
ASYST TECHNOLOGY COR	COM	04648X10	4,084,743	320,121	319,301	820
AT & T LATIN AMER CO	COM	04649A10	372,472	315,655	315,655	
ATLANTIC COAST AIRLI	COM	04839610	15,159,810	650,915	649,315	1,600
ATLAS AIR WORLDWIDE	COM	04916410	7,342,184	501,173	499,463	1,710
ATMEL CORP	COM	04951310	37,772,377	5,125,153	5,107,433	15,720
ATMOS ENERGY CORP	COM	04956010	7,871,871	370,441	370,141	300
ATRIX LABS INC	COM	04962L10	3,402,278	165,079	165,079	
ATWOOD OCEANICS INC	COM	05009510	4,524,261	129,821	128,321	1,500
AUDIOVOX CORP	CL A	05075710	1,257,517	168,568	168,568	
AUGUST TECHNOLOGY CO	COM	05106U10	441,898	40,027	40,027	
AURORA FOODS INC	COM	05164B10	1,206,808	238,972	238,972	
AUSPEX SYS INC	COM	05211610	659,381	366,323	366,323	
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	596,665	13,059	13,059	
AUTODESK INC	COM	05276910	40,605,776	1,089,503	1,086,273	3,030
AUTOLIV INC	COM	05280010	13,256,012	652,684	629,338	15,048
AUTOMATIC DATA PROCE	COM	05301510	1,019,878,532	17,315,425	14,244,392	2,055,909

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

AUTONATION INC	COM	05329W10	24,691,601	2,002,563	1,991,163	10,760
AUTOZONE INC	COM	05333210	188,949,167	2,631,604	2,627,739	3,665
Page Total			1,677,104,039			

Name of Issuer	Voting Authority		
	Sole	Shared	None
ARIAD PHARMACEUTICAL	224,196		15,200
ARIBA INC	1,445,447	14,220	137,900
ARKANSAS BEST CORP D	174,347		10,100
ARM HLDGS PLC	14,964		
ARMOR HOLDINGS INC	138,374		14,400
ARMSTRONG HLDGS INC	308,751		23,019
ARQULE INC	223,840		11,900
ARRIS GROUP INC	860,504	200	17,200
ARRAY BIOPHARMA INC	130,540		
ARROW ELECTRS INC	1,002,914	11,250	137,022
ARROW FINL CORP	50,344		2,205
ARROW INTL INC	103,733		8,391
ART TECHNOLOGY GROUP	430,449	100	32,700
ARTISAN COMPONENTS I	113,050		
ARTESYN TECHNOLOGIES	289,970		20,500
ARTHROCARE CORP	172,486		14,132
ARVINMERITOR INC	1,027,268	399	46,400
ASCENTIAL SOFTWARE C	2,952,768	12,300	172,700
ASHLAND INC	1,580,852	21,543	135,970
ASIAINFO HLDGS INC	432,943		16,500
ASPECT COMMUNICATION	425,026		33,500
ASPECT MED SYS INC	94,018		7,700

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

ASPEN TECHNOLOGY INC	266,040		18,800

ASSOCIATED BANC CORP	786,642	3,780	46,483

ASSOCIATED ESTATES R	213,194		6,100

ASTECH INDS INC	137,613	60	6,000

ASTORIA FINL CORP	1,200,804	16,400	64,954

ASTRAZENECA PLC	362,256		3,957

ASTROPOWER INC	101,591	312	11,700

ASYST TECHNOLOGY COR	297,721		22,400

AT & T LATIN AMER CO	288,755		26,900

ATLANTIC COAST AIRLI	628,365		22,550

ATLAS AIR WORLDWIDE	490,673		10,500

ATMEL CORP	4,543,857	25,500	555,796

ATMOS ENERGY CORP	344,941		25,500

ATRIX LABS INC	155,679		9,400

ATWOOD OCEANICS INC	123,321		6,500

AUDIOVOX CORP	158,668		9,900

AUGUST TECHNOLOGY CO	40,027		

AURORA FOODS INC	226,772		12,200

AUSPEX SYS INC	338,223		28,100

AUSTRALIA&NEW ZEALAN	13,059		

AUTODESK INC	967,294	17,370	104,839

AUTOLIV INC	574,286	13,398	65,000

AUTOMATIC DATA PROCE	14,020,120	1,459,829	1,835,476

AUTONATION INC	1,729,023	27,440	246,100

AUTOZONE INC	2,304,492	80,382	246,730

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 Discretion		
					Sole	Shared as Defined	Shared as Other
AVANIR PHARMACEUTICA	CL A	05348P10	2,160,265	504,735	504,635	100	
AVANEX CORP	COM	05348W10	1,775,428	300,920	299,232	1,688	
AVALONBAY CMNTYS INC	COM	05348410	43,482,999	919,108	857,043	62,065	
AVANT CORP	COM	05348710	7,119,885	347,481	346,881	600	
AVANT IMMUNOTHERAPEU	COM	05349110	2,103,373	524,532	524,012	520	
AVATAR HLDGS INC	COM	05349410	1,017,650	43,194	43,194		
AVAYA INC	COM	05349910	71,966,503	5,923,169	5,877,941	39,897	
AVENTIS	SPONSORED	05356110	2,563,739	36,109	30,734	5,375	
AVERY DENNISON CORP	COM	05361110	160,794,045	2,844,402	2,575,018	202,616	6
AVIALL INC NEW	COM	05366B10	1,288,898	170,715	170,715		
AVICI SYS INC	COM	05367L10	1,172,404	402,888	393,570	4,318	
AVID TECHNOLOGY INC	COM	05367P10	2,663,753	219,239	219,139		
AVIGEN INC	COM	05369010	1,977,371	171,796	171,796		
AVIRON	COM	05376210	14,780,949	297,224	258,114	31,595	
AVISTA CORP	COM	05379B10	6,734,634	507,891	507,851	40	
AVNET INC	COM	05380710	34,925,737	1,371,250	1,364,604	5,574	
AVOCENT CORP	COM	05389310	12,843,551	529,631	528,522	909	
AVON PRODS INC	COM	05430310	245,527,300	5,280,157	5,247,819	27,458	
AWARE INC MASS	COM	05453N10	1,631,340	196,547	190,507	6,040	
AXA	SPONSORED	05453610	16,162,950	768,932	179,107	589,825	
AXCELIS TECHNOLOGIES	COM	05454010	9,973,186	773,715	702,767	70,848	
AZTAR CORP	COM	05480210	9,734,300	531,929	531,207	722	
BB&T CORP	COM	05493710	312,303,726	8,648,677	8,628,284	19,893	
B A S F A G	SPONSORED	05526250	1,857,665	49,002	49,002		
BCE INC	COM	05534B10	698,158	30,621	30,621		
BEI TECHNOLOGIES INC	COM	05538P10	3,277,010	187,902	187,902		
BG PLC	ADR FIN IN	05543420	687,913	33,313	33,313		

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

BISYS GROUP INC	COM	05547210	39,888,486	623,355	618,023	5,132
BKF CAP GROUP INC	COM	05548G10	1,331,278	46,386	46,386	
BJS WHOLESALE CLUB I	COM	05548J10	37,647,155	853,677	844,042	6,970
BJ SVCS CO	COM	05548210	70,215,959	2,163,820	2,158,123	5,259
BMC INDS INC MINN	COM	05560710	437,447	212,353	212,353	
BOK FINL CORP	COM NEW	05561Q20	4,301,020	136,497	136,497	
BOC GROUP PLC	SPONSORED	05561760	359,081	11,617	11,617	
BP PLC	SPONSORED	05562210	3,460,008,616	74,392,789	73,991,892	400,897
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	216,941	14,599	14,599	
BRE PROPERTIES INC	CL A	05564E10	18,192,993	587,629	587,629	
BSB BANCORP	COM	05565210	2,126,834	89,702	89,582	120
BT GROUP PLC	ADR	05577E10	2,630,271	71,572	71,572	
BMC SOFTWARE INC	COM	05592110	85,971,114	5,251,748	5,245,223	6,145
BWAY CORP	COM	05603910	382,052	34,732	1,500	33,232
BAKER HUGHES INC	COM	05722410	288,639,553	7,914,438	7,286,048	572,739
BALDOR ELEC CO	COM	05774110	4,934,699	236,110	236,090	20
BALDWIN & LYONS INC	CL B	05775520	1,601,126	62,544	62,544	
BALL CORP	COM	05849810	57,283,119	810,228	808,073	2,055
BALLY TOTAL FITNESS	COM	05873K10	5,205,640	241,449	241,389	60
BANCFIRST CORP	COM	05945F10	1,502,371	43,296	43,296	
Page Total			5,054,100,487			

Voting Authority

Name of Issuer	Sole	Shared	None
AVANIR PHARMACEUTICA	468,935		35,800
AVANEX CORP	282,607		18,313
AVALONBAY CMNTYS INC	853,583	3,500	62,025
AVANT CORP	320,381		27,100
AVANT IMMUNOTHERAPEU	489,232		35,300

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

AVATAR HLDGS INC	42,094		1,100
AVAYA INC	5,022,361	199,822	700,986
AVENTIS	36,109		
AVERY DENNISON CORP	2,353,203	140,585	350,614
AVIALL INC NEW	159,215		11,500
AVICI SYS INC	367,288	5,000	30,600
AVID TECHNOLOGY INC	202,039	100	17,100
AVIGEN INC	161,996		9,800
AVIRON	270,109	9,915	17,200
AVISTA CORP	476,091		31,800
AVNET INC	1,229,192	9,272	132,786
AVOCENT CORP	501,386	200	28,045
AVON PRODS INC	4,407,330	182,587	690,240
AWARE INC MASS	184,947		11,600
AXA	755,632		13,300
AXCELIS TECHNOLOGIES	640,860	71,666	61,189
AZTAR CORP	506,929		25,000
BB&T CORP	7,650,849	131,683	866,145
B A S F A G	49,002		
BCE INC	30,621		
BEI TECHNOLOGIES INC	181,202		6,700
BG PLC	33,313		
BISYS GROUP INC	584,444	3,300	35,611
BKF CAP GROUP INC	42,786		3,600
BJS WHOLESALE CLUB I	800,812	6,965	45,900
BJ SVCS CO	1,964,689	9,938	189,193
BMC INDS INC MINN	207,453		4,900
BOK FINL CORP	129,596		6,901
BOC GROUP PLC	11,617		
BP PLC	882,918	73,503,011	6,860
BP PRUDHOE BAY RTY T	14,599		

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

BRE PROPERTIES INC	556,229		31,400
BSB BANCORP	82,802		6,900
BT GROUP PLC	71,572		
BMC SOFTWARE INC	4,507,012	72,788	671,948
BWAY CORP	34,732		
BAKER HUGHES INC	6,934,056	158,005	822,377
BALDOR ELEC CO	210,010		26,100
BALDWIN & LYONS INC	55,944		6,600
BALL CORP	751,323	9,300	49,605
BALLY TOTAL FITNESS	225,249		16,200
BANCFIRST CORP	40,496		2,800
Page Total			

Page 8 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
BANCFIRST CORP ZANES	COM	05945010	1,529,950	63,352	63,352		
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,660,481	133,372	133,372		
BANCO BRADESCO S A	SP ADR PFD	05946020	1,498,207	58,296	58,296		
BANCO SANTANDER CENT	ADR	05964H10	17,261,053	2,079,645	329,766	1,749,879	
BANCO SANTANDER CHIL	SPON ADR S	05965F10	724,113	38,889	38,889		
BANCO SANTIAGO	SP ADR REP	05965L10	737,832	33,161	33,161		
BANCORPSOUTH INC	COM	05969210	12,931,831	779,026	778,796	230	
BANDAG INC	COM	05981510	11,917,222	342,843	342,843		
BANK OF AMERICA CORP	COM	06050510	2,232,382,567	35,462,789	35,188,593	212,988	6
BANK OF GRANITE CORP	COM	06240110	2,096,964	106,068	106,068		

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

BANK MONTREAL QUE	COM	06367110	591,866	26,039	26,039		
BANK MUT CORP	COM	06374810	1,552,341	101,593	101,593		
BANK NEW YORK INC	COM	06405710	649,521,720	15,919,650	15,697,780	115,289	10
BANK ONE CORP	COM	06423A10	1,004,962,957	25,735,287	25,612,296	91,264	3
BANKATLANTIC BANCORP	CL A	06590850	6,619,027	721,027	721,027		
BANKNORTH GROUP INC	COM	06646R10	62,258,296	2,764,578	1,881,439	828,772	5
BANKUNITED FINL CORP	CL A	06652B10	2,530,737	170,420	170,420		
BANNER CORP	COM	06652V10	1,521,680	89,987	89,987		
BANTA CORP	COM	06682110	15,494,132	524,869	515,269	4,500	
BARCLAYS PLC	ADR	06738E20	32,519,658	241,692	40,884	200,808	
BARD C R INC	COM	06738310	64,278,442	996,565	983,734	12,831	
BARNES & NOBLE INC	COM	06777410	16,184,569	546,776	543,956	2,620	
BARNES GROUP INC	COM	06780610	3,666,535	152,836	152,336	500	
BARRICK GOLD CORP	COM	06790110	131,931,701	8,271,580	8,265,302	6,278	
BARR LABS INC	COM	06830610	50,594,301	637,529	636,579	850	
BARRA INC	COM	06831310	7,153,441	151,910	151,560	350	
BASSETT FURNITURE IN	COM	07020310	1,777,939	126,905	126,905		
BAUSCH & LOMB INC	COM	07170710	51,999,459	1,380,761	1,379,111	1,550	
BAXTER INTL INC	COM	07181310	979,845,145	18,270,467	13,397,180	4,855,736	1
BAY VIEW CAP CORP DE	COM	07262L10	4,252,396	580,136	577,136	3,000	
BE AEROSPACE INC	COM	07330210	2,835,299	309,193	305,293	3,900	
BEA SYS INC	COM	07332510	39,845,744	2,587,386	2,572,888	13,268	
BEACON POWER CORP	COM	07367710	278,036	213,874	213,874		
BEAR STEARNS COS INC	COM	07390210	125,247,827	2,135,877	2,132,034	3,638	
BEASLEY BROADCAST GR	CL A	07401410	1,097,263	84,340	84,340		
BEAZER HOMES USA INC	COM	07556Q10	5,713,333	78,083	78,083		
BEBE STORES INC	COM	07557110	842,685	45,160	45,160		
BECKMAN COULTER INC	COM	07581110	30,689,799	692,772	677,072	1,050	1
BECTON DICKINSON & C	COM	07588710	373,237,374	11,259,046	11,239,531	11,735	
BED BATH & BEYOND IN	COM	07589610	206,054,980	6,078,318	5,953,588	111,340	1
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	6,215,625	276,250	276,250		

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

BEL FUSE INC	CL B	07734730	1,743,104	69,585	69,565	20
BELDEN INC	COM	07745910	6,792,597	288,433	287,073	1,360
BELL MICROPRODUCTS I	COM	07813710	1,768,617	140,144	140,144	
BELLSOUTH CORP	COM	07986010	6,788,380,556	177,939,202	177,065,310	465,446
BELO CORP	COM SER A	08055510	16,705,087	890,938	887,948	2,590
BEMIS INC	COM	08143710	54,501,325	1,108,201	1,092,600	5,725
Page Total			13,033,945,813			

Voting Authority

Name of Issuer	Sole	Shared	None
BANCFIRST CORP ZANES	62,052		1,300
BANCO BILBAO VIZCAYA	133,372		
BANCO BRADESCO S A		48,607	9,689
BANCO SANTANDER CENT	2,041,245		38,400
BANCO SANTANDER CHIL	5,443	26,018	7,428
BANCO SANTIAGO	13,215	14,880	5,066
BANCORPSOUTH INC	725,426		53,600
BANDAG INC	331,943		10,900
BANK OF AMERICA CORP	30,833,786	561,909	4,067,094
BANK OF GRANITE CORP	96,468		9,600
BANK MONTREAL QUE	26,039		
BANK MUT CORP	99,493		2,100
BANK NEW YORK INC	13,423,859	614,682	1,881,109
BANK ONE CORP	21,800,251	563,786	3,371,250
BANKATLANTIC BANCORP	706,727		14,300
BANKNORTH GROUP INC	2,592,187	69,167	103,224
BANKUNITED FINL CORP	161,620		8,800
BANNER CORP	83,387		6,600

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

BANTA CORP	495,492	5,100	24,277

BARCLAYS PLC	238,392		3,300

BARD C R INC	884,797	31,416	80,352

BARNES & NOBLE INC	513,976	4,200	28,600

BARNES GROUP INC	140,636		12,200

BARRICK GOLD CORP	7,566,483	149,838	555,259

BARR LABS INC	617,398	1,800	18,331

BARRA INC	144,360		7,550

BASSETT FURNITURE IN	121,505		5,400

BAUSCH & LOMB INC	1,249,834	34,656	96,271

BAXTER INTL INC	11,444,392	5,121,328	1,704,747

BAY VIEW CAP CORP DE	544,936		35,200

BE AEROSPACE INC	292,593		16,600

BEA SYS INC	2,068,356	19,230	499,800

BEACON POWER CORP	213,874		

BEAR STEARNS COS INC	1,898,827	29,021	208,029

BEASLEY BROADCAST GR	79,140		5,200

BEAZER HOMES USA INC	72,783		5,300

BEBE STORES INC	43,560		1,600

BECKMAN COULTER INC	638,073	17,650	37,049

BECTON DICKINSON & C	5,355,904	5,170,597	732,545

BED BATH & BEYOND IN	5,244,752	212,425	621,141

BEDFORD PPTY INVS IN	264,250		12,000

BEL FUSE INC	63,485		6,100

BELDEN INC	272,233		16,200

BELL MICROPRODUCTS I	131,544		8,600

BELLSOUTH CORP	35,185,217	137,293,393	5,460,592

BELO CORP	838,138	4,300	48,500

BEMIS INC	983,555	24,885	99,761

Page Total			

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

Page 9 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
BENCHMARK ELECTRS IN	COM	08160H10	3,426,640	180,730	180,530	200	
BERKLEY W R CORP	COM	08442310	10,842,513	201,909	201,409	500	
BERKSHIRE HATHAWAY I	CL B	08467020	440,185,775	174,331	169,912	2,080	
BERRY PETE CO	CL A	08578910	2,587,532	164,811	164,811		
BEST BUY INC	COM	08651610	340,693,193	4,574,291	4,534,093	34,288	
BETHLEHEM STL CORP	COM	08750910	487,012	1,082,249	1,082,149	100	
BEVERLY ENTERPRISES	COM NEW	08785130	7,901,628	918,794	918,794		
BHP BILLITON LTD	SPONSORED	08860610	918,564	85,767	85,767		
BIG LOTS INC	COM	08930210	23,085,400	2,219,750	2,216,215	3,435	
BIO RAD LABS INC	CL A	09057220	4,909,168	77,554	77,554		
BIO TECHNOLOGY GEN C	COM	09057810	4,308,635	523,528	522,045	1,483	
BIOGEN INC	COM	09059710	215,377,810	3,755,498	3,027,631	723,467	
BIOMARIN PHARMACEUTI	COM	09061G10	2,711,950	201,782	201,782		
BIOMET INC	COM	09061310	170,569,050	5,520,034	5,498,265	21,589	
BIOPURE CORP	CL A	09065H10	5,050,575	355,424	297,179	44,465	1
BIOSPHERE MEDICAL IN	COM	09066V10	362,961	32,206	32,206		
BIOVAIL CORP	COM	09067J10	37,600,762	668,458	327,060	341,398	
BIOSITE INC	COM	09094510	4,117,819	224,160	224,160		
BLACK & DECKER CORP	COM	09179710	72,171,604	1,912,844	1,900,599	11,745	
BLACK BOX CORP DEL	COM	09182610	9,903,154	187,276	185,856	1,420	
BLACK HILLS CORP	COM	09211310	8,962,693	264,855	260,915	840	
BLACKROCK INC	CL A	09247X10	3,333,289	79,935	79,935		
BLOCK H & R INC	COM	09367110	183,609,049	4,107,585	4,048,315	29,270	3

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

BLOCKBUSTER INC	CL A	09367910	24,050,250	954,375	954,255	120
BLUE MARTINI SOFTWARE	COM	09569810	793,863	263,742	263,742	
BLYTH INC	COM	09643P10	12,757,065	548,691	548,611	80
BOB EVANS FARMS INC	COM	09676110	20,495,384	834,163	834,163	
BOCA RESORTS INC	CL A	09688T10	3,641,747	277,996	277,956	40
BOEING CO	COM	09702310	3,468,475,405	89,439,799	88,165,223	1,221,432
BOISE CASCADE CORP	COM	09738310	76,590,383	2,251,996	1,240,547	1,011,449
BONE CARE INTL INC	COM	09807210	1,405,345	82,040	82,040	
BORDERS GROUP INC	COM	09970910	19,284,916	972,022	970,382	1,340
BORG WARNER INC	COM	09972410	26,135,502	500,201	499,601	400
BORLAND SOFTWARE CORP	COM	09984910	7,706,708	492,127	492,127	
BORON LEPORE & ASSOC	COM	10001P10	831,564	60,302	60,302	
BOSTON BEER INC	CL A	10055710	1,459,327	85,092	85,092	
BOSTON COMMUNICATION	COM	10058210	2,127,126	187,412	187,412	
BOSTON PRIVATE FINL	COM	10111910	3,770,902	170,861	151,211	150
BOSTON PROPERTIES IN	COM	10112110	38,703,418	1,018,511	967,426	51,085
BOSTON SCIENTIFIC CO	COM	10113710	197,394,920	8,183,869	8,152,654	16,160
BOTTOMLINE TECH DEL	COM	10138810	324,174	29,933	28,033	1,700
BOWATER INC	COM	10218310	27,286,164	572,037	569,137	2,800
BOWNE & CO INC	COM	10304310	4,226,905	330,227	330,067	160
BOYD GAMING CORP	COM	10330410	2,100,611	323,171	323,171	
BOYDS COLLECTION LTD	COM	10335410	3,260,073	481,547	481,547	
BOYKIN LODGING CO	COM	10343010	1,780,681	223,423	223,323	100
BRADY CORP	CL A	10467410	6,313,243	172,493	169,053	3,340
Page Total			5,504,032,452			

Voting Authority

Name of Issuer	Sole	Shared	None
BENCHMARK ELECTRS IN	167,730		13,000

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

BERKLEY W R CORP	190,309		11,600
BERKSHIRE HATHAWAY I	2,324	171,928	79
BERRY PETE CO	151,511		13,300
BEST BUY INC	3,933,205	150,517	490,569
BETHLEHEM STL CORP	988,289		93,960
BEVERLY ENTERPRISES	858,794		60,000
BHP BILLITON LTD	85,767		
BIG LOTS INC	2,011,431	25,270	183,049
BIO RAD LABS INC	72,554		5,000
BIO TECHNOLOGY GEN C	486,828		36,700
BIOGEN INC	3,270,584	128,506	356,408
BIOMARIN PHARMACEUTI	190,582		11,200
BIOMET INC	4,625,165	220,518	674,351
BIOPURE CORP	331,544	13,780	10,100
BIOSPHERE MEDICAL IN	32,206		
BIOVAIL CORP	663,158		5,300
BIOSITE INC	216,560		7,600
BLACK & DECKER CORP	1,657,621	19,835	235,388
BLACK BOX CORP DEL	175,376		11,900
BLACK HILLS CORP	244,155	5,400	15,300
BLACKROCK INC	70,435	900	8,600
BLOCK H & R INC	3,426,466	158,126	522,993
BLOCKBUSTER INC	903,275	15,000	36,100
BLUE MARTINI SOFTWARE	260,242		3,500
BLYTH INC	526,491		22,200
BOB EVANS FARMS INC	411,480	389,083	33,600
BOCA RESORTS INC	259,096		18,900
BOEING CO	17,372,798	69,849,809	2,217,192
BOISE CASCADE CORP	1,102,601	1,020,349	129,046
BONE CARE INTL INC	76,740		5,300
BORDERS GROUP INC	913,422	7,300	51,300

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

BORG WARNER INC	478,501	3,400	18,300
BORLAND SOFTWARE COR	442,827		49,300
BORON LEPORE & ASSOC	60,302		
BOSTON BEER INC	85,092		
BOSTON COMMUNICATION	178,112		9,300
BOSTON PRIVATE FINL	144,061	19,500	7,300
BOSTON PROPERTIES IN	966,996	4,000	47,515
BOSTON SCIENTIFIC CO	6,949,603	262,321	971,945
BOTTOMLINE TECH DEL	29,733	200	
BOWATER INC	529,969	2,700	39,368
BOWNE & CO INC	303,927		26,300
BOYD GAMING CORP	299,371		23,800
BOYDS COLLECTION LTD	448,747		32,800
BOYKIN LODGING CO	209,723		13,700
BRADY CORP	154,293	100	18,100
Page Total			

Page 10 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
BRANDYWINE RLTG TR	SH BEN INT	10536820	7,922,172	375,993	375,973		20
BRASCAN CORP	CL A LTD V	10549P60	242,058	13,403	13,403		
BRASIL TELECOM PARTI	SPON ADR P	10553010	958,395	23,105	23,105		
BRAUN CONSULTING INC	COM	10565110	248,780	70,079	70,079		
BRIGGS & STRATTON CO	COM	10904310	16,100,718	377,066	376,766		300
BRIGHT HORIZON FAMIL	COM	10919510	3,662,239	130,841	99,966		30,875

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

BRIGHTPOINT INC	COM	10947310	1,593,955	507,629	507,629		
BRINKER INTL INC	COM	10964110	48,466,034	1,628,563	1,599,081	17,482	1
BRIO SOFTWARE INC	COM	10970410	408,787	141,940	141,940		
BRISTOL MYERS SQUIBB	COM	11012210	2,275,246,884	44,612,684	42,109,851	1,301,636	1,20
BRITESMILE INC	COM	11041510	615,230	123,046	123,046		
BRITISH AMERN TOB PL	SPONSORED	11044810	20,499,926	1,205,878	31,395	1,174,483	
BROADCOM CORP	CL A	11132010	207,917,705	5,087,294	5,077,209	9,490	
BROADVISION INC	COM	11141210	3,870,759	1,412,686	1,408,006	4,540	
BROADWING INC	COM	11162010	21,876,068	2,302,744	2,296,578	4,330	
BROCADE COMMUNICATIO	COM	11162110	58,988,541	1,781,055	1,729,879	37,135	1
BROOKLINE BANCORP IN	COM	11373910	2,027,989	123,357	121,697	1,660	
BROOKS AUTOMATION IN	COM	11434A10	9,309,769	228,910	205,885	23,025	
BROWN & BROWN INC	COM	11523610	13,484,944	493,954	493,954		
BROWN FORMAN CORP	CL B	11563720	74,304,509	1,186,973	1,185,713	1,260	
BROWN TOM INC	COM NEW	11566020	8,480,950	313,993	313,533	360	
BROWN SHOE INC NEW	COM	11573610	2,473,319	152,298	152,138	60	
BRUKER DALTONICS INC	COM	11679510	7,040,179	430,592	430,592		
BRUNSWICK CORP	COM	11704310	44,034,711	2,023,654	2,021,134	2,520	
BRUSH ENGINEERED MAT	COM	11742110	2,416,200	169,677	169,677		
BSQUARE CORP	COM	11776U10	549,339	131,736	131,536	200	
BUCA INC	COM	11776910	1,672,272	103,163	103,023	140	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,210,604	32,300	20,500	10,800	
BUCKEYE TECHNOLOGIES	COM	11825510	2,729,709	237,366	236,866	500	
BUCKLE INC	COM	11844010	3,994,264	179,115	179,115		
BUILDING MATLS HLDG	COM	12011310	1,205,543	111,110	111,110		
BURLINGTON COAT FACT	COM	12157910	3,153,460	187,706	187,706		
BURLINGTON NORTHN SA	COM	12189T10	272,774,074	9,560,956	9,396,522	127,047	3
BURLINGTON RES INC	COM	12201410	175,976,182	4,687,698	4,595,193	79,732	1
BURNHAM PAC PPTYS IN	COM	12232C10	1,096,702	266,190	266,190		
BUSH INDS INC	CL A	12316410	883,504	81,354	81,354		
BUTLER MFG CO DEL	COM	12365510	1,253,175	45,241	45,241		

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

C&D TECHNOLOGIES INC	COM	12466110	7,291,229	319,091	318,751	340
CBL & ASSOC PPTYS IN	COM	12483010	17,953,519	569,953	486,543	83,410
CCC INFORMATION SVCS	COM	12487Q10	724,190	117,183	117,183	
CBRL GROUP INC	COM	12489V10	29,198,474	991,796	987,836	3,760
CCBT FINL COS INC	COM	12500Q10	2,114,772	89,609	72,509	9,100
C COR NET CORP	COM	12501010	4,356,721	299,020	297,560	1,460
C D I CORP	COM	12507110	2,245,895	118,205	118,205	
CDW COMPUTER CTRS IN	COM	12512910	36,776,848	684,730	682,510	1,920
CEC ENTMT INC	COM	12513710	11,938,064	275,134	274,914	220
CFS BANCORP INC	COM	12525D10	1,908,176	132,974	132,974	
Page Total			3,413,197,537			

Voting Authority

Name of Issuer	Sole	Shared	None
BRANDYWINE RLTY TR	360,193		15,800
BRASCAN CORP	13,403		
BRASIL TELECOM PARTI	2,000	16,746	4,359
BRAUN CONSULTING INC	70,079		
BRIGGS & STRATTON CO	362,939		14,127
BRIGHT HORIZON FAMIL	122,041		8,800
BRIGHTPOINT INC	470,329		37,300
BRINKER INTL INC	1,524,413	17,550	86,600
BRIO SOFTWARE INC	141,940		
BRISTOL MYERS SQUIBB	36,990,094	2,614,113	5,008,477
BRITESMILE INC	123,046		
BRITISH AMERN TOB PL	31,395	1,174,483	
BROADCOM CORP	4,452,266	70,834	564,194
BROADVISION INC	1,281,011	14,875	116,800

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

BROADWING INC	2,109,808	14,636	178,300
BROCADE COMMUNICATIO	1,454,018	26,841	300,196
BROOKLINE BANCORP IN	114,557		8,800
BROOKS AUTOMATION IN	217,110		11,800
BROWN & BROWN INC	468,154		25,800
BROWN FORMAN CORP	1,075,511	12,915	98,547
BROWN TOM INC	294,693	100	19,200
BROWN SHOE INC NEW	142,998	100	9,200
BRUKER DALTONICS INC	402,192		28,400
BRUNSWICK CORP	1,816,773	29,436	177,445
BRUSH ENGINEERED MAT	157,877		11,800
BSQUARE CORP	124,336		7,400
BUCA INC	98,313		4,850
BUCKEYE PARTNERS L P	30,600	1,000	700
BUCKEYE TECHNOLOGIES	218,666		18,700
BUCKLE INC	174,115		5,000
BUILDING MATLS HLDG	103,110		8,000
BURLINGTON COAT FACT	174,706		13,000
BURLINGTON NORTHN SA	8,350,484	166,932	1,043,540
BURLINGTON RES INC	4,109,352	67,963	510,383
BURNHAM PAC PPTYS IN	241,090		25,100
BUSH INDS INC	76,154		5,200
BUTLER MFG CO DEL	43,241		2,000
C&D TECHNOLOGIES INC	301,541		17,550
CBL & ASSOC PPTYS IN	557,253		12,700
CCC INFORMATION SVCS	103,483		13,700
CBRL GROUP INC	954,296	200	37,300
CCBT FINL COS INC	76,209	8,000	5,400
C COR NET CORP	279,720		19,300
C D I CORP	111,205		7,000
CDW COMPUTER CTRS IN	654,830	2,500	27,400

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

CEC ENTMT INC	257,734	17,400

CFS BANCORP INC	122,974	10,000

Page Total		

Page 11 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Sh Ot
					Sole	Shared as Defined	
CH ENERGY GROUP INC	COM	12541M10	6,952,244	159,932	158,669	1,163	
C H ROBINSON WORLDWI	COM	12541W10	22,582,961	781,012	777,916	2,796	
CIGNA CORP	COM	12550910	353,266,852	3,812,918	3,765,338	26,268	2
CKE RESTAURANTS INC	COM	12561E10	409,123	45,207	45,207		
CLECO CORP NEW	COM	12561W10	13,589,477	618,547	613,707	3,440	
CMGI INC	COM	12575010	3,093,886	1,898,090	1,885,540	11,235	
CMS ENERGY CORP	COM	12589610	63,963,294	2,661,810	2,652,560	9,250	
CPI CORP	COM	12590210	1,138,145	68,563	68,563		
CPB INC	COM	12590310	1,963,029	66,747	66,747		
CSS INDS INC	COM	12590610	1,242,458	40,196	40,196		
CSK AUTO CORP	COM	12596510	2,149,657	216,046	215,966	80	
CNA FINL CORP	COM	12611710	9,563,763	327,863	327,563	300	
CNA SURETY CORP	COM	12612L10	2,592,793	167,277	167,277		
CNF INC	COM	12612W10	29,401,072	876,336	875,296	940	
CNET NETWORKS INC	COM	12613R10	7,771,096	866,343	865,814	429	
CRH PLC	ADR	12626K20	7,405,208	432,800	54,309	378,491	
CSG SYS INTL INC	COM	12634910	21,291,585	526,368	525,418	750	
CSX CORP	COM	12640810	158,640,120	4,526,109	4,498,073	21,628	
CTC COMMUNICATIONS G	COM	12641910	202,364	39,294	19,561	8,333	1

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

CT COMMUNICATIONS IN	COM NEW	12642640	2,531,659	153,341	153,301	40
CTS CORP	COM	12650110	4,237,572	266,514	266,494	20
CUNO INC	COM	12658310	4,614,345	151,290	151,250	40
CVB FINL CORP	COM	12660010	5,973,739	255,288	255,288	
CVS CORP	COM	12665010	281,436,918	9,508,004	9,145,843	260,967
CV THERAPEUTICS INC	COM	12666710	12,331,965	237,062	219,240	14,997
CABLE & WIRELESS PUB	SPONSORED	12683020	5,078,393	342,903	68,319	274,584
CABLEVISION SYS CORP	CL A NY CA	12686C10	32,020,825	674,833	669,973	2,333
CABLEVISION SYS CORP	CL A RAINB	12686C84	7,097,347	287,342	285,170	909
CABLE DESIGN TECHNOL	COM	12692410	7,081,178	517,630	516,530	1,100
CACHEFLOW INC	COM	12694610	494,411	184,482	182,207	275
CABOT CORP	COM	12705510	87,648,676	2,455,145	644,077	63,629
CABOT MICROELECTRONI	COM	12709P10	63,573,002	802,183	354,455	21,616
CABOT OIL & GAS CORP	CL A	12709710	7,761,680	322,731	268,313	14,432
CACI INTL INC	CL A	12719030	14,634,325	370,630	370,630	
CADBURY SCHWEPPEES PL	ADR	12720930	752,850	29,271	24,271	5,000
CADENCE DESIGN SYSTE	COM	12738710	69,502,204	3,170,721	3,151,421	15,620
CADIZ INC	COM	12753710	2,455,852	306,216	306,216	
CADMUS COMMUNICATION	COM	12758710	269,986	25,115	25,115	
CAL DIVE INTL INC	COM	12791410	7,131,483	288,958	287,558	1,400
CALGON CARBON CORP	COM	12960310	2,676,175	320,500	320,500	
CALIFORNIA FIRST NTN	COM	13022210	263,120	23,920	23,920	
CALIFORNIA PIZZA KIT	COM	13054D10	3,380,652	136,592	136,592	
CALIFORNIA WTR SVC G	COM	13078810	3,310,703	128,571	128,571	
CALIPER TECHNOLOGIES	COM	13087610	3,053,675	195,623	195,266	357
CALLAWAY GOLF CO	COM	13119310	20,931,562	1,093,032	1,091,372	1,460
CALLON PETE CO DEL	COM	13123X10	514,421	75,098	75,098	
CALPINE CORP	COM	13134710	106,984,117	6,371,895	6,356,510	15,160
Page Total			1,464,961,962			

Voting Authority

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

Name of Issuer	Sole	Shared	None
CH ENERGY GROUP INC	148,432	100	11,400
C H ROBINSON WORLDWI	736,522	3,700	40,790
CIGNA CORP	3,297,073	55,384	460,461
CKE RESTAURANTS INC	45,207		
CLECO CORP NEW	573,847	1,400	43,300
CMGI INC	1,712,775	20,515	164,800
CMS ENERGY CORP	2,384,673	37,339	239,798
CPI CORP	62,363		6,200
CPB INC	61,947		4,800
CSS INDS INC	37,196		3,000
CSK AUTO CORP	204,146		11,900
CNA FINL CORP	310,063	2,200	15,600
CNA SURETY CORP	156,877		10,400
CNF INC	841,336	4,300	30,700
CNET NETWORKS INC	788,543	7,100	70,700
CRH PLC	425,500		7,300
CSG SYS INTL INC	493,568	2,800	30,000
CSX CORP	3,919,239	72,009	534,861
CTC COMMUNICATIONS G	27,894	11,400	
CT COMMUNICATIONS IN	141,541		11,800
CTS CORP	248,914		17,600
CUNO INC	138,590		12,700
CVB FINL CORP	241,098		14,190
CVS CORP	8,137,622	215,104	1,155,278
CV THERAPEUTICS INC	224,137	2,825	10,100
CABLE & WIRELESS PUB	337,368		5,535
CABLEVISION SYS CORP	590,933	7,627	76,273
CABLEVISION SYS CORP	254,629	4,063	28,650

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

CABLE DESIGN TECHNOL	489,630		28,000
CACHEFLOW INC	172,282	2,000	10,200
CABOT CORP	631,741	1,751,039	72,365
CABOT MICROELECTRONI	358,871	428,212	15,100
CABOT OIL & GAS CORP	264,745	39,986	18,000
CACI INTL INC	358,630		12,000
CADBURY SCHWEPPES PL	29,271		
CADENCE DESIGN SYSTE	2,825,737	18,080	326,904
CADIZ INC	281,116		25,100
CADMUS COMMUNICATION	25,115		
CAL DIVE INTL INC	268,758		20,200
CALGON CARBON CORP	287,700		32,800
CALIFORNIA FIRST NTN	23,920		
CALIFORNIA PIZZA KIT	127,392		9,200
CALIFORNIA WTR SVC G	118,771		9,800
CALIPER TECHNOLOGIES	182,423		13,200
CALLAWAY GOLF CO	1,035,932	6,800	50,300
CALLON PETE CO DEL	67,898		7,200
CALPINE CORP	5,548,961	91,819	731,115
Page Total			

Page 12 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
CAMBREX CORP	COM	13201110	10,830,894	248,415	231,995	16,320	
CAMCO FINL CORP	COM	13261810	256,565	20,202	20,202		

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

CAMDEN PPTY TR	SH BEN INT	13313110	24,544,299	668,782	626,047	42,735
CAMINUS CORP	COM	13376610	1,914,980	83,260	83,260	
CAMPBELL SOUP CO	COM	13442910	237,239,159	7,942,389	7,907,268	23,569
CDN IMPERIAL BK OF C	COM	13606910	674,019	19,605	19,605	
CANADIAN NATL RY CO	COM	13637510	527,748	10,931	10,931	
CANON INC	ADR	13800630	23,609,824	673,412	267,138	406,274
CAPITAL CITY BK GROU	COM	13967410	1,450,213	59,852	59,852	
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	6,903,441	347,081	346,981	100
CAPITAL ONE FINL COR	COM	14040H10	216,859,092	4,019,631	3,971,110	46,081
CAPITOL FED FINL	COM	14057C10	6,663,631	319,752	319,752	
CAPITOL TRANSAMERICA	COM	14064010	1,407,577	85,567	85,567	
CAPSTONE TURBINE COR	COM	14067D10	2,274,710	420,464	419,784	620
CAPSTEAD MTG CORP	COM NO PAR	14067E50	2,212,807	94,162	94,112	
CARBO CERAMICS INC	COM	14078110	2,623,994	67,007	66,607	400
CARAUSTAR INDS INC	COM	14090910	5,630,916	812,542	269,666	542,876
CARDINAL HEALTH INC	COM	14149Y10	683,167,687	10,565,538	10,192,949	335,276
CARDIODYNAMICS INTL	COM	14159710	1,720,331	260,262	260,262	
CAREER EDUCATION COR	COM	14166510	13,721,324	400,272	399,192	1,080
CAREMARK RX INC	COM	14170510	33,595,028	2,059,781	1,463,099	596,220
CARLISLE COS INC	COM	14233910	16,702,053	451,651	451,451	200
CARLTON COMMUNICATIO	ADR	14287220	352,728	19,596	19,596	
CARNIVAL CORP	COM	14365810	263,806,714	9,394,826	9,316,907	71,519
CARRIAGE SVCS INC	CL A	14390510	272,986	51,800	51,800	
CARPENTER TECHNOLOGY	COM	14428510	45,404,962	1,705,671	265,200	1,440,471
CARRAMERICA RLTY COR	COM	14441810	18,945,451	629,417	628,927	490
CARREKER CORP	COM	14443310	781,065	132,384	132,384	
CARRIER ACCESS CORP	COM	14446010	262,183	89,789	89,789	
CASCADE CORP	COM	14719510	475,163	39,564	39,564	
CASCADE NAT GAS CORP	COM	14733910	2,328,546	105,603	105,603	
CASELLA WASTE SYS IN	CL A	14744810	2,588,654	174,791	174,771	
CASEYS GEN STORES IN	COM	14752810	9,494,801	637,235	636,715	520

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

CASH AMER INTL INC	COM	14754D10	1,721,479	202,527	202,527	
CASS INFORMATION SYS	COM	14808P10	1,310,603	53,494		5
CASTLE A M & CO	COM	14841110	454,403	55,415	55,415	
CATALINA MARKETING C	COM	14886710	20,534,661	591,777	589,357	520
CATALYTICA ENERGY SY	COM	14888410	629,928	137,840	137,840	
CATAPULT COMMUNICATI	COM	14901610	1,169,494	44,877	44,877	
CATELLUS DEV CORP	COM	14911110	17,816,922	968,311	825,146	143,165
CATERPILLAR INC DEL	COM	14912310	490,253,024	9,382,833	9,279,142	67,786
CATHAY BANCORP INC	COM	14915010	5,056,491	78,946	71,946	
CATO CORP NEW	CL A	14920510	2,609,844	138,087	138,087	
CEDAR FAIR L P	DEPOSITRY	15018510	1,042,419	42,050	35,050	7,000
CELL GENESYS INC	COM	15092110	8,285,524	356,520	356,020	400
CELERITEK INC	COM	15092610	1,422,339	106,224	106,124	
CELL THERAPEUTICS IN	COM	15093410	7,410,352	306,974	306,574	400
Page Total			2,198,961,028			

Voting Authority

Name of Issuer	Sole	Shared	None
CAMBREX CORP	234,315	100	14,000
CAMCO FINL CORP	20,202		
CAMDEN PPTY TR	644,482		24,300
CAMINUS CORP	77,560		5,700
CAMPBELL SOUP CO	6,662,853	292,359	987,177
CDN IMPERIAL BK OF C	19,605		
CANADIAN NATL RY CO	9,942		989
CANON INC	662,312		11,100
CAPITAL CITY BK GROU	55,652		4,200
CAPITAL AUTOMOTIVE R	335,881		11,200

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

CAPITAL ONE FINL COR	3,493,003	61,476	465,152

CAPITOL FED FINL	307,052		12,700

CAPITOL TRANSAMERICA	82,567		3,000

CAPSTONE TURBINE COR	375,404	5,560	39,500

CAPSTEAD MTG CORP	88,862	50	5,250

CARBO CERAMICS INC	63,707		3,300

CARAUSTAR INDS INC	785,342		27,200

CARDINAL HEALTH INC	9,072,941	316,914	1,175,683

CARDIODYNAMICS INTL	254,562		5,700

CAREER EDUCATION COR	369,572		30,700

CAREMARK RX INC	1,266,591	606,662	186,528

CARLISLE COS INC	431,142		20,509

CARLTON COMMUNICATIO	19,596		

CARNIVAL CORP	8,301,279	149,500	944,047

CARRIAGE SVCS INC	51,800		

CARPENTER TECHNOLOGY	252,800	1,440,471	12,400

CARRAMERICA RLTY COR	589,917	3,100	36,400

CARREKER CORP	125,384		7,000

CARRIER ACCESS CORP	89,789		

CASCADE CORP	39,564		

CASCADE NAT GAS CORP	94,303		11,300

CASELLA WASTE SYS IN	162,871	20	11,900

CASEYS GEN STORES IN	607,635		29,600

CASH AMER INTL INC	186,527		16,000

CASS INFORMATION SYS		53,494	

CASTLE A M & CO	55,415		

CATALINA MARKETING C	564,777	3,700	23,300

CATALYTICA ENERGY SY	129,840		8,000

CATAPULT COMMUNICATI	43,877		1,000

CATELLUS DEV CORP	892,211	8,700	67,400

CATERPILLAR INC DEL	8,407,507	141,041	834,285

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

CATHAY BANCORP INC	65,546	7,000	6,400
CATO CORP NEW	129,487		8,600
CEDAR FAIR L P	42,050		
CELL GENESYS INC	334,320	100	22,100
CELERITEK INC	97,824	100	8,300
CELL THERAPEUTICS IN	288,774		18,200
Page Total			

Page 13 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
CELGENE CORP	COM	15102010	15,206,496	476,394	474,574	1,720	
CELL PATHWAYS INC NE	COM	15114R10	1,613,314	231,798	231,798		
CEMEX S A	SPON ADR 5	15129088	1,591,445	64,431	64,431		
CENDANT CORP	COM	15131310	405,359,937	20,671,083	20,566,163	67,985	3
CENTENNIAL BANCORP	COM	15133T10	1,395,181	189,049	189,049		
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,706,055	166,607	166,607		
CENTER TR INC	COM	15184510	416,840	98,080	98,080		
CENTERPOINT PPTYS TR	SH BEN INT	15189510	22,017,426	442,117	391,692	50,425	
CENTEX CONSTRUCTION	COM	15231R10	2,203,052	68,738	68,538	200	
CENTEX CORP	COM	15231210	72,364,258	1,267,547	1,264,937	2,510	
CENTILLIUM COMMUNICA	COM	15231910	1,810,653	230,363	230,363		
CENTRA SOFTWARE INC	COM	15234X10	1,511,904	188,988	188,308	680	
CENTRAL COAST BANCOR	COM	15314510	1,014,904	46,132	46,132		
CENTRAL PKG CORP	COM	15478510	3,371,598	171,670	171,570	100	
CENTRAL VT PUB SVC C	COM	15577110	3,237,645	193,871	193,871		

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

CENTURY ALUM CO	COM	15643110	1,546,620	115,765	115,765		
CENTURY BANCORP INC	CL A NON V	15643210	1,080,000	54,000			5
CENTURY BUSINESS SVC	COM	15649010	1,647,092	716,127	666,127	50,000	
CEPHEID	COM	15670R10	238,560	56,800	51,800		
CENTURYTEL INC	COM	15670010	101,503,470	3,094,618	2,818,177	215,755	6
CEPHALON INC	COM	15670810	21,608,088	285,878	282,840	2,978	
CERIDIAN CORP NEW	COM	15677910	30,921,675	1,649,156	1,632,046	16,810	
CERNER CORP	COM	15678210	11,738,592	235,101	233,489	1,612	
CERTEGY INC	COM	15688010	30,715,084	897,577	892,564	3,813	
CERUS CORP	COM	15708510	4,827,219	105,513	105,513		
CHAMPION ENTERPRISES	COM	15849610	5,939,242	482,473	482,373		
CHAMPIONSHIP AUTO RA	COM	15871110	1,822,980	113,299	113,059	240	
CHARLES RIVER ASSOCI	COM	15985210	246,102	12,005	12,005		
CHARLES RIV LABS INT	COM	15986410	13,616,952	406,719	388,019	18,700	
CHARTER ONE FINL INC	COM	16090310	123,229,234	4,538,830	4,521,898	15,023	
CHARTER MUN MTG ACCE	SH BEN INT	16090810	4,844,011	298,093	298,073		
CHARLOTTE RUSSE HLDG	COM	16104810	3,310,532	177,890	177,890		
CHARMING SHOPPES INC	COM	16113310	4,898,018	922,414	922,414		
CHARTER COMMUNICATIO	CL A	16117M10	15,296,872	931,033	927,893	3,140	
CHARTERED SEMICONDC	ADR	16133R10	7,139,270	270,028	20,430	249,598	
CHATEAU CMNTYS INC	COM	16172610	8,705,115	291,141	291,141		
CHECKFREE CORP NEW	COM	16281310	11,578,842	643,269	643,019	50	
CHECKPOINT SYS INC	COM	16282510	3,952,236	294,943	293,943	1,000	
CHEESECAKE FACTORY I	COM	16307210	12,739,102	366,382	361,520	4,712	
CHELSEA PPTY GROUP I	COM	16342110	20,679,054	421,162	369,312	51,850	
CHEMED CORP	COM	16359610	4,180,785	123,327	123,327		
CHEMFIRST INC	COM	16361A10	2,429,814	101,369	101,369		
CHEMICAL FINL CORP	COM	16373110	6,195,587	205,424	205,424		
CHESAPEAKE CORP	COM	16515910	4,079,115	146,678	146,498	100	
CHESAPEAKE ENERGY CO	COM	16516710	8,232,715	1,245,494	1,241,694	3,800	
CHEVRONTEXACO CORP	COM	16676410	4,106,083,970	45,821,716	29,062,251	16,562,738	19

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

CHICOS FAS INC COM 16861510 12,565,685 316,516 282,311 27,445

Page Total 5,122,412,341

Voting Authority			
Name of Issuer	Sole	Shared	None
CELGENE CORP	422,794	6,300	47,300
CELL PATHWAYS INC NE	227,298		4,500
CEMEX S A	59,012		5,419
CENDANT CORP	17,863,888	338,484	2,468,711
CENTENNIAL BANCORP	185,164		3,885
CENTENNIAL COMMUNCTN	162,007		4,600
CENTER TR INC	98,080		
CENTERPOINT PPTYS TR	428,417		13,700
CENTEX CONSTRUCTION	64,338		4,400
CENTEX CORP	1,095,563	18,966	153,018
CENTILLIUM COMMUNICA	214,663		15,700
CENTRA SOFTWARE INC	175,788		13,200
CENTRAL COAST BANCOR	45,032		1,100
CENTRAL PKG CORP	164,070		7,600
CENTRAL VT PUB SVC C	186,671		7,200
CENTURY ALUM CO	107,965		7,800
CENTURY BANCORP INC		54,000	
CENTURY BUSINESS SVC	669,327		46,800
CEPHEID	51,800	5,000	
CENTURYTEL INC	2,768,394	95,528	230,696
CEPHALON INC	255,318	2,560	28,000
CERIDIAN CORP NEW	1,388,327	7,330	253,499
CERNER CORP	216,101	2,200	16,800
CERTEGY INC	790,396	5,120	102,061

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

CERUS CORP	98,813		6,700
CHAMPION ENTERPRISES	438,973	100	43,400
CHAMPIONSHIP AUTO RA	104,799		8,500
CHARLES RIVER ASSOCI	12,005		
CHARLES RIV LABS INT	382,919		23,800
CHARTER ONE FINL INC	4,000,218	73,919	464,693
CHARTER MUN MTG ACCE	282,673	20	15,400
CHARLOTTE RUSSE HLDG	164,990		12,900
CHARMING SHOPPES INC	829,814		92,600
CHARTER COMMUNICATIO	852,508	7,600	70,925
CHARTERED SEMICONDOC	265,488		4,540
CHATEAU CMNTYS INC	276,841		14,300
CHECKFREE CORP NEW	590,369	5,100	47,800
CHECKPOINT SYS INC	276,843		18,100
CHEESECAKE FACTORY I	339,882	150	26,350
CHELSEA PPTY GROUP I	412,262		8,900
CHEMED CORP	116,327		7,000
CHEMFIRST INC	94,669		6,700
CHEMICAL FINL CORP	191,249		14,175
CHESAPEAKE CORP	135,298	80	11,300
CHESAPEAKE ENERGY CO	1,165,694		79,800
CHEVRONTEXACO CORP	26,261,162	16,861,327	2,699,227
CHICOS FAS INC	295,656	6,760	14,100
Page Total			

Page 14 of 70

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

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

Issuer	Class	Number	Value	Prin Amt	Defined	Ot
CHILE FD INC	COM	16883410	236,942	28,107	28,107	
CHILES OFFSHORE INC	COM	16888M10	1,776,554	89,319	89,319	
CHILDRENS PL RETAIL	COM	16890510	3,075,552	113,280	113,080	200
CHIPPAC INC	CL A	16965710	2,200,586	296,575	296,575	
CHOICE HOTELS INTL I	COM	16990510	6,905,616	311,766	309,816	1,800
CHIRON CORP	COM	17004010	160,166,020	3,653,422	3,644,360	7,397
CHITTENDEN CORP	COM	17022810	9,663,312	350,120	333,825	7,422
CHOICE ONE COMMUNICA	COM	17038P10	262,808	75,088	74,483	605
CHOICEPOINT INC	COM	17038810	35,259,710	695,595	693,019	2,326
CHORDIANT SOFTWARE I	COM	17040410	2,038,351	257,693	257,693	
CHRISTOPHER & BANKS	COM	17104610	6,717,760	196,139	196,139	
CHUBB CORP	COM	17123210	263,893,812	3,824,548	3,754,569	36,307
CHURCH & DWIGHT INC	COM	17134010	20,754,303	779,358	779,258	100
CHURCHILL DOWNS INC	COM	17148410	1,213,651	32,828	32,828	
CIBER INC	COM	17163B10	4,336,595	458,899	456,628	2,271
CIENA CORP	COM	17177910	93,519,169	6,535,232	6,525,822	7,990
CIMA LABS INC	COM	17179610	4,547,163	125,786	125,766	
CINCINNATI FINL CORP	COM	17206210	127,979,592	3,354,642	3,347,668	6,754
CINERGY CORP	COM	17247410	119,291,578	3,568,399	3,561,131	6,488
CIPHERGEN BIOSYSTEMS	COM	17252Y10	1,232,736	154,092	154,092	
CIRCOR INTL INC	COM	17273K10	1,332,016	72,196	72,196	
CIRCUIT CITY STORE I	CIRCT CITY	17273710	130,533,274	5,030,184	5,021,076	8,948
CIRCUIT CITY STORE I	CARMAX GRO	17273730	7,063,953	310,640	310,640	
CISCO SYS INC	COM	17275R10	3,095,877,316	170,948,499	165,577,603	3,776,447
CIRRUS LOGIC INC	COM	17275510	10,235,875	774,272	771,962	2,110
CINTAS CORP	COM	17290810	153,280,464	3,193,343	3,175,241	5,102
CITIGROUP INC	COM	17296710	11,354,924,102	224,939,067	222,308,843	2,054,325
CITIZENS BKG CORP MI	COM	17442010	14,201,957	431,933	430,933	1,000
CITIZENS COMMUNICATI	COM	17453B10	59,253,524	5,558,492	5,519,582	38,710

