

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

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

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2000

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	January 26, 2001
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by

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

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
28-1721	George T. Shaw

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	11
Form 13F Information Table Entry Total:	3,004
Form 13F Information Table Value Total:	308,666,065
	(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

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

8	28-1487	Peter B. Loring
9	28-4282	Dean Ridlon
10	28-1721	George T. Shaw
11		Michael B. Elefante

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
DAIMLERCHRYSLER AG	ORD	D1668R12	620,760	15,067	14,463	604	
ACE LTD	ORD	G0070K10	3,254,917	76,700	74,120	2,580	
AMDOCS LTD	ORD	G0260210	24,031,922	362,746	302,441	51,355	8,
APW LTD	COM	G0439710	1,572,952	46,606	46,406	200	
EVEREST RE GROUP LTD	COM	G3223R10	12,794,302	178,629	178,529	100	
GLOBAL CROSSING LTD	COM	G3921A10	169,625,094	11,851,949	11,849,024	2,925	
LORAL SPACE & COMMUN	COM	G5646210	17,041,338	5,347,141	5,334,528		12,
RENAISSANCE RE HLDGS	COM	G7496G10	1,171,469	14,959	14,959		
SANTA FE INTL CORP	ORD	G7805C10	2,175,310	67,847	67,817	30	
TRANSOCEAN SEDCO FOR	ORD	G9007810	145,486,684	3,162,754	3,088,825	38,869	35,
TRENWICK GROUP LTD	COM	G9032C10	1,336,845	53,879	43,379		10,
XOMA LTD	ORD	G9825R10	534,651	54,836	54,836		
UBS AG	ORD	H8920G15	3,901,992	23,880	23,541	339	
CHECK POINT SOFTWARE	ORD	M2246510	1,877,614	14,058	13,868	190	
ROYAL CARIBBEAN CRUI	COM	V7780T10	2,859,324	108,103	102,103	6,000	
FLEXTRONICS INTL LTD	ORD	Y2573F10	668,353	23,451	23,451		
TEEKAY SHIPPING MARS	COM	Y8564W10	7,048,050	185,475	127,400	46,210	11,
AAR CORP	COM	00036110	2,961,673	234,588	234,388	200	
ACTV INC	COM	00088E10	1,152,153	271,095	270,995	100	
A D C TELECOMMUNICAT	COM	00088610	239,243,166	13,199,623	13,167,277	29,196	3,
ADE CORP MASS	COM	00089C10	939,571	53,309	53,109	200	
ABN AMRO HLDG NV	SPONSORED	00093710	1,255,800	55,200	55,200		
ABM INDS INC	COM	00095710	3,832,351	125,138	124,938	200	
ACT MFG INC	COM	00097310	1,349,444	85,679	85,679		
AFLAC INC	COM	00105510	354,776,799	4,914,691	4,898,336	9,055	7,
AGCO CORP	COM	00108410	8,215,124	677,536	677,096	440	
AGL RES INC	COM	00120410	13,844,302	627,518	625,968	1,550	
AES CORP	COM	00130H10	425,099,145	7,676,734	7,663,215	10,579	2,
AK STL HLDG CORP	COM	00154710	9,140,390	1,044,616	1,044,316		
AMB PROPERTY CORP	COM	00163T10	16,093,678	623,496	623,396	100	
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	3,914,666	158,572	158,212	360	
AMR CORP	COM	00176510	108,620,054	2,771,839	2,767,894	3,645	
ANC RENTAL CORP	COM	00181310	815,808	233,088	232,896	192	
APAC CUSTOMER SERVIC	COM	00185E10	591,523	160,435	160,435		
AT&T CORP	COM	00195710	1,288,341,935	74,686,489	73,062,580	1,063,897	560,
AT&T CORP	COM LIB GR	00195720	246,612,194	18,184,058	18,055,094	53,708	75,
AT&T CORP	COM WIRLES	00195740	41,883,492	2,419,333	2,397,399	20,889	1,
Page Total			3,164,684,845				

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	Shar Oth
ATMI INC	COM	00207R10	3,646,324	186,991	185,911	1,080	
ATS MED INC	COM	00208310	2,190,430	154,397	154,397		
AVT CORP	COM	00242010	1,044,926	210,289	210,289		
AVX CORP NEW	COM	00244410	5,294,004	323,298	322,998	300	
AXA FINL INC	COM	00245110	15,756,973	282,004	272,980	5,824	3,20
AXT INC	COM	00246W10	4,825,200	145,944	145,844	100	
AARON RENTS INC	COM	00253520	1,727,376	122,840	122,840		
ABBOTT LABS	COM	00282410	1,479,440,643	30,543,606	29,178,797	652,394	712,41
ABERCROMBIE & FITCH	CL A	00289620	22,128,580	1,106,429	1,099,773	4,606	2,05
ABGENIX INC	COM	00339B10	23,391,918	396,057	395,497	560	
ABIOMED INC	COM	00365410	2,704,651	111,532	111,132	400	
ABOUT COM INC	COM	00373610	3,144,625	116,740	116,740		
ACACIA RESH CORP	COM	00388110	2,113,126	118,635	118,635		
ACCREDO HEALTH INC	COM	00437V10	5,379,996	107,199	107,159	40	
ACCRUE SOFTWARE INC	COM	00437W10	356,025	142,410	142,210	200	
ACKERLEY GROUP INC	COM	00452710	804,510	89,390	89,390		
ACLARA BIOSCIENCES I	COM	00461P10	732,039	67,314	67,314		
ACME COMMUNICATION I	COM	00463110	580,678	63,636	60,936	2,700	
ACNIELSEN CORP	COM	00483310	22,571,968	622,675	621,609	866	20
ACTIVISION INC NEW	COM NEW	00493020	298,023	19,704	19,704		
ACTEL CORP	COM	00493410	7,563,226	312,698	312,698		
ACTIVE POWER INC	COM	00504W10	386,091	17,600	17,600		
ACTUATE CORP	COM	00508B10	8,488,726	443,855	443,655	200	
ACTUANT CORP	CL A	00508X10	799,638	266,546	266,346	200	
ACXIOM CORP	COM	00512510	28,610,012	734,777	734,177	400	20
ADAPTIVE BROADBAND C	COM	00650M10	2,002,299	326,906	326,906		
ADAPTEC INC	COM	00651F10	19,646,000	1,916,683	1,912,488	4,095	10
ADELPHIA BUSINESS SO	CL A	00684710	751,098	176,729	176,729		
ADELPHIA COMMUNICATI	CL A	00684810	23,583,384	456,821	449,831	3,130	3,86
ADEPT TECHNOLOGY INC	COM	00685410	992,017	68,415	68,415		
ADMINISTAFF INC	COM	00709410	8,448,048	310,590	310,550	40	
ADOBE SYS INC	COM	00724F10	324,642,379	5,579,294	5,571,964	6,730	60
ADOLOR CORP	COM	00724X10	3,508,010	159,455	114,700	44,755	
ADTRAN INC	COM	00738A10	5,781,933	272,091	271,791	200	10
ADVANCE PARADIGM INC	COM	00749110	8,926,554	196,188	196,068	120	
ADVANCED DIGITAL INF	COM	00752510	9,409,001	409,087	408,647	440	
ADVANCED LTG TECHNOL	COM	00753C10	684,952	103,389	103,389		
Page Total			2,052,355,383				

Page 2 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
ADVANCED MARKETING S	COM	00753T10	878,271	50,548	50,548		
ADVANCED FIBRE COMMU	COM	00754A10	13,150,599	728,081	727,561	520	
ADVANCED TISSUE SCIE	COM	00755F10	1,375,119	453,685	453,685		
ADVANTAGE LEARNING S	COM	00757K10	2,979,679	88,615	88,615		
ADVO INC	COM	00758510	7,838,710	176,647	176,647		
AEROFLEX INC	COM	00776810	12,871,903	446,507	446,057	450	
ADVANCED MICRO DEVIC	COM	00790310	75,256,905	5,448,661	5,440,021	8,440	
AEGON N V	ORD AMER R	00792410	2,679,523	64,665	64,613	52	
ADVANTA CORP	CL A	00794210	1,380,390	156,649	156,649		

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

ADVANCED ENERGY INDS	COM	00797310	2,227,162	98,985	98,985			
ADVENT SOFTWARE INC	COM	00797410	8,362,982	208,751	208,471		280	
AETHER SYS INC	COM	00808V10	5,738,268	146,665	146,565		100	
AETNA INC NEW	COM	00817Y10	107,959,922	2,629,193	2,623,191		5,159	
AFFILIATED COMPUTER	CL A	00819010	25,834,031	425,693	425,323		170	
AFFILIATED MANAGERS	COM	00825210	15,010,946	273,548	245,878		22,315	5,
AFFYMETRIX INC	COM	00826T10	17,634,497	236,905	236,315		590	
AGENCY COM LTD	COM	00844710	664,275	171,426	50,629		1,520	119,
AGILENT TECHNOLOGIES	COM	00846U10	465,379,818	8,500,088	8,131,276		167,062	201,
AGILE SOFTWARE CORP	COM	00846X10	7,817,642	158,332	158,122		210	
AGRIBRANDS INTL INC	COM	00849R10	4,261,596	79,656	78,774		882	
AIR PRODS & CHEMS IN	COM	00915810	637,005,725	15,536,725	15,162,747		196,128	177,
AIRGAS INC	COM	00936310	4,479,884	657,646	657,646			
AIRGATE PCS INC	COM	00936710	2,441,725	68,781	68,781			
AIRNET COMMUNICATION	COM	00941P10	335,515	49,706	49,706			
AIRTRAN HLDGS INC	COM	00949P10	3,326,430	458,818	458,818			
AKAMAI TECHNOLOGIES	COM	00971T10	12,949,949	614,849	377,502		247	237,
AKZO NOBEL NV	SPONSORED	01019930	2,603,392	48,890	48,890			
ALABAMA NATL BANCORP	COM	01031710	1,271,819	56,213	56,213			
ALAMOSA PCS HOLDINGS	COM	01159310	727,664	90,958	90,958			
ALASKA AIR GROUP INC	COM	01165910	8,885,581	298,675	297,095		80	1,
ALASKA COMMUNICATION	COM	01167P10	550,325	75,907	75,907			
ALBANY INTL CORP	CL A	01234810	3,173,940	236,209	236,209			
ALBANY MOLECULAR RES	COM	01242310	9,361,885	151,917	151,717		200	
ALBEMARLE CORP	COM	01265310	12,384,949	500,402	499,452		950	
ALBERTA ENERGY LTD	COM	01287310	1,802,185	37,351	20,400		16,951	
ALBERTO CULVER CO	CL B CONV	01306810	41,135,995	960,852	959,942		810	
ALBERTSONS INC	COM	01310410	192,865,701	7,277,951	7,232,643		19,387	25,
Page Total			1,714,604,902					

Page 3 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Other
ALCAN ALUMINIUM LTD	COM	01371610	147,630,781	4,318,331	4,317,831	500	
ALCOA INC	COM	01381710	596,916,366	17,818,399	17,744,737	60,810	12,
ALCATEL	SPONSORED	01390430	6,236,304	111,488	87,279	24,209	
ALEXANDER & BALDWIN	COM	01448210	12,195,855	464,604	464,404	200	
ALEXANDERS INC	COM	01475210	1,972,940	29,148	29,136	12	
ALEXANDRIA REAL ESTA	COM	01527110	12,806,719	344,387	302,117	42,270	
ALEXION PHARMACEUTIC	COM	01535110	7,665,163	118,040	117,740	300	
ALFA CORP	COM	01538510	5,376,322	292,589	292,389	200	
ALKERMES INC	COM	01642T10	9,583,336	305,445	302,745	2,700	
ALLAIRE CORP	COM	01671410	782,798	155,595	155,295		
ALLEGHANY CORP DEL	COM	01717510	7,894,077	38,414	38,314	100	
ALLEGHENY ENERGY INC	COM	01736110	95,581,612	1,983,556	1,968,338	4,118	11,
ALLEGHENY TECHNOLOGI	COM	01741R10	24,769,000	1,560,252	1,557,952	2,300	
ALLEGIANCE TELECOM I	COM	01747T10	16,915,457	759,699	712,930	36,399	10,
ALLEN TELECOM INC	COM	01809110	4,075,160	227,193	227,073	120	
ALLERGAN INC	COM	01849010	231,635,585	2,392,633	2,387,833	4,000	
ALLETE	COM	01852210	27,308,087	1,100,600	1,099,200		1,
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	9,396,253	185,605	183,188	400	2,
ALLIANCE SEMICONDUCT	COM	01877H10	2,357,036	208,366	208,366		
ALLIANCE PHARMACEUTI	COM	01877310	3,325,532	385,569	385,569		
ALLIANT CORP	COM	01880210	26,070,594	817,901	791,558	12,530	13,
ALLIANT TECHSYSTEMS	COM	01880410	11,943,043	178,922	178,487	435	

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

ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	873,862	23,303	7,500	15,803	
ALLIED CAP CORP NEW	COM	01903Q10	13,410,120	642,401	629,337		13,
ALLIED RISER COMMUNI	COM	01949610	748,508	368,542	368,142	400	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	52,720,250	3,620,399	3,612,434	7,865	
ALLMERICA FINL CORP	COM	01975410	42,748,175	589,630	581,991	7,008	
ALLOS THERAPEUTICS I	COM	01977710	211,587	26,245	26,245		
ALLSTATE CORP	COM	02000210	597,634,004	13,719,159	13,670,075	31,050	18,
ALLTEL CORP	COM	02003910	403,884,536	6,468,673	5,945,007	405,378	118,
ALPHA INDS INC	COM	02075310	8,134,487	219,851	219,411	440	
ALPHARMA INC	CL A	02081310	22,282,357	507,860	447,249	43,921	16,
ALTERA CORP	COM	02144110	202,333,912	7,689,796	7,552,966	106,130	30,
ALZA CORP DEL	COM	02261510	232,997,537	5,482,295	5,304,027	137,590	40,
AMAZON COM INC	COM	02313510	26,532,836	1,704,976	1,702,990	1,986	
AMBAC FINL GROUP INC	COM	02313910	106,947,531	1,834,057	1,828,912	1,845	3,
AMCOL INTL CORP	COM	02341W10	883,300	185,958	185,958		
Page Total			2,974,781,022				

Page 4 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
AMERADA HESS CORP	COM	02355110	139,417,346	1,908,206	1,900,921	3,910	3,375
AMERCO	COM	02358610	1,196,497	60,968	60,968		
AMEREN CORP	COM	02360810	113,258,311	2,445,550	2,441,338	3,506	706
AMERICA ONLINE INC D	COM	02364J10	1,346,095,146	38,680,895	38,479,422	171,216	30,257
AMERICA WEST HLDG CO	CL B	02365720	3,465,697	270,504	270,404	100	
AMCORE FINL INC	COM	02391210	4,514,275	218,218	218,218		
AMERICAN AXLE & MFG	COM	02406110	547,891	69,030	68,830		200
AMERICAN CLASSIC VOY	COM	02492810	1,135,330	81,095	80,895	200	
AMERICAN CAPITAL STR	COM	02493710	7,949,042	315,601	315,601		
AMERICAN EAGLE OUTFI	COM	02553E10	15,219,590	360,227	359,827	300	100
AMERICAN ELEC PWR IN	COM	02553710	274,176,787	5,896,275	5,864,919	15,662	15,694
AMERICAN EXPRESS CO	COM	02581610	1,515,830,988	27,592,169	26,822,539	587,125	182,505
AMERICAN FINL GROUP	COM	02593210	12,877,602	484,813	483,613	1,200	
AMERICAN FINL HLDGS	COM	02607510	4,119,534	199,735	199,735		
AMERICAN FREIGHTWAYS	COM	02629V10	2,925,534	104,719	104,639	80	
AMERICAN GENERAL COR	COM	02635110	399,617,646	4,903,284	4,559,316	222,724	121,244
AMERICAN GREETINGS C	CL A	02637510	12,559,986	1,330,930	1,328,146	2,784	
AMERICAN HOME PRODS	COM	02660910	1,642,173,879	25,840,659	24,403,090	724,070	713,499
AMERICAN INDL PPTYS	COM NEW	02679120	1,507,521	123,063	123,063		
AMERICAN INTL GROUP	COM	02687410	4,572,033,834	46,387,389	43,624,159	1,643,261	1,119,969
AMERICAN ITALIAN PAS	CL A	02707010	3,856,691	143,842	143,802	40	
AMERICAN MGMT SYS IN	COM	02735210	5,438,909	274,526	261,026	200	13,300
AMERICAN NATL INS CO	COM	02859110	7,188,456	98,472	97,972	500	
AMERICAN PWR CONVERS	COM	02906610	42,045,634	3,397,627	3,390,302	7,225	100
AMERICAN STD COS INC	COM	02971210	63,295,157	1,283,565	1,282,125	1,340	100
AMERICAN STS WTR CO	COM	02989910	3,011,396	81,665	81,665		
AMERICAN TOWER CORP	CL A	02991220	38,264,506	1,010,284	868,614	119,385	22,285
AMERICAN SUPERCONDC	COM	03011110	4,467,068	156,399	156,299	100	
AMERICAN WTR WKS INC	COM	03041110	28,762,090	979,135	976,615	2,220	300
AMERICREDIT CORP	COM	03060R10	38,219,133	1,402,537	1,402,137	400	
AMERIPATH INC	COM	03071D10	4,110,025	164,401	164,321	80	
AMERISOURCE HEALTH C	CL A	03071P10	48,904,149	968,399	968,119	280	
AMERITRADE HLDG CORP	CL A	03072H10	3,381,217	483,031	481,931	1,100	
AMERUS GROUP CO	COM	03072M10	611,531	18,889	18,889		
AMES DEPT STORES INC	COM NEW	03078950	299,305	208,285	208,285		

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

AMETEK INC NEW	COM	03110010	13,025,276	502,189	486,139	2,200	13,850
AMGEN INC	COM	03116210	1,273,987,690	19,925,672	19,656,917	157,588	111,167
Page Total			11,649,490,669				

Page 5 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
AMKOR TECHNOLOGY INC	COM	03165210	9,617,313	619,832	619,632	200	
AMPAL AMERN ISRAEL C	CL A	03201510	585,001	96,503	96,503		
AMPHENOL CORP NEW	CL A	03209510	12,994,840	331,611	331,411	200	
AMSOUTH BANCORPORATI	COM	03216510	105,670,513	6,929,214	6,866,910	37,625	24,67
AMYLIN PHARMACEUTICA	COM	03234610	3,457,235	439,014	438,814	200	
ANADARKO PETE CORP	COM	03251110	372,783,040	5,244,556	4,759,563	368,117	116,87
ANADIGICS INC	COM	03251510	3,746,616	228,801	228,601	200	
ANALOG DEVICES INC	COM	03265410	381,937,994	7,461,621	7,254,870	143,061	63,69
ANALOGIC CORP	COM PAR \$0	03265720	2,145,838	48,154	48,054	100	
ANALYSTS INTL CORP	COM	03268110	521,603	136,832	136,832		
ANAREN MICROWAVE INC	COM	03274410	11,615,826	172,888	172,888		
ANCHOR BANCORP WIS I	COM	03283910	3,132,336	195,771	195,231	540	
ANCHOR GAMING	COM	03303710	3,493,152	89,568	89,368	200	
ANDOVER BANCORP INC	COM	03425810	1,727,463	50,163	49,963	200	
ANDREW CORP	COM	03442510	32,053,953	1,473,745	1,472,235	1,510	
ANDRX GROUP	COM	03455310	39,214,653	677,575	677,250	325	
ANHEUSER BUSCH COS I	COM	03522910	798,878,262	17,557,764	17,261,862	96,391	199,51
ANIXTER INTL INC	COM	03529010	3,839,324	177,541	177,221	320	
ANN TAYLOR STORES COR	COM	03611510	4,908,723	196,845	196,425	420	
ANSOFT CORP	COM	03638410	350,021	51,855	5,300	553	46,00
ANTEC CORP	COM	03664P10	2,112,815	267,242	267,042	200	
ANSWERTHINK INC	COM	03691610	917,987	253,238	253,238		
ANTIGENICS INC DEL	COM	03703210	285,665	25,824	25,824		
AON CORP	COM	03738910	157,520,784	4,599,147	4,578,508	8,703	11,93
APACHE CORP	COM	03741110	163,545,936	2,334,303	2,253,446	60,367	20,49
APARTMENT INVT & MGM	CL A	03748R10	39,503,912	791,075	727,225	63,850	
APHTON CORP	COM	03759P10	1,874,412	104,134	104,134		
APOGEE ENTERPRISES I	COM	03759810	5,831,396	1,084,911	1,084,911		
APOGENT TECHNOLOGIES	COM	03760A10	28,558,591	1,393,102	1,380,102	11,400	1,60
APOLLO GROUP INC	CL A	03760410	41,809,392	850,009	849,129	680	20
APPLE COMPUTER INC	COM	03783310	91,577,580	6,156,476	6,145,090	10,786	60
APPLEBEES INTL INC	COM	03789910	14,493,400	461,030	450,030		11,00
APRIA HEALTHCARE GRO	COM	03793310	25,621,205	861,217	861,057	160	
APPLERA CORP	COM AP BIO	03802010	366,120,908	3,892,336	3,878,856	10,860	2,62
APPLERA CORP	COM CE GEN	03802020	14,649,554	405,524	402,350	2,474	70
APPLICA INC	COM	03815A10	764,014	156,721	156,721		
APPLIED INDL TECHNOL	COM	03820C10	3,682,757	179,105	179,105		
Page Total			2,751,544,014				

Page 6 of 82

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

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

APPLIED MICRO CIRCUITRY INC	COM	03822W10	354,968,782	4,729,953	4,719,316	2,349	8,
APPLIED MATLS INC	COM	03822210	624,202,601	16,345,945	15,593,838	602,118	149,
APPLIED SCIENCE & TECHNOLOGY INC	COM	03823610	897,180	74,765	74,765		
APTARGROUP INC	COM	03833610	17,541,986	597,174	275,720	203,774	117,
ARADIGM CORP	COM	03850510	2,066,103	141,272	140,872		
ARCH CHEMICALS INC	COM	03937R10	66,638,860	3,754,302	3,754,228	74	
ARCH COAL INC	COM	03938010	2,276,328	161,156	160,386	329	
ARCH WIRELESS INC	COM	03939210	377,895	604,632	602,202	2,430	
ARCHER DANIELS MIDLAND CO	COM	03948310	175,013,445	11,667,563	11,647,731	9,919	9,
ARCHSTONE CMNTYS TR	SH BEN INT	03958110	24,950,900	968,967	888,567	80,400	
ARCTIC CAT INC	COM	03967010	1,496,114	128,698	128,338	360	
ARDEN RLTY INC	COM	03979310	15,415,117	613,537	613,537		
AREA BANCSHARES CORP	COM	03987210	1,723,540	104,457	104,457		
AREMISSOFT CORP DEL	COM	04002610	3,336,586	78,164	78,164		
ARGONAUT GROUP INC	COM	04015710	3,129,231	149,011	148,271	740	
ARGOSY GAMING CO	COM	04022810	8,202,960	427,527	427,527		
ARGUSS COMMUNICATIONS INC	COM	04028210	1,159,048	127,019	76,353	50,666	
ARIAD PHARMACEUTICALS INC	COM	04033A10	752,889	158,503	158,003	500	
ARIBA INC	COM	04033V10	76,562,343	1,427,736	1,425,383	1,478	
ARKANSAS BEST CORP D	COM	04079010	5,302,202	289,548	289,548		
ARMOR HOLDINGS INC	COM	04226010	1,984,365	113,802	113,802		
ARMSTRONG HLDGS INC	COM	04238410	526,931	255,544	251,834	3,710	
ARNOLD INDS INC	COM	04259510	2,741,958	152,331	151,911	420	
ARQULE INC	COM	04269E10	373,248	11,664	9,164	2,500	
ARROW ELECTRS INC	COM	04273510	28,442,601	993,628	991,308	1,970	
ARROW INTL INC	COM	04276410	3,474,601	92,233	92,233		
ART TECHNOLOGY GROUP INC	COM	04289L10	9,793,073	320,433	320,113	320	
ARTESYN TECHNOLOGIES INC	COM	04312710	4,182,157	263,443	263,123	320	
ARTHROCARE CORP	COM	04313610	3,124,095	160,210	160,210		
ARVINMERITOR INC	COM	04335310	12,824,175	1,127,400	1,125,245	1,756	
ASHLAND INC	COM	04420410	54,751,164	1,525,527	1,519,703	4,030	1,
ASK JEEVES INC	COM	04517410	380,698	156,216	156,216		
ASPECT COMMUNICATIONS INC	COM	04523Q10	2,402,053	298,503	298,303	200	
ASPEN TECHNOLOGY INC	COM	04532710	7,824,190	235,314	235,214	100	
ASSOCIATED BANC CORP	COM	04548710	20,828,653	685,717	684,617	1,100	
ASSOCIATED ESTATES REALTY TR	COM	04560410	456,268	56,595	56,595		
AT HOME CORP	COM SER A	04591910	9,643,160	1,743,475	1,737,105	6,370	
Page Total			1,549,767,500				

Page 7 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretionary		
					Sole	Shared as	Sha
ASTEC INDS INC	COM	04622410	1,511,889	114,650	114,350	300	
ASTORIA FINL CORP	COM	04626510	155,337,099	2,860,088	565,355	2,294,433	
ASTRAZENECA PLC	SPONSORED	04635310	3,385,764	65,743	36,735	29,008	
ASYST TECHNOLOGY CORP	COM	04648X10	3,482,171	259,148	258,988	160	
ATLANTIC COAST AIRLI	COM	04839610	5,325,481	130,287	130,287		
ATLAS AIR INC	COM	04916410	12,677,389	388,579	342,639	40,920	5,
ATMEL CORP	COM	04951310	47,231,119	4,062,892	4,050,392	11,700	
ATMOS ENERGY CORP	COM	04956010	6,281,803	257,715	257,615	100	
ATWOOD OCEANICS INC	COM	05009510	3,292,803	75,161	75,161		
AUDIOVOX CORP	CL A	05075710	842,355	93,595	93,595		
AURORA FOODS INC	COM	05164B10	312,247	128,128	128,128		
AURORA BIOSCIENCES CORP	COM	05192010	5,026,776	159,900	159,720	180	

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

AUTODESK INC	COM	05276910	27,990,506	1,039,110	1,037,910	1,100		
AUTOLIV INC	COM	05280010	9,630,505	604,286	583,340	12,748	8,	
AUTOMATIC DATA PROCE	COM	05301510	962,101,687	15,196,198	12,398,553	1,730,349	1,067,	
AUTONATION INC	COM	05329W10	12,922,494	2,153,749	2,150,139	3,610		
AUTOZONE INC	COM	05333210	68,360,413	2,398,611	2,396,416	2,095		
AVANEX CORP	COM	05348W10	6,512,926	109,347	92,921	7,081	9,	
AVALONBAY CMNTYS INC	COM	05348410	37,362,924	745,395	683,575	61,820		
AVANT CORP	COM	05348710	5,630,940	307,500	306,700	800		
AVANT IMMUNOTHERAPEU	COM	05349110	2,348,823	341,647	341,067	580		
AVAYA INC	COM	05349910	58,917,467	5,713,486	5,613,666	60,167	39,	
AVERY DENNISON CORP	COM	05361110	128,774,284	2,346,684	2,114,129	175,607	56,	
AVICI SYS INC	COM	05367L10	829,616	33,690	26,990	6,700		
AVID TECHNOLOGY INC	COM	05367P10	3,250,489	177,953	177,953			
AVIGEN INC	COM	05369010	2,687,623	129,524	129,524			
AVIRON	COM	05376210	10,444,920	156,333	146,498	7,920	1,	
AVISTA CORP	COM	05379B10	7,012,086	342,053	341,973	80		
AVIS GROUP HLDGS INC	CL A	05379010	6,162,814	189,264	189,224	40		
AVNET INC	COM	05380710	19,882,899	924,786	921,970	1,744	1,	
AVOCENT CORP	COM	05389310	13,724,235	508,305	506,276	1,929		
AVON PRODS INC	COM	05430310	216,908,986	4,530,736	4,501,807	26,809	2,	
AWARE INC MASS	COM	05453N10	2,588,411	145,826	145,046	780		
AXA	SPONSORED	05453610	5,774,259	80,408	58,151	22,257		
AXCELIS TECHNOLOGIES	COM	05454010	437,138	49,255	49,255			
AXYS PHARMACEUTICALS	COM	05463510	234,151	41,627	41,627			
AZTAR CORP	COM	05480210	7,654,370	591,665	591,505	160		
Page Total			1,862,851,862					

Page 8 Of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BB&T CORP	COM	05493710	257,330,230	6,896,715	6,887,873	8,642	200
AZURIX CORP	COM	05501M10	2,553,009	311,837	311,757	80	
B A S F A G	SPONSORED	05526250	910,958	20,500	20,500		
BHC COMMUNICATIONS I	CL A	05544810	5,303,386	41,032	40,822	210	
BISYS GROUP INC	COM	05547210	27,992,115	537,019	536,339	680	
BJS WHOLESALE CLUB I	COM	05548J10	27,670,639	721,059	717,259	3,700	100
BJ SVCS CO	COM	05548210	52,863,835	767,533	767,163	270	100
BOK FINL CORP	COM NEW	05561Q20	2,054,513	96,683	96,683		
BP AMOCO P L C	SPONSORED	05562210	3,659,161,365	76,431,569	76,398,699	32,870	
BRE PROPERTIES INC	CL A	05564E10	14,175,369	447,356	447,356		
BSB BANCORP	COM	05565210	1,047,898	79,555	79,115	440	
BMC SOFTWARE INC	COM	05592110	61,827,836	4,416,274	4,410,144	5,930	200
BACOU USA INC	COM	05643910	1,119,118	43,043	42,963	80	
BAKER HUGHES INC	COM	05722410	279,182,386	6,717,251	6,450,425	219,386	47,440
BALDOR ELEC CO	COM	05774110	4,103,552	194,251	194,051	200	
BALDWIN & LYONS INC	CL B	05775520	2,044,698	87,944	87,944		
BALL CORP	COM	05849810	30,284,659	657,476	654,001	3,475	
BALLY TOTAL FITNESS	COM	05873K10	6,509,216	192,154	192,034	120	
BANCFIRST CORP	COM	05945F10	1,202,635	30,303	30,303		
BANCO SANTANDER CENT	ADR	05964H10	3,024,935	286,398	174,010	112,388	
BANCORPSOUTH INC	COM	05969210	7,766,409	637,270	636,910	360	
BANCWEST CORP NEW	COM	05979010	16,581,119	634,684	633,514	1,170	
BANDAG INC	COM	05981510	7,505,754	185,044	185,044		
BANGOR HYDRO ELEC CO	COM	06007710	321,036	12,498	12,423		75
BANK OF AMERICA CORP	COM	06050510	1,414,160,228	30,826,381	30,603,361	153,989	69,031

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

BANK OF GRANITE CORP	COM	06240110	2,158,669	92,846	89,090	3,756		
BANK NEW YORK INC	COM	06405710	783,540,666	14,197,921	14,025,635	66,914	105,372	
BANK ONE CORP	COM	06423A10	797,362,142	21,770,980	21,669,145	67,884	33,951	
BANK TOKYO-MITSUBISHI	SPONSORED	06537910	4,282,002	442,036	323,860	118,176		
BANK UTD CORP	CL A	06541210	18,624,938	273,145	273,145			
BANKATLANTIC BANCORP	CL A	06590850	357,150	95,240	95,240			
BANKNORTH GROUP INC	COM	06646R10	35,016,728	1,756,369	1,480,131	78,746	197,492	
BANTA CORP	COM	06682110	7,623,534	299,903	292,603	2,100	5,200	
BARCLAYS PLC	ADR	06738E20	2,504,187	19,450	19,450			
BARD C R INC	COM	06738310	41,420,623	889,580	887,780	1,800		
BARNES & NOBLE INC	COM	06777410	16,680,372	629,448	626,538	2,710	200	
BARNES GROUP INC	COM	06780610	2,570,910	129,354	126,754	500	2,100	
Page Total			7,598,838,819					

Page 9 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BARRICK GOLD CORP	COM	06790110	86,987,890	5,310,616	5,309,116	1,500	
BARR LABS INC	COM	06830610	22,631,986	310,295	309,745	550	
BARRA INC	COM	06831310	9,594,037	203,587	203,437	150	
BARRETT RES CORP	COM PAR \$0	06848020	21,870,233	384,958	339,363	39,050	6,545
BASS PUB LTD CO	SPONSORED	06990420	1,344,200	122,200	122,200		
BASIN EXPL INC	COM	07010710	3,094,119	121,338	121,338		
BASSETT FURNITURE IN	COM	07020310	547,447	48,662	48,662		
BATTLE MTN GOLD CO	COM	07159310	1,791,136	1,061,729	1,060,471		1,258
BAUSCH & LOMB INC	COM	07170710	39,104,358	967,044	965,994	1,050	
BAXTER INTL INC	COM	07181310	674,322,348	7,635,682	5,573,775	2,061,039	868
BAY VIEW CAP CORP DE	COM	07262L10	2,364,650	378,344	375,344	3,000	
BE AEROSPACE INC	COM	07330210	291,520	18,220	18,220		
BE FREE INC	COM	07330810	262,033	119,814	119,814		
BEA SYS INC	COM	07332510	174,875,768	2,597,988	2,574,715	23,273	
BEACON POWER CORP	COM	07367710	228,000	22,800	22,800		
BEAR STEARNS COS INC	COM	07390210	120,102,643	2,369,496	2,366,647	2,743	106
BEASLEY BROADCAST GR	CL A	07401410	312,622	37,611	37,611		
BEBE STORES INC	COM	07557110	621,157	29,060	29,060		
BECKMAN COULTER INC	COM	07581110	25,593,899	610,294	596,480	414	13,400
BECTION DICKINSON & C	COM	07588710	351,400,745	10,148,758	10,123,658	15,900	9,200
BED BATH & BEYOND IN	COM	07589610	103,737,861	4,636,329	4,627,569	8,660	100
BEDFORD PTY INVS IN	COM PAR \$0	07644630	3,908,229	192,999	192,599	400	
BEL FUSE INC	CL A	07734720	936,794	27,964	27,964		
BEL FUSE INC	CL B	07734730	1,082,050	31,825	31,785	40	
BELCO OIL & GAS CORP	COM	07741010	1,400,940	112,643	112,643		
BELDEN INC	COM	07745910	5,769,767	227,380	227,260	120	
BELL & HOWELL CO NEW	COM	07785210	2,074,248	125,712	125,712		
BELLSOUTH CORP	COM	07986010	7,050,739,655	172,233,912	171,405,625	400,552	427,735
BELO A H CORP DEL	COM SER A	08055510	16,937,536	1,058,596	1,056,296	1,900	400
BEMIS INC	COM	08143710	32,368,367	964,435	949,127	6,932	8,376
BENCHMARK ELECTRS IN	COM	08160H10	3,319,163	147,113	147,013	100	
BERGEN BRUNSWIG CORP	CL A	08373910	24,054,903	1,519,577	1,517,457	1,720	400
BERKLEY W R CORP	COM	08442310	6,319,990	133,935	133,435	500	
BERKSHIRE HATHAWAY I	CL B	08467020	417,265,332	177,258	172,817	2,349	2,092
BERRY PETE CO	CL A	08578910	2,185,595	163,409	163,409		
BEST BUY INC	COM	08651610	100,399,292	3,396,228	3,354,803	30,735	10,690
BETHLEHEM STL CORP	COM	08750910	1,924,480	1,099,703	1,094,403	5,300	
Page Total			9,311,764,993				

