

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

STATE STREET CORP
Form 13F-HR
May 02, 2002

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

Form 13F

Form 13F Cover Page

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

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 April 26, 2002

[Signature] [City, State] [Date]

Report Type (Check only one):

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

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

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

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

Form 13F Summary Page

Report Summary:

Number of Other Included Managers:	10
Form 13F Information Table Entry Total:	3,261
Form 13F Information Table Value Total:	336,452,442
	(thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.
 [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

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

State Street Corporation
 SEC13F Report - March 31, 2002

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 Discretionary
DAIMLERCHRYSLER AG	ORD	D1668R12	2,182,649	48,471	48,303		168
DEUTSCHE BANK AG NAM	ORD	D1819089	2,222,508	34,511	34,511		
ACE LTD	ORD	G0070K10	193,294,595	4,635,362	4,624,030		11,332
AMDOCS LTD	ORD	G0260210	14,696,568	551,466	483,762		61,204
ARCH CAP GROUP LTD	ORD	G0450A10	325,386	12,607	12,607		
ACCENTURE LTD BERMUD	CL A	G1150G11	3,098,268	116,040	116,040		
BUNGE LIMITED	COM	G1696210	1,158,275	53,500	53,500		
EVEREST RE GROUP LTD	COM	G3223R10	13,796,233	198,965	198,965		
FOSTER WHEELER LTD	SHS	G3653510	252,491	73,186	73,186		
FRESH DEL MONTE PROD	ORD	G3673810	754,256	40,120	39,120		1,000
GARMIN LTD	ORD	G3726010	334,632	14,600	14,600		
GLOBALSANTAFE CORP	SHS	G3930E10	21,387,075	654,039	623,104		3,993
HELEN OF TROY CORP L	COM	G4388N10	283,730	19,981	19,981		
INGERSOLL-RAND COMPA	CL A	G4776G10	151,903,787	3,036,861	3,022,923		7,288
IPC HLDGS LTD	ORD	G4933P10	582,108	17,889	17,889		
LORAL SPACE & COMMUN	COM	G5646210	685,121	318,661	305,498		13,163
PARTNERRE LTD	COM	G6852T10	682,227	12,495	12,495		
RENAISSANCE RE HLDGS	COM	G7496G10	3,481,194	33,798	33,798		
HILFIGER TOMMY CORP	ORD	G8915Z10	356,798	24,864	24,864		
TRANSOCEAN SEDCO FOR	ORD	G9007810	189,271,434	5,695,800	5,618,013		45,544
WHITE MTNS INS GROUP	COM	G9618E10	7,524,193	21,784	21,724		60
WILLIS GROUP HOLDING	SHS	G9665510	1,260,688	51,040	50,700		340
XOMA LTD	ORD	G9825R10	579,386	67,449	67,449		
XL CAP LTD	CL A	G9825510	197,946,341	2,120,475	2,118,575		1,900
UBS AG	NAMEN AKT	H8920M85	41,250,361	829,153	212,943		616,210
CHECK POINT SOFTWARE	ORD	M2246510	8,220,068	270,397	270,322		75
VERISITY LTD	ORD	M9738511	441,871	19,700	19,700		
ASML HLDG NV	N Y SHS	N0705911	13,662,303	538,522	71,341		467,181
CORE LABORATORIES N	COM	N2271710	269,827	18,281	18,281		
ROYAL CARIBBEAN CRUI	COM	V7780T10	4,776,879	211,835	205,835		6,000
FLEXTRONICS INTL LTD	ORD	Y2573F10	62,666,047	3,433,756	2,533,863		899,893
GENERAL MARITIME COR	SHS	Y2692M10	260,400	21,700	21,700		
OMI CORP NEW	COM	Y6476W10	201,832	50,458	50,458		
TEEKAY SHIPPING MARS	COM	Y8564W10	8,071,414	211,737	163,817		40,440
AAR CORP	COM	00036110	4,328,042	401,861	401,761		100
ABB LTD	SPONSORED	00037520	438,773	56,253	56,253		
ACTV INC	COM	00088E10	529,975	351,210	351,110		100
A D C TELECOMMUNICAT	COM	00088610	69,357,545	17,041,166	16,980,941		57,795
Page Total			1,022,535,280				

Page 1 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Discretionary
ADE CORP MASS	COM	00089C10	1,313,479	86,017	85,817		200

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

ABN AMRO HLDG NV	SPONSORED	00093710	2,427,107	128,012	128,012			
ABM INDS INC	COM	00095710	7,466,211	203,439	203,339		100	
AEP INDS INC	COM	00103110	523,292	15,212	15,212			
AFC ENTERPRISES INC	COM	00104Q10	3,408,387	101,895	101,895			
AFLAC INC	COM	00105510	349,013,143	11,830,954	11,688,099		119,505	23,35
AGCO CORP	COM	00108410	31,388,476	1,375,481	1,374,761			720
AGL RES INC	COM	00120410	20,297,326	863,716	863,116			600
AES CORP	COM	00130H10	94,686,849	10,520,761	10,462,820		56,401	1,54
AK STL HLDG CORP	COM	00154710	14,484,298	1,012,888	1,006,558		5,950	38
AMB PROPERTY CORP	COM	00163T10	21,165,952	769,671	769,451			220
AMC ENTMT INC	COM	00166910	2,459,796	180,337	180,337			
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	5,853,814	232,110	232,110			
AMN HEALTHCARE SERVI	COM	00174410	1,109,087	41,230	41,230			
AMR CORP	COM	00176510	106,153,463	4,019,442	3,131,226		887,776	44
AOL TIME WARNER INC	COM	00184A10	2,348,379,442	99,297,228	98,128,019		1,019,313	149,89
APAC CUSTOMER SERVIC	COM	00185E10	757,030	236,572	236,572			
AT&T CORP	COM	00195710	1,478,181,627	94,151,696	82,568,084		11,262,221	321,39
ATMI INC	COM	00207R10	10,947,776	348,101	347,061		1,040	
ATP OIL & GAS CORP	COM	00208J10	314,737	77,713	77,713			
ATS MED INC	COM	00208310	645,264	322,632	322,632			
AT&T WIRELESS SVCS I	COM	00209A10	492,876,007	55,069,945	54,677,911		309,970	82,06
AVI BIOPHARMA INC	COM	00234610	1,134,834	139,758	139,758			
AVX CORP NEW	COM	00244410	12,811,887	611,838	610,338		1,500	
AXT INC	COM	00246W10	2,568,684	240,064	239,964		100	
AAIPHARMA INC	COM	00252W10	3,614,809	100,579	100,579			
AARON RENTS INC	COM	00253520	2,888,537	126,413	126,413			
AARON RENTS INC	CL A	00253530	337,365	15,300	15,300			
ABBOTT LABS	COM	00282410	1,879,808,122	35,737,797	34,281,728		799,944	656,12
ABERCROMBIE & FITCH	CL A	00289620	31,733,671	1,030,314	1,021,698		6,366	2,25
ABGENIX INC	COM	00339B10	9,347,829	494,856	492,806		1,950	10
ABIOMED INC	COM	00365410	1,467,897	132,243	131,643		600	
ACACIA RESH CORP	COM	00388110	1,948,679	170,787	170,765			2
ACADIA RLTY TR	COM SH BEN	00423910	1,405,283	202,199	202,199			
ACCLAIM ENTMT INC	COM PAR \$0	00432520	2,184,030	481,064	481,064			
ACCREDO HEALTH INC	COM	00437V10	14,404,607	251,521	251,491		30	
ACKERLEY GROUP INC	COM	00452710	2,570,875	143,946	143,946			
ACLARA BIOSCIENCES I	COM	00461P10	1,004,832	300,848	300,848			
ACME COMMUNICATION I	COM	00463110	615,871	59,562	56,862		2,700	
ACTIVISION INC NEW	COM NEW	00493020	26,316,831	882,227	882,227			
ACTION PERFORMANCE C	COM	00493310	12,869,419	261,308	261,008			30
Page Total			7,002,886,625					

Page 2 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
ACTEL CORP	COM	00493410	7,117,240	343,662	343,642		20
ACTERNA CORP	COM	00503U10	1,702,065	1,134,710	1,134,470		100
ACTIVE POWER INC	COM	00504W10	2,077,498	395,714	395,714		
ACTRADE FINL TECHNOL	COM	00507P10	972,448	63,393	63,393		
ACTUATE CORP	COM	00508B10	3,128,570	433,320	430,020		3,200
ACTUANT CORP	CL A NEW	00508X20	1,139,548	26,409	26,369		40

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

ACUITY BRANDS INC	COM	00508Y10	10,967,026	663,462	663,217	245	
ACXIOM CORP	COM	00512510	15,333,169	894,584	893,844	340	40
ADAPTEC INC	COM	00651F10	14,829,576	1,109,168	1,088,353	20,815	
ADECCO SA	SPONSORED	00675410	324,976	20,311	20,311		
ADELPHIA COMMUNICATI	CL A	00684810	9,654,425	647,948	642,368	2,520	3,06
ADMINISTAFF INC	COM	00709410	8,397,751	303,936	303,916	20	
ADOBE SYS INC	COM	00724F10	210,335,234	5,220,532	5,209,267	10,385	88
ADOLOR CORP	COM	00724X10	4,599,163	412,481	356,037	56,344	10
ADTRAN INC	COM	00738A10	8,068,722	334,247	333,997	150	10
ADVANCED AUTO PARTS	COM	00751Y10	1,182,706	25,711	25,711		
ADVANCED DIGITAL INF	COM	00752510	7,553,410	580,585	579,565	920	10
ADVANCED MARKETING S	COM	00753T10	3,005,472	125,228	125,228		
ADVANCED FIBRE COMMU	COM	00754A10	15,402,546	802,634	801,034	1,300	30
ADVANCED TISSUE SCIE	COM	00755F10	1,965,936	625,099	625,099		
ADVANCED NEUROMODULA	COM	00757T10	2,165,275	64,558	64,558		
ADVO INC	COM	00758510	12,070,037	285,749	285,749		
AEGIS RLTY INC	COM	00760P10	2,703,928	239,710	239,710		
ADVANTEST CORP	SPONSORED	00762U10	4,315,142	228,920	20,375	208,545	
ADVISORY BRD CO	COM	00762W10	913,161	28,080	28,080		
AEROFLEX INC	COM	00776810	13,059,754	1,015,533	1,014,733	700	10
ADVANCEPCS	COM	00790K10	19,391,259	644,442	641,922	2,120	40
ADVANCED MICRO DEVIC	COM	00790310	108,598,001	7,382,597	7,365,497	16,660	44
AEGON N V	ORD AMER R	00792410	2,715,235	111,098	111,094	4	
ADVANTA CORP	CL A	00794210	2,759,388	216,253	216,253		
ADVANCED ENERGY INDS	COM	00797310	6,844,194	190,328	190,328		
ADVENT SOFTWARE INC	COM	00797410	24,118,703	407,686	406,949	737	
AETHER SYS INC	COM	00808V10	1,011,886	231,553	228,653	2,900	
AETNA INC NEW	COM	00817Y10	117,096,337	3,016,392	3,011,042	4,445	90
AFFILIATED COMPUTER	CL A	00819010	74,960,267	1,335,476	1,329,036	5,880	56
AFFILIATED MANAGERS	COM	00825210	22,106,041	307,755	279,880	23,570	4,30
AFFYMETRIX INC	COM	00826T10	7,553,810	260,656	259,586	970	10
AFTERMARKET TECHNOLO	COM	00831810	322,020	17,248	17,248		
AGERE SYS INC	CL A	00845V10	15,651,663	4,023,564	4,011,414	12,050	10
AGILENT TECHNOLOGIES	COM	00846U10	395,386,447	11,309,681	11,049,197	122,777	137,70
AGILE SOFTWARE CORP	COM	00846X10	3,677,165	303,898	303,748	150	
Page Total			1,165,177,194				

Page 3 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
AIR PRODS & CHEMS IN	COM	00915810	751,481,106	14,549,489	5,046,393	9,327,194	175,90
AIRBORNE INC	COM	00926910	19,640,640	1,122,964	1,121,444	1,520	
AIRGAS INC	COM	00936310	25,310,965	1,259,252	1,259,202	50	
AIRGATE PCS INC	COM	00936710	2,820,636	201,474	201,474		
AIRNET SYS INC	COM	00941710	440,813	42,264	3,800	38,464	
AIRTRAN HLDGS INC	COM	00949P10	3,561,163	588,622	588,622		
AKAMAI TECHNOLOGIES	COM	00971T10	3,742,611	935,419	756,191	3,578	175,65
AKSYS LTD	COM	01019610	1,497,446	170,552	170,552		
AKZO NOBEL NV	SPONSORED	01019930	1,190,754	25,373	25,373		
ALABAMA NATL BANCORP	COM	01031710	5,305,773	143,983	143,983		
ALAMOSA HLDGS INC	COM	01158910	4,254,826	845,890	797,825	18,630	29,43

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

ALASKA AIR GROUP INC	COM	01165910	11,707,726	351,689	350,109	80	1,50
ALASKA COMMUNICATION	COM	01167P10	875,497	116,733	116,733		
ALBANY INTL CORP	CL A	01234810	9,162,629	302,397	302,397		
ALBANY MOLECULAR RES	COM	01242310	5,415,398	225,924	225,524	400	
ALBEMARLE CORP	COM	01265310	11,475,460	416,381	415,431	400	55
ALBERTA ENERGY LTD	COM	01287310	9,876,841	224,985	27,936	197,049	
ALBERTO CULVER CO	CL B CONV	01306810	61,760,718	1,143,717	1,142,167	1,450	10
ALBERTSONS INC	COM	01310410	316,123,155	9,539,021	9,488,296	28,028	22,69
ALCAN INC	COM	01371610	198,292,866	5,003,605	5,002,030	1,575	
ALCOA INC	COM	01381710	837,809,696	22,199,515	22,116,638	72,677	10,20
ALCATEL	SPONSORED	01390430	750,712	52,979	50,887	2,092	
ALEXANDER & BALDWIN	COM	01448210	13,969,666	505,964	505,864	100	
ALEXANDERS INC	COM	01475210	1,042,702	17,249	17,249		
ALEXANDRIA REAL ESTA	COM	01527110	21,765,558	488,017	401,860	86,157	
ALEXION PHARMACEUTIC	COM	01535110	3,653,736	155,412	155,112	300	
ALFA CORP	COM	01538510	10,419,840	373,471	373,371	100	
ALICO INC	COM	01623010	922,900	31,693	31,693		
ALIGN TECHNOLOGY INC	COM	01625510	657,088	123,979	90,866	6,600	26,51
ALKERMES INC	COM	01642T10	10,625,469	407,731	404,091	2,540	1,10
ALLEGHANY CORP DEL	COM	01717510	7,073,437	37,725	35,466	2,259	
ALLEGHENY ENERGY INC	COM	01736110	130,339,417	3,152,102	3,127,179	8,058	16,86
ALLEGHENY TECHNOLOGI	COM	01741R10	28,565,357	1,727,047	1,725,047	2,000	
ALLEGIANCE TELECOM I	COM	01747T10	1,706,628	568,876	559,491	6,435	2,95
ALLEN TELECOM INC	COM	01809110	1,751,349	262,178	262,118	60	
ALLERGAN INC	COM	01849010	173,984,980	2,691,183	2,684,223	6,660	30
ALLETE INC	COM	01852210	27,964,507	961,310	953,814	6,096	1,40
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	4,655,683	100,338	98,188	100	2,05
ALLIANCE GAMING CORP	COM NEW	01859P60	10,706,260	350,680	350,680		
ALLIANCE IMAGING INC	COM NEW	01860620	413,280	33,600	33,600		
ALLIANCE SEMICONDUCT	COM	01877H10	4,233,358	367,479	367,479		
Page Total			2,736,948,646				

Page 4 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
ALLIANT ENERGY CORP	COM	01880210	30,726,215	1,016,751	995,648	11,820	9,2
ALLIANT TECHSYSTEMS	COM	01880410	23,788,351	233,242	232,335	907	
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	12,424,838	532,113	120,794	411,319	
ALLIED CAP CORP NEW	COM	01903Q10	24,100,697	876,389	865,325	2,800	8,2
ALLIED IRISH BKS P L	SPON ADR O	01922840	492,240	20,510	20,510		
ALLIED RESH CORP	COM	01948310	1,008,750	43,294	43,294		
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	52,597,480	4,045,960	4,036,855	9,005	1
ALLMERICA FINL CORP	COM	01975410	64,339,140	1,432,943	519,508	912,804	6
ALLOS THERAPEUTICS I	COM	01977710	1,278,598	183,971	183,971		
ALLOY INC	COM	01985510	2,122,762	141,235	141,235		
ALLSCRIPTS HEALTHCAR	COM	01988P10	1,653,000	262,381	262,281	100	
ALLSTATE CORP	COM	02000210	631,834,576	16,728,477	16,675,916	43,973	8,5
ALLTEL CORP	COM	02003910	416,532,787	7,498,340	6,645,757	720,840	131,7
ALLTRISTA CORP	COM	02004010	594,887	21,593	20,993	600	
ALPHA INDS INC	COM	02075310	8,193,428	537,274	536,554	620	1
ALPHARMA INC	CL A	02081310	4,098,737	286,625	286,315	310	

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

ALTERA CORP	COM	02144110	183,698,792	8,399,579	8,268,339	95,940	35,3
AMAZON COM INC	COM	02313510	28,235,006	1,974,476	1,968,960	5,376	1
AMBAC FINL GROUP INC	COM	02313910	122,966,905	2,081,715	2,073,264	5,251	3,2
AMBASSADORS GROUP IN	COM	02317710	261,795	19,012	18,912		1
AMBASSADORS INTL INC	COM	02317810	524,935	61,396	61,296		1
AMCOL INTL CORP	COM	02341W10	1,268,787	209,717	209,717		
AMERADA HESS CORP	COM	02355110	140,086,192	1,765,199	1,757,339	4,485	3,3
AMERCO	COM	02358610	2,216,623	127,319	127,319		
AMEREN CORP	COM	02360810	125,621,687	2,938,519	2,933,554	4,795	1
AMERICA MOVIL S A DE	SPON ADR L	02364W10	7,474,489	376,359	376,359		
AMERICA ONLINE LATIN	CL A	02365B10	489,969	217,764	217,664		1
AMERICA WEST HLDG CO	CL B	02365720	1,725,500	308,125	308,125		
AMCORE FINL INC	COM	02391210	5,707,828	242,783	242,783		
AMERICA FIRST MTG IN	COM	02393410	230,910	25,800	25,800		
AMERICAN AXLE & MFG	COM	02406110	3,774,379	130,151	129,951		2
AMERICAN CAPITAL STR	COM	02493710	11,373,991	367,377	366,877		5
AMERICAN EAGLE OUTFI	COM	02553E10	16,224,944	655,024	652,454	2,380	1
AMERICAN ELEC PWR IN	COM	02553710	317,006,420	6,877,987	6,852,213	17,675	8,0
AMERICAN EXPRESS CO	COM	02581610	1,477,920,194	36,082,036	35,144,847	764,184	173,0
AMERICAN FINL GROUP	COM	02593210	15,436,770	537,492	536,052	1,440	
AMERICAN FINL HLDGS	COM	02607510	5,070,429	190,546	190,131		4
AMERICAN GREETINGS C	CL A	02637510	45,019,151	2,480,394	2,477,090	3,304	
AMERICAN HEALTHWAYS	COM	02649V10	2,903,844	106,995	106,995		
AMERICAN INTL GROUP	COM	02687410	4,243,710,453	58,826,039	55,396,271	2,236,027	1,193,7
AMERICAN ITALIAN PAS	CL A	02707010	7,607,224	167,560	165,140	20	2,4
Page Total			8,042,343,703				

Page 5 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
AMERICAN MGMT SYS IN	COM	02735210	9,073,081	485,685	483,485	2,200	
AMERICAN MED SYS HLD	COM	02744M10	6,630,500	294,558	293,833	725	
AMERICAN NATL INS CO	COM	02859110	8,843,404	93,581	92,821	760	
AMERICAN PHYSICIANS	COM	02888410	1,980,069	101,542	101,542		
AMERICAN PWR CONVERS	COM	02906610	59,738,424	4,041,842	4,031,067	10,535	24
AMERICAN REAL ESTATE	DEPOSITRY	02916910	257,950	28,725	28,725		
AMERICAN RLTY INVS I	COM	02917410	222,780	31,600	31,600		
AMERICAN STD COS INC	COM	02971210	53,823,911	760,762	758,707	1,855	20
AMERICAN STS WTR CO	COM	02989910	4,247,202	120,488	120,488		
AMERICAN TOWER CORP	CL A	02991220	6,956,515	1,264,821	1,132,236	108,615	23,97
AMERICAN SUPERCONduc	COM	03011110	1,541,166	204,128	202,303	1,825	
AMERICAN WTR WKS INC	COM	03041110	39,116,466	893,070	890,000	1,770	1,30
AMERICAN WOODMARK CO	COM	03050610	3,249,159	51,511	51,400	11	10
AMERICREDIT CORP	COM	03060R10	29,498,779	776,488	774,338	1,850	30
AMERISTAR CASINOS IN	COM	03070Q10	1,209,559	44,016	44,016		
AMERIPATH INC	COM	03071D10	6,659,692	248,496	248,456	40	
AMERON INTL INC	COM	03071010	2,620,238	36,519	36,409	110	
AMERSHAM PLC	SPONSORED	03071910	851,617	15,626	15,626		
AMERITRADE HLDG CORP	CL A	03072H10	5,510,931	849,142	847,142	2,000	
AMERUS GROUP CO	COM	03072M10	15,207,551	395,515	395,515		
AMERISOURCEBERGEN CO	COM	03073E10	136,753,948	2,002,254	1,996,628	5,341	28

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

AMERIGROUP CORP	COM	03073T10	363,135	12,900	12,900			
AMETEK INC NEW	COM	03110010	16,908,782	454,415	452,065	2,100	25	
AMGEN INC	COM	03116210	1,406,203,077	23,562,384	23,269,413	189,237	103,73	
AMKOR TECHNOLOGY INC	COM	03165210	19,239,006	862,349	860,149	2,100	10	
AMPCO-PITTSBURGH COR	COM	03203710	1,940,528	166,569	166,569			
AMPHENOL CORP NEW	CL A	03209510	21,494,116	459,276	458,556	620	10	
AMSOUTH BANCORPORATI	COM	03216510	167,871,326	7,637,458	7,573,582	39,917	23,95	
AMSURG CORP	COM	03232P40	5,245,652	192,784	192,784			
AMTRAN INC	COM	03234G10	416,570	29,755	29,755			
AMYLIN PHARMACEUTICA	COM	03234610	5,954,318	594,837	594,637	100	10	
AMVESCAP PLC	SPONSORED	03235E10	710,171	25,601	25,601			
ANADARKO PETE CORP	COM	03251110	373,655,940	6,620,410	6,042,509	431,980	145,92	
ANADIGICS INC	COM	03251510	3,528,265	285,921	285,901	20		
ANALOG DEVICES INC	COM	03265410	383,117,716	8,506,166	8,023,711	376,635	105,82	
ANALOGIC CORP	COM PAR \$0	03265720	3,535,690	85,013	84,613	400		
ANAREN MICROWAVE INC	COM	03274410	2,887,561	198,731	198,731			
ANCHOR BANCORP WIS I	COM	03283910	4,728,462	236,069	236,049	20		
ANDREW CORP	COM	03442510	32,342,553	1,933,207	1,930,057	3,050	10	
ANDRX GROUP	COM	03455310	14,477,790	381,597	380,672	925		
ANGELICA CORP	COM	03466310	206,078	13,304	13,304			
Page Total			2,858,819,678					

Page 6 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			
					Sole	Shared as Defined	Shar Oth	
ANHEUSER BUSCH COS I	COM	03522910	1,028,686,294	19,706,634	19,225,943	267,830	212,86	
ANIXTER INTL INC	COM	03529010	11,025,737	372,114	371,794	320		
ANNALY MTG MGMT INC	COM	03571040	17,903,847	1,054,408	1,054,408			
ANNTAYLOR STORES COR	COM	03611510	10,661,855	246,688	246,328	360		
ANSOFT CORP	COM	03638410	1,916,694	104,452	53,529		50,92	
ANSYS INC	COM	03662Q10	8,520,321	314,403	314,403			
ANTHEM INC	COM	03674B10	4,187,699	72,741	71,952	307	48	
ANSWERTHINK INC	COM	03691610	2,476,833	380,466	380,366	100		
ANTHRACITE CAP INC	COM	03702310	4,152,972	361,128	354,528	6,600		
ANTIGENICS INC DEL	COM	03703210	1,924,562	137,567	137,567			
AO TATNEFT	SPON ADR R	03737P30	1,263,047	90,089	90,089			
AON CORP	COM	03738910	197,305,395	5,637,297	5,614,500	12,051	10,74	
APACHE CORP	COM	03741110	180,079,634	3,165,957	3,080,916	63,636	21,40	
APACHE CORP	PFD C DP 1	03741160	519,500	10,000		10,000		
APARTMENT INVT & MGM	CL A	03748R10	45,041,805	931,193	856,773	74,420		
APEX MORTGAGE CAPITA	COM	03756410	928,359	80,100	80,100			
APHTON CORP	COM	03759P10	1,544,724	130,798	130,758	40		
APOGEE ENTERPRISES I	COM	03759810	18,743,018	1,536,313	1,536,213		10	
APOGEE TECHNOLOGIES	COM	03760A10	32,454,002	1,314,992	1,306,472	7,420	1,10	
APOLLO GROUP INC	CL A	03760410	65,373,572	1,220,795	1,213,411	7,084	30	
APOLLO GROUP INC	COM UNV PH	03760420	2,084,217	49,814	49,714	100		
APPLE COMPUTER INC	COM	03783310	186,916,025	7,896,748	7,872,168	22,020	2,56	
APPLEBEES INTL INC	COM	03789910	18,559,754	511,288	494,788	16,500		
APPLIED INNOVATION I	COM	03791610	331,420	75,840	75,840			
APRIA HEALTHCARE GRO	COM	03793310	15,487,844	631,899	631,819	80		
APPLERA CORP	COM AP BIO	03802010	133,117,829	5,956,055	5,647,998	256,807	51,25	

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

APPLERA CORP	COM CE GEN	03802020	12,255,588	596,379	594,229	1,450	70
APPLICA INC	COM	03815A10	1,917,903	223,012	223,012		
APPLIED INDL TECHNOL	COM	03820C10	5,568,120	289,253	289,253		
APPLIED MICRO CIRCUI	COM	03822W10	49,799,968	6,224,996	6,205,924	8,792	10,28
APPLIED MATLS INC	COM	03822210	1,112,959,499	20,507,822	19,560,369	761,704	185,74
APPLIED MOLECULAR EV	COM	03823E10	1,236,723	143,805	143,805		
APTARGROUP INC	COM	03833610	28,502,064	813,183	552,861	174,312	86,01
ARACRUZ CELULOSE S A	SPON ADR C	03849620	9,769,102	473,080	473,080		
ARAMARK CORP	CL B	03852110	501,600	19,000	19,000		
ARBITRON INC	COM	03875Q10	12,838,828	379,847	378,141	1,706	
ARCH CHEMICALS INC	COM	03937R10	4,245,176	192,525	192,525		
ARCH COAL INC	COM	03938010	8,945,071	418,385	417,761	183	44
ARCHER DANIELS MIDLA	COM	03948310	208,163,693	14,943,553	14,904,353	28,895	10,30
ARCHSTONE SMITH TR	COM	03958310	47,296,298	1,765,446	1,764,047	1,399	
ARCTIC CAT INC	COM	03967010	4,673,772	231,949	231,929	20	
Page Total			3,499,880,364				

Page 7 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
ARDEN GROUP INC	CL A	03976210	1,117,091	16,673	16,673		
ARDEN RLTY INC	COM	03979310	18,352,477	646,214	644,834	1,380	
ARENA PHARMACEUTICAL	COM	04004710	2,550,785	256,103	256,103		
ARGONAUT GROUP INC	COM	04015710	4,563,660	215,878	215,758	120	
ARGOSY GAMING CO	COM	04022810	15,840,393	431,736	431,736		
ARIAD PHARMACEUTICAL	COM	04033A10	1,302,117	244,759	244,759		
ARIBA INC	COM	04033V10	7,797,892	1,721,389	1,711,628	9,641	12
ARKANSAS BEST CORP D	COM	04079010	7,276,616	261,843	261,843		
ARM HLDGS PLC	SPONSORED	04206810	207,035	16,764	16,764		
ARMOR HOLDINGS INC	COM	04226010	4,975,993	183,616	183,616		
ARMSTRONG HLDGS INC	COM	04238410	1,051,181	336,917	336,657	260	
ARQULE INC	COM	04269E10	3,045,598	241,140	238,440	2,700	
ARRIS GROUP INC	COM	04269Q10	8,700,289	935,515	933,695	1,620	20
ARRAY BIOPHARMA INC	COM	04269X10	1,858,843	143,540	143,540		
ARROW ELECTRS INC	COM	04273510	32,456,332	1,160,398	1,153,888	5,060	1,45
ARROW FINL CORP	COM	04274410	1,571,006	54,564	54,564		
ARROW INTL INC	COM	04276410	5,702,420	120,814	116,714	4,100	
ART TECHNOLOGY GROUP	COM	04289L10	1,085,183	526,788	511,758	4,930	10,10
ARTISAN COMPONENTS I	COM	04292310	1,957,970	117,950	117,950		
ARTESYN TECHNOLOGIES	COM	04312710	3,031,214	325,587	325,587		
ARTHROCARE CORP	COM	04313610	3,909,862	217,094	217,094		
ARVINMERITOR INC	COM	04335310	34,876,137	1,221,581	1,220,022	1,160	39
ASCENTIAL SOFTWARE C	COM	04362P10	12,338,145	3,204,713	3,171,891	20,522	12,30
ASHLAND INC	COM	04420410	84,900,998	1,865,546	1,858,362	5,290	1,89
ASIAINFO HLDGS INC	COM	04518A10	5,346,157	406,243	405,743	500	
ASPECT COMMUNICATION	COM	04523Q10	2,714,599	694,271	694,271		
ASPECT MED SYS INC	COM	04523510	995,554	111,860	111,384	476	
ASPEN TECHNOLOGY INC	COM	04532710	7,042,895	307,550	304,250	3,300	
ASSOCIATED BANC CORP	COM	04548710	32,459,936	853,535	851,495	1,860	18
ASSOCIATED ESTATES R	COM	04560410	2,147,215	209,894	209,894		

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

ASTEC INDS INC	COM	04622410	2,890,317	164,503	164,343	100	6
ASTORIA FINL CORP	COM	04626510	36,200,076	1,246,130	1,238,300	7,230	60
ASTRAZENECA PLC	SPONSORED	04635310	15,226,113	307,040	112,438	194,602	
ASTROPOWER INC	COM	04644A10	5,070,958	121,431	119,919	1,200	31
AT RD INC	COM	04648K10	229,100	29,000	29,000		
ASYST TECHNOLOGY COR	COM	04648X10	6,080,128	334,073	333,253	820	
AT & T LATIN AMER CO	COM	04649A10	553,611	369,074	369,074		
ATHEROGENICS INC	COM	04743910	202,720	28,000	26,000	2,000	
ATLANTIC COAST AIRLI	COM	04839610	18,580,087	774,816	773,216	1,600	
ATLAS AIR WORLDWIDE	COM	04916410	8,168,113	620,206	618,396	1,810	
ATMEL CORP	COM	04951310	54,074,865	5,332,827	5,310,467	20,360	2,00
Page Total			458,451,681				

Page 8 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Ot
ATMOS ENERGY CORP	COM	04956010	9,297,503	393,962	393,662	300	
ATRIX LABS INC	COM	04962L10	3,708,071	162,849	162,849		
ATWOOD OCEANICS INC	COM	05009510	9,300,349	202,622	201,022	1,600	
AUDIOVOX CORP	CL A	05075710	1,210,009	168,525	168,525		
AUGUST TECHNOLOGY CO	COM	05106U10	859,219	58,891	58,891		
AURORA FOODS INC	COM	05164B10	1,042,145	248,722	248,722		
AUSPEX SYS INC	COM	05211610	473,528	378,823	378,823		
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	618,996	13,059	13,059		
AUTODESK INC	COM	05276910	52,664,359	1,127,958	1,124,208	3,550	2
AUTOLIV INC	COM	05280010	16,122,630	665,125	639,719	17,108	8,2
AUTOMATIC DATA PROCE	COM	05301510	1,032,531,114	17,719,772	14,662,480	2,049,354	1,007,9
AUTONATION INC	COM	05329W10	29,442,271	2,106,028	2,093,328	12,060	6
AUTOZONE INC	COM	05333210	187,875,057	2,728,759	2,724,424	4,135	2
AVANIR PHARMACEUTICA	CL A	05348P10	1,498,050	523,794	523,694	100	
AVANEX CORP	COM	05348W10	1,234,590	307,878	306,290	1,588	
AVALONBAY CMNTYS INC	COM	05348410	43,692,279	877,355	828,905	48,450	
AVANT CORP	COM	05348710	7,325,051	365,704	365,104	600	
AVANT IMMUNOTHERAPEU	COM	05349110	930,840	538,058	538,038	20	
AVATAR HLDGS INC	COM	05349410	1,185,138	43,894	43,894		
AVAYA INC	COM	05349910	46,360,658	6,281,932	6,240,609	37,578	3,7
AVENTIS	SPONSORED	05356110	7,793,431	113,359	38,044	75,315	
AVERY DENNISON CORP	COM	05361110	185,044,302	3,032,022	2,782,438	181,741	67,8
AVIALL INC NEW	COM	05366B10	1,583,780	175,391	175,391		
AVICI SYS INC	COM	05367L10	786,394	413,892	409,574	4,318	
AVID TECHNOLOGY INC	COM	05367P10	3,125,604	224,702	224,602		1
AVIGEN INC	COM	05369010	1,954,110	176,046	176,046		
AVISTA CORP	COM	05379B10	7,305,653	470,422	470,382	40	
AVNET INC	COM	05380710	39,941,885	1,476,049	1,464,250	10,727	1,0
AVOCENT CORP	COM	05389310	14,898,776	556,132	555,023	909	2
AVON PRODS INC	COM	05430310	305,562,656	5,625,233	5,594,154	26,199	4,8
AWARE INC MASS	COM	05453N10	1,312,900	206,756	200,716	6,040	
AXA	SPONSORED	05453610	16,062,413	715,475	171,174	544,301	
AXCELIS TECHNOLOGIES	COM	05454010	15,447,903	1,080,273	1,008,157	72,016	1
AZTAR CORP	COM	05480210	15,155,194	692,018	682,629	9,389	
BB&T CORP	COM	05493710	353,444,487	9,274,324	9,250,271	23,553	5

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

B A S F A G	SPONSORED	05526250	2,000,751	49,002	49,002		
BCE INC	COM	05534B10	539,542	30,621	30,621		
BEI TECHNOLOGIES INC	COM	05538P10	4,044,286	214,551	214,551		
BG PLC	ADR FIN IN	05543420	883,369	39,613	39,613		
BISYS GROUP INC	COM	05547210	42,419,286	1,203,384	1,194,274	8,710	4
BKF CAP GROUP INC	COM	05548G10	1,402,532	46,986	46,986		
Page Total			2,468,081,111				

Page 9 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Investment Discretion Sha Oth
BJS WHOLESALE CLUB I	COM	05548J10	43,912,788	982,389	967,936	8,703	5,75
BJ SVCS CO	COM	05548210	85,811,203	2,489,446	2,480,784	8,118	54
BMC INDS INC MINN	COM	05560710	491,457	297,853	297,853		
BOK FINL CORP	COM NEW	05561Q20	4,759,831	140,408	140,408		
BOC GROUP PLC	SPONSORED	05561760	354,318	11,617	11,617		
BP PLC	SPONSORED	05562210	3,555,192,671	66,952,781	66,639,419	313,362	
BRE PROPERTIES INC	CL A	05564E10	19,334,834	594,735	594,735		
BSB BANCORP	COM	05565210	2,725,155	91,295	91,175	120	
BT GROUP PLC	ADR	05577E10	1,644,326	40,924	40,664	260	
BMC SOFTWARE INC	COM	05592110	101,318,842	5,209,195	5,198,510	10,305	38
BWAY CORP	COM	05603910	355,705	28,119	1,500	26,619	
BAKER HUGHES INC	COM	05722410	308,117,596	8,055,362	7,496,601	504,325	54,43
BALDOR ELEC CO	COM	05774110	5,403,999	239,115	239,095	20	
BALDWIN & LYONS INC	CL B	05775520	1,608,184	64,240	64,240		
BALL CORP	COM	05849810	76,485,917	1,619,778	1,615,668	3,910	20
BALLY TOTAL FITNESS	COM	05873K10	5,663,692	258,027	257,792	235	
BANCFIRST CORP	COM	05945F10	1,743,217	44,579	44,579		
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,918,926	162,897	162,897		
BANCO BRADESCO S A	SP ADR PFD	05946020	1,764,036	58,296	58,296		
BANCO SANTANDER CENT	ADR	05964H10	10,666,296	1,297,603	307,405	990,198	
BANCO SANTANDER CHIL	SPON ADR S	05965F10	418,453	26,997	26,997		
BANCORPSOUTH INC	COM	05969210	15,892,841	805,925	805,695	230	
BANDAG INC	COM	05981510	13,162,603	349,326	349,326		
BANK OF AMERICA CORP	COM	06050510	2,498,751,974	36,735,548	36,444,942	229,340	61,26
BANK OF GRANITE CORP	COM	06240110	2,527,838	109,906	109,906		
BANK MONTREAL QUE	COM	06367110	631,966	26,039	26,039		
BANK MUT CORP	COM	06374810	1,786,581	105,093	105,093		
BANK NEW YORK INC	COM	06405710	683,690,527	16,270,598	16,037,452	126,469	106,67
BANK ONE CORP	COM	06423A10	1,087,759,596	26,035,414	25,892,168	111,519	31,72
BANKATLANTIC BANCORP	CL A	06590850	10,178,077	782,929	782,929		
BANKNORTH GROUP INC	COM	06646R10	69,658,464	2,643,585	1,860,457	727,386	55,74
BANKUNITED FINL CORP	CL A	06652B10	2,870,662	191,633	191,633		
BANNER CORP	COM	06652V10	2,120,193	96,636	96,636		
BANTA CORP	COM	06682110	19,221,943	538,279	529,079	4,100	5,10
BARCLAYS PLC	ADR	06738E20	16,519,804	133,872	34,844	99,028	
BARD C R INC	COM	06738310	64,001,224	1,083,848	1,077,563	6,285	
BARNES & NOBLE INC	COM	06777410	17,061,916	550,562	547,542	2,820	20
BARNES GROUP INC	COM	06780610	5,688,973	232,203	231,703	500	
BARRICK GOLD CORP	COM	06790110	155,699,357	8,388,974	8,381,492	7,482	
BARR LABS INC	COM	06830610	27,653,878	420,144	419,054	990	10