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

CITIZENS INC	CL A	17474010	2,023,278	159,943	159,943	
CITRIX SYS INC	COM	17737610	100,419,512	4,431,576	4,424,256	7,100
CITY BK LYNNWOOD WAS	COM	17770A10	1,845,327	77,017	77,017	
CITY HLDG CO	COM	17783510	1,807,372	150,114	149,914	200
CITY NATL CORP	COM	17856610	24,935,818	532,248	531,698	550
CLAIRES STORES INC	COM	17958410	8,564,916	567,213	566,733	280
CLARCOR INC	COM	17989510	7,714,781	284,154	284,054	100
CLARK / BARDES INC	COM	18066810	2,195,110	87,004	87,004	
CLAYTON HOMES INC	COM	18419010	19,074,468	1,115,466	1,112,696	1,850
CLEAR CHANNEL COMMUN	COM	18450210	628,891,942	12,353,014	12,167,082	173,415
CLEVELAND CLIFFS INC	COM	18589610	1,842,389	100,677	100,577	100
CLICK COMMERCE INC	COM	18681D10	507,006	160,445	160,445	
CLOROX CO DEL	COM	18905410	206,152,595	5,212,455	5,195,055	7,720
CLOSURE MED CORP	COM	18909310	1,250,016	53,511	53,511	
COACH INC	COM	18975410	34,370,030	881,735	876,100	5,251
COACHMEN INDS INC	COM	18987310	1,576,608	131,384	131,384	
COASTAL BANCORP INC	COM	19041P10	1,051,728	36,392	36,392	
COBALT CORP	COM	19074W10	554,868	86,970	86,970	
Page Total			16,736,552,055			

Voting Authority

Name of Issuer	Sole	Shared	None
CHILE FD INC			28,107
CHILES OFFSHORE INC	87,219		2,100
CHILDRENS PL RETAIL	104,880		8,400
CHIPPAC INC	276,375		20,200
CHOICE HOTELS INTL I	289,416	150	22,200
CHIRON CORP	3,169,407	149,791	334,224

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

CHITTENDEN CORP	311,921	8,873	29,326
CHOICE ONE COMMUNICA	75,088		
CHOICEPOINT INC	650,019	3,650	41,926
CHORDIANT SOFTWARE I	257,693		
CHRISTOPHER & BANKS	182,639		13,500
CHUBB CORP	3,259,582	81,455	483,511
CHURCH & DWIGHT INC	741,758		37,600
CHURCHILL DOWNS INC	31,128		1,700
CIBER INC	425,999		32,900
CIENA CORP	5,692,476	95,320	747,436
CIMA LABS INC	116,666	20	9,100
CINCINNATI FINL CORP	2,918,940	39,565	396,137
CINERGY CORP	3,123,001	52,099	393,299
CIPHERGEN BIOSYSTEMS	154,092		
CIRCOR INTL INC	70,496		1,700
CIRCUIT CITY STORE I	4,314,347	52,482	663,355
CIRCUIT CITY STORE I	288,040		22,600
CISCO SYS INC	142,880,875	6,703,528	21,364,096
CIRRUS LOGIC INC	726,272	5,900	42,100
CINTAS CORP	2,710,260	130,573	352,510
CITIGROUP INC	101,840,314	109,717,341	13,381,412
CITIZENS BKG CORP MI	401,133		30,800
CITIZENS COMMUNICATI	4,896,504	75,285	586,703
CITIZENS INC	156,343		3,600
CITRIX SYS INC	3,853,282	132,221	446,073
CITY BK LYNNWOOD WAS	71,117		5,900
CITY HLDG CO	147,114		3,000
CITY NATL CORP	504,748	2,000	25,500
CLAIRES STORES INC	528,013	200	39,000
CLARCOR INC	260,104		24,050
CLARK / BARDES INC	81,804		5,200

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

CLAYTON HOMES INC	1,040,246	9,420	65,800
CLEAR CHANNEL COMMUN	10,783,108	186,084	1,383,822
CLEVELAND CLIFFS INC	94,477		6,200
CLICK COMMERCE INC	149,745		10,700
CLOROX CO DEL	4,372,571	185,850	654,034
CLOSURE MED CORP	50,211		3,300
COACH INC	841,817	4,084	35,834
COACHMEN INDS INC	123,084		8,300
COASTAL BANCORP INC	35,492		900
COBALT CORP	86,970		
Page Total			

Page 15 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
COBIZ INC	COM	19089710	799,173	59,198	59,198		
COCA COLA BOTTLING C	COM	19109810	1,083,666	28,623	28,623		
COCA COLA CO	COM	19121610	2,635,232,690	55,890,407	53,187,101	1,359,320	1,340
COCA COLA ENTERPRISE	COM	19121910	139,999,101	7,391,716	7,380,956	10,130	
COCA-COLA FEMSA S A	SPON ADR R	19124110	1,093,554	54,487	54,487		
COGNEX CORP	COM	19242210	7,854,971	306,715	294,155	460	1
COGNIZANT TECHNOLOGY	CL A	19244610	9,337,661	227,859	227,859		
COHERENT INC	COM	19247910	7,955,344	257,288	256,878	410	
COHU INC	COM	19257610	5,481,553	277,547	277,527	20	
COINSTAR INC	COM	19259P30	4,913,275	196,531	196,491	40	
COLDWATER CREEK INC	COM	19306810	949,118	44,812	44,812		

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

COLE NATIONAL CORP N	CL A	19329010	1,641,429	99,180	99,180		
COLE KENNETH PRODTNS	CL A	19329410	1,714,652	96,873	96,873		
COLES MYER LTD	SPON ADR N	19387040	411,507	12,050	12,050		
COLGATE PALMOLIVE CO	COM	19416210	704,160,245	12,193,251	11,711,533	412,164	6
COLLINS & AIKMAN COR	COM	19483010	7,764,949	1,008,435	1,008,435		
COLONIAL BANCGROUP I	COM	19549330	31,074,240	2,205,411	2,188,835	16,576	
COLONIAL PPTYS TR	COM SH BEN	19587210	6,627,162	212,750	212,750		
COLUMBIA BKG SYS INC	COM	19723610	1,421,001	108,889	108,889		
COLUMBIA LABS INC	COM	19777910	730,772	211,818	211,818		
COLUMBIA SPORTSWEAR	COM	19851610	2,838,924	85,253	84,703	550	
COMARCO INC	COM	20008010	372,100	24,400	24,400		
COMCAST CORP	CL A	20030010	1,535,868	42,663	41,363	700	
COMCAST CORP	CL A SPL	20030020	734,917,644	20,414,379	19,941,655	423,391	4
COMDISCO INC	COM	20033610	507,788	976,517	976,097	420	
COMERICA INC	COM	20034010	238,780,388	4,167,197	3,999,261	160,616	
COMMERCE BANCORP INC	COM	20051910	15,441,107	392,504	389,262	1,542	
COMMERCE BANCSHARES	COM	20052510	22,327,584	572,649	530,397	39,858	
COMMERCE GROUP INC M	COM	20064110	12,698,024	336,907	300,407	36,500	
COMMERCE ONE INC DEL	COM	20069310	9,615,645	2,693,458	2,573,149	79,590	4
COMMERCIAL FEDERAL C	COM	20164710	17,387,579	739,897	739,797		
COMMERCIAL METALS CO	COM	20172310	3,866,514	110,535	110,402	133	
COMMERCIAL NET LEASE	COM	20221810	4,336,111	333,547	333,527	20	
COMMONWEALTH BANCORP	COM	20268X10	1,664,727	75,157	75,157		
COMMONWEALTH TEL ENT	COM	20334910	7,282,229	160,049	159,649	400	
COMMSCOPE INC	COM	20337210	13,090,536	615,446	613,896	1,250	
COMMUNITY BK SYS INC	COM	20360710	2,672,924	102,020	102,020		
COMMUNITY BKS INC MI	COM	20362810	1,888,056	69,928	69,928		
COMMUNITY HEALTH SYS	COM	20366810	11,552,341	453,033	425,036	22,567	
COMMUNITY FIRST BANK	COM	20390210	9,525,029	370,768	370,768		
COMMUNITY TR BANCORP	COM	20414910	2,247,011	94,611	94,611		
COMPANHIA BRASILEIRA	ADR	20440T20	721,732	32,806	32,806		

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

COMPANHIA SIDERURGIC	SPONSORED	20440W10	445,750	27,652	27,652
COMPANHIA ENERGETICA	SP ADR N-V	20440960	347,571	23,987	23,987
COMPANHIA PARANAENSE	SPON ADR P	20441B40	284,955	36,300	36,300
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	411,264	29,376	29,376
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	1,713,226	84,437	84,437
Page Total			4,688,718,690		

Voting Authority

Name of Issuer	Sole	Shared	None
COBIZ INC	59,198		
COCA COLA BOTTLING C	28,023		600
COCA COLA CO	46,275,114	3,064,776	6,550,517
COCA COLA ENTERPRISE	6,624,644	113,721	653,351
COCA-COLA FEMSA S A	27,887	17,000	9,600
COGNEX CORP	274,615	12,100	20,000
COGNIZANT TECHNOLOGY	223,959		3,900
COHERENT INC	239,888		17,400
COHU INC	262,747		14,800
COINSTAR INC	181,231		15,300
COLDWATER CREEK INC	44,812		
COLE NATIONAL CORP N	96,780		2,400
COLE KENNETH PRODTNS	91,573		5,300
COLES MYER LTD	12,050		
COLGATE PALMOLIVE CO	10,447,317	475,628	1,270,306
COLLINS & AIKMAN COR	947,235		61,200
COLONIAL BANGROUP I	2,122,011	10,000	73,400
COLONIAL PPTYS TR	203,650		9,100
COLUMBIA BKG SYS INC	106,579		2,310
COLUMBIA LABS INC	196,618		15,200

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

COLUMBIA SPORTSWEAR	78,053		7,200
COMARCO INC	24,400		
COMCAST CORP	41,263	600	800
COMCAST CORP	17,587,602	321,595	2,505,182
COMDISCO INC	904,117		72,400
COMERICA INC	3,611,781	60,506	494,910
COMMERCE BANCORP INC	350,404	6,500	35,600
COMMERCE BANCSHARES	523,506	7,122	42,021
COMMERCE GROUP INC M	320,307		16,600
COMMERCE ONE INC DEL	2,471,089	40,719	181,650
COMMERCIAL FEDERAL C	704,497	100	35,300
COMMERCIAL METALS CO	100,835		9,700
COMMERCIAL NET LEASE	311,247		22,300
COMMONWEALTH BANCORP	73,257		1,900
COMMONWEALTH TEL ENT	152,349		7,700
COMMSCOPE INC	583,146	300	32,000
COMMUNITY BK SYS INC	97,620		4,400
COMMUNITY BKS INC MI	65,628		4,300
COMMUNITY HEALTH SYS	420,103	8,730	24,200
COMMUNITY FIRST BANK	346,768		24,000
COMMUNITY TR BANCORP	88,211		6,400
COMPANHIA BRASILEIRA	23,016	9,790	
COMPANHIA SIDERURGIC	3,415	17,828	6,409
COMPANHIA ENERGETICA	6,367	17,620	
COMPANHIA PARANAENSE			36,300
COMPANHIA DE BEBIDAS	29,376		
COMPANHIA DE BEBIDAS	6,310	78,127	
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 Discretion		Shared as Defined	Sh
					Sole	Shared as Defined		
COMPANHIA VALE DO RI	SPON ADR P	20441210	1,003,425	42,500	42,500			
COMPANIA CERVECERIAS	SPONSORED	20442910	578,108	32,478	32,478			
COMPANIA DE TELECOMU	SPON ADR N	20444930	2,343,251	174,090	174,090			
COMPASS BANCSHARES I	COM	20449H10	51,773,236	1,829,443	1,825,463		3,580	
COMPAQ COMPUTER CORP	COM	20449310	340,981,869	34,936,667	34,777,333		121,194	3
COMPUCREDIT CORP	COM	20478N10	1,963,978	167,005	167,005			
COMPUTER ASSOC INTL	COM	20491210	454,435,376	13,175,859	13,148,426		26,481	
COMPUTER NETWORK TEC	COM	20492510	4,966,736	279,187	269,827		9,360	
COMPUTER SCIENCES CO	COM	20536310	182,423,414	3,724,447	3,629,711		46,658	4
COMPUTERIZED THERMAL	COM	20557C10	758,351	489,259	489,259			
COMPX INTERNATIONAL	CL A	20563P10	338,465	26,096	25,996		100	
COMPUWARE CORP	COM	20563810	92,409,088	7,837,921	7,825,726		11,555	
COMSTOCK RES INC	COM NEW	20576820	2,949,198	421,314	421,214		100	
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	83,462,783	3,731,014	3,725,049		5,745	
CONAGRA FOODS INC	COM	20588710	891,502,478	37,505,363	32,559,452		4,921,771	2
CONCEPTUS INC	COM	20601610	1,937,206	82,085	80,085			
CONCORD CAMERA CORP	COM	20615610	1,619,513	204,484	204,484			
CONCORD COMMUNICATIO	COM	20618610	476,147	23,058	15,786		7,272	
CONCORD EFS INC	COM	20619710	331,508,008	10,113,118	10,071,717		40,881	
CONCURRENT COMPUTER	COM	20671020	8,171,004	550,236	547,936		2,300	
CONNECTIV INC	COM	20682910	21,612,351	882,497	875,670		5,740	
CONESTOGA ENTERPRISE	COM	20701510	2,336,024	73,115	73,115			
CONEXANT SYSTEMS INC	COM	20714210	69,788,594	4,859,930	4,825,096		19,279	1
CONMED CORP	COM	20741010	5,163,392	258,687	258,147		540	
CONNECTICUT BANCSHAR	COM	20754010	2,863,533	110,775	110,775			

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

CONNECTICUT WTR SVC	COM	20779710	1,905,047	64,425	64,425		
CONNETICS CORP	COM	20819210	2,992,695	251,487	251,487		
CONOCO INC	COM	20825150	389,278,103	13,755,410	13,639,093	93,503	2
CONSECO INC	COM	20846410	28,523,930	6,395,500	6,369,246	20,840	
CONSOL ENERGY INC	COM	20854P10	8,872,276	357,177	357,177		
CONSOLIDATED EDISON	COM	20911510	179,711,456	4,452,712	4,432,037	13,182	
CONSOLIDATED FREIGHT	COM	20923210	758,654	149,048	149,048		
CONSOLIDATED GRAPHIC	COM	20934110	6,468,577	336,030	84,850	251,180	
CONSTELLATION BRANDS	CL A	21036P10	15,924,131	371,625	351,057	16,818	
CONSTELLATION ENERGY	COM	21037110	91,354,540	3,440,849	3,423,030	12,599	
CONTINENTAL AIRLS IN	CL B	21079530	11,081,902	422,812	419,722	3,090	
CONVERA CORP	CL A	21191910	569,985	170,145	170,145		
CONVERGYS CORP	COM	21248510	147,727,882	3,940,461	3,649,240	202,900	8
COOPER CAMERON CORP	COM	21664010	23,927,950	592,863	592,563	200	
COOPER COS INC	COM NEW	21664840	12,158,984	243,277	241,977	1,300	
COOPER INDS INC	COM	21666910	89,036,397	2,549,725	2,530,073	10,852	
COOPER TIRE & RUBR C	COM	21683110	25,668,164	1,608,281	1,603,596	3,685	
COORS ADOLPH CO	CL B	21701610	40,453,971	757,565	756,315	1,250	
COORSTEK INC	COM	21702010	2,843,025	89,291	89,291		
COPART INC	COM	21720410	13,698,542	376,644	376,144	500	
COPPER MTN NETWORKS	COM	21751010	749,210	443,320	437,895	5,425	
COR THERAPEUTICS INC	COM	21775310	15,679,534	655,225	653,805	1,220	
Page Total			3,666,750,483				

Voting Authority

Name of Issuer	Sole	Shared	None
COMPANHIA VALE DO RI		42,500	
COMPANIA CERVECERIAS	6,788	25,690	

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

COMPANIA DE TELECOMU	45,748	100,278	28,064
COMPASS BANCSHARES I	1,734,793	7,700	86,950
COMPAQ COMPUTER CORP	30,677,857	541,531	3,717,279
COMPUCREDIT CORP	158,205		8,800
COMPUTER ASSOC INTL	11,451,532	182,047	1,542,280
COMPUTER NETWORK TEC	263,387		15,800
COMPUTER SCIENCES CO	3,214,951	85,264	424,232
COMPUTERIZED THERMAL	449,759		39,500
COMPX INTERNATIONAL	25,996		100
COMPUWARE CORP	6,747,885	108,328	981,708
COMSTOCK RES INC	407,314		14,000
COMVERSE TECHNOLOGY	3,266,924	53,210	410,880
CONAGRA FOODS INC	10,373,793	25,764,231	1,367,339
CONCEPTUS INC	80,085	2,000	
CONCORD CAMERA CORP	190,384		14,100
CONCORD COMMUNICATIO	22,858		200
CONCORD EFS INC	8,594,068	346,634	1,172,416
CONCURRENT COMPUTER	515,536		34,700
CONNECTIV INC	817,210	8,787	56,500
CONESTOGA ENTERPRISE	68,115		5,000
CONEXANT SYSTEMS INC	4,311,744	88,678	459,508
CONMED CORP	245,037		13,650
CONNECTICUT BANCSHAR	103,775		7,000
CONNECTICUT WTR SVC	58,725		5,700
CONNETICS CORP	243,687		7,800
CONOCO INC	12,346,241	227,871	1,181,298
CONSECO INC	5,713,105	74,966	607,429
CONSOL ENERGY INC	344,377		12,800
CONSOLIDATED EDISON	3,838,094	74,424	540,194
CONSOLIDATED FREIGHT	139,748		9,300
CONSOLIDATED GRAPHIC	82,750	251,180	2,100

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

CONSTELLATION BRANDS	345,775	6,650	19,200
CONSTELLATION ENERGY	2,968,830	53,965	418,054
CONTINENTAL AIRLS IN	386,012	2,900	33,900
CONVERA CORP	168,845		1,300
CONVERGYS CORP	3,363,587	212,817	364,057
COOPER CAMERON CORP	462,172	97,691	33,000
COOPER COS INC	233,577		9,700
COOPER INDS INC	2,133,205	129,693	286,827
COOPER TIRE & RUBR C	1,457,649	12,900	137,732
COORS ADOLPH CO	646,974	8,275	102,316
COORSTEK INC	84,091		5,200
COPART INC	350,944		25,700
COPPER MTN NETWORKS	413,220		30,100
COR THERAPEUTICS INC	617,665	4,700	32,860
Page Total			

Page 17 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
CORILLIAN CORP	COM	21872510	722,552	150,846	150,846		
CORINTHIAN COLLEGES	COM	21886810	7,751,885	189,579	189,579		
CORIXA CORP	COM	21887F10	5,533,071	367,158	366,738	320	
CORN PRODS INTL INC	COM	21902310	11,895,112	337,450	330,718	1,790	
CORNERSTONE RLTY INC	COM	21922V10	6,279,012	553,217	553,217		
CORNING INC	COM	21935010	178,059,791	19,961,860	19,569,781	318,733	7
CORPORATE EXECUTIVE	COM	21988R10	24,848,138	677,061	676,861	200	

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

CORPORATE OFFICE PPT	SH BEN INT	22002T10	3,172,981	267,311	245,601	21,710
CORRECTIONAL PPTYS T	COM	22025E10	212,838	12,594	12,594	
CORRECTIONS CORP AME	COM NEW	22025Y40	4,496,160	242,250	242,250	
CORUS BANKSHARES INC	COM	22087310	5,280,837	116,318	116,318	
CORUS ENTERTAINMENT	COM CL B N	22087410	4,471,040	224,000		224,000
CORVAS INTL INC	COM	22100510	1,538,254	234,848	234,848	
CORVEL CORP	COM	22100610	2,158,388	65,905	65,905	
CORVIS CORP	COM	22100910	5,139,576	1,591,200	1,579,320	11,700
COSINE COMMUNICATION	COM	22122210	1,109,782	715,989	715,989	
COST PLUS INC CALIF	COM	22148510	5,091,286	192,124	192,084	40
COSTCO WHSL CORP NEW	COM	22160K10	441,448,126	9,947,006	9,891,379	54,811
COSTAR GROUP INC	COM	22160N10	2,749,361	114,509	114,509	
COUNTRYWIDE CR INDS	COM	22237210	115,373,363	2,816,045	2,811,035	4,910
COUSINS PPTYS INC	COM	22279510	12,323,115	505,875	505,875	
COVANTA ENERGY CORP	COM	22281N10	2,992,280	662,009	661,559	450
COVANSYS CORP	COM	22281W10	1,718,256	191,984	191,984	
COVANCE INC	COM	22281610	21,114,745	930,165	883,810	46,355
COVENANT TRANS INC	CL A	22284P10	1,079,566	67,642	67,642	
COVENTRY HEALTH CARE	COM	22286210	25,019,554	1,254,113	1,253,373	640
COX COMMUNICATIONS I	CL A	22404410	91,369,332	2,180,132	2,166,074	9,190
COX RADIO INC	CL A	22405110	6,090,204	239,019	234,459	4,560
CRANE CO	COM	22439910	47,724,244	1,861,320	1,851,507	4,580
CRAWFORD & CO	CL B	22463310	3,900,216	332,783	332,783	
CREDENCE SYS CORP	COM	22530210	12,759,354	687,095	685,845	1,050
CREDIT ACCEP CORP MI	COM	22531010	1,281,564	143,996	143,996	
CREDIT SUISSE GROUP	SPONSORED	22540110	2,561,345	60,055	60,055	
CREE INC	COM	22544710	22,477,803	762,994	761,794	900
CRESCENT REAL ESTATE	COM	22575610	21,574,298	1,191,292	1,189,772	1,520
CRESTLINE CAP CORP	COM	22615310	4,150,019	133,613	133,573	40
CROMPTON CORP	COM	22711610	12,650,715	1,405,635	1,395,698	8,190
CROSS CTRY INC	COM	22748P10	559,150	21,100	21,100	

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

CROSSMANN CMNTYS INC	COM	22764E10	3,016,629	91,413	91,413	
CROSSROADS SYS INC	COM	22765D10	675,776	150,507	148,707	1,800
CROWN AMERN RLTY TR	SH BEN INT	22818610	2,682,459	343,905	343,905	
CROWN CASTLE INTL CO	COM	22822710	14,504,508	1,358,100	1,355,640	2,260
CROWN CORK & SEAL IN	COM	22825510	2,930,382	1,153,694	1,151,674	2,020
CROWN MEDIA HLDGS IN	CL A	22841110	1,754,906	155,439	155,359	
CRYOLIFE INC	COM	22890310	4,240,620	141,354	141,354	
CUBIC CORP	COM	22966910	2,699,070	52,552	52,552	
CUBIST PHARMACEUTICA	COM	22967810	9,510,988	264,488	264,088	400
Page Total			1,160,692,651			

Voting Authority

Name of Issuer	Sole	Shared	None
CORILLIAN CORP	150,846		
CORINTHIAN COLLEGES	183,179		6,400
CORIXA CORP	342,226	100	24,832
CORN PRODS INTL INC	309,808	4,942	22,700
CORNERSTONE RLTY INC	523,717		29,500
CORNING INC	17,256,068	334,440	2,371,352
CORPORATE EXECUTIVE	655,461		21,600
CORPORATE OFFICE PPT	264,911		2,400
CORRECTIONAL PPTYS T	12,594		
CORRECTIONS CORP AME	226,750		15,500
CORUS BANKSHARES INC	109,618		6,700
CORUS ENTERTAINMENT	224,000		
CORVAS INTL INC	217,848		17,000
CORVEL CORP	60,655		5,250
CORVIS CORP	1,428,420	180	162,600
COSINE COMMUNICATION	661,689		54,300

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

COST PLUS INC CALIF	177,224		14,900
COSTCO WHSL CORP NEW	8,555,250	134,617	1,257,139
COSTAR GROUP INC	105,909		8,600
COUNTRYWIDE CR INDS	2,487,511	34,830	293,704
COUSINS PPTYS INC	483,775		22,100
COVANTA ENERGY CORP	629,309		32,700
COVANSYS CORP	177,784		14,200
COVANCE INC	891,265		38,900
COVENANT TRANS INC	66,242		1,400
COVENTRY HEALTH CARE	1,216,313	100	37,700
COX COMMUNICATIONS I	1,795,088	16,268	368,776
COX RADIO INC	213,919	4,100	21,000
CRANE CO	1,718,620	32,862	109,838
CRAWFORD & CO	306,283		26,500
CREDENCE SYS CORP	650,095	200	36,800
CREDIT ACCEP CORP MI	137,396		6,600
CREDIT SUISSE GROUP	60,055		
CREE INC	711,894	5,700	45,400
CRESCENT REAL ESTATE	1,071,688	4,800	114,804
CRESTLINE CAP CORP	125,313		8,300
CROMPTON CORP	1,327,488	1,747	76,400
CROSS CTRY INC	21,100		
CROSSMANN CMNTYS INC	86,913		4,500
CROSSROADS SYS INC	149,407		1,100
CROWN AMERN RLTY TR	335,705		8,200
CROWN CASTLE INTL CO	1,228,800	10,700	118,600
CROWN CORK & SEAL IN	1,037,131		116,563
CROWN MEDIA HLDGS IN	148,959	80	6,400
CRYOLIFE INC	130,554		10,800
CUBIC CORP	49,152		3,400
CUBIST PHARMACEUTICA	247,288		17,200

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

Page Total

Page 18 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
CULLEN FROST BANKERS	COM	22989910	11,267,154	364,869	363,869	900	
CUMMINS INC	COM	23102110	48,585,104	1,260,641	1,258,761	1,880	
CUMULUS MEDIA INC	CL A	23108210	4,787,176	295,870	292,470	3,400	
CURAGEN CORP	COM	23126R10	7,800,732	348,714	258,651	89,763	
CURIS INC	COM	23126910	1,836,702	327,398	261,398		6
CURTISS WRIGHT CORP	COM	23156110	4,408,423	92,323	92,323		
CYBERONICS INC	COM	23251P10	4,776,408	180,038	173,778	6,260	
CYBEROPTICS CORP	COM	23251710	615,343	46,441	46,441		
CYGNUS INC	COM	23256010	1,608,379	306,358	304,358		
CYMER INC	COM	23257210	7,740,045	289,564	289,104	360	
CYPRESS SEMICONDUCTO	COM	23280610	25,746,470	1,291,845	1,287,965	3,360	
CYTEC INDS INC	COM	23282010	13,925,034	515,742	498,262	980	1
CYTOGEN CORP	COM	23282410	2,078,871	690,655	689,655	1,000	
D & K HEALTHCARE RES	COM	23286110	603,670	10,600	10,600		
CYTYC CORP	COM	23294610	30,976,054	1,186,822	1,179,202	7,320	
DDI CORP	COM	23316210	4,762,323	483,976	483,976		
DMC STRATEX NETWORKS	COM	23322L10	5,663,948	728,014	727,714	200	
DQE INC	COM	23329J10	15,560,100	821,981	817,231	4,150	
DPL INC	COM	23329310	40,265,131	1,672,140	1,663,415	7,975	
DRS TECHNOLOGIES INC	COM	23330X10	7,264,400	203,770	203,670		
D R HORTON INC	COM	23331A10	12,968,613	399,526	397,493	2,033	

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

DSP GROUP INC	COM	23332B10	8,014,395	344,557	343,557	800
DST SYS INC DEL	COM	23332610	59,689,442	1,197,381	1,161,337	1,540
DTE ENERGY CO	COM	23333110	147,476,935	3,516,379	3,510,577	4,908
DVI INC	COM	23334310	3,835,307	222,983	201,983	21,000
DAISYTEK INTL CORP	COM	23405310	1,878,173	142,610	142,570	
DAL-TILE INTL INC	COM	23426R10	11,807,117	507,833	506,663	1,170
DAKTRONICS INC	COM	23426410	1,015,495	120,177	120,177	
DANA CORP	COM	23581110	52,898,803	3,811,153	3,799,980	7,857
DANAHER CORP DEL	COM	23585110	167,633,755	2,779,535	2,749,311	29,774
DARDEN RESTAURANTS I	COM	23719410	90,603,255	2,559,414	2,551,349	5,265
DATASCOPE CORP	COM	23811310	4,608,032	135,850	135,350	500
DATASTREAM SYS INC	COM	23812410	899,808	145,836	145,836	
DAVITA INC	COM	23918K10	40,186,191	1,643,607	1,642,347	1,160
DEB SHOPS INC	COM	24272810	1,174,621	48,438	48,438	
DECODE GENETICS INC	COM	24358610	2,423,226	247,268	247,268	
DEERE & CO	COM	24419910	220,981,160	5,061,410	5,046,772	12,283
DEL MONTE FOODS CO	COM	24522P10	2,049,378	240,820	238,480	2,340
DELIAS CORP	CL A	24688Q10	1,841,028	296,940	296,083	857
DELL COMPUTER CORP	COM	24702510	1,591,296,098	58,546,582	57,485,431	910,273
DELPHI AUTOMOTIVE SY	COM	24712610	879,794,989	64,406,661	64,358,498	42,503
DELPHI FINL GROUP IN	CL A	24713110	4,622,306	138,808	124,472	300
DELTA & PINE LD CO	COM	24735710	8,584,260	379,331	379,051	280
DELTA AIR LINES INC	COM	24736110	71,485,310	2,443,107	2,438,377	4,530
DELTAGEN INC	COM	24783R10	923,634	100,395	100,395	
DELTIC TIMBER CORP	COM	24785010	2,564,804	93,606	93,606	
DENBURY RES INC	COM NEW	24791620	1,427,562	195,289	195,289	
Page Total			3,632,955,164			

Voting Authority

Name of	Sole	Shared	None
---------	------	--------	------

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

Issuer			
CULLEN FROST BANKERS	326,588	4,600	33,681
CUMMINS INC	1,175,466	11,118	74,057
CUMULUS MEDIA INC	273,670		22,200
CURAGEN CORP	230,351	93,063	25,300
CURIS INC	241,798	66,000	19,600
CURTISS WRIGHT CORP	86,023		6,300
CYBERONICS INC	167,538		12,500
CYBEROPTICS CORP	46,441		
CYGNUS INC	288,658	2,000	15,700
CYMER INC	270,364	100	19,100
CYPRESS SEMICONDUCTO	1,179,077	7,120	105,648
CYTEC INDS INC	473,742	16,500	25,500
CYTOGEN CORP	637,655		53,000
D & K HEALTHCARE RES	10,600		
CYTYC CORP	1,108,522	6,700	71,600
DDI CORP	458,176		25,800
DMC STRATEX NETWORKS	682,014	100	45,900
DQE INC	638,741	144,040	39,200
DPL INC	1,581,790	8,050	82,300
DRS TECHNOLOGIES INC	196,270	100	7,400
D R HORTON INC	355,586	4,800	39,140
DSP GROUP INC	326,857	200	17,500
DST SYS INC DEL	1,075,947	38,404	83,030
DTE ENERGY CO	3,030,803	66,306	419,270
DVI INC	216,783		6,200
DAISYTEK INTL CORP	131,570	40	11,000
DAL-TILE INTL INC	471,533		36,300
DAKTRONICS INC	111,777		8,400
DANA CORP	3,347,224	40,926	423,003

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

DANAHER CORP DEL	2,453,913	41,603	284,019
DARDEN RESTAURANTS I	2,182,197	43,207	334,010
DATASCOPE CORP	127,450		8,400
DATASTREAM SYS INC	133,436		12,400
DAVITA INC	1,571,807	17,500	54,300
DEB SHOPS INC	48,438		
DECODE GENETICS INC	228,268		19,000
DEERE & CO	4,346,643	55,108	659,659
DEL MONTE FOODS CO	225,320		15,500
DELIAS CORP	280,140		16,800
DELL COMPUTER CORP	49,271,021	1,946,975	7,328,586
DELPHI AUTOMOTIVE SY	10,147,527	52,688,541	1,570,593
DELPHI FINL GROUP IN	113,372	14,036	11,400
DELTA & PINE LD CO	358,831		20,500
DELTA AIR LINES INC	2,150,245	28,218	264,644
DELTAGEN INC	100,395		
DELTIC TIMBER CORP	87,206		6,400
DENBURY RES INC	184,989		10,300
Page Total			

Page 19 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
DELUXE CORP	COM	24801910	78,774,806	1,894,536	1,873,356	9,590	1
DENDREON CORP	COM	24823Q10	1,328,444	131,921	131,821		
DENDRITE INTL INC	COM	24823910	5,497,473	391,837	391,777		60

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

DENTSPLY INTL INC NE	COM	24903010	31,890,353	635,266	623,426	1,640	1
DESERT CMNTY BK VICT	COM	25037Y10	340,243	11,930	11,930		
DEUTSCHE TELEKOM AG	SPONSORED	25156610	2,737,698	161,994	159,759	2,235	
DEVELOPERS DIVERSIFI	COM	25159110	18,088,655	947,050	864,880	82,170	
DEVON ENERGY CORP NE	COM	25179M10	104,286,280	2,698,222	2,685,590	5,512	
DEVRY INC DEL	COM	25189310	19,505,234	685,597	681,577	3,720	
DIAGEO P L C	SPON ADR N	25243Q20	18,602,760	402,048	104,276	297,772	
DIAGNOSTIC PRODS COR	COM	25245010	10,554,153	240,140	240,140		
DIAL CORP NEW	COM	25247D10	26,440,155	1,541,700	1,529,825	11,575	
DIAMOND OFFSHORE DRI	COM	25271C10	13,214,424	434,685	431,165	3,380	
DIAMONDCLUSTER INTL	CL A	25278P10	3,195,456	243,928	238,928		
DIANON SYS INC	COM	25282610	4,868,803	80,079	80,079		
DIEBOLD INC	COM	25365110	39,102,649	966,930	926,690	29,816	1
DIGENE CORP	COM	25375210	7,132,805	241,790	241,790		
DIGEX INC DEL	CL A	25375610	557,697	186,521	184,336	1,185	
DIGIMARC CORP	COM	25380710	1,678,480	90,338	90,338		
DIGITAL INSIGHT CORP	COM	25385P10	5,485,131	245,310	245,290	20	
DIGITAL LIGHTWAVE IN	COM	25385510	1,180,960	125,902	125,802		
DIGITAL RIV INC	COM	25388B10	581,239	36,510	36,510		
DIGITAS INC	COM	25388K10	504,321	125,453	93,153	30,300	
DIGITALTHINK INC	COM	25388M10	2,172,787	201,184	201,184		
DIGITAL GENERATION S	COM	25392110	262,177	236,196	236,196		
DIME CMNTY BANCSHARE	COM	25392210	3,754,063	133,787	133,787		
DILLARDS INC	CL A	25406710	29,678,480	1,854,905	1,852,495	2,310	
DIME BANCORP INC NEW	COM	25429Q10	37,930,434	1,051,287	1,043,127	8,060	
DIMON INC	COM	25439410	2,526,775	350,941	350,941		
DIONEX CORP	COM	25454610	5,059,219	198,323	198,183	40	
DISNEY WALT CO	COM DISNEY	25468710	1,043,507,187	50,362,316	47,462,443	1,924,141	97
DISTRIBUCION Y SERVI	SPONSORED	25475310	720,238	54,980	54,980		
DIRECT FOCUS INC	COM	25493110	15,909,254	509,912	509,230	682	
DITECH COMMUNICATION	COM	25500M10	1,905,486	316,526	224,610	91,916	

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

DIVERSA CORP	COM	25506410	3,615,579	255,518	255,511	7
DIVINE INC	CL A	25540210	862,026	1,164,900	1,164,900	
DOBSON COMMUNICATION	CL A	25606910	1,920,594	224,894	224,794	100
DOCENT INC	COM	25608L10	930,683	293,591	293,591	
DOCUMENTUM INC	COM	25615910	7,624,110	351,018	343,398	1,420
DOLE FOOD INC	COM	25660510	23,028,806	858,323	856,823	800
DOLLAR GEN CORP	COM	25666910	93,744,095	6,291,550	6,283,528	7,525
DOLLAR THRIFTY AUTOM	COM	25674310	4,400,868	283,927	283,687	240
DOLLAR TREE STORES I	COM	25674710	34,558,183	1,118,026	1,109,692	8,084
DOMINION RES INC VA	COM	25746U10	331,176,662	5,510,427	5,440,413	38,955
DONALDSON INC	COM	25765110	21,672,137	557,985	552,080	5,905
DONNELLEY R R & SONS	COM	25786710	77,818,083	2,621,020	2,613,875	6,985
DORAL FINL CORP	COM	25811P10	11,899,717	381,279	381,279	
Page Total			2,152,225,862			

Voting Authority

Name of Issuer	Sole	Shared	None
DELUXE CORP	1,675,495	59,616	159,425
DENDREON CORP	122,321	100	9,500
DENDRITE INTL INC	371,537		20,300
DENTSPLY INTL INC NE	591,701	12,700	30,865
DESERT CMNTY BK VICT	11,930		
DEUTSCHE TELEKOM AG	161,862		132
DEVELOPERS DIVERSIFI	913,950		33,100
DEVON ENERGY CORP NE	2,351,093	40,498	306,631
DEVRY INC DEL	620,997	3,400	61,200
DIAGEO P L C	392,748		9,300
DIAGNOSTIC PRODS COR	226,940		13,200
DIAL CORP NEW	1,482,800	300	58,600

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

DIAMOND OFFSHORE DRI	381,851	3,040	49,794
DIAMONDCLUSTER INTL	225,528	5,000	13,400
DIANON SYS INC	73,089		6,990
DIEBOLD INC	905,406	14,324	47,200
DIGENE CORP	234,090		7,700
DIGEX INC DEL	170,621	1,000	14,900
DIGIMARC CORP	83,638		6,700
DIGITAL INSIGHT CORP	230,610		14,700
DIGITAL LIGHTWAVE IN	118,402	100	7,400
DIGITAL RIV INC	36,210		300
DIGITAS INC	123,453	2,000	
DIGITALTHINK INC	189,084		12,100
DIGITAL GENERATION S	236,196		
DIME CMNTY BANCSHARE	125,087		8,700
DILLARDS INC	1,646,259	20,100	188,546
DIME BANCORP INC NEW	956,287	4,800	90,200
DIMON INC	350,941		
DIONEX CORP	177,023	100	21,200
DISNEY WALT CO	42,766,787	1,606,698	5,988,831
DISTRIBUCION Y SERVI	16,969	29,159	8,852
DIRECT FOCUS INC	490,337		19,575
DITECH COMMUNICATION	299,526		17,000
DIVERSA CORP	238,518		17,000
DIVINE INC	1,104,917		59,983
DOBSON COMMUNICATION	206,594		18,300
DOCENT INC	270,891		22,700
DOCUMENTUM INC	327,618	6,200	17,200
DOLE FOOD INC	826,923	700	30,700
DOLLAR GEN CORP	5,532,464	96,554	662,532
DOLLAR THRIFTY AUTOM	266,727		17,200
DOLLAR TREE STORES I	1,048,176	5,650	64,200

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

DOMINION RES INC VA	4,735,311	112,284	662,832
DONALDSON INC	519,185		38,800
DONNELLEY R R & SONS	2,230,284	44,218	346,518
DORAL FINL CORP	358,379		22,900
Page Total			

Page 20 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
DOUBLECLICK INC	COM	25860930	10,041,853	885,525	881,985	3,440	
DOVER CORP	COM	26000310	171,167,759	4,617,420	4,522,613	17,729	7
DOVER DOWNS ENTMT IN	COM	26008610	2,644,803	172,863	172,863		
DOW CHEM CO	COM	26054310	1,456,455,203	43,115,903	19,923,245	23,102,773	8
DOW JONES & CO INC	COM	26056110	269,630,519	4,926,558	1,730,339	50,537	3,14
DOWNEY FINL CORP	COM	26101810	12,620,685	305,956	305,956		
DRESS BARN INC	COM	26157010	3,501,199	139,992	139,952	40	
DREXLER TECHNOLOGY C	COM	26187610	400,524	16,850	6,000	950	
DREYERS GRAND ICE CR	COM	26187810	15,725,481	408,348	377,383	25,555	
DRIL-QUIP INC	COM	26203710	1,742,622	72,308	72,308		
DU PONT E I DE NEMOU	COM	26353410	1,494,307,013	35,151,894	34,473,905	373,032	30
DUANE READE INC	COM	26357810	3,107,111	102,376	101,956	320	
DUKE ENERGY CORP	COM	26439910	2,526,360,702	64,349,483	16,371,120	47,781,639	19
DUKE REALTY CORP	COM NEW	26441150	33,477,958	1,375,995	1,373,965	2,030	
DUN & BRADSTREET COR	COM	26483E10	32,496,262	920,574	910,852	7,897	
DURA AUTOMOTIVE SYST	CL A	26590310	2,232,670	202,970	202,970		
DUPONT PHOTOMASKS IN	COM	26613X10	4,615,780	106,232	106,232		

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

DURECT CORP	COM	26660510	2,654,086	228,998	228,998	
DUSA PHARMACEUTICALS	COM	26689810	867,556	107,771	107,771	
DURASWITCH INDUSTRIE	COM NEW	26690520	263,075	30,950	30,950	
DYAX CORP	COM	26746E10	1,825,133	166,375	163,130	3,145
DYCOM INDS INC	COM	26747510	18,262,425	1,092,904	1,089,904	3,000
DYNACQ INTL INC	COM PAR \$.	26791930	928,636	41,699	41,699	
DYNEGY INC NEW	CL A	26816Q10	159,443,161	6,252,673	6,241,261	11,052
EDP-ELECTRICIDADE DE	SPONSORED	26835310	733,875	33,664	33,664	
EEX CORP	COM NEW	26842V20	1,070,999	582,065	282,065	300,000
EGL INC	COM	26848410	6,408,002	459,355	459,315	40
E M C CORP MASS	COM	26864810	701,102,693	52,165,379	49,274,903	2,113,197 77
EMC INS GROUP INC	COM	26866410	503,952	29,385	29,385	
ENSCO INTL INC	COM	26874Q10	37,346,891	1,502,893	1,496,423	6,170
ENI S P A	SPONSORED	26874R10	1,394,100	22,500	20,700	1,800
EOG RES INC	COM	26875P10	97,054,515	2,481,578	2,386,778	65,795 2
E ON AG	SPONSORED	26878010	8,340,911	161,928	46,516	115,412
E PIPHANY INC	COM	26881V10	5,189,348	595,792	593,602	2,090
EPIQ SYS INC	COM	26882D10	2,573,801	133,013	133,013	
ESS TECHNOLOGY INC	COM	26915110	11,739,070	552,167	552,067	100
E TRADE GROUP INC	COM	26924610	34,291,457	3,345,508	3,333,998	9,050
EARTHSHELL CORP	COM	27032B10	796,568	398,284	395,784	
EARTHLINK INC	COM	27032110	9,897,167	813,243	806,913	3,000
EAST WEST BANCORP IN	COM	27579R10	7,229,364	280,752	280,752	
EASTGROUP PPTY INC	COM	27727610	4,312,013	186,910	186,910	
EASTMAN CHEM CO	COM	27743210	62,980,387	1,614,054	1,609,856	2,338
EASTMAN KODAK CO	COM	27746110	257,910,923	8,763,538	8,718,938	14,931 2
EATON CORP	COM	27805810	116,509,168	1,565,773	1,495,624	70,049
EATON VANCE CORP	COM NON VT	27826510	24,206,599	680,917	680,237	640
EBAY INC	COM	27864210	89,612,750	1,339,503	1,335,654	3,749
ECHELON CORP	COM	27874N10	3,079,205	217,458	216,188	1,270
Page Total			7,709,055,974			

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
DOUBLECLICK INC	802,895	10,400	72,230
DOVER CORP	3,887,953	139,185	590,282
DOVER DOWNS ENTMT IN	163,063		9,800
DOW CHEM CO	17,589,257	23,327,015	2,199,631
DOW JONES & CO INC	1,535,816	3,201,275	189,467
DOWNEY FINL CORP	292,356		13,600
DRESS BARN INC	129,492		10,500
DREXLER TECHNOLOGY C	6,950	9,900	
DREYERS GRAND ICE CR	391,638	5,410	11,300
DRIL-QUIP INC	68,408		3,900
DU PONT E I DE NEMOU	31,922,711	631,485	2,597,698
DUANE READE INC	97,276	100	5,000
DUKE ENERGY CORP	14,747,745	47,594,473	2,007,265
DUKE REALTY CORP	1,284,795	7,300	83,900
DUN & BRADSTREET COR	845,011	6,265	69,298
DURA AUTOMOTIVE SYST	200,570		2,400
DUPONT PHOTOMASKS IN	101,932		4,300
DURECT CORP	217,198		11,800
DUSA PHARMACEUTICALS	97,971		9,800
DURASWITCH INDUSTRIE	30,950		
DYAX CORP	154,275	100	12,000
DYCOM INDS INC	1,066,604		26,300
DYNACQ INTL INC	41,699		
DYNEGY INC NEW	5,489,507	95,969	667,197
EDP-ELECTRICIDADE DE	33,664		

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

EEX CORP	576,665		5,400
EGL INC	441,155		18,200
E M C CORP MASS	43,487,981	2,318,740	6,358,658
EMC INS GROUP INC	29,385		
ENSCO INTL INC	1,377,893	8,100	116,900
ENI S P A	22,500		
EOG RES INC	2,097,957	56,074	327,547
E ON AG	159,978		1,950
E PIPHANY INC	553,142	100	42,550
EPIQ SYS INC	131,213		1,800
ESS TECHNOLOGY INC	532,667		19,500
E TRADE GROUP INC	3,138,648	22,160	184,700
EARTHSHELL CORP	389,784	2,500	6,000
EARTHLINK INC	757,113	10,230	45,900
EAST WEST BANCORP IN	259,552		21,200
EASTGROUP PPTY INC	174,310		12,600
EASTMAN CHEM CO	1,437,982	22,506	153,566
EASTMAN KODAK CO	7,902,579	128,785	732,174
EATON CORP	1,309,695	85,133	170,945
EATON VANCE CORP	638,303	5,140	37,474
EBAY INC	1,093,370	8,400	237,733
ECHELON CORP	204,358		13,100
Page Total			

Page 21 of 70

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

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

ECHOSTAR COMMUNICATI	CL A	27876210	39,610,311	1,441,948	1,435,918	5,930
ECLIPSYS CORP	COM	27885610	6,577,440	392,683	392,583	60
ECOLAB INC	COM	27886510	150,296,881	3,734,084	3,223,845	415,690
EDEN BIOSCIENCE CORP	COM	27944510	862,178	170,055	169,955	100
EDISON INTL	COM	28102010	468,348,047	31,016,427	31,001,164	14,423
EDISON SCHOOLS INC	CL A	28103310	8,555,708	435,405	379,760	45,495
EDO CORP	COM	28134710	2,443,689	92,389	92,389	
EDUCATION MGMT CORP	COM	28139T10	12,621,561	348,181	348,181	
J D EDWARDS & CO	COM	28166710	14,857,788	903,209	902,009	1,100
EDWARDS LIFESCIENCES	COM	28176E10	62,308,661	2,255,109	1,216,544	1,038,025
EDWARDS AG INC	COM	28176010	42,672,151	966,089	945,601	19,295
EFUNDS CORP	COM	28224R10	5,969,658	434,157	424,896	2,871
EL PASO CORP	COM	28336L10	491,697,486	11,022,136	10,905,488	72,214
EL PASO ELEC CO	COM NEW	28367785	10,535,497	726,586	726,066	520
ELAN PLC	ADR	28413120	32,599,017	723,458	384,502	338,956
ELANTEC SEMICONDUCTO	COM	28415510	10,691,136	278,415	278,215	200
ELCOR CORP	COM	28444310	5,463,652	196,605	196,605	
ELECTRO RENT CORP	COM	28521810	1,754,135	136,085	136,085	
ELECTRO SCIENTIFIC I	COM	28522910	9,598,698	319,850	319,390	460
ELECTROGLAS INC	COM	28532410	2,837,686	192,125	192,125	
ELECTRONIC ARTS INC	COM	28551210	98,966,778	1,650,822	1,645,347	4,940
ELECTRONIC DATA SYS	COM	28566110	975,267,705	14,227,100	14,191,133	31,315
ELECTRONICS BOUTIQUE	COM	28604510	3,976,586	99,564	99,564	
ELECTRONICS FOR IMAG	COM	28608210	27,391,660	1,227,775	1,226,275	1,400
ELIZABETH ARDEN INC	COM	28660G10	1,308,806	85,711	85,711	
ELSEVIER N V	SPON ADR N	29025910	1,083,167	46,448	46,448	
EMBARCADERO TECHNOLO	COM	29078710	2,669,550	110,312	110,312	
EMBRAER-EMPRESA BRAS	SP ADR PFD	29081M10	1,691,882	76,452	76,452	
EMBRATEL PARTICIPACO	SPON ADR P	29081N10	305,077	73,336	73,336	
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	273,828	28,085	28,085	

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

EMBREX INC	COM	29081710	318,620	17,800	6,800	8,500
EMCOR GROUP INC	COM	29084Q10	4,672,931	102,928	102,928	
EMCORE CORP	COM	29084610	2,939,416	218,544	218,304	240
EMERSON ELEC CO	COM	29101110	589,334,810	10,321,100	9,278,974	683,733
EMEX CORP	COM	29120610	295,836	95,431	95,431	
EMISPHERE TECHNOLOGI	COM	29134510	5,223,028	163,680	163,380	300
EMMIS COMMUNICATIONS	CL A	29152510	8,954,784	378,798	378,398	300
EMPIRE DIST ELEC CO	COM	29164110	4,166,022	198,382	197,482	800
EMPRESA NACIONAL DE	SPONSORED	29244T10	1,635,036	157,518	157,518	
EMULEX CORP	COM NEW	29247520	25,888,295	655,234	581,200	60,964
ENCOMPASS SVCS CORP	COM	29255U10	1,606,446	553,947	553,787	160
ENCORE ACQUISITION C	COM	29255W10	1,145,724	86,080	86,080	
ENCORE WIRE CORP	COM	29256210	2,864,892	236,768	236,768	
ENDESA S A	SPONSORED	29258N10	9,289,128	592,797	181,444	411,353
ENDO PHARMACEUTICALS	COM	29264F20	2,637,244	225,985	225,985	
ENDOCARE INC	COM	29264P10	2,117,371	118,091	117,991	
ENERGEN CORP	COM	29265N10	8,772,466	355,881	355,681	200
Page Total			3,165,098,468			

Voting Authority

Name of Issuer	Sole	Shared	None
ECHOSTAR COMMUNICATI	1,246,991	12,600	182,357
ECLIPSYS CORP	365,693	40	26,950
ECOLAB INC	3,224,010	183,523	326,551
EDEN BIOSCIENCE CORP	157,655		12,400
EDISON INTL	5,980,249	24,212,659	823,519
EDISON SCHOOLS INC	409,755	10,150	15,500
EDO CORP	87,189		5,200
EDUCATION MGMT CORP	334,581		13,600

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

J D EDWARDS & CO	841,309	100	61,800
EDWARDS LIFESCIENCES	1,178,564	1,037,305	39,240
EDWARDS AG INC	872,412	5,693	87,984
EFUNDS CORP	398,847	6,390	28,920
EL PASO CORP	9,530,214	191,509	1,300,413
EL PASO ELEC CO	688,786		37,800
ELAN PLC	714,358		9,100
ELANTEC SEMICONDUCTO	265,215		13,200
ELCOR CORP	182,205		14,400
ELECTRO RENT CORP	127,085		9,000
ELECTRO SCIENTIFIC I	302,550		17,300
ELECTROGLAS INC	176,425		15,700
ELECTRONIC ARTS INC	1,471,316	8,035	171,471
ELECTRONIC DATA SYS	9,022,003	3,794,836	1,410,261
ELECTRONICS BOUTIQUE	96,064		3,500
ELECTRONICS FOR IMAG	1,189,875	100	37,800
ELIZABETH ARDEN INC	79,911		5,800
ELSEVIER N V	24,858	21,590	
EMBARCADERO TECHNOLO	104,712		5,600
EMBRAER-EMPRESA BRAS	43,721	22,424	10,307
EMBRATEL PARTICIPACO	9,981	49,945	13,410
EMBOTELLADORA ANDINA	3,134	18,259	6,692
EMBREX INC	15,300	2,500	
EMCOR GROUP INC	97,328		5,600
EMCORE CORP	202,844		15,700
EMERSON ELEC CO	8,581,987	491,341	1,247,772
EMEX CORP	95,431		
EMISPHERE TECHNOLOGI	153,280		10,400
EMMIS COMMUNICATIONS	344,498	3,300	31,000
EMPIRE DIST ELEC CO	186,282	100	12,000
EMPRESA NACIONAL DE	46,351	84,199	26,968

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

EMULEX CORP	583,164	19,770	52,300
ENCOMPASS SVCS CORP	506,947		47,000
ENCORE ACQUISITION C	83,180		2,900
ENCORE WIRE CORP	228,568		8,200
ENDESA S A	586,597		6,200
ENDO PHARMACEUTICALS	222,485		3,500
ENDOCARE INC	110,791	100	7,200
ENERGEN CORP	328,981		26,900
Page Total			