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

Page 10 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discreti Share Othe
BEVERLY ENTERPRISES	COM NEW	08785130	6,249,276	763,317	763,317		
BILLING CONCEPTS COR	COM	09006310	540,096	270,048	270,048		
BINDLEY WESTN INDS I	COM	09032410	9,028,762	217,236	217,236		
BINDVIEW DEV CORP	COM	09032710	2,877,906	305,965	305,845	120	
BIO RAD LABS INC	CL A	09057220	1,918,112	60,318	60,318		
BIO TECHNOLOGY GEN C	COM	09057810	5,168,303	731,847	731,514	333	
BIOCRYST PHARMACEUTI	COM	09058V10	1,574,537	237,666	188,786	48,880	
BIOGEN INC	COM	09059710	163,059,741	2,714,857	2,694,402	13,615	6,840
BIOMARIN PHARMACEUTI	COM	09061G10	1,112,212	114,815	114,815		
BIOMET INC	COM	09061310	130,443,906	3,286,817	3,279,015	7,802	
BIOPURE CORP	CL A	09065H10	6,661,680	333,084	239,454	81,575	12,055
BIOVAIL CORP	COM	09067J10	12,487,060	321,500	321,500		
BIOSITE DIAGNOSTICS	COM	09094510	7,086,220	175,241	175,041	200	
BLACK & DECKER CORP	COM	09179710	62,923,402	1,603,144	1,590,559	12,185	400
BLACK BOX CORP DEL	COM	09182610	7,403,427	153,242	152,962	280	
BLACK HILLS CORP	COM	09211310	11,945,788	266,945	261,590	1,380	3,975
BLACKROCK INC	CL A	09247X10	6,150,018	146,429	146,429		
BLANCH E W HLDGS INC	COM	09321010	1,623,733	93,120	93,120		
BLOCK DRUG INC	CL A	09364410	4,238,669	80,450	80,450		
BLOCK H & R INC	COM	09367110	73,746,344	1,782,389	1,746,234	20,755	15,400
BLOCKBUSTER INC	CL A	09367910	1,400,903	167,272	167,272		
BLOUNT INTL INC NEW	COM	09518010	322,953	42,013	41,933	80	
BLUE MARTINI SOFTWARE	COM	09569810	572,373	43,198	43,198		
BLUESTONE SOFTWARE I	COM	09623P10	1,430,673	94,590	94,590		
BLYTH INC	COM	09643P10	10,787,397	447,146	446,986	160	
BOB EVANS FARMS INC	COM	09676110	16,000,793	750,788	750,788		
BOCA RESORTS INC	CL A	09688T10	3,200,622	222,652	222,572	80	
BOEING CO	COM	09702310	5,837,136,624	88,441,464	8,292,223	90,227	59,014
BOISE CASCADE CORP	COM	09738310	88,121,340	2,620,709	1,111,243	1,509,466	
BONE CARE INTL INC	COM	09807210	772,271	44,609	44,609		
BORDERS GROUP INC	COM	09970910	10,328,503	883,760	882,940	620	200
BORG WARNER INC	COM	09972410	12,483,080	312,077	311,677	200	200
BOSTON COMMUNICATION	COM	10058210	574,754	20,619	20,619		
BOSTON PRIVATE FINL	COM	10111910	598,237	30,100	10,100		20,000
BOSTON PROPERTIES IN	COM	10112110	34,201,527	786,242	733,857	52,385	
BOSTON SCIENTIFIC CO	COM	10113710	89,415,555	6,532,882	6,489,227	9,800	33,855
BOTTOMLINE TECH DEL	COM	10138810	1,854,627	72,201	72,101	100	
Page Total			6,625,441,424				

Page 11 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discreti Share Othe
BOWATER INC	COM	10218310	29,050,037	515,300	514,200	1,000	10
BOWNE & CO INC	COM	10304310	3,063,613	290,060	289,740	320	

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

BOYD GAMING CORP	COM	10330410	892,695	259,731	259,731			
BOYDS COLLECTION LTD	COM	10335410	4,080,145	438,160	437,880		280	
BOYKIN LODGING CO	COM	10343010	1,470,848	173,041	172,361		680	
BRADY CORP	CL A	10467410	4,941,725	146,153	144,573		1,580	
BRANDYWINE RLTY TR	SH BEN INT	10536820	10,924,101	528,066	472,066		56,000	
BRAUN CONSULTING INC	COM	10565110	211,737	57,428	57,428			
BRIGGS & STRATTON CO	COM	10904310	21,409,695	482,472	482,172		300	
BRIGHT HORIZON FAMIL	COM	10919510	3,076,662	117,767	92,272		25,495	
BRIGHTPOINT INC	COM	10947310	2,624,380	749,823	747,723		2,100	
BRINKER INTL INC	COM	10964110	46,394,598	1,098,097	1,077,957		10,840	9,300
BRIO TECHNOLOGY INC	COM	10970410	436,746	103,519	103,519			
BRISTOL MYERS SQUIBB	COM	11012210	2,995,515,041	40,514,425	38,090,897		1,149,966	1,273,560
BRITISH AMERN TOB PL	SPONSORED	11044810	18,791,233	1,188,416			1,188,416	
BRITISH TELECOMMUNIC	ADR FINAL	11102140	2,114,878	24,379	18,810		5,569	
BROADBASE SOFTWARE	COM	11130R10	1,659,956	265,593	265,493		100	
BROADCOM CORP	CL A	11132010	334,613,580	3,983,495	3,980,610		2,785	100
BROADVISION INC	COM	11141210	57,749,541	4,889,057	4,884,637		4,220	200
BROADWING INC	COM	11162010	49,859,389	2,185,665	2,174,894		4,600	6,170
BROCADE COMMUNICATIO	COM	11162110	176,808,244	1,925,764	1,900,954		18,740	6,070
BROOKLINE BANCORP IN	COM	11373910	1,130,036	98,264	86,864		11,400	
BROOKS AUTOMATION IN	COM	11434A10	3,594,012	128,074	127,489		585	
BROOKTROUT INC	COM	11458010	889,896	93,980	93,980			
BROWN & BROWN INC	COM	11523610	6,008,380	171,668	171,668			
BROWN FORMAN CORP	CL B	11563720	76,145,559	1,145,046	1,144,746		300	
BROWN TOM INC	COM NEW	11566020	8,059,930	245,169	245,049		120	
BROWN SHOE INC NEW	COM	11573610	1,770,691	136,207	136,087		120	
BRUKER DALTONICS INC	COM	11679510	1,333,609	56,600	56,600			
BRUNSWICK CORP	COM	11704310	31,684,717	1,927,646	1,926,346		1,300	
BRUSH ENGINEERED MAT	COM	11742110	2,661,655	131,850	131,850			
BSQUARE CORP	COM	11776U10	521,592	86,932	86,932			
BUCA INC	COM	11776910	751,798	51,188	50,388		800	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	828,712	28,700	16,900		10,800	1,000
BUCKEYE TECHNOLOGIES	COM	11825510	2,906,770	206,711	206,511		200	
BUCKLE INC	COM	11844010	1,285,011	73,170	73,170			
BURLINGTON COAT FACT	COM	12157910	2,955,365	156,063	156,063			
Page Total			3,908,216,577					

Page 12 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BURLINGTON NORTHN SA	COM	12189T10	215,765,780	7,621,001	7,559,030	44,255	17,716
BURLINGTON RES INC	COM	12201410	210,123,379	4,160,859	4,028,579	114,958	17,322
BURNHAM PAC PPTYS IN	COM	12232C10	1,360,638	294,192	294,192		
BUSH INDS INC	CL A	12316410	687,246	59,118	59,118		
C&D TECHNOLOGIES INC	COM	12466110	12,195,274	282,383	282,003		380
CBL & ASSOC PPTYS IN	COM	12483010	15,566,145	614,971	570,926	44,045	
CCC INFORMATION SVCS	COM	12487Q10	975,243	156,039	156,039		
CB RICHARD ELLIS SVC	COM	12489L10	2,032,714	138,989	138,909		80
CBRL GROUP INC	COM	12489V10	15,885,289	873,442	873,022		220
CCBT FINL COS INC	COM	12500Q10	246,437	13,100		5,100	8,000
C-CUBE MICROSYSTEMS	COM	12501N10	4,250,188	345,207	344,607		600
C COR NET CORP	COM	12501010	2,257,432	232,270	232,150		120
C D I CORP	COM	12507110	1,232,580	84,279	84,079		200
CDW COMPUTER CTRS IN	COM	12512910	17,320,159	621,351	620,951		200
CEC ENTMT INC	COM	12513710	8,213,614	240,692	240,552		140

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

CH ENERGY GROUP INC	COM	12541M10	5,752,702	128,552	126,996	1,556		
C H ROBINSON WORLDWI	COM	12541W10	24,616,617	783,046	782,146	700	200	
CIGNA CORP	COM	12550910	442,440,835	3,344,224	3,285,946	35,685	22,593	
CIT GROUP INC	CL A	12557710	87,277,053	4,336,748	4,332,708	4,040		
CLECO CORP NEW	COM	12561W10	14,574,395	266,199	264,339	1,860		
CMGI INC	COM	12575010	9,720,246	1,737,620	1,723,145	11,425	3,050	
CMS ENERGY CORP	COM	12589610	68,188,744	2,151,947	2,149,117	2,830		
CPI CORP	COM	12590210	1,157,440	57,872	57,872			
CPB INC	COM	12590310	1,510,518	54,189	54,189			
CSS INDS INC	COM	12590610	882,767	41,542	41,542			
CSK AUTO CORP	COM	12596510	494,527	127,620	127,460	160		
CNA FINL CORP	COM	12611710	9,095,128	234,713	234,413	300		
CNA SURETY CORP	COM	12612L10	1,854,708	130,155	130,155			
CNF INC	COM	12612W10	19,829,385	586,460	585,860	500	100	
CNET NETWORKS INC	COM	12613R10	10,188,496	636,781	635,277	1,504		
CSG SYS INTL INC	COM	12634910	28,180,740	600,395	583,375	16,920	100	
CSX CORP	COM	12640810	105,388,982	4,063,268	4,033,174	21,366	8,728	
CTC COMMUNICATIONS G	COM	12641910	554,838	119,965	108,415			11,550
CT COMMUNICATIONS IN	COM NEW	12642640	1,814,799	129,057	128,877	180		
CTS CORP	COM	12650110	8,011,731	219,879	219,539	340		
CUNO INC	COM	12658310	3,423,999	127,704	127,624	80		
CVB FINL CORP	COM	12660010	2,224,178	130,834	130,834			
Page Total			1,355,294,946					

Page 13 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
CVS CORP	COM	12665010	443,112,742	7,392,975	7,287,102	74,186	31,6
CV THERAPEUTICS INC	COM	12666710	9,062,296	128,089	128,089		
CABLE & WIRELESS PUB	SPONSORED	12683020	2,215,494	55,561	33,150	22,411	
CABLEVISION SYS CORP	CL A	12686C10	50,758,181	597,598	592,642	2,385	2,5
CABLETRON SYS INC	COM	12692010	47,347,547	3,143,510	3,141,035	2,375	1
CABLE DESIGN TECHNOL	COM	12692410	8,052,393	478,967	478,467	500	
CACHEFLOW INC	COM	12694610	1,840,989	107,900	107,550	300	
CABOT CORP	COM	12705510	109,718,681	4,159,950	2,115,190	291,121	1,753,6
CABOT INDUSTRIAL TRU	COM	12707210	8,684,343	452,616	452,616		
CABOT MICROELECTRONI	COM	12709P10	58,492,695	1,126,224	655,521	13,892	456,8
CABOT OIL & GAS CORP	CL A	12709710	8,246,310	264,415	204,347	20,150	39,9
CACI INTL INC	CL A	12719030	1,631,903	70,903	70,903		
CADENCE DESIGN SYSTE	COM	12738710	67,088,367	2,439,577	2,430,707	5,370	3,5
CADIZ INC	COM	12753710	2,532,084	283,326	283,326		
CADMUS COMMUNICATION	COM	12758710	229,174	25,115	25,115		
CAL DIVE INTL INC	COM	12791410	4,588,605	172,342	171,042	1,300	
CALGON CARBON CORP	COM	12960310	1,452,192	255,353	255,353		
CALIFORNIA AMPLIFIER	COM	12990010	945,007	102,163	101,830	333	
CALIFORNIA WTR SVC G	COM	13078810	2,734,047	101,261	101,261		
CALIPER TECHNOLOGIES	COM	13087610	2,195,370	46,710	46,353	357	
CALLAWAY GOLF CO	COM	13119310	23,189,670	1,245,083	1,243,463	1,420	2
CALLON PETE CO DEL	COM	13123X10	739,634	44,324	44,324		
CALPINE CORP	COM	13134710	208,186,530	4,620,002	4,614,827	4,475	7
CAMBREX CORP	COM	13201110	12,322,208	272,314	244,609	27,705	
CAMBRIDGE TECH PARTN	COM	13252410	980,238	373,424	372,074	1,350	
CAMDEN PPTY TR	SH BEN INT	13313110	14,846,463	443,178	443,178		
CAMINUS CORP	COM	13376610	785,710	33,794	33,794		
CAMPBELL SOUP CO	COM	13442910	257,558,651	7,438,517	7,408,778	9,807	19,9

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

CANON INC	ADR	13800630	3,931,643	116,711	79,900	36,811	
CAPITAL CITY BK GROU	COM	13967410	699,623	28,197	28,197		
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	2,504,543	181,331	181,131	200	
CAPITAL ONE FINL COR	COM	14040H10	235,740,821	3,582,034	3,507,735	69,924	4,3
CAPITOL FED FINL	COM	14057C10	5,635,135	336,426	336,426		
CAPSTONE TURBINE COR	COM	14067D10	1,143,660	40,845	40,845		
CAPSTEAD MTG CORP	COM NEW	14067E40	1,601,311	147,247	147,247		
CAPTEC NET LEASE REA	COM	14072410	1,394,191	124,626	124,626		
CARBO CERAMICS INC	COM	14078110	1,314,712	35,118	34,918	200	
Page Total			1,603,503,163				

Page 14 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
CARAUSTAR INDS INC	COM	14090910	7,380,646	787,269	222,333	564,936	
CARDINAL HEALTH INC	COM	14149Y10	744,230,530	7,470,319	5,533,955	1,926,096	10,26
CARDIODYNAMICS INTL	COM	14159710	574,061	167,024	167,024		
CAREER EDUCATION COR	COM	14166510	8,153,063	208,385	208,105	280	
CAREMARK RX INC	COM	14170510	23,788,724	1,754,072	1,752,272	1,800	
CARLISLE COS INC	COM	14233910	17,173,211	399,963	399,663	200	10
CARLTON COMMUNICATIO	ADR	14287220	607,200	13,200	13,200		
CARNIVAL CORP	COM	14365810	258,413,342	8,386,776	8,332,669	44,807	9,30
CARPENTER TECHNOLOGY	COM	14428510	66,428,530	1,897,958	239,660	1,658,298	
CARRAMERICA RLTY COR	COM	14441810	17,148,549	547,667	547,507	160	
CARREKER CORP	COM	14443310	8,512,464	244,963	244,963		
CARRIER ACCESS CORP	COM	14446010	724,347	80,483	80,483		
CARTER WALLACE INC	COM	14628510	10,971,664	328,739	328,739		
CASCADE CORP	COM	14719510	590,117	36,740	36,740		
CASCADE NAT GAS CORP	COM	14733910	1,364,189	72,517	72,517		
CASELLA WASTE SYS IN	CL A	14744810	1,009,446	116,202	116,202		
CASEYS GEN STORES IN	COM	14752810	5,641,779	377,705	377,385	320	
CASH AMER INTL INC	COM	14754D10	693,293	158,467	158,467		
CASINO DATA SYS	COM	14758310	252,412	35,900	900		35,00
CASS COML CORP	COM	14774110	936,145	53,494			53,49
CATALINA MARKETING C	COM	14886710	18,789,205	482,554	479,354	1,400	1,80
CATALYTICA ENERGY SY	COM	14888410	486,191	28,185	28,185		
CATELLUS DEV CORP	COM	14911110	17,691,100	1,010,920	951,570	59,350	
CATERPILLAR INC DEL	COM	14912310	371,819,141	7,858,876	7,759,316	62,315	37,24
CATHAY BANCORP INC	COM	14915010	4,424,292	74,988	67,988		7,00
CATO CORP NEW	CL A	14920510	1,711,572	124,478	124,478		
CEDAR FAIR L P	DEPOSITRY	15018510	591,787	32,250	25,250	7,000	
CELL GENESYS INC	COM	15092110	6,270,995	274,899	274,699	200	
CELERITEK INC	COM	15092610	3,165,900	83,040	83,040		
CELL THERAPEUTICS IN	COM	15093410	11,066,731	245,589	245,489	100	
CELGENE CORP	COM	15102010	13,547,397	416,843	416,223	620	
CELL PATHWAYS INC NE	COM	15114R10	770,136	162,134	162,134		
CENDANT CORP	COM	15131310	127,997,841	13,298,477	13,221,672	43,575	33,23
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	2,493,675	132,996	132,996		
CENTER TR INC	COM	15184510	274,119	58,485	58,485		
CENTERPOINT PPTYS TR	SH BEN INT	15189510	13,759,672	291,210	264,010	27,200	
CENTEX CONSTRUCTION	COM	15231R10	3,573,720	130,848	110,748	100	20,00
Page Total			1,773,027,186				

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

Page 15 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CENTEX CORP	COM	15231210	43,713,378	1,163,766	1,162,206	1,560	
CENTILLIUM COMMUNICA	COM	15231910	851,663	38,277	38,277		
CENTRAL GARDEN & PET	COM	15352710	874,479	127,197	127,197		
CENTRAL PKG CORP	COM	15478510	2,137,800	106,890	106,790	100	
CENTRAL VT PUB SVC C	COM	15577110	230,894	18,946	18,946		
CENTURA BKS INC	COM	15640T10	13,254,950	274,714	264,944	9,770	
CENTURY ALUM CO	COM	15643110	656,098	57,679	57,679		
CENTURY BUSINESS SVC	COM	15649010	550,566	489,392	489,392		
CENTURY SOUTH BKS IN	COM	15668310	2,290,682	67,999	67,999		
CENTURYTEL INC	COM	15670010	101,068,574	2,827,093	2,492,446	260,594	74,05
CEPHALON INC	COM	15670810	15,268,891	241,169	238,453	2,716	
CERIDIAN CORP	COM	15677T10	53,485,169	2,682,709	2,662,239	20,470	
CERNER CORP	COM	15678210	20,695,025	447,460	447,180	280	
CERUS CORP	COM	15708510	5,861,523	77,894	77,894		
CHAMPION ENTERPRISES	COM	15849610	916,470	333,262	333,262		
CHAMPIONSHIP AUTO RA	COM	15871110	1,844,367	87,827	81,447	280	6,10
CHARLES RIV LABS INT	COM	15986410	892,206	32,592	16,592	16,000	
CHARTER ONE FINL INC	COM	16090310	105,280,791	3,646,088	3,636,404	9,054	63
CHARTER MUN MTG ACCE	SH BEN INT	16090810	1,801,847	134,066	134,066		
CHARMING SHOPPES INC	COM	16113310	4,476,180	746,030	746,030		
CHARTER COMMUNICATIO	CL A	16117M10	13,431,770	592,047	590,427	1,620	
CHATEAU CMNTYS INC	COM	16172610	6,883,692	226,162	226,162		
CHEAP TICKETS INC	COM	16267210	621,309	63,724	63,724		
CHECKFREE CORP NEW	COM	16281310	25,422,395	598,174	597,624	350	20
CHECKPOINT SYS INC	COM	16282510	2,158,462	290,233	290,233		
CHEESECAKE FACTORY I	COM	16307210	12,324,630	321,163	318,688	2,475	
CHELSEA GCA RLTY INC	COM	16326210	2,100,031	56,950		56,950	
CHEMED CORP	COM	16359610	2,364,879	70,331	70,171	160	
CHEMFIRST INC	COM	16361A10	2,797,417	126,798	126,798		
CHEMICAL FINL CORP	COM	16373110	2,568,538	109,884	109,884		
CHESAPEAKE CORP	COM	16515910	2,617,419	127,294	127,094	200	
CHESAPEAKE ENERGY CO	COM	16516710	9,499,578	938,230	922,230		16,00
CHEVRON CORPORATION	COM	16675110	1,046,632,162	12,395,421	12,139,340	118,189	137,89
CHICOS FAS INC	COM	16861510	2,239,490	107,281	107,281		
CHILDRENS PL RETAIL	COM	16890510	2,915,149	143,958	143,758	200	
CHOICE HOTELS INTL I	COM	16990510	5,564,682	406,567	406,567		
CHIQUITA BRANDS INTL	COM	17003210	269,701	269,701	269,701		
Page Total			1,516,562,857				

Page 16 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CHIRON CORP	COM	17004010	134,916,212	3,031,825	2,995,178	33,147	3,500
CHITTENDEN CORP	COM	17022810	7,084,126	233,707	219,068	5,339	9,300
CHOICE ONE COMMUNICA	COM	17038P10	733,664	78,787	77,448	1,339	
CHOICEPOINT INC	COM	17038810	25,426,779	387,828	386,844	984	

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

CHRIS CRAFT INDS INC	COM	17052010	16,798,033	252,602	252,247	255	100
CHROMAVISION MED SYS	COM	17111P10	228,115	86,901	86,901		
CHUBB CORP	COM	17123210	284,113,229	3,284,546	3,217,991	29,763	36,792
CHURCH & DWIGHT INC	COM	17134010	9,527,338	428,195	428,095	100	
CHURCHILL DOWNS INC	COM	17148410	2,198,962	73,761	73,601	160	
CIBER INC	COM	17163B10	1,808,522	370,979	370,879	100	
CIENA CORP	COM	17177910	162,818,825	2,003,924	1,998,942	4,582	400
CINCINNATI FINL CORP	COM	17206210	111,516,020	2,818,766	2,814,262	4,404	100
CINERGY CORP	COM	17247410	107,617,801	3,063,852	3,058,068	5,004	780
CIRCUIT CITY STORE I	CIRCT						
	CITY	17273710	41,171,610	3,580,140	3,576,270	3,770	100
CISCO SYS INC	COM	17275R10	5,539,507,290	144,823,720	139,958,903	3,220,259	1,644,558
CIRRUS LOGIC CORP	COM	17275510	13,873,875	739,940	737,070	840	2,030
CITADEL COMMUNICATIO	COM	17285320	3,336,792	278,066	278,026	40	
CINTAS CORP	COM	17290810	70,210,988	1,320,078	1,308,143	1,485	10,450
CITIGROUP INC	COM	17296710	7,040,803,304	137,887,339	135,883,810	1,494,792	508,737
CITIZENS BKG CORP MI	COM	17442010	10,601,788	364,799	363,699	1,100	
CITIZENS COMMUNICATI	COM	17453B10	23,032,065	1,754,824	1,731,788	23,036	
CITRIX SYS INC	COM	17737610	72,696,172	3,230,941	3,225,371	5,370	200
CITY BK LYNNWOOD WAS	COM	17770A10	1,061,867	49,678	49,678		
CITY NATL CORP	COM	17856610	17,769,297	457,830	457,830		
CLAIRES STORES INC	COM	17958410	9,510,143	530,197	528,837	1,160	200
CLARCOR INC	COM	17989510	3,778,666	182,659	182,459	200	
CLARENT CORP DEL	COM	18046110	2,143,601	189,498	189,398	100	
CLARUS CORP	COM	18270710	794,577	113,511	113,511		
CLAYTON HOMES INC	COM	18419010	16,312,796	1,418,504	1,417,604	300	600
CLEAR CHANNEL COMMUN	COM	18450210	495,582,487	10,231,486	10,169,433	59,171	2,882
CLEVELAND CLIFFS INC	COM	18589610	1,813,666	84,114	84,014	100	
CLICK COMMERCE INC	COM	18681D10	479,081	22,950	22,950		
CLICK2LEARN COM INC	COM	18681S10	632,014	64,822	64,822		
CLOROX CO DEL	COM	18905410	154,646,697	4,356,245	4,341,850	7,535	6,860
CLOSURE MED CORP	COM	18909310	1,758,312	48,842	48,842		
COACH INC	COM	18975410	569,250	19,800	19,800		
COACHMEN INDS INC	COM	18987310	1,455,919	138,659	138,659		
Page Total			14,388,329,883				

Page 17 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
COASTAL CORP	COM	19044110	350,472,265	3,968,569	3,956,617	9,245	2,700
COCA COLA BOTTLING C	COM	19109810	1,140,984	30,125	30,125		
COCA COLA CO	COM	19121610	2,969,965,848	48,738,301	46,080,189	1,125,742	1,532,370
COCA COLA ENTERPRISE	COM	19121910	123,563,232	6,503,328	6,493,373	8,285	1,670
COGNEX CORP	COM	19242210	5,321,969	240,541	228,081	460	12,000
COGNIZANT TECHNOLOGY	CL A	19244610	4,449,381	122,532	122,532		
COHERENT INC	COM	19247910	6,804,070	209,356	209,246	110	
COHU INC	COM	19257610	2,186,506	156,885	156,885		
COINSTAR INC	COM	19259P30	2,496,714	163,719	163,639	80	
COLDWATER CREEK INC	COM	19306810	3,897,597	125,478	125,478		
COLE KENNETH PRODTNS	CL A	19329410	5,827,032	144,771	144,771		
COLLATERAL THERAPEUT	COM	19392110	809,339	45,759	45,759		
COLGATE PALMOLIVE CO	COM	19416210	669,822,375	10,376,799	10,181,094	142,625	53,080
COLLINS & AIKMAN COR	COM	19483010	2,040,614	487,369	487,369		
COLONIAL BANCGROUP I	COM	19549330	12,513,043	1,164,004	1,163,904	100	
COLONIAL PPTYS TR	COM SH BEN	19587210	5,255,845	201,667	201,667		

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

COLUMBIA FINL KY INC	COM	19764R10	211,705	27,100	27,100			
COLUMBIA LABS INC	COM	19777910	704,817	163,455	163,455			
COLUMBIA SPORTSWEAR	COM	19851610	3,061,018	61,528	61,428			100
COLUMBUS MCKINNON CO	COM	19933310	752,129	84,747	84,747			
COMFORT SYS USA INC	COM	19990810	434,322	204,387	204,027			360
COMCAST CORP	CL A	20030010	2,431,169	58,849	57,649			600
COMCAST CORP	CL A SPL	20030020	706,169,603	16,914,242	16,407,483		439,582	67,17
COMDISCO INC	COM	20033610	43,775,117	3,827,500	3,826,580		720	20
COMERICA INC	COM	20034010	179,009,806	3,014,902	2,845,006		163,016	6,88
COMMERCE BANCORP INC	COM	20051910	17,036,383	249,161	248,546		568	4
COMMERCE BANCSHARES	COM	20052510	18,833,322	443,137	403,396		37,461	2,28
COMMERCE GROUP INC M	COM	20064110	6,418,013	236,130	197,930		38,200	
COMMERCE ONE INC DEL	COM	20069310	32,780,052	1,295,040	1,114,394		97,947	82,69
COMMERCIAL FEDERAL C	COM	20164710	12,032,630	619,058	619,058			
COMMERCIAL METALS CO	COM	20172310	2,203,462	99,032	99,032			
COMMERCIAL NET LEASE	COM	20221810	2,927,326	287,359	286,519			840
COMMONWEALTH TEL ENT	COM	20334910	3,615,745	103,307	103,207			100
COMMSCOPE INC	COM	20337210	7,840,467	473,401	473,301			100
COMMUNITY HEALTH SYS	COM	20366810	1,546,965	44,199	44,199			
COMMUNITY FIRST BANK	COM	20390210	7,656,700	405,653	405,653			
COMPANHIA BRASILEIRA	ADR	20440T20	397,485	10,890	10,890			
Page Total			5,216,405,050					

Page 18 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Print Amt.	Investment Discretion			
					Sole	Shared as Defined	Shared Other	
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	1,017,125	39,500	39,500			
COMPANHIA VALE DO RI	SPON ADR P	20441210	806,961	32,770	32,770			
COMPANIA ANONIMA NAC	SPON ADR D	20442110	342,191	18,070	18,070			
COMPANIA DE TELECOMU	SPON ADR N	20444930	407,478	30,900	30,900			
COMPASS BANCSHARES I	COM	20449H10	28,502,500	1,193,822	1,191,592		1,830	400 1
COMPAQ COMPUTER CORP	COM	20449310	455,588,407	30,271,655	30,078,434		141,911	51,310 26
COMPLETE BUSINESS SO	COM	20452F10	1,857,954	180,174	180,094		80	
COMPUCREDIT CORP	COM	20478N10	4,797,343	264,681	264,581		100	
COMPUTER ASSOC INTL	COM	20491210	200,447,500	10,279,359	10,259,550		16,647	3,162 8
COMPUTER NETWORK TEC	COM	20492510	16,248,642	563,954	508,609		55,345	
COMPUTER SCIENCES CO	COM	20536310	190,436,016	3,167,335	3,045,265		54,088	67,982 2
COMPX INTERNATIONAL	CL A	20563P10	480,721	53,790	53,690		100	
COMPUWARE CORP	COM	20563810	39,640,131	6,342,421	6,329,446		12,575	400 5
COMSTOCK RES INC	COM NEW	20576820	2,469,459	167,421	157,415		10,006	
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	371,236,474	3,417,597	3,413,217		4,080	300 3
CONAGRA FOODS INC	COM	20588710	911,103,778	35,042,453	30,100,102		4,916,611	25,740 8
COMPUTER HORIZONS CO	COM	20590810	534,933	219,505	219,505			
COM21 INC	COM	20593710	710,282	151,543	151,543			
CONCORD CAMERA CORP	COM	20615610	3,686,991	223,454	223,454			
CONCORD COMMUNICATIO	COM	20618610	1,012,243	115,685	115,685			
CONCORD EFS INC	COM	20619710	89,730,426	2,042,252	2,034,750		7,102	400 1
CONCURRENT COMPUTER	COM	20671020	2,237,300	416,242	416,042		200	
CONNECTIV INC	COM	20682910	25,505,282	1,271,323	1,268,043		2,780	500 1
CONEXANT SYSTEMS INC	COM	20714210	69,306,979	4,507,771	4,331,746		128,515	47,510 4
CONMED CORP	COM	20741010	1,878,133	109,672	109,352		320	
CONNECTICUT BANCSHAR	COM	20754010	211,700	11,600	11,600			
CONNETICS CORP	COM	20819210	790,544	173,289	173,289			
CONOCO INC	CL A	20825130	18,668,795	652,185	648,400		3,385	400
CONOCO INC	CL B	20825140	304,445,308	10,520,970	10,468,766		28,505	23,699 9

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

CONSECO INC	COM	20846410	75,488,480	5,724,462	5,708,370	10,918	5,174	5
CONSOL ENERGY INC	COM	20854P10	7,735,028	276,874	276,874			
CONSOLIDATED EDISON	COM	20911510	306,998,576	7,973,989	3,920,644	4,046,533	6,812	7
CONSOLIDATED PRODS I	COM	20979810	1,115,681	162,281	162,281			
CONSOLIDATED STORES	COM	21014910	21,479,691	2,021,618	2,020,393		1,225	1
CONSTELLATION BRANDS	CL A	21036P10	12,036,523	204,877	204,852		25	
CONSTELLATION ENERGY	COM	21037110	126,554,644	2,808,456	2,789,140	12,416	6,900	2
CONTINENTAL AIRLS IN	CL B	21079530	14,170,856	274,496	274,396		100	
Page Total			3,309,681,075					

Page 19 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Print Amt	Investment Discretion			
					Sole	Shared as Defined	Shared Other	
CONVERGYS CORP	COM	21248510	114,276,909	2,522,001	2,280,354	170,396	71,251	2
COOPER CAMERON CORP	COM	21664010	35,315,159	534,576	533,876	600	100	
COOPER COS INC	COM NEW	21664840	7,471,378	187,370	187,170	200		
COOPER INDS INC	COM	21666910	103,432,438	2,251,615	2,225,663	17,152	8,800	1
COOPER TIRE & RUBR C	COM	21683110	16,147,269	1,519,743	1,511,488	7,255	1,000	1
COORS ADOLPH CO	CL B	21701610	54,131,412	674,014	673,409	605		
COORSTEK INC	COM	21702010	1,067,283	34,017	34,017			
COPART INC	COM	21720410	6,919,538	321,839	321,539	300		
COPPER MTN NETWORKS	COM	21751010	1,623,210	274,841	270,624	4,217		
COR THERAPEUTICS INC	COM	21775310	16,982,618	482,639	481,759	880		
CORECOMM LTD NEW	COM	21869Q10	240,483	48,553	7,667	2,836	38,050	
CORILLIAN CORP	COM	21872510	361,740	30,145	30,145			
CORINTHIAN COLLEGES	COM	21886810	3,181,927	83,874	83,874			
CORIXA CORP	COM	21887F10	8,464,884	303,673	303,533	140		
CORN PRODS INTL INC	COM	21902310	8,297,985	285,527	279,284	1,689	4,554	
CORNERSTONE RLTY INC	COM	21922V10	4,203,401	397,974	397,974			
CORNING INC	COM	21935010	938,736,732	17,775,065	17,371,653	310,524	92,888	15
CORPORATE EXECUTIVE	COM	21988R10	6,115,414	153,785	153,585	200		
CORPORATE OFFICE PPT	SH BEN INT	22002T10	533,209	53,659	53,659			
CORRECTIONS CORP AME	COM	22025Y10	412,155	1,198,126	1,198,126			1
CORSAIR COMMUNICATIO	COM	22040610	1,936,888	271,844	271,844			
CORUS BANKSHARES INC	COM	22087310	5,085,718	102,775	102,775			
CORVAS INTL INC	COM	22100510	236,540	16,455	16,455			
CORVEL CORP	COM	22100610	1,252,040	36,160	36,160			
CORVIS CORP	COM	22100910	5,131,057	215,482	215,460	22		
COSINE COMMUNICATION	COM	22122210	732,419	52,787	52,700	87		
COST PLUS INC CALIF	COM	22148510	4,909,620	167,136	167,056	80		
COSTCO WHSL CORP NEW	COM	22160K10	328,459,460	8,224,440	8,204,768	15,796	3,876	7
COSTAR GROUP INC	COM	22160N10	2,110,397	89,329	89,329			
COUNTRYWIDE CR INDS	COM	22237210	121,358,322	2,415,091	2,411,681	3,410		2
COUSINS PPTYS INC	COM	22279510	11,528,705	412,668	412,668			
COVAD COMMUNICATIONS	COM	22281420	1,489,318	899,347	895,122	2,750	1,475	
COVANCE INC	COM	22281610	7,530,310	700,494	700,059	435		
COVENTRY HEALTH CARE	COM	22286210	18,076,306	677,345	676,945	400		
COX COMMUNICATIONS I	CL A	22404410	81,565,216	1,751,755	1,741,457	5,430	4,868	1
COX RADIO INC	CL A	22405110	4,398,236	194,940	194,900	40		
CRANE CO	COM	22439910	32,443,488	1,140,890	1,130,897	4,760	5,233	1
Page Total			1,956,159,184					

