

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

STATE STREET CORP
Form 13F-HR
May 04, 2001

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, 2001

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ Frederick P. Baughman ----- [Signature]	Boston, Massachusetts ----- [City, State]	May 4, 2001 ----- [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

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

by other reporting manager(s).)

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

13F File Number	Name
28-5798	Roy A. Hammer
28-1721	George T. Shaw

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	11
	--
Form 13F Information Table Entry Total:	2,909

Form 13F Information Table Value Total:	295,997,794

	(thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file numbers(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	28-1721	George T. Shaw
11	28-6281	Michael B. Elefante

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

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Sole	Discretion Shared as Defined	Shares Othe
DAIMLERCHRYSLER AG	ORD	D1668R12	702,536	15,759	12,771	2,988	
ACE LTD	ORD	G0070K10	2,348,339	63,883	60,553	3,330	
AMDOCS LTD	ORD	G0260210	18,948,138	395,577	323,390	62,537	9,6
APW LTD	COM	G0439710	358,223	41,751	41,551	200	
EVEREST RE GROUP LTD	COM	G3223R10	10,412,309	156,529	156,529		
GLOBAL CROSSING LTD	COM	G3921A10	168,499,003	12,490,660	12,488,135	2,525	
LORAL SPACE & COMMUN	COM	G5646210	11,162,110	5,096,854	5,084,241		12,6
RENAISSANCE RE HLDGS	COM	G7496G10	5,156,866	73,659	73,659		
SANTA FE INTL CORP	ORD	G7805C10	2,205,027	67,847	67,817	30	
TRANSOCEAN SEDCO FOR	ORD	G9007810	205,369,758	4,737,480	4,656,204	43,212	38,0
TRENWICK GROUP LTD	COM	G9032C10	603,718	30,599	20,099		10,5
XOMA LTD	ORD	G9825R10	372,481	51,712	51,712		
UBS AG	ORD	H8920G15	12,642,192	87,793	17,807	69,986	
CHECK POINT SOFTWARE	ORD	M2246510	2,553,695	53,762	53,432	330	
ASM LITHOGRAPHY HLDG	N Y SHS	N0705911	13,694,950	631,482	45,248	558,929	27,3
ROYAL CARIBBEAN CRUI	COM	V7780T10	2,613,939	113,403	107,403	6,000	
FLEXTRONICS INTL LTD	ORD	Y2573F10	18,665,265	1,244,351	700,763	543,588	
TEEKAY SHIPPING MARS	COM	Y8564W10	6,986,613	164,005	108,600	46,640	8,7
AAR CORP	COM	00036110	2,840,222	222,588	222,488	100	
ACTV INC	COM	00088E10	1,102,772	269,363	269,263	100	
A D C TELECOMMUNICAT	COM	00088610	118,764,456	13,972,289	13,921,401	37,458	13,4
ADE CORP MASS	COM	00089C10	815,139	57,709	57,509	200	
ABN AMRO HLDG NV	SPONSORED	00093710	1,012,920	55,200	55,200		
ABM INDS INC	COM	00095710	3,935,562	125,938	125,838	100	
ACT MFG INC	COM	00097310	1,003,972	91,796	91,796		
AFLAC INC	COM	00105510	287,245,532	10,430,121	10,396,241	19,880	14,0
AGCO CORP	COM	00108410	6,248,083	650,842	650,522	320	
AGL RES INC	COM	00120410	13,321,258	607,999	607,399	600	
AES CORP	COM	00130H10	459,892,441	9,205,213	9,183,492	18,402	3,3
AK STL HLDG CORP	COM	00154710	10,021,980	997,212	996,862	50	3
AMB PROPERTY CORP	COM	00163T10	15,969,213	649,155	649,055	100	
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	3,622,947	162,464	162,464		
AMR CORP	COM	00176510	103,418,917	2,944,730	2,939,295	4,995	4
ANC RENTAL CORP	COM	00181310	689,088	229,696	226,904	2,792	
AOL TIME WARNER INC	COM	00184A10	3,472,709,809	86,493,395	85,787,331	622,044	84,0
APAC CUSTOMER SERVIC	COM	00185E10	901,608	171,735	171,735		
AT&T CORP	COM	00195710	1,660,075,502	77,937,817	76,324,893	1,092,179	520,7
Page Total			6,646,886,583				

Page 1 of 72

AT&T CORP	COM LIB GR	00195720	260,089,816	18,577,844	18,422,172	78,368	77,30
AT&T CORP	COM WIRLES	00195740	49,001,831	2,554,840	2,521,996	32,114	73
ATMI INC	COM	00207R10	3,438,539	185,867	184,827	1,040	
ATS MED INC	COM	00208310	1,463,933	152,097	152,097		
AVX CORP NEW	COM	00244410	6,633,639	384,336	384,036	300	
AXT INC	COM	00246W10	2,160,840	144,056	143,856	200	
AARON RENTS INC	COM	00253520	2,079,154	129,140	129,140		
ABBOTT LABS	COM	00282410	1,481,074,572	31,385,348	30,012,514	68,354	704,48

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

ABERCROMBIE & FITCH	CL A	00289620	37,813,266	1,156,369	1,149,773	4,646	1,95
ABGENIX INC	COM	00339B10	9,341,015	394,352	393,548	704	10
ABIOMED INC	COM	00365410	1,737,729	110,332	109,832	500	
ACACIA RESH CORP	COM	00388110	764,702	116,535	116,535		
ACCREDO HEALTH INC	COM	00437V10	4,776,780	146,137	146,107	30	
ACKERLEY GROUP INC	COM	00452710	1,063,894	88,290	88,290		
ACLARA BIOSCIENCES I	COM	00461P10	405,427	73,714	73,714		
ACME COMMUNICATION I	COM	00463110	700,640	66,336	63,636	2,700	
ACTIVISION INC NEW	COM NEW	00493020	593,310	24,404	24,404		
ACTEL CORP	COM	00493410	6,381,616	312,258	312,238	20	
ACTIVE POWER INC	COM	00504W10	357,491	17,600	17,600		
ACTUATE CORP	COM	00508B10	4,129,483	431,864	431,464	300	10
ACTUANT CORP	CL A NEW	00508X20	998,952	61,474	61,434	40	
ACXIOM CORP	COM	00512510	16,963,254	812,611	811,811	500	30
ADAPTIVE BROADBAND C	COM	00650M10	318,740	268,526	268,506	20	
ADAPTEC INC	COM	00651F10	17,284,995	1,993,196	1,989,921	3,175	10
ADELPHIA BUSINESS SO	CL A	00684710	963,798	202,905	202,905		
ADELPHIA COMMUNICATI	CL A	00684810	22,669,065	559,730	552,835	2,935	3,96
ADEPT TECHNOLOGY INC	COM	00685410	885,010	63,215	63,215		
ADMINISTAFF INC	COM	00709410	2,607,610	143,670	143,650	20	
ADOBE SYS INC	COM	00724F10	166,843,828	4,771,056	4,763,276	7,000	78
ADOLOR CORP	COM	00724X10	3,538,466	180,304	124,900	55,404	
ADTRAN INC	COM	00738A10	7,274,552	296,171	295,871	300	
ADVANCED DIGITAL INF	COM	00752510	7,020,344	405,519	405,099	320	10
ADVANCED LTG TECHNOL	COM	00753C10	586,917	110,489	110,489		
ADVANCED MARKETING S	COM	00753T10	1,243,663	53,148	53,148		
ADVANCED FIBRE COMMU	COM	00754A10	10,300,460	719,708	718,488	920	30
ADVANCED TISSUE SCIE	COM	00755F10	1,696,213	430,839	430,839		
ADVO INC	COM	00758510	6,439,603	174,515	174,515		
AEROFLEX INC	COM	00776810	9,578,394	928,859	928,309	450	10
ADVANCEPCS	COM	00790K10	11,226,495	206,879	206,619	260	
ADVANCED MICRO DEVIC	COM	00790310	152,791,549	5,757,029	5,745,919	10,570	54
AEGON N V	ORD AMER R	00792410	2,541,628	86,923	86,913	10	
Page Total			2,317,781,213				

Page 2 of 72

ADVANTA CORP	CL A	00794210	2,753,643	174,149	174,149		
ADVANCED ENERGY INDS	COM	00797310	2,762,142	107,010	96,010		11,000
ADVENT SOFTWARE INC	COM	00797410	11,354,595	256,242	255,902	340	
AETHER SYS INC	COM	00808V10	1,699,386	130,722	130,598	124	
AETNA INC NEW	COM	00817Y10	98,111,421	2,731,387	2,725,890	4,654	843
AFFILIATED COMPUTER	CL A	00819010	29,871,717	460,273	459,623	370	280
AFFILIATED MANAGERS	COM	00825210	12,886,084	274,172	244,037	24,780	5,355
AFFYMETRIX INC	COM	00826T10	6,543,301	235,269	234,383	786	100
AGENCY COM LTD	COM	00844710	398,039	289,483	44,229	1,700	243,554
AGILENT TECHNOLOGIES	COM	00846U10	271,267,323	8,827,443	8,478,395	156,306	192,742
AGILE SOFTWARE CORP	COM	00846X10	1,754,551	159,273	159,263	10	
AGRIBRANDS INTL INC	COM	00849R10	4,239,373	78,536	77,674	862	
AIR PRODS & CHEMS IN	COM	00915810	588,047,193	15,313,729	4,470,988	10,668,431	174,310
AIRBORNE INC	COM	00926910	5,891,135	579,266	578,966	300	
AIRGAS INC	COM	00936310	5,036,470	639,146	639,096	50	
AIRGATE PCS INC	COM	00936710	2,828,835	75,185	75,185		
AIRTRAN HLDGS INC	COM	00949P10	3,492,077	445,418	445,418		
AKAMAI TECHNOLOGIES	COM	00971T10	5,296,555	618,612	380,136	1,276	237,200
AKZO NOBEL NV	SPONSORED	01019930	2,022,823	48,890	48,890		
ALABAMA NATL BANCORP	COM	01031710	1,955,910	65,197	64,665	532	
ALAMOSA HLDGS INC	COM	01158910	1,004,002	95,058	95,058		

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

ALASKA AIR GROUP INC	COM	01165910	7,514,037	292,375	290,795	80	1,500
ALASKA COMMUNICATION	COM	01167P10	450,915	80,607	80,607		
ALBANY INTL CORP	CL A	01234810	8,225,867	447,058	447,058		
ALBANY MOLECULAR RES	COM	01242310	5,321,190	152,034	151,834	200	
ALBEMARLE CORP	COM	01265310	11,916,504	530,802	529,852	950	
ALBERTA ENERGY LTD	COM	01287310	11,527,733	260,161	18,800	241,361	
ALBERTO CULVER CO	CL B CONV	01306810	41,648,750	1,050,145	1,049,035	1,010	100
ALBERTSONS INC	COM	01310410	237,981,366	7,478,987	7,434,479	19,947	24,561
ALCAN INC	COM	01371610	157,061,808	4,362,828	4,362,328	500	
ALCOA INC	COM	01381710	658,121,515	18,306,579	18,227,781	65,306	13,492
ALCATEL	SPONSORED	01390430	14,286,731	496,757	98,349	398,408	
ALEXANDER & BALDWIN	COM	01448210	9,394,398	439,504	439,404	100	
ALEXANDERS INC	COM	01475210	1,748,227	28,636	28,636		
ALEXANDRIA REAL ESTA	COM	01527110	13,406,459	355,138	311,128	44,010	
ALEXION PHARMACEUTIC	COM	01535110	2,617,494	114,742	114,242	500	
ALFA CORP	COM	01538510	6,154,316	324,989	324,889	100	
ALKERMES INC	COM	01642T10	6,939,067	316,318	312,578	2,640	1,100
ALLEGHANY CORP DEL	COM	01717510	7,722,400	38,612	38,412	200	
ALLEGHENY ENERGY INC	COM	01736110	119,454,607	2,582,244	2,567,106	4,138	11,000
ALLEGHENY TECHNOLOGI	COM	01741R10	27,969,252	1,606,505	1,604,605	1,900	
Page Total			2,408,679,211				

Page 3 of 72

ALLEGIANCE TELECOM I	COM	01747T10	11,645,390	789,518	736,444	42,604	10,47
ALLEN TELECOM INC	COM	01809110	2,936,465	227,633	227,573	60	
ALLERGAN INC	COM	01849010	183,650,048	2,476,737	2,472,007	4,030	70
ALLETE	COM	01852210	26,068,775	1,009,635	1,008,235		1,40
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	4,383,886	106,405	103,988	400	2,01
ALLIANCE SEMICONDUCT	COM	01877H10	2,530,367	217,666	217,666		
ALLIANCE PHARMACEUTI	COM	01877310	1,219,104	375,109	375,089	20	
ALLIANT ENERGY CORP	COM	01880210	25,484,033	800,881	774,558	12,910	13,41
ALLIANT TECHSYSTEMS	COM	01880410	17,125,215	193,396	192,991	405	
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	7,916,541	270,651	30,720	239,931	
ALLIED CAP CORP NEW	COM	01903Q10	13,318,181	661,773	653,459	50	8,26
ALLIED RISER COMMUNI	COM	01949610	579,138	363,324	362,924	400	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	63,820,704	4,070,198	4,061,543	8,415	24
ALLMERICA FINL CORP	COM	01975410	26,658,176	513,744	505,965	7,148	63
ALLSCRIPTS HEALTHCAR	COM	01988P10	689,175	137,013	136,913	100	
ALLSTATE CORP	COM	02000210	602,136,774	14,357,100	14,303,225	35,326	18,54
ALLTEL CORP	COM	02003910	356,970,417	6,804,621	6,069,615	617,470	117,53
ALPHA INDS INC	COM	02075310	3,406,677	216,297	216,077	120	10
ALPHARMA INC	CL A	02081310	26,481,912	808,855	472,120	319,345	17,39
ALTERA CORP	COM	02144110	169,299,179	7,897,522	7,767,156	94,266	36,10
ALZA CORP DEL	COM	02261510	196,902,697	4,861,795	4,688,554	135,723	37,51
AMAZON COM INC	COM	02313510	17,138,359	1,675,304	1,672,916	2,248	14
AMBAC FINL GROUP INC	COM	02313910	120,491,374	1,899,596	1,893,334	3,062	3,20
AMCOL INTL CORP	COM	02341W10	735,032	183,758	183,758		
AMERADA HESS CORP	COM	02355110	143,187,710	1,832,920	1,826,575	2,870	3,47
AMERCO	COM	02358610	1,274,320	59,968	59,968		
AMEREN CORP	COM	02360810	105,802,515	2,583,700	2,579,699	3,295	70
AMERICA MOVIL S A DE	SPON ADR L	02364W10	903,905	61,700	61,700		
AMERICA WEST HLDG CO	CL B	02365720	2,508,518	261,304	261,304		
AMCORE FINL INC	COM	02391210	4,118,511	204,018	204,018		
AMERICAN AXLE & MFG	COM	02406110	644,077	69,630	69,430		20
AMERICAN CLASSIC VOY	COM	02492810	1,015,912	81,273	81,073	200	
AMERICAN CAPITAL STR	COM	02493710	5,936,512	233,381	233,381		
AMERICAN EAGLE OUTFI	COM	02553E10	19,238,838	669,177	668,547	480	15
AMERICAN ELEC PWR IN	COM	02553710	285,396,361	6,072,263	6,040,585	18,192	13,48

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

AMERICAN EXPRESS CO	COM	02581610	1,346,328,581	32,598,755	31,673,276	739,003	186,47
AMERICAN FINL GROUP	COM	02593210	11,411,639	473,512	472,312	1,200	
AMERICAN FINL HLDGS	COM	02607510	4,162,460	194,735	194,735		
AMERICAN GENERAL COR	COM	02635110	401,077,336	10,485,682	9,552,299	696,085	237,29
AMERICAN GREETINGS C	CL A	02637510	14,237,082	1,343,121	1,340,477	2,644	
AMERICAN HOME PRODS	COM	02660910	1,562,556,595	26,596,708	25,121,821	767,496	707,39
Page Total			5,791,388,491				

Page 4 of 72

AMERICAN INDL PPTYS	COM NEW	02679120	1,570,611	123,963	123,963		
AMERICAN INTL GROUP	COM	02687410	3,962,660,639	49,225,598	46,330,895	1,769,453	1,125,25
AMERICAN ITALIAN PAS	CL A	02707010	4,358,144	136,192	136,172	20	
AMERICAN MGMT SYS IN	COM	02735210	4,968,723	271,337	257,737	300	13,30
AMERICAN NATL INS CO	COM	02859110	6,638,775	96,477	95,877	600	
AMERICAN PWR CONVERS	COM	02906610	46,384,602	3,598,216	3,591,011	6,965	24
AMERICAN STD COS INC	COM	02971210	54,074,686	915,434	913,979	1,255	20
AMERICAN STS WTR CO	COM	02989910	2,703,928	81,665	81,665		
AMERICAN TOWER CORP	CL A	02991220	19,210,085	1,038,383	894,384	121,644	22,35
AMERICAN SUPERCONDC	COM	03011110	2,622,940	163,301	163,101	200	
AMERICAN WTR WKS INC	COM	03041110	31,910,891	989,485	986,315	2,870	30
AMERICREDIT CORP	COM	03060R10	46,589,100	1,436,605	1,435,805	500	30
AMERIPATH INC	COM	03071D10	3,322,017	161,561	161,521	40	
AMERISOURCE HEALTH C	CL A	03071P10	47,591,743	970,270	969,730	340	20
AMERITRADE HLDG CORP	CL A	03072H10	2,470,800	467,866	466,366	1,500	
AMERUS GROUP CO	COM	03072M10	682,541	22,489	22,489		
AMES DEPT STORES INC	COM NEW	03078950	440,336	210,285	210,285		
AMETEK INC NEW	COM	03110010	14,406,896	521,989	506,039	2,100	13,85
AMGEN INC	COM	03116210	1,260,050,957	20,935,600	20,659,097	162,996	113,50
AMKOR TECHNOLOGY INC	COM	03165210	10,797,434	661,932	660,932	900	10
AMPAL AMERN ISRAEL C	CL A	03201510	587,340	114,603	114,603		
AMPHENOL CORP NEW	CL A	03209510	9,450,346	300,011	299,511	400	10
AMSOUTH BANCORPORATI	COM	03216510	120,538,895	7,170,666	7,108,724	36,983	24,95
AMYLIN PHARMACEUTICA	COM	03234610	4,356,500	438,412	438,312	100	
ANADARKO PETE CORP	COM	03251110	342,414,676	5,454,200	4,950,403	377,165	126,63
ANADIGICS INC	COM	03251510	3,093,888	233,501	233,481	20	
ANALOG DEVICES INC	COM	03265410	259,505,869	7,160,758	6,890,686	193,262	76,81
ANALOGIC CORP	COM PAR \$0	03265720	2,150,415	47,854	47,554	300	
ANALYSTS INTL CORP	COM	03268110	725,827	139,932	139,932		
ANAREN MICROWAVE INC	COM	03274410	2,194,707	174,710	174,710		
ANCHOR BANCORP WIS I	COM	03283910	2,569,802	185,211	185,191	20	
ANCHOR GAMING	COM	03303710	4,494,280	73,376	73,176	200	
ANDOVER BANCORP INC	COM	03425810	1,844,155	54,440	54,340	100	
ANDREW CORP	COM	03442510	22,484,153	1,564,115	1,563,055	960	10
ANDRX GROUP	COM	03455310	12,585,552	256,848	256,385	463	
ANHEUSER BUSCH COS I	COM	03522910	829,777,029	18,066,123	17,751,044	122,408	192,67
ANIXTER INTL INC	COM	03529010	4,211,258	174,741	174,421	320	
ANN TAYLOR STORES COR	COM	03611510	5,209,986	196,233	195,873	360	
ANSOFT CORP	COM	03638410	469,910	51,855	5,300	553	46,00
ANTEC CORP	COM	03664P10	1,878,803	258,042	257,742	300	
ANSWERTHINK INC	COM	03691610	1,239,717	254,301	254,201	100	
Page Total			7,155,238,956				

Page 5 of 72

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

ANTIGENICS INC DEL	COM	03703210	427,440	28,496	28,496			
AON CORP	COM	03738910	174,072,333	4,903,446	4,881,677	9,673	12,096	
APACHE CORP	COM	03741110	133,193,283	2,311,982	2,222,173	66,354	23,455	
APACHE CORP	ACES C DP	03741160	1,213,750	25,000		25,000		
APARTMENT INVT & MGM	CL A	03748R10	39,283,220	883,762	818,162	65,600		
APHTON CORP	COM	03759P10	2,078,392	101,385	101,345	40		
APOGEE ENTERPRISES I	COM	03759810	7,514,096	1,054,610	1,054,610			
APOGENT TECHNOLOGIES	COM	03760A10	22,316,583	1,102,598	1,085,098	15,900	1,600	
APOLLO GROUP INC	CL A	03760410	50,051,096	1,525,390	1,523,385	1,555	450	
APPLE COMPUTER INC	COM	03783310	153,880,073	6,972,364	6,957,628	13,876	860	
APPLEBEES INTL INC	COM	03789910	13,846,912	388,010	377,010		11,000	
APRIA HEALTHCARE GRO	COM	03793310	20,130,744	832,537	832,457	80		
APPLERA CORP	COM AP BIO	03802010	114,432,786	4,123,704	4,110,954	9,710	3,040	
APPLERA CORP	COM CE GEN	03802020	12,767,457	413,856	409,607	3,449	800	
APPLICA INC	COM	03815A10	980,970	158,221	158,221			
APPLIED INDL TECHNOL	COM	03820C10	2,468,282	150,505	150,505			
APPLIED MICRO CIRCUI	COM	03822W10	85,758,007	5,197,455	5,184,007	5,016	8,432	
APPLIED MATLS INC	COM	03822210	754,368,082	17,341,795	16,517,199	668,629	155,967	
APTARGROUP INC	COM	03833610	16,834,370	552,490	269,720	178,130	104,640	
ARADIGM CORP	COM	03850510	757,114	131,672	131,272		400	
ARBITRON INC	COM	03875Q10	4,158,607	180,809	180,809			
ARCH CHEMICALS INC	COM	03937R10	3,003,811	141,024	141,024			
ARCH COAL INC	COM	03938010	7,836,322	261,385	260,639	305	441	
ARCH WIRELESS INC	COM	03939210	429,720	687,552	685,122	2,430		
ARCHER DANIELS MIDLA	COM	03948310	161,301,503	12,266,274	12,243,565	12,660	10,049	
ARCHSTONE CMNTYS TR	SH BEN INT	03958110	28,657,401	1,164,935	1,050,795	114,140		
ARCTIC CAT INC	COM	03967010	1,740,411	127,158	127,138	20		
ARDEN RLTY INC	COM	03979310	14,987,486	635,063	635,063			
AREA BANCSHARES CORP	COM	03987210	1,620,107	101,657	101,657			
AREMISSOFT CORP DEL	COM	04002610	4,758,364	366,028	366,028			
ARGONAUT GROUP INC	COM	04015710	2,398,569	151,091	150,471	620		
ARGOSY GAMING CO	COM	04022810	11,923,524	456,840	456,840			
ARGUSS COMMUNICATION	COM	04028210	736,432	124,819	74,153	50,666		
ARIAD PHARMACEUTICAL	COM	04033A10	851,416	154,803	154,303	500		
ARIBA INC	COM	04033V10	10,376,119	1,312,436	1,310,321	495	1,620	
ARKANSAS BEST CORP D	COM	04079010	3,421,451	217,235	217,235			
ARMOR HOLDINGS INC	COM	04226010	1,964,195	111,602	111,502	100		
ARMSTRONG HLDGS INC	COM	04238410	1,305,655	322,384	318,734	3,650		
ARNOLD INDS INC	COM	04259510	3,060,041	160,531	160,411	120		
ARROW ELECTRS INC	COM	04273510	22,562,054	998,321	995,271	2,600	450	
ARROW INTL INC	COM	04276410	3,481,795	92,233	92,233			
Page Total			1,896,949,973					

Page 6 of 72

ART TECHNOLOGY GROUP	COM	04289L10	5,708,052	475,671	475,431	140	1	
ARTESYN TECHNOLOGIES	COM	04312710	2,833,976	262,114	261,814	300		
ARTHROCARE CORP	COM	04313610	2,157,848	154,132	154,132			
ARVINMERITOR INC	COM	04335310	10,605,422	772,427	770,831	1,197	3	
ASHLAND INC	COM	04420410	60,072,576	1,564,390	1,558,776	3,720	1,8	
ASIAINFO HLDGS INC	COM	04518A10	275,431	22,716	22,216	500		
ASPECT COMMUNICATION	COM	04523Q10	1,291,237	292,003	291,603	400		
ASPECT MED SYS INC	COM	04523510	270,083	23,233	22,757	476		
ASPEN TECHNOLOGY INC	COM	04532710	5,628,746	235,759	235,459	300		
ASSOCIATED BANC CORP	COM	04548710	22,828,053	686,558	684,708	1,670	1	
ASSOCIATED ESTATES R	COM	04560410	522,361	62,260	62,260			
AT HOME CORP	COM SER A	04591910	6,803,462	1,518,630	1,511,030	7,440	1	

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

ASTEC INDS INC	COM	04622410	1,451,893	111,154	111,054	100	
ASTORIA FINL CORP	COM	04626510	155,202,422	2,904,400	635,827	2,268,273	3
ASTRAZENECA PLC	SPONSORED	04635310	12,117,987	251,150	22,235	228,915	
ASYST TECHNOLOGY COR	COM	04648X10	3,568,669	274,513	274,493	20	
ATLANTIC COAST AIRLI	COM	04839610	5,435,514	258,834	258,834		
ATLAS AIR WORLDWIDE	COM	04916410	10,591,296	376,245	333,225	38,000	5,0
ATMEL CORP	COM	04951310	38,494,565	3,923,213	3,908,033	13,580	1,6
ATMOS ENERGY CORP	COM	04956010	6,834,884	287,180	287,080	100	
ATWOOD OCEANICS INC	COM	05009510	3,072,314	75,081	75,081		
AUDIOVOX CORP	CL A	05075710	793,720	103,673	103,673		
AURORA FOODS INC	COM	05164B10	886,843	128,528	128,528		
AURORA BIOSCIENCES C	COM	05192010	2,754,716	154,110	154,110		
AUTODESK INC	COM	05276910	50,151,141	1,640,964	1,639,444	1,320	2
AUTOLIV INC	COM	05280010	9,651,616	617,111	595,765	13,048	8,2
AUTOMATIC DATA PROCE	COM	05301510	875,026,241	16,090,957	3,077,573	1,957,325	1,056,0
AUTONATION INC	COM	05329W10	19,981,953	2,220,217	2,214,077	5,500	6
AUTOZONE INC	COM	05333210	63,122,895	2,252,780	2,250,365	2,215	2
AVANEX CORP	COM	05348W10	789,198	74,664	69,321	2,343	3,0
AVALONBAY CMNTYS INC	COM	05348410	35,438,295	773,593	711,493	62,100	
AVANT CORP	COM	05348710	5,149,056	298,496	297,896	600	
AVANT IMMUNOTHERAPEU	COM	05349110	1,575,979	365,487	365,467	20	
AVAYA INC	COM	05349910	69,656,548	5,358,196	5,290,769	39,870	27,5
AVERY DENNISON CORP	COM	05361110	133,344,634	2,563,334	2,318,863	190,923	53,5
AVICI SYS INC	COM	05367L10	317,536	39,692	32,290	7,402	
AVID TECHNOLOGY INC	COM	05367P10	2,374,771	177,553	177,553		
AVIGEN INC	COM	05369010	1,528,542	125,424	125,424		
AVIRON	COM	05376210	10,324,873	248,421	221,391	22,425	4,6
AVISTA CORP	COM	05379B10	6,385,241	362,386	362,346	40	
AVNET INC	COM	05380710	19,168,053	935,027	932,551	1,404	1,0
Page Total			1,664,188,642				

Page 7 of 72

AVOCENT CORP	COM	05389310	9,991,662	458,081	456,922	959	20
AVON PRODS INC	COM	05430310	190,364,876	4,760,312	4,728,702	26,910	4,70
AWARE INC MASS	COM	05453N10	1,335,699	138,774	138,234	540	
AXA	SPONSORED	05453610	20,464,181	373,775	59,804	313,971	
AXCELIS TECHNOLOGIES	COM	05454010	7,653,049	661,914	657,834	4,080	
AZTAR CORP	COM	05480210	3,277,121	308,871	308,851	20	
BB&T CORP	COM	05493710	256,089,053	7,281,463	7,268,141	12,822	50
B A S F A G	SPONSORED	05526250	828,200	20,500	20,500		
BHC COMMUNICATIONS I	CL A	05544810	4,938,978	40,818	40,548	270	
BISYS GROUP INC	COM	05547210	30,630,195	573,202	572,372	630	20
BJS WHOLESALE CLUB I	COM	05548J10	38,766,251	810,162	804,842	5,120	20
BJ SVCS CO	COM	05548210	57,538,784	808,129	807,399	530	20
BOK FINL CORP	COM NEW	05561Q20	2,372,271	96,583	96,583		
BP AMOCO P L C	SPONSORED	05562210	3,713,476,049	74,838,292	74,649,398	188,894	
BRE PROPERTIES INC	CL A	05564E10	13,309,598	459,110	459,110		
BSB BANCORP	COM	05565210	1,436,804	76,377	76,257	120	
BMC SOFTWARE INC	COM	05592110	121,885,908	5,669,112	5,662,147	6,585	38
BACOU USA INC	COM	05643910	947,284	37,280	37,200	80	
BAKER HUGHES INC	COM	05722410	258,263,081	7,112,726	6,596,617	470,274	45,83
BALDOR ELEC CO	COM	05774110	4,350,424	206,671	206,651	20	
BALDWIN & LYONS INC	CL B	05775520	1,853,124	85,944	85,944		
BALL CORP	COM	05849810	28,529,993	621,975	619,780	2,095	10
BALLY TOTAL FITNESS	COM	05873K10	5,603,157	190,260	190,200	60	
BANCFIRST CORP	COM	05945F10	1,218,616	30,949	30,949		
BANCO SANTANDER CENT	ADR	05964H10	18,856,058	2,078,948	158,110	1,920,838	