Page 22 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
ENERGY CONVERSION DE	COM	29265910	2,698,729	142,263	142,263		
ENERGY EAST CORP	COM	29266M10	24,957,170	1,314,227	1,309,023	5,204	
ENERGIZER HLDGS INC	COM	29266R10	22,818,680	1,197,831	1,195,721	1,245	
ENERGY PARTNERS LTD	COM	29270U10	1,392,597	184,450	184,450		
ENERSIS S A	SPONSORED	29274F10	599,125	45,047	45,047		
ENGELHARD CORP	COM	29284510	75,393,759	2,723,763	2,720,338	3,425	
ENGINEERED SUPPORT S	COM	29286610	6,832,558	199,724	199,724		
ENESCO GROUP INC	COM	29297310	401,839	63,784	63,784		
ENRON CORP	COM	29356110	316,542	527,571	502,396	15,375	
ENTEGRIS INC	COM	29362U10	6,293,484	574,223	574,223		
ENTERASYS NETWORKS I	COM	29363710	16,858,170	1,904,878	1,891,056	13,002	
ENTERCOM COMMUNICATI	CL A	29363910	19,323,750	386,475	385,790	485	
ENERGY CORP NEW	COM	29364G10	212,342,778	5,429,373	5,329,015	80,115	2

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

ENTERPRISE PRODS PAR	COM	29379210	1,729,793	36,765	36,765	
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	3,215,331	166,167	166,167	
ENTREMED INC	COM	29382F10	1,181,639	139,839	131,539	5,500
ENTRAVISION COMMUNIC	CL A	29382R10	3,408,140	285,200	282,200	3,000
ENTRUST INC	COM	29384810	4,495,970	441,214	440,924	190
ENZON INC	COM	29390410	20,324,115	361,125	327,525	27,880
ENZO BIOCHEM INC	COM	29410010	5,026,556	213,896	204,176	9,720
EOTT ENERGY PARTNERS	UNIT LTD P	29410310	251,335	16,700	1,200	15,500
EQUIFAX INC	COM	29442910	72,492,334	3,001,753	2,984,843	10,910
EQUITABLE RES INC	COM	29454910	25,592,259	751,167	745,163	1,180
EQUITY INNS INC	COM	29470310	3,387,308	511,678	511,678	
EQUITY OFFICE PROPER	COM	29474110	306,523,351	10,190,271	10,101,204	89,067
EQUITY ONE	COM	29475210	450,424	32,782	32,782	
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	180,528,422	6,287,998	6,286,398	1,600
ERICSSON L M TEL CO	ADR CL B S	29482140	18,928,680	3,626,184	1,491,374	2,134,810
ERIE INDTY CO	CL A	29530P10	8,253,256	214,426	213,786	640
ESCO TECHNOLOGIES IN	COM	29631510	4,989,288	144,659	144,658	1
ESPERION THERAPEUTIC	COM	29664R10	1,475,850	200,796	200,796	
ESPEED INC	CL A	29664310	1,108,990	133,936	133,636	
ESSEX PPTY TR INC	COM	29717810	13,494,068	273,104	260,364	12,740
ESTERLINE TECHNOLOGI	COM	29742510	6,302,880	393,684	393,644	40
ETHAN ALLEN INTERIOR	COM	29760210	12,318,001	296,177	294,001	2,076
EVERGREEN RES INC	COM NO PAR	29990030	5,712,619	147,957	147,957	
EXACT SCIENCES CORP	COM	30063P10	546,888	53,303	53,103	200
EXAR CORP	COM	30064510	7,349,062	352,473	351,533	940
EXCEL TECHNOLOGY INC	COM	30067T10	1,463,374	84,102	83,992	110
EXE TECHNOLOGIES INC	COM	30150410	1,320,422	259,415	259,415	
EXELON CORP	COM	30161N10	354,018,208	7,393,864	7,359,583	28,951
EXELIXIS INC	COM	30161Q10	5,154,609	310,145	310,045	
EXFO ELECTRO OPTICAL	SUB VTG SH	30204310	1,688,029	142,090	116,100	25,990
EXIDE TECHNOLOGIES	COM	30205110	271,536	220,761	220,761	

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

EXPEDIA INC	CL A	30212510	8,156,518	200,850	200,690	60
EXPEDITORS INTL WASH	COM	30213010	30,506,406	535,670	533,300	2,190
EXPRESS SCRIPTS INC	COM	30218210	40,428,929	864,605	863,445	960
Page Total			1,542,323,771			

Voting Authority

Name of Issuer	Sole	Shared	None
ENERGY CONVERSION DE	134,363		7,900
ENERGY EAST CORP	1,233,127	6,500	74,600
ENERGIZER HLDGS INC	1,104,933	5,865	87,033
ENERGY PARTNERS LTD	170,850		13,600
ENERSIS S A	13,943	23,445	7,659
ENGELHARD CORP	2,411,536	38,981	273,246
ENGINEERED SUPPORT S	195,624		4,100
ENESCO GROUP INC	59,884		3,900
ENRON CORP	444,491	9,800	73,280
ENTEGRIS INC	549,723		24,500
ENTERASYS NETWORKS I	1,735,396	12,610	156,872
ENTERCOM COMMUNICATI	367,075	1,600	17,800
ENERGY CORP NEW	4,756,644	94,398	578,331
ENTERPRISE PRODS PAR	36,765		
ENTERTAINMENT PPTYS	154,967		11,200
ENTREMED INC	126,939	2,800	10,100
ENTRAVISION COMMUNIC	258,600	2,400	24,200
ENTRUST INC	412,714	100	28,400
ENZON INC	326,644	8,020	26,461
ENZO BIOCHEM INC	198,566		15,330
EOTT ENERGY PARTNERS	16,700		

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

EQUIFAX INC	2,545,446	110,421	345,886

EQUITABLE RES INC	679,641	8,324	63,202

EQUITY INNS INC	488,478		23,200

EQUITY OFFICE PROPER	9,089,698	119,325	981,248

EQUITY ONE	32,782		

EQUITY RESIDENTIAL P	5,641,826	68,600	577,572

ERICSSON L M TEL CO	3,579,204		46,980

ERIE INDY CO	200,226	1,700	12,500

ESCO TECHNOLOGIES IN	136,664		7,995

ESPERION THERAPEUTIC	188,196		12,600

ESPEED INC	127,536	300	6,100

ESSEX PPTY TR INC	263,904		9,200

ESTERLINE TECHNOLOGI	381,384		12,300

ETHAN ALLEN INTERIOR	274,777	2,000	19,400

EVERGREEN RES INC	136,757		11,200

EXACT SCIENCES CORP	53,303		

EXAR CORP	329,073		23,400

EXCEL TECHNOLOGY INC	77,202		6,900

EXE TECHNOLOGIES INC	240,215		19,200

EXELON CORP	6,412,513	109,459	871,892

EXELIXIS INC	288,945	100	21,100

EXFO ELECTRO OPTICAL	142,090		

EXIDE TECHNOLOGIES	206,361		14,400

EXPEDIA INC	193,050	100	7,700

EXPEDITORS INTL WASH	501,310	2,780	31,580

EXPRESS SCRIPTS INC	809,386	4,700	50,519

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 Discretion		
					Sole	Shared as Defined	Shared as Other
EXTENDED STAY AMER I	COM	30224P10	12,056,279	735,139	729,519	5,540	
EXTENSITY INC	COM	30225510	218,207	100,095	99,995	100	
EXTREME NETWORKS INC	COM	30226D10	11,362,590	880,821	830,921	37,820	1
EXULT INC DEL	COM	30228410	8,125,328	506,251	504,451	1,700	
EXXON MOBIL CORP	COM	30231G10	6,201,259,005	157,792,850	149,917,637	4,229,679	3,64
F&M BANCORP MD	COM	30236710	2,607,734	102,465	102,465		
FBL FINL GROUP INC	CL A	30239F10	1,866,842	111,921	111,921		
FEI CO	COM	30241L10	10,807,551	342,988	342,888		
FLIR SYS INC	COM	30244510	8,812,911	232,408	232,408		
FMC TECHNOLOGIES INC	COM	30249U10	2,047,696	124,480	124,480		
F M C CORP	COM NEW	30249130	27,079,461	455,117	454,347	720	
FNB CORP PA	COM	30252010	8,236,061	312,564	311,682	882	
FPL GROUP INC	COM	30257110	212,713,784	3,771,521	3,666,604	59,757	4
FSI INTL INC	COM	30263310	2,823,920	306,282	306,082	200	
FTD COM INC	CL A	30265F10	456,554	65,222	65,222		
F Y I INC	COM	30271210	7,469,495	222,970	222,870		
FTI CONSULTING INC	COM	30294110	2,617,800	79,811	79,811		
FACTORY 2-U INC	COM	30307210	2,249,750	112,263	112,243	20	
FACTSET RESH SYS INC	COM	30307510	7,570,065	216,597	201,597		1
FAIR ISAAC & CO INC	COM	30325010	10,574,629	167,798	167,198	600	
FAIRCHILD CORP	CL A	30369810	262,467	90,506	90,506		
FAIRCHILD SEMICONDOC	CL A	30372610	31,698,999	1,124,078	1,121,178	2,900	
FALCONSTOR SOFTWARE	COM	30613710	2,837,628	313,204	312,104	1,100	
FAMILY DLR STORES IN	COM	30700010	94,973,252	3,167,887	3,157,767	6,520	
FARMERS CAP BK CORP	COM	30956210	2,171,010	59,204	59,204		
FASTENAL CO	COM	31190010	25,392,867	382,250	381,630	520	

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

FEDDERS CORP	COM	31313510	778,230	255,997	255,997		
FEDERAL AGRIC MTG CO	CL C	31314830	5,847,997	144,395	144,295		
FEDERAL HOME LN MTG	COM	31340030	1,058,373,366	16,183,079	15,622,191	460,003	10
FEDERAL MOGUL CORP	COM	31354910	9,339,643	11,822,334	11,822,334		
FEDERAL NATL MTG ASS	COM	31358610	1,860,155,230	23,398,179	23,147,927	193,931	5
FEDERAL REALTY INVT	SH BEN INT	31374720	11,274,577	490,199	490,199		
FEDERAL SIGNAL CORP	COM	31385510	16,321,215	732,879	720,559	12,120	
FEDERATED DEPT STORE	COM	31410H10	204,481,267	4,999,542	4,985,099	13,603	
FEDERATED INVS INC P	CL B	31421110	21,684,552	680,193	679,893	300	
FEDEX CORP	COM	31428X10	338,923,583	6,532,837	6,439,291	20,226	7
FELCOR LODGING TR IN	COM	31430F10	9,861,322	590,145	589,745	400	
FERRO CORP	COM	31540510	10,612,210	411,326	410,746	580	
F5 NETWORKS INC	COM	31561610	4,117,564	191,159	191,159		
FIBERCORE INC	COM	31563B10	570,866	237,861	236,861	1,000	
FIDELITY BANKSHARES	COM	31604Q10	2,257,088	141,333	141,333		
FIDELITY NATL FINL I	COM	31632610	31,199,466	1,258,043	1,256,676	1,257	
FIFTH THIRD BANCORP	COM	31677310	795,803,422	12,975,761	11,668,454	935,890	37
FILENET CORP	COM	31686910	9,710,956	478,608	476,868	1,740	
FINANCIAL FED CORP	COM	31749210	6,287,781	201,209	201,209		
FINANCIAL INSTNS INC	COM	31758540	1,519,713	64,945	64,945		
FINISAR	COM	31787A10	7,967,981	783,479	781,579	1,800	
Page Total			11,105,379,914				

Voting Authority

Name of Issuer	Sole	Shared	None
EXTENDED STAY AMER I	692,359	3,880	38,900
EXTENSITY INC	99,995		100
EXTREME NETWORKS INC	776,213	20,780	83,828
EXULT INC DEL	454,951	6,300	45,000

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

EXXON MOBIL CORP	134,902,810	5,750,504	17,139,536
F&M BANCORP MD	94,565		7,900
FBL FINL GROUP INC	105,421		6,500
FEI CO	332,788	100	10,100
FLIR SYS INC	225,708		6,700
FMC TECHNOLOGIES INC	124,480		
F M C CORP	435,710	3,502	15,905
FNB CORP PA	296,604		15,960
FPL GROUP INC	3,221,975	102,447	447,099
FSI INTL INC	290,282		16,000
FTD COM INC	65,222		
F Y I INC	213,520	100	9,350
FTI CONSULTING INC	77,911		1,900
FACTORY 2-U INC	103,363		8,900
FACTSET RESH SYS INC	188,297	15,000	13,300
FAIR ISAAC & CO INC	155,948		11,850
FAIRCHILD CORP	90,506		
FAIRCHILD SEMICONDOC	1,055,678	4,700	63,700
FALCONSTOR SOFTWARE	299,404		13,800
FAMILY DLR STORES IN	2,782,349	118,200	267,338
FARMERS CAP BK CORP	55,404		3,800
FASTENAL CO	349,950	2,800	29,500
FEDDERS CORP	240,897		15,100
FEDERAL AGRIC MTG CO	139,295	100	5,000
FEDERAL HOME LN MTG	13,931,734	312,601	1,938,744
FEDERAL MOGUL CORP	543,088	11,234,646	44,600
FEDERAL NATL MTG ASS	19,679,683	766,595	2,951,901
FEDERAL REALTY INVT	467,999		22,200
FEDERAL SIGNAL CORP	702,514	200	30,165
FEDERATED DEPT STORE	4,467,954	50,996	480,592
FEDERATED INVS INC P	623,211	4,400	52,582

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

FEDEX CORP	5,516,216	165,615	851,006
FELCOR LODGING TR IN	571,445		18,700
FERRO CORP	393,626		17,700
F5 NETWORKS INC	179,559		11,600
FIBERCORE INC	218,261		19,600
FIDELITY BANKSHARES	131,533		9,800
FIDELITY NATL FINL I	1,190,413	7,560	60,070
FIFTH THIRD BANCORP	10,739,093	771,780	1,464,888
FILENET CORP	456,508		22,100
FINANCIAL FED CORP	194,709		6,500
FINANCIAL INSTNS INC	63,345		1,600
FINISAR	701,679	8,200	73,600
Page Total			

Page 24 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
FINISH LINE INC	CL A	31792310	2,608,519	170,603	170,603		
FINOVA GROUP INC	COM	31792810	265,864	435,844	435,844		
FIRST AMERN CORP CAL	COM	31852230	16,904,435	902,051	901,551	500	
FIRST BANCORP P R	COM	31867210	5,608,287	196,782	196,682	100	
FIRST BANCORP N C	COM	31891010	1,283,884	56,935	56,035	900	
FIRST BKS AMER INC	COM	31928N10	370,486	11,754	11,754		
FIRST BUSEY CORP	COM	31938310	1,722,073	80,171	80,171		
FIRST CHARTER CORP	COM	31943910	4,882,289	288,722	288,722		
FIRST CTZNS BANCShar	CL A	31946M10	5,924,041	60,604	60,604		

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

FIRST COMWLTH FINL C	COM	31982910	6,190,767	537,393	537,393	
FIRST CMNTY BANCSTAR	COM	31983A10	1,859,439	63,096	63,096	
FIRST CMNTY BANCORP	COM	31983B10	388,766	19,835	19,835	
FIRST CONSULTING GRO	COM	31986R10	2,578,932	164,788	164,658	130
FIRST FED CAP CORP	COM	31996010	2,529,521	161,116	161,116	
FIRST DATA CORP	COM	31996310	718,076,934	9,153,307	9,039,974	85,533
FIRST ESSEX BANCORP	COM	32010310	1,521,071	53,977	52,977	1,000
FIRST FINL BANKSHARE	COM	32020R10	3,051,357	101,374	101,374	
FIRST FINL BANCORP O	COM	32020910	6,164,121	349,242	346,537	2,705
FIRST FINL CORP IND	COM	32021810	2,629,947	59,976	59,976	
FIRST FINL HLDGS INC	COM	32023910	2,916,593	120,670	120,670	
FIRST HORIZON PHARMA	COM	32051K10	4,218,816	143,546	142,046	1,500
FIRST INDUSTRIAL REA	COM	32054K10	16,408,919	527,618	527,618	
FIRST IND CORP	COM	32054R10	1,879,133	85,766	85,766	
FIRST MERCHANTS CORP	COM	32081710	2,624,233	109,252	109,252	
FIRST MIDWEST BANCOR	COM	32086710	13,700,443	469,354	469,329	25
FIRST HEALTH GROUP C	COM	32096010	24,872,284	1,005,347	1,003,947	1,200
FIRST NIAGARA FINL G	COM	33582U10	1,686,079	100,183	100,183	
FIRST PL FINL CORP	COM	33610T10	2,152,536	136,669	136,669	
FIRST REP BK SAN FRA	COM	33615810	2,491,289	103,159	103,159	
FIRST SENTINEL BANCO	COM	33640T10	3,132,015	250,161	250,161	
1ST SOURCE CORP	COM	33690110	2,642,396	127,652	127,652	
FIRST TENN NATL CORP	COM	33716210	54,109,601	1,492,267	1,481,927	8,040
FIRST VA BANKS INC	COM	33747710	28,779,295	566,968	560,618	6,050
FISERV INC	COM	33773810	195,834,488	4,627,469	4,611,508	15,661
FISHER COMMUNICATION	COM	33775620	1,409,232	32,028	32,028	
FIRSTFED FINL CORP	COM	33790710	9,677,939	377,602	377,502	100
FIRSTMERIT CORP	COM	33791510	26,789,761	988,917	951,037	37,480
FLAGSTAR BANCORP INC	COM	33793010	4,673,199	232,151	230,501	1,650
FIRSTENERGY CORP	COM	33793210	719,508,377	20,569,136	20,549,299	17,155
FISHER SCIENTIFIC IN	COM NEW	33803220	24,019,102	822,572	821,872	600

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

FLEETBOSTON FINL COR	COM	33903010	935,508,797	25,630,378	24,720,261	635,771	27
FLEETWOOD ENTERPRISE	COM	33909910	3,967,958	350,217	350,217		
FLEMING COS INC	COM	33913010	7,569,367	409,155	406,455	1,200	
FLORIDA EAST COAST I	CL A	34063210	5,364,433	231,725	227,425	300	
FLORIDA ROCK INDS IN	COM	34114010	6,447,042	176,245	175,465	630	
FLUOR CORP NEW	COM	34341210	60,175,702	1,608,976	1,606,351	2,625	
FLOW INTL CORP	COM	34346810	1,309,166	105,834	105,834		
Page Total			2,948,428,928				

Name of Issuer	Voting Authority		
	Sole	Shared	None
FINISH LINE INC	159,803		10,800
FINOVA GROUP INC	435,744		100
FIRST AMERN CORP CAL	860,051		42,000
FIRST BANCORP P R	182,282		14,500
FIRST BANCORP N C	54,735		2,200
FIRST BKS AMER INC	11,754		
FIRST BUSEY CORP	73,171		7,000
FIRST CHARTER CORP	267,322		21,400
FIRST CTZNS BANCSHAR	56,404		4,200
FIRST COMWLTH FINL C	498,393		39,000
FIRST CMNTY BANCSHAR	58,096		5,000
FIRST CMNTY BANCORP	19,835		
FIRST CONSULTING GRO	153,488		11,300
FIRST FED CAP CORP	151,716		9,400
FIRST DATA CORP	7,792,422	304,932	1,055,953
FIRST ESSEX BANCORP	52,677		1,300
FIRST FINL BANKSHARE	94,624		6,750

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

FIRST FINL BANCORP O	324,357		24,885

FIRST FINL CORP IND	55,676		4,300

FIRST FINL HLDGS INC	112,270		8,400

FIRST HORIZON PHARMA	136,796		6,750

FIRST INDUSTRIAL REA	503,218		24,400

FIRST IND CORP	79,966		5,800

FIRST MERCHANTS CORP	99,382		9,870

FIRST MIDWEST BANCOR	435,729		33,625

FIRST HEALTH GROUP C	944,900	4,900	55,547

FIRST NIAGARA FINL G	92,683		7,500

FIRST PL FINL CORP	127,069		9,600

FIRST REP BK SAN FRA	96,559		6,600

FIRST SENTINEL BANCO	233,461		16,700

1ST SOURCE CORP	119,987		7,665

FIRST TENN NATL CORP	1,336,567	9,800	145,900

FIRST VA BANKS INC	524,886	2,800	39,282

FISERV INC	4,036,915	146,681	443,873

FISHER COMMUNICATION	29,428		2,600

FIRSTFED FINL CORP	357,502		20,100

FIRSTMERIT CORP	930,320	5,800	52,797

FLAGSTAR BANCORP INC	232,151		

FIRSTENERGY CORP	6,025,168	13,716,975	826,993

FISHER SCIENTIFIC IN	780,872	5,300	36,400

FLEETBOSTON FINL COR	22,287,659	604,169	2,738,550

FLEETWOOD ENTERPRISE	317,917		32,300

FLEMING COS INC	367,955	1,500	39,700

FLORIDA EAST COAST I	213,625	4,000	14,100

FLORIDA ROCK INDS IN	164,305	150	11,790

FLUOR CORP NEW	1,406,587	22,232	180,157

FLOW INTL CORP	103,434		2,400

Page Total

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
FLOWERS FOODS INC	COM	34349810	13,442,780	336,743	162,141	174,542	
FLOWSERVE CORP	COM	34354P10	23,895,620	897,994	897,679	315	
FLUSHING FINL CORP	COM	34387310	1,642,210	92,259	92,259		
FOAMEX INTL INC	COM	34412310	1,166,375	143,997	143,997		
FOMENTO ECONOMICO ME	SPON ADR U	34441910	7,529,619	217,934	217,934		
FOOT LOCKER INC	COM	34484910	16,809,414	1,074,084	1,068,304	3,500	
FOOTSTAR INC	COM	34491210	5,741,985	183,450	182,509	941	
FORD MTR CO DEL	COM PAR \$0	34537086	637,932,392	40,580,941	40,105,514	430,633	4
FOREST CITY ENTERPRI	CL A	34555010	10,040,753	259,451	259,451		
FOREST LABS INC	COM	34583810	320,317,555	3,908,695	3,877,715	9,160	2
FOREST OIL CORP	COM PAR \$0	34609170	9,260,581	328,273	327,873	300	
FORRESTER RESH INC	COM	34656310	4,335,537	215,270	215,270		
FORTUNE BRANDS INC	COM	34963110	138,566,781	3,500,045	3,060,476	394,362	4
FORWARD AIR CORP	COM	34985310	7,066,587	208,331	180,996	27,335	
FOSSIL INC	COM	34988210	2,804,739	133,559	133,559		
FOUNDRY NETWORKS INC	COM	35063R10	6,538,541	802,275	796,065	6,110	
4 KIDS ENTMT INC	COM	35086510	1,553,126	77,540	77,520	20	
FOX ENTMT GROUP INC	CL A	35138T10	29,734,983	1,120,806	1,114,586	4,170	
FRANCE TELECOM	SPONSORED	35177Q10	1,358,660	33,975	33,975		
FRANKLIN ELEC INC	COM	35351410	3,194,802	38,961	38,961		
FRANKLIN RES INC	COM	35461310	178,043,735	5,048,022	4,801,397	189,863	5
FREDS INC	CL A	35610810	5,034,188	122,905	121,805	1,000	

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

FLOWERS FOODS INC	149,701	174,482	12,560
FLOWSERVE CORP	871,714		26,280
FLUSHING FINL CORP	90,009		2,250
FOAMEX INTL INC	143,997		
FOMENTO ECONOMICO ME	188,300	12,600	17,034
FOOT LOCKER INC	929,404	14,380	130,300
FOOTSTAR INC	171,350		12,100
FORD MTR CO DEL	35,084,377	621,278	4,875,286
FOREST CITY ENTERPRI	243,551		15,900
FOREST LABS INC	3,341,491	167,739	399,465
FOREST OIL CORP	310,013	1,000	17,260
FORRESTER RESH INC	206,370		8,900
FORTUNE BRANDS INC	2,686,726	453,410	359,909
FORWARD AIR CORP	199,031		9,300
FOSSIL INC	125,159		8,400
FOUNDRY NETWORKS INC	741,275	5,700	55,300
4 KIDS ENTMT INC	74,040		3,500
FOX ENTMT GROUP INC	995,145	10,950	114,711
FRANCE TELECOM	33,975		
FRANKLIN ELEC INC	35,661		3,300
FRANKLIN RES INC	4,395,190	133,727	519,105
FREDS INC	115,805	100	7,000
FREEMARKETS INC	528,369	185,543	18,200
FREEMPORT-MCMORAN COP	2,516,731	55,686	268,005
FREMONT GEN CORP	523,665		34,800
FRESENIUS MED CARE A	15,613		
FRIEDMAN BILLINGS RA	188,587		15,000
FRIEDMANS INC	117,339		8,600
FRONTIER AIRLINES IN	345,677		18,750
FRONTIER FINL CORP W	142,082		11,000
FRONTIER OIL CORP	607,931		16,800

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

FUELCELL ENERGY INC	282,822	8,300	14,600
FUJI PHOTO FILM LTD	32,342		
FULLER H B CO	332,000	200	27,360
FULTON FINL CORP PA	623,184	6,600	49,400
FURNITURE BRANDS INT	578,468		32,200
G & K SVCS INC	275,887	120	13,800
GATX CORP	418,052	2,300	40,000
GBC BANCORP CALIF	69,674	6,500	4,900
GABELLI ASSET MGMT I	45,857		3,400
GABLES RESIDENTIAL T	290,793		15,800
GALLAGHER ARTHUR J &	1,079,954	30,520	51,413
GALLAHER GROUP PLC	21,959		
GANNETT INC	4,912,947	163,698	663,941
GAP INC DEL	14,765,305	228,461	1,967,644
GARAN INC	28,375		
GARDNER DENVER INC	125,457		8,300
Page Total			

Page 26 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
GART SPORTS CO	COM	36663010	213,885	10,185	10,185		
GARTNER INC	COM	36665110	7,572,653	647,789	646,869	920	
GARTNER INC	CL B	36665120	4,680,334	417,887	416,943	319	
GATEWAY INC	COM	36762610	46,017,848	5,723,613	5,714,875	7,260	
GAYLORD ENTMT CO NEW	COM	36790510	5,143,318	209,078	208,828	150	

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

GEMSTAR-TV GUIDE INT	COM	36866W10	52,967,801	1,912,195	1,894,765	17,430
GENAISSANCE PHARMACE	COM	36867W10	764,562	164,422	164,322	
GENCORP INC	COM	36868210	4,403,096	312,055	308,855	3,200
GENE LOGIC INC	COM	36868910	5,044,127	267,735	267,435	300
GENELABS TECHNOLOGIE	COM	36870610	598,569	323,551	323,551	
GENENCOR INTL INC	COM	36870910	2,149,285	134,667	134,667	
GENENTECH INC	COM NEW	36871040	100,317,743	1,849,175	1,834,077	12,408
GENERAL CABLE CORP D	COM	36930010	9,290,428	709,193	709,193	
GENERAL COMMUNICATIO	CL A	36938510	2,982,813	349,685	349,685	
GENERAL DYNAMICS COR	COM	36955010	343,872,220	4,317,833	4,305,048	12,165
GENERAL ELEC CO	COM	36960410	9,330,366,245	232,793,569	220,532,560	6,564,337 5,69
GENERAL GROWTH PPTYS	COM	37002110	21,947,724	565,663	563,353	2,310
GENERAL MLS INC	COM	37033410	428,500,144	8,238,803	7,785,045	193,846 25
GENERAL MTRS CORP	COM	37044210	4,156,655,065	85,527,882	85,461,489	39,210 2
GENERAL MTRS CORP	CL H NEW	37044283	781,030,964	50,552,166	50,523,581	13,334 1
GENESCO INC	COM	37153210	4,081,976	196,627	196,627	
GENESISINTERMEDIA IN	COM	37184Y10	599,068	101,537	101,537	
GENTEX CORP	COM	37190110	57,403,156	2,147,518	1,613,128	423,415 11
GENLYTE GROUP INC	COM	37230210	3,267,350	109,790	109,490	300
GENOME THERAPEUTICS	COM	37243010	1,370,655	201,271	200,671	600
GENTA INC	COM NEW	37245M20	3,323,473	233,554	233,554	
GENZYME TRANSGENICS	COM	37246E10	1,032,450	177,397	177,397	
GENUINE PARTS CO	COM	37246010	139,853,203	3,810,714	3,768,540	34,149
GENTIVA HEALTH SERVI	COM	37247A10	4,036,780	183,908	183,908	
GENUITY INC	CL A	37248E10	2,344,007	1,483,549	1,453,149	3
GENZYME CORP	COM GENL D	37291710	263,843,605	4,407,678	4,382,650	20,328
GENZYME CORP	COM-MOLECU	37291750	921,072	115,134	113,235	1,791
GENZYME CORP	COM BIOSUR	37291770	1,569,598	295,593	294,706	440
GEORGIA GULF CORP	COM PAR \$0	37320020	4,178,465	225,863	225,763	100
GEORGIA PAC CORP	COM GA PAC	37329810	143,247,803	5,188,258	5,169,688	15,122
GERBER SCIENTIFIC IN	COM	37373010	1,766,693	189,967	185,241	2,726

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

GERMAN AMERN BANCORP	COM	37386510	1,381,519	85,279	85,279		
GERON CORP	COM	37416310	1,577,118	181,278	181,278		
GETTY IMAGES INC	COM	37427610	8,795,985	382,767	382,317	450	
GETTY RLTY CORP NEW	COM	37429710	1,906,187	101,124	101,124		
GIBRALTAR STL CORP	COM	37476F10	1,134,279	64,742	64,742		
GILEAD SCIENCES INC	COM	37555810	71,230,490	1,083,848	1,055,193	23,555	
GILLETTE CO	COM	37576610	1,104,747,251	33,076,265	22,360,004	10,436,054	28
GLACIER BANCORP INC	COM	37637Q10	2,619,718	125,827	125,827		
GLATFELTER	COM	37731610	4,675,230	300,079	299,779	300	
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	974,055,829	19,551,502	19,192,624	358,878	
GLENBOROUGH RLTY TR	COM	37803P10	8,394,380	432,700	410,830	21,870	
Page Total			18,117,876,164				

Voting Authority

Name of Issuer	Sole	Shared	None
GART SPORTS CO	10,185		
GARTNER INC	599,989		47,800
GARTNER INC	417,262	625	
GATEWAY INC	5,149,717	81,888	492,008
GAYLORD ENTMT CO NEW	196,678	100	12,300
GEMSTAR-TV GUIDE INT	1,574,035	11,700	326,460
GENAISSANCE PHARMACE	153,022	100	11,300
GENCORP INC	292,655		19,400
GENE LOGIC INC	250,435		17,300
GENELABS TECHNOLOGIE	298,351		25,200
GENENCOR INTL INC	133,267		1,400
GENENTECH INC	1,533,847	15,790	299,538
GENERAL CABLE CORP D	691,493		17,700

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

GENERAL COMMUNICATIO	326,385		23,300
GENERAL DYNAMICS COR	3,755,154	46,860	515,819
GENERAL ELEC CO	187,693,420	19,544,198	25,555,951
GENERAL GROWTH PPTYS	525,663	4,500	35,500
GENERAL MLS INC	6,698,791	516,082	1,023,930
GENERAL MTRS CORP	12,284,361	71,910,383	1,333,138
GENERAL MTRS CORP	5,912,833	43,474,640	1,164,693
GENESCO INC	181,227		15,400
GENESISINTERMEDIA IN	94,137		7,400
GENTEX CORP	1,902,543	114,975	130,000
GENLYTE GROUP INC	101,090		8,700
GENOME THERAPEUTICS	185,171		16,100
GENTA INC	221,254		12,300
GENZYME TRANSGENICS	164,097		13,300
GENUINE PARTS CO	3,273,599	56,374	480,741
GENTIVA HEALTH SERVI	173,408		10,500
GENUITY INC	1,359,049	30,400	94,100
GENZYME CORP	3,808,103	142,700	456,875
GENZYME CORP	112,426	108	2,600
GENZYME CORP	271,410	447	23,736
GEORGIA GULF CORP	210,863		15,000
GEORGIA PAC CORP	4,465,458	64,270	658,530
GERBER SCIENTIFIC IN	169,867	2,000	18,100
GERMAN AMERN BANCORP	81,919		3,360
GERON CORP	166,578		14,700
GETTY IMAGES INC	359,167		23,600
GETTY RLTY CORP NEW	99,824		1,300
GIBRALTAR STL CORP	59,942		4,800
GILEAD SCIENCES INC	1,012,269	10,700	60,879
GILLETTE CO	19,280,305	10,857,302	2,938,658
GLACIER BANCORP INC	117,427		8,400

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

GLATFELTER	292,279	7,800
GLAXOSMITHKLINE PLC	19,540,764	10,738
GLENBOROUGH RLTY TR	418,700	14,000
Page Total		

Page 27 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
GLIMCHER RLTY TR	SH BEN INT	37930210	7,497,409	398,163	398,143	20	
GLOBAL INDS LTD	COM	37933610	4,330,330	486,554	481,529	5,025	
GLOBAL IMAGING SYSTE	COM	37934A10	939,022	62,895	62,895		
GLOBAL SPORTS INC	COM	37937A10	2,633,120	131,986	131,986		
GLOBAL PMTS INC	COM	37940X10	13,425,804	390,285	389,325	960	
GLOBAL POWER EQUIPME	COM	37941P10	908,735	60,341	60,241	100	
GOLD BANC CORP INC	COM	37990710	2,004,564	281,936	278,636	3,300	
GOLDEN ST BANCORP IN	COM	38119710	45,043,558	1,722,507	1,717,117	5,190	
GOLDEN TELECOM INC	COM	38122G10	751,314	64,380	64,380		
GOLDEN WEST FINL COR	COM	38131710	190,614,561	3,238,990	3,233,550	5,340	
GOLDMAN SACHS GROUP	COM	38141G10	216,288,084	2,331,947	1,948,693	338,570	4
GOODRICH CORP	COM	38238810	73,048,154	2,744,108	2,736,575	6,973	
GOODYEAR TIRE & RUBR	COM	38255010	77,868,866	3,270,427	3,258,789	11,538	
GORMAN RUPP CO	COM	38308210	2,104,656	78,240	78,240		
GRACO INC	COM	38410910	12,381,856	317,077	315,697	1,380	
GRAINGER W W INC	COM	38480210	99,996,144	2,083,253	2,072,139	10,390	
GRANITE CONSTR INC	COM	38732810	10,156,727	421,791	421,791		
GRANITE ST BANKSHARE	COM	38747210	476,295	20,182	4,300	14,757	

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

GRANT PRIDECO INC	COM	38821G10	12,452,775	1,082,850	1,077,010	4,115
GRAY COMMUNICATIONS	COM	38919010	1,277,445	92,035	92,035	
GREAT AMERN FINL RES	COM	38991510	1,855,837	98,978	98,978	
GREAT ATLANTIC & PAC	COM	39006410	4,888,121	205,556	205,556	
GREAT LAKES CHEM COR	COM	39056810	23,864,739	982,897	982,422	475
GREAT LAKES REIT INC	COM	39075210	2,468,976	154,311	154,311	
GREAT SOUTHN BANCORP	COM	39090510	1,352,034	44,329	44,329	
GREAT PLAINS ENERGY	COM	39116410	16,002,201	635,008	628,098	6,210
GREATER BAY BANCORP	COM	39164810	20,534,758	718,501	717,617	884
GREEN MTN COFFEE INC	COM	39312210	1,044,873	38,148	38,148	
GREEN MOUNTAIN PWR C	COM	39315410	587,941	31,525	31,525	
GREENPOINT FINL CORP	COM	39538410	56,931,088	1,592,478	1,587,908	4,270
GREIF BROS CORP	CL A	39762410	4,281,687	129,945	129,945	
GREY WOLF INC	COM	39788810	4,902,255	1,650,591	1,523,776	126,815
GRIFFON CORP	COM	39843310	3,803,535	253,569	253,569	
GROUP 1 AUTOMOTIVE I	COM	39890510	9,626,857	337,666	337,586	80
GROUPE DANONE	SPONSORED	39944910	1,471,679	61,448	61,448	
GROUPE CGI INC	CL A SUB V	39945C10	217,477	28,805	28,805	
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	9,536,173	220,847	220,847	
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	807,868	52,459	52,459	
GTECH HLDGS CORP	COM	40051810	26,612,222	587,596	587,396	80
GUESS INC	COM	40161710	696,517	92,869	92,869	
GUIDANT CORP	COM	40169810	335,534,671	6,737,644	6,718,633	17,591
GUILFORD PHARMACEUTI	COM	40182910	2,628,216	219,018	219,018	
GUITAR CTR MGMT INC	COM	40204010	2,195,371	160,951	160,851	100
GULF ISLAND FABRICAT	COM	40230710	1,203,537	96,206	96,206	
GULFMARK OFFSHORE IN	COM	40262910	1,132,428	40,001	40,001	
GYMBOREE CORP	COM	40377710	3,123,452	261,815	261,815	
HCA INC	COM	40411910	458,273,243	11,890,847	11,531,182	307,843
Page Total			1,769,777,175			

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
GLIMCHER RLTY TR	378,263		19,900
GLOBAL INDS LTD	436,454	6,100	44,000
GLOBAL IMAGING SYSTE	62,895		
GLOBAL SPORTS INC	124,686		7,300
GLOBAL PMTS INC	367,445		22,840
GLOBAL POWER EQUIPME	38,041		22,300
GOLD BANC CORP INC	260,936		21,000
GOLDEN ST BANCORP IN	1,645,269	15,100	62,138
GOLDEN TELECOM INC	64,380		
GOLDEN WEST FINL COR	2,782,575	46,865	409,550
GOLDMAN SACHS GROUP	1,854,644	211,819	265,484
GOODRICH CORP	2,243,806	301,030	199,272
GOODYEAR TIRE & RUBR	2,859,565	35,886	374,976
GORMAN RUPP CO	73,640		4,600
GRACO INC	287,915		29,162
GRAINGER W W INC	1,812,359	30,228	240,666
GRANITE CONSTR INC	389,666		32,125
GRANITE ST BANKSHARE	19,057	1,125	
GRANT PRIDECO INC	1,008,050	7,025	67,775
GRAY COMMUNICATIONS	86,335		5,700
GREAT AMERN FINL RES	95,378		3,600
GREAT ATLANTIC & PAC	183,056		22,500
GREAT LAKES CHEM COR	898,122	11,293	73,482
GREAT LAKES REIT INC	145,211		9,100
GREAT SOUTHN BANCORP	43,329		1,000
GREAT PLAINS ENERGY	589,308	6,000	39,700
GREATER BAY BANCORP	685,419		33,082

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

GREEN MTN COFFEE INC	36,248		1,900
GREEN MOUNTAIN PWR C	31,525		
GREENPOINT FINL CORP	1,455,078	13,000	124,400
GREIF BROS CORP	120,745		9,200
GREY WOLF INC	1,561,891		88,700
GRIFFON CORP	235,639		17,930
GROUP 1 AUTOMOTIVE I	330,666		7,000
GROUPE DANONE	61,448		
GROUPE CGI INC	28,805		
GRUPO TELEVISIA SA DE	172,085	39,263	9,499
GRUPO AEROPORTUARIO	29,212	14,726	8,521
GTECH HLDGS CORP	569,976	120	17,500
GUESS INC	92,869		
GUIDANT CORP	5,647,715	231,284	858,645
GUILFORD PHARMACEUTI	203,318		15,700
GUITAR CTR MGMT INC	150,551		10,400
GULF ISLAND FABRICAT	91,306		4,900
GULFMARK OFFSHORE IN	39,201		800
GYMBOREE CORP	244,315		17,500
HCA INC	10,400,503	172,452	1,317,892
Page Total			

Page 28 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
HCC INS HLDGS INC	COM	40413210	14,949,236	542,622	536,536	6,086	

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

HNC SOFTWARE INC	COM	40425P10	6,616,987	321,213	320,863	350
HPL TECHNOLOGIES INC	COM	40426C10	574,770	32,200	32,200	
HRPT PPTYS TR	COM SH BEN	40426W10	13,476,969	1,556,232	1,556,232	
H POWER CORP	COM	40427A10	684,013	219,235	218,935	300
HSBC HLDGS PLC	SPON ADR N	40428040	41,240,861	690,686	267,792	422,894
HAEMONETICS CORP	COM	40502410	7,383,875	217,685	217,525	160
HAIN CELESTIAL GROUP	COM	40521710	6,498,848	236,666	230,211	1,955
HALL KINION ASSOCIAT	COM	40606910	397,571	42,385	42,385	
HALLIBURTON CO	COM	40621610	227,052,514	17,332,253	9,543,373	7,748,705
HANCOCK FABRICS INC	COM	40990010	3,229,692	245,604	245,604	
HANCOCK HLDG CO	COM	41012010	3,232,992	75,116	75,116	
HANCOCK JOHN FINL SV	COM	41014S10	283,748,882	6,870,433	6,855,557	13,278
HANDLEMAN CO DEL	COM	41025210	3,647,783	245,642	245,642	
HANDSPRING INC	COM	41029310	1,968,605	292,078	290,178	1,900
HANMI FINL CORP	COM	41049510	294,103	20,283		2
HANOVER COMPRESSOR C	COM	41076810	16,377,901	648,373	646,833	1,340
HANSON PLC	SPON ADR N	41135240	418,669	12,453	12,453	
HARBOR FLA BANCSHARE	COM	41190110	3,508,732	206,396	206,316	80
HARDINGE INC	COM	41232430	5,752,108	602,315	602,315	
HARLAND JOHN H CO	COM	41269310	8,653,918	391,580	391,460	120
HARLEY DAVIDSON INC	COM	41282210	400,302,445	7,370,695	7,157,776	196,278
HARLEYSVILLE GROUP I	COM	41282410	6,386,155	267,315	266,915	
HARLEYSVILLE NATL CO	COM	41285010	3,890,931	165,220	165,220	
HARMAN INTL INDS INC	COM	41308610	14,250,382	315,973	315,513	360
HARMONIC INC	COM	41316010	6,477,553	538,898	537,198	1,700
HARRAHS ENTMT INC	COM	41361910	228,014,946	6,160,901	6,157,021	3,680
HARRIS CORP DEL	COM	41387510	21,875,853	717,006	713,896	2,810
HARSCO CORP	COM	41586410	16,824,733	490,517	490,317	
HARTE-HANKS INC	COM	41619610	17,476,104	620,380	620,060	120
HARTFORD FINL SVCS G	COM	41651510	330,902,739	5,266,636	5,176,533	37,848
HARVARD BIOSCIENCE I	COM	41690610	669,021	67,306	67,306	

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

HASBRO INC	COM	41805610	54,391,923	3,351,320	3,343,193	8,127
HAVERTY FURNITURE IN	COM	41959610	2,384,259	144,064	144,064	
HAWAIIAN ELEC INDUST	COM	41987010	17,075,175	423,912	423,579	333
HEALTH CARE PPTY INV	COM	42191510	13,241,779	365,694	365,694	
HEALTHSOUTH CORP	COM	42192410	121,554,395	8,202,051	8,136,846	64,875
HEALTH MGMT ASSOC IN	CL A	42193310	92,102,230	5,005,556	4,993,961	10,915
HEALTHCARE RLTY TR	COM	42194610	11,974,676	427,667	427,667	
HEADWATERS INC	COM	42210P10	2,449,024	213,702	213,702	
HEALTH CARE REIT INC	COM	42217K10	7,241,129	297,377	297,377	
HEALTHEXTRAS INC	COM	42221110	560,556	98,171	98,171	
HEALTH NET INC	COM	42222G10	29,149,524	1,338,362	1,336,347	1,750
HEARST-ARGYLE TELEVI	COM	42231710	4,559,983	211,502	211,282	220
HEARTLAND EXPRESS IN	COM	42234710	4,130,121	148,726	148,726	
HEICO CORP NEW	COM	42280610	1,497,204	99,350	99,350	
HEIDRICK & STRUGGLES	COM	42281910	3,025,332	166,685	165,645	1,040
Page Total			2,062,117,201			

Voting Authority

Name of Issuer	Sole	Shared	None
HCC INS HLDGS INC	506,222	4,300	32,100
HNC SOFTWARE INC	299,913		21,300
HPL TECHNOLOGIES INC	32,200		
HRPT PPTYS TR	1,470,732		85,500
H POWER CORP	203,935		15,300
HSBC HLDGS PLC	683,686		7,000
HAEMONETICS CORP	205,685		12,000
HAIN CELESTIAL GROUP	207,566	4,500	24,600
HALL KINION ASSOCIAT	42,385		

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

HALLIBURTON CO	8,381,936	7,862,997	1,087,320
HANCOCK FABRICS INC	242,904		2,700
HANCOCK HLDG CO	70,316		4,800
HANCOCK JOHN FINL SV	5,993,516	109,061	767,856
HANDLEMAN CO DEL	217,742		27,900
HANDSPRING INC	289,378		2,700
HANMI FINL CORP		20,283	
HANOVER COMPRESSOR C	594,273	6,200	47,900
HANSON PLC	12,453		
HARBOR FLA BANCSHARE	189,496		16,900
HARDINGE INC	7,700	594,615	
HARLAND JOHN H CO	362,780		28,800
HARLEY DAVIDSON INC	6,195,308	233,183	942,204
HARLEYSVILLE GROUP I	248,715	400	18,200
HARLEYSVILLE NATL CO	151,620		13,600
HARMAN INTL INDS INC	284,313	100	31,560
HARMONIC INC	505,698		33,200
HARRAHS ENTMT INC	2,287,308	3,560,158	313,435
HARRIS CORP DEL	660,405	3,800	52,801
HARSCO CORP	463,517	200	26,800
HARTE-HANKS INC	589,364	2,100	28,916
HARTFORD FINL SVCS G	4,443,005	125,521	698,110
HARVARD BIOSCIENCE I	67,306		
HASBRO INC	2,972,303	55,101	323,916
HAVERTY FURNITURE IN	133,764		10,300
HAWAIIAN ELEC INDUST	401,812		22,100
HEALTH CARE PPTY INV	330,894	4,500	30,300
HEALTHSOUTH CORP	7,149,140	87,041	965,870
HEALTH MGMT ASSOC IN	4,419,986	59,880	525,690
HEALTHCARE RLTY TR	401,567		26,100
HEADWATERS INC	199,402		14,300

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

HEALTH CARE REIT INC	277,877		19,500
HEALTH EXTRAS INC	98,171		
HEALTH NET INC	1,272,497	8,165	57,700
HEARST-ARGYLE TELEVI	201,002	100	10,400
HEARTLAND EXPRESS IN	137,726		11,000
HEICO CORP NEW	94,250		5,100
HEIDRICK & STRUGGLES	154,485		12,200
Page Total			

Page 29 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
HEINZ H J CO	COM	42307410	339,312,371	8,251,760	8,171,665	40,200	3
HELIX TECHNOLOGY COR	COM	42331910	4,774,308	211,721	203,681	440	
HELLENIC TELECOM ORG	SPONSORED	42332530	365,089	47,912	47,912		
HELMERICH & PAYNE IN	COM	42345210	21,424,919	641,849	640,049	1,100	
HEMISPHERX BIOPHARMA	COM	42366C10	718,474	159,661	159,661		
HENRY JACK & ASSOC I	COM	42628110	16,994,555	778,139	777,099	640	
HERBALIFE INTL INC	CL A	42690820	1,700,057	119,554	119,221	333	
HERCULES INC	COM	42705610	21,590,060	2,159,006	2,150,775	7,835	
HERSHEY FOODS CORP	COM	42786610	175,629,574	2,594,233	2,533,986	31,213	2
HEWLETT PACKARD CO	COM	42823610	958,709,347	46,675,236	43,894,413	1,402,663	1,37
HEXCEL CORP NEW	COM	42829110	615,060	199,695	199,695		
HI / FN INC	COM	42835810	1,800,863	124,455	124,455		
HIBBETT SPORTING GOO	COM	42856510	1,002,324	33,080	33,080		
HIBERNIA CORP	CL A	42865610	34,919,973	1,962,899	1,918,209	7,990	3

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

HICKORY TECH CORP	COM	42906010	1,935,096	114,165	114,165		
HIGHWOODS PPTYS INC	COM	43128410	18,373,196	708,023	708,023		
HILB ROGAL & HAMILTO	COM	43129410	11,268,796	201,049	201,049		
HILLENBRAND INDS INC	COM	43157310	38,105,514	689,443	685,043	3,900	
HILTON HOTELS CORP	COM	43284810	105,391,791	9,651,263	9,629,280	20,343	
HISPANIC BROADCASTIN	CL A	43357B10	24,095,460	944,920	938,890	5,730	
HITACHI LIMITED	ADR 10 COM	43357850	1,384,681	18,919	18,919		
HOLLINGER INTL INC	CL A	43556910	3,727,795	318,615	318,115	500	
HOLLY CORP	COM PAR \$0	43575830	3,436,837	178,537	178,337	200	
HOLLYWOOD CASINO COR	CL A	43613220	922,225	87,831	87,831		
HOLLYWOOD ENTMT CORP	COM	43614110	15,612,925	1,092,577	1,092,577		
HOME DEPOT INC	COM	43707610	2,838,377,638	55,643,553	52,768,136	2,193,944	68
HOME PPTYS N Y INC	COM	43730610	9,464,958	299,524	299,524		
HOMESTORE COM INC	COM	43785210	1,596,711	443,531	443,331	100	
HON INDS INC	COM	43809210	23,548,620	851,668	849,648	1,820	
HONDA MOTOR LTD	AMERN SHS	43812830	34,999,334	429,387	164,956	264,431	
HONEYWELL INTL INC	COM	43851610	3,082,636,486	91,148,329	18,823,672	72,265,694	5
HOOPER HOLMES INC	COM	43910410	4,592,656	513,146	513,006	140	
HORACE MANN EDUCATOR	COM	44032710	11,843,709	558,139	557,963	176	
HORIZON OFFSHORE INC	COM	44043J10	942,500	125,000	125,000		
HORMEL FOODS CORP	COM	44045210	32,309,858	1,202,451	1,199,026	3,300	
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	27,499,133	932,174	930,874	1,300	
HOST MARRIOTT CORP N	COM	44107P10	25,698,825	2,855,425	2,840,595	14,830	
HOT TOPIC INC	COM	44133910	5,140,395	163,759	163,719	40	
HOTEL RESERVATIONS N	CL A	44145110	3,480,590	75,665	75,665		
HOTJOBS COM INC	COM	44147410	2,420,475	232,962	232,962		
HOUSEHOLD INTL INC	COM	44181510	612,045,713	10,563,440	10,531,529	26,055	
HOUSTON EXPL CO	COM	44212010	4,893,042	145,713	145,713		
HOVNANIAN ENTERPRISE	CL A	44248720	2,772,060	130,266	130,266		
HUBBELL INC	CL B	44351020	16,036,720	545,838	526,150	11,760	
HUDSON CITY BANCORP	COM	44368310	8,909,172	338,109	337,989	120	

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

HUDSON RIV BANCORP I COM	44412810	3,093,550	141,258	139,158	2,100
HUDSON UNITED BANCOR COM	44416510	12,418,289	432,693	431,068	1,625
Page Total		8,568,531,724			

Voting Authority			
Name of Issuer	Sole	Shared	None
HEINZ H J CO	6,967,136	285,743	998,881
HELIX TECHNOLOGY COR	189,121	7,600	15,000
HELLENIC TELECOM ORG	47,912		
HELMERICH & PAYNE IN	587,649	5,500	48,700
HEMISPHERX BIOPHARMA	155,061		4,600
HENRY JACK & ASSOC I	729,239	6,300	42,600
HERBALIFE INTL INC	117,054		2,500
HERCULES INC	1,961,847	23,405	173,754
HERSHEY FOODS CORP	2,211,944	123,997	258,292
HEWLETT PACKARD CO	39,531,618	1,947,851	5,195,767
HEXCEL CORP NEW	187,795		11,900
HI / FN INC	119,655		4,800
HIBBETT SPORTING GOO	31,630		1,450
HIBERNIA CORP	1,818,299	45,500	99,100
HICKORY TECH CORP	104,065		10,100
HIGHWOODS PPTYS INC	674,523		33,500
HILB ROGAL & HAMILTO	191,749		9,300
HILLENBRAND INDS INC	628,845	3,000	57,598
HILTON HOTELS CORP	7,342,653	1,421,795	886,815
HISPANIC BROADCASTIN	877,120	8,400	59,400
HITACHI LIMITED	18,919		
HOLLINGER INTL INC	291,115		27,500
HOLLY CORP	173,337		5,200

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

HOLLYWOOD CASINO COR	85,731		2,100
HOLLYWOOD ENTMT CORP	1,065,777		26,800
HOME DEPOT INC	46,577,285	2,315,015	6,751,253
HOME PPTYS N Y INC	288,524		11,000
HOMESTORE COM INC	395,531	4,300	43,700
HON INDS INC	793,268	5,400	53,000
HONDA MOTOR LTD	424,987		4,400
HONEYWELL INTL INC	17,209,902	72,366,778	1,571,649
HOOPER HOLMES INC	477,546		35,600
HORACE MANN EDUCATOR	530,554		27,585
HORIZON OFFSHORE INC	118,200		6,800
HORMEL FOODS CORP	1,148,926	4,025	49,500
HOSPITALITY PPTYS TR	892,174	4,800	35,200
HOST MARRIOTT CORP N	2,518,766	11,100	325,559
HOT TOPIC INC	150,959		12,800
HOTEL RESERVATIONS N	72,265		3,400
HOTJOBS COM INC	219,362		13,600
HOUSEHOLD INTL INC	9,033,472	156,657	1,373,311
HOUSTON EXPL CO	140,313		5,400
HOVNANIAN ENTERPRISE	121,966		8,300
HUBBELL INC	490,450	10,428	44,960
HUDSON CITY BANCORP	309,109	2,000	27,000
HUDSON RIV BANCORP I	131,758		9,500
HUDSON UNITED BANCOR	403,453		29,240
Page Total			