Page 20 of 82

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
CRAWFORD & CO	CL B	22463310	3,141,447	270,232	270,232		
CREDENCE SYS CORP	COM	22530210	11,383,160	494,920	494,920		
CREDIT ACCEP CORP MI	COM	22531010	762,606	127,101	127,101		
CREE INC	COM	22544710	12,242,099	344,547	344,027	520	
CRESCENT REAL ESTATE	COM	22575610	20,013,541	899,485	898,325	1,160	
CRESTLINE CAP CORP	COM	22615310	3,030,079	117,673	117,593	80	
CRITICAL PATH INC	COM	22674V10	8,602,743	279,764	279,004	660	
CROMPTON CORP	COM	22711610	13,884,055	1,322,291	1,315,465	3,740	3,
CROSS TIMBERS OIL CO	COM	22757310	15,272,850	550,373	549,223	1,000	
CROSSMANN CMNTYS INC	COM	22764E10	1,283,331	61,111	61,111		
CROSSROADS SYS INC	COM	22765D10	279,326	59,596	59,596		
CROWN AMERN RLTY TR	SH BEN INT	22818610	409,948	77,174	77,174		
CROWN CASTLE INTL CO	COM	22822710	18,836,829	696,062	694,612	1,350	
CROWN CORK & SEAL IN	COM	22825510	6,783,719	912,158	906,168	5,990	
CROWN MEDIA HLDGS IN	CL A	22841110	1,405,610	69,201	69,201		
CRYOLIFE INC	COM	22890310	3,412,563	112,812	112,812		
CUBIC CORP	COM	22966910	933,876	36,356	36,236	120	
CUBIST PHARMACEUTICA	COM	22967810	6,282,879	216,651	212,751	3,900	
CULLEN FROST BANKERS	COM	22989910	17,414,112	416,486	415,586	900	
CUMMINS ENGINE INC	COM	23102110	32,921,235	867,787	866,027	1,760	
CUMULUS MEDIA INC	CL A	23108210	829,363	228,790	228,690	100	
CURAGEN CORP	COM	23126R10	9,443,397	345,760	345,260	200	
CURTISS WRIGHT CORP	COM	23156110	1,942,677	41,778	41,778		
CYBER-CARE INC	COM	23243T10	641,518	301,891	301,891		
CYBERSOURCE CORP	COM	23251J10	304,978	128,412	126,412	2,000	
CYBERONICS INC	COM	23251P10	5,824,985	250,537	207,852	42,685	
CYBEROPTICS CORP	COM	23251710	1,804,738	106,556	106,556		
CYGNUS INC	COM	23256010	818,873	167,974	165,974		2,
CYLINK CORP	COM	23256510	254,416	118,004	118,004		
CYMER INC	COM	23257210	5,960,406	231,616	231,496	120	
CYPRESS SEMICONDUCTO	COM	23280610	23,569,807	1,197,227	1,195,017	2,010	
CYTEC INDS INC	COM	23282010	21,781,280	545,391	543,931	460	1,
CYTOGEN CORP	COM	23282410	1,441,986	615,182	606,182	1,000	8,
CYTYC CORP	COM	23294610	14,377,998	229,820	221,181	8,639	
DDI CORP	COM	23316210	5,776,264	211,973	211,973		
DMC STRATEX NETWORKS	COM	23322L10	6,474,585	431,639	429,889	1,750	
DQE INC	COM	23329J10	24,965,619	762,309	761,017	1,292	
Page Total			304,508,898				

Page 21 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
DPL INC	COM	23329310	42,439,137	1,278,788	1,274,693	3,595	500
D R HORTON INC	COM	23331A10	10,642,753	435,518	435,278	240	
DSP GROUP INC	COM	23332B10	11,249,137	534,477	534,277	200	
DST SYS INC DEL	COM	23332610	63,476,805	947,415	929,915	1,300	16,200
DTE ENERGY CO	COM	23333110	101,740,161	2,612,943	2,609,818	2,200	925
DVI INC	COM	23334310	1,451,396	85,066	64,066	21,000	
DAIN RAUSCHER CORP	COM	23385610	9,819,988	103,710	103,610	100	

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

DAL-TILE INTL INC	COM	23426R10	6,524,416	459,887	458,547	1,340	
DALLAS SEMICONDUCTOR	COM	23520410	15,820,234	617,375	596,025	13,850	7,500
DANA CORP	COM	23581110	43,263,964	2,825,494	2,807,144	4,029	14,321
DANAHER CORP DEL	COM	23585110	161,834,667	2,366,869	2,358,259	8,510	100
DANIELSON HLDG CORP	COM	23627410	239,048	52,400	12,400	40,000	
DARDEN RESTAURANTS I	COM	23719410	58,740,049	2,567,871	2,557,776	3,195	6,900
DATA BROADCASTING CO	COM	23759610	1,556,457	444,702	444,702		
DATA RETURN CORP	COM	23785M10	314,722	83,926	83,926		
DATASCOPE CORP	COM	23811310	3,271,560	95,520	95,220	300	
DATASTREAM SYS INC	COM	23812410	1,227,993	125,948	125,948		
DAVITA INC	COM	23918K10	20,425,741	1,192,744	1,192,744		
DAVOX CORP	COM	23920810	713,826	73,213	71,213	2,000	
DEAN FOODS CO	COM	24236110	12,792,919	416,884	416,624	160	100
DEERE & CO	COM	24419910	198,465,738	4,332,178	4,322,328	7,675	2,175
DEL MONTE FOODS CO	COM	24522P10	2,819,409	388,884	388,404	480	
DELCO REMY INTL INC	CL A	24662610	1,257,645	145,814	145,614	200	
DELHAIZE AMER INC	CL A	24668810	2,707,472	153,077	151,918	1,159	
DELHAIZE AMER INC	CL B	24668820	14,171,598	787,311	785,461	1,850	
DELL COMPUTER CORP	COM	24702510	849,634,860	48,725,977	48,232,882	370,235	122,860
DELPHI AUTOMOTIVE SY	COM	24712610	745,655,771	66,280,513	66,260,645	14,512	5,356
DELPHI FINL GROUP IN	CL A	24713110	5,593,665	145,290	131,054	200	14,036
DELTA & PINE LD CO	COM	24735710	6,407,056	306,016	305,656	360	
DELTA AIR LINES INC	COM	24736110	115,141,073	2,294,241	2,291,502	2,639	100
DELTEK SYS INC	COM	24785A10	225,568	53,075	53,075		
DELTC TIMBER CORP	COM	24785010	1,664,015	69,697	69,697		
DENBURY RES INC	COM NEW	24791620	3,881,405	352,855	352,855		
DELUXE CORP	COM	24801910	33,267,171	1,316,469	1,299,329	5,050	12,090
DENDRITE INTL INC	COM	24823910	9,528,281	425,845	425,725	120	
DENTSPLY INTL INC NE	COM	24903010	32,607,596	833,421	814,981	1,240	17,200
DEUTSCHE TELEKOM AG	SPONSORED	25156610	538,200	18,400	18,400		
Page Total			2,591,111,496				

Page 22 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discreti Share Other
DEVELOPERS DIVERSIFI	COM	25159110	7,503,069	563,632	563,632		
DEVON ENERGY CORP NE	COM	25179M10	140,595,173	2,305,973	2,294,836	4,168	6,969
DEVRY INC DEL	COM	25189310	22,877,745	606,033	604,693	1,140	200
DIAGEO P L C	SPON ADR N	25243Q20	3,907,618	88,059	60,305	27,754	
DIAGNOSTIC PRODS COR	COM	25245010	4,991,359	91,375	89,775		1,600
DIAL CORP NEW	COM	25247D10	11,343,431	1,031,221	1,002,513	28,408	300
DIAMETRICS MED INC	COM	25253210	1,004,332	169,165	169,165		
DIAMOND OFFSHORE DRI	COM	25271C10	18,380,560	459,514	454,034	3,380	2,100
DIEBOLD INC	COM	25365110	24,448,956	732,553	720,744	1,485	10,324
DIGENE CORP	COM	25375210	3,392,234	75,911	75,911		
DIGEX INC DEL	CL A	25375610	5,675,827	252,259	214,514	32,595	5,150
DIGIMARC CORP	COM	25380710	757,251	45,894	45,794	100	
DIGITAL IS INC DEL	COM	25385N10	2,119,539	521,797	521,797		
DIGITAL INSIGHT CORP	COM	25385P10	3,105,128	171,915	171,915		
DIGITAL LIGHTWAVE IN	COM	25385510	2,332,194	73,601	73,591	10	
DIGITAL RIV INC	COM	25388B10	350,198	147,452	147,352	100	
DIGITAS INC	COM	25388K10	559,963	110,621	80,620	30,001	
DIGITALTHINK INC	COM	25388M10	734,109	43,026	43,026		
DIME CMNTY BANCSHARE	COM	25392210	2,353,956	93,226	93,226		
DILLARDS INC	CL A	25406710	22,485,181	1,903,588	1,901,038	2,550	
DIME BANCORP INC NEW	COM	25429Q10	71,062,525	2,403,847	2,396,017	7,730	100

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

DIONEX CORP	COM	25454610	6,132,237	177,746	177,666	80	
DISNEY WALT CO	COM DISNEY	25468710	1,250,180,258	43,203,520	40,313,063	1,799,957	1,090,500
DISNEY WALT CO	COM INTRNT	25468720	1,234,262	286,239	286,139	100	
DISTRIBUCION Y SERVI	SPONSORED	25475310	228,424	13,100	13,100		
DIRECT FOCUS INC	COM	25493110	3,273,872	97,547	97,357	190	
DITECH COMMUNICATION	COM	25500M10	9,548,264	594,463	503,927	90,536	
DIVERSA CORP	COM	25506410	814,698	45,420	45,413	7	
DOBSON COMMUNICATION	CL A	25606910	2,895,428	197,978	197,878	100	
DOCUMENTUM INC	COM	25615910	12,720,070	256,004	249,444	360	6,200
DOLE FOOD INC	COM	25660510	9,509,666	580,743	579,943	600	200
DOLLAR GEN CORP	COM	25666910	94,460,994	5,004,556	4,996,552	7,647	357
DOLLAR THRIFTY AUTOM	COM	25674310	3,568,893	190,341	190,061	280	
DOLLAR TREE STORES I	COM	25674710	23,924,519	976,511	975,411	950	150
DOMINION RES INC VA	COM	25746U10	292,760,453	4,369,559	4,325,619	15,338	28,602
DONALDSON INC	COM	25765110	13,028,281	468,441	468,281	160	
DONNELLEY R R & SONS	COM	25786710	58,013,361	2,148,643	2,136,918	6,825	4,900
Page Total			2,132,274,028				

Page 23 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discreti Share Other
DORAL FINL CORP	COM	25811P10	10,428,321	431,154	431,154		
DOT HILL SYS CORP	COM	25848T10	210,338	54,281	54,281		
DOUBLECLICK INC	COM	25860930	8,073,923	733,993	732,788	1,205	
DOVER CORP	COM	26000310	183,547,390	4,525,107	4,428,479	16,116	80,51
DOVER DOWNS ENTMT IN	COM	26008610	1,073,851	95,991	95,991		
DOW CHEM CO	COM	26054310	471,142,095	12,863,948	12,666,373	104,295	93,28
DOW JONES & CO INC	COM	26056110	287,052,510	5,069,360	1,479,575	56,760	3,533,02
DOWNNEY FINL CORP	COM	26101810	16,903,425	307,335	307,335		
DRESS BARN INC	COM	26157010	6,104,761	210,509	210,429	80	
DREYERS GRAND ICE CR	COM	26187810	7,609,097	235,941	235,941		
DRIL-QUIP INC	COM	26203710	2,611,784	76,397	76,197	200	
DU PONT E I DE NEMOU	COM	26353410	1,043,702,736	21,603,385	20,885,279	386,956	331,15
DUANE READE INC	COM	26357810	4,405,298	144,143	144,003	140	
DUKE ENERGY CORP	COM	26439910	2,473,497,207	29,014,630	7,171,350	21,752,004	91,27
DUKE WEEKS REALTY CO	COM NEW	26441150	36,615,872	1,486,939	1,368,089	118,850	
DUN & BRADSTREET COR	COM	26483E10	21,758,830	840,921	828,904	10,292	1,72
DURA AUTOMOTIVE SYST	CL A	26590310	618,229	117,758	117,278	480	
DUPONT PHOTOMASKS IN	COM	26613X10	2,600,347	49,208	49,208		
DURECT CORP	COM	26660510	256,800	21,400	21,400		
DUSA PHARMACEUTICALS	COM	26689810	1,500,571	89,256	89,256		
DYCOM INDS INC	COM	26747510	50,334,907	1,400,643	1,397,068	3,575	
DYNEGY INC NEW	CL A	26816Q10	306,733,478	5,471,326	5,465,626	3,700	2,00
EDP-ELECTRICIDADE DE	SPONSORED	26835310	657,175	19,400	19,400		
EEX CORP	COM NEW	26842V20	1,831,025	375,595	232,395	143,200	
EGL INC	COM	26848410	9,386,750	392,144	391,964	80	10
E M C CORP MASS	COM	26864810	2,997,863,956	45,080,661	42,643,042	1,721,559	716,06
ENSCO INTL INC	COM	26874Q10	47,351,629	1,390,160	1,387,830	2,030	30
ENI S P A	SPONSORED	26874R10	1,331,258	20,700	20,700		
EOG RES INC	COM	26875P10	140,718,370	2,576,080	2,396,015	146,540	33,52
E ON AG	SPONSORED	26878010	688,275	11,400	11,400		
E PIPHANY INC	COM	26881V10	21,751,659	403,279	402,129	1,150	
ESS TECHNOLOGY INC	COM	26915110	1,150,542	224,496	224,496		
E TRADE GROUP INC	COM	26924610	18,065,062	2,449,500	2,444,220	3,080	2,20
EARTHGRAINS CO	COM	27031910	6,189,304	334,557	334,557		

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

EARTHSHELL CORP	COM	27032B10	271,861	212,226	209,726		2,50
EARTHLINK INC	COM	27032110	2,699,362	536,546	530,316	3,000	3,23
EAST WEST BANCORP IN	COM	27579R10	6,251,331	250,685	250,685		
Page Total			8,192,989,329				

Page 24 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
EASTGROUP PPTY INC	COM	27727610	3,234,373	144,553	144,193	360	
EASTMAN CHEM CO	COM	27743210	85,874,100	1,761,520	1,757,494	1,308	2,7
EASTMAN KODAK CO	COM	27746110	280,602,748	7,126,419	7,069,136	14,884	42,3
EATON CORP	COM	27805810	102,259,658	1,360,071	1,356,936	3,135	
EATON VANCE CORP	COM NON VT	27826510	21,667,162	671,850	671,850		
EBAY INC	COM	27864210	37,123,119	1,124,943	1,123,563	1,380	
ECHELON CORP	COM	27874N10	1,809,850	112,679	112,089	590	
ECHOSTAR COMMUNICATI	CL A	27876210	14,662,397	644,501	643,901	600	
ECLIPSYS CORP	COM	27885610	6,968,363	284,423	277,657	616	6,1
ECOLAB INC	COM	27886510	118,715,923	2,748,881	2,420,681	263,215	64,9
EDEN BIOSCIENCE CORP	COM	27944510	317,332	10,600	10,600		
EDISON INTL	COM	28102010	472,553,484	30,243,423	30,214,787	17,536	11,1
EDISON SCHOOLS INC	CL A	28103310	3,716,842	117,995	117,995		
EDUCATION MGMT CORP	COM	28139T10	5,760,433	161,131	161,131		
J D EDWARDS & CO	COM	28166710	14,464,270	812,052	811,752	300	
EDWARDS LIFESCIENCES	COM	28176E10	33,929,249	1,911,507	745,615	1,165,752	1
EDWARDS AG INC	COM	28176010	41,255,199	869,684	864,041	4,450	1,1
EFFICIENT NETWORKS I	COM	28205610	2,552,004	179,088	177,188	1,900	
EFUNDS CORP	COM	28224R10	224,162	24,400	24,400		
EGAIN COMMUNICATIONS	COM	28225C10	417,587	134,967	134,967		
EL PASO ELEC CO	COM NEW	28367785	6,055,209	458,728	458,488	240	
EL PASO ENERGY CORP	COM	28390510	308,799,727	4,311,340	4,261,937	11,574	37,8
ELAN PLC	ADR	28413120	11,747,986	250,961	226,101	24,860	
ELANTEC SEMICONDUCTO	COM	28415510	6,584,575	237,282	237,182	100	
ELCOR CORP	COM	28444310	2,706,834	160,405	160,205	200	
ELECTRIC LIGHTWAVE I	CL A	28489510	200,836	60,639	60,639		
ELECTRO RENT CORP	COM	28521810	1,472,573	104,253	104,253		
ELECTRO SCIENTIFIC I	COM	28522910	9,844,744	351,598	351,278	320	
ELECTROGLAS INC	COM	28532410	4,086,910	266,909	266,909		
ELECTRONIC ARTS INC	COM	28551210	60,163,951	1,411,471	1,409,601	1,670	2
ELECTRONIC DATA SYS	COM	28566110	714,713,538	12,375,992	12,349,171	22,524	4,2
ELECTRONICS BOUTIQUE	COM	28604510	828,432	47,339	47,339		
ELECTRONICS FOR IMAG	COM	28608210	4,579,767	328,605	328,105	500	
ELOYALTY CORP	COM	29015110	2,325,392	359,467	359,467		
ELSEVIER N V	SPON ADR N	29025910	528,335	17,948	17,948		
EMAGIN CORP	COM	29076N10	324,427	153,032	153,032		
EMBARCADERO TECHNOLO	COM	29078710	1,634,850	36,330	36,330		
Page Total			2,384,706,341				

Page 25 of 82

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

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

							Defined	Othe
EMBRATEL PARTICIPACO	SPON ADR P	29081N10	631,401	40,250	40,250			
EMCOR GROUP INC	COM	29084Q10	1,545,019	60,589	60,589			
EMCORE CORP	COM	29084610	8,900,014	189,362	189,082	280		
EMERSON ELEC CO	COM	29101110	693,757,446	8,802,688	7,860,579	578,047	364,0	
EMISPHERE TECHNOLOGI	COM	29134510	2,952,175	118,087	117,887	200		
EMMIS COMMUNICATIONS	CL A	29152510	11,243,267	391,929	391,729	200		
EMPIRE DIST ELEC CO	COM	29164110	4,051,942	153,996	153,196	800		
EMPRESA NACIONAL DE	SPONSORED	29244T10	232,725	21,400	21,400			
EMULEX CORP	COM NEW	29247520	38,680,714	483,890	482,080	1,810		
ENCOMPASS SVCS CORP	COM	29255U10	2,508,327	495,521	495,521			
ENDESA S A	SPONSORED	29258N10	2,353,751	141,053	112,150	28,903		
ENDO PHARMACEUTICALS	COM	29264F20	292,800	48,800	48,800			
ENDOCARE INC	COM	29264P10	769,156	60,326	60,326			
ENERGEN CORP	COM	29265N10	10,757,474	334,218	334,018	200		
ENERGY CONVERSION DE	COM	29265910	2,379,678	117,515	117,515			
ENERGY EAST CORP	COM	29266M10	25,544,650	1,297,539	1,292,291	5,248		
ENERGIZER HLDGS INC	COM	29266R10	25,332,581	1,185,150	1,183,091	1,294	7	
ENERSIS S A	SPONSORED	29274F10	391,416	22,208	22,208			
ENGELHARD CORP	COM	29284510	46,926,559	2,303,144	2,300,669	2,475		
ENESCO GROUP INC	COM	29297310	365,918	78,071	78,071			
ENHANCE FINL SVCS GR	COM	29331010	3,600,124	233,214	233,214			
ENRON CORP	COM	29356110	1,152,017,072	13,858,852	13,596,036	171,218	91,5	
ENTEGRIS INC	COM	29362U10	227,603	30,412	30,412			
ENTERCOM COMMUNICATI	CL A	29363910	5,814,067	168,832	168,832			
ENERGY CORP NEW	COM	29364G10	184,339,547	4,356,673	4,350,413	3,460	2,8	
ENTERPRISE PRODS PAR	COM	29379210	702,962	22,361	22,361			
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	1,903,308	173,028	173,028			
ENTREMED INC	COM	29382F10	2,223,128	128,877	122,377	5,500	1,0	
ENTRAVISION COMMUNIC	CL A	29382R10	4,487,910	244,240	210,000	18,940	15,3	
ENTRUST TECHNOLOGIES	COM	29384810	3,706,339	285,103	238,293	44,210	2,6	
ENZON INC	COM	29390410	32,796,043	528,440	496,395	27,300	4,7	
ENZO BIOCHEM INC	COM	29410010	4,648,142	186,860	176,500	8,170	2,1	
EOTT ENERGY PARTNERS	UNIT LTD P	29410310	253,812	15,500		15,500		
EPLUS INC	COM	29426810	325,836	28,645	28,645			
EPRESENCE INC	COM	29434810	783,418	180,345	178,345			2,0
EQUIFAX INC	COM	29442910	75,491,533	2,631,559	2,619,842	6,317	5,4	
EQUITABLE RES INC	COM	29454910	15,816,412	236,950	234,288	300	2,3	
Page Total			2,368,754,269					

Page 26 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
EQUITY INNS INC	COM	29470310	2,239,984	362,047	362,047		
EQUITY OFFICE PROPER	COM	29474110	109,098,880	3,344,027	3,173,997	170,030	
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	80,909,508	1,462,784	1,380,759	82,025	
ERICSSON L M TEL CO	ADR CL B S	29482140	8,854,689	791,516	654,985	136,531	
ERIE INDY CO	CL A	29530P10	12,050,994	404,233	403,633	600	
ESCO TECHNOLOGIES IN	COM	29631510	1,516,750	73,319	73,319		
ESPEED INC	CL A	29664310	949,141	60,505	60,505		
ESSEX PPTY TR INC	COM	29717810	19,110,925	349,058	324,233	24,825	
ESTERLINE TECHNOLOGI	COM	29742510	8,379,262	319,210	319,130	80	
ETHAN ALLEN INTERIOR	COM	29760210	10,808,942	322,655	322,295	360	

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

ETHYL CORP	COM	29765910	606,155	421,820	421,820			
EVERGREEN RES INC	COM NO PAR	29990030	4,473,779	115,826	115,826			
EXAR CORP	COM	30064510	9,291,048	299,866	299,086		780	
EXCEL TECHNOLOGY INC	COM	30067T10	1,234,132	61,852	61,402		450	
EXCELON CORP	COM	30069110	231,187	154,125	154,125			
EXCHANGE APPLICATION	COM	30086710	234,943	192,735	191,235		1,500	
EXE TECHNOLOGIES INC	COM	30150410	317,850	24,450	24,450			
EXELON CORP	COM	30161N10	438,761,948	6,249,280	6,232,508		14,485	2,
EXELIXIS INC	COM	30161Q10	1,001,593	68,485	68,383		102	
EXTENDED SYSTEMS INC	COM	30197310	691,858	59,199	59,199			
EXIDE CORP	COM	30205110	1,030,107	135,096	135,096			
EXODUS COMMUNICATION	COM	30208810	61,813,400	3,090,670	3,028,149		38,746	23,
EXPEDIA INC	COM	30212510	848,158	88,701	88,601			
EXPEDITORS INTL WASH	COM	30213010	27,385,738	510,100	508,390		1,710	
EXPRESS SCRIPTS INC	CL A	30218210	27,729,586	271,194	270,794		300	
EXTENDED STAY AMER I	COM	30224P10	7,128,563	554,752	554,032		720	
EXTREME NETWORKS INC	COM	30226D10	12,707,330	324,788	323,888		900	
EXXON MOBIL CORP	COM	30231G10	6,110,480,932	70,286,310	66,507,206		1,869,028	1,910,
F&M BANCORP MD	COM	30236710	1,368,303	66,342	66,342			
F & M NATL CORP	COM	30237410	4,869,334	186,386	186,386			
FBL FINL GROUP INC	CL A	30239F10	1,617,664	93,103	93,103			
FEI CO	COM	30241L10	2,348,073	103,212	103,212			
F M C CORP	COM NEW	30249130	58,697,889	818,808	817,883		875	
FNB CORP PA	COM	30252010	3,773,469	179,689	176,529		3,160	
FPL GROUP INC	COM	30257110	242,880,422	3,385,093	3,277,721		59,441	47,
FSI INTL INC	COM	30263310	1,536,351	183,445	183,445			
F Y I INC	COM	30271210	7,720,297	209,364	209,364			
Page Total			7,284,699,184					

Page 27 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretionary Shared as Defined	Other Share
FACTORY 2-U INC	COM	30307210	3,234,722	97,652	97,412	240	
FACTSET RESH SYS INC	COM	30307510	6,782,141	182,955	167,955		15,000
FAIR ISAAC & CO INC	COM	30325010	4,905,231	96,181	96,081	100	
FAIRCHILD SEMICONDUCTOR	CL A	30372610	4,940,529	342,213	341,613	600	
FAIRFIELD CMNTYS INC	COM PAR \$0	30423130	4,785,664	340,326	340,326		
FAMILY DLR STORES INC	COM	30700010	32,602,461	1,520,850	1,513,030	4,420	3,400
FARMERS CAP BK CORP	COM	30956210	1,090,635	39,480	39,480		
FASTENAL CO	COM	31190010	16,752,898	305,292	303,092	2,100	100
FEDDERS CORP	COM	31313510	993,200	214,746	214,746		
FEDERAL HOME LN MTG	COM	31340030	940,159,797	13,650,233	13,359,853	219,030	71,350
FEDERAL MOGUL CORP	COM	31354910	21,287,393	9,207,350	9,207,350		
FEDERAL NATL MTG ASS	COM	31358610	1,699,348,092	19,589,027	19,370,861	115,296	102,870
FEDERAL REALTY INVT	SH BEN INT	31374720	7,395,826	389,254	389,254		
FEDERAL SIGNAL CORP	COM	31385510	10,114,901	515,409	501,609	13,600	200
FEDERATED DEPT STORE	COM	31410H10	135,557,730	3,873,078	3,860,248	12,130	700
FEDERATED INVS INC P	CL B	31421110	14,779,568	507,453	507,293	160	
FEDEX CORP	COM	31428X10	214,489,136	5,367,596	5,281,761	10,785	75,050
FELCOR LODGING TR IN	COM	31430F10	22,456,807	938,163	937,763	400	
FERRO CORP	COM	31540510	9,201,656	400,072	399,812	260	
F5 NETWORKS INC	COM	31561610	2,156,623	227,013	226,813	200	
FIBERNET TELECOM GRP	COM	31565310	299,629	54,478	54,478		
FIDELITY NATL FINL I	COM	31632610	23,777,639	643,735	643,165	570	

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

FIFTH THIRD BANCORP	COM	31677310	560,847,139	9,386,563	8,313,007	692,880	380,676
FILENET CORP	COM	31686910	7,205,281	264,414	264,034	380	
FINANCIAL FED CORP	COM	31749210	1,757,080	73,595	73,595		
FINISAR	COM	31787A10	17,591,719	606,611	606,111	500	
FINOVA GROUP INC	COM	31792810	516,092	516,092	516,020	72	
FIREPOND INC	COM	31822410	383,944	40,685	40,685		
FIRST AMERN CORP CAL	COM	31852230	14,329,423	435,876	435,676	200	
FIRST BANCORP P R	COM	31867210	3,995,932	169,140	168,940	200	
FIRST BUSEY CORP	COM	31938310	1,158,638	58,115	58,115		
FIRST CHARTER CORP	COM	31943910	3,181,212	213,863	213,863		
FIRST CTZNS BANCSHAR	CL A	31946M10	3,787,740	46,907	46,907		
FIRST COMWLTH FINL C	COM	31982910	4,348,820	434,882	434,882		
FIRST CONSULTING GRO	COM	31986R10	568,679	119,722	119,592	130	
FIRST FED CAP CORP	COM	31996010	1,582,675	109,150	109,150		
FIRST DATA CORP	COM	31996310	451,144,450	8,562,728	8,461,940	73,153	27,635
Page Total			4,249,511,102				

Page 28 Of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FIRST ESSEX BANCORP	COM	32010310	426,678	21,268	7,761	13,507	
FIRST FINL BANKSHARE	COM	32020R10	2,252,555	71,653	71,653		
FIRST FINL BANCORP O	COM	32020910	4,566,540	268,620	268,420	200	
FIRST FINL CORP IND	COM	32021810	1,444,191	45,220	45,220		
FIRST FINL HLDGS INC	COM	32023910	1,909,540	96,995	96,995		
FIRST INDUSTRIAL REA	COM	32054K10	18,521,568	544,752	519,092	25,660	
FIRST IND CORP	COM	32054R10	1,540,683	65,561	65,561		
FIRST MERCHANTS CORP	COM	32081710	2,076,336	91,521	88,821	2,700	
FIRST MIDWEST BANCOR	COM	32086710	9,268,252	322,374	322,334	40	
FIRST HEALTH GROUP C	COM	32096010	21,268,962	456,788	456,488	300	
FIRST NIAGARA FINL G	COM	33582U10	893,255	82,617	82,617		
FIRST SENTINEL BANCO	COM	33640T10	3,488,801	303,374	303,374		
1ST SOURCE CORP	COM	33690110	1,598,590	87,594	87,594		
FIRST TENN NATL CORP	COM	33716210	37,903,737	1,309,871	1,299,401	8,570	1,900
FIRST UN CORP	COM	33735810	512,568,290	18,429,753	18,380,723	33,015	16,010
FIRST UN REAL EST EQ	SH BEN INT	33740010	210,639	82,217	82,217		
FIRST VA BANKS INC	COM	33747710	22,592,544	470,678	466,378	4,000	300
FIRST WASH RLTY TR I	COM	33748950	1,941,217	75,206	75,206		
FIRSTAR CORP NEW WIS	COM	33763V10	389,948,976	16,771,999	16,663,825	87,675	20,490
FISERV INC	COM	33773810	57,290,376	1,207,715	1,206,375	1,140	200
FIRSTFED FINL CORP	COM	33790710	11,357,280	351,488	351,388	100	
FIRSTMERIT CORP	COM	33791510	24,975,758	934,232	882,712	51,120	400
FLAGSTAR BANCORP INC	COM	33793010	392,500	15,700	14,600	1,100	
FIRSTENERGY CORP	COM	33793210	543,199,252	17,210,546	17,195,266	13,180	2,100
FISHER SCIENTIFIC IN	COM NEW	33803220	11,665,922	316,364	316,164	200	
FLEETBOSTON FINL COR	COM	33903010	706,743,453	18,815,384	18,219,195	380,359	215,830
FLEETWOOD ENTERPRISE	COM	33909910	2,795,929	266,279	266,279		
FLEMING COS INC	COM	33913010	3,743,210	316,899	316,899		
FLORIDA EAST COAST I	CL A	34063210	7,301,315	203,521	199,481	40	4,000
FLORIDA ROCK INDS IN	COM	34114010	5,977,361	152,776	152,416	360	
FLUOR CORP	COM	34341210	46,592,259	1,409,239	1,409,239		
FLOWERS INDS INC	COM	34349610	19,456,069	1,235,306	1,001,261	225,870	8,170
FLOWERVE CORP	COM	34354P10	9,249,390	432,720	432,560	160	
FOCAL COMMUNICATIONS	COM	34415510	756,000	108,000	108,000		
FOOTSTAR INC	COM	34491210	7,729,573	156,153	156,113	40	

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

FORD MTR CO DEL	COM PAR \$0	34537086	894,640,281	38,172,133	37,917,687	199,514	54,93
FOREST CITY ENTERPRI	CL A	34555010	5,288,824	134,919	134,919		
Page Total			3,393,576,106				

Page 29 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shares Oth
FOREST LABS INC	COM	34583810	218,180,351	1,641,997	1,627,352	1,845	12,
FOREST OIL CORP	COM PAR \$0	34609170	9,904,588	268,599	268,499	100	
FORRESTER RESH INC	COM	34656310	10,767,985	215,093	214,993	100	
FORTUNE BRANDS INC	COM	34963110	99,490,710	3,316,357	2,761,622	506,998	47,
FORWARD AIR CORP	COM	34985310	6,564,150	175,926	152,701	23,225	
FOSSIL INC	COM	34988210	1,692,687	116,866	116,866		
FOSTER WHEELER CORP	COM	35024410	1,670,460	318,183	317,183	1,000	
FOUNDRY NETWORKS INC	COM	35063R10	7,621,860	508,124	507,624	500	
4 KIDS ENTMT INC	COM	35086510	820,532	91,813	91,513	300	
FOX ENTMT GROUP INC	CL A	35138T10	14,070,592	787,166	786,966	200	
FRANCE TELECOM	SPONSORED	35177Q10	1,080,684	12,612	12,612		
FRANCHISE FIN CORP A	COM	35180710	9,625,431	412,896	412,896		
FRANKLIN ELEC INC	COM	35351410	2,473,261	36,106	36,106		
FRANKLIN RES INC	COM	35461310	156,410,787	4,105,270	3,926,404	132,032	46,
FREDS INC	CL A	35610810	1,251,209	59,406	59,406		
FREEMARKETS INC	COM	35660210	8,775,454	461,866	41,548	417,343	2,
FREEPORT-MCMORAN COP	CL B	35671D85	25,661,195	2,997,103	2,981,226	2,860	13,
FREMONT GEN CORP	COM	35728810	1,289,285	458,494	458,494		
FRESENIUS MED CARE A	SPONSORED	35802910	448,938	16,513	16,513		
FRIEDE GOLDMAN HALTE	COM	35843010	778,649	218,599	218,599		
FRIEDMAN BILLINGS RA	CL A	35843310	941,194	143,431	143,431		
FRITZ COS INC	COM	35884610	1,112,934	183,592	183,152	440	
FRONTIER AIRLINES IN	COM	35906510	5,987,918	193,552	193,552		
FRONTIER FINL CORP W	COM	35907K10	2,914,409	116,288	116,288		
FRONTIER OIL CORP	COM	35914P10	1,177,453	171,266	171,266		
FRONTLINE CAP GROUP	COM	35921N10	2,362,531	177,674	177,478	196	
FUELCELL ENERGY INC	COM	35952H10	5,642,789	82,302	82,302		
FUJI PHOTO FILM LTD	ADR	35958630	631,125	15,300	15,300		
FULLER H B CO	COM	35969410	6,491,044	164,526	164,326	200	
FULTON FINL CORP PA	COM	36027110	12,769,314	553,695	553,252	443	
FURNITURE BRANDS INT	COM	36092110	13,322,978	632,560	629,960	2,600	
G & K SVCS INC	CL A	36126810	4,413,290	156,917	156,662	255	
GATX CORP	COM	36144810	24,187,529	484,963	483,753	1,010	
GBC BANCORP CALIF	COM	36147510	3,421,438	89,158	89,158		
GPU INC	COM	36225X10	105,907,535	2,876,984	2,864,849	5,535	6,
GABELLI ASSET MGMT I	CL A	36239Y10	952,997	28,716	28,716		
GABLES RESIDENTIAL T	SH BEN INT	36241810	6,782,132	242,219	242,019	200	
Page Total			777,597,418				