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

BANCORPSOUTH INC	COM	05969210	9,567,130	648,619	648,389	230	
BANCWEST CORP NEW	COM	05979010	15,379,536	640,814	639,014	1,800	
BANDAG INC	COM	05981510	4,417,200	164,944	164,944		
BANGOR HYDRO ELEC CO	COM	06007710	327,822	12,498	12,423		7
BANK OF AMERICA CORP	COM	06050510	1,760,652,744	32,158,041	31,934,797	152,704	70,54
BANK OF GRANITE CORP	COM	06240110	1,967,128	92,846	89,090	3,756	
BANK NEW YORK INC	COM	06405710	728,268,512	14,790,181	14,603,821	81,844	104,51
BANK ONE CORP	COM	06423A10	829,302,330	22,921,568	22,821,391	66,927	33,25
BANK TOKYO-MITSUBISHI	SPONSORED	06537910	14,377,376	1,500,770	247,416	1,253,354	
BANKATLANTIC BANCORP	CL A	06590850	1,729,536	270,240	270,240		
BANKNORTH GROUP INC	COM	06646R10	30,930,985	1,556,276	1,421,758	74,246	60,27
BANKUNITED FINL CORP	CL A	06652B10	220,143	20,013	20,013		
BANTA CORP	COM	06682110	7,007,110	288,953	281,753	2,000	5,20
BARCLAYS PLC	ADR	06738E20	27,736,132	220,478	22,650	197,828	
BARD C R INC	COM	06738310	42,884,930	944,602	931,861	12,741	
BARNES & NOBLE INC	COM	06777410	17,930,497	750,230	747,550	2,480	20
Page Total			8,286,679,527				

Page 8 of 72

BARNES GROUP INC	COM	06780610	2,509,026	132,054	129,454	500	2,1
BARRICK GOLD CORP	COM	06790110	78,962,281	5,525,702	5,524,202	1,500	
BARR LABS INC	COM	06830610	44,832,485	784,196	783,546	650	
BARRA INC	COM	06831310	9,806,616	181,604	181,354	250	
BARRETT RES CORP	COM PAR \$0	06848020	13,883,319	231,196	230,116	1,080	
BASS PUB LTD CO	SPONSORED	06990420	1,197,560	122,200	122,200		
BASSETT FURNITURE IN	COM	07020310	665,065	52,162	52,162		
BAUSCH & LOMB INC	COM	07170710	44,593,245	976,637	975,287	1,250	1
BAXTER INTL INC	COM	07181310	769,812,810	8,177,319	5,891,344	2,283,887	2,0
BAY VIEW CAP CORP DE	COM	07262L10	950,104	200,444	197,444	3,000	
BE AEROSPACE INC	COM	07330210	294,716	16,039	16,039		
BE FREE INC	COM	07330810	208,347	128,214	128,214		
BEA SYS INC	COM	07332510	99,341,315	3,381,832	3,356,214	25,338	2
BEAR STEARNS COS INC	COM	07390210	91,184,153	1,993,532	1,990,563	2,763	2
BEASLEY BROADCAST GR	CL A	07401410	856,665	57,111	57,111		
BEBE STORES INC	COM	07557110	623,040	28,160	28,160		
BECKMAN COULTER INC	COM	07581110	25,787,438	659,694	645,180	814	13,7
BECTON DICKINSON & C	COM	07588710	360,306,066	10,201,191	10,175,021	16,790	9,3
BED BATH & BEYOND IN	COM	07589610	121,176,062	4,933,477	4,878,103	53,094	2,2
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	3,750,649	199,928	199,928		
BEL FUSE INC	CL A	07734720	625,214	26,964	26,964		
BEL FUSE INC	CL B	07734730	748,431	32,105	32,085	20	
BELCO OIL & GAS CORP	COM	07741010	1,043,178	118,543	118,543		
BELDEN INC	COM	07745910	4,525,686	225,720	225,460	260	
BELL & HOWELL CO NEW	COM	07785210	2,744,605	121,712	121,712		
BELLSOUTH CORP	COM	07986010	7,076,077,782	172,924,677	172,089,965	412,959	421,7
BELO CORP	COM SER A	08055510	16,604,988	1,008,196	1,005,046	2,750	4
BEMIS INC	COM	08143710	33,103,864	1,000,419	986,563	5,680	8,1
BENCHMARK ELECTRS IN	COM	08160H10	3,002,805	153,990	153,690	300	
BERGEN BRUNSWIG CORP	CL A	08373910	30,724,790	1,850,891	1,849,371	1,020	5
BERKLEY W R CORP	COM	08442310	7,082,755	157,178	156,678	500	
BERKSHIRE HATHAWAY I	CL B	08467020	381,189,504	175,179	170,864	2,108	2,2
BERRY PETE CO	CL A	08578910	1,943,617	149,509	149,509		
BEST BUY INC	COM	08651610	149,544,262	4,158,628	4,114,593	35,825	8,2
BETHLEHEM STL CORP	COM	08750910	2,644,440	1,092,744	1,092,644	100	
BEVERLY ENTERPRISES	COM NEW	08785130	6,140,352	767,544	767,544		
BINDVIEW DEV CORP	COM	09032710	883,661	285,605	285,545	60	
BIO RAD LABS INC	CL A	09057220	2,344,248	65,118	65,118		

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

BIO TECHNOLOGY GEN C	COM	09057810	2,642,995	423,557	423,174	383	
BIOCRYST PHARMACEUTI	COM	09058V10	483,118	78,086	78,086		
BIOGEN INC	COM	09059710	176,137,656	2,782,058	2,761,378	14,440	6,2
Page Total			9,570,978,913				

Page 9 of 72

BIOMARIN PHARMACEUTI	COM	09061G10	823,387	110,715	110,715		
BIOMET INC	COM	09061310	130,255,007	3,306,720	3,298,423	8,177	12
BIOPURE CORP	CL A	09065H10	5,367,451	403,204	302,954	88,195	12,05
BIOVAIL CORP	COM	09067J10	19,259,963	533,074	236,140	296,934	
BIOSITE DIAGNOSTICS	COM	09094510	4,090,912	109,091	108,891	200	
BLACK & DECKER CORP	COM	09179710	60,932,345	1,658,023	1,649,278	8,245	50
BLACK BOX CORP DEL	COM	09182610	7,867,643	176,555	176,235	320	
BLACK HILLS CORP	COM	09211310	12,821,883	280,505	275,390	1,240	3,87
BLACKROCK INC	CL A	09247X10	4,821,444	133,929	133,929		
BLANCH E W HLDGS INC	COM	09321010	741,099	93,220	93,220		
BLOCK H & R INC	COM	09367110	91,044,522	1,818,708	1,785,673	17,535	15,50
BLOCKBUSTER INC	CL A	09367910	3,047,047	203,272	203,172	100	
BLYTH INC	COM	09643P10	11,093,411	481,276	481,196	80	
BOB EVANS FARMS INC	COM	09676110	13,933,537	784,988	784,988		
BOCA RESORTS INC	CL A	09688T10	2,568,379	221,412	221,372	40	
BOEING CO	COM	09702310	4,790,331,536	85,986,924	85,836,136	91,330	59,45
BOISE CASCADE CORP	COM	09738310	78,282,523	2,493,074	1,177,889	1,315,185	
BONE CARE INTL INC	COM	09807210	895,859	54,709	54,709		
BORDERS GROUP INC	COM	09970910	14,261,792	847,403	846,063	1,140	20
BORG WARNER INC	COM	09972410	12,452,834	310,777	310,377	200	20
BORLAND SOFTWARE COR	COM	09984910	3,064,854	439,784	439,784		
BOSTON PRIVATE FINL	COM	10111910	534,275	30,100	10,100		20,00
BOSTON PROPERTIES IN	COM	10112110	35,913,722	934,037	854,537	79,500	
BOSTON SCIENTIFIC CO	COM	10113710	138,481,153	6,862,297	6,837,612	9,830	14,85
BOTTOMLINE TECH DEL	COM	10138810	475,456	65,301	65,301		
BOWATER INC	COM	10218310	23,560,644	497,060	495,340	1,620	10
BOWNE & CO INC	COM	10304310	3,133,780	283,600	283,440	160	
BOYD GAMING CORP	COM	10330410	851,366	252,631	252,631		
BOYDS COLLECTION LTD	COM	10335410	4,086,814	430,191	430,191		
BOYKIN LODGING CO	COM	10343010	1,969,228	177,408	177,308	100	
BRADY CORP	CL A	10467410	5,008,258	148,613	146,973	1,540	10
BRANDYWINE RLTY TR	SH BEN INT	10536820	10,845,141	544,982	488,932	56,050	
BRAUN CONSULTING INC	COM	10565110	229,210	56,428	56,428		
BRIGGS & STRATTON CO	COM	10904310	19,027,414	495,893	495,493	400	
BRIGHT HORIZON FAMIL	COM	10919510	2,996,414	126,431	91,272	35,159	
BRIGHTPOINT INC	COM	10947310	1,037,522	431,223	429,223	2,000	
BRINKER INTL INC	COM	10964110	64,103,576	2,296,796	2,269,540	17,206	10,05
BRIO TECHNOLOGY INC	COM	10970410	617,226	101,819	101,819		
BRISTOL MYERS SQUIBB	COM	11012210	2,416,323,274	40,678,843	38,095,745	1,306,845	1,276,25
BRITISH AMERN TOB PL	SPONSORED	11044810	18,146,798	1,189,954		1,189,954	
BRITISH TELECOMMUNIC	ADR FINAL	11102140	6,512,172	87,647	15,050	72,597	
Page Total			8,021,810,871				

Page 10 of 72

BROADBASE SOFTWARE	COM	11130R10	797,813	392,818	392,518	300	
BROADCOM CORP	CL A	11132010	123,185,180	4,262,463	4,259,093	2,850	

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

BROADVISION INC	COM	11141210	26,005,582	4,866,314	4,864,484	1,690	
BROADWING INC	COM	11162010	40,388,499	2,109,060	2,101,444	5,280	2,
BROCADE COMMUNICATIO	COM	11162110	38,426,089	1,839,449	1,746,274	73,875	19,
BROOKLINE BANCORP IN	COM	11373910	1,375,959	103,846	92,264	11,582	
BROOKS AUTOMATION IN	COM	11434A10	5,162,213	129,867	129,222	645	
BROOKTROUT INC	COM	11458010	569,420	92,035	92,035		
BROWN & BROWN INC	COM	11523610	5,770,385	169,468	169,468		
BROWN FORMAN CORP	CL B	11563720	71,814,422	1,159,232	1,157,892	1,340	
BROWN TOM INC	COM NEW	11566020	8,012,961	242,817	242,357	360	
BROWN SHOE INC NEW	COM	11573610	2,564,485	136,047	135,987	60	
BRUKER DALTONICS INC	COM	11679510	927,101	59,100	59,100		
BRUNSWICK CORP	COM	11704310	34,640,079	1,764,650	1,762,490	2,160	
BRUSH ENGINEERED MAT	COM	11742110	2,735,022	146,650	146,650		
BSQUARE CORP	COM	11776U10	2,684,880	242,712	242,512	200	
BUCA INC	COM	11776910	883,109	47,428	47,288	140	
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	847,224	25,200	13,400	10,800	1,
BUCKEYE TECHNOLOGIES	COM	11825510	2,325,426	202,211	201,711	500	
BUCKLE INC	COM	11844010	1,371,937	73,170	73,170		
BURLINGTON COAT FACT	COM	12157910	4,998,461	253,729	253,729		
BURLINGTON NORTHN SA	COM	12189T10	250,629,167	8,249,808	8,115,723	111,169	22,
BURLINGTON RES INC	COM	12201410	189,334,117	4,230,930	4,114,469	98,154	18,
BURNHAM PAC PPTYS IN	COM	12232C10	1,132,332	236,395	236,395		
BUSH INDS INC	CL A	12316410	841,219	58,418	58,418		
C&D TECHNOLOGIES INC	COM	12466110	7,474,190	270,804	270,464	340	
CBL & ASSOC PPTYS IN	COM	12483010	18,591,963	698,946	625,631	73,315	
CCC INFORMATION SVCS	COM	12487Q10	1,305,662	150,839	150,839		
CB RICHARD ELLIS SVC	COM	12489L10	2,267,253	150,949	150,909	40	
CBRL GROUP INC	COM	12489V10	11,584,791	636,982	636,422	360	
CCBT FINL COS INC	COM	12500Q10	376,250	17,200		9,200	8,
C-CUBE MICROSYSTEMS	COM	12501N10	4,394,731	356,947	356,347	600	
C COR NET CORP	COM	12501010	1,574,360	235,436	235,376	60	
C D I CORP	COM	12507110	1,149,707	88,439	88,439		
CDW COMPUTER CTRS IN	COM	12512910	21,285,313	686,623	685,823	500	
CEC ENTMT INC	COM	12513710	10,526,250	237,345	237,125	220	
CH ENERGY GROUP INC	COM	12541M10	5,789,316	130,832	129,196	1,536	
C H ROBINSON WORLDWI	COM	12541W10	23,865,689	871,806	870,546	1,060	
CIGNA CORP	COM	12550910	341,380,429	3,179,773	3,122,221	34,839	22,
CIT GROUP INC	CL A	12557710	130,806,617	4,529,315	4,523,985	5,190	
CLECO CORP NEW	COM	12561W10	11,706,056	257,559	255,739	1,720	
Page Total			1,411,501,659				

Page 11 of 72

CMGI INC	COM	12575010	4,061,475	1,599,006	1,583,101	14,695	1,2
CMS ENERGY CORP	COM	12589610	72,828,269	2,461,246	2,458,256	2,990	
CPI CORP	COM	12590210	1,160,747	58,772	58,772		
CPB INC	COM	12590310	1,601,630	55,589	55,589		
CSS INDS INC	COM	12590610	898,952	41,142	41,142		
CSK AUTO CORP	COM	12596510	859,326	124,540	124,460	80	
CNA FINL CORP	COM	12611710	8,630,420	246,513	245,953	560	
CNA SURETY CORP	COM	12612L10	1,712,522	128,955	128,955		
CNF INC	COM	12612W10	16,271,454	563,221	562,421	700	1
CNET NETWORKS INC	COM	12613R10	6,082,673	543,727	542,323	1,304	1
CSG SYS INTL INC	COM	12634910	24,064,328	584,270	567,050	17,020	2
CSX CORP	COM	12640810	140,631,414	4,173,039	4,144,755	20,196	8,0
CTC COMMUNICATIONS G	COM	12641910	760,375	120,465	108,815	100	11,5
CT COMMUNICATIONS IN	COM NEW	12642640	1,535,316	120,417	120,277	140	
CTS CORP	COM	12650110	4,591,456	221,275	220,955	320	

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

CUNO INC	COM	12658310	3,661,656	126,264	126,224	40		
CVB FINL CORP	COM	12660010	2,319,355	145,232	145,232			
CVS CORP	COM	12665010	453,715,878	7,757,153	7,603,176	116,735	37,2	
CV THERAPEUTICS INC	COM	12666710	4,180,473	126,681	126,681			
CABLE & WIRELESS PUB	SPONSORED	12683020	8,549,865	415,042	43,150	371,892		
CABLEVISION SYS CORP	CL A	12686C10	42,516,155	604,266	599,196	2,543	2,5	
CABLEVISION SYS CORP	CL A RAINB	12686C84	6,624,254	254,779	254,779			
CABLETRON SYS INC	COM	12692010	42,767,744	3,315,329	3,293,826	21,283	2	
CABLE DESIGN TECHNOL	COM	12692410	7,354,255	548,825	548,425	400		
CACHEFLOW INC	COM	12694610	506,013	114,044	113,794	200		
CABOT CORP	COM	12705510	87,419,556	2,775,224	986,561	34,924	1,753,7	
CABOT INDUSTRIAL TRU	COM	12707210	11,006,221	567,331	567,331			
CABOT MICROELECTRONI	COM	12709P10	32,866,023	742,735	282,767	15,256	444,7	
CABOT OIL & GAS CORP	CL A	12709710	7,052,427	261,201	206,783	14,432	39,9	
CACI INTL INC	CL A	12719030	2,143,881	79,403	79,403			
CADENCE DESIGN SYSTE	COM	12738710	48,989,569	2,649,517	2,639,307	6,530	3,6	
CADIZ INC	COM	12753710	2,824,353	284,226	284,226			
CADMUS COMMUNICATION	COM	12758710	266,846	25,115	25,115			
CAL DIVE INTL INC	COM	12791410	4,634,540	182,642	181,242	1,400		
CALGON CARBON CORP	COM	12960310	2,017,752	269,753	269,753			
CALIFORNIA AMPLIFIER	COM	12990010	489,833	97,363	97,030	333		
CALIFORNIA WTR SVC G	COM	13078810	2,921,804	102,161	102,161			
CALIPER TECHNOLOGIES	COM	13087610	754,843	46,812	46,455	357		
CALLAWAY GOLF CO	COM	13119310	29,066,049	1,308,692	1,307,232	1,260	2	
CALLON PETE CO DEL	COM	13123X10	606,681	49,124	49,124			
CALPINE CORP	COM	13134710	271,388,154	4,928,058	4,920,133	7,425	5	
Page Total			1,362,334,537					

Page 12 of 72

CAMBREX CORP	COM	13201110	11,510,845	277,036	247,336	29,600	100	
CAMBRIDGE TECH PARTN	COM	13252410	1,382,002	368,534	368,534			
CAMDEN PPTY TR	SH BEN INT	13313110	12,898,273	387,918	387,918			
CAMINUS CORP	COM	13376610	668,167	32,694	32,694			
CAMPBELL SOUP CO	COM	13442910	232,719,619	7,791,082	7,759,843	11,087	20,152	6,
CANON INC	ADR	13800630	21,779,669	595,887	68,600	527,287		
CAPITAL CITY BK GROU	COM	13967410	705,160	27,997	27,997			
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	5,048,496	315,531	315,431	100		
CAPITAL ONE FINL COR	COM	14040H10	204,339,900	3,681,800	3,628,948	49,687	3,165	3,
CAPITOL FED FINL	COM	14057C10	5,097,066	319,826	319,826			
CAPSTONE TURBINE COR	COM	14067D10	1,270,519	44,776	44,776			
CAPSTEAD MTG CORP	COM NEW	14067E40	1,845,061	137,897	137,897			
CARBO CERAMICS INC	COM	14078110	1,178,482	34,918	34,618	300		
CARAUSTAR INDS INC	COM	14090910	6,253,811	778,709	225,533	553,176		
CARDINAL HEALTH INC	COM	14149Y10	578,754,533	5,981,959	5,860,130	103,100	18,729	5,
CARDIODYNAMICS INTL	COM	14159710	667,087	184,024	184,024			
CAREER EDUCATION COR	COM	14166510	10,605,011	211,045	210,705	340		
CAREMARK RX INC	COM	14170510	22,794,402	1,748,037	1,746,125	1,450	462	1,
CARLISLE COS INC	COM	14233910	11,106,490	340,481	340,181	200	100	
CARLTON COMMUNICATIO	ADR	14287220	379,288	13,200	13,200			
CARNIVAL CORP	COM	14365810	241,502,155	8,727,942	8,677,025	42,017	8,900	7,
CARPENTER TECHNOLOGY	COM	14428510	50,034,019	1,783,744	225,260	1,558,484		
CARRAMERICA RLTY COR	COM	14441810	17,055,234	597,800	597,310	490		
CARREKER CORP	COM	14443310	9,362,497	492,763	492,763			
CARRIER ACCESS CORP	COM	14446010	419,385	79,883	79,883			
CARTER WALLACE INC	COM	14628510	9,068,211	364,039	364,039			

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

CASCADE CORP	COM	14719510	469,169	36,740	36,740		
CASCADE NAT GAS CORP	COM	14733910	1,602,521	78,748	78,748		
CASELLA WASTE SYS IN	CL A	14744810	1,130,548	126,502	126,502		
CASEYS GEN STORES IN	COM	14752810	4,261,568	357,005	356,485	520	
CASH AMER INTL INC	COM	14754D10	1,031,918	169,167	169,167		
CASINO DATA SYS	COM	14758310	315,237	35,900	900		35,000
CASS INFORMATION SYS	COM	14808P10	982,952	53,494			53,494
CATALINA MARKETING C	COM	14886710	17,170,382	527,184	524,784	500	1,900
CATALYTICA ENERGY SY	COM	14888410	371,673	17,752	17,752		
CATELLUS DEV CORP	COM	14911110	18,193,801	1,155,162	1,037,892	117,270	1,
CATERPILLAR INC DEL	COM	14912310	357,019,614	8,044,606	7,942,456	66,645	35,505 7,
CATHAY BANCORP INC	COM	14915010	3,719,229	76,488	69,488		7,000
CATO CORP NEW	CL A	14920510	1,862,838	123,678	123,678		
CEDAR FAIR L P	DEPOSITRY	15018510	715,950	32,250	25,250	7,000	
CELL GENESYS INC	COM	15092110	3,817,703	267,909	267,709	200	
Page Total			1,871,110,485				

Page 13 of 72

CELERITEK INC	COM	15092610	1,033,260	81,040	81,040		
CELL THERAPEUTICS IN	COM	15093410	3,983,466	222,081	222,081		
CELGENE CORP	COM	15102010	10,767,750	430,710	429,790	820	100
CELL PATHWAYS INC NE	COM	15114R10	648,923	158,506	158,506		
CELSION CORPORATION	COM	15117N10	303,888	237,413	237,413		
CENDANT CORP	COM	15131310	210,559,465	14,431,766	14,352,731	45,265	33,770 1
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,265,395	119,096	119,096		
CENTER TR INC	COM	15184510	258,661	65,985	65,985		
CENTERPOINT PPTYS TR	SH BEN INT	15189510	16,523,150	354,194	310,714	43,480	
CENTEX CONSTRUCTION	COM	15231R10	3,505,418	124,748	109,548	200	15,000
CENTEX CORP	COM	15231210	51,095,220	1,226,776	1,225,176	1,500	100
CENTILLIUM COMMUNICA	COM	15231910	1,161,930	47,548	47,548		
CENTRAL GARDEN & PET	COM	15352710	1,027,624	120,897	120,897		
CENTRAL PKG CORP	COM	15478510	1,898,078	104,290	104,190	100	
CENTRAL VT PUB SVC C	COM	15577110	312,419	18,946	18,946		
CENTURA BKS INC	COM	15640T10	13,338,346	269,734	268,774	860	100
CENTURY ALUM CO	COM	15643110	1,175,664	73,479	73,479		
CENTURY BUSINESS SVC	COM	15649010	1,321,480	528,592	478,592	50,000	
CENTURY SOUTH BKS IN	COM	15668310	2,413,674	74,699	74,699		
CENTURYTEL INC	COM	15670010	84,642,300	2,944,080	2,623,732	252,070	68,278
CEPHALON INC	COM	15670810	12,014,346	249,976	247,048	2,868	60
CERIDIAN CORP	COM	15677T10	32,841,773	1,775,231	1,775,231		
CERIDIAN CORP NEW	COM	15677910	567,901	40,420	40,420		
CERNER CORP	COM	15678210	22,166,017	647,183	646,783	400	
CERUS CORP	COM	15708510	3,363,648	76,230	76,230		
CHAMPION ENTERPRISES	COM	15849610	1,919,209	372,662	372,662		
CHAMPIONSHIP AUTO RA	COM	15871110	1,399,469	86,387	80,047	240	6,100
CHARLES RIV LABS INT	COM	15986410	979,902	39,592	16,592	23,000	
CHARTER ONE FINL INC	COM	16090310	109,090,415	3,854,785	3,838,740	15,655	390
CHARTER MUN MTG ACCE	SH BEN INT	16090810	2,063,147	135,466	135,466		
CHARMING SHOPPES INC	COM	16113310	3,896,438	751,193	751,193		
CHARTER COMMUNICATIO	CL A	16117M10	14,940,350	660,347	658,627	1,720	
CHARTERED SEMICONDUCT	ADR	16133R10	9,991,071	415,481	32,400	383,081	
CHATEAU CMNTYS INC	COM	16172610	7,043,137	232,831	232,831		
CHEAP TICKETS INC	COM	16267210	678,468	66,192	66,192		
CHECKFREE CORP NEW	COM	16281310	17,882,477	607,483	606,608	575	300
CHECKPOINT SYS INC	COM	16282510	2,813,576	297,733	297,733		
CHEESECAKE FACTORY I	COM	16307210	12,795,814	347,599	345,024	2,475	100
CHELSEA PPTY GROUP I	COM	16342110	16,504,504	391,102	344,042	47,060	

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

CHEMED CORP	COM	16359610	2,531,572	72,851	72,771	80
CHEMFIRST INC	COM	16361A10	3,059,366	114,798	114,798	
Page Total			685,778,711			

Page 14 of 72

CHEMICAL FINL CORP	COM	16373110	2,546,797	113,191	113,191	
CHESAPEAKE CORP	COM	16515910	2,923,706	126,294	126,194	100
CHESAPEAKE ENERGY CO	COM	16516710	8,434,483	953,049	952,249	800
CHEVRON CORPORATION	COM	16675110	1,123,504,165	12,796,175	12,534,262	124,641 137,272
CHICOS FAS INC	COM	16861510	3,556,197	108,381	108,381	
CHILDRENS PL RETAIL	COM	16890510	3,368,688	140,362	140,162	200
CHOICE HOTELS INTL I	COM	16990510	5,536,128	404,097	403,947	150
CHIQUITA BRANDS INTL	COM	17003210	359,061	276,201	276,201	
CHIRON CORP	COM	17004010	146,906,399	3,348,294	3,340,427	7,067 800
CHITTENDEN CORP	COM	17022810	7,399,641	237,168	223,529	5,339 8,300
CHOICE ONE COMMUNICA	COM	17038P10	494,731	79,963	79,358	605
CHOICEPOINT INC	COM	17038810	20,899,959	618,342	616,566	1,626 150
CHRIS CRAFT INDS INC	COM	17052010	15,547,925	245,817	245,422	295 100
CHROMAVISION MED SYS	COM	17111P10	455,581	97,201	97,201	
CHUBB CORP	COM	17123210	252,732,873	3,488,858	3,418,389	29,757 40,712
CHURCH & DWIGHT INC	COM	17134010	10,110,860	465,295	465,195	100
CHURCHILL DOWNS INC	COM	17148410	2,517,350	82,401	82,401	
CIBER INC	COM	17163B10	1,729,823	354,472	352,488	1,984
CIENA CORP	COM	17177910	77,660,260	1,860,126	1,855,706	4,200 220
CINCINNATI FINL CORP	COM	17206210	114,186,879	3,009,908	3,000,888	8,440 580
CINERGY CORP	COM	17247410	105,298,755	3,138,562	3,133,094	4,688 780
CIRCUIT CITY STORE I	CIRCT					
	CITY	17273710	39,982,659	3,771,949	3,766,879	4,810 260
CISCO SYS INC	COM	17275R10	2,396,404,926	151,556,092	146,348,982	3,530,175 1,676,935 1
CIRRUS LOGIC CORP	COM	17275510	12,863,266	861,168	858,498	540 2,130
CITADEL COMMUNICATIO	COM	17285320	7,296,633	293,332	293,012	220 100
CINTAS CORP	COM	17290810	94,532,628	2,398,088	2,384,466	2,672 10,950
CITIGROUP INC	COM	17296710	9,572,047,300	212,806,743	210,642,986	1,635,451 528,306
CITIZENS BKG CORP MI	COM	17442010	9,690,023	363,099	362,099	1,000
CITIZENS COMMUNICATI	COM	17453B10	63,168,015	4,993,519	4,970,263	23,056 200
CITRIX SYS INC	COM	17737610	73,498,057	3,479,198	3,472,958	6,020 220
CITY BK LYNNWOOD WAS	COM	17770A10	1,088,918	52,478	52,478	
CITY HLDG CO	COM	17783510	256,465	28,697	28,497	200
CITY NATL CORP	COM	17856610	16,895,291	439,867	439,767	100
CLAIRES STORES INC	COM	17958410	9,035,867	510,501	509,221	1,080 200
CLARCOR INC	COM	17989510	4,516,257	195,509	195,409	100
CLARENT CORP DEL	COM	18046110	2,269,272	189,106	189,106	
CLARUS CORP	COM	18270710	662,432	103,911	103,911	
CLAYTON HOMES INC	COM	18419010	16,592,536	1,376,974	1,375,404	650 920
CLEAR CHANNEL COMMUN	COM	18450210	579,831,189	10,648,874	10,581,477	63,521 3,876
CLEVELAND CLIFFS INC	COM	18589610	1,478,052	82,114	82,014	100
CLOROX CO DEL	COM	18905410	144,310,746	4,588,577	4,574,342	7,295 6,940
Page Total			14,952,590,793			