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Sh Ot
HUGHES SUPPLY INC	COM	44448210	12,416,438	402,217	402,196	21	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	260,334	25,523	25,523		
HUMANA INC	COM	44485910	40,968,198	3,474,826	3,469,886	4,720	
HUMAN GENOME SCIENCE	COM	44490310	31,335,827	929,295	925,140	3,055	
HUNT J B TRANS SVCS	COM	44565810	6,174,262	266,132	266,112	20	
HUNTINGTON BANCSHARE	COM	44615010	90,358,908	5,256,481	5,246,339	8,822	
HUTCHINSON TECHNOLOG	COM	44840710	6,461,243	278,262	277,142	1,120	
HYDRIL CO	COM	44877410	2,044,321	115,957	115,957		
ICN PHARMACEUTICALS	COM	44892410	32,793,016	978,896	976,854	1,842	
IDT CORP	COM	44894710	7,554,076	387,190	386,850	340	
IDT CORP	CL B	44894730	897,903	54,058	53,718	340	
HYPERCOM CORP	COM	44913M10	270,442	36,059	35,959	100	
HYPERION SOLUTIONS C	COM	44914M10	6,084,150	306,352	306,352		
HYSEQ INC	COM	44916330	900,028	116,584	116,584		
ICT GROUP INC	COM	44929Y10	411,653	22,120	22,120		
ICOS CORP	COM	44929510	17,431,374	303,471	301,231	2,140	
ICU MED INC	COM	44930G10	2,467,124	55,441	55,441		
IDEC PHARMACEUTICALS	COM	44937010	127,697,236	1,852,564	1,828,699	9,170	1
IDX SYS CORP	COM	44949110	2,333,382	179,353	179,353		
IGEN INC	COM	44953610	4,823,428	120,285	117,885	2,100	
IHOP CORP	COM	44962310	5,143,790	175,556	175,556		
IMC GLOBAL INC	COM	44966910	17,263,428	1,327,956	1,326,186	1,470	
I-MANY INC	COM	44973Q10	3,878,962	401,965	314,465	87,500	
IMS HEALTH INC	COM	44993410	122,333,748	6,270,310	6,244,818	14,972	1
IRT PPTY CO	COM	45005810	4,076,113	384,539	384,539		
ITC DELTACOM INC	COM	45031T10	339,826	390,605	385,315	5,290	
ISTAR FINL INC	COM	45031U10	14,866,307	595,844	595,244	600	
I-STAT CORP	COM	45031210	1,492,582	189,174	179,174	10,000	

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

ITT EDUCATIONAL SERV	COM	45068B10	8,759,390	237,575	237,575		
ITXC CORP	COM	45069F10	1,677,606	233,325	233,225	100	
IXIA	COM	45071R10	5,989,757	466,129	466,129		
IBASIS INC	COM	45073210	443,775	338,760	206,683	132,077	
IBERIABANK CORP	COM	45082810	1,358,058	48,992	48,992		
ITT INDS INC IND	COM	45091110	96,430,608	1,909,517	1,893,677	2,960	1
IDACORP INC	COM	45110710	17,056,060	420,100	414,535	2,230	
IDEX CORP	COM	45167R10	9,762,741	282,978	279,818	3,160	
IDEXX LABS INC	COM	45168D10	15,088,005	529,218	513,164	800	1
IKON OFFICE SOLUTION	COM	45171310	23,102,748	1,976,283	1,972,763	3,520	
IDENTIX INC	COM	45190610	4,373,323	299,748	297,648	2,100	
ILEX ONCOLOGY INC	COM	45192310	7,870,857	291,082	291,082		
ILLINOIS TOOL WKS IN	COM	45230810	498,527,890	7,361,605	6,416,718	656,821	28
ILLUMINA INC	COM	45232710	1,929,627	164,084	164,084		
IMATION CORP	COM	45245A10	14,452,751	669,729	660,328	8,501	
IMCLONE SYS INC	COM	45245W10	19,866,760	427,610	381,924	32,790	1
IMAGISTICS INTERNATI	COM	45247T10	1,954,424	158,253	156,989	902	
IMMUNE RESPONSE CORP	COM	45252T10	291,798	217,760	217,760		
IMMUNEX CORP NEW	COM	45252810	270,417,650	9,758,847	9,671,001	60,481	2
Page Total			1,562,431,927				

Voting Authority

Name of Issuer	Sole	Shared	None
HUGHES SUPPLY INC	385,817		16,400
HUGOTON RTY TR TEX	25,523		
HUMANA INC	3,061,021	40,320	373,485
HUMAN GENOME SCIENCE	784,114	8,500	136,681
HUNT J B TRANS SVCS	255,732		10,400

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

HUNTINGTON BANCSHARE	4,624,305	62,156	570,020
HUTCHINSON TECHNOLOG	254,262		24,000
HYDRIL CO	107,957		8,000
ICN PHARMACEUTICALS	923,196	4,600	51,100
IDT CORP	369,190		18,000
IDT CORP	54,058		
HYPERCOM CORP	36,059		
HYPERION SOLUTIONS C	283,752		22,600
HYSEQ INC	109,284		7,300
ICT GROUP INC	22,120		
ICOS CORP	269,971	2,500	31,000
ICU MED INC	51,841		3,600
IDEC PHARMACEUTICALS	1,682,141	21,095	149,328
IDX SYS CORP	168,853		10,500
IGEN INC	113,585	300	6,400
IHOP CORP	164,456		11,100
IMC GLOBAL INC	1,263,256	300	64,400
I-MANY INC	381,265		20,700
IMS HEALTH INC	5,175,051	219,029	876,230
IRT PPTY CO	360,539		24,000
ITC DELTACOM INC	354,605		36,000
ISTAR FINL INC	537,543	4,800	53,501
I-STAT CORP	177,274		11,900
ITT EDUCATIONAL SERV	222,875		14,700
ITXC CORP	233,325		
IXIA	440,029		26,100
IBASIS INC	338,660		100
IBERIABANK CORP	46,992		2,000
ITT INDS INC IND	1,644,921	57,232	207,364
IDACORP INC	378,265	6,635	35,200
IDEX CORP	263,678		19,300

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

IDEXX LABS INC	491,464	15,254	22,500
IKON OFFICE SOLUTION	1,842,283		134,000
IDENTIX INC	280,948		18,800
ILEX ONCOLOGY INC	273,582		17,500
ILLINOIS TOOL WKS IN	6,110,056	374,385	877,164
ILLUMINA INC	152,584		11,500
IMATION CORP	634,829	900	34,000
IMCLONE SYS INC	381,488	15,724	30,398
IMAGISTICS INTERNATI	136,000	1,544	20,709
IMMUNE RESPONSE CORP	217,760		
IMMUNEX CORP NEW	8,355,243	412,565	991,039

Page Total

Page 31 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
IMMUNOGEN INC	COM	45253H10	5,770,768	348,056	345,556		
IMPAC MTG HLDGS INC	COM	45254P10	205,700	24,200	24,200		
IMPATH INC	COM	45255G10	6,877,774	154,522	154,112	410	
IMPCO TECHNOLOGIES I	COM	45255W10	864,277	68,107	68,107		
IMPAX LABORATORIES I	COM	45256B10	2,307,634	171,699	171,699		
IMPERIAL CHEM INDS P	ADR NEW	45270450	466,104	21,332	21,332		
IMMUNOMEDICS INC	COM	45290710	11,278,498	556,688	556,688		
IMPERIAL OIL LTD	COM NEW	45303840	580,015	20,804	20,804		
IMPERIAL TOBACCO GRO	SPONSORED	45314210	332,209	12,382	12,382		
INAMED CORP	COM	45323510	4,008,902	133,319	133,099	220	

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

INCO LTD	COM	45325840	50,124,358	2,958,935	2,958,235	700
INCYTE GENOMICS INC	COM	45337C10	15,341,775	789,186	787,796	1,090
INDEPENDENCE CMNTY B	COM	45341410	20,515,386	901,379	901,329	50
INDEPENDENT BANK COR	COM	45383610	2,516,844	117,117	113,696	3,421
INDEPENDENT BANK COR	COM	45383810	4,301,799	154,741	154,741	
INDIA FD INC	COM	45408910	2,987,275	314,450	314,450	
INDUS INTL INC	COM	45578L10	1,978,621	271,044	271,044	
INDYMAC BANCORP INC	COM	45660710	17,496,376	748,348	748,288	60
INFINEON TECHNOLOGIE	SPONSORED	45662N10	562,898	27,729	27,729	
INET TECHNOLOGIES IN	COM	45662V10	1,147,849	108,595	108,595	
INFOCUS CORP	COM	45665B10	10,197,197	463,088	461,488	1,400
INFOGRAMES INC	COM	45665T10	1,137,009	160,368	160,368	
INFORMATICA CORP	COM	45666Q10	6,103,457	420,638	416,118	4,420
INFONET SVCS CORP	CL B	45666T10	1,100,138	449,036	448,136	900
INFORMATION HLDGS IN	COM	45672710	5,377,654	189,956	176,806	400
INFORTE CORP	COM	45677R10	207,719	14,869	10,569	4,300
INFOSPACE INC	COM	45678T10	4,627,831	2,257,479	2,257,099	200
INFOSYS TECHNOLOGIES	SPONSORED	45678810	779,464	12,572	12,572	
INFOUSA INC NEW	COM	45681830	1,780,505	256,557	256,557	
ING GROUP N V	SPONSORED	45683710	20,586,606	808,904	145,487	663,417
INGERSOLL-RAND CO	COM	45686610	128,171,063	3,065,560	3,045,555	8,855
INFORMATION RES INC	COM	45690510	2,393,089	288,324	288,324	
INGLES MKTS INC	CL A	45703010	1,194,163	99,930	94,430	5,000
INGRAM MICRO INC	CL A	45715310	9,904,736	571,867	569,307	2,560
INHALE THERAPEUTIC S	COM	45719110	6,022,554	324,666	322,166	2,300
INKINE PHARMACEUTICA	COM	45721410	384,455	246,446	246,446	
INKTOMI CORP	COM	45727710	7,843,533	1,168,932	1,162,382	6,450
INNKEEPERS USA TR	COM	4576J010	3,407,754	347,730	347,730	
INSIGHT ENTERPRISES	COM	45765U10	8,845,791	359,585	359,175	410
INPUT/OUTPUT INC	COM	45765210	3,460,695	421,522	421,522	
INSITUFORM TECHNOLOG	CL A	45766710	5,260,271	205,640	205,640	

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

INSMED INC	COM NEW	45766920	1,046,278	273,895	273,895	
INSIGNIA FINL GROUP	COM	45767A10	1,972,965	182,682	182,682	
INSIGHT COMMUNICATIO	CL A	45768V10	8,827,266	365,367	364,627	740
INNOGY HLDGS PLC	SPONSORED	45769A10	1,767,857	63,592	63,592	
INNOVATIVE SOLUTIONS	COM	45769N10	513,791	66,125	60,225	5,800
INRANGE TECHNOLOGIES	CL B	45769V20	2,185,320	176,949	176,749	200
Page Total			394,764,223			

Voting Authority

Name of Issuer	Sole	Shared	None
IMMUNOGEN INC	323,756	2,500	21,800
IMPAC MTG HLDGS INC	24,200		
IMPATH INC	144,422		10,100
IMPCO TECHNOLOGIES I	63,207		4,900
IMPAX LABORATORIES I	161,599		10,100
IMPERIAL CHEM INDS P	21,332		
IMMUNOMEDICS INC	535,688		21,000
IMPERIAL OIL LTD	20,804		
IMPERIAL TOBACCO GRO	12,382		
INAMED CORP	124,119		9,200
INCO LTD	2,669,875	44,100	244,960
INCYTE GENOMICS INC	747,786	300	41,100
INDEPENDENCE CMNTY B	859,479		41,900
INDEPENDENT BANK COR	107,826		9,291
INDEPENDENT BANK COR	147,286		7,455
INDIA FD INC	95,200		219,250
INDUS INTL INC	251,944		19,100
INDYMAC BANCORP INC	709,748		38,600
INFINEON TECHNOLOGIE	27,729		

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

INET TECHNOLOGIES IN	102,795		5,800
INFOCUS CORP	437,988	200	24,900
INFOGRAMES INC	160,368		
INFORMATICA CORP	376,338	4,100	40,200
INFONET SVCS CORP	411,436	100	37,500
INFORMATION HLDGS IN	162,706	12,750	14,500
INFORTE CORP	13,369		1,500
INFOSPACE INC	2,102,299	180	155,000
INFOSYS TECHNOLOGIES	12,572		
INFOUSA INC NEW	238,957		17,600
ING GROUP N V	795,804		13,100
INGERSOLL-RAND CO	2,823,623	28,044	213,893
INFORMATION RES INC	271,424		16,900
INGLES MKTS INC	93,230	500	6,200
INGRAM MICRO INC	523,567	6,300	42,000
INHALE THERAPEUTIC S	294,766	3,900	26,000
INKINE PHARMACEUTICA	225,246		21,200
INKTOMI CORP	1,096,482	100	72,350
INNKEEPERS USA TR	329,530		18,200
INSIGHT ENTERPRISES	334,785		24,800
INPUT/OUTPUT INC	393,422		28,100
INSITUFORM TECHNOLOG	189,440		16,200
INSMED INC	253,495		20,400
INSIGNIA FINL GROUP	170,982		11,700
INSIGHT COMMUNICATIO	336,567	2,400	26,400
INNOGY HLDGS PLC	63,592		
INNOVATIVE SOLUTIONS	61,075	100	4,950
INRANGE TECHNOLOGIES	157,549		19,400
Page Total			

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
INSPIRE PHARMACEUTIC	COM	45773310	1,954,790	138,736	138,736		
INSTINET GROUP INC	COM	45775010	2,002,804	199,284	199,284		
INSURANCE AUTO AUCTION	COM	45787510	1,469,514	101,276	101,176		100
INTEGRA LIFESCIENCES	COM NEW	45798520	2,941,756	111,684	111,684		
INTEGRAL SYS INC MD	COM	45810H10	1,569,163	81,515	81,515		
INTEGRATED ELECTRICAL	COM	45811E10	1,437,747	280,810	280,810		
INTEGRATED CIRCUIT SYSTEMS	COM	45811K20	9,848,765	435,979	435,779		200
INTEGRATED DEVICE TECHNOLOG	COM	45811810	34,193,330	1,285,947	1,284,047		1,600
INTEGRATED SILICON SYSTEMS	COM	45812P10	5,034,397	411,307	345,307		66,000
INTEGRA BK CORP	COM	45814P10	3,337,207	159,370	159,370		
INTELIDATA TECHNOLOG	COM	45814T10	1,043,038	368,565	368,565		
INTEL CORP	COM	45814010	5,034,373,217	160,075,460	152,710,484		4,755,484 2,600
INTER TEL INC	COM	45837210	4,229,841	220,075	219,975		100
INTERACTIVE INTELLIGENT	COM	45839M10	338,138	48,653	48,653		
INTERACTIVE DATA CORP	COM	45840J10	5,354,040	378,645	378,645		
INTERCEPT GROUP INC	COM	45845L10	4,984,605	121,873	121,773		
INTERDIGITAL COMMUNICATIONS	COM	45866A10	4,894,804	504,619	503,919		600
INTERFACE INC	CL A	45866510	2,513,672	448,070	448,070		
INTERGRAPH CORP	COM	45868310	6,006,372	437,145	437,145		
INTERLAND INC	COM	45872710	1,013,781	480,465	480,145		320
INTERLOGIX INC	COM	45876310	6,934,111	179,315	179,315		
INTERMAGNETICS GENERAL CORP	COM	45877110	5,162,750	199,334	199,334		
INTERMUNE INC	COM	45884X10	13,717,185	278,465	276,665		1,800
INTERNAP NETWORK SERVICES	COM	45885A10	1,382,583	1,191,882	1,190,288		1,594

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

INTERNATIONAL BANCSH	COM	45904410	7,432,899	176,344	176,063	281
INTERNATIONAL BUSINE	COM	45920010	8,371,935,411	69,212,429	68,019,753	905,230
INTERNATIONAL FLAVOR	COM	45950610	69,407,521	2,336,167	2,327,607	7,160
INTERNATIONAL GAME T	COM	45990210	136,417,912	1,997,334	1,995,380	1,654
INTERNATIONAL MULTIF	COM	46004310	3,710,570	155,254	155,154	100
INTL PAPER CO	COM	46014610	1,569,648,692	38,900,835	12,746,331	26,142,508
INTERNATIONAL RECTIF	COM	46025410	24,413,837	699,938	698,423	1,065
INTERNATIONAL SPEEDW	CL A	46033520	14,150,368	361,902	355,456	620
INTL SPECIALTY PRODS	COM	46033710	1,309,689	146,334	146,234	100
INTERNEURON PHARMACE	COM	46057310	3,596,187	324,273	324,173	
INTERNET CAP GROUP I	COM	46059C10	2,107,594	1,741,814	1,738,074	2,600
INTERNET SEC SYS INC	COM	46060X10	16,473,421	513,831	481,731	32,000
INTERPOOL INC	COM	46062R10	4,195,999	217,974	217,974	
INTERSIL CORP	CL A	46069S10	23,877,674	740,393	738,003	2,290
INTERPUBLIC GROUP CO	COM	46069010	241,795,829	8,185,370	7,708,304	339,697
INTERSTATE BAKERIES	COM	46072H10	22,302,471	922,352	922,352	
INTERTAN INC	COM	46112010	2,927,698	233,097	233,097	
INTERTRUST TECHNOLOG	COM	46113Q10	793,968	645,503	645,503	
INTERWOVEN INC	COM	46114T10	5,786,611	594,108	588,258	5,750
INTERVOICE-BRITE INC	COM	46114210	6,306,982	492,733	490,733	
INTIMATE BRANDS INC	CL A	46115610	15,003,072	1,009,628	1,003,178	6,450
INTRADO INC	COM	46117A10	2,886,360	107,700	107,700	
INTUITIVE SURGICAL I	COM	46120E10	2,753,315	274,508	274,346	162
Page Total			15,704,971,690			

Voting Authority

Name of Issuer	Sole	Shared	None
INSPIRE PHARMACEUTIC	128,636		10,100

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

INSTINET GROUP INC	179,384		19,900

INSURANCE AUTO AUCTI	95,876		5,400

INTEGRA LIFESCIENCES	106,584		5,100

INTEGRAL SYS INC MD	75,615		5,900

INTEGRATED ELECTRICA	260,010		20,800

INTEGRATED CIRCUIT S	418,879		17,100

INTEGRATED DEVICE TE	1,181,747	8,600	95,600

INTEGRATED SILICON S	392,707		18,600

INTEGRA BK CORP	147,370		12,000

INTELIDATA TECHNOLOG	339,465		29,100

INTEL CORP	133,114,911	7,284,413	19,676,136

INTER TEL INC	209,475		10,600

INTERACTIVE INTELLIG	48,653		

INTERACTIVE DATA COR	355,845		22,800

INTERCEPT GROUP INC	114,973	100	6,800

INTERDIGITAL COMMUNI	469,019	100	35,500

INTERFACE INC	403,370		44,700

INTERGRAPH CORP	404,045		33,100

INTERLAND INC	448,065		32,400

INTERLOGIX INC	167,015		12,300

INTERMAGNETICS GEN C	190,868		8,466

INTERMUNE INC	260,765		17,700

INTERNAP NETWORK SVC	1,142,582		49,300

INTERNATIONAL BANCSH	165,944		10,400

INTERNATIONAL BUSINE	35,566,327	29,080,306	4,565,796

INTERNATIONAL FLAVOR	2,041,922	70,811	223,434

INTERNATIONAL GAME T	1,750,463	58,500	188,371

INTERNATIONAL MULTIF	142,654		12,600

INTL PAPER CO	16,859,688	20,847,555	1,193,592

INTERNATIONAL RECTIF	654,688	3,750	41,500

INTERNATIONAL SPEEDW	336,776	7,126	18,000

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

INTL SPECIALTY PRODS	137,534		8,800
INTERNEURON PHARMACE	301,973	100	22,200
INTERNET CAP GROUP I	1,633,624	1,140	107,050
INTERNET SEC SYS INC	489,331	2,400	22,100
INTERPOOL INC	210,174		7,800
INTERSIL CORP	664,906	5,900	69,587
INTERPUBLIC GROUP CO	6,889,858	404,102	891,410
INTERSTATE BAKERIES	902,252		20,100
INTERTAN INC	212,397		20,700
INTERTRUST TECHNOLOG	599,303		46,200
INTERWOVEN INC	531,808	7,800	54,500
INTERVOICE-BRITE INC	466,833	2,000	23,900
INTIMATE BRANDS INC	950,528	7,700	51,400
INTRADO INC	100,400		7,300
INTUITIVE SURGICAL I	255,508		19,000

Page Total

Page 33 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
INTUIT	COM	46120210	186,742,058	4,365,172	4,333,962	29,290	
INVACARE CORP	COM	46120310	8,072,668	239,474	239,214	260	
INVESTMENT TECHNOLOG	COM	46145F10	19,738,828	505,217	504,317	600	
INVESTORS REAL ESTAT	SH BEN INT	46173010	1,935,319	205,885	205,885		
INVITROGEN CORP	COM	46185R10	51,706,038	834,911	703,154	111,207	2
INVISION TECHNOLOGIE	COM	46185110	315,774	10,600	10,600		

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

INVESTORS FINL SERVI	COM	46191510	22,257,617	336,167	334,157	2,010
IOMEGA CORP	COM NEW	46203030	6,013,528	720,183	719,783	360
IONICS INC	COM	46221810	5,126,961	170,728	168,878	450
IRELAND BK	SPONSORED	46267Q10	450,392	12,326	12,326	
IRON MTN INC PA	COM	46284610	10,854,165	247,812	247,478	234
IRWIN FINL CORP	COM	46411910	2,903,192	170,776	170,776	
ISHARES TR	MSCI EAFE	46428746	7,894,916	66,177		66,177
ISHARES TR	RUSSELL100	46428759	9,770,233	176,358	176,358	
ISHARES TR	RUSL 2000	46428764	6,211,541	108,215		108,215
ISIS PHARMACEUTICALS	COM	46433010	11,338,579	510,977	510,977	
ISLE OF CAPRI CASINO	COM	46459210	2,729,881	204,027	203,947	80
ITO YOKADO LTD	ADR NEW	46571430	1,036,262	22,775	22,775	
ITRON INC	COM	46574110	3,760,926	124,123	124,123	
I2 TECHNOLOGIES INC	COM	46575410	17,856,117	2,260,268	2,249,108	10,960
IVAX CORP	COM	46582310	39,924,287	1,982,338	1,978,705	2,433
IVEX PACKAGING CORP	COM	46585510	2,956,552	155,608	155,548	60
JDN RLTY CORP	COM	46591710	5,768,504	467,843	467,843	
IXYS CORP	COM	46600W10	698,037	86,284	86,084	200
J & J SNACK FOODS CO	COM	46603210	1,213,673	49,639	49,639	
JDS UNIPHASE CORP	COM	46612J10	235,194,573	27,096,149	27,024,505	66,656
JDA SOFTWARE GROUP I	COM	46612K10	4,363,725	195,245	195,245	
J JILL GROUP INC	COM	46618910	2,083,781	96,785	96,685	
JLG INDS INC	COM	46621010	4,239,615	398,086	398,066	20
JNI CORP	COM	46622G10	1,626,350	195,710	195,710	
JP REALTY INC	COM	46624A10	6,874,405	288,962	288,962	
J P MORGAN CHASE & C	COM	46625H10	1,768,277,120	48,645,863	47,401,074	735,835
JABIL CIRCUIT INC	COM	46631310	87,135,789	3,835,202	3,736,862	75,445
JACK IN THE BOX INC	COM	46636710	9,332,782	338,881	338,101	780
JACOBS ENGR GROUP IN	COM	46981410	19,683,444	298,234	297,634	500
JAKKS PAC INC	COM	47012E10	3,176,929	167,648	167,648	
JEFFERIES GROUP INC	COM	47231910	9,996,118	236,259	234,859	1,400

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

JEFFERSON PILOT CORP	COM	47507010	149,285,620	3,226,402	3,202,320	11,194	1
JEFFERSON SMURFIT GR	SPONSORED	47508W10	498,847	22,171	22,071	100	
JOHN NUVEEN CO	CL A	47803510	5,328,051	99,627	99,627		
JOHNSON & JOHNSON	COM	47816010	6,643,465,573	112,410,585	107,546,952	2,868,196	1,99
JOHNSON CTLS INC	COM	47836610	154,230,723	1,909,978	1,899,419	7,159	
JONES APPAREL GROUP	COM	48007410	78,520,223	2,367,206	2,363,594	3,212	
JONES LANG LASALLE I	COM	48020Q10	5,557,865	307,915	307,915		
JOURNAL REGISTER CO	COM	48113810	5,349,398	254,249	254,149	100	
JOY GLOBAL INC	COM	48116510	421,680	25,100	25,100		
JUNIPER NETWORKS INC	COM	48203R10	43,014,984	2,269,920	2,261,178	8,562	
Page Total			9,664,933,643				

Voting Authority

Name of Issuer	Sole	Shared	None
INTUIT	3,703,550	144,083	517,539
INVACARE CORP	224,853		14,621
INVESTMENT TECHNOLOG	469,217	4,350	31,650
INVESTORS REAL ESTAT	192,885		13,000
INVITROGEN CORP	737,368	23,450	74,093
INVISION TECHNOLOGIE	10,600		
INVESTORS FINL SERVI	312,762	2,700	20,705
IOMEGA CORP	686,023	40	34,120
IONICS INC	152,428	1,400	16,900
IRELAND BK	12,326		
IRON MTN INC PA	220,112	3,500	24,200
IRWIN FINL CORP	164,076		6,700
ISHARES TR	66,177		
ISHARES TR	176,358		
ISHARES TR	108,215		

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

ISIS PHARMACEUTICALS	488,477		22,500
ISLE OF CAPRI CASINO	184,927		19,100
ITO YOKADO LTD	22,775		
ITRON INC	115,423		8,700
I2 TECHNOLOGIES INC	1,921,390	15,900	322,978
IVAX CORP	1,832,405	10,400	139,533
IVEX PACKAGING CORP	143,308		12,300
JDN RLTY CORP	444,543		23,300
IXYS CORP	86,284		
J & J SNACK FOODS CO	48,439		1,200
JDS UNIPHASE CORP	23,486,635	383,277	3,226,237
JDA SOFTWARE GROUP I	179,745		15,500
J JILL GROUP INC	90,085	100	6,600
JLG INDS INC	370,586		27,500
JNI CORP	181,610		14,100
JP REALTY INC	279,862		9,100
J P MORGAN CHASE & C	41,742,781	1,125,716	5,777,366
JABIL CIRCUIT INC	3,400,982	76,001	358,219
JACK IN THE BOX INC	314,281		24,600
JACOBS ENGR GROUP IN	282,134	2,000	14,100
JAKKS PAC INC	156,448		11,200
JEFFERIES GROUP INC	220,159		16,100
JEFFERSON PILOT CORP	2,747,768	52,495	426,139
JEFFERSON SMURFIT GR	22,171		
JOHN NUVEEN CO	91,677	600	7,350
JOHNSON & JOHNSON	61,189,222	42,412,097	8,809,266
JOHNSON CTLS INC	1,645,900	30,747	233,331
JONES APPAREL GROUP	2,073,445	34,300	259,461
JONES LANG LASALLE I	286,115		21,800
JOURNAL REGISTER CO	237,649		16,600
JOY GLOBAL INC	25,100		

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

JUNIPER NETWORKS INC 1,920,096 14,980 334,844

Page Total

Page 34 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
KCS ENERGY INC	COM	48243420	653,970	209,606	209,606		
KLA-TENCOR CORP	COM	48248010	215,283,337	4,343,893	4,332,838	10,715	
K MART CORP	COM	48258410	53,022,911	9,711,156	9,688,991	20,955	
KPMG CONSULTING INC	COM	48265R10	12,460,755	752,007	749,107	2,800	
K-SWISS INC	CL A	48268610	1,907,053	57,355	57,355		
K2 INC	COM	48273210	1,109,337	153,861	153,861		
K V PHARMACEUTICAL C	CL B CONV	48274010	6,054,471	186,521	186,521		
K V PHARMACEUTICAL C	CL A	48274020	735,995	24,949	24,949		
KADANT INC	COM	48282T10	2,743,907	189,235	188,456	652	
KAISER ALUMINUM CORP	COM	48300710	445,981	275,297	275,297		
KAMAN CORP	CL A	48354810	3,527,955	226,151	226,131	20	
KANA SOFTWARE INC	COM NEW	48360030	2,533,186	130,174	130,174		
KANEB SERVICES LLC	COM	48417310	221,677	11,339	11,339		
KANSAS CITY LIFE INS	COM	48483610	2,676,356	72,139	72,139		
KANSAS CITY SOUTHN I	COM NEW	48517030	9,320,246	659,607	616,780	2,650	4
KAYDON CORP	COM	48658710	8,098,302	357,068	356,128	940	
KB HOME	COM	48666K10	45,953,477	1,145,972	1,144,722	1,250	
KEANE INC	COM	48666510	14,580,338	808,671	804,941	1,080	
KEITHLEY INSTRS INC	COM	48758410	3,370,248	199,423	199,423		
KELLOGG CO	COM	48783610	219,624,469	7,296,494	7,242,408	51,326	

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

KELLWOOD CO	COM	48804410	5,231,971	217,908	217,848	60
KELLY SVCS INC	CL A	48815220	7,201,766	328,998	325,075	3,923
KEMET CORP	COM	48836010	15,009,630	845,613	844,933	380
KENDLE INTERNATIONAL	COM	48880L10	1,699,044	84,278	84,278	
KENNAMETAL INC	COM	48917010	23,646,060	587,188	587,128	60
KERR MCGEE CORP	COM	49238610	263,103,458	4,801,158	4,793,153	5,930
KERYX BIOPHARMACEUTI	COM	49251510	699,486	95,820	95,820	
KEY ENERGY SVCS INC	COM	49291410	13,164,712	1,430,947	1,429,997	950
KEY PRODTN INC	COM	49313810	2,015,333	118,549	118,549	
KEY3MEDIA GROUP INC	COM	49326R10	1,589,208	298,163	297,713	450
KEYCORP NEW	COM	49326710	960,112,889	39,445,887	39,366,476	47,105
KEYNOTE SYS INC	COM	49330810	1,941,742	207,673	207,653	20
KEYSPAN CORP	COM	49337W10	104,561,884	3,017,659	3,001,621	12,613
KEYSTONE PPTY TR COR	COM	49359610	934,351	71,379	71,379	
KFORCE INC	COM	49373210	1,804,198	286,836	286,836	
KILROY RLTY CORP	COM	49427F10	10,448,367	397,730	397,730	
KIMBALL INTL INC	CL B	49427410	4,669,184	308,197	308,197	
KIMBERLY CLARK CORP	COM	49436810	761,007,564	12,725,879	12,058,247	452,109
KIMCO REALTY CORP	COM	49446R10	29,772,286	910,746	910,746	
KINDER MORGAN INC KA	COM	49455P10	123,156,207	2,211,460	2,203,092	4,793
KINDER MORGAN MANAGE	SHS	49455U10	907,212	23,937	23,937	
KINDER MORGAN ENERGY	UT LTD PAR	49455010	456,411	12,068	6,000	5,468
KINDRED HEALTHCARE I	COM	49458010	603,200	11,600	11,600	
KING PHARMACEUTICALS	COM	49558210	209,231,019	4,966,319	4,960,362	5,691
KIRBY CORP	COM	49726610	10,173,967	369,291	369,271	20
KNIGHT RIDDER INC	COM	49904010	115,364,442	1,776,751	1,764,876	11,695
KNIGHT TRADING GROUP	COM	49906310	6,641,963	602,719	599,419	3,200
Page Total			3,279,471,525			

Voting Authority

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

Name of Issuer	Sole	Shared	None
KCS ENERGY INC	194,006		15,600
KLA-TENCOR CORP	3,724,140	128,358	491,395
K MART CORP	8,559,939	114,101	1,037,116
KPMG CONSULTING INC	670,107	9,900	72,000
K-SWISS INC	55,855		1,500
K2 INC	142,661		11,200
K V PHARMACEUTICAL C	174,521		12,000
K V PHARMACEUTICAL C	24,949		
KADANT INC	181,270	127	7,838
KAISER ALUMINUM CORP	269,797		5,500
KAMAN CORP	209,751		16,400
KANA SOFTWARE INC	125,384		4,790
KANEB SERVICES LLC	11,339		
KANSAS CITY LIFE INS	69,039		3,100
KANSAS CITY SOUTHN I	562,130	40,177	57,300
KAYDON CORP	337,268		19,800
KB HOME	1,058,461	7,500	80,011
KEANE INC	768,521	2,650	37,500
KEITHLEY INSTRS INC	193,523		5,900
KELLOGG CO	6,229,009	279,696	787,789
KELLWOOD CO	201,408		16,500
KELLY SVCS INC	306,023		22,975
KEMET CORP	780,413	8,800	56,400
KENDLE INTERNATIONAL	78,278		6,000
KENNAMETAL INC	567,288		19,900
KERR MCGEE CORP	2,272,025	2,295,301	233,832
KERYX BIOPHARMACEUTI	95,820		
KEY ENERGY SVCS INC	1,368,247		62,700

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

KEY PRODTN INC	109,849		8,700
KEY3MEDIA GROUP INC	285,663		12,500
KEYCORP NEW	9,807,549	28,440,796	1,197,542
KEYNOTE SYS INC	195,673		12,000
KEYSPAN CORP	2,620,681	43,816	353,162
KEYSTONE PPTY TR COR	71,379		
KFORCE INC	263,636		23,200
KILROY RLTY CORP	380,330		17,400
KIMBALL INTL INC	287,097		21,100
KIMBERLY CLARK CORP	10,658,062	544,078	1,523,739
KIMCO REALTY CORP	849,042	6,600	55,104
KINDER MORGAN INC KA	1,926,933	36,713	247,814
KINDER MORGAN MANAGE	23,937		
KINDER MORGAN ENERGY	10,468	600	1,000
KINDRED HEALTHCARE I	11,600		
KING PHARMACEUTICALS	4,437,013	145,048	384,258
KIRBY CORP	357,691		11,600
KNIGHT RIDDER INC	1,598,911	21,760	156,080
KNIGHT TRADING GROUP	540,219	8,200	54,300
Page Total			

Page 35 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
KNIGHT TRANSN INC	COM	49906410	3,006,077	160,068	160,068		
ROGER EQUITY INC	COM	50022810	5,849,695	358,877	358,877		

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

KOHL'S CORP	COM	50025510	492,988,639	6,998,703	6,971,342	25,691
KONINKLIJKE AHOLD N	SPON ADR N	50046730	11,685,669	397,607	74,248	323,359
KONINKLIJKE PHILIPS	NY REG SH	50047230	20,869,104	716,905	181,103	535,802
KOPIN CORP	COM	50060010	10,586,030	756,145	627,565	15,980
KOREA TELECOM	SPONSORED	50063P10	17,725,218	871,875	871,875	
KOREA ELECTRIC PWR	SPONSORED	50063110	1,841,849	201,295	201,295	
KOSAN BIOSCIENCES IN	COM	50064W10	1,303,880	163,189	163,189	
KORN FERRY INTL	COM NEW	50064320	5,974,224	560,960	559,960	1,000
KOS PHARMACEUTICALS	COM	50064810	1,846,775	53,375	53,375	
KRAFT FOODS INC	CL A	50075N10	11,185,286	328,689	321,203	3,786
KRAMONT RLTY TR	COM SH BEN	50075Q10	2,467,400	169,000	169,000	
KRISPY KREME DOUGHNU	COM	50101410	12,124,634	274,313	272,583	930
KROGER CO	COM	50104410	378,217,827	18,122,560	18,059,965	59,895
KROLL INC	COM	50104910	2,081,036	137,817	137,817	
KRONOS INC	COM	50105210	17,877,813	369,529	368,769	760
KULICKE & SOFFA INDS	COM	50124210	8,372,389	488,186	487,786	400
KYOCERA CORP	ADR	50155620	742,905	11,133	11,133	
LNR PPTY CORP	COM	50194010	6,827,983	218,986	218,906	80
LSI INDS INC	COM	50216C10	2,254,222	129,553	129,553	
LSI LOGIC CORP	COM	50216110	112,013,714	7,098,461	7,081,140	16,781
LTX CORP	COM	50239210	14,438,234	689,505	640,020	800
L-3 COMMUNICATIONS H	COM	50242410	46,211,850	513,465	512,745	620
LVMH MOET HENNESSY L	SPONSORED	50244120	975,006	118,326	118,326	
LA JOLLA PHARMACEUTI	COM	50345910	2,512,470	281,037	281,037	
LA QUINTA PPTYS INC	PAIRED CTF	50419Q40	6,846,275	1,192,731	1,192,711	20
LA Z BOY INC	COM	50533610	9,970,059	456,923	456,883	40
LABORATORY CORP AMER	COM NEW	50540R40	25,728,410	318,224	316,204	1,980
LABOR READY INC	COM NEW	50540120	1,738,605	340,236	340,236	
LABRANCHE & CO INC	COM	50544710	15,382,151	446,377	445,677	500
LACLEDE GROUP INC	COM	50559710	4,198,441	175,667	175,067	600
LADISH INC	COM NEW	50575420	828,140	75,837	75,837	

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

LAFARGE COPPEE S A	SPON ADR N	50586140	377,047	16,501	16,501	
LAFARGE NORTH AMERIC	COM	50586210	11,513,025	306,442	304,962	1,480
LAKELAND BANCORP INC	COM	51163710	1,487,668	91,268	91,268	
LAKES GAMING INC	COM	51206P10	211,494	34,112	34,112	
LAM RESEARCH CORP	COM	51280710	35,570,857	1,531,906	1,528,186	3,220
LAMAR ADVERTISING CO	CL A	51281510	18,014,018	425,461	424,641	720
LANCASTER COLONY COR	COM	51384710	23,154,863	652,066	651,966	100
LANCE INC	COM	51460610	3,097,428	216,755	216,035	
LANDAUER INC	COM	51476K10	3,611,998	106,706	106,706	
LANDAMERICA FINL GRO	COM	51493610	8,825,537	307,510	307,510	
LANDRYS RESTAURANTS	COM	51508L10	3,008,468	161,312	161,192	20
LANDS END INC	COM	51508610	12,472,936	248,663	248,263	300
LANDSTAR SYS INC	COM	51509810	9,001,898	124,147	124,147	
LANTRONIX INC	COM	51654810	1,130,249	178,837	178,837	
Page Total			1,388,149,496			

Voting Authority

Name of Issuer	Sole	Shared	None
KNIGHT TRANSN INC	150,168		9,900
KOGER EQUITY INC	340,277		18,600
KOHL'S CORP	5,997,008	228,753	772,942
KONINKLIJKE AHOLD N	392,457		5,150
KONINKLIJKE PHILIPS	706,205		10,700
KOPIN CORP	602,745	112,600	40,800
KOREA TELECOM	736,701	94,456	40,718
KOREA ELECTRIC PWR	59,712	141,583	
KOSAN BIOSCIENCES IN	160,889		2,300
KORN FERRY INTL	537,160		23,800
KOS PHARMACEUTICALS	50,375		3,000

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

KRAFT FOODS INC	240,252	3,700	84,737
KRAMONT RLTY TR	157,300		11,700
KRISPY KREME DOUGHNU	244,413	4,400	25,500
KROGER CO	15,252,512	578,743	2,291,305
KROLL INC	128,517		9,300
KRONOS INC	356,679		12,850
KULICKE & SOFFA INDS	455,886		32,300
KYOCERA CORP	11,133		
LNR PPTY CORP	203,386		15,600
LSI INDS INC	120,703		8,850
LSI LOGIC CORP	6,232,036	97,611	768,814
LTX CORP	609,220	48,685	31,600
L-3 COMMUNICATIONS H	491,665	2,800	19,000
LVMH MOET HENNESSY L	118,326		
LA JOLLA PHARMACEUTI	261,237		19,800
LA QUINTA PPTYS INC	1,112,731		80,000
LA Z BOY INC	426,823		30,100
LABORATORY CORP AMER	282,601	2,740	32,883
LABOR READY INC	315,036		25,200
LABRANCHE & CO INC	414,177	3,800	28,400
LACLEDE GROUP INC	162,567		13,100
LADISH INC	70,137		5,700
LAFARGE COPPEE S A	16,501		
LAFARGE NORTH AMERIC	284,442	1,400	20,600
LAKELAND BANCORP INC	84,023		7,245
LAKES GAMING INC	34,112		
LAM RESEARCH CORP	1,444,056	7,500	80,350
LAMAR ADVERTISING CO	376,409	4,800	44,252
LANCASTER COLONY COR	632,729		19,337
LANCE INC	204,935	720	11,100
LANDAUER INC	101,706		5,000

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

LANDAMERICA FINL GRO	296,310		11,200
LANDRYS RESTAURANTS	147,612	100	13,600
LANDS END INC	232,567	100	15,996
LANDSTAR SYS INC	118,247		5,900
LANTRONIX INC	169,137		9,700
Page Total			

Page 36 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
LARGE SCALE BIOLOGY	COM	51705310	398,758	88,613	88,613		
LASALLE HOTEL PPTYS	COM SH BEN	51794210	2,031,231	173,018	172,938	80	
LATTICE SEMICONDUCTO	COM	51841510	24,566,298	1,194,278	1,188,808	1,870	
LAUDER ESTEE COS INC	CL A	51843910	21,408,994	667,779	656,369	9,530	
LAWSON PRODS INC	COM	52077610	1,469,780	56,530	56,530		
LEAP WIRELESS INTL I	COM	52186310	7,141,102	340,539	339,075	1,349	
LEAR CORP	COM	52186510	101,414,298	2,659,001	2,624,746	17,195	1
LEARNING TREE INTL I	COM	52201510	5,127,043	183,765	183,745	20	
LECROY CORP	COM	52324W10	1,323,285	72,708	72,708		
LEE ENTERPRISES INC	COM	52376810	23,615,950	649,325	649,025	300	
LEGATO SYS INC	COM	52465110	15,295,741	1,179,317	1,177,317	1,700	
LEGGETT & PLATT INC	COM	52466010	93,297,867	4,056,429	3,888,504	159,995	
LEGG MASON INC	COM	52490110	40,201,562	804,353	789,188	9,225	
LEHMAN BROS HLDGS IN	COM	52490810	385,158,512	5,765,846	5,623,771	128,084	1
LENNAR CORP	COM	52605710	50,061,254	1,069,228	1,066,488	640	
LENNOX INTL INC	COM	52610710	3,934,446	405,613	405,413	200	

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

LEUCADIA NATL CORP	COM	52728810	12,260,540	424,681	424,681		
LEVEL 3 COMMUNICATIO	COM	52729N10	13,657,070	2,731,414	2,718,125	10,469	
LEXAR MEDIA INC	COM	52886P10	758,147	287,177	287,177		
LEXENT INC	COM	52886Q10	992,293	158,767	158,767		
LEXICON GENETICS INC	COM	52887210	3,580,954	310,308	308,608	1,700	
LEXINGTON CORP PPTYS	COM	52904310	2,766,889	178,509	178,509		
LEXMARK INTL NEW	CL A	52977110	152,200,825	2,579,675	2,549,085	30,490	
LIBBEY INC	COM	52989810	4,688,931	143,612	143,312	300	
LIBERATE TECHNOLOGIE	COM	53012910	11,072,012	964,461	962,941	1,420	
LIBERTY CORP S C	COM	53037010	8,371,350	203,435	202,335	1,100	
LIBERTY DIGITAL INC	CL A	53043610	591,746	171,025	170,925	100	
LIBERTY LIVEWIRE COR	CL A	53070910	305,216	43,935	43,935		
LIBERTY MEDIA CORP N	COM SER A	53071810	455,011,494	32,500,821	22,252,898	10,170,067	7
LIBERTY PPTY TR	SH BEN INT	53117210	27,928,465	935,627	870,842	64,785	
LIFEPOINT HOSPITALS	COM	53219L10	17,264,168	507,173	506,565	593	
LIGAND PHARMACEUTICA	CL B	53220K20	6,497,789	363,005	362,355	650	
LIGHTBRIDGE INC	COM	53222610	2,805,325	230,891	230,891		
LIGHTPATH TECHNOLOGI	CL A	53225710	571,429	160,966	159,756	1,210	
LILLY ELI & CO	COM	53245710	1,788,430,805	22,770,955	22,608,511	130,255	3
LIMITED INC	COM	53271610	125,395,602	8,518,723	8,494,363	23,220	
LINCARE HLDGS INC	COM	53279110	34,064,592	1,188,991	1,187,371	1,220	
LINCOLN ELEC HLDGS I	COM	53390010	8,463,205	346,285	346,205	80	
LINCOLN NATL CORP IN	COM	53418710	222,001,424	4,570,752	4,549,057	16,644	
LINDSAY MFG CO	COM	53555510	2,131,673	110,164	90,164	3,000	1
LINEAR TECHNOLOGY CO	COM	53567810	317,713,063	8,138,142	7,148,741	796,973	19
LINENS N THINGS INC	COM	53567910	15,166,788	594,776	541,636	41,090	1
LIQUI BOX CORP	COM	53631410	1,012,110	24,536	24,536		
LITHIA MTRS INC	CL A	53679710	4,621,357	223,254	97,737	125,517	
LITTELFUSE INC	COM	53700810	5,605,441	213,622	203,782	440	
LIZ CLAIBORNE INC	COM	53932010	77,384,980	1,555,477	1,551,837	2,640	
LLOYDS TSB GROUP PLC	SPONSORED	53943910	17,312,241	384,802	87,881	296,921	

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

Page Total 4,117,074,045

Voting Authority			
Name of Issuer	Sole	Shared	None
LARGE SCALE BIOLOGY	88,613		
LASALLE HOTEL PPTYS	165,718		7,300
LATTICE SEMICONDUCTO	1,122,578	11,300	60,400
LAUDER ESTEE COS INC	586,358	7,880	73,541
LAWSON PRODS INC	50,330		6,200
LEAP WIRELESS INTL I	323,324	115	17,100
LEAR CORP	2,573,447	32,860	52,694
LEARNING TREE INTL I	176,265		7,500
LECROY CORP	68,308		4,400
LEE ENTERPRISES INC	611,525		37,800
LEGATO SYS INC	1,121,617	300	57,400
LEGGETT & PLATT INC	3,582,442	59,268	414,719
LEGG MASON INC	755,313	9,440	39,600
LEHMAN BROS HLDGS IN	5,033,828	88,809	643,209
LENNAR CORP	1,010,448	16,400	42,380
LENNOX INTL INC	376,613		29,000
LEUCADIA NATL CORP	397,081	3,200	24,400
LEVEL 3 COMMUNICATIO	2,242,432	29,220	459,762
LEXAR MEDIA INC	284,777		2,400
LEXENT INC	158,767		
LEXICON GENETICS INC	290,408		19,900
LEXINGTON CORP PPTYS	165,709		12,800
LEXMARK INTL NEW	2,211,355	89,693	278,627
LIBBEY INC	132,912		10,700

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

LIBERATE TECHNOLOGIE	899,161	100	65,200
LIBERTY CORP S C	191,935		11,500
LIBERTY DIGITAL INC	170,925		100
LIBERTY LIVEWIRE COR	43,935		
LIBERTY MEDIA CORP N	28,590,103	247,456	3,663,262
LIBERTY PPTY TR	886,628	3,800	45,199
LIFEPOINT HOSPITALS	481,358	15	25,800
LIGAND PHARMACEUTICA	338,205		24,800
LIGHTBRIDGE INC	214,191		16,700
LIGHTPATH TECHNOLOGI	150,366		10,600
LILLY ELI & CO	19,166,130	841,950	2,762,875
LIMITED INC	7,265,005	99,510	1,154,208
LINCARE HLDGS INC	1,125,050	5,600	58,341
LINCOLN ELEC HLDGS I	326,685		19,600
LINCOLN NATL CORP IN	3,955,859	65,615	549,278
LINDSAY MFG CO	85,764	17,000	7,400
LINEAR TECHNOLOGY CO	6,920,327	411,652	806,163
LINENS N THINGS INC	558,726	12,050	24,000
LIQUI BOX CORP	22,636		1,900
LITHIA MTRS INC	96,437	125,517	1,300
LITTELFUSE INC	190,617	9,400	13,605
LIZ CLAIBORNE INC	1,358,811	14,382	182,284
LLOYDS TSB GROUP PLC	379,802		5,000
Page Total			

Page 37 of 70

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

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

Issuer	Class	Number	Value	Prin Amt	Defined	Ot
LOCAL FINL CORP	COM	53955310	2,633,575	188,247	188,247	
LOCKHEED MARTIN CORP	COM	53983010	4,022,837,511	86,197,504	86,176,364	19,024
LODGENET ENTMT CORP	COM	54021110	1,641,306	96,039	96,039	
LOEWS CORP	COM	54042410	183,696,899	3,317,026	3,307,056	8,770
LONE STAR STEAKHOUSE	COM	54230710	3,386,652	228,365	228,365	
LONE STAR TECHNOLOGI	COM	54231210	4,046,187	229,897	229,597	200
LONGS DRUG STORES CO	COM	54316210	11,186,768	478,476	475,016	3,460
LONGVIEW FIBRE CO	COM	54321310	7,933,497	671,761	655,411	1,350
LOUDCLOUD INC	COM	54573510	977,909	230,639	230,639	
LOUISIANA PAC CORP	COM	54634710	21,899,149	2,594,686	2,586,059	4,425
LOWES COS INC	COM	54866110	3,293,345,723	70,961,985	16,171,290	54,687,290
LUBRIZOL CORP	COM	54927110	26,148,822	745,193	742,733	1,060
LUBYS INC	COM	54928210	1,186,006	207,707	205,057	2,600
LUCENT TECHNOLOGIES	COM	54946310	479,905,750	76,175,516	75,541,027	482,010
LUFKIN INDS INC	COM	54976410	1,270,936	47,423	47,423	
LUMINEX CORP DEL	COM	55027E10	2,548,545	150,268	150,268	
LUXOTTICA GROUP S P	SPONSORED	55068R20	282,417	17,137	15,805	1,332
LYDALL INC DEL	COM	55081910	1,250,230	125,023	125,023	
LYNCH INTERACTIVE CO	COM	55114610	1,248,141	18,089	18,089	
LYONDELL CHEMICAL CO	COM	55207810	16,248,142	1,133,855	1,128,295	5,260
M & T BK CORP	COM	55261F10	68,918,066	946,027	910,388	5,428
MAF BANCORP INC	COM	55261R10	7,404,146	250,988	250,448	100
MBIA INC	COM	55262C10	171,772,760	3,202,923	3,178,513	15,860
MBNA CORP	COM	55262L10	612,116,348	17,389,669	17,265,561	97,452
MB FINANCIAL INC NEW	COM	55264U10	2,825,720	103,925	103,925	
M D C HLDGS INC	COM	55267610	6,606,712	174,827	174,816	11
MDU RES GROUP INC	COM	55269010	22,870,017	812,434	670,699	113,560
MCSI INC	COM	55270M10	2,868,075	122,306	122,306	
MEMC ELECTR MATLS IN	COM	55271510	1,301,586	366,644	366,544	100

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

MGIC INVT CORP WIS	COM	55284810	151,360,585	2,452,375	2,442,415	5,960
MGI PHARMA INC	COM	55288010	3,003,222	196,546	196,446	
MGM MIRAGE	COM	55295310	29,814,713	1,032,723	1,029,743	2,880
MIM CORP	COM	55304410	256,320	14,400	14,400	
M/I SCHOTTENSTEIN HO	COM	55305B10	2,716,247	54,576	54,576	
MKS INSTRUMENT INC	COM	55306N10	5,340,533	197,578	196,978	600
MMO2 PLC	ADR	55309W10	494,512	39,247	38,588	659
MRO SOFTWARE INC	COM	55347W10	3,431,015	146,750	146,750	
MRV COMMUNICATIONS I	COM	55347710	3,134,076	739,169	739,069	
MSC INDL DIRECT INC	CL A	55353010	7,049,209	356,922	354,702	2,220
MSC SOFTWARE CORP	COM	55353110	3,888,924	249,290	249,290	
MTR GAMING GROUP INC	COM	55376910	2,795,504	174,719	174,719	
MTS SYS CORP	COM	55377710	2,168,119	214,453	214,453	
MACDERMID INC	COM	55427310	3,282,367	193,650	193,450	200
MACERICH CO	COM	55438210	10,938,585	411,225	411,125	100
MACK CALI RLTY CORP	COM	55448910	16,091,221	518,737	515,147	3,590
MACROCHEM CORP DEL	COM	55590310	524,206	171,871	171,871	
MACROVISION CORP	COM	55590410	19,124,917	543,013	542,853	120
Page Total			9,245,771,870			

Voting Authority

Name of Issuer	Sole	Shared	None
LOCAL FINL CORP	176,447		11,800
LOCKHEED MARTIN CORP	7,825,452	147,904	78,224,148
LODGENET ENTMT CORP	88,339		7,700
LOEWS CORP	3,143,961	71,002	102,063
LONE STAR STEAKHOUSE	213,165		15,200
LONE STAR TECHNOLOGI	214,697	100	15,100
LONGS DRUG STORES CO	447,729		30,747