Page 30 of 82

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

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

Issuer	Class	Number	Value	Prin Amt	Sole	Shared as Defined	Shared Other
GALILEO INTERNATIONAL	COM	36354710	16,071,740	803,587	802,567	820	20
GALLAGHER ARTHUR J &	COM	36357610	29,119,062	457,667	448,767	1,100	7,80
GALLAHER GROUP PLC	SPONSORED	36359510	471,815	19,160	18,100	1,060	
GANNETT INC	COM	36473010	322,391,862	5,112,300	4,970,082	58,070	84,14
GAP INC DEL	COM	36476010	366,104,749	14,357,049	14,317,067	29,207	10,77
GARAN INC	COM	36480210	290,317	12,420	11,720	700	
GARDNER DENVER INC	COM	36555810	1,901,003	89,249	89,174	75	
GARTNER GROUP INC NE	COM	36665110	3,804,425	551,366	550,926	440	
GARTNER GROUP INC NE	CL B	36665120	2,272,427	358,427	357,127	675	62
GASONICS INTL CORP	COM	36727810	1,722,582	93,746	93,746		
GATEWAY INC	COM	36762610	94,408,173	5,247,814	5,241,836	4,440	1,53
GAYLORD ENTMT CO NEW	COM	36790510	3,152,772	151,031	150,881	150	
GAYLORD CONTAINER CO	CL A	36814510	399,353	399,353	399,353		
GEMSTAR-TV GUIDE INT	COM	36866W10	29,398,875	637,374	636,509	865	
GENCORP INC	COM	36868210	2,669,859	277,388	276,828	560	
GENE LOGIC INC	COM	36868910	3,746,203	203,875	203,875		
GENENCOR INTL INC	COM	36870910	507,600	28,200	28,200		
GENENTECH INC	COM NEW	36871040	112,829,007	1,384,405	1,360,058	20,627	3,72
GENERAL CABLE CORP D	COM	36930010	989,002	222,899	222,847	52	
GENERAL COMMUNICATIO	CL A	36938510	2,138,640	305,520	305,520		
GENERAL DYNAMICS COR	COM	36955010	306,755,436	3,932,762	3,926,437	6,125	20
GENERAL ELEC CO	COM	36960410	9,988,557,764	208,368,437	196,011,592	5,997,230	6,359,61
GENERAL GROWTH PPTYS	COM	37002110	16,743,001	462,680	462,680		
GENERAL MLS INC	COM	37033410	256,945,294	5,766,018	5,331,061	158,524	276,43
GENERAL MTRS CORP	COM	37044210	4,098,309,826	80,458,406	80,403,277	22,997	32,13
GENERAL MTRS CORP	CL H NEW	37044283	1,071,674,259	46,594,533	46,581,523	8,645	4,36
GENERAL SEMICONDUCTO	COM	37078710	4,204,675	672,748	672,648	100	
GENESCO INC	COM	37153210	12,102,277	495,244	495,244		
GENTEX CORP	COM	37190110	26,076,769	1,400,095	1,107,736	205,734	86,62
GENLYTE GROUP INC	COM	37230210	2,092,707	88,114	87,614	500	
GENOME THERAPEUTICS	COM	37243010	1,185,364	170,091	170,091		
GENRAD INC	COM	37244710	2,145,520	214,552	214,552		
GENTA INC	COM NEW	37245M20	965,256	120,657	120,657		
GENTEK INC	COM	37245X10	946,077	57,338	57,298	40	
GENZYME TRANSGENICS	COM	37246E10	2,002,520	139,919	139,919		
GENUINE PARTS CO	COM	37246010	89,593,006	3,421,278	3,215,578	198,550	7,15
GENTIVA HEALTH SERVI	COM	37247A10	1,491,847	111,540	111,540		
Page Total			16,876,181,064				

Page 31 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discretio Shared Other
GENUITY INC	CL A	37248E10	546,331	107,928	106,503	1,025	400
GENZYME CORP	COM GENL D	37291710	121,363,506	1,349,428	1,339,249	7,479	2,700
GEORGIA GULF CORP	COM PAR \$0	37320020	11,993,169	702,917	702,617	300	
GEORGIA PAC CORP	COM GA PAC	37329810	131,780,044	4,233,897	4,218,533	11,898	3,466
GEORGIA PAC CORP	COM-TIMBER	37329870	23,731,838	792,726	788,882	1,900	1,944
GGEOWORKS CORP	COM	37369210	229,567	78,164	78,164		
GERBER SCIENTIFIC IN	COM	37373010	1,402,087	163,757	159,031	2,726	2,000

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

GERON CORP	COM	37416310	2,704,577	175,201	175,201			
GETTY IMAGES INC	COM	37427610	7,212,160	225,380	225,080		300	
GIBRALTAR STL CORP	COM	37476F10	949,138	54,045	54,045			
GILEAD SCIENCES INC	COM	37555810	38,429,688	463,360	462,700		560	100
GILLETTE CO	COM	37576610	1,127,217,659	31,203,257	19,343,415	11,452,474	407,368	2
GLATFELTER P H CO	COM	37731610	4,872,046	391,329	391,029		300	
GLAXO WELLCOME PLC	SPONSORED	37733W10	136,547,040	2,438,340	2,438,340			
GLENAYRE TECHNOLOGIE	COM	37789910	1,796,293	508,721	508,621		100	
GLENBOROUGH RLTY TR	COM	37803P10	5,560,938	320,054	320,054			
GLIATECH INC	COM	37929C10	242,074	59,595	59,595			
GLIMCHER RLTY TR	SH BEN INT	37930210	3,296,712	263,737	263,097		640	
GLOBAL INDS LTD	COM	37933610	9,109,506	665,559	571,484	88,575	5,500	
GLOBAL MARINE INC	COM	37935240	52,987,475	1,867,400	1,828,987	3,186	35,227	
GLOBAL TELESYSTEMS I	COM	37936U10	903,286	1,112,422	1,078,982	33,440		
GLOBIX CORP	COM	37957F10	381,609	138,767	138,667		100	
GLOBESPAN INC	COM	37957110	5,838,552	212,311	212,201		110	
GOLD BANC CORP INC	COM	37990710	616,415	131,516	131,516			
GOAMERICA INC	COM	38020R10	374,519	69,678	69,678			
GOLDEN ST BANCORP IN	COM	38119710	24,270,621	772,040	768,670	3,290	80	
GOLDEN TELECOM INC	COM	38122G10	213,266	41,613	41,613			
GOLDEN WEST FINL COR	COM	38131710	182,367,382	2,701,739	2,697,009	4,730		
GOLDMAN SACHS GROUP	COM	38141G10	158,204,736	1,479,420	1,247,290	197,175	34,955	
GOODRICH B F CO	COM	38238810	74,447,803	2,046,675	2,041,922	3,693	1,060	
GOODYEAR TIRE & RUBR	COM	38255010	67,099,142	2,918,623	2,907,477	11,046	100	
GOTO COM INC	COM	38348T10	1,485,337	203,137	202,637		500	
GRACE W R & CO DEL N	COM	38388F10	1,525,725	478,734	468,335	10,399		
GRACO INC	COM	38410910	7,295,612	176,329	175,492		837	
GRAINGER W W INC	COM	38480210	61,816,765	1,693,610	1,682,081	10,505	1,024	
GRANITE CONSTR INC	COM	38732810	7,237,404	250,109	250,109			
GRANT PRIDECO INC	COM	38821G10	24,053,021	1,096,459	1,093,184	1,650	1,625	
Page Total			2,300,103,043					

Page 32 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Other
GRAY COMMUNICATIONS	COM	38919010	364,387	23,045	23,045		
GREAT AMERN FINL RES	COM	38991510	1,678,849	87,783	87,783		
GREAT ATLANTIC & PAC	COM	39006410	980,924	140,132	140,132		
GREAT LAKES CHEM COR	COM	39056810	37,749,602	1,015,129	1,001,114	1,115	12,90
GREAT LAKES REIT INC	COM	39075210	2,566,704	147,724	147,724		
GREAT PLAINS SOFTWARE	COM	39119E10	4,783,805	101,649	101,649		
GREATER BAY BANCORP	COM	39164810	24,560,476	599,036	598,496	540	
GREEN MOUNTAIN PWR C	COM	39315410	504,625	40,370	40,370		
GREENPOINT FINL CORP	COM	39538410	56,979,841	1,391,891	1,389,921	1,670	30
GREIF BROS CORP	CL A	39762410	3,115,591	109,319	109,319		
GREY WOLF INC	COM	39788810	7,993,407	1,360,580	1,360,580		
GRIFFON CORP	COM	39843310	1,353,098	171,822	171,822		
GROUP 1 AUTOMOTIVE I	COM	39890510	2,126,015	226,775	226,615	160	
GROUPE DANONE	SPONSORED	39944910	973,190	31,700	31,700		
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	604,402	13,450	13,450		
GTECH HLDGS CORP	COM	40051810	8,229,673	400,237	400,077	160	
GUESS INC	COM	40161710	359,027	67,588	67,588		
GUIDANT CORP	COM	40169810	288,852,807	5,355,374	5,301,250	50,354	3,77
GUILFORD PHARMACEUTI	COM	40182910	3,152,880	175,160	175,160		
GUITAR CTR MGMT INC	COM	40204010	1,907,337	167,678	167,478	200	

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

GULF ISLAND FABRICAT	COM	40230710	925,209	50,872	50,872			
HCA-HEALTHCARE CO	COM	40411910	444,930,493	10,109,759	10,091,829	17,330	60	
HCC INS HLDGS INC	COM	40413210	9,149,152	339,650	334,164	5,486		
HNC SOFTWARE INC	COM	40425P10	7,318,112	246,509	246,109	400		
HRPT PPTYS TR	COM SH BEN	40426W10	8,342,746	1,103,246	1,103,246			
H POWER CORP	COM	40427A10	242,509	31,548	30,960	588		
HSBC HLDGS PLC	SPON ADR N	40428040	14,139,958	192,119	167,458	24,661		
HS RES INC	COM	40429710	10,506,966	247,952	247,872	80		
HA-LO INDS INC	COM	40442910	816,210	362,760	362,760			
HAEMONETICS CORP	COM	40502410	6,179,847	200,157	200,037	120		
HAIN CELESTIAL GROUP	COM	40521710	14,555,482	447,861	372,939	59,862	15,06	
HALL KINION ASSOCIAT	COM	40606910	2,254,342	112,017	112,017			
HALLIBURTON CO	COM	40621610	459,472,193	12,675,095	8,133,451	4,446,277	95,36	
HANCOCK HLDG CO	COM	41012010	2,837,614	74,186	74,186			
HANCOCK JOHN FINL SV	COM	41014S10	38,075,333	1,011,969	1,005,229	4,603	2,13	
HANDLEMAN CO DEL	COM	41025210	2,554,215	340,562	340,562			
HANOVER COMPRESSOR C	COM	41076810	26,303,433	590,266	589,786	380	10	
Page Total			1,497,440,454					

Page 33 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other Share
HANOVER DIRECT INC	COM	41078310	342,333	912,889	912,889		
HARCOURT GEN INC	COM	41163G10	68,128,060	1,191,050	1,182,906	1,044	7,10
HARBOR FLA BANCSHARE	COM	41190110	2,558,215	171,267	171,107	160	
HARDINGE INC	COM	41232430	8,582,632	602,290	602,290		
HARLAND JOHN H CO	COM	41269310	3,110,791	220,233	219,733	500	
HARLEY DAVIDSON INC	COM	41282210	222,359,671	5,593,954	5,478,882	109,790	5,28
HARLEYSVILLE GROUP I	COM	41282410	3,327,304	113,754	113,354		40
HARLEYSVILLE NATL CO	COM	41285010	2,264,540	65,285	65,285		
HARMAN INTL INDS INC	COM	41308610	20,382,731	558,431	558,111	320	
HARMONIC INC	COM	41316010	1,675,913	294,692	294,292	400	
HARRAHS ENTMT INC	COM	41361910	183,526,296	6,958,343	6,955,423	2,820	10
HARRIS CORP DEL	COM	41387510	21,335,671	696,675	695,915	560	20
HARSCO CORP	COM	41586410	11,030,966	446,833	446,633		20
HARTE-HANKS INC	COM	41619610	12,646,773	533,912	533,712		20
HARTFORD FINL SVCS G	COM	41651510	303,396,454	4,295,879	4,212,650	27,984	55,24
HASBRO INC	COM	41805610	32,874,568	3,094,077	3,092,110	1,967	
HAVAS ADVERTISING	SPONSORED	41931310	220,787	15,631	15,631		
HAVERTY FURNITURE IN	COM	41959610	1,205,688	122,095	122,095		
HAWAIIAN ELEC INDUST	COM	41987010	13,835,125	372,042	371,892	150	
HAYES LEMMERZ INTL I	COM	42078110	849,483	127,035	127,035		
HEALTH CARE PPTY INV	COM	42191510	11,445,351	383,108	383,108		
HEALTHSOUTH CORP	COM	42192410	118,066,027	7,237,986	7,217,911	19,025	1,05
HEALTH MGMT ASSOC IN	CL A	42193310	49,457,064	2,383,473	2,374,708	8,265	50
HEALTHCARE RLTY TR	COM	42194610	7,547,532	355,178	355,178		
HEALTH CARE REIT INC	COM	42217K10	3,642,437	224,150	224,150		
HEALTH NET INC	COM	42222G10	44,493,205	1,699,057	1,698,042	750	26
HEARST-ARGYLE TELEVI	COM	42231710	5,036,943	246,462	245,962	500	
HEARTLAND EXPRESS IN	COM	42234710	2,509,867	110,024	109,824	200	
HEICO CORP NEW	COM	42280610	669,781	42,866	42,866		
HEIDRICK & STRUGGLES	COM	42281910	10,365,128	246,425	246,345	80	
HEINZ H J CO	COM	42307410	316,741,070	6,677,089	6,603,436	37,005	36,64
HELIX TECHNOLOGY COR	COM	42331910	4,489,442	189,652	182,372	280	7,00
HELLER FINANCIAL INC	CL A	42332810	18,120,980	590,510	581,110	9,400	

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

HELMERICH & PAYNE IN	COM	42345210	30,336,491	691,430	688,830	1,900	70
HENRY JACK & ASSOC I	COM	42628110	21,216,992	341,521	341,281	240	
HERBALIFE INTL INC	CL A	42690820	613,416	80,448	80,115	333	
HERCULES INC	COM	42705610	36,613,431	1,920,755	1,910,285	4,070	6,40
Page Total			1,595,019,158				

Page 34 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Discretion Sha Ot
HERSHEY FOODS CORP	COM	42786610	149,142,068	2,316,770	2,276,247	12,589	27,
HERTZ CORP	CL A	42804010	4,690,788	137,459	137,099	360	
HEWLETT PACKARD CO	COM	42823610	1,278,441,029	40,505,704	37,217,322	1,659,096	1,629,
HEXCEL CORP NEW	COM	42829110	2,615,109	292,616	292,616		
HI / FN INC	COM	42835810	1,534,527	55,801	55,801		
HIBERNIA CORP	CL A	42865610	26,294,682	2,062,328	2,022,308	3,320	36,
HICKORY TECH CORP	COM	42906010	2,068,778	100,916	100,916		
HIGHLANDS INS GROUP	COM	43103210	1,783,404	198,156	198,156		
HIGHWOODS PPTYS INC	COM	43128410	14,435,310	580,314	580,314		
HILB ROGAL & HAMILTO	COM	43129410	4,518,116	113,307	113,307		
HILLENBRAND INDS INC	COM	43157310	27,027,406	524,804	521,204	3,200	
HILTON HOTELS CORP	COM	43284810	86,808,277	8,267,455	8,255,515	11,940	
HISPANIC BROADCASTIN	CL A	43357B10	23,358,408	916,016	914,016	1,800	
HITACHI LIMITED	ADR 10 COM	43357850	882,135	10,250	10,250		
HOLLINGER INTL INC	CL A	43556910	5,259,911	331,333	330,933	400	
HOLLYWOOD ENTMT CORP	COM	43614110	232,985	219,384	219,384		
HOME DEPOT INC	COM	43707610	2,161,395,957	47,308,774	44,781,240	1,831,479	696,
HOME PPTYS N Y INC	COM	43730610	5,959,381	213,315	213,315		
HOMESTAKE MNG CO	COM	43761410	20,481,145	4,891,604	4,881,179	10,425	
HOMESTORE COM INC	COM	43785210	6,100,430	303,127	302,327	300	
HON INDS INC	COM	43809210	16,205,301	635,502	634,662	640	
HONDA MOTOR LTD	AMERN SHS	43812830	8,139,325	110,177	91,800	18,377	
HONEYWELL INTL INC	COM	43851610	4,005,338,113	84,657,975	15,430,034	69,144,239	83,
HOOPER HOLMES INC	COM	43910410	5,768,132	521,531	517,651	280	3,
HORACE MANN EDUCATOR	COM	44032710	10,005,124	468,076	467,800	276	
HORIZON OFFSHORE INC	COM	44043J10	906,169	45,882	45,882		
HORMEL FOODS CORP	COM	44045210	19,429,804	1,043,211	1,040,586	2,500	
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	11,629,974	514,032	514,032		
HOST MARRIOTT CORP N	COM	44107P10	29,054,496	2,245,845	2,243,615	2,230	
HOT TOPIC INC	COM	44133910	2,056,564	125,118	125,038	80	
HOTEL RESERVATIONS N	CL A	44145110	1,496,185	52,729	52,729		
HOTJOBS COM INC	COM	44147410	1,589,399	138,970	138,970		
HOUGHTON MIFFLIN CO	COM	44156010	81,078,757	1,748,329	316,325	15,000	1,417,
HOUSEHOLD INTL INC	COM	44181510	489,748,325	8,904,515	8,878,774	19,283	6,
HOUSTON EXPL CO	COM	44212010	3,137,382	82,292	82,292		
HUANENG PWR INTL INC	SPON ADR N	44330410	351,075	18,600	18,600		
HUBBELL INC	CL B	44351020	16,131,583	608,739	588,773	12,038	7,
Page Total			8,525,095,554				

Page 35 of 82

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

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

Issuer	Class	Number	Value	Prin Amt	Sole	Shared as Defined	Shared as Other
HUDSON CITY BANCORP	COM	44368310	7,968,982	393,530	393,530		
HUDSON UNITED BANCOR	COM	44416510	9,083,203	433,835	432,017	1,818	
HUGHES SUPPLY INC	COM	44448210	3,459,370	192,830	192,589	241	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	222,140	14,687	14,687		
HUMANA INC	COM	44485910	49,564,741	3,250,147	3,245,137	3,410	1,600
HUMAN GENOME SCIENCE	COM	44490310	50,209,196	724,394	717,569	3,895	2,900
HUNGRY MINDS INC	CL A	44554910	1,515,834	237,778	5,178	197,600	35,000
HUNT J B TRANS SVCS	COM	44565810	4,676,694	278,176	277,816	360	
HUNTINGTON BANCSHARE	COM	44615010	71,113,974	4,393,277	4,389,745	3,032	500
HUTCHINSON TECHNOLOG	COM	44840710	2,766,953	201,233	200,773	460	
ICN PHARMACEUTICALS	COM	44892410	27,582,426	898,831	897,694	1,037	100
IDT CORP	COM	44894710	3,926,731	192,723	192,443	280	
HYPERCOM CORP	COM	44913M10	281,625	90,120	89,920	200	
HYPERION SOLUTIONS C	COM	44914M10	4,005,515	259,475	259,475		
HYSEQ INC	COM	44916330	1,078,369	75,017	75,017		
IBP INC	COM	44922310	27,439,213	1,025,765	1,022,945	2,420	400
ICOS CORP	COM	44929510	12,768,815	245,852	243,982	1,870	
IDEC PHARMACEUTICALS	COM	44937010	82,947,592	437,575	419,085	12,030	6,400
IDX SYS CORP	COM	44949110	3,051,850	122,074	122,074		
IGEN INC	COM	44953610	944,712	76,731	74,631	2,100	
IHOP CORP	COM	44962310	3,500,932	161,430	161,430		
IMC GLOBAL INC	COM	44966910	18,042,069	1,159,367	1,158,647	420	300
IMS HEALTH INC	COM	44993410	151,605,648	5,615,024	5,544,918	56,856	13,200
IRT PPTY CO	COM	45005810	2,467,115	303,645	303,645		
ITC DELTACOM INC	COM	45031T10	2,215,355	410,936	408,176	2,760	
ISTAR FINL INC	COM	45031U10	11,347,508	576,396	576,296	100	
I-STAT CORP	COM	45031210	3,229,200	122,147	122,147		
ITT EDUCATIONAL SERV	COM	45068B10	2,217,908	100,814	100,814		
ITXC CORP	COM	45069F10	295,641	42,618	42,618		
IXIA	COM	45071R10	617,625	27,000	27,000		
IXL ENTERPRISES INC	COM	45071810	297,400	297,400	297,300	100	
IBASIS INC	COM	45073210	676,198	163,927	71,850	92,077	
IBIS TECHNOLOGY CORP	COM	45090910	1,218,736	63,311	63,311		
ITT INDS INC IND	COM	45091110	70,154,976	1,810,451	1,790,452	1,530	18,400
IDACORP INC	COM	45110710	22,697,896	462,637	458,047	1,280	3,300
IDEX CORP	COM	45167R10	7,858,177	237,228	234,008	3,220	
IDEXX LABS INC	COM	45168D10	11,341,660	515,530	483,401	700	31,400
Page Total			674,391,979				

Page 36 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other	Voting Sole
IGATE CAPITAL CORP	COM	45169U10	717,091	249,423	249,323	100		249,423
IKON OFFICE SOLUTION	COM	45171310	2,764,842	1,105,937	1,105,117	820		1,004,237
IDENTIX INC	COM	45190610	1,675,001	213,376	213,176	200		194,576
ILEX ONCOLOGY INC	COM	45192310	5,067,428	192,590	192,590			175,090
ILLINOIS TOOL WKS IN	COM	45230810	384,985,479	6,463,609	5,556,974	617,277	289,358	5,535,875
ILLUMINA INC	COM	45232710	250,567	15,600	15,600			15,600
ILLUMINET HLDGS INC	COM	45233410	8,105,087	353,363	353,363			338,363
IMATION CORP	COM	45245A10	6,227,466	401,772	392,659	8,205	908	374,864
IMCLONE SYS INC	COM	45245W10	18,745,628	426,037	403,832	22,205		378,037
IMMUNE RESPONSE CORP	COM	45252T10	423,102	161,182	161,182			161,182

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

IMMERSION CORP	COM	45252110	526,480	70,048	70,008	40		70,048
IMMUNEX CORP NEW	COM	45252810	65,255,409	1,606,287	1,560,911	36,541	8,835	1,405,052
IMMUNOGEN INC	COM	45253H10	9,317,699	434,655	432,455	200	2,000	410,855
IMPATH INC	COM	45255G10	8,341,095	125,430	125,130	300		115,330
IMPSCO TECHNOLOGIES I	COM	45255W10	360,228	30,019	30,019			30,019
IMPERIAL BANCORP	COM	45255610	9,628,421	366,797	366,797			342,397
IMPERIAL CHEM INDS P	ADR NEW	45270450	427,824	12,700	12,700			12,700
IMATRON INC	COM	45290610	748,079	544,058	544,058			544,058
IMMUNOMEDICS INC	COM	45290710	5,666,669	263,566	263,566			242,566
IMPSAT FIBER NETWORK	COM	45321T10	274,894	62,833	62,833			62,733
IMRGLOBAL CORPORATIO	COM	45321W10	830,109	154,439	154,439			154,439
INAMED CORP	COM	45323510	2,079,628	101,758	101,558	200		92,558
INCO LTD	COM	45325840	40,517,551	2,417,515	2,416,815	700		2,221,384
INCYTE GENOMICS INC	COM	45337C10	13,535,980	544,160	543,860	200	100	497,760
INDEPENDENCE CMNTY B	COM	45341410	8,473,400	531,681	531,681			489,481
INDEPENDENT BANK COR	COM	45383610	786,725	62,938	59,506	3,432		62,447
INDEPENDENT BANK COR	COM	45383810	221,891	11,235	11,235			11,235
INDYMAC BANCORP INC	COM	45660710	16,011,095	542,749	542,629	120		501,049
INFINITY BROADCASTIN	CL A	45662S10	68,664,899	2,457,848	2,447,208	6,640	4,000	2,215,923
INET TECHNOLOGIES IN	COM	45662V10	16,340,940	403,480	403,480			391,480
INFOCUS CORP	COM	45665B10	8,151,277	552,629	552,329	300		526,329
INFOGRAMES INC	COM	45665T10	468,631	84,256	84,256			84,256
INFORMATICA CORP	COM	45666Q10	18,868,818	476,943	476,543	400		444,543
INFONET SVCS CORP	CL B	45666T10	2,204,515	440,903	440,403	500		402,803
INFORMATION HLDGS IN	COM	45672710	2,101,408	89,662	70,562	350	18,750	68,512
INFORTE CORP	COM	45677R10	970,268	70,565	70,355	210		70,565
INFORMIX CORP	COM	45677910	8,359,685	2,815,657	2,779,397	24,160	12,100	2,557,457
Page Total			738,095,309					

Page 37 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
INFOSPACE INC	COM	45678T10	12,526,623	1,416,398	1,415,305	802	29
INFOUSA INC NEW	COM	45681830	618,512	183,263	183,263		
ING GROEP N V	SPONSORED	45683710	4,874,244	60,833	37,733	23,100	
INGERSOLL-RAND CO	COM	45686610	130,946,433	3,127,079	3,090,153	16,361	20,56
INGLES MKTS INC	CL A	45703010	665,490	66,139	60,639	5,000	50
INGRAM MICRO INC	CL A	45715310	4,761,855	423,276	421,826	1,450	
INHALE THERAPEUTIC S	COM	45719110	13,685,550	271,001	269,401	1,500	10
INKTOMI CORP	COM	45727710	11,505,190	643,647	641,307	2,340	
INNKEEPERS USA TR	COM	4576J010	7,049,580	637,279	637,279		
INSIGHT ENTERPRISES	COM	45765U10	4,600,930	256,505	255,235	1,270	
INPUT/OUTPUT INC	COM	45765210	3,247,737	318,812	318,812		
INPRISE CORP	COM	45766C10	2,058,571	372,188	371,938	250	
INSITUFORM TECHNOLOG	CL A	45766710	5,952,101	149,269	149,269		
INSIGNIA FINL GROUP	COM	45767A10	1,648,356	138,809	138,809		
INSIGHT COMMUNICATIO	CL A	45768V10	7,583,661	322,709	321,929	780	
INNOGY HLDGS PLC	SPONSORED	45769A10	286,125	10,500	10,500		
INNOVATIVE SOLUTIONS	COM	45769N10	282,007	16,100	16,100		
INSPIRE PHARMACEUTIC	COM	45773310	273,651	10,500	10,500		
INSURANCE AUTO AUCTI	COM	45787510	508,608	42,384	42,384		
INTEGRATED ELECTRICA	COM	45811E10	1,274,994	214,754	214,754		
INTEGRATED CIRCUIT S	COM	45811K20	5,802,231	350,334	350,134	200	
INTEGRATED DEVICE TE	COM	45811810	45,682,290	1,379,088	1,377,808	1,080	20
INTEGRATED SILICON S	COM	45812P10	5,197,540	361,568	301,778	59,790	

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

INTEGRA BK CORP	COM	45814P10	3,283,668	128,459	128,459			
INTELIDATA TECHNOLOG	COM	45814T10	586,417	226,067	225,067		1,000	
INTEL CORP	COM	45814010	4,152,749,258	138,139,487	131,476,752	3,966,685	2,696,05	
INTER TEL INC	COM	45837210	1,269,215	165,112	164,912		200	
INTERACTIVE INTELLIG	COM	45839M10	710,601	29,455	29,455			
INTERACT COMM CORP	COM	45839Y10	729,412	87,094	87,094			
INTERCEPT GROUP INC	COM	45845L10	1,407,685	52,748	52,748			
INTERDIGITAL COMMUNI	COM	45866A10	2,237,727	413,934	413,734		200	
INTERFACE INC	CL A	45866510	3,128,492	360,135	360,135			
INTERGRAPH CORP	COM	45868310	2,034,906	339,151	339,151			
INTERLIANT INC	COM	45874210	1,252,019	392,852	392,852			
INTERLINK ELECTRS	COM	45875110	756,982	59,666	59,666			
INTERLOGIX INC	COM	45876310	2,338,159	123,876	123,876			
INTERMEDIA COMMUNICA	COM	45880110	2,940,956	409,205	408,585		620	
Page Total			4,446,457,776					

Page 38 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			
					Sole	Shared as Defined	Shared Other	
INTERNAP NETWORK SVC	COM	45885A10	4,172,628	575,535	570,994		4,541	
INTERMUNE PHARMACEUT	COM	45885B10	2,711,236	60,756	60,756			
INTERNATIONAL BANCSH	COM	45904410	4,101,620	120,194	120,069		125	
INTERNATIONAL BUSINE	COM	45920010	6,132,204,130	72,143,578	71,441,650	442,883	259,045	
INTERNATIONAL FIBERC	COM	45950T10	1,039,401	210,533	200,433	100	10,000	
INTERNATIONAL FLAVOR	COM	45950610	38,597,837	1,900,248	1,896,728	1,020	2,500	
INTERNATIONAL GAME T	COM	45990210	41,271,840	859,830	859,208	422	200	
INTERNATIONAL MULTIF	COM	46004310	2,820,768	138,872	138,772	100		
INTL PAPER CO	COM	46014610	1,819,587,919	44,584,630	10,371,023	34,195,558	18,049	
INTERNATIONAL RECTIF	COM	46025410	17,417,460	580,582	579,997	485	100	
INTERNATIONAL SPEEDW	CLA	46033520	14,198,092	373,634	367,408	500	5,726	
INTL SPECIALTY PRODS	COM	46033710	788,731	117,950	117,750	200		
INTERNET CAP GROUP I	COM	46059C10	4,288,227	1,306,988	1,290,708	15,280	1,000	
INTERNET PICTURES CO	COM	46059S10	299,661	309,248	308,248	1,000		
INTERNET SEC SYS INC	COM	46060X10	16,386,430	208,912	196,667	12,245		
INTERPOOL INC	COM	46062R10	2,032,203	119,107	119,107			
INTERSIL HLDG CORP	CL A	46069S10	28,109,224	1,225,497	1,225,457	40		
INTERPUBLIC GROUP CO	COM	46069010	262,555,231	6,168,771	5,686,791	314,415	167,565	
INTERSTATE BAKERIES	COM	46072H10	8,733,359	621,061	604,261	16,800		
INTRANET SOLUTIONS I	COM NEW	46093930	7,281,219	142,769	142,569	200		
INTERNET COM CORP	COM	46096710	729,698	122,907	122,807	100		
INTERTAN INC	COM	46112010	2,478,752	213,226	213,226			
INTERTRUST TECHNOLOG	COM	46113Q10	1,681,988	498,367	498,367			
INTERWOVEN INC	COM	46114T10	21,696,569	329,050	328,710	340		
INTERVOICE-BRITE INC	COM	46114210	2,331,991	321,654	321,654			
INTIMATE BRANDS INC	CL A	46115610	11,363,970	757,598	752,728	4,870		
INTRABIOTICS PHARMAC	COM	46116T10	483,617	50,246	50,246			
INTUIT	COM	46120210	145,751,737	3,695,812	3,688,102	5,510	2,200	
INVACARE CORP	COM	46120310	6,588,878	192,376	192,236	140		
INTRUSION COM INC	COM	46121E10	422,061	88,855	88,855			
INVERNESS MED TECHNO	COM	46126810	517,862	13,300	13,300			
INVESTMENT TECHNOLOG	COM	46145F10	13,681,767	327,707	327,507	200		
INVITROGEN CORP	COM	46185R10	45,443,269	526,116	525,812	304		
INVESTORS FINL SERVI	COM	46191510	29,298,480	340,680	340,269	411		
IOMEGA CORP	COM	46203010	7,531,456	2,248,196	2,247,996			200
IONICS INC	COM	46221810	3,581,350	126,215	124,365	450	1,400	

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

IPALCO ENTERPRISES I COM 46261310 20,611,629 852,178 845,128 6,750 300
 Page Total 8,722,792,290

Page 39 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
IRON MTN INC PA	COM	46284610	8,691,556	234,116	230,902	3,214	
IRWIN FINL CORP	COM	46411910	2,981,307	140,714	140,714		
ISIS PHARMACEUTICALS	COM	46433010	3,153,914	296,839	296,604	235	
ISLE OF CAPRI CASINO	COM	46459210	1,908,335	179,608	179,608		
ITO YOKADO LTD	ADR NEW	46571430	505,044	10,400	10,400		
I2 TECHNOLOGIES INC	COM	46575410	72,886,914	1,340,449	1,335,157	5,292	
IVAX CORP	COM	46582310	54,089,060	1,412,247	1,408,287	3,660	300
IVEX PACKAGING CORP	COM	46585510	1,533,312	140,195	140,075	120	
JDN RLTY CORP	COM	46591710	3,967,393	375,629	375,629		
IXYS CORP	COM	46600W10	577,512	39,488	39,388	100	
JDS UNIPHASE CORP	COM	46612J10	744,268,525	17,853,732	17,803,520	44,552	5,660
JDA SOFTWARE GROUP I	COM	46612K10	2,155,608	165,029	165,029		
JLG INDS INC	COM	46621010	6,855,558	645,229	645,029	200	
JNI CORP	COM	46622G10	1,298,603	57,240	57,240		
JP REALTY INC	COM	46624A10	1,981,428	125,805	125,805		
JABIL CIRCUIT INC	COM	46631310	35,526,218	1,400,048	1,396,348	2,500	1,200
JACK IN THE BOX INC	COM	46636710	9,131,798	310,215	309,355	860	
JACOBS ENGR GROUP IN	COM	46981410	15,364,752	332,664	322,479	5,485	4,700
JAKKS PAC INC	COM	47012E10	1,111,279	121,784	121,784		
JEFFERIES GROUP INC	COM	47231910	6,206,187	198,598	198,598		
JEFFERSON PILOT CORP	COM	47507010	139,331,084	1,863,961	1,843,785	11,370	8,806
JEFFERSON SMURFIT GR	SPONSORED	47508W10	1,650,285	84,630	51,400	33,230	
JOHN NUVEEN CO	CL A	47803510	4,112,515	71,522	71,522		
JOHNS MANVILLE CORP	COM	47812910	4,730,181	365,632	365,378	254	
JOHNSON & JOHNSON	COM	47816010	3,175,745,110	30,227,343	28,327,662	1,105,869	793,812
JOHNSON CTLS INC	COM	47836610	87,652,344	1,685,622	1,678,007	3,915	3,700
JONES APPAREL GROUP	COM	48007410	38,389,853	1,192,713	1,191,121	1,292	300
JONES LANG LASALLE I	COM	48020Q10	3,083,760	222,253	222,253		
JOURNAL REGISTER CO	COM	48113810	5,521,617	343,769	343,569	200	
JUNIPER NETWORKS INC	COM	48203R10	189,392,145	1,502,373	1,496,993	5,180	200
JUPITER MEDIA METRIX	COM	48206U10	1,448,127	155,512	155,412	100	
KLA-TENCOR CORP	COM	48248010	108,654,454	3,225,412	3,218,047	7,265	100
K MART CORP	COM	48258410	45,223,069	8,513,379	8,494,474	18,055	850
K V PHARMACEUTICAL C	CL B CONV	48274010	3,141,078	129,529	129,529		
K V PHARMACEUTICAL C	CL A	48274020	429,325	17,173	17,173		
KAISER ALUMINUM CORP	COM	48300710	766,254	207,826	207,826		
KAMAN CORP	CL A	48354810	3,092,833	183,279	182,919	360	
Page Total			4,786,558,337				