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

BARRA INC COM 06831310 11,440,219 188,876 188,526 350
 Page Total 8,936,010,082

Page 10 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
BASSETT FURNITURE IN	COM	07020310	2,755,302	134,405	134,405		
BAUSCH & LOMB INC	COM	07170710	51,504,601	1,155,589	1,153,939	1,550	10
BAXTER INTL INC	COM	07181310	1,048,149,937	17,610,046	13,213,436	4,377,169	19,44
BAY VIEW CAP CORP DE	COM	07262L10	4,172,495	610,014	607,014	3,000	
BAYER A G	SPONSORED	07273030	1,676,129	49,531	49,311	220	
BE AEROSPACE INC	COM	07330210	3,859,721	388,693	384,793	3,900	
BEA SYS INC	COM	07332510	37,791,848	2,756,517	2,728,636	26,326	1,55
BEAR STEARNS COS INC	COM	07390210	134,922,540	2,150,160	2,145,201	4,754	20
BEASLEY BROADCAST GR	CL A	07401410	1,534,149	102,894	102,894		
BEAZER HOMES USA INC	COM	07556Q10	6,308,537	81,348	81,348		
BEBE STORES INC	COM	07557110	983,077	46,702	46,702		
BECKMAN COULTER INC	COM	07581110	36,665,757	717,951	701,151	2,150	14,65
BECTON DICKINSON & C	COM	07588710	441,472,315	11,703,932	11,685,327	12,525	6,08
BED BATH & BEYOND IN	COM	07589610	203,650,571	6,034,091	5,907,437	113,764	12,89
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	7,325,977	286,171	286,171		
BEL FUSE INC	CL A	07734720	238,360	10,100	10,100		
BEL FUSE INC	CL B	07734730	1,918,617	78,439	78,419		20
BELDEN INC	COM	07745910	7,546,865	316,696	315,336	1,360	
BELL MICROPRODUCTS I	COM	07813710	2,156,377	207,344	207,344		
BELLSOUTH CORP	COM	07986010	6,323,267,905	171,548,234	167,431,308	3,725,429	391,49
BELO CORP	COM SER A	08055510	21,851,117	939,833	936,443	2,990	40
BEMIS INC	COM	08143710	59,217,368	1,089,556	1,073,795	5,985	9,77
BENCHMARK ELECTRS IN	COM	08160H10	14,037,968	501,356	501,156	200	
BERKLEY W R CORP	COM	08442310	17,399,483	302,705	302,705		
BERKSHIRE HATHAWAY I	CL B	08467020	409,763,561	172,969	168,578	2,072	2,31
BERRY PETE CO	CL A	08578910	3,298,065	213,467	213,467		
BEST BUY INC	COM	08651610	371,703,816	4,693,230	4,663,757	25,513	3,96
BETHLEHEM STL CORP	COM	08750910	497,740	1,106,090	1,105,990	100	
BEVERLY ENTERPRISES	COM NEW	08785130	6,802,812	944,835	944,835		
BHP BILLITON LTD	SPONSORED	08860610	8,373,726	684,128	138,877	545,251	
BIG LOTS INC	COM	08930210	31,480,584	2,240,611	2,237,276	3,235	10
BIO RAD LABS INC	CL A	09057220	6,066,502	161,558	161,358	200	
BIO TECHNOLOGY GEN C	COM	09057810	3,648,949	743,167	741,684	1,483	
BIOGEN INC	COM	09059710	189,565,681	3,863,956	3,135,649	724,007	4,30
BIOMARIN PHARMACEUTI	COM	09061G10	2,711,635	258,991	258,991		
BIOMET INC	COM	09061310	150,358,944	5,556,502	5,527,413	28,909	18
BIOPURE CORP	CL A	09065H10	3,471,563	327,506	224,846	99,910	2,75
BIOSPHERE MEDICAL IN	COM	09066V10	235,707	32,249	32,249		
BIOSITE INC	COM	09094510	5,889,188	237,947	237,947		
BIORELIANCE CORP	COM	09095110	250,046	10,900	10,900		
BLACK & DECKER CORP	COM	09179710	97,221,780	2,088,994	2,082,779	5,715	50
Page Total			9,721,747,315				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion			Other
					Sole	Shared as Defined		
BLACK BOX CORP DEL	COM	09182610	12,343,516	254,926	253,506	1,420		
BLACK HILLS CORP	COM	09211310	8,927,274	266,645	265,705	840		10
BLACKROCK INC	CL A	09247X10	3,626,292	81,307	81,307			
BLOCK H & R INC	COM	09367110	186,062,766	4,185,889	4,147,179	24,010		14,70
BLOCKBUSTER INC	CL A	09367910	20,266,391	863,502	863,382	120		
BLUE MARTINI SOFTWARE	COM	09569810	384,595	270,842	270,842			
BLYTH INC	COM	09643P10	14,999,367	565,587	565,507	80		
BOB EVANS FARMS INC	COM	09676110	12,856,608	455,585	455,585			
BOCA RESORTS INC	CL A	09688T10	3,716,924	287,243	287,203	40		
BOEING CO	COM	09702310	4,356,459,931	90,289,325	89,056,726	1,180,520		52,07
BOISE CASCADE CORP	COM	09738310	79,529,513	2,194,523	1,278,584	915,939		
BONE CARE INTL INC	COM	09807210	1,186,078	86,323	86,323			
BORDERS GROUP INC	COM	09970910	20,228,864	846,042	843,302	2,440		30
BORG WARNER INC	COM	09972410	28,875,498	458,924	458,284	440		20
BORLAND SOFTWARE CORP	COM	09984910	8,608,821	661,708	661,708			
BORON LEPORE & ASSOC	COM	10001P10	752,494	62,087	62,087			
BOSTON ACOUSTICS INC	COM	10053410	232,584	22,025	22,025			
BOSTON BEER INC	CL A	10055710	1,317,339	87,241	87,241			
BOSTON COMMUNICATION	COM	10058210	2,995,944	347,961	347,961			
BOSTON PRIVATE FINL	COM	10111910	6,224,430	232,689	213,539	150		19,00
BOSTON PROPERTIES IN	COM	10112110	38,730,984	981,774	943,439	38,335		
BOSTON SCIENTIFIC CO	COM	10113710	208,065,273	8,292,757	8,260,182	17,520		15,05
BOTTOMLINE TECH DEL	COM	10138810	239,413	28,333	28,133			20
BOWATER INC	COM	10218310	29,948,574	601,377	599,157	2,120		10
BOWNE & CO INC	COM	10304310	4,668,426	331,800	331,640	160		
BOYD GAMING CORP	COM	10330410	4,856,807	322,926	322,926			
BOYDS COLLECTION LTD	COM	10335410	3,244,182	495,295	495,295			
BOYKIN LODGING CO	COM	10343010	2,075,667	223,190	223,090	100		
BRADY CORP	CL A	10467410	11,517,009	317,273	313,833	3,340		10
BRANDYWINE RLTY TR	SH BEN INT	10536820	8,914,652	372,998	372,978	20		
BRASCAN CORP	CL A LTD V	10549P60	292,319	13,403	13,403			
BRASIL TELECOM PARTI	SPON ADR P	10553010	827,246	20,733	20,733			
BRAUN CONSULTING INC	COM	10565110	308,936	71,679	71,679			
BRIGGS & STRATTON CO	COM	10904310	22,637,888	492,128	491,828	300		
BRIGHT HORIZON FAMIL	COM	10919510	4,249,953	144,208	109,533	34,675		
BRIGHTPOINT INC	COM	10947310	487,036	535,205	535,205			
BRINKER INTL INC	COM	10964110	48,791,602	1,505,449	1,481,733	16,491		7,22
BRIO SOFTWARE INC	COM	10970410	426,237	155,561	155,561			
BRISTOL MYERS SQUIBB	COM	11012210	1,850,231,525	45,696,012	43,254,605	1,280,929		1,160,47
BRITESMILE INC	COM	11041510	757,212	141,008	141,008			
BRITISH AMERN TOB PL	SPONSORED	11044810	22,868,912	1,194,823	31,395	1,163,428		
Page Total			7,033,735,082					

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 Other
BROADCOM CORP	CL A	11132010	186,342,647	5,190,603	5,180,758	9,150	695
BROADVISION INC	COM	11141210	2,463,141	1,423,781	1,418,161	5,480	140
BROADWING INC	COM	11162010	15,509,572	2,218,823	2,210,787	6,200	1,836
BROCADE COMMUNICATIO	COM	11162110	50,596,326	1,873,938	1,835,348	26,035	12,555
BROOKLINE BANCORP IN	COM	11373910	2,152,391	126,166	124,506	1,660	
BROOKS AUTOMATION IN	COM	11434A10	12,480,323	274,655	243,025	27,175	4,455
BROOKTROUT INC	COM	11458010	339,021	55,036	55,036		
BROWN & BROWN INC	COM	11523610	16,538,003	526,688	526,688		
BROWN FORMAN CORP	CL B	11563720	85,850,033	1,179,907	1,177,867	2,040	
BROWN TOM INC	COM NEW	11566020	10,459,858	383,145	382,685	360	100
BROWN SHOE INC NEW	COM	11573610	3,301,350	169,648	169,488	60	100
BRUKER DALTONICS INC	COM	11679510	4,317,236	450,651	450,651		
BRUNSWICK CORP	COM	11704310	55,288,631	2,023,742	2,021,062	2,680	
BRUSH ENGINEERED MAT	COM	11742110	2,000,072	157,486	157,486		
BSQUARE CORP	COM	11776U10	615,729	168,232	138,032	200	30,000
BUCA INC	COM	11776910	2,094,019	115,246	115,106	140	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,296,750	32,500	20,700	10,800	1,000
BUCKEYE TECHNOLOGIES	COM	11825510	2,826,320	274,400	273,900	500	
BUCKLE INC	COM	11844010	4,419,555	180,390	180,390		
BUILDING MATLS HLDG	COM	12011310	3,194,064	221,810	221,810		
BURLINGTON COAT FACT	COM	12157910	3,791,980	196,986	196,986		
BURLINGTON NORTHN SA	COM	12189T10	307,420,089	10,186,219	9,933,037	198,694	54,488
BURLINGTON RES INC	COM	12201410	186,478,875	4,651,506	4,566,412	72,350	12,744
BURNHAM PAC PPTYS IN	COM	12232C10	484,168	286,490	286,490		
BUSH INDS INC	CL A	12316410	1,041,777	81,708	81,708		
BUTLER MFG CO DEL	COM	12365510	1,874,479	69,813	69,813		
C&D TECHNOLOGIES INC	COM	12466110	8,942,874	425,446	425,106	340	
CBL & ASSOC PPTYS IN	COM	12483010	21,487,957	607,863	527,513	80,350	
CCC INFORMATION SVCS	COM	12487Q10	958,257	105,303	105,303		
CBRL GROUP INC	COM	12489V10	29,846,182	1,048,338	1,044,378	3,760	200
CCBT FINL COS INC	COM	12500Q10	2,623,559	97,894	80,794	9,100	8,000
C COR NET CORP	COM	12501010	6,248,430	347,135	345,675	1,460	
C D I CORP	COM	12507110	3,477,911	151,543	151,543		
CDW COMPUTER CTRS IN	COM	12512910	38,423,162	763,273	761,053	1,920	300
CEC ENTMT INC	COM	12513710	15,106,060	326,971	326,551	420	
CFS BANCORP INC	COM	12525D10	1,831,488	134,175	134,175		
CH ENERGY GROUP INC	COM	12541M10	7,772,215	163,798	162,685	1,013	100
C H ROBINSON WORLDWI	COM	12541W10	26,985,772	803,148	800,247	2,601	300
CIGNA CORP	COM	12550910	386,089,064	3,807,960	3,763,734	23,814	20,412
CKE RESTAURANTS INC	COM	12561E10	436,956	48,822	48,822		
CLECO CORP NEW	COM	12561W10	15,299,991	640,167	635,327	3,440	1,400
Page Total			1,528,706,287				

Page 13 of 80

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

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

CMGI INC	COM	12575010	2,676,507	1,982,598	1,969,548	11,735	1,3
CMS ENERGY CORP	COM	12589610	59,432,490	2,626,270	2,616,760	9,510	
CPI CORP	COM	12590210	1,594,761	96,946	96,946		
CPB INC	COM	12590310	2,336,830	68,030	68,030		
CSS INDS INC	COM	12590610	1,330,699	40,932	40,932		
CSK AUTO CORP	COM	12596510	2,366,913	250,467	250,387	80	
CNA FINL CORP	COM	12611710	10,204,088	343,572	343,172	400	
CNA SURETY CORP	COM	12612L10	4,122,751	273,937	273,937		
CNF INC	COM	12612W10	32,459,619	983,923	982,583	1,240	1
CNET NETWORKS INC	COM	12613R10	4,814,766	878,607	878,138	369	1
CNS INC	COM	12613610	217,980	31,500	11,500	20,000	
CRH PLC	ADR	12626K20	7,654,798	421,056	54,309	366,747	
CSG SYS INTL INC	COM	12634910	15,203,264	534,010	533,160	650	2
CSX CORP	COM	12640810	174,184,956	4,570,584	4,538,436	25,740	6,4
CT COMMUNICATIONS IN	COM NEW	12642640	2,349,417	157,679	157,639	40	
CTS CORP	COM	12650110	4,517,760	278,016	277,996	20	
CUNO INC	COM	12658310	5,785,931	155,871	155,831	40	
CVB FINL CORP	COM	12660010	5,074,110	251,692	251,692		
CVS CORP	COM	12665010	315,583,125	9,192,634	8,913,857	185,413	93,3
CV THERAPEUTICS INC	COM	12666710	10,817,392	298,823	269,818	23,725	5,2
CABLE & WIRELESS PUB	SPONSORED	12683020	602,857	61,266	59,916	1,350	
CABLEVISION SYS CORP	CL A NY CA	12686C10	23,712,620	697,430	693,443	1,460	2,5
CABLEVISION SYS CORP	CL A RAINB	12686C84	7,259,572	294,148	292,220	665	1,2
CABLE DESIGN TECHNOL	COM	12692410	6,826,442	511,344	510,244	1,100	
CABOT CORP	COM	12705510	94,319,528	2,559,553	761,935	50,179	1,747,4
CABOT MICROELECTRONI	COM	12709P10	54,932,747	812,014	364,186	21,716	426,1
CABOT OIL & GAS CORP	CL A	12709710	11,341,986	458,077	403,941	14,150	39,9
CACI INTL INC	CL A	12719030	15,894,928	452,718	452,718		
CADBURY SCHWEPPES PL	ADR	12720930	673,520	24,271	24,271		
CADENCE DESIGN SYSTE	COM	12738710	77,584,451	3,431,422	3,412,439	16,303	2,6
CADIZ INC	COM	12753710	2,837,475	315,275	315,275		
CADMUS COMMUNICATION	COM	12758710	300,124	25,115	25,115		
CAL DIVE INTL INC	COM	12791410	7,363,776	295,734	289,934	5,800	
CALGON CARBON CORP	COM	12960310	2,757,656	329,076	329,076		
CALIFORNIA PIZZA KIT	COM	13054D10	3,526,359	140,998	140,998		
CALIFORNIA WTR SVC G	COM	13078810	3,673,088	143,480	143,480		
CALIPER TECHNOLOGIES	COM	13087610	2,662,831	205,307	204,950	357	
CALLAWAY GOLF CO	COM	13119310	18,534,246	962,818	961,158	1,460	2
CALLON PETE CO DEL	COM	13123X10	631,651	80,981	80,981		
CALPINE CORP	COM	13134710	86,447,668	6,806,903	6,781,241	18,331	7,3
CAMBREX CORP	COM	13201110	12,103,455	287,493	258,493	26,345	2,6
Page Total			1,096,715,137				

14 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Ot
CAMDEN PPTY TR	SH BEN INT	13313110	23,616,470	603,693	565,843	37,850	
CAMINUS CORP	COM	13376610	2,105,392	93,573	93,573		
CAMPBELL SOUP CO	COM	13442910	217,535,412	8,116,993	8,073,274	32,567	11,1

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

CDN IMPERIAL BK OF C	COM	13606910	695,977	19,605	19,605			
CANON INC	ADR	13800630	22,866,753	615,525	222,947	392,578		
CAPITAL CITY BK GROU	COM	13967410	1,653,345	61,235	61,235			
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	9,924,546	431,502	431,402	100		
CAPITAL ONE FINL COR	COM	14040H10	273,388,396	4,281,729	4,259,746	20,918	1,0	
CAPITOL FED FINL	COM	14057C10	7,122,640	313,911	310,711	3,200		
CAPSTONE TURBINE COR	COM	14067D10	1,442,533	442,495	441,615	820		
CAPSTEAD MTG CORP	COM NO PAR	14067E50	1,851,833	95,702	95,002	650		
CAPTARIS INC	COM	14071N10	783,783	226,527	226,527			
CARBO CERAMICS INC	COM	14078110	2,872,115	70,120	69,720	400		
CARAUSTAR INDS INC	COM	14090910	8,616,328	824,529	287,653	536,876		
CARDINAL HEALTH INC	COM	14149Y10	753,427,993	10,628,128	10,248,632	334,828	44,6	
CARDIODYNAMICS INTL	COM	14159710	1,134,184	266,867	266,867			
CAREER EDUCATION COR	COM	14166510	16,377,451	413,572	412,492	1,080		
CAREMARK RX INC	COM	14170510	43,099,075	2,210,209	1,613,427	596,320	4	
CARLISLE COS INC	COM	14233910	21,721,363	496,829	496,429	400		
CARLTON COMMUNICATIO	ADR	14287220	379,182	19,596	19,596			
CARNIVAL CORP	COM	14365810	313,369,312	9,597,835	9,565,285	27,000	5,5	
CARRIAGE SVCS INC	CL A	14390510	261,590	51,800	51,800			
CARPENTER TECHNOLOGY	COM	14428510	7,711,236	266,456	266,456			
CARRAMERICA RLTY COR	COM	14441810	18,551,154	590,613	589,903	710		
CARREKER CORP	COM	14443310	1,282,284	147,051	147,051			
CARRIER ACCESS CORP	COM	14446010	270,642	90,214	90,214			
CASCADE CORP	COM	14719510	566,312	40,164	40,164			
CASCADE NAT GAS CORP	COM	14733910	3,700,746	174,399	174,399			
CASELLA WASTE SYS IN	CL A	14744810	2,149,783	180,351	180,331			
CASEYS GEN STORES IN	COM	14752810	6,056,572	448,635	447,915	720		
CASH AMER INTL INC	COM	14754D10	2,163,717	245,877	245,877			
CASS INFORMATION SYS	COM	14808P10	1,342,431	53,494			53,4	
CASTLE A M & CO	COM	14841110	718,236	66,258	66,258			
CATALINA MARKETING C	COM	14886710	18,023,700	493,800	491,380	520	1,9	
CATALYTICA ENERGY SY	COM	14888410	499,258	148,148	148,148			
CATAPULT COMMUNICATI	COM	14901610	2,358,980	93,462	93,462			
CATELLUS DEV CORP	COM	14911110	17,260,661	877,512	812,427	65,085		
CATERPILLAR INC DEL	COM	14912310	575,847,294	10,129,240	10,022,410	70,725	36,1	
CATHAY BANCORP INC	COM	14915010	6,011,049	83,371	76,371		7,0	
CATO CORP NEW	CL A	14920510	6,950,713	311,971	311,971			
CEDAR FAIR L P	DEPOSITRY	15018510	1,165,918	49,050	37,850	7,000	4,2	
Page Total			2,396,876,359					

Page 15 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
CELL GENESYS INC	COM	15092110	6,738,896	397,575	397,075	400	10
CELERITEK INC	COM	15092610	1,106,426	107,420	107,320		10
CELL THERAPEUTICS IN	COM	15093410	7,530,094	303,266	302,866	400	
CELESTICA INC	SUB VTG SH	15101Q10	2,062,795	56,889	56,889		
CELGENE CORP	COM	15102010	11,973,876	483,793	481,643	2,050	10
CELL PATHWAYS INC NE	COM	15114R10	974,065	236,999	236,999		
CELLTECH GROUP PLC	SPONSORED	15115810	4,968,640	269,303	30,862	238,441	
CEMEX S A	SPON ADR 5	15129088	1,300,114	44,012	44,012		

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

CENDANT CORP	COM	15131310	410,211,916	21,365,204	21,278,881	51,888	34,43
CENTENNIAL BANCORP	COM	15133T10	2,213,907	277,432	277,432		
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	479,019	133,061	133,061		
CENTER TR INC	COM	15184510	501,915	94,880	94,880		
CENTERPOINT PPTYS TR	SH BEN INT	15189510	24,625,720	455,610	402,045	53,565	
CENTEX CONSTRUCTION	COM	15231R10	4,050,996	101,835	101,635	200	
CENTEX CORP	COM	15231210	69,825,753	1,344,613	1,341,663	2,850	10
CENTILLIUM COMMUNICA	COM	15231910	2,941,364	243,088	243,088		
CENTRA SOFTWARE INC	COM	15234X10	936,424	194,279	193,599	680	
CENTRAL COAST BANCOR	COM	15314510	1,275,326	64,443	64,443		
CENTRAL PKG CORP	COM	15478510	4,139,050	180,037	179,937	100	
CENTRAL VT PUB SVC C	COM	15577110	5,111,889	286,220	286,220		
CENTURY ALUM CO	COM	15643110	1,948,423	119,903	119,903		
CENTURY BANCORP INC	CL A NON V	15643210	1,342,110	58,100	4,100		54,00
CENTURY BUSINESS SVC	COM	15649010	2,757,664	794,716	744,716	50,000	
CEPHEID	COM	15670R10	226,100	53,200	53,200		
CENTURYTEL INC	COM	15670010	103,146,888	3,033,732	2,771,992	201,079	60,66
CEPHALON INC	COM	15670810	27,204,723	431,821	411,823	16,713	3,28
CERIDIAN CORP NEW	COM	15677910	37,344,343	1,693,621	1,688,411	4,910	30
CERNER CORP	COM	15678210	12,322,586	258,281	256,669	1,612	
CERTEGY INC	COM	15688010	38,670,142	974,059	966,771	6,088	1,20
CERUS CORP	COM	15708510	5,790,274	108,088	108,088		
CHAMPION ENTERPRISES	COM	15849610	4,939,992	617,499	617,399		10
CHAMPIONSHIP AUTO RA	COM	15871110	2,298,194	162,877	162,637	240	
CHARLES RIV LABS INT	COM	15986410	13,258,545	427,695	408,895	18,800	
CHARTER ONE FINL INC	COM	16090310	142,279,936	4,557,333	4,541,601	15,323	40
CHARTER MUN MTG ACCE	SH BEN INT	16090810	6,597,444	418,089	418,069		2
CHARLOTTE RUSSE HLDG	COM	16104810	4,853,659	187,111	187,111		
CHARMING SHOPPES INC	COM	16113310	7,794,507	984,155	984,155		
CHARTER COMMUNICATIO	CL A	16117M10	10,601,942	939,056	926,796	12,260	
CHATEAU CMNTYS INC	COM	16172610	8,399,560	292,362	292,362		
CHECKFREE CORP NEW	COM	16281310	10,313,932	672,794	672,569	25	20
CHECKPOINT SYS INC	COM	16282510	6,251,602	391,950	390,950	1,000	
Page Total			1,011,310,751				

Page 16 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
CHEESECAKE							
FACTORY I	COM	16307210	14,354,469	389,010	384,148	4,712	150
CHELSEA PPTY							
GROUP I	COM	16342110	19,301,196	357,165	305,975	51,190	
CHEMED CORP	COM	16359610	4,880,636	130,673	130,673		
CHEMFIRST INC	COM	16361A10	2,854,412	106,707	106,707		
CHEMICAL FINL							
CORP	COM	16373110	6,301,941	210,275	210,275		
CHESAPEAKE CORP	COM	16515910	4,546,403	167,455	167,275	100	80
CHESAPEAKE ENERGY							
CO	COM	16516710	10,341,847	1,336,156	1,329,356	6,800	
CHEVRONTEXACO CORP	COM	16676410	4,114,915,974	45,584,535	29,261,041	16,127,632	195,862
CHICOS FAS INC	COM	16861510	14,845,254	440,512	407,688	26,789	6,035

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

CHILES OFFSHORE INC	COM	16888M10	2,180,147	94,789	94,789		
CHILDRENS PL RETAIL	COM	16890510	3,812,358	115,526	115,326	200	
CHIPPAC INC	CL A	16965710	3,468,777	353,236	353,236		
CHOICE HOTELS							
INTL I	COM	16990510	7,793,410	322,976	321,026	1,800	150
CHIRON CORP	COM	17004010	171,412,045	3,735,281	3,725,133	7,987	2,161
CHITTENDEN CORP	COM	17022810	11,261,519	386,330	370,785	6,672	8,873
CHOICEPOINT INC	COM	17038810	41,677,516	723,568	721,292	2,026	250
CHORDIANT							
SOFTWARE I	COM	17040410	2,063,175	283,793	283,793		
CHRISTOPHER & BANKS	COM	17104610	6,826,065	207,795	207,795		
CHUBB CORP	COM	17123210	300,925,141	4,116,623	4,045,698	37,462	33,463
CHURCH & DWIGHT INC	COM	17134010	16,358,696	555,285	555,185	100	
CHURCHILL DOWNS INC	COM	17148410	1,227,266	33,395	33,395		
CIBER INC	COM	17163B10	4,498,103	491,596	489,312	2,284	
CIENA CORP	COM	17177910	60,582,753	6,731,417	6,720,449	10,648	320
CIMA LABS INC	COM	17179610	3,633,327	136,335	136,315		20
CINCINNATI FINL CORP	COM	17206210	150,797,885	3,453,914	3,446,350	7,344	220
CINERGY CORP	COM	17247410	128,110,732	3,583,517	3,574,900	7,837	780
CIPHERGEN BIOSYSTEMS	COM	17252Y10	964,867	160,277	160,277		
CIRCOR INTL INC	COM	17273K10	1,538,073	74,124	74,124		
CIRCUIT CITY	CIRCT						
STORE I	CITY	17273710	87,803,079	4,867,133	4,853,726	13,247	160
CIRCUIT CITY	CARMAX						
STORE I	GRO	17273730	8,190,896	316,740	316,740		
CISCO SYS INC	COM	17275R10	2,974,365,182	175,686,071	170,320,587	3,779,136	1,586,348
CIRRUS LOGIC INC	COM	17275510	15,356,877	813,825	810,345	2,310	1,170
CINTAS CORP	COM	17290810	160,866,957	3,226,373	3,203,181	6,192	17,000
CITIGROUP INC	COM	17296710	11,198,170,288	226,134,295	223,470,198	2,094,883	569,214
CITIZENS BKG CORP MI	COM	17442010	14,104,675	434,391	433,391	1,000	
CITIZENS COMMUNICATI	COM	17453B10	61,778,272	5,746,816	5,733,672	12,944	200
CITIZENS INC	CL A	17474010	2,024,429	188,319	188,319		
CITRIX SYS INC	COM	17737610	68,968,713	3,991,245	3,983,685	7,440	120
CITY BK LYNNWOOD WAS	COM	17770A10	1,978,564	79,942	79,942		
CITY HLDG CO	COM	17783510	2,597,956	169,248	168,948	300	
CITY NATL CORP	COM	17856610	28,852,323	548,419	548,319	100	
Page Total			19,736,532,198				

Page 17 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
CLAIRES STORES INC	COM	17958410	11,670,487	599,101	598,621	280	2
CLARCOR INC	COM	17989510	10,284,416	321,388	321,288	100	
CLARK / BARDES INC	COM	18066810	2,606,515	90,504	90,504		
CLARK DICK PRODTNS I	COM	18151210	201,460	14,000	14,000		
CLAYTON HOMES INC	COM	18419010	18,964,551	1,132,212	1,129,342	1,950	9
CLEAR CHANNEL COMMUN	COM	18450210	645,022,094	12,546,627	12,338,655	194,084	13,8
CLEVELAND CLIFFS INC	COM	18589610	4,256,164	193,462	193,362	100	
CLICK COMMERCE INC	COM	18681D10	207,302	163,230	163,230		
CLOROX CO DEL	COM	18905410	227,224,167	5,207,980	5,189,950	8,350	9,6
CLOSURE MED CORP	COM	18909310	1,067,935	54,265	54,265		

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

COACH INC	COM	18975410	52,028,358	1,025,998	1,020,457	5,157	3
COACHMEN INDS INC	COM	18987310	3,009,811	184,651	184,651		
COASTAL BANCORP INC	COM	19041P10	1,306,357	37,756	37,756		
COBALT CORP	COM	19074W10	889,361	99,370	99,370		
COBIZ INC	COM	19089710	982,227	61,198	61,198		
COCA COLA BOTTLING C	COM	19109810	1,399,146	28,554	28,554		
COCA COLA CO	COM	19121610	2,959,164,177	56,623,884	53,930,782	1,361,166	1,331,9
COCA COLA ENTERPRISE	COM	19121910	139,317,213	7,418,382	7,406,762	10,990	6
COCA-COLA FEMSA S A	SPON ADR R	19124110	1,561,643	57,287	57,287		
COGNEX CORP	COM	19242210	9,412,330	323,893	311,333	460	12,1
COGNIZANT TECHNOLOGY	CL A	19244610	10,081,771	239,472	239,472		
COHERENT INC	COM	19247910	9,227,342	272,193	271,783	410	
COHU INC	COM	19257610	7,451,303	261,541	261,521	20	
COINSTAR INC	COM	19259P30	6,781,156	201,281	201,241	40	
COLDWATER CREEK INC	COM	19306810	670,511	37,754	37,754		
COLE NATIONAL CORP N	CL A	19329010	1,810,126	94,771	94,771		
COLE KENNETH PRODTNS	CL A	19329410	1,957,346	97,526	97,526		
COLES MYER LTD	SPON ADR N	19387040	439,825	12,050	12,050		
COLGATE PALMOLIVE CO	COM	19416210	703,967,299	12,317,888	11,790,456	450,778	76,6
COLLINS & AIKMAN COR	COM	19483010	7,320,105	1,092,553	1,092,553		
COLONIAL BANCGROUP I	COM	19549330	32,877,697	2,203,599	2,192,023	11,576	
COLONIAL PPTYS TR	COM SH BEN	19587210	7,390,076	214,516	214,516		
COLUMBIA BKG SYS INC	COM	19723610	1,481,300	111,376	111,376		
COLUMBIA LABS INC	COM	19777910	1,101,424	222,510	222,510		
COLUMBIA SPORTSWEAR	COM	19851610	2,915,293	86,894	86,344	550	
COMARCO INC	COM	20008010	258,168	24,800	24,800		
COMCAST CORP	CL A	20030010	426,320	12,745	8,600	3,545	6
COMCAST CORP	CL A SPL	20030020	646,516,323	20,330,702	19,863,473	418,644	48,5
COMDISCO INC	COM	20033610	342,441	1,037,700	1,037,300	400	
COMERICA INC	COM	20034010	261,577,639	4,180,560	4,016,501	156,919	7,1
COMMERCE BANCORP INC	COM	20051910	33,115,141	737,531	735,589	1,742	2
Page Total			5,828,284,320				

Page 18 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Oth
COMMERCE BANCSHARES	COM	20052510	25,344,471	573,145	530,593	40,158	2,39
COMMERCE GROUP INC M	COM	20064110	12,748,592	329,421	292,921	36,500	
COMMERCE ONE INC DEL	COM	20069310	4,206,221	2,696,296	2,576,357	79,290	40,64
COMMERCIAL FEDERAL C	COM	20164710	24,959,111	927,848	927,748		10
COMMERCIAL METALS CO	COM	20172310	7,241,220	172,410	172,410		
COMMERCIAL NET LEASE	COM	20221810	5,080,490	363,932	363,912	20	
COMMONWEALTH BANCORP	COM	20268X10	1,930,366	77,806	77,806		
COMMONWEALTH INDS IN	COM	20300410	207,747	28,074	28,074		
COMMONWEALTH TEL ENT	COM	20334910	6,163,796	161,145	160,645	500	
COMMSCOPE INC	COM	20337210	11,105,532	638,249	636,699	1,250	30
COMMUNITY BK SYS INC	COM	20360710	3,118,263	103,425	103,425		
COMMUNITY BKS INC MI	COM	20362810	1,978,667	71,613	71,613		
COMMUNITY HEALTH SYS	COM	20366810	10,090,981	456,399	403,412	47,557	5,43
COMMUNITY FIRST BANK	COM	20390210	10,676,921	412,874	412,874		
COMMUNITY TR BANCORP	COM	20414910	2,602,982	101,560	101,560		

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

COMPANHIA BRASILEIRA	ADR	20440T20	292,852	12,901	12,901		
COMPANHIA SIDERURGIC	SPONSORED	20440W10	500,501	27,652	27,652		
COMPANHIA ENERGETICA	SP ADR N-V	20440960	357,406	23,987	23,987		
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	470,016	29,376	29,376		
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	1,337,683	68,564	68,564		
COMPANHIA VALE DO RI	SPON ADR P	20441210	1,180,893	44,562	44,562		
COMPANIA CERVECERIAS	SPONSORED	20442910	454,744	27,477	27,477		
COMPANIA DE TELECOMU	SPON ADR N	20444930	787,646	52,615	52,615		
COMPASS BANCSHARES I	COM	20449H10	56,991,483	1,846,177	1,839,277	6,500	40
COMPAQ COMPUTER CORP	COM	20449310	379,768,225	36,341,457	36,170,249	134,798	36,41
COMPUCREDIT CORP	COM	20478N10	971,456	169,835	169,835		
COMPUTER ASSOC INTL	COM	20491210	272,323,376	12,440,538	12,419,510	20,276	75
COMPUTER NETWORK TEC	COM	20492510	3,791,601	286,808	277,448	9,360	
COMPUTER SCIENCES CO	COM	20536310	194,745,411	3,837,348	3,750,090	42,288	44,97
COMPUTER TASK GROUP	COM	20547710	375,162	64,907	64,907		
COMPUTERIZED THERMAL	COM	20557C10	536,401	510,859	510,859		
COMPX INTERNATIONAL	CL A	20563P10	341,080	27,396	27,296	100	
COMPUWARE CORP	COM	20563810	110,902,490	8,590,433	8,577,398	12,395	64
COMSTOCK RES INC	COM NEW	20576820	3,243,668	424,564	424,464	100	
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	47,696,240	3,764,502	3,755,012	9,270	22
CONAGRA FOODS INC	COM	20588710	889,852,537	36,694,950	12,206,603	24,466,807	21,54
CONCEPTUS INC	COM	20601610	1,941,331	90,085	88,085		2,00
CONCORD CAMERA CORP	COM	20615610	1,899,091	210,776	210,776		
CONCORD COMMUNICATIO	COM	20618610	393,093	18,586	15,586	3,000	
CONCORD EFS INC	COM	20619710	358,387,120	10,778,560	10,738,330	39,510	72
CONCURRENT COMPUTER	COM	20671020	4,829,464	581,163	578,863	2,300	
Page Total			2,461,826,330				

Page 19 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
CONNECTIV INC	COM	20682910	22,609,254	908,367	900,267	7,500	60
CONESTOGA ENTERPRISE	COM	20701510	2,306,447	76,221	76,221		
CONEXANT SYSTEMS INC	COM	20714210	61,197,130	5,078,600	5,045,102	18,969	14,52
CONMED CORP	COM	20741010	6,394,050	255,762	255,222	540	
CONNECTICUT BANCSHAR	COM	20754010	3,107,029	113,024	113,024		
CONNECTICUT WTR SVC	COM	20779710	1,967,177	71,821	71,821		
CONNETICS CORP	COM	20819210	2,724,768	280,904	280,904		
CONOCO INC	COM	20825150	394,526,585	13,520,445	13,418,879	78,803	22,76
CONSECO INC	COM	20846410	23,454,885	6,479,250	6,452,886	20,950	5,41
CONSOL ENERGY INC	COM	20854P10	9,977,913	380,111	380,011	100	
CONSOLIDATED EDISON	COM	20911510	188,760,167	4,503,941	4,482,431	14,452	7,05
CONSOLIDATED FREIGHT	COM	20923210	792,036	151,152	151,152		
CONSOLIDATED GRAPHIC	COM	20934110	6,738,498	338,618	96,920	241,698	
CONSTELLATION BRANDS	CL A	21036P10	28,427,730	517,244	486,831	26,663	3,75
CONSTELLATION ENERGY	COM	21037110	112,239,518	3,638,234	3,623,010	10,904	4,32
CONTINENTAL AIRLS IN	CL B	21079530	13,616,595	480,812	477,702	3,090	2
CONVERA CORP	CL A	21191910	612,301	174,445	174,445		
CONVERGYS CORP	COM	21248510	124,261,360	4,202,278	3,908,302	200,930	93,04
COOPER CAMERON CORP	COM	21664010	27,082,984	529,896	529,496	300	10
COOPER COS INC	COM NEW	21664840	15,637,971	329,915	328,515	1,400	

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

COOPER INDS INC	COM	21666910	112,179,543	2,674,125	2,664,853	8,772	50
COOPER TIRE & RUBR C	COM	21683110	34,719,152	1,603,656	1,598,971	3,685	1,00
COORS ADOLPH CO	CL B	21701610	54,119,576	802,128	800,678	1,450	
COORSTEK INC	COM	21702010	3,308,115	86,104	86,104		
COPART INC	COM	21720410	18,331,199	1,021,806	1,019,988	1,334	48
COPPER MTN NETWORKS	COM	21751010	449,464	473,120	467,795	5,325	
CORDIANT COMMS GRP P	SPON ADR N	21851420	629,669	91,655	91,655		
CORILLIAN CORP	COM	21872510	506,510	153,488	153,488		
CORINTHIAN COLLEGES	COM	21886810	4,387,942	86,804	86,804		
CORIXA CORP	COM	21887F10	2,343,804	379,871	379,251	520	10
CORN PRODS INTL INC	COM	21902310	14,266,306	443,053	436,296	1,815	4,94
CORNERSTONE RLTY INC	COM	21922V10	6,194,906	555,597	555,597		
CORNING INC	COM	21935010	154,583,000	20,286,483	20,023,268	209,053	54,16
CORPORATE EXECUTIVE	COM	21988R10	12,173,219	324,524	324,324	200	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	10,055,389	767,587	557,892	209,695	
CORRECTIONAL PPTYS T	COM	22025E10	238,656	12,594	12,594		
CORRECTIONS CORP AME	COM NEW	22025Y40	3,409,016	262,232	262,228	4	
CORUS BANKSHARES INC	COM	22087310	5,811,540	122,271	122,271		
CORUS ENTERTAINMENT	COM CL B N	22087410	1,225,360	53,000		53,000	
CORVAS INTL INC	COM	22100510	1,504,902	264,482	264,482		
CORVEL CORP	COM	22100610	1,994,177	66,829	66,829		
Page Total			1,488,865,843				