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

LONGVIEW FIBRE CO	618,674	15,000	38,087
LOUDCLOUD INC	223,739		6,900
LOUISIANA PAC CORP	2,400,438	21,302	172,946
LOWES COS INC	13,747,730	55,113,005	2,101,250
LUBRIZOL CORP	678,593	13,500	53,100
LUBYS INC	187,057	50	20,600
LUCENT TECHNOLOGIES	65,250,989	1,164,706	9,759,821
LUFKIN INDS INC	46,323		1,100
LUMINEX CORP DEL	140,368		9,900
LUXOTTICA GROUP S P	17,137		
LYDALL INC DEL	114,213		10,810
LYNCH INTERACTIVE CO	18,089		
LYONDELL CHEMICAL CO	1,030,355	7,400	96,100
M & T BK CORP	854,262	35,211	56,554
MAF BANCORP INC	239,048	440	11,500
MBIA INC	2,722,619	47,776	432,528
MBNA CORP	14,807,180	270,721	2,311,768
MB FINANCIAL INC NEW	100,725		3,200
M D C HLDGS INC	163,475		11,352
MDU RES GROUP INC	735,625	34,075	42,734
MCSI INC	114,606		7,700
MEMC ELECTR MATLS IN	338,044		28,600
MGIC INVT CORP WIS	2,132,417	33,700	286,258
MGI PHARMA INC	185,146	100	11,300
MGM MIRAGE	979,223	5,400	48,100
MIM CORP	14,400		
M/I SCHOTTENSTEIN HO	50,876		3,700
MKS INSTRUMENT INC	184,778		12,800
MMO2 PLC	38,347		900
MRO SOFTWARE INC	137,150		9,600
MRV COMMUNICATIONS I	691,669	100	47,400

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

MSC INDL DIRECT INC	332,722		24,200
MSC SOFTWARE CORP	231,490		17,800
MTR GAMING GROUP INC	164,219		10,500
MTS SYS CORP	201,653		12,800
MACDERMID INC	181,050		12,600
MACERICH CO	390,325		20,900
MACK CALI RLTY CORP	485,037	2,600	31,100
MACROCHEM CORP DEL	167,771		4,100
MACROVISION CORP	514,127	2,540	26,346
Page Total			

Page 38 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
MACROMEDIA INC	COM	55610010	13,983,858	785,610	783,730	1,620	
MADDEN STEVEN LTD	COM	55626910	1,099,078	78,115	78,115		
MADISON GAS & ELEC C	COM	55749710	6,393,890	241,735	238,484	2,801	
MAGELLAN HEALTH SVCS	COM	55907910	1,537,601	242,142	242,142		
MAGMA DESIGN AUTOMAT	COM	55918110	605,600	20,000	20,000		
MAGNA ENTMT CORP	CL A	55921110	1,298,829	185,547	185,547		
MAGNETEK INC	COM	55942410	1,629,089	180,809	180,809		
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	3,026,354	364,621	353,221	11,400	
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	788,998	46,439	46,439		
MAIL-WELL INC	COM	56032120	1,284,612	313,320	313,320		
MAIN STR BKS INC NEW	COM	56034R10	1,378,042	84,027	84,027		
MANAGEMENT NETWORK G	COM	56169310	642,051	93,051	93,051		

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

MANDALAY RESORT GROU	COM	56256710	17,955,070	839,022	837,602	1,220
MANHATTAN ASSOCS INC	COM	56275010	5,235,456	179,604	179,204	400
MANITOWOC INC	COM	56357110	8,082,921	259,901	259,541	260
MANOR CARE INC NEW	COM	56405510	48,894,121	2,062,173	2,059,068	1,855
MANPOWER INC	COM	56418H10	36,985,263	1,097,160	1,094,860	2,100
MANUFACTURED HOME CM	COM	56468210	6,371,958	204,164	204,164	
MAPICS INC	COM	56491010	308,104	50,017	50,017	
MANUFACTURERS SVCS L	COM	56500510	819,006	131,041	129,141	1,900
MANUGISTICS GROUP IN	COM	56501110	7,158,409	339,583	333,777	5,746
MAPINFO CORP	COM	56510510	2,074,594	132,224	132,224	
MARCUS CORP	COM	56633010	2,520,596	178,134	178,134	
MARKEL CORP	COM	57053510	10,024,829	55,802	55,302	500
MARSH & MCLENNAN COS	COM	57174810	731,962,616	6,812,123	6,211,932	470,976 12
MARSHALL & ILSLEY CO	COM	57183410	66,281,623	1,047,434	1,045,104	2,030
MARRIOTT INTL INC NE	CL A	57190320	195,048,415	4,798,239	4,766,419	31,560
MARTEK BIOSCIENCES C	COM	57290110	2,970,201	136,561	136,561	
MARTHA STEWART LIVIN	CL A	57308310	1,361,040	82,738	82,538	100
MARTIN MARIETTA MATL	COM	57328410	56,935,041	1,221,782	1,219,362	2,320
MASCO CORP	COM	57459910	239,730,785	9,784,930	9,737,456	26,190 2
MASISA S A	SPONSORED	57479910	621,648	48,078	48,078	
MASSEY ENERGY CORP	COM	57620610	10,602,006	511,433	510,318	1,115
MASTEC INC	COM	57632310	1,479,974	212,946	212,746	200
MATRIX PHARMACEUTICA	COM	57684410	353,925	225,430	225,430	
MATRIXONE INC	COM	57685P30	7,767,032	597,924	286,231	311,575
MATSUSHITA ELEC INDL	ADR	57687920	14,616,415	1,160,033	237,116	922,917
MATTEL INC	COM	57708110	165,732,406	9,635,605	9,605,148	27,035
MATTHEWS INTL CORP	CL A	57712810	6,356,584	258,608	258,608	
MATTSON TECHNOLOGY I	COM	57722310	2,474,085	280,827	280,827	
MAUI LD & PINEAPPLE	COM	57734510	441,135	18,373	18,373	
MAXIM INTEGRATED PRO	COM	57772K10	364,546,631	6,942,423	6,904,962	30,340
MAXIM PHARMACEUTICAL	COM	57772M10	1,625,315	235,553	235,553	

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

MAXTOR CORP	COM NEW	57772920	9,136,979	1,441,164	1,429,934	10,888
MAXWELL TECHNOLOGIES	COM	57776710	836,782	85,386	85,386	
MAXYGEN INC	COM	57777610	4,933,638	280,799	280,461	307
MAY DEPT STORES CO	COM	57777810	274,107,926	7,412,329	7,124,391	187,499
Page Total			2,340,020,531			

Name of Issuer	Voting Authority		
	Sole	Shared	None
MACROMEDIA INC	748,030	260	37,320
MADDEN STEVEN LTD	72,415		5,700
MADISON GAS & ELEC C	224,385	450	16,900
MAGELLAN HEALTH SVCS	227,742		14,400
MAGMA DESIGN AUTOMAT	20,000		
MAGNA ENTMT CORP	171,847		13,700
MAGNETEK INC	168,109		12,700
MAGNUM HUNTER RES IN	346,621		18,000
MAGYAR TAVKOZLESI RT	9,853	33,886	2,700
MAIL-WELL INC	284,020		29,300
MAIN STR BKS INC NEW	78,127		5,900
MANAGEMENT NETWORK G	93,051		
MANDALAY RESORT GROU	793,722	6,100	39,200
MANHATTAN ASSOCS INC	170,604		9,000
MANITOWOC INC	243,501	100	16,300
MANOR CARE INC NEW	1,822,641	25,702	213,830
MANPOWER INC	995,083	4,300	97,777
MANUFACTURED HOME CM	195,064		9,100
MAPICS INC	50,017		
MANUFACTURERS SVCS L	131,041		

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

MANUGISTICS GROUP IN	303,823	4,360	31,400

MAPINFO CORP	122,624		9,600

MARCUS CORP	165,249		12,885

MARKEL CORP	49,402	600	5,800

MARSH & MCLENNAN COS	5,669,938	325,105	817,080

MARSHALL & ILSLEY CO	952,794	6,300	88,340

MARRIOTT INTL INC NE	4,172,373	70,758	555,108

MARTEK BIOSCIENCES C	127,161		9,400

MARTHA STEWART LIVIN	76,738	100	5,900

MARTIN MARIETTA MATL	532,411	657,971	31,400

MASCO CORP	8,356,744	151,327	1,276,859

MASISA S A	9,598	29,541	8,939

MASSEY ENERGY CORP	458,152	5,050	48,231

MASTEC INC	199,246		13,700

MATRIX PHARMACEUTICA	207,230		18,200

MATRIXONE INC	579,106	118	18,700

MATSUSHITA ELEC INDL	1,141,933		18,100

MATTEL INC	8,064,479	315,735	1,255,391

MATTHEWS INTL CORP	238,808		19,800

MATTSON TECHNOLOGY I	261,427		19,400

MAUI LD & PINEAPPLE	18,373		

MAXIM INTEGRATED PRO	5,912,558	230,717	799,148

MAXIM PHARMACEUTICAL	220,953		14,600

MAXTOR CORP	1,309,910	16,442	114,812

MAXWELL TECHNOLOGIES	79,186		6,200

MAXYGEN INC	262,768	31	18,000

MAY DEPT STORES CO	6,368,955	184,362	859,012

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 Discretion		
					Sole	Shared as Defined	Shared as Other
MAVERICK TUBE CORP	COM	57791410	3,916,028	302,396	302,096	200	
MAXIMUS INC	COM	57793310	4,867,772	115,734	115,734		
MAYTAG CORP	COM	57859210	141,807,844	4,570,024	1,808,241	2,756,543	
MCAFEE COM CORP	CL A	57906210	2,018,085	59,513	59,513		
MCCLATCHY CO	CL A	57948910	8,331,455	177,265	176,305	860	
MCCORMICK & CO INC	COM NON VT	57978020	32,486,500	774,041	764,046	9,695	
MCDATA CORP	CL A	58003120	17,560,914	716,772	706,809	7,305	
MCDERMOTT INTL INC	COM	58003710	15,827,821	1,289,961	1,289,761	200	
MCDONALDS CORP	COM	58013510	808,066,551	30,527,637	29,368,908	859,333	29
MCGRATH RENTCORP	COM	58058910	2,628,838	70,065	70,065		
MCGRAW HILL COS INC	COM	58064510	287,320,014	4,711,709	4,551,997	66,867	9
MCKESSON CORP	COM	58155010	234,201,979	6,262,085	6,249,030	12,655	
MCLEODUSA INC	CL A	58226610	1,327,916	3,588,964	3,573,679	13,363	
MCMORAN EXPLORATION	COM	58241110	729,528	125,998	125,936	62	
MEAD CORP	COM	58283410	67,989,137	2,201,008	2,194,168	6,740	
MEASUREMENT SPECIALT	COM	58342110	795,022	84,487	84,487		
MECHANICAL TECHNOLOG	COM	58353810	504,562	184,147	184,147		
MEDAREX INC	COM	58391610	8,076,558	449,697	449,157	440	
MED-DESIGN CORP	COM	58392610	1,241,651	63,028	63,028		
MEDALLION FINL CORP	COM	58392810	1,002,383	126,884	126,284	600	
MEDFORD BANCORP INC	COM	58413110	1,127,087	53,265	49,665	3,600	
MEDIA GEN INC	CL A	58440410	10,055,195	201,790	201,530	160	
MEDIACOM COMMUNICATI	CL A	58446K10	4,469,737	244,783	244,583	200	
MEDICINES CO	COM	58468810	2,343,208	202,175	202,175		
MEDICIS PHARMACEUTIC	CL A NEW	58469030	24,058,483	372,480	371,820	660	

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

MEDIMMUNE INC	COM	58469910	206,549,783	4,456,306	4,417,976	23,120	1
MEDQUIST INC	COM	58494910	6,007,160	205,373	205,238	135	
MEDIS TECHNOLOGIES L	COM	58500P10	452,561	61,573	61,573		
MEDTRONIC INC	COM	58505510	1,368,652,286	26,726,270	25,692,492	840,270	19
MELLON FINL CORP	COM	58551A10	421,019,978	11,191,387	10,833,879	281,398	7
MEMBERWORKS INC	COM	58600210	1,328,806	94,847	94,847		
MENS WEARHOUSE INC	COM	58711810	7,782,737	376,888	375,288	1,500	
MENTOR CORP MINN	COM	58718810	5,559,803	194,671	194,631	40	
MENTOR GRAPHICS CORP	COM	58720010	26,601,502	1,128,617	1,125,127	3,090	
MERCANTILE BANKSHARE	COM	58740510	29,683,655	689,676	677,376	8,400	
MERCK & CO INC	COM	58933110	3,274,954,552	55,696,506	52,154,990	1,911,929	1,62
MERCURY COMPUTER SYS	COM	58937810	8,201,797	209,711	209,271	440	
MERCURY GENL CORP NE	COM	58940010	11,745,806	269,029	259,829	600	
MERCURY INTERACTIVE	COM	58940510	58,816,763	1,730,923	1,700,613	24,510	
MEREDITH CORP	COM	58943310	33,553,138	941,182	938,018	960	
MERIDIAN MED TECHNOL	COM	58965810	937,174	35,634	7,282	28,352	
MERIDIAN RESOURCE CO	COM	58977Q10	1,069,802	268,121	268,121		
MERISTAR HOSPITALITY	COM	58984Y10	7,759,206	546,423	546,423		
MERIDIAN GOLD INC	COM	58997510	731,777	70,840	70,840		
MERITAGE CORP	COM	59001A10	1,376,943	26,841	26,841		
MERIX CORP	COM	59004910	2,033,568	117,888	117,388	500	
MERRILL LYNCH & CO I	COM	59018810	5,315,812,563	101,991,799	18,121,591	83,848,948	2
Page Total			12,473,385,628				

Voting Authority

Name of Issuer	Sole	Shared	None
MAVERICK TUBE CORP	280,996	100	21,300
MAXIMUS INC	107,234		8,500
MAYTAG CORP	1,527,573	2,806,425	236,026

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

MCAFEE COM CORP	59,513		
MCCLATCHY CO	161,765	1,500	14,000
MCCORMICK & CO INC	725,141	4,200	44,700
MCDATA CORP	685,574	4,302	26,896
MCDERMOTT INTL INC	1,215,151	10,200	64,610
MCDONALDS CORP	26,164,905	713,861	3,648,871
MCGRATH RENTCORP	64,665		5,400
MCGRAW HILL COS INC	3,900,277	237,207	574,225
MCKESSON CORP	5,314,974	127,786	819,325
MCLEODUSA INC	3,214,757	37,022	337,185
MCMORAN EXPLORATION	115,998		10,000
MEAD CORP	1,913,673	23,023	264,312
MEASUREMENT SPECIALT	83,187		1,300
MECHANICAL TECHNOLOG	179,747		4,400
MEDAREX INC	398,697	7,000	44,000
MED-DESIGN CORP	58,528		4,500
MEDALLION FINL CORP	124,684		2,200
MEDFORD BANCORP INC	52,065		1,200
MEDIA GEN INC	187,190	100	14,500
MEDIACOM COMMUNICATI	230,383		14,400
MEDICINES CO	189,975		12,200
MEDICIS PHARMACEUTIC	342,080	2,700	27,700
MEDIMMUNE INC	3,697,153	185,314	573,839
MEDQUIST INC	196,573		8,800
MEDIS TECHNOLOGIES L	59,973		1,600
MEDTRONIC INC	22,083,144	1,072,609	3,570,517
MELLON FINL CORP	9,503,696	399,390	1,288,301
MEMBERWORKS INC	87,947		6,900
MENS WEARHOUSE INC	343,888	100	32,900
MENTOR CORP MINN	179,671		15,000
MENTOR GRAPHICS CORP	1,081,117	6,000	41,500

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

MERCANTILE BANKSHARE	634,406	7,900	47,370
MERCK & CO INC	45,840,666	3,274,673	6,581,167
MERCURY COMPUTER SYS	197,601		12,110
MERCURY GENL CORP NE	241,729	10,200	17,100
MERCURY INTERACTIVE	1,484,586	61,835	184,502
MEREDITH CORP	840,886	13,703	86,593
MERIDIAN MED TECHNOL	35,634		
MERIDIAN RESOURCE CO	256,921		11,200
MERISTAR HOSPITALITY	523,123		23,300
MERIDIAN GOLD INC	70,840		
MERITAGE CORP	26,041		800
MERIX CORP	105,938		11,950
MERRILL LYNCH & CO I	15,566,323	84,016,179	2,409,297
Page Total			

Page 40 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
MESA AIR GROUP INC	COM	59047910	1,931,842	256,894	256,894		
MESABA HLDGS INC	COM	59066B10	734,342	103,138	103,138		
MESTEK INC	COM	59082910	886,638	37,490	28,490		
METASOLV INC	COM	59139P10	6,184,019	786,871	786,771		
METAWAVE COMMUNICATI	COM	59140910	1,055,414	338,274	338,274		
METHODE ELECTRS INC	CL A	59152020	3,035,280	379,410	377,610	1,800	
METLIFE INC	COM	59156R10	417,272,581	13,171,483	13,145,700	24,100	
METRIS COS INC	COM	59159810	21,428,333	833,463	832,454	909	

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

METRO GOLDWYN MAYER	COM	59161010	9,329,991	426,027	415,887	40	1
METRO ONE TELECOMMUN	COM	59163F10	7,284,714	240,817	240,217	600	
METROMEDIA FIBER NET	CL A	59168910	1,564,923	3,556,645	3,520,085	36,300	
METROMEDIA INTL GROU	COM	59169510	555,885	686,279	686,279		
METTLER TOLEDO INTER	COM	59268810	15,020,063	289,683	288,123	1,460	
MICHAELS STORES INC	COM	59408710	19,233,771	583,726	582,906	820	
MICREL INC	COM	59479310	23,741,061	905,111	901,801	3,010	
MICRO GENERAL CORP	COM NEW	59483830	1,034,858	75,482	75,482		
MICROS SYS INC	COM	59490110	5,364,045	213,707	213,667	40	
MICROSOFT CORP	COM	59491810	7,960,942,247	120,165,166	117,274,606	2,068,808	82
MICROVISION INC WASH	COM	59496010	1,307,217	91,799	91,799		
MICROSTRATEGY INC	CL A	59497210	983,236	255,386	254,686	700	
MICROCHIP TECHNOLOGY	COM	59501710	60,607,180	1,564,460	1,552,363	11,697	
MICROFINANCIAL INC	COM	59507210	648,691	63,287	63,287		
MICROMUSE INC	COM	59509410	9,350,985	623,399	613,989	2,950	
MICRON TECHNOLOGY IN	COM	59511210	391,924,878	12,642,738	12,612,898	27,660	
MICROSEMI CORP	COM	59513710	11,622,025	391,314	391,314		
MICROTUNE INC DEL	COM	59514P10	5,618,740	239,503	239,503		
MID-AMER APT CMNTYS	COM	59522J10	5,098,886	193,874	193,874		
MID ATLANTIC MED SVC	COM	59523C10	20,854,353	918,694	918,674	20	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	2,354,223	151,397	151,397		
MID-STATE BANCSHARES	COM	59544010	3,520,940	216,274	216,274		
MIDAS GROUP INC	COM	59562610	1,796,932	156,255	152,115	4,140	
MID AMER BANCORP	COM	59591510	2,840,476	85,815	85,815		
MIDDLESEX WATER CO	COM	59668010	1,344,724	39,644	39,644		
MIDLAND CO	COM	59748610	1,692,782	38,648	38,648		
MIDWEST EXPRESS HLDG	COM	59791110	2,305,456	157,908	157,608	300	
MIDWAY GAMES INC	COM	59814810	4,067,830	271,008	268,013	2,995	
MIDWEST BANC HOLDING	COM	59825110	1,057,591	49,769	49,769		
MILACRON INC	COM	59870910	2,911,632	184,164	183,892	260	
MILLENNIUM PHARMACEU	COM	59990210	67,601,251	2,758,109	2,749,399	8,150	

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

MILLENNIUM CHEMICALS	COM	59990310	7,619,346	604,710	604,610	100
MILLENNIUM CELL INC	COM	60038B10	752,583	144,173	144,173	
MILLER HERMAN INC	COM	60054410	19,198,954	811,452	809,182	1,970
MILLIPORE CORP	COM	60107310	61,130,059	1,007,085	1,004,370	2,115
MILLS CORP	COM	60114810	7,333,503	276,945	276,845	100
MINE SAFETY APPLIANC	COM	60272010	3,484,538	86,788	86,788	
MINERALS TECHNOLOGIE	COM	60315810	42,218,434	905,198	905,198	
MINNESOTA MNG & MFG	COM	60405910	3,505,298,270	29,653,145	29,013,406	346,962
Page Total			12,743,145,722			

Voting Authority

Name of Issuer	Sole	Shared	None
MESA AIR GROUP INC	236,794		20,100
MESABA HLDGS INC	95,738		7,400
MESTEK INC	28,490	9,000	
METASOLV INC	770,471	100	16,300
METAWAVE COMMUNICATI	338,274		
METHODE ELECTRS INC	356,910		22,500
METLIFE INC	11,606,327	216,224	1,348,932
METRIS COS INC	812,463	200	20,800
METRO GOLDWYN MAYER	393,227	10,300	22,500
METRO ONE TELECOMMUN	229,567		11,250
METROMEDIA FIBER NET	3,254,085	30,560	272,000
METROMEDIA INTL GROU	632,779		53,500
METTLER TOLEDO INTER	267,083	2,800	19,800
MICHAELS STORES INC	539,926		43,800
MICREL INC	856,411	5,800	42,900
MICRO GENERAL CORP	75,482		

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

MICROS SYS INC	201,107		12,600
MICROSOFT CORP	101,095,155	4,511,060	14,558,951
MICROVISION INC WASH	83,499		8,300
MICROSTRATEGY INC	237,286		18,100
MICROCHIP TECHNOLOGY	1,471,510	7,900	85,050
MICROFINANCIAL INC	63,287		
MICROMUSE INC	567,439	12,960	43,000
MICRON TECHNOLOGY IN	10,826,700	169,115	1,646,923
MICROSEMI CORP	376,314		15,000
MICROTUNE INC DEL	225,403		14,100
MID-AMER APT CMNTYS	185,074		8,800
MID ATLANTIC MED SVC	890,294		28,400
MID-ATLANTIC RLTY TR	146,897		4,500
MID-STATE BANCSHARES	200,074		16,200
MIDAS GROUP INC	146,655		9,600
MID AMER BANCORP	80,315		5,500
MIDDLESEX WATER CO	38,644		1,000
MIDLAND CO	36,348		2,300
MIDWEST EXPRESS HLDG	147,308		10,600
MIDWAY GAMES INC	251,808		19,200
MIDWEST BANC HOLDING	48,569		1,200
MILACRON INC	164,552	12	19,600
MILLENNIUM PHARMACEU	2,466,743	13,360	278,006
MILLENNIUM CHEMICALS	563,710		41,000
MILLENNIUM CELL INC	141,473		2,700
MILLER HERMAN INC	731,552	7,200	72,700
MILLIPORE CORP	864,079	43,706	99,300
MILLS CORP	265,245		11,700
MINE SAFETY APPLIANC	81,588		5,200
MINERALS TECHNOLOGIE	271,475	614,223	19,500
MINNESOTA MNG & MFG	9,545,326	18,952,533	1,155,286

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

Page Total

Page 41 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
MIPS TECHNOLOGIES IN	CL A	60456710	3,012,068	348,619	348,499	20	
MIPS TECHNOLOGIES IN	CL B	60456720	1,312,255	164,443	164,381	62	
MIRANT CORP	COM	60467510	132,195,197	8,251,885	8,172,105	53,648	2
MIRAVANT MED TECHNOL	COM	60469010	1,142,100	118,845	118,845		
MISSION WEST PPTYS I	COM	60520310	1,652,213	129,891	129,891		
MISSISSIPPI VY BANCS	COM	60572010	2,121,268	54,114	54,114		
MITCHELL ENERGY & DE	CL A	60659220	9,412,886	176,602	176,462	140	
MITSUBISHI TOKYO FIN	SPONSORED	60681610	12,701,690	1,963,167	497,302	1,465,865	
MOBILE MINI INC	COM	60740F10	4,462,340	114,068	114,068		
MOBILE TELESYSTEMS O	SPONSORED	60740910	843,430	23,652	23,652		
MOCON INC	COM	60749410	792,120	82,000			8
MODINE MFG CO	COM	60782810	8,747,163	374,932	374,612	220	
MOHAWK INDS INC	COM	60819010	35,363,080	644,371	643,571	600	
MOLDFLOW CORP	COM	60850710	924,069	64,530	57,230	7,300	
MOLECULAR DEVICES CO	COM	60851C10	2,840,573	136,108	136,108		
MOLEX INC	COM	60855410	115,550,587	3,733,460	3,724,138	8,146	
MOLEX INC	CL A	60855420	909,989	33,641	26,322	5,569	
MONACO COACH CORP	COM	60886R10	5,055,819	231,176	231,166	10	
MONDAVI ROBERT CORP	CL A	60920010	2,944,354	77,483	77,483		
MONOLITHIC SYS TECHN	COM	60984210	335,780	16,300	16,300		
MONSANTO CO NEW	COM	61166W10	9,793,009	289,734	289,734		

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

MONTANA POWER CO	COM	61208510	14,392,037	2,502,963	1,291,439	1,211,524	
MONY GROUP INC	COM	61533710	16,166,418	467,643	465,710	1,933	
MOODYS CORP	COM	61536910	132,995,799	3,336,573	3,323,769	8,568	
MOOG INC	CL A	61539420	4,116,755	188,842	188,842		
MORGAN STANLEY DEAN	COM NEW	61744644	5,692,046,653	101,752,711	23,444,065	78,230,007	7
MOTOROLA INC	COM	62007610	749,824,204	49,921,718	47,746,466	1,525,452	64
MOVADO GROUP INC	COM	62458010	1,815,916	94,579	94,579		
MOVIE GALLERY INC	COM	62458110	2,119,417	87,004	87,004		
MUELLER INDS INC	COM	62475610	15,349,929	461,652	461,252	300	
MULTEX COM INC	COM	62536710	994,756	221,057	220,857	200	
MULTILINK TECHNOLOGY	CL A	62544T10	289,008	44,600	44,600		
MULTIMEDIA GAMES INC	COM	62545310	512,865	13,500	13,500		
MURPHY OIL CORP	COM	62671710	34,352,694	408,766	388,813	7,850	1
MYERS INDS INC	COM	62846410	3,675,016	269,232	269,232		
MYKROLIS CORP	COM	62852P10	377,600	23,600	23,600		
MYLAN LABS INC	COM	62853010	66,734,212	1,779,579	1,773,139	5,590	
MYRIAD GENETICS INC	COM	62855J10	7,950,798	151,041	150,441	600	
NABI INC	COM	62871610	3,537,716	342,802	342,802		
NBC CAP CORP	COM	62872910	1,271,946	41,418	41,418		
NBT BANCORP INC	COM	62877810	3,523,779	243,187	243,187		
NBTY INC	COM	62878210	11,905,358	1,017,552	1,017,552		
NCH CORP	COM	62885010	1,373,996	26,347	26,307	40	
NCI BUILDING SYS INC	COM	62885210	4,307,702	243,373	243,273	100	
NCO GROUP INC	COM	62885810	6,243,204	272,629	272,409	220	
NCR CORP NEW	COM	62886E10	68,973,095	1,871,218	1,864,561	6,300	
NS GROUP INC	COM	62891610	1,173,963	156,947	156,947		
Page Total			7,198,136,826				

Voting Authority

Name of Issuer	Sole	Shared	None

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

MIPS TECHNOLOGIES IN	324,319	100	24,200
MIPS TECHNOLOGIES IN	164,443		
MIRANT CORP	7,180,763	135,313	935,809
MIRAVANT MED TECHNOL	116,145		2,700
MISSION WEST PPTYS I	120,391		9,500
MISSISSIPPI VY BANCS	50,114		4,000
MITCHELL ENERGY & DE	146,202	1,900	28,500
MITSUBISHI TOKYO FIN	1,929,417		33,750
MOBILE MINI INC	107,268		6,800
MOBILE TELESYSTEMS O	14,315	5,690	3,647
MOCON INC		82,000	
MODINE MFG CO	349,386	100	25,446
MOHAWK INDS INC	598,771	8,400	37,200
MOLDFLOW CORP	64,530		
MOLECULAR DEVICES CO	125,908		10,200
MOLEX INC	3,312,662	55,972	364,826
MOLEX INC	12,844	1,750	19,047
MONACO COACH CORP	213,476		17,700
MONDAVI ROBERT CORP	71,783		5,700
MONOLITHIC SYS TECHN	16,300		
MONSANTO CO NEW	262,834	3,300	23,600
MONTANA POWER CO	1,231,037	1,206,726	65,200
MONY GROUP INC	433,043	3,100	31,500
MOODYS CORP	2,766,117	124,496	445,960
MOOG INC	182,392		6,450
MORGAN STANLEY DEAN	22,254,716	76,814,333	2,683,662
MOTOROLA INC	42,896,357	1,317,628	5,707,733
MOVADO GROUP INC	92,179		2,400
MOVIE GALLERY INC	86,104		900
MUELLER INDS INC	443,352	100	18,200

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

MULTEX COM INC	204,357		16,700
MULTILINK TECHNOLOGY	44,600		
MULTIMEDIA GAMES INC	13,500		
MURPHY OIL CORP	371,363	14,103	23,300
MYERS INDS INC	257,415		11,817
MYKROLIS CORP	23,600		
MYLAN LABS INC	1,623,517	8,450	147,612
MYRIAD GENETICS INC	134,441	2,000	14,600
NABI INC	320,302		22,500
NBC CAP CORP	37,318		4,100
NBT BANCORP INC	225,387		17,800
NBTY INC	990,952		26,600
NCH CORP	24,647		1,700
NCI BUILDING SYS INC	230,073		13,300
NCO GROUP INC	259,079		13,550
NCR CORP NEW	1,685,966	31,498	153,754
NS GROUP INC	146,747		10,200
Page Total			

Page 42 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
NEC CORP	ADR	62905020	1,259,643	121,470	121,470		
NL INDS INC	COM NEW	62915640	2,702,759	176,998	176,898		100
NMS COMMUNICATIONS C	COM	62924810	1,720,383	356,926	336,701		20,225
NN INC	COM	62933710	1,071,336	96,084	96,084		

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

NPS PHARMACEUTICALS	COM	62936P10	9,535,780	248,976	248,676	300
NRG ENERGY INC	COM	62937710	18,328,951	1,182,513	943,446	208,767
NTL INC	COM	62940710	1,162,936	1,237,167	1,223,959	13,008
NUI CORP	COM	62943110	3,218,862	135,817	135,817	
NVR INC	COM	62944T10	36,244,068	177,667	176,847	820
NYMAGIC INC	COM	62948410	498,194	30,963	30,963	
NABORS INDS INC	COM	62956810	123,202,611	3,588,774	3,420,160	147,914
NACCO INDS INC	CL A	62957910	6,055,517	106,630	86,404	19,226
NANOGEN INC	COM	63007510	630,470	109,267	109,167	100
NANOMETRICS INC	COM	63007710	3,189,767	164,421	131,596	32,825
NANOPHASE TCHNOLOGIE	COM	63007910	564,032	95,761	95,761	
NAPRO BIOTHERAPUTICS	COM	63079510	2,507,008	219,913	219,913	
NASH FINCH CO	COM	63115810	8,755,551	281,529	281,529	
NATCO GROUP INC	CL A	63227W20	671,776	95,968	95,968	
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,107,671	25,861	25,861	
NATIONAL BK GREECE S	SPONSORED	63364340	247,218	52,046	52,046	
NATIONAL BEVERAGE CO	COM	63501710	459,057	38,739	38,739	
NATIONAL CITY CORP	COM	63540510	407,495,248	13,936,226	13,563,584	46,038
NATIONAL COMMERCE FI	COM	63545P10	56,706,914	2,241,380	2,218,725	21,865
NATIONAL HEALTHCARE	COM	63590610	936,140	60,907	60,907	
NATIONAL FUEL GAS CO	COM	63618010	24,596,062	995,792	984,292	11,500
NATIONAL GOLF PPTYS	COM	63623G10	1,741,544	196,341	196,341	
NATIONAL GRID GROUP	SPONSORED	63627410	420,198	13,665	13,665	
NATIONAL HEALTH INVS	COM	63633D10	4,801,401	324,419	324,419	
NATIONAL INSTRS CORP	COM	63651810	15,537,021	414,763	414,343	320
NATIONAL-OILWELL INC	COM	63707110	16,067,947	779,619	739,883	32,286
NATIONAL PENN BANCSH	COM	63713810	3,802,656	172,848	172,848	
NATIONAL PRESTO INDS	COM	63721510	1,514,844	54,589	54,489	100
NATIONAL PROCESSING	COM	63722910	3,040,440	93,552	93,552	
NATIONAL SEMICONDUCT	COM	63764010	112,323,428	3,648,049	3,636,259	10,670
NATIONAL SVC INDS IN	COM	63765710	1,234,323	611,051	610,606	445

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

NATIONAL WESTN LIFE	CL A	63852210	2,825,036	25,405	25,405	
NATIONWIDE FINL SVCS	CL A	63861210	10,616,496	256,066	255,506	460
NATIONWIDE HEALTH PP	COM	63862010	9,010,056	482,079	482,079	
NATURES SUNSHINE PRO	COM	63902710	2,393,292	203,858	203,858	
NAUTICA ENTERPRISES	COM	63908910	3,212,579	251,179	251,079	100
NAVISTAR INTL CORP N	COM	63934E10	51,905,567	1,314,065	1,313,460	505
NAVIGANT CONSULTING	COM	63935N10	1,955,673	355,577	354,277	1,300
NAVIGANT INTL INC	COM	63935R10	1,444,703	126,175	126,175	
NDCHEALTH CORP	COM	63948010	17,701,657	512,349	511,249	1,100
NEIMAN MARCUS GROUP	CL A	64020420	15,577,876	501,380	498,818	2,262
NEOFORMA COM INC	COM NEW	64047550	844,737	28,979	28,979	
NEOSE TECHNOLOGIES I	COM	64052210	3,848,432	105,091	104,991	
Page Total			995,687,860			

Voting Authority

Name of Issuer	Sole	Shared	None
NEC CORP	121,470		
NL INDS INC	170,998		6,000
NMS COMMUNICATIONS C	334,126		22,800
NN INC	96,084		
NPS PHARMACEUTICALS	231,876		17,100
NRG ENERGY INC	1,105,713	32,400	44,400
NTL INC	1,115,499	15,000	106,668
NUI CORP	126,717		9,100
NVR INC	173,567		4,100
NYMAGIC INC	30,963		
NABORS INDS INC	3,225,521	62,431	300,822
NACCO INDS INC	101,630	1,000	4,000

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

NANOGEN INC	106,467		2,800
NANOMETRICS INC	159,921		4,500
NANOPHASE TCHNOLOGIE	95,761		
NAPRO BIOTHERAPUTICS	205,313		14,600
NASH FINCH CO	274,829		6,700
NATCO GROUP INC	95,968		
NATIONAL AUSTRALIA B	25,861		
NATIONAL BK GREECE S	52,046		
NATIONAL BEVERAGE CO	38,739		
NATIONAL CITY CORP	11,718,616	508,501	1,709,109
NATIONAL COMMERCE FI	2,000,165	12,890	228,325
NATIONAL HEALTHCARE	60,907		
NATIONAL FUEL GAS CO	916,840	4,300	74,652
NATIONAL GOLF PPTYS	190,141		6,200
NATIONAL GRID GROUP	13,665		
NATIONAL HEALTH INVS	309,019		15,400
NATIONAL INSTRS CORP	394,463	2,800	17,500
NATIONAL-OILWELL INC	715,533	11,850	52,236
NATIONAL PENN BANCSH	159,330		13,518
NATIONAL PRESTO INDS	51,889		2,700
NATIONAL PROCESSING	89,652		3,900
NATIONAL SEMICONDUCT	3,206,426	49,628	391,995
NATIONAL SVC INDS IN	584,632		26,419
NATIONAL WESTN LIFE	24,505		900
NATIONWIDE FINL SVCS	238,466	2,500	15,100
NATIONWIDE HEALTH PP	451,579		30,500
NATURES SUNSHINE PRO	191,758		12,100
NAUTICA ENTERPRISES	235,779		15,400
NAVISTAR INTL CORP N	1,163,448	15,062	135,555
NAVIGANT CONSULTING	332,677		22,900
NAVIGANT INTL INC	118,875		7,300

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

NDCHEALTH CORP	490,949		21,400
NEIMAN MARCUS GROUP	474,980	3,400	23,000
NEOFORMA COM INC	28,979		
NEOSE TECHNOLOGIES I	97,191	100	7,800
Page Total			

Page 43 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
NEOPHARM INC	COM	64091910	2,579,949	102,992	102,992		
NETBANK INC	COM	64093310	2,618,920	249,897	249,897		
NETWORKS ASSOCS INC	COM	64093810	40,812,316	1,578,813	1,573,473	4,840	
NET2PHONE	COM	64108N10	1,023,171	151,581	151,581		
NETEGRITY INC	COM	64110P10	5,124,766	264,709	264,489	200	
NETRO CORP	COM	64114R10	1,272,873	346,832	344,312	2,520	
NETIQ CORP	COM	64115P10	13,525,489	383,593	382,443	1,050	
NETSCOUT SYS INC	COM	64115T10	1,339,408	169,331	169,331		
NETRATINGS INC	COM	64116M10	1,467,679	93,602	93,602		
NETWORK APPLIANCE IN	COM	64120L10	145,716,966	6,662,870	6,644,070	17,960	
NETWORK PLUS CORP	COM	64122D50	1,319,910	1,137,854	845,744	224,080	6
NEUBERGER BERMAN INC	COM	64123410	28,798,312	655,998	654,668	1,180	
NEUROGEN CORP	COM	64124E10	2,004,099	114,651	114,651		
NEUROCRINE BIOSCIENC	COM	64125C10	10,836,723	211,201	210,881	320	
NEW CENTURY FINANCI	COM	64352D10	1,585,959	117,218	117,218		
NEW ENGLAND BUSINESS	COM	64387210	2,130,226	111,239	111,239		
NEW FOCUS INC	COM	64438310	1,735,668	455,556	454,256	1,300	

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

NEW HORIZONS WORLDWI	COM	64552610	616,319	53,593	53,593	
NEW JERSEY RES	COM	64602510	7,888,935	168,567	167,367	200
NEW PLAN EXCEL RLTY	COM	64805310	22,491,687	1,180,666	1,179,676	990
NEW YORK CMNTY BANCO	COM	64944510	24,790,233	1,083,963	1,083,963	
NEW YORK TIMES CO	CL A	65011110	155,909,676	3,604,848	3,565,735	38,893
NEWELL RUBBERMAID IN	COM	65122910	171,470,953	6,219,476	6,181,823	35,753
NEWFIELD EXPL CO	COM	65129010	12,509,711	352,287	345,317	4,375
NEWHALL LAND & FARMI	DEPOSITARY	65142610	488,400	16,500	16,500	
NEWMARK HOMES CORP	COM	65157810	408,493	28,289	28,289	
NEWMONT MINING CORP	COM	65163910	79,336,712	4,151,581	4,142,898	8,187
NEWPARK RES INC	COM PAR \$.	65171850	4,740,845	600,107	599,157	950
NEWPORT CORP	COM	65182410	8,003,475	415,118	414,698	400
NEWPORT NEWS SHIPBUI	COM	65222810	7,610,640	106,816	104,485	2,331
NEWPOWER HLDGS INC	COM	65246310	277,685	375,251	375,151	
NEWS CORP LTD	ADR NEW	65248770	3,529,573	110,958	110,958	
NEWS CORP LTD	SP ADR PFD	65248780	1,157,836	43,758	42,876	882
NEXTEL COMMUNICATION	CL A	65332V10	166,165,382	15,161,075	15,042,940	72,250
NEXTEL PARTNERS INC	CL A	65333F10	6,753,708	562,809	562,099	710
NEXT LEVEL COMM INC	COM	65333U10	687,272	205,156	203,456	1,700
NIAGARA MOHAWK HLDGS	COM	65352010	54,869,137	3,094,706	3,082,846	11,540
NICOR INC	COM	65408610	39,873,506	957,577	954,807	2,770
NIKE INC	CL B	65410610	262,741,300	4,671,787	4,660,704	3,983
99 CENTS ONLY STORES	COM	65440K10	19,416,082	507,610	507,610	
NIPPON TELEG & TEL C	SPONSORED	65462410	366,184	22,604	18,200	4,404
NISOURCE INC	COM	65473P10	99,322,717	4,307,143	4,296,239	8,472
NISSAN MOTORS	SPONSORED	65474440	344,392	31,712	31,712	
NOBLE AFFILIATES INC	COM	65489410	23,968,015	679,173	653,147	7,645
NOKIA CORP	SPONSORED	65490220	6,823,657	278,176	276,196	1,980
NOBLE DRILLING CORP	COM	65504210	109,405,411	3,214,025	3,154,315	45,570
NORANDA INC	COM	65542210	1,027,260	109,283	109,283	
Page Total			1,556,887,630			

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
NEOPHARM INC	95,952		7,040
NETBANK INC	235,097		14,800
NETWORKS ASSOCS INC	1,483,713	8,900	86,200
NET2PHONE	140,681		10,900
NETEGRITY INC	248,589	20	16,100
NETRO CORP	323,332		23,500
NETIQ CORP	358,425	100	25,068
NETSCOUT SYS INC	157,931		11,400
NETRATINGS INC	93,602		
NETWORK APPLIANCE IN	5,668,307	225,030	769,533
NETWORK PLUS CORP	1,069,824	68,030	
NEUBERGER BERMAN INC	617,812	3,250	34,936
NEUROGEN CORP	104,551		10,100
NEUROCRINE BIOSCIENC	197,801		13,400
NEW CENTURY FINANCIA	117,218		
NEW ENGLAND BUSINESS	99,839		11,400
NEW FOCUS INC	422,956		32,600
NEW HORIZONS WORLDWI	53,593		
NEW JERSEY RES	155,767	1,000	11,800
NEW PLAN EXCEL RLTY	1,115,666	7,600	57,400
NEW YORK CMNTY BANCO	1,031,988		51,975
NEW YORK TIMES CO	3,029,102	111,848	463,898
NEWELL RUBBERMAID IN	5,365,428	98,934	755,114
NEWFIELD EXPL CO	318,992	6,695	26,600
NEWHALL LAND & FARMI	16,500		
NEWMARK HOMES CORP	28,289		

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

NEWMONT MINING CORP	3,619,337	58,067	474,177
NEWPARK RES INC	553,907		46,200
NEWPORT CORP	396,598	20	18,500
NEWPORT NEWS SHIPBUI	79,190		27,626
NEWPOWER HLDGS INC	346,851	100	28,300
NEWS CORP LTD	48,158		62,800
NEWS CORP LTD	43,758		
NEXTEL COMMUNICATION	12,878,791	543,817	1,738,467
NEXTEL PARTNERS INC	539,009	300	23,500
NEXT LEVEL COMM INC	194,156		11,000
NIAGARA MOHAWK HLDGS	2,752,771	45,426	296,509
NICOR INC	860,368	11,721	85,488
NIKE INC	4,097,893	74,949	498,945
99 CENTS ONLY STORES	490,960		16,650
NIPPON TELEG & TEL C	22,604		
NISOURCE INC	3,676,112	63,809	567,222
NISSAN MOTORS	31,712		
NOBLE AFFILIATES INC	602,622	21,381	55,170
NOKIA CORP	278,176		
NOBLE DRILLING CORP	2,881,475	51,654	280,896
NORANDA INC	74,017		35,266
Page Total			

Page 44 of 70

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

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

NORDSON CORP	COM	65566310	9,897,570	374,766	374,406	360
NORDSTROM INC	COM	65566410	50,541,236	2,498,331	2,490,476	3,775
NORFOLK SOUTHERN CORP	COM	65584410	160,212,063	8,740,429	8,645,471	52,263
NORSK HYDRO A S	SPONSORED	65653160	810,600	19,300	19,300	
NORTEK INC	COM	65655910	2,328,924	83,474	83,474	
NORTEL NETWORKS CORP	COM	65656810	363,569,970	48,735,921	48,722,771	13,150
NORTH AMERN SCIENTIF	COM	65715D10	768,691	57,365	57,365	
NORTH FORK BANCORPOR	COM	65942410	76,209,585	2,382,294	2,358,359	12,035
NORTH PITTSBURGH SYS	COM	66156210	3,772,316	203,909	203,849	60
NORTHEAST UTILS	COM	66439710	25,576,175	1,450,719	1,436,254	11,629
NORTHERN TR CORP	COM	66585910	417,376,630	6,930,864	5,157,482	1,406,814
NORTHFIELD LABS INC	COM	66613510	694,846	80,975	80,975	
NORTHROP GRUMMAN COR	COM	66680710	634,709,236	6,296,094	6,291,218	4,534
NORTHWEST AIRLS CORP	CL A	66728010	28,115,010	1,790,765	385,527	1,405,238
NORTHWEST BANCORP IN	COM	66732810	1,562,223	136,558	136,558	
NORTHWEST NAT GAS CO	COM	66765510	8,662,758	339,716	339,116	600
NORTHWESTERN CORP	COM	66807410	8,796,184	417,871	417,165	240
NOVARTIS A G	SPONSORED	66987V10	4,335,287	118,775	118,775	
NU HORIZONS ELECTRS	COM	66990810	1,289,194	125,408	125,408	
NOVADIGM INC	COM	66993710	1,092,782	115,151	115,151	
NUANCE COMMUNICATION	COM	66996710	2,413,201	265,187	244,212	20,875
NOVAVAX INC	COM	67000210	1,886,622	133,803	133,803	
NOVELL INC	COM	67000610	37,061,959	8,074,501	8,002,551	70,810
NOVELLUS SYS INC	COM	67000810	114,318,801	2,897,815	2,891,800	5,715
NOVEN PHARMACEUTICAL	COM	67000910	6,627,654	373,389	373,389	
NOVOSTE CORP	COM	67010C10	1,162,271	132,983	132,983	
NOVO-NORDISK A S	ADR	67010020	777,017	19,377	19,377	
NU SKIN ENTERPRISES	CL A	67018T10	3,469,908	396,561	396,561	
NSTAR	COM	67019E10	24,548,243	547,341	530,954	11,002
NTELOS INC	COM	67019U10	2,395,497	154,648	154,648	
NUCOR CORP	COM	67034610	101,526,597	1,917,043	1,868,025	22,631

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

NUEVO ENERGY CO	COM	67050910	2,317,890	154,526	154,526	
NUMERICAL TECHNOLOGI	COM	67053T10	6,228,217	176,938	176,938	
NVIDIA CORP	COM	67066G10	177,058,543	2,646,615	2,641,505	4,130
NYFIX INC	COM	67071210	5,697,792	284,605	284,465	40
O CHARLEYS INC	COM	67082310	2,692,520	145,463	145,463	
OGE ENERGY CORP	COM	67083710	19,882,681	861,468	850,758	8,610
OM GROUP INC	COM	67087210	12,576,695	190,009	183,303	3,526
OSI PHARMACEUTICALS	COM	67104010	9,951,423	217,565	217,045	520
OTG SOFTWARE INC	COM	67105910	1,429,690	142,969	142,969	
OAK TECHNOLOGY INC	COM	67180210	6,004,611	436,699	436,599	100
OAKLEY INC	COM	67366210	3,497,591	215,104	214,904	200
OCCIDENTAL PETE CORP	COM	67459910	246,235,727	9,281,407	9,258,127	22,200
OCEAN ENERGY INC DEL	COM	67481E10	30,508,934	1,589,007	1,585,007	3,600
OCEANEERING INTL INC	COM	67523210	5,600,142	253,171	253,171	
OCEANFIRST FINL CORP	COM	67523410	1,757,495	72,744	72,744	
OCTEL CORP	COM	67572710	1,385,028	76,946	76,946	
Page Total			2,629,334,029			

Voting Authority

Name of Issuer	Sole	Shared	None
NORDSON CORP	349,966		24,800
NORDSTROM INC	2,202,298	34,253	261,780
NORFOLK SOUTHERN COR	7,487,821	158,525	1,094,083
NORSK HYDRO A S	19,300		
NORTEK INC	77,974		5,500
NORTEL NETWORKS CORP	44,611,878	741,294	3,382,749
NORTH AMERN SCIENTIF	57,365		
NORTH FORK BANCORPOR	2,175,093	21,400	185,801

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

NORTH PITTSBURGH SYS	193,609		10,300
NORTHEAST UTILS	1,322,034	10,736	117,949
NORTHERN TR CORP	5,781,775	516,274	632,815
NORTHFIELD LABS INC	78,975		2,000
NORTHROP GRUMMAN COR	1,948,208	4,157,591	190,295
NORTHWEST AIRLS CORP	361,457	1,398,808	30,500
NORTHWEST BANCORP IN	127,458		9,100
NORTHWEST NAT GAS CO	315,516		24,200
NORTHWESTERN CORP	394,505	466	22,900
NOVARTIS A G	118,775		
NU HORIZONS ELECTRS	122,908		2,500
NOVADIGM INC	112,551		2,600
NUANCE COMMUNICATION	248,587	100	16,500
NOVAVAX INC	125,003		8,800
NOVELL INC	7,253,283	63,640	757,578
NOVELLUS SYS INC	2,551,079	42,193	304,543
NOVEN PHARMACEUTICAL	359,489		13,900
NOVOSTE CORP	121,783		11,200
NOVO-NORDISK A S	19,377		
NU SKIN ENTERPRISES	368,361		28,200
NSTAR	504,156	8,285	34,900
NTELOS INC	144,648		10,000
NUCOR CORP	1,630,579	51,413	235,051
NUEVO ENERGY CO	143,026		11,500
NUMERICAL TECHNOLOGI	165,338		11,600
NVIDIA CORP	2,330,837	98,080	217,698
NYFIX INC	270,605	100	13,900
O CHARLEYS INC	135,063		10,400
OGE ENERGY CORP	780,568	8,900	72,000
OM GROUP INC	169,029	5,280	15,700
OSI PHARMACEUTICALS	192,065	3,100	22,400

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

OTG SOFTWARE INC	142,969		
OAK TECHNOLOGY INC	408,899		27,800
OAKLEY INC	199,604		15,500
OCCIDENTAL PETE CORP	8,126,704	173,261	981,442
OCEAN ENERGY INC DEL	1,470,007	10,000	109,000
OCEANEERING INTL INC	237,871		15,300
OCEANFIRST FINL CORP	65,944		6,800
OCTEL CORP	70,746		6,200
Page Total			

Page 45 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
OCULAR SCIENCES INC	COM	67574410	4,813,780	206,600	206,560	40	
OCWEN FINL CORP	COM	67574610	5,699,314	672,089	626,889	2,600	4
ODYSSEY HEALTHCARE I	COM	67611V10	274,964	10,600	10,600		
ODYSSEY RE HLDGS COR	COM	67612W10	791,190	44,700	44,700		
OFFICEMAX INC	COM	67622M10	4,541,809	1,009,291	1,009,291		
OFFICE DEPOT INC	COM	67622010	171,838,935	9,268,551	9,238,998	28,933	
OFFSHORE LOGISTICS I	COM	67625510	5,755,643	324,079	322,759	1,320	
OGLEBAY NORTON CO	COM	67700710	286,564	18,488	18,488		
OHIO CAS CORP	COM	67724010	11,679,071	727,668	723,218	4,450	
OIL STS INTL INC	COM	67802610	1,128,008	123,957	123,957		
OLD NATL BANCORP IND	COM	68003310	10,786,926	427,205	422,270	4,935	
OLD REP INTL CORP	COM	68022310	80,353,379	2,868,739	2,863,108	4,931	
OLD SECOND BANCORP I	COM	68027710	2,153,711	54,635	54,635		

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

OLIN CORP	COM PAR \$1	68066520	7,663,094	474,789	474,689	100
OMNICARE INC	COM	68190410	21,547,149	866,043	863,543	2,100
OMNICOM GROUP INC	COM	68191910	351,478,954	3,933,732	3,913,687	17,105
1-800 CONTACTS INC	COM	68197710	725,451	58,316	58,316	
OMEGA FINL CORP	COM	68209210	2,368,651	73,675	73,675	
OMNOVA SOLUTIONS INC	COM	68212910	2,492,791	366,587	366,487	100
ON ASSIGNMENT INC	COM	68215910	5,543,694	241,345	227,500	13,845
ON SEMICONDUCTOR COR	COM	68218910	718,751	347,223	347,023	200
1 800 FLOWERS COM	CL A	68243Q10	1,278,544	81,958	81,958	
ONEIDA LTD	COM	68250510	1,734,341	133,926	133,926	
ONEOK INC NEW	COM	68268010	14,385,391	806,356	803,350	510
ONI SYSTEMS CORP	COM	68273F10	7,765,206	1,238,470	1,160,485	60,285
ONYX PHARMACEUTICALS	COM	68339910	781,491	152,635	152,635	
ONYX SOFTWARE CORP	COM	68340210	1,066,217	273,389	273,369	20
OPENWAVE SYS INC	COM	68371810	14,047,387	1,434,871	1,430,761	3,950
OPLINK COMMUNICATION	COM	68375Q10	1,855,266	984,226	984,226	
OPNET TECHNOLOGIES I	COM	68375710	2,827,486	196,217	167,748	28,469
ORACLE CORP	COM	68389X10	1,585,037,944	114,774,652	114,190,684	435,993
OPTION CARE INC	COM	68394810	1,319,683	67,503	67,503	
ORASURE TECHNOLOGIES	COM	68554V10	2,971,197	244,543	244,543	
ORBITAL SCIENCES COR	COM	68556410	1,374,782	332,877	332,877	
ORCHID BIOSCIENCES I	COM	68571P10	1,863,900	338,891	338,891	
ORGANOGENESIS INC	COM	68590610	1,456,156	303,366	301,466	200
OREGON STL MLS INC	COM	68607910	1,111,958	224,638	224,638	
O REILLY AUTOMOTIVE	COM	68609110	13,158,594	360,806	360,786	20
ORIENTAL FINL GROUP	COM	68618W10	1,767,037	95,002	95,002	
ORION PWR HLDGS INC	COM	68628610	5,880,173	225,294	224,794	500
ORTHODONTIC CTRS AME	COM	68750P10	7,777,408	254,997	254,977	20
OSCA INC	CL A	68783610	1,626,988	78,033	78,033	
OSHKOSH B GOSH INC	CL A	68822220	3,693,907	88,076	88,076	
OSHKOSH TRUCK CORP	COM	68823920	13,440,667	275,706	233,804	38,282

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

OSMONICS INC	COM	68835010	1,361,384	97,103	97,103	
OTTER TAIL CORP	COM	68964810	6,544,290	224,581	222,481	100
OUTBACK STEAKHOUSE I	COM	68989910	33,613,018	981,402	975,362	5,840
Page Total			2,422,382,244			