Page 40 of 82

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

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

KANA COMMUNICATIONS	COM	48360010	5,094,960	443,040	440,239	2,801		
KANSAS CITY LIFE INS	COM	48483610	1,853,933	52,408	52,408			
KANSAS CITY PWR & LT	COM	48513410	18,946,236	690,536	690,036	200		3
KANSAS CITY SOUTHN I	COM NEW	48517030	4,059,973	400,985	358,153	2,805		40,0
KATY INDS INC	COM	48602610	200,424	33,404	33,404			
KAUFMAN & BROAD HOME	COM	48616810	27,027,787	802,321	801,431	890		
KAYDON CORP	COM	48658710	8,469,937	340,500	339,500	1,000		
KEANE INC	COM	48666510	5,941,864	609,422	598,512	460		10,4
KEEBLER FOODS CO	COM	48725610	10,817,045	261,048	260,348	200		5
KEITHLEY INSTRS INC	COM	48758410	2,951,857	68,549	68,549			
KELLOGG CO	COM	48783610	169,673,988	6,463,771	6,456,061	5,610		2,1
KELLWOOD CO	COM	48804410	4,173,455	197,560	197,440	120		
KELLY SVCS INC	CL A	48815220	6,439,182	272,558	268,355	4,203		
KEMET CORP	COM	48836010	24,676,845	1,631,527	1,630,947	580		
KENNAMETAL INC	COM	48917010	16,386,161	562,615	562,495	120		
KENT ELECTRS CORP	COM	49055310	3,758,964	227,816	227,596	220		
KERR MCGEE CORP	COM	49238610	296,402,591	4,428,083	4,422,847	3,088		2,1
KEY ENERGY SVCS INC	COM	49291410	10,512,115	1,007,197	1,007,097	100		
KEY PRODTN INC	COM	49313810	6,151,881	183,299	183,299			
KEY3MEDIA GROUP INC	COM	49326R10	1,854,117	152,139	151,689	450		
KEYCORP NEW	COM	49326710	1,075,992,064	38,428,288	38,356,463	54,343		17,4
KEYNOTE SYS INC	COM	49330810	4,297,625	302,927	302,927			
KEYSPAN CORP	COM	49337W10	103,177,277	2,434,862	2,421,191	10,846		2,8
KFORCE COM INC	COM	49373210	773,941	252,757	252,757			
KILROY RLTY CORP	COM	49427F10	9,636,350	343,395	343,395			
KIMBALL INTL INC	CL B	49427410	3,399,989	234,482	234,482			
KIMBERLY CLARK CORP	COM	49436810	746,034,973	10,553,614	10,159,631	230,337		163,6
KIMCO REALTY CORP	COM	49446R10	25,968,390	587,693	536,233	51,460		
KINDER MORGAN INC KA	COM	49455P10	104,996,382	2,011,926	2,003,855	4,496		3,5
KING PHARMACEUTICALS	COM	49558210	170,684,584	3,302,273	3,299,238	2,935		1
KIRBY CORP	COM	49726610	3,905,475	185,975	185,775	200		
KNIGHT RIDDER INC	COM	49904010	81,892,094	1,439,861	1,433,146	6,615		1
KNIGHT TRADING GROUP	COM	49906310	7,517,617	539,400	538,250	1,150		
KNIGHT TRANSN INC	COM	49906410	969,064	50,341	50,341			
KOGER EQUITY INC	COM	50022810	4,260,937	273,804	273,804			
KOHL'S CORP	COM	50025510	385,886,610	6,326,010	6,312,856	12,424		7
KONINKLIJKE AHOLD N	SPON ADR N	50046730	2,332,330	71,764	52,224	19,540		
Page Total			3,357,119,017					

Page 41 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretionary Shared as Defined	Other
KONOVER PPTY TR INC	COM	50047R10	348,656	79,693	79,693		
KONINKLIJKE PHILIPS	SP ADR NEW	50047230	11,294,847	311,582	87,933	167,362	56,2
KOPIN CORP	COM	50060010	5,143,608	464,980	371,276	15,705	77,9
KOREA ELECTRIC PWR	SPONSORED	50063110	1,184,900	115,600	115,600		
KORN FERRY INTL	COM NEW	50064320	8,866,923	417,267	416,947	320	
KOS PHARMACEUTICALS	COM	50064810	1,329,418	75,428	75,428		
KRISPY KREME DOUGHNU	COM	50101410	2,392,226	28,822	28,822		
KROGER CO	COM	50104410	418,240,936	15,454,916	15,402,710	49,710	2,4
KRONOS INC	COM	50105210	6,058,609	195,837	195,517	320	
KULICKE & SOFFA INDS	COM	50124210	4,246,256	377,445	376,895	550	
LCC INTERNATIONAL IN	CL A	50181010	761,434	70,017	70,017		
LTV CORP NEW	COM	50192110	218,732	635,849	635,849		
LNR PPTY CORP	COM	50194010	4,570,038	207,729	207,569	160	

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

LSI INDS INC	COM	50216C10	210,501	10,300	10,300			
LSI LOGIC CORP	COM	50216110	91,347,605	5,345,091	5,334,196	10,095		8
LTX CORP	COM	50239210	5,325,651	411,152	359,441	100		51,6
L-3 COMMUNICATIONS H	COM	50242410	24,977,722	324,386	323,806	480		1
LVMH MOET HENNESSY L	SPONSORED	50244120	803,313	61,500	61,500			
LA Z BOY INC	COM	50533610	7,135,584	453,053	452,733	320		
LABORATORY CORP AMER	COM NEW	50540R40	34,894,288	198,263	198,163	100		
LABOR READY INC	COM NEW	50540120	734,724	221,837	218,462	3,375		
LABRANCHE & CO INC	COM	50544710	8,945,497	292,700	292,400	300		
LACLEDE GAS CO	COM	50558810	3,401,553	145,521	144,921	600		
LAFARGE CORP	COM	50586210	5,942,656	251,541	250,641	900		
LAKES GAMING INC	COM	51206P10	262,612	28,012	28,012			
LAM RESEARCH CORP	COM	51280710	17,495,062	1,206,556	1,204,416	1,740		4
LAMAR ADVERTISING CO	CL A	51281510	12,313,531	319,053	318,753	300		
LANCASTER COLONY COR	COM	51384710	17,469,549	622,534	622,434	100		
LANCE INC	COM	51460610	3,416,069	269,917	269,917			
LANDAMERICA FINL GRO	COM	51493610	3,694,850	91,373	91,373			
LANDRYS SEAFOOD REST	COM	51508L10	1,864,578	187,640	186,440	1,200		
LANDS END INC	COM	51508610	5,706,610	227,174	226,774	300		1
LANDSTAR SYS INC	COM	51509810	6,317,877	113,965	113,845	120		
LASALLE HOTEL PPTYS	COM SH BEN	51794210	3,236,668	213,121	212,961	160		
LATITUDE COMMUNICATI	COM	51829210	252,099	65,058	65,058			
LATTICE SEMICONDUCTO	COM	51841510	17,484,804	951,554	947,554	600		3,4
LAUDER ESTEE COS INC	CL A	51843910	24,486,745	558,905	549,030	3,575		6,3
Page Total			762,376,731					

Page 42 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole Defined	Shared as Defined	Shared Other
LAWSON PRODS INC	COM	52077610	1,288,391	47,390	46,407		983
LEAP WIRELESS INTL I	COM	52186310	5,207,900	208,316	206,935	1,306	75
LEAR CORP	COM	52186510	68,300,339	2,752,714	2,718,770	22,109	11,835
LEARNING TREE INTL I	COM	52201510	11,017,512	222,576	222,536	40	
LEE ENTERPRISES INC	COM	52376810	15,831,990	531,061	524,261	5,600	1,200
LEGATO SYS INC	COM	52465110	7,474,475	1,005,039	1,003,939	900	200
LEGGETT & PLATT INC	COM	52466010	66,498,563	3,511,568	3,430,213	65,565	15,790
LEGG MASON INC	COM	52490110	38,062,854	698,401	678,306	11,780	8,315
LEHMAN BROS HLDGS IN	COM	52490810	299,689,316	4,431,635	4,411,066	14,269	6,300
LENNAR CORP	COM	52605710	30,343,787	837,070	836,990	80	
LENNOX INTL INC	COM	52610710	2,372,344	306,109	306,109		
LEUCADIA NATL CORP	COM	52728810	18,141,794	511,945	511,945		
LEVEL 3 COMMUNICATIO	COM	52729N10	71,245,876	2,171,336	2,165,577	3,159	2,600
LEXENT INC	COM	52886Q10	465,800	27,200	27,200		
LEXICON GENETICS INC	COM	52887210	1,324,979	79,698	77,998	1,700	
LEXINGTON CORP PPTYS	COM	52904310	1,355,119	114,724	114,724		
LEXMARK INTL NEW	CL A	52977110	100,004,606	2,256,829	2,250,169	6,560	100
LIBBEY INC	COM	52989810	4,337,337	142,793	142,693	100	
LIBERATE TECHNOLOGIE	COM	53012910	4,006,363	294,045	292,975	1,070	
LIBERTY CORP S C	COM	53037010	5,024,559	123,493	123,493		
LIBERTY DIGITAL INC	CL A	53043610	438,885	86,702	86,602	100	
LIBERTY FINL COS INC	COM	53051210	5,501,089	123,448	123,448		
LIBERTY PPTY TR	SH BEN INT	53117210	16,795,798	588,047	587,807	240	
LIFEPPOINT HOSPITALS	COM	53219L10	12,558,117	250,536	249,980	541	15
LIGAND PHARMACEUTICA	CL B	53220K20	5,500,558	392,897	392,297	600	
LIFEMINDERS INC	COM	53220Q10	244,135	69,753	69,753		

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

LIGHTBRIDGE INC	COM	53222610	1,433,604	109,227	109,227			
LIGHTPATH TECHNOLOGI	CL A	53225710	1,585,191	114,248	114,148	100		
LILLY ELI & CO	COM	53245710	1,916,270,073	20,591,327	20,428,367	129,628	33,332	
LIMITED INC	COM	53271610	128,577,884	7,535,921	7,525,411	9,610	900	
LINCARE HLDGS INC	COM	53279110	29,322,392	513,869	513,109	660	100	
LINCOLN ELEC HLDGS I	COM	53390010	5,576,149	284,135	283,975	160		
LINCOLN NATL CORP IN	COM	53418710	173,192,530	3,660,647	3,641,963	13,884	4,800	
LINDSAY MFG CO	COM	53555510	2,333,927	103,157	83,157	3,000	17,000	
LINEAR TECHNOLOGY CO	COM	53567810	341,864,645	7,391,668	6,512,606	672,415	206,647	
LINENS N THINGS INC	COM	53567910	13,045,961	472,252	413,882	46,570	11,800	
LIONBRIDGE TECHNOLOG	COM	53625210	383,350	106,664	10,421		96,243	
Page Total			3,406,618,192					

Page 43 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
LIQUI BOX CORP	COM	53631410	842,073	22,606	22,606		
LITTELFUSE INC	COM	53700810	5,255,664	183,604	173,924	280	9,400
LITTON INDS INC	COM	53802110	32,311,557	410,634	409,834	700	100
LIZ CLAIBORNE INC	COM	53932010	43,592,072	1,047,257	1,044,527	1,830	900
LOCKHEED MARTIN CORP	COM	53983010	2,898,047,267	85,362,217	85,338,855	21,225	2,137
LODGENET ENTMT CORP	COM	54021110	1,310,154	74,335	74,335		
LOEWS CORP	COM	54042410	202,418,039	1,954,559	1,951,424	2,635	500
LOISLAW COM INC	COM	54143110	461,720	108,640	8,640		100,000
LONE STAR STEAKHOUSE	COM	54230710	3,191,082	331,541	331,541		
LONE STAR TECHNOLOGI	COM	54231210	7,097,629	184,354	184,354		
LONGS DRUG STORES CO	COM	54316210	17,304,886	717,301	713,781	3,520	
LONGVIEW FIBRE CO	COM	54321310	8,083,219	598,757	582,457	1,300	15,000
LOOKSMART LTD	COM	54344210	867,199	355,847	354,947	900	
LOUIS DREYFUS NAT GA	COM	54601110	9,318,298	203,403	203,303		100
LOUISIANA PAC CORP	COM	54634710	22,485,812	2,220,821	2,214,644	2,675	3,502
LOWES COS INC	COM	54866110	1,594,189,894	35,824,492	6,426,423	29,347,179	50,890
LUBRIZOL CORP	COM	54927110	15,753,489	611,786	609,276	1,310	1,200
LUBYS INC	COM	54928210	1,022,940	170,490	167,890	2,600	
LUCENT TECHNOLOGIES	COM	54946310	839,287,939	62,169,477	60,254,464	1,116,748	798,265
LUMINEX CORP DEL	COM	55027E10	949,621	36,437	36,437		
LUMINENT INC	COM	55027R10	472,857	78,600	78,600		
LYNX THERAPEUTICS IN	COM NEW	55181230	538,848	59,872	59,872		
LYONDELL CHEMICAL CO	COM	55207810	14,945,430	976,060	973,520	2,240	300
M & T BK CORP	COM	55261F10	66,127,076	972,457	935,901	6,445	30,111
MAF BANCORP INC	COM	55261R10	5,425,409	190,787	190,587	200	
MBIA INC	COM	55262C10	134,973,323	1,820,888	1,808,233	7,055	5,600
MBNA CORP	COM	55262L10	576,678,690	15,612,494	15,532,426	55,456	24,612
MCN ENERGY GROUP INC	COM	55267J10	24,536,357	886,205	881,513	4,492	200
M D C HLDGS INC	COM	55267610	5,445,976	165,280	165,080	200	
MDU RES GROUP INC	COM	55269010	20,253,090	623,172	618,152	5,020	
MCSI INC	COM	55270M10	1,560,631	73,012	73,012		
MEMC ELECTR MATLS IN	COM	55271510	2,583,629	266,711	264,311	2,400	
MGIC INVT CORP WIS	COM	55284810	144,838,288	2,147,757	2,138,756	5,101	3,900
MGI PHARMA INC	COM	55288010	2,818,612	170,825	170,725	100	
MGM MIRAGE	COM	55295310	15,520,438	550,624	550,424	200	
M/I SCHOTTENSTEIN HO	COM	55305B10	387,427	16,018	16,018		
MKS INSTRUMENT INC	COM	55306N10	2,786,187	179,754	179,754		
Page Total			6,723,682,822				

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

Page 44 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MRV COMMUNICATIONS I	COM	55347710	6,383,004	477,234	476,934	300	
MSC INDL DIRECT INC	CL A	55353010	3,838,193	212,501	212,501		
M S CARRIERS INC	COM	55353310	2,147,319	65,567	65,567		
MTI TECHNOLOGY CORP	COM	55390310	889,356	225,897	225,697	200	
MACDERMID INC	COM	55427310	2,677,024	140,896	140,696	200	
MACERICH CO	COM	55438210	5,951,020	310,159	309,959	200	
MACK CALI RLTY CORP	COM	55448910	12,675,387	443,785	442,435	1,350	
MACROVISION CORP	COM	55590410	28,628,500	386,788	385,058	1,730	
MACROMEDIA INC	COM	55610010	31,605,369	520,253	519,533	620	100
MADDEN STEVEN LTD	COM	55626910	333,715	43,766	43,766		
MADISON GAS & ELEC C	COM	55749710	3,731,812	164,942	164,491	1	450
MAGNETEK INC	COM	55942410	1,847,430	142,110	142,110		
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	848,250	78,000	13,000		65,000
MAIL-WELL INC	COM	56032120	1,282,755	297,485	297,485		
MANAGEMENT NETWORK G	COM	56169310	466,307	39,268	39,268		
MANDALAY RESORT GROU	COM	56256710	18,122,331	826,108	825,408	500	200
MANHATTAN ASSOCS INC	COM	56275010	6,467,363	151,727	151,627	100	
MANITOWOC INC	COM	56357110	5,892,191	203,179	202,859	320	
MANOR CARE INC NEW	COM	56405510	38,927,728	1,887,405	1,885,190	1,215	1,000
MANPOWER INC	COM	56418H10	32,164,264	846,428	845,178	1,150	100
MANUFACTURED HOME CM	COM	56468210	5,604,801	193,269	193,269		
MANUGISTICS GROUP IN	COM	56501110	22,077,240	387,320	386,254	1,066	
MAPINFO CORP	COM	56510510	5,085,092	107,621	107,621		
MARCHFIRST INC	COM	56624410	1,435,252	956,835	840,604	116,231	
MARCONI PLC	SPONSORED	56630620	301,233	14,650	14,650		
MARCUS CORP	COM	56633010	2,559,340	184,457	184,457		
MARIMBA INC	COM	56781Q10	566,032	125,785	125,685	100	
MARINE DRILLING COS	COM PAR \$0	56824020	16,248,832	607,433	561,028	46,405	
MARKEL CORP	COM	57053510	7,809,607	43,147	43,047	100	
MARSH & MCLENNAN COS	COM	57174810	679,773,276	5,810,028	5,371,811	300,045	138,172
MARSHALL & ILSLEY CO	COM	57183410	52,403,950	1,030,965	1,029,775	1,090	100
MARRIOTT INTL INC NE	CL A	57190320	180,828,943	4,279,975	4,249,945	29,930	100
MARTEK BIOSCIENCES C	COM	57290110	1,565,905	127,829	127,829		
MARTHA STEWART LIVIN	CL A	57308310	3,131,357	156,084	155,884	100	100
MARTIN MARIETTA MATL	COM	57328410	49,893,357	1,179,512	1,176,812	2,600	100
MASCO CORP	COM	57459910	213,747,255	8,321,223	8,278,809	21,470	20,944
MASSEY ENERGY CORP	COM	57620610	13,499,139	1,058,756	1,057,441	1,315	
Page Total			1,461,409,929				

Page 45 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MASTEC INC	COM	57632310	6,213,160	310,658	310,658		
MATRIX PHARMACEUTICA	COM	57684410	3,025,713	176,684	176,084		60
MATRIXONE INC	COM	57685P30	10,222,458	562,075	147,527	414,430	11

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

MATSUSHITA ELEC INDL	ADR	57687920	4,729,674	202,339	138,800	63,539	
MATTEL INC	COM	57708110	114,578,714	7,934,814	7,889,902	41,110	3,80
MATTHEWS INTL CORP	CL A	57712810	3,368,517	106,727	106,727		
MATTSON TECHNOLOGY I	COM	57722310	1,059,609	102,755	102,755		
MAXIM INTEGRATED PRO	COM	57772K10	242,440,595	5,070,706	5,035,096	29,110	6,50
MAXIM PHARMACEUTICAL	COM	57772M10	1,109,677	174,067	173,967	100	
MAXTOR CORP	COM NEW	57772920	2,979,543	532,632	532,232	400	
MAXYGEN INC	COM	57777610	1,685,600	68,800	68,462	307	3
MAY DEPT STORES CO	COM	57777810	193,149,675	5,897,700	5,540,132	214,451	143,11
MAXXAM INC	COM	57791310	455,883	30,018	30,018		
MAVERICK TUBE CORP	COM	57791410	3,459,679	152,914	152,814	100	
MAXIMUS INC	COM	57793310	3,440,840	98,487	98,487		
MAYTAG CORP	COM	57859210	152,924,618	4,732,750	1,907,997	2,819,753	5,00
MCCLATCHY CO	CL A	57948910	6,922,385	162,402	162,122	280	
MCCORMICK & CO INC	COM NON VT	57978020	30,720,244	851,873	844,173	7,500	20
MCDATA CORP	CL B	58003110	955,935	17,460	17,460		
MCDERMOTT INTL INC	COM	58003710	11,052,365	1,028,127	1,027,927	200	
MCDONALDS CORP	COM	58013510	924,310,298	27,185,597	25,782,598	979,566	423,43
MCGRATH RENTCORP	COM	58058910	1,279,118	66,019	66,019		
MCGRAW HILL COS INC	COM	58064510	224,337,063	3,826,645	3,693,130	41,670	91,84
MCK COMMUNICATIONS I	COM	58124310	2,294,070	271,906	61,879	210,027	
MCKESSON HBOC INC	COM	58155Q10	185,830,272	5,177,773	5,170,178	7,395	20
MCLEODUSA INC	CL A	58226610	38,577,917	2,731,180	2,689,409	25,189	16,58
MCMORAN EXPLORATION	COM	58241110	1,430,152	107,936	107,837	62	3
MEAD CORP	COM	58283410	61,996,121	1,975,972	1,973,322	2,650	
MEADE INSTRUMENTS CO	COM	58306210	357,419	54,468	54,468		
MECHANICAL TECHNOLOG	COM	58353810	636,202	181,772	181,772		
MEDAREX INC	COM	58391610	17,087,616	419,328	418,988	340	
MEDALLION FINL CORP	COM	58392810	1,210,789	82,789	82,189	600	
MEDIA 100 INC	COM	58440W10	247,635	96,657	72,657		24,00
MEDIA GEN INC	CL A	58440410	8,668,769	238,153	238,153		
MEDIACOM COMMUNICATI	CL A	58446K10	2,854,915	166,109	166,109		
MEDICAL ASSURN INC	COM	58449U10	2,694,082	161,448	161,448		
MEDICINES CO	COM	58468810	315,700	15,400	15,400		
Page Total			2,268,623,022				

Page 46 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined	Discretion Share Othe
MEDICIS PHARMACEUTIC	CL A NEW	58469030	14,961,108	253,042	252,542	500	
MEDIMMUNE INC	COM	58469910	171,452,695	3,595,376	3,585,966	7,015	2,3
MEDQUIST INC	COM	58494910	2,229,856	139,366	139,331	35	
MEDITRUST CORP	PAIRED CTF	58501T30	2,813,944	1,098,339	1,098,319	20	
MEDTRONIC INC	COM	58505510	1,426,304,916	23,624,098	22,705,696	730,119	188,2
MELLON FINL CORP	COM	58551A10	467,999,991	9,514,709	9,201,884	235,970	76,8
MEMBERWORKS INC	COM	58600210	1,783,066	83,909	83,909		
MENS WEARHOUSE INC	COM	58711810	6,810,810	249,938	249,938		
MENTOR CORP MINN	COM	58718810	3,267,576	167,568	167,488	80	
MENTOR GRAPHICS CORP	COM	58720010	32,733,328	1,193,036	1,192,356	380	3
MERCANTILE BANKSHARE	COM	58740510	30,585,983	708,222	696,352	7,970	3,9
MERCATOR SOFTWARE IN	COM	58758710	894,346	166,390	166,390		
MERCHANTS N Y BANCOR	COM	58916710	3,910,649	156,039	156,039		
MERCK & CO INC	COM	58933110	4,653,620,513	49,704,892	46,263,302	1,665,014	1,776,5
MERCURY COMPUTER SYS	COM	58937810	7,597,139	163,601	163,221	380	
MERCURY GENL CORP NE	COM	58940010	10,677,025	243,351	234,151	600	8,6

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

MERCURY INTERACTIVE	COM	58940510	131,434,504	1,456,338	1,436,423	14,315	5,6
MEREDITH CORP	COM	58943310	29,718,836	923,318	921,114		2,2
MERIDIAN MED TECHNOL	COM	58965810	302,522	27,502	9,882	17,620	
MERIDIAN RESOURCE CO	COM	58977Q10	1,330,156	154,221	154,221		
MERISTAR HOSPITALITY	COM	58984Y10	21,397,249	1,086,872	982,222	104,650	
MERIDIAN GOLD INC	COM	58997510	372,686	54,209	54,209		
MERIX CORP	COM	59004910	1,195,056	89,350	54,770	34,580	
MERRILL LYNCH & CO I	COM	59018810	7,154,843,635	104,929,732	15,245,205	89,666,722	17,8
MESA AIR GROUP INC	COM	59047910	1,531,572	218,796	218,796		
MESABA HLDGS INC	COM	59066B10	1,329,348	105,823	105,823		
META GROUP INC	COM	59100210	462,813	71,202	57,820	13,382	
METALS USA INC	COM	59132410	510,110	181,405	181,045	360	
METAWAVE COMMUNICATI	COM	59140910	348,383	38,179	38,179		
METHODE ELECTRS INC	CL A	59152020	6,565,028	286,220	286,020	200	
METLIFE INC	COM	59156R10	392,640,430	11,218,298	11,197,501	8,960	11,8
METRICOM INC	COM	59159610	1,554,780	154,520	153,748	772	
METRIS COS INC	COM	59159810	27,286,096	1,037,021	1,036,711	310	
METRO GOLDWYN MAYER	COM	59161010	3,468,844	212,656	212,656		
METRO ONE TELECOMMUN	COM	59163F10	381,250	15,250	15,100	150	
METROMEDIA FIBER NET	CL A	59168910	26,633,670	2,630,486	2,628,696	1,790	
METROMEDIA INTL GROU	COM	59169510	1,374,081	528,493	528,493		
Page Total			14,642,323,994				

Page 47 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion	Shares	Other
					Sole	Shared as Defined	
METTLER TOLEDO INTER	COM	59268810	16,546,693	304,307	302,887	1,420	
MICHAEL FOOD INC NEW	COM	59407910	3,784,573	125,629	125,629		
MICHAELS STORES INC	COM	59408710	6,948,061	262,191	262,071	120	
MICREL INC	COM	59479310	24,658,008	731,974	706,179	25,595	20
MICROS SYS INC	COM	59490110	2,407,175	131,900	131,820	80	
MICROSOFT CORP	COM	59491810	4,414,041,476	101,764,645	99,312,144	1,537,081	915,42
MICROVISION INC WASH	COM	59496010	1,510,145	86,294	86,294		
MICROSTRATEGY INC	CL A	59497210	1,961,759	206,501	205,001	1,000	50
MICROCHIP TECHNOLOGY	COM	59501710	24,294,898	1,107,485	1,102,668	4,517	30
MICROMUSE INC	COM	59509410	28,627,911	474,294	434,364	27,730	12,20
MICRON ELECTRONICS I	COM	59510010	1,201,716	307,659	307,019	640	
MICRON TECHNOLOGY IN	COM	59511210	357,287,868	10,064,447	10,038,072	24,875	1,50
MICROSEMI CORP	COM	59513710	5,228,127	187,981	187,981		
MICROTUNE INC DEL	COM	59514P10	389,538	23,520	23,520		
MID-AMER APT CMNTYS	COM	59522J10	3,895,058	172,638	172,238	400	
MID ATLANTIC MED SVC	COM	59523C10	12,929,033	652,586	652,386	200	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	325,295	26,692	26,692		
MID-STATE BANCSHARES	COM	59544010	2,910,609	81,989	81,989		
MIDAS GROUP INC	COM	59562610	1,362,083	114,106	114,026	80	
MIDCOAST ENERGY RES	COM	59563W10	2,034,536	93,276	93,276		
MID AMER BANCORP	COM	59591510	1,419,349	62,389	62,389		
MIDLAND CO	COM	59748610	947,940	34,160	34,160		
MIDWEST EXPRESS HLDG	COM	59791110	1,640,728	111,713	111,413	300	
MIDWAY GAMES INC	COM	59814810	1,496,978	210,842	210,842		
MILACRON INC	COM	59870910	4,477,073	278,737	278,405	320	1
MILLENNIUM PHARMACEU	COM	59990210	116,711,409	1,886,245	1,883,725	1,920	60
MILLENNIUM CHEMICALS	COM	59990310	9,525,901	525,567	525,367	200	
MILLER HERMAN INC	COM	60054410	21,504,367	747,978	747,338	440	20
MILLIPORE CORP	COM	60107310	51,303,483	814,341	809,905	3,836	60

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

MILLS CORP	COM	60114810	3,052,740	184,322	183,882	440	
MINE SAFETY APPLIANC	COM	60272010	1,937,011	77,095	77,095		
MINERALS TECHNOLOGIE	COM	60315810	35,226,763	1,030,414	1,030,414		
MINIMED INC	COM	60365K10	20,705,059	492,614	492,114	300	20
MINNESOTA MNG & MFG	COM	60405910	3,408,128,492	28,283,224	27,651,913	319,126	312,18
MIPS TECHNOLOGIES IN	CL A	60456710	8,074,658	302,569	302,269	300	
MIPS TECHNOLOGIES IN	CL B	60456720	3,532,031	138,598	138,303	282	1
MIRAVANT MED TECHNOL	COM	60469010	908,043	97,839	97,839		
Page Total			8,602,936,587				

Page 48 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MISSISSIPPI VY BANCS	COM	60572010	1,263,653	43,018	43,018		
MITCHELL ENERGY & DE	CL A	60659220	11,304,361	184,561	184,311	250	
MOBILE MINI INC	COM	60740F10	1,272,659	55,333	55,333		
MOCON INC	COM	60749410	533,000	82,000			82,000
MODEM MEDIA INC	CL A	60753310	212,945	64,295	64,295		
MODINE MFG CO	COM	60782810	5,890,883	283,898	283,398	400	100
MODIS PROFESSIONAL S	COM	60783010	4,320,384	1,047,366	1,046,766	600	
MOHAWK INDS INC	COM	60819010	16,317,224	596,063	594,913	950	200
MOLECULAR DEVICES CO	COM	60851C10	8,408,717	122,868	122,518	350	
MOLEX INC	COM	60855410	112,499,535	3,169,001	3,161,567	5,633	1,801
MOLEX INC	CL A	60855420	337,777	13,279	10,222	1,307	1,750
MONACO COACH CORP	COM	60886R10	2,625,069	148,418	148,218	200	
MONDAVI ROBERT CORP	CL A	60920010	3,535,228	65,316	65,316		
MONSANTO CO NEW	COM	61166W10	451,935	16,700	16,700		
MONTANA POWER CO	COM	61208510	22,486,360	1,083,680	1,070,556	13,124	
MONY GROUP INC	COM	61533710	22,857,444	462,355	462,042	313	
MOODYS CORP	COM	61536910	80,846,621	3,147,375	3,126,498	17,427	3,450
MOOG INC	CL A	61539420	1,332,260	45,940	45,940		
MORGAN J P & CO INC	COM	61688010	613,582,975	3,707,450	3,398,353	167,781	141,316
MORGAN KEEGAN INC	COM	61741010	5,195,033	196,039	196,039		
MORGAN STANLEY DEAN	COM NEW	61744644	1,658,098,377	20,922,377	20,407,397	446,519	68,461
MORRISON MGMT SPECIA	COM	61845910	3,761,657	107,753	107,713	40	
MORTONS RESTAURANT G	COM	61942910	2,157,087	101,510	60,900	40,610	
MOTIENT CORP	COM	61990810	2,424,476	606,119	403,359	202,760	
MOTOROLA INC	COM	62007610	868,817,664	42,904,576	40,479,130	1,586,149	839,297
MOVADO GROUP INC	COM	62458010	403,316	26,447	26,447		
MPOWER COMMUNICATION	COM	62473J10	1,863,270	363,565	363,565		
MP3 COM INC	COM	62473M10	548,559	152,632	150,032	2,600	
MUELLER INDS INC	COM	62475610	7,127,809	265,844	265,644	200	
MULTEX COM INC	COM	62536710	1,542,326	116,402	116,302	100	
MURPHY OIL CORP	COM	62671710	37,720,665	624,132	607,922	2,010	14,200
MUSICLAND STORES COR	COM	62758B10	2,574,754	208,061	208,061		
MUTUAL RISK MGMT LTD	COM	62835110	987,580	65,028	57,776	7,252	
MUTUALFIRST FINL INC	COM	62845B10	350,194	23,742	1,117	22,625	
MYERS INDS INC	COM	62846410	1,797,028	123,933	123,933		
MYLAN LABS INC	COM	62853010	31,944,445	1,268,291	1,263,931	3,610	750
MYRIAD GENETICS INC	COM	62855J10	17,802,007	215,130	214,930	200	
Page Total			3,555,195,277				

Page 49 of 82

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	Discretionary Shared Other
NABI INC	COM	62871610	955,992	206,701	206,701		
NBC INTERNET INC	CL A	62873D10	664,783	189,938	189,813		125
NBT BANCORP INC	COM	62877810	2,719,621	185,957	185,957		
NBTY INC	COM	62878210	4,840,079	1,018,964	1,018,964		
NCH CORP	COM	62885010	1,482,114	39,003	39,003		
NCI BUILDING SYS INC	COM	62885210	2,701,215	143,590	142,990	600	
NCO GROUP INC	COM	62885810	7,350,598	241,995	241,755	240	
NCR CORP NEW	COM	62886E10	83,364,142	1,696,980	1,694,686	1,696	598
NS GROUP INC	COM	62891610	860,507	91,059	91,059		
NL INDS INC	COM NEW	62915640	5,966,179	246,028	245,488	100	440
NPS PHARMACEUTICALS	COM	62936P10	8,874,096	184,877	184,877		
NPC INTERNATIONAL IN	COM	62936030	897,882	83,045	83,045		
NRG ENERGY INC	COM	62937710	31,175,249	1,120,928	1,056,607	60,821	3,500
NTL INC	COM	62940710	41,616,509	1,738,585	1,716,826	3,320	18,439
NUI CORP	COM	62943010	3,405,094	105,791	105,791		
NVR INC	COM	62944T10	18,356,454	148,515	147,875	640	
NABORS INDS INC	COM	62956810	146,990,530	2,485,047	2,467,932	15,315	1,800
NACCO INDS INC	CL A	62957910	2,749,921	62,946	43,011	19,935	
NANOGEN INC	COM	63007510	763,965	84,885	84,510	375	
NANOMETRICS INC	COM	63007710	1,954,729	141,524	100,159	41,365	
NAPRO BIOTHERAPUTICS	COM	63079510	212,948	25,100	25,100		
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,099,399	13,500	13,500		
NATIONAL CITY CORP	COM	63540510	332,700,577	11,572,194	11,217,616	34,490	320,088
NATIONAL COMM BANCOR	COM	63544910	50,704,384	2,048,662	2,046,352	1,520	790
NATIONAL DATA CORP	COM	63562110	9,958,337	271,900	271,700	200	
NATIONAL FUEL GAS CO	COM	63618010	27,772,587	441,276	438,626	2,350	300
NATIONAL GOLF PPTYS	COM	63623G10	2,050,339	99,715	99,355	360	
NATIONAL HEALTH INVS	COM	63633D10	1,948,578	264,214	264,214		
NATIONAL INSTRS CORP	COM	63651810	17,433,563	358,996	358,796	200	
NATIONAL-OILWELL INC	COM	63707110	25,934,333	670,363	669,663	700	
NATIONAL PENN BANCSH	COM	63713810	3,029,685	150,081	150,081		
NATIONAL PRESTO INDS	COM	63721510	1,798,258	58,600	58,500	100	
NATIONAL PROCESSING	COM	63722910	1,221,926	71,878	71,878		
NATIONAL SEMICONDUCT	COM	63764010	62,020,158	3,081,747	3,074,922	6,625	200
NATIONAL SVC INDS IN	COM	63765710	21,419,464	833,864	833,014	550	300
NATIONAL WESTN LIFE	CL A	63852210	2,421,338	23,494	23,494		
NATIONSRENT INC	COM	63858810	769,602	492,703	203,223	289,480	
Page Total			930,185,135				

Page 50 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Discretionary Shared Other
NATIONWIDE FINL SVCS	CL A	63861210	7,462,915	157,114	156,914	200	
NATIONWIDE HEALTH PP	COM	63862010	5,201,049	403,965	403,965		
NATURAL MICROSYSTEMS	COM	63888210	2,876,251	291,266	273,041	18,225	
NAUTICA ENTERPRISES	COM	63908910	3,555,691	233,405	233,205	200	
NAVISTAR INTL CORP N	COM	63934E10	30,707,347	1,172,618	1,172,183	435	
NAVIGANT CONSULTING	COM	63935N10	992,168	260,275	260,275		