Page 20 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
CORVIS CORP	COM	22100910	2,014,094	1,612,566	1,593,686	18,700	18
COSINE COMMUNICATION	COM	22122210	850,098	739,216	739,216		
COST PLUS INC CALIF	COM	22148510	5,468,158	199,845	199,805	40	
COSTCO WHSL CORP NEW	COM	22160K10	389,592,628	9,783,843	9,752,056	30,971	81
COSTAR GROUP INC	COM	22160N10	2,717,657	119,405	119,405		
COUNTRYWIDE CR INDS	COM	22237210	130,059,610	2,906,360	2,901,630	4,630	10
COUSINS PPTYS INC	COM	22279510	14,972,654	574,766	574,766		
COVANTA ENERGY CORP	COM	22281N10	340,360	472,723	472,273	450	
COVANSYS CORP	COM	22281W10	1,492,380	198,984	198,984		
COVANCE INC	COM	22281610	19,785,391	975,611	919,121	56,490	
COVENANT TRANS INC	CL A	22284P10	1,019,573	69,548	69,548		
COVENTRY HEALTH CARE	COM	22286210	29,132,402	1,120,477	1,118,437	1,940	10
COX COMMUNICATIONS I	CL A	22404410	85,255,879	2,265,034	2,251,616	8,550	4,86
COX RADIO INC	CL A	22405110	7,017,327	247,089	242,529	4,560	
CRANE CO	COM	22439910	37,841,512	1,384,108	1,375,745	3,130	5,23
CRAWFORD & CO	CL B	22463310	4,640,658	342,484	342,484		
CREDENCE SYS CORP	COM	22530210	16,242,823	739,655	738,405	1,050	20
CREDIT ACCEP CORP MI	COM	22531010	1,590,537	147,272	147,272		
CREDIT SUISSE GROUP	SPONSORED	22540110	2,404,946	64,355	64,355		
CREE INC	COM	22544710	14,024,738	1,028,961	1,027,661	1,000	30
CRESCENT REAL ESTATE	COM	22575610	22,537,387	1,161,721	1,158,901	2,820	
CRESTLINE CAP CORP	COM	22615310	4,597,915	136,680	136,640	40	
CROMPTON CORP	COM	22711610	17,796,584	1,441,019	1,431,082	8,190	1,74
CROSS CTRY INC	COM	22748P10	572,400	21,200	21,200		
CROSSMANN CMNTYS INC	COM	22764E10	3,300,297	72,967	72,967		

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

CROSSROADS SYS INC	COM	22765D10	586,218	165,132	163,332	1,800	
CROWN AMERN RLTY TR	SH BEN INT	22818610	3,670,265	376,824	376,824		
CROWN CASTLE INTL CO	COM	22822710	8,894,131	1,345,557	1,340,482	4,875	20
CROWN CORK & SEAL IN	COM	22825510	11,307,063	1,263,359	1,261,359	2,000	
CROWN MEDIA HLDGS IN	CL A	22841110	3,384,009	272,904	272,824		8
CRYOLIFE INC	COM	22890310	3,046,446	145,763	145,763		
CUBIC CORP	COM	22966910	3,501,544	53,565	53,565		
CUBIST PHARMACEUTICA	COM	22967810	4,554,673	246,465	246,065	400	
CULLEN FROST BANKERS	COM	22989910	13,259,381	369,651	368,451	1,100	10
CUMMINS INC	COM	23102110	56,111,176	1,188,041	1,186,041	2,000	
CUMULUS MEDIA INC	CL A	23108210	8,229,721	459,761	401,471	46,395	11,89
CURAGEN CORP	COM	23126R10	6,046,300	376,482	272,598	103,584	30
CURATIVE HEALTH SVCS	COM	23126410	432,999	40,581	40,581		
CURIS INC	COM	23126910	652,627	306,398	266,398		40,00
CURTISS WRIGHT CORP	COM	23156110	6,612,494	99,436	97,736	1,700	
CYBERONICS INC	COM	23251P10	2,961,731	185,224	178,964	6,260	
Page Total			948,518,786				

Page 21 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
CYBEROPTICS CORP	COM	23251710	602,339	46,441	46,441		
CYGNUS INC	COM	23256010	1,245,100	318,440	316,440		2,00
CYMER INC	COM	23257210	15,263,249	307,355	306,695	560	10
CYPRESS SEMICONDUCTO	COM	23280610	32,137,003	1,397,261	1,393,431	3,310	52
CYSIVE INC	COM	23281T10	322,006	132,024	132,024		
CYTEC INDS INC	COM	23282010	15,895,788	522,544	509,364	680	12,50
CYTOGEN CORP	COM	23282410	1,637,183	765,039	764,039	1,000	
CYTYC CORP	COM	23294610	34,290,076	1,273,777	1,265,937	7,540	30
DDI CORP	COM	23316210	4,343,237	509,172	509,172		
DMC STRATEX NETWORKS	COM	23322L10	4,996,835	918,536	918,236	200	10
DQE INC	COM	23329J10	18,048,078	846,930	842,955	3,375	60
DPL INC	COM	23329310	44,186,093	1,729,397	1,721,292	7,355	75
DRS TECHNOLOGIES INC	COM	23330X10	9,407,284	226,955	226,855		10
D R HORTON INC	COM	23331A10	31,187,852	827,264	824,227	3,037	
DSP GROUP INC	COM	23332B10	7,183,516	350,929	349,929	800	20
DST SYS INC DEL	COM	23332610	63,650,127	1,278,115	1,236,556	1,740	39,81
DTE ENERGY CO	COM	23333110	161,707,682	3,554,015	3,547,933	5,188	89
DVI INC	COM	23334310	4,109,603	223,348	202,348	21,000	
DAISYTEK INTL CORP	COM	23405310	2,579,026	162,101	162,061		4
DAKTRONICS INC	COM	23426410	974,692	121,989	121,989		
DANA CORP	COM	23581110	87,520,114	4,076,391	4,064,708	9,017	2,66
DANAHER CORP DEL	COM	23585110	218,720,578	3,079,704	3,048,566	30,488	65
DARDEN RESTAURANTS I	COM	23719410	118,072,453	2,908,905	2,900,320	5,785	2,80
DATASCOPE CORP	COM	23811310	4,113,285	140,146	139,646	500	
DATASTREAM SYS INC	COM	23812410	1,669,005	185,445	185,445		
DAVITA INC	COM	23918K10	42,011,712	1,660,542	1,659,162	1,280	10
DEAN FOODS CO NEW	COM	24237010	44,638,378	589,519	586,162	3,173	18
DEB SHOPS INC	COM	24272810	2,831,071	105,637	105,637		
DECODE GENETICS INC	COM	24358610	1,437,111	252,568	252,568		
DEERE & CO	COM	24419910	235,565,560	5,171,582	5,156,274	12,953	2,35

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

DEL MONTE FOODS CO	COM	24522P10	2,602,463	267,468	265,128	2,340	
DELIAS CORP	CL A	24688Q10	1,971,906	309,610	308,753	857	
DELL COMPUTER CORP	COM	24702510	1,568,097,565	60,057,356	58,920,638	974,292	162,42
DELPHI CORP	COM	24712610	948,097,196	59,293,133	59,242,736	44,574	5,82
DELPHI FINL GROUP IN	CL A	24713110	6,834,969	174,317	159,981	300	14,03
DELTA & PINE LD CO	COM	24735710	7,785,895	410,432	409,952	480	
DELTA AIR LINES INC	COM	24736110	81,331,613	2,485,685	2,480,085	5,400	20
DELTAGEN INC	COM	24783R10	713,388	105,844	105,844		
DELTIC TIMBER CORP	COM	24785010	5,140,261	169,926	169,926		
DENBURY RES INC	COM NEW	24791620	1,717,954	202,589	202,589		
DELUXE CORP	COM	24801910	83,777,183	1,811,007	1,787,347	12,070	11,59
Page Total			3,918,416,429				

Page 22 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha Oth
DENDREON CORP	COM	24823Q10	830,642	134,191	134,091		10
DENDRITE INTL INC	COM	24823910	4,768,080	445,615	445,555	60	
DENTSPLY INTL INC NE	COM	24903010	36,435,946	983,161	965,251	2,610	15,30
DESERT CMNTY BK VICT	COM	25037Y10	316,741	11,930	11,930		
DEUTSCHE TELEKOM AG	SPONSORED	25156610	2,400,619	160,255	158,514	1,741	
DEVELOPERS DIVERSIFI	COM	25159110	20,191,500	961,500	875,030	86,470	
DEVON ENERGY CORP NE	COM	25179M10	151,368,589	3,135,873	3,120,549	8,204	7,12
DEVRY INC DEL	COM	25189310	24,119,245	800,506	796,486	3,720	30
DIAGEO P L C	SPON ADR N	25243Q20	6,586,926	125,537	66,136	59,401	
DIAGNOSTIC PRODS COR	COM	25245010	12,092,716	279,924	279,924		
DIAL CORP NEW	COM	25247D10	27,529,424	1,527,715	1,525,840	1,575	30
DIAMOND OFFSHORE DRI	COM	25271C10	13,919,702	445,288	441,818	3,330	14
DIAMONDCLUSTER INTL	CL A	25278P10	3,245,878	251,229	246,229		5,00
DIANON SYS INC	COM	25282610	5,359,866	82,612	82,612		
DIEBOLD INC	COM	25365110	39,691,026	974,252	933,832	29,996	10,42
DIGENE CORP	COM	25375210	7,818,024	218,686	218,686		
DIGEX INC DEL	CL A	25375610	234,047	188,748	186,828	920	1,00
DIGI INTL INC	COM	25379810	254,231	46,648	46,622	26	
DIGIMARC CORP	COM	25380710	1,823,199	93,163	93,163		
DIGITAL INSIGHT CORP	COM	25385P10	6,888,354	250,031	250,011	20	
DIGITAL LIGHTWAVE IN	COM	25385510	761,916	122,298	122,198		10
DIGITAL RIV INC	COM	25388B10	546,785	36,920	36,920		
DIGITAS INC	COM	25388K10	699,675	127,678	95,378	30,300	2,00
DIGITALTHINK INC	COM	25388M10	474,293	210,797	210,797		
DIGITAL GENERATION S	COM	25392110	271,315	237,996	237,996		
DIME CMNTY BANCSHARE	COM	25392210	4,198,409	136,312	136,312		
DILLARDS INC	CL A	25406710	58,877,794	2,467,636	2,465,186	2,350	10
DIMON INC	COM	25439410	3,095,885	448,679	448,679		
DIONEX CORP	COM	25454610	5,248,345	215,715	215,575	40	10
DISNEY WALT CO	COM DISNEY	25468710	1,179,547,505	51,106,911	48,188,524	1,984,883	933,50
DISTRIBUCION Y SERVI	SPONSORED	25475310	240,307	16,688	16,688		
DIRECT FOCUS INC	COM	25493110	16,797,020	441,446	440,664	782	
DITECH COMMUNICATION	COM	25500M10	1,035,904	231,746	227,537	4,209	
DIVERSA CORP	COM	25506410	4,374,273	344,431	344,424	7	
DIVINE INC	CL A	25540210	816,584	1,633,169	1,632,971	198	

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

DOBSON COMMUNICATION	CL A	25606910	756,718	240,228	240,128	100	
DOCENT INC	COM	25608L10	530,824	299,901	299,901		
DR REDDYS LABS LTD	ADR	25613520	956,080	43,242	43,242		
DOCUMENTUM INC	COM	25615910	9,460,859	371,743	364,123	1,420	6,20
DOLE FOOD INC	COM	25660510	29,224,661	942,731	941,031	1,000	70
DOLLAR GEN CORP	COM	25666910	102,761,704	6,312,144	6,303,128	8,520	49
Page Total			1,786,551,611				

Page 23 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Shared as Oth
DOLLAR THRIFTY AUTOM	COM	25674310	4,561,843	215,690	215,450	240	
DOLLAR TREE STORES I	COM	25674710	37,831,504	1,153,048	1,144,727	8,071	25
DOMINION RES INC VA	COM	25746U10	367,568,732	5,641,018	5,554,895	54,764	31,35
DONALDSON INC	COM	25765110	23,280,102	578,963	573,058	5,905	
DONNELLEY R R & SONS	COM	25786710	86,119,943	2,769,130	2,761,545	7,425	16
DORAL FINL CORP	COM	25811P10	13,024,510	383,638	383,638		
DOUBLECLICK INC	COM	25860930	10,961,066	914,184	910,344	3,740	10
DOVER CORP	COM	26000310	197,869,116	4,826,076	4,730,859	18,139	77,07
DOW CHEM CO	COM	26054310	675,347,507	20,640,205	20,451,860	101,682	86,66
DOW JONES & CO INC	COM	26056110	276,863,346	4,755,468	1,697,140	49,187,009	14
DOWNEY FINL CORP	COM	26101810	12,807,991	280,877	280,877		
DRESS BARN INC	COM	26157010	5,637,536	190,393	190,353	40	
DREXLER TECHNOLOGY C	COM	26187610	387,952	17,250	6,400	950	9,90
DREYERS GRAND ICE CR	COM	26187810	17,841,530	433,152	402,212	25,530	5,41
DRIL-QUIP INC	COM	26203710	1,696,311	66,133	66,133		
DU PONT E I DE NEMOU	COM	26353410	1,713,773,026	36,347,254	35,605,278	437,181	304,79
DUANE READE INC	COM	26357810	3,701,407	108,929	108,509	320	10
DUKE ENERGY CORP	WHEN ISSUE	26439910	2,422,641,992	64,091,058	17,379,444	46,512,700	198,91
DUKE REALTY CORP	COM NEW	26441150	35,615,086	1,369,811	1,368,131	1,680	
DUN & BRADSTREET COR	COM	26483E10	38,710,435	967,519	961,675	4,669	1,17
DURA AUTOMOTIVE SYST	CL A	26590310	3,791,174	197,766	197,766		
DUPONT PHOTOMASKS IN	COM	26613X10	5,956,340	114,545	114,545		
DURECT CORP	COM	26660510	1,927,822	247,474	247,474		
DUSA PHARMACEUTICALS	COM	26689810	443,141	110,509	110,509		
DURASWITCH INDUSTRIE	COM NEW	26690520	235,567	32,050	32,050		
DYAX CORP	COM	26746E10	615,940	167,375	164,130	3,145	10
DYCOM INDS INC	COM	26747510	17,618,395	1,178,488	1,175,488	3,000	
DYNACQ INTL INC	COM PAR \$.	26791930	653,265	43,063	43,063		
DYNEGY INC NEW	CL A	26816Q10	209,228,301	7,214,769	7,201,524	12,685	56
EDP-ELECTRICIDADE DE	SPONSORED	26835310	714,013	33,664	33,664		
EEX CORP	COM NEW	26842V20	635,182	308,341	308,341		
EGL INC	COM	26848410	7,525,786	474,813	474,773	40	
E M C CORP MASS	COM	26864810	641,829,431	53,844,751	51,276,202	1,852,941	715,60
EMC INS GROUP INC	COM	26866410	558,610	28,085	28,085		
ENSCO INTL INC	COM	26874Q10	45,885,738	1,522,420	1,514,450	7,670	30
ENI S P A	SPONSORED	26874R10	770,935	10,700	10,700		
EOG RES INC	COM	26875P10	107,585,805	2,652,510	2,559,935	65,050	27,52
E ON AG	SPONSORED	26878010	8,695,393	172,186	49,296	122,890	
E PIPHANY INC	COM	26881V10	4,933,587	652,591	650,441	2,050	10
EPIQ SYS INC	COM	26882D10	2,486,513	156,090	156,090		

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

ESS TECHNOLOGY INC COM 26915110 12,005,701 578,867 578,767 100
 Page Total 7,020,337,574

Page 24 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
E TRADE GROUP INC	COM	26924610	41,123,499	4,365,552	4,345,291	17,801	2,46
EARTHSHELL CORP	COM	27032B10	591,783	405,331	402,831		2,50
EARTHLINK INC	COM	27032110	9,210,922	907,480	901,150	3,000	3,33
EAST WEST BANCORP IN	COM	27579R10	8,738,495	298,344	298,344		
EASTGROUP PPTY INC	COM	27727610	4,778,969	185,519	185,519		
EASTMAN CHEM CO	COM	27743210	81,327,075	1,666,880	1,663,164	2,208	1,50
EASTMAN KODAK CO	COM	27746110	293,134,649	9,404,384	9,357,431	21,010	25,94
EATON CORP	COM	27805810	125,996,620	1,555,898	1,501,524	54,074	30
EATON VANCE CORP	COM NON VT	27826510	28,612,509	716,208	715,428	740	4
EBAY INC	COM	27864210	81,752,590	1,443,372	1,437,963	4,309	1,10
ECHELON CORP	COM	27874N10	4,197,888	233,216	231,946	1,270	
ECHOSTAR COMMUNICATI	CL A	27876210	43,189,444	1,525,051	1,516,571	8,380	10
ECLIPSYS CORP	COM	27885610	7,660,483	466,818	465,367	1,411	4
ECOLAB INC	COM	27886510	173,462,091	3,794,009	3,280,370	416,275	97,36
EDEN BIOSCIENCE CORP	COM	27944510	417,914	174,131	174,031	100	
EDGAR ONLINE INC	COM	27976510	374,680	116,000			116,00
EDISON INTL	COM	28102010	531,855,664	31,752,577	31,735,907	15,830	84
EDISON SCHOOLS INC	CL A	28103310	6,436,645	463,068	386,158	66,760	10,15
EDO CORP	COM	28134710	2,665,184	98,674	98,674		
EDUCATION MGMT CORP	COM	28139T10	21,689,802	514,342	514,342		
J D EDWARDS & CO	COM	28166710	17,629,030	977,219	976,019	1,100	10
EDWARDS LIFESCIENCES	COM	28176E10	66,119,162	2,365,623	1,285,665	1,079,375	58
EDWARDS AG INC	COM	28176010	45,448,668	1,033,394	1,012,386	19,815	1,19
EFUNDS CORP	COM	28224R10	7,066,606	440,287	433,838	2,926	3,52
EL PASO CORP	COM	28336L10	514,629,112	11,688,147	11,566,298	77,859	43,99
EL PASO ELEC CO	COM NEW	28367785	11,897,818	760,244	759,424	820	
ELAN PLC	ADR	28413120	363,092	26,103	24,773	1,330	
ELANTEC SEMICONDUCTO	COM	28415510	15,077,964	352,536	352,236	300	
ELCOR CORP	COM	28444310	4,519,853	203,597	203,597		
ELECTRO RENT CORP	COM	28521810	2,909,120	212,035	212,035		
ELECTRO SCIENTIFIC I	COM	28522910	14,975,373	408,605	408,145	460	
ELECTROGLAS INC	COM	28532410	4,593,352	271,796	271,796		
ELECTRONIC ARTS INC	COM	28551210	110,094,390	1,810,763	1,806,898	3,430	43
ELECTRONIC DATA SYS	COM	28566110	846,422,851	14,596,014	14,562,610	30,300	3,10
ELECTRONICS BOUTIQUE	COM	28604510	3,662,838	106,077	106,077		
ELECTRONICS FOR IMAG	COM	28608210	16,145,669	882,277	880,777	1,400	10
ELIZABETH ARDEN INC	COM	28660G10	1,044,294	89,639	89,639		
ELSEVIER N V	SPON ADR N	29025910	2,369,464	88,545	88,545		
EMBARCADERO TECHNOLO	COM	29078710	1,501,575	109,925	109,925		
EMBRAER-EMPRESA BRAS	SP ADR PFD	29081M10	1,696,310	84,059	84,059		
EMBRATEL PARTICIPACO	SPON ADR P	29081N10	253,009	73,336	73,336		
Page Total			3,155,636,456				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
EMBEX INC	COM	29081710	371,130	17,800	6,800	8,500	2,500
EMCOR GROUP INC	COM	29084Q10	9,366,478	161,491	161,491		
EMCORE CORP	COM	29084610	2,194,395	228,345	228,105	240	
EMERSON ELEC CO	COM	29101110	601,737,593	10,485,060	9,443,173	683,511	358,370
EMEX CORP	COM	29120610	320,613	99,261	99,261		
EMISPHERE TECHNOLOGI	COM	29134510	2,520,779	148,194	147,794	400	
EMMIS COMMUNICATIONS	CL A	29152510	10,466,303	391,410	390,910	400	100
EMPIRE DIST ELEC CO	COM	29164110	4,599,534	215,032	214,132	800	100
EMPRESA NACIONAL DE	SPONSORED	29244T10	409,652	43,580	43,580		
EMULEX CORP	COM NEW	29247520	21,224,965	644,548	599,549	34,929	10,070
ENCOMPASS SVCS CORP	COM	29255U10	1,009,930	570,582	570,422	160	
ENCORE ACQUISITION C	COM	29255W10	1,286,406	87,214	87,214		
ENCORE WIRE CORP	COM	29256210	3,959,777	239,117	239,117		
ENDESA S A	SPONSORED	29258N10	8,907,845	597,441	163,644	433,797	
ENDO PHARMACEUTICALS	COM	29264F20	2,427,646	240,361	240,361		
ENDOCARE INC	COM	29264P10	2,368,964	120,191	120,091		100
ENERGEN CORP	COM	29265N10	9,930,996	375,463	374,943	520	
ENERGY CONVERSION DE	COM	29265910	3,062,119	147,572	147,572		
ENERGY EAST CORP	COM	29266M10	27,744,300	1,275,600	1,270,121	4,694	780
ENERGIZER HLDGS INC	COM	29266R10	27,746,887	1,168,290	1,166,285	1,639	360
ENERGY PARTNERS LTD	COM	29270U10	1,813,287	226,378	226,378		
ENERSIS S A	SPONSORED	29274F10	235,654	26,068	26,068		
ENGELHARD CORP	COM	29284510	90,373,044	2,912,441	2,906,956	5,485	
ENGINEERED SUPPORT S	COM	29286610	10,377,621	224,381	224,381		
ENESCO GROUP INC	COM	29297310	413,199	59,884	59,884		
ENTEGRIS INC	COM	29362U10	9,889,323	612,342	612,342		
ENTERASYS NETWORKS I	COM	29363710	8,247,814	1,949,838	1,937,471	11,547	820
ENTERCOM COMMUNICATI	CL A	29363910	22,590,308	411,706	410,821	685	200
ENERGY CORP NEW	COM	29364G10	241,214,957	5,556,668	5,463,601	73,107	19,960
ENTERPRISE PRODS PAR	COM	29379210	1,787,257	36,965	36,965		
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	4,289,593	189,805	189,805		
ENTREMED INC	COM	29382F10	1,163,111	153,041	144,741	5,500	2,800
ENTRAVISION COMMUNIC	CL A	29382R10	4,227,782	285,661	282,661	3,000	
ENTRUST INC	COM	29384810	2,297,485	452,261	451,971	190	100
ENZON INC	COM	29390410	16,644,226	375,801	321,981	48,100	5,720
ENZO BIOCHEM INC	COM	29410010	4,547,397	224,452	214,249	10,203	
EQUIFAX INC	COM	29442910	93,223,296	3,117,836	3,102,029	9,807	6,000
EQUITABLE RES INC	COM	29454910	28,255,102	811,695	805,891	980	4,820
EQUITY INNS INC	COM	29470310	4,270,440	533,805	533,805		
EQUITY OFFICE PROPER	COM	29474110	308,889,352	10,299,745	10,189,526	110,219	
EQUITY ONE	COM	29475210	698,391	51,925	51,925		
Page Total			1,597,104,951				

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Othe
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	183,874,812	6,397,871	6,396,271	1,600	
ERICSSON L M TEL CO	ADR CL B S	29482140	11,352,227	2,715,844	543,954	2,171,890	
ERIE INDY CO	CL A	29530P10	6,754,181	166,032	165,192	840	
ESCO TECHNOLOGIES IN	COM	29631510	6,664,633	171,592	171,591	1	
ESPERION THERAPEUTIC	COM	29664R10	1,216,148	199,696	199,696		
ESPEED INC	CL A	29664310	1,620,750	153,190	152,890		30
ESSEX PPTY TR INC	COM	29717810	13,988,153	268,075	254,275	13,800	
ESTERLINE TECHNOLOGI	COM	29742510	8,565,409	419,873	419,833	40	
ETHAN ALLEN INTERIOR	COM	29760210	15,913,418	418,114	415,938	2,076	10
EVERGREEN RES INC	COM NO PAR	29990030	8,687,319	208,329	208,329		
EXACT SCIENCES CORP	COM	30063P10	527,395	54,203	54,003	200	
EXAR CORP	COM	30064510	9,684,075	471,474	470,534	940	
EXCEL TECHNOLOGY INC	COM	30067T10	1,861,241	84,756	84,646	110	
EXE TECHNOLOGIES INC	COM	30150410	578,792	269,206	269,206		
EXELON CORP	COM	30161N10	383,603,178	7,241,895	7,199,973	35,656	6,26
EXELIXIS INC	COM	30161Q10	5,130,017	372,010	371,910		10
EXFO ELECTRO OPTICAL	SUB VTG SH	30204310	1,304,003	207,975	116,100	91,875	
EXPEDIA INC	CL A	30212510	950,312	13,607	13,547	60	
EXPEDITORS INTL WASH	COM	30213010	33,367,671	547,011	544,014	2,817	18
EXPRESS SCRIPTS INC	COM	30218210	56,185,495	975,612	973,982	1,430	20
EXTENDED STAY AMER I	COM	30224P10	13,201,606	758,713	752,993	5,640	8
EXTREME NETWORKS INC	COM	30226D10	10,794,586	1,037,941	943,346	82,515	12,08
EXULT INC DEL	COM	30228410	5,692,707	521,788	519,888	1,800	10
EXXON MOBIL CORP	COM	30231G10	7,031,281,664	160,421,667	152,580,324	4,222,008	619,33
F&M BANCORP MD	COM	30236710	2,879,563	106,690	106,690		
FBL FINL GROUP INC	CL A	30239F10	2,177,193	116,117	116,117		
FEI CO	COM	30241L10	15,504,777	436,140	436,040		10
FLIR SYS INC	COM	30244510	13,592,371	284,657	284,657		
FMC TECHNOLOGIES INC	COM	30249U10	12,181,634	611,221	609,902	1,234	8
F M C CORP	COM NEW	30249130	19,893,722	474,564	473,494	720	35
FNB CORP PA	COM	30252010	13,883,805	473,850	472,968	882	
FPL GROUP INC	COM	30257110	227,264,654	3,816,367	3,714,741	56,216	45,41
FSI INTL INC	COM	30263310	4,397,425	392,277	392,077	200	
FTD COM INC	CL A	30265F10	375,390	67,022	67,022		
FTI CONSULTING INC	COM	30294110	4,245,437	137,038	137,038		
FACTORY 2-U INC	COM	30307210	1,490,337	115,530	115,510	20	
FACTSET RESH SYS INC	COM	30307510	9,097,714	225,470	210,470		15,00
FAIR ISAAC & CO INC	COM	30325010	15,545,890	245,242	244,642	600	
FAIRCHILD CORP	CL A	30369810	228,717	90,761	90,761		
FAIRCHILD SEMICONduc	CL A	30372610	30,398,997	1,062,902	1,059,802	3,100	
FALCONSTOR SOFTWARE	COM	30613710	2,530,319	399,104	398,004	1,100	
Page Total			8,188,487,737				

Page 27 Of 80

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

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

FAMILY DLR STORES IN	COM	30700010	108,198,227	3,228,834	3,218,234	7,000	3,600
FARMERS CAP BK CORP	COM	30956210	2,224,874	63,117	63,117		
FASTENAL CO	COM	31190010	33,391,690	443,331	442,711	520	100
FEDERAL AGRIC MTG CO	CL C	31314830	6,367,994	143,101	143,001		100
FEDERAL HOME LN MTG	COM	31340030	1,074,520,984	16,956,304	16,392,516	454,205	109,580
FEDERAL MOGUL CORP	COM	31354910	9,555,860	11,797,359	11,797,359		
FEDERAL NATL MTG ASS	COM	31358610	1,912,315,138	23,939,849	23,681,911	201,692	56,240
FEDERAL REALTY INVT	SH BEN INT	31374720	12,362,030	481,575	481,575		
FEDERAL SIGNAL CORP	COM	31385510	14,846,158	625,892	613,572	12,120	200
FEDERATED DEPT STORE	COM	31410H10	208,849,219	5,112,588	5,097,580	14,768	240
FEDERATED INVS INC P	CL B	31421110	21,326,446	659,241	658,941	300	
FEDEX CORP	COM	31428X10	383,202,733	6,595,572	6,501,316	20,936	73,320
FELCOR LODGING TR IN	COM	31430F10	13,692,437	644,350	643,950	400	
FERRO CORP	COM	31540510	11,681,020	405,591	405,011	580	
F5 NETWORKS INC	COM	31561610	4,397,984	189,242	189,242		
FIBERCORE INC	COM	31563B10	395,617	247,261	246,261	1,000	
FIDELITY BANKSHARES	COM	31604Q10	2,641,968	146,776	146,776		
FIDELITY NATIONAL SO	COM	31620P10	333,704	15,778	15,635	143	
FIDELITY NATL FINL I	COM	31632610	34,353,227	1,302,739	1,301,052	1,577	110
FIFTH THIRD BANCORP	COM	31677310	891,152,621	13,206,174	11,893,378	941,995	370,800
FILENET CORP	COM	31686910	8,430,428	493,296	491,556	1,740	
FINANCIAL FED CORP	COM	31749210	7,671,142	233,805	233,805		
FINANCIAL INSTNS INC	COM	31758540	2,173,731	74,673	74,673		
FINISAR	COM	31787A10	7,057,758	916,592	914,392	2,100	100
FINISH LINE INC	CL A	31792310	3,275,557	177,537	177,537		
FIRST AMERN CORP CAL	COM	31852230	23,772,228	1,117,116	1,116,016	1,100	
FIRST BANCORP P R	COM	31867210	6,615,296	228,903	228,803	100	
FIRST BANCORP N C	COM	31891010	1,479,192	64,820	63,920	900	
FIRST BKS AMER INC	COM	31928N10	502,168	12,254	12,254		
FIRST BUSEY CORP	COM	31938310	1,765,414	82,496	82,496		
FIRST CHARTER CORP	COM	31943910	5,627,698	301,430	301,430		
FIRST CTZNS BANCSHAR	CL A	31946M10	6,467,947	62,820	62,820		
FIRST COMWLTH FINL C	COM	31982910	7,419,020	560,349	560,349		
FIRST CMNTY BANCSHAR	COM	31983A10	2,372,148	78,134	78,134		
FIRST CMNTY BANCORP	COM	31983B10	624,099	23,730	23,730		
FIRST CONSULTING GRO	COM	31986R10	1,677,332	168,238	168,238		
FIRST FED CAP CORP	COM	31996010	3,177,242	168,554	168,554		
FIRST DATA CORP	COM	31996310	823,033,176	9,433,045	9,295,653	108,842	28,550
FIRST ESSEX BANCORP	COM	32010310	2,982,602	97,983	96,983	1,000	
FIRST FINL BANKSHARE	COM	32020R10	3,483,529	104,894	104,894		
FIRST FINL BANCORP O	COM	32020910	5,723,321	364,079	361,374	2,705	
Page Total			5,671,140,959				

Page 28 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Share Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Sha O
FIRST FINL CORP IND	COM	32021810	2,844,248	65,259	65,259		
FIRST FINL HLDGS INC	COM	32023910	3,456,409	127,637	127,637		
FIRST HORIZON PHARMA	COM	32051K10	5,103,491	228,242	226,742	1,500	
FIRST INDUSTRIAL REA	COM	32054K10	18,152,945	530,013	530,013		

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

FIRST IND CORP	COM	32054R10	2,153,776	110,734	110,734			
FIRST MERCHANTS CORP	COM	32081710	2,913,818	111,172	111,172			
FIRST MIDWEST BANCOR	COM	32086710	15,622,939	537,980	537,955		25	
FIRST HEALTH GROUP C	COM	32096010	24,910,412	1,032,342	1,030,822	1,320		20
FIRST NIAGARA FINL G	COM	33582U10	1,777,484	101,920	101,920			
FIRST PL FINL CORP	COM	33610T10	2,428,388	144,118	144,118			
FIRST REP BK SAN FRA	COM	33615810	3,099,263	109,129	109,129			
FIRST SENTINEL BANCO	COM	33640T10	3,420,936	261,940	261,940			
1ST SOURCE CORP	COM	33690110	3,105,750	131,155	131,155			
FIRST TENN NATL CORP	COM	33716210	53,494,712	1,526,240	1,515,820	8,120		2,30
FIRST VA BANKS INC	COM	33747710	31,514,489	587,628	580,676	5,550		1,40
FISERV INC	COM	33773810	230,405,484	5,009,904	4,994,999	14,605		30
FISHER COMMUNICATION	COM	33775620	1,566,818	34,428	34,428			
FIRSTFED FINL CORP	COM	33790710	11,314,634	432,682	432,582		100	
FIRSTMERIT CORP	COM	33791510	28,774,741	999,470	961,370	37,700		40
FLAGSTAR BANCORP INC	COM	33793010	6,302,990	270,747	269,097	1,650		
FIRSTENERGY CORP	COM	33793210	695,076,327	20,100,530	20,080,586	17,498		2,44
FISHER SCIENTIFIC IN	COM NEW	33803220	25,637,934	912,382	911,682	600		10
FLEETBOSTON FINL COR	COM	33903010	918,619,240	26,246,264	25,357,121	618,527		270,61
FLEETWOOD ENTERPRISE	COM	33909910	3,962,779	366,924	366,924			
FLEMING COS INC	COM	33913010	21,935,580	979,267	976,567	1,200		1,50
FLORIDA EAST COAST I	CL A	34063210	6,411,705	226,482	222,242	240		4,00
FLORIDA ROCK INDS IN	COM	34114010	7,518,445	188,716	187,936	630		15
FLUOR CORP NEW	COM	34341210	67,575,936	1,656,679	1,653,814	2,865		
FLOW INTL CORP	COM	34346810	1,076,044	110,025	110,025			
FLOWERS FOODS INC	COM	34349810	13,298,269	522,115	252,057	269,968		9
FLOWERVE CORP	COM	34354P10	29,674,390	927,035	926,720	315		
FLUSHING FINL CORP	COM	34387310	1,587,269	94,368	94,368			
FOAMEX INTL INC	COM	34412310	1,449,795	148,697	148,697			
FOMENTO ECONOMICO ME	SPON ADR U	34441910	11,501,488	243,934	243,934			
FOOT LOCKER INC	COM	34484910	17,556,448	1,085,071	1,079,390	3,601		2,08
FOOTSTAR INC	COM	34491210	7,516,791	246,533	246,513	20		
FORD MTR CO DEL	COM PAR \$0	34537086	672,124,072	40,759,495	40,530,861	192,395		36,23
FOREST CITY ENTERPRI	CL A	34555010	13,046,426	343,327	341,927	1,400		
FOREST LABS INC	COM	34583810	334,567,709	4,095,076	4,062,766	10,390		21,92
FOREST OIL CORP	COM PAR \$0	34609170	11,223,403	378,913	378,363	450		10
FORRESTER RESH INC	COM	34656310	5,171,630	270,766	270,766			
Page Total			3,318,895,407					

Page 29 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Share Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
FORTUNE BRANDS INC	COM	34963110	175,118,500	3,547,063	3,145,712	356,644	44,70
FORWARD AIR CORP	COM	34985310	7,257,186	229,295	189,905	39,390	
FOSSIL INC	COM	34988210	5,930,686	223,042	223,042		
FOUNDRY NETWORKS INC	COM	35063R10	6,190,935	861,048	854,338	6,610	10
4 KIDS ENTMT INC	COM	35086510	2,606,830	130,865	130,845	20	
FOX ENTMT GROUP INC	CL A	35138T10	27,458,666	1,161,043	1,154,263	4,730	2,05
FRANCE TELECOM	SPONSORED	35177Q10	1,033,179	33,975	33,975		
FRANKLIN ELEC INC	COM	35351410	5,165,496	101,964	101,964		
FRANKLIN RES INC	COM	35461310	214,173,388	5,109,098	4,860,101	192,465	56,53
FREDS INC	CL A	35610810	6,905,340	191,815	190,165	1,500	15

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

FREEMARKETS INC	COM	35660210	17,425,570	758,623	370,544	202,536	185,54
FREEPORT-MCMORAN COP	CL B	35671D85	56,173,811	3,188,071	3,171,404	3,350	13,31
FREMONT GEN CORP	COM	35728810	3,620,081	593,456	593,456		
FRESENIUS MED CARE A	SPONSORED	35802910	314,601	15,613	15,613		
FRIEDMAN BILLINGS RA	CL A	35843310	1,439,550	205,650	205,650		
FRIEDMANS INC	CL A	35843810	1,433,104	133,312	133,312		
FRONTIER AIRLINES IN	COM	35906510	6,937,710	378,696	378,696		
FRONTIER FINL CORP W	COM	35907K10	4,336,651	163,032	163,032		
FRONTIER OIL CORP	COM	35914P10	13,533,968	630,073	630,073		
FUELCELL ENERGY INC	COM	35952H10	5,038,598	319,708	307,208	200	12,30
FUJI PHOTO FILM LTD	ADR	35958630	1,022,007	32,342	32,342		
FULLER H B CO	COM	35969410	11,251,795	375,686	374,886	600	20
FULTON FINL CORP PA	COM	36027110	18,309,398	731,206	729,674	1,532	
FURNITURE BRANDS INT	COM	36092110	30,838,741	846,056	845,056	1,000	
G & K SVCS INC	CL A	36126810	10,895,606	292,421	292,226	75	12
GATX CORP	COM	36144810	16,269,611	511,623	500,003	4,505	7,11
GBC BANCORP CALIF	COM	36147510	2,808,027	83,947	77,447		6,50
GABELLI ASSET MGMT I	CL A	36239Y10	2,011,599	50,670	50,670		
GABLES RESIDENTIAL T	SH BEN INT	36241810	9,644,968	310,627	310,527	100	
GAIAM INC	CL A	36268Q10	359,170	19,500	19,500		
GALLAGHER ARTHUR J &	COM	36357610	38,225,287	1,166,472	1,095,462	45,590	25,42
GALLAHER GROUP PLC	SPONSORED	36359510	674,568	21,859	20,799	1,060	
GALYANS TRADING INC	COM	36458R10	201,960	13,200	13,200		
GAMESTOP CORP	CL A	36466R10	236,340	11,700	11,700		
GANNETT INC	COM	36473010	445,843,265	5,858,650	5,722,709	58,367	77,57
GAP INC DEL	COM	36476010	247,874,751	16,481,034	16,441,290	38,744	1,00
GARAN INC	COM	36480210	1,774,717	33,018	32,318	700	
GARDNER DENVER INC	COM	36555810	4,661,198	190,253	190,178	75	
GARTNER INC	COM	36665110	8,497,488	658,720	657,800	920	
GARTNER INC	CL B	36665120	5,476,900	421,300	420,343	332	62
GATEWAY INC	COM	36762610	36,945,835	5,845,860	5,834,382	10,000	1,47
Page Total			1,455,917,081				