Voting Authority

Name of Issuer	Sole	Shared	None
OCULAR SCIENCES INC	196,900		9,700
OCWEN FINL CORP	606,889	42,600	22,600
ODYSSEY HEALTHCARE I	10,600		
ODYSSEY RE HLDGS COR	44,700		
OFFICEMAX INC	927,091		82,200
OFFICE DEPOT INC	6,608,545	1,993,022	666,984
OFFSHORE LOGISTICS I	313,079		11,000
OGLEBAY NORTON CO	17,688		800
OHIO CAS CORP	686,768		40,900
OIL STS INTL INC	119,457		4,500
OLD NATL BANCORP IND	384,390	3,070	39,745
OLD REP INTL CORP	2,729,986	23,800	114,953
OLD SECOND BANCORP I	51,035		3,600
OLIN CORP	450,689		24,100
OMNICARE INC	805,943	7,600	52,500
OMNICOM GROUP INC	3,292,944	134,902	505,886
1-800 CONTACTS INC	54,116		4,200
OMEGA FINL CORP	67,575		6,100
OMNOVA SOLUTIONS INC	344,987		21,600
ON ASSIGNMENT INC	226,745		14,600
ON SEMICONDUCTOR COR	324,423		22,800
1 800 FLOWERS COM	81,958		

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

ONEIDA LTD	120,426		13,500
ONEOK INC NEW	770,850	2,496	33,010
ONI SYSTEMS CORP	1,148,460	26,300	63,710
ONYX PHARMACEUTICALS	141,135		11,500
ONYX SOFTWARE CORP	252,989		20,400
OPENWAVE SYS INC	1,221,357	9,840	203,674
OPLINK COMMUNICATION	912,326		71,900
OPNET TECHNOLOGIES I	191,117		5,100
ORACLE CORP	97,811,661	3,934,159	13,028,832
OPTION CARE INC	67,503		
ORASURE TECHNOLOGIES	228,643		15,900
ORBITAL SCIENCES COR	305,177		27,700
ORCHID BIOSCIENCES I	318,091		20,800
ORGANOGENESIS INC	277,866	1,700	23,800
OREGON STL MLS INC	208,638		16,000
O REILLY AUTOMOTIVE	336,206		24,600
ORIENTAL FINL GROUP	87,802		7,200
ORION PWR HLDGS INC	205,894	1,900	17,500
ORTHODONTIC CTRS AME	225,897	3,300	25,800
OSCA INC	75,233		2,800
OSHKOSH B GOSH INC	79,676		8,400
OSHKOSH TRUCK CORP	262,386	3,620	9,700
OSMONICS INC	86,403		10,700
OTTER TAIL CORP	205,581	2,000	17,000
OUTBACK STEAKHOUSE I	930,752	4,000	46,650
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 Discretion		
					Sole	Shared as Defined	Shared as Other
OVERSEAS SHIPHOLDING	COM	69036810	8,560,912	380,485	380,465	20	
OVERTURE SVCS INC	COM	69039R10	13,311,369	375,709	375,089	620	
OWENS & MINOR INC NE	COM	69073210	5,707,990	308,540	308,460	80	
OWENS ILL INC	COM NEW	69076840	203,504,411	20,370,812	12,639,310	7,731,502	
OXFORD HEALTH PLANS	COM	69147110	38,381,752	1,273,449	1,269,428	3,481	
OXFORD INDS INC	COM	69149730	1,211,647	51,341	51,181		
P C CONNECTION	COM	69318J10	1,046,538	70,569	70,269	300	
PC-TEL INC	COM	69325Q10	1,510,778	155,590	155,590		
PDF SOLUTIONS INC	COM	69328210	342,300	16,300	16,300		
PDI INC	COM	69329V10	1,514,032	67,833	67,833		
PG&E CORP	COM	69331C10	577,083,925	29,993,967	29,977,332	16,055	
PFF BANCORP INC	COM	69331W10	5,208,782	188,724	188,724		
P F CHANGS CHINA BIS	COM	69333Y10	7,867,598	166,334	131,809	29,160	
PICO HLDGS INC	COM NEW	69336620	1,538,337	123,067	123,027	40	
PLX TECHNOLOGY INC	COM	69341710	1,959,039	155,356	155,256	100	
PMA CAP CORP	CL A	69341920	2,972,528	154,017	154,017		
PMC-SIERRA INC	COM	69344F10	70,978,678	3,338,602	3,331,645	6,460	
PMI GROUP INC	COM	69344M10	38,657,867	576,897	573,097	3,700	
PNC FINL SVCS GROUP	COM	69347510	362,742,506	6,454,493	6,353,044	69,969	3
PPG INDS INC	COM	69350610	202,018,630	3,906,006	3,864,102	34,184	
PPL CORP	COM	69351T10	137,986,309	3,959,435	3,946,823	9,850	
PRI AUTOMATION INC	COM	69357H10	4,290,430	209,801	209,781	20	
PS BUSINESS PKS INC	COM	69360J10	7,983,486	253,444	253,364	80	
PSS WORLD MED INC	COM	69366A10	10,210,257	1,251,257	1,251,097	160	
PTEK HLDGS INC	COM	69366M10	413,205	121,531	26,531	95,000	
PACCAR INC	COM	69371810	100,383,901	1,529,776	1,524,026	3,400	
PACIFIC CAP BANCORP	COM	69404P10	7,962,085	286,509	286,469	40	

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

PACIFIC CENTY FINL C	COM	69405810	20,396,608	787,818	785,088	2,730
PACIFIC NORTHWEST BA	COM	69466M10	2,646,030	129,327	129,327	
PACIFIC SUNWEAR CALI	COM	69487310	5,703,734	279,321	276,661	2,560
PACIFICARE HEALTH SY	COM	69511210	6,589,648	411,853	411,753	100
PACKAGING CORP AMER	COM	69515610	18,731,017	1,032,012	1,031,511	501
PACKETEER INC	COM	69521010	1,495,623	202,934	199,409	3,525
PACTIV CORP	COM	69525710	59,141,722	3,331,928	3,327,008	4,920
PAIN THERAPEUTICS IN	COM	69562K10	1,562,668	170,597	170,597	
PALL CORP	COM	69642930	70,026,220	2,910,483	2,896,233	14,250
PALM HARBOR HOMES	COM	69663910	3,629,383	151,540	151,540	
PALM INC	COM	69664210	47,660,472	12,283,627	12,054,666	216,019
PANAMSAT CORP NEW	COM	69793310	8,681,480	396,777	396,497	280
PAN PACIFIC RETAIL P	COM	69806L10	13,579,936	472,839	424,803	48,036
PANCANADIAN ENERGY C	COM	69831A10	365,768	14,068	13,282	786
PANERA BREAD CO	CL A	69840W10	10,952,026	210,454	210,454	
PAPA JOHNS INTL INC	COM	69881310	16,113,749	586,381	586,281	100
PARADIGM GENETICS IN	COM	69900R10	1,042,256	182,852	181,973	879
PARAMETRIC TECHNOLOG	COM	69917310	44,018,761	5,636,205	5,620,215	14,825
PAREXEL INTL CORP	COM	69946210	3,299,796	229,951	229,651	300
PARK ELECTROCHEMICAL	COM	70041620	4,076,265	154,404	154,114	290
Page Total			2,155,062,454			

Voting Authority

Name of Issuer	Sole	Shared	None
OVERSEAS SHIPHOLDING	363,585		16,900
OVERTURE SVCS INC	364,309		11,400
OWENS & MINOR INC NE	286,040		22,500
OWENS ILL INC	1,315,886	18,959,672	95,254

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

OXFORD HEALTH PLANS	1,139,955	6,240	127,254
OXFORD INDS INC	50,081	160	1,100
P C CONNECTION	70,569		
PC-TEL INC	151,690		3,900
PDF SOLUTIONS INC	16,300		
PDI INC	63,033		4,800
PG&E CORP	6,984,692	22,021,612	987,663
PFF BANCORP INC	181,224		7,500
P F CHANGS CHINA BIS	156,169	5,365	4,800
PICO HLDGS INC	114,667		8,400
PLX TECHNOLOGY INC	144,356		11,000
PMA CAP CORP	141,417		12,600
PMC-SIERRA INC	2,857,504	106,297	374,801
PMI GROUP INC	538,147	2,400	36,350
PNC FINL SVCS GROUP	5,485,344	119,840	849,309
PPG INDS INC	3,431,482	56,077	418,447
PPL CORP	3,525,682	56,627	377,126
PRI AUTOMATION INC	195,401		14,400
PS BUSINESS PKS INC	245,344		8,100
PSS WORLD MED INC	1,206,457		44,800
PTEK HLDGS INC	121,531		
PACCAR INC	1,375,867	22,231	131,678
PACIFIC CAP BANCORP	270,209		16,300
PACIFIC CENTY FINL C	730,996	4,300	52,522
PACIFIC NORTHWEST BA	120,627		8,700
PACIFIC SUNWEAR CALI	258,121	100	21,100
PACIFICARE HEALTH SY	391,753		20,100
PACKAGING CORP AMER	972,212	18,300	41,500
PACKETEER INC	191,434		11,500
PACTIV CORP	2,994,581	62,863	274,484
PAIN THERAPEUTICS IN	167,697		2,900

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

PALL CORP	2,667,627	30,215	212,641
PALM HARBOR HOMES	141,340		10,200
PALM INC	10,347,218	326,488	1,609,921
PANAMSAT CORP NEW	375,777	2,600	18,400
PAN PACIFIC RETAIL P	461,039		11,800
PANCANADIAN ENERGY C	11,606		2,462
PANERA BREAD CO	204,554		5,900
PAPA JOHNS INTL INC	577,281		9,100
PARADIGM GENETICS IN	172,052		10,800
PARAMETRIC TECHNOLOG	4,808,387	176,252	651,566
PAREXEL INTL CORP	215,151		14,800
PARK ELECTROCHEMICAL	146,604		7,800
Page Total			

Page 47 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
PARK NATL CORP	COM	70065810	9,989,082	107,699	107,699		
PARK PL ENTMT CORP	COM	70069010	30,029,686	3,274,775	3,260,015	14,160	
PARKER DRILLING CO	COM	70108110	3,315,679	898,558	787,258	1,300	11
PARKER HANNIFIN CORP	COM	70109410	127,037,193	2,767,092	2,705,994	30,901	3
PARKERVISION INC	COM	70135410	1,650,096	78,576	78,576		
PARKWAY PPTYS INC	COM	70159Q10	3,462,594	104,295	104,295		
PATHMARK STORES INC	COM	70322A10	6,780,316	274,952	266,952	8,000	
PATINA OIL & GAS COR	COM	70322410	10,642,995	387,018	387,018		
PATTERSON DENTAL CO	COM	70341210	24,489,114	598,317	592,602	5,615	

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

PATTERSON UTI ENERGY	COM	70348110	15,521,336	665,866	663,566	2,100
PAXAR CORP	COM	70422710	4,886,617	344,128	344,088	40
PAXSON COMMUNICATION	COM	70423110	3,452,376	330,371	328,671	1,700
PAYCHEX INC	COM	70432610	275,125,973	7,894,576	7,712,192	112,900
PAYLESS SHOESOURCE I	COM	70437910	12,707,306	226,310	225,205	1,005
PEABODY ENERGY CORP	COM	70454910	3,592,251	127,430	127,430	
PEARSON PLC	SPONSORED	70501510	458,952	37,374	37,374	
PEC SOLUTIONS INC	COM	70510710	1,105,320	29,389	29,389	
PECHINEY	SPONSORED	70515120	451,603	17,935	17,935	
PECO II INC	COM	70522110	691,669	116,052	116,052	
PEDIATRIX MED GROUP	COM	70532410	8,047,316	237,244	237,244	
PEGASUS COMMUNICATIO	CL A	70590410	4,078,908	391,826	389,326	2,400
PEGASUS SOLUTIONS IN	COM	70590610	3,181,183	224,027	223,987	40
PEMSTAR INC	COM	70655210	2,447,844	203,987	203,987	
PENN ENGR & MFG CORP	COM NON VT	70738930	1,983,736	118,432	118,432	
PENN NATL GAMING INC	COM	70756910	2,671,892	88,065	88,065	
PENN VA CORP	COM	70788210	2,416,053	70,852	70,852	
PENNEY J C INC	COM	70816010	1,134,196,051	42,163,422	42,147,346	15,476
PENNFED FINL SVCS IN	COM	70816710	1,288,778	51,925	51,925	
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	3,557,673	153,348	153,248	100
PENNZOIL-QUAKER STAT	COM	70932310	14,321,987	991,141	989,391	1,450
PENTAIR INC	COM	70963110	17,813,922	487,919	487,119	800
PENTON MEDIA INC	COM	70966810	1,768,719	282,543	207,323	220
PENWEST PHARMACEUTIC	COM	70975410	2,238,281	111,635	111,635	
PEOPLES BK BRIDGEPOR	COM	71019810	4,498,892	211,613	200,663	4,100
PEOPLES ENERGY CORP	COM	71103010	34,325,853	904,979	903,799	980
PEOPLES HLDG CO	COM	71114810	1,094,941	29,593	29,593	
PEOPLESOFT INC	COM	71271310	252,394,815	6,278,478	6,264,465	13,653
PEP BOYS MANNY MOE &	COM	71327810	18,271,181	1,065,375	1,065,375	
PEPSI BOTTLING GROUP	COM	71340910	269,316,157	11,460,262	11,457,156	2,906
PEPSIAMERICAS INC	COM	71343P20	20,364,756	1,475,707	1,472,087	3,220

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

PEPSICO INC	COM	71344810	1,990,634,559	40,883,848	38,149,543	1,739,874	99
PER-SE TECHNOLOGIES	COM NEW	71356930	2,797,988	260,278	260,278		
PEREGRINE SYSTEMS IN	COM	71366Q10	18,956,699	1,278,267	1,273,526	4,641	
PEREGRINE PHARMACEUT	COM	71366110	3,020,406	880,585	880,585		
PERFORMANCE FOOD GRO	COM	71375510	14,263,580	405,561	405,561		
PERFORMANCE TECHNOLO	COM	71376K10	1,178,806	88,499	88,499		
PERICOM SEMICONDUCTO	COM	71383110	6,420,179	442,771	442,751	20	
Page Total			4,372,941,313				

Voting Authority

Name of Issuer	Sole	Shared	None
PARK NATL CORP	100,199		7,500
PARK PL ENTMT CORP	2,919,349	15,600	339,826
PARKER DRILLING CO	736,258	110,000	52,300
PARKER HANNIFIN CORP	2,390,820	75,151	301,121
PARKERVISION INC	73,076		5,500
PARKWAY PPTYS INC	96,695		7,600
PATHMARK STORES INC	256,252		18,700
PATINA OIL & GAS COR	378,618		8,400
PATTERSON DENTAL CO	562,317	4,700	31,300
PATTERSON UTI ENERGY	619,366	6,000	40,500
PAXAR CORP	317,628		26,500
PAXSON COMMUNICATION	306,871		23,500
PAYCHEX INC	6,534,554	335,105	1,024,917
PAYLESS SHOESOURCE I	210,210	2,000	14,100
PEABODY ENERGY CORP	117,130	1,000	9,300
PEARSON PLC	37,374		
PEC SOLUTIONS INC	29,389		
PECHINEY	17,935		

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

PECO II INC	113,852		2,200
PEDIATRIX MED GROUP	224,844		12,400
PEGASUS COMMUNICATIO	364,826	100	26,900
PEGASUS SOLUTIONS IN	207,027		17,000
PEMSTAR INC	193,687		10,300
PENN ENGR & MFG CORP	107,832		10,600
PENN NATL GAMING INC	82,765		5,300
PENN VA CORP	66,352		4,500
PENNEY J C INC	4,871,690	36,564,352	727,380
PENNFED FINL SVCS IN	50,725		1,200
PENNSYLVANIA RL ESTA	144,648		8,700
PENNZOIL-QUAKER STAT	938,241	300	52,600
PENTAIR INC	451,319	6,400	30,200
PENTON MEDIA INC	193,443	75,000	14,100
PENWEST PHARMACEUTIC	108,035		3,600
PEOPLES BK BRIDGEPOR	188,963	7,250	15,400
PEOPLES ENERGY CORP	827,917	6,250	70,812
PEOPLES HLDG CO	29,593		
PEOPLESOFT INC	5,236,266	207,499	834,713
PEP BOYS MANNY MOE &	1,020,375		45,000
PEPSI BOTTLING GROUP	5,277,708	5,755,109	427,445
PEPSIAMERICAS INC	1,335,207	4,400	136,100
PEPSICO INC	33,694,066	2,279,209	4,910,573
PER-SE TECHNOLOGIES	241,378		18,900
PEREGRINE SYSTEMS IN	1,071,818	8,100	198,349
PEREGRINE PHARMACEUT	820,485		60,100
PERFORMANCE FOOD GRO	373,491		32,070
PERFORMANCE TECHNOLO	86,499		2,000
PERICOM SEMICONDUCTO	428,471		14,300
Page Total			

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

Page 48 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
PERINI CORP	COM	71383910	745,507	106,501	106,501		
PERKINELMER INC	COM	71404610	85,808,210	2,450,263	2,445,903	4,240	
PEROT SYS CORP	CL A	71426510	12,053,313	590,270	590,220	50	
PERRIGO CO	COM	71429010	10,312,678	872,477	872,477		
PETRO-CDA	COM	71644E10	316,326	12,906	12,906		
PETROLEO BRASILEIRO	SPONSORED	71654V10	5,782,067	260,102	260,102		
PETROLEO BRASILEIRO	SPONSORED	71654V40	3,243,313	139,198	139,198		
PETROQUEST ENERGY IN	COM	71674810	958,084	180,091	180,091		
PETSMART INC	COM	71676810	10,410,592	1,057,987	1,057,987		
PHARMACYCLICS INC	COM	71693310	1,428,378	143,700	142,700	1,000	
PFIZER INC	COM	71708110	5,783,052,323	145,120,510	138,268,876	4,025,287	2,820
PHARMACEUTICAL PROD	COM	71712410	38,437,979	1,189,662	1,188,982	680	
PHARMACEUTICAL RES I	COM	71712510	5,847,974	173,017	172,917		
PHARMACOPEIA INC	COM	71713B10	2,710,022	195,106	195,106		
PHARMACIA CORP	COM	71713U10	1,397,863,815	32,775,236	27,240,479	5,479,408	5,000
PHARMOS CORP	COM NEW	71713920	1,036,761	441,175	441,175		
PHELPS DODGE CORP	COM	71726510	54,634,143	1,686,239	1,682,834	3,305	
PHILADELPHIA CONS HL	COM	71752810	4,109,220	108,969	108,969		
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	12,111,289	537,086	535,031	937	
PHILIP MORRIS COS IN	COM	71815410	2,162,211,998	47,158,386	46,364,493	481,672	31,000
PHILLIPS PETE CO	COM	71850710	484,312,693	8,037,051	7,937,148	62,439	3,000
PHILLIPS VAN HEUSEN	COM	71859210	16,143,205	1,481,028	237,738	1,243,290	
PHOENIX COS INC NEW	COM	71902E10	1,392,828	75,288	71,400	3,888	

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

PHOENIX TECHNOLOGY L	COM	71915310	3,624,521	311,385	310,485	900
PHOTON DYNAMICS INC	COM	71936410	5,322,333	116,590	115,105	1,485
PHOTRONICS INC	COM	71940510	11,163,797	356,102	355,882	220
PIEDMONT NAT GAS INC	COM	72018610	10,448,731	291,864	291,314	550
PIER 1 IMPORTS INC	COM	72027910	20,847,760	1,202,293	1,199,233	3,060
PILGRIMS PRIDE CORP	CL B	72146710	1,893,192	139,719	139,719	
PINNACLE ENTMT INC	COM	72345610	1,038,540	172,229	171,969	40
PINNACLE SYS INC	COM	72348110	3,990,167	502,540	502,440	100
PINNACLE WEST CAP CO	COM	72348410	74,205,448	1,773,129	1,770,782	2,347
PIONEER NAT RES CO	COM	72378710	21,853,359	1,134,650	1,132,590	1,860
PIONEER STD ELECTRS	COM	72387710	3,982,554	313,587	313,567	20
PITNEY BOWES INC	COM	72447910	207,524,834	5,517,810	5,495,885	16,395
PITT DESMOINES INC	COM	72450810	1,328,691	42,861	39,861	3,000
PITTSTON CO	COM BRINKS	72570110	15,954,233	721,911	720,691	1,020
PIXELWORKS INC	COM	72581M10	3,460,946	215,501	213,215	2,286
PIXAR	COM	72581110	5,434,634	151,130	150,618	452
PLACER DOME INC	COM	72590610	54,720,981	5,015,672	5,013,572	2,100
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	789,290	30,369	30,369	
PLAINS RES INC	COM PAR \$0	72654050	5,292,159	215,041	215,041	
PLANAR SYS INC	COM	72690010	1,857,053	88,012	88,012	
PLANTRONICS INC NEW	COM	72749310	14,715,360	573,922	573,222	300
PLATO LEARNING INC	COM	72764Y10	2,385,079	143,593	143,593	
PLAYBOY ENTERPRISES	CL B	72811730	2,206,779	130,656	130,656	
PLAYTEX PRODS INC	COM	72813P10	2,709,378	277,885	275,585	2,200
Page Total			10,571,672,537			

Voting Authority

Name of Issuer	Sole	Shared	None

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

PERINI CORP	106,501		
PERKINELMER INC	2,169,995	32,001	248,267
PEROT SYS CORP	551,170		39,100
PERRIGO CO	834,177		38,300
PETRO-CDA	12,906		
PETROLEO BRASILEIRO	74,817	158,865	26,420
PETROLEO BRASILEIRO	30,140	95,958	13,100
PETROQUEST ENERGY IN	166,191		13,900
PETSMART INC	982,087		75,900
PHARMACYCLICS INC	133,200		10,500
PFIZER INC	119,374,823	9,461,989	16,283,698
PHARMACEUTICAL PROD	1,154,926	3,300	31,436
PHARMACEUTICAL RES I	162,117	100	10,800
PHARMACOPEIA INC	180,706		14,400
PHARMACIA CORP	23,214,702	6,228,894	3,331,640
PHARMOS CORP	407,375		33,800
PHELPS DODGE CORP	1,470,305	23,065	192,869
PHILADELPHIA CONS HL	105,069		3,900
PHILADELPHIA SUBN CO	501,222	1,118	34,746
PHILIP MORRIS COS IN	42,800,922	1,651,312	2,706,152
PHILLIPS PETE CO	7,128,804	149,686	758,561
PHILLIPS VAN HEUSEN	217,238	1,243,290	20,500
PHOENIX COS INC NEW	75,288		
PHOENIX TECHNOLOGY L	294,485		16,900
PHOTON DYNAMICS INC	108,390		8,200
PHOTRONICS INC	339,202		16,900
PIEDMONT NAT GAS INC	271,564		20,300
PIER 1 IMPORTS INC	1,141,493		60,800
PILGRIMS PRIDE CORP	132,619		7,100
PINNACLE ENTMT INC	158,809	220	13,200
PINNACLE SYS INC	471,740		30,800

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

PINNACLE WEST CAP CO	1,591,992	25,806	155,331
PIONEER NAT RES CO	1,061,750	8,800	64,100
PIONEER STD ELECTRS	291,687		21,900
PITNEY BOWES INC	4,654,617	184,120	679,073
PITT DESMOINES INC	41,961		900
PITTSTON CO	687,011	200	34,700
PIXELWORKS INC	202,001		13,500
PIXAR	140,170	160	10,800
PLACER DOME INC	4,601,868	91,250	322,554
PLAINS ALL AMERN PIP	30,369		
PLAINS RES INC	203,241		11,800
PLANAR SYS INC	81,612		6,400
PLANTRONICS INC NEW	551,722	400	21,800
PLATO LEARNING INC	135,460		8,133
PLAYBOY ENTERPRISES	122,656		8,000
PLAYTEX PRODS INC	256,485	100	21,300
Page Total			

Page 49 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
PLEXUS CORP	COM	72913210	16,291,293	613,377	580,412	32,765	
PLUG POWER INC	COM	72919P10	795,401	91,007	90,707	300	
PLUM CREEK TIMBER CO	COM	72925110	32,729,111	1,154,466	1,152,442	2,024	
POGO PRODUCING CO	COM	73044810	9,255,525	352,323	351,153	1,170	
POHANG IRON & STL LT	SPONSORED	73045010	1,377,263	59,881	59,881		

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

POLARIS INDS INC	COM	73106810	12,124,439	209,947	209,407	460
POLO RALPH LAUREN CO	CL A	73157210	11,699,525	437,202	436,682	420
POLYCOM INC	COM	73172K10	36,063,844	1,058,522	1,056,702	1,520
POLYMEDICA CORP	COM	73173810	2,765,692	166,608	166,608	
POLYONE CORP	COM	73179P10	70,397,261	7,183,394	730,616	6,452,778
POMEROY COMPUTER RES	COM	73182210	1,315,615	97,453	97,453	
POPE & TALBOT INC	COM	73282710	2,226,990	156,280	156,280	
POPULAR INC	COM	73317410	27,604,451	949,259	948,489	770
PORT FINL CORP	COM	73411910	1,413,150	54,206	54,206	
PORTAL SOFTWARE INC	COM	73612610	1,897,500	912,260	909,320	2,840
PORTUGAL TELECOM SGP	SPONSORED	73727310	287,049	37,720	37,720	
POSSIS MEDICAL INC	COM	73740710	2,657,316	152,544	152,544	
POST PPTYS INC	COM	73746410	17,372,628	489,232	489,012	220
POTLATCH CORP	COM	73762810	10,269,447	350,254	348,382	520
POTOMAC ELEC PWR CO	COM	73767910	24,890,715	1,102,823	1,096,399	4,510
POWELL INDS INC	COM	73912810	938,668	50,009	50,009	
POWER INTEGRATIONS I	COM	73927610	5,708,583	249,938	249,718	220
POWER-ONE INC	COM	73930810	15,645,553	1,502,935	1,500,725	1,910
POWERWAVE TECHNOLOGI	COM	73936310	15,537,484	899,160	897,210	1,750
POZEN INC	COM	73941U10	991,504	188,858	188,858	
PRAECIS PHARMACEUTIC	COM	73942110	2,536,780	435,873	435,273	
PRAXAIR INC	COM	74005P10	205,682,545	3,722,761	3,712,931	9,460
PRE PAID LEGAL SVCS	COM	74006510	3,357,029	153,289	153,289	
PRECISION CASTPARTS	COM	74018910	24,576,002	869,947	866,687	2,960
PREFORMED LINE PRODS	COM	74044410	388,500	21,000		2
PRENTISS PPTYS TR	SH BEN INT	74070610	17,117,820	623,600	576,310	47,290
PRESIDENTIAL LIFE CO	COM	74088410	5,457,323	265,434	264,994	
PRESSTEK INC	COM	74111310	2,574,495	280,752	280,157	560
PRICE COMMUNICATIONS	COM NEW	74143730	13,390,871	701,460	700,760	600
PRICE T ROWE GROUP I	COM	74144T10	90,784,358	2,614,004	2,376,007	195,197
PRICELINE COM INC	COM	74150310	9,892,038	1,699,663	1,690,023	9,540

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

PRICESMART INC	COM	74151110	1,201,165	34,319	34,319	
PRIDE INTL INC DEL	COM	74153Q10	23,834,927	1,578,472	1,575,462	2,450
PRIMEDIA INC	COM	74157K10	5,957,572	1,369,557	1,365,087	4,350
PRIME GROUP REALTY T	SH BEN INT	74158J10	1,167,133	126,450	126,410	40
PRIMA ENERGY CORP	COM PAR \$0	74190120	1,857,558	85,405	85,405	
PRIME HOSPITALITY CO	COM	74191710	5,782,288	523,284	523,184	100
PRINCIPAL FINANCIAL	COM	74251V10	5,702,880	237,620	237,320	300
PRIORITY HEALTHCARE	CL B	74264T10	6,970,153	198,072	197,852	220
PRIVATE MEDIA GROUP	COM	74266R10	1,038,604	105,980	105,980	
PROASSURANCE CORP	COM	74267C10	3,692,679	210,050	210,050	
PRIZE ENERGY CORP	COM	74267L10	1,007,754	43,588	43,588	
Page Total			756,226,481			

Voting Authority

Name of Issuer	Sole	Shared	None
PLEXUS CORP	587,177	200	26,000
PLUG POWER INC	85,707		5,300
PLUM CREEK TIMBER CO	1,033,654	11,224	109,588
POGO PRODUCING CO	313,423	4,700	34,200
POHANG IRON & STL LT	17,720	23,300	18,861
POLARIS INDS INC	193,767	80	16,100
POLO RALPH LAUREN CO	398,402	4,600	34,200
POLYCOM INC	992,833	8,600	57,089
POLYMEDICA CORP	159,708		6,900
POLYONE CORP	682,576	6,452,618	48,200
POMEROY COMPUTER RES	95,653		1,800
POPE & TALBOT INC	145,780		10,500
POPULAR INC	854,037	7,900	87,322
PORT FINL CORP	50,006		4,200

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

PORTAL SOFTWARE INC	853,460	100	58,700
PORTUGAL TELECOM SGP	37,720		
POSSIS MEDICAL INC	142,144		10,400
POST PPTYS INC	464,332		24,900
POTLATCH CORP	330,632	1,352	18,270
POTOMAC ELEC PWR CO	979,710	7,414	115,699
POWELL INDS INC	49,009		1,000
POWER INTEGRATIONS I	230,338		19,600
POWER-ONE INC	1,365,405	25,090	112,440
POWERWAVE TECHNOLOGI	861,760	200	37,200
POZEN INC	176,758		12,100
PRAECIS PHARMACEUTIC	403,673	600	31,600
PRAXAIR INC	3,224,879	50,823	447,059
PRE PAID LEGAL SVCS	140,889		12,400
PRECISION CASTPARTS	832,047	4,700	33,200
PREFORMED LINE PRODS		21,000	
PRENTISS PPTYS TR	604,400		19,200
PRESIDENTIAL LIFE CO	249,994	440	15,000
PRESSTEK INC	261,417	35	19,300
PRICE COMMUNICATIONS	671,060	100	30,300
PRICE T ROWE GROUP I	2,345,270	78,868	189,866
PRICELINE COM INC	1,638,063	100	61,500
PRICESMART INC	32,019		2,300
PRIDE INTL INC DEL	1,481,512	12,560	84,400
PRIMEDIA INC	1,225,026	15,120	129,411
PRIME GROUP REALTY T	118,150		8,300
PRIMA ENERGY CORP	78,655		6,750
PRIME HOSPITALITY CO	491,884		31,400
PRINCIPAL FINANCIAL	237,620		
PRIORITY HEALTHCARE	182,572	1,300	14,200
PRIVATE MEDIA GROUP	105,980		

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

PROASSURANCE CORP 194,326 15,724

PRIZE ENERGY CORP 43,588

Page Total

Page 50 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
PROBUSINESS SERVICES	COM	74267410	2,974,630	158,225	157,925	300	
PROCTER & GAMBLE CO	COM	74271810	2,614,815,083	33,044,548	30,891,485	1,225,166	92
PROFIT RECOVERY GROU	COM	74316810	2,973,120	364,800	364,800		
PROGENICS PHARMACEUT	COM	74318710	1,231,450	66,673	66,673		
PROGRESS ENERGY INC	COM	74326310	1,076,782,441	23,912,557	23,897,109	10,138	
PROGRESS SOFTWARE CO	COM	74331210	5,962,636	345,060	344,980	80	
PROGRESSIVE CORP OHI	COM	74331510	257,235,688	1,722,945	1,713,244	6,401	
PROLOGIS TR	SH BEN INT	74341010	40,534,799	1,884,463	1,762,393	122,070	
PROMISTAR FINL CORP	COM	74342Y10	3,719,847	152,141	152,141		
PROQUEST COMPANY	COM	74346P10	4,455,841	131,402	131,402		
PROSPERITY BANCSHARE	COM	74360610	1,180,461	43,737	43,737		
PROTECTIVE LIFE CORP	COM	74367410	38,859,586	1,343,228	1,337,108	4,920	
PROTEIN DESIGN LABS	COM	74369L10	32,046,748	977,035	975,775	1,060	
PROTON ENERGY SYS IN	COM	74371K10	2,427,331	294,222	294,222		
PROVIDENT BANCORP IN	COM	74383510	937,320	32,100	32,100		
PROVIDENT BANKSHARES	COM	74385910	12,902,619	530,972	530,972		
PROVIDENT FINL GROUP	COM	74386610	14,407,720	548,239	547,439	800	
PROVINCE HEALTHCARE	COM	74397710	8,842,439	286,534	284,829	1,705	
PROVIDIAN FINL CORP	COM	74406A10	20,961,681	5,904,699	5,885,149	18,330	

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

PROXIM INC	COM	74428410	2,407,306	242,672	241,572	1,100
PRUDENTIAL FINL INC	COM	74432010	647,039	19,495	18,178	1,317
PRUDENTIAL PLC	ADR	74435K20	1,084,644	46,293	46,293	
PUBLIC SVC ENTERPRIS	COM	74457310	201,512,181	4,776,302	4,757,774	11,947
PUBLIC STORAGE INC	COM	74460D10	34,982,191	1,047,371	1,046,981	390
PUGET ENERGY INC NEW	COM	74531010	24,418,404	1,115,505	1,107,040	7,890
PULITZER INC	COM	74576910	4,138,548	81,148	80,548	500
PULTE HOMES INC	COM	74586710	49,651,687	1,111,522	1,108,808	2,525
PUMATECH INC	COM	74588710	858,745	332,847	332,847	
PURE RES INC	COM	74622E10	2,823,004	140,448	140,148	300
QRS CORP	COM	74726X10	2,050,379	145,417	144,467	950
QLOGIC CORP	COM	74727710	84,899,976	1,907,436	1,901,256	5,880
QUAKER CITY BANCORP	COM	74731K10	1,040,212	34,848	34,848	
QUAKER CHEM CORP	COM	74731610	2,728,490	132,451	132,451	
QUAKER FABRIC CORP N	COM	74739910	849,074	102,175	102,175	
QUALCOMM INC	COM	74752510	831,744,898	16,470,196	16,393,070	59,896
QUANTA SVCS INC	COM	74762E10	5,925,829	384,046	383,046	900
QUANEX CORP	COM	74762010	5,426,242	191,740	191,740	
QUANTUM CORP	COM DSSG	74790620	16,287,181	1,653,521	1,647,501	5,620
QUEST DIAGNOSTICS IN	COM	74834L10	80,797,449	1,126,725	1,122,555	3,970
QUEST SOFTWARE INC	COM	74834T10	5,365,964	242,694	241,994	700
QUESTAR CORP	COM	74835610	20,563,369	820,893	814,293	2,700
QUICKSILVER RESOURCE	COM	74837R10	1,326,565	69,636	69,636	
QUIKSILVER INC	COM	74838C10	3,452,796	200,744	200,744	
QUINTILES TRANSNATIO	COM	74876710	40,422,294	2,518,523	2,437,988	69,795
QUIXOTE CORP	COM	74905610	934,553	49,187	49,187	
QWEST COMMUNICATIONS	COM	74912110	477,930,732	33,823,831	33,494,337	240,790
QUOVADX INC	COM	74913K10	374,052	40,880	40,880	
Page Total			6,047,895,244			

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

Voting Authority			
Name of	Sole	Shared	None
Issuer			
PROBUSINESS SERVICES	148,025		10,200
PROCTER & GAMBLE CO	27,463,641	1,863,447	3,717,460
PROFIT RECOVERY GROU	339,800		25,000
PROGENICS PHARMACEUT	64,973		1,700
PROGRESS ENERGY INC	3,984,228	19,373,538	554,791
PROGRESS SOFTWARE CO	326,625		18,435
PROGRESSIVE CORP OHI	1,486,385	25,560	211,000
PROLOGIS TR	1,794,844	8,100	81,519
PROMISTAR FINL CORP	140,041		12,100
PROQUEST COMPANY	123,102		8,300
PROSPERITY BANCSHARE	43,737		
PROTECTIVE LIFE CORP	1,268,228	17,800	57,200
PROTEIN DESIGN LABS	917,135	5,000	54,900
PROTON ENERGY SYS IN	273,622		20,600
PROVIDENT BANCORP IN	32,100		
PROVIDENT BANKSHARES	515,737		15,235
PROVIDENT FINL GROUP	467,839	200	80,200
PROVINCE HEALTHCARE	267,034		19,500
PROVIDIAN FINL CORP	5,115,472	65,160	724,067
PROXIM INC	226,872		15,800
PRUDENTIAL FINL INC	19,495		
PRUDENTIAL PLC	46,293		
PUBLIC SVC ENTERPRIS	4,157,705	80,263	538,334
PUBLIC STORAGE INC	986,471	5,000	55,900
PUGET ENERGY INC NEW	1,034,683	5,275	75,547
PULITZER INC	74,648	100	6,400
PULTE HOMES INC	991,765	13,996	105,761

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

PUMATECH INC	306,247		26,600
PURE RES INC	132,148		8,300
QRS CORP	132,817		12,600
QLOGIC CORP	1,629,946	62,202	215,288
QUAKER CITY BANCORP	33,948		900
QUAKER CHEM CORP	129,751		2,700
QUAKER FABRIC CORP N	102,175		
QUALCOMM INC	13,728,576	549,134	2,192,486
QUANTA SVCS INC	365,046	3,900	15,100
QUANEX CORP	180,840		10,900
QUANTUM CORP	1,522,121	13,300	118,100
QUEST DIAGNOSTICS IN	1,040,064	4,200	82,461
QUEST SOFTWARE INC	221,994	100	20,600
QUESTAR CORP	732,293	7,900	80,700
QUICKSILVER RESOURCE	68,136		1,500
QUIKSILVER INC	185,144		15,600
QUINTILES TRANSNATIO	2,241,928	54,998	221,597
QUIXOTE CORP	45,387		3,800
QWEST COMMUNICATIONS	29,353,029	552,153	3,918,649
QUOVADX INC	40,880		
Page Total			

Page 51 of 70

							Investment Discretion	
Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Sh Ot	
R & G FINANCIAL CORP	CL B	74913610	1,820,302	106,202	106,202			

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

RCN CORP	COM	74936110	1,031,336	351,992	350,692	300
RFS HOTEL INVS INC	COM	74955J10	5,905,764	518,960	503,755	15,205
R H DONNELLEY CORP	COM NEW	74955W30	9,173,554	315,785	315,166	619
R G S ENERGY GROUP I	COM	74956K10	12,701,844	337,815	334,879	2,936
RLI CORP	COM	74960710	3,038,535	67,523	67,023	500
RPC INC	COM	74966010	1,925,756	109,108	109,108	
RPM INC OHIO	COM	74968510	24,667,285	1,705,898	1,700,566	2,120
RSA SEC INC	COM	74971910	9,610,455	550,427	549,247	980
RTI INTL METALS INC	COM	74973W10	2,047,103	205,739	204,679	1,060
RF MICRODEVICES INC	COM	74994110	30,733,386	1,598,200	1,594,790	3,010
RACING CHAMPIONS COR	COM	75006910	463,710	37,700	37,700	
RADIAN GROUP INC	COM	75023610	40,250,377	937,145	935,975	1,170
RADIANT SYSTEMS INC	COM	75025N10	1,749,219	152,106	152,086	20
RADIO ONE INC	CL A	75040P10	6,873,924	372,167	294,937	63,810
RADIO ONE INC	CL D NON V	75040P40	6,160,212	342,044	336,744	5,300
RADIO SHACK CORP	COM	75043810	123,113,695	4,090,156	4,076,134	7,482
RADISYS CORP	COM	75045910	2,906,554	147,841	147,101	740
RAILAMERICA INC	COM	75075310	2,746,315	189,925	189,925	
RAINDANCE COMM	COM	75086X10	400,642	70,165	38,765	31,400
RAINBOW TECHNOLOGIES	COM	75086210	1,571,049	212,304	212,304	
RAMBUS INC DEL	COM	75091710	6,502,341	813,810	811,810	1,920
RALCORP HLDGS INC NE	COM	75102810	6,438,764	283,646	283,546	100
RANGE RES CORP	COM	75281A10	2,006,914	441,080	441,080	
RANK GROUP PLC	SPONSORED	75303710	378,252	56,880	56,880	
RARE HOSPITALITY INT	COM	75382010	5,400,471	239,595	239,595	
RATIONAL SOFTWARE CO	COM NEW	75409P20	52,109,499	2,672,282	2,634,927	22,615
RAYMOND JAMES FINANC	COM	75473010	13,061,343	367,718	366,173	1,445
RAYONIER INC	COM	75490710	22,508,459	445,977	445,477	400
RAYOVAC CORP	COM	75508110	3,299,102	187,449	187,389	60
RAYTHEON CO	COM NEW	75511150	371,946,090	11,455,069	11,269,219	169,137
READ-RITE CORP	COM	75524610	6,934,412	1,049,079	1,044,879	4,200

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

READERS DIGEST ASSN	CL A NON V	75526710	34,793,353	1,507,511	1,331,771	160,340	1
READERS DIGEST ASSN	CL B	75526720	35,488,476	1,584,307		1,584,307	
REALNETWORKS INC	COM	75605L10	4,356,580	733,431	733,191	140	
REALTY INCOME CORP	COM	75610910	8,631,840	293,600	293,500	100	
RECKSON ASSOCS RLTY	COM	75621K10	13,343,255	571,201	571,201		
RECOTON CORP	COM	75626810	1,123,740	82,628	82,628		
RED HAT INC	COM	75657710	2,617,571	368,672	365,732	1,240	
REDBACK NETWORKS INC	COM	75720910	3,262,553	825,963	821,843	4,020	
REDWOOD TR INC	COM	75807540	2,495,738	103,002	103,002		
REEBOK INTL LTD	COM	75811010	31,350,003	1,183,019	1,179,299	1,820	
REED INTL PLC	SPON ADR N	75821287	1,845,952	55,434	55,434		
REGAL BELOIT CORP	COM	75875010	4,180,433	191,763	191,463	300	
REGENCY CTRS CORP	COM	75884910	12,892,067	464,579	464,579		
REGENERON PHARMACEUT	COM	75886F10	7,260,464	257,829	257,829		
REGENERATION TECH IN	COM	75886N10	1,197,528	117,520	117,520		
Page Total			944,316,217				

Voting Authority

Name of Issuer	Sole	Shared	None
R & G FINANCIAL CORP	99,802		6,400
RCN CORP	320,592	1,000	30,400
RFS HOTEL INVS INC	501,060		17,900
R H DONNELLEY CORP	294,885		20,900
R G S ENERGY GROUP I	315,415		22,400
RLI CORP	61,723		5,800
RPC INC	100,708		8,400
RPM INC OHIO	1,634,286	3,212	68,400
RSA SEC INC	509,677	5,700	35,050
RTI INTL METALS INC	191,639		14,100

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

RF MICRODEVICES INC	1,507,200	8,400	82,600
RACING CHAMPIONS COR	37,700		
RADIAN GROUP INC	879,380	6,500	51,265
RADIANT SYSTEMS INC	140,006		12,100
RADIO ONE INC	311,492	13,420	47,255
RADIO ONE INC	336,444	5,600	
RADIOSHACK CORP	3,396,270	127,430	566,456
RADISYS CORP	137,491		10,350
RAILAMERICA INC	179,525		10,400
RAINDANCE COMM	70,165		
RAINBOW TECHNOLOGIES	198,104		14,200
RAMBUS INC DEL	762,730	80	51,000
RALCORP HLDGS INC NE	263,946		19,700
RANGE RES CORP	411,480		29,600
RANK GROUP PLC	56,880		
RARE HOSPITALITY INT	226,295		13,300
RATIONAL SOFTWARE CO	2,357,036	26,440	288,806
RAYMOND JAMES FINANC	342,018	100	25,600
RAYONIER INC	425,677	2,600	17,700
RAYOVAC CORP	176,349		11,100
RAYTHEON CO	7,295,482	3,264,962	894,625
READ-RITE CORP	974,979		74,100
READERS DIGEST ASSN	1,184,043	171,720	151,748
READERS DIGEST ASSN		1,584,307	
REALNETWORKS INC	671,931	6,200	55,300
REALTY INCOME CORP	275,800		17,800
RECKSON ASSOCS RLTY	550,301		20,900
RECOTON CORP	81,028		1,600
RED HAT INC	348,872	1,700	18,100
REDBACK NETWORKS INC	734,193	9,900	81,870
REDWOOD TR INC	100,702		2,300

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

REEBOK INTL LTD	1,046,969	18,374	117,676
REED INTL PLC	15,601	39,833	
REGAL BELOIT CORP	175,363		16,400
REGENCY CTRS CORP	450,179		14,400
REGENERON PHARMACEUT	241,629		16,200
REGENERATION TECH IN	115,120		2,400
Page Total			

Page 52 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
REGENT COMMUNICATION	COM	75886510	1,144,428	169,545	169,545		
REGIS CORP MINN	COM	75893210	9,119,417	353,740	353,720		20
REGIONS FINL CORP	COM	75894010	134,039,134	4,476,925	4,435,685		29,220
REGISTER COM INC	COM	75914G10	3,431,140	298,360	298,260		100
REHABCARE GROUP INC	COM	75914810	4,183,900	141,348	141,348		
REINSURANCE GROUP AM	COM	75935110	7,219,962	216,946	216,946		
RELIANCE STEEL & ALU	COM	75950910	5,852,805	222,964	222,964		
RELIANT RES INC	COM	75952B10	6,726,091	407,395	402,595		4,800
RELIANT ENERGY INC	COM	75952J10	163,667,013	6,171,456	6,144,800		21,772
REMEC INC	COM	75954310	4,248,507	425,276	425,276		
REMINGTON OIL & GAS	COM	75959430	2,543,082	146,999	146,999		
RENAISSANCE LEARNING	COM	75968L10	4,933,306	161,907	161,907		
REPUBLIC BANCSHARES	COM	75992910	486,707	37,439	37,439		
RENAL CARE GROUP INC	COM	75993010	15,905,004	495,483	494,983		500
RENT A CTR INC NEW	COM	76009N10	2,610,571	77,765	77,625		40

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

RENT WAY INC	COM	76009U10	1,397,245	233,263	233,263	
REPSOL YPF S A	SPONSORED	76026T20	693,705	47,743	47,743	
REPUBLIC BANCORP KY	CL A	76028120	537,900	39,874	39,874	
REPUBLIC BANCORP INC	COM	76028210	8,756,163	632,214	631,784	430
REPUBLIC SVCS INC	COM	76075910	33,478,207	1,676,425	1,671,165	5,160
RESEARCH FRONTIERS I	COM	76091110	1,482,019	88,426	88,426	
RESMED INC	COM	76115210	10,657,557	197,655	197,095	560
RESORTQUEST INTL INC	COM	76118310	680,822	143,030	143,030	
RESOURCE AMERICA INC	CL A	76119520	1,226,687	131,337	131,337	
RESOURCES CONNECTION	COM	76122Q10	3,351,809	127,300	127,300	
RESPIRONICS INC	COM	76123010	9,812,230	283,263	282,983	280
RETEK INC	COM	76128Q10	15,496,615	518,802	517,894	708
REUTERS GROUP PLC	SPONSORED	76132M10	723,839	12,066	12,066	
REVLON INC	CL A	76152550	439,460	65,985	65,785	200
REYNOLDS & REYNOLDS	CL A	76169510	37,239,076	1,535,632	1,524,672	10,760
REYNOLDS R J TOB HLD	COM	76182K10	54,610,662	969,994	963,352	6,128
RIBOZYME PHARMACEUTI	COM	76256710	421,116	92,148	92,148	
RICHARDSON ELECTRS L	COM	76316510	597,897	49,413	49,413	
RIGEL PHARMACEUTICAL	COM	76655910	1,112,396	239,225	239,225	
RIGHTCHOICE MANAGED	COM	76657T10	3,478,922	49,706	49,706	
RIGGS NATL CORP WASH	COM	76657010	1,997,682	142,998	142,798	200
RIGHT MGMT CONSULTAN	COM	76657310	1,831,862	105,888	105,888	
RIO TINTO PLC	SPONSORED	76720410	14,141,528	180,607	84,130	96,477
RITE AID CORP	COM	76775410	18,363,483	3,629,147	3,623,787	5,140
RIVERSTONE NETWORKS	COM	76932010	13,546,878	816,077	813,051	2,894
RIVIANA FOODS INC	COM	76953610	1,099,204	61,927	61,927	
ROADWAY CORP	COM	76974210	6,624,056	180,492	179,992	
ROANOKE ELEC STL COR	COM	76984110	1,474,695	106,862	106,862	
ROBBINS & MYERS INC	COM	77019610	2,199,369	93,950	93,950	
ROBERT HALF INTL INC	COM	77032310	94,820,083	3,551,314	3,545,884	5,190
ROCK-TENN CO	CL A	77273920	3,057,508	212,327	121,095	91,232

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

ROCKWELL INTL CORP N COM	77390310	67,342,576	3,770,581	3,732,544	14,454	2
Page Total		778,804,318				

Name of Issuer	Voting Authority		
	Sole	Shared	None
REGENT COMMUNICATION	166,545		3,000
REGIS CORP MINN	330,440		23,300
REGIONS FINL CORP	3,962,340	78,257	436,328
REGISTER COM INC	283,960		14,400
REHABCARE GROUP INC	131,648		9,700
REINSURANCE GROUP AM	205,046	100	11,800
RELIANCE STEEL & ALU	212,164		10,800
RELIANT RES INC	319,795	4,500	83,100
RELIANT ENERGY INC	5,339,096	95,262	737,098
REMEC INC	401,376		23,900
REMINGTON OIL & GAS	137,099		9,900
RENAISSANCE LEARNING	156,357		5,550
REPUBLIC BANCSHARES	37,439		
RENAL CARE GROUP INC	464,083		31,400
RENT A CTR INC NEW	73,265	100	4,400
RENT WAY INC	217,863		15,400
REPSOL YPF S A	47,743		
REPUBLIC BANCORP KY	39,874		
REPUBLIC BANCORP INC	597,674		34,540
REPUBLIC SVCS INC	1,556,359	9,900	110,166
RESEARCH FRONTIERS I	82,026		6,400
RESMED INC	174,355	2,700	20,600
RESORTQUEST INTL INC	133,030		10,000

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

RESOURCE AMERICA INC	121,737		9,600
RESOURCES CONNECTION	125,300		2,000
RESPIRONICS INC	260,563		22,700
RETEK INC	485,002	4,200	29,600
REUTERS GROUP PLC	12,066		
REVLON INC	65,985		
REYNOLDS & REYNOLDS	1,491,532	2,900	41,200
REYNOLDS R J TOB HLD	960,880	6,414	2,700
RIBOZYME PHARMACEUTI	92,148		
RICHARDSON ELECTRS L	45,413		4,000
RIGEL PHARMACEUTICAL	223,125		16,100
RIGHTCHOICE MANAGED	47,306		2,400
RIGGS NATL CORP WASH	131,498		11,500
RIGHT MGMT CONSULTAN	103,938		1,950
RIO TINTO PLC	179,017		1,590
RITE AID CORP	3,367,027	17,320	244,800
RIVERSTONE NETWORKS	738,590	6,053	71,434
RIVIANA FOODS INC	57,527		4,400
ROADWAY CORP	164,892	500	15,100
ROANOKE ELEC STL COR	100,062		6,800
ROBBINS & MYERS INC	88,062		5,888
ROBERT HALF INTL INC	2,997,138	118,271	435,905
ROCK-TENN CO	210,127		2,200
ROCKWELL INTL CORP N	3,225,771	87,729	457,081
Page Total			

Page 53 of 70

Investment Discretion

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Sh Ot
ROCKWELL COLLINS INC	COM	77434110	73,348,665	3,761,470	3,714,833	25,054	2
ROGERS CORP	COM	77513310	4,182,854	138,048	138,008	40	
ROHM & HAAS CO	COM	77537110	161,547,183	4,664,949	4,617,245	36,578	1
ROLLINS INC	COM	77571110	5,387,100	269,355	269,315	40	
ROPER INDS INC NEW	COM	77669610	18,276,687	369,226	368,566	560	
ROSLYN BANCORP INC	COM	77816210	17,339,857	990,849	990,099	750	
ROSS STORES INC	COM	77829610	37,620,312	1,172,703	1,169,713	2,590	
ROSTELECOM OPEN JT S	SPONSORED	77852910	521,556	99,344	99,344		
ROUSE CO	COM	77927310	20,074,868	685,383	681,523	3,860	
ROWAN COS INC	COM	77938210	38,798,787	2,003,035	1,995,260	7,415	
ROXIO INC	COM	78000810	2,604,010	157,342	156,315	1,027	
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	388,551	13,302	13,302		
ROYAL BANCSHARES PA	CL A	78008110	594,082	29,483	29,483		
ROYAL BK CDA MONTREA	COM	78008710	455,589	13,988	13,854	134	
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,599,723,974	32,634,108	32,462,327	171,781	
RUBY TUESDAY INC	COM	78118210	16,711,682	810,067	724,008	73,109	1
RUDDICK CORP	COM	78125810	6,879,905	430,263	430,063	100	
RUDOLPH TECHNOLOGIES	COM	78127010	3,079,670	89,734	89,734		
RURAL CELLULAR CORP	CL A	78190410	1,594,101	71,645	70,715	930	
RUSS BERRIE & CO	COM	78223310	4,494,750	149,825	149,825		
RUSSELL CORP	COM	78235210	3,737,294	248,987	248,719	268	
RYANS FAMILY STEAK H	COM	78351910	6,579,261	303,892	300,212	2,720	
RYDER SYS INC	COM	78354910	36,433,294	1,644,844	1,643,364	1,480	
RYERSON TULL INC NEW	COM	78375P10	2,443,639	222,149	222,149		
RYLAND GROUP INC	COM	78376410	19,038,807	260,093	260,093		
S & T BANCORP INC	COM	78385910	5,454,380	224,645	224,645		
SBC COMMUNICATIONS I	COM	78387G10	3,099,700,754	79,134,561	75,494,664	3,112,118	52
SBS TECHNOLOGIES INC	COM	78387P10	2,244,464	154,047	154,047		