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

NEIMAN MARCUS GROUP	CL A	64020420	22,632,047	636,411	635,911	300	20
NEON COMMUNICATIONS	COM	64050610	338,877	52,135	52,135		
NEON SYS INC	COM	64050910	202,981	32,477	32,377	100	
NEORX CORP	COM PAR \$0	64052030	819,698	156,133	156,133		
NEOSE TECHNOLOGIES I	COM	64052210	2,575,386	78,042	78,042		
NETBANK INC	COM	64093310	1,097,816	167,299	167,299		
NETWORKS ASSOCS INC	COM	64093810	12,054,004	2,878,912	2,874,938	3,674	30
NET PERCEPTIONS INC	COM	64107U10	238,931	114,103	113,703	400	
NET2PHONE	COM	64108N10	521,965	70,775	70,775		
NETCENTIVES INC	COM	64108P10	657,650	172,521	172,521		
NETCOM AB ADS	SPON ADR R	64108R10	518,718	12,700	12,700		
NETEGRITY INC	COM	64110P10	13,692,930	251,824	251,624	200	
NETOPIA INC	COM	64114K10	410,312	95,156	94,956	200	
NETRO CORP	COM	64114R10	1,896,957	273,455	273,315	140	
NETMANAGE INC	COM	64114410	207,803	221,775	221,775		
NETSOLVE INC	COM	64115J10	216,832	28,437	28,437		
NETIQ CORP	COM	64115P10	21,073,626	241,186	240,886	300	
NETSCOUT SYS INC	COM	64115T10	1,237,960	123,796	123,796		
NETRATINGS INC	COM	64116M10	556,137	37,866	37,866		
NETWORK APPLIANCE IN	COM	64120L10	385,763,035	6,009,987	5,996,022	12,390	1,57
NETWORK EQUIP TECHNO	COM	64120810	873,771	135,742	135,742		
NETWORK PERIPHERALS	COM	64121R10	703,383	109,272	109,272		
NETWORK PLUS CORP	COM	64122D50	1,536,642	614,657	527,097	87,560	
NEUBERGER BERMAN INC	COM	64123410	34,418,114	424,590	422,390	200	2,00
NEUROGEN CORP	COM	64124E10	3,798,101	108,131	108,131		
NEUROCRINE BIOSCIENC	COM	64125C10	5,316,198	160,489	160,209	280	
NEW ENGLAND BUSINESS	COM	64387210	1,600,707	87,710	87,710		
NEW ERA OF NETWORKS	COM	64431210	1,165,130	198,320	196,770	1,550	
NEW FOCUS INC	COM	64438310	1,159,225	33,359	33,359		
NEW JERSEY RES	COM	64602510	5,865,954	135,629	134,529	100	1,00
NEW PLAN EXCEL RLTY	COM	64805310	10,935,645	833,192	833,192		
Page Total			584,881,956				

Page 51 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	S O
NEW YORK CMNTY BANCO	COM	64944510	5,520,144	150,208	150,208		
NEW YORK TIMES CO	CL A	65011110	159,523,799	3,981,923	3,878,298	103,525	
NEWELL RUBBERMAID IN	COM	65122910	111,913,210	4,919,262	4,899,237	18,447	1,
NEWFIELD EXPL CO	COM	65129010	11,924,570	251,377	250,957	420	
NEWHALL LAND & FARMI	DEPOSITARY	65142610	516,150	22,200	22,200		
NEWMONT MINING CORP	COM	65163910	54,302,920	3,182,682	3,176,747	5,635	
NEWPARK RES INC	COM PAR \$.	65171850	5,398,179	564,545	563,645	900	
NEWPORT CORP	COM	65182410	13,573,416	172,670	172,470	200	
NEWPORT NEWS SHIPBUI	COM	65222810	30,984,668	595,859	563,469	28,640	3,
NEWS CORP LTD	ADR NEW	65248770	972,015	30,140	30,140		
NEWS CORP LTD	SP ADR PFD	65248780	730,240	25,127	25,127		
NEXTCARD INC	COM	65332K10	1,868,736	233,592	232,592	1,000	
NEXTEL COMMUNICATION	CL A	65332V10	326,328,873	13,185,005	13,049,751	89,399	45,
NEXTEL PARTNERS INC	CL A	65333F10	4,901,773	291,564	291,014	550	
NEXT LEVEL COMM INC	COM	65333U10	1,433,079	125,985	125,185	800	
NHANCEMENT TECHNOLOG	COM	65334P10	279,498	56,613	56,613		
NIAGARA MOHAWK HLDGS	COM	65352010	48,825,844	2,925,981	2,917,951	7,830	
NICOR INC	COM	65408610	38,029,090	880,568	879,856	680	

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

NIKE INC	CL B	65410610	236,168,980	4,231,509	4,221,074	3,835	6,
NIKU CORP	COM	65411310	634,316	86,750	86,710	40	
99 CENTS ONLY STORES	COM	65440K10	3,212,292	117,344	117,344		
NIPPON TELEG & TEL C	SPONSORED	65462410	2,943,356	82,477	58,170	24,307	
NISOURCE INC	COM	65473P10	111,503,897	3,626,143	3,617,538	7,223	1,
NOBLE AFFILIATES INC	COM	65489410	29,203,284	634,854	614,548	2,025	18,
NOKIA CORP	SPONSORED	65490220	13,341,711	306,706	273,500	33,206	
NOBLE DRILLING CORP	COM	65504210	75,410,020	1,736,078	1,644,928	72,850	18,
NORDSON CORP	COM	65566310	8,777,890	344,231	343,911	320	
NORDSTROM INC	COM	65566410	40,426,772	2,222,839	2,216,039	2,800	4,
NORFOLK SOUTHERN COR	COM	65584410	95,861,628	7,201,144	7,101,166	54,523	45,
NORSK HYDRO A S	SPONSORED	65653160	811,796	19,300	19,300		
NORTEK INC	COM	65655910	3,334,371	140,768	140,368	400	
NORTEL NETWORKS CORP	COM	65656810	1,351,610,224	42,156,142	42,139,422	16,720	
NORTH FORK BANCORPOR	COM	65942410	43,895,781	1,787,142	1,768,647	6,595	11,
NORTH PITTSBURGH SYS	COM	66156210	1,190,200	108,200	108,080	120	
NORTHEAST UTILS	COM	66439710	35,689,404	1,471,728	1,465,443	5,637	
NORTHERN TR CORP	COM	66585910	425,750,622	5,219,963	3,970,352	917,815	331,
NORTHROP GRUMMAN COR	COM	66680710	459,908,727	5,541,069	5,538,758	2,211	
Page Total			3,756,701,475				

Page 52 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
NORTHWEST AIRLS CORP	CL A	66728010	60,799,992	2,018,257	545,960	1,472,297	
NORTHWEST BANCORP IN	COM	66732810	1,029,062	113,558	113,558		
NORTHWEST NAT GAS CO	COM	66765510	5,622,425	212,167	212,167		
NORTHWESTERN CORP	COM	66807410	4,175,820	180,576	180,030	546	
NOVA CORP GA	COM	66978410	12,844,292	644,244	577,349	21,500	45,3
NOVATEL WIRELESS INC	COM	66987M10	342,787	27,700	27,700		
NOVARTIS A G	SPONSORED	66987V10	1,952,711	43,636	43,636		
NOVADIGM INC	COM	66993710	471,392	74,682	74,682		
NUANCE COMMUNICATION	COM	66996710	7,058,570	163,677	141,897	16,025	5,7
NOVELL INC	COM	67000610	32,429,649	6,213,767	6,205,932	7,635	2
NOVELLUS SYS INC	COM	67000810	80,081,292	2,228,380	2,223,785	4,495	1
NOVEN PHARMACEUTICAL	COM	67000910	8,194,506	219,251	219,251		
NOVOSTE CORP	COM	67010C10	3,365,450	122,380	122,180	200	
NU SKIN ENTERPRISES	CL A	67018T10	1,648,759	310,384	310,384		
NSTAR	COM	67019E10	24,800,529	578,438	566,448	5,440	6,5
NTELOS INC	COM	67019U10	1,824,540	103,520	103,520		
NUCENTRIX BROADBAND	COM	67019810	591,277	52,558	52,558		
NUCOR CORP	COM	67034610	61,945,096	1,560,841	1,508,424	21,321	31,0
NUEVO ENERGY CO	COM	67050910	2,239,341	129,352	129,352		
NUMERICAL TECHNOLOGI	COM	67053T10	766,912	42,460	42,460		
NVIDIA CORP	COM	67066G10	16,764,363	511,639	510,619	220	8
NYCOMED AMERSHAM PLC	SPONSORED	67066H10	584,855	14,200	14,200		
NYFIX INC	COM	67071210	4,023,289	166,341	166,341		
O CHARLEYS INC	COM	67082310	1,900,380	106,691	106,691		
OGE ENERGY CORP	COM	67083710	22,238,183	910,021	901,475	7,346	1,2
OM GROUP INC	COM	67087210	10,211,816	186,944	186,608	336	
OSI PHARMACEUTICALS	COM	67104010	22,647,571	282,653	282,553	100	
OTG SOFTWARE INC	COM	67105910	778,900	48,256	48,256		
OAK TECHNOLOGY INC	COM	67180210	3,022,910	347,981	347,481	500	
OAKLEY INC	COM	67366210	5,935,815	439,690	439,690		

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

OBJECTIVE SYS INTEGR	COM	67442410	2,141,860	121,524	121,524		
OCCIDENTAL PETE CORP	COM	67459910	193,964,449	7,998,534	7,980,939	16,795	8
OCEAN ENERGY INC TEX	COM	67481E10	30,407,170	1,750,053	1,747,253	2,300	5
OCEANEERING INTL INC	COM	67523210	3,082,416	158,585	158,585		
OCEANFIRST FINL CORP	COM	67523410	2,383,552	96,794	96,794		
OCULAR SCIENCES INC	COM	67574410	1,386,153	119,239	119,159		80
OCWEN FINL CORP	COM	67574610	2,064,837	323,896	281,296		42,6
Page Total			635,722,921				

Page 53 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
OFFICEMAX INC	COM	67622M10	2,548,862	886,561	885,561		1,0
OFFICE DEPOT INC	COM	67622010	51,274,200	7,196,379	7,155,507	40,472	4
OFFSHORE LOGISTICS I	COM	67625510	3,637,068	168,797	167,297	1,500	
OGDEN CORP	COM	67634610	8,615,442	560,354	560,154	200	
OHIO CAS CORP	COM	67724010	7,088,420	708,842	697,272	6,570	5,0
OLD KENT FINL CORP	COM	67983310	105,385,568	2,408,813	2,401,586	6,718	5
OLD NATL BANCORP IND	COM	68003310	10,834,349	361,905	358,805	3,100	
OLD REP INTL CORP	COM	68022310	58,232,576	1,819,768	1,814,587	4,581	6
OLD SECOND BANCORP I	COM	68027710	240,160	10,112	10,112		
OLIN CORP	COM PAR \$1	68066520	195,519,974	8,837,061	8,836,813	248	
OMNICARE INC	COM	68190410	23,137,841	1,069,958	1,067,658	2,000	3
OMNICOM GROUP INC	COM	68191910	288,302,400	3,478,762	3,460,092	15,670	3,0
OMEGA FINL CORP	COM	68209210	1,630,071	60,373	60,373		
OMNOVA SOLUTIONS INC	COM	68212910	1,387,266	231,211	231,011	200	
OMNISKY CORP	COM	68213L10	252,684	30,400	30,400		
ON ASSIGNMENT INC	COM	68215910	7,798,882	273,645	273,565	80	
ON COMMAND CORP	COM	68216010	633,062	72,350	72,350		
ON SEMICONDUCTOR COR	COM	68218910	874,975	166,662	166,662		
ONEIDA LTD	COM	68250510	1,994,932	107,474	104,174	3,300	
ONEOK INC NEW	COM	68268010	34,086,793	708,297	706,869	280	1,1
ONI SYSTEMS CORP	COM	68273F10	3,239,099	81,874	81,874		
ONYX SOFTWARE CORP	COM	68340210	1,806,013	164,183	163,983	200	
OPEN MKT INC	COM	68370M10	300,374	274,565	274,565		
OPENWAVE SYS INC	COM	68371810	22,848,595	476,638	474,977	1,161	5
OPLINK COMMUNICATION	COM	68375Q10	1,296,851	71,800	71,800		
OPTICAL CABLE CORP	COM	68382710	370,943	40,934	40,934		
ORACLE CORP	COM	68389X10	3,076,646,886	105,864,940	105,003,159	656,495	205,2
ORBITAL SCIENCES COR	COM	68556410	1,187,344	287,841	286,141	100	1,6
ORCHID BIOSCIENCES I	COM	68571P10	736,736	52,624	52,624		
ORGANOGENESIS INC	COM	68590610	2,565,125	285,331	282,931	500	1,9
O REILLY AUTOMOTIVE	COM	68609110	8,108,139	303,108	302,908	200	
ORIENTAL FINL GROUP	COM	68618W10	1,022,960	76,845	76,845		
ORION PWR HLDGS INC	COM	68628610	1,098,275	44,600	44,600		
ORTHODONTIC CTRS AME	COM	68750P10	10,449,375	334,380	334,220	160	
OSHKOSH B GOSH INC	CL A	68822220	1,499,906	81,076	81,076		
OSHKOSH TRUCK CORP	COM	68823920	8,701,528	197,762	163,158	34,604	
OSICOM TECHNOLOGIES	COM PAR \$0	68827150	1,230,220	76,592	76,552	40	
Page Total			3,946,583,894				

Page 54 of 82

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 Oth
OTTER TAIL PWR CO	COM	68964810	5,284,543	190,434	185,620	1,814	3,0
OUTBACK STEAKHOUSE I	COM	68989910	21,086,443	814,935	791,470	12,590	10,8
OVERSEAS SHIPHOLDING	COM	69036810	7,191,391	313,528	313,328	200	
OWENS CORNING	COM	69073F10	251,646	309,910	309,710	200	
OWENS & MINOR INC NE	COM	69073210	5,027,652	283,248	283,088	160	
OWENS ILL INC	COM NEW	69076840	108,368,401	19,055,460	11,322,258	7,733,202	
OXFORD HEALTH PLANS	COM	69147110	96,006,211	2,430,537	2,429,267	1,070	2
P C CONNECTION	COM	69318J10	472,508	45,543	45,243	300	
PC-TEL INC	COM	69325Q10	967,242	89,976	89,976		
P-COM INC	COM	69326210	1,872,765	611,615	610,815	800	
PG&E CORP	COM	69331C10	527,327,220	26,366,361	26,350,298	11,650	4,4
PFF BANCORP INC	COM	69331W10	3,573,925	171,206	171,206		
P F CHANGS CHINA BIS	COM	69333Y10	1,566,914	49,843	49,743	100	
PICO HLDGS INC	COM NEW	69336620	1,196,887	96,236	96,156	80	
PLX TECHNOLOGY INC	COM	69341710	949,745	114,262	114,262		
PMA CAP CORP	CL A	69341920	2,212,174	128,242	128,242		
PMC-SIERRA INC	COM	69344F10	84,337,971	1,072,661	1,071,441	1,220	
PMI GROUP INC	COM	69344M10	67,176,910	992,464	990,664	1,600	2
PNC FINL SVCS GROUP	COM	69347510	407,580,677	5,578,559	5,477,259	65,040	36,2
PPG INDS INC	COM	69350610	147,648,954	3,188,136	3,172,079	6,849	9,2
PPL CORP	COM	69351T10	148,514,938	3,286,674	3,277,634	6,640	2,4
PRI AUTOMATION INC	COM	69357H10	3,063,956	163,411	163,411		
PS BUSINESS PKS INC	COM	69360J10	7,983,326	287,170	287,010	160	
PSS WORLD MED INC	COM	69366A10	2,601,475	520,295	519,975	320	
PAC-WEST TELECOM INC	COM	69371Y10	359,685	104,651	104,611	40	
PACCAR INC	COM	69371810	66,036,320	1,340,839	1,339,409	1,330	1
PACIFIC CAP BANCORP	COM	69404P10	5,337,196	189,767	189,687	80	
PACIFIC CENTY FINL C	COM	69405810	15,551,701	879,273	877,153	2,120	
PACIFIC GULF PPTYS I	COM	69439610	941,853	153,772	153,772		
PACIFIC NORTHWEST BA	COM	69466M10	1,365,440	98,859	98,859		
PACIFIC SUNWEAR CALI	COM	69487310	6,392,284	249,455	249,335	120	
PACIFICARE HEALTH SY	COM	69511210	5,224,515	348,301	348,151	150	
PACKAGING CORP AMER	COM	69515610	8,342,994	517,395	517,395		
PACKARD BIOSCIENCE I	COM	69517220	1,037,077	89,211	89,211		
PACKETEER INC	COM	69521010	6,319,850	510,695	436,205	56,600	17,8
PACTIV CORP	COM	69525710	39,804,360	3,216,514	3,211,378	4,980	1
PALL CORP	COM	69642930	47,495,944	2,228,601	2,210,222	13,290	5,0
Page Total			1,856,473,093				

Page 55 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Oth
PALM HARBOR HOMES	COM	69663910	2,090,119	132,706	132,706		
PALM INC	COM	69664210	301,130,508	10,636,144	10,387,245	242,465	6,43
PANAMSAT CORP NEW	COM	69793310	6,270,022	180,760	180,260	500	
PAN PACIFIC RETAIL P	COM	69806L10	4,498,924	201,637	200,731	906	
PAPA JOHNS INTL INC	COM	69881310	5,074,602	228,072	227,972	100	
PARADIGM GENETICS IN	COM	69900R10	259,670	25,967	25,967		
PARAMETRIC TECHNOLOG	COM	69917310	68,758,365	5,117,092	5,108,972	6,935	1,18

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

PAREXEL INTL CORP	COM	69946210	1,978,520	182,993	182,693	300		
PARK ELECTROCHEMICAL	COM	70041620	6,547,992	213,380	213,150	230		
PARK NATL CORP	COM	70065810	6,608,765	73,687	73,687			
PARK PL ENTMT CORP	COM	70069010	36,096,246	3,023,896	3,017,656	5,640		60
PARKER DRILLING CO	COM	70108110	3,240,712	640,204	538,904	1,300		100,00
PARKER HANNIFIN CORP	COM	70109410	95,343,049	2,160,749	2,110,244	25,188		25,31
PARKERVISION INC	COM	70135410	2,281,517	62,294	62,294			
PARKWAY PPTYS INC	COM	70159Q10	2,783,868	93,774	93,534	240		
PATHMARK STORES INC	COM	70322A10	405,900	24,600	16,600	8,000		
PATINA OIL & GAS COR	COM	70322410	6,748,896	281,204	281,204			
PATTERSON DENTAL CO	COM	70341210	19,113,596	564,239	563,659	580		
PATTERSON ENERGY INC	COM	70341410	16,855,774	452,504	452,204	300		
PAXAR CORP	COM	70422710	3,193,115	313,450	312,830	620		
PAXSON COMMUNICATION	COM	70423110	3,147,834	263,704	263,704			
PAYCHEX INC	COM	70432610	338,147,099	6,954,182	6,808,562	92,691		52,92
PAYLESS SHOESOURCE I	COM	70437910	26,895,683	380,151	379,181	846		12
PECHINEY	SPONSORED	70515120	255,494	11,200	11,200			
PEDIATRIX MED GROUP	COM	70532410	376,907	15,664	15,664			
PEGASUS COMMUNICATIO	CL A	70590410	4,942,480	191,941	191,741	200		
PEGASUS SOLUTIONS IN	COM	70590610	1,185,068	170,833	170,553	280		
PENN ENGR & MFG CORP	COM NON VT	70738930	1,372,917	38,948	38,948			
PENN NATL GAMING INC	COM	70756910	507,811	49,849	49,849			
PENN VA CORP	COM	70788210	1,359,306	40,959	40,959			
PENNACO ENERGY INC	COM	70804610	2,022,945	103,080	103,080			
PENNEY J C INC	COM	70816010	453,769,336	41,725,916	41,711,092	8,824		6,00
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	2,248,832	117,586	117,186	400		
PENNZOIL-QUAKER STAT	COM	70932310	11,484,152	891,973	890,573	1,400		
PENTAIR INC	COM	70963110	11,684,522	483,091	482,891	200		
PENTON MEDIA INC	COM	70966810	4,714,009	175,405	175,165	240		
PEOPLES BK BRIDGEPOR	COM	71019810	6,517,731	251,893	243,693	1,600		6,60
Page Total			1,459,912,286					

Page 56 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
PEOPLES ENERGY CORP	COM	71103010	32,601,314	728,521	727,601	720	20
PEOPLESOFT INC	COM	71271310	188,069,236	5,057,392	5,051,097	6,095	20
PEP BOYS MANNY MOE &	COM	71327810	1,327,094	366,095	366,095		
PEPSI BOTTLING GROUP	COM	71340910	143,759,897	3,610,969	3,610,119	850	
PEPSICO INC	COM	71344810	2,038,212,716	41,124,505	38,640,313	1,506,575	977,61
PER-SE TECHNOLOGIES	COM NEW	71356930	677,132	194,355	194,355		
PEREGRINE SYSTEMS IN	COM	71366Q10	16,129,430	816,680	815,593	1,087	
PEREGRINE PHARMACEUT	COM	71366110	450,260	480,534	480,534		
PERFORMANCE FOOD GRO	COM	71375510	5,920,146	115,479	115,479		
PERFORMANCE TECHNOLO	COM	71376K10	210,342	15,438	14,988	450	
PERICOM SEMICONDUCTO	COM	71383110	6,993,777	378,042	375,542	2,500	
PERKINELMER INC	COM	71404610	99,416,310	946,822	945,112	1,710	
PEROT SYS CORP	CL A	71426510	4,287,370	466,678	466,678		
PERRIGO CO	COM	71429010	5,998,922	724,420	724,420		
PERSISTENCE SOFTWARE	COM	71532910	322,467	72,677	66,996	5,681	
PETSMART INC	COM	71676810	2,414,361	839,778	839,778		
PHARMACYCLICS INC	COM	71693310	4,300,738	125,569	124,569	1,000	
PFIZER INC	COM	71708110	5,933,614,474	128,991,619	121,760,485	4,010,966	3,220,16
PHARMACEUTICAL PROD	COM	71712410	7,738,750	155,750	155,650	100	

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

PHARMACOPEIA INC	COM	71713B10	3,489,571	159,984	159,984			
PHARMACIA CORP	COM	71713U10	1,749,726,623	28,684,043	23,460,572	5,165,812		57,65
PHELPS DODGE CORP	COM	71726510	81,734,441	1,464,460	1,462,230	1,630		60
PHILADELPHIA CONS HL	COM	71752810	1,777,350	57,566	57,566			
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	8,365,329	341,442	341,442			
PHILIP MORRIS COS IN	COM	71815410	1,824,582,364	41,467,781	40,826,743	324,004		317,03
PHILLIPS PETE CO	COM	71850710	252,591,031	4,441,161	4,392,108	17,614		31,43
PHILLIPS VAN HEUSEN	COM	71859210	18,993,559	1,461,043	152,420	1,308,623		
PHOENIX INVT PARTNER	COM	71908510	5,907,143	376,563	376,563			
PHOENIX TECHNOLOGY L	COM	71915310	2,613,805	193,845	193,845			
PHOTON DYNAMICS INC	COM	71936410	4,175,122	185,561	154,426	31,135		
PHOTRONICS INC	COM	71940510	4,778,007	203,866	203,866			
PIEDMONT NAT GAS INC	COM	72018610	9,588,755	251,100	250,550	550		
PIER 1 IMPORTS INC	COM	72027910	20,713,631	2,008,692	2,008,092	600		
PILGRIMS PRIDE CORP	CL B	72146710	885,732	113,381	113,381			
PINNACLE ENTMT INC	COM	72345610	2,155,423	159,661	159,661			
PINNACLE HLDGS INC	COM	72346N10	2,060,780	227,409	227,409			
PINNACLE SYS INC	COM	72348110	2,716,492	368,338	368,038	300		
Page Total			12,489,299,894					

Page 57 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
PINNACLE WEST CAP CO	COM	72348410	73,007,315	1,532,962	1,531,882	1,080	
PIONEER NAT RES CO	COM	72378710	26,916,361	1,367,215	1,365,895	1,320	
PIONEER STD ELECTRS	COM	72387710	2,627,889	238,899	238,539	360	
PITNEY BOWES INC	COM	72447910	151,802,931	4,582,730	4,561,900	15,080	5,750
PITTSTON CO	COM BRINKS	72570110	12,402,576	624,029	622,889	1,140	
PIXELWORKS INC	COM	72581M10	1,223,375	54,676	54,676		
PIVOTAL CORP	COM	72581R10	2,572,102	69,400	69,400		
PIXAR	COM	72581110	3,444,420	114,814	114,614	200	
PLACER DOME INC	COM	72590610	43,109,460	4,478,905	4,477,905	1,000	
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	273,105	14,280	14,280		
PLAINS RES INC	COM PAR \$0	72654050	2,746,482	130,011	130,011		
PLANTRONICS INC NEW	COM	72749310	27,956,305	594,815	594,315	300	200
PLAYBOY ENTERPRISES	CL B	72811730	1,546,127	155,593	155,593		
PLAYTEX PRODS INC	COM	72813P10	2,366,806	245,902	245,802	100	
PLEXUS CORP	COM	72913210	16,249,763	534,690	534,390	300	
PLUG POWER INC	COM	72919P10	709,881	48,334	48,334		
PLUM CREEK TIMBER CO	COM	72925110	7,420,920	285,420	285,320	100	
POGO PRODUCING CO	COM	73044810	9,911,631	318,446	317,936	510	
POHANG IRON & STL LT	SPONSORED	73045010	253,660	16,300	16,300		
POLARIS INDS INC	COM	73106810	11,285,780	283,919	283,599	320	
POLAROID CORP	COM	73109510	47,662,718	8,200,743	8,186,251	14,492	
POLO RALPH LAUREN CO	CL A	73157210	14,787,054	662,740	662,300	440	
POLYCOM INC	COM	73172K10	20,922,451	650,028	649,508	320	200
POLYMEDICA CORP	COM	73173810	3,254,496	97,513	97,013	500	
POLYMER GROUP INC	COM	73174510	723,200	134,549	134,549		
POLYONE CORP	COM	73179P10	40,268,618	6,854,233	748,880	6,105,353	
POPE & TALBOT INC	COM	73282710	1,365,050	81,195	81,195		
POPULAR INC	COM	73317410	24,058,271	914,346	913,826	520	
PORTAL SOFTWARE INC	COM	73612610	6,732,089	858,247	805,987	26,570	25,690
POST PPTYS INC	COM	73746410	12,927,262	344,158	343,958	200	
POTLATCH CORP	COM	73762810	18,865,435	562,107	560,445	310	1,352
POTOMAC ELEC PWR CO	COM	73767910	27,884,098	1,128,454	1,123,770	3,770	914
POWER INTEGRATIONS I	COM	73927610	2,369,563	206,049	205,849	200	

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

POWER-ONE INC	COM	73930810	47,287,186	1,202,869	1,201,984	885	
POWERTEL INC	COM	73936C10	9,537,926	153,994	153,594	200	200
POWERWAVE TECHNOLOGI	COM	73936310	29,181,145	498,823	498,123	300	400
PRAECIS PHARMACEUTIC	COM	73942110	2,010,352	68,730	68,230		500
Page Total			707,663,803				

Page 58 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Discretion Shared as Ot
PRAXAIR INC	COM	74005P10	131,463,955	2,962,568	2,955,318	6,760	
PRE PAID LEGAL SVCS	COM	74006510	3,904,636	153,123	153,123		
PRECISION CASTPARTS	COM	74018910	32,761,460	778,885	778,025	660	
PREDICTIVE SYS INC	COM	74036W10	245,715	34,337	34,337		
PREMIER NATL BANCORP	COM	74053F10	2,459,041	118,155	118,155		
PRENTISS PPTYS TR	SH BEN INT	74070610	9,626,664	357,377	357,377		
PRESIDENTIAL LIFE CO	COM	74088410	2,597,633	173,906	173,906		
PRESSTEK INC	COM	74111310	2,404,468	228,997	228,877	120	
PRICE COMMUNICATIONS	COM NEW	74143730	12,668,110	753,516	753,016	100	
PRICELINE COM INC	COM	74150310	522,443	398,204	395,204	3,000	
PRIMEDIA INC	COM	74157K10	11,934,660	999,804	996,304	3,500	
PRIME GROUP REALTY T	SH BEN INT	74158J10	1,786,596	124,285	124,205	80	
PRIMEX TECHNOLOGIES	COM	74159710	26,427,849	829,109	829,081	28	
PRIMUS KNOWLEDGE SOL	COM	74163Q10	496,736	76,421	76,421		
PRIMA ENERGY CORP	COM PAR \$0	74190120	2,221,870	63,482	63,482		
PRIME HOSPITALITY CO	COM	74191710	4,245,566	365,210	365,010	200	
PRIMUS TELECOMMUNICA	COM	74192910	460,913	199,357	199,357		
PRIDE INTL INC	COM	74193210	10,931,160	443,905	443,245	660	
PRIORITY HEALTHCARE	CL B	74264T10	8,346,339	204,507	204,467	40	
PRIVATE MEDIA GROUP	COM	74266R10	432,279	56,002	56,002		
PRIZE ENERGY CORP	COM	74267L10	431,039	20,773	20,773		
PROBUSINESS SERVICES	COM	74267410	3,154,928	118,776	118,676	100	
PROCOM TECHNOLOGY IN	COM	74270W10	452,592	34,898	34,898		
PROCTER & GAMBLE CO	COM	74271810	2,276,082,905	29,017,975	26,659,491	1,321,903	1,036,
PRODIGY COMMUNICATIO	CL A	74283P20	232,804	155,203	153,903	1,300	
PROFESSIONAL BANCORP	COM	74311210	267,750	35,700	35,700		
PROFESSIONAL DETAILI	COM	74312N10	4,298,118	40,638	40,538	100	
PROFIT RECOVERY GROU	COM	74316810	1,898,755	297,844	297,844		
PROGRESS ENERGY INC	COM	74326310	1,152,211,328	23,425,119	23,412,485	8,510	4,
PROGRESS SOFTWARE CO	COM	74331210	4,268,183	295,642	295,482	160	
PROGRESSIVE CORP OHI	COM	74331510	126,963,215	1,225,218	1,220,453	1,765	3,
PROJECT SOFTWARE & D	COM	74339P10	1,063,642	99,091	98,771	320	
PROLOGIS TR	SH BEN INT	74341010	20,910,972	939,819	939,719	100	
PROMISTAR FINL CORP	COM	74342Y10	2,170,327	124,796	124,796		
PROSOFTTRAINING COM	COM	74347710	1,519,347	125,307	125,307		
PROTECTIVE LIFE CORP	COM	74367410	19,222,128	596,035	590,235	4,600	1,
PROTEIN DESIGN LABS	COM	74369L10	34,934,088	402,119	401,769	250	
Page Total			3,916,020,214				

Page 59 of 82

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

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

						Defined		Other
PROVIDENT BANKSHARES	COM	74385910	7,713,667	369,517	369,517			
PROVIDENT FINL GROUP	COM	74386610	13,735,800	366,288	366,288			
PROVINCE HEALTHCARE	COM	74397710	9,382,314	238,281	237,901	380		
PROVIDIAN FINL CORP	COM	74406A10	292,114,317	5,080,249	5,068,003	6,550	5,696	
PROXICOM INC	COM	74428210	807,835	195,839	195,539	300		
PROXIM INC	COM	74428410	8,943,441	207,987	207,787	200		
PSINET INC	COM	74437C10	573,906	798,201	794,381	3,820		
PUBLIC SVC CO N MEX	COM	74449910	18,203,390	678,927	678,927			
PUBLIC SVC ENTERPRIS	COM	74457310	212,366,089	4,367,426	4,349,735	10,630	7,061	
PUBLIC STORAGE INC	COM	74460D10	20,301,662	835,047	834,947	100		
PULITZER INC	COM	74576910	3,054,994	65,208	65,008	200		
PULTE CORP	COM	74586710	33,544,022	795,127	794,697	330	100	
PUMA TECHNOLOGY INC	COM	74588710	1,064,779	256,203	256,203			
PURCHASEPRO COM	COM	74614410	3,380,510	193,172	193,172			
PURE RES INC	COM	74622E10	7,871,114	388,697	388,697			
QRS CORP	COM	74726X10	1,134,156	88,523	87,573	950		
QLOGIC CORP	COM	74727710	127,550,192	1,656,496	1,653,549	2,747	200	
QUAKER OATS CO	COM	74740210	248,788,451	2,554,952	2,488,100	34,976	31,876	
QUALCOMM INC	COM	74752510	1,138,467,062	13,852,155	13,794,759	40,516	16,880	
QUANTA SVCS INC	COM	74762E10	13,087,588	406,611	406,511		100	
QUANEX CORP	COM	74762010	2,079,777	103,343	103,343			
QUANTUM CORP	COM DSSG	74790620	25,265,881	1,906,859	1,896,751	9,708	400	
QUANTUM CORP	COM HDDG	74790630	5,299,232	662,404	654,077	8,102	225	
QUEST DIAGNOSTICS IN	COM	74834L10	53,491,826	376,703	376,283	320	100	
QUEST SOFTWARE INC	COM	74834T10	4,150,061	147,889	147,769	120		
QUESTAR CORP	COM	74835610	25,282,442	841,010	833,610	4,200	3,200	
QUICKLOGIC CORP	COM	74837P10	967,364	139,450	139,450			
QUIKSILVER INC	COM	74838C10	3,435,516	177,317	177,317			
QUINTILES TRANSNATIO	COM	74876710	41,755,936	1,994,361	1,991,430	2,431	500	
QUINTUS CORP	COM	74879810	354,246	119,315	118,959	356		
QUORUM HEALTH GROUP	COM	74908410	13,156,809	835,353	835,033	320		
R & B FALCON CORP	COM	74912E10	24,726,154	1,078,003	1,062,058	3,445	12,500	
QWEST COMMUNICATIONS	COM	74912110	1,168,401,901	28,584,756	28,244,720	217,151	122,885	
R & G FINANCIAL CORP	CL B	74913610	1,093,203	76,716	76,716			
RCN CORP	COM	74936110	2,043,762	323,790	323,390	400		
RFS HOTEL INVS INC	COM	74955J10	5,646,780	432,306	431,666	640		
R H DONNELLEY CORP	COM NEW	74955W30	10,289,494	423,227	422,688	539		
Page Total			3,549,525,673					

Page 60 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Other
R G S ENERGY GROUP I	COM	74956K10	13,952,905	430,154	429,925	229	
RLI CORP	COM	74960710	2,936,338	65,709	65,709		
RPC INC	COM	74966010	1,318,122	90,905	90,905		
RPM INC OHIO	COM	74968510	10,177,007	1,188,625	1,182,773	2,640	3,
RSA SEC INC	COM	74971910	12,552,895	237,407	236,387	1,020	
RTI INTL METALS INC	COM	74973W10	2,001,060	139,817	138,757	1,060	
RF MICRODEVICES INC	COM	74994110	36,340,306	1,324,500	1,306,050	10,300	8,
RADIAN GROUP INC	COM	75023610	71,399,349	951,205	950,785	420	
RADIANT SYSTEMS INC	COM	75025N10	2,717,849	132,578	132,538	40	
RADIO ONE INC	CL A	75040P10	5,089,886	476,269	473,729	2,540	
RADIO SHACK CORP	COM	75043810	193,586,274	4,521,776	4,508,701	6,575	6,

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

RADISYS CORP	COM	75045910	2,939,167	113,591	112,605	80	
RAINBOW TECHNOLOGIES	COM	75086210	2,626,309	166,096	166,096		
RAMBUS INC DEL	COM	75091710	16,347,465	452,525	451,505	1,020	
RALCORP HLDGS INC NE	COM	75102810	3,572,877	218,191	217,991	200	
RALSTON PURINA CO	COM RAL-PU	75127730	159,312,627	6,098,091	6,087,871	6,520	3,
RAMP NETWORKS INC	COM	75156710	579,100	101,259	101,259		
RARE MEDIUM GROUP IN	COM	75382N10	609,963	320,023	230,623	89,400	
RARE HOSPITALITY INT	COM	75382010	3,481,787	156,050	156,050		
RATIONAL SOFTWARE CO	COM NEW	75409P20	82,205,741	2,111,250	2,097,415	8,930	4,
RAYMOND JAMES FINANC	COM	75473010	11,604,551	332,747	332,007	740	
RAYONIER INC	COM	75490710	12,660,574	318,009	317,609	400	
RAYOVAC CORP	COM	75508110	3,045,253	214,651	214,531	120	
RAYTHEON CO	CL A	75511130	103,236,288	3,559,872	3,558,739	1,118	
RAYTHEON CO	CL B	75511140	191,262,960	6,157,458	6,007,153	132,650	17,
RAZORFISH INC	CL A	75523610	292,566	180,041	124,987	55,054	
READERS DIGEST ASSN	CL A NON V	75526710	46,787,748	1,195,853	1,087,353	98,200	10,
READERS DIGEST ASSN	CL B	75526720	55,450,745	1,584,307		1,584,307	
REALNETWORKS INC	COM	75605L10	3,852,788	443,512	442,712	800	
REALTY INCOME CORP	COM	75610910	4,860,301	195,389	195,189	200	
RECKSON ASSOCS RLTY	COM	75621K10	18,727,353	747,241	747,241		
RED HAT INC	COM	75657710	3,250,912	520,146	517,046	1,400	1,
REDBACK NETWORKS INC	COM	75720910	26,144,675	637,675	637,015	660	
REEBOK INTL LTD	COM	75811010	58,013,074	2,121,912	2,118,732	1,380	1,
REED INTL PLC	SPON ADR N	75821287	976,922	22,919	22,919		
REGAL BELOIT CORP	COM	75875010	2,930,942	171,802	171,602	200	
REGENERON PHARMACEUT	COM	75886F10	5,573,826	158,051	158,051		
Page Total			1,172,418,505				