Page 15 of 72

CLOSURE MED CORP	COM	18909310	821,814	48,342	48,342	
COACH INC	COM	18975410	575,309	19,900	19,800	100

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

COACHMEN INDS INC	COM	18987310	1,120,173	125,159	125,159		
COCA COLA BOTTLING C	COM	19109810	1,218,164	30,125	30,125		
COCA COLA CO	COM	19121610	2,310,019,352	51,151,890	48,386,501	1,242,744	1,522,645
COCA COLA ENTERPRISE	COM	19121910	120,079,683	6,753,638	6,743,653	9,035	950
COGNEX CORP	COM	19242210	5,951,038	240,446	227,886	460	12,100
COGNIZANT TECHNOLOGY	CL A	19244610	3,579,422	119,068	119,068		
COHERENT INC	COM	19247910	7,540,093	212,397	212,087	310	
COHU INC	COM	19257610	2,555,358	164,205	164,185	20	
COINSTAR INC	COM	19259P30	2,714,823	162,079	162,039	40	
COLDWATER CREEK INC	COM	19306810	565,007	25,078	25,078		
COLE KENNETH PRODINS	CL A	19329410	1,524,020	61,083	61,083		
COLLATERAL THERAPEUT	COM	19392110	469,712	48,959	48,959		
COLGATE PALMOLIVE CO	COM	19416210	604,178,689	10,933,382	10,700,131	174,102	59,149
COLLINS & AIKMAN COR	COM	19483010	2,108,396	481,369	481,369		
COLONIAL BANCGROUP I	COM	19549330	15,248,649	1,172,973	1,158,601	14,372	
COLONIAL PPTYS TR	COM SH BEN	19587210	5,587,699	208,108	208,108		
COLUMBIA FINL KY INC	COM	19764R10	216,800	27,100	27,100		
COLUMBIA LABS INC	COM	19777910	972,585	161,559	161,559		
COLUMBIA SPORTSWEAR	COM	19851610	2,866,765	63,028	62,728	300	
COLUMBUS MCKINNON CO	COM	19933310	622,202	79,647	79,647		
COMFORT SYS USA INC	COM	19990810	494,605	202,707	202,527	180	
COMCAST CORP	CL A	20030010	1,620,008	39,333	38,033	700	600
COMCAST CORP	CL A SPL	20030020	764,046,931	18,218,922	17,645,661	502,794	70,467
COMDISCO INC	COM	20033610	29,785,392	3,723,174	3,721,154	1,620	400
COMERICA INC	COM	20034010	215,206,581	3,499,294	3,334,178	158,296	6,820
COMMERCE BANCORP INC	COM	20051910	14,348,220	239,137	238,222	768	147
COMMERCE BANCSHARES	COM	20052510	16,631,640	446,487	406,286	37,921	2,280
COMMERCE GROUP INC M	COM	20064110	9,200,320	287,510	250,210	37,300	
COMMERCE ONE INC DEL	COM	20069310	11,330,053	1,214,368	1,097,663	76,026	40,679
COMMERCIAL FEDERAL C	COM	20164710	9,583,603	429,758	429,658		100
COMMERCIAL METALS CO	COM	20172310	2,533,393	100,932	100,932		
COMMERCIAL NET LEASE	COM	20221810	3,385,880	286,939	286,919	20	
COMMONWEALTH TEL ENT	COM	20334910	3,453,691	100,107	99,807	300	
COMMSCOPE INC	COM	20337210	7,584,412	454,701	454,001	400	300
COMMUNITY HEALTH SYS	COM	20366810	1,267,993	44,491	44,491		
COMMUNITY FIRST BANK	COM	20390210	7,268,389	360,053	360,053		
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	922,325	39,500	39,500		
COMPANHIA VALE DO RI	SPON ADR P	20441210	589,465	23,962	23,962		
COMPANIA ANONIMA NAC	SPON ADR D	20442110	351,461	18,070	18,070		
Page Total			4,190,140,115				

Page 16 of 72

COMPANIA DE TELECOMU	SPON ADR N	20444930	407,880	30,900	30,900		
COMPASS BANCSHARES I	COM	20449H10	25,387,237	1,187,707	1,184,827	2,480	400
COMPAQ COMPUTER CORP	COM	20449310	574,290,826	31,554,441	31,373,010	130,361	51,070
COMPLETE BUSINESS SO	COM	20452F10	1,614,222	174,134	174,094	40	
COMPUCREDIT CORP	COM	20478N10	775,753	103,008	103,008		
COMPUTER ASSOC INTL	COM	20491210	311,373,496	11,447,555	11,426,706	19,897	952
COMPUTER NETWORK TEC	COM	20492510	2,478,794	222,813	221,103	1,710	
COMPUTER SCIENCES CO	COM	20536310	106,269,394	3,284,989	3,174,234	49,573	61,182
COMPX INTERNATIONAL	CL A	20563P10	620,828	53,290	53,190	100	
COMPUWARE CORP	COM	20563810	64,428,760	6,608,078	6,594,843	12,595	640
COMSTOCK RES INC	COM NEW	20576820	1,905,367	169,366	150,815	18,551	
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	188,905,928	3,207,776	3,203,066	4,290	420
CONAGRA FOODS INC	COM	20588710	647,541,760	35,501,193	30,559,562	4,915,491	26,140
COMPUTER HORIZONS CO	COM	20590810	781,567	223,305	223,305		
COM21 INC	COM	20593710	291,086	145,543	145,543		

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

CONCORD CAMERA CORP	COM	20615610	1,159,396	164,174	164,174		
CONCORD COMMUNICATIO	COM	20618610	921,733	112,585	112,585		
CONCORD EFS INC	COM	20619710	139,517,516	3,450,244	3,442,474	7,210	560
CONCURRENT COMPUTER	COM	20671020	2,603,018	416,483	416,133	350	
CONECTIV INC	COM	20682910	26,389,271	1,207,747	1,204,120	2,640	987
CONEXANT SYSTEMS INC	COM	20714210	38,040,608	4,256,530	4,200,276	26,989	29,265
CONMED CORP	COM	20741010	2,136,702	111,362	111,002	360	
CONNECTICUT BANCSHAR	COM	20754010	242,150	11,600	11,600		
CONNETICS CORP	COM	20819210	860,580	170,008	170,008		
CONOCO INC	CL A	20825130	13,338,789	474,690	470,900	3,390	400
CONOCO INC	CL B	20825140	307,047,470	10,868,937	10,815,122	34,322	19,493
CONSECO INC	COM	20846410	98,138,660	6,095,569	6,076,895	13,260	5,414
CONSOL ENERGY INC	COM	20854P10	14,527,674	421,092	421,092		
CONSOLIDATED EDISON	COM	20911510	302,308,979	8,148,490	4,058,907	4,083,635	5,948
CONSOLIDATED STORES	COM	21014910	20,798,535	2,069,506	2,067,131	2,375	
CONSTELLATION BRANDS	CL A	21036P10	14,021,241	195,418	195,393	25	
CONSTELLATION ENERGY	COM	21037110	131,595,767	2,984,031	2,964,535	12,476	7,020
CONTINENTAL AIRLS IN	CL B	21079530	13,152,034	317,682	317,382	300	
CONVERA CORP	CL A	21191910	804,514	93,277	93,277		
CONVERGYS CORP	COM	21248510	92,550,786	2,565,866	2,297,628	195,337	72,901
COOPER CAMERON CORP	COM	21664010	37,071,810	686,515	685,655	760	100
COOPER COS INC	COM NEW	21664840	10,076,364	212,806	211,506	1,300	
COOPER INDS INC	COM	21666910	77,419,222	2,314,476	2,291,814	13,762	8,900
COOPER TIRE & RUBR C	COM	21683110	16,915,824	1,490,381	1,485,576	3,805	1,000
COORS ADOLPH CO	CL B	21701610	46,690,392	713,484	712,699	785	
COORSTEK INC	COM	21702010	887,964	32,217	32,217		
Page Total			3,336,289,897				

Page 17 of 72

COPART INC	COM	21720410	6,439,412	314,271	313,971	300	
COPPER MTN NETWORKS	COM	21751010	910,923	268,709	267,272	1,437	
COR THERAPEUTICS INC	COM	21775310	11,953,777	531,279	529,859	1,220	200
CORINTHIAN COLLEGES	COM	21886810	2,933,661	72,886	72,886		
CORIXA CORP	COM	21887F10	2,302,072	287,759	287,339	320	100
CORN PRODS INTL INC	COM	21902310	7,103,380	276,827	270,684	1,589	4,554
CORNERSTONE RLTY INC	COM	21922V10	4,064,285	384,148	384,148		
CORNING INC	COM	21935010	374,129,904	18,082,644	17,545,829	422,457	114,358
CORPORATE EXECUTIVE	COM	21988R10	13,245,602	438,785	438,585	200	
CORPORATE OFFICE PPT	SH BEN INT	22002T10	563,885	59,294	59,294		
CORRECTIONS CORP AME	COM	22025Y10	787,244	984,056	984,056		
CORUS BANKSHARES INC	COM	22087310	5,190,525	101,775	101,775		
CORVEL CORP	COM	22100610	1,342,835	37,960	37,960		
CORVIS CORP	COM	22100910	1,448,371	205,998	205,958	40	
COST PLUS INC CALIF	COM	22148510	3,825,893	165,896	165,856	40	
COSTCO WHSL CORP NEW	COM	22160K10	339,042,010	8,638,013	8,615,861	17,936	4,216
COSTAR GROUP INC	COM	22160N10	1,731,367	90,529	90,529		
COUNTRYWIDE CR INDS	COM	22237210	111,382,999	2,257,001	2,252,771	4,130	100
COUSINS PPTYS INC	COM	22279510	10,605,965	424,069	424,069		
COVANTA ENERGY CORP	COM	22281N10	9,738,187	579,654	579,454	200	
COVAD COMMUNICATIONS	COM	22281420	1,262,022	939,005	938,255	750	
COVANCE INC	COM	22281610	8,525,101	663,432	662,246	1,186	
COVENTRY HEALTH CARE	COM	22286210	15,389,311	929,194	928,754	440	
COX COMMUNICATIONS I	CL A	22404410	80,021,004	1,798,629	1,788,231	5,530	4,868
COX RADIO INC	CL A	22405110	4,193,827	199,611	199,438	173	
CRANE CO	COM	22439910	29,716,042	1,140,731	1,130,538	4,960	5,233
CRAWFORD & CO	CL B	22463310	3,669,590	272,832	272,832		
CREDENCE SYS CORP	COM	22530210	9,780,550	477,100	476,600	300	200

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

CREDIT ACCEP CORP MI	COM	22531010	691,096	130,101	130,101		
CREDIT SUISSE FIRST	COM CSFBDI	22541L10	556,979	122,413	122,313	100	
CREE INC	COM	22544710	5,385,562	359,757	359,337	320	100
CRESCENT REAL ESTATE	COM	22575610	21,486,503	946,542	945,382	1,160	
CRESTLINE CAP CORP	COM	22615310	2,992,825	110,233	110,193	40	
CRITICAL PATH INC	COM	22674V10	574,730	282,979	282,519	360	100
CROMPTON CORP	COM	22711610	14,041,787	1,253,731	1,246,833	4,412	2,486
CROSS TIMBERS OIL CO	COM	22757310	17,255,922	697,209	696,159	1,050	
CROSSMANN CMNTYS INC	COM	22764E10	1,909,953	73,285	73,285		
CROSSROADS SYS INC	COM	22765D10	369,061	65,611	65,511	100	
CROWN AMERN RLTY TR	SH BEN INT	22818610	598,866	88,721	88,721		
CROWN CASTLE INTL CO	COM	22822710	10,790,764	728,515	726,585	1,730	200
CROWN CORK & SEAL IN	COM	22825510	4,002,586	988,293	984,473	3,820	
Page Total			1,141,956,378				

Page 18 of 72

CROWN MEDIA HLDGS IN	CL A	22841110	1,349,019	71,001	71,001		
CRYOLIFE INC	COM	22890310	2,869,517	110,664	110,664		
CUBIC CORP	COM	22966910	982,668	38,536	38,536		
CUBIST PHARMACEUTICA	COM	22967810	5,319,783	217,134	213,034	4,100	
CULLEN FROST BANKERS	COM	22989910	14,120,795	412,286	411,286	900	100
CUMMINS ENGINE INC	COM	23102110	33,730,553	898,523	896,843	1,680	
CUMULUS MEDIA INC	CL A	23108210	1,421,490	245,890	237,790	8,100	
CURAGEN CORP	COM	23126R10	5,270,301	224,871	224,271	300	300
CURTISS WRIGHT CORP	COM	23156110	1,880,688	38,978	38,978		
CYBER-CARE INC	COM	23243T10	872,849	297,191	293,791	3,400	
CYBERSOURCE CORP	COM	23251J10	275,821	157,612	157,612		
CYBERONICS INC	COM	23251P10	4,250,965	262,616	214,266	48,350	
CYBEROPTICS CORP	COM	23251710	1,150,516	109,573	109,573		
CYGNUS INC	COM	23256010	1,253,973	167,868	165,868		2,000
CYLINK CORP	COM	23256510	239,408	119,704	119,704		
CYMER INC	COM	23257210	5,004,057	231,348	230,988	260	100
CYPRESS SEMICONDUCTO	COM	23280610	21,396,138	1,206,776	1,203,986	2,370	420
CYTEC INDS INC	COM	23282010	14,486,200	452,411	450,731	680	1,000
CYTOGEN CORP	COM	23282410	1,896,196	583,445	574,445	1,000	8,000
CYTYC CORP	COM	23294610	11,453,673	694,162	668,080	26,082	
DDI CORP	COM	23316210	7,435,192	440,604	440,604		
DMC STRATEX NETWORKS	COM	23322L10	3,657,303	440,639	438,489	2,050	100
DQE INC	COM	23329J10	20,673,209	709,201	706,209	1,892	1,100
DPL INC	COM	23329310	38,716,685	1,377,818	1,370,893	6,425	500
D R HORTON INC	COM	23331A10	9,806,789	463,678	463,145	533	
DSP GROUP INC	COM	23332B10	5,260,824	339,408	339,008	200	200
DST SYS INC DEL	COM	23332610	50,001,462	1,037,590	1,019,920	1,370	16,300
DTE ENERGY CO	COM	23333110	110,328,425	2,772,071	2,768,446	2,800	825
DVI INC	COM	23334310	1,300,923	84,366	63,366	21,000	
DAL-TILE INTL INC	COM	23426R10	6,526,327	433,643	432,473	1,170	
DALLAS SEMICONDUCTOR	COM	23520410	17,174,142	660,290	646,640	8,950	4,700
DANA CORP	COM	23581110	50,704,021	2,951,340	2,931,730	5,289	14,321
DANAHER CORP DEL	COM	23585110	138,179,638	2,532,618	2,521,928	10,340	350
DANIELSON HLDG CORP	COM	23627410	241,040	52,400	12,400	40,000	
DARDEN RESTAURANTS I	COM	23719410	58,756,146	2,473,943	2,463,838	3,205	6,900
DATA BROADCASTING CO	COM	23759610	3,733,984	491,702	491,702		
DATA RETURN CORP	COM	23785M10	254,778	84,926	84,826	100	
DATASCOPE CORP	COM	23811310	3,537,387	97,753	97,353	400	
DATASTREAM SYS INC	COM	23812410	1,145,206	120,548	120,548		
DAVITA INC	COM	23918K10	23,859,039	1,405,126	1,404,466	660	
DAVOX CORP	COM	23920810	803,222	70,613	70,613		

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

Page Total

681,320,352

Page 19 of 72

DEAN FOODS CO	COM	24236110	13,281,923	392,260	391,680	380	
DEB SHOPS INC	COM	24272810	201,504	11,273	11,273		
DEERE & CO	COM	24419910	165,459,726	4,553,102	4,542,582	8,165	2,
DEL MONTE FOODS CO	COM	24522P10	3,108,063	381,826	381,486	340	
DELHAIZE AMER INC	CL A	24668810	2,955,127	144,505	143,380	1,125	
DELHAIZE AMER INC	CL B	24668820	15,996,557	792,301	789,361	2,380	
DELL COMPUTER CORP	COM	24702510	1,333,685,094	51,920,625	51,422,189	397,226	101,
DELPHI AUTOMOTIVE SY	COM	24712610	908,228,615	64,095,174	64,067,709	21,149	6,
DELPHI FINL GROUP IN	CL A	24713110	3,944,792	133,270	118,934	300	14,
DELTA & PINE LD CO	COM	24735710	7,240,507	300,436	300,156	280	
DELTA AIR LINES INC	COM	24736110	95,487,260	2,417,399	2,413,465	3,734	
DELTIC TIMBER CORP	COM	24785010	1,323,945	65,380	65,380		
DENBURY RES INC	COM NEW	24791620	3,070,645	379,092	379,092		
DELUXE CORP	COM	24801910	33,386,961	1,410,518	1,392,998	5,930	11,
DENDRITE INTL INC	COM	24823910	3,346,574	239,041	238,981	60	
DENTSPLY INTL INC NE	COM	24903010	20,716,998	567,589	548,749	1,640	17,
DEUTSCHE TELEKOM AG	SPONSORED	25156610	388,061	16,734	16,734		
DEVELOPERS DIVERSIFI	COM	25159110	8,346,248	567,772	567,772		
DEVON ENERGY CORP NE	COM	25179M10	129,676,584	2,228,120	2,216,233	4,868	7,
DEVRY INC DEL	COM	25189310	20,692,490	688,602	686,982	1,320	
DIAGEO P L C	SPON ADR N	25243Q20	12,935,465	319,789	46,905	272,884	
DIAGNOSTIC PRODS COR	COM	25245010	4,772,768	91,520	89,920		1,
DIAL CORP NEW	COM	25247D10	13,726,300	1,098,104	1,077,121	20,683	
DIAMETRICS MED INC	COM	25253210	716,780	173,765	173,765		
DIAMOND OFFSHORE DRI	COM	25271C10	18,273,431	464,382	458,302	3,980	2,
DIAMONDCLUSTER INTL	CL A	25278P10	1,404,019	161,623	157,623		4,
DIEBOLD INC	COM	25365110	19,808,984	721,376	700,844	1,605	18,
DIGENE CORP	COM	25375210	1,140,867	74,811	74,811		
DIGEX INC DEL	CL A	25375610	5,424,489	389,215	324,155	51,410	13,
DIGIMARC CORP	COM	25380710	903,300	60,220	60,120	100	
DIGITAL IS INC DEL	COM	25385N10	1,047,923	578,324	578,324		
DIGITAL INSIGHT CORP	COM	25385P10	1,919,752	166,935	166,915	20	
DIGITAL LIGHTWAVE IN	COM	25385510	1,267,462	70,907	70,897	10	
DIGITAL RIV INC	COM	25388B10	709,077	147,356	147,256	100	
DIGITAS INC	COM	25388K10	539,098	115,020	82,720	30,300	2,
DIGITALTHINK INC	COM	25388M10	462,630	44,326	44,326		
DIME CMNTY BANCSHARE	COM	25392210	2,458,658	90,226	90,226		
DILLARDS INC	CL A	25406710	39,689,481	1,809,001	1,806,891	2,010	
DIME BANCORP INC NEW	COM	25429Q10	62,589,016	1,911,115	1,903,585	7,430	
DIONEX CORP	COM	25454610	5,819,868	185,128	184,988	40	
DISNEY WALT CO	COM DISNEY	25468710	1,319,187,812	46,125,448	43,130,997	1,920,075	1,074,
Page Total			4,285,334,854				

Page 20 of 72

DIRECT FOCUS INC	COM	25493110	11,087,275	443,491	443,236	255	
DITECH COMMUNICATION	COM	25500M10	2,777,638	245,548	155,112	90,436	
DIVERSA CORP	COM	25506410	908,604	60,073	60,066	7	
DOBSON COMMUNICATION	CL A	25606910	3,307,067	199,678	199,478	200	
DOCUMENTUM INC	COM	25615910	2,789,446	253,586	247,066	320	6,200

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

DOLE FOOD INC	COM	25660510	8,651,586	538,034	536,534	800	700
DOLLAR GEN CORP	COM	25666910	109,167,893	5,340,895	5,333,712	6,686	497
DOLLAR THRIFTY AUTOM	COM	25674310	3,654,687	177,412	177,172	240	
DOLLAR TREE STORES I	COM	25674710	20,944,569	1,087,126	1,085,636	1,240	250
DOMINION RES INC VA	COM	25746U10	293,441,007	4,551,590	4,497,022	25,786	28,782
DONALDSON INC	COM	25765110	13,552,141	507,761	507,381	380	
DONNELLEY R R & SONS	COM	25786710	61,175,114	2,333,147	2,322,822	6,925	3,400
DORAL FINL CORP	COM	25811P10	7,796,640	259,888	259,888		
DOUBLECLICK INC	COM	25860930	7,644,158	661,145	658,515	2,530	100
DOVER CORP	COM	26000310	151,872,394	4,237,511	4,138,263	18,996	80,252
DOVER DOWNS ENTMT IN	COM	26008610	1,238,637	99,091	99,091		
DOW CHEM CO	COM	26054310	1,208,262,098	38,272,477	17,236,470	20,937,145	98,862
DOW JONES & CO INC	COM	26056110	263,515,817	5,033,731	1,546,046	55,660	3,432,025
DOWNEY FINL CORP	COM	26101810	17,107,092	377,640	377,640		
DRESS BARN INC	COM	26157010	4,869,482	207,769	207,729	40	
DREYERS GRAND ICE CR	COM	26187810	8,823,819	340,202	301,307	35,385	3,510
DRIL-QUIP INC	COM	26203710	1,807,128	75,297	74,897	400	
DU PONT E I DE NEMOU	COM	26353410	899,572,523	22,102,519	21,382,482	392,887	327,150
DUANE READE INC	COM	26357810	4,853,037	139,857	139,637	220	
DUKE ENERGY CORP	COM	26439910	2,606,664,047	60,988,864	14,954,237	45,872,551	162,076
DUKE WEEKS REALTY CO	COM NEW	26441150	32,930,550	1,422,486	1,342,316	80,170	
DUN & BRADSTREET COR	COM	26483E10	20,790,333	882,442	870,243	10,374	1,825
DURA AUTOMOTIVE SYST	CL A	26590310	1,009,723	119,678	119,678		
DUPONT PHOTOMASKS IN	COM	26613X10	2,245,507	51,175	51,175		
DUSA PHARMACEUTICALS	COM	26689810	1,142,915	85,856	85,856		
DYCOM INDS INC	COM	26747510	16,365,327	1,268,630	1,265,155	3,475	
DYNEGY INC NEW	CL A	26816Q10	285,781,127	5,602,453	5,593,163	7,130	2,160
EDP-ELECTRICIDADE DE	SPONSORED	26835310	516,040	19,400	19,400		
EEX CORP	COM NEW	26842V20	922,850	250,095	221,895	28,200	
EGL INC	COM	26848410	10,287,663	422,058	422,018	40	
E M C CORP MASS	COM	26864810	1,400,667,450	47,641,750	44,959,573	1,942,898	739,279
EMC INS GROUP INC	COM	26866410	217,198	18,485	18,485		
ENSCO INTL INC	COM	26874Q10	46,639,110	1,332,546	1,329,386	2,860	300
ENI S P A	SPONSORED	26874R10	1,339,290	20,700	20,700		
EOG RES INC	COM	26875P10	105,165,319	2,550,699	2,397,494	118,350	34,855
E ON AG	SPONSORED	26878010	540,360	11,400	11,400		
Page Total			7,642,044,661				

Page 21 of 72

E PIPHANY INC	COM	26881V10	4,816,703	412,142	410,932	1,110	100
ESS TECHNOLOGY INC	COM	26915110	1,360,427	236,596	236,496	100	2
E TRADE GROUP INC	COM	26924610	16,263,825	2,330,061	2,324,301	3,400	2,360
EARTHGRAINS CO	COM	27031910	7,024,166	330,549	330,549		3
EARTHSHELL CORP	COM	27032B10	527,565	211,026	208,526		2,500
EARTHLINK INC	COM	27032110	6,449,687	531,933	525,703	3,000	3,230
EAST WEST BANCORP IN	COM	27579R10	4,641,560	241,120	241,120		2
EASTGROUP PTY INC	COM	27727610	3,545,005	150,531	150,531		1
EASTMAN CHEM CO	COM	27743210	85,041,036	1,727,774	1,723,741	1,445	2,588
EASTMAN KODAK CO	COM	27746110	290,997,709	7,295,004	7,244,321	16,120	34,563
EATON CORP	COM	27805810	93,235,076	1,361,096	1,357,261	3,735	100
EATON VANCE CORP	COM NON VT	27826510	20,753,571	668,392	667,992	400	6
EBAY INC	COM	27864210	40,317,022	1,114,130	1,112,431	1,599	100
ECHELON CORP	COM	27874N10	1,696,936	114,565	113,975	590	1
ECHOSTAR COMMUNICATI	CL A	27876210	18,628,699	672,832	671,639	1,093	100
ECLIPSYS CORP	COM	27885610	5,515,828	282,863	279,157	556	3,150
ECOLAB INC	COM	27886510	130,396,449	3,073,938	2,703,651	301,968	68,319
EDISON INTL	COM	28102010	394,257,400	31,191,250	31,181,821	8,289	1,140

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

EDISON SCHOOLS INC	CL A	28103310	3,448,271	170,285	168,495	1,790			
EDUCATION MGMT CORP	COM	28139T10	5,247,111	160,831	160,831				
J D EDWARDS & CO	COM	28166710	4,209,582	431,752	431,452	300			
EDWARDS LIFESCIENCES	COM	28176E10	36,660,134	1,870,415	688,210	1,181,865	340		
EDWARDS AG INC	COM	28176010	30,889,672	834,856	826,028	7,635	1,193		
EFFICIENT NETWORKS I	COM	28205610	4,574,698	194,668	192,068	2,600			
EFUNDS CORP	COM	28224R10	5,472,332	284,277	274,906	2,981	6,390		
EGAIN COMMUNICATIONS	COM	28225C10	407,737	169,467	169,467				
EL PASO CORP	COM	28336L10	632,862,067	9,691,609	9,582,780	64,261	44,568	8,2	
EL PASO ELEC CO	COM NEW	28367785	6,367,176	436,108	435,588	520			
ELAN PLC	ADR	28413120	29,884,805	571,958	254,617	317,341			
ELANTEC SEMICONDUCTO	COM	28415510	4,310,534	162,282	161,967	315			
ELCOR CORP	COM	28444310	2,483,057	177,615	177,515	100			
ELECTRO RENT CORP	COM	28521810	1,439,572	103,753	103,753				
ELECTRO SCIENTIFIC I	COM	28522910	9,748,317	347,385	347,025	360			
ELECTROGLAS INC	COM	28532410	2,994,898	181,509	181,509				
ELECTRONIC ARTS INC	COM	28551210	84,319,581	1,554,278	1,551,808	2,070	400	1,3	
ELECTRONIC DATA SYS	COM	28566110	699,737,998	12,526,638	12,497,652	24,269	4,717	7,5	
ELECTRONICS BOUTIQUE	COM	28604510	1,181,375	50,139	50,139				
ELECTRONICS FOR IMAG	COM	28608210	32,426,520	1,316,813	1,315,913	800	100	1,2	
ELOYALTY CORP	COM	29015110	882,637	362,182	362,122	60			
ELSEVIER N V	SPON ADR N	29025910	695,321	26,940	26,940				
EMAGIN CORP	COM	29076N10	376,580	150,632	150,632				
Page Total			2,726,088,639						

Page 22 of 72

EMBARCADERO TECHNOLO	COM	29078710	652,664	39,258	39,258				
EMCOR GROUP INC	COM	29084Q10	2,100,268	68,569	68,569				
EMCORE CORP	COM	29084610	4,729,851	188,726	188,386		340		
EMERSON ELEC CO	COM	29101110	575,245,176	9,278,148	8,301,008	614,550	362,5		
EMISPHERE TECHNOLOGI	COM	29134510	1,675,520	117,071	116,771		300		
EMMIS COMMUNICATIONS	CL A	29152510	9,287,706	366,929	366,529		300		1
EMPIRE DIST ELEC CO	COM	29164110	2,764,176	147,896	147,096		800		
EMPRESA NACIONAL DE	SPONSORED	29244T10	246,100	21,400	21,400				
EMULEX CORP	COM NEW	29247520	22,419,671	1,191,775	1,180,033	11,682			
ENCOMPASS SVCS CORP	COM	29255U10	2,237,751	456,684	456,524		160		
ENDESA S A	SPONSORED	29258N10	8,011,871	484,101	112,150	371,951			
ENDO PHARMACEUTICALS	COM	29264F20	341,600	48,800	48,800				
ENDOCARE INC	COM	29264P10	529,518	72,726	72,726				
ENERGEN CORP	COM	29265N10	12,165,015	344,618	344,418		200		
ENERGY CONVERSION DE	COM	29265910	3,133,917	127,915	127,915				
ENERGY EAST CORP	COM	29266M10	20,183,844	1,163,334	1,158,691		4,643		
ENERGIZER HLDGS INC	COM	29266R10	27,700,625	1,108,025	1,105,817		1,343		8
ENERSIS S A	SPONSORED	29274F10	371,984	22,208	22,208				
ENGELHARD CORP	COM	29284510	61,098,491	2,362,664	2,359,739		2,925		
ENESCO GROUP INC	COM	29297310	373,432	56,071	56,071				
ENRON CORP	COM	29356110	842,634,583	14,503,177	14,238,482	178,421	86,2		
ENTEGRIS INC	COM	29362U10	246,502	33,712	33,712				
ENTERCOM COMMUNICATI	CL A	29363910	12,915,237	328,632	328,232		200		2
ENERGY CORP NEW	COM	29364G10	182,486,298	4,802,271	4,794,909	4,119	3,2		
ENTERPRISE PRODS PAR	COM	29379210	851,038	24,561	24,561				
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	2,449,194	171,994	171,994				
ENTREMED INC	COM	29382F10	2,235,530	134,468	127,268	5,700		1,5	
ENTRAVISION COMMUNIC	CL A	29382R10	1,502,275	151,745	148,155	3,590			
ENTRUST TECHNOLOGIES	COM	29384810	2,183,288	262,667	248,072	14,495			1
ENZON INC	COM	29390410	24,471,240	515,184	480,899	29,440		4,8	
ENZO BIOCHEM INC	COM	29410010	3,409,847	203,088	192,738	8,052		2,2	

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

EOTT ENERGY PARTNERS	UNIT LTD P	29410310	244,435	15,500		15,500	
EPLUS INC	COM	29426810	279,110	30,381	30,381		
EPRESENCE INC	COM	29434810	816,721	179,027	177,027		2,0
EQUIFAX INC	COM	29442910	85,987,187	2,751,590	2,739,263	6,927	5,4
EQUITABLE RES INC	COM	29454910	18,262,851	264,679	261,777	440	2,4
EQUITY INNS INC	COM	29470310	2,908,672	371,478	371,478		
EQUITY OFFICE PROPER	COM	29474110	95,908,932	3,425,319	3,276,499	148,820	
EQUITY RESIDENTIAL P	SH BEN INT	29476L10	76,819,381	1,476,444	1,412,159	64,285	
ERICSSON L M TEL CO	ADR CL B S	29482140	15,157,659	2,709,628	655,186	2,054,442	
ERIE INDY CO	CL A	29530P10	11,847,907	413,973	413,373	600	
Page Total			2,138,887,067				