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

SBA COMMUNICATIONS C	COM	78388J10	4,550,060	349,467	348,827	540
SCM MICROSYSTEMS INC	COM	78401810	1,975,331	134,927	134,927	
SCPIE HLDGS INC	COM	78402P10	2,465,014	84,274	84,274	
SCP POOL CORP	COM	78402810	5,101,857	185,860	183,625	2,085
SEI INVESTMENTS CO	COM	78411710	48,200,846	1,068,518	1,041,405	26,853
SEMCO ENERGY INC	COM	78412D10	1,896,998	176,465	176,465	
SJW CORP	COM	78430510	2,259,417	26,491	26,491	
SKF AB	SPONSORED	78437540	371,481	19,198	19,198	
SK TELECOM LTD	SPONSORED	78440P10	1,416,607	65,523	65,523	
SL GREEN RLTY CORP	COM	78440X10	25,817,221	840,678	752,328	88,350
SLI INC	COM	78442T10	537,469	205,927	205,867	60
SPDR TR	UNIT SER 1	78462F10	53,380,957	467,025	395,079	71,946
SPSS INC	COM	78462K10	1,729,435	97,433	97,433	
SPS TECHNOLOGIES INC	COM	78462610	3,523,951	100,915	100,495	420
S1 CORPORATION	COM	78463B10	9,922,336	613,247	611,847	1,300
SPX CORP	COM	78463510	81,829,100	597,729	530,782	49,518
SRI/SURGICAL EXPRESS	COM	78464W10	227,824	14,239	14,239	
SABA SOFTWARE INC	COM	78493210	1,317,371	252,370	252,270	
SWS GROUP INC	COM	78503N10	3,357,516	131,926	131,805	121
Page Total			5,439,136,867			

Voting Authority

Name of Issuer	Sole	Shared	None
ROCKWELL COLLINS INC	3,245,979	63,328	452,163
ROGERS CORP	126,182		11,866
ROHM & HAAS CO	4,036,044	80,582	548,323
ROLLINS INC	256,855		12,500
ROPER INDS INC NEW	348,669	100	20,457
ROSLYN BANCORP INC	921,899	8,050	60,900

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

ROSS STORES INC	1,097,003	8,500	67,200
ROSTELECOM OPEN JT S	53,472	27,403	18,469
ROUSE CO	625,983	3,000	56,400
ROWAN COS INC	1,797,416	21,953	183,666
ROXIO INC	146,936		10,406
ROYAL & SUN ALLIANCE	13,302		
ROYAL BANCSHARES PA	29,483		
ROYAL BK CDA MONTREA	12,779		1,209
ROYAL DUTCH PETE CO	29,830,018	490,750	2,313,340
RUBY TUESDAY INC	736,617	12,950	60,500
RUDDICK CORP	408,050	100	22,113
RUDOLPH TECHNOLOGIES	83,734		6,000
RURAL CELLULAR CORP	67,245		4,400
RUSS BERRIE & CO	143,425		6,400
RUSSELL CORP	220,711		28,276
RYANS FAMILY STEAK H	269,232	960	33,700
RYDER SYS INC	1,519,636	14,300	110,908
RYERSON TULL INC NEW	207,749		14,400
RYLAND GROUP INC	250,993		9,100
S & T BANCORP INC	209,945		14,700
SBC COMMUNICATIONS I	65,815,937	3,510,914	9,807,710
SBS TECHNOLOGIES INC	145,347		8,700
SBA COMMUNICATIONS C	325,267	100	24,100
SCM MICROSYSTEMS INC	124,827		10,100
SCPIE HLDGS INC	78,374		5,900
SCP POOL CORP	171,123	150	14,587
SEI INVESTMENTS CO	1,020,163	4,160	44,195
SEMCO ENERGY INC	162,965		13,500
SJW CORP	24,991		1,500
SKF AB	19,198		
SK TELECOM LTD	28,312	37,211	

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

SL GREEN RLTY CORP	822,178		18,500
SLI INC	194,727		11,200
SPDR TR	442,625		24,400
SPSS INC	89,833		7,600
SPS TECHNOLOGIES INC	94,715		6,200
S1 CORPORATION	575,947	100	37,200
SPX CORP	535,777	19,729	42,223
SRI/SURGICAL EXPRESS	14,239		
SABA SOFTWARE INC	237,170	100	15,100
SWS GROUP INC	119,827		12,099
Page Total			

Page 54 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
S Y BANCORP INC	COM	78506010	1,472,625	44,223	44,223		
SABRE HLDGS CORP	CL A	78590510	111,920,081	2,642,741	2,636,505	4,912	
SAFECO CORP	COM	78642910	103,428,404	3,320,334	3,304,225	9,710	
SAFEGUARD SCIENTIFIC	COM	78644910	3,980,263	1,137,218	1,136,128	990	
SAFEWAY INC	COM NEW	78651420	431,193,081	10,327,978	10,270,988	50,945	
SAGA COMMUNICATIONS	CL A	78659810	1,965,527	94,953	94,953		
SAGE INC	COM	78663210	3,953,218	106,642	106,642		
ST FRANCIS CAP CORP	COM	78937410	1,501,252	64,905	64,905		
ST JOE CO	COM	79014810	6,608,773	238,154	237,034	1,120	
ST JUDE MED INC	COM	79084910	179,215,656	2,307,993	2,301,578	4,915	
ST MARY LD & EXPL CO	COM	79222810	5,585,705	263,601	260,396	3,205	

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

ST PAUL COS INC	COM	79286010	225,586,633	5,130,467	5,092,138	32,073
SAKS INC	COM	79377W10	13,017,951	1,393,785	1,388,955	4,730
SALEM COMMUNICATIONS	CL A	79409310	1,972,595	85,765	85,765	
SALTON INC	COM	79575710	1,171,900	62,071	62,071	
SAN PAOLO-IMI S P A	SPONSORED	79917510	411,575	18,802	18,802	
SANCHEZ COMPUTER ASS	COM	79970210	1,067,724	124,880	124,760	120
SANDERSON FARMS INC	COM	80001310	1,099,738	51,510	51,510	
SANDISK CORP	COM	80004C10	9,954,374	691,276	690,676	500
SANDY SPRING BANCORP	COM	80036310	4,056,733	127,330	127,330	
SANGAMO BIOSCIENCES	COM	80067710	832,866	89,172	89,172	
SANMINA SCI CORP	COM	80090710	215,167,197	10,812,422	10,788,600	23,194
SANGSTAT MED CORP	COM	80100310	4,622,490	235,361	235,361	
SANTANDER BANCORP	COM	80280910	1,670,172	86,047	86,047	
SAP AKTIENGESELLSCHA	SPONSORED	80305420	455,928	14,279	13,959	320
SAPIENT CORP	COM	80306210	19,327,707	2,503,589	2,493,047	10,142
SARA LEE CORP	COM	80311110	471,122,835	21,193,110	17,435,990	3,662,780
SATCON TECHNOLOGY CO	COM	80389310	420,461	80,858	80,858	
SAUER-DANFOSS INC	COM	80413710	904,376	113,047	112,987	60
SAUL CTRS INC	COM	80439510	3,367,193	157,714	157,714	
SCANA CORP NEW	COM	80589M10	28,253,823	1,015,229	1,008,779	6,050
SCANSOURCE INC	COM	80603710	2,462,681	51,737	51,737	
SCHAWK INC	CL A	80637310	865,128	78,648	78,648	
SCHEIN HENRY INC	COM	80640710	37,190,376	1,004,331	997,431	400
SCHERING PLOUGH CORP	COM	80660510	1,072,520,422	29,950,305	29,366,467	299,753
SCHLUMBERGER LTD	COM	80685710	546,687,439	9,948,816	9,757,925	190,891
SCHOLASTIC CORP	COM	80706610	27,296,928	542,359	541,759	400
SCHOOL SPECIALTY INC	COM	80786310	5,040,692	220,310	220,070	240
SCHULER HOMES INC	CL A	80818810	5,441,857	274,149	274,149	
SCHULMAN A INC	COM	80819410	5,083,642	372,428	372,128	300
SCHWAB CHARLES CORP	COM	80851310	433,289,808	28,008,391	27,876,569	118,997
SCHWEITZER-MAUDUIT I	COM	80854110	3,270,161	137,691	137,691	

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

SCICLONE PHARMACEUTI	COM	80862K10	835,035	278,345	278,345	
SCIENTIFIC ATLANTA I	COM	80865510	87,119,838	3,639,091	3,632,481	6,390
SCIENTIFIC GAMES COR	CL A	80874P10	1,853,162	211,790	132,790	7
SCIOS INC	COM	80890510	9,706,931	408,369	408,369	
SCOTTISH PWR PLC	SPON ADR F	81013T70	545,972	25,160	25,149	11
Page Total			4,094,518,928			

Voting Authority

Name of Issuer	Sole	Shared	None
S Y BANCORP INC	43,123		1,100
SABRE HLDGS CORP	2,308,645	42,628	291,468
SAFECO CORP	2,921,565	36,971	361,798
SAFEGUARD SCIENTIFIC	1,062,618	100	74,500
SAFEWAY INC	8,974,540	159,212	1,194,226
SAGA COMMUNICATIONS	88,853		6,100
SAGE INC	99,542		7,100
ST FRANCIS CAP CORP	63,505		1,400
ST JOE CO	214,654	700	22,800
ST JUDE MED INC	1,978,911	80,502	248,580
ST MARY LD & EXPL CO	245,101		18,500
ST PAUL COS INC	4,468,345	71,847	590,275
SAKS INC	1,311,985	6,000	75,800
SALEM COMMUNICATIONS	80,265		5,500
SALTON INC	58,571		3,500
SAN PAOLO-IMI S P A	18,802		
SANCHEZ COMPUTER ASS	122,380		2,500
SANDERSON FARMS INC	51,510		
SANDISK CORP	644,076	4,700	42,500

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

SANDY SPRING BANCORP	118,780		8,550

SANGAMO BIOSCIENCES	87,472		1,700

SANMINA SCI CORP	9,447,143	142,469	1,222,810

SANGSTAT MED CORP	224,561		10,800

SANTANDER BANCORP	80,947		5,100

SAP AKTIENGESELLSCHA	14,279		

SAPIENT CORP	2,277,431	25,900	200,258

SARA LEE CORP	14,832,337	4,321,008	2,039,765

SATCON TECHNOLOGY CO	80,858		

SAUER-DANFOSS INC	100,647		12,400

SAUL CTRS INC	149,314		8,400

SCANA CORP NEW	942,329	6,300	66,600

SCANSOURCE INC	48,037		3,700

SCHAWK INC	78,648		

SCHEIN HENRY INC	948,631	21,500	34,200

SCHERING PLOUGH CORP	25,299,091	1,366,031	3,285,183

SCHLUMBERGER LTD	8,751,291	140,594	1,056,931

SCHOLASTIC CORP	503,859	6,900	31,600

SCHOOL SPECIALTY INC	210,710		9,600

SCHULER HOMES INC	255,449		18,700

SCHULMAN A INC	353,428		19,000

SCHWAB CHARLES CORP	23,380,650	948,741	3,679,000

SCHWEITZER-MAUDUIT I	137,691		

SCICLONE PHARMACEUTI	258,045		20,300

SCIENTIFIC ATLANTA I	3,160,793	45,347	432,951

SCIENTIFIC GAMES COR	132,790	79,000	

SCIOS INC	383,769		24,600

SCOTTISH PWR PLC	25,160		

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 Discretion		Other
					Sole	Shared as Defined	
SCOTTS CO	CL A	81018610	14,035,050	294,854	290,554	4,200	
SCRIPPS E W CO OHIO	CL A	81105420	24,017,004	363,894	363,614	280	
SEACHANGE INTL INC	COM	81169910	5,473,018	160,405	160,405		
SEACOAST FINL SVCS C	COM	81170Q10	5,155,924	300,637	297,661	1,876	
SEACOAST BKG CORP FL	CL A	81170710	1,489,718	32,106	32,106		
SEACOR SMIT INC	COM	81190410	7,564,684	163,032	162,642	390	
SEALED AIR CORP NEW	COM	81211K10	81,265,517	1,990,826	1,973,416	11,839	
SEARS ROEBUCK & CO	COM	81238710	1,570,132,459	32,958,280	32,941,494	14,055	
SEATTLE GENETICS INC	COM	81257810	372,449	65,342	62,487		
SECOND BANCORP INC	COM	81311410	1,587,254	73,450	73,450		
SECTOR SPDR TR	SBI CONS S	81369Y30	1,003,300	39,500	39,500		
SECTOR SPDR TR	SBI INT-UT	81369Y88	568,448	20,280	20,280		
SECURE COMPUTING COR	COM	81370510	5,225,454	254,280	253,480	800	
SECURITY CAP GROUP I	CL B	81413P20	13,529,846	533,301	528,201	5,000	
SEEBEYOND TECHNOLOGI	COM	81570410	2,860,821	294,930	294,930		
SEITEL INC	COM NEW	81607430	4,078,313	299,876	299,876		
SELECT MEDICAL CORP	COM	81619610	1,629,515	101,338	101,338		
SELECTICA INC	COM	81628810	872,289	144,180	144,180		
SELECTIVE INS GROUP	COM	81630010	5,311,789	244,445	244,245	100	
SEMTECH CORP	COM	81685010	31,745,148	889,469	888,389	880	
SEMPRA ENERGY	COM	81685110	111,625,044	4,546,845	4,538,172	7,773	
SEMITool INC	COM	81690910	1,670,879	145,547	145,547		
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	3,003,071	215,893	215,833	60	
SENSIENT TECHNOLOGIE	COM	81725T10	12,260,690	589,173	588,873	300	

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

SEPRACOR INC	COM	81731510	49,962,820	875,619	809,250	4,869	6
SEQUA CORPORATION	CL A	81732010	3,535,345	74,397	74,397		
SEQUENOM INC	COM	81733710	2,343,836	219,666	219,666		
SERENA SOFTWARE INC	COM	81749210	9,139,648	420,407	420,397	10	
SERONO S A	SPONSORED	81752M10	491,774	22,162	22,162		
SEROLOGICALS CORP	COM	81752310	5,619,390	261,367	241,117	20,250	
SERVICE CORP INTL	COM	81756510	10,812,995	2,166,933	2,143,079	23,634	
SERVICEMASTER CO	COM	81760N10	35,448,322	2,568,719	2,558,554	9,270	
7-ELEVEN INC	COM NEW	81782620	3,153,924	269,336	269,336		
SHAW GROUP INC	COM	82028010	6,270,669	266,837	265,897	940	
SHELL TRANS & TRADIN	NEW YRK SH	82270360	3,204,582	77,312	77,312		
SHERWIN WILLIAMS CO	COM	82434810	113,256,907	4,118,433	4,106,633	5,700	
SHOPKO STORES INC	COM	82491110	2,513,063	264,533	264,533		
SHUFFLE MASTER INC	COM	82554910	2,455,504	156,701	156,701		
SHURGARD STORAGE CTR	COM	82567D10	12,383,200	386,975	386,875	100	
SICOR INC	COM	82584610	10,474,945	668,045	667,585	460	
SIEBEL SYS INC	COM	82617010	262,101,251	9,367,450	9,345,495	21,195	
SIEMENS A G	SPONSORED	82619750	2,488,370	38,002	38,002		
SIERRA HEALTH SVCS I	COM	82632210	2,777,773	342,935	342,935		
SIERRA PAC RES NEW	COM	82642810	19,176,905	1,274,213	1,272,882	1,031	
SIGMA ALDRICH CORP	COM	82655210	64,308,686	1,631,786	1,611,609	18,937	
SIGNALSOFT CORP	COM	82668M10	673,266	150,619	150,619		
SILICON LABORATORIES	COM	82691910	4,385,401	130,092	130,042	50	
Page Total			2,533,456,260				

Voting Authority

Name of Issuer	Sole	Shared	None
SCOTTS CO	284,354	100	10,400
SCRIPPS E W CO OHIO	334,306	2,500	27,088

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

SEACHANGE INTL INC	148,305		12,100
SEACOAST FINL SVCS C	279,637	1,100	19,900
SEACOAST BKG CORP FL	29,806		2,300
SEACOR SMIT INC	151,732		11,300
SEALED AIR CORP NEW	1,682,292	63,878	244,656
SEARS ROEBUCK & CO	7,180,715	24,853,688	923,877
SEATTLE GENETICS INC	59,687	2,855	2,800
SECOND BANCORP INC	70,650		2,800
SECTOR SPDR TR			39,500
SECTOR SPDR TR			20,280
SECURE COMPUTING COR	237,380		16,900
SECURITY CAP GROUP I	477,901	6,300	49,100
SEEBEYOND TECHNOLOGI	277,130		17,800
SEITEL INC	285,976		13,900
SELECT MEDICAL CORP	95,538		5,800
SELECTICA INC	141,880		2,300
SELECTIVE INS GROUP	225,245	100	19,100
SEMTECH CORP	841,169	3,400	44,900
SEMPRA ENERGY	3,953,026	63,134	530,685
SEMITOOL INC	135,947		9,600
SENIOR HSG PPTYS TR	207,693		8,200
SENSIENT TECHNOLOGIE	557,956		31,217
SEPRACOR INC	760,419	66,300	48,900
SEQUA CORPORATION	70,697		3,700
SEQUENOM INC	207,966		11,700
SERENA SOFTWARE INC	410,407		10,000
SERONO S A	22,162		
SEROLOGICALS CORP	250,267		11,100
SERVICE CORP INTL	1,871,213	24,920	270,800
SERVICEMASTER CO	2,116,435	17,995	434,289
7-ELEVEN INC	254,536		14,800

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

SHAW GROUP INC	235,437	3,600	27,800
SHELL TRANS & TRADIN	77,312		
SHERWIN WILLIAMS CO	3,575,534	61,492	481,407
SHOPKO STORES INC	252,233		12,300
SHUFFLE MASTER INC	146,251		10,450
SHURGARD STORAGE CTR	367,375		19,600
SICOR INC	635,445	3,000	29,600
SIEBEL SYS INC	7,980,077	313,779	1,073,594
SIEMENS A G	38,002		
SIERRA HEALTH SVCS I	338,635		4,300
SIERRA PAC RES NEW	1,210,513	300	63,400
SIGMA ALDRICH CORP	1,410,997	26,005	194,784
SIGNALSOFT CORP	138,919		11,700
SILICON LABORATORIES	124,192		5,900
Page Total			

Page 56 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
SILGAN HOLDINGS INC	COM	82704810	2,377,682	90,890	90,890		
SILICON IMAGE INC	COM	82705T10	1,785,326	474,821	474,801		20
SILICON GRAPHICS INC	COM	82705610	3,702,623	1,763,154	1,762,284		770
SILICON STORAGE TECH	COM	82705710	7,184,624	745,293	744,103		1,190
SILICON VY BANCSHARE	COM	82706410	18,634,979	697,156	690,072		6,084
SILICONIX INC	COM NEW	82707920	1,943,118	70,865	70,865		
SIMMONS 1ST NATL COR	CL A \$5 PA	82873020	2,157,297	67,101	67,101		

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

SIMON PPTY GROUP INC	COM	82880610	58,012,070	1,977,909	1,895,719	82,190
SIMPLEX SOLUTIONS IN	COM	82885410	693,445	41,900	41,900	
SIMPSON MANUFACTURIN	COM	82907310	4,106,862	71,673	71,673	
SINCLAIR BROADCAST G	CL A	82922610	2,890,607	305,561	252,601	52,960
SIRENZA MICRODEVICES	COM	82966T10	632,483	103,856	90,093	13,763
SIRIUS SATELLITE RAD	COM	82966U10	5,403,763	464,640	459,040	5,500
SITEL CORP	COM	82980K10	1,282,308	534,295	534,295	
SIPEX CORP	COM	82990910	3,081,944	239,840	239,840	
SIX FLAGS INC	COM	83001P10	13,260,528	862,193	860,583	1,310
SIX CONTINENTS PLC	SPONSORED	83001810	1,613,972	159,326	159,326	
SKECHERS U S A INC	CL A	83056610	1,958,246	133,943	133,943	
SKILLSOFT CORP	COM	83066P10	2,371,705	91,501	91,501	
SKY FINL GROUP INC	COM	83080P10	12,274,030	603,443	601,893	1,550
SKYLINE CORP	COM	83083010	2,168,135	67,229	67,229	
SKYWEST INC	COM	83087910	8,579,093	337,096	336,476	520
SMART & FINAL INC	COM	83168310	1,494,778	143,178	143,178	
SMITH A O	COM	83186520	2,148,178	110,163	110,143	20
SMITH INTL INC	COM	83211010	30,592,891	570,550	558,865	8,245
SMITHFIELD FOODS INC	COM	83224810	48,161,323	2,185,178	2,183,318	1,660
SMUCKER J M CO	COM	83269630	10,242,899	289,511	289,311	
SMURFIT-STONE CONTAI	COM	83272710	22,305,314	1,396,701	1,383,799	10,552
SNAP ON INC	COM	83303410	40,131,774	1,192,269	1,190,959	1,310
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	577,216	24,752	24,752	
SOLA INTL INC	COM	83409210	3,974,303	204,861	204,861	
SOLETRON CORP	COM	83418210	199,016,311	17,643,290	17,244,687	295,535
SOLUTIA INC	COM	83437610	15,202,587	1,084,350	1,082,070	1,880
SOMERA COMMUNICATION	COM	83445810	2,052,475	271,851	269,591	2,260
SONIC AUTOMOTIVE INC	CL A	83545G10	14,625,622	623,960	623,900	60
SONIC CORP	COM	83545110	7,639,920	212,220	212,220	
SONICBLUE INC	COM	83546Q10	3,455,242	855,258	854,758	500
SONICWALL INC	COM	83547010	12,470,837	641,504	640,884	620

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

SONOCO PRODS CO	COM	83549510	145,395,125	5,470,095	1,598,735	3,869,625
SONOSITE INC	COM	83568G10	2,410,569	93,833	93,733	
SONY CORP	ADR NEW	83569930	29,960,606	664,315	298,784	365,531
SORRENTO NETWORKS CO	COM	83586Q10	432,085	120,358	119,438	920
SOTHEBYS HLDGS INC	CL A	83589810	7,864,386	473,473	472,973	300
SONUS NETWORKS INC	COM	83591610	4,447,941	962,758	953,938	8,600
SOUNDVIEW TECHNOLOGY	COM	83611Q10	1,332,345	571,822	571,822	
SOUTH FINL GROUP INC	COM	83784110	7,129,500	401,662	401,445	217
SOUTH JERSEY INDS IN	COM	83851810	3,620,588	111,061	111,061	
Page Total			772,799,655			

Voting Authority

Name of Issuer	Sole	Shared	None
SILGAN HOLDINGS INC	84,890		6,000
SILICON IMAGE INC	452,221		22,600
SILICON GRAPHICS INC	1,639,754	100	123,300
SILICON STORAGE TECH	698,293		47,000
SILICON VY BANCSHARE	670,056	1,000	26,100
SILICONIX INC	66,965		3,900
SIMMONS 1ST NATL COR	62,601		4,500
SIMON PPTY GROUP INC	1,780,946	9,600	187,363
SIMPLEX SOLUTIONS IN	41,900		
SIMPSON MANUFACTURIN	65,773		5,900
SINCLAIR BROADCAST G	289,761		15,800
SIRENZA MICRODEVICES	103,856		
SIRIUS SATELLITE RAD	443,240	100	21,300
SITEL CORP	504,795		29,500
SIPEX CORP	225,640		14,200

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

SIX FLAGS INC	800,193	7,900	54,100

SIX CONTINENTS PLC	159,326		

SKECHERS U S A INC	125,443		8,500

SKILLSOFT CORP	90,701		800

SKY FINL GROUP INC	542,743	7,200	53,500

SKYLINE CORP	60,729		6,500

SKYWEST INC	299,496	4,400	33,200

SMART & FINAL INC	135,678		7,500

SMITH A O	99,763		10,400

SMITH INTL INC	509,580	6,340	54,630

SMITHFIELD FOODS INC	2,077,882	23,800	83,496

SMUCKER J M CO	267,711	200	21,600

SMURFIT-STONE CONTAI	1,232,451	14,050	150,200

SNAP ON INC	1,058,387	16,984	116,898

SOCIEDAD QUIMICA MIN	5,521	15,008	4,223

SOLA INTL INC	190,861		14,000

SOLETRON CORP	15,336,832	329,209	1,977,249

SOLUTIA INC	1,007,550	9,500	67,300

SOMERA COMMUNICATION	250,651		21,200

SONIC AUTOMOTIVE INC	611,460		12,500

SONIC CORP	199,210		13,010

SONICBLUE INC	799,758		55,500

SONICWALL INC	616,804		24,700

SONOCO PRODS CO	1,493,607	3,874,943	101,545

SONOSITE INC	91,933	100	1,800

SONY CORP	657,815		6,500

SORRENTO NETWORKS CO	112,458		7,900

SOTHEBYS HLDGS INC	458,773	200	14,500

SONUS NETWORKS INC	859,238	8,720	94,800

SOUNDVIEW TECHNOLOGY	522,722		49,100

SOUTH FINL GROUP INC	370,262		31,400

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

SOUTH JERSEY INDS IN 102,761 8,300

Page Total

Page 57 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Other
					Sole	Shared as Defined	
SOUTHERN CO	COM	84258710	362,627,668	14,304,839	14,260,032	32,503	1
SOUTHERN PERU COPPER	COM	84361110	1,467,710	122,821	122,821		
SOUTHERN UN CO NEW	COM	84403010	6,968,109	369,465	362,743	755	
SOUTHTRUST CORP	COM	84473010	179,048,001	7,257,722	7,238,144	19,138	
SOUTHWEST AIRLS CO	COM	84474110	1,674,811,057	90,628,304	90,565,950	49,947	1
SOUTHWEST BANCORPORA	COM	84476R10	7,419,570	245,113	244,993	20	
SOUTHWEST GAS CORP	COM	84489510	6,171,617	276,135	274,235	1,900	
SOUTHWESTERN ENERGY	COM	84546710	2,331,076	224,142	224,142		
SOVEREIGN BANCORP IN	COM	84590510	35,362,412	2,889,086	2,869,372	13,820	
SOVRAN SELF STORAGE	COM	84610H10	5,549,528	178,155	178,155		
SPANISH BROADCASTING	CL A	84642588	3,348,249	338,549	338,349	200	
SPARTAN STORES INC	COM	84682210	2,121,739	177,403	177,403		
SPARTECH CORP	COM NEW	84722020	2,721,046	132,411	132,411		
SPECIALTY LABORATORI	COM	84749R10	3,247,476	118,133	117,938	195	
SPECTRALINK CORP	COM	84758010	3,579,484	208,960	208,810	150	
SPECTRASITE HLDGS IN	COM	84760T10	2,456,457	684,250	682,300	1,950	
SPECTRIAN CORP	COM	84760810	1,097,054	99,461	99,461		
SPEECHWORKS INTL INC	COM	84764M10	2,507,692	222,906	222,871	35	
SPEEDWAY MOTORSPORTS	COM	84778810	3,779,840	149,519	144,519		
SPHERION CORP	COM	84842010	4,851,754	497,106	496,206	900	

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

SPIEGEL INC	CL A	84845710	893,014	196,267	196,267		
SPINNAKER EXPL CO	COM	84855W10	7,176,698	174,361	173,961	200	
SPORTS RESORTS INTL	COM	84918U10	1,690,278	219,232	219,232		
SPRINT CORP	COM FON GR	85206110	363,080,194	18,081,683	17,991,587	71,222	1
SPRINT CORP	PCS COM SE	85206150	473,282,243	19,388,867	19,174,139	192,799	2
STAMPS COM INC	COM	85285710	1,081,056	301,971	301,971		
STANCORP FINL GROUP	COM	85289110	22,866,448	483,946	483,946		
STANDARD COML CORP	COM	85325810	1,410,337	85,475	85,475		
STANDARD MICROSYSTEM	COM	85362610	2,409,371	155,243	155,243		
STANDARD MTR PRODS I	COM	85366610	888,946	63,953	63,953		
STANDARD PAC CORP NE	COM	85375C10	6,301,482	259,107	258,747	360	
STANDARD REGISTER CO	COM	85388710	2,797,288	150,960	150,860	100	
STANDEX INTL CORP	COM	85423110	2,551,927	117,330	114,810		
STANLEY FURNITURE IN	COM NEW	85430520	1,157,717	48,705	48,705		
STANLEY WKS	COM	85461610	87,385,345	1,876,430	1,839,379	28,691	
STARBASE CORP	COM NEW	85491020	376,564	553,771	553,771		
STAPLES INC	COM	85503010	184,092,486	9,844,518	9,384,343	347,939	11
STAR SCIENTIFIC INC	COM	85517P10	324,624	128,310	128,310		
STARBUCKS CORP	COM	85524410	150,804,524	7,916,248	7,829,888	75,590	1
STARTEK INC	COM	85569C10	1,452,763	76,663	76,663		
STATE AUTO FINL CORP	COM	85570710	2,174,454	133,895	133,895		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	165,855,913	5,556,312	4,186,317	1,369,995	
STATE STR CORP	COM	85747710	815,239,612	15,602,672	7,203,766	7,921,234	47
STATEN IS BANCORP IN	COM	85755010	10,525,136	645,318	645,318		
STATION CASINOS INC	COM	85768910	4,009,701	358,329	358,329		
STEAK N SHAKE CO	COM	85787310	2,359,866	213,756	213,756		
STEEL DYNAMICS INC	COM	85811910	2,813,323	242,319	239,249	3,070	
Page Total			4,626,468,849				

Voting Authority

Name of	Sole	Shared	None
---------	------	--------	------

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

Issuer			
SOUTHERN CO	12,360,643	235,757	1,708,439
SOUTHERN PERU COPPER	114,021		8,800
SOUTHERN UN CO NEW	324,863	5,967	38,635
SOUTHTRUST CORP	6,362,033	101,591	794,098
SOUTHWEST AIRLS CO	13,673,337	75,035,952	1,919,015
SOUTHWEST BANCORPORA	226,013	100	19,000
SOUTHWEST GAS CORP	255,335		20,800
SOUTHWESTERN ENERGY	208,342		15,800
SOVEREIGN BANCORP IN	2,710,592	19,794	158,700
SOVRAN SELF STORAGE	169,955		8,200
SPANISH BROADCASTING	315,549		23,000
SPARTAN STORES INC	165,303		12,100
SPARTECH CORP	123,111		9,300
SPECIALTY LABORATORI	116,233		1,900
SPECTRALINK CORP	199,560		9,400
SPECTRASITE HLDGS IN	647,850		36,400
SPECTRIAN CORP	98,161		1,300
SPEECHWORKS INTL INC	207,906		15,000
SPEEDWAY MOTORSPORTS	136,019	5,000	8,500
SPHERION CORP	458,606		38,500
SPIEGEL INC	196,267		
SPINNAKER EXPL CO	162,261	200	11,900
SPORTS RESORTS INTL	204,032		15,200
SPRINT CORP	15,941,342	295,503	1,844,838
SPRINT CORP	16,751,561	669,563	1,967,743
STAMPS COM INC	301,871		100
STANCORP FINL GROUP	446,046	12,000	25,900
STANDARD COML CORP	83,375		2,100
STANDARD MICROSYSTEM	144,943		10,300

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

STANDARD MTR PRODS I	63,953		
STANDARD PAC CORP NE	242,707		16,400
STANDARD REGISTER CO	135,960		15,000
STANDEX INTL CORP	107,910	2,520	6,900
STANLEY FURNITURE IN	45,405		3,300
STANLEY WKS	1,581,206	65,647	229,577
STARBASE CORP	505,171		48,600
STAPLES INC	8,316,919	241,490	1,286,109
STAR SCIENTIFIC INC	128,310		
STARBUCKS CORP	6,722,549	283,620	910,079
STARTEK INC	75,263		1,400
STATE AUTO FINL CORP	129,095		4,800
STARWOOD HOTELS&RESO	3,649,556	1,415,217	491,539
STATE STR CORP	6,262,288	8,430,297	910,087
STATEN IS BANCORP IN	607,518		37,800
STATION CASINOS INC	335,329		23,000
STEAK N SHAKE CO	199,067		14,689
STEEL DYNAMICS INC	226,719		15,600
Page Total			

Page 58 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
STEELCASE INC	CL A	85815520	7,611,623	517,094	515,454	1,640	
STEIN MART INC	COM	85837510	2,099,873	251,181	251,181		
STEINWAY MUSICAL INS	COM ORD	85849510	908,367	54,688	54,688		

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

STELLENT INC	COM	85856W10	5,069,067	171,484	170,954	430
STEPAN CO	COM	85858610	1,426,158	58,738	58,738	
STERLING BANCSHARES	COM	85890710	6,835,506	545,967	545,967	
STERICYCLE INC	COM	85891210	9,052,186	148,689	148,689	
STERIS CORP	COM	85915210	18,441,920	1,009,410	1,006,010	3,400
STERLING BANCORP	COM	85915810	2,327,240	79,700	79,700	
STERLING FINL CORP	COM	85931710	2,424,550	99,530	99,530	
STEWART & STEVENSON	COM	86034210	6,079,918	323,228	321,818	1,410
STEWART ENTERPRISES	CL A	86037010	5,333,424	890,388	890,388	
STEWART INFORMATION	COM	86037210	2,448,723	123,986	123,986	
STILLWATER MNG CO	COM	86074Q10	7,954,667	429,982	428,042	1,840
STILWELL FINL INC	COM	86083110	123,176,542	4,525,222	4,500,917	16,305
STMICROELECTRONICS N	NY REGISTR	86101210	2,520,646	79,591	79,591	
STONE ENERGY CORP	COM	86164210	8,815,412	223,175	222,775	300
STONERIDGE INC	COM	86183P10	993,501	109,176	109,076	100
STORAGE USA INC	COM	86190710	10,322,793	245,197	245,197	
STORA ENSO CORP	SPON ADR R	86210M10	506,644	41,325	40,991	334
STORAGENETWORKS INC	COM	86211E10	2,526,674	408,847	401,464	7,383
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	31,687,130	1,533,001	1,530,401	2,200
STRATOS LIGHTWAVE IN	COM	86310010	3,549,165	577,100	577,099	1
STRAYER ED INC	COM	86323610	2,716,042	55,748	55,748	
STRIDE RITE CORP	COM	86331410	2,630,473	401,599	401,599	
STRYKER CORP	COM	86366710	278,303,140	4,767,914	4,117,291	528,525
STUDENT LN CORP	COM	86390210	4,056,517	50,329	50,329	
STURM RUGER & CO INC	COM	86415910	1,944,881	162,344	162,324	20
SUEZ	SPONSORED	86468610	16,909,728	536,306	157,690	378,616
SUFFOLK BANCORP	COM	86473910	2,835,756	51,975	51,975	
SUMMIT PPTYS INC	COM	86623910	8,017,633	320,449	320,449	
SUN COMMUNITIES INC	COM	86667410	11,910,799	319,753	272,888	46,865
SUN LIFE FINL SVCS C	COM	86679610	433,058	20,049	20,049	
SUN MICROSYSTEMS INC	COM	86681010	894,999,389	72,764,178	71,475,239	1,025,900

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

SUNCOR ENERGY INC	COM	86722910	512,941	15,572	15,572	
SUNGARD DATA SYS INC	COM	86736310	114,999,961	3,975,111	3,520,255	391,556
SUNOCO INC	COM	86764P10	82,365,729	2,205,831	2,173,345	32,386
SUNRISE ASSISTED LIV	COM	86768K10	5,266,260	180,909	180,509	400
SUNRISE TELECOM INC	COM	86769Y10	612,992	152,866	152,866	
SUNTRUST BKS INC	COM	86791410	379,520,717	6,052,962	6,018,514	32,398
SUPERGEN INC	COM	86805910	2,358,375	164,691	164,691	
SUPERIOR ENERGY SVCS	COM	86815710	3,667,565	423,996	423,076	400
SUPERIOR INDS INTL I	COM	86816810	12,474,763	309,932	309,932	
SUPERTEX INC	COM	86853210	2,189,257	125,029	125,029	
SUPERVALU INC	COM	86853610	94,667,760	4,279,736	4,274,456	5,280
SUPPORT COM INC	COM	86858710	1,223,515	195,138	195,138	
SUREBEAM CORP	CL A	86866R10	602,025	57,500	57,500	
Page Total			2,187,331,005			

Voting Authority

Name of Issuer	Sole	Shared	None
STEELCASE INC	449,594	7,700	59,800
STEIN MART INC	232,481		18,700
STEINWAY MUSICAL INS	50,888		3,800
STELLENT INC	160,484	100	10,900
STEPAN CO	55,238		3,500
STERLING BANCSHARES	525,417		20,550
STERICYCLE INC	136,789		11,900
STERIS CORP	963,910		45,500
STERLING BANCORP	74,310		5,390
STERLING FINL CORP	92,530		7,000
STEWART & STEVENSON	306,288		16,940

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

STEWART ENTERPRISES	832,088		58,300
STEWART INFORMATION	117,386		6,600
STILLWATER MNG CO	393,682	100	36,200
STILWELL FINL INC	3,985,917	74,402	464,903
STMICROELECTRONICS N	79,591		
STONE ENERGY CORP	207,468	100	15,607
STONERIDGE INC	106,776		2,400
STORAGE USA INC	233,997		11,200
STORA ENSO CORP	41,325		
STORAGENETWORKS INC	372,547		36,300
STORAGE TECHNOLOGY C	1,441,301	23,300	68,400
STRATOS LIGHTWAVE IN	543,096		34,004
STRAYER ED INC	51,148		4,600
STRIDE RITE CORP	363,199		38,400
STRYKER CORP	4,098,795	239,736	429,383
STUDENT LN CORP	47,729		2,600
STURM RUGER & CO INC	155,644		6,700
SUEZ	527,656		8,650
SUFFOLK BANCORP	48,275		3,700
SUMMIT PPTYS INC	303,849		16,600
SUN COMMUNITIES INC	310,453		9,300
SUN LIFE FINL SVCS C	20,049		
SUN MICROSYSTEMS INC	61,145,891	2,524,866	9,093,421
SUNCOR ENERGY INC	14,772		800
SUNGARD DATA SYS INC	3,575,630	79,200	320,281
SUNOCO INC	1,964,775	39,233	201,823
SUNRISE ASSISTED LIV	168,009		12,900
SUNRISE TELECOM INC	149,666		3,200
SUNTRUST BKS INC	5,176,637	87,617	788,708
SUPERGEN INC	154,291		10,400
SUPERIOR ENERGY SVCS	390,376	520	33,100

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

SUPERIOR INDS INTL I	297,332		12,600
SUPERTEX INC	123,529		1,500
SUPERVALU INC	3,895,089	48,367	336,280
SUPPORT COM INC	181,638		13,500
SUREBEAM CORP	57,500		
Page Total			

Page 59 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
SURMODICS INC	COM	86887310	4,459,896	122,323	122,023	300	
SUSQUEHANNA BANC SHAR	COM	86909910	7,782,054	373,240	372,580		
SWIFT ENERGY CO	COM	87073810	4,612,589	228,346	228,146	200	
SWIFT TRANSN CO	COM	87075610	17,197,158	799,496	799,196	100	
SWISSCOM AG	SPONSORED	87101310	914,445	32,953	32,953		
SYBASE INC	COM	87113010	20,949,169	1,329,262	1,324,963	3,999	
SYBRON DENTAL SPECIA	COM	87114210	7,518,493	348,401	340,702	7,666	
SYCAMORE NETWORKS IN	COM	87120610	11,384,398	2,123,955	1,903,350	218,855	
SYKES ENTERPRISES IN	COM	87123710	3,118,682	333,906	333,906		
SYLVAN LEARNING SYS	COM	87139910	8,634,887	391,250	391,150	100	
SYMANTEC CORP	COM	87150310	76,722,120	1,156,673	1,154,093	2,280	
SYMBOL TECHNOLOGIES	COM	87150810	71,399,814	4,496,210	4,492,653	3,257	
SYMMETRICOM INC	COM	87154310	1,550,058	203,687	203,687		
SYMYX TECHNOLOGIES	COM	87155S10	5,116,928	240,910	240,570	340	
SYNCOR INTL CORP DEL	COM	87157J10	5,121,519	178,824	178,824		
SYNGENTA AG	SPONSORED	87160A10	2,105,372	198,620	198,611	9	

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

SYNPLICITY INC	COM	87160Y10	1,515,857	112,369	112,369		
SYNOPSIS INC	COM	87160710	37,575,372	636,116	629,405	6,511	
SYNOVUS FINL CORP	COM	87161C10	138,044,738	5,510,768	5,502,818	7,650	
SYNTEL INC	COM	87162H10	876,460	67,785	67,785		
SYNTROLEUM CORP	COM	87163010	1,481,699	208,690	208,650	40	
SYSCO CORP	COM	87182910	480,719,053	18,334,060	14,623,563	2,217,227	1,49
SYSTEMS & COMPUTER T	COM	87187310	4,996,443	483,215	483,115	100	
TBC CORP	COM	87218010	2,118,056	158,182	158,182		
TCF FINL CORP	COM	87227510	45,445,216	947,170	924,358	13,350	
TC PIPELINES LP	UT COM LTD	87233Q10	290,011	11,373	11,373		
TECO ENERGY INC	COM	87237510	72,300,226	2,755,344	2,626,784	58,670	6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	1,036,170	34,539	31,139	1,000	
THQ INC	COM NEW	87244340	10,586,235	218,408	218,408		
TJX COS INC NEW	COM	87254010	237,739,230	5,964,356	5,942,381	19,775	
TRC COS INC	COM	87262510	2,416,900	48,338	48,338		
TRW INC	COM	87264910	96,505,979	2,605,453	2,592,065	7,540	
TMP WORLDWIDE INC	COM	87294110	83,543,717	1,947,406	1,945,696	1,610	
TTM TECHNOLOGIES IN	COM	87305R10	1,127,297	111,393	111,393		
TXU CORP	COM	87316810	278,422,824	5,905,044	5,886,770	11,875	
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	3,359,756	195,676	195,676		
TAKE-TWO INTERACTIVE	COM	87405410	5,276,772	326,331	324,871	1,460	
TALBOTS INC	COM	87416110	10,055,278	277,387	276,590	397	
TALX CORP	COM	87491810	3,963,651	158,673	158,673		
TANDY BRANDS ACCESSO	COM	87537810	6,270,749	875,803	6,739	869,064	
TANGER FACTORY OUTLE	COM	87546510	1,734,136	83,172	83,172		
TANOX INC	COM	87588Q10	4,077,210	220,354	220,334	20	
TARGET CORP	COM	87612E10	3,380,749,390	82,356,867	81,489,004	700,665	16
TARGETED GENETICS CO	COM	87612M10	783,824	289,234	289,234		
TASTY BAKING CO	COM	87655330	1,148,730	64,900	6,900		5
TAUBMAN CTRS INC	COM	87666410	12,230,519	823,604	823,604		
TECH DATA CORP	COM	87823710	36,990,636	854,682	852,262	2,120	

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

Page Total

5,211,969,716

Name of Issuer	Voting Authority		
	Sole	Shared	None
SURMODICS INC	113,523		8,800
SUSQUEHANNA BANCSHAR	346,080	660	26,500
SWIFT ENERGY CO	214,446		13,900
SWIFT TRANSN CO	761,996	200	37,300
SWISSCOM AG	32,953		
SYBASE INC	1,255,205	8,400	65,657
SYBRON DENTAL SPECIA	326,702	33	21,666
SYCAMORE NETWORKS IN	2,023,805	10,050	90,100
SYKES ENTERPRISES IN	319,406		14,500
SYLVAN LEARNING SYS	372,800		18,450
SYMANTEC CORP	1,077,023	9,500	70,150
SYMBOL TECHNOLOGIES	3,946,861	67,761	481,588
SYMMETRICOM INC	186,487		17,200
SYMYX TECHNOLOGIES	227,410		13,500
SYNCOR INTL CORP DEL	165,924		12,900
SYNGENTA AG	198,620		
SYNPLICITY INC	105,969		6,400
SYNOPSYS INC	592,716	4,800	38,600
SYNOVUS FINL CORP	4,811,196	79,064	620,508
SYNTEL INC	67,785		
SYNTROLEUM CORP	186,790		21,900
SYSCO CORP	14,293,412	1,965,897	2,074,751
SYSTEMS & COMPUTER T	460,815		22,400
TBC CORP	154,682		3,500
TCF FINL CORP	883,108	13,962	50,100

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

TC PIPELINES LP	11,373		
TECO ENERGY INC	2,410,454	102,190	242,700
TEPPCO PARTNERS L P	31,439	2,400	700
THQ INC	204,808		13,600
TJX COS INC NEW	4,990,496	185,151	788,709
TRC COS INC	45,138		3,200
TRW INC	2,253,169	66,960	285,324
TMP WORLDWIDE INC	1,727,221	30,502	189,683
TTM TECHNOLOGIES IN	111,393		
TXU CORP	5,150,507	89,303	665,234
TAIWAN SEMICONDUCTOR	195,676		
TAKE-TWO INTERACTIVE	306,431		19,900
TALBOTS INC	250,587	3,100	23,700
TALX CORP	153,283		5,390
TANDY BRANDS ACCESSO	6,739	869,064	
TANGER FACTORY OUTLE	78,772		4,400
TANOX INC	205,654		14,700
TARGET CORP	17,005,833	62,730,711	2,620,323
TARGETED GENETICS CO	269,034		20,200
TASTY BAKING CO	6,900	58,000	
TAUBMAN CTRS INC	805,704		17,900
TECH DATA CORP	811,482	5,200	38,000
Page Total			

Page 60 of 70

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

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

TECHNE CORP	COM	87837710	16,104,850	437,038	436,418	620
TECHNITROL INC	COM	87855510	9,617,256	348,199	346,179	1,520
TECUMSEH PRODS CO	CL A	87889520	10,401,680	205,445	204,945	400
TEJON RANCH CO DEL	COM	87908010	1,659,784	69,418	69,418	
TEKELEC	COM	87910110	5,909,981	326,338	325,818	520
TEKTRONIX INC	COM	87913110	50,925,296	1,975,380	1,972,525	2,755
TELE CENTRO OESTE CE	SPON ADR P	87923P10	934,150	133,450	133,450	
TELE NORTE LESTE PAR	SPON ADR P	87924610	2,058,002	131,670	131,670	
TELECOM ITALIA SPA	SPON ADR O	87927W10	2,338,852	27,355	27,355	
TELECORP PCS INC NEW	CL A	87930010	9,773,774	783,783	782,663	1,020
TELEDYNE TECHNOLOGIE	COM	87936010	4,842,414	297,263	296,740	509
TELEFLEX INC	COM	87936910	21,766,999	460,093	459,373	520
TELEFONICA S A	SPONSORED	87938220	20,147,133	502,673	117,955	384,718
TELEFONOS DE MEXICO	SPON ADR O	87940378	12,744,688	363,926	363,926	
TELEPHONE & DATA SYS	COM	87943310	53,074,021	591,354	588,164	3,010
TELEMIG CELULAR PART	SPON ADR P	87944E10	506,929	13,475	13,475	
TELENOR ASA	SPONSORED	87944W10	356,875	28,550	28,550	
TELE2 AB	SPON ADR R	87952P20	574,329	16,151	16,151	
TELIK INC	COM	87959M10	2,911,815	215,690	215,690	
TELLABS INC	COM	87966410	132,465,578	8,854,651	8,834,541	18,150
TELLIUM INC	COM	87967E10	1,064,476	170,863	170,363	500
TELSTRA CORP LTD	SPON ADR F	87969N20	221,400	15,871	15,871	
TELULAR CORP	COM NEW	87970T20	268,974	29,300	29,300	
TEMPLE INLAND INC	COM	87986810	80,756,176	1,423,518	1,039,505	383,913
TELETECH HOLDINGS IN	COM	87993910	5,127,488	357,815	357,795	20
TENET HEALTHCARE COR	COM	88033G10	431,439,034	7,347,395	7,331,919	14,836
TENNANT CO	COM	88034510	3,067,724	82,688	82,688	
TERADYNE INC	COM	88077010	107,570,835	3,569,039	3,557,089	11,430
TERAYON COMMUNICATIO	COM	88077510	4,885,042	590,623	588,023	2,600
TEREX CORP NEW	COM	88077910	5,394,707	307,566	307,546	20

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

TERRA INDS INC	COM	88091510	1,267,161	362,046	362,046	
TERRA NETWORKS S A	SPONSORED	88100W10	312,879	39,756	39,735	21
TERREMARK WORLDWIDE	COM	88144810	677,422	1,188,460	1,188,460	
TESORO PETE CORP	COM	88160910	4,408,630	336,280	332,380	3,900
TETRA TECHNOLOGIES I	COM	88162F10	2,512,261	119,917	119,917	
TETRA TECH INC NEW	COM	88162G10	8,842,548	444,126	443,501	625
TEVA PHARMACEUTICAL	ADR	88162420	3,173,513	51,493	51,493	
TEXAS BIOTECHNOLOGY	COM	88221T10	2,475,824	380,896	380,896	
TEXAS INDS INC	COM	88249110	7,851,729	212,784	212,744	40
TEXAS INSTRS INC	COM	88250810	1,075,128,628	38,397,451	38,171,904	169,738
TEXAS REGL BANCSHARE	CL A VTG	88267310	6,694,945	176,881	176,881	
TEXTRON INC	COM	88320310	144,214,629	3,478,404	3,456,219	16,194
THERAGENICS CORP	COM	88337510	4,061,580	411,925	411,925	
THERASENSE INC	COM	88338110	664,640	26,800	26,800	
THERMA-WAVE INC	COM	88343A10	2,163,773	145,025	145,005	20
THERMO ELECTRON CORP	COM	88355610	89,723,239	3,760,404	3,746,736	11,897
THIRD WAVE TECHNOLOG	COM	88428W10	549,390	74,747	74,747	
Page Total			2,353,633,053			

Voting Authority

Name of Issuer	Sole	Shared	None
TECHNE CORP	412,058		24,980
TECHNITROL INC	327,799	500	19,900
TECUMSEH PRODS CO	194,545	100	10,800
TEJON RANCH CO DEL	66,218		3,200
TEKELEC	289,838	4,400	32,100
TEKTRONIX INC	1,755,123	26,458	193,799
TELE CENTRO OESTE CE	53,348	73,902	6,200

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

TELE NORTE LESTE PAR	62,965	68,705	

TELECOM ITALIA SPA	27,355		

TELECORP PCS INC NEW	714,683	3,100	66,000

TELEDYNE TECHNOLOGIE	277,049	14	20,200

TELEFLEX INC	434,398	3,100	22,595

TELEFONICA S A	494,378		8,295

TELEFONOS DE MEXICO	158,741	150,161	55,024

TELEPHONE & DATA SYS	539,874	3,180	48,300

TELEMIG CELULAR PART	496	12,979	

TELENOR ASA	28,550		

TELE2 AB	16,151		

TELIK INC	204,890		10,800

TELLABS INC	7,620,879	120,779	1,112,993

TELLIUM INC	165,263		5,600

TELSTRA CORP LTD	15,871		

TELULAR CORP	29,300		

TEMPLE INLAND INC	904,549	393,154	125,815

TELETECH HOLDINGS IN	340,615		17,200

TENET HEALTHCARE COR	6,394,364	79,334	873,697

TENNANT CO	73,788		8,900

TERADYNE INC	3,096,102	52,671	420,266

TERAYON COMMUNICATIO	552,423		38,200

TEREX CORP NEW	288,666		18,900

TERRA INDS INC	356,146		5,900

TERRA NETWORKS S A	39,756		

TERREMARK WORLDWIDE	1,097,860		90,600

TESORO PETE CORP	319,780		16,500

TETRA TECHNOLOGIES I	112,517		7,400

TETRA TECH INC NEW	416,126		28,000

TEVA PHARMACEUTICAL	25,705	21,378	4,410

TEXAS BIOTECHNOLOGY	353,596		27,300

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

TEXAS INDS INC	198,384		14,400
TEXAS INSTRS INC	32,109,943	1,262,171	5,025,337
TEXAS REGL BANCSHARE	168,361		8,520
TEXTRON INC	3,079,184	55,019	344,201
THERAGENICS CORP	395,425		16,500
THERASENSE INC	26,800		
THERMA-WAVE INC	137,525		7,500
THERMO ELECTRON CORP	3,261,176	76,123	423,105
THIRD WAVE TECHNOLOG	71,147		3,600
Page Total			

Page 61 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
THOMAS & BETTS CORP	COM	88431510	29,465,566	1,393,171	1,388,877	3,494	
THOMAS INDS INC	COM	88442510	3,644,450	145,778	145,778		
THOMSON MULTIMEDIA	SPONSORED	88511810	342,082	11,380	11,380		
THOR INDS INC	COM	88516010	2,363,308	63,787	63,787		
THORATEC CORP	COM NEW	88517530	5,606,481	329,793	329,793		
THORNBURG MTG INC	COM	88521810	9,937,724	504,453	504,453		
3DO CO	COM	88553W10	548,820	263,856	263,856		
3COM CORP	COM	88553510	23,924,751	3,749,961	3,723,831	21,670	
3-D SYS CORP DEL	COM NEW	88554D20	990,973	69,542	69,542		
THREE FIVE SYS INC	COM	88554L10	3,108,511	195,381	195,166	215	
3-DIMENSIONAL PHARMA	COM	88554W10	809,895	95,394	95,394		
3TEC ENERGY CORP	COM NEW	88575R30	1,795,514	128,251	128,151		