Page 30 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Share Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
GAYLORD ENTMT CO NEW	COM	36790510	5,691,282	213,958	213,708	150	10
GEMSTAR-TV GUIDE INT	COM	36866W10	28,934,712	1,956,370	1,950,478	5,892	
GENAISSANCE PHARMACE	COM	36867W10	450,381	152,156	152,056		10
GENCORP INC	COM	36868210	5,032,066	320,106	316,906	3,200	
GENE LOGIC INC	COM	36868910	4,862,022	249,847	249,447	400	
GENELABS TECHNOLOGIE	COM	36870610	602,203	342,161	342,161		
GENENCOR INTL INC	COM	36870910	2,212,943	194,973	194,973		
GENENTECH INC	COM NEW	36871040	104,207,602	2,065,562	2,050,331	12,811	2,42
GENERAL BINDING CORP	COM	36915410	211,939	14,457	14,457		
GENERAL CABLE CORP D	COM	36930010	11,023,074	771,924	771,924		
GENERAL COMMUNICATIO	CL A	36938510	3,817,438	438,786	438,786		
GENERAL DYNAMICS COR	COM	36955010	429,559,505	4,572,214	4,485,152	74,317	12,74
GENERAL ELEC CO	COM	36960410	8,924,450,945	238,303,096	226,249,506	6,699,757	5,353,83
GENERAL GROWTH PPTYS	COM	37002110	28,454,722	643,772	641,612	2,160	
GENERAL MLS INC	COM	37033410	424,121,757	8,682,124	8,228,340	194,902	258,88

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

GENERAL MTRS CORP	COM	37044210	5,077,170,655	83,989,589	83,879,830	82,296	27,46
GENERAL MTRS CORP	CL H NEW	37044283	825,521,700	50,183,690	50,140,989	28,478	14,22
GENESCO INC	COM	37153210	5,689,262	206,357	206,357		
GENESIS HEALTH VENTU	COM	37183F10	470,906	25,874	25,700		17
GENESIS MICROCHIP IN	COM	37184C10	336,674	12,949	12,949		
GENTEX CORP	COM	37190110	73,145,832	2,468,641	1,935,157	412,954	120,53
GENLYTE GROUP INC	COM	37230210	4,261,444	113,457	113,157	300	
GENOME THERAPEUTICS	COM	37243010	1,165,620	205,940	205,340	600	
GENTA INC	COM NEW	37245M20	4,234,995	252,534	252,534		
GENZYME TRANSGENICS	COM	37246E10	613,529	185,918	185,918		
GENUINE PARTS CO	COM	37246010	140,337,301	3,816,625	3,788,687	19,913	8,02
GENTIVA HEALTH SERVI	COM	37247A10	4,823,173	194,797	194,797		
GENUITY INC	CL A	37248E10	1,336,014	1,535,649	1,505,249		30,40
GENZYME CORP	COM						
	GENL D	37291710	194,498,232	4,453,818	4,425,867	21,834	6,11
GENZYME CORP	COM-						
	MOLECU	37291750	835,078	143,979	134,426	6,445	3,10
GENZYME CORP	COM						
	BIOSUR	37291770	2,192,261	321,918	321,206	265	44
GEORGIA GULF CORP	COM PAR						
	\$0	37320020	6,566,060	244,546	244,446	100	
GEORGIA PAC CORP	COM	37329810	162,421,335	5,423,083	5,402,062	16,573	4,44
GERBER SCIENTIFIC IN	COM	37373010	1,915,233	260,576	255,850	2,726	2,00
GERMAN AMERN BANCORP	COM	37386510	1,477,819	88,228	88,228		
GERON CORP	COM	37416310	1,601,189	210,406	210,406		
GETTY IMAGES INC	COM	37427610	10,258,873	342,419	341,969	450	
GETTY RLTY CORP NEW	COM	37429710	2,047,884	108,930	108,930		
GIBRALTAR STL CORP	COM	37476F10	1,407,850	64,699	64,699		
GILEAD SCIENCES INC	COM	37555810	78,234,486	2,173,784	2,143,961	19,623	10,20
GILLETTE CO	COM	37576610	1,140,050,026	33,521,024	22,879,927	10,365,140	275,95
Page Total			17,716,246,022				

Page 31 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Share Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Oth
GLACIER BANCORP INC	COM	37637Q10	2,956,586	130,476	130,476		
GLAMIS GOLD LTD	COM	37677510	263,755	49,300	49,300		
GLATFELTER	COM	37731610	5,582,694	311,187	310,887	300	
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	910,113,170	19,364,110	19,001,043	363,067	
GLENBOROUGH RLTY TR	COM	37803P10	12,442,609	578,726	512,236	66,490	
GLIMCHER RLTY TR	SH BEN INT	37930210	6,572,617	354,319	354,299	20	
GLOBAL INDS LTD	COM	37933610	4,528,455	485,365	480,340	5,025	
GLOBAL IMAGING SYSTE	COM	37934A10	1,335,748	72,595	72,595		
GLOBAL SPORTS INC	COM	37937A10	2,317,511	135,527	135,527		
GLOBAL PMTS INC	COM	37940X10	19,131,263	521,999	521,039	960	
GLOBAL POWER EQUIPME	COM	37941P10	812,308	65,141	65,041	100	
GLOBESPANVIRATA INC	COM	37957V10	15,258,072	1,022,659	1,021,359	1,300	
GOLD BANC CORP INC	COM	37990710	2,782,908	309,212	305,912	3,300	
GOLDEN ST BANCORP IN	COM	38119710	50,850,924	1,712,729	1,706,619	5,910	20
GOLDEN TELECOM INC	COM	38122G10	1,098,770	70,980	70,980		
GOLDEN WEST FINL COR	COM	38131710	208,419,065	3,282,190	3,275,365	6,725	10
GOLDMAN SACHS GROUP	COM	38141G10	203,706,885	2,257,140	1,849,711	362,735	44,69

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

GOODRICH CORP	COM	38238810	83,012,096	2,623,644	2,613,431	9,653	56
GOODYEAR TIRE & RUBR	COM	38255010	87,048,820	3,404,334	3,388,996	15,238	10
GORMAN RUPP CO	COM	38308210	3,472,818	129,825	129,825		
GRACO INC	COM	38410910	16,408,791	401,684	398,604	3,080	
GRAINGER W W INC	COM	38480210	120,994,252	2,151,774	2,140,240	10,810	72
GRANITE CONSTR INC	COM	38732810	12,046,668	489,503	489,503		
GRANITE ST BANKSHARE	COM	38747210	551,027	20,630	4,300	14,757	1,57
GRANT PRIDECO INC	COM	38821G10	16,343,154	1,194,675	1,190,230	4,145	30
GRAY COMMUNICATIONS	COM	38919010	1,514,450	94,535	94,535		
GREAT AMERN FINL RES	COM	38991510	1,857,002	102,881	102,881		
GREAT ATLANTIC & PAC	COM	39006410	6,193,848	222,161	222,161		
GREAT LAKES CHEM COR	COM	39056810	28,260,144	1,003,200	1,001,865	1,335	
GREAT LAKES REIT INC	COM	39075210	2,861,352	168,911	168,911		
GREAT SOUTHN BANCORP	COM	39090510	1,477,416	46,314	46,314		
GREAT PLAINS ENERGY	COM	39116410	16,601,206	665,379	660,369	4,310	70
GREATER BAY BANCORP	COM	39164810	23,784,813	697,093	694,109	2,984	
GREEN MTN COFFEE INC	COM	39312210	815,681	39,291	39,291		
GREEN MOUNTAIN PWR C	COM	39315410	832,656	45,625	45,625		
GREENPOINT FINL CORP	COM	39538410	69,549,992	1,591,533	1,586,433	4,800	30
GREIF BROS CORP	CL A	39762410	4,735,283	132,641	132,641		
GREY WOLF INC	COM	39788810	8,333,907	2,104,522	1,864,852	239,670	
GRIFFON CORP	COM	39843310	7,307,505	436,269	436,269		
GROUP 1 AUTOMOTIVE I	COM	39890510	11,136,083	285,175	285,095	80	
GROUPE DANONE	SPONSORED	39944910	1,456,317	61,448	61,448		
Page Total			1,974,768,621				

Page 32 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	14,906,152	307,280	307,280		
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	765,766	50,713	50,713		
GTECH HLDGS CORP	COM	40051810	30,704,310	629,832	629,632	80	12
GUCCI GROUP N V	COM NY REG	40156610	7,557,126	81,681	9,897	71,784	
GUESS INC	COM	40161710	781,290	100,423	100,423		
GUIDANT CORP	COM	40169810	325,815,005	7,521,122	7,497,847	21,855	1,42
GUILFORD PHARMACEUTI	COM	40182910	1,616,738	227,070	227,070		
GUITAR CTR MGMT INC	COM	40204010	2,847,438	162,525	162,425	100	
GULF ISLAND FABRICAT	COM	40230710	1,503,401	100,160	100,160		
GULFMARK OFFSHORE IN	COM	40262910	1,505,356	41,665	41,665		
GYMBOREE CORP	COM	40377710	4,147,183	281,165	281,165		
HCA INC	COM	40411910	517,165,867	11,732,438	11,415,789	265,090	51,55
HCC INS HLDGS INC	COM	40413210	15,728,024	562,720	556,634	6,086	
HNC SOFTWARE INC	COM	40425P10	5,680,836	338,145	337,795	350	
HPL TECHNOLOGIES INC	COM	40426C10	530,656	32,200	32,200		
HRPT PPTYS TR	COM SH BEN	40426W10	14,002,470	1,555,830	1,555,830		
H POWER CORP	COM	40427A10	569,659	223,396	223,096	300	
HSBC HLDGS PLC	SPON ADR N	40428040	27,888,844	478,532	265,222	213,310	
HAEMONETICS CORP	COM	40502410	7,527,331	237,156	236,896	260	
HAIN CELESTIAL GROUP	COM	40521710	5,452,362	245,050	238,595	1,955	4,50
HALL KINION ASSOCIAT	COM	40606910	351,371	42,385	42,385		
HALLIBURTON CO	COM	40621610	314,191,956	18,406,090	9,575,075	8,823,273	7,74
HAMPSHIRE GROUP LTD	COM	40885910	201,562	10,750	10,750		

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

HANCOCK FABRICS INC	COM	40990010	4,853,951	268,917	268,917		
HANCOCK HLDG CO	COM	41012010	4,015,149	74,770	74,770		
HANCOCK JOHN FINL SV	COM	41014S10	259,657,552	6,799,098	6,782,957	14,543	1,59
HANDLEMAN CO DEL	COM	41025210	3,980,272	387,563	387,563		
HANDSPRING INC	COM	41029310	1,410,633	302,711	300,811	1,900	
HANGER ORTHOPEDIC GR	COM NEW	41043F20	327,712	31,663	31,663		
HANMI FINL CORP	COM	41049510	344,811	20,283			20,28
HANOVER COMPRESSOR C	COM	41076810	12,275,386	682,345	680,805	1,340	20
HANSON PLC	SPON ADR N	41135240	477,572	12,453	12,453		
HARBOR FLA BANCSHARE	COM	41190110	4,183,215	218,103	218,023	80	
HARDINGE INC	COM	41232430	7,960,933	581,090	581,090		
HARLAND JOHN H CO	COM	41269310	16,308,967	561,024	560,904	120	
HARLEY DAVIDSON INC	COM	41282210	426,047,727	7,728,056	7,494,147	214,983	18,92
HARLEYSVILLE GROUP I	COM	41282410	7,368,855	278,912	278,512		40
HARLEYSVILLE NATL CO	COM	41285010	3,972,295	170,558	170,558		
HARMAN INTL INDS INC	COM	41308610	16,143,372	327,120	326,560	460	10
HARMONIC INC	COM	41316010	6,994,359	602,962	601,262	1,700	
HARRAHS ENTMT INC	COM	41361910	252,756,024	5,710,710	5,706,630	3,880	20
Page Total			2,330,519,488				

Page 33 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
HARRIS CORP DEL	COM	41387510	30,007,940	835,643	833,933	1,410	3
HARSCO CORP	COM	41586410	19,972,398	510,281	510,081		2
HARTE-HANKS INC	COM	41619610	18,168,194	574,216	573,796	220	2
HARTFORD FINL SVCS G	COM	41651510	377,293,519	5,538,660	5,437,343	49,337	51,9
HARVARD BIOSCIENCE I	COM	41690610	632,932	72,006	72,006		
HASBRO INC	COM	41805610	54,907,185	3,470,745	3,463,188	7,557	
HAVERTY FURNITURE IN	COM	41959610	2,658,480	154,473	154,473		
HAWAIIAN ELEC INDUST	COM	41987010	19,708,646	447,822	447,722	100	
HEALTH CARE PPTY INV	COM	42191510	14,972,357	369,232	369,232		
HEALTHSOUTH CORP	COM	42192410	134,325,083	9,360,633	9,309,298	51,005	3
HEALTH MGMT ASSOC IN	CL A	42193310	115,993,450	5,595,439	5,582,784	11,975	6
HEALTHCARE RLTY TR	COM	42194610	13,236,565	435,987	435,987		
HEADWATERS INC	COM	42210P10	3,401,970	222,351	222,351		
HEALTH CARE REIT INC	COM	42217K10	8,486,619	303,962	303,962		
HEALTH EXTRAS INC	COM	42221110	279,768	102,856	102,856		
HEALTH NET INC	COM	42222G10	31,475,984	1,147,084	1,143,949	2,870	2
HEARST-ARGYLE TELEVI	COM	42231710	8,186,643	331,041	330,581	460	
HEARTLAND EXPRESS IN	COM	42234710	4,947,485	247,870	247,870		
HEICO CORP NEW	COM	42280610	1,598,309	101,933	101,933		
HEIDRICK & STRUGGLES	COM	42281910	5,373,430	258,338	257,298	1,040	
HEINZ H J CO	COM	42307410	348,965,200	8,408,800	8,324,782	42,123	41,8
HELIX TECHNOLOGY COR	COM	42331910	5,753,033	227,213	218,173	8,440	6
HELLENIC TELECOM ORG	SPONSORED	42332530	358,381	47,912	47,912		
HELMERICH & PAYNE IN	COM	42345210	27,894,942	695,808	693,988	1,120	7
HEMISPHERX BIOPHARMA	COM	42366C10	658,488	164,622	164,622		
HENRY JACK & ASSOC I	COM	42628110	21,861,761	985,652	984,372	880	4
HERBALIFE INTL INC	CL A	42690820	1,905,450	130,421	130,088	333	
HERCULES INC	COM	42705610	29,567,685	2,221,464	2,213,533	7,535	3

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

HERSHEY FOODS CORP	COM	42786610	176,145,401	2,569,965	2,504,652	36,249	29,000
HEWLETT PACKARD CO	COM	42823610	862,344,727	48,068,268	45,551,669	1,236,558	1,280,000
HEXCEL CORP NEW	COM	42829110	883,780	220,945	220,945		
HI / FN INC	COM	42835810	1,161,025	98,392	98,392		
HIBBETT SPORTING GOO	COM	42856510	2,495,277	106,182	106,182		
HIBERNIA CORP	CL A	42865610	40,320,940	2,111,044	2,066,304	8,040	36,700
HICKORY TECH CORP	COM	42906010	2,011,492	123,632	123,632		
HIGHWOODS PPTYS INC	COM	43128410	20,143,591	717,109	717,109		
HILB ROGAL & HAMILTO	COM	43129410	11,942,486	382,772	382,772		
HILLENBRAND INDS INC	COM	43157310	44,043,139	714,638	709,208	4,400	1,000
HILTON HOTELS CORP	COM	43284810	139,354,501	9,745,070	9,721,827	21,603	1,600
HISPANIC BROADCASTIN	CL A	43357B10	28,194,770	968,227	961,847	6,080	300
HITACHI LIMITED	ADR 10 COM	43357850	1,391,492	18,919	18,919		
Page Total			2,633,024,518				

Page 34 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretionary		
					Sole	Shared as Defined	Discretionary Other
HOLLINGER INTL INC	CL A	43556910	4,175,521	318,499	317,339	1,160	
HOLLY CORP	COM PAR \$0	43575830	3,823,581	206,123	205,923	200	
HOLLYWOOD CASINO COR	CL A	43613220	1,578,109	95,701	95,701		
HOLLYWOOD ENTMT CORP	COM	43614110	18,971,853	1,129,277	1,129,277		
HOLOGIC INC	COM	43644010	498,957	32,295	32,295		
HOME DEPOT INC	COM	43707610	2,785,449,490	57,301,985	54,491,117	2,145,863	665,000
HOME PPTYS N Y INC	COM	43730610	10,711,400	310,926	310,926		
HOMESTORE COM INC	COM	43785210	1,160,262	429,727	429,327	300	100
HON INDS INC	COM	43809210	23,180,003	815,910	813,890	1,820	200
HONDA MOTOR LTD	AMERN SHS	43812830	30,974,631	1,463,138	640,024	823,114	
HONEYWELL INTL INC	COM	43851610	3,433,021,984	89,705,304	19,608,295	70,036,793	60,210
HOOPER HOLMES INC	COM	43910410	5,555,514	529,601	529,461	140	
HORACE MANN EDUCATOR	COM	44032710	12,998,354	577,448	577,272	176	
HORIZON OFFSHORE INC	COM	44043J10	1,657,402	141,296	141,296		
HORMEL FOODS CORP	COM	44045210	31,891,768	1,166,061	1,162,416	3,520	120
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	31,279,264	911,135	909,735	1,400	
HOST MARRIOTT CORP N	COM	44107P10	34,912,869	2,921,579	2,908,389	13,190	
HOT TOPIC INC	COM	44133910	5,538,625	265,006	264,946	60	
HOTEL RESERVATIONS N	CL A	44145110	3,340,034	56,678	56,678		
HOUSEHOLD INTL INC	COM	44181510	603,319,773	10,621,827	10,590,832	26,655	4,340
HOUSTON EXPL CO	COM	44212010	4,348,277	140,267	140,267		
HOVNIANIAN ENTERPRISE	CL A	44248720	3,608,661	135,715	135,715		
HUBBELL INC	CL B	44351020	18,500,426	562,323	538,785	15,610	7,920
HUDSON CITY BANCORP	COM	44368310	10,624,222	327,302	326,982	320	
HUDSON RIV BANCORP I	COM	44412810	3,512,097	145,549	143,449	2,100	
HUDSON UNITED BANCOR	COM	44416510	17,661,580	555,221	553,596	1,625	
HUGHES SUPPLY INC	COM	44448210	17,212,878	441,809	441,788	21	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	305,765	25,523	25,523		
HUMANA INC	COM	44485910	48,075,932	3,553,284	3,545,824	7,240	220
HUMAN GENOME SCIENCE	COM	44490310	20,898,549	959,089	954,314	3,675	1,100
HUNT J B TRANS SVCS	COM	44565810	8,630,210	303,560	303,540	20	
HUNTINGTON BANCSHARE	COM	44615010	104,534,622	5,306,326	5,296,306	8,700	1,320
HUTCHINSON TECHNOLOG	COM	44840710	12,255,362	568,167	567,047	1,120	
HYDRIL CO	COM	44877410	3,280,713	134,621	134,621		

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

ICN PHARMACEUTICALS	COM	44892410	33,131,950	1,043,526	1,041,084	2,242	20
IDT CORP	COM	44894710	8,128,514	402,601	402,061	540	
IDT CORP	CL B	44894730	576,343	32,654	32,314	340	
HYPERCOM CORP	COM	44913M10	209,142	36,059	35,959	100	
HYPERION SOLUTIONS C	COM	44914M10	8,775,224	324,888	324,888		
HYSEQ INC	COM	44916330	633,404	119,061	119,061		
ICICI LTD	SPONSORED	44926P20	278,101	34,249	34,249		
Page Total			7,369,221,366				

Page 35 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
ICT GROUP INC	COM	44929Y10	637,753	26,084	26,084		
ICOS CORP	COM	44929510	15,994,678	347,786	329,486	18,200	10
ICU MED INC	COM	44930G10	3,245,314	89,157	89,157		
IDEC PHARMACEUTICALS	COM	44937010	122,342,195	1,902,678	1,882,748	7,140	12,79
IDX SYS CORP	COM	44949110	3,266,001	185,991	185,991		
IGEN INC	COM	44953610	5,316,192	140,343	131,443	2,100	6,80
IHOP CORP	COM	44962310	6,138,186	182,088	182,088		
IMC GLOBAL INC	COM	44966910	20,146,744	1,365,881	1,363,391	1,470	1,02
IMCO RECYCLING INC	COM	44968110	220,942	24,825	24,825		
I-MANY INC	COM	44973Q10	2,043,748	412,046	322,899	89,147	
IMS HEALTH INC	COM	44993410	143,384,962	6,386,858	6,362,676	14,062	10,12
IRT PPTY CO	COM	45005810	4,473,107	387,282	387,282		
ISTAR FINL INC	COM	45031U10	17,542,271	606,999	606,399	600	
I-STAT CORP	COM	45031210	1,398,316	191,813	181,813	10,000	
ITT EDUCATIONAL SERV	COM	45068B10	14,913,225	331,405	331,405		
ITXC CORP	COM	45069F10	1,441,158	238,208	238,108	100	
IXIA	COM	45071R10	3,331,762	391,972	391,972		
IBASIS INC	COM	45073210	305,711	359,660	227,583	132,077	
IBERIABANK CORP	COM	45082810	1,659,895	47,877	47,877		
ITT INDS INC IND	COM	45091110	118,027,648	1,872,266	1,856,817	3,380	12,06
IDACORP INC	COM	45110710	17,299,980	427,160	422,300	1,310	3,55
IDEX CORP	COM	45167R10	10,960,547	296,231	293,971	2,260	
IDEXX LABS INC	COM	45168D10	15,471,193	576,423	565,623	800	10,00
IKON OFFICE SOLUTION	COM	45171310	25,691,036	2,192,068	2,188,548	3,520	
IDENTIX INC	COM	45190610	2,744,475	309,411	307,311	2,100	
ILEX ONCOLOGY INC	COM	45192310	4,884,856	283,016	283,016		
ILLINOIS TOOL WKS IN	COM	45230810	550,212,127	7,604,867	6,682,674	630,395	291,79
ILLUMINA INC	COM	45232710	1,596,819	168,797	168,797		
IMATION CORP	COM	45245A10	19,664,991	741,236	738,575	1,401	1,26
IMCLONE SYS INC	COM	45245W10	8,675,966	352,252	350,380	1,794	7
IMAGISTICS INTERNATI	COM	45247T10	2,469,254	155,299	153,842	1,159	29
IMMUCOR INC	COM	45252610	260,400	18,600	18,600		
IMMUNEX CORP NEW	COM	45252810	308,438,122	10,192,932	10,104,946	64,971	23,01
IMMUNOGEN INC	COM	45253H10	4,084,353	368,957	366,457		2,50
IMPAC MTG HLDGS INC	COM	45254P10	236,442	25,100	25,100		
IMPATH INC	COM	45255G10	6,312,403	153,811	153,401	410	
IMPACO TECHNOLOGIES I	COM	45255W10	902,832	69,663	69,663		
IMPAX LABORATORIES I	COM	45256B10	1,233,168	177,690	177,690		
IMPERIAL CHEM INDS P	ADR NEW	45270450	559,141	29,413	29,413		
IMMUNOMEDICS INC	COM	45290710	11,042,095	582,389	582,389		

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

IMPERIAL OIL LTD COM NEW 45303840 620,791 20,804 20,804
 Page Total 1,479,190,799

Page 36 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole Defined	Shared as Defined	Share Othe
IMPERIAL TOBACCO GRO	SPONSORED	45314210	413,558	12,382	12,382		
INAMED CORP	COM	45323510	4,636,103	140,915	140,595		320
INCO LTD	COM	45325840	58,957,951	3,012,670	3,011,770		900
INCYTE GENOMICS INC	COM	45337C10	9,691,038	814,373	812,983		1,090
INDEPENDENCE CMNTY B	COM	45341410	25,989,307	923,900	923,850		50
INDEPENDENT BANK COR	COM	45383610	3,100,760	119,813	116,392		3,421
INDEPENDENT BANK COR	COM	45383810	4,130,424	143,617	143,617		
INDIA FD INC	COM	45408910	2,215,922	212,050	212,050		
INDUS INTL INC	COM	45578L10	1,467,399	281,111	281,111		
INDYMAC BANCORP INC	COM	45660710	19,174,980	776,315	776,255		60
INFINEON TECHNOLOGIE	SPONSORED	45662N10	626,675	27,729	27,729		
INET TECHNOLOGIES IN	COM	45662V10	1,151,198	121,949	121,949		
INFOCUS CORP	COM	45665B10	8,857,453	486,406	484,806		1,400
INFOGRAMES INC	COM	45665T10	1,006,172	162,548	162,548		
INFORMATICA CORP	COM	45666Q10	3,114,372	430,162	425,842		4,220
INFONET SVCS CORP	CL B	45666T10	1,034,580	468,136	467,036		1,100
INFORMATION HLDGS IN	COM	45672710	5,396,572	187,381	185,831		1,300
INFOSPACE INC	COM	45678T10	3,531,797	2,323,551	2,323,171		200
INFOSYS TECHNOLOGIES	SPONSORED	45678810	823,466	12,572	12,572		
INFOUSA INC NEW	COM	45681830	2,215,652	290,387	290,387		
ING GROUP N V	SPONSORED	45683710	13,332,371	495,443	121,287		374,156
INFORMATION RES INC	COM	45690510	3,906,264	425,056	425,056		
INGLES MKTS INC	CL A	45703010	1,210,423	103,455	97,955		5,000
INGRAM MICRO INC	CL A	45715310	10,438,333	630,715	628,155		2,560
INHALE THERAPEUTIC S	COM	45719110	3,297,729	312,581	310,481		1,900
INKINE PHARMACEUTICA	COM	45721410	462,844	251,546	251,546		
INKTOMI CORP	COM	45727710	4,108,104	1,190,755	1,184,205		6,450
INNKEEPERS USA TR	COM	4576J010	4,031,395	355,189	355,189		
INNKEEPERS USA TR	PFD CV A 8	4576J030	360,380	14,800			400
INSIGHT ENTERPRISES	COM	45765U10	8,645,106	381,851	381,441		410
INPUT/OUTPUT INC	COM	45765210	3,982,369	437,623	437,623		
INSITUFORM TECHNOLOG	CL A	45766710	5,427,970	214,799	214,799		
INSMED INC	COM NEW	45766920	797,420	284,793	284,793		
INSIGNIA FINL GROUP	COM	45767A10	2,121,593	185,292	185,292		
INSIGHT COMMUNICATIO	CL A	45768V10	7,910,133	377,572	376,632		940
INNOGY HLDGS PLC	SPONSORED	45769A10	2,429,214	63,592	63,592		
INNOVATIVE SOLUTIONS	COM	45769N10	781,010	79,210	73,310		5,800
INRANGE TECHNOLOGIES	CL B	45769V20	778,726	96,377	96,177		200
INSPIRE PHARMACEUTIC	COM	45773310	284,957	141,770	141,770		
INSTINET GROUP INC	COM	45775010	1,309,707	201,184	201,084		100
INSURANCE AUTO AUCTI	COM	45787510	3,030,442	181,030	180,930		100
Page Total			236,181,869				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
INTEGRA LIFESCIENCES	COM NEW	45798520	3,226,904	114,714	114,714		
INTEGRAL SYS INC MD	COM	45810H10	1,701,870	84,043	84,043		
INTEGRATED ELECTRICA	COM	45811E10	1,437,335	287,467	287,327		140
INTEGRATED CIRCUIT S	COM	45811K20	9,663,051	473,679	473,479		200
INTEGRATED DEVICE TE	COM	45811810	38,193,690	1,149,028	1,146,648		2,080
INTEGRATED SILICON S	COM	45812P10	5,803,872	451,312	378,772		72,540
INTEGRA BK CORP	COM	45814P10	3,324,945	170,510	170,510		
INTELIDATA TECHNOLOG	COM	45814T10	574,012	380,141	380,141		
INTEL CORP	COM	45814010	5,003,584,189	164,537,461	157,191,410		4,742,479
INTEGRATED DEFENSE T	COM	45819B10	2,818,151	101,555	64,100		30,890
INTER TEL INC	COM	45837210	4,220,210	228,490	228,390		100
INTERACTIVE INTELLIG	COM	45839M10	271,621	49,566	49,566		
INTERACTIVE DATA COR	COM	45840J10	6,922,088	394,421	394,421		
INTERCEPT INC	COM	45845L10	4,618,177	127,398	127,298		
INTERDIGITAL COMMUNI	COM	45866A10	4,997,933	521,161	520,461		600
INTERFACE INC	CL A	45866510	4,498,086	708,360	708,360		
INTERGRAPH CORP	COM	45868310	8,025,845	455,755	455,755		
INTERLAND INC	COM	45872710	1,303,613	509,224	508,904		320
INTERMAGNETICS GEN C	COM	45877110	7,294,225	267,678	267,678		
INTERMUNE INC	COM	45884X10	7,933,909	263,848	262,948		900
INTERNAP NETWORK SVC	COM	45885A10	1,042,853	1,354,355	1,353,775		580
INTERNATIONAL BANCSH	COM	45904410	8,077,555	183,040	182,759		281
INTERNATIONAL BUSINE	COM	45920010	7,586,512,024	72,947,231	71,704,462		949,369
INTERNATIONAL FLAVOR	COM	45950610	75,621,680	2,162,473	2,150,413		7,160
INTERNATIONAL GAME T	COM	45990210	135,432,079	2,173,172	2,170,741		2,131
INTERNATIONAL MULTIF	COM	46004310	3,804,047	160,103	160,003		100
INTL PAPER CO	COM	46014610	1,571,422,392	36,536,210	13,350,926		23,173,577
INTERNATIONAL RECTIF	COM	46025410	33,304,965	733,428	726,163		6,815
INTERNATIONAL SPEEDW	CL A	46033520	17,010,911	372,230	365,284		1,120
INTL SPECIALTY PRODS	COM	46033710	1,491,337	155,672	155,572		100
INTERNET CAP GROUP I	COM	46059C10	1,318,920	2,060,814	2,059,674		
INTERNET SEC SYS INC	COM	46060X10	11,631,129	509,021	488,906		20,015
INTERPOOL INC	COM	46062R10	2,802,026	149,841	149,841		
INTERSIL CORP	CL A	46069S10	26,118,571	921,290	918,700		2,490
INTERPUBLIC GROUP CO	COM	46069010	290,401,614	8,471,459	7,967,680		363,110
INTERSTATE BAKERIES	COM	46072H10	23,188,338	957,800	957,800		
INTERTAN INC	COM	46112010	2,415,529	212,822	212,822		
INTERTRUST TECHNOLOG	COM	46113Q10	821,136	651,696	651,696		
INTERWOVEN INC	COM	46114T10	2,998,465	599,693	593,743		5,850
INTERVOICE-BRITE INC	COM	46114210	4,156,294	649,421	649,421		
INTRADO INC	COM	46117A10	2,438,301	111,900	111,900		
Page Total			14,922,423,892				

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share as Other
INTUITIVE SURGICAL I	COM	46120E10	2,655,838	282,536	282,346	190	
INTUIT	COM	46120210	171,243,259	4,464,110	4,443,348	18,842	1,
INVACARE CORP	COM	46120310	9,591,308	255,088	254,828	260	
INVESTMENT TECHNOLOG	COM	46145F10	30,875,209	585,423	584,303	820	
INVESTORS REAL ESTAT	SH BEN INT	46173010	2,200,850	220,085	212,385	7,700	
INVITROGEN CORP	COM	46185R10	30,139,755	878,198	730,081	125,342	22,
INVESTORS FINL SERVI	COM	46191510	26,537,267	348,945	347,285	1,660	
IOMEGA CORP	COM NEW	46203030	7,057,211	796,525	796,125	400	
IONICS INC	COM	46221810	5,648,202	176,176	174,326	450	1,
IRELAND BK	SPONSORED	46267Q10	532,852	12,326	12,326		
IRON MTN INC PA	COM	46284610	12,078,151	380,774	378,273	2,351	
IRWIN FINL CORP	COM	46411910	3,441,610	183,945	183,945		
ISHARES TR	RUSSELL100	46428759	3,273,132	56,658	56,658		
ISHARES TR	RUSL 2000	46428763	2,944,055	21,044	21,044		
ISIS PHARMACEUTICALS	COM	46433010	8,227,991	511,691	511,691		
ISLE OF CAPRI CASINO	COM	46459210	3,725,405	201,919	201,839	80	
ITO YOKADO LTD	ADR NEW	46571430	898,473	22,775	22,775		
ITRON INC	COM	46574110	4,920,441	165,393	165,393		
I2 TECHNOLOGIES INC	COM	46575410	12,310,114	2,432,829	2,421,069	11,560	
IVAX CORP	COM	46582310	31,325,282	1,951,731	1,946,538	3,193	2,
IVEX PACKAGING CORP	COM	46585510	3,773,296	164,629	164,569	60	
JDN RLTY CORP	COM	46591710	5,986,573	468,433	468,433		
IXYS CORP	COM	46600W10	1,140,078	97,526	97,326	200	
J & J SNACK FOODS CO	COM	46603210	3,155,769	84,424	84,424		
JDS UNIPHASE CORP	COM	46612J10	166,555,812	28,277,727	28,208,333	65,906	3,
JDA SOFTWARE GROUP I	COM	46612K10	6,612,709	207,425	207,425		
J JILL GROUP INC	COM	46618910	2,577,939	90,613	90,513		
JLG INDS INC	COM	46621010	6,017,650	406,598	406,578	20	
JNI CORP	COM	46622G10	1,426,086	200,293	200,293		
JP REALTY INC	COM	46624A10	7,934,825	296,629	296,629		
J P MORGAN CHASE & C	COM	46625H10	1,727,600,639	48,460,046	47,270,069	713,458	476,
JABIL CIRCUIT INC	COM	46631310	90,778,339	3,857,983	3,770,950	65,338	21,
JACK IN THE BOX INC	COM	46636710	14,121,138	476,261	475,481	780	
JACOBS ENGR GROUP IN	COM	46981410	24,936,243	349,786	348,786	900	
JAKKS PAC INC	COM	47012E10	5,651,236	248,406	248,406		
JEFFERIES GROUP INC	COM	47231910	12,576,440	260,922	259,522	1,400	
JEFFERSON PILOT CORP	COM	47507010	164,706,809	3,288,874	3,263,869	12,117	12,
JEFFERSON SMURFIT GR	SPONSORED	47508W10	530,995	22,171	22,071	100	
JO-ANN STORES INC	CL A	47758P10	866,459	53,684	53,684		
JOHN NUVEEN CO	CL A	47803510	6,329,289	114,765	114,765		
JOHNSON & JOHNSON	COM	47816010	7,416,205,464	114,183,302	109,112,565	3,115,922	1,954,
Page Total			10,039,110,193				

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

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

JOHNSON CTLS INC	COM	47836610	172,315,240	1,951,254	1,940,455	7,399	3,400
JONES APPAREL GROUP	COM	48007410	84,627,545	2,421,389	2,416,677	4,312	400
JONES LANG LASALLE I	COM	48020Q10	6,620,059	298,874	298,874		
JOURNAL REGISTER CO	COM	48113810	5,888,999	277,783	259,833	17,950	
JOY GLOBAL INC	COM	48116510	464,550	28,500	28,500		
JUNIPER NETWORKS INC	COM	48203R10	28,835,021	2,284,867	2,234,853	49,834	180
KCS ENERGY INC	COM	48243420	687,167	220,246	220,246		
KLA-TENCOR CORP	COM	48248010	289,289,164	4,350,213	4,331,722	18,151	340
K MART CORP	COM	48258410	5,572,716	3,482,948	3,457,118	25,070	760
KPMG CONSULTING INC	COM	48265R10	16,055,465	794,825	791,925	2,800	100
K-SWISS INC	CL A	48268610	4,150,184	98,861	98,861		
K2 INC	COM	48273210	1,088,155	166,895	166,895		
K V PHARMACEUTICAL C	CL B CONV	48274010	6,290,335	192,365	192,365		
K V PHARMACEUTICAL C	CL A	48274020	731,835	25,149	25,149		
KADANT INC	COM	48282T10	3,684,311	258,005	257,321	557	127
KAMAN CORP	CL A	48354810	5,285,671	311,839	311,819	20	
KANA SOFTWARE INC	COM NEW	48360030	3,060,432	170,024	170,024		
KANEB SERVICES LLC	COM	48417310	253,426	11,339	11,339		
KANSAS CITY LIFE INS	COM	48483610	2,442,886	62,961	62,961		
KANSAS CITY SOUTHN I	COM NEW	48517030	10,747,114	674,223	630,496	3,550	40,177
KATY INDS INC	COM	48602610	231,904	37,404	37,404		
KAYDON CORP	COM	48658710	10,033,173	371,599	370,659	940	
KB HOME	COM	48666K10	53,335,301	1,228,924	1,227,374	1,550	
KEANE INC	COM	48666510	14,404,709	844,851	842,271	1,080	1,500
KEITHLEY INSTRS INC	COM	48758410	5,081,155	231,277	231,277		
KELLOGG CO	COM	48783610	256,926,316	7,653,450	7,608,686	42,004	2,760
KELLWOOD CO	COM	48804410	5,444,992	224,166	224,106	60	
KELLY SVCS INC	CL A	48815220	10,327,917	365,849	361,926	3,923	
KEMET CORP	COM	48836010	17,676,848	912,589	911,809	480	300
KENDLE INTERNATIONAL	COM	48880L10	1,634,172	87,906	87,906		
KENNAMETAL INC	COM	48917010	16,076,059	397,627	397,567	60	
KERR MCGEE CORP	COM	49238610	295,384,126	4,699,827	4,691,892	6,560	1,375
KERYX BIOPHARMACEUTI	COM	49251510	533,984	97,265	97,265		
KEY ENERGY SVCS INC	COM	49291410	10,366,818	967,054	965,904	1,150	
KEY PRODTN INC	COM	49313810	2,307,276	121,756	121,756		
KEY3MEDIA GROUP INC	COM	49326R10	1,417,263	308,772	308,322	450	
KEYCORP NEW	COM	49326710	1,042,554,502	39,120,244	39,044,789	45,121	30,334
KEYNOTE SYS INC	COM	49330810	2,193,205	226,337	226,317	20	
KEYSPAN CORP	COM	49337W10	114,197,023	3,138,143	3,121,875	12,643	3,625
KEYSTONE PPTY TR COR	COM	49359610	1,031,823	73,179	73,179		
KFORCE INC	COM	49373210	1,494,571	290,208	290,208		
Page Total			2,510,743,412				