Page 61 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Other
REGENT COMMUNICATION	COM	75886510	529,550	89,195	89,195		
REGIS CORP MINN	COM	75893210	3,758,313	259,194	258,994	200	
REGENCY RLTY CORP	COM	75893910	8,472,626	357,691	357,691		
REGIONS FINL CORP	COM	75894010	106,095,102	3,884,560	3,835,550	35,000	14,
REHABCARE GROUP INC	COM	75914810	5,240,095	101,997	101,397	600	
REINSURANCE GROUP AM	COM	75935110	4,832,295	136,121	136,121		
RELIANCE STEEL & ALU	COM	75950910	3,508,139	141,743	141,743		
RELIANT ENERGY INC	COM	75952J10	233,838,889	5,398,940	5,372,195	22,441	4,
REMEC INC	COM	75954310	2,816,438	292,617	292,367	250	
REMEDY CORP	COM	75954810	3,463,544	209,126	208,706	420	
REMINGTON OIL & GAS	COM	75959430	284,297	21,869	21,869		
RENAL CARE GROUP INC	COM	75993010	9,765,714	356,127	355,427	700	
RENT A CTR INC NEW	COM	76009N10	4,956,580	143,669	143,589	80	
RENT WAY INC	COM	76009U10	724,850	163,365	163,165	200	
REPUBLIC BANCORP INC	COM	76028210	4,681,412	432,983	432,492	491	
REPUBLIC SECURITY FI	COM	76075810	2,837,139	393,010	392,172		
REPUBLIC SVCS INC	COM	76075910	19,259,666	1,120,595	1,117,425	3,170	
RESEARCH FRONTIERS I	COM	76091110	1,023,907	58,509	58,509		
RES-CARE INC	COM	76094310	639,216	142,048	142,048		
RESMED INC	COM	76115210	9,552,295	239,556	239,236	320	
RESPIRONICS INC	COM	76123010	7,874,977	276,315	275,856	459	
RETEK INC	COM	76128Q10	13,065,853	536,035	535,283	752	
REVLON INC	CL A	76152550	497,190	100,240	100,040	200	
REYNOLDS & REYNOLDS	CL A	76169510	15,910,202	785,689	769,329	16,160	

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

REYNOLDS R J TOB HLD	COM	76182K10	50,449,035	1,034,852	1,029,481	5,005
RHYTHMS NETCONNECTIO	COM	76243020	534,418	475,039	474,939	100
RIBOZYME PHARMACEUTI	COM	76256710	872,531	60,965	60,965	
RICA FOODS INC	COM NEW	76258220	219,144	40,771	40,771	
RICHMOND CNTY FINL C	COM	76455610	6,012,433	230,141	230,141	
RIGHTCHOICE MANAGED	COM	76657T10	910,855	26,165	26,165	
RIGGS NATL CORP WASH	COM	76657010	3,010,545	216,011	215,611	400
RITE AID CORP	COM	76775410	5,198,252	2,188,738	2,182,198	6,540
RIVIANA FOODS INC	COM	76953610	1,061,123	54,070	54,070	
ROADWAY EXPRESS INC	COM	76974210	2,233,342	105,411	104,671	240
ROBBINS & MYERS INC	COM	77019610	1,783,778	73,939	73,939	
ROBERT HALF INTL INC	COM	77032310	116,131,109	4,382,306	4,377,494	4,412
ROBOTIC VISION SYS I	COM	77107410	656,491	238,724	238,724	
Page Total			652,701,345			

Page 62 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
ROCK-TENN CO	CL A	77273920	1,670,112	224,568	101,328	109,240	14,000
ROCKWELL INTL CORP N	COM	77390310	162,843,924	3,419,295	3,372,463	16,874	29,958
ROGERS CORP	COM	77513310	4,901,283	119,363	119,283	80	
ROHM & HAAS CO	COM	77537110	132,674,171	3,653,728	3,639,397	3,305	11,026
ROLLINS INC	COM	77571110	4,901,487	244,317	244,237	80	
ROLLINS TRUCK LEASIN	COM	77574110	2,677,856	334,732	334,732		
ROPER INDS INC NEW	COM	77669610	8,145,683	246,376	245,956	420	
ROSETTA INPHARMATICS	COM	77777710	238,400	14,900	14,900		
ROSLYN BANCORP INC	COM	77816210	20,669,530	756,793	709,195	47,598	
ROSS STORES INC	COM	77829610	18,033,637	1,068,660	1,067,740	620	300
ROUSE CO	COM	77927310	14,804,866	580,583	578,783	1,800	
ROWAN COS INC	COM	77938210	44,425,422	1,645,386	1,641,331	3,955	100
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,750,359,048	28,901,936	28,874,114	27,822	
ROYAL PTT NEDERLAND	SPONSORED	78064120	1,001,617	90,033	60,302	29,731	
RUBY TUESDAY INC	COM	78118210	11,909,701	780,964	662,729	118,235	
RUDDICK CORP	COM	78125810	4,633,986	405,175	404,975	200	
RUDOLPH TECHNOLOGIES	COM	78127010	1,241,229	41,118	41,118		
RURAL CELLULAR CORP	CL A	78190410	2,362,771	79,756	79,756		
RUSS BERRIE & CO	COM	78223310	1,557,377	73,722	73,722		
RUSSELL CORP	COM	78235210	3,400,524	220,284	219,924	360	
RYANS FAMILY STEAK H	COM	78351910	2,512,601	266,250	265,650	600	
RYDER SYS INC	COM	78354910	20,301,851	1,221,164	1,218,714	1,500	950
RYERSON TULL INC NEW	COM	78375P10	2,116,809	256,583	256,583		
RYLAND GROUP INC	COM	78376410	5,923,460	145,361	145,361		
S & T BANCORP INC	COM	78385910	4,426,788	204,707	204,707		
SBC COMMUNICATIONS I	COM	78387G10	3,200,342,615	67,022,882	65,752,112	797,846	472,924
SBS TECHNOLOGIES INC	COM	78387P10	2,473,933	82,638	82,638		
SBA COMMUNICATIONS C	COM	78388J10	8,679,316	211,371	211,371		
SCI SYS INC	COM	78389010	36,442,838	1,381,719	1,379,179	2,340	200
SCM MICROSYSTEMS INC	COM	78401810	3,535,389	107,133	107,073	60	
SCPIE HLDGS INC	COM	78402P10	1,631,140	69,043	69,043		
SCP POOL CORP	COM	78402810	7,157,852	238,103	237,773	330	
SDL INC	COM	78407610	74,239,908	500,988	498,628	2,360	
SEI INVESTMENTS CO	COM	78411710	48,164,368	430,039	416,721	13,218	100
SEMCO ENERGY INC	COM	78412D10	2,393,171	153,783	153,783		
SJW CORP	COM	78430510	1,396,278	13,689	13,689		
SKF AB	SPONSORED	78437540	236,375	15,500	15,500		

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

Page Total

5,614,427,316

Page 63 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
SK TELECOM LTD	SPONSORED	78440P10	1,373,664	58,300	58,300		
SL GREEN RLTY CORP	COM	78440X10	17,453,100	623,325	552,935	70,390	
SLI INC	COM	78442T10	2,771,173	430,507	160,387	270,120	
SPDR TR	UNIT SER 1	78462F10	58,862,163	448,689	447,919	770	
SPSS INC	COM	78462K10	1,342,538	60,853	60,853		
SPS TECHNOLOGIES INC	COM	78462610	5,253,510	95,846	95,706	140	
S1 CORPORATION	COM	78463B10	1,736,883	330,835	330,035	800	
SPX CORP	COM	78463510	60,052,331	555,079	495,176	48,043	11,8
SABA SOFTWARE INC	COM	78493210	710,514	45,112	44,485	627	
SABRE HLDGS CORP	CL A	78590510	102,814,873	2,384,113	2,378,523	4,374	1,2
SAFECO CORP	COM	78642910	78,439,914	2,386,005	2,377,136	2,470	6,3
SAFEGUARD SCIENTIFIC	COM	78644910	4,817,918	727,233	723,543	3,690	
SAFEWAY INC	COM NEW	78651420	529,134,750	8,466,156	8,433,976	27,630	4,5
SAGA COMMUNICATIONS	CL A	78659810	807,653	54,296	54,296		
SAGA SYS INC	COM	78661010	2,307,471	201,755	201,755		
ST JOE CO	COM	79014810	4,761,042	216,411	215,411	1,000	
ST JUDE MED INC	COM	79084910	125,815,296	2,047,875	2,044,850	2,925	1
ST MARY LD & EXPL CO	COM	79222810	13,093,214	393,048	326,668	60,980	5,4
ST PAUL COS INC	COM	79286010	222,825,407	4,102,692	4,092,299	5,497	4,8
SAKS INC	COM	79377W10	14,239,030	1,423,903	1,418,123	5,680	1
SALEM COMMUNICATIONS	CL A	79409310	2,428,845	162,606	162,606		
SALTON INC	COM	79575710	1,586,941	76,712	76,712		
SANCHEZ COMPUTER ASS	COM	79970210	840,559	101,886	101,786	100	
SANDISK CORP	COM	80004C10	15,475,037	557,659	557,104	555	
SANDY SPRING BANCORP	COM	80036310	1,291,426	56,766	56,766		
SANMINA CORP	COM	80090710	213,726,511	2,789,253	2,783,868	5,185	2
SANGSTAT MED CORP	COM	80100310	1,376,538	115,919	115,919		
SANTANDER BANCORP	COM	80280910	1,419,110	73,720	73,720		
SAP AKTIENGESELLSCHA	SPONSORED	80305420	427,824	12,700	12,700		
SAPIENT CORP	COM	80306210	24,617,878	2,062,317	2,053,617	8,700	
SARA LEE CORP	COM	80311110	495,460,562	20,171,833	16,709,550	3,328,843	133,4
SATCON TECHNOLOGY CO	COM	80389310	511,426	51,790	51,790		
SAUER-DANFOSS INC	COM	80413710	1,252,359	133,585	133,465	120	
SAUL CTRS INC	COM	80439510	2,066,797	110,969	110,969		
SAWTEK INC	COM	80546810	26,914,689	582,733	582,433	200	1
SCANA CORP NEW	COM	80589M10	29,625,676	1,002,154	998,451	3,450	2
SCHEIN HENRY INC	COM	80640710	12,216,842	352,833	352,833		
Page Total			2,079,851,464				

Page 64 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
SCHERING PLOUGH CORP	COM	80660510	1,494,319,718	26,331,625	25,698,437	292,660	340,52

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

SCHLUMBERGER LTD	COM	80685710	667,028,780	8,344,431	8,330,629	13,802		
SCHOLASTIC CORP	COM	80706610	15,913,505	179,560	178,660	900		
SCHOOL SPECIALTY INC	COM	80786310	2,724,519	135,805	135,625	180		
SCHULMAN A INC	COM	80819410	3,868,036	336,351	335,951	400		
SCHWAB CHARLES CORP	COM	80851310	702,023,236	24,740,907	24,549,841	172,351	18,71	
SCHWEITZER-MAUDUIT I	COM	80854110	2,239,803	116,961	116,958			
SCICLONE PHARMACEUTI	COM	80862K10	792,676	198,169	198,169			
SCIENT CORP	COM	80864H10	2,185,144	672,352	670,952	1,400		
SCIENTIFIC ATLANTA I	COM	80865510	91,174,902	2,800,040	2,794,315	5,625	10	
SCIOS INC	COM	80890510	610,981	26,493	26,493			
SCOTT TECHNOLOGIES I	COM	81002230	2,593,016	115,889	115,809	80		
SCOTTISH PWR PLC	SPON ADR F	81013T70	455,740	15,035	15,024	11		
SCOTTS CO	CL A	81018610	10,371,170	280,780	276,580	4,200		
SCRIPPS E W CO OHIO	CL A	81105420	13,320,320	211,854	211,449	405		
SEACHANGE INTL INC	COM	81169910	2,507,475	123,448	123,448			
SEACOAST FINL SVCS C	COM	81170Q10	2,961,768	246,814	241,058	5,756		
SEACOR SMIT INC	COM	81190410	7,937,849	150,838	150,608	230		
SEALED AIR CORP NEW	COM	81211K10	48,566,583	1,592,347	1,570,343	11,373	10,63	
SEARS ROEBUCK & CO	COM	81238710	1,177,872,447	33,895,610	33,874,460	11,950	9,20	
SECTOR SPDR TR	SBI INT-TE	81369Y80	554,598	17,712		16,310	1,40	
SECURE COMPUTING COR	COM	81370510	1,836,345	185,959	185,959			
SECURITY CAP GROUP I	CL B	81413P20	10,454,769	521,123	521,123			
SEEBEYOND TECHNOLOGI	COM	81570410	481,668	46,992	46,992			
SEITEL INC	COM NEW	81607430	3,309,957	179,528	179,528			
SELECTICA INC	COM	81628810	1,180,881	48,823	48,821	2		
SELECTIVE INS GROUP	COM	81630010	4,799,269	197,908	197,708	200		
SEMTECH CORP	COM	81685010	15,454,695	700,512	697,372	3,040	10	
SEMPRA ENERGY	COM	81685110	107,446,248	4,621,344	4,614,780	5,664	90	
SEMITOOL INC	COM	81690910	951,718	98,247	98,247			
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	875,672	94,037	93,917	120		
SENSIENT TECHNOLOGIE	COM	81725T10	12,307,249	540,978	540,678	300		
SENSORMATIC ELECTRS	COM	81726510	22,800,824	1,136,518	1,135,598	520	40	
SEPRACOR INC	COM	81731510	60,139,661	750,573	673,401	3,110	74,06	
SEQUA CORPORATION	CL A	81732010	3,202,236	88,034	88,034			
SEQUENOM INC	COM	81733710	627,886	44,849	44,819	30		
SERENA SOFTWARE INC	COM	81749210	9,958,362	290,891	290,791	100		
Page Total			4,505,849,706					

Page 65 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			
					Sole	Shared as Defined	Share Othe	
SERVICE CORP INTL	COM	81756510	4,110,879	2,349,074	2,348,554	520		
SERVICEMASTER CO	COM	81760N10	26,428,046	2,298,091	2,293,906	3,510	67	
7-ELEVEN INC	COM NEW	81782620	2,648,065	302,636	302,636			
SHAW GROUP INC	COM	82028010	13,389,700	267,794	267,514	280		
SHAW INDS INC	COM	82028610	24,928,572	1,316,395	1,314,325	1,770	30	
SHERWIN WILLIAMS CO	COM	82434810	80,717,953	3,067,724	3,057,714	3,910	6,10	
SHOPKO STORES INC	COM	82491110	1,228,630	245,726	245,726			
SHURGARD STORAGE CTR	COM	82567D10	7,119,182	291,328	291,128	200		
SICOR INC	COM	82584610	10,532,397	729,542	728,362	1,180		
SIEBEL SYS INC	COM	82617010	519,215,755	7,677,867	7,665,807	11,660	40	
SIERRA PAC RES NEW	COM	82642810	15,300,227	952,573	951,822	451	30	
SIGMA ALDRICH CORP	COM	82655210	59,542,387	1,514,611	1,495,001	6,470	13,14	
SILICON LABORATORIES	COM	82691910	625,801	43,534	43,533	1		
SILICON IMAGE INC	COM	82705T10	1,422,292	261,595	261,595			

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

SILICON GRAPHICS INC	COM	82705610	5,645,264	1,411,316	1,409,146	2,070	10
SILICON STORAGE TECH	COM	82705710	5,176,266	438,221	437,091	1,130	
SILICON VY BANCSHARE	COM	82706410	25,858,528	748,178	708,149	32,164	7,86
SILICON VY GROUP INC	COM	82706610	7,569,875	263,300	263,100	200	
SILICONIX INC	COM NEW	82707920	973,350	43,260	43,260		
SILVERSTREAM SOFTWAR	COM	82790710	1,862,396	90,298	90,298		
SIMON PTY GROUP INC	COM	82880610	37,214,856	1,550,619	1,413,244	137,375	
SIMPSON MANUFACTURIN	COM	82907310	3,140,121	61,571	61,571		
SINCLAIR BROADCAST G	CL A	82922610	3,593,405	358,230	358,230		
SIRIUS SATELLITE RAD	COM	82966U10	8,408,554	280,875	280,575	300	
SITEL CORP	COM	82980K10	958,783	333,490	333,490		
SIPEX CORP	COM	82990910	4,044,443	168,962	168,762	200	
SIX FLAGS INC	COM	83001P10	13,357,650	777,195	776,335	660	20
SKECHERS U S A INC	CL A	83056610	1,437,470	92,740	92,740		
SKY FINL GROUP INC	COM	83080P10	11,472,560	684,929	683,239	1,690	
SKYLINE CORP	COM	83083010	1,085,885	57,342	57,342		
SKYWEST INC	COM	83087910	10,717,885	372,796	372,296	500	
SMART & FINAL INC	COM	83168310	790,797	93,035	93,035		
SMITH A O	COM	83186520	2,801,733	164,209	164,009	200	
SMITH INTL INC	COM	83211010	40,088,632	537,655	521,555	11,050	5,05
SMITH CHARLES E RESD	COM	83219710	13,904,386	295,838	295,758	80	
SMITHFIELD FOODS INC	COM	83224810	22,354,032	735,330	734,630	700	
SMUCKER J M CO	COM	83269630	7,171,942	256,599	256,599		
Page Total			996,838,699				

Page 66 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole Defined	Shared as	Shared Other
SMURFIT-STONE CONTAI	COM	83272710	38,550,007	2,580,840	2,398,058	132,632	50,150
SNAP ON INC	COM	83303410	33,656,275	1,207,400	1,204,990	2,410	
SODEXHO MARRIOTT SVC	COM	83379310	5,908,127	267,034	266,729	305	
SOFTNET SYS INC	COM	83396410	314,342	173,478	172,478	1,000	
SOLECTRON CORP	COM	83418210	402,973,130	11,887,113	11,311,153	432,835	143,125
SOLUTIA INC	COM	83437610	14,566,284	1,213,857	1,211,985	1,140	732
SOMERA COMMUNICATION	COM	83445810	1,733,091	199,504	199,504		
SONIC AUTOMOTIVE INC	CL A	83545G10	1,149,005	167,128	167,008	120	
SONIC CORP	COM	83545110	5,214,101	223,666	223,666		
SONICBLUE INC	COM	83546Q10	2,952,109	715,663	714,863	800	
SONICWALL INC	COM	83547010	3,565,477	219,414	219,414		
SONOCO PRODS CO	COM	83549510	115,489,393	5,340,550	1,031,544	4,305,571	3,435
SONOSITE INC	COM	83568G10	724,238	56,803	56,803		
SONY CORP	ADR NEW	83569930	10,641,006	153,108	131,288	21,820	
SOTHEBYS HLDGS INC	CL A	83589810	12,353,917	532,795	532,595		200
SONUS NETWORKS INC	COM	83591610	2,064,869	81,777	81,777		
SOURCE INFORMATION M	COM NEW	83615120	288,011	76,803	76,803		
SOUTH FINL GROUP INC	COM	83784110	4,451,138	335,935	335,718	217	
SOUTH JERSEY INDS IN	COM	83851810	2,265,135	76,139	76,139		
SOUTHERN CO	COM	84258710	407,639,813	12,259,844	12,230,517	17,708	11,619
SOUTHERN ENERGY INC	COM	84281610	12,020,312	424,566	403,265	19,027	2,274
SOUTHERN PERU COPPER	COM	84361110	2,342,760	181,962	181,962		
SOUTHERN UN CO NEW	COM	84403010	7,434,151	280,534	266,970	716	12,848
SOUTHTRUST CORP	COM	84473010	121,227,974	2,979,526	2,973,556	5,870	100
SOUTHWEST AIRLS CO	COM	84474110	1,787,841,461	53,320,652	53,287,300	25,077	8,275
SOUTHWEST BANCORPORA	COM	84476R10	9,488,991	220,998	220,958	40	
SOUTHWEST GAS CORP	COM	84489510	5,265,028	240,687	238,787	1,900	

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

SOUTHWEST SECS GROUP	COM	84522410	7,158,939	276,674	274,914	1,760	
SOUTHWESTERN ENERGY	COM	84546710	1,891,549	182,318	182,318		
SOVEREIGN BANCORP IN	COM	84590510	19,083,057	2,348,684	2,341,064	6,820	800
SOVRAN SELF STORAGE	COM	84610H10	3,112,564	156,607	156,167	440	
SPANISH BROADCASTING	CL A	84642588	1,200,840	240,168	240,168		
SPARTECH CORP	COM NEW	84722020	2,228,653	108,387	108,387		
SPECIALTY LABORATORI	COM	84749R10	1,470,750	44,400	44,000	400	
SPECTRA-PHYSICS LASE	COM	84756810	644,380	25,520	25,520		
SPECTRALINK CORP	COM	84758010	1,034,006	71,622	71,472	150	
SPECTRASITE HLDGS IN	COM	84760T10	5,170,693	390,241	389,491	750	
Page Total			3,055,115,576				

Page 67 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
SPECTRIAN CORP	COM	84760810	223,453	13,751	13,751		
SPEECHWORKS INTL INC	COM	84764M10	909,118	18,530	18,530		
SPEEDFAM-IPEC INC	COM	84770510	1,115,553	184,024	184,024		
SPEEDWAY MOTORSPORTS	COM	84778810	2,867,640	119,485	114,485		5,0
SPHERION CORP	COM	84842010	5,051,192	446,534	445,374	1,160	
SPIEGEL INC	CL A	84845710	751,486	174,278	174,278		
SPIEKER PPTYS INC	COM	84849710	31,126,522	620,978	596,653	24,325	
SPINNAKER EXPL CO	COM	84855W10	3,306,160	77,792	77,592	200	
SPORTSLINE COM INC	COM	84893410	745,363	140,317	140,217	100	
SPRINGS INDS INC	CL A	85178310	3,290,474	101,442	101,442		
SPRINT CORP	COM FON GR	85206110	307,812,740	15,154,231	15,043,795	84,932	25,5
SPRINT CORP	PCS COM SE	85206150	313,599,429	15,344,690	15,150,660	162,346	31,6
STAAR SURGICAL CO	COM PAR \$0	85231230	996,392	79,318	79,318		
STAMPS COM INC	COM	85285710	492,089	176,947	176,947		
STANCORP FINL GROUP	COM	85289110	13,996,002	293,110	293,110		
STANDARD MICROSYSTEM	COM	85362610	1,920,429	94,836	94,486	350	
STANDARD PAC CORP NE	COM	85375C10	10,351,548	442,847	442,427	420	
STANDARD REGISTER CO	COM	85388710	1,653,057	116,004	115,504	500	
STANDEX INTL CORP	COM	85423110	1,933,366	93,739	91,219		2,5
STANFORD MICRODEVICE	COM	85439910	5,810,472	161,402	35,763	125,639	
STANLEY WKS	COM	85461610	50,980,546	1,634,673	1,594,757	26,916	13,0
STARBASE CORP	COM NEW	85491020	663,016	282,857	282,857		
STAPLES INC	COM	85503010	105,486,061	8,930,415	8,220,110	474,227	236,0
STARBUCKS CORP	COM	85524410	141,969,177	3,208,343	3,163,358	40,045	4,9
STARMEDIA NETWORK IN	COM	85554610	560,726	296,524	295,524	1,000	
STARTEK INC	COM	85569C10	900,390	58,562	58,562		
STATE AUTO FINL CORP	COM	85570710	2,015,513	112,756	112,756		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	125,448,933	3,558,835	3,558,255	580	
STATE STR CORP	COM	85747710	884,352,096	7,119,814	3,030,415	3,872,066	217,3
STATEN IS BANCORP IN	COM	85755010	6,177,225	288,993	288,493	500	
STATION CASINOS INC	COM	85768910	4,870,119	326,044	325,894	150	
STEEL DYNAMICS INC	COM	85811910	3,413,707	310,337	308,917	1,420	
STEELCASE INC	CL A	85815520	6,406,739	461,747	461,307	440	
STEIN MART INC	COM	85837510	2,732,967	235,094	235,094		
STEPAN CO	COM	85858610	953,425	40,251	40,251		
STERLING BANCSHARES	COM	85890710	4,285,611	216,993	216,993		
STERICYCLE INC	COM	85891210	4,271,677	112,044	112,044		
Page Total			2,053,440,413				

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

Page 68 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
STERIS CORP	COM	85915210	12,243,454	759,284	758,584	700	
STEWART & STEVENSON	COM	86034210	8,146,767	358,841	357,321	1,520	
STEWART ENTERPRISES	CL A	86037010	1,304,540	684,439	684,439		
STEWART INFORMATION	COM	86037210	1,915,425	86,331	86,331		
STILLWATER MNG CO	COM	86074Q10	12,121,374	308,040	306,360	1,680	
STILWELL FINL INC	COM	86083110	173,584,637	4,401,568	4,326,248	54,820	20,500
STMICROELECTRONICS N	COM	86101210	1,804,911	42,159	42,159		
STONE ENERGY CORP	COM	86164210	10,691,029	165,624	165,424	200	
STONERIDGE INC	COM	86183P10	831,600	123,200	123,000	200	
STORAGE USA INC	COM	86190710	8,558,593	269,562	269,562		
STORA ENSO CORP	SPON ADR R	86210M10	240,945	20,506	20,172	334	
STORAGENETWORKS INC	COM	86211E10	362,974	14,629	14,271	358	
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	9,869,463	1,096,607	1,095,107	1,200	300
STRATOS LIGHTWAVE IN	COM	86310010	552,109	32,359	32,359		
STRAYER ED INC	COM	86323610	1,490,494	58,309	58,309		
STRIDE RITE CORP	COM	86331410	2,255,260	322,180	322,180		
STRUCTURAL DYNAMICS	COM	86355510	4,158,040	415,804	415,604	200	
STRYKER CORP	COM	86366710	207,409,843	4,099,819	3,676,902	332,102	90,810
STUDENT LN CORP	COM	86390210	2,180,365	40,053	40,053		
STURM RUGER & CO INC	COM	86415910	1,316,131	139,465	138,785	680	
SUIZA FOODS CORP	COM	86507710	24,693,408	514,446	514,146	200	100
SUMMIT BANCORP	COM	86600510	117,951,967	3,088,799	3,056,735	9,264	22,800
SUMMIT PPTYS INC	COM	86623910	6,385,522	245,597	245,597		
SUN COMMUNITIES INC	COM	86667410	7,081,163	211,378	200,188	11,190	
SUN MICROSYSTEMS INC	COM	86681010	1,727,769,964	61,982,779	60,264,431	1,392,477	325,870
SUNAIR ELECTRS INC	COM	86701710	540,229	278,900		278,900	
SUNGLASS HUT INTL IN	COM	86736F10	1,577,546	307,814	307,614	200	
SUNGARD DATA SYS INC	COM	86736310	64,821,709	1,375,527	1,309,560	56,267	9,700
SUNOCO INC	COM	86764P10	55,513,144	1,647,910	1,642,544	5,266	100
SUNRISE ASSISTED LIV	COM	86768K10	4,177,550	167,102	167,102		
SUNRISE TECHNOLOGIES	COM	86769L10	693,142	389,187	389,187		
SUNTRUST BKS INC	COM	86791410	343,057,617	5,445,359	5,416,177	27,330	1,850
SUPERCONDUCTOR TECHN	COM	86793110	434,249	119,793	119,793		
SUPERGEN INC	COM	86805910	2,671,270	192,524	192,524		
SUPERIOR ENERGY SVCS	COM	86815710	5,442,904	473,296	473,296		
SUPERIOR INDS INTL I	COM	86816810	7,789,533	246,801	246,801		
SUPERTEX INC	COM	86853210	1,025,973	51,906	51,906		
Page Total			2,832,664,844				

Page 69 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SUPERVALU INC	COM	86853610	35,593,759	2,565,316	2,563,116	2,200	
SUPPORT COM INC	COM	86858710	413,181	20,404	20,404		
SURMODICS INC	COM	86887310	3,310,503	89,930	89,730	200	
SUSQUEHANNA BANCShar	COM	86909910	5,486,943	332,542	332,042		500

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

SWIFT ENERGY CO	COM	87073810	6,695,970	177,966	177,766	200		
SWIFT TRANSN CO	COM	87075610	11,077,721	559,142	558,742	200		2
SWISSCOM AG	SPONSORED	87101310	612,437	23,900	23,900			
SYBASE INC	COM	87113010	53,366,276	2,693,634	2,691,344	2,090		2
SYBRON DENTAL SPECIA	COM	87114210	3,770,516	223,438	219,106	3,799		5
SYCAMORE NETWORKS IN	COM	87120610	36,929,463	991,395	807,318	183,327		7
SYKES ENTERPRISES IN	COM	87123710	1,412,390	318,321	318,321			
SYLVAN LEARNING SYS	COM	87139910	5,832,728	393,784	393,684	100		
SYMANTEC CORP	COM	87150310	62,519,518	1,873,244	1,872,544	600		1
SYMBOL TECHNOLOGIES	COM	87150810	90,334,728	2,509,298	2,506,438	2,460		4
SYMMETRICOM INC	COM	87154310	1,634,538	167,645	167,645			
SYMYX TECHNOLOGIES	COM	87155510	6,026,400	167,400	167,200	200		
SYNCOR INTL CORP DEL	COM	87157J10	6,375,446	175,270	175,270			
SYNGENTA AG	SPONSORED	87160A10	1,915,867	175,173	172,691	2,482		
SYNOPSYS INC	COM	87160710	28,147,360	593,363	590,123	640		2,6
SYNOVUS FINL CORP	COM	87161C10	129,260,723	4,798,631	4,793,391	5,140		1
SYNTEL INC	COM	87162H10	327,985	57,041	57,041			
SYNTROLEUM CORP	COM	87163010	3,941,824	231,872	231,692	180		
SYSCO CORP	COM	87182910	502,852,740	16,761,758	13,219,095	1,936,542		1,606,1
SYSTEMS & COMPUTER T	COM	87187310	3,299,098	267,958	267,658	300		
TCF FINL CORP	COM	87227510	36,882,140	827,659	824,147	1,420		2,0
TC PIPELINES LP	UT COM LTD	87233Q10	542,291	28,171	24,671	3,500		
TD WATERHOUSE GRP IN	COM	87236210	3,333,408	251,578	249,178	2,400		
TECO ENERGY INC	COM	87237510	44,493,804	1,374,326	1,259,217	46,197		68,9
TEPPCO PARTNERS L P	UT LTD PAR	87238410	389,037	15,839	13,439			2,4
THQ INC	COM NEW	87244340	3,833,675	157,279	157,279			
TJX COS INC NEW	COM	87254010	153,236,027	5,522,019	5,508,159	11,360		2,5
TNPC INC	COM	87260K10	635,817	64,800	64,800			
TRW INC	COM	87264910	85,137,547	2,197,098	2,183,072	5,500		8,5
TMP WORLDWIDE INC	COM	87294110	22,270,710	404,922	404,572	350		
TTM TECHNOLOGIES IN	COM	87305R10	293,670	20,700	20,700			
TXU CORP	COM	87316810	211,977,352	4,783,746	4,772,400	6,047		5,2
TAKE-TWO INTERACTIVE	COM	87405410	2,330,302	202,635	202,635			
Page Total			1,566,493,894					

Page 70 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
TALBOTS INC	COM	87416110	10,694,636	234,403	232,614	1,389	400
TALK COM INC	COM	87426410	615,743	428,492	428,492		
TANGER FACTORY OUTLE	COM	87546510	1,319,332	57,835	57,835		
TANNING TECHNOLOGY C	COM	87588P10	266,960	72,406	72,406		
TANOX INC	COM	87588Q10	2,070,405	52,834	52,814	20	
TARGET CORP	COM	87612E10	2,656,795,344	82,381,251	81,792,601	402,672	185,978
TARGETED GENETICS CO	COM	87612M10	1,337,660	200,039	200,039		
TASTY BAKING CO	COM	87655330	560,400	40,000			40,000
TAUBMAN CTRS INC	COM	87666410	4,071,462	372,265	372,265		
TECH DATA CORP	COM	87823710	14,616,739	540,420	539,045	1,175	200
TECHNE CORP	COM	87837710	9,575,254	265,522	264,902	620	
TECHNITROL INC	COM	87855510	17,416,684	423,506	421,466	1,540	500
TECHNOLOGY SOLUTIONS	COM	87872T10	653,469	307,515	307,515		
TECUMSEH PRODS CO	CL A	87889520	8,302,561	197,977	197,637	340	
TEJON RANCH CO DEL	COM	87908010	911,302	47,365	47,365		
TEKELEC	COM	87910110	8,594,370	286,479	286,179	300	
TEKTRONIX INC	COM	87913110	57,722,371	1,713,491	1,711,456	2,035	

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

TELCOM SEMICONDUCTOR	COM	87921P10	3,272,200	287,666	272,666	15,000	
TELE CENTRO OESTE CE	SPON ADR P	87923P10	327,517	33,810	33,810		
TELE NORTE LESTE PAR	SPON ADR P	87924610	472,117	20,696	20,696		
TELECOM ITALIA SPA	SPON ADR O	87927W10	1,489,212	13,500	13,500		
TELECORP PCS INC NEW	CL A	87930010	6,492,755	290,179	290,179		
TELEDYNE TECHNOLOGIE	COM	87936010	5,781,273	244,710	244,062	634	14
TELEFLEX INC	COM	87936910	19,361,682	438,176	437,616	560	
TELEFONICA S A	SPONSORED	87938220	2,122,050	42,441	41,826	615	
TELEFONOS DE MEXICO	SPON ADR O	87940378	3,133,931	69,450	69,450		
TELEPHONE & DATA SYS	COM	87943310	55,004,040	611,156	607,859	3,197	100
TELESP CELULAR PART	SPON ADR P	87952L10	607,365	22,495	22,495		
TELIGENT INC	CL A	87959Y10	286,929	148,131	147,431	700	
TELLABS INC	COM	87966410	402,599,338	7,125,652	7,106,608	16,844	2,200
TEMPLE INLAND INC	COM	87986810	74,284,460	1,385,258	1,003,735	381,523	
TELETECH HOLDINGS IN	COM	87993910	3,099,642	168,688	168,588	100	
TENET HEALTHCARE COR	COM	88033G10	277,963,788	6,255,233	6,244,548	9,985	700
TENNANT CO	COM	88034510	3,358,320	69,965	69,365	600	
TENNECO AUTOMOTIVE I	COM	88034910	818,808	272,936	272,565	300	71
TERADYNE INC	COM	88077010	111,064,786	2,981,605	2,970,760	10,245	600
TERAYON COMMUNICATIO	COM	88077510	881,506	217,013	217,003	10	
Page Total			3,767,946,411				