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

TIBCO SOFTWARE INC	COM	88632Q10	8,154,213	546,163	540,034	6,029
TICKETMASTER	CL B	88633P20	3,420,429	208,690	208,570	120
TIDEWATER INC	COM	88642310	20,783,818	613,092	611,592	1,200
TIER TECHNOLOGIES IN	CL B	88650Q10	482,944	22,400	22,400	
TIFFANY & CO NEW	COM	88654710	95,814,222	3,044,621	3,031,366	9,155
TIMBERLAND CO	CL A	88710010	11,390,679	307,192	306,352	720
TIME WARNER TELECOM	CL A	88731910	6,651,333	375,994	375,314	580
TIMKEN CO	COM	88738910	7,564,230	467,505	465,285	2,220
TITAN CORP	COM	88826610	21,537,164	863,213	862,473	640
TITAN PHARMACEUTICAL	COM	88831410	2,127,249	216,845	216,845	
TITANIUM METALS CORP	COM	88833910	710,247	178,007	178,007	
TIVO INC	COM	88870610	1,051,353	160,512	159,812	700
TOKIO MARINE & FIRE	ADR NEW	88909040	1,310,902	35,817	35,817	
TOLL BROTHERS INC	COM	88947810	11,311,230	257,659	257,659	
TOLLGRADE COMMUNICAT	COM	88954210	4,659,728	139,722	139,722	
TOMPKINSTRUSTCO INC	COM	89011010	2,477,347	61,549	61,549	
TOO INC	COM	89033310	7,735,392	281,287	280,827	432
TOOTSIE ROLL INDS IN	COM	89051610	15,002,616	383,895	382,604	1,085
TOPPS INC	COM	89078610	7,786,813	640,890	640,790	100
TORCHMARK CORP	COM	89102710	99,752,482	2,536,295	2,516,155	13,340
TORO CO	COM	89109210	13,992,030	310,934	310,634	300
TORONTO DOMINION BK	COM NEW	89116050	1,198,943	46,579	46,579	
TOTAL FINA ELF S A	SPONSORED	89151E10	13,354,941	190,133	91,144	98,989
TOWER AUTOMOTIVE INC	COM	89170710	3,468,323	384,089	384,089	
TOTAL SYS SVCS INC	COM	89190610	7,127,599	336,525	336,125	400
TOWN & CTRY TR	SH BEN INT	89208110	7,661,354	366,572	320,547	46,025
TOYOTA MOTOR CORP	SP ADR REP	89233130	3,821,133	74,983	74,983	
TOYS R US INC	COM	89233510	87,204,897	4,204,672	4,186,172	18,360
TPG N V	SPONSORED	89233910	330,501	15,444	15,444	
TRADESTATION GROUP I	COM	89267P10	210,871	135,174	135,174	
TRAMMELL CROW CO	COM	89288R10	2,647,745	226,303	226,223	80

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

TRANS WORLD ENTMT CO	COM	89336Q10	2,119,001	278,816	278,716	100
TRANSACTION SYS ARCH	CL A	89341610	5,449,582	444,501	444,321	80
TRANSALTA CORP	COM	89346D10	1,722,600	125,280	125,280	
TRANSATLANTIC HLDGS	COM	89352110	19,666,738	216,118	215,563	555
Page Total			582,238,724			

Voting Authority

Name of Issuer	Sole	Shared	None
THOMAS & BETTS CORP	1,263,567	14,800	114,804
THOMAS INDS INC	130,178		15,600
THOMSON MULTIMEDIA	11,380		
THOR INDS INC	59,487		4,300
THORATEC CORP	312,093		17,700
THORNBURG MTG INC	490,953		13,500
3DO CO	243,356		20,500
3COM CORP	3,226,957	137,007	385,997
3-D SYS CORP DEL	68,042		1,500
THREE FIVE SYS INC	181,281		14,100
3-DIMENSIONAL PHARMA	93,194		2,200
3TEC ENERGY CORP	119,651	100	8,500
TIBCO SOFTWARE INC	498,263	6,900	41,000
TICKETMASTER	193,690	100	14,900
TIDEWATER INC	574,286	3,700	35,106
TIER TECHNOLOGIES IN	22,400		
TIFFANY & CO NEW	2,633,335	101,645	309,641
TIMBERLAND CO	285,072	1,320	20,800
TIME WARNER TELECOM	333,394	5,300	37,300
TIMKEN CO	434,995		32,510
TITAN CORP	824,913	100	38,200

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

TITAN PHARMACEUTICAL	200,845		16,000
TITANIUM METALS CORP	165,807		12,200
TIVO INC	160,512		
TOKIO MARINE & FIRE	35,817		
TOLL BROTHERS INC	243,859		13,800
TOLLGRADE COMMUNICAT	132,122		7,600
TOMPKINSTRUSTCO INC	56,649		4,900
TOO INC	261,059	28	20,200
TOOTSIE ROLL INDS IN	358,718	1,135	24,042
TOPPS INC	611,090		29,800
TORCHMARK CORP	2,224,423	46,053	265,819
TORO CO	299,234		11,700
TORONTO DOMINION BK	46,579		
TOTAL FINA ELF S A	188,233		1,900
TOWER AUTOMOTIVE INC	355,989		28,100
TOTAL SYS SVCS INC	309,725	1,800	25,000
TOWN & CTRY TR	354,772		11,800
TOYOTA MOTOR CORP	74,983		
TOYS R US INC	3,612,491	53,217	538,964
TPG N V	15,444		
TRADESTATION GROUP I	135,174		
TRAMMELL CROW CO	208,503		17,800
TRANS WORLD ENTMT CO	255,516		23,300
TRANSACTION SYS ARCH	420,601	100	23,800
TRANSALTA CORP	90,147		35,133
TRANSATLANTIC HLDGS	197,630	1,150	17,338
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 Discretion		
					Sole	Shared as Defined	Shared as Other
TRANSCANADA PIPELINE	COM	89352610	275,858	22,051	22,051		
TRANSGENOMIC INC	COM	89365K20	1,089,572	99,052	99,052		
TRANSKARYOTIC THERAP	COM	89373510	9,298,043	217,244	216,944	300	
TRANSMETA CORP DEL	COM	89376R10	1,268,472	553,918	549,868	4,050	
TRANSMONTAIGNE INC	COM	89393410	790,844	145,109	145,109		
TRAVELOCITY COM INC	COM	89395310	1,827,879	63,667	63,667		
TRANSWITCH CORP	COM	89406510	4,688,838	1,041,964	1,037,524	4,340	
TREDEGAR CORP	COM	89465010	3,017,485	158,815	158,815		
TREMONT CORP	COM PAR \$1	89474520	318,304	11,014	11,014		
TREND MICRO INC	SPONS ADR	89486M20	430,049	18,697	18,697		
TRENDWEST RESORTS IN	COM	89491710	2,248,340	88,797	88,797		
TREX INC	COM	89531P10	1,081,385	56,945	56,945		
TRI CONTL CORP	COM	89543610	522,975	27,892	27,892		
TRIAD HOSPITALS INC	COM	89579K10	20,311,109	692,031	690,968	968	
TRIANGLE PHARMACEUTI	COM	89589H10	1,472,764	367,273	367,273		
TRIAD GTY INC	COM	89592510	2,481,266	68,411	68,411		
TRIARC COS INC	CL A	89592710	2,883,219	118,651	118,651		
TRICON GLOBAL RESTAU	COM	89595310	218,264,631	4,436,273	4,415,845	16,423	
TRIBUNE CO NEW	COM	89604710	226,522,691	6,051,902	5,889,511	87,614	7
TRICO MARINE SERVICE	COM	89610610	1,777,979	235,494	235,434	60	
TRIGON HEALTHCARE IN	COM	89618L10	29,954,132	431,305	430,275	930	
TRIKON TECHNOLOGIES	COM NEW	89618740	820,631	69,841	69,841		
TRIMBLE NAVIGATION L	COM	89623910	4,538,038	279,953	277,493	460	
TRIMERIS INC	COM	89626310	6,885,896	153,122	152,812	310	
TRINITY INDS INC	COM	89652210	28,484,593	1,048,384	1,047,584	500	
TRIQUINT SEMICONDUCT	COM	89674K10	23,794,980	1,940,863	1,936,560	2,288	

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

TRITON PCS HLDGS INC	CL A	89677M10	7,354,229	250,570	248,650	1,820
TRIUMPH GROUP INC NE	COM	89681810	4,687,507	144,231	144,231	
TRIZETTO GROUP INC	COM	89688210	2,815,355	214,585	214,545	40
TRIZEC HAHN CORP	SUB VTG	89693810	259,018	16,498	16,498	
TRIPATH IMAGING INC	COM	89694210	1,764,640	234,348	234,348	
TROPICAL SPORTSWEAR	COM	89708P10	738,300	39,376	39,376	
TROY FINL CORP	COM	89732910	1,070,764	43,176	43,176	
TRUST CO NJ JERSEY C	COM	89830410	5,436,572	215,737	170,188	45,549
TRUSTCO BK CORP N Y	COM	89834910	7,949,393	632,410	632,295	115
TRUSTMARK CORP	COM	89840210	8,338,512	344,140	340,390	3,750
TUESDAY MORNING CORP	COM NEW	89903550	1,913,940	105,801	105,801	
TULARIK INC	COM	89916510	4,876,516	203,019	202,939	
TUPPERWARE CORP	COM	89989610	26,250,686	1,363,672	1,362,322	1,350
TURKCELL ILETISIM HI	SPON ADR N	90011120	415,937	20,260	20,260	
TURNSTONE SYSTEMS IN	COM	90042310	1,096,494	276,195	275,895	300
TWEETER HOME ENTMT G	COM	90116710	5,120,472	176,568	176,148	420
21ST CENTY INS GROUP	COM	90130N10	4,955,237	254,768	254,648	120
II VI INC	COM	90210410	1,563,622	90,750	90,750	
TYCO INTL LTD NEW	COM	90212410	2,038,623,063	34,611,597	34,514,623	96,974
TYSON FOODS INC	CL A	90249410	43,330,217	3,751,534	3,743,505	6,963
UAL CORP	COM PAR \$0	90254950	5,471,334	405,284	404,765	519
Page Total			2,769,081,781			

Voting Authority

Name of Issuer	Sole	Shared	None
TRANSCANADA PIPELINE	22,051		
TRANSGENOMIC INC	99,052		
TRANSKARYOTIC THERAP	204,044		13,200

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

TRANSMETA CORP DEL	488,418	8,100	57,400
TRANSMONTAIGNE INC	140,009		5,100
TRAVELOCITY COM INC	57,667		6,000
TRANSWITCH CORP	989,164	100	52,700
TREDEGAR CORP	149,015		9,800
TREMONT CORP	11,014		
TREND MICRO INC	18,697		
TRENDWEST RESORTS IN	83,547		5,250
TREX INC	53,445		3,500
TRI CONTL CORP	4,791		23,101
TRIAD HOSPITALS INC	638,262	6,295	47,474
TRIANGLE PHARMACEUTI	342,373		24,900
TRIAD GTY INC	64,211		4,200
TRIARC COS INC	109,351		9,300
TRICON GLOBAL RESTAU	2,705,542	1,377,976	352,755
TRIBUNE CO NEW	5,133,778	157,407	760,717
TRICO MARINE SERVICE	218,294		17,200
TRIGON HEALTHCARE IN	395,176	2,100	34,029
TRIKON TECHNOLOGIES	69,841		
TRIMBLE NAVIGATION L	262,253	2,000	15,700
TRIMERIS INC	142,222		10,900
TRINITY INDS INC	1,023,684	300	24,400
TRIQUINT SEMICONDUCT	1,857,814	2,015	81,034
TRITON PCS HLDGS INC	224,170	3,600	22,800
TRIUMPH GROUP INC NE	132,431		11,800
TRIZETTO GROUP INC	200,185		14,400
TRIZEC HAHN CORP	16,298		200
TRIPATH IMAGING INC	220,048		14,300
TROPICAL SPORTSWEAR	39,376		
TROY FINL CORP	41,276		1,900
TRUST CO NJ JERSEY C	160,388	45,549	9,800

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

TRUSTCO BK CORP N Y	586,065		46,345
TRUSTMARK CORP	310,540	4,000	29,600
TUESDAY MORNING CORP	103,101		2,700
TULARIK INC	191,039	80	11,900
TUPPERWARE CORP	1,182,372	42,000	139,300
TURKCELL ILETISIM HI	14,887		5,373
TURNSTONE SYSTEMS IN	257,595		18,600
TWEETER HOME ENTMT G	164,368		12,200
21ST CENTY INS GROUP	232,968		21,800
II VI INC	84,450		6,300
TYCO INTL LTD NEW	30,590,512	481,443	3,539,642
TYSON FOODS INC	3,490,299	24,654	236,581
UAL CORP	352,475	5,000	47,809

Page Total

Page 63 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
UCAR INTL INC	COM	90262K10	7,737,480	723,129	722,729	400	
UCBH HOLDINGS INC	COM	90262T30	5,295,897	186,213	186,013	200	
UGI CORP NEW	COM	90268110	12,040,649	398,697	397,497	1,200	
UICI	COM	90273710	7,058,475	522,850	522,850		
UIL HLDG CORP	COM	90274810	6,372,024	124,211	123,411	700	
UMB FINL CORP	COM	90278810	10,406,040	260,151	256,051	4,000	
U S B HLDG INC	COM	90291010	1,642,908	97,502	97,502		
UST INC	COM	90291110	106,050,000	3,030,000	3,013,325	11,595	

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

U S RESTAURANT PPTYS	COM	90297110	2,263,457	155,244	155,244	
US BANCORP DEL	COM NEW	90297330	964,239,134	46,069,715	45,379,673	608,509
USA NETWORKS INC	COM	90298410	26,545,920	972,022	965,432	6,490
UNB CORP OHIO	COM	90305610	1,574,115	84,858	84,858	
URS CORP NEW	COM	90323610	3,554,254	129,670	129,670	
U S G CORP	COM NEW	90329340	2,117,561	370,203	370,103	100
USEC INC	COM	90333E10	5,847,872	816,742	816,742	
U S CONCRETE INC	COM	90333L10	1,114,113	168,805	168,805	
U S PHYSICAL THERAPY	COM	90337L10	610,654	37,788	37,788	
USX-U S STL	COM	90337T10	27,792,493	1,534,649	1,529,024	5,525
US UNWIRED INC	CL A	90338R10	5,474,376	537,758	422,598	115,160
US ONCOLOGY INC	COM	90338W10	6,661,175	883,445	883,345	
UBIQUITEL INC	COM	90347430	3,782,864	507,767	507,767	
ULTICOM INC	COM	90384410	1,125,784	111,907	111,907	
ULTIMATE ELECTRS INC	COM	90384910	2,270,130	75,671	75,671	
USA ED INC	COM	90390U10	273,689,436	3,257,432	3,247,577	9,635
ULTRA PETE CORP	COM	90391410	320,334	52,600	52,600	
ULTRAMAR DIAMOND SHA	COM	90400010	46,371,072	937,168	934,108	2,660
ULTRATECH STEPPER IN	COM	90403410	5,257,655	318,260	318,220	40
UMPQUA HLDGS CORP	COM	90421410	1,546,587	114,562	114,562	
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	288,829	12,952	12,952	
UNIFI INC	COM	90467710	4,693,229	647,342	647,322	20
UNIFIRST CORP MASS	COM	90470810	1,752,022	77,695	77,695	
UNILAB CORP NEW	COM NEW	90476320	573,535	22,850	22,850	
UNILEVER PLC	SPON ADR N	90476770	13,114,501	394,184	64,611	329,573
UNILEVER N V	N Y SHS NE	90478470	521,567,007	9,053,411	9,001,852	51,559
UNION PAC CORP	COM	90781810	298,301,691	5,233,363	5,127,982	37,753
UNION PLANTERS CORP	COM	90806810	127,849,408	2,832,914	2,825,158	7,263
UNIONBANCAL CORP	COM	90890610	27,856,470	733,065	732,245	820
UNIROYAL TECHNOLOGY	COM	90916310	428,595	133,936	133,936	
UNISOURCE ENERGY COR	COM	90920510	10,719,421	589,303	588,963	100

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

UNISYS CORP	COM	90921410	83,690,141	6,673,855	6,661,250	11,530
UNIT CORP	COM	90921810	3,955,436	306,623	305,965	200
UNITED AUTO GROUP IN	COM	90944010	1,728,495	66,970	66,910	60
UNITED CMNTY FINL CO	COM	90983910	2,068,358	287,272	287,272	
UNITED BANKSHARES IN	COM	90990710	11,140,825	386,030	385,430	
UNITED DOMINION REAL	COM	91019710	24,352,977	1,691,179	1,586,789	104,390
UNITED FIRE & CAS CO	COM	91033110	1,999,490	69,839	61,902	7,937
UNITED INDL CORP	COM	91067110	2,013,450	120,206	120,206	
Page Total			2,676,856,339			

Voting Authority			
Name of Issuer	Sole	Shared	None
UCAR INTL INC	689,229		33,900
UCBH HOLDINGS INC	165,813		20,400
UGI CORP NEW	380,697		18,000
UICI	494,750		28,100
UIL HLDG CORP	116,011	100	8,100
UMB FINL CORP	248,711	100	11,340
U S B HLDG INC	91,302		6,200
UST INC	2,817,659	115,898	96,443
U S RESTAURANT PPTYS	144,144		11,100
US BANCORP DEL	39,548,045	681,838	5,839,832
USA NETWORKS INC	891,022	6,700	74,300
UNB CORP OHIO	78,358		6,500
URS CORP NEW	121,370		8,300
U S G CORP	341,103		29,100
USEC INC	759,042		57,700
U S CONCRETE INC	165,805		3,000
U S PHYSICAL THERAPY	37,788		

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

USX-U S STL	1,455,069	900	78,680
US UNWIRED INC	518,858		18,900
US ONCOLOGY INC	824,545	100	58,800
UBIQUITEL INC	480,767		27,000
ULTICOM INC	106,207		5,700
ULTIMATE ELECTRS INC	69,471		6,200
USA ED INC	2,779,746	109,865	367,821
ULTRA PETE CORP	52,600		
ULTRAMAR DIAMOND SHA	881,768	8,400	47,000
ULTRATECH STEPPER IN	303,860		14,400
UMPQUA HLDGS CORP	103,662		10,900
UNIBANCO-UNIAO DE BA		12,952	
UNIFI INC	609,542		37,800
UNIFIRST CORP MASS	75,595		2,100
UNILAB CORP NEW	22,850		
UNILEVER PLC	391,984		2,200
UNILEVER N V	8,053,595	374,417	625,399
UNION PAC CORP	4,482,338	141,706	609,319
UNION PLANTERS CORP	2,517,070	43,682	272,162
UNIONBANCAL CORP	690,165	7,400	35,500
UNIROYAL TECHNOLOGY	124,936		9,000
UNISOURCE ENERGY COR	567,963	240	21,100
UNISYS CORP	5,798,767	88,993	786,095
UNIT CORP	283,965	458	22,200
UNITED AUTO GROUP IN	65,370		1,600
UNITED CMNTY FINL CO	262,872		24,400
UNITED BANKSHARES IN	361,730	600	23,700
UNITED DOMINION REAL	1,625,279		65,900
UNITED FIRE & CAS CO	68,639		1,200
UNITED INDL CORP	112,406		7,800

Page Total

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

Page 64 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
UNITED MICROELECTRON	SPONSORED	91087320	1,154,889	120,301	120,301		
UNITED NATL BANCORP	COM	91090910	3,328,914	138,647	138,647		
UNITED NAT FOODS INC	COM	91116310	4,907,550	196,302	195,602		700
UNITED PARCEL SERVIC	CL B	91131210	120,039,411	2,202,558	1,932,433		239,681
UNITED RENTALS INC	COM	91136310	11,106,156	489,258	487,177		2,081
UNITED STATES CELLUL	COM	91168410	11,962,335	264,361	262,111		1,850
US AIRWAYS GROUP INC	COM	91190510	9,217,358	1,453,842	1,446,272		7,470
U S INDS INC NEW	COM	91208010	1,772,057	692,210	692,170		40
UNITED STATIONERS IN	COM	91300410	16,509,531	490,625	488,060		2,565
UNITED SURGICAL PART	COM	91301630	329,940	15,600	15,600		
UNITED TECHNOLOGIES	COM	91301710	820,164,717	12,690,155	12,469,632		136,455
UNITED THERAPEUTICS	COM	91307C10	1,497,988	143,899	143,899		
UNITED UTILS PLC	SPONSORED	91311Q10	234,624	13,071	13,071		
UNITEDHEALTH GROUP I	COM	91324P10	506,607,186	7,158,502	7,143,324		13,938
UNITEDGLOBALCOM	CL A	91324750	3,379,665	675,933	675,813		20
UNITRIN INC	COM	91327510	21,966,559	555,834	554,314		320
UNIVERSAL ACCESS GLO	COM	91336M10	1,913,407	407,976	407,976		
UNIVERSAL AMERN FINL	COM	91337710	2,677,772	394,370	394,370		
UNIVERSAL COMPRESSIO	COM	91343110	3,077,193	104,347	103,847		500
UNIVERSAL CORP VA	COM	91345610	18,031,397	495,232	494,042		1,190
UNIVERSAL DISPLAY CO	COM	91347P10	1,185,984	130,328	130,328		
UNIVERSAL ELECTRS IN	COM	91348310	3,333,026	193,668	188,968		4,700

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

UNIVERSAL FST PRODS	COM	91354310	2,586,027	123,556	123,296	260
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	2,311,131	98,346	98,346	
UNIVERSAL HLTH SVCS	CL B	91390310	24,766,197	578,920	577,360	1,440
UNIVISION COMMUNICAT	CL A	91490610	208,160,105	5,144,837	4,795,692	308,626
UNOCAL CORP	COM	91528910	190,686,074	5,286,556	5,221,271	22,849
UNOVA INC	COM	91529B10	2,406,095	414,844	412,284	2,560
UNUMPROVIDENT CORP	COM	91529Y10	140,796,439	5,311,069	5,277,517	23,792
UPM KYMMENE CORP	SPONSORED	91543610	621,006	18,593	18,593	
USFREIGHTWAYS CORP	COM	91690610	9,058,397	288,484	288,364	20
URBAN OUTFITTERS INC	COM	91704710	1,721,782	71,384	71,384	
UROLOGIX INC	COM	91727310	2,001,651	99,833	99,833	
VI TECHNOLOGIES INC	COM	91792010	360,427	51,860	51,860	
UTILICORP UTD INC	COM	91800510	30,498,337	1,211,694	1,198,434	7,980
UTSTARCOM INC	COM	91807610	11,559,628	405,601	405,430	50
VA SOFTWARE CORP	COM	91819B10	623,368	254,436	251,086	3,300
VCA ANTECH INC	COM	91819410	295,728	24,400	24,400	
V F CORP	COM	91820410	96,435,372	2,472,068	2,459,423	9,245
VAIL RESORTS INC	COM	91879Q10	1,514,585	85,425	85,425	
VALASSIS COMMUNICATI	COM	91886610	24,067,899	675,685	674,165	1,320
VALHI INC NEW	COM	91890510	1,292,047	101,736	101,736	
VALENCE TECHNOLOGY I	COM	91891410	2,035,378	603,970	527,225	76,745
VALENTIS INC	COM	91913E10	798,414	257,553	257,553	
VALERO ENERGY CORP N	COM	91913Y10	37,100,404	973,253	972,033	1,020
VALLEY NATL BANCORP	COM	91979410	17,788,419	539,861	535,838	3,938
VALMONT INDS INC	COM	92025310	2,011,602	139,115	139,115	
Page Total			2,375,894,171			

Voting Authority

Name of Issuer	Sole	Shared	None

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

UNITED MICROELECTRON	120,301		
UNITED NATL BANCORP	126,147		12,500
UNITED NAT FOODS INC	190,702		5,600
UNITED PARCEL SERVIC	1,822,656	44,444	335,458
UNITED RENTALS INC	465,158	2,500	21,600
UNITED STATES CELLUL	252,261	1,600	10,500
US AIRWAYS GROUP INC	1,307,483	40,464	105,895
U S INDS INC NEW	641,510		50,700
UNITED STATIONERS IN	469,621		21,004
UNITED SURGICAL PART	15,600		
UNITED TECHNOLOGIES	11,214,901	242,789	1,232,465
UNITED THERAPEUTICS	134,399		9,500
UNITED UTILS PLC	13,071		
UNITEDHEALTH GROUP I	6,131,441	202,794	824,267
UNITEDGLOBALCOM	629,133	100	46,700
UNITRIN INC	509,234	3,700	42,900
UNIVERSAL ACCESS GLO	381,776		26,200
UNIVERSAL AMERN FINL	369,470		24,900
UNIVERSAL COMPRESSIO	99,347		5,000
UNIVERSAL CORP VA	495,032		200
UNIVERSAL DISPLAY CO	121,528		8,800
UNIVERSAL ELECTRS IN	184,968		8,700
UNIVERSAL FST PRODS	116,856		6,700
UNIVERSAL HEALTH RLT	92,746		5,600
UNIVERSAL HLTH SVCS	543,102	2,620	33,198
UNIVISION COMMUNICAT	4,530,204	174,283	440,350
UNOCAL CORP	4,569,046	107,507	610,003
UNOVA INC	387,244		27,600
UNUMPROVIDENT CORP	4,589,705	86,424	634,940
UPM KYMMENE CORP	18,593		

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

USFREIGHTWAYS CORP	270,984	100	17,400
URBAN OUTFITTERS INC	71,384		
UROLOGIX INC	93,133		6,700
VI TECHNOLOGIES INC	51,860		
UTILICORP UTD INC	1,126,564	13,680	71,450
UTSTARCOM INC	379,480	2,421	23,700
VA SOFTWARE CORP	249,486	50	4,900
VCA ANTECH INC	24,400		
V F CORP	2,139,493	35,475	297,100
VAIL RESORTS INC	80,525		4,900
VALASSIS COMMUNICATI	637,585	3,000	35,100
VALHI INC NEW	101,736		
VALENCE TECHNOLOGY I	583,070		20,900
VALENTIS INC	238,953		18,600
VALERO ENERGY CORP N	918,901	9,200	45,152
VALLEY NATL BANCORP	484,074	5,860	49,927
VALMONT INDS INC	128,515		10,600
Page Total			

Page 65 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		Shared as Defined	Sh Ot
					Sole	Shared as Defined		
VALSPAR CORP	COM	92035510	21,933,291	553,871	552,591	780		
VALUE CITY DEPT STOR	COM	92038710	703,632	149,709	149,709			
VALUE LINE INC	COM	92043710	1,513,012	31,209	31,209			
VALUEVISION INTL INC	CL A	92047K10	4,434,901	226,386	226,006	380		

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

VANS INC	COM	92193010	3,038,999	238,540	238,400	140
VARCO INTL INC DEL	COM	92212210	13,510,132	901,878	858,241	43,577
VARIAN MED SYS INC	COM	92220P10	22,192,715	311,433	309,973	860
VARIAN INC	COM	92220610	11,997,090	369,824	369,524	300
VARIAN SEMICONDUCTOR	COM	92220710	10,318,162	298,299	296,159	1,640
VASOMEDICAL INC	COM	92232110	1,843,406	498,218	468,218	3
VASTERA INC	COM	92239N10	3,412,358	205,440	205,440	
VAXGEN INC	COM NEW	92239020	922,780	79,550	79,550	
VECTREN CORP	COM	92240G10	16,075,496	670,371	667,447	2,924
VECTOR GROUP LTD	COM	92240M10	6,658,038	202,680	181,927	15,753
VEECO INSTRS INC DEL	COM	92241710	9,185,864	254,809	254,509	300
VENTAS INC	COM	92276F10	6,126,694	532,756	532,636	120
VENTANA MED SYS INC	COM	92276H10	2,588,338	114,427	114,427	
VENTIV HEALTH INC	COM	92279310	530,074	144,829	144,729	
VERITY INC	COM	92343C10	7,513,985	371,061	370,861	200
VERISIGN INC	COM	92343E10	86,962,254	2,286,074	2,186,887	84,579
VERITAS DGC INC	COM	92343P10	11,852,987	640,702	640,377	325
VERIZON COMMUNICATIO	COM	92343V10	2,900,049,185	61,105,124	59,470,934	1,015,634
VERITAS SOFTWARE CO	COM	92343610	384,038,033	8,566,541	8,479,451	74,707
VERSOR INC	COM	92531410	2,438,296	119,818	119,718	
VERTEX PHARMACEUTICA	COM	92532F10	18,587,581	755,900	748,611	6,089
VERTICALNET INC	COM	92532L10	913,407	652,434	647,194	240
VESTA INS GROUP INC	COM	92539110	2,482,560	310,320	310,320	
VIAD CORP	COM	92552R10	21,279,037	898,608	884,368	1,040
VIASAT INC	COM	92552V10	2,303,636	147,669	144,203	40
VIACOM INC	CL A	92552410	3,395,523	76,735	75,895	640
VIACOM INC	CL B	92552430	1,633,222,627	36,992,585	36,795,833	173,260
VIASYSTEMS GROUP INC	COM	92553H10	321,621	510,511	475,124	35,387
VIASYS HEALTHCARE IN	COM NEW	92553Q20	3,603,038	178,280	176,640	1,605
VICAL INC	COM	92560210	2,524,242	206,229	206,129	100
VICOR CORP	COM	92581510	3,423,708	211,340	211,000	240

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

VIDAMED INC	COM	92653010	2,399,879	306,890	306,890	
VIEWPOINT CORP	COM	92672P10	2,483,559	364,693	364,693	
VIGNETTE CORP	COM	92673410	9,274,806	1,727,152	1,675,862	50,630
VINTAGE PETE INC	COM	92746010	8,790,209	608,319	608,319	
VION PHARMACEUTICALS	COM	92762410	1,073,848	243,503	243,403	
VIRAGE LOGIC CORP	COM	92763R10	1,881,693	97,852	97,852	
VIROPHARMA INC	COM	92824110	3,594,291	156,614	156,614	
VISHAY INTERTECHNOLO	COM	92829810	39,469,521	2,024,078	2,017,172	5,612
VISIONICS CORP DEL	COM	92831E10	265,512	18,400	18,400	
VISTEON CORP	COM	92839U10	42,290,494	2,811,868	2,802,509	8,146
VISX INC DEL	COM	92844S10	9,171,477	692,187	691,937	50
VISUAL NETWORKS INC	COM	92844410	1,150,523	249,031	249,031	
Page Total			5,343,742,514			

Voting Authority

Name of Issuer	Sole	Shared	None
VALSPAR CORP	517,671	4,700	31,500
VALUE CITY DEPT STOR	140,009		9,700
VALUE LINE INC	28,009		3,200
VALUEVISION INTL INC	211,886		14,500
VANS INC	230,740		7,800
VARCO INTL INC DEL	844,018	6,060	51,800
VARIAN MED SYS INC	288,629	2,400	20,404
VARIAN INC	347,624		22,200
VARIAN SEMICONDUCTOR	276,799	500	21,000
VASOMEDICAL INC	436,318	30,000	31,900
VASTERA INC	194,140		11,300
VAXGEN INC	74,450		5,100
VECTREN CORP	621,271	5,900	43,200

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

VECTOR GROUP LTD	197,580	5,000	100
VEECO INSTRS INC DEL	239,859		14,950
VENTAS INC	488,356		44,400
VENTANA MED SYS INC	106,027		8,400
VENTIV HEALTH INC	134,929	100	9,800
VERITY INC	351,761		19,300
VERISIGN INC	1,916,284	29,008	340,782
VERITAS DGC INC	622,302		18,400
VERIZON COMMUNICATIO	51,842,567	1,461,811	7,800,746
VERITAS SOFTWARE CO	7,384,231	290,235	892,075
VERSICOR INC	116,018	100	3,700
VERTEX PHARMACEUTICA	705,205	4,400	46,295
VERTICALNET INC	592,834	5,000	54,600
VESTA INS GROUP INC	295,120		15,200
VIAD CORP	810,008	17,800	70,800
VIASAT INC	132,643	3,426	11,600
VIACOM INC	11,736	200	64,799
VIACOM INC	32,145,342	532,542	4,314,701
VIASYSTEMS GROUP INC	481,111		29,400
VIASYS HEALTHCARE IN	156,570	2,009	19,701
VICAL INC	192,429		13,800
VICOR CORP	198,740	100	12,500
VIDAMED INC	285,090		21,800
VIEWPOINT CORP	340,993		23,700
VIGNETTE CORP	1,551,692	18,360	157,100
VINTAGE PETE INC	577,019		31,300
VION PHARMACEUTICALS	227,103	100	16,300
VIRAGE LOGIC CORP	97,852		
VIROPHARMA INC	145,614		11,000
VISHAY INTERTECHNOLO	1,906,282	14,194	103,602
VISIONICS CORP DEL	18,400		

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

VISTEON CORP	2,448,069	35,576	328,223
VISX INC DEL	658,287	200	33,700
VISUAL NETWORKS INC	230,331		18,700
Page Total			

Page 66 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
VITAL SIGNS INC	COM	92846910	3,026,772	86,727	86,627	100	
VITRIA TECHNOLOGY	COM	92849010	4,222,895	660,860	657,620	3,240	
VITESSE SEMICONDUCTO	COM	92849710	47,512,543	3,822,409	3,776,815	28,145	1
VIVENDI UNIVERSAL	SPON ADR N	92851S20	2,822,684	52,476	52,276	200	
VODAFONE GROUP PLC N	SPONSORED	92857W10	43,698,449	1,701,653	853,322	848,331	
VOLT INFORMATION SCI	COM	92870310	1,328,071	77,665	77,665		
VOLVO AKTIEBOLAGET	ADR B	92885640	313,846	19,137	19,137		
WMC LTD	SPONSORED	92894710	247,630	12,699	12,699		
VORNADO RLTY TR	SH BEN INT	92904210	40,856,025	982,116	940,301	41,815	
VOTORANTIM CELULOSE	SPONSORED	92906P10	705,752	39,986	39,986		
VULCAN MATLS CO	COM	92916010	104,174,482	2,173,018	2,171,213	1,805	
WFS FINL INC	COM	92923B10	2,735,147	113,917	113,917		
WD-40 CO	COM	92923610	3,810,337	142,977	142,577		
WGL HLDGS INC	COM	92924F10	17,872,613	614,813	610,738	3,755	
W-H ENERGY SVCS INC	COM	92925E10	3,423,265	179,699	179,699		
W HLDG CO INC	COM	92925110	5,513,281	340,326	340,206	120	
WJ COMMUNICATIONS IN	COM	92928410	591,924	162,171	162,171		
WMS INDS INC	COM	92929710	3,846,340	192,317	192,317		

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

W P CAREY & CO LLC	COM	92930Y10	668,624	28,820	27,901		
WPP GROUP PLC	SPON ADR N	92930930	9,468,559	175,669	28,948	146,721	
WPS RESOURCES CORP	COM	92931B10	79,033,782	2,162,347	265,465	1,896,162	
WSFS FINL CORP	COM	92932810	1,178,325	67,915	67,915		
WABASH NATL CORP	COM	92956610	1,725,843	221,262	221,262		
WABTEC CORP	COM	92974010	3,044,766	247,542	247,542		
WACKENHUT CORP	COM SER A	92979410	2,533,915	102,174	102,174		
WACKENHUT CORRECTION	COM	92979810	1,093,318	78,883	78,883		
WACHOVIA CORP 2ND NE	COM	92990310	989,285,978	31,546,109	31,117,457	285,543	14
WADDELL & REED FINL	CL A	93005910	26,146,013	811,988	807,557	1,155	
WAL MART STORES INC	COM	93114210	5,275,838,642	91,673,999	88,258,604	2,253,581	1,16
WALGREEN CO	COM	93142210	773,835,489	22,989,765	21,266,267	1,132,173	59
WALLACE COMPUTER SER	COM	93227010	11,736,826	618,053	617,953	100	
WALTER INDS INC	COM	93317Q10	3,355,869	296,717	296,517	200	
WASHINGTON FED INC	COM	93882410	14,386,915	558,065	553,865	200	
WASHINGTON MUT INC	COM	93932210	647,964,430	19,815,426	19,739,982	70,834	
WASHINGTON POST CO	CL B	93964010	46,295,500	87,350	77,270	2,638	
WASHINGTON REAL ESTA	SH BEN INT	93965310	11,492,360	461,726	461,506	220	
WASHINGTON TR BANCOR	COM	94061010	1,956,449	102,971	102,971		
WASTE CONNECTIONS IN	COM	94105310	7,506,738	242,231	242,131	100	
WASTE MGMT INC DEL	COM	94106L10	549,424,178	17,217,931	13,249,534	3,966,082	
WATCHGUARD TECHNOLOG	COM	94110510	1,263,831	194,137	194,137		
WATERS CORP	COM	94184810	111,104,465	2,867,212	2,863,652	3,160	
WATSCO INC	COM	94262220	3,791,811	267,029	267,029		
WATSON PHARMACEUTICA	COM	94268310	75,783,495	2,414,256	2,411,701	1,355	
WATSON WYATT & CO HL	CL A	94271210	3,228,253	148,085	148,085		
WATTS INDS INC	CL A	94274910	3,727,245	248,483	248,483		
WAUSAU-MOSINEE PAPER	COM	94331510	7,349,794	607,421	607,021	400	
WAVE SYSTEMS CORP	CL A	94352610	926,134	413,453	410,253	3,200	
Page Total			8,951,849,603				

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

Name of Issuer	Voting Authority		
	Sole	Shared	None
VITAL SIGNS INC	85,127		1,600
VITRIA TECHNOLOGY	619,360		41,500
VITESSE SEMICONDUCTO	3,330,805	68,670	422,934
VIVENDI UNIVERSAL	46,034		6,442
VODAFONE GROUP PLC N	1,531,753		169,900
VOLT INFORMATION SCI	72,465		5,200
VOLVO AKTIEBOLAGET	19,137		
WMC LTD	12,699		
VORNADO RLTY TR	935,316	3,600	43,200
VOTORANTIM CELULOSE	15,597	24,389	
VULCAN MATLS CO	1,905,100	28,716	239,202
WFS FINL INC	108,217		5,700
WD-40 CO	132,777	400	9,800
WGL HLDGS INC	569,333	320	45,160
W-H ENERGY SVCS INC	168,299		11,400
W HLDG CO INC	319,226		21,100
WJ COMMUNICATIONS IN	162,171		
WMS INDS INC	180,117		12,200
W P CAREY & CO LLC	27,901	919	
WPP GROUP PLC	173,461		2,208
WPS RESOURCES CORP	249,485	1,895,662	17,200
WSFS FINL CORP	61,315		6,600
WABASH NATL CORP	207,562		13,700
WABTEC CORP	226,842		20,700
WACKENHUT CORP	97,474		4,700
WACKENHUT CORRECTION	78,883		

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

WACHOVIA CORP 2ND NE	27,069,946	575,704	3,900,459
WADDELL & REED FINL	756,645	7,376	47,967
WAL MART STORES INC	78,309,684	4,163,593	9,200,722
WALGREEN CO	18,769,745	1,306,833	2,913,187
WALLACE COMPUTER SER	590,653		27,400
WALTER INDS INC	276,517		20,200
WASHINGTON FED INC	513,075	9,000	35,990
WASHINGTON MUT INC	16,920,644	297,561	2,597,221
WASHINGTON POST CO	74,500	7,642	5,208
WASHINGTON REAL ESTA	438,226		23,500
WASHINGTON TR BANCOR	95,471		7,500
WASTE CONNECTIONS IN	225,431		16,800
WASTE MGMT INC DEL	11,595,616	4,042,482	1,579,833
WATCHGUARD TECHNOLOG	186,337		7,800
WATERS CORP	2,468,476	85,600	313,136
WATSCO INC	254,329		12,700
WATSON PHARMACEUTICA	2,203,805	24,228	186,223
WATSON WYATT & CO HL	142,085		6,000
WATTS INDS INC	232,983		15,500
WAUSAU-MOSINEE PAPER	576,921		30,500
WAVE SYSTEMS CORP	382,353		31,100
Page Total			

Page 67 of 70

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

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

WAYPOINT FINL CORP	COM	94675610	4,750,094	314,993	314,993	
WEATHERFORD INTL INC	COM	94707410	42,369,650	1,137,135	1,131,990	3,420
WEBEX INC	COM	94767L10	4,515,344	181,704	181,704	
WEBMETHODS INC	COM	94768C10	3,998,885	238,597	238,197	400
WEBSENSE INC	COM	94768410	12,667,201	394,986	394,986	
WEBMD CORP	COM	94769M10	12,146,341	1,720,445	1,713,625	6,620
WEBSTER FINL CORP CO	COM	94789010	17,420,072	552,492	544,859	7,379
WEIGHT WATCHERS INTL	COM	94862610	2,279,468	67,400	67,400	
WEINGARTEN RLTY INVS	SH BEN INT	94874110	19,801,920	412,540	412,540	
WEIS MKTS INC	COM	94884910	2,617,056	93,600	92,741	100
WELLMAN INC	COM	94970210	4,181,633	269,957	269,957	
WELLPOINT HEALTH NET	COM	94973H10	189,519,365	1,621,903	1,618,152	3,651
WELLS FARGO & CO NEW	COM	94974610	1,673,498,496	38,497,780	36,777,956	1,149,041 57
WENDYS INTL INC	COM	95059010	68,416,980	2,345,457	2,340,387	5,070
WERNER ENTERPRISES I	COM	95075510	7,770,824	319,787	319,767	20
WESBANCO INC	COM	95081010	5,339,022	252,675	249,275	3,400
WESCO FINL CORP	COM	95081710	5,415,795	17,193	16,473	20
WESCO INTL INC	COM	95082P10	885,733	178,936	178,796	140
WEST COAST BANCORP O	COM	95214510	1,964,752	141,146	141,146	
WEST CORP	COM	95235510	5,944,449	238,350	238,350	
WEST MARINE INC	COM	95423510	351,472	23,926	23,426	
WEST PHARMACEUTICAL	COM	95530610	2,493,244	93,731	93,711	20
WESTAMERICA BANCORPO	COM	95709010	17,898,856	452,334	452,284	50
WESTCORP INC	COM	95790710	2,162,564	115,831	115,831	
WESTERN DIGITAL CORP	COM	95810210	10,543,738	1,681,617	1,678,217	3,400
WESTERN GAS RES INC	COM	95825910	9,960,377	308,180	308,180	
WESTERN MULTIPLEX CO	CL A	95874P10	2,283,319	422,837	422,837	
WESTERN RES INC	COM	95942510	14,507,340	843,450	837,485	5,965
WESTERN WIRELESS COR	CL A	95988E20	11,210,956	396,848	392,148	1,100
WESTPAC BKG CORP	SPONSORED	96121430	643,192	15,897	15,897	
WESTPOINT STEVENS IN	COM	96123810	9,549,311	3,897,678	261,751	3,635,927

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

WESTPORT RES CORP NE	COM	96141810	5,004,538	288,446	288,446	
WESTVACO CORP	COM	96154810	513,705,518	18,056,433	18,046,736	3,610
WESTWOOD ONE INC	COM	96181510	35,239,154	1,172,684	1,165,264	7,120
WET SEAL INC	CL A	96184010	5,336,218	226,591	226,591	
WEYERHAEUSER CO	COM	96216610	250,985,063	4,640,996	4,615,894	12,042
WHIRLPOOL CORP	COM	96332010	114,513,594	1,561,620	1,557,785	3,635
WHITNEY HLDG CORP	COM	96661210	10,840,640	247,221	247,221	
WHOLE FOODS MKT INC	COM	96683710	22,484,626	516,176	510,872	5,104
WILD OATS MARKETS IN	COM	96808B10	1,775,344	178,786	178,616	170
WILEY JOHN & SONS IN	CL A	96822320	79,451,910	3,449,931	411,207	244,420
WILEY JOHN & SONS IN	CL B	96822330	29,387,023	1,263,958		1,263,958
WILLAMETTE INDS INC	COM	96913310	112,002,127	2,148,928	2,145,443	3,210
WILLIAMS COMMUNICATI	CL A	96945510	8,154,532	3,470,014	3,442,164	23,462
WILLIAMS COS INC DEL	COM	96945710	297,128,594	11,642,970	11,581,633	51,651
WILLIAMS CLAYTON ENE	COM	96949010	563,313	43,001	43,001	
WILLIAMS SONOMA INC	COM	96990410	23,977,925	558,926	558,066	720
Page Total			3,677,657,568			

Voting Authority

Name of Issuer	Sole	Shared	None
WAYPOINT FINL CORP	293,293		21,700
WEATHERFORD INTL INC	1,010,812	7,925	118,398
WEBEX INC	171,204		10,500
WEBMETHODS INC	223,997		14,600
WEBSENSE INC	384,786		10,200
WEBMD CORP	1,545,645	13,900	160,900
WEBSTER FINL CORP CO	506,285	10,054	36,153
WEIGHT WATCHERS INTL	67,400		
WEINGARTEN RLTY INVS	394,740		17,800

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

WEIS MKTS INC	80,941	859	11,800
WELLMAN INC	244,057		25,900
WELLPOINT HEALTH NET	1,429,106	17,369	175,428
WELLS FARGO & CO NEW	32,507,663	1,109,182	4,880,935
WENDYS INTL INC	2,084,749	41,629	219,079
WERNER ENTERPRISES I	298,610		21,177
WESBANCO INC	239,375		13,300
WESCO FINL CORP	13,393	700	3,100
WESCO INTL INC	166,736		12,200
WEST COAST BANCORP O	131,046		10,100
WEST CORP	226,850	100	11,400
WEST MARINE INC	23,426	500	
WEST PHARMACEUTICAL	87,231		6,500
WESTAMERICA BANCORPO	429,434		22,900
WESTCORP INC	111,731		4,100
WESTERN DIGITAL CORP	1,573,617		108,000
WESTERN GAS RES INC	294,480		13,700
WESTERN MULTIPLEX CO	391,637		31,200
WESTERN RES INC	794,450	3,700	45,300
WESTERN WIRELESS COR	351,048	7,000	38,800
WESTPAC BKG CORP	15,897		
WESTPOINT STEVENS IN	241,651	3,635,927	20,100
WESTPORT RES CORP NE	268,485		19,961
WESTVACO CORP	2,028,372	15,809,338	218,723
WESTWOOD ONE INC	1,123,958	6,100	42,626
WET SEAL INC	217,141		9,450
WEYERHAEUSER CO	4,032,351	75,269	533,376
WHIRLPOOL CORP	1,319,759	22,352	219,509
WHITNEY HLDG CORP	230,521		16,700
WHOLE FOODS MKT INC	459,576	4,400	52,200
WILD OATS MARKETS IN	159,836		18,950

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

WILEY JOHN & SONS IN	626,227	2,794,304	29,400
WILEY JOHN & SONS IN		1,263,958	
WILLAMETTE INDS INC	1,913,460	30,665	204,803
WILLIAMS COMMUNICATI	3,141,779	40,277	287,958
WILLIAMS COS INC DEL	10,058,121	161,811	1,423,038
WILLIAMS CLAYTON ENE	43,001		
WILLIAMS SONOMA INC	527,586	2,340	29,000
Page Total			

Page 68 of 70

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sh Ot
WILMINGTON TRUST COR	COM	97180710	21,278,174	336,095	331,135	2,860	
WILSON GREATBATCH TE	COM	97223210	3,422,135	94,796	94,696	100	
WILSONS THE LEATHER	COM	97246310	1,120,005	98,160	98,120	40	
WIND RIVER SYSTEMS I	COM	97314910	12,778,552	713,487	712,487	600	
WINN DIXIE STORES IN	COM	97428010	38,564,917	2,706,310	2,699,040	7,170	
WINNEBAGO INDS INC	COM	97463710	7,315,671	198,042	197,942	100	
WINSTON HOTELS INC	COM	97563A10	1,207,238	155,974	155,974		
WINTRUST FINANCIAL C	COM	97650W10	1,986,224	64,973	64,973		
WIPRO LTD	SPON ADR 1	97651M10	404,393	11,049	11,049		
WIRELESS FACILITIES	COM	97653A10	1,496,812	222,409	219,529	2,880	
WISCONSIN ENERGY COR	COM	97665710	26,158,139	1,159,492	1,133,387	5,270	2
WITNESS SYS INC	COM	97742410	1,568,802	117,778	116,503	1,275	
WOLVERINE TUBE INC	COM	97809310	985,815	86,856	86,856		
WOLVERINE WORLD WIDE	COM	97809710	14,431,625	958,912	874,457	70,455	1

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

WOODHEAD INDS INC	COM	97943810	2,530,192	159,332	159,332		
WOODWARD GOVERNOR CO	COM	98074510	4,745,278	81,464	81,444	20	
WORLD ACCEP CORP DEL	COM	98141910	738,511	101,166	101,166		
WORLD FUEL SVCS CORP	COM	98147510	723,874	39,556	39,556		
WORLD WRESTLING FEDN	CL A	98156Q10	1,467,171	111,572	111,572		
WORLDCOM INC GA NEW	WRLDCOM GP	98157D10	947,770,447	67,313,242	65,697,557	1,381,893	23
WORLDCOM INC GA NEW	MCI GROUP	98157D30	13,358,291	1,051,834	1,036,742	12,296	
WORTHINGTON INDS INC	COM	98181110	26,452,413	1,862,846	1,841,815	16,675	
WRIGHT MED GROUP INC	COM	98235T10	279,240	15,600	15,600		
WRIGLEY WM JR CO	COM	98252610	214,292,523	4,171,550	4,155,346	13,004	
WYNDHAM INTL INC	CL A	98310110	748,969	1,337,445	1,320,445	17,000	
XM SATELLITE RADIO H	CL A	98375910	4,532,863	246,888	242,088	4,800	
XTO ENERGY CORP	COM	98385X10	20,759,445	1,186,254	1,184,154	2,100	
X-RITE INC	COM	98385710	1,357,625	159,533	159,533		
XCEL ENERGY INC	COM	98389B10	185,570,669	6,689,642	6,648,665	23,963	1
XANSER CORP	COM	98389J10	394,532	196,285	196,285		
XILINX INC	COM	98391910	274,967,685	7,041,426	7,005,560	24,666	1
XEROX CORP	COM	98412110	492,211,561	47,237,194	15,076,657	32,158,547	
XYBERNAUT CORP	COM	98414910	865,865	363,809	361,009	2,800	
YAHOO INC	COM	98433210	196,793,545	11,093,210	11,077,920	14,120	
YANKEE CANDLE INC	COM	98475710	3,641,665	160,709	159,209	1,500	
XICOR INC	COM	98490310	2,218,745	199,887	199,787		
YELLOW CORP	COM	98550910	12,835,186	511,362	296,352	215,010	
YORK INTL CORP NEW	COM	98667010	29,216,426	766,232	764,702	1,330	
YOUNG BROADCASTING I	CL A	98743410	2,879,790	160,434	160,434		
ZALE CORP NEW	COM	98885810	32,519,191	776,485	775,985	400	
ZEBRA TECHNOLOGIES C	CL A	98920710	18,092,540	325,933	324,963	870	
ZENITH NATL INS CORP	COM	98939010	2,214,217	79,249	78,749	500	
ZIMMER HLDGS INC	COM	98956P10	137,044,340	4,487,372	4,302,222	87,804	9
ZIONS BANCORPORATION	COM	98970110	97,806,529	1,860,147	1,857,403	2,336	
ZIXIT CORP	COM	98974P10	652,669	128,986	128,986		

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

ZORAN CORP	COM	98975F10	5,440,467	166,681	165,211	1,470
ZYGO CORP	COM	98985510	2,027,138	127,493	127,493	
Page Total			2,869,868,104			

Name of Issuer	Voting Authority		
	Sole	Shared	None
WILMINGTON TRUST COR	314,395	3,600	18,100
WILSON GREATBATCH TE	89,996		4,800
WILSONS THE LEATHER	91,860		6,300
WIND RIVER SYSTEMS I	667,987	6,100	39,400
WINN DIXIE STORES IN	2,389,380	37,665	279,265
WINNEBAGO INDS INC	190,842		7,200
WINSTON HOTELS INC	153,274		2,700
WINTRUST FINANCIAL C	63,673		1,300
WIPRO LTD	11,049		
WIRELESS FACILITIES	213,009		9,400
WISCONSIN ENERGY COR	1,038,603	27,035	93,854
WITNESS SYS INC	110,578		7,200
WOLVERINE TUBE INC	84,556		2,300
WOLVERINE WORLD WIDE	916,212	14,000	28,700
WOODHEAD INDS INC	152,132		7,200
WOODWARD GOVERNOR CO	75,364		6,100
WORLD ACCEP CORP DEL	101,166		
WORLD FUEL SVCS CORP	39,556		
WORLD WRESTLING FEDN	103,772		7,800
WORLDCOM INC GA NEW	58,582,991	1,117,770	7,612,481
WORLDCOM INC GA NEW	857,224	13,166	181,444
WORTHINGTON INDS INC	1,677,517	26,256	159,073

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

WRIGHT MED GROUP INC	15,600		
WRIGLEY WM JR CO	3,600,295	159,710	411,545
WYNDHAM INTL INC	1,242,545		94,900
XM SATELLITE RADIO H	238,188		8,700
XTO ENERGY CORP	1,101,854	10,100	74,300
X-RITE INC	148,833		10,700
XCEL ENERGY INC	5,898,423	130,650	660,569
XANSER CORP	178,885		17,400
XILINX INC	5,886,212	238,615	916,599
XEROX CORP	12,978,872	32,296,593	1,961,729
XYBERNAUT CORP	336,109		27,700
YAHOO INC	9,341,757	375,630	1,375,823
YANKEE CANDLE INC	151,509		9,200
XICOR INC	186,387	100	13,400
YELLOW CORP	487,362		24,000
YORK INTL CORP NEW	742,132	200	23,900
YOUNG BROADCASTING I	151,434		9,000
ZALE CORP NEW	290,742	463,443	22,300
ZEBRA TECHNOLOGIES C	309,233	100	16,600
ZENITH NATL INS CORP	74,049		5,200
ZIMMER HLDGS INC	3,668,646	265,604	553,122
ZIONS BANCORPORATION	1,648,395	22,811	188,941
ZIXIT CORP	116,786		12,200
ZORAN CORP	155,381		11,300
ZYGO CORP	118,293		9,200
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 Discretion		Other
					Sole	Shared as Defined	
ZOLL MED CORP	COM	98992210	3,161,460	81,188	81,188		
ZOMAX INC MINN	COM	98992910	2,073,221	259,477	259,477		
Page Total			5,234,681				
Grand Total			326,637,880,888				

TOTAL MARKET VALUE 326,637,880,888

Name of Issuer	Voting Authority		
	Sole	Shared	None
ZOLL MED CORP	75,088		6,100
ZOMAX INC MINN	241,677		17,800
Page Total			
Grand Total			