Page 23 of 72

ESCO TECHNOLOGIES IN	COM	29631510	1,725,210	69,119	69,119		
ESPEED INC	CL A	29664310	1,321,211	64,648	64,648		
ESSEX PPTY TR INC	COM	29717810	17,066,639	355,185	330,260	24,925	
ESTERLINE TECHNOLOGI	COM	29742510	4,264,805	196,083	196,043	40	
ETHAN ALLEN INTERIOR	COM	29760210	10,769,030	318,799	318,219	480	
ETHYL CORP	COM	29765910	669,930	446,620	446,620		
EVERCEL INC	COM	29975910	201,940	24,666		666	24,
EVERGREEN RES INC	COM NO PAR	29990030	4,445,170	117,566	117,566		
EXAR CORP	COM	30064510	5,809,726	296,037	295,197	840	
EXCEL TECHNOLOGY INC	COM	30067T10	1,059,474	60,112	59,902	210	
EXCELON CORP	COM	30069110	321,982	153,325	153,325		
EXCHANGE APPLICATION	COM	30086710	295,852	197,235	195,735	1,500	
EXELON CORP	COM	30161N10	416,677,686	6,351,794	6,333,333	16,347	2,
EXELIXIS INC	COM	30161Q10	608,811	70,083	70,083		
EXTENDED SYSTEMS INC	COM	30197310	611,566	56,236	56,216	20	
EXFO ELECTRO OPTICAL	SUB VTG SH	30204310	1,830,328	75,285	54,300	20,985	
EXIDE CORP	COM	30205110	1,311,147	159,896	159,896		
EXODUS COMMUNICATION	COM	30208810	35,241,897	3,278,316	3,205,218	44,003	29,
EXPEDIA INC	COM	30212510	1,206,941	92,401	92,201	100	
EXPEDITORS INTL WASH	COM	30213010	28,396,182	563,003	560,833	1,990	
EXPRESS SCRIPTS INC	CL A	30218210	30,354,989	350,196	349,296	800	
EXTENDED STAY AMER I	COM	30224P10	8,371,080	558,072	556,932	1,140	
EXTREME NETWORKS INC	COM	30226D10	6,069,246	399,030	385,115	8,595	5,
EXULT INC DEL	COM	30228410	412,901	43,322	43,322		
EXXON MOBIL CORP	COM	30231G10	5,918,695,920	73,070,320	69,124,834	2,054,411	1,891,
F&M BANCORP MD	COM	30236710	1,821,291	67,769	67,769		
F & M NATL CORP	COM	30237410	7,208,367	189,196	189,196		
FBL FINL GROUP INC	CL A	30239F10	1,377,526	88,303	88,303		
FEI CO	COM	30241L10	2,238,101	101,446	101,346		
F M C CORP	COM NEW	30249130	56,200,796	763,183	762,373	760	
FNB CORP PA	COM	30252010	4,646,184	193,591	189,329	4,262	
FPL GROUP INC	COM	30257110	213,118,951	3,476,655	3,370,963	58,971	46,
FSI INTL INC	COM	30263310	1,473,821	178,645	178,445	200	
F Y I INC	COM	30271210	3,446,150	103,064	102,964		
FACTORY 2-U INC	COM	30307210	2,719,237	99,562	99,342	220	
FACTSET RESH SYS INC	COM	30307510	5,320,273	176,168	161,168		15,
FAIR ISAAC & CO INC	COM	30325010	5,618,481	96,026	95,726	300	
FAIRCHILD SEMICONDOC	CL A	30372610	4,857,950	364,711	363,911	800	
FAIRFIELD CMNTYS INC	COM PAR \$0	30423130	5,199,193	325,560	325,560		
FAMILY DLR STORES IN	COM	30700010	42,237,436	1,643,480	1,634,940	4,940	3,
FARMERS CAP BK CORP	COM	30956210	1,402,905	40,083	40,083		
Page Total			6,856,626,325				

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

Page 24 of 72

FASTENAL CO	COM	31190010	19,156,314	351,492	349,092	2,300	
FEDDERS CORP	COM	31313510	1,102,337	196,846	196,846		
FEDERAL HOME LN MTG	COM	31340030	923,657,580	14,247,379	13,916,969	256,084	74,
FEDERAL MOGUL CORP	COM	31354910	34,177,184	11,664,568	11,664,568		
FEDERAL NATL MTG ASS	COM	31358610	1,638,144,756	20,579,708	20,355,432	121,126	103,
FEDERAL REALTY INVT	SH BEN INT	31374720	7,674,815	392,373	392,373		
FEDERAL SIGNAL CORP	COM	31385510	9,908,135	507,329	494,209	12,920	
FEDERATED DEPT STORE	COM	31410H10	174,767,028	4,206,186	4,193,601	11,745	
FEDERATED INVS INC P	CL B	31421110	14,530,452	512,538	512,378	160	
FEDEX CORP	COM	31428X10	240,758,434	5,776,354	5,687,853	13,581	74,
FELCOR LODGING TR IN	COM	31430F10	20,782,074	905,537	905,137	400	
FERRO CORP	COM	31540510	7,735,402	380,492	380,312	180	
F5 NETWORKS INC	COM	31561610	717,341	134,233	134,033	200	
FIDELITY NATL FINL I	COM	31632610	23,533,587	879,103	878,333	670	
FIFTH THIRD BANCORP	COM	31677310	506,216,876	9,473,153	8,265,343	828,616	379,
FILENET CORP	COM	31686910	4,164,490	265,474	265,034	440	
FINANCIAL FED CORP	COM	31749210	3,787,577	154,595	154,595		
FINISAR	COM	31787A10	5,942,494	619,397	618,157	1,140	
FINOVA GROUP INC	COM	31792810	779,025	432,792	432,720	72	
FIRST AMERN CORP CAL	COM	31852230	15,044,120	578,620	578,120	500	
FIRST BANCORP P R	COM	31867210	4,325,507	167,008	166,908	100	
FIRST BUSEY CORP	COM	31938310	1,202,300	60,115	60,115		
FIRST CHARTER CORP	COM	31943910	3,440,182	221,063	221,063		
FIRST CTZNS BANCSHAR	CL A	31946M10	4,986,830	48,652	48,652		
FIRST COMWLTH FINL C	COM	31982910	5,004,588	437,082	437,082		
FIRST CMNTY BANCORP	COM	31983B10	416,535	19,835	19,835		
FIRST CONSULTING GRO	COM	31986R10	1,193,355	121,622	121,492	130	
FIRST FED CAP CORP	COM	31996010	1,606,094	114,721	114,721		
FIRST DATA CORP	COM	31996310	524,067,504	8,776,880	8,676,279	72,966	27,
FIRST ESSEX BANCORP	COM	32010310	201,509	10,268	7,761	2,507	
FIRST FINL BANKSHARE	COM	32020R10	2,372,487	71,353	71,353		
FIRST FINL BANCORP O	COM	32020910	4,318,425	287,895	287,795	100	
FIRST FINL CORP IND	COM	32021810	1,816,680	45,417	45,417		
FIRST FINL HLDGS INC	COM	32023910	1,913,800	95,690	95,690		
FIRST INDUSTRIAL REA	COM	32054K10	17,372,922	549,081	523,321	25,760	
FIRST IND CORP	COM	32054R10	1,713,101	65,261	65,261		
FIRST MERCHANTS CORP	COM	32081710	2,053,002	89,021	89,021		
FIRST MIDWEST BANCOR	COM	32086710	9,136,195	324,554	324,534	20	
FIRST HEALTH GROUP C	COM	32096010	21,836,104	497,689	496,989	600	
FIRST NIAGARA FINL G	COM	33582U10	908,574	81,217	81,217		
FIRST SENTINEL BANCO	COM	33640T10	3,228,185	290,174	290,174		
Page Total			4,265,693,900				

Page 25 of 72

1ST SOURCE CORP	COM	33690110	1,732,266	92,699	92,699		
FIRST TENN NATL CORP	COM	33716210	40,317,547	1,304,775	1,293,595	9,380	1,8
FIRST UN CORP	COM	33735810	634,904,919	19,239,543	19,178,200	44,308	17,0
FIRST UN REAL EST EQ	SH BEN INT	33740010	242,895	94,512	94,512		
FIRST VA BANKS INC	COM	33747710	19,816,099	456,908	452,478	4,130	3
FISERV INC	COM	33773810	93,286,002	2,085,349	2,081,199	3,850	3
FIRSTFED FINL CORP	COM	33790710	9,465,932	338,069	337,969	100	
FIRSTMERIT CORP	COM	33791510	23,426,832	901,032	849,312	51,320	4

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

FLAGSTAR BANCORP INC	COM	33793010	392,500	15,700	14,600	1,100	
FIRSTENERGY CORP	COM	33793210	482,295,021	17,274,177	17,250,653	21,337	2,1
FISHER SCIENTIFIC IN	COM NEW	33803220	11,113,877	313,597	313,197	300	1
FLEETBOSTON FINL COR	COM	33903010	850,647,477	22,533,708	21,795,072	496,188	242,4
FLEETWOOD ENTERPRISE	COM	33909910	2,467,690	272,673	272,673		
FLEMING COS INC	COM	33913010	8,384,426	329,447	329,147	300	
FLORIDA EAST COAST I	CL A	34063210	7,294,593	217,101	212,801	300	4,0
FLORIDA ROCK INDS IN	COM	34114010	5,750,742	145,736	145,316	320	1
FLUOR CORP NEW	COM	34341210	64,188,713	1,442,443	1,441,128	1,315	
FLOWSERVE CORP	COM	34354P10	9,309,795	414,875	414,560	315	
FOCAL COMMUNICATIONS	COM	34415510	1,009,922	107,370	107,270	100	
FOOTSTAR INC	COM	34491210	6,035,869	150,333	150,313	20	
FORD MTR CO DEL	COM PAR \$0	34537086	1,103,972,162	39,259,323	38,640,361	551,698	67,2
FOREST CITY ENTERPRI	CL A	34555010	6,018,806	132,719	132,719		
FOREST LABS INC	COM	34583810	216,620,182	3,656,654	3,627,189	5,045	24,4
FOREST OIL CORP	COM PAR \$0	34609170	7,683,133	256,961	256,661	200	1
FORRESTER RESH INC	COM	34656310	4,899,557	205,760	205,760		
FORTUNE BRANDS INC	COM	34963110	114,739,686	3,335,456	2,829,407	458,132	47,9
FORWARD AIR CORP	COM	34985310	5,841,624	178,714	153,814	24,900	
FOSSIL INC	COM	34988210	2,261,356	130,150	130,150		
FOSTER WHEELER CORP	COM	35024410	5,691,901	316,921	315,921	1,000	
FOUNDRY NETWORKS INC	COM	35063R10	4,564,132	608,551	608,351	100	1
4 KIDS ENTMT INC	COM	35086510	837,732	74,333	74,313	20	
FOX ENTMT GROUP INC	CL A	35138T10	15,986,073	815,616	813,166	950	1,5
FRANCE TELECOM	SPONSORED	35177Q10	701,824	12,090	12,090		
FRANCHISE FIN CORP A	COM	35180710	10,797,736	433,296	433,296		
FRANKLIN ELEC INC	COM	35351410	2,496,202	34,851	34,851		
FRANKLIN RES INC	COM	35461310	172,997,453	4,423,356	4,178,705	197,697	46,9
FREDS INC	CL A	35610810	1,422,962	62,206	62,206		
FREEMARKETS INC	COM	35660210	4,618,274	484,553	63,874	420,204	4
FREEPORT-MCMORAN COP	CL B	35671D85	38,328,398	2,937,042	2,920,555	3,270	13,2
FREMONT GEN CORP	COM	35728810	1,725,024	444,594	444,594		
FRESENIUS MED CARE A	SPONSORED	35802910	375,340	16,513	16,513		
Page Total			3,994,662,674				

Page 26 of 72

FRIEDE GOLDMAN HALTE	COM	35843010	533,994	217,957	217,957		
FRIEDMAN BILLINGS RA	CL A	35843310	795,098	145,091	145,091		
FRITZ COS INC	COM	35884610	1,698,450	155,294	155,274	20	
FRONTIER AIRLINES IN	COM	35906510	4,702,049	385,825	385,825		
FRONTIER FINL CORP W	COM	35907K10	2,797,948	116,888	116,888		
FRONTIER OIL CORP	COM	35914P10	1,334,286	173,284	173,284		
FRONTLINE CAP GROUP	COM	35921N10	2,020,275	198,319	198,263	56	
FUELCELL ENERGY INC	COM	35952H10	4,189,429	82,959	82,859		10
FUJI PHOTO FILM LTD	ADR	35958630	574,698	15,300	15,300		
FULLER H B CO	COM	35969410	6,647,030	157,793	157,393	300	10
FULTON FINL CORP PA	COM	36027110	11,629,148	572,526	571,752	774	
FURNITURE BRANDS INT	COM	36092110	13,365,994	563,966	561,466	2,500	
G & K SVCS INC	CL A	36126810	3,374,476	169,257	169,062	75	12
GATX CORP	COM	36144810	20,815,887	490,247	485,152	4,895	20
GBC BANCORP CALIF	COM	36147510	2,503,953	87,858	87,858		
GPU INC	COM	36225X10	95,358,929	2,935,024	2,920,495	7,705	6,82
GABELLI ASSET MGMT I	CL A	36239Y10	1,055,786	31,516	31,516		
GABLES RESIDENTIAL T	SH BEN INT	36241810	7,018,563	241,936	241,836	100	
GALILEO INTERNATIONAL	COM	36354710	19,662,192	897,817	896,697	920	20
GALLAGHER ARTHUR J &	COM	36357610	27,394,635	988,976	970,876	2,500	15,60
GALLAHER GROUP PLC	SPONSORED	36359510	462,714	19,160	18,100	1,060	

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

GANNETT INC	COM	36473010	313,807,638	5,254,649	5,112,598	60,303	81,74
GAP INC DEL	COM	36476010	356,628,563	15,034,931	14,995,245	37,511	2,17
GARAN INC	COM	36480210	319,194	12,420	11,720	700	
GARDNER DENVER INC	COM	36555810	1,723,800	87,949	87,874	75	
GARTNER INC	COM	36665110	3,695,117	548,237	547,617	620	
GARTNER INC	CL B	36665120	2,702,794	429,015	428,063	327	62
GATEWAY INC	COM	36762610	91,282,065	5,430,224	5,419,826	8,620	1,77
GAYLORD ENTMT CO NEW	COM	36790510	3,852,504	144,831	144,581	150	10
GAYLORD CONTAINER CO	CL A	36814510	404,321	348,553	348,553		
GEMSTAR-TV GUIDE INT	COM	36866W10	20,154,871	701,039	700,419	620	
GENCORP INC	COM	36868210	2,997,261	282,228	282,128	100	
GENE LOGIC INC	COM	36868910	3,459,846	206,558	206,358	200	
GENENCOR INTL INC	COM	36870910	310,915	30,900	30,900		
GENENTECH INC	COM NEW	36871040	71,973,004	1,425,208	1,399,455	21,873	3,88
GENERAL CABLE CORP D	COM	36930010	2,554,079	235,399	235,347	52	
GENERAL COMMUNICATIO	CL A	36938510	2,774,880	308,320	308,320		
GENERAL DYNAMICS COR	COM	36955010	246,336,689	3,926,310	3,918,680	7,310	32
GENERAL ELEC CO	COM	36960410	8,941,756,292	213,610,996	200,945,707	6,523,541	6,141,74
GENERAL GROWTH PPTYS	COM	37002110	16,335,140	467,386	467,186	200	
GENERAL MLS INC	COM	37033410	259,498,770	6,033,452	5,572,372	187,647	273,43
Page Total			10,570,503,277				

Page 27 of 72

GENERAL MTRS CORP	COM	37044210	4,166,142,522	80,349,904	80,256,020	63,722	30,1
GENERAL MTRS CORP	CL H NEW	37044283	939,967,684	48,203,471	48,034,802	143,214	25,4
GENERAL SEMICONDUCTO	COM	37078710	5,997,152	633,279	633,079	200	
GENESCO INC	COM	37153210	4,950,111	180,661	180,661		
GENTEX CORP	COM	37190110	43,582,161	1,884,634	1,462,148	330,811	91,6
GENLYTE GROUP INC	COM	37230210	2,458,916	89,214	88,914	300	
GENOME THERAPEUTICS	COM	37243010	1,028,118	171,353	171,353		
GENRAD INC	COM	37244710	1,728,416	216,052	216,052		
GENTA INC	COM NEW	37245M20	762,540	127,943	127,943		
GENTEK INC	COM	37245X10	728,234	56,018	55,998	20	
GENZYME TRANSGENICS	COM	37246E10	909,486	138,599	137,599	1,000	
GENUINE PARTS CO	COM	37246010	92,819,336	3,582,375	3,406,310	168,915	7,1
GENTIVA HEALTH SERVI	COM	37247A10	2,339,669	122,740	122,740		
GENUITY INC	CL A	37248E10	320,724	148,759	148,359		4
GENZYME CORP	COM GENL D	37291710	122,076,568	1,351,451	1,340,092	8,559	2,8
GEORGIA GULF CORP	COM PAR \$0	37320020	7,511,144	431,427	431,327	100	
GEORGIA PAC CORP	COM GA PAC	37329810	130,829,941	4,449,998	4,435,115	11,435	3,4
GEORGIA PAC CORP	COM-TIMBER	37329870	24,308,986	847,003	842,859	2,200	1,9
GERBER SCIENTIFIC IN	COM	37373010	1,115,604	167,257	162,531	2,726	2,0
GERON CORP	COM	37416310	1,783,307	170,864	170,864		
GETTY IMAGES INC	COM	37427610	3,783,570	234,640	234,240	400	
GIBRALTAR STL CORP	COM	37476F10	851,752	53,445	53,445		
GILEAD SCIENCES INC	COM	37555810	32,375,427	996,167	994,383	1,384	4
GILLETTE CO	COM	37576610	988,318,567	31,707,365	30,667,695	660,021	379,6
GLATFELTER P H CO	COM	37731610	4,833,925	379,429	379,129	300	
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	137,654,279	2,632,013	2,463,060	168,953	
GLENAYRE TECHNOLOGIE	COM	37789910	1,083,650	502,621	499,621	3,000	
GLENBOROUGH RLTY TR	COM	37803P10	5,227,116	300,409	300,409		
GLIMCHER RLTY TR	SH BEN INT	37930210	4,027,117	266,520	266,500	20	
GLOBAL INDS LTD	COM	37933610	9,637,917	661,854	587,174	69,180	5,5
GLOBAL MARINE INC	COM	37935240	51,672,422	2,018,454	1,979,721	3,736	34,9
GLOBAL TELESYSTEMS I	COM	37936U10	757,450	996,646	966,526	30,120	
GLOBAL PMTS INC	COM	37940X10	3,982,088	215,248	215,088	160	
GLOBIX CORP	COM	37957F10	417,832	137,853	137,853		

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

GLOBESPAN INC	COM	37957110	4,615,843	211,010	210,956	54
GOLD BANC CORP INC	COM	37990710	1,231,943	175,216	171,916	3,300
GOLDEN ST BANCORP IN	COM	38119710	38,988,200	1,398,429	1,394,939	3,490
GOLDEN TELECOM INC	COM	38122G10	488,940	49,513	49,513	
GOLDEN WEST FINL COR	COM	38131710	194,621,860	2,998,796	2,993,916	4,880
GOLDMAN SACHS GROUP	COM	38141G10	133,236,134	1,565,642	1,283,321	243,739 38,5
GOODRICH B F CO	COM	38238810	81,046,763	2,112,243	2,107,810	3,273 1,1
Page Total			7,250,213,414			

Page 28 of 72

GOODYEAR TIRE & RUBR	COM	38255010	72,638,943	3,045,658	3,035,342	10,216
GOTO COM INC	COM	38348T10	1,597,218	203,623	203,003	620
GRACE W R & CO DEL N	COM	38388F10	1,071,652	465,936	464,836	1,100
GRACO INC	COM	38410910	7,700,812	275,029	273,649	1,380
GRAINGER W W INC	COM	38480210	60,871,101	1,798,260	1,787,386	9,750 1
GRANITE CONSTR INC	COM	38732810	8,401,860	247,259	247,259	
GRANITE ST BANKSHARE	COM	38747210	230,874	11,472		10,347 1
GRANT PRIDECO INC	COM	38821G10	20,769,447	1,207,526	1,204,036	1,865 1
GRAY COMMUNICATIONS	COM	38919010	409,970	23,045	23,045	
GREAT AMERN FINL RES	COM	38991510	1,623,294	90,183	90,183	
GREAT ATLANTIC & PAC	COM	39006410	1,338,022	146,232	146,232	
GREAT LAKES CHEM COR	COM	39056810	31,314,100	1,018,676	1,005,401	1,075 12
GREAT LAKES REIT INC	COM	39075210	2,620,916	154,809	154,809	
GREAT PLAINS SOFTWAR	COM	39119E10	6,266,638	102,209	102,189	20
GREATER BAY BANCORP	COM	39164810	17,349,888	688,843	688,323	520
GREEN MOUNTAIN PWR C	COM	39315410	447,862	26,770	26,770	
GREENPOINT FINL CORP	COM	39538410	55,424,466	1,700,137	1,697,487	2,350
GREIF BROS CORP	CL A	39762410	3,032,409	107,819	107,819	
GREY WOLF INC	COM	39788810	11,855,109	1,823,863	1,664,480	159,383
GRIFFON CORP	COM	39843310	1,548,573	196,022	196,022	
GROUP 1 AUTOMOTIVE I	COM	39890510	2,813,647	224,195	224,115	80
GROUPE DANONE	SPONSORED	39944910	803,912	31,700	31,700	
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	449,364	13,450	13,450	
GTECH HLDGS CORP	COM	40051810	10,906,185	400,227	400,027	80
GUESS INC	COM	40161710	412,798	66,688	66,688	
GUIDANT CORP	COM	40169810	254,660,721	5,660,385	5,617,001	41,894 1
GUILFORD PHARMACEUTI	COM	40182910	3,540,548	191,381	191,381	
GUITAR CTR MGMT INC	COM	40204010	2,877,563	163,266	163,166	100
GULF ISLAND FABRICAT	COM	40230710	1,034,968	54,472	54,472	
HCA-HEALTHCARE CO	COM	40411910	420,982,902	10,454,008	10,434,478	18,530 1
HCC INS HLDGS INC	COM	40413210	9,604,206	363,108	357,322	5,786
HNC SOFTWARE INC	COM	40425P10	4,278,946	243,648	243,298	350
HRPT PPTYS TR	COM SH BEN	40426W10	9,826,571	1,186,784	1,186,784	
H POWER CORP	COM	40427A10	272,384	34,048	33,460	588
HSBC HLDGS PLC	SPON ADR N	40428040	31,260,357	524,063	162,162	361,901
HS RES INC	COM	40429710	10,989,945	244,221	244,081	40
HA-LO INDS INC	COM	40442910	314,192	317,366	317,366	
HAEMONETICS CORP	COM	40502410	6,495,709	196,245	196,185	60
HAIN CELESTIAL GROUP	COM	40521710	10,382,812	358,028	324,735	23,353 9
HALL KINION ASSOCIAT	COM	40606910	330,193	57,117	57,117	
HALLIBURTON CO	COM	40621610	471,439,106	12,828,275	8,313,658	4,419,530 95
Page Total			1,560,190,183			

Page 29 of 72

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

HANCOCK HLDG CO	COM	41012010	3,183,323	73,286	73,286		
HANCOCK JOHN FINL SV	COM	41014S10	46,349,552	1,205,450	1,200,133	3,580	1,730
HANDLEMAN CO DEL	COM	41025210	3,099,294	310,862	310,862		
HANDSPRING INC	COM	41029310	821,050	70,628	70,628		
HANMI FINL CORP	COM	41049510	203,748	12,074			12,074
HANOVER COMPRESSOR C	COM	41076810	20,495,730	646,553	645,993	360	200
HANOVER DIRECT INC	COM	41078310	266,735	808,289	808,289		
HARCOURT GEN INC	COM	41163G10	69,482,617	1,248,116	1,246,832	1,084	200
HARBOR FLA BANCSHARE	COM	41190110	2,676,592	167,287	167,207	80	
HARDINGE INC	COM	41232430	7,925,831	595,390	595,390		
HARLAND JOHN H CO	COM	41269310	4,279,551	228,853	228,733	120	
HARLEY DAVIDSON INC	COM	41282210	243,654,180	6,420,400	6,271,055	139,675	9,670
HARLEYSVILLE GROUP I	COM	41282410	2,523,859	113,754	113,354		400
HARLEYSVILLE NATL CO	COM	41285010	2,436,562	64,975	64,975		
HARMAN INTL INDS INC	COM	41308610	6,810,292	266,131	265,671	360	100
HARMONIC INC	COM	41316010	1,681,998	299,022	298,522	500	
HARRAHS ENTMT INC	COM	41361910	216,966,818	7,372,301	7,369,371	2,730	200
HARRIS CORP DEL	COM	41387510	16,030,698	647,705	646,645	760	300
HARSCO CORP	COM	41586410	10,525,402	429,433	429,233		200
HARTE-HANKS INC	COM	41619610	11,655,995	515,296	514,996	100	200
HARTFORD FINL SVCS G	COM	41651510	273,871,805	4,641,895	4,556,892	29,598	55,400
HASBRO INC	COM	41805610	41,729,319	3,234,831	3,231,124	3,707	
HAVERTY FURNITURE IN	COM	41959610	1,489,121	108,695	108,695		
HAWAIIAN ELEC INDUST	COM	41987010	13,139,124	355,592	355,492	100	
HAYES LEMMERZ INTL I	COM	42078110	688,767	123,435	123,435		
HEALTH CARE PPTY INV	COM	42191510	12,703,311	374,508	374,508		
HEALTHSOUTH CORP	COM	42192410	96,585,994	7,493,095	7,470,950	20,815	1,330
HEALTH MGMT ASSOC IN	CL A	42193310	39,812,089	2,560,263	2,550,528	9,055	680
HEALTHCARE RLTY TR	COM	42194610	8,398,319	348,478	348,478		
HEALTH CARE REIT INC	COM	42217K10	4,577,040	220,050	220,050		
HEALTH NET INC	COM	42222G10	37,093,218	1,799,768	1,798,253	1,250	260
HEARST-ARGYLE TELEVI	COM	42231710	4,930,445	239,342	238,642	700	
HEARTLAND EXPRESS IN	COM	42234710	2,959,906	117,224	117,224		
HEICO CORP NEW	COM	42280610	702,508	45,766	45,766		
HEIDRICK & STRUGGLES	COM	42281910	4,285,309	148,091	147,051	1,040	
HEINZ H J CO	COM	42307410	281,536,961	7,003,407	6,925,994	39,368	38,040
HELIX TECHNOLOGY COR	COM	42331910	4,412,455	187,892	180,192	600	7,100
HELLER FINANCIAL INC	CL A	42332810	21,927,870	623,837	617,407	6,430	
HELMERICH & PAYNE IN	COM	42345210	29,693,949	641,338	638,948	1,690	700
HENRY JACK & ASSOC I	COM	42628110	18,251,401	770,524	769,484	640	400
HERBALIFE INTL INC	CL A	42690820	606,148	83,148	82,815	333	
Page Total			1,570,464,886				

Page 30 of 72

HERCULES INC	COM	42705610	25,936,262	1,996,633	1,989,903	3,330	3,000
HERSHEY FOODS CORP	COM	42786610	165,801,724	2,391,831	2,349,773	14,124	27,000
HEWLETT PACKARD CO	COM	42823610	1,297,852,125	41,504,705	38,206,589	1,699,743	1,598,000
HEXCEL CORP NEW	COM	42829110	1,664,794	167,316	167,316		
HI / FN INC	COM	42835810	978,621	58,530	58,530		
HIBERNIA CORP	CL A	42865610	22,492,412	1,610,051	1,568,631	4,720	36,000
HICKORY TECH CORP	COM	42906010	1,483,275	99,716	99,716		
HIGH SPEED ACCESS CO	COM	42979U10	236,551	157,701	157,701		
HIGHLANDS INS GROUP	COM	43103210	735,474	222,871	222,871		
HIGHWOODS PTYS INC	COM	43128410	14,543,179	589,987	589,987		

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

HILB ROGAL & HAMILTO	COM	43129410	3,864,245	110,407	110,407		
HILLENBRAND INDS INC	COM	43157310	28,593,812	592,127	588,027	3,600	
HILTON HOTELS CORP	COM	43284810	87,595,118	8,382,308	8,368,961	13,107	
HISPANIC BROADCASTIN	CL A	43357B10	16,627,046	870,526	867,996	2,230	
HITACHI LIMITED	ADR 10 COM	43357850	894,312	10,250	10,250		
HOLLINGER INTL INC	CL A	43556910	4,552,483	318,133	317,733	400	
HOLLYWOOD ENTMT CORP	COM	43614110	481,323	220,084	220,084		
HOLLYWOOD MEDIA CORP	COM	43623310	416,800	93,874	93,874		
HOME DEPOT INC	COM	43707610	2,148,218,732	49,842,662	47,029,951	2,107,638	705,
HOME PPTYS N Y INC	COM	43730610	6,220,467	218,262	218,262		
HOMESTAKE MNG CO	COM	43761410	26,705,530	5,077,097	5,062,692	14,305	
HOMESTORE COM INC	COM	43785210	10,370,651	436,659	436,032	527	
HON INDS INC	COM	43809210	14,501,696	631,332	630,712	420	
HONDA MOTOR LTD	AMERN SHS	43812830	22,416,255	273,036	28,600	244,436	
HONEYWELL INTL INC	COM	43851610	3,490,242,813	85,545,167	16,042,157	69,419,230	83,
HOOPER HOLMES INC	COM	43910410	4,423,386	514,946	511,206	140	3,
HORACE MANN EDUCATOR	COM	44032710	7,830,055	442,376	442,200	176	
HORIZON OFFSHORE INC	COM	44043J10	1,620,679	65,482	65,482		
HORMEL FOODS CORP	COM	44045210	19,228,766	987,103	984,228	2,750	
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	13,773,883	521,738	521,738		
HOST MARRIOTT CORP N	COM	44107P10	27,023,992	2,313,698	2,310,268	3,430	
HOT TOPIC INC	COM	44133910	3,363,108	120,111	120,071	40	
HOTEL RESERVATIONS N	CL A	44145110	1,212,104	47,072	47,072		
HOTJOBS COM INC	COM	44147410	667,019	131,770	131,770		
HOUGHTON MIFFLIN CO	COM	44156010	79,884,356	1,736,239	311,035	16,200	1,409,
HOUSEHOLD INTL INC	COM	44181510	574,784,452	9,702,641	9,673,630	22,213	6,
HOUSTON EXPL CO	COM	44212010	2,471,760	82,392	82,392		
HUANENG PWR INTL INC	SPON ADR N	44330410	265,409	12,484	12,484		
HUBBELL INC	CL B	44351020	13,738,262	589,625	569,089	12,608	7,
HUDSON CITY BANCORP	COM	44368310	7,813,575	394,386	394,286	100	
HUDSON UNITED BANCOR	COM	44416510	9,655,263	425,342	423,717	1,625	
Page Total			8,161,181,769				