Page 71 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Sh O
TEREX CORP NEW	COM	88077910	3,577,327	221,000	220,680	320	
TERRA NETWORKS S A	SPONSORED	88100W10	376,577	35,654	35,612	42	
TERREMARK WORLDWIDE	COM	88144810	639,676	852,902	852,902		
TESORO PETE CORP	COM	88160910	2,896,798	249,187	249,187		
TETRA TECH INC NEW	COM	88162G10	9,042,204	283,677	283,477	200	
TEVA PHARMACEUTICAL	ADR	88162420	1,024,181	13,982	13,982		
TEXACO INC	COM	88169410	2,510,710,058	40,413,844	9,786,299	30,520,029	107,
TEXAS BIOTECHNOLOGY	COM	88221T10	2,850,548	331,845	311,845		20,
TEXAS INDS INC	COM	88249110	5,473,380	182,446	182,366	80	
TEXAS INSTRS INC	COM	88250810	1,501,062,473	31,684,696	31,495,660	128,937	60,
TEXAS REGL BANCSHARE	CL A VTG	88267310	4,142,677	127,467	127,467		
TEXTRON INC	COM	88320310	125,843,787	2,706,318	2,676,937	23,490	5,
THERAGENICS CORP	COM	88337510	958,615	191,723	191,723		
THERMA-WAVE INC	COM	88343A10	1,147,090	81,935	81,935		
THERMO CARDIOSYSTEMS	COM NONRED	88355K20	1,074,255	122,772	122,772		
THERMO ELECTRON CORP	COM	88355610	107,933,297	3,628,010	3,603,324	8,267	16,
THOMAS & BETTS CORP	COM	88431510	18,739,479	1,157,687	1,153,373	2,314	2,
THOMAS INDS INC	COM	88442510	2,839,452	122,127	122,127		
THOR INDS INC	COM	88516010	999,587	50,612	50,612		
THORATEC LABS CORP	COM NEW	88517530	1,018,314	92,574	92,574		
3DO CO	COM	88553W10	343,339	130,796	130,796		
3COM CORP	COM	88553510	32,180,294	3,785,917	3,772,582	11,285	2,
THREE FIVE SYS INC	COM	88554L10	2,975,472	165,304	164,849	455	
TIBCO SOFTWARE INC	COM	88632Q10	47,681,831	994,677	929,328	65,349	
TICKETMASTER ONLINE-	CL B	88633P20	1,260,060	150,455	150,455		
TIDEWATER INC	COM	88642310	28,921,495	651,752	650,552	1,000	
TIFFANY & CO NEW	COM	88654710	137,981,709	4,363,058	4,353,683	8,675	
TIMBERLAND CO	CL A	88710010	11,574,256	173,073	171,923	200	
TIME WARNER INC	COM	88731510	1,264,074,161	24,197,438	23,927,335	239,128	30,
TIME WARNER TELECOM	CL A	88731910	19,711,525	310,726	310,126	600	

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

TIMKEN CO	COM	88738910	17,680,988	1,168,991	1,167,621	1,370
TITAN CORP	COM	88826610	8,349,591	513,821	513,801	20
TITAN PHARMACEUTICAL	COM	88831410	6,603,296	186,692	183,992	200
TIVO INC	COM	88870610	572,055	106,429	105,929	500
TNT POST GROEP N V	SPONSORED	88874210	376,117	15,313	15,313	
TOKIO MARINE & FIRE	ADR NEW	88909040	1,476,300	25,900	25,900	
TOLL BROTHERS INC	COM	88947810	9,636,076	235,745	235,745	
Page Total			5,893,748,340			

Page 72 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discret Shared as Defined	Sha Ot
TOLLGRADE COMMUNICAT	COM	88954210	3,366,614	92,236	92,136	100	
TOO INC	COM	89033310	2,795,912	223,673	223,059	586	
TOOTSIE ROLL INDS IN	COM	89051610	10,232,489	222,146	220,818	1,328	
TOPPS INC	COM	89078610	10,211,910	1,111,561	1,111,361	200	
TORCHMARK CORP	COM	89102710	87,944,240	2,288,010	2,269,680	11,530	6,
TORO CO	COM	89109210	3,198,886	87,194	86,934	260	
TOSCO CORP	COM NEW	89149030	110,397,468	3,253,012	3,236,457	13,155	3,
TOTAL FINA ELF S A	SPONSORED	89151E10	2,298,799	31,626	31,626		
TOWER AUTOMOTIVE INC	COM	89170710	2,996,055	332,895	332,895		
TOTAL SYS SVCS INC	COM	89190610	6,370,565	284,718	284,618	100	
TOWN & CTRY TR	SH BEN INT	89208110	3,039,052	157,366	157,366		
TOYOTA MOTOR CORP	SP ADR REP	89233130	6,877,161	109,248	109,248		
TOYS R US INC	COM	89233510	67,802,868	4,063,215	4,037,400	25,815	
TRAMMELL CROW CO	COM	89288R10	2,515,023	186,298	186,138	160	
TRANS WORLD ENTMT CO	COM	89336Q10	4,361,336	488,009	487,809	200	
TRANSACTION SYS ARCH	CL A	89341610	4,491,073	388,434	387,974	360	
TRANSATLANTIC HLDGS	COM	89352110	15,483,265	146,241	145,971	270	
TRANSKARYOTIC THERAP	COM	89373510	5,739,374	157,515	157,315	200	
TRANSMETA CORP DEL	COM	89376R10	1,440,550	61,300	61,300		
TRANSMONTAIGNE INC	COM	89393410	657,816	239,206	239,206		
TRAVELOCITY COM INC	COM	89395310	1,309,851	108,029	108,029		
TRANSWITCH CORP	COM	89406510	30,563,628	781,179	780,059	920	
TREDEGAR CORP	COM	89465010	3,318,208	190,297	190,297		
TREMONT CORP	COM PAR \$1	89474520	500,452	15,670	15,670		
TRENDWEST RESORTS IN	COM	89491710	866,025	32,075	32,075		
TREX INC	COM	89531P10	897,589	35,637	35,537	100	
TRIAD HOSPITALS INC	COM	89579K10	8,826,288	271,061	270,565	481	
TRIANGLE PHARMACEUTI	COM	89589H10	1,212,872	245,670	245,670		
TRIAD GTY INC	COM	89592510	3,337,078	100,742	100,742		
TRIARC COS INC	CL A	89592710	2,786,882	114,923	114,863	60	
TRICON GLOBAL RESTAU	COM	89595310	131,428,539	3,982,683	3,956,877	20,272	5,
TRIBUNE CO NEW	COM	89604710	229,728,840	5,437,369	5,251,715	102,105	83,
TRICO MARINE SERVICE	COM	89610610	2,785,483	180,442	180,322	120	
TRICORD SYSTEMS INC	COM	89612110	1,075,680	129,413	128,913	500	
TRIGON HEALTHCARE IN	COM	89618L10	42,260,164	543,106	542,576	430	
TRIMBLE NAVIGATION L	COM	89623910	4,467,768	186,157	183,637	520	2,
TRIMERIS INC	COM	89626310	7,005,397	127,661	127,521	140	
Page Total			824,591,200				

Page 73 of 82

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	Discretionary
TRINITY INDS INC	COM	89652210	11,051,700	442,068	441,268	500	
TRIPATH TECHNOLOGY I	COM	89672P10	225,843	15,780	15,780		
TRIQUINT SEMICONDUCT	COM	89674K10	33,177,131	759,428	742,413	15,215	1,
TRITON PCS HLDGS INC	CL A	89677M10	7,395,958	217,932	217,632	300	
TRIUMPH GROUP INC NE	COM	89681810	3,470,199	84,639	84,639		
TRIZETTO GROUP INC	COM	89688210	2,430,027	145,624	145,624		
TRUE NORTH COMMUNICA	COM	89784410	21,699,777	510,583	509,883	400	
TRUST CO NJ JERSEY C	COM	89830410	1,573,151	125,231	117,231		8,
TRUSTCO BK CORP N Y	COM	89834910	5,799,135	475,846	475,646	200	
TRUSTMARK CORP	COM	89840210	10,022,124	477,244	477,044	200	
TUCKER ANTHONY SUTRO	COM	89864710	4,627,677	188,408	187,239		1,
TUESDAY MORNING CORP	COM NEW	89903550	441,289	83,074	83,074		
TULARIK INC	COM	89916510	3,079,669	104,619	104,619		
TUMBLEWEED COMMUNICA	COM	89969010	1,126,781	65,859	63,859	2,000	
TUPPERWARE CORP	COM	89989610	24,782,928	1,212,650	1,212,350	300	
TURNSTONE SYSTEMS IN	COM	90042310	513,688	69,072	67,854	1,218	
TUT SYSTEMS	COM	90110310	1,010,550	122,491	122,491		
TWEETER HOME ENTMT G	COM	90116710	1,352,647	110,991	110,351	640	
21ST CENTY INS GROUP	COM	90130N10	3,640,647	255,484	255,384	100	
TWINLAB CORP	COM	90177410	248,719	147,433	147,433		
II VI INC	COM	90210410	806,733	53,120	53,120		
TYCO INTL LTD NEW	COM	90212410	1,335,056,274	24,055,068	23,458,648	446,572	149,
TYSON FOODS INC	CL A	90249410	21,705,370	1,702,382	1,698,502	3,280	
UAL CORP	COM PAR \$0	90254950	15,784,631	405,389	404,498	891	
UCAR INTL INC	COM	90262K10	4,988,850	511,677	511,377	300	
UCBH HOLDINGS INC	COM	90262T30	3,638,988	78,048	77,648	400	
UGI CORP NEW	COM	90268110	8,203,264	324,086	322,786	1,300	
UICI	COM	90273710	1,730,926	291,549	291,549		
UIL HLDG CORP	COM	90274810	5,684,683	114,265	114,265		
UMB FINL CORP	COM	90278810	4,811,395	128,733	128,733		
USX MARATHON GROUP	COM NEW	90290582	199,855,167	7,201,988	7,190,606	6,282	5,
U S B HLDG INC	COM	90291010	813,942	64,794	64,794		
UST INC	COM	90291110	77,294,421	2,754,416	2,742,441	7,075	4,
US BANCORP DEL	COM	90297310	410,848,879	14,076,434	13,983,600	52,475	40,
USA NETWORKS INC	COM	90298410	16,831,858	865,970	853,945	8,225	3,
URS CORP NEW	COM	90323610	1,435,683	97,752	97,752		
U S G CORP	COM NEW	90329340	17,896,252	795,389	793,729	960	
Page Total			2,265,056,956				

Page 74 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Discretionary
US LEC CORP	CL A	90331S10	385,667	80,147	79,947	200	
USEC INC	COM	90333E10	2,711,510	628,829	628,829		
USX-U S STL	COM	90337T10	30,955,068	1,719,726	1,712,316	7,410	
US UNWIRED INC	CL A	90338R10	810,808	175,310	149,300	26,010	
US ONCOLOGY INC	COM	90338W10	3,689,868	584,580	584,580		
UTI ENERGY CORP	COM	90338710	7,506,743	228,342	228,342		
U S WIRELESS CORP	COM	90339C10	343,958	78,619	78,619		

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

ULTICOM INC	COM	90384410	1,502,645	44,115	44,115			
ULTIMATE ELECTRS INC	COM	90384910	1,342,544	61,200	61,200			
USA ED INC	COM	90390U10	198,924,956	2,925,367	2,921,140	4,127		100
ULTRAMAR DIAMOND SHA	COM	90400010	47,473,986	1,537,619	1,535,639	1,680		300
ULTRATECH STEPPER IN	COM	90403410	4,180,106	161,550	161,470	80		
UNIFI INC	COM	90467710	5,946,393	665,368	664,708	660		
UNILEVER PLC	SPON ADR N	90476770	1,571,879	45,480	38,609	6,871		
UNILEVER N V	N Y SHS NE	90478470	479,858,750	7,624,430	7,608,916	15,514		
UNIGRAPHICS SOLUTION	CL A	90492810	684,500	41,963	40,963	1,000		
UNION CARBIDE CORP	COM	90558110	838,295,551	15,578,227	2,468,105	13,108,182		1,940
UNION PAC CORP	COM	90781810	236,506,368	4,660,224	4,553,212	33,928		73,084
UNION PLANTERS CORP	COM	90806810	85,314,229	2,386,412	2,377,839	8,080		493
UNIONBANCAL CORP	COM	90890610	19,523,930	811,401	810,801	600		
UNIROYAL TECHNOLOGY	COM	90916310	615,443	98,471	98,471			
UNISOURCE ENERGY COR	COM	90920510	4,538,376	241,249	241,049	200		
UNISYS CORP	COM	90921410	79,555,188	5,439,671	5,427,826	8,245		3,600
UNIT CORP	COM	90921810	4,300,914	227,117	226,659			458
UNITED AUTO GROUP IN	COM	90944010	534,023	79,860	79,740	120		
UNITED CMNTY FINL CO	COM	90983910	1,459,634	210,413	210,413			
UNITED BANKSHARES IN	COM	90990710	5,898,893	277,595	277,595			
UNITED DOMINION INDS	COM	90991410	295,802	24,272	24,272			
UNITED DOMINION REAL	COM	91019710	10,673,444	987,185	987,185			
UNITED FIRE & CAS CO	COM	91033110	435,665	22,059	14,122	7,937		
UNITED NATL BANCORP	COM	91090910	2,346,915	122,318	122,318			
UNITED NAT FOODS INC	COM	91116310	1,214,538	68,910	68,210	700		
UNITED PAN-EUROPE CO	SPON ADR A	91130020	918,099	87,438	53,240	34,198		
UNITED PARCEL SERVIC	CL B	91131210	50,051,651	851,943	697,337	119,232		35,374
UNITED RENTALS INC	COM	91136310	6,898,891	513,425	513,304	121		
UNITED STATES CELLUL	COM	91168410	14,386,434	238,779	237,449	930		400
US AIRWAYS GROUP INC	COM	91190510	51,240,676	1,263,268	1,261,908	1,360		
Page Total			2,202,894,045					

Page 75 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
U S INDS INC NEW	COM	91208010	5,232,136	654,017	638,007	16,010	
UNITED STATIONERS IN	COM	91300410	10,509,040	422,474	422,274	200	
UNITED TECHNOLOGIES	COM	91301710	819,015,553	10,416,732	10,226,376	109,287	81,069
UNITED TELEVISION IN	COM	91306610	3,898,064	33,604	33,604		
UNITED THERAPEUTICS	COM	91307C10	1,658,254	112,424	112,024	400	
UNITEDHEALTH GROUP I	COM	91324P10	380,118,943	6,193,384	6,182,824	10,160	400
UNITEDGLOBALCOM	CL A	91324750	6,443,793	472,939	472,699	240	
UNITRIN INC	COM	91327510	23,261,346	572,587	571,487	100	1,000
UNIVERSAL ACCESS INC	COM	91336310	567,592	70,949	70,946	3	
UNIVERSAL COMPRESSIO	COM	91343110	1,933,456	51,303	51,303		
UNIVERSAL CORP VA	COM	91345610	11,266,710	321,906	320,516	1,390	
UNIVERSAL DISPLAY CO	COM	91347P10	534,705	74,399	74,399		
UNIVERSAL ELECTRS IN	COM	91348310	1,493,591	96,754	96,554	200	
UNIVERSAL FST PRODS	COM	91354310	1,297,069	97,892	97,632	260	
UNIVERSAL HLTH SVCS	CL B	91390310	41,741,307	373,524	373,204	320	
UNIVISION COMMUNICAT	CL A	91490610	76,279,303	1,863,334	1,848,204	14,730	400
UNOCAL CORP	COM	91528910	180,217,702	4,658,353	4,617,740	14,473	26,140
UNOVA INC	COM	91529B10	1,335,170	368,323	368,203	120	
UNUMPROVIDENT CORP	COM	91529Y10	118,033,306	4,391,937	4,363,116	22,021	6,800
USFREIGHTWAYS CORP	COM	91690610	6,664,412	221,571	221,451	120	

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

USINTERNETWORKING IN	COM	91731180	873,625	174,725	173,625	1,100		
UTILICORP UTD INC	COM	91800510	29,960,694	966,474	959,164	5,010	2,300	
UTSTARCOM INC	COM	91807610	737,521	47,582	47,461		121	
VA LINUX SYSTEMS INC	COM	91819B10	450,133	55,401	55,331	20	50	
V F CORP	COM	91820410	78,314,096	2,160,985	2,143,405	14,280	3,300	
VYYO INC	COM	91845810	327,038	53,394	53,394			
VAIL RESORTS INC	COM	91879Q10	3,060,848	130,599	130,599			
VALASSIS COMMUNICATI	COM	91886610	16,129,696	511,048	510,748	200	100	
VALHI INC NEW	COM	91890510	1,324,823	115,202	115,202			
VALENCE TECHNOLOGY I	COM	91891410	2,145,615	230,414	229,814	600		
VALENTIS INC	COM	91913E10	1,529,666	214,690	211,835	2,855		
VALERO ENERGY CORP N	COM	91913Y10	50,335,281	1,353,572	1,350,652	220	2,700	
VALLEY NATL BANCORP	COM	91979410	13,131,557	394,199	391,099	3,100		
VALMONT INDS INC	COM	92025310	2,120,989	115,428	115,428			
VALSPAR CORP	COM	92035510	14,704,007	456,930	455,770	760	400	
VALUE CITY DEPT STOR	COM	92038710	629,937	119,988	119,988			
VALUE LINE INC	COM	92043710	1,010,005	29,223	29,223			
Page Total			1,908,286,983					

Page 76 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shar Oth
VALUEVISION INTL INC	CL A	92047K10	3,722,266	294,833	294,373	460	
VANS INC	COM	92193010	1,246,207	73,579	73,579		
VARCO INTL INC DEL	COM	92212210	20,607,472	947,470	873,637	73,833	
VARIAN MED SYS INC	COM	92220P10	17,367,414	255,640	255,560	80	
VARIAN INC	COM	92220610	9,563,014	282,303	282,103	200	
VARIAN SEMICONDUCTOR	COM	92220710	5,973,695	251,524	250,044	1,480	
VASCO DATA SEC INTL	COM	92230Y10	318,140	59,189	59,189		
VASOMEDICAL INC	COM	92232110	750,011	342,941	317,941		25,00
VASTERA INC	COM	92239N10	312,000	19,500	19,500		
VAXGEN INC	COM NEW	92239020	1,063,101	54,518	54,518		
VECTREN CORP	COM	92240G10	17,461,387	681,420	679,996	1,424	
VECTOR GROUP LTD	COM	92240M10	1,942,551	122,853	122,727	126	
VEECO INSTRS INC DEL	COM	92241710	7,716,559	192,313	192,113	200	
VENTAS INC	COM	92276F10	2,564,803	455,965	455,725	240	
VENTANA MED SYS INC	COM	92276H10	1,624,170	87,793	87,793		
VENTIV HEALTH INC	COM	92279310	1,502,842	119,634	119,634		
VENATOR GROUP INC	COM	92294410	20,502,361	1,322,733	1,317,713	2,320	2,70
VERITY INC	COM	92343C10	16,138,648	670,711	670,511	200	
VERISIGN INC	COM	92343E10	134,393,682	1,811,553	1,768,028	32,620	10,90
VERITAS DGC INC	COM	92343P10	7,068,790	218,848	218,848		
VERIZON COMMUNICATIO	COM	92343V10	2,702,193,787	53,909,103	52,495,526	770,592	642,98
VERITAS SOFTWARE CO	COM	92343610	678,039,775	7,749,026	7,705,039	41,649	2,33
VERTEL CORP	COM	92490710	392,357	167,388	167,388		
VERSATA INC	COM	92529810	365,273	40,872	40,872		
VERTEX PHARMACEUTICA	COM	92532F10	39,364,968	550,559	549,109	350	1,10
VERTICALNET INC	COM	92532L10	4,527,950	680,281	674,261	1,020	5,00
VERTEX INTERACTIVE I	COM	92532210	461,625	73,860	73,860		
VIALINK CO	COM	92552Q10	317,367	112,862	112,862		
VIAD CORP	COM	92552R10	41,351,815	1,797,905	1,797,251	454	20
VIASAT INC	COM	92552V10	1,607,812	122,500	118,794	280	3,42
VIACOM INC	CL A	92552410	872,884	18,572	18,257	315	
VIACOM INC	CL B	92552430	1,365,607,471	29,210,855	29,126,597	63,795	20,46
VIATEL INC	COM	92552920	1,479,645	397,861	396,461	1,400	

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

VIASYSTEMS GROUP INC	COM	92553H10	3,565,598	428,970	397,183	31,787	
VIANT CORP	COM	92553N10	1,249,750	314,878	290,878		24,000
VICAL INC	COM	92560210	2,894,232	156,445	156,095	350	
VICOR CORP	COM	92581510	5,224,773	172,009	171,729	280	
Page Total			5,121,356,195				

Page 77 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Discretionary Other
VIA NET WRKS INC	COM	92591210	410,232	107,616	107,616		
VIEWPOINT CORP	COM	92672P10	815,207	149,937	149,937		
VIGNETTE CORP	COM	92673410	26,409,276	1,467,182	1,430,562	36,120	500
VINTAGE PETE INC	COM	92746010	15,900,497	739,558	738,858	700	
VION PHARMACEUTICALS	COM	92762410	313,664	39,208	17,208		22,000
VIRATA CORP	COM	92764610	2,082,399	191,485	191,285	200	
VISHAY INTERTECHNOLO	COM	92829810	44,460,134	2,939,513	2,937,934	385	1,190
VISTEON CORP	COM	92839U10	30,264,803	2,631,722	2,621,163	8,023	2,530
VISX INC DEL	COM	92844S10	6,784,550	650,048	639,848	2,300	7,900
VISUAL NETWORKS INC	COM	92844410	657,332	202,256	202,256		
VITAL SIGNS INC	COM	92846910	1,415,684	44,068	43,968	100	
VITRIA TECHNOLOGY	COM	92849Q10	3,218,830	415,333	415,033	300	
VITESSE SEMICONDUCTO	COM	92849710	191,706,856	3,465,918	3,427,334	29,870	8,710
VIVENDI UNIVERSAL	SPON ADR N	92851S20	22,522,973	344,852	343,641	1,211	
VIVUS INC	COM	92855110	362,022	167,914	167,914		
VODAFONE GROUP PLC N	SPONSORED	92857W10	20,105,429	561,416	511,736	49,680	
VOICESTREAM WIRELESS	COM	92861510	177,300,042	1,761,988	1,504,008	210,323	47,650
VOLT INFORMATION SCI	COM	92870310	1,345,886	64,862	64,762	100	
VORNADO RLTY TR	SH BEN INT	92904210	22,330,072	582,848	582,778	70	
VOTORANTIM CELULOSE	SPONSORED	92906P10	218,713	15,693	15,693		
VULCAN MATLS CO	COM	92916010	88,059,503	1,839,363	1,837,938	1,425	
WFS FINL INC	COM	92923B10	1,206,348	65,208	65,208		
WD-40 CO	COM	92923610	2,277,511	117,174	117,174		
WGL HLDGS INC	COM	92924F10	16,118,704	529,576	525,621	3,955	
W-H ENERGY SVCS INC	COM	92925E10	265,774	13,500	13,500		
W HLDG CO INC	COM	92925110	2,937,753	252,710	252,470	240	
WJ COMMUNICATIONS IN	COM	92928410	433,057	30,390	30,390		
WMS INDS INC	COM	92929710	3,551,297	176,462	176,462		
W P CAREY & CO LLC	COM	92930Y10	400,806	22,144	21,225		910
WPP GROUP PLC	SPON ADR N	92930930	1,742,216	27,737	27,487	250	
WPS RESOURCES CORP	COM	92931B10	73,448,369	1,995,229	212,001	1,782,628	600
WABASH NATL CORP	COM	92956610	1,390,013	161,161	161,161		
WABTEC CORP	COM	92974010	2,999,610	255,286	255,286		
WACHOVIA CORP	COM	92977110	238,759,597	4,107,692	3,826,850	182,050	98,790
WACKENHUT CORP	COM SER A	92979410	1,131,610	83,823	83,823		
WADDELL & REED FINL	CL A	93005910	29,461,466	783,029	781,645	705	670
WADDELL & REED FINL	CL B	93005920	376,725	10,046	7,549		2,490
Page Total			1,033,184,960				

Page 78 of 82

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

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

Issuer	Class	Number	Value	Prin Amt	Sole	Shared as Defined	Shared as Other
WAL MART STORES INC	COM	93114210	4,363,438,396	82,135,311	78,998,983	1,895,561	1,240,000
WALGREEN CO	COM	93142210	849,665,875	20,321,101	18,631,141	1,015,386	674,000
WALLACE COMPUTER SER	COM	93227010	12,656,925	744,525	744,325	200	
WALTER INDS INC	COM	93317Q10	1,886,250	251,500	251,300	200	
WARNACO GROUP INC	CL A	93439010	614,668	364,356	364,056	300	
WASHINGTON FED INC	COM	93882410	12,595,827	442,938	439,938		3,000
WASHINGTON GROUP INT	COM	93886210	2,334,539	285,152	285,152		
WASHINGTON MUT INC	COM	93932210	560,918,189	10,570,996	10,526,759	43,737	
WASHINGTON POST CO	CL B	93964010	44,346,526	71,889	61,100	3,387	7,000
WASHINGTON REAL ESTA	SH BEN INT	93965310	8,038,217	340,242	339,802	440	
WASTE CONNECTIONS IN	COM	94105310	5,607,282	169,599	169,599		
WASTE MGMT INC DEL	COM	94106L10	425,542,781	15,334,875	11,331,169	4,002,463	1,000
WATCHGUARD TECHNOLOG	COM	94110510	3,202,568	101,267	101,167	100	
WATERS CORP	COM	94184810	99,824,166	1,195,499	1,192,809	2,490	
WATSCO INC	COM	94262220	1,581,696	137,300	137,300		
WATSON PHARMACEUTICA	COM	94268310	87,874,207	1,716,729	1,714,514	2,115	
WATTS INDS INC	CL A	94274910	1,734,874	125,036	125,036		
WAUSAU-MOSINEE PAPER	COM	94331510	5,956,861	588,332	588,132	200	
WAVE SYSTEMS CORP	CL A	94352610	1,599,511	355,447	353,247	2,200	
WAYPOINT FINL CORP	COM	94675610	399,861	36,351	36,351		
WEATHERFORD INTL INC	COM	94707410	50,947,029	1,078,244	1,074,519	2,100	1,000
WEBB DEL CORP	COM	94742310	8,417,067	287,763	287,683	80	
WEBEX INC	COM	94767L10	404,766	19,390	19,390		
WEBMETHODS INC	COM	94768C10	9,194,929	103,387	103,287	100	
WEBSense INC	COM	94768410	379,146	26,148	23,097	3,051	
WEBLINK WIRELESS INC	CL A	94769A10	1,171,178	340,756	340,756		
WEBMD CORP	COM	94769M10	15,389,628	1,938,973	1,911,958	19,377	7,000
WEBSTER FINL CORP CO	COM	94789010	16,360,145	577,852	566,801	7,147	3,000
WEBTRENDS CORP	COM	94844D10	8,389,299	289,916	289,616	300	
WEBVAN GROUP INC	COM	94845V10	368,389	785,478	785,438	40	
WEINGARTEN RLTY INVS	SH BEN INT	94874110	11,124,706	254,279	254,279		
WEIS MKTS INC	COM	94884910	4,408,676	115,073	112,714	100	2,000
WELLMAN INC	COM	94970210	3,589,628	254,133	254,133		
WELLPOINT HEALTH NET	COM	94973H10	182,195,152	1,580,869	1,579,709	1,160	
WELLS FARGO & CO NEW	COM	94974610	1,871,363,082	33,605,026	31,799,621	1,216,980	588,000
WENDYS INTL INC	COM	95059010	53,915,216	2,053,913	2,050,886	3,027	
WERNER ENTERPRISES I	COM	95075510	4,976,104	292,712	292,472	240	
Page Total			8,732,413,359				

Page 79 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined	Shared as Other
WESBANCO INC	COM	95081010	3,439,272	146,352	146,352		
WESCO FINL CORP	COM	95081710	3,793,482	13,464	12,175		1,289
WESCO INTL INC	COM	95082P10	1,244,984	171,722	171,442	280	
WEST PHARMACEUTICAL	COM	95530610	2,021,821	82,315	82,275	40	
WESTAMERICA BANCORPO	COM	95709010	17,698,069	411,583	411,483	100	
WESTELL TECHNOLOGIES	CL A	95754110	550,192	179,684	179,684		
WESTCORP INC	COM	95790710	1,160,865	77,391	77,391		
WESTERN DIGITAL CORP	COM	95810210	2,914,888	1,196,097	1,196,097		
WESTERN GAS RES INC	COM	95825910	6,077,471	180,410	180,410		
WESTERN RES INC	COM	95942510	20,774,119	837,261	833,792	2,869	600
WESTERN WIRELESS COR	CL A	95988E20	14,426,380	368,142	359,642	5,000	3,500

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

WESTFIELD AMER INC	COM	95991010	5,381,232	372,739	372,739			
WESTPOINT STEVENS IN	COM	96123810	3,478,221	464,382	464,382			
WESTPORT RES CORP	COM	96141510	381,703	17,400	17,400			
WESTVACO CORP	COM	96154810	478,349,157	16,389,117	16,386,287	2,830		
WESTWOOD ONE INC	COM	96181510	21,956,739	1,136,948	1,132,348	4,400		200
WET SEAL INC	CL A	96184010	247,833	12,053	12,053			
WEYERHAEUSER CO	COM	96216610	208,759,922	4,113,496	4,089,114	9,382		15,000
WHIRLPOOL CORP	COM	96332010	71,243,758	1,493,987	1,489,792	2,245		1,950
WHITE ELECTR DESIGNS	COM	96380110	604,224	93,403	93,403			
WHITEHALL JEWELLERS	COM	96506310	809,248	114,592	114,592			
WHITMAN CORP NEW	COM	96647R10	24,589,060	1,501,622	1,499,302	1,920		400
WHITNEY HLDG CORP	COM	96661210	6,184,441	170,314	170,314			
WHOLE FOODS MKT INC	COM	96683710	13,037,412	213,291	212,351	840		100
WILD OATS MARKETS IN	COM	96808B10	632,089	148,727	148,727			
WILEY JOHN & SONS IN	CL A	96822320	71,527,941	3,326,881	413,407	10,920		2,902,554
WILEY JOHN & SONS IN	CL B	96822330	26,627,118	1,267,958				1,267,958
WILLAMETTE INDS INC	COM	96913310	90,849,238	1,935,557	1,932,872	2,510		175
WILLIAMS COMMUNICATI	CL A	96945510	2,697,717	229,593	229,023	570		
WILLIAMS COS INC DEL	COM	96945710	334,877,096	8,385,134	8,285,072	66,462		33,600
WILLIAMS CLAYTON ENE	COM	96949010	1,312,308	48,604	48,604			
WILLIAMS SONOMA INC	COM	96990410	9,198,720	459,936	459,536	300		100
WILMINGTON TRUST COR	COM	97180710	20,246,672	326,233	322,203	2,030		2,000
WILSONS THE LEATHER	COM	97246310	848,918	60,637	60,637			
WIND RIVER SYSTEMS I	COM	97314910	21,040,280	616,565	614,725	1,740		100
WINK COMMUNICATIONS	COM	97416810	850,176	141,696	141,696			
WINN DIXIE STORES IN	COM	97428010	47,082,490	2,430,064	2,426,634	3,430		
Page Total				1,536,915,256				

Page 80 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
WINNEBAGO INDS INC	COM	97463710	2,157,667	122,860	122,660		200
WINSTAR COMMUNICATIO	COM	97551510	5,989,926	512,529	512,529		
WINSTON HOTELS INC	COM	97563A10	320,867	45,034	45,034		
WIRELESS FACILITIES	COM	97653A10	3,633,410	100,232	100,132	100	
WISCONSIN CENT TRANS	COM	97659210	8,219,815	545,732	545,532	200	
WISCONSIN ENERGY COR	COM	97665710	27,891,979	1,236,237	1,208,517	6,960	20,760
WIT SOUNDVIEW GROUP	COM	97738310	2,554,050	710,643	709,443	1,000	200
WITNESS SYS INC	COM	97742410	211,396	15,659	15,251	408	
WOLVERINE TUBE INC	COM	97809310	909,513	75,856	75,856		
WOLVERINE WORLD WIDE	COM	97809710	8,515,218	558,375	469,685	88,690	
WOODHEAD INDS INC	COM	97943810	1,237,591	63,062	62,862	200	
WOODWARD GOVERNOR CO	COM	98074510	2,895,817	64,711	64,671	40	
WORLD ACCESS INC	COM	98141A10	1,320,626	548,889	548,789	100	
WORLDGATE COMMUNICAT	COM	98156L30	379,541	99,565	99,565		
WORLD WRESTLING FEDN	CL A	98156Q10	1,237,376	77,336	77,336		
WORLDCOM INC GA NEW	COM	98157D10	762,712,235	54,239,243	53,003,468	944,294	291,481
WORTHINGTON INDS INC	COM	98181110	14,399,530	1,786,099	1,750,038	28,515	7,546
WORLDPAGES COM INC	COM	98192210	546,855	203,519	203,519		
WRIGLEY WM JR CO	COM	98252610	182,208,171	1,901,726	1,895,299	4,927	1,500
WYNDHAM INTL INC	CL A	98310110	1,753,853	1,002,202	985,202	17,000	
XM SATELLITE RADIO H	CL A	98375910	1,652,779	102,900	102,700	200	
XO COMMUNICATIONS IN	CL A	98376410	38,966,546	2,187,657	2,138,679	36,528	12,450
X-RITE INC	COM	98385710	793,457	101,569	101,569		
XCEL ENERGY INC	COM	98389B10	172,409,268	5,932,464	5,884,751	19,638	28,075
XILINX INC	COM	98391910	263,910,875	5,721,645	5,696,485	14,660	10,500

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

XIRCOM INC	COM	98392210	3,355,734	216,499	215,629	120	750
XEROX CORP	COM	98412110	191,345,481	41,371,996	12,489,357	28,871,289	11,350
XTRA CORP	COM	98413810	5,061,792	105,454	104,974	480	
XYBERNAUT CORP	COM	98414910	313,176	185,641	185,641		
YAHOO INC	COM	98433210	277,857,955	9,242,830	9,236,217	5,523	1,090
YANKEE CANDLE INC	COM	98475710	1,144,098	103,426	101,851	1,575	
YELLOW CORP	COM	98550910	12,293,680	603,845	353,825	250,020	
YORK INTL CORP NEW	COM	98667010	13,404,726	436,821	435,211	1,410	200
YOUNG BROADCASTING I	CL A	98743410	4,149,672	123,930	123,930		
Z TEL TECHNOLOGIES I	COM	98879210	269,604	51,977	51,977		
ZALE CORP NEW	COM	98885810	20,420,763	702,662	702,302	360	
ZEBRA TECHNOLOGIES C	CL A	98920710	8,540,566	209,343	208,773	570	
Page Total			2,044,985,608				

Page 81 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
ZENITH NATL INS CORP	COM	98939010	2,078,986	70,774	70,274	500	
ZIONS BANCORPORATION	COM	98970110	53,479,163	856,530	855,330	1,100	1
ZIXIT CORP	COM	98974P10	1,110,523	126,917	126,817	100	
ZORAN CORP	COM	98975F10	3,661,410	236,220	182,035	46,000	8,1
ZYGO CORP	COM	98985510	3,003,951	106,218	106,218		
ZOLL MED CORP	COM	98992210	2,257,607	64,389	63,889	500	
ZOMAX INC MINN	COM	98992910	867,733	190,209	190,109	100	
Page Total			66,459,373				
Grand Total			308,666,064,852				
TOTAL MARKET VALUE			308,666,064,852				

Page 82 of 82