Page 40 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
KILROY RLTY CORP	COM	49427F10	10,079,122	357,289	357,289		
KIMBALL INTL INC	CL B	49427410	5,304,729	325,244	325,244		
KIMBERLY CLARK CORP	COM	49436810	851,541,030	13,171,555	12,506,932	449,674	214,94

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

KIMCO REALTY CORP	COM	49446R10	31,591,044	966,087	964,587	1,500		
KINDER MORGAN INC KA	COM	49455P10	114,889,375	2,372,277	2,363,699	5,003	3,57	
KINDER MORGAN MANAGE	SHS	49455U10	817,567	24,289	24,289			
KINDER MORGAN ENERGY	UT LTD PAR	49455010	421,344	12,768	6,700	5,468	60	
KINDRED HEALTHCARE I	COM	49458010	680,886	16,812	16,776	36		
KING PHARMACEUTICALS	COM	49558210	167,089,706	4,772,628	4,766,466	5,696	46	
KIRBY CORP	COM	49726610	12,496,824	417,954	417,934	20		
KNIGHT RIDDER INC	COM	49904010	129,223,268	1,881,253	1,873,208	7,665	38	
KNIGHT TRADING GROUP	COM	49906310	4,895,362	685,625	682,670	2,855	10	
KNIGHT TRANSN INC	COM	49906410	3,573,378	169,034	169,034			
KOGER EQUITY INC	COM	50022810	6,141,061	343,652	343,652			
KOHL'S CORP	COM	50025510	516,210,681	7,255,245	7,224,579	28,971	1,69	
KONINKLIJKE AHOLD N	SPON ADR N	50046730	1,366,127	52,222	51,340	882		
KONINKLIJKE PHILIPS	NY REG SH	50047230	18,444,293	610,334	129,608	480,726		
KOOKMIN BK NEW	SPONSORED	50049M10	1,614,459	38,330	38,330			
KOPIN CORP	COM	50060010	7,664,516	841,330	695,600	14,130	131,60	
KOREA ELECTRIC PWR	SPONSORED	50063110	2,121,649	201,295	201,295			
KOSAN BIOSCIENCES IN	COM	50064W10	1,296,364	168,359	168,359			
KORN FERRY INTL	COM NEW	50064320	5,593,671	562,178	561,178	1,000		
KOS PHARMACEUTICALS	COM	50064810	1,509,707	54,228	54,228			
KRAFT FOODS INC	CL A	50075N10	19,070,025	493,403	409,022	76,717	7,66	
KRAMONT RLTY TR	COM SH BEN	50075Q10	2,394,366	176,706	176,706			
KRISPY KREME DOUGHNU	COM	50101410	12,340,948	302,104	300,874	1,230		
KROGER CO	COM	50104410	422,398,230	19,061,292	18,995,317	63,275	2,70	
KROLL INC	COM	50104910	3,719,893	223,417	223,417			
KRONOS INC	COM	50105210	16,383,288	348,729	347,969	760		
KULICKE & SOFFA INDS	COM	50124210	13,109,259	629,950	629,250	700		
KYOCERA CORP	ADR	50155620	779,310	11,133	11,133			
LNR PPTY CORP	COM	50194010	8,143,148	232,197	232,197			
LSI INDS INC	COM	50216C10	2,645,127	133,795	133,795			
LSI LOGIC CORP	COM	50216110	124,426,536	7,319,208	7,294,077	24,591	54	
LTX CORP	COM	50239210	19,592,597	720,581	671,196	1,000	48,38	
L-3 COMMUNICATIONS H	COM	50242410	57,793,568	516,014	515,194	720	10	
LVMH MOET HENNESSY L	SPONSORED	50244120	1,201,008	118,326	118,326			
LA JOLLA PHARMACEUTI	COM	50345910	2,214,241	302,492	302,492			
LA QUINTA CORP	PAIRED CTF	50419U20	18,050,110	2,524,491	2,443,041	81,450		
LA Z BOY INC	COM	50533610	21,625,466	787,813	787,773	40		
LABORATORY CORP AMER	COM NEW	50540R40	36,512,786	380,897	378,717	2,140	4	
Page Total			2,676,966,069					

Page 41 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
LABOR READY INC	COM NEW	50540120	2,929,625	375,593	375,593		
LABRANCHE & CO INC	COM	50544710	14,344,820	461,991	460,991	800	20
LACLEDE GROUP INC	COM	50559710	4,224,686	181,317	180,717	600	
LADISH INC	COM NEW	50575420	854,569	76,643	76,643		
LAFARGE COPPEE S A	SPON ADR N	50586140	374,572	16,501	16,501		
LAFARGE NORTH AMERIC	COM	50586210	20,325,870	470,071	467,991	2,080	
LAKELAND BANCORP INC	COM	51163710	1,681,196	95,198	95,198		
LAKES GAMING INC	COM	51206P10	237,078	34,112	34,112		

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

LAM RESEARCH CORP	COM	51280710	42,674,673	1,455,480	1,451,460	3,520	50
LAMAR ADVERTISING CO	CL A	51281510	17,099,598	420,965	419,945	920	10
LANCASTER COLONY COR	COM	51384710	24,212,751	653,692	653,592	100	
LANCE INC	COM	51460610	3,155,252	220,647	219,927		72
LANDAUER INC	COM	51476K10	6,395,675	168,529	126,512	42,017	
LANDAMERICA FINL GRO	COM	51493610	15,931,808	460,058	460,058		
LANDRYS RESTAURANTS	COM	51508L10	5,412,728	235,746	235,626	20	10
LANDS END INC	COM	51508610	12,730,426	283,718	283,318	300	10
LANDSTAR SYS INC	COM	51509810	14,642,262	157,783	157,783		
LANTRONIX INC	COM	51654810	489,087	188,837	188,837		
LARGE SCALE BIOLOGY	COM	51705310	299,103	90,913	90,913		
LASALLE HOTEL PTYS	COM SH BEN	51794210	2,630,637	162,385	162,305	80	
LATTICE SEMICONDUCTO	COM	51841510	18,817,490	1,073,445	1,067,975	1,870	3,60
LAUDER ESTEE COS INC	CL A	51843910	23,927,406	700,451	686,461	12,110	1,88
LAWSON PRODS INC	COM	52077610	3,262,856	113,215	113,215		
LEAP WIRELESS INTL I	COM	52186310	2,987,971	354,866	353,402	1,349	11
LEAR CORP	COM	52186510	124,464,384	2,614,798	2,597,116	13,622	4,06
LEARNING TREE INTL I	COM	52201510	4,522,931	186,898	186,878	20	
LECROY CORP	COM	52324W10	1,325,663	75,151	75,151		
LEE ENTERPRISES INC	COM	52376810	24,576,876	666,040	665,740	300	
LEGATO SYS INC	COM	52465110	11,060,946	1,227,630	1,225,630	1,700	30
LEGGETT & PLATT INC	COM	52466010	100,925,608	4,069,581	3,903,646	158,005	7,93
LEGG MASON INC	COM	52490110	42,572,867	802,051	789,416	6,695	5,94
LEHMAN BROS HLDGS IN	COM	52490810	335,755,350	5,194,235	5,155,786	36,858	1,59
LENNAR CORP	COM	52605710	51,188,965	970,223	962,520	5,603	2,10
LENNOX INTL INC	COM	52610710	5,551,434	419,927	419,727	200	
LEUCADIA NATL CORP	COM	52728810	17,937,955	501,761	501,661	100	
LEVEL 3 COMMUNICATIO	COM	52729N10	11,941,920	3,354,472	3,334,333	17,319	2,82
LEXAR MEDIA INC	COM	52886P10	825,597	305,777	305,777		
LEXENT INC	COM	52886Q10	518,246	161,952	161,952		
LEXICON GENETICS INC	COM	52887210	3,050,582	322,813	321,113	1,700	
LEXINGTON CORP PTYS	COM	52904310	2,990,225	187,123	187,123		
LEXMARK INTL NEW	CL A	52977110	153,836,671	2,690,393	2,670,585	19,708	10
Page Total			1,132,688,359				

Page 42 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
LIBBEY INC	COM	52989810	7,099,274	184,301	184,001	300	
LIBERATE TECHNOLOGIE	COM	53012910	5,912,628	993,719	992,219	1,400	10
LIBERTY CORP S C	COM	53037010	9,817,899	246,557	245,457	1,100	
LIBERTY LIVEWIRE COR	CL A	53070910	257,990	44,635	44,635		
LIBERTY MEDIA CORP N	COM SER A	53071810	329,534,317	26,070,753	22,957,789	3,038,108	74,85
LIBERTY PTY TR	SH BEN INT	53117210	30,690,873	951,655	883,270	68,385	
LIFEPOINT HOSPITALS	COM	53219L10	19,587,136	529,955	529,347	593	1
LIGAND PHARMACEUTICA	CL B	53220K20	7,308,685	370,623	369,973	650	
LIGHTBRIDGE INC	COM	53222610	2,764,555	237,709	237,709		
LIGHTPATH TECHNOLOGI	CL A	53225710	263,041	169,704	168,494	1,210	
LILLY ELI & CO	COM	53245710	1,773,720,201	23,277,168	23,088,706	153,173	35,28
LIMITED INC	COM	53271610	186,716,564	10,431,093	10,398,638	31,615	84
LINCARE HLDGS INC	COM	53279110	33,278,436	1,227,081	1,225,161	1,520	40

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

LINCOLN ELEC HLDGS I	COM	53390010	9,253,880	323,902	323,822	80		
LINCOLN NATL CORP IN	COM	53418710	212,691,257	4,192,613	4,169,758	17,534	5,32	
LINDSAY MFG CO	COM	53555510	2,265,037	93,020	93,020			
LINEAR TECHNOLOGY CO	COM	53567810	350,422,274	7,924,520	6,960,380	772,697	191,44	
LINENS N THINGS INC	COM	53567910	22,803,192	746,911	686,121	48,740	12,05	
LIONBRIDGE TECHNOLOG	COM	53625210	236,587	102,864	6,621		96,24	
LIQUI BOX CORP	COM	53631410	1,647,817	24,742	24,742			
LITHIA MTRS INC	CL A	53679710	5,583,953	226,071	98,543	127,528		
LITTELFUSE INC	COM	53700810	4,794,778	193,572	183,732	440	9,40	
LIZ CLAIBORNE INC	COM	53932010	90,238,372	3,181,889	3,173,929	5,960	2,00	
LLOYDS TSB GROUP PLC	SPONSORED	53943910	16,429,227	395,885	99,961	295,924		
LOCAL FINL CORP	COM	53955310	3,073,156	195,245	195,245			
LOCKHEED MARTIN CORP	COM	53983010	4,762,224,090	82,706,219	82,683,303	20,800	2,11	
LODGENET ENTMT CORP	COM	54021110	1,670,635	97,698	97,698			
LOEWS CORP	COM	54042410	190,826,048	3,257,529	3,247,299	9,030	1,20	
LONE STAR STEAKHOUSE	COM	54230710	6,059,290	290,057	290,057			
LONE STAR TECHNOLOGI	COM	54231210	5,416,462	237,460	237,160	200	10	
LONGS DRUG STORES CO	COM	54316210	13,886,171	498,248	494,788	3,460		
LONGVIEW FIBRE CO	COM	54321310	7,115,569	690,832	674,482	1,350	15,00	
LOUDCLOUD INC	COM	54573510	580,038	253,292	253,292			
LOUISIANA PAC CORP	COM	54634710	28,655,888	2,668,146	2,659,359	4,585	4,20	
LOWES COS INC	COM	54866110	3,135,141,259	72,088,785	16,798,583	55,191,377	98,82	
LUBRIZOL CORP	COM	54927110	25,686,222	738,322	735,762	1,160	1,40	
LUBYS INC	COM	54928210	1,429,611	210,237	207,637	2,600		
LUCENT TECHNOLOGIES	COM	54946310	362,914,443	76,726,098	76,181,001	443,391	101,70	
LUFKIN INDS INC	COM	54976410	1,315,116	48,708	48,708			
LUMINEX CORP DEL	COM	55027E10	1,932,745	153,881	153,881			
LUXOTTICA GROUP S P	SPONSORED	55068R20	332,115	17,137	15,805	1,332		
Page Total			11,671,576,831					

Page 43 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
LYDALL INC DEL	COM	55081910	1,822,640	128,536	128,536		
LYNCH INTERACTIVE CO	COM	55114610	883,916	20,089	20,089		
LYONDELL CHEMICAL CO	COM	55207810	19,185,563	1,155,061	1,148,941	5,820	30
M & T BK CORP	COM	55261F10	76,236,088	948,564	912,285	6,068	30,21
MAF BANCORP INC	COM	55261R10	11,946,542	338,909	338,469		44
MBIA INC	COM	55262C10	182,328,365	3,333,852	3,306,026	19,276	8,55
MBNA CORP	COM	55262L10	695,985,043	18,044,725	17,913,468	106,501	24,75
MB FINANCIAL INC NEW	COM	55264U10	4,127,409	137,810	133,710	4,100	
M D C HLDGS INC	COM	55267610	8,688,513	201,123	201,112	11	
MDU RES GROUP INC	COM	55269010	27,611,204	890,684	745,649	117,360	27,67
MCSI INC	COM	55270M10	2,088,108	175,324	175,324		
MEMC ELECTR MATLS IN	COM	55271510	2,286,438	387,532	387,432	100	
MGIC INVT CORP WIS	COM	55284810	173,458,485	2,534,831	2,524,541	6,290	4,00
MGI PHARMA INC	COM	55288010	2,876,596	209,055	208,955		10
MGM MIRAGE	COM	55295310	50,906,265	1,405,086	1,401,906	3,080	10
MIM CORP	COM	55304410	237,600	14,400	14,400		
M/I SCHOTTENSTEIN HO	COM	55305B10	3,241,456	57,219	57,219		
MKS INSTRUMENT INC	COM	55306N10	6,799,071	198,571	197,971	600	

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

MMO2 PLC	ADR	55309W10	379,391	38,753	38,588	165	
MPS GROUP INC	COM	55340910	14,595,078	1,668,009	1,659,409	8,300	30
MRO SOFTWARE INC	COM	55347W10	1,994,679	160,344	160,344		
MRV COMMUNICATIONS I	COM	55347710	2,293,311	813,231	813,131		10
MSC INDL DIRECT INC	CL A	55353010	8,439,634	368,543	366,323	2,220	
MSC SOFTWARE CORP	COM	55353110	6,073,863	264,081	264,081		
MTR GAMING GROUP INC	COM	55376910	2,942,423	190,695	190,695		
MTS SYS CORP	COM	55377710	2,428,797	221,808	221,808		
MACDERMID INC	COM	55427310	4,698,703	216,930	216,730	200	
MACERICH CO	COM	55438210	12,544,269	416,062	415,962	100	
MACK CALI RLTY CORP	COM	55448910	17,987,891	518,682	514,792	3,890	
MACROCHEM CORP DEL	COM	55590310	540,193	171,490	171,490		
MACROVISION CORP	COM	55590410	14,644,548	549,514	549,264	210	4
MACROMEDIA INC	COM	55610010	16,589,412	812,410	810,330	1,820	26
MADDEN STEVEN LTD	COM	55626910	1,404,200	80,240	80,240		
MADISON GAS & ELEC C	COM	55749710	6,990,893	245,985	242,734	2,801	45
MAGELLAN HEALTH SVCS	COM	55907910	1,465,851	257,167	257,167		
MAGMA DESIGN AUTOMAT	COM	55918110	418,390	21,500	21,500		
MAGNA ENMTT CORP	CL A	55921110	1,685,990	208,147	208,147		
MAGNETEK INC	COM	55942410	2,348,880	200,759	200,759		
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	4,335,744	555,153	469,248	85,905	
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	883,894	50,595	50,595		
MAIL-WELL INC	COM	56032120	1,999,866	318,450	318,450		
Page Total			1,398,395,202				

Page 44 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Other
MAIN STR BKS INC NEW	COM	56034R10	1,614,206	86,091	86,091		
MANAGEMENT NETWORK G	COM	56169310	527,391	96,064	96,064		
MANDALAY RESORT GROU	COM	56256710	26,690,487	869,397	867,877	1,320	20
MANHATTAN ASSOCS INC	COM	56275010	7,180,592	188,467	188,067	400	
MANITOWOC INC	COM	56357110	12,032,924	304,631	304,271	260	10
MANOR CARE INC NEW	COM	56405510	47,815,374	2,052,162	2,048,037	2,875	1,25
MANPOWER INC	COM	56418H10	46,441,032	1,194,471	1,191,461	2,810	20
MANUFACTURED HOME CM	COM	56468210	6,904,953	209,241	209,241		
MAPICS INC	COM	56491010	381,129	50,017	50,017		
MANUFACTURERS SVCS L	COM	56500510	717,153	136,341	134,441	1,900	
MANUGISTICS GROUP IN	COM	56501110	7,858,651	365,859	359,853	5,946	6
MAPINFO CORP	COM	56510510	1,539,260	153,926	153,926		
MARATHON OIL CORP	COM	56584910	241,868,304	8,398,205	8,376,028	16,747	5,43
MARCUS CORP	COM	56633010	2,963,275	183,826	183,826		
MARKEL CORP	COM	57053510	11,505,844	56,537	55,937	600	
MARSH & MCLENNAN COS	COM	57174810	787,892,283	6,988,578	6,405,670	455,482	127,42
MARSHALL & ILSLEY CO	COM	57183410	125,327,148	2,013,611	2,011,061	2,250	30
MARRIOTT INTL INC NE	CL A	57190320	217,038,063	4,828,433	4,794,493	33,680	26
MARTEK BIOSCIENCES C	COM	57290110	4,625,555	146,941	146,941		
MARTHA STEWART LIVIN	CL A	57308310	1,511,368	84,434	84,234	100	10
MARTIN MARIETTA MATL	COM	57328410	54,265,070	1,285,293	1,284,493	700	10
MASCO CORP	COM	57459910	274,108,068	9,985,722	9,937,298	27,140	21,28
MASISA S A	SPONSORED	57479910	243,542	20,995	20,995		

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

MASSEY ENERGY CORP	COM	57620610	9,036,294	534,692	533,477	1,215	
MASTEC INC	COM	57632310	1,774,992	220,496	220,296	200	
MATERIAL SCIENCES CO	COM	57667410	394,675	37,768	37,768		
MATRIXONE INC	COM	57685P30	4,766,384	534,348	298,873	235,357	11
MATSUSHITA ELEC INDL	ADR	57687920	6,386,654	517,138	186,566	330,572	
MATTEL INC	COM	57708110	203,435,786	9,761,794	9,704,052	55,120	2,62
MATTHEWS INTL CORP	CL A	57712810	6,957,318	277,184	277,184		
MATTSON TECHNOLOGY I	COM	57722310	2,015,818	287,974	287,974		
MAUI LD & PINEAPPLE	COM	57734510	380,439	18,558	18,558		
MAXIM INTEGRATED PRO	COM	57772K10	398,197,308	7,147,681	7,109,318	31,632	6,73
MAXIM PHARMACEUTICAL	COM	57772M10	1,276,017	239,853	239,853		
MAXTOR CORP	COM NEW	57772920	9,636,320	1,386,521	1,377,691	8,488	34
MAXWELL TECHNOLOGIES	COM	57776710	801,055	86,135	86,135		
MXYGEN INC	COM	57777610	3,578,403	285,815	285,477	307	3
MAY DEPT STORES CO	COM	57777810	266,141,783	7,636,780	7,367,208	176,065	93,50
MAVERICK TUBE CORP	COM	57791410	5,981,018	366,484	366,184	200	10
MAXIMUS INC	COM	57793310	6,546,411	213,030	212,930	100	
MAYTAG CORP	COM	57859210	198,289,737	4,481,124	1,666,763	2,809,121	5,24
Page Total			3,006,648,084				

Page 45 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
MCAFEE COM CORP	CL A	57906210	1,281,860	77,830	77,830		
MCCLATCHY CO	CL A	57948910	10,806,942	182,027	179,747	2,180	10
MCCORMICK & CO INC	COM NON VT	57978020	40,618,132	794,409	784,414	9,695	30
MCDATA CORP	CL A	58003120	11,500,961	968,910	963,185	4,102	1,62
MCDERMOTT INTL INC	COM	58003710	21,704,674	1,395,799	1,395,599	200	
MCDONALDS CORP	COM	58013510	872,200,565	31,430,651	30,320,916	820,690	289,04
MCG CAPITAL CORP	COM	58047P10	386,060	19,800	19,800		
MCGRATH RENTCORP	COM	58058910	2,080,575	67,661	67,661		
MCGRAW HILL COS INC	COM	58064510	326,583,689	4,785,109	4,619,679	71,610	93,82
MCKESSON CORP	COM	58155Q10	254,233,618	6,792,242	6,777,527	14,315	40
MCMORAN EXPLORATION	COM	58241110	426,713	129,307	129,245	62	
MEADWESTVACO CORP	COM	58333410	656,419,625	19,801,497	19,784,309	11,184	6,00
MEASUREMENT SPECIALT	COM	58342110	633,096	91,093	91,093		
MECHANICAL TECHNOLOG	COM	58353810	647,335	186,552	186,552		
MEDAREX INC	COM	58391610	7,489,614	464,357	463,717	540	10
MED-DESIGN CORP	COM	58392610	989,906	70,456	70,456		
MEDALLION FINL CORP	COM	58392810	1,217,403	156,680	156,080	600	
MEDCATH CORP	COM	58404W10	200,790	11,500	11,500		
MEDFORD BANCORP INC	COM	58413110	1,397,412	55,365	51,765	3,600	
MEDIA GEN INC	CL A	58440410	13,191,299	207,737	207,637		10
MEDIACOM COMMUNICATI	CL A	58446K10	3,456,323	246,704	246,504	200	
MEDICINES CO	COM	58468810	3,153,228	221,124	221,124		
MEDICIS PHARMACEUTIC	CL A NEW	58469030	17,024,181	306,742	305,782	960	
MEDIMMUNE INC	COM	58469910	209,568,921	5,328,475	5,268,907	41,690	17,87
MEDQUIST INC	COM	58494910	7,365,240	245,508	245,373	135	
MEDIS TECHNOLOGIES L	COM	58500P10	1,041,331	84,730	84,730		
MEDTRONIC INC	COM	58505510	1,248,240,821	27,609,839	26,506,063	899,932	203,84
MEEMIC HLDGS INC	COM	58513510	305,083	10,742	10,742		

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

MELLON FINL CORP	COM	58551A10	436,137,774	11,301,834	10,923,365	302,684	75,78
MEMBERWORKS INC	COM	58600210	1,842,702	97,343	97,343		
MENS WEARHOUSE INC	COM	58711810	7,775,666	333,005	331,405	1,500	10
MENTOR CORP MINN	COM	58718810	7,332,177	203,220	203,180	40	
MENTOR GRAPHICS CORP	COM	58720010	25,317,242	1,197,599	1,194,109	3,090	40
MERCANTILE BANKSHARE	COM	58740510	30,252,756	699,324	687,554	7,870	3,90
MERCK & CO INC	COM	58933110	3,272,482,315	56,833,663	53,235,955	1,983,179	614,52
MERCURY COMPUTER SYS	COM	58937810	9,326,343	291,813	291,373	440	
MERCURY GENL CORP NE	COM	58940010	12,586,294	270,673	261,193	880	8,60
MERCURY INTERACTIVE	COM	58940510	66,630,861	1,769,744	1,732,584	31,360	5,80
MEREDITH CORP	COM	58943310	39,903,711	938,690	935,606	880	2,20
MERIDIAN MED TECHNOL	COM	58965810	531,047	14,682	14,682		
MERIDIAN RESOURCE CO	COM	58977Q10	1,479,961	302,033	302,033		
Page Total			7,625,764,246				

Page 46 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
MERISTAR HOSPITALITY	COM	58984Y10	16,495,718	903,875	788,555	115,320	
MERIDIAN GOLD INC	COM	58997510	1,109,144	76,440	76,440		
MERITAGE CORP	COM	59001A10	1,884,027	29,484	29,484		
MERIX CORP	COM	59004910	2,295,431	122,816	122,316	500	
MERRILL LYNCH & CO I	COM	59018810	5,593,066,161	100,994,333	18,478,063	82,494,474	21,79
MESA AIR GROUP INC	COM	59047910	4,132,632	368,985	368,985		
MESABA HLDGS INC	COM	59066B10	916,087	103,047	103,047		
MESTEK INC	COM	59082910	852,272	38,133	29,133		9,00
METASOLV INC	COM	59139P10	5,984,060	794,696	794,596		10
METHODE ELECTRS INC	CL A	59152020	4,877,598	391,775	389,975	1,800	
METLIFE INC	COM	59156R10	430,963,155	13,681,370	13,650,598	28,893	1,87
METRIS COS INC	COM	59159810	14,815,440	740,772	740,192	480	10
METRO GOLDWYN MAYER	COM	59161010	8,092,261	486,899	476,699	100	10,10
METRO ONE TELECOMMUN	COM	59163F10	8,671,981	342,090	341,490	600	
METROMEDIA FIBER NET	CL A	59168910	345,508	3,455,080	3,424,520	30,300	26
METROMEDIA INTL GROU	COM	59169510	215,697	695,797	695,797		
METTLER TOLEDO INTER	COM	59268810	13,566,639	299,749	297,809	1,240	70
MICHAELS STORES INC	COM	59408710	26,258,904	694,680	693,860	820	
MICREL INC	COM	59479310	21,081,851	835,918	832,578	3,040	30
MICRO GENERAL CORP	COM NEW	59483830	1,076,329	77,882	77,882		
MICROS SYS INC	COM	59490110	6,825,053	268,175	268,135	40	
MICROSOFT CORP	COM	59491810	7,491,770,138	124,221,027	121,294,837	2,106,016	820,17
MICROVISION INC WASH	COM	59496010	1,095,120	95,895	95,895		
MICROSTRATEGY INC	CL A	59497210	803,071	263,302	263,302		
MICROCHIP TECHNOLOGY	COM	59501710	70,113,730	1,676,159	1,664,967	10,792	40
MICROFINANCIAL INC	COM	59507210	555,784	65,004	65,004		
MICROMUSE INC	COM	59509410	6,473,447	738,978	729,988	2,530	6,46
MICRON TECHNOLOGY IN	COM	59511210	424,850,596	12,913,392	12,877,002	34,010	2,38
MICROSEMI CORP	COM	59513710	7,269,972	445,464	445,464		
MICROTUNE INC DEL	COM	59514P10	4,257,356	296,267	296,267		
MID-AMER APT CMNTYS	COM	59522J10	5,186,172	198,324	198,324		
MID ATLANTIC MED SVC	COM	59523C10	27,400,128	961,408	961,388	20	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	2,336,126	152,688	152,688		

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

MID-STATE BANCSHARES	COM	59544010	5,378,927	304,066	304,066		
MIDAS GROUP INC	COM	59562610	2,241,515	157,189	153,049	4,140	
MIDDLESEX WATER CO	COM	59668010	1,461,076	62,761	62,761		
MIDLAND CO	COM	59748610	1,679,973	39,436	39,436		
MIDWEST EXPRESS HLDG	COM	59791110	2,895,947	158,335	157,935	400	
MIDWAY GAMES INC	COM	59814810	4,032,871	299,619	297,989	1,630	
MIDWEST BANC HOLDING	COM	59825110	1,146,351	51,754	51,754		
MILACRON INC	COM	59870910	2,820,684	193,330	193,058	260	1
Page Total			14,227,294,932				

Page 47 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
MILLENNIUM PHARMACEU	COM	59990210	81,060,573	3,633,374	3,623,119	9,499	75
MILLENNIUM CHEMICALS	COM	59990310	9,205,763	624,967	624,867	100	
MILLENNIUM CELL INC	COM	60038B10	574,562	144,726	144,726		
MILLER HERMAN INC	COM	60054410	19,743,725	830,266	827,996	1,970	30
MILLIPORE CORP	COM	60107310	46,077,906	1,041,544	1,039,504	1,440	60
MILLS CORP	COM	60114810	11,111,499	397,407	367,617	29,790	
MINE SAFETY APPLIANC	COM	60272010	3,327,418	88,613	88,613		
MINERALS TECHNOLOGIE	COM	60315810	48,026,368	915,311	915,311		
MINNESOTA MNG & MFG	COM	60405910	73,726,470	641,044		347,053	293,99
MIPS TECHNOLOGIES IN	CL A	60456710	2,639,803	358,669	358,549	20	10
MIPS TECHNOLOGIES IN	CL B	60456720	1,120,454	167,232	167,172	60	
MIRANT CORP	COM	60467510	128,663,681	8,904,061	8,814,589	57,491	31,98
MISSION WEST PPTYS I	COM	60520310	1,834,052	140,004	140,004		
MISSISSIPPI VY BANCS	COM	60572010	2,251,079	55,997	55,997		
MITSUBISHI TOKYO FIN	SPONSORED	60681610	12,178,346	1,980,219	497,302	1,482,917	
MOBILE MINI INC	COM	60740F10	3,888,470	120,835	120,835		
MOBILE TELESYSTEMS O	SPONSORED	60740910	465,701	12,738	12,738		
MOCON INC	COM	60749410	816,000	80,000			80,00
MODINE MFG CO	COM	60782810	10,206,781	378,169	377,649	420	10
MOHAWK INDS INC	COM	60819010	50,025,706	832,513	831,255	1,058	20
MOLDFLOW CORP	COM	60850710	2,442,555	180,930	173,630	7,300	
MOLECULAR DEVICES CO	COM	60851C10	2,534,097	139,466	139,466		
MOLEX INC	COM	60855410	131,477,411	3,792,253	3,782,760	8,317	1,17
MOLEX INC	CL A	60855420	1,270,647	41,538	34,219	5,569	1,75
MONACO COACH CORP	COM	60886R10	6,029,316	248,120	248,110	10	
MONDAVI ROBERT CORP	CL A	60920010	3,050,874	84,888	84,888		
MONOLITHIC SYS TECHN	COM	60984210	200,100	17,400	17,400		
MONSANTO CO NEW	COM	61166W10	9,036,793	286,065	285,865	200	
MONY GROUP INC	COM	61533710	19,001,001	471,255	469,122	2,133	
MOODYS CORP	COM	61536910	139,584,724	3,396,222	3,385,199	8,753	2,27
MOOG INC	CL A	61539420	6,130,112	191,566	191,566		
MORGAN STANLEY DEAN	COM NEW	61744644	6,227,999,712	108,672,129	23,755,023	84,836,600	80,50
MOTOROLA INC	COM	62007610	721,472,762	50,807,941	48,935,815	1,233,403	638,72
MOVADO GROUP INC	COM	62458010	2,128,491	96,970	96,970		
MOVIE GALLERY INC	COM	62458110	9,603,215	559,302	559,302		
MUELLER INDS INC	COM	62475610	20,645,744	590,047	589,647	300	10
MULTEX COM INC	COM	62536710	1,198,560	264,583	264,383	200	
MULTIMEDIA GAMES INC	COM	62545310	694,627	19,650	19,650		

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

MURPHY OIL CORP	COM	62671710	39,740,928	413,968	397,635	7,730	8,600
MUTUAL RISK MGMT LTD	COM	62835110	220,112	258,956	258,916	40	
MYERS INDS INC	COM	62846410	3,517,758	242,604	242,604		
Page Total			7,854,923,896				

Page 48 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
MYKROLIS CORP	COM	62852P10	3,490,370	228,278	226,516	1,356	40
MYLAN LABS INC	COM	62853010	70,108,908	2,379,800	2,372,670	6,280	85
MYRIAD GENETICS INC	COM	62855J10	5,145,024	153,537	153,037	500	
NBC CAP CORP	COM	62872910	1,288,819	43,018	43,018		
NBT BANCORP INC	COM	62877810	3,673,532	249,222	248,592	630	
NBTY INC	COM	62878210	20,514,496	1,202,491	1,202,491		
NCI BUILDING SYS INC	COM	62885210	5,591,115	248,494	247,394	1,100	
NCO GROUP INC	COM	62885810	7,752,229	279,259	279,039	220	
NCR CORP NEW	COM	62886E10	85,817,298	1,917,705	1,909,724	7,633	34
NS GROUP INC	COM	62891610	1,531,901	168,156	168,156		
NEC CORP	ADR	62905020	1,014,274	121,470	121,470		
NL INDS INC	COM NEW	62915640	3,053,055	183,919	183,819	100	
NMS COMMUNICATIONS C	COM	62924810	1,547,283	363,212	342,987	20,225	
NN INC	COM	62933710	1,105,324	100,484	100,484		
NPS PHARMACEUTICALS	COM	62936P10	8,373,314	256,614	256,214	400	
NRG ENERGY INC	COM	62937710	4,145,540	343,743	333,548	9,995	20
NTL INC	COM	62940710	334,431	1,216,116	1,208,418	7,498	20
NTT DOCOMO INC	SPONS ADR	62942M20	13,573,159	198,438	50,105	148,333	
NUI CORP	COM	62943110	3,552,515	142,786	142,786		
NVR INC	COM	62944T10	45,595,744	144,519	143,699	820	
NYMAGIC INC	COM	62948410	605,894	31,906	31,906		
NABI BIOPHARMACEUTIC	COM	62951910	2,130,103	345,796	345,796		
NABORS INDS INC	COM	62956810	157,902,741	3,737,343	3,546,725	155,333	35,280
NACCO INDS INC	CL A	62957910	6,991,208	105,464	87,832	17,132	50
NANOGEN INC	COM	63007510	472,521	112,505	112,405	100	
NANOMETRICS INC	COM	63007710	3,374,040	182,974	133,209	49,765	
NANOPHASE TECHNOLOGIE	COM	63007910	838,985	100,961	100,961		
NAPRO BIOTHERAPUTICS	COM	63079510	1,925,096	220,011	220,011		
NASH FINCH CO	COM	63115810	9,799,072	359,599	359,599		
NASSDA CORP	COM	63172M10	231,040	15,200	15,200		
NATCO GROUP INC	CL A	63227W20	820,115	101,374	101,374		
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,080,355	22,761	22,761		
NATIONAL BK GREECE S	SPONSORED	63364340	470,568	109,946	109,946		
NATIONAL BEVERAGE CO	COM	63501710	530,709	39,903	39,903		
NATIONAL CITY CORP	COM	63540510	438,652,057	14,260,470	13,882,185	52,481	325,800
NATIONAL COMMERCE FI	COM	63545P10	62,968,918	2,265,069	2,261,379	2,900	79
NATIONAL HEALTHCARE	COM	63590610	1,011,197	61,471	61,471		
NATIONAL FUEL GAS CO	COM	63618010	25,933,139	1,065,016	1,052,456	11,760	80
NATIONAL GOLF PPTYS	COM	63623G10	1,479,319	199,908	199,908		
NATIONAL GRID GROUP	SPONSORED	63627410	572,380	17,504	17,475	29	
NATIONAL HEALTH INVS	COM	63633D10	4,790,187	328,095	328,095		
Page Total			1,010,787,975				

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Share Other
NATIONAL INSTRS CORP	COM	63651810	17,818,414	426,074	425,574	400	10
NATIONAL-OILWELL INC	COM	63707110	20,516,717	809,977	771,131	31,396	7,45
NATIONAL PENN BANCSH	COM	63713810	4,383,066	178,391	178,391		
NATIONAL PRESTO INDS	COM	63721510	1,576,105	54,802	54,702	100	
NATIONAL PROCESSING	COM	63722910	2,733,248	95,635	95,635		
NATIONAL SEMICONDUCT	COM	63764010	123,240,546	3,658,075	3,645,630	11,325	1,12
NATIONAL SVC INDS IN	COM NEW	63765720	2,837,038	271,747	271,686	61	
NATIONAL WESTN LIFE	CL A	63852210	3,006,717	26,317	26,317		
NATIONWIDE FINL SVCS	CL A	63861210	11,365,625	265,552	264,392	1,060	10
NATIONWIDE HEALTH PP	COM	63862010	10,049,852	498,752	498,752		
NATURES SUNSHINE PRO	COM	63902710	3,366,441	300,307	300,307		
NAUTICA ENTERPRISES	COM	63908910	5,550,788	366,147	366,047	100	
NAVISTAR INTL CORP N	COM	63934E10	58,378,274	1,317,794	1,316,599	1,095	10
NAVIGANT CONSULTING	COM	63935N10	2,500,910	385,943	384,643	1,300	
NAVIGANT INTL INC	COM	63935R10	1,898,398	130,924	130,924		
NDCHEALTH CORP	COM	63948010	17,399,914	478,151	477,451	700	
NEIMAN MARCUS GROUP	CL A	64020420	16,533,829	479,937	477,195	2,442	30
NEIMAN MARCUS GROUP	CL B	64020430	1,332,532	40,688	36,789	3,869	3
NEOFORMA COM INC	COM NEW	64047550	553,435	28,179	28,179		
NEOSE TECHNOLOGIES I	COM	64052210	3,458,707	107,916	107,816		10
NEOPHARM INC	COM	64091910	2,288,577	106,495	106,495		
NETBANK INC	COM	64093310	3,903,950	231,003	227,003	4,000	
NETWORKS ASSOCS INC	COM	64093810	40,954,676	1,692,342	1,687,002	4,840	50
NET2PHONE	COM	64108N10	808,913	159,235	159,235		
NETEGRITY INC	COM	64110P10	4,545,484	307,335	307,115	200	2
NETRO CORP	COM	64114R10	1,000,179	357,207	354,687	2,520	
NETIQ CORP	COM	64115P10	16,137,328	739,905	738,755	1,050	10
NETSCOUT SYS INC	COM	64115T10	1,255,341	175,327	175,327		
NETRATINGS INC	COM	64116M10	1,254,953	103,544	103,544		
NETWORK APPLIANCE IN	COM	64120L10	143,237,120	7,028,318	7,007,493	19,860	96
NEUBERGER BERMAN INC	COM	64123410	31,682,312	676,250	674,640	1,460	15
NEUROGEN CORP	COM	64124E10	1,491,133	116,860	116,860		
NEUROCRINE BIOSCIENC	COM	64125C10	10,053,858	247,693	247,173	520	
NEW CENTURY FINANCIA	COM	64352D10	5,382,578	237,118	207,118		30,00
NEW ENGLAND BUSINESS	COM	64387210	2,975,307	115,906	115,906		
NEW FOCUS INC	COM	64438310	1,547,423	517,533	516,233	1,300	
NEW HORIZONS WORLDWI	COM	64552610	662,783	55,278	55,278		
NEW JERSEY RES	COM	64602510	9,001,329	297,663	295,863	300	1,50
NEW PLAN EXCEL RLTY	COM	64805310	24,922,891	1,243,037	1,241,987	1,050	
NEW YORK CMNTY BANCO	COM	64944510	30,119,919	1,089,328	1,089,328		
NEW YORK TIMES CO	CL A	65011110	176,709,649	3,692,220	3,527,369	164,631	22
Page Total			818,436,259				