Page 31 of 72

HUGHES SUPPLY INC	COM	44448210	2,614,202	178,810	178,789	21	
HUGOTON RTY TR TEX	UNIT BEN I	44471710	227,648	14,687	14,687		
HUMANA INC	COM	44485910	35,634,326	3,400,222	3,395,712	2,790	1,72
HUMAN GENOME SCIENCE	COM	44490310	33,486,988	727,978	718,511	5,237	4,23
HUNGRY MINDS INC	CL A	44554910	1,715,915	236,678	5,178	196,500	35,00
HUNT J B TRANS SVCS	COM	44565810	4,070,875	260,536	260,516	20	
HUNTINGTON BANCSHARE	COM	44615010	66,050,217	4,635,103	4,629,041	4,742	1,32
HUTCHINSON TECHNOLOG	COM	44840710	3,076,917	205,993	205,673	320	
ICN PHARMACEUTICALS	COM	44892410	22,031,585	866,362	864,825	1,337	20
IDT CORP	COM	44894710	3,849,059	190,077	189,737	340	
HYPERCOM CORP	COM	44913M10	310,612	92,720	92,620	100	
HYPERION SOLUTIONS C	COM	44914M10	4,170,102	258,611	258,611		
HYSEQ INC	COM	44916330	687,346	73,317	73,317		
IBP INC	COM	44922310	15,806,861	963,833	960,813	2,620	40
ICOS CORP	COM	44929510	12,655,615	266,434	264,464	1,870	10
IDEC PHARMACEUTICALS	COM	44937010	56,973,160	1,424,329	1,370,594	36,025	17,71
IDX SYS CORP	COM	44949110	2,199,481	121,774	121,374	40	
IGEN INC	COM	44953610	1,544,520	81,561	79,461	2,100	
IHOP CORP	COM	44962310	3,176,600	158,830	158,830		
IMC GLOBAL INC	COM	44966910	13,016,069	1,058,217	1,056,847	1,070	30
I-MANY INC	COM	44973Q10	1,177,312	103,500	16,000	87,500	
IMS HEALTH INC	COM	44993410	154,523,448	6,205,761	6,147,355	46,186	12,22
IRT PPTY CO	COM	45005810	2,844,226	309,155	309,155		

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

ITC DELTACOM INC	COM	45031T10	2,438,424	415,051	412,971	2,080		
ISTAR FINL INC	COM	45031U10	13,063,272	566,245	565,685	560		
I-STAT CORP	COM	45031210	2,401,396	120,825	120,825			
ITT EDUCATIONAL SERV	COM	45068B10	3,057,259	112,814	112,814			
ITXC CORP	COM	45069F10	245,345	42,900	42,800	100		
IXIA	COM	45071R10	377,954	29,500	29,500			
IXL ENTERPRISES INC	COM	45071810	623,912	262,700	262,700			
IBASIS INC	COM	45073210	514,498	168,027	75,950	92,077		
IBIS TECHNOLOGY CORP	COM	45090910	1,664,052	60,511	60,511			
ITT INDS INC IND	COM	45091110	69,528,117	1,794,274	1,773,765	1,940	18,56	
IDACORP INC	COM	45110710	16,902,843	442,367	437,647	1,410	3,31	
IDEX CORP	COM	45167R10	6,823,862	235,468	232,308	3,160		
IDEXX LABS INC	COM	45168D10	10,256,205	467,530	451,301	800	15,42	
IGATE CAPITAL CORP	COM	45169U10	464,293	247,623	247,623			
IKON OFFICE SOLUTION	COM	45171310	6,754,710	1,185,037	1,183,317	1,720		
IDENTIX INC	COM	45190610	1,827,236	215,476	213,376	2,100		
ILEX ONCOLOGY INC	COM	45192310	2,859,222	187,490	187,490			
ILLINOIS TOOL WKS IN	COM	45230810	390,781,422	6,875,113	5,935,306	649,954	289,85	
Page Total			972,427,106					

Page 32 of 72

ILLUMINET HLDGS INC	COM	45233410	5,496,921	267,334	267,194	40	100	252,2
IMATION CORP	COM	45245A10	9,884,811	440,696	425,759	13,929	1,008	413,8
IMCLONE SYS INC	COM	45245W10	14,723,611	443,656	415,821	27,735	100	396,1
IMMUNE RESPONSE CORP	COM	45252T10	440,490	174,038	174,038			174,0
IMMERSION CORP	COM	45252110	480,142	84,428	84,408	20		79,7
IMMUNEX CORP NEW	COM	45252810	23,427,241	1,636,895	1,596,379	30,321	10,195	1,437,6
IMMUNOGEN INC	COM	45253H10	3,867,448	289,155	286,955	200	2,000	265,3
IMPATH INC	COM	45255G10	5,775,542	124,540	124,330	210		114,4
IMPSCO TECHNOLOGIES I	COM	45255W10	699,687	39,419	39,419			39,1
IMPERIAL CHEM INDS P	ADR NEW	45270450	312,547	12,700	12,700			12,7
IMATRON INC	COM	45290610	1,106,872	590,332	590,332			590,3
IMMUNOMEDICS INC	COM	45290710	2,501,325	259,878	259,878			238,8
IMPSAT FIBER NETWORK	COM	45321T10	299,765	70,533	70,433	100		70,4
IMRGLOBAL CORPORATIO	COM	45321W10	893,368	158,821	158,821			158,8
INAMED CORP	COM	45323510	2,400,863	101,089	100,869	220		91,8
INCO LTD	COM	45325840	38,192,336	2,575,343	2,574,643	700		2,367,1
INCYTE GENOMICS INC	COM	45337C10	8,093,717	527,278	527,078		200	481,9
INDEPENDENCE CMNTY B	COM	45341410	8,362,296	479,572	479,522	50		438,6
INDEPENDENT BANK COR	COM	45383610	1,080,405	72,027	68,606	3,421		71,5
INDEPENDENT BANK COR	COM	45383810	226,800	11,235	11,235			11,2
INDUS INTL INC	COM	45578L10	381,522	78,261	78,261			78,2
INDYMAC BANCORP INC	COM	45660710	21,086,854	733,711	733,651	60		681,5
INET TECHNOLOGIES IN	COM	45662V10	674,732	114,848	114,848			104,3
INFOCUS CORP	COM	45665B10	7,525,016	459,543	459,143	300	100	433,5
INFOGRAMS INC	COM	45665T10	598,708	108,856	108,856			108,8
INFORMATICA CORP	COM	45666Q10	5,680,363	426,710	426,210	400	100	394,2
INFONET SVCS CORP	CL B	45666T10	3,080,140	463,179	460,809	2,370		421,2
INFORMATION HLDGS IN	COM	45672710	1,896,296	88,612	70,462	400	17,750	68,4
INFORMIX CORP	COM	45677910	16,761,713	3,100,576	3,062,516	25,760	12,300	2,862,5
INFOSPACE INC	COM	45678T10	3,275,638	1,476,178	1,474,085	1,802	291	1,169,3
INFOUSA INC NEW	COM	45681830	808,257	186,063	186,063			186,0
ING GROEP N V	SPONSORED	45683710	23,890,347	367,092	34,853	332,239		360,9
INGERSOLL-RAND CO	COM	45686610	125,135,621	3,151,237	3,115,901	16,651	18,685	2,698,5
INGLES MKTS INC	CL A	45703010	840,025	70,739	65,239	5,000	500	70,2
INGRAM MICRO INC	CL A	45715310	7,031,475	520,850	519,650	1,200		463,9
INHALE THERAPEUTIC S	COM	45719110	6,569,307	307,336	305,336	1,800	200	286,8

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

INKTOMI CORP	COM	45727710	4,555,595	685,052	683,072	1,880	100	552,8
INNKEEPERS USA TR	COM	4576J010	7,037,318	628,332	628,332			603,4
INSIGHT ENTERPRISES	COM	45765U10	5,519,518	261,279	260,869	410		239,6
INPUT/OUTPUT INC	COM	45765210	6,001,877	641,912	641,912			613,8
INSITUFORM TECHNOLOG	CL A	45766710	5,013,451	153,669	153,669			139,0
Page Total			381,629,960					

Page 33 of 72

INSIGNIA FINL GROUP	COM	45767A10	1,470,386	124,609	124,609			
INSIGHT COMMUNICATIO	CL A	45768V10	8,350,070	315,097	314,357		740	
INNOGY HLDGS PLC	SPONSORED	45769A10	279,300	10,500	10,500			
INNOVATIVE SOLUTIONS	COM	45769N10	209,300	16,100	16,100			
INSURANCE AUTO AUCTI	COM	45787510	707,854	57,784	57,684		100	
INTEGRATED ELECTRICA	COM	45811E10	1,255,675	220,294	220,154		140	
INTEGRATED CIRCUIT S	COM	45811K20	1,778,144	111,134	110,934		200	
INTEGRATED DEVICE TE	COM	45811810	39,504,832	1,334,172	1,332,432		1,440	30
INTEGRATED SILICON S	COM	45812P10	4,617,067	355,159	310,804		44,355	
INTEGRA BK CORP	COM	45814P10	2,696,194	129,159	129,159			
INTELIDATA TECHNOLOG	COM	45814T10	975,838	236,567	236,567			
INTEL CORP	COM	45814010	3,815,657,729	145,015,876	137,782,251		4,562,098	2,671,52
INTER TEL INC	COM	45837210	1,646,871	161,664	161,564		100	
INTERACTIVE INTELLIG	COM	45839M10	459,568	31,970	31,970			
INTERACT COMM CORP	COM	45839Y10	1,191,379	101,394	96,094		5,300	
INTERCEPT GROUP INC	COM	45845L10	1,441,355	56,248	56,248			
INTERDIGITAL COMMUNI	COM	45866A10	3,063,119	410,111	409,611		400	10
INTERFACE INC	CL A	45866510	2,565,805	373,208	373,208			
INTERGRAPH CORP	COM	45868310	3,374,233	348,326	348,326			
INTERLIANT INC	COM	45874210	459,150	349,962	349,852		110	
INTERLINK ELECTRS	COM	45875110	213,720	57,966	57,966			
INTERLOGIX INC	COM	45876310	3,454,776	132,876	132,876			
INTERMEDIA COMMUNICA	COM	45880110	7,038,734	405,107	404,607		400	10
INTERNAP NETWORK SVC	COM	45885A10	949,972	490,435	473,366		17,069	
INTERMUNE PHARMACEUT	COM	45885B10	1,242,990	59,190	59,190			
INTERNATIONAL BANCSH	COM	45904410	5,183,793	135,524	135,299		225	
INTERNATIONAL BUSINE	COM	45920010	6,915,746,244	71,904,203	71,034,256		613,381	256,56
INTERNATIONAL FIBERC	COM	45950T10	760,914	196,365	194,265		100	2,00
INTERNATIONAL FLAVOR	COM	45950610	42,418,578	1,922,873	1,917,933		2,340	2,60
INTERNATIONAL GAME T	COM	45990210	78,322,395	1,555,559	1,554,517		742	30
INTERNATIONAL MULTIF	COM	46004310	2,603,986	135,272	135,172		100	
INTL PAPER CO	COM	46014610	1,612,232,635	44,684,940	10,672,879		33,993,652	18,40
INTERNATIONAL RECTIF	COM	46025410	33,915,348	837,416	836,181		785	45
INTERNATIONAL SPEEDW	CL A	46033520	13,466,700	363,356	356,930		600	5,82
INTL SPECIALTY PRODS	COM	46033710	964,254	117,592	117,492		100	
INTERNET CAP GROUP I	COM	46059C10	2,755,455	1,259,925	1,252,635		6,150	1,14
INTERNET SEC SYS INC	COM	46060X10	6,362,253	232,547	215,177		17,370	
INTERPOOL INC	COM	46062R10	1,683,536	115,707	115,707			
INTERSIL HLDG CORP	CL A	46069S10	2,663,353	144,457	144,437		20	
INTERPUBLIC GROUP CO	COM	46069010	219,956,721	6,403,398	5,898,537		340,426	164,43
INTERSTATE BAKERIES	COM	46072H10	10,677,862	698,813	687,013		11,800	
Page Total			12,854,318,088					

Page 34 of 72

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

INTRANET SOLUTIONS I	COM NEW	46093930	3,271,110	136,655	136,425	230	
INTERNET COM CORP	COM	46096710	284,587	78,507	78,407	100	
INTERTAN INC	COM	46112010	2,747,908	217,226	217,226		
INTERTRUST TECHNOLOG	COM	46113Q10	2,265,480	503,440	503,440		
INTERWOVEN INC	COM	46114T10	5,664,282	562,938	562,198	640	1
INTERVOICE-BRITE INC	COM	46114210	2,101,563	258,654	258,654		
INTIMATE BRANDS INC	CL A	46115610	11,078,478	753,638	748,468	5,170	
INTUIT	COM	46120210	106,661,620	3,843,662	3,834,732	6,910	2,0
INVACARE CORP	COM	46120310	7,410,632	187,516	187,236	280	
INTRUSION COM INC	COM	46121E10	387,820	96,955	96,955		
INVERNESS MED TECHNO	COM	46126810	346,465	13,300	13,300		
INVESTMENT TECHNOLOG	COM	46145F10	18,064,281	352,818	352,318	400	1
INVITROGEN CORP	COM	46185R10	31,010,928	565,377	564,823	454	1
INVESTORS FINL SERVI	COM	46191510	21,520,885	367,094	366,723	371	
IOMEGA CORP	COM	46203010	8,364,191	2,272,878	2,270,878	1,800	2
IONICS INC	COM	46221810	3,544,190	136,315	134,465	450	1,4
IRON MTN INC PA	COM	46284610	9,036,469	235,816	232,502	3,214	1
IRWIN FINL CORP	COM	46411910	1,770,570	83,814	83,814		
ISIS PHARMACEUTICALS	COM	46433010	2,787,247	301,324	301,324		
ISLE OF CAPRI CASINO	COM	46459210	1,856,672	175,788	175,708	80	
ITO YOKADO LTD	ADR NEW	46571430	504,400	10,400	10,400		
I2 TECHNOLOGIES INC	COM	46575410	18,994,333	1,309,954	1,303,383	6,431	1
IVAX CORP	COM	46582310	48,246,597	1,531,638	1,527,278	3,960	4
IVEX PACKAGING CORP	COM	46585510	2,075,356	150,935	150,875	60	
JDN RLTY CORP	COM	46591710	4,315,194	381,538	381,538		
IXYS CORP	COM	46600W10	634,536	40,288	40,088	200	
JDS UNIPHASE CORP	COM	46612J10	443,685,870	24,064,971	24,000,674	55,079	9,2
JDA SOFTWARE GROUP I	COM	46612K10	1,896,403	165,813	165,813		
J JILL GROUP INC	COM	46618910	206,517	11,801	11,801		
JLG INDS INC	COM	46621010	4,714,437	362,649	362,629	20	
JNI CORP	COM	46622G10	415,237	55,365	55,340	25	
JP REALTY INC	COM	46624A10	2,526,191	130,015	130,015		
J P MORGAN CHASE & C	COM	46625H10	1,809,429,096	40,299,089	39,066,049	701,938	531,1
JABIL CIRCUIT INC	COM	46631310	71,995,659	3,330,049	3,250,289	60,365	19,3
JACK IN THE BOX INC	COM	46636710	9,132,803	304,935	304,155	780	
JACOBS ENGR GROUP IN	COM	46981410	17,317,118	298,571	290,916	4,655	3,0
JAKKS PAC INC	COM	47012E10	1,353,370	127,376	127,376		
JEFFERIES GROUP INC	COM	47231910	5,507,407	190,898	190,898		
JEFFERSON PILOT CORP	COM	47507010	133,573,167	1,967,494	1,951,783	6,805	8,9
JEFFERSON SMURFIT GR	SPONSORED	47508W10	283,390	17,000	16,900	100	
JOHN NUVEEN CO	CL A	47803510	3,840,588	71,122	71,122		
Page Total			2,820,823,047				

Page 35 of 72

JOHNSON & JOHNSON	COM	47816010	4,444,326,470	50,809,723	48,546,973	1,250,522	1,012,2
JOHNSON CTLS INC	COM	47836610	107,729,821	1,724,781	1,714,502	6,479	3,8
JONES APPAREL GROUP	COM	48007410	43,663,384	1,155,116	1,153,244	1,472	4
JONES LANG LASALLE I	COM	48020Q10	2,858,521	222,453	222,453		
JOURNAL REGISTER CO	COM	48113810	5,523,097	336,569	336,469	100	
JUNIPER NETWORKS INC	COM	48203R10	59,640,398	1,571,138	1,565,921	4,857	3
JUPITER MEDIA METRIX	COM	48206U10	509,044	156,629	156,629		
KLA-TENCOR CORP	COM	48248010	131,156,077	3,330,948	3,323,453	7,155	3
K MART CORP	COM	48258410	85,215,963	9,065,528	9,045,063	19,255	1,2
KPMG CONSULTING INC	COM	48265R10	982,800	75,600	75,600		
K V PHARMACEUTICAL C	CL B CONV	48274010	2,562,611	129,229	129,129	100	
K V PHARMACEUTICAL C	CL A	48274020	338,136	17,173	17,173		
KAISER ALUMINUM CORP	COM	48300710	789,311	206,626	206,626		

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

KAMAN CORP	CL A	48354810	2,825,326	172,539	172,519	20	
KANA COMMUNICATIONS	COM	48360010	862,577	445,316	444,896	420	
KANSAS CITY LIFE INS	COM	48483610	1,916,486	53,608	53,608		
KANSAS CITY PWR & LT	COM	48513410	16,128,104	655,614	654,964	350	3
KANSAS CITY SOUTHN I	COM NEW	48517030	6,327,662	445,610	402,553	3,030	40,0
KATY INDS INC	COM	48602610	261,828	37,404	37,404		
KAYDON CORP	COM	48658710	9,030,745	334,720	333,900	820	
KB HOME	COM	48666K10	29,677,985	909,252	908,102	1,150	
KEANE INC	COM	48666510	7,798,388	599,876	588,566	860	10,4
KEITHLEY INSTRS INC	COM	48758410	1,099,153	67,849	67,849		
KELLOGG CO	COM	48783610	183,462,638	6,787,371	6,777,231	7,380	2,7
KELLWOOD CO	COM	48804410	3,791,025	182,700	182,640	60	
KELLY SVCS INC	CL A	48815220	6,403,219	271,553	267,530	4,023	
KEMET CORP	COM	48836010	21,589,809	1,274,487	1,273,347	840	3
KENNAMETAL INC	COM	48917010	14,367,512	522,455	522,395	60	
KENT ELECTRS CORP	COM	49055310	4,189,608	232,756	232,496	260	
KERR MCGEE CORP	COM	49238610	285,555,976	4,399,938	4,395,002	2,988	1,9
KEY ENERGY SVCS INC	COM	49291410	10,919,489	1,020,513	1,019,963	550	
KEY PRODTN INC	COM	49313810	3,849,809	185,533	185,533		
KEY3MEDIA GROUP INC	COM	49326R10	1,825,257	153,383	152,933	450	
KEYCORP NEW	COM	49326710	979,258,427	37,955,753	37,896,980	40,971	17,8
KEYNOTE SYS INC	COM	49330810	1,481,125	132,397	132,377	20	
KEYSPAN CORP	COM	49337W10	96,856,949	2,540,177	2,525,513	12,139	2,5
KFORCE COM INC	COM	49373210	1,263,655	237,887	237,887		
KILROY RLTY CORP	COM	49427F10	7,265,081	270,984	270,984		
KIMBALL INTL INC	CL B	49427410	3,169,546	235,882	235,882		
KIMBERLY CLARK CORP	COM	49436810	757,000,300	11,160,258	10,698,721	290,924	170,6
KIMCO REALTY CORP	COM	49446R10	23,353,558	543,106	519,836	23,270	
Page Total			7,366,826,870				

Page 36 of 72

KINDER MORGAN INC KA	COM	49455P10	113,139,322	2,126,679	2,117,748	5,256	3,675
KING PHARMACEUTICALS	COM	49558210	143,672,723	3,525,711	3,522,050	3,461	200
KIRBY CORP	COM	49726610	3,659,900	182,995	182,975	20	
KNIGHT RIDDER INC	COM	49904010	87,056,820	1,620,868	1,612,783	7,905	180
KNIGHT TRADING GROUP	COM	49906310	7,944,475	543,212	541,962	1,150	100
KNIGHT TRANSN INC	COM	49906410	1,235,593	50,691	50,691		
KOGER EQUITY INC	COM	50022810	3,889,690	277,835	277,835		
KOHL'S CORP	COM	50025510	395,627,223	6,413,150	6,397,136	14,724	1,290
KONINKLIJKE AHOLD N	SPON ADR N	50046730	10,914,012	351,498	48,092	303,406	
KONOVER PTY TR INC	COM	50047R10	372,918	88,790	88,790		
KONINKLIJKE PHILIPS	SP ADR NEW	50047230	26,050,789	975,685	110,633	809,835	55,217
KOPIN CORP	COM	50060010	2,861,855	497,714	399,834	14,680	83,200
KOREA ELECTRIC PWR	SPONSORED	50063110	939,828	115,600	115,600		
KORN FERRY INTL	COM NEW	50064320	7,401,724	441,367	441,147	220	
KOS PHARMACEUTICALS	COM	50064810	1,351,922	76,980	76,980		
KRISPY KREME DOUGHNU	COM	50101410	1,994,184	55,394	55,394		
KROGER CO	COM	50104410	411,206,204	15,944,405	15,884,429	56,880	3,096
KRONOS INC	COM	50105210	3,518,397	111,919	111,459	460	
KULICKE & SOFFA INDS	COM	50124210	5,402,354	398,345	397,395	950	
LCC INTERNATIONAL IN	CL A	50181010	362,585	72,517	72,517		
LNR PTY CORP	COM	50194010	5,705,409	201,249	201,169	80	
LSI LOGIC CORP	COM	50216110	90,128,542	5,729,723	5,719,098	10,085	540
LTX CORP	COM	50239210	7,838,299	419,452	367,441	400	51,611
L-3 COMMUNICATIONS H	COM	50242410	42,473,126	537,975	537,475	400	100
LVMH MOET HENNESSY L	SPONSORED	50244120	618,813	61,500	61,500		
LA Z BOY INC	COM	50533610	8,212,439	461,373	461,333	40	

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

LABORATORY CORP AMER	COM NEW	50540R40	21,071,768	175,233	175,013	220	
LABOR READY INC	COM NEW	50540120	734,460	233,162	233,162		
LABRANCHE & CO INC	COM	50544710	17,679,927	549,749	549,249	300	200
LACLEDE GAS CO	COM	50558810	3,339,379	143,321	142,721	600	
LAFARGE CORP	COM	50586210	7,273,741	239,741	238,741	1,000	
LAKES GAMING INC	COM	51206P10	260,847	28,012	28,012		
LAM RESEARCH CORP	COM	51280710	27,548,005	1,159,916	1,157,116	2,300	500
LAMAR ADVERTISING CO	CL A	51281510	12,339,731	335,775	335,275	400	100
LANCASTER COLONY COR	COM	51384710	16,598,296	571,134	571,034	100	
LANCE INC	COM	51460610	3,003,041	266,937	266,217		720
LANDAMERICA FINL GRO	COM	51493610	8,118,608	228,179	228,179		
LANDRYS SEAFOOD REST	COM	51508L10	2,075,461	182,860	182,840	20	
LANDS END INC	COM	51508610	5,903,781	215,074	214,674	300	100
LANDSTAR SYS INC	COM	51509810	8,260,418	121,925	121,925		
LASALLE HOTEL PPTYS	COM SH BEN	51794210	4,041,024	249,600	249,520	80	
Page Total			1,521,827,633				

Page 37 of 72

LATITUDE COMMUNICATI	COM	51829210	252,816	63,458	63,458		
LATTICE SEMICONDUCTO	COM	51841510	17,834,681	980,628	976,128	1,000	3,5
LAUDER ESTEE COS INC	CL A	51843910	20,854,346	572,607	559,027	7,200	6,3
LAWSON PRODS INC	COM	52077610	1,193,123	48,207	48,207		
LEAP WIRELESS INTL I	COM	52186310	6,047,809	215,516	214,260	1,181	
LEAR CORP	COM	52186510	77,316,107	2,638,775	2,594,626	27,089	17,0
LEARNING TREE INTL I	COM	52201510	2,840,284	137,086	137,066	20	
LEE ENTERPRISES INC	COM	52376810	17,915,592	588,361	582,861	4,300	1,2
LEGATO SYS INC	COM	52465110	11,527,158	955,659	954,459	900	3
LEGGETT & PLATT INC	COM	52466010	72,621,518	3,776,470	3,636,197	124,343	15,9
LEGG MASON INC	COM	52490110	30,533,151	725,253	704,603	12,235	8,4
LEHMAN BROS HLDGS IN	COM	52490810	300,648,130	4,795,026	4,733,874	52,447	8,7
LENNAR CORP	COM	52605710	34,663,372	869,628	869,288	340	
LENNOX INTL INC	COM	52610710	3,120,560	302,967	302,767	200	
LEUCADIA NATL CORP	COM	52728810	15,569,540	483,977	483,977		
LEVEL 3 COMMUNICATIO	COM	52729N10	38,466,547	2,213,902	2,207,313	3,769	2,8
LEXICON GENETICS INC	COM	52887210	548,530	83,592	81,892	1,700	
LEXINGTON CORP PPTYS	COM	52904310	1,459,738	113,158	113,158		
LEXMARK INTL NEW	CL A	52977110	107,615,607	2,364,139	2,358,229	5,710	2
LIBBEY INC	COM	52989810	4,224,980	141,493	141,193	300	
LIBERATE TECHNOLOGIE	COM	53012910	2,746,334	330,406	329,314	992	
LIBERTY CORP S C	COM	53037010	4,250,007	125,037	125,037		
LIBERTY DIGITAL INC	CL A	53043610	549,575	87,932	87,832	100	
LIBERTY FINL COS INC	COM	53051210	6,113,036	146,948	146,948		
LIBERTY PPTY TR	SH BEN INT	53117210	17,472,850	618,727	618,287	440	
LIFEPPOINT HOSPITALS	COM	53219L10	8,701,049	243,386	242,780	591	
LIGAND PHARMACEUTICA	CL B	53220K20	3,811,655	389,700	389,050	650	
LIGHTBRIDGE INC	COM	53222610	4,806,422	420,252	420,252		
LIGHTPATH TECHNOLOGI	CL A	53225710	1,457,424	113,198	113,188	10	
LILLY ELI & CO	COM	53245710	1,634,026,681	21,315,245	21,108,970	163,428	42,8
LIMITED INC	COM	53271610	123,078,388	7,829,414	7,816,894	11,380	1,1
LINCARE HLDGS INC	COM	53279110	28,895,396	545,845	545,065	580	2
LINCOLN ELEC HLDGS I	COM	53390010	6,068,912	282,275	282,195	80	
LINCOLN NATL CORP IN	COM	53418710	161,568,578	3,804,299	3,785,715	13,644	4,9
LINDSAY MFG CO	COM	53555510	1,904,704	102,957	82,957	3,000	17,0
LINEAR TECHNOLOGY CO	COM	53567810	317,929,967	7,742,681	6,714,998	824,932	202,7
LINENS N THINGS INC	COM	53567910	12,011,587	436,785	381,155	47,130	8,5
LIONBRIDGE TECHNOLOG	COM	53625210	326,605	106,664	10,421		96,2
LIQUI BOX CORP	COM	53631410	884,255	20,806	20,806		

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

LITTELFUSE INC	COM	53700810	4,107,033	163,464	153,624	440	9,4
LITTON INDS INC	COM	53802110	31,921,455	397,379	396,779	500	1
Page Total			3,137,885,502				