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 Shares Other
NEWELL RUBBERMAID IN	COM	65122910	209,096,158	6,542,433	6,510,531	30,002	1,900
NEWFIELD EXPL CO	COM	65129010	19,021,293	514,228	482,938	28,695	2,590
NEWHALL LAND & FARMI	DEPOSITARY	65142610	516,450	16,500	16,500		
NEWMARK HOMES CORP	COM	65157810	347,936	20,432	20,432		
NEWMONT MINING CORP	COM	65163910	224,492,438	8,107,347	8,075,352	8,924	23,070
NEWPARK RES INC	COM PAR \$.	65171850	4,788,074	617,816	616,866	950	
NEWPORT CORP	COM	65182410	10,538,633	440,947	440,127	800	200
NEWS CORP LTD	ADR NEW	65248770	3,148,988	110,958	110,958		
NEWS CORP LTD	SP ADR PFD	65248780	1,023,000	42,625	41,897	728	
NEXTEL COMMUNICATION	CL A	65332V10	83,331,750	15,489,173	15,423,756	42,307	23,110
NEXTEL PARTNERS INC	CL A	65333F10	3,483,629	578,676	577,966	710	
NEXT LEVEL COMM INC	COM	65333U10	306,656	212,956	211,256	1,700	
NICOR INC	COM	65408610	45,111,854	990,381	987,931	2,450	
NIKE INC	CL B	65410610	285,512,697	4,757,752	4,743,399	7,253	7,100
99 CENTS ONLY STORES	COM	65440K10	27,021,916	704,797	704,797		
NIPPON TELEG & TEL C	SPONSORED	65462410	392,998	20,310	18,200	2,110	
NISOURCE INC	COM	65473P10	100,842,873	4,394,025	4,380,266	11,527	2,230
NISSAN MOTORS	SPONSORED	65474440	455,384	31,712	31,712		
NOBLE AFFILIATES INC	COM	65489410	23,780,899	608,830	584,024	6,425	18,380
NOKIA CORP	SPONSORED	65490220	22,802,924	1,099,466	935,818	163,648	
NOBLE DRILLING CORP	COM	65504210	146,643,942	3,542,980	3,475,773	53,017	14,190
NORANDA INC	COM	65542210	349,322	29,429	29,429		
NORDSON CORP	COM	65566310	11,614,563	385,226	384,866	360	
NORDSTROM INC	COM	65566410	61,237,358	2,499,484	2,490,609	4,795	4,080
NORFOLK SOUTHERN COR	COM	65584410	201,137,990	8,401,754	8,296,526	60,583	44,640
NORSK HYDRO A S	SPONSORED	65653160	924,663	19,300	19,300		
NORTEK INC	COM	65655910	3,120,876	86,691	86,691		
NORTEL NETWORKS CORP	COM	65656810	222,328,757	49,516,427	49,502,277	14,150	
NORTH AMERN SCIENTIF	COM	65715D10	749,873	57,950	57,950		
NORTH FORK BANCORPOR	COM	65942410	85,959,401	2,417,306	2,393,411	11,995	11,900
NORTH PITTSBURGH SYS	COM	66156210	2,900,784	207,347	207,287	60	
NORTHEAST UTILS	COM	66439710	30,402,212	1,530,056	1,497,709	11,937	20,410
NORTHERN TR CORP	COM	66585910	422,785,368	7,033,528	5,216,333	1,438,971	378,220
NORTHFIELD LABS INC	COM	66613510	573,907	81,521	81,521		
NORTHROP GRUMMAN COR	COM	66680710	714,894,737	6,323,704	6,318,279	5,133	290
NORTHWEST AIRLS CORP	CL A	66728010	33,429,729	1,753,001	360,724	1,392,277	
NORTHWEST BANCORP IN	COM	66732810	1,656,582	139,796	139,796		
NORTHWEST NAT GAS CO	COM	66765510	13,888,702	495,848	495,248	600	
NORTHWESTERN CORP	COM	66807410	8,744,186	397,463	396,757	240	460
NOVARTIS A G	SPONSORED	66987V10	4,707,450	118,875	118,875		
NU HORIZONS ELECTRS	COM	66990810	1,329,740	134,999	134,999		
Page Total			3,035,396,692				

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

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

Issuer	Class	Number	Value	Prin Amt	Defined	Othe
NOVADIGM INC	COM	66993710	920,250	118,589	118,589	
NUANCE COMMUNICATION	COM	66996710	1,699,467	248,824	248,649	75
NOVAVAX INC	COM	67000210	1,566,490	136,931	136,931	
NOVELL INC	COM	67000610	31,688,570	8,146,162	8,125,797	19,425
NOVELLUS SYS INC	COM	67000810	156,766,755	2,895,581	2,888,476	6,805
NOVEN PHARMACEUTICAL	COM	67000910	8,472,497	408,510	408,510	
NOVOSTE CORP	COM	67010C10	1,148,837	139,253	139,253	
NOVO-NORDISK A S	ADR	67010020	767,329	19,377	19,377	
NU SKIN ENTERPRISES	CL A	67018T10	4,354,096	406,545	406,545	
NSTAR	COM	67019E10	25,501,210	562,444	548,098	7,751
NTELOS INC	COM	67019U10	647,041	157,815	157,815	
NUCOR CORP	COM	67034610	118,885,884	1,850,652	1,803,749	21,616
NUEVO ENERGY CO	COM	67050910	2,950,095	197,993	197,993	
NUMERICAL TECHNOLOGI	COM	67053T10	2,479,368	183,521	183,521	
NVIDIA CORP	COM	67066G10	123,851,123	2,791,955	2,786,565	4,410
NYFIX INC	COM	67071210	4,775,187	319,197	319,057	40
O CHARLEYS INC	COM	67082310	3,284,758	152,425	152,425	
OGE ENERGY CORP	COM	67083710	21,051,892	878,260	867,651	8,610
OM GROUP INC	COM	67087210	15,575,733	215,432	209,546	2,706
OSI PHARMACEUTICALS	COM	67104010	10,166,472	259,680	248,275	11,405
OSI SYSTEMS INC	COM	67104410	262,080	10,400	10,400	
OTG SOFTWARE INC	COM	67105910	1,461,766	169,382	169,382	
OAK TECHNOLOGY INC	COM	67180210	6,928,128	465,600	465,500	100
OAKLEY INC	COM	67366210	3,548,728	198,253	198,053	200
OCCIDENTAL PETE CORP	COM	67459910	282,592,022	9,694,409	9,669,477	23,852
OCEAN ENERGY INC DEL	COM	67481E10	33,926,274	1,714,314	1,706,734	7,180
OCEANEERING INTL INC	COM	67523210	7,781,686	268,334	268,334	
OCEANFIRST FINL CORP	COM	67523410	2,474,034	82,799	82,799	
OCTEL CORP	COM	67572710	1,511,694	80,196	80,146	50
OCULAR SCIENCES INC	COM	67574410	5,868,868	209,580	209,540	40
OCWEN FINL CORP	COM	67574610	4,536,733	688,427	643,227	2,600
ODYSSEY HEALTHCARE I	COM	67611V10	301,823	11,300	11,300	
ODYSSEY RE HLDGS COR	COM	67612W10	3,597,750	225,000	225,000	
OFFICEMAX INC	COM	67622M10	5,905,604	1,058,352	1,058,352	
OFFICE DEPOT INC	COM	67622010	189,138,918	9,528,409	9,510,837	16,952
OFFSHORE LOGISTICS I	COM	67625510	5,453,292	253,053	251,733	1,320
OHIO CAS CORP	COM	67724010	14,178,313	748,591	744,141	4,450
OIL STS INTL INC	COM	67802610	1,485,194	137,518	137,318	200
OLD NATL BANCORP IND	COM	68003310	11,056,563	451,657	446,596	5,061
OLD REP INTL CORP	COM	68022310	89,999,386	2,815,120	2,808,969	5,451
OLD SECOND BANCORP I	COM	68027710	2,351,333	58,520	58,520	
Page Total			1,210,913,243			

Page 52 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion	Sole	Shared as Defined	Shar Othe
OLIN CORP	COM PAR \$1	68066520	9,154,039	486,917	486,817		100	

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

OMNICARE INC	COM	68190410	22,989,310	887,961	883,821	3,740	40
OMNICOM GROUP INC	COM	68191910	384,206,961	4,069,989	4,046,100	20,949	2,94
OMEGA HEALTHCARE INV	COM	68193610	526,296	100,247	100,247		
1-800 CONTACTS INC	COM	68197710	1,910,397	179,380	179,380		
OMEGA FINL CORP	COM	68209210	2,551,136	78,400	78,400		
OMNIVISION TECHNOLOG	COM	68212810	359,578	32,600	32,600		
OMNOVA SOLUTIONS INC	COM	68212910	3,163,993	381,204	381,104	100	
ON ASSIGNMENT INC	COM	68215910	5,564,555	310,869	285,234	21,125	4,51
ON COMMAND CORP	COM	68216010	321,216	70,597	70,597		
ON SEMICONDUCTOR COR	COM	68218910	1,664,401	396,286	396,086	200	
1 800 FLOWERS COM	CL A	68243Q10	1,150,835	84,496	84,496		
ONEIDA LTD	COM	68250510	2,230,395	148,693	148,693		
ONEOK INC NEW	COM	68268010	17,139,200	822,024	819,418	110	2,49
ONI SYSTEMS CORP	COM	68273F10	4,707,827	763,019	757,129	5,890	
ONYX PHARMACEUTICALS	COM	68339910	726,314	158,584	158,584		
ONYX SOFTWARE CORP	COM	68340210	1,735,966	347,889	347,869	20	
OPENWAVE SYS INC	COM	68371810	8,852,827	1,391,954	1,388,774	3,020	16
OPLINK COMMUNICATION	COM	68375Q10	1,655,252	1,067,905	1,067,905		
OPNET TECHNOLOGIES I	COM	68375710	1,150,290	120,702	92,233	28,469	
ORACLE CORP	COM	68389X10	1,484,127,564	115,947,466	115,417,722	396,678	133,06
OPTION CARE INC	COM	68394810	1,256,047	76,078	76,078		
ORASURE TECHNOLOGIES	COM	68554V10	1,500,478	248,013	248,013		
ORBITAL SCIENCES COR	COM	68556410	1,791,351	341,861	341,861		
ORCHID BIOSCIENCES I	COM	68571P10	975,544	376,658	376,658		
ORGANOGENESIS INC	COM	68590610	504,532	362,973	361,273		1,70
OREGON STL MLS INC	COM	68607910	1,738,408	228,738	228,738		
O REILLY AUTOMOTIVE	COM	68609110	12,026,970	380,962	380,942	20	
ORIENTAL FINL GROUP	COM	68618W10	2,259,559	106,583	106,583		
ORIX CORP	SPONSORED	68633010	408,479	10,835	10,835		
ORTHODONTIC CTRS AME	COM	68750P10	11,582,864	419,517	419,497	20	
OSCA INC	CL A	68783610	2,199,240	78,939	78,939		
OSHKOSH B GOSH INC	CL A	68822220	5,733,467	133,772	133,772		
OSHKOSH TRUCK CORP	COM	68823920	13,535,884	237,889	207,342	26,927	3,62
OSMONICS INC	COM	68835010	1,547,954	105,303	105,303		
OTTER TAIL CORP	COM	68964810	7,160,454	231,880	229,415	465	2,00
OUTBACK STEAKHOUSE I	COM	68989910	35,339,865	987,975	978,955	8,320	70
OVERSEAS SHIPHOLDING	COM	69036810	9,713,147	399,718	399,698	20	
OVERTURE SVCS INC	COM	69039R10	15,050,722	539,066	538,466	600	
OWENS & MINOR INC NE	COM	69073210	6,249,742	318,215	318,135	80	
OWENS ILL INC	COM NEW	69076840	344,292,330	20,252,490	12,520,288	7,732,202	
Page Total			2,430,755,389				

Page 53 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Other
OXFORD HEALTH PLANS	COM	69147110	63,328,607	1,515,401	1,510,185	4,676	54
OXFORD INDS INC	COM	69149730	1,394,606	52,826	52,666		16
P C CONNECTION	COM	69318J10	743,909	70,446	70,146	300	
PC-TEL INC	COM	69325Q10	1,362,643	157,531	157,531		
PDF SOLUTIONS INC	COM	69328210	300,125	17,500	17,500		
PDI INC	COM	69329V10	1,165,932	68,746	68,746		

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

PG&E CORP	COM	69331C10	671,071,966	28,483,530	28,466,755	16,195	58
PFF BANCORP INC	COM	69331W10	6,033,799	193,391	193,391		
P F CHANGS CHINA BIS	COM	69333Y10	11,582,825	173,838	146,563	21,910	5,36
PICO HLDGS INC	COM NEW	69336620	1,752,746	117,634	117,594	40	
PLX TECHNOLOGY INC	COM	69341710	2,124,056	174,103	174,003	100	
PMA CAP CORP	CL A	69341920	3,771,267	164,397	164,397		
PMC-SIERRA INC	COM	69344F10	55,239,407	3,393,084	3,386,054	6,710	32
PMI GROUP INC	COM	69344M10	53,426,936	705,213	703,433	1,680	10
PNC FINL SVCS GROUP	COM	69347510	401,774,307	6,533,978	6,433,047	70,794	30,13
PNM RES INC	COM	69349H10	31,934,045	1,041,554	1,041,554		
PPG INDS INC	COM	69350610	222,564,341	4,053,257	4,009,592	35,145	8,52
PPL CORP	COM	69351T10	156,012,699	3,938,720	3,927,030	9,690	2,00
PRG-SCHULTZ INTERNAT	COM	69357C10	5,369,488	382,170	382,170		
PRI AUTOMATION INC	COM	69357H10	5,071,875	217,593	217,373	220	
PS BUSINESS PKS INC	COM	69360J10	9,060,576	260,736	260,656	80	
SS WORLD MED INC	COM	69366A10	12,669,939	1,292,851	1,292,691	160	
PTEK HLDGS INC	COM	69366M10	498,277	121,531	26,531	95,000	
PACCAR INC	COM	69371810	113,907,146	1,555,896	1,549,946	3,600	2,35
PACIFIC CAP BANCORP	COM	69404P10	9,423,471	305,461	305,421	40	
PACIFIC CENTY FINL C	COM	69405810	22,690,676	870,709	867,759	2,950	
PACIFIC NORTHWEST BA	COM	69466M10	3,560,283	135,372	135,372		
PACIFIC SUNWEAR CALI	COM	69487310	7,178,575	291,812	289,152	2,560	10
PACIFICARE HEALTH SY	COM	69511210	8,415,646	482,272	482,172	100	
PACKAGING CORP AMER	COM	69515610	14,783,090	746,998	746,898	100	
PACKETEER INC	COM	69521010	1,527,138	206,370	203,455	2,915	
PACTIV CORP	COM	69525710	69,784,014	3,485,715	3,478,635	7,080	
PAIN THERAPEUTICS IN	COM	69562K10	1,658,956	173,531	173,531		
PALL CORP	COM	69642930	62,581,398	3,054,241	3,042,481	11,760	
PALM HARBOR HOMES	COM	69663910	3,238,976	155,720	155,720		
PALM INC	COM	69664210	50,359,070	12,621,321	12,387,144	221,531	12,64
PANAMSAT CORP NEW	COM	69793310	9,861,168	431,561	431,281	280	
PAN PACIFIC RETAIL P	COM	69806L10	14,959,215	489,343	437,382	51,961	
PANERA BREAD CO	CL A	69840W10	14,172,926	222,460	222,460		
PAPA JOHNS INTL INC	COM	69881310	17,011,651	610,174	610,074	100	
PARADIGM GENETICS IN	COM	69900R10	302,883	186,965	186,086	879	
Page Total			2,143,670,653				

Page 54 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion	Sole	Shared as Defined	Shar Othe
PARAMETRIC TECHNOLOG	COM	69917310	35,805,065	5,927,991	5,911,726	16,085	18	
PAREXEL INTL CORP	COM	69946210	3,927,955	244,885	244,585	300		
PARK ELECTROCHEMICAL	COM	70041620	8,434,824	290,856	290,566	290		
PARK NATL CORP	COM	70065810	11,151,640	112,928	112,928			
PARK PL ENTMT CORP	COM	70069010	35,395,988	3,355,070	3,343,690	10,780	60	
PARKER DRILLING CO	COM	70108110	4,081,939	921,431	820,131	1,300	100,00	
PARKER HANNIFIN CORP	COM	70109410	134,691,676	2,699,232	2,638,629	30,806	29,79	
PARKERVISION INC	COM	70135410	1,622,789	79,901	79,901			
PARKWAY PPTYS INC	COM	70159Q10	3,816,038	104,549	104,549			
PATHMARK STORES INC	COM	70322A10	6,985,664	291,677	283,177	8,500		
PATINA OIL & GAS COR	COM	70322410	16,953,189	537,855	537,855			

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

PATTERSON DENTAL CO	COM	70341210	27,049,803	618,564	612,799	5,665	10
PATTERSON UTI ENERGY	COM	70348110	29,987,109	1,008,309	976,914	25,770	5,62
PAXAR CORP	COM	70422710	8,561,425	498,627	498,587	40	
PAXSON COMMUNICATION	COM	70423110	3,752,736	342,403	340,703	1,700	
PAYCHEX INC	COM	70432610	325,286,396	8,193,612	8,001,445	114,843	77,32
PAYLESS SHOESOURCE I	COM	70437910	21,260,479	348,247	347,042	1,105	10
PEABODY ENERGY CORP	COM	70454910	3,825,163	132,130	132,130		
PEARSON PLC	SPONSORED	70501510	644,825	48,374	48,374		
PEC SOLUTIONS INC	COM	70510710	739,396	30,069	30,069		
PECHINEY	SPONSORED	70515120	475,636	17,935	17,935		
PECO II INC	COM	70522110	577,291	115,922	115,922		
PEDIATRIX MED GROUP	COM	70532410	10,664,568	261,643	261,643		
PEETS COFFEE & TEA I	COM	70556010	223,645	17,310	3,900	410	13,00
PEGASYSTEMS INC	COM	70557310	250,609	29,553	22,553	7,000	
PEGASUS COMMUNICATIO	CL A	70590410	1,241,195	410,992	408,492	2,400	10
PEGASUS SOLUTIONS IN	COM	70590610	4,642,408	250,941	250,901	40	
PEMSTAR INC	COM	70655210	2,004,883	208,842	208,842		
PENN ENGR & MFG CORP	COM NON VT	70738930	2,251,703	119,899	119,899		
PENN NATL GAMING INC	COM	70756910	3,451,256	98,551	98,551		
PENN VA CORP	COM	70788210	2,936,370	73,135	73,135		
PENNEY J C INC	COM	70816010	928,628,613	44,839,624	44,824,908	14,116	60
PENNFED FINL SVCS IN	COM	70816710	1,471,772	54,010	54,010		
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	4,000,261	156,873	156,773	100	
PENNZOIL-QUAKER STAT	COM	70932310	22,206,785	1,034,317	1,032,567	1,450	30
PENTAIR INC	COM	70963110	23,941,848	532,396	531,496	900	
PENTON MEDIA INC	COM	70966810	2,332,240	308,906	233,686	220	75,00
PENWEST PHARMACEUTIC	COM	70975410	2,329,629	120,084	120,084		
PEOPLES BK BRIDGEPOR	COM	71019810	5,405,917	219,307	207,997	5,060	6,25
PEOPLES ENERGY CORP	COM	71103010	32,562,928	826,890	825,573	1,117	20
PEOPLES HLDG CO	COM	71114810	1,424,592	37,293	37,293		
Page Total			1,736,998,248				

Page 55 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Other
PEOPLESOFT INC	COM	71271310	236,767,697	6,481,459	6,468,026	13,073	3
PEP BOYS MANNY MOE &	COM	71327810	17,563,170	1,055,479	1,055,479		
PEPSI BOTTLING GROUP	COM	71340910	293,851,819	11,358,787	11,350,028	8,559	2
PEPSIAMERICAS INC	COM	71343P20	25,206,722	1,748,039	1,743,669	3,970	4
PEPSICO INC	COM	71344810	2,166,750,590	42,072,827	39,318,986	1,759,688	994,1
PER-SE TECHNOLOGIES	COM NEW	71356930	3,731,669	308,913	308,913		
PEREGRINE SYSTEMS IN	COM	71366Q10	14,851,104	1,559,990	1,555,549	4,341	1
PEREGRINE PHARMACEUT	COM	71366110	2,006,733	924,762	924,762		
PERFORMANCE FOOD GRO	COM	71375510	15,279,981	467,850	467,850		
PERFORMANCE TECHNOLO	COM	71376K10	697,037	87,348	87,348		
PERICOM SEMICONDUCTO	COM	71383110	7,519,948	531,821	531,801	20	
PERINI CORP	COM	71383910	628,394	109,286	109,286		
PERKINELMER INC	COM	71404610	59,121,523	3,195,758	3,191,438	4,200	1
PEROT SYS CORP	CL A	71426510	12,338,117	618,452	618,402	50	
PERRIGO CO	COM	71429010	10,003,368	837,102	837,102		
PETRO-CDA	COM	71644E10	333,103	12,906	12,906		

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

PETROLEO BRASILEIRO	SPONSORED	71654V10	7,791,273	312,526	312,526			
PETROLEO BRASILEIRO	SPONSORED	71654V40	3,684,571	139,198	139,198			
PETROQUEST ENERGY IN	COM	71674810	1,096,097	191,291	191,291			
PETSMART INC	COM	71676810	13,779,007	1,016,151	1,016,151			
PHARMACYCLICS INC	COM	71693310	1,241,338	159,146	158,946		200	
PFIZER INC	COM	71708110	5,908,005,795	148,666,477	141,917,974	3,987,032	2,761,4	
PHARMACEUTICAL PROD	COM	71712410	34,476,651	989,287	988,607	680		
PHARMACEUTICAL RES I	COM	71712510	3,756,393	177,272	177,172			1
PHARMACOPEIA INC	COM	71713B10	2,805,188	210,758	210,758			
PHARMACIA CORP	COM	71713U10	1,228,048,307	27,241,533	27,017,680	168,620	55,2	
PHARMOS CORP	COM NEW	71713920	752,262	447,775	447,775			
PHELPS DODGE CORP	COM	71726510	72,965,572	1,733,149	1,728,844	4,205	1	
PHILADELPHIA CONS HL	COM	71752810	5,271,589	132,452	132,452			
PHILADELPHIA SUBN CO	COM PAR \$0	71800960	13,238,842	563,355	561,273	964	1,1	
PHILIP MORRIS COS IN	COM	71815410	2,552,643,438	48,464,846	47,664,736	495,816	304,2	
PHILLIPS PETE CO	COM	71850710	548,750,168	8,738,060	8,633,248	68,023	36,7	
PHILLIPS VAN HEUSEN	COM	71859210	5,305,162	375,986	375,986			
PHOENIX COS INC NEW	COM	71902E10	1,391,731	72,486	71,400	1,086		
PHOENIX TECHNOLOGY L	COM	71915310	3,642,475	266,848	265,948	900		
PHOTON DYNAMICS INC	COM	71936410	7,857,924	154,410	152,925	1,485		
PHOTRONICS INC	COM	71940510	11,706,502	347,065	346,745	320		
PIEDMONT NAT GAS INC	COM	72018610	10,860,563	305,072	304,522	550		
PIER 1 IMPORTS INC	COM	72027910	30,702,552	1,491,139	1,488,079	3,060		
PILGRIMS PRIDE CORP	CL B	72146710	2,101,990	149,928	149,928			
PINNACLE ENTMT INC	COM	72345610	2,061,570	255,778	255,518	40	2	
Page Total			13,340,587,935					

Page 56 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
PINNACLE SYS INC	COM	72348110	4,267,895	535,495	535,395	100	
PINNACLE WEST CAP CO	COM	72348410	83,203,055	1,834,687	1,830,075	4,612	
PIONEER NAT RES CO	COM	72378710	27,986,343	1,255,556	1,252,480	2,020	1,05
PIONEER STD ELECTRS	COM	72387710	6,609,394	467,095	467,075	20	
PITNEY BOWES INC	COM	72447910	243,810,670	5,696,511	5,674,016	17,265	5,23
PITTSTON CO	COM BRINKS	72570110	18,653,617	743,172	741,952	1,020	20
PIXELWORKS INC	COM	72581M10	2,845,372	220,914	218,628	2,286	
PIXAR	COM	72581110	4,896,129	133,047	131,587	1,400	6
PLACER DOME INC	COM	72590610	62,713,985	5,119,509	5,117,309	2,200	
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	771,325	30,669	30,669		
PLAINS RES INC	COM PAR \$0	72654050	5,595,711	224,908	224,908		
PLANAR SYS INC	COM	72690010	2,496,112	95,090	95,090		
PLANTRONICS INC NEW	COM	72749310	11,947,600	571,109	570,409	300	40
PLATO LEARNING INC	COM	72764Y10	3,861,833	218,306	218,306		
PLAYBOY ENTERPRISES	CL B	72811730	2,285,918	133,836	133,836		
PLAYTEX PRODS INC	COM	72813P10	3,136,813	288,841	286,541	2,200	10
PLEXUS CORP	COM	72913210	15,559,102	659,284	623,884	35,200	20
PLUG POWER INC	COM	72919P10	955,419	92,133	91,633	500	
PLUM CREEK TIMBER CO	COM	72925110	110,573,073	3,721,746	3,718,323	3,423	
POGO PRODUCING CO	COM	73044810	11,543,650	364,153	362,863	1,290	
POLARIS INDS INC	COM	73106810	14,188,538	222,740	221,800	860	8

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

POLO RALPH LAUREN CO	CL A	73157210	10,298,555	352,932	352,112	720	10
POLYCOM INC	COM	73172K10	26,306,575	1,069,373	1,067,553	1,520	30
POLYMEDICA CORP	COM	73173810	5,397,156	212,069	212,069		
POLYONE CORP	COM	73179P10	87,846,356	7,200,521	1,026,128	6,174,393	
POMEROY COMPUTER RES	COM	73182210	1,510,440	99,502	99,502		
POPE & TALBOT INC	COM	73282710	2,240,326	152,819	152,819		
POPULAR INC	COM	73317410	28,312,514	968,943	968,173	770	
PORT FINL CORP	COM	73411910	2,664,183	84,470	84,470		
PORTAL SOFTWARE INC	COM	73612610	1,809,663	947,468	944,528	2,840	10
PORTUGAL TELECOM SGP	SPONSORED	73727310	285,314	38,713	38,713		
POSSIS MEDICAL INC	COM	73740710	3,119,376	158,344	158,344		
POST PPTYS INC	COM	73746410	16,572,830	493,239	493,019	220	
POTLATCH CORP	COM	73762810	12,153,499	360,745	358,973	420	1,35
POTOMAC ELEC PWR CO	COM	73767910	28,430,586	1,217,584	1,206,460	9,210	1,91
POWELL INDS INC	COM	73912810	1,243,626	55,994	55,994		
POWER INTEGRATIONS I	COM	73927610	6,376,854	334,743	334,523	220	
POWER-ONE INC	COM	73930810	12,806,992	1,565,647	1,563,937	1,610	10
POWERWAVE TECHNOLOGI	COM	73936310	10,998,611	854,593	852,243	1,750	60
POZEN INC	COM	73941U10	1,512,822	261,734	261,734		
PRAECIS PHARMACEUTIC	COM	73942110	2,501,278	481,015	480,415		60
Page Total			900,289,110				

Page 57 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
PRAXAIR INC	COM	74005P10	231,129,152	3,865,036	3,855,136	9,530	37
PRE PAID LEGAL SVCS	COM	74006510	4,984,091	174,513	174,513		
PRECISION CASTPARTS	COM	74018910	31,011,900	875,795	871,798	3,697	30
PREFORMED LINE PRODS	COM	74044410	400,050	21,000			21,00
PRENTISS PPTYS TR	SH BEN INT	74070610	21,417,793	725,535	656,340	69,195	
PRESIDENTIAL LIFE CO	COM	74088410	5,179,242	227,659	222,819	4,400	44
PRESSTEK INC	COM	74111310	1,681,576	289,927	289,367	560	
PRICE COMMUNICATIONS	COM NEW	74143730	12,149,038	688,721	687,771	850	10
PRICE T ROWE GROUP I	COM	74144T10	107,526,372	2,762,044	2,547,276	176,168	38,60
PRICELINE COM INC	COM	74150310	9,198,769	1,758,847	1,749,207	9,540	10
PRICESMART INC	COM	74151110	1,308,190	35,890	35,890		
PRIDE INTL INC DEL	COM	74153Q10	25,311,321	1,591,907	1,588,757	2,590	56
PRIMEDIA INC	COM	74157K10	5,028,599	1,586,309	1,582,639	3,550	12
PRIME GROUP REALTY T	SH BEN INT	74158J10	972,406	126,946	126,906	40	
PRIMA ENERGY CORP	COM PAR \$0	74190120	3,746,180	150,449	150,449		
PRIME HOSPITALITY CO	COM	74191710	7,702,402	585,734	585,634	100	
PRINCIPAL FINANCIAL	COM	74251V10	6,516,774	257,580	254,780	1,600	1,20
PRIORITY HEALTHCARE	CL B	74264T10	5,452,892	209,646	209,626	20	
PRIVATE MEDIA GROUP	COM	74266R10	601,675	106,680	106,680		
PROASSURANCE CORP	COM	74267C10	4,007,118	222,001	222,001		
PROBUSINESS SERVICES	COM	74267410	4,117,389	190,885	190,585	300	
PROCTER & GAMBLE CO	COM	74271810	3,068,847,021	34,064,236	31,929,775	1,226,159	908,30
PROGENICS PHARMACEUT	COM	74318710	1,018,515	67,901	67,901		
PROGRESS ENERGY INC	COM	74326310	1,147,769,731	22,937,045	22,919,402	12,333	5,31
PROGRESS SOFTWARE CO	COM	74331210	7,546,058	415,990	415,910	80	
PROGRESSIVE CORP OHI	COM	74331510	292,211,324	1,753,759	1,742,361	8,098	3,30

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

PROLOGIS TR	SH BEN INT	74341010	40,256,357	1,724,041	1,647,551	76,490	
PROQUEST COMPANY	COM	74346P10	5,789,979	134,682	134,682		
PROSPERITY BANCSHARE	COM	74360610	1,557,094	47,837	47,837		
PROTECTIVE LIFE CORP	COM	74367410	37,839,050	1,213,568	1,207,348	5,020	1,20
PROTEIN DESIGN LABS	COM	74369L10	18,009,831	1,051,362	1,050,022	1,140	20
PROTON ENERGY SYS IN	COM	74371K10	1,956,682	301,028	301,028		
PROVIDENT BANCORP IN	COM	74383510	862,389	32,543	32,543		
PROVIDENT BANKSHARES	COM	74385910	13,078,992	544,958	542,144	2,814	
PROVIDENT FINL GROUP	COM	74386610	16,076,851	558,224	557,224	1,000	
PROVINCE HEALTHCARE	COM	74397710	9,718,760	305,910	304,825	1,085	
PROVIDIAN FINL CORP	COM	74406A10	44,866,335	5,942,561	5,920,751	21,590	22
PRUDENTIAL FINL INC	COM	74432010	21,269,312	685,002	683,225	1,462	31
PRUDENTIAL PLC	ADR	74435K20	1,217,879	58,693	58,693		
PUBLIC SVC ENTERPRIS	COM	74457310	216,631,160	4,729,938	4,709,329	14,528	6,08
PUBLIC STORAGE INC	COM	74460D10	40,666,365	1,098,794	1,084,054	14,740	
Page Total			5,476,632,614				

Page 58 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
PUGET ENERGY INC NEW	COM	74531010	24,836,627	1,194,643	1,186,378	7,890	37
PULITZER INC	COM	74576910	4,488,757	83,902	83,102	700	10
PULTE HOMES INC	COM	74586710	53,226,426	1,112,360	1,109,246	2,925	18
PUMATECH INC	COM	74588710	458,842	344,994	344,994		
PURE RES INC	COM	74622E10	3,543,614	156,936	156,586	350	
QRS CORP	COM	74726X10	2,558,735	216,842	215,892	950	
QLOGIC CORP	COM	74727710	104,406,284	2,108,366	2,101,681	6,385	30
QUAKER CITY BANCORP	COM	74731K10	1,131,356	35,712	35,712		
QUAKER CHEM CORP	COM	74731610	4,155,295	177,957	177,957		
QUAKER FABRIC CORP N	COM	74739910	1,134,257	101,545	101,545		
QUALCOMM INC	COM	74752510	632,657,636	16,808,120	16,751,830	36,032	20,25
QUANTA SVCS INC	COM	74762E10	6,693,443	387,128	385,928	1,100	10
QUANEX CORP	COM	74762010	6,732,078	189,636	189,636		
QUANTUM CORP	COM DSSG	74790620	13,810,982	1,735,048	1,729,788	4,860	40
QUEST DIAGNOSTICS IN	COM	74834L10	87,211,058	1,052,638	1,048,463	3,975	20
QUEST SOFTWARE INC	COM	74834T10	3,851,539	254,900	254,220	680	
QUESTAR CORP	COM	74835610	23,467,779	912,788	889,603	12,430	10,75
QUICKSILVER RESOURCE	COM	74837R10	1,663,866	72,342	72,342		
QUIKSILVER INC	COM	74838C10	4,607,052	210,560	210,560		
QUINTILES TRANSNATIO	COM	74876710	46,898,162	2,642,150	2,555,230	76,180	10,74
QUIXOTE CORP	COM	74905610	970,463	52,030	52,030		
QWEST COMMUNICATIONS	COM	74912110	275,464,283	33,511,470	33,390,200	86,032	35,23
QUOVADX INC	COM	74913K10	328,909	39,580	39,580		
R & G FINANCIAL CORP	CL B	74913610	2,168,922	108,827	108,827		
RAIT INVT TR	COM	74922710	223,665	11,100	11,100		
RCN CORP	COM	74936110	550,259	390,255	388,955	300	1,00
RFS HOTEL INVS INC	COM	74955J10	9,421,200	640,898	534,538	106,360	
R H DONNELLEY CORP	COM NEW	74955W30	9,956,148	327,182	326,613	569	
R G S ENERGY GROUP I	COM	74956K10	19,440,485	495,299	491,870	2,829	60
RLI CORP	COM	74960710	3,710,870	71,777	71,277	500	
RPC INC	COM	74966010	1,664,076	111,683	111,683		

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

RPM INC OHIO	COM	74968510	27,751,431	1,784,658	1,779,326	2,120	3,21
RSA SEC INC	COM	74971910	4,830,075	536,675	535,570	905	20
RTI INTL METALS INC	COM	74973W10	2,836,876	245,617	244,557	1,060	
RF MICRODEVICES INC	COM	74994110	28,588,877	1,597,144	1,593,364	3,380	40
RACING CHAMPIONS COR	COM	75006910	589,050	30,600	30,600		
RADIAN GROUP INC	COM	75023610	48,415,064	986,452	984,082	2,370	
RADIANT SYSTEMS INC	COM	75025N10	1,456,651	160,956	160,936	20	
RADIO ONE INC	CL A	75040P10	7,408,344	340,457	258,937	68,100	13,42
RADIO ONE INC	CL D NON V	75040P40	7,250,705	351,976	346,096	5,880	
RADIOSHACK CORP	COM	75043810	123,205,755	4,101,390	4,087,013	7,837	6,54
Page Total			1,603,765,896				

Page 59 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
RADISYS CORP	COM	75045910	2,786,615	154,726	153,986	740	
RAILAMERICA INC	COM	75075310	3,460,585	328,953	328,953		
RAINDANCE COMM	COM	75086X10	244,875	70,165	38,765	31,400	
RAINBOW TECHNOLOGIES	COM	75086210	3,561,783	354,054	354,054		
RAMBUS INC DEL	COM	75091710	6,524,498	837,548	835,748	1,720	8
RALCORP HLDGS INC NE	COM	75102810	9,995,782	367,492	367,392	100	
RANGE RES CORP	COM	75281A10	2,361,699	455,048	455,048		
RANK GROUP PLC	SPONSORED	75303710	477,792	56,880	56,880		
RARE HOSPITALITY INT	COM	75382010	6,945,887	273,245	273,245		
RATIONAL SOFTWARE CO	COM NEW	75409P20	67,956,907	4,292,919	4,259,499	18,680	14,74
RAVEN INDS INC	COM	75421210	465,784	19,745	19,745		
RAYMOND JAMES FINANC	COM	75473010	13,325,910	389,305	387,760	1,445	10
RAYONIER INC	COM	75490710	18,521,140	347,619	347,119	400	10
RAYOVAC CORP	COM	75508110	3,009,258	194,774	194,694	80	
RAYTHEON CO	COM NEW	75511150	460,574,965	11,219,853	11,073,578	130,311	15,96
READ-RITE CORP	COM	75524610	3,679,198	1,198,436	1,194,236	4,200	
READERS DIGEST ASSN	CL A NON V	75526710	34,238,110	1,527,805	1,359,365	168,040	40
READERS DIGEST ASSN	CL B	75526720	37,706,506	1,584,307		1,584,307	
READING INTERNATIONAL	CL A	75540810	871,614	310,183	310,183		
REALNETWORKS INC	COM	75605L10	4,697,489	669,158	668,918	140	10
REALTY INCOME CORP	COM	75610910	10,152,726	305,805	305,705	100	
RECKSON ASSOCS RLTY	COM	75621K10	14,093,559	571,515	571,515		
RECOTON CORP	COM	75626810	359,546	80,256	80,256		
RED HAT INC	COM	75657710	2,264,560	396,665	393,725	1,240	1,70
REDBACK NETWORKS INC	COM	75720910	2,926,849	860,838	855,718	5,020	10
REDWOOD TR INC	COM	75807540	2,834,289	104,087	104,087		
REEBOK INTL LTD	COM	75811010	32,802,580	1,213,562	1,209,642	2,020	1,90
REED INTL PLC	SPON ADR N	75821287	3,411,804	86,222	86,222		
REGAL BELOIT CORP	COM	75875010	5,112,529	200,099	199,799	300	
REGENCY CTRS CORP	COM	75884910	12,104,996	417,126	417,126		
REGENERON PHARMACEUT	COM	75886F10	6,569,871	262,900	262,900		
REGENERATION TECH IN	COM	75886N10	854,854	117,911	117,911		
REGENT COMMUNICATION	COM	75886510	1,569,546	190,479	190,479		
REGIS CORP MINN	COM	75893210	14,242,878	507,225	507,205	20	
REGIONS FINL CORP	COM	75894010	154,092,622	4,485,957	4,444,387	30,790	10,78
REGISTER COM INC	COM	75914G10	2,697,609	300,402	300,302	100	