Page 38 of 72

LIZ CLAIBORNE INC	COM	53932010	51,039,040	1,084,783	1,082,253	1,530	1,0
LOCKHEED MARTIN CORP	COM	53983010	2,987,981,791	83,814,356	83,793,138	19,101	2,1
LODGENET ENTMT CORP	COM	54021110	1,129,561	77,235	77,235		
LOEWS CORP	COM	54042410	183,333,437	3,085,902	3,076,612	8,090	1,2
LONE STAR STEAKHOUSE	COM	54230710	2,560,665	275,904	275,904		
LONE STAR TECHNOLOGI	COM	54231210	7,916,188	185,174	184,874	200	1
LONGS DRUG STORES CO	COM	54316210	21,433,276	725,077	721,517	3,560	
LONGVIEW FIBRE CO	COM	54321310	7,525,791	578,907	562,557	1,350	15,0
LOOKSMART LTD	COM	54344210	445,349	331,361	330,201	1,160	
LOUIS DREYFUS NAT GA	COM	54601110	7,330,033	198,109	198,109		
LOUISIANA PAC CORP	COM	54634710	22,511,895	2,342,549	2,334,372	3,715	4,4
LOWES COS INC	COM	54866110	2,109,876,839	36,097,123	6,715,346	29,332,677	49,1
LUBRIZOL CORP	COM	54927110	20,241,490	668,036	665,876	960	1,2
LUBYS INC	COM	54928210	1,395,284	183,590	180,990	2,600	
LUCENT TECHNOLOGIES	COM	54946310	660,742,089	66,273,028	64,664,182	956,054	652,7
LUMINEX CORP DEL	COM	55027E10	767,661	41,637	41,637		
LUMINENT INC	COM	55027R10	228,416	86,000	86,000		
LYNX THERAPEUTICS IN	COM NEW	55181230	621,307	73,772	73,772		
LYONDELL CHEMICAL CO	COM	55207810	13,745,206	956,521	953,681	2,540	3
M & T BK CORP	COM	55261F10	67,073,943	959,570	923,671	5,688	30,2
MAF BANCORP INC	COM	55261R10	7,049,801	257,527	256,987	100	4
MBIA INC	COM	55262C10	157,158,992	1,947,930	1,934,955	7,275	5,7
MBNA CORP	COM	55262L10	549,247,795	16,593,589	16,512,486	57,349	23,7
MCN ENERGY GROUP INC	COM	55267J10	22,920,849	888,405	883,413	4,792	2
M D C HLDGS INC	COM	55267610	6,976,558	177,295	177,285	10	
MDU RES GROUP INC	COM	55269010	31,641,383	885,817	806,557	60,310	18,9
MCSI INC	COM	55270M10	1,062,198	71,712	71,712		
MEMC ELECTR MATLS IN	COM	55271510	1,807,771	260,111	257,611	2,500	
MGIC INVT CORP WIS	COM	55284810	144,365,789	2,109,994	2,098,963	7,031	4,0
MGI PHARMA INC	COM	55288010	1,272,246	116,325	116,125	200	
MGM MIRAGE	COM	55295310	12,209,242	486,424	485,824	500	1
M/I SCHOTTENSTEIN HO	COM	55305B10	477,336	16,018	16,018		
MKS INSTRUMENT INC	COM	55306N10	2,040,512	109,060	109,060		
MRO SOFTWARE INC	COM	55347W10	782,828	97,101	97,101		
MRV COMMUNICATIONS I	COM	55347710	3,526,753	506,063	505,563	400	1
MSC INDL DIRECT INC	CL A	55353010	3,545,878	221,479	221,379	100	
M S CARRIERS INC	COM	55353310	1,977,364	64,567	64,467		1
MTI TECHNOLOGY CORP	COM	55390310	511,176	221,097	220,997	100	
MACDERMID INC	COM	55427310	2,650,347	146,590	146,390	200	
MACERICH CO	COM	55438210	6,901,958	314,440	314,340	100	
MACK CALI RLTY CORP	COM	55448910	12,167,793	450,659	448,709	1,950	
Page Total			7,138,193,830				

Page 39 of 72

MACROVISION CORP	COM	55590410	18,819,437	432,015	429,955	1,960	1
MACROMEDIA INC	COM	55610010	9,180,139	571,544	570,894	390	2

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

MADDEN STEVEN LTD	COM	55626910	844,003	57,466	57,466			
MADISON GAS & ELEC C	COM	55749710	3,848,506	164,642	161,391	2,801		4
MAGNETEK INC	COM	55942410	1,353,865	143,570	143,570			
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	528,750	45,000	13,000			32,0
MAIL-WELL INC	COM	56032120	1,567,657	321,901	321,901			
MANDALAY RESORT GROU	COM	56256710	14,097,781	705,948	704,908	840		2
MANHATTAN ASSOCS INC	COM	56275010	3,307,998	212,569	212,469	100		
MANITOWOC INC	COM	56357110	4,939,540	199,175	198,815	260		1
MANOR CARE INC NEW	COM	56405510	40,367,091	1,978,779	1,976,254	1,275		1,2
MANPOWER INC	COM	56418H10	26,236,828	911,001	909,481	1,320		2
MANUFACTURED HOME CM	COM	56468210	5,115,663	189,469	189,469			
MANUGISTICS GROUP IN	COM	56501110	7,641,689	417,305	416,259	986		
MAPINFO CORP	COM	56510510	4,521,830	254,751	254,751			
MARCUS CORP	COM	56633010	2,464,086	178,557	178,557			
MARIMBA INC	COM	56781Q10	394,824	116,985	116,985			
MARINE DRILLING COS	COM PAR \$0	56824020	23,054,248	865,075	823,720	41,255		1
MARKEL CORP	COM	57053510	9,261,175	49,525	49,325	200		
MARSH & MCLENNAN COS	COM	57174810	605,557,958	6,372,282	5,767,480	467,096		137,7
MARSHALL & ILSLEY CO	COM	57183410	52,015,684	984,959	982,769	1,890		3
MARRIOTT INTL INC NE	CL A	57190320	182,699,064	4,436,597	4,405,797	30,540		2
MARTEK BIOSCIENCES C	COM	57290110	1,923,999	124,129	124,129			
MARTHA STEWART LIVIN	CL A	57308310	1,113,912	61,884	61,684	100		1
MARTIN MARIETTA MATL	COM	57328410	48,934,712	1,146,012	1,143,412	2,500		1
MASCO CORP	COM	57459910	207,232,002	8,584,590	8,540,081	22,305		22,2
MASSEY ENERGY CORP	COM	57620610	13,522,502	565,322	564,007	1,315		
MASTEC INC	COM	57632310	3,952,715	292,577	292,577			
MATRIX PHARMACEUTICA	COM	57684410	1,616,922	179,658	179,058			6
MATRIXONE INC	COM	57685P30	8,009,244	469,420	155,327	313,975		1
MATSUSHITA ELEC INDL	ADR	57687920	20,228,395	1,096,390	136,100	960,290		
MATTEL INC	COM	57708110	148,964,997	8,397,125	8,359,187	32,100		5,8
MATTHEWS INTL CORP	CL A	57712810	3,439,650	105,127	105,127			
MATTSON TECHNOLOGY I	COM	57722310	1,690,415	111,763	111,763			
MAXIM INTEGRATED PRO	COM	57772K10	221,517,032	5,326,209	5,290,456	28,963		6,7
MAXIM PHARMACEUTICAL	COM	57772M10	1,130,136	168,175	168,175			
MAXTOR CORP	COM NEW	57772920	3,730,188	532,884	532,584	300		
MXYGEN INC	COM	57777610	843,815	69,685	69,347	307		
MAY DEPT STORES CO	COM	57777810	244,710,882	6,897,150	6,560,766	211,913		124,4
MAXXAM INC	COM	57791310	359,034	27,618	27,618			
MAVERICK TUBE CORP	COM	57791410	4,903,665	238,042	237,742	200		1
Page Total			1,955,642,033					

Page 40 of 72

MAXIMUS INC	COM	57793310	2,836,253	95,787	95,787			
MAYTAG CORP	COM	57859210	149,125,290	4,624,040	1,758,989	2,859,951		5,10
MCCLATCHY CO	CL A	57948910	7,553,264	186,962	186,522	340		10
MCCORMICK & CO INC	COM NON VT	57978020	33,045,752	786,991	779,031	7,660		30
MCDATA CORP	CL A	58003120	11,063,430	586,142	523,470	41,791		20,88
MCDERMOTT INTL INC	COM	58003710	12,278,165	970,606	970,406	200		
MCDONALDS CORP	COM	58013510	747,572,890	28,157,171	26,895,496	912,320		349,35
MCGRATH RENTCORP	COM	58058910	1,413,540	64,619	64,619			
MCGRAW HILL COS INC	COM	58064510	243,942,075	4,089,557	3,948,541	45,831		95,18
MCKESSON HBOC INC	COM	58155Q10	147,596,308	5,517,619	5,508,844	8,375		40
MCLEODUSA INC	CL A	58226610	24,540,158	2,824,929	2,778,491	29,536		16,90
MCMORAN EXPLORATION	COM	58241110	1,512,285	107,636	107,537	62		3
MEAD CORP	COM	58283410	50,388,899	2,008,326	2,005,416	2,810		10
MEADE INSTRUMENTS CO	COM	58306210	240,768	58,368	58,368			
MECHANICAL TECHNOLOG	COM	58353810	775,127	177,172	177,172			

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

MEDAREX INC	COM	58391610	7,169,619	429,653	429,033	520	10
MEDALLION FINL CORP	COM	58392810	821,238	81,110	80,510	600	
MEDIA GEN INC	CL A	58440410	10,384,163	225,253	225,153		10
MEDIACOM COMMUNICATI	CL A	58446K10	3,510,576	179,459	179,409	50	
MEDICAL ASSURN INC	COM	58449U10	1,902,170	154,648	154,648		
MEDICIS PHARMACEUTIC	CL A NEW	58469030	11,219,969	250,334	249,784	550	
MEDIMMUNE INC	COM	58469910	138,875,425	3,871,092	3,858,262	9,675	3,15
MEDQUIST INC	COM	58494910	2,953,942	136,208	136,073	135	
MEDITRUST CORP	PAIRED CTF	58501T30	4,384,527	1,074,639	1,074,619	20	
MEDTRONIC INC	COM	58505510	1,128,951,615	24,681,933	23,645,883	843,063	192,98
MELLON FINL CORP	COM	58551A10	392,823,044	9,694,547	9,385,095	234,605	74,84
MEMBERWORKS INC	COM	58600210	1,906,061	81,109	81,109		
MENS WEARHOUSE INC	COM	58711810	5,693,624	263,838	263,738		10
MENTOR CORP MINN	COM	58718810	3,863,880	171,728	171,688	40	
MENTOR GRAPHICS CORP	COM	58720010	26,369,021	1,278,498	1,277,608	490	40
MERCANTILE BANKSHARE	COM	58740510	25,335,380	684,740	672,810	8,030	3,90
MERCATOR SOFTWARE IN	COM	58758710	606,976	166,022	166,022		
MERCK & CO INC	COM	58933110	3,869,840,132	50,986,036	47,355,980	1,873,541	1,756,51
MERCURY COMPUTER SYS	COM	58937810	12,768,859	332,739	332,399	340	
MERCURY GENL CORP NE	COM	58940010	7,695,382	236,781	227,581	600	8,60
MERCURY INTERACTIVE	COM	58940510	75,386,138	1,800,266	1,779,171	15,395	5,70
MEREDITH CORP	COM	58943310	33,369,177	955,863	953,659		2,20
MERIDIAN MED TECHNOL	COM	58965810	250,955	27,502	9,882	17,620	
MERIDIAN RESOURCE CO	COM	58977Q10	1,083,125	151,911	151,911		
MERISTAR HOSPITALITY	COM	58984Y10	18,466,440	923,322	846,972	76,350	
MERIDIAN GOLD INC	COM	58997510	339,858	53,775	53,775		
Page Total			7,219,855,500				

Page 41 of 72

MERIX CORP	COM	59004910	1,437,490	106,980	63,320	43,660	
MERRILL LYNCH & CO I	COM	59018810	5,789,992,001	104,512,491	15,884,265	88,612,881	15,34
MESA AIR GROUP INC	COM	59047910	1,836,604	219,296	219,296		
MESABA HLDGS INC	COM	59066B10	1,151,693	103,523	103,523		
MESTEK INC	COM	59082910	207,999	10,505	1,505		9,00
METALS USA INC	COM	59132410	486,067	180,025	179,845	180	
METASOLV INC	COM	59139P10	2,028,251	143,593	143,393		20
METAWAVE COMMUNICATI	COM	59140910	399,550	64,579	64,579		
METHODE ELECTRS INC	CL A	59152020	5,098,054	284,220	283,920	300	
METLIFE INC	COM	59156R10	355,535,102	11,831,451	11,804,294	15,020	12,13
METRICOM INC	COM	59159610	314,090	152,323	152,323		
METRIS COS INC	COM	59159810	22,738,618	1,094,255	1,093,775	380	10
METRO GOLDWYN MAYER	COM	59161010	3,807,753	222,156	222,056		10
METRO ONE TELECOMMUN	COM	59163F10	494,525	15,100	15,100		
METROMEDIA FIBER NET	CL A	59168910	17,157,984	3,131,019	3,126,849	3,910	26
METROMEDIA INTL GROU	COM	59169510	1,633,525	521,893	521,893		
METTLER TOLEDO INTER	COM	59268810	19,529,802	474,485	473,525	860	10
MICHAEL FOOD INC NEW	COM	59407910	3,168,662	106,064	106,064		
MICHAELS STORES INC	COM	59408710	6,796,627	227,031	226,771	260	
MICREL INC	COM	59479310	20,737,663	742,301	741,361	640	30
MICROS SYS INC	COM	59490110	2,669,071	131,806	131,766	40	
MICROSOFT CORP	COM	59491810	5,826,216,426	106,537,503	103,894,623	1,715,265	927,61
MICROVISION INC WASH	COM	59496010	1,243,967	81,910	81,910		
MICROSTRATEGY INC	CL A	59497210	584,777	203,401	202,201	700	50
MICROCHIP TECHNOLOGY	COM	59501710	33,851,863	1,337,384	1,323,188	13,796	40
MICROMUSE INC	COM	59509410	19,379,883	512,831	474,166	27,315	11,35
MICRON ELECTRONICS I	COM	59510010	507,761	302,239	301,919	320	
MICRON TECHNOLOGY IN	COM	59511210	464,980,304	11,196,251	11,159,491	34,980	1,78

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

MICROSEMI CORP	COM	59513710	4,878,608	174,236	174,236		
MID-AMER APT CMNTYS	COM	59522J10	4,025,538	179,072	179,072		
MID ATLANTIC MED SVC	COM	59523C10	13,998,859	689,599	689,079	520	
MID-ATLANTIC RLTY TR	SH BEN INT	59523210	382,237	30,579	30,579		
MID-STATE BANCSHARES	COM	59544010	2,383,239	156,278	156,278		
MIDAS GROUP INC	COM	59562610	1,452,344	110,866	110,826	40	
MIDCOAST ENERGY RES	COM	59563W10	2,533,479	95,603	95,603		
MID AMER BANCORP	COM	59591510	1,449,230	63,010	63,010		
MIDLAND CO	COM	59748610	1,068,705	33,660	33,660		
MIDWEST EXPRESS HLDG	COM	59791110	1,838,908	116,313	116,013	300	
MIDWAY GAMES INC	COM	59814810	1,540,606	211,042	211,042		
MILACRON INC	COM	59870910	5,055,895	279,177	278,905	260	1
MILLENNIUM PHARMACEU	COM	59990210	62,571,723	2,054,226	2,047,596	5,890	74
Page Total			12,707,165,483				

Page 42 of 72

MILLENNIUM CHEMICALS	COM	59990310	8,379,262	511,867	511,767	100	
MILLER HERMAN INC	COM	60054410	19,140,747	827,708	826,638	770	30
MILLIPORE CORP	COM	60107310	39,716,476	858,549	854,233	3,716	60
MILLS CORP	COM	60114810	3,829,471	183,316	183,216	100	
MINE SAFETY APPLIANC	COM	60272010	1,890,572	73,995	73,995		
MINERALS TECHNOLOGIE	COM	60315810	28,528,391	816,263	816,263		
MINIMED INC	COM	60365K10	15,669,416	539,172	538,446	426	30
MINNESOTA MNG & MFG	COM	60405910	2,964,622,441	28,533,421	27,903,617	324,509	305,29
MIPS TECHNOLOGIES IN	CL A	60456710	7,413,347	298,024	297,604	320	10
MIPS TECHNOLOGIES IN	CL B	60456720	3,851,511	167,457	167,269	75	11
MIRANT CORP	COM	60467510	18,589,610	523,651	436,465	78,312	8,87
MIRAVANT MED TECHNOL	COM	60469010	745,496	93,187	93,187		
MISSISSIPPI VY BANCS	COM	60572010	1,498,355	43,418	43,418		
MITCHELL ENERGY & DE	CL A	60659220	10,363,080	197,392	197,362	30	
MOBILE MINI INC	COM	60740F10	1,618,798	58,733	58,733		
MOCON INC	COM	60749410	533,000	82,000			82,00
MODEM MEDIA INC	CL A	60753310	211,557	60,445	60,445		
MODINE MFG CO	COM	60782810	7,184,713	279,018	278,698	220	10
MODIS PROFESSIONAL S	COM	60783010	4,948,473	1,075,755	1,066,955	8,500	30
MOHAWK INDS INC	COM	60819010	16,447,972	585,754	584,504	1,050	20
MOLECULAR DEVICES CO	COM	60851C10	5,704,608	125,376	125,026	350	
MOLEX INC	COM	60855410	117,533,253	3,331,347	3,322,879	6,667	1,80
MOLEX INC	CL A	60855420	518,610	18,647	12,990	3,907	1,75
MONACO COACH CORP	COM	60886R10	2,518,423	140,224	140,124	100	
MONDAVI ROBERT CORP	CL A	60920010	2,882,128	64,316	64,316		
MONSANTO CO NEW	COM	61166W10	609,912	17,200	16,700	500	
MONTANA POWER CO	COM	61208510	15,059,674	1,068,062	1,055,888	11,974	20
MONY GROUP INC	COM	61533710	15,885,237	478,471	477,858	613	
MOODYS CORP	COM	61536910	91,777,556	3,330,100	3,310,508	16,022	3,57
MOOG INC	CL A	61539420	1,842,734	51,908	51,908		
MORGAN KEEGAN INC	COM	61741010	4,892,371	180,864	180,864		
MORGAN STANLEY DEAN	COM NEW	61744644	7,368,100,892	137,721,512	20,911,225	116,737,865	72,42
MORRISON MGMT SPECIA	COM	61845910	4,249,601	106,533	106,513	20	
MOTIENT CORP	COM	61990810	784,666	598,069	426,559	171,510	
MOTOROLA INC	COM	62007610	629,806,860	44,165,979	41,578,230	1,790,498	797,25
MPOWER COMMUNICATION	COM	62473J10	946,540	373,979	373,979		
MP3 COM INC	COM	62473M10	338,827	154,928	152,028	2,900	
MUELLER INDS INC	COM	62475610	8,091,093	269,344	268,944	300	10
MULTEX COM INC	COM	62536710	1,935,779	124,889	124,689	200	
MURPHY OIL CORP	COM	62671710	36,271,186	544,776	524,688	2,140	17,94
MUTUAL RISK MGMT LTD	COM	62835110	505,274	69,693	59,276	10,417	

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

Page Total

11,465,437,912

Page 43 of 72

MYERS INDS INC	COM	62846410	1,596,145	118,233	118,233		
MYLAN LABS INC	COM	62853010	32,780,669	1,268,111	1,263,581	3,780	750
MYRIAD GENETICS INC	COM	62855J10	8,920,719	219,928	219,628	300	
NABI INC	COM	62871610	1,356,283	219,215	219,215		
NBC INTERNET INC	CL A	62873D10	266,618	185,538	185,413		125
NBT BANCORP INC	COM	62877810	3,169,812	189,957	189,957		
NBTY INC	COM	62878210	5,287,637	622,075	622,075		
NCH CORP	COM	62885010	1,821,131	38,243	38,203	40	
NCI BUILDING SYS INC	COM	62885210	2,428,699	143,710	142,810	900	
NCO GROUP INC	COM	62885810	5,883,707	230,174	229,954	220	
NCR CORP NEW	COM	62886E10	68,727,927	1,760,900	1,757,790	2,432	678
NS GROUP INC	COM	62891610	1,211,547	108,659	108,659		
NL INDS INC	COM NEW	62915640	4,037,275	240,314	239,774	100	440
NPS PHARMACEUTICALS	COM	62936P10	3,873,513	184,453	184,253	200	
NPC INTERNATIONAL IN	COM	62936030	812,829	78,345	78,345		
NRG ENERGY INC	COM	62937710	51,888,127	1,425,498	1,255,600	144,598	25,300
NTL INC	COM	62940710	44,614,993	1,773,956	1,769,053	4,390	513
NUI CORP	COM	62943110	2,797,200	103,600	103,600		
NVR INC	COM	62944T10	23,132,308	141,916	141,196	720	
NX NETWORKS INC	COM	62947810	200,600	247,045	245,545	1,500	
NABORS INDS INC	COM	62956810	137,514,309	2,652,668	2,614,698	30,630	7,340
NACCO INDS INC	CL A	62957910	4,174,159	67,044	47,229	19,815	
NANOGEN INC	COM	63007510	591,197	88,410	88,310	100	
NANOMETRICS INC	COM	63007710	2,426,271	154,049	105,859	48,190	
NASH FINCH CO	COM	63115810	210,984	12,143	12,143		
NATIONAL AUSTRALIA B	SPONSORED	63252540	946,485	13,500	13,500		
NATIONAL CITY CORP	COM	63540510	328,398,782	12,276,590	11,919,264	37,198	320,128
NATIONAL COMM BANCOR	COM	63544910	54,977,486	2,215,762	2,212,072	2,900	790
NATIONAL DATA CORP	COM	63562110	10,315,025	441,757	441,557	200	
NATIONAL FUEL GAS CO	COM	63618010	21,281,761	397,196	392,856	4,040	300
NATIONAL GOLF PPTYS	COM	63623G10	4,980,597	201,155	201,155		
NATIONAL HEALTH INVS	COM	63633D10	3,176,315	273,114	273,114		
NATIONAL INFO CONSOR	COM	63649110	389,624	112,316	112,316		
NATIONAL INSTRS CORP	COM	63651810	13,118,382	402,096	401,596	300	200
NATIONAL-OILWELL INC	COM	63707110	25,606,703	739,437	737,562	1,675	200
NATIONAL PENN BANCSH	COM	63713810	3,630,450	150,879	150,879		
NATIONAL PRESTO INDS	COM	63721510	1,566,385	52,300	52,200	100	
NATIONAL PROCESSING	COM	63722910	1,273,006	68,478	68,478		
NATIONAL SEMICONDUCT	COM	63764010	85,543,156	3,197,875	3,190,790	6,765	320
NATIONAL SVC INDS IN	COM	63765710	20,289,268	865,214	864,364	550	300
NATIONAL STL CORP	CL B	63784430	279,473	120,984	120,984		
Page Total			985,497,557				

Page 44 of 72

NATIONAL WESTN LIFE	CL A	63852210	1,951,779	22,054	22,054		
NATIONSRENT INC	COM	63858810	513,763	513,763	224,623	289,140	
NATIONWIDE FINL SVCS	CL A	63861210	5,757,995	151,606	151,206	300	
NATIONWIDE HEALTH PP	COM	63862010	6,640,366	397,865	397,865		
NATURAL MICROSYSTEMS	COM	63888210	2,616,935	294,866	276,741	18,125	

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

NAUTICA ENTERPRISES	COM	63908910	4,143,536	231,005	230,905	100	
NAVISTAR INTL CORP N	COM	63934E10	27,608,930	1,210,918	1,210,163	655	
NAVIGANT CONSULTING	COM	63935N10	1,726,105	259,175	257,875	1,300	
NEIMAN MARCUS GROUP	CL A	64020420	19,269,990	591,104	590,404	400	
NEON COMMUNICATIONS	COM	64050610	242,895	48,579	48,579		
NEORX CORP	COM PAR \$0	64052030	656,241	156,733	156,733		
NEOSE TECHNOLOGIES I	COM	64052210	2,063,929	84,242	84,142		
NETBANK INC	COM	64093310	1,488,261	170,087	170,087		
NETWORKS ASSOCS INC	COM	64093810	10,737,564	1,301,523	1,298,973	2,550	
NET2PHONE	COM	64108N10	724,733	75,297	75,297		
NETEGRITY INC	COM	64110P10	6,200,451	251,795	251,475	300	
NETOPIA INC	COM	64114K10	269,261	93,656	93,456	200	
NETRO CORP	COM	64114R10	1,334,755	266,951	266,921	30	
NETMANAGE INC	COM	64114410	234,570	242,075	242,075		
NETIQ CORP	COM	64115P10	4,169,204	220,885	220,535	350	
NETSCOUT SYS INC	COM	64115T10	610,510	119,124	119,124		
NETRATINGS INC	COM	64116M10	427,117	37,966	37,966		
NETWORK APPLIANCE IN	COM	64120L10	96,863,985	5,761,598	5,746,613	14,145	
NETWORK EQUIP TECHNO	COM	64120810	610,903	143,742	143,742		
NETWORK PERIPHERALS	COM	64121R10	672,286	105,972	105,972		
NETWORK PLUS CORP	COM	64122D50	2,856,903	731,414	571,283	145,201	14,
NEUBERGER BERMAN INC	COM	64123410	28,772,373	462,504	460,004	400	2,
NEUROGEN CORP	COM	64124E10	2,559,934	108,357	108,357		
NEUROCRINE BIOSCIENC	COM	64125C10	3,505,837	169,980	169,960	20	
NEW CENTY EQUITY HLD	COM	64353J10	256,216	227,748	227,748		
NEW ENGLAND BUSINESS	COM	64387210	1,654,085	89,410	89,410		
NEW ERA OF NETWORKS	COM	64431210	1,201,892	202,441	202,066	375	
NEW FOCUS INC	COM	64438310	733,398	58,625	58,611	14	
NEW JERSEY RES	COM	64602510	5,548,213	134,829	133,629	200	1,
NEW PLAN EXCEL RLTY	COM	64805310	13,549,760	846,860	846,810	50	
NEW YORK CMNTY BANCO	COM	64944510	7,969,983	274,827	274,827		
NEW YORK TIMES CO	CL A	65011110	155,803,665	3,802,872	3,758,436	44,216	
NEWELL RUBBERMAID IN	COM	65122910	138,607,640	5,230,477	5,204,412	24,287	1,
NEWFIELD EXPL CO	COM	65129010	8,847,743	253,517	253,157	360	
NEWHALL LAND & FARMI	DEPOSITARY	65142610	344,250	13,500	13,500		
NEWMONT MINING CORP	COM	65163910	58,774,471	3,646,059	3,640,383	5,205	
Page Total			628,522,427				

Page 45 of 72

NEWARK RES INC	COM PAR \$.	65171850	4,846,464	539,095	538,145	950	
NEWPORT CORP	COM	65182410	9,616,913	328,671	328,351	300	
NEWPORT NEWS SHIPBUI	COM	65222810	31,276,293	639,597	607,402	29,445	2,
NEWPOWER HLDGS INC	COM	65246310	459,550	70,700	70,700		
NEWS CORP LTD	ADR NEW	65248770	946,396	30,140	30,140		
NEWS CORP LTD	SP ADR PFD	65248780	685,308	25,667	25,667		
NEXTCARD INC	COM	65332K10	2,383,103	231,100	230,100	1,000	
NEXTEL COMMUNICATION	CL A	65332V10	196,707,629	13,684,009	13,562,325	76,279	45,
NEXTEL PARTNERS INC	CL A	65333F10	4,169,972	303,624	303,014	610	
NEXT LEVEL COMM INC	COM	65333U10	675,491	128,665	128,665		
NIAGARA MOHAWK HLDGS	COM	65352010	50,981,013	3,016,628	3,007,928	8,380	
NICOR INC	COM	65408610	33,099,487	888,100	887,150	950	
NIKE INC	CL B	65410610	178,763,701	4,408,476	4,397,116	4,660	6,
NIKU CORP	COM	65411310	253,410	94,310	94,210	100	
99 CENTS ONLY STORES	COM	65440K10	4,069,948	176,112	176,112		
NIPPON TELEG & TEL C	SPONSORED	65462410	18,385,364	569,559	65,170	504,389	
NISOURCE INC	COM	65473P10	122,801,978	3,946,079	3,936,374	8,123	1,
NOBLE AFFILIATES INC	COM	65489410	24,738,336	592,819	570,953	3,485	18,

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

NOKIA CORP	SPONSORED	65490220	11,644,224	485,176	202,534	282,642		
NOBLE DRILLING CORP	COM	65504210	128,257,914	2,778,551	2,691,971	70,280	16,	
NORDSON CORP	COM	65566310	9,658,246	371,471	371,111	360		
NORDSTROM INC	COM	65566410	37,869,054	2,326,109	2,319,664	2,445	4,	
NORFOLK SOUTHERN COR	COM	65584410	128,452,481	7,673,386	7,576,738	51,138	45,	
NORSK HYDRO A S	SPONSORED	65653160	795,353	19,300	19,300			
NORTEK INC	COM	65655910	3,575,410	130,728	130,328	400		
NORTEL NETWORKS CORP	COM	65656810	626,194,140	44,568,978	44,550,956	18,022		
NORTH FORK BANCORPOR	COM	65942410	44,121,279	1,700,242	1,681,347	6,995	11,	
NORTH PITTSBURGH SYS	COM	66156210	1,227,647	107,340	107,280	60		
NORTHEAST UTILS	COM	66439710	24,626,799	1,416,962	1,411,156	4,270	1,	
NORTHERN TR CORP	COM	66585910	370,044,812	5,920,717	4,332,909	1,245,678	342,	
NORTHROP GRUMMAN COR	COM	66680710	481,786,599	5,537,777	5,534,946	2,631		
NORTHWEST AIRLS CORP	CL A	66728010	56,748,522	2,508,222	1,048,626	1,459,596		
NORTHWEST BANCORP IN	COM	66732810	1,102,622	111,658	111,658			
NORTHWEST NAT GAS CO	COM	66765510	5,272,008	219,667	219,667			
NORTHWESTERN CORP	COM	66807410	4,567,682	186,436	185,930	506		
NOVA CORP GA	COM	66978410	12,609,124	683,792	616,497	21,800	45,	
NOVARTIS A G	SPONSORED	66987V10	1,580,515	40,186	40,186			
NOVADIGM INC	COM	66993710	354,817	82,882	82,882			
NUANCE COMMUNICATION	COM	66996710	3,318,531	330,531	262,468	58,208	9,	
NOVELL INC	COM	67000610	32,949,565	6,589,913	6,529,933	59,540		
NOVELLUS SYS INC	COM	67000810	98,962,924	2,439,794	2,435,339	4,255		
Page Total			2,770,580,624					