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

REHABCARE GROUP INC	COM	75914810	6,004,266	210,676	210,676		
REINSURANCE GROUP AM	COM	75935110	4,760,528	152,045	151,945		100
RELIANCE STEEL & ALU	COM	75950910	9,087,732	329,385	329,385		
RELIANT RES INC	COM	75952B10	6,789,787	401,525	397,525		4,000
RELIANT ENERGY INC	COM	75952J10	162,669,857	6,307,478	6,279,101		23,493
Page Total			1,136,809,385				4,888

Page 60 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Shared as Defined	Investment Discretion Other
REMEC INC	COM	75954310	4,500,818	486,575	486,575		
REMINGTON OIL & GAS	COM	75959430	4,765,259	236,372	236,372		
RENAISSANCE LEARNING	COM	75968L10	6,374,276	194,932	194,932		
REPUBLIC BANCSHARES	COM	75992910	700,618	40,924	40,924		
RENAL CARE GROUP INC	COM	75993010	23,853,209	727,232	726,732		500
RENT A CTR INC NEW	COM	76009N10	5,525,128	108,145	108,005		40
RENT WAY INC	COM	76009U10	2,054,414	243,126	243,126		
REPSOL YPF S A	SPONSORED	76026T20	606,336	47,743	47,743		
REPUBLIC BANCORP KY	CL A	76028120	481,860	45,674	45,674		
REPUBLIC BANCORP INC	COM	76028210	9,189,922	656,423	655,993		430
REPUBLIC SVCS INC	COM	76075910	32,010,645	1,713,632	1,707,312		6,220
RESEARCH FRONTIERS I	COM	76091110	1,595,637	90,251	90,251		
RESTORATION HARDWARE	COM	76098110	283,437	22,675	22,675		
RESMED INC	COM	76115210	10,639,787	265,133	264,473		660
RESORTQUEST INTL INC	COM	76118310	1,050,053	143,843	143,843		
RESOURCE AMERICA INC	CL A	76119520	1,583,588	143,571	143,571		
RESOURCES CONNECTION	COM	76122Q10	3,880,930	134,149	134,149		
RESPIRONICS INC	COM	76123010	10,925,992	337,222	336,842		380
RETEK INC	COM	76128Q10	14,050,601	535,261	534,253		808
REUTERS GROUP PLC	SPONSORED	76132M10	569,394	12,066	12,066		
REVLON INC	CL A	76152550	428,242	65,985	65,785		200
REX STORES CORP	COM	76162410	325,488	17,884	17,884		
REYNOLDS & REYNOLDS	CL A	76169510	41,009,040	1,366,968	1,365,108		1,660
REYNOLDS R J TOB HLD	COM	76182K10	62,271,499	961,722	955,148		6,128
RIBOZYME PHARMACEUTI	COM	76256710	283,747	97,844	97,844		
RICHARDSON ELECTRS L	COM	76316510	607,752	50,062	50,062		
RIGEL PHARMACEUTICAL	COM	76655910	871,606	245,523	245,523		
RIGGS NATL CORP WASH	COM	76657010	2,688,076	175,119	174,919		200
RIGHT MGMT CONSULTAN	COM	76657310	2,864,882	113,147	113,147		
RIO TINTO PLC	SPONSORED	76720410	12,418,720	155,234	79,030		76,204
RITE AID CORP	COM	76775410	9,202,548	2,659,696	2,652,156		7,320
RIVERSTONE NETWORKS	COM	76932010	4,988,232	831,372	828,713		2,527
RIVIANA FOODS INC	COM	76953610	1,340,132	62,623	62,623		
ROADWAY CORP	COM	76974210	4,881,410	131,930	131,930		
ROANOKE ELEC STL COR	COM	76984110	1,716,258	128,079	128,079		
ROBBINS & MYERS INC	COM	77019610	2,740,579	100,204	100,204		
ROBERT HALF INTL INC	COM	77032310	110,408,696	3,740,132	3,734,112		5,780
ROCK-TENN CO	CL A	77273920	5,320,350	248,035	177,803		70,232
ROCKWELL AUTOMATION	COM	77390310	76,719,068	3,824,480	3,789,219		12,704
ROCKWELL COLLINS INC	COM	77434110	96,889,010	3,841,753	3,810,802		11,394
ROGERS CORP	COM	77513310	5,535,642	166,686	166,646		40

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

Page Total

578,152,881

Page 61 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Discretionary Shares Other
ROHM & HAAS CO	COM	77537110	206,496,009	4,885,167	4,789,897	76,445	18,820
ROLLINS INC	COM	77571110	5,798,111	274,792	274,752	40	
ROPER INDS INC NEW	COM	77669610	17,272,911	347,264	346,604	560	10
ROSLYN BANCORP INC	COM	77816210	20,678,368	998,955	996,645	2,310	
ROSS STORES INC	COM	77829610	43,718,428	1,155,655	1,153,565	1,690	40
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,305,682	168,911	168,911		
ROUSE CO	COM	77927310	22,219,878	717,233	714,413	2,820	
ROWAN COS INC	COM	77938210	48,278,753	2,095,432	2,087,317	7,755	36
ROXIO INC	COM	78000810	4,695,355	206,935	205,859	1,076	
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	292,377	13,302	13,302		
ROYAL APPLIANCE MFG	COM	78007610	503,285	94,072	94,072		
ROYAL BANCSHARES PA	CL A	78008110	764,640	38,232	38,232		
ROYAL BK CDA MONTREA	COM	78008710	449,824	13,488	13,354	134	
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,771,769,563	32,617,260	32,603,604	13,656	
ROYCE FOCUS TR	COM	78080N10	1,823,717	255,101	255,101		
RUBY TUESDAY INC	COM	78118210	22,079,711	949,665	895,001	54,664	
RUDDICK CORP	COM	78125810	7,319,320	439,863	439,663	100	10
RUDOLPH TECHNOLOGIES	COM	78127010	6,156,644	142,647	142,647		
RURAL CELLULAR CORP	CL A	78190410	380,737	84,986	84,056	930	
RUSS BERRIE & CO	COM	78223310	6,193,670	192,350	192,350		
RUSSELL CORP	COM	78235210	3,855,166	258,736	258,468	268	
RYANS FAMILY STEAK H	COM	78351910	10,202,592	425,108	421,428	2,720	96
RYDER SYS INC	COM	78354910	47,143,388	1,595,917	1,594,437	1,480	
RYERSON TULL INC NEW	COM	78375P10	2,451,967	223,924	223,924		
RYLAND GROUP INC	COM	78376410	24,535,302	272,010	272,010		
S & T BANCORP INC	COM	78385910	5,869,304	230,621	230,621		
SBC COMMUNICATIONS I	COM	78387G10	3,083,021,622	82,345,663	77,586,316	4,229,705	529,640
SBS TECHNOLOGIES INC	COM	78387P10	2,018,140	157,914	157,914		
SBA COMMUNICATIONS C	COM	78388J10	1,172,299	356,322	355,682	540	10
SCM MICROSYSTEMS INC	COM	78401810	1,684,949	144,136	144,136		
SCPIE HLDGS INC	COM	78402P10	1,490,827	87,799	87,799		
SCP POOL CORP	COM	78402810	6,043,746	192,476	190,241	2,085	15
SEI INVESTMENTS CO	COM	78411710	46,201,236	1,079,216	1,053,242	25,714	26
SEMCO ENERGY INC	COM	78412D10	2,243,107	233,657	233,657		
SJW CORP	COM	78430510	2,359,834	29,062	29,062		
SK TELECOM LTD	SPONSORED	78440P10	1,611,865	65,523	65,523		
SL GREEN RLTY CORP	COM	78440X10	20,711,409	616,411	538,221	78,190	
SLI INC	COM	78442T10	571,026	223,932	223,872	60	
SPDR TR	UNIT SER 1	78462F10	67,046,192	585,454	585,454		
SPSS INC	COM	78462K10	1,994,298	113,700	113,700		
SPS TECHNOLOGIES INC	COM	78462610	5,664,106	133,682	133,262	420	
Page Total			5,526,089,358				

Page 62 of 80

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 Other
S1 CORPORATION	COM	78463B10	9,886,247	640,301	638,901	1,300	10
SPX CORP	COM	78463510	99,536,686	703,042	639,510	46,893	16,63
SRI/SURGICAL EXPRESS	COM	78464W10	223,711	14,660	14,660		
SABA SOFTWARE INC	COM	78493210	1,072,824	258,512	258,412		10
SWS GROUP INC	COM	78503N10	4,032,321	199,127	199,006	121	
S Y BANCORP INC	COM	78506010	1,762,051	48,408	48,408		
SABRE HLDGS CORP	CL A	78590510	135,911,900	2,909,696	2,900,453	7,919	1,32
SAFECO CORP	COM	78642910	107,345,758	3,350,367	3,339,578	4,390	6,39
SAFEGUARD SCIENTIFIC	COM	78644910	3,487,379	1,158,598	1,157,528	970	10
SAFENET INC	COM	78645R10	274,968	17,100	17,100		
SAFEWAY INC	COM NEW	78651420	459,447,288	10,205,404	10,141,254	57,270	6,88
SAGA COMMUNICATIONS	CL A	78659810	2,465,794	97,849	97,849		
ST FRANCIS CAP CORP	COM	78937410	1,572,233	66,311	66,311		
ST JOE CO	COM	79014810	7,478,610	249,287	248,167	1,120	
ST JUDE MED INC	COM	79084910	182,460,058	2,365,004	2,356,345	5,595	3,06
ST MARY LD & EXPL CO	COM	79222810	5,805,188	267,397	264,192	3,205	
ST PAUL COS INC	COM	79286010	238,712,018	5,206,369	5,190,145	9,968	6,25
SAKS INC	COM	79377W10	19,400,024	1,475,287	1,469,957	5,230	10
SALEM COMMUNICATIONS	CL A	79409310	2,226,093	93,928	93,928		
SALIX PHARMACEUTICAL	COM	79543510	2,629,500	150,000	150,000		
SALTON INC	COM	79575710	1,521,006	76,625	76,625		
SAN PAOLO-IMI S P A	SPONSORED	79917510	652,105	27,702	27,702		
SANCHEZ COMPUTER ASS	COM	79970210	848,677	125,730	125,610	120	
SANDERSON FARMS INC	COM	80001310	1,724,598	63,874	63,874		
SANDISK CORP	COM	80004C10	14,968,247	689,781	689,181	500	10
SANDY SPRING BANCORP	COM	80036310	4,253,902	131,091	131,091		
SANGAMO BIOSCIENCES	COM	80067710	949,872	102,800	102,800		
SANMINA SCI CORP	COM	80090710	127,349,895	10,838,289	10,815,920	21,341	1,02
SANGSTAT MED CORP	COM	80100310	6,290,531	234,197	234,197		
SANTANDER BANCORP	COM	80280910	1,854,245	93,981	93,981		
SANYO ELEC LTD	ADR 5 COM	80303830	274,960	11,960	11,960		
SAP AKTIENGESELLSCHA	SPONSORED	80305420	430,738	11,579	11,259	320	
SAPIENT CORP	COM	80306210	12,552,464	2,642,624	2,633,764	8,460	40
SARA LEE CORP	COM	80311110	369,547,825	17,800,955	17,616,954	104,282	79,71
SATCON TECHNOLOGY CO	COM	80389310	275,869	84,883	84,883		
SAUER-DANFOSS INC	COM	80413710	1,185,320	114,968	114,908	60	
SAUL CTRS INC	COM	80439510	3,629,922	163,510	163,510		
SAXON CAPITAL INC	COM	80556P30	307,216	20,800	20,800		
SCANA CORP NEW	COM	80589M10	31,813,963	1,039,672	1,033,116	6,156	40
SCANSOURCE INC	COM	80603710	3,205,452	53,322	53,322		
SCHAWK INC	CL A	80637310	785,128	80,197	80,197		
Page Total			1,870,152,586				

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
SCHEIN HENRY INC	COM	80640710	43,450,875	986,399	979,399	500	6,500
SCHERING PLOUGH CORP	COM	80660510	980,775,202	31,334,671	30,728,320	326,347	280,000
SCHLUMBERGER LTD	COM	80685710	599,931,531	10,199,448	10,046,725	152,723	
SCHOLASTIC CORP	COM	80706610	26,593,308	490,742	490,042	500	200
SCHOOL SPECIALTY INC	COM	80786310	6,157,116	230,431	230,191	240	
SCHULMAN A INC	COM	80819410	6,944,859	379,708	379,608	100	
SCHWAB CHARLES CORP	COM	80851310	371,389,362	28,371,991	28,261,755	95,548	14,680
SCHWEITZER-MAUDUIT I	COM	80854110	4,258,966	171,387	171,387		
SCICLONE PHARMACEUTI	COM	80862K10	1,291,240	296,837	296,837		
SCIENTIFIC ATLANTA I	COM	80865510	92,028,759	3,983,929	3,974,249	9,060	620
SCIENTIFIC GAMES COR	CL A	80874P10	1,433,697	171,290	139,290		32,000
SCIOS INC	COM	80890510	15,126,137	522,853	489,603	33,250	
SCOTTISH PWR PLC	SPON ADR F	81013T70	514,297	25,149	25,149		
SCOTTS CO	CL A	81018610	16,350,693	357,158	353,758	3,300	100
SCRIPPS E W CO OHIO	CL A	81105420	22,419,991	273,015	272,295	720	
SEACHANGE INTL INC	COM	81169910	2,723,779	179,314	179,314		
SEACOAST FINL SVCS C	COM	81170Q10	6,488,662	329,541	326,565	1,876	1,100
SEACOAST BKG CORP FL	CL A	81170710	1,632,417	34,512	34,512		
SEACOR SMIT INC	COM	81190410	8,421,777	171,873	171,483	390	
SEALED AIR CORP NEW	COM	81211K10	94,227,748	2,001,439	1,988,600	12,589	250
SEARS ROEBUCK & CO	COM	81238710	1,650,720,297	32,196,612	32,179,557	14,435	2,620
SEATTLE GENETICS INC	COM	81257810	360,963	68,755	65,900		2,850
SECOND BANCORP INC	COM	81311410	1,898,241	78,278	78,278		
SECTOR SPDR TR	SBI CONS S	81369Y30	1,030,950	39,500	39,500		
SECTOR SPDR TR	SBI INT-UT	81369Y88	571,490	20,280	20,280		
SECURE COMPUTING COR	COM	81370510	5,254,362	267,943	267,143	800	
SECURITY CAP GROUP I	CL B	81413P20	13,826,542	542,856	537,756	5,000	100
SEEBEYOND TECHNOLOGI	COM	81570410	2,518,877	329,265	329,265		
SEITEL INC	COM NEW	81607430	3,195,033	349,184	349,184		
SELECT MEDICAL CORP	COM	81619610	1,633,628	102,038	102,038		
SELECTICA INC	COM	81628810	567,118	146,922	146,922		
SELECTIVE INS GROUP	COM	81630010	6,710,591	251,333	251,133	100	100
SEMTECH CORP	COM	81685010	30,576,962	837,725	836,645	880	200
SEMPRA ENERGY	COM	81685110	118,826,808	4,724,724	4,711,711	12,113	900
SEMITOOL INC	COM	81690910	1,936,772	148,868	148,868		
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	4,027,564	279,692	279,632	60	
SENSIENT TECHNOLOGIE	COM	81725T10	14,021,919	609,119	608,819	300	
SEPRACOR INC	COM	81731510	17,498,470	901,983	836,763	5,720	59,500
SEQUA CORPORATION	CL A	81732010	3,998,259	76,595	76,595		
SEQUENOM INC	COM	81733710	1,659,305	240,479	240,479		
SERENA SOFTWARE INC	COM	81749210	9,357,094	479,851	479,841	10	
Page Total			4,192,351,661				

Page 64 of 80

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

SEROLOGICALS CORP	COM	81752310	4,256,802	271,653	246,908	24,745	
SERVICE CORP INTL	COM	81756510	11,539,382	2,177,242	2,151,748	25,274	22
SERVICEMASTER CO	COM	81760N10	36,827,161	2,678,339	2,668,339	9,780	22
7-ELEVEN INC	COM NEW	81782620	3,197,630	286,783	286,783		
SHAW GROUP INC	COM	82028010	12,083,967	439,417	438,277	1,140	
SHELL TRANS & TRADIN	NEW YRK SH	82270360	3,604,923	81,412	81,412		
SHERWIN WILLIAMS CO	COM	82434810	116,088,609	4,076,145	4,063,265	6,780	6,10
SHOPKO STORES INC	COM	82491110	5,636,611	311,415	311,415		
SHUFFLE MASTER INC	COM	82554910	3,378,405	163,524	163,524		
SHURGARD STORAGE CTR	COM	82567D10	14,433,297	425,761	425,661	100	
SICOR INC	COM	82584610	12,988,827	760,470	759,610	860	
SIEBEL SYS INC	COM	82617010	315,738,955	9,682,274	9,657,674	23,840	76
SIEMENS A G	SPONSORED	82619750	2,680,226	40,702	40,702		
SIERRA HEALTH SVCS I	COM	82632210	5,108,721	390,575	390,575		
SIERRA PAC RES NEW	COM	82642810	19,798,940	1,312,057	1,310,726	1,031	30
SIGMA ALDRICH CORP	COM	82655210	77,556,694	1,651,548	1,628,376	21,932	1,24
SIGNALSOFT CORP	COM	82668M10	262,279	151,519	151,519		
SILICON LABORATORIES	COM	82691910	4,745,525	134,320	134,270	50	
SILGAN HOLDINGS INC	COM	82704810	3,364,863	100,654	100,654		
SILICON IMAGE INC	COM	82705T10	4,515,618	528,761	528,741	20	
SILICON GRAPHICS INC	COM	82705610	7,918,345	1,863,140	1,860,290	2,750	10
SILICON STORAGE TECH	COM	82705710	7,988,797	757,232	756,042	1,190	
SILICON VY BANCSHARE	COM	82706410	21,187,463	700,412	695,328	4,084	1,00
SILICONIX INC	COM NEW	82707920	2,185,440	72,848	72,848		
SIMMONS 1ST NATL COR	CL A \$5 PA	82873020	2,298,257	70,607	70,607		
SIMON PPTY GROUP INC	COM	82880610	65,327,054	2,002,055	1,913,735	88,320	
SIMPLEX SOLUTIONS IN	COM	82885410	434,934	43,800	43,800		
SIMPSON MANUFACTURIN	COM	82907310	4,628,932	75,698	75,698		
SINCLAIR BROADCAST G	CL A	82922610	4,062,601	299,823	278,863	20,960	
SIRENZA MICRODEVICES	COM	82966T10	505,485	93,263	91,135	2,128	
SIRIUS SATELLITE RAD	COM	82966U10	3,432,261	645,162	639,562	5,500	10
SITEL CORP	COM	82980K10	1,758,035	540,934	540,934		
SIPEX CORP	COM	82990910	2,705,747	243,761	243,761		
SIX FLAGS INC	COM	83001P10	15,857,983	887,905	885,595	2,010	30
SIX CONTINENTS PLC	SPONSORED	83001810	1,398,112	126,526	126,526		
SKECHERS U S A INC	CL A	83056610	4,375,414	231,381	231,381		
SKILLSOFT CORP	COM	83066P10	3,364,493	145,965	145,965		
SKY FINL GROUP INC	COM	83080P10	13,481,457	605,636	603,946	1,690	
SKYLINE CORP	COM	83083010	3,269,316	105,292	105,292		
SKYWEST INC	COM	83087910	13,784,370	552,923	552,203	620	10
SMART & FINAL INC	COM	83168310	1,508,295	145,870	145,570	300	
Page Total			839,280,226				

Page 65 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
SMITH A O	COM	83186520	5,331,393	209,485	209,465	20	
SMITH INTL INC	COM	83211010	43,475,107	641,699	629,864	8,395	3,44
SMITHFIELD FOODS INC	COM	83224810	60,565,989	2,320,536	2,318,456	1,880	20
SMUCKER J M CO	COM	83269630	10,261,882	303,606	299,606	1,000	3,00

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

SMURFIT-STONE CONTAI	COM	83272710	26,928,465	1,571,089	1,559,157	10,832	1,10
SNAP ON INC	COM	83303410	40,151,419	1,179,190	1,177,660	1,530	
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	340,491	14,489	14,489		
SOLA INTL INC	COM	83409210	4,314,446	293,101	293,101		
SOLETRON CORP	COM	83418210	148,321,812	19,015,617	18,677,096	256,803	81,71
SOLUTIA INC	COM	83437610	9,762,722	1,122,152	1,120,222	1,530	40
SOMERA COMMUNICATION	COM	83445810	2,038,693	278,510	276,250	2,260	
SONIC AUTOMOTIVE INC	CL A	83545G10	16,693,613	556,825	556,765	60	
SONIC CORP	COM	83545110	12,377,333	481,421	481,421		
SONICBLUE INC	COM	83546Q10	2,220,150	881,012	880,512	500	
SONICWALL INC	COM	83547010	5,874,520	450,500	449,880	620	
SONOCO PRODS CO	COM	83549510	152,367,561	5,325,675	1,611,774	3,712,166	1,73
SONOSITE INC	COM	83568G10	1,827,790	94,216	94,116		10
SONY CORP	ADR NEW	83569930	30,678,676	593,398	298,884	294,514	
SORRENTO NETWORKS CO	COM	83586Q10	311,956	121,858	120,938	920	
SOTHEBYS HLDGS INC	CL A	83589810	7,949,035	495,267	494,767	300	20
SONUS NETWORKS INC	COM	83591610	2,549,561	973,115	963,695	9,200	22
SOUNDVIEW TECHNOLOGY	COM	83611Q10	1,181,950	522,987	522,987		
SOURCECORP	COM	83616710	6,836,017	231,808	231,708		10
SOUTH FINL GROUP INC	COM	83784110	8,404,427	412,994	411,977	1,017	
SOUTH JERSEY INDS IN	COM	83851810	3,636,358	115,257	115,257		
SOUTHERN CO	COM	84258710	389,724,562	14,712,139	14,655,179	44,161	12,79
SOUTHERN PERU COPPER	COM	84361110	1,689,392	130,455	130,455		
SOUTHERN UN CO NEW	COM	84403010	7,005,348	382,388	375,786	635	5,96
SOUTHTRUST CORP	COM	84473010	192,054,086	7,274,776	7,253,758	20,578	44
SOUTHWEST AIRLS CO	COM	84474110	1,721,614,624	88,972,332	88,907,463	53,262	11,60
SOUTHWEST BANCORPORA	COM	84476R10	10,899,612	326,923	326,803	20	10
SOUTHWEST GAS CORP	COM	84489510	8,859,550	354,382	352,482	1,900	
SOUTHWESTERN ENERGY	COM	84546710	3,415,168	271,476	271,476		
SOVEREIGN BANCORP IN	COM	84590510	40,743,342	2,899,882	2,885,828	8,160	5,89
SOVRAN SELF STORAGE	COM	84610H10	5,644,199	179,580	179,580		
SPACELABS MED INC	COM	84624710	304,441	21,653	21,653		
SPANISH BROADCASTING	CL A	84642588	4,704,099	347,166	346,966	200	
SPARTAN STORES INC	COM	84682210	1,379,235	183,409	183,409		
SPARTECH CORP	COM NEW	84722020	3,443,114	139,964	139,964		
SPECIALTY LABORATORI	COM	84749R10	2,749,308	115,082	114,887	195	
SPECTRALINK CORP	COM	84758010	2,166,303	216,198	216,048	150	
Page Total			3,000,797,749				

Page 66 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
SPECTRASITE HLDGS IN	COM	84760T10	761,460	711,645	710,145	1,500	
SPECTRIAN CORP	COM	84760810	1,495,967	104,467	104,467		
SPEECHWORKS INTL INC	COM	84764M10	1,854,003	236,480	236,445	35	
SPEEDWAY MOTORSPORTS	COM	84778810	4,457,738	156,357	151,357		5,00
SPHERION CORP	COM	84842010	6,244,432	565,107	564,207	900	
SPIEGEL INC	CL A	84845710	279,212	203,805	203,805		
SPINNAKER EXPL CO	COM	84855W10	7,886,719	189,357	184,957	200	4,20
SPORTS AUTH INC	COM	84917610	322,000	28,000	28,000		
SPORTS RESORTS INTL	COM	84918U10	1,475,684	217,332	217,332		

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

SPRINT CORP	COM FON GR	85206110	271,094,696	17,730,196	17,639,496	71,426	19,27
SPRINT CORP	PCS COM SE	85206150	207,435,821	20,158,972	19,994,455	146,488	18,02
STAGE STORES INC	COM NEW	85254C30	375,060	14,100	14,100		
STAMPS COM INC	COM	85285710	1,370,010	306,490	306,490		
STANCORP FINL GROUP	COM	85289110	30,943,055	562,601	562,601		
STANDARD COML CORP	COM	85325810	1,747,962	90,945	90,945		
STANDARD MICROSYSTEM	COM	85362610	4,819,351	209,537	209,537		
STANDARD MTR PRODS I	COM	85366610	1,829,628	125,317	125,317		
STANDARD PAC CORP NE	COM	85375C10	7,472,127	265,912	265,552	360	
STANDARD REGISTER CO	COM	85388710	4,444,084	158,040	157,940	100	
STANDEX INTL CORP	COM	85423110	4,015,282	164,426	161,906		2,52
STANLEY FURNITURE IN	COM NEW	85430520	1,658,718	51,290	51,290		
STANLEY WKS	COM	85461610	87,135,647	1,884,014	1,846,463	29,191	8,36
STAPLES INC	COM	85503010	200,006,799	10,015,363	9,592,246	311,293	111,82
STAR SCIENTIFIC INC	COM	85517P10	340,124	170,062	170,062		
STARBUCKS CORP	COM	85524410	183,681,922	7,941,285	7,853,485	77,680	10,12
STARTEK INC	COM	85569C10	1,852,393	80,017	80,017		
STATE AUTO FINL CORP	COM	85570710	2,127,079	146,191	146,191		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	214,747,759	5,709,858	4,392,658	1,317,200	
STATE STR CORP	COM	85747710	847,142,875	15,296,910	7,246,057	7,585,972	464,88
STATEN IS BANCORP IN	COM	85755010	13,532,578	687,631	687,631		
STATION CASINOS INC	COM	85768910	5,871,073	352,617	352,617		
STEAK N SHAKE CO	COM	85787310	3,065,766	218,204	218,204		
STEEL DYNAMICS INC	COM	85811910	4,166,548	253,903	250,833	3,070	
STEEL TECHNOLOGIES I	COM	85814710	205,752	24,121	24,121		
STEELCASE INC	CL A	85815520	8,753,181	522,578	520,838	1,740	
STEIN MART INC	COM	85837510	2,894,821	289,193	289,193		
STEINWAY MUSICAL INS	COM ORD	85849510	1,084,776	56,352	56,352		
STELLENT INC	COM	85856W10	1,702,776	176,820	176,290	430	10
STEPAN CO	COM	85858610	2,028,544	75,551	75,551		
STERLING BANCSHARES	COM	85890710	7,684,126	575,590	575,590		
STERICYCLE INC	COM	85891210	9,824,141	157,033	157,033		
Page Total			2,159,831,689				

Page 67 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
STERIS CORP	COM	85915210	22,309,832	1,069,503	1,068,603	900	
STERLING BANCORP	COM	85915810	2,653,123	83,170	83,170		
STERLING FINL CORP	COM	85931710	2,441,215	103,179	103,179		
STEWART & STEVENSON	COM	86034210	6,391,324	330,301	328,891	1,410	
STEWART ENTERPRISES	CL A	86037010	5,598,122	937,552	937,552		
STEWART INFORMATION	COM	86037210	5,301,060	265,053	265,053		
STILLWATER MNG CO	COM	86074Q10	9,517,044	504,883	502,943	1,840	10
STILWELL FINL INC	COM	86083110	111,908,352	4,569,553	4,546,238	17,515	5,80
STMICROELECTRONICS N	NY REGISTR	86101210	3,090,926	91,124	91,124		
STONE ENERGY CORP	COM	86164210	8,860,846	228,667	228,267	300	10
STONERIDGE INC	COM	86183P10	1,113,601	113,056	112,956	100	
STORAGE USA INC	COM	86190710	10,838,771	254,491	254,491		
STORA ENSO CORP	SPON ADR R	86210M10	531,852	41,325	40,991	334	
STORAGENETWORKS INC	COM	86211E10	1,412,218	404,647	394,464	10,183	

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

STORAGE TECHNOLOGY C	COM PAR \$0	86211120	28,876,614	1,346,857	1,344,007	2,450	40
STRATOS LIGHTWAVE IN	COM	86310010	2,685,675	607,619	607,618	1	
STRAYER ED INC	COM	86323610	2,025,473	41,252	41,252		
STRIDE RITE CORP	COM	86331410	3,506,134	424,986	424,986		
STRYKER CORP	COM	86366710	286,938,891	4,756,156	4,137,855	495,493	122,80
STUDENT LN CORP	COM	86390210	4,741,399	51,762	51,762		
STURM RUGER & CO INC	COM	86415910	2,447,968	189,765	189,745	20	
SUEZ	SPONSORED	86468610	14,336,005	508,369	187,510	320,859	
SUFFOLK BANCORP	COM	86473910	3,053,508	106,953	106,953		
SUMMIT PPTY INC	COM	86623910	7,892,234	322,132	322,132		
SUN COMMUNITIES INC	COM	86667410	12,906,237	328,403	285,868	42,535	
SUN LIFE FINL SVCS C	COM	86679610	434,461	20,049	20,049		
SUN MICROSYSTEMS INC	COM	86681010	652,130,602	73,937,710	72,682,902	996,635	258,17
SUNCOR ENERGY INC	COM	86722910	534,155	14,772	14,772		
SUNGARD DATA SYS INC	COM	86736310	139,668,041	4,236,216	3,693,713	469,703	72,80
SUNOCO INC	COM	86764P10	87,118,614	2,177,421	2,150,551	26,770	10
SUNRISE ASSISTED LIV	COM	86768K10	5,133,357	188,311	187,911	400	
SUNRISE TELECOM INC	COM	86769Y10	486,765	157,021	157,021		
SUNTRUST BKS INC	COM	86791410	406,735,965	6,095,249	6,050,467	42,732	2,05
SUPERGEN INC	COM	86805910	1,216,175	216,017	216,017		
SUPERIOR ENERGY SVCS	COM	86815710	5,182,378	515,147	514,227	400	52
SUPERIOR INDS INTL I	COM	86816810	15,405,358	315,813	315,813		
SUPERTEX INC	COM	86853210	2,908,623	136,812	136,812		
SUPERVALU INC	COM	86853610	116,045,716	4,497,896	4,478,833	6,580	12,48
SUPPORT COM INC	COM	86858710	612,114	202,687	202,687		
SUREBEAM CORP	CL A	86866R10	320,766	57,900	57,900		
SURMODICS INC	COM	86887310	5,685,004	130,390	129,890	500	
Page Total			2,000,996,518				

Page 68 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion Sole	Shared as Defined	Shar Othe
SUSQUEHANNA BANCSHAR	COM	86909910	9,349,915	381,941	381,281		66
SWIFT ENERGY CO	COM	87073810	4,686,807	237,909	237,709	200	
SWIFT TRANSN CO	COM	87075610	18,338,798	836,624	836,324	100	20
SWISSCOM AG	SPONSORED	87101310	805,894	26,953	26,953		
SYBASE INC	COM	87113010	22,496,503	1,287,722	1,283,323	4,099	30
SYBRON DENTAL SPECIA	COM	87114210	7,367,795	366,557	365,458	1,066	3
SYCAMORE NETWORKS IN	COM	87120610	8,691,386	2,200,351	1,985,253	213,548	1,55
SYKES ENTERPRISES IN	COM	87123710	3,299,532	340,509	340,509		
SYLVAN LEARNING SYS	COM	87139910	11,672,222	413,176	413,076	100	
SYMANTEC CORP	COM	87150310	101,480,325	2,462,517	2,456,357	5,560	60
SYMBOL TECHNOLOGIES	COM	87150810	54,232,303	4,824,938	4,815,918	8,720	30
SYMMETRICOM INC	COM	87154310	1,287,612	208,015	208,015		
SYMYX TECHNOLOGIES	COM	87155S10	5,176,996	250,702	250,362	340	
SYNAPTICS INC	COM	87157D10	229,425	13,300	13,300		
SYNCOR INTL CORP DEL	COM	87157J10	5,820,790	213,607	213,607		
SYNGENTA AG	SPONSORED	87160A10	882,156	71,720	71,711	9	
SYNPLICITY INC	COM	87160Y10	1,433,616	183,797	183,797		
SYNOPSIS INC	COM	87160710	43,106,271	781,477	767,702	11,420	2,35
SYNOVUS FINL CORP	COM	87161C10	167,445,659	5,493,624	5,484,694	8,630	30

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

SYNTEL INC	COM	87162H10	971,517	69,098	69,098		
SYNTROLEUM CORP	COM	87163010	1,277,506	214,707	214,667	40	
SYSCO CORP	COM	87182910	573,701,254	19,238,808	15,407,358	2,325,299,506,15	
SYSTEMS & COMPUTER T	COM	87187310	7,768,013	588,932	588,832	100	
TBC CORP	COM	87218010	2,465,841	170,058	170,058		
TCF FINL CORP	COM	87227510	50,186,152	953,928	933,891	10,575	9,46
TC PIPELINES LP	UT COM LTD	87233Q10	284,325	11,373	11,373		
TECO ENERGY INC	COM	87237510	79,462,994	2,775,515	2,651,562	58,795	65,15
TEPPCO PARTNERS L P	UT LTD PAR	87238410	1,089,067	34,739	31,339	1,000	2,40
THQ INC	COM NEW	87244340	15,256,106	310,715	310,715		
TJX COS INC NEW	COM	87254010	238,988,292	5,973,214	5,948,686	22,428	2,10
TRC COS INC	COM	87262510	1,823,598	74,281	74,281		
TRW INC	COM	87264910	133,766,618	2,598,924	2,591,288	5,810	1,82
TMP WORLDWIDE INC	COM	87294110	70,361,198	2,041,230	2,039,250	1,880	10
TTM TECHNOLOGIES IN	COM	87305R10	1,128,382	113,863	113,863		
TXU CORP	COM	87316810	340,702,926	6,250,283	6,231,644	12,540	6,09
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	4,060,277	195,676	195,676		
TAKE-TWO INTERACTIVE	COM	87405410	6,686,285	332,651	331,191	1,460	
TALBOTS INC	COM	87416110	9,441,888	266,720	265,845	475	40
TALX CORP	COM	87491810	2,611,504	163,219	163,219		
TANDY BRANDS ACCESSO	COM	87537810	8,264,280	874,527	6,739	867,788	
TANGER FACTORY OUTLE	COM	87546510	2,439,256	91,085	91,085		
Page Total			2,020,541,284				

Page 69 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
TANOX INC	COM	87588Q10	3,916,486	276,588	276,588		
TARGET CORP	COM	87612E10	3,557,623,663	82,505,187	81,607,029	715,085	183,07
TARGETED GENETICS CO	COM	87612M10	632,933	302,839	302,839		
TASTY BAKING CO	COM	87655330	1,174,690	64,900	6,900		58,00
TAUBMAN CTRS INC	COM	87666410	11,659,391	774,196	774,196		
TECH DATA CORP	COM	87823710	30,382,529	662,073	659,493	2,280	30
TECHNE CORP	COM	87837710	14,782,510	536,181	535,461	720	
TECHNITROL INC	COM	87855510	8,509,449	356,940	354,920	1,520	50
TECUMSEH PRODS CO	CL A	87889520	11,114,915	208,535	208,035	400	10
TEJON RANCH CO DEL	COM	87908010	2,223,645	71,043	71,043		
TEKELEC	COM	87910110	3,873,594	338,010	337,510	500	
TEKTRONIX INC	COM	87913110	45,343,774	1,916,474	1,913,619	2,755	10
TELE CENTRO OESTE CE	SPON ADR P	87923P10	775,096	128,540	128,540		
TELE NORTE LESTE PAR	SPON ADR P	87924610	2,071,194	164,904	164,904		
TELECOM ITALIA SPA	SPON ADR O	87927W10	2,170,871	26,555	26,555		
TELEDYNE TECHNOLOGIE	COM	87936010	5,157,955	311,095	310,572	509	1
TELEFLEX INC	COM	87936910	25,698,453	470,065	469,345	520	20
TELEFONICA S A	SPONSORED	87938220	14,613,893	441,374	122,587	318,787	
TELEFONOS DE MEXICO	SPON ADR O	87940378	19,618,473	485,726	485,726		
TELEPHONE & DATA SYS	COM	87943310	54,510,171	617,679	612,724	4,775	18
TELEMIG CELULAR PART	SPON ADR P	87944E10	382,690	13,475	13,475		
TELENOR ASA	SPONSORED	87944W10	366,582	28,550	28,550		
TELE2 AB	SPON ADR R	87952P20	487,760	16,151	16,151		
TELIK INC	COM	87959M10	2,728,248	225,103	225,103		