Page 46 of 72

NOVEN PHARMACEUTICAL	COM	67000910	3,996,323	141,153	141,153			
NOVOSTE CORP	COM	67010C10	2,151,784	122,525	122,225	300		
NU SKIN ENTERPRISES	CL A	67018T10	2,571,114	302,484	302,484			
NSTAR	COM	67019E10	20,631,214	538,674	526,604	5,720	6,350	4
NTELOS INC	COM	67019U10	1,981,210	102,920	102,920			
NUCENTRIX BROADBAND	COM	67019810	704,855	56,958	56,958			
NUCOR CORP	COM	67034610	64,568,958	1,611,404	1,558,897	24,361	28,146	1,3
NUEVO ENERGY CO	COM	67050910	2,263,765	127,752	127,752			1
NUMERICAL TECHNOLOGI	COM	67053T10	462,150	46,800	46,560	240		
NVIDIA CORP	COM	67066G10	37,882,376	583,506	579,936	2,470	1,100	5
NYCOMED AMERSHAM PLC	SPONSORED	67066H10	491,320	14,200	14,200			
NYFIX INC	COM	67071210	3,825,478	166,782	166,642	40	100	1
O CHARLEYS INC	COM	67082310	2,212,852	105,691	105,691			
OGE ENERGY CORP	COM	67083710	20,238,188	880,304	870,808	7,396	2,100	8
OM GROUP INC	COM	67087210	10,963,802	205,893	199,627	3,816	2,450	1
OSI PHARMACEUTICALS	COM	67104010	9,041,394	228,174	227,854	320		2
OTG SOFTWARE INC	COM	67105910	313,590	49,556	49,556			
OAK TECHNOLOGY INC	COM	67180210	2,038,225	345,111	345,011	100		3
OAKLEY INC	COM	67366210	7,485,736	421,257	421,257			4
OCCIDENTAL PETE CORP	COM	67459910	199,728,416	8,069,835	8,052,825	15,930	1,080	7,0
OCEAN ENERGY INC TEX	COM	67481E10	27,603,033	1,667,857	1,663,727	3,730	400	1,5
OCEANEERING INTL INC	COM	67523210	3,368,727	156,685	156,685			1
OCEANFIRST FINL CORP	COM	67523410	2,136,535	91,894	91,894			
OCULAR SCIENCES INC	COM	67574410	3,015,553	169,299	169,259	40		1
OCWEN FINL CORP	COM	67574610	2,725,256	320,996	275,796	2,600	42,600	2
OFFICEMAX INC	COM	67622M10	3,192,603	851,361	851,361			7
OFFICE DEPOT INC	COM	67622010	65,192,636	7,450,587	7,411,605	38,362	620	5,0
OFFSHORE LOGISTICS I	COM	67625510	8,158,607	328,817	327,497	1,320		3
OHIO CAS CORP	COM	67724010	6,228,860	662,222	657,772	4,450		6
OLD KENT FINL CORP	COM	67983310	95,708,890	2,518,655	2,511,238	6,908	509	2,2
OLD NATL BANCORP IND	COM	68003310	8,377,761	398,941	398,226	715		3

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

OLD REP INTL CORP	COM	68022310	60,679,809	2,136,613	2,131,492	4,421	700	2,0
OLD SECOND BANCORP I	COM	68027710	264,802	10,112	10,112			
OLIN CORP	COM PAR \$1	68066520	9,140,408	448,279	448,179	100		4
OMNICARE INC	COM	68190410	21,964,971	1,024,008	1,021,908	1,700	400	9
OMNICOM GROUP INC	COM	68191910	309,181,353	3,730,470	3,711,125	16,405	2,940	3,1
OMEGA FINL CORP	COM	68209210	1,636,035	60,038	60,038			
OMNOVA SOLUTIONS INC	COM	68212910	1,618,241	243,711	243,611	100		2
ON ASSIGNMENT INC	COM	68215910	6,471,354	310,005	309,965	40		2
ON COMMAND CORP	COM	68216010	457,812	73,250	73,250			
ON SEMICONDUCTOR COR	COM	68218910	1,033,326	193,362	193,162	200		1
Page Total			1,031,709,322					

47

1 800 FLOWERS COM	CL A	68243Q10	361,920	45,240	45,240			
ONEIDA LTD	COM	68250510	1,711,020	107,274	107,274			
ONEOK INC NEW	COM	68268010	30,546,138	747,032	745,504	280	1,248	
ONI SYSTEMS CORP	COM	68273F10	1,655,043	84,874	84,874			
ONYX SOFTWARE CORP	COM	68340210	1,416,812	176,418	176,398	20		
OPEN MKT INC	COM	68370M10	325,566	248,145	248,145			
OPENWAVE SYS INC	COM	68371810	9,696,621	488,741	486,842	1,339	560	
OPLINK COMMUNICATION	COM	68375Q10	297,090	79,224	79,224			
OPTICAL CABLE CORP	COM	68382710	566,806	49,559	49,559			
ORACLE CORP	COM	68389X10	1,598,391,151	106,701,679	105,824,659	668,764	208,256	90,
ORATEC INTERVENTIONS	COM	68554M10	240,231	29,798	29,798			
ORBITAL SCIENCES COR	COM	68556410	1,688,214	281,369	281,369			
ORCHID BIOSCIENCES I	COM	68571P10	250,914	52,824	52,824			
ORGANOGENESIS INC	COM	68590610	2,259,065	277,186	274,786	500	1,900	
O REILLY AUTOMOTIVE	COM	68609110	5,896,327	295,748	295,728	20		
ORIENTAL FINL GROUP	COM	68618W10	1,037,895	77,745	77,745			
ORION PWR HLDGS INC	COM	68628610	1,504,300	49,000	49,000			
ORTHODONTIC CTRS AME	COM	68750P10	6,745,689	329,058	329,038	20		
OSHKOSH B GOSH INC	CL A	68822220	2,108,238	82,676	82,676			
OSHKOSH TRUCK CORP	COM	68823920	7,096,450	199,900	165,058	34,742	100	
OTTER TAIL PWR CO	COM	68964810	5,226,501	183,386	180,120	766	2,500	
OUTBACK STEAKHOUSE I	COM	68989910	19,246,996	755,970	740,470	10,370	5,130	
OVERSEAS SHIPHOLDING	COM	69036810	8,385,769	305,048	305,028	20		
OWENS CORNING	COM	69073F10	1,057,312	330,410	330,410			
OWENS & MINOR INC NE	COM	69073210	4,131,293	249,927	249,847	80		
OWENS ILL INC	COM NEW	69076840	163,043,659	19,181,607	11,448,905	7,732,702		
OXFORD HEALTH PLANS	COM	69147110	70,189,592	2,623,910	2,622,380	1,230	300	2,
P C CONNECTION	COM	69318J10	428,788	44,843	44,543	300		
PC-TEL INC	COM	69325Q10	647,070	86,276	86,276			
P-COM INC	COM	69326210	758,422	592,055	592,015	40		
PG&E CORP	COM	69331C10	347,308,097	29,321,072	29,313,956	6,255	861	6,
PFF BANCORP INC	COM	69331W10	3,927,043	171,210	171,210			
P F CHANGS CHINA BIS	COM	69333Y10	1,664,005	47,543	47,343	200		
PICO HLDGS INC	COM NEW	69336620	1,356,544	96,896	96,856	40		
PLX TECHNOLOGY INC	COM	69341710	496,600	112,710	112,610	100		
PMA CAP CORP	CL A	69341920	2,202,142	126,742	126,742			
PMC-SIERRA INC	COM	69344F10	21,150,448	854,909	852,749	2,040	120	
PMI GROUP INC	COM	69344M10	34,048,805	523,989	519,089	4,800	100	
PNC FINL SVCS GROUP	COM	69347510	396,365,751	5,850,417	5,749,587	66,450	34,380	4,
PPG INDS INC	COM	69350610	150,299,628	3,261,003	3,244,331	7,244	9,428	2,
PPL CORP	COM	69351T10	149,274,488	3,395,689	3,385,597	7,330	2,762	3,
Page Total			3,055,004,443					

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

48

PRI AUTOMATION INC	COM	69357H10	2,953,035	172,440	172,420	20	
PS BUSINESS PKS INC	COM	69360J10	7,910,912	291,378	291,298	80	
PSS WORLD MED INC	COM	69366A10	2,283,368	510,935	510,775	160	
PAC-WEST TELECOM INC	COM	69371Y10	387,138	110,611	110,511	100	
PACCAR INC	COM	69371810	62,775,652	1,400,867	1,397,527	1,490	1,8
PACIFIC CAP BANCORP	COM	69404P10	5,359,506	186,827	186,787	40	
PACIFIC CENTY FINL C	COM	69405810	15,534,704	817,616	815,396	2,220	
PACIFIC GULF PPTYS I	COM	69439610	881,806	156,072	156,072		
PACIFIC NORTHWEST BA	COM	69466M10	2,060,705	106,359	106,359		
PACIFIC SUNWEAR CALI	COM	69487310	6,956,537	252,965	252,605	260	1
PACIFICARE HEALTH SY	COM	69511210	14,829,355	596,155	595,955	100	1
PACKAGING CORP AMER	COM	69515610	5,932,014	449,395	449,395		
PACKARD BIOSCIENCE I	COM	69517220	824,072	111,031	111,031		
PACKETEER INC	COM	69521010	1,749,653	577,253	467,099	96,264	13,8
PACTIV CORP	COM	69525710	38,362,724	3,167,855	3,163,135	4,720	
PALL CORP	COM	69642930	50,329,854	2,296,070	2,280,981	10,000	5,0
PALM HARBOR HOMES	COM	69663910	2,004,501	131,988	131,988		
PALM INC	COM	69664210	94,836,449	11,281,995	11,073,165	202,700	6,1
PANAMSAT CORP NEW	COM	69793310	6,909,843	176,330	175,830	500	
PAN PACIFIC RETAIL P	COM	69806L10	5,064,376	228,640	227,734	906	
PAPA JOHNS INTL INC	COM	69881310	5,866,633	246,373	246,273	100	
PARAMETRIC TECHNOLOG	COM	69917310	48,892,217	5,395,301	5,387,701	6,235	1,3
PAREXEL INTL CORP	COM	69946210	2,422,814	194,807	193,507	1,300	
PARK ELECTROCHEMICAL	COM	70041620	2,723,051	120,489	120,199	290	
PARK NATL CORP	COM	70065810	6,310,889	72,748	72,748		
PARK PL ENTMT CORP	COM	70069010	29,902,407	2,917,308	2,910,127	6,581	6
PARKER DRILLING CO	COM	70108110	4,600,947	718,898	585,598	1,300	132,0
PARKER HANNIFIN CORP	COM	70109410	91,512,576	2,303,942	2,252,209	26,316	25,4
PARKERVISION INC	COM	70135410	1,671,138	61,894	61,894		
PARKWAY PPTYS INC	COM	70159Q10	2,766,192	96,383	96,383		
PATHMARK STORES INC	COM	70322A10	423,120	24,600	16,600	8,000	
PATINA OIL & GAS COR	COM	70322410	7,609,259	284,991	284,991		
PATTERSON DENTAL CO	COM	70341210	12,567,924	408,713	407,973	640	1
PATTERSON ENERGY INC	COM	70341410	13,846,879	437,846	437,756	90	
PAXAR CORP	COM	70422710	3,657,125	292,570	292,530	40	
PAXSON COMMUNICATION	COM	70423110	2,548,689	261,404	261,404		
PAYCHEX INC	COM	70432610	271,171,794	7,316,707	7,164,652	96,721	55,3
PAYLESS SHOESOURCE I	COM	70437910	20,432,379	328,231	327,181	926	1
PECHINEY	SPONSORED	70515120	237,440	11,200	11,200		
PEDIATRIX MED GROUP	COM	70532410	310,000	13,964	13,964		
PEGASUS COMMUNICATIO	CL A	70590410	4,634,937	201,519	201,119	300	1
Page Total			862,054,614				

Page 49 of 72

PEGASUS SOLUTIONS IN	COM	70590610	1,516,843	170,317	170,077	240	
PENN ENGR & MFG CORP	COM NON						
	VT	70738930	1,578,775	40,848	40,848		
PENN NATL GAMING INC	COM	70756910	674,362	53,949	53,949		
PENN VA CORP	COM	70788210	1,575,838	42,259	42,259		
PENNEY J C INC	COM	70816010	691,363,803	43,237,261	43,227,355	8,306	1,60
PENNSYLVANIA RL ESTA	SH BEN						
	INT	70910210	2,671,767	127,227	127,127	100	

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

PENNZOIL-QUAKER STAT	COM	70932310	12,199,684	871,406	869,656	1,450	30
PENTAIR INC	COM	70963110	12,305,362	482,942	482,162	780	
PENTON MEDIA INC	COM	70966810	2,484,921	170,785	170,465	320	
PEOPLES BK BRIDGEPOR	COM	71019810	6,628,256	257,408	248,958	1,600	6,85
PEOPLES ENERGY CORP	COM	71103010	31,998,444	823,217	822,297	720	20
PEOPLESOFT INC	COM	71271310	128,405,018	5,478,731	5,471,206	7,165	36
PEP BOYS MANNY MOE &	COM	71327810	2,144,258	352,095	352,095		
PEPSI BOTTLING GROUP	COM	71340910	138,474,154	3,643,098	3,640,598	2,400	10
PEPSIAMERICAS INC	COM	71343P20	24,356,155	1,561,292	1,558,722	2,170	40
PEPSICO INC	COM	71344810	1,814,956,826	41,295,946	38,752,340	1,566,178	977,42
PER-SE TECHNOLOGIES	COM NEW	71356930	1,142,627	193,469	193,469		
PEREGRINE SYSTEMS IN	COM	71366Q10	16,903,477	866,845	865,210	1,535	10
PEREGRINE PHARMACEUT	COM	71366110	768,190	522,934	522,934		
PERFORMANCE FOOD GRO	COM	71375510	6,316,327	120,311	120,311		
PERFORMANCE TECHNOLO	COM	71376K10	208,887	14,988	14,988		
PERICOM SEMICONDUCTO	COM	71383110	4,512,198	350,462	347,942	2,520	
PERKINELMER INC	COM	71404610	51,668,967	985,109	982,999	2,050	6
PEROT SYS CORP	CL A	71426510	5,184,660	473,485	473,435	50	
PERRIGO CO	COM	71429010	7,229,685	732,120	732,120		
PETROLEO BRASILEIRO	SPONSORED	71654V10	1,341,975	61,700	61,700		
PETSMART INC	COM	71676810	3,363,112	840,778	840,778		
PHARMACYCLICS INC	COM	71693310	2,791,845	124,082	122,982	1,100	
PFIZER INC	COM	71708110	5,434,216,596	132,703,702	125,433,153	4,122,900	3,147,64
PHARMACEUTICAL PROD	COM	71712410	14,537,337	345,100	344,900	200	
PHARMACOPEIA INC	COM	71713B10	2,869,974	160,558	160,558		
PHARMACIA CORP	COM	71713U10	1,499,537,767	29,770,454	24,160,357	5,550,092	60,00
PHELPS DODGE CORP	COM	71726510	61,157,576	1,522,090	1,520,020	1,370	70
PHILADELPHIA CONS HL	COM	71752810	1,405,173	50,866	50,866		
PHILADELPHIA SUBN CO	COM PAR	\$0	71800960	7,907,725	335,642	335,642	
PHILIP MORRIS COS IN	COM	71815410	2,002,873,895	42,210,198	41,430,341	465,408	314,44
PHILLIPS PETE CO	COM	71850710	255,423,632	4,639,848	4,591,575	17,274	30,99
PHILLIPS VAN HEUSEN	COM	71859210	22,005,384	1,459,243	177,420	1,281,823	
PHOENIX TECHNOLOGY L	COM	71915310	2,661,849	191,845	190,945	900	
PHOTON DYNAMICS INC	COM	71936410	4,189,700	198,329	163,148	35,181	
PHOTRONICS INC	COM	71940510	5,021,780	203,418	203,198	220	
Page Total			12,288,574,804				

Page 50 of 72

PIEDMONT NAT GAS INC	COM	72018610	8,828,850	248,700	248,150	550	228,4
PIER 1 IMPORTS INC	COM	72027910	21,268,208	1,636,016	1,635,456	560	1,563,4
PILGRIMS PRIDE CORP	CL B	72146710	1,116,802	113,381	113,381		106,2
PINNACLE ENTMT INC	COM	72345610	1,605,156	152,872	152,832	40	139,6
PINNACLE HLDGS INC	COM	72346N10	2,014,256	227,754	227,654	100	202,9
PINNACLE SYS INC	COM	72348110	3,065,887	363,386	362,986	400	332,5
PINNACLE WEST CAP CO	COM	72348410	72,766,700	1,586,368	1,584,708	1,660	1,421,3
PIIONEER NAT RES CO	COM	72378710	20,181,517	1,285,447	1,284,087	1,160	200 1,212,2
PIIONEER STD ELECTRS	COM	72387710	2,906,422	237,259	237,239	20	215,3
PITNEY BOWES INC	COM	72447910	165,105,242	4,751,230	4,730,685	13,975	6,570 4,152,9
PITTSTON CO	COM BRINKS	72570110	12,790,023	589,402	588,382	1,020	552,5
PIXELWORKS INC	COM	72581M10	571,760	57,176	57,176		57,1
PIVOTAL CORP	COM	72581R10	1,047,637	92,100	92,100		92,1
PIXAR	COM	72581110	3,361,774	109,326	108,914	352	60 98,3
PLACER DOME INC	COM	72590610	39,698,258	4,589,394	4,587,394	2,000	4,207,1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	318,444	14,280	14,280		14,2
PLAINS RES INC	COM PAR \$0	72654050	2,726,031	129,811	129,811		118,0
PLANTRONICS INC NEW	COM	72749310	11,029,021	620,654	619,954	400	300 587,1

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

PLAYBOY ENTERPRISES	CL B	72811730	1,660,260	155,893	155,893			140,4
PLAYTEX PRODS INC	COM	72813P10	2,271,942	247,219	244,919	2,200	100	225,8
PLEXUS CORP	COM	72913210	12,633,458	493,013	492,353	460	200	465,7
PLUG POWER INC	COM	72919P10	763,774	53,366	53,366			53,3
PLUM CREEK TIMBER CO	COM	72925110	7,296,372	301,503	300,973		530	263,1
POGO PRODUCING CO	COM	73044810	9,504,551	322,079	321,549		530	296,2
POHANG IRON & STL LT	SPONSORED	73045010	292,585	16,300	16,300			
POLARIS INDS INC	COM	73106810	12,594,482	278,639	278,199	360	80	263,0
POLAROID CORP	COM	73109510	36,297,781	8,520,606	8,507,114	13,492		331,2
POLO RALPH LAUREN CO	CL A	73157210	18,216,522	662,419	661,899	420	100	628,1
POLYCOM INC	COM	73172K10	12,370,186	999,611	998,871	440	300	956,0
POLYMEDICA CORP	COM	73173810	4,835,103	212,532	212,032	500		205,6
POLYMER GROUP INC	COM	73174510	225,448	125,949	125,949			125,9
POLYONE CORP	COM	73179P10	63,054,291	6,929,043	726,703	6,202,340		663,3
POPE & TALBOT INC	COM	73282710	1,102,694	88,927	88,927			88,9
POPULAR INC	COM	73317410	26,436,894	897,596	896,826	770		797,7
PORTAL SOFTWARE INC	COM	73612610	9,977,343	1,182,570	1,099,099	65,681	17,790	1,004,6
POST PPTYS INC	COM	73746410	12,243,210	349,806	349,606	200		319,9
POTLATCH CORP	COM	73762810	18,516,271	579,539	577,807	380	1,352	520,4
POTOMAC ELEC PWR CO	COM	73767910	26,324,336	1,125,934	1,119,970	5,050	914	995,5
POWER INTEGRATIONS I	COM	73927610	3,706,335	214,860	214,460	400		195,2
POWER-ONE INC	COM	73930810	19,070,810	1,316,136	1,315,396	640	100	1,160,6
POWERTEL INC	COM	73936C10	8,523,405	154,971	154,371	400	200	135,2
Page Total			678,320,041					

Page 51 of 72

POWERWAVE TECHNOLOGI	COM	73936310	7,430,107	545,329	545,029	300		
PRAECIS PHARMACEUTIC	COM	73942110	1,710,215	85,781	85,281			500
PRAXAIR INC	COM	74005P10	139,030,187	3,113,778	3,106,933	6,235		610
PRE PAID LEGAL SVCS	COM	74006510	1,574,025	151,933	151,933			
PRECISION CASTPARTS	COM	74018910	25,420,572	769,155	768,175	680		300
PRENTISS PPTYS TR	SH BEN INT	74070610	8,987,266	364,595	364,595			
PRESIDENTIAL LIFE CO	COM	74088410	2,700,159	163,646	163,206			440
PRESSTEK INC	COM	74111310	2,485,405	228,543	227,983	560		
PRICE COMMUNICATIONS	COM NEW	74143730	10,396,234	604,081	603,381	300		400
PRICE T ROWE GROUP I	COM	74144T10	76,551,608	2,444,801	2,121,486	262,915		60,400
PRICELINE COM INC	COM	74150310	1,029,727	406,846	403,746	3,100		
PRICESMART INC	COM	74151110	411,996	10,564	10,564			
PRIMEDIA INC	COM	74157K10	8,039,751	1,276,151	1,271,681	4,350		120
PRIME GROUP REALTY T	SH BEN INT	74158J10	1,797,545	128,764	128,724	40		
PRIMUS KNOWLEDGE SOL	COM	74163Q10	304,203	81,121	81,021	100		
PRIMA ENERGY CORP	COM PAR \$0	74190120	1,906,079	62,882	62,882			
PRIME HOSPITALITY CO	COM	74191710	3,872,988	358,610	358,510	100		
PRIMUS TELECOMMUNICA	COM	74192910	639,504	193,087	193,087			
PRIDE INTL INC	COM	74193210	10,674,013	449,243	448,543	700		
PRIORITY HEALTHCARE	CL B	74264T10	17,702,938	468,952	468,932	20		
PRIVATE MEDIA GROUP	COM	74266R10	449,411	62,802	62,802			
PRIZE ENERGY CORP	COM	74267L10	601,657	29,493	29,493			
PROBUSINESS SERVICES	COM	74267410	2,591,549	118,136	117,836	300		
PROCUM TECHNOLOGY IN	COM	74270W10	317,494	36,811	36,811			
PROCTER & GAMBLE CO	COM	74271810	1,858,130,634	29,682,598	27,382,444	1,290,999	1,009,155	
PRODIGY COMMUNICATIO	CL A	74283P20	514,159	158,203	156,903	1,300		
PROFESSIONAL DETAILI	COM	74312N10	2,298,850	37,238	37,038	200		
PROFIT RECOVERY GROU	COM	74316810	1,808,187	289,310	289,310			
PROGRESS ENERGY INC	COM	74326310	1,003,337,787	23,295,514	23,284,529	7,975		3,010
PROGRESS SOFTWARE CO	COM	74331210	4,294,349	296,162	296,082	80		
PROGRESSIVE CORP OHI	COM	74331510	160,554,861	1,654,352	1,647,936	3,316		3,100

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

PROLOGIS TR	SH BEN INT	74341010	19,972,310	994,637	994,537	100		
PROMISTAR FINL CORP	COM	74342Y10	2,440,273	127,596	127,596			
PROSOFTTRAINING COM	COM	74347710	1,046,351	132,870	132,870			
PROTECTIVE LIFE CORP	COM	74367410	49,873,713	1,626,140	1,620,540	4,400	1,200	
PROTEIN DESIGN LABS	COM	74369L10	19,553,700	439,409	439,159	150	100	
PROVIDENT BANKSHARES	COM	74385910	8,605,581	384,607	384,607			
PROVIDENT FINL GROUP	COM	74386610	9,598,725	341,288	341,288			
PROVINCE HEALTHCARE	COM	74397710	7,287,865	239,441	239,001	440		
PROVIDIAN FINL CORP	COM	74406A10	264,243,827	5,387,234	5,373,558	7,760	5,916	
PROXICOM INC	COM	74428210	520,815	177,329	176,829	500		
Page Total			3,740,706,620					

Page 52 of 72

PROXIM INC	COM	74428410	2,117,286	210,424	210,424			
PUBLIC SVC CO N MEX	COM	74449910	17,925,830	617,919	617,919			
PUBLIC SVC ENTERPRIS	COM	74457310	199,077,701	4,612,551	4,593,672	10,990	7,8	
PUBLIC STORAGE INC	COM	74460D10	23,153,208	882,027	881,827	200		
PUGET ENERGY INC NEW	COM	74531010	19,802,136	865,478	864,363	540	5	
PULITZER INC	COM	74576910	3,800,883	68,608	68,108	400	1	
PULTE CORP	COM	74586710	39,905,157	987,507	987,137	270	1	
PUMATECH INC	COM	74588710	961,215	256,324	256,324			
PURCHASEPRO COM	COM	74614410	1,388,404	191,504	191,484	20		
PURE RES INC	COM	74622E10	7,309,817	378,747	378,397	350		
QRS CORP	COM	74726X10	780,495	91,823	90,873	950		
QLOGIC CORP	COM	74727710	39,810,982	1,769,377	1,762,897	6,380	1	
QUAKER OATS CO	COM	74740210	258,572,256	2,664,320	2,593,377	37,411	33,5	
QUALCOMM INC	COM	74752510	837,593,829	14,791,944	14,736,464	39,600	15,8	
QUANTA SVCS INC	COM	74762E10	8,231,861	368,811	368,511	100	2	
QUANEX CORP	COM	74762010	1,930,037	107,523	107,523			
QUANTUM CORP	COM DSSG	74790620	21,690,898	1,869,905	1,861,957	7,548	4	
QUANTUM CORP	COM HDDG	74790630	7,247,834	686,348	678,511	7,612	2	
QUEST DIAGNOSTICS IN	COM	74834L10	50,177,868	564,621	563,966	555	1	
QUEST SOFTWARE INC	COM	74834T10	2,711,507	152,761	152,441	320		
QUESTAR CORP	COM	74835610	22,813,514	832,610	826,910	2,500	3,2	
QUICKLOGIC CORP	COM	74837P10	755,041	135,750	135,750			
QUIKSILVER INC	COM	74838C10	4,669,507	175,876	175,876			
QUINTILES TRANSNATIO	COM	74876710	41,795,384	2,214,325	2,190,534	23,691	1	
QUORUM HEALTH GROUP	COM	74908410	12,115,474	797,753	797,253	500		
QWEST COMMUNICATIONS	COM	74912110	1,045,522,467	29,829,457	29,444,191	264,493	120,7	
R & G FINANCIAL CORP	CL B	74913610	1,281,984	77,696	77,696			
RCN CORP	COM	74936110	2,056,185	340,936	340,336	600		
RFS HOTEL INVS INC	COM	74955J10	6,016,295	415,490	415,470	20		
R H DONNELLEY CORP	COM NEW	74955W30	12,218,077	421,313	420,688	625		
R G S ENERGY GROUP I	COM	74956K10	15,800,998	427,054	426,825	229		
RLI CORP	COM	74960710	2,654,967	65,009	65,009			
RPC INC	COM	74966010	1,119,997	91,205	91,205			
RPM INC OHIO	COM	74968510	11,457,415	1,123,276	1,117,644	2,420	3,2	
RSA SEC INC	COM	74971910	8,867,595	359,201	357,821	1,380		
RTI INTL METALS INC	COM	74973W10	2,037,903	151,517	150,457	1,060		
RF MICRODEVICES INC	COM	74994110	16,340,564	1,398,183	1,396,313	1,470	4	
RADIAN GROUP INC	COM	75023610	28,747,815	424,322	423,862	460		
RADIANT SYSTEMS INC	COM	75025N10	1,852,990	134,158	134,138	20		
RADIO ONE INC	CL A	75040P10	7,496,673	426,869	423,729	3,040	1	
RADIOSHACK CORP	COM	75043810	134,950,039	3,678,115	3,665,395	5,980	6,7	
Page Total			2,924,760,088					

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

Page 53 of 72

RADISYS CORP	COM	75045910	1,910,001	112,353	111,407	40	90
RAINBOW TECHNOLOGIES	COM	75086210	817,815	163,563	163,563		
RAMBUS INC DEL	COM	75091710	9,616,636	466,827	465,987	760	8
RALCORP HLDGS INC NE	COM	75102810	3,941,418	220,191	220,091	100	
RALSTON PURINA CO	COM	75127730	191,778,214	6,156,604	6,144,164	8,520	3,92
RARE MEDIUM GROUP IN	COM	75382N10	425,106	247,299	247,299		
RARE HOSPITALITY INT	COM	75382010	4,119,051	165,590	165,590		
RATIONAL SOFTWARE CO	COM NEW	75409P20	56,573,421	3,187,235	3,158,730	19,660	8,84
RAYMOND JAMES FINANC	COM	75473010	8,977,315	322,925	322,155	670	10
RAYONIER INC	COM	75490710	12,392,436	300,059	299,559	400	10
RAYOVAC CORP	COM	75508110	3,582,327	205,291	205,231	60	
RAYTHEON CO	CL A	75511130	109,836,500	3,761,524	3,760,257	1,195	7
RAYTHEON CO	CL B	75511140	180,296,598	6,136,712	5,986,445	132,354	17,91
READ-RITE CORP	COM	75524610	685,607	82,703	82,703		
READERS DIGEST ASSN	CL A NON V	75526710	35,721,746	1,299,918	1,181,603	107,915	10,40
READERS DIGEST ASSN	CL B	75526720	38,023,368	1,584,307		1,584,307	
REALNETWORKS INC	COM	75605L10	3,208,153	454,284	454,144	140	
REALTY INCOME CORP	COM	75610910	5,124,808	193,389	193,289	100	
RECKSON ASSOCS RLTY	COM	75621K10	12,553,093	562,919	562,919		
RED HAT INC	COM	75657710	3,240,519	532,105	528,005	2,400	1,70
REDBACK NETWORKS INC	COM	75720910	8,324,242	636,410	636,040	270	10
REEBOK INTL LTD	COM	75811010	60,424,442	2,430,589	2,427,349	1,340	1,90
REED INTL PLC	SPON ADR N	75821287	1,484,959	39,972	39,972		
REGAL BELOIT CORP	COM	75875010	2,848,848	171,102	170,802	300	
REGENCY CTRS CORP	COM	75884910	9,362,275	374,491	374,491		
REGENERON PHARMACEUT	COM	75886F10	3,515,019	158,427	158,427		
REGENT COMMUNICATION	COM	75886510	685,714	98,395	98,395		
REGIS CORP MINN	COM	75893210	4,070,342	278,314	278,294	20	
REGIONS FINL CORP	COM	75894010	116,396,508	4,093,136	4,049,905	29,221	14,01
REHABCARE GROUP INC	COM	75914810	4,198,156	101,897	101,297	600	
REINSURANCE GROUP AM	COM	75935110	5,130,483	133,121	133,121		
RELIANCE STEEL & ALU	COM	75950910	3,223,038	137,443	137,443		
RELIANT ENERGY INC	COM	75952J10	252,576,540	5,581,802	5,554,767	22,551	4,48
REMEC INC	COM	75954310	2,887,570	288,757	288,507	250	
REMEDY CORP	COM	75954810	4,006,079	208,108	207,648	460	
RENAL CARE GROUP INC	COM	75993010	9,584,690	357,371	356,871	500	
RENT A CTR INC NEW	COM	76009N10	20,176,495	439,221	439,081	40	10
RENT WAY INC	COM	76009U10	816,679	157,965	157,965		
REPUBLIC BANCORP INC	COM	76028210	4,948,525	401,927	401,536	391	
REPUBLIC SVCS INC	COM	76075910	20,654,343	1,101,565	1,097,745	3,820	
RESEARCH FRONTIERS I	COM	76091110	1,149,914	63,009	63,009		
Page Total			1,219,288,993				