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

TELLABS INC	COM	87966410	92,653,123	8,849,391	8,831,461	15,970	1,96
TELLIUM INC	COM	87967E10	385,915	167,063	167,063		
TELSTRA CORP LTD	SPON ADR F	87969N20	226,161	15,871	15,871		
TELULAR CORP	COM NEW	87970T20	219,457	29,300	29,300		
TEMPLE INLAND INC	COM	87986810	82,262,717	1,450,330	1,066,747	383,483	10
TELETECH HOLDINGS IN	COM	87993910	5,106,180	380,207	380,187		20
TENET HEALTHCARE COR	COM	88033G10	511,286,800	7,628,869	7,608,067	20,162	64
TENNANT CO	COM	88034510	3,801,137	90,676	90,676		
TERADYNE INC	COM	88077010	145,472,844	3,689,395	3,677,365	11,710	32
TERAYON COMMUNICATIO	COM	88077510	5,198,265	613,003	610,403	2,600	
TEREX CORP NEW	COM	88077910	9,461,942	418,670	418,650		20
TERRA INDS INC	COM	88091510	959,472	367,614	367,614		
TERRA NETWORKS S A	SPONSORED	88100W10	309,699	39,756	39,735		21
TERREMARK WORLDWIDE	COM	88144810	545,079	1,211,288	1,211,288		
TESORO PETE CORP	COM	88160910	4,995,702	355,566	351,666	3,900	
TETRA TECHNOLOGIES I	COM	88162F10	4,019,532	138,366	138,366		
TETRA TECH INC NEW	COM	88162G10	6,862,486	480,230	479,605		625
Page Total			4,693,585,476				

Page 70 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
TEVA PHARMACEUTICAL	ADR	88162420	5,877,462	107,508	107,508		
TEXAS BIOTECHNOLOGY	COM	88221T10	2,422,903	393,968	393,968		
TEXAS INDS INC	COM	88249110	12,056,356	292,630	292,590		40
TEXAS INSTRS INC	COM	88250810	1,318,115,051	39,822,207	39,579,006	187,292	55,90
TEXAS REGL BANCSHARE	CL A VTG	88267310	8,473,663	194,083	194,083		
TEXTRON INC	COM	88320310	177,425,996	3,472,133	3,449,448	16,694	5,99
THERAGENICS CORP	COM	88337510	4,514,053	455,965	455,965		
THERASENSE INC	COM	88338110	510,300	27,000	27,000		
THERMA-WAVE INC	COM	88343A10	2,184,050	151,250	151,230		20
THERMO ELECTRON CORP	COM	88355610	79,408,711	3,830,618	3,817,770	11,077	1,77
THIRD WAVE TECHNOLOG	COM	88428W10	251,327	75,023	75,023		
THOMAS & BETTS CORP	COM	88431510	29,121,915	1,376,272	1,373,038	2,284	95
THOMAS INDS INC	COM	88442510	6,395,746	218,658	218,658		
THOMSON MULTIMEDIA	SPONSORED	88511810	351,300	11,380	11,380		
THOR INDS INC	COM	88516010	5,256,070	111,122	111,122		
THORATEC CORP	COM NEW	88517530	3,700,782	337,971	337,971		
THORNBURG MTG INC	COM	88521810	11,988,208	598,214	598,214		
3DO CO	COM	88553W10	272,091	266,756	266,756		
3COM CORP	COM	88553510	23,799,311	3,895,141	3,872,131	21,350	1,66
3-D SYS CORP DEL	COM NEW	88554D20	1,136,897	71,548	71,548		
THREE FIVE SYS INC	COM	88554L10	3,093,230	208,720	208,505		215
3-DIMENSIONAL PHARMA	COM	88554W10	1,560,409	228,464	228,464		
3TEC ENERGY CORP	COM NEW	88575R30	2,261,085	132,615	132,515		10
3M COMPANY	COM	88579Y10	3,364,733,365	29,256,007	28,624,839	342,315	288,85
TIBCO SOFTWARE INC	COM	88632Q10	6,493,836	552,197	548,827	3,270	10
TICKETMASTER	CL B	88633P20	7,046,518	238,219	237,999		220
TIDEWATER INC	COM	88642310	35,467,997	837,497	835,297	1,900	30
TIER TECHNOLOGIES IN	CL B	88650Q10	395,360	22,400	22,400		
TIFFANY & CO NEW	COM	88654710	107,825,709	3,033,072	3,018,721	10,251	4,10

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

TIMBERLAND CO	CL A	88710010	13,650,721	323,094	322,294	680	12
TIME WARNER TELECOM	CL A	88731910	2,281,088	375,179	374,429	650	10
TIMKEN CO	COM	88738910	11,569,013	501,040	499,680	1,360	
TITAN CORP	COM	88826610	18,543,968	898,013	897,273	640	10
TITAN PHARMACEUTICAL	COM	88831410	1,569,595	223,908	223,908		
TITANIUM METALS CORP	COM	88833910	994,442	184,156	184,156		
TIVO INC	COM	88870610	871,738	164,479	163,779	700	
TOLL BROTHERS INC	WHEN ISSUE	88947810	13,548,581	271,787	271,787		
TOLLGRADE COMMUNICAT	COM	88954210	4,790,920	195,468	195,468		
TOMPKINSTRUSTCO INC	COM	89011010	2,668,474	63,234	63,234		
TOO INC	COM	89033310	8,455,785	286,734	286,074	632	2
TOOTSIE ROLL INDS IN	COM	89051610	18,452,567	401,230	399,859	1,165	20
Page Total			5,319,536,593				

Page 71 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
TOPPS INC	COM	89078610	5,646,316	588,158	588,058	100	
TORCH OFFSHORE INC	COM	89101910	206,480	23,200	23,200		
TORCHMARK CORP	COM	89102710	102,705,293	2,549,151	2,528,741	13,610	6,80
TORO CO	COM	89109210	8,935,828	149,930	149,630	300	
TORONTO DOMINION BK	COM NEW	89116050	1,277,196	46,579	46,579		
TOTAL FINA ELF S A	SPONSORED	89151E10	24,698,291	322,432	199,895	122,537	
TOUCH AMERICA HLDGS	COM	89153910	8,612,546	2,260,511	1,023,620	1,236,891	
TOWER AUTOMOTIVE INC	COM	89170710	6,860,164	490,362	490,362		
TOTAL SYS SVCS INC	COM	89190610	9,940,336	395,242	394,792	450	
TOWN & CTRY TR	SH BEN INT	89208110	8,618,301	389,792	325,597	64,195	
TOYOTA MOTOR CORP	SP ADR REP	89233130	10,571,728	181,801	84,143	97,658	
TOYS R US INC	COM	89233510	76,192,534	4,242,346	4,231,911	10,295	14
TPG N V	SPONSORED	89233910	325,868	15,444	15,444		
TRAMMELL CROW CO	COM	89288R10	3,361,636	231,837	231,757	80	
TRANS WORLD ENTMT CO	COM	89336Q10	2,401,770	285,925	285,825	100	
TRANSACTION SYS ARCH	CL A	89341610	5,187,387	455,034	454,854	80	10
TRANSALTA CORP	COM	89346D10	1,970,739	141,373	141,373		
TRANSATLANTIC HLDGS	COM	89352110	18,037,165	219,644	218,786	858	
TRANSCANADA PIPELINE	COM	89352610	299,893	22,051	22,051		
TRANSGENOMIC INC	COM	89365K20	939,265	103,901	103,901		
TRANSKARYOTIC THERAP	COM	89373510	12,146,643	282,152	281,452	700	
TRANSMETA CORP DEL	COM	89376R10	2,365,911	609,771	603,821	5,950	
TRANSMONTAIGNE INC	COM	89393410	766,901	147,481	147,481		
TRAVELOCITY COM INC	COM	89395310	1,835,922	65,639	65,639		
TRANSWITCH CORP	COM	89406510	3,630,847	1,113,757	1,109,317	4,340	10
TREDEGAR CORP	COM	89465010	3,272,313	174,990	174,990		
TREMONT CORP	COM PAR \$1	89474520	328,345	11,735	11,735		
TREND MICRO INC	SPONS ADR	89486M20	481,447	18,697	18,697		
TRENDWEST RESORTS IN	COM	89491710	2,227,038	92,716	92,716		
TREX INC	COM	89531P10	1,628,470	68,828	68,828		
TRI CONTL CORP	COM	89543610	1,007,631	52,074	52,074		
TRIAD HOSPITALS INC	COM	89579K10	24,684,393	717,987	716,524	1,368	9
TRIANGLE PHARMACEUTI	COM	89589H10	2,217,281	434,761	424,761	5,000	5,00
TRIAD GTY INC	COM	89592510	3,031,989	69,749	69,749		

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

TRIARC COS INC	CL A	89592710	3,449,896	124,097	124,097		
TRICON GLOBAL RESTAU	COM	89595310	265,466,056	4,516,265	4,499,497	12,863	3,90
TRIBUNE CO NEW	COM	89604710	273,961,325	6,026,426	5,864,809	87,340	74,27
TRICO MARINE SERVICE	COM	89610610	2,222,449	253,415	253,355	60	
TRIGON HEALTHCARE IN	COM	89618L10	30,394,056	411,732	410,582	1,050	10
TRIKON TECHNOLOGIES	COM NEW	89618740	1,185,277	80,741	80,741		
TRIMBLE NAVIGATION L	COM	89623910	5,019,748	301,849	301,389	460	
Page Total			938,112,674				

Page 72 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
TRIMERIS INC	COM	89626310	7,160,400	165,750	165,440	310	
TRINITY INDS INC	COM	89652210	30,355,921	1,248,701	1,247,901	500	30
TRIQUINT SEMICONDUCT	COM	89674K10	25,160,133	2,094,932	2,090,355	2,562	2,01
TRITON PCS HLDGS INC	CL A	89677M10	2,432,149	238,680	237,180	1,400	10
TRIUMPH GROUP INC NE	COM	89681810	8,874,135	226,381	226,381		
TRIZETTO GROUP INC	COM	89688210	2,685,733	221,048	221,008	40	
TRIZEC HAHN CORP	SUB VTG	89693810	257,997	16,298	16,298		
TRIPATH IMAGING INC	COM	89694210	1,355,614	236,582	236,582		
TROPICAL SPORTSWEAR	COM	89708P10	958,560	39,940	39,940		
TROVER SOLUTIONS INC	COM	89724910	2,429,690	400,939	400,939		
TROY FINL CORP	COM	89732910	1,223,999	46,015	46,015		
TRUST CO NJ JERSEY C	COM	89830410	5,348,920	226,170	173,926	52,244	
TRUSTCO BK CORP N Y	COM	89834910	8,573,634	664,108	663,993	115	
TRUSTMARK CORP	COM	89840210	8,571,930	339,348	335,598	3,750	
TUBOS DE ACERO DE ME	ADR NEW	89859250	678,002	63,424	63,424		
TUESDAY MORNING CORP	COM NEW	89903550	2,130,394	104,426	104,426		
TULARIK INC	COM	89916510	3,438,787	209,172	209,092		8
TUPPERWARE CORP	COM	89989610	34,594,833	1,520,652	1,519,002	1,650	
TURKCELL ILETISIM HI	SPON ADR N	90011120	401,667	24,718	24,718		
TURNSTONE SYSTEMS IN	COM	90042310	1,336,593	277,878	277,578	300	
TWEETER HOME ENTMT G	COM	90116710	3,528,325	180,477	180,057	420	
21ST CENTY INS GROUP	COM	90130N10	4,643,051	256,664	256,364	300	
II VI INC	COM	90210410	1,416,146	93,475	93,475		
TYCO INTL LTD NEW	COM	90212410	1,163,491,073	35,999,105	35,949,376	49,729	
TYLER TECHNOLOGIES I	COM	90225210	205,061	35,725	35,725		
TYSON FOODS INC	CL A	90249410	44,434,877	3,560,487	3,552,358	7,063	1,06
UAL CORP	COM PAR \$0	90254950	6,556,964	401,283	398,278	3,005	
UCAR INTL INC	COM	90262K10	10,636,992	749,084	748,384	700	
UCBH HOLDINGS INC	COM	90262T30	8,507,938	236,463	231,963	4,500	
UGI CORP NEW	COM	90268110	15,542,540	495,933	494,733	1,200	
UICI	COM	90273710	10,280,545	542,509	542,509		
UIL HLDG CORP	COM	90274810	11,669,326	200,849	200,049	700	10
UMB FINL CORP	COM	90278810	9,030,999	210,611	206,306	4,200	10
U S B HLDG INC	COM	90291010	1,872,367	110,269	110,269		
UST INC	COM	90291110	118,906,740	3,054,373	3,036,808	12,485	5,08
U S RESTAURANT PPTYS	COM	90297110	2,160,730	157,144	157,144		
US BANCORP DEL	COM NEW	90297330	1,069,693,210	47,394,471	46,767,971	529,999	96,50
USA NETWORKS INC	COM	90298410	33,441,038	1,052,598	1,040,886	11,553	15
URS CORP NEW	COM	90323610	4,467,702	140,937	140,937		

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

U S G CORP	COM NEW	90329340	3,034,122	433,446	433,346	100
USEC INC	COM	90333E10	5,082,604	794,157	794,157	
Page Total			2,676,571,441			

Page 73 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
U S CONCRETE INC	COM	90333L10	1,139,955	174,039	174,039		
U S PHYSICAL THERAPY	COM	90337L10	707,343	39,188	39,188		
US UNWIRED INC	CL A	90338R10	3,175,700	575,308	449,398	125,910	
US ONCOLOGY INC	COM	90338W10	12,234,367	1,388,691	1,388,591		10
UBIQUITEL INC	COM	90347430	1,278,076	521,664	521,664		
ULTICOM INC	COM	90384410	876,109	114,674	114,674		
ULTIMATE ELECTRS INC	COM	90384910	2,637,401	94,025	94,025		
USA ED INC	COM	90390U10	320,214,412	3,274,176	3,267,166	6,790	22
ULTRA PETE CORP	COM	90391410	419,748	52,600	52,600		
ULTRATECH STEPPER IN	COM	90403410	7,810,004	375,481	375,441	40	
UMPQUA HLDGS CORP	COM	90421410	1,843,999	123,262	123,262		
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	395,014	16,156	16,156		
UNIFI INC	COM	90467710	6,341,033	674,578	674,558	20	
UNIFIRST CORP MASS	COM	90470810	1,970,879	78,365	78,365		
UNILAB CORP NEW	COM NEW	90476320	561,881	22,850	22,850		
UNILEVER PLC	SPON ADR N	90476770	9,603,927	302,963	64,611	238,352	
UNILEVER N V	N Y SHS NE	90478470	495,080,444	8,716,205	8,672,115	44,090	
UNION PAC CORP	COM	90781810	328,464,272	5,285,875	5,181,771	38,033	66,07
UNION PLANTERS CORP	COM	90806810	134,280,560	2,833,521	2,827,228	5,800	49
UNIONBANCAL CORP	COM	90890610	23,490,656	533,636	532,516	1,120	
UNISOURCE ENERGY COR	COM	90920510	14,780,344	722,402	722,062	100	24
UNISYS CORP	COM	90921410	86,293,388	6,832,414	6,819,699	11,640	1,07
UNIT CORP	COM	90921810	6,044,515	330,482	329,824	200	45
UNITED AUTO GROUP IN	COM	90944010	1,464,040	64,953	64,893	60	
UNITED BUSINESS MEDI	ADR	90969M10	252,108	28,012	28,012		
UNITED CMNTY FINL CO	COM	90983910	2,238,855	302,548	302,548		
UNITED BANKSHARES IN	COM	90990710	14,453,192	489,441	488,841		60
UNITED DEFENSE INDS	COM	91018B10	356,440	13,300	13,300		
UNITED DOMINION REAL	COM	91019710	28,484,264	1,798,249	1,687,219	111,030	
UNITED FIRE & CAS CO	COM	91033110	2,419,320	73,424	65,487	7,937	
UNITED INDL CORP	COM	91067110	3,722,536	167,305	167,305		
UNITED MICROELECTRON	SPONSORED	91087320	1,281,205	120,301	120,301		
UNITED NATL BANCORP	COM	91090910	3,350,242	144,407	144,407		
UNITED NAT FOODS INC	COM	91116310	5,852,355	234,940	234,240	700	
UNITED ONLINE INC	COM	91126810	304,723	35,433	35,433		
UNITED PARCEL SERVIC	CL B	91131210	145,602,806	2,394,783	2,154,736	209,568	30,47
UNITED RENTALS INC	COM	91136310	14,137,745	514,474	512,293	2,181	
UNITED STATES CELLUL	COM	91168410	7,898,240	192,640	189,440	2,800	40
US AIRWAYS GROUP INC	COM	91190510	9,588,550	1,486,597	1,478,427	8,070	10
U S INDS INC NEW	COM	91208010	2,704,270	711,650	711,610	40	
UNITED STATES STL CO	COM	91290910	33,198,891	1,829,140	1,823,397	5,625	11
Page Total			1,736,953,809				

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

Page 74 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shar Othe
UNITED STATIONERS IN	COM	91300410	20,801,685	545,976	543,211	2,765	
UNITED SURGICAL PART	COM	91301630	361,920	15,600	15,600		
UNITED TECHNOLOGIES	COM	91301710	1,008,550,218	13,592,321	13,380,606	128,439	83,27
UNITED THERAPEUTICS	COM	91307C10	1,952,884	145,088	145,088		
UNITED UTILS PLC	SPONSORED	91311Q10	232,663	13,071	13,071		
UNITEDHEALTH GROUP I	COM	91324P10	563,099,088	7,368,478	7,349,554	17,104	1,82
UNITEDGLOBALCOM	CL A	91324750	4,007,755	740,805	740,685	20	10
UNITRIN INC	COM	91327510	25,406,118	631,993	630,193	600	1,20
UNIVERSAL ACCESS GLO	COM	91336M10	666,079	441,112	441,112		
UNIVERSAL AMERN FINL	COM	91337710	2,878,426	418,376	418,376		
UNIVERSAL COMPRESSIO	COM	91343110	2,929,872	110,980	110,480	500	
UNIVERSAL CORP VA	COM	91345610	20,750,710	527,203	526,053	1,150	
UNIVERSAL DISPLAY CO	COM	91347P10	1,294,032	134,795	134,795		
UNIVERSAL ELECTRS IN	COM	91348310	2,492,052	170,106	169,906	200	
UNIVERSAL FST PRODS	COM	91354310	4,148,856	173,665	173,405	260	
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	2,600,068	108,246	108,246		
UNIVERSAL HLTH SVCS	CL B	91390310	24,555,465	595,284	593,573	1,591	12
UNIVISION COMMUNICAT	CL A	91490610	210,145,992	5,003,476	4,673,521	287,146	42,80
UNIZAN FINANCIAL COR	COM	91528W10	3,545,330	186,990	186,990		
UNOCAL CORP	COM	91528910	211,070,673	5,419,016	5,352,291	24,489	42,23
UNOVA INC	COM	91529B10	3,534,136	443,987	441,427	2,560	
UNUMPROVIDENT CORP	COM	91529Y10	148,894,690	5,330,995	5,299,023	23,212	8,76
UPM KYMMENE CORP	SPONSORED	91543610	650,755	18,593	18,593		
USFREIGHTWAYS CORP	COM	91690610	13,621,293	384,348	384,228	20	10
URBAN OUTFITTERS INC	COM	91704710	1,697,311	72,690	72,690		
UROLOGIX INC	COM	91727310	1,863,914	102,582	102,582		
VI TECHNOLOGIES INC	COM	91792010	274,265	52,845	52,845		
UTSTARCOM INC	COM	91807610	7,989,658	304,600	304,029	450	12
VA SOFTWARE CORP	COM	91819B10	438,360	257,859	254,609	3,200	5
VCA ANTECH INC	COM	91819410	329,400	24,400	24,400		
V F CORP	COM	91820410	107,459,209	2,484,606	2,475,791	5,415	3,40
VAIL RESORTS INC	COM	91879Q10	1,953,457	92,014	92,014		
VALASSIS COMMUNICATI	COM	91886610	26,293,586	680,652	679,032	1,420	20
VALHI INC NEW	COM	91890510	1,150,087	102,230	101,990	240	
VALENCE TECHNOLOGY I	COM	91891410	2,823,104	925,608	700,283	225,325	
VALENTIS INC	COM	91913E10	922,792	328,396	328,396		
VALERO ENERGY CORP N	COM	91913Y10	72,043,577	1,454,838	1,451,110	3,159	56
VALLEY NATL BANCORP	COM	91979410	18,976,811	540,342	536,550	3,707	8
VALMONT INDS INC	COM	92025310	2,529,180	141,295	141,295		
VALSPAR CORP	COM	92035510	26,442,213	561,883	560,543	840	50
VALUE CITY DEPT STOR	COM	92038710	643,322	153,172	153,172		
Page Total			2,552,021,006				

Page 75 of 80

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 Discretionary
VALUE LINE INC	COM	92043710	1,484,210	30,290	30,290		
VALUEVISION INTL INC	CL A	92047K10	4,919,202	237,070	236,690		380
VANS INC	COM	92193010	3,819,415	326,167	326,167		
VARCO INTL INC DEL	COM	92212210	19,456,056	967,963	899,946		67,957
VARIAN MED SYS INC	COM	92220P10	19,992,410	488,812	485,792		1,820
VARIAN INC	COM	92220610	14,513,605	382,541	382,241		300
VARIAN SEMICONDUCTOR	COM	92220710	18,018,720	400,416	398,276		1,640
VASOMEDICAL INC	COM	92232110	1,498,062	523,615	493,615		
VASTERA INC	COM	92239N10	2,944,540	198,553	198,553		
VAXGEN INC	COM NEW	92239020	968,461	84,804	84,804		
VECTREN CORP	COM	92240G10	17,634,181	686,422	683,018		3,404
VECTOR GROUP LTD	COM	92240M10	6,087,796	212,860	193,107		15,753
VEECO INSTRS INC DEL	COM	92241710	9,441,775	269,765	269,380		385
VELCRO INDS N V	COM	92257110	975,127	85,164	85,164		
VENTAS INC	COM	92276F10	6,999,295	553,304	553,184		120
VENTANA MED SYS INC	COM	92276H10	2,364,228	116,752	116,752		
VENTIV HEALTH INC	COM	92279310	291,334	145,667	145,567		
VERITY INC	COM	92343C10	6,744,371	381,469	381,169		300
VERISIGN INC	COM	92343E10	62,762,580	2,324,540	2,243,235		71,222
VERITAS DGC INC	COM	92343P10	12,532,795	741,147	740,822		325
VERIZON COMMUNICATIO	COM	92343V10	2,879,971,923	62,472,276	60,812,459		1,053,947
VERITAS SOFTWARE CO	COM	92343610	399,808,581	9,121,802	9,047,817		65,178
VERSICOR INC	COM	92531410	2,281,985	126,216	126,116		
VERTEX PHARMACEUTICA	COM	92532F10	21,992,210	789,383	781,454		6,729
VERTICALNET INC	COM	92532L10	477,225	681,750	676,550		200
VESTA INS GROUP INC	COM	92539110	1,894,266	315,711	315,711		
VIAD CORP	COM	92552R10	26,593,000	949,750	935,510		1,040
VIASAT INC	COM	92552V10	3,135,601	223,652	223,612		40
VIACOM INC	CL A	92552410	1,494,207	30,745	29,595		950
VIACOM INC	CL B	92552430	1,754,411,824	36,270,660	36,035,267		213,098
VIANT CORP	COM	92553N10	379,021	282,852	282,852		
VIASYS HEALTHCARE IN	COM NEW	92553Q20	4,154,915	184,745	183,051		1,436
VICAL INC	COM	92560210	1,748,055	188,979	188,879		100
VICOR CORP	COM	92581510	4,178,694	247,260	246,170		990
VIDAMED INC	COM	92653010	2,545,712	323,060	323,060		
VIEWPOINT CORP	COM	92672P10	2,290,005	379,140	379,140		
VIGNETTE CORP	COM	92673410	6,035,500	1,754,506	1,703,706		50,640
VINTAGE PETE INC	COM	92746010	11,901,737	809,642	809,642		
VION PHARMACEUTICALS	COM	92762410	1,035,672	252,603	252,503		
VIRAGE LOGIC CORP	COM	92763R10	1,526,929	100,258	100,258		
VIROPHARMA INC	COM	92824110	823,205	161,730	161,730		
Page Total			5,342,128,430				

Page 76 of 80

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

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

VISHAY INTERTECHNOLO	COM	92829810	33,012,837	1,623,050	1,617,244	4,512	1,29
VISIONICS CORP DEL	COM	92831E10	580,635	49,500	49,500		
VISTEON CORP	COM	92839U10	46,521,106	2,810,943	2,800,866	8,472	1,60
VISX INC DEL	COM	92844S10	12,574,555	712,036	711,786	50	20
VISUAL NETWORKS INC	COM	92844410	743,617	252,931	252,931		
VITAL SIGNS INC	COM	92846910	5,594,511	151,695	151,595	100	
VITRIA TECHNOLOGY	COM	92849Q10	2,767,038	700,516	697,276	3,240	
VITESSE SEMICONDUCTO	COM	92849710	38,195,029	3,897,452	3,879,728	15,820	1,90
VIVENDI UNIVERSAL	SPON ADR N	92851S20	2,253,520	58,533	58,333	200	
VIVUS INC	COM	92855110	247,087	27,888	27,888		
VODAFONE GROUP PLC N	SPONSORED	92857W10	26,826,449	1,455,586	829,215	626,371	
VOLT INFORMATION SCI	COM	92870310	2,393,932	128,361	128,361		
VOLVO AKTIEBOLAGET	ADR B	92885640	376,998	19,137	19,137		
WMC LTD	SPONSORED	92894710	261,472	12,699	12,699		
VORNADO RLTY TR	SH BEN INT	92904210	46,623,995	1,055,797	985,272	70,525	
VOTORANTIM CELULOSE	SPONSORED	92906P10	445,468	23,771	23,771		
VULCAN MATLS CO	COM	92916010	114,508,504	2,408,677	2,406,457	2,220	
WFS FINL INC	COM	92923B10	3,036,379	121,894	121,894		
WD-40 CO	COM	92923610	4,520,861	150,095	149,695		40
WGL HLDGS INC	COM	92924F10	17,192,092	640,063	635,988	3,755	32
W-H ENERGY SVCS INC	COM	92925E10	4,162,298	192,699	192,699		
W HLDG CO INC	COM	92925110	6,104,128	345,843	345,723	120	
WJ COMMUNICATIONS IN	COM	92928410	538,754	165,262	165,262		
WMS INDS INC	COM	92929710	6,104,871	321,309	321,309		
W P CAREY & CO LLC	COM	92930Y10	705,334	30,350	28,201		2,14
WPP GROUP PLC	SPON ADR N	92930930	16,183,129	286,630	138,978	147,652	
WPS RESOURCES CORP	COM	92931B10	92,155,858	2,336,609	386,489	1,949,400	72
WSFS FINL CORP	COM	92932810	1,259,720	69,521	69,521		
WABASH NATL CORP	COM	92956610	2,931,627	296,124	296,124		
WABTEC CORP	COM	92974010	3,981,613	265,618	265,618		
WACKENHUT CORP	COM SER A	92979410	3,372,856	101,899	101,899		
WACKENHUT CORRECTION	COM	92979810	1,195,665	79,711	79,711		
WACHOVIA CORP 2ND NE	COM	92990310	1,186,331,142	31,993,828	31,584,602	272,287	136,93
WADDELL & REED FINL	CL A	93005910	25,318,242	830,651	825,920	1,455	3,27
WAL MART STORES INC	COM	93114210	5,719,739,819	93,307,338	90,006,411	2,152,700	148,22
WALGREEN CO	COM	93142210	931,019,743	23,756,564	21,988,211	1,167,020	601,33
WALLACE COMPUTER SER	COM	93227010	12,803,285	633,826	633,726	100	
WALTER INDS INC	COM	93317Q10	4,024,435	305,576	303,676	1,900	
WASHINGTON FED INC	COM	93882410	19,934,981	832,706	827,966	340	4,40
WASHINGTON MUT INC	COM	93932210	729,981,384	22,033,848	21,955,133	73,806	4,90
WASHINGTON POST CO	CL B	93964010	56,052,543	92,339	82,260	2,638	7,44
Page Total			9,182,577,512				

Page 77 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Other
WASHINGTON REAL ESTA	SH BEN INT	93965310	13,578,193	472,285	472,065	220	
WASHINGTON TR BANCOR	COM	94061010	2,080,270	107,120	107,120		

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

WASTE CONNECTIONS IN	COM	94105310	8,528,328	254,501	254,401	100		
WASTE MGMT INC DEL	COM	94106L10	477,703,972	17,530,421	13,453,452	4,074,654	2,31	
WATCHGUARD TECHNOLOG	COM	94110510	1,246,641	199,144	199,144			
WATERS CORP	COM	94184810	76,916,353	2,749,959	2,744,539	5,020	40	
WATSCO INC	COM	94262220	5,999,759	336,121	336,121			
WATSON PHARMACEUTICA	COM	94268310	71,345,957	2,633,664	2,628,249	4,215	1,20	
WATSON WYATT & CO HL	CL A	94271210	3,109,886	113,707	113,707			
WATTS INDS INC	CL A	94274910	4,272,105	254,292	254,292			
WAUSAU-MOSINEE PAPER	COM	94331510	9,586,804	751,317	750,917	400		
WAVE SYSTEMS CORP	CL A	94352610	1,018,963	417,608	414,408	3,200		
WAYPOINT FINL CORP	COM	94675610	6,681,448	403,957	403,957			
WEATHERFORD INTL INC	COM	94707410	58,351,131	1,225,092	1,219,367	4,000	1,72	
WEBEX INC	COM	94767L10	2,944,829	179,017	179,017			
WEBMETHODS INC	COM	94768C10	4,758,443	276,172	275,772	400		
WEBSense INC	COM	94768410	10,816,258	429,899	429,899			
WEBMD CORP	COM	94769M10	16,117,401	2,098,620	2,090,020	8,400	20	
WEBSTER FINL CORP CO	COM	94789010	21,094,537	563,573	555,380	7,939	25	
WEIGHT WATCHERS INTL	COM	94862610	2,792,980	73,000	73,000			
WEINGARTEN RLTY INVS	SH BEN INT	94874110	21,314,706	414,683	414,683			
WEIS MKTS INC	COM	94884910	2,850,138	93,909	92,950	200	75	
WELLMAN INC	COM	94970210	5,297,640	322,045	322,045			
WELLPOINT HEALTH NET	COM	94973H10	230,846,854	3,625,677	3,617,665	7,812	20	
WELLS FARGO & CO NEW	COM	94974610	1,931,491,291	39,099,014	37,382,825	1,157,074	559,11	
WENDYS INTL INC	COM	95059010	74,047,657	2,116,857	2,109,942	6,915		
WERNER ENTERPRISES I	COM	95075510	10,691,015	510,311	510,285	26		
WESBANCO INC	COM	95081010	6,551,372	274,116	270,716	3,400		
WESCO FINL CORP	COM	95081710	5,459,246	17,464	16,744	20	70	
WESCO INTL INC	COM	95082P10	1,279,481	182,783	182,643	140		
WEST COAST BANCORP O	COM	95214510	2,308,935	152,859	152,859			
WEST CORP	COM	95235510	7,641,344	241,509	241,509			
WEST MARINE INC	COM	95423510	453,005	22,426	21,926		50	
WEST PHARMACEUTICAL	COM	95530610	9,371,442	308,779	308,759	20		
WESTAMERICA BANCORPO	COM	95709010	19,968,054	467,089	467,039	50		
WESTCORP INC	COM	95790710	2,536,173	116,072	116,072			
WESTERN DIGITAL CORP	COM	95810210	11,313,474	1,815,967	1,812,567	3,400		
WESTERN GAS RES INC	COM	95825910	11,943,302	320,884	320,884			
WESTERN RES INC	COM	95942510	12,537,558	731,053	721,993	9,060		
WESTERN WIRELESS COR	CL A	95988E20	3,702,517	423,629	422,929	600	10	
WESTPAC BKG CORP	SPONSORED	96121430	875,574	20,997	20,997			
Page Total			3,171,425,036					

Page 78 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
WESTPOINT STEVENS IN	COM	96123810	9,028,289	4,085,199	265,843	3,819,356	
WESTPORT RES CORP NE	COM	96141810	5,937,522	302,164	302,164		
WESTWOOD ONE INC	COM	96181510	44,604,539	1,163,091	1,155,991	6,800	30
WET SEAL INC	CL A	96184010	6,543,619	187,550	187,550		
WEYERHAEUSER CO	COM	96216610	302,739,543	4,816,092	4,789,480	13,552	13,06
WHIRLPOOL CORP	COM	96332010	123,615,967	1,636,214	1,631,524	4,490	20
WHITEHALL JEWELLERS	COM	96506310	342,824	18,187	18,147	40	

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

WHITNEY HLDG CORP	COM	96661210	12,861,486	257,952	257,952			
WHOLE FOODS MKT INC	COM	96683710	20,295,589	444,202	438,998	5,004	20	
WILD OATS MARKETS IN	COM	96808B10	1,548,352	183,237	183,067	170		
WILEY JOHN & SONS IN	CL A	96822320	91,206,025	3,481,146	426,322	259,920,794,90		
WILEY JOHN & SONS IN	CL B	96822330	33,785,597	1,263,958				,263,95
WILLIAMS COS INC DEL	COM	96945710	273,046,994	11,589,431	11,538,425	42,816	8,19	
WILLIAMS CLAYTON ENE	COM	96949010	546,425	43,714	43,714			
WILLIAMS SONOMA INC	COM	96990410	25,381,881	551,900	549,940	1,820	14	
WILMINGTON TRUST COR	COM	97180710	23,005,817	341,789	336,919	2,570	2,30	
WILSON GREATBATCH TE	COM	97223210	2,487,699	96,760	96,660	100		
WILSONS THE LEATHER	COM	97246310	1,223,830	102,327	102,287	40		
WIND RIVER SYSTEMS I	COM	97314910	9,858,566	725,428	724,428	600	40	
WINN DIXIE STORES IN	COM	97428010	44,528,066	2,776,064	2,768,864	7,100	10	
WINNEBAGO INDS INC	COM	97463710	8,845,445	210,656	210,556	100		
WINSTON HOTELS INC	COM	97563A10	2,839,617	302,087	302,087			
WINTRUST FINANCIAL C	COM	97650W10	2,586,789	112,616	112,616			
WIPRO LTD	SPON ADR 1	97651M10	411,354	11,049	11,049			
WIRELESS FACILITIES	COM	97653A10	1,521,876	253,646	250,766	2,880		
WISCONSIN ENERGY COR	COM	97665710	30,931,363	1,243,222	1,218,157	4,230	20,83	
WITNESS SYS INC	COM	97742410	1,698,234	120,699	119,424	1,275		
WOLVERINE TUBE INC	COM	97809310	703,047	80,810	80,810			
WOLVERINE WORLD WIDE	COM	97809710	18,096,759	1,008,176	1,001,646	6,530		
WOODHEAD INDS INC	COM	97943810	3,236,538	181,828	181,828			
WOODWARD GOVERNOR CO	COM	98074510	8,972,758	130,418	130,398	20		
WORLD ACCEP CORP DEL	COM	98141910	735,457	104,766	104,766			
WORLD FUEL SVCS CORP	COM	98147510	775,297	39,556	39,556			
WORLD WRESTLING FEDN	CL A	98156Q10	1,673,729	114,639	114,639			
WORLDCOM INC GA NEW	WRLDCOM GP	98157D10	449,254,612	66,654,987	65,764,492	781,500	108,99	
WORLDCOM INC GA NEW	MCI GROUP	98157D30	6,129,692	1,037,173	1,029,745	5,748	1,68	
WORTHINGTON INDS INC	COM	98181110	29,392,711	1,913,588	1,895,503	8,885	9,20	
WRIGHT MED GROUP INC	COM	98235T10	337,512	16,800	16,800			
WRIGLEY WM JR CO	COM	98252610	225,770,782	4,235,055	4,217,286	14,569	3,20	
WYETH	COM	98302410	1,975,316,458	30,088,598	28,538,465	879,956	670,17	
WYNDHAM INTL INC	CL A	98310110	1,215,939	1,351,044	1,334,044	17,000		
Page Total			3,803,034,599					

Page 79 of 80

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discre Shar Othe
XM SATELLITE RADIO H	CL A	98375910	3,808,630	276,589	271,789	4,800	
XTO ENERGY CORP	COM	98385X10	32,337,782	1,612,857	1,610,757	2,100	
X-RITE INC	COM	98385710	1,292,336	161,542	161,542		
XCEL ENERGY INC	COM	98389B10	189,765,689	7,485,826	7,445,033	24,248	16,54
XANSER CORP	COM	98389J10	641,053	238,310	238,310		
XILINX INC	COM	98391910	303,303,230	7,609,213	7,558,337	38,676	12,20
XEROX CORP	COM	98412110	493,458,615	45,903,127	15,822,935	30,078,742	1,45
XYBERNAUT CORP	COM	98414910	716,014	447,509	444,709	2,800	
YAHOO INC	COM	98433210	211,291,129	11,439,693	11,416,765	21,458	1,47
YANKEE CANDLE INC	COM	98475710	3,771,277	163,047	161,547	1,500	
XICOR INC	COM	98490310	2,174,759	204,587	204,487		10
YELLOW CORP	COM	98550910	14,338,241	543,321	336,311	207,010	

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

YORK INTL CORP NEW	COM	98667010	37,437,812	1,042,836	1,041,306	1,330	20
YOUNG BROADCASTING I	CL A	98743410	6,499,799	260,096	260,096		
ZALE CORP NEW	COM	98885810	38,831,748	956,447	955,947	400	10
ZEBRA TECHNOLOGIES C	CL A	98920710	20,648,208	381,738	380,868	770	10
ZENITH NATL INS CORP	COM	98939010	2,419,920	82,874	82,874		
ZIMMER HLDGS INC	COM	98956P10	152,155,591	4,468,593	4,322,628	71,575	74,39
ZIONS BANCORPORATION	COM	98970110	109,974,536	1,855,484	1,852,668	2,616	20
ZIXIT CORP	COM	98974P10	827,322	126,890	126,890		
ZORAN CORP	COM	98975F10	7,493,915	171,564	170,094	1,470	
ZYMOGENETICS INC	COM	98985T10	333,055	29,500	29,500		
ZYGO CORP	COM	98985510	2,147,690	132,410	132,410		
ZOLL MED CORP	COM	98992210	3,222,259	83,913	83,913		
ZOMAX INC MINN	COM	98992910	1,939,172	265,640	265,640		
Page Total			1,640,829,782				
Grand Total			336,452,442,485				

TOTAL MARKET VALUE 336,452,442,485