Page 54 of 72

RES-CARE INC	COM	76094310	701,790	140,358	140,358		
RESMED INC	COM	76115210	9,596,979	237,549	237,189	360	
RESOURCES CONNECTION	COM	76122Q10	263,287	11,900	11,900		
RESPIRONICS INC	COM	76123010	7,987,645	261,890	261,311	579	
RETEK INC	COM	76128Q10	10,755,309	571,726	570,958	568	200
REVLON INC	CL A	76152550	468,560	101,640	101,440	200	
REYNOLDS & REYNOLDS	CL A	76169510	21,038,113	1,092,889	1,078,729	13,960	200
REYNOLDS R J TOB HLD	COM	76182K10	54,136,107	964,993	959,943	4,584	466

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

RIBOZYME PHARMACEUTI	COM	76256710	398,419	64,365	64,365		
RICHMOND CNTY FINL C	COM	76455610	6,372,641	216,941	216,941		
RIGHTCHOICE MANAGED	COM	76657T10	942,689	27,767	27,567	200	
RIGGS NATL CORP WASH	COM	76657010	2,467,149	155,411	155,011	400	
RITE AID CORP	COM	76775410	17,561,832	2,625,087	2,611,147	13,940	
RIVERSTONE NETWORKS	COM	76932010	465,600	50,000	50,000		
RIVIANA FOODS INC	COM	76953610	833,120	52,070	52,070		
ROADWAY EXPRESS INC	COM	76974210	2,403,874	109,267	108,767		500
ROBBINS & MYERS INC	COM	77019610	1,882,598	73,539	73,539		
ROBERT HALF INTL INC	COM	77032310	75,405,234	3,373,836	3,369,516	4,080	240
ROBOTIC VISION SYS I	COM	77107410	581,641	238,671	238,671		
ROCK-TENN CO	CL A	77273920	1,586,624	198,328	100,328	98,000	
ROCKWELL INTL CORP N	COM	77390310	128,611,098	3,538,132	3,496,915	14,634	26,583
ROGERS CORP	COM	77513310	4,070,972	114,643	114,603	40	
ROHM & HAAS CO	COM	77537110	117,755,881	3,822,002	3,807,141	3,735	11,126
ROLLINS INC	COM	77571110	5,112,126	264,877	264,837	40	
ROPER INDS INC NEW	COM	77669610	8,668,683	242,142	241,482	560	100
ROSLYN BANCORP INC	COM	77816210	15,790,792	701,813	667,644	34,169	
ROSS STORES INC	COM	77829610	17,154,825	914,924	913,574	950	400
ROUSE CO	COM	77927310	15,846,904	612,796	610,496	2,300	
ROWAN COS INC	COM	77938210	47,411,595	1,724,058	1,719,353	4,345	360
ROYAL DUTCH PETE CO	NY REG GLD	78025780	1,634,574,221	29,483,662	29,353,592	130,070	2
RUBY TUESDAY INC	COM	78118210	17,304,118	882,413	768,699	108,314	5,400
RUDDICK CORP	COM	78125810	5,257,059	383,727	383,627	100	
RUDOLPH TECHNOLOGIES	COM	78127010	1,506,040	43,418	43,418		
RURAL CELLULAR CORP	CL A	78190410	2,121,127	78,744	78,744		
RUSS BERRIE & CO	COM	78223310	1,965,192	77,922	77,922		
RUSSELL CORP	COM	78235210	4,124,920	220,584	220,324	260	
RYANS FAMILY STEAK H	COM	78351910	2,831,881	266,530	262,750	2,720	1,060
RYDER SYS INC	COM	78354910	22,771,849	1,265,806	1,264,606	1,200	
RYERSON TULL INC NEW	COM	78375P10	2,578,659	256,583	256,583		
RYLAND GROUP INC	COM	78376410	5,501,281	132,561	132,561		
S & T BANCORP INC	COM	78385910	4,732,291	204,507	204,507		
Page Total			2,281,540,725				

Page 55 of 72

SBC COMMUNICATIONS I	COM	78387G10	3,111,248,166	69,712,036	68,322,580	908,453	481,0
SBS TECHNOLOGIES INC	COM	78387P10	1,282,790	86,238	86,238		
SBA COMMUNICATIONS C	COM	78388J10	3,376,921	213,567	213,527	40	
SCI SYS INC	COM	78389010	24,664,694	1,355,203	1,352,153	2,750	3
SCM MICROSYSTEMS INC	COM	78401810	1,615,373	104,643	104,643		
SCPIE HLDGS INC	COM	78402P10	1,373,152	67,643	67,643		
SCP POOL CORP	COM	78402810	7,761,000	238,800	238,310	390	1
SEI INVESTMENTS CO	COM	78411710	30,072,376	964,260	937,424	26,636	2
SEMCO ENERGY INC	COM	78412D10	2,222,058	156,483	156,483		
SJW CORP	COM	78430510	1,059,797	13,289	13,289		
SKF AB	SPONSORED	78437540	218,937	15,500	15,500		
SK TELECOM LTD	SPONSORED	78440P10	884,994	58,300	58,300		
SL GREEN RLTY CORP	COM	78440X10	17,658,475	643,296	572,636	70,660	
SLI INC	COM	78442T10	2,972,157	355,947	152,587	203,360	
SPDR TR	UNIT SER 1	78462F10	40,801,825	349,660	349,660		
SPSS INC	COM	78462K10	1,337,497	78,969	78,969		
SPS TECHNOLOGIES INC	COM	78462610	4,358,473	96,726	96,406	320	
S1 CORPORATION	COM	78463B10	2,409,595	332,358	330,958	1,300	1
SPX CORP	COM	78463510	52,121,652	574,280	503,867	55,178	15,2
SABA SOFTWARE INC	COM	78493210	265,508	49,397	48,785	612	
SABRE HLDGS CORP	CL A	78590510	113,400,861	2,456,159	2,449,509	5,254	1,3

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

SAFECO CORP	COM	78642910	70,947,129	2,517,016	2,508,107	2,510	6,3
SAFEGUARD SCIENTIFIC	COM	78644910	4,289,721	767,392	762,752	4,540	1
SAFEWAY INC	COM NEW	78651420	485,391,308	8,801,293	8,757,768	40,640	2,8
SAGA COMMUNICATIONS	CL A	78659810	895,884	54,296	54,296		
ST JOE CO	COM	79014810	5,111,971	224,111	223,011	1,100	
ST JUDE MED INC	COM	79084910	121,133,421	2,249,460	2,245,595	3,665	2
ST MARY LD & EXPL CO	COM	79222810	6,867,724	295,386	258,509	31,477	5,4
ST PAUL COS INC	COM	79286010	188,716,851	4,284,151	4,272,628	5,267	6,2
SAKS INC	COM	79377W10	17,798,131	1,369,087	1,362,957	6,030	1
SALEM COMMUNICATIONS	CL A	79409310	2,598,472	159,906	159,906		
SALTON INC	COM	79575710	1,114,342	73,312	73,312		
SANCHEZ COMPUTER ASS	COM	79970210	730,641	99,070	99,070		
SANDISK CORP	COM	80004C10	12,415,322	609,341	608,561	580	2
SANDY SPRING BANCORP	COM	80036310	1,933,535	63,266	63,266		
SANMINA CORP	COM	80090710	116,523,380	5,956,619	5,945,739	10,160	7
SANGSTAT MED CORP	COM	80100310	1,013,267	114,171	114,171		
SANTANDER BANCORP	COM	80280910	1,201,180	63,220	63,220		
SAP AKTIENGESELLSCHA	SPONSORED	80305420	368,173	12,700	12,700		
SAPIENT CORP	COM	80306210	15,940,090	2,217,906	2,208,454	9,252	2
SARA LEE CORP	COM	80311110	445,737,381	20,655,115	17,095,432	3,430,823	128,8
Page Total			4,921,834,224				

Page 56 of 72

SATCON TECHNOLOGY CO	COM	80389310	517,286	51,090	51,090		
SAUER-DANFOSS INC	COM	80413710	1,349,196	151,425	151,365	60	
SAUL CTRS INC	COM	80439510	2,098,662	114,681	114,681		
SAWTEK INC	COM	80546810	12,350,324	693,371	693,071	300	
SCANA CORP NEW	COM	80589M10	25,952,875	955,907	951,904	3,750	253
SCHEIN HENRY INC	COM	80640710	21,276,559	578,954	578,754	200	
SCHERING PLOUGH CORP	COM	80660510	989,887,054	27,097,921	26,457,789	300,094	340,038
SCHLUMBERGER LTD	COM	80685710	506,077,349	8,784,540	8,629,887	154,653	
SCHOLASTIC CORP	COM	80706610	24,061,972	667,239	665,239	1,900	100
SCHOOL SPECIALTY INC	COM	80786310	2,898,105	134,408	134,168	240	
SCHULMAN A INC	COM	80819410	3,863,421	323,651	323,351	300	
SCHWAB CHARLES CORP	COM	80851310	405,069,830	26,269,120	26,099,242	150,713	19,165
SCHWEITZER-MAUDUIT I	COM	80854110	1,956,696	110,861	110,858		3
SCICLONE PHARMACEUTI	COM	80862K10	815,916	194,869	194,869		
SCIENT CORP	COM	80864H10	415,791	211,169	210,969	200	
SCIENTIFIC ATLANTA I	COM	80865510	137,224,167	3,299,451	3,293,196	5,935	320
SCIOS INC	COM	80890510	602,347	26,189	26,189		
SCOTT TECHNOLOGIES I	COM	81002230	2,158,271	97,549	97,509	40	
SCOTTISH PWR PLC	SPON ADR F	81013T70	289,862	11,055	11,044	11	
SCOTTS CO	CL A	81018610	12,803,025	336,479	332,179	4,200	100
SCRIPPS E W CO OHIO	CL A	81105420	12,946,556	223,332	223,272	60	
SEACHANGE INTL INC	COM	81169910	1,621,456	120,671	120,671		
SEACOAST FINL SVCS C	COM	81170Q10	2,693,380	193,254	190,258	1,876	1,120
SEACOR SMIT INC	COM	81190410	6,955,737	153,888	153,498	390	
SEALED AIR CORP NEW	COM	81211K10	55,040,262	1,651,373	1,629,062	11,580	10,731
SEALED AIR CORP NEW	PFD CV A \$	81211K20	397,035	10,789	5,841	1,522	3,426
SEARS ROEBUCK & CO	COM	81238710	1,166,419,425	33,071,149	33,056,659	10,070	4,420
SECTOR SPDR TR	SBI INT-TE	81369Y80	249,289	10,052		8,650	1,402
SECURE COMPUTING COR	COM	81370510	1,743,520	181,145	181,145		
SECURITY CAP GROUP I	CL B	81413P20	8,794,327	423,823	423,823		
SEEBEYOND TECHNOLOGI	COM	81570410	855,423	67,092	67,092		
SEITEL INC	COM NEW	81607430	3,251,800	174,828	174,828		
SELECTICA INC	COM	81628810	277,134	53,295	53,295		
SELECTIVE INS GROUP	COM	81630010	4,719,011	203,108	203,008	100	

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

SEMTECH CORP	COM	81685010	21,652,650	735,559	732,219	3,140	200
SEMPRA ENERGY	COM	81685110	94,029,316	4,039,060	4,032,422	5,738	900
SEMITOOL INC	COM	81690910	946,323	105,147	105,147		
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	1,026,437	91,077	91,017	60	
SENSIENT TECHNOLOGIE	COM	81725T10	11,774,936	516,898	516,598	300	
SENSORMATIC ELECTRS	COM	81726510	19,983,326	1,051,754	1,050,914	440	400
SEPRACOR INC	COM	81731510	26,483,200	827,600	749,044	4,494	74,062
Page Total			3,593,529,251				

Page 57 of 72

SEQUA CORPORATION	CL A	81732010	3,380,676	86,684	86,684		
SEQUENOM INC	COM	81733710	410,227	48,262	48,262		
SEQUOIA SOFTWARE COR	COM	81743910	216,643	38,825	38,825		
SERENA SOFTWARE INC	COM	81749210	1,157,679	126,869	126,859	10	
SERVICE CORP INTL	COM	81756510	11,960,718	2,518,046	2,504,726	13,320	
SERVICEMASTER CO	COM	81760N10	26,206,923	2,333,653	2,328,158	4,600	8
7-ELEVEN INC	COM NEW	81782620	2,526,262	255,178	255,178		
SHAW GROUP INC	COM	82028010	12,474,606	267,065	266,225	840	
SHERWIN WILLIAMS CO	COM	82434810	83,643,246	3,282,702	3,271,782	4,820	6,1
SHOPKO STORES INC	COM	82491110	1,868,072	233,509	233,509		
SHURGARD STORAGE CTR	COM	82567D10	7,718,594	292,371	292,271	100	
SICOR INC	COM	82584610	9,652,222	692,561	692,301	260	
SIEBEL SYS INC	COM	82617010	217,692,779	8,003,411	7,991,835	10,916	6
SIERRA PAC RES NEW	COM	82642810	12,968,411	876,244	874,913	1,031	3
SIGMA ALDRICH CORP	COM	82655210	72,997,166	1,524,745	1,505,013	6,492	13,2
SILICON LABORATORIES	COM	82691910	892,248	44,893	44,893		
SILICON IMAGE INC	COM	82705T10	1,029,097	279,115	279,095	20	
SILICON GRAPHICS INC	COM	82705610	5,672,875	1,439,816	1,437,746	1,970	1
SILICON STORAGE TECH	COM	82705710	3,894,620	448,689	447,259	1,430	
SILICON VY BANCSHARE	COM	82706410	16,613,677	706,965	657,191	39,009	10,7
SILICON VY GROUP INC	COM	82706610	7,329,877	266,541	266,241	300	
SILICONIX INC	COM NEW	82707920	1,782,057	58,911	58,911		
SILVERSTREAM SOFTWAR	COM	82790710	843,782	89,110	89,090	20	
SIMON PPTY GROUP INC	COM	82880610	39,774,080	1,553,675	1,461,080	92,595	
SIMPSON MANUFACTURIN	COM	82907310	3,000,940	60,871	60,871		
SINCLAIR BROADCAST G	CL A	82922610	2,411,567	332,630	332,630		
SIRIUS SATELLITE RAD	COM	82966U10	3,468,741	278,905	278,405	400	1
SITEL CORP	COM	82980K10	935,172	333,990	333,990		
SIPEX CORP	COM	82990910	1,563,830	167,362	167,162	200	
SIX FLAGS INC	COM	83001P10	14,464,105	747,499	746,179	1,020	3
SKECHERS U S A INC	CL A	83056610	2,436,960	101,540	101,540		
SKY FINL GROUP INC	COM	83080P10	11,711,169	686,389	684,839	1,550	
SKYLINE CORP	COM	83083010	1,223,924	56,742	56,742		
SKYWEST INC	COM	83087910	8,811,215	378,977	378,457	520	
SMART & FINAL INC	COM	83168310	975,151	97,030	97,030		
SMITH A O	COM	83186520	3,337,071	170,869	170,849	20	
SMITH INTL INC	COM	83211010	40,515,649	577,146	559,856	13,240	4,0
SMITH CHARLES E RESD	COM	83219710	16,997,429	373,652	348,852	24,800	
SMITHFIELD FOODS INC	COM	83224810	28,588,105	879,634	878,884	650	1
SMUCKER J M CO	COM	83269630	6,568,313	250,699	250,699		
SMURFIT-STONE CONTAI	COM	83272710	21,575,336	1,620,987	1,594,085	23,452	3,4
Page Total			711,291,214				

Page 58 of 72

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

SNAP ON INC	COM	83303410	36,221,203	1,243,860	1,242,550	1,310	
SODEXHO MARRIOTT SVC	COM	83379310	8,122,205	279,594	279,229	265	100
SOFTNET SYS INC	COM	83396410	239,367	159,578	158,578	1,000	
SOLECTRON CORP	COM	83418210	236,670,108	12,449,769	11,920,527	389,752	139,490
SOLUTIA INC	COM	83437610	15,500,392	1,270,524	1,268,872	920	732
SOMERA COMMUNICATION	COM	83445810	1,431,193	318,043	192,704	125,339	
SONIC AUTOMOTIVE INC	CL A	83545G10	1,063,896	136,397	136,337	60	
SONIC CORP	COM	83545110	5,535,644	220,878	220,878		
SONICBLUE INC	COM	83546Q10	3,432,844	722,704	721,904	800	
SONICWALL INC	COM	83547010	2,472,084	202,846	202,826	20	
SONOCO PRODS CO	COM	83549510	123,061,721	5,723,801	1,562,979	4,157,107	3,715
SONOSITE INC	COM	83568G10	695,721	61,503	61,503		
SONY CORP	ADR NEW	83569930	30,654,519	424,284	130,576	293,708	
SORRENTO NETWORKS CO	COM	83586Q10	480,371	77,642	77,622	20	
SOTHEBYS HLDGS INC	CL A	83589810	10,641,649	579,295	578,795	300	200
SONUS NETWORKS INC	COM	83591610	3,504,544	175,640	175,599	41	
SOURCE INFORMATION M	COM NEW	83615120	331,166	74,103	74,103		
SOUTH FINL GROUP INC	COM	83784110	4,845,498	340,035	339,818	217	
SOUTH JERSEY INDS IN	COM	83851810	2,327,963	78,914	78,914		
SOUTHERN CO	COM	84258710	447,659,095	12,757,455	12,723,608	21,218	12,629
SOUTHERN PERU COPPER	COM	84361110	2,592,495	187,862	187,862		
SOUTHERN UN CO NEW	COM	84403010	6,245,379	297,399	283,946	605	12,848
SOUTHTRUST CORP	COM	84473010	142,645,206	3,117,928	3,111,458	6,250	220
SOUTHWEST AIRLS CO	COM	84474110	1,506,301,068	84,862,032	84,800,921	48,129	12,982
SOUTHWEST BANCORPORA	COM	84476R10	6,877,337	219,198	219,078	20	100
SOUTHWEST GAS CORP	COM	84489510	5,014,153	240,487	238,587	1,900	
SOUTHWEST SECS GROUP	COM	84522410	2,371,687	126,964	126,854	110	
SOUTHWESTERN ENERGY	COM	84546710	1,746,538	176,418	176,418		
SOVEREIGN BANCORP IN	COM	84590510	20,732,399	2,448,034	2,441,564	5,670	800
SOVRAN SELF STORAGE	COM	84610H10	3,611,104	147,392	147,392		
SPANISH BROADCASTING	CL A	84642588	1,570,192	241,568	241,368	200	
SPARTECH CORP	COM NEW	84722020	1,808,590	111,987	111,987		
SPECIALTY LABORATORI	COM	84749R10	3,074,431	125,487	72,800	52,687	
SPECTRA-PHYSICS LASE	COM	84756810	417,300	27,820	27,820		
SPECTRALINK CORP	COM	84758010	748,049	77,222	77,072	150	
SPECTRASITE HLDGS IN	COM	84760T10	1,728,094	400,764	400,242	522	
SPEEDFAM-IPEC INC	COM	84770510	1,180,036	182,414	182,414		
SPEEDWAY MOTORSPORTS	COM	84778810	3,340,610	128,485	123,485		5,000
SPHERION CORP	COM	84842010	3,100,729	446,791	445,891	900	
SPIEGEL INC	CL A	84845710	1,218,546	174,078	174,078		
SPIEKER PPTYS INC	COM	84849710	35,566,714	648,436	610,381	38,055	
Page Total			2,686,781,840				

Page 59 of 72

SPINNAKER EXPL CO	COM	84855W10	3,343,924	76,520	76,320	200	
SPORTSLINE COM INC	COM	84893410	494,533	134,129	134,029	100	
SPRINGS INDS INC	CL A	85178310	4,358,837	101,842	101,842		
SPRINT CORP	COM FON GR	85206110	347,716,127	15,812,466	15,699,864	87,078	25,
SPRINT CORP	PCS COM SE	85206150	301,602,485	15,873,815	15,697,055	147,956	28,
STAAR SURGICAL CO	COM PAR \$0	85231230	360,965	84,318	84,318		
STAMPS COM INC	COM	85285710	578,631	192,877	192,877		
STANCORP FINL GROUP	COM	85289110	11,186,391	265,710	265,710		
STANDARD MICROSYSTEM	COM	85362610	1,474,358	97,886	97,886		
STANDARD PAC CORP NE	COM	85375C10	9,317,485	441,587	441,227	360	
STANDARD REGISTER CO	COM	85388710	1,758,835	107,904	107,804	100	

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

STANDEX INTL CORP	COM	85423110	2,178,850	94,939	92,419		2,
STANFORD MICRODEVICE	COM	85439910	249,680	39,357	37,383	1,974	
STANLEY WKS	COM	85461610	56,974,075	1,729,107	1,687,776	28,071	13,
STARBASE CORP	COM NEW	85491020	674,045	303,761	303,761		
STAPLES INC	COM	85503010	137,434,676	9,239,306	8,675,381	347,520	216,
STARBUCKS CORP	COM	85524410	145,907,148	3,438,206	3,391,681	41,715	4,
STARMEDIA NETWORK IN	COM	85554610	980,988	326,996	325,996	1,000	
STARTEK INC	COM	85569C10	815,077	57,562	57,562		
STATE AUTO FINL CORP	COM	85570710	1,644,083	108,256	108,256		
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	125,771,258	3,698,067	3,695,512	2,555	
STATE STR CORP	COM	85747710	697,608,055	7,469,037	3,154,955	4,080,571	233,
STATEN IS BANCORP IN	COM	85755010	7,128,695	286,293	286,293		
STATION CASINOS INC	COM	85768910	4,298,279	311,244	311,094	150	
STEAK N SHAKE CO	COM	85787310	1,405,076	163,381	163,381		
STEEL DYNAMICS INC	COM	85811910	3,446,714	309,817	309,717	100	
STEELCASE INC	CL A	85815520	5,841,238	482,747	482,207	540	
STEIN MART INC	COM	85837510	2,502,319	228,794	228,794		
STEPAN CO	COM	85858610	1,016,559	42,251	42,251		
STERLING BANCSHARES	COM	85890710	5,732,877	327,593	327,593		
STERICYCLE INC	COM	85891210	4,912,409	110,082	110,082		
STERIS CORP	COM	85915210	10,337,034	733,123	732,323	800	
STEWART & STEVENSON	COM	86034210	6,904,124	317,431	316,021	1,410	
STEWART ENTERPRISES	CL A	86037010	3,316,504	667,439	667,439		
STEWART INFORMATION	COM	86037210	1,403,320	83,531	83,531		
STILLWATER MNG CO	COM	86074Q10	8,492,266	313,947	312,207	1,640	
STILWELL FINL INC	COM	86083110	113,211,940	4,221,176	4,200,493	13,283	7,
STMICROELECTRONICS N	NY REGISTR	86101210	1,752,510	51,288	51,288		
STONE ENERGY CORP	COM	86164210	9,643,567	195,729	195,329	300	
STONERIDGE INC	COM	86183P10	853,335	116,100	116,000	100	
STORAGE USA INC	COM	86190710	8,855,863	271,819	271,819		
Page Total			2,053,485,135				

Page 60 of 72

STORAGE TECHNOLOGY C	COM PAR \$0	86211120	14,790,460	1,358,169	1,356,869	1,000	
STRATOS LIGHTWAVE IN	COM	86310010	352,590	35,259	35,259		
STRAYER ED INC	COM	86323610	2,110,815	60,309	60,309		
STRIDE RITE CORP	COM	86331410	2,382,600	317,680	317,680		
STRUCTURAL DYNAMICS	COM	86355510	5,645,394	397,479	397,379	100	
STRYKER CORP	COM	86366710	227,803,677	4,359,879	3,809,518	446,531	103
STUDENT LN CORP	COM	86390210	2,765,361	39,573	39,573		
STURM RUGER & CO INC	COM	86415910	1,351,281	137,605	137,585	20	
SUIZA FOODS CORP	COM	86507710	22,521,893	468,328	467,928	300	
SUMMIT PPTYS INC	COM	86623910	6,242,698	254,804	254,804		
SUN COMMUNITIES INC	COM	86667410	5,530,503	167,591	167,591		
SUN MICROSYSTEMS INC	COM	86681010	986,208,134	64,164,485	62,427,872	1,415,991	320
SUNAIR ELECTRS INC	COM	86701710	613,580	278,900		278,900	
SUNGLASS HUT INTL IN	COM	86736F10	3,482,726	304,514	304,414	100	
SUNGARD DATA SYS INC	COM	86736310	73,138,992	1,485,659	1,418,772	56,687	10
SUNOCO INC	COM	86764P10	55,020,478	1,696,592	1,691,496	4,996	
SUNRISE ASSISTED LIV	COM	86768K10	3,094,560	157,188	157,188		
SUNRISE TECHNOLOGIES	COM	86769L10	715,805	381,763	381,763		
SUNRISE TELECOM INC	COM	86769Y10	202,275	27,900	27,900		
SUNTRUST BKS INC	COM	86791410	371,538,187	5,733,614	5,705,472	25,990	2
SUPERCONDUCTOR TECHN	COM	86793110	606,764	118,393	118,393		
SUPERGEN INC	COM	86805910	1,963,796	190,438	190,438		
SUPERIOR ENERGY SVCS	COM	86815710	4,037,931	371,304	370,384	400	
SUPERIOR INDS INTL I	COM	86816810	8,168,925	236,301	236,301		

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

SUPERIOR TELECOM INC	COM	86836510	250,547	71,585	71,585		
SUPERTEX INC	COM	86853210	590,925	46,806	46,806		
SUPERVALU INC	COM	86853610	36,036,122	2,703,385	2,701,255	2,130	
SURMODICS INC	COM	86887310	3,579,480	99,430	99,230	200	
SUSQUEHANNA BANCSHAR	COM	86909910	6,013,476	334,082	332,642		1
SWIFT ENERGY CO	COM	87073810	6,124,542	191,153	190,953	200	
SWIFT TRANSN CO	COM	87075610	9,890,840	534,640	534,340	100	
SWISSCOM AG	SPONSORED	87101310	547,310	23,900	23,900		
SYBASE INC	COM	87113010	34,504,643	2,226,106	2,223,416	2,390	
SYBRON DENTAL SPECIA	COM	87114210	4,571,091	217,671	213,939	3,199	
SYCAMORE NETWORKS IN	COM	87120610	8,997,300	899,730	714,948	184,032	
SYKES ENTERPRISES IN	COM	87123710	1,633,037	298,599	298,599		
SYLVAN LEARNING SYS	COM	87139910	7,237,807	350,924	350,824	100	
SYMANTEC CORP	COM	87150310	35,090,177	839,237	838,197	740	
SYMBOL TECHNOLOGIES	COM	87150810	92,134,115	2,639,946	2,635,711	3,935	
SYMMETRIC INC	COM	87154310	1,935,695	159,645	159,645		
SYMYX TECHNOLOGIES	COM	87155S10	2,043,482	161,860	161,620	240	
Page Total			2,051,470,014				

Page 61 of 72

SYNCOR INTL CORP DEL	COM	87157J10	5,748,369	178,244	178,244		
SYNGENTA AG	SPONSORED	87160A10	1,787,760	171,900	171,890	10	
SYNOPSIS INC	COM	87160710	31,187,148	664,447	663,487	760	2
SYNOVUS FINL CORP	COM	87161C10	137,976,102	5,110,226	5,104,236	5,690	3
SYNTEL INC	COM	87162H10	424,605	56,614	56,614		
SYNTROLEUM CORP	COM	87163010	3,517,315	243,632	228,492	140	15,0
SYSCO CORP	COM	87182910	463,871,317	17,497,975	13,886,635	2,035,586	1,575,7
SYSTEMS & COMPUTER T	COM	87187310	2,349,492	255,741	255,641	100	
TCF FINL CORP	COM	87227510	35,115,186	929,219	924,047	3,080	2,0
TD PIPELINES LP	UT COM LTD	87233Q10	226,304	10,171	10,171		
TD WATERHOUSE GRP IN	COM	87236210	2,943,648	272,560	270,460	2,100	
TECO ENERGY INC	COM	87237510	41,138,375	1,373,110	1,254,990	47,037	71,0
TEPPCO PARTNERS L P	UT LTD PAR	87238410	414,981	15,839	13,439		2,4
THQ INC	COM NEW	87244340	6,090,260	160,270	160,270		
TJX COS INC NEW	COM	87254010	180,388,736	5,637,148	5,622,038	12,410	2,7
TRW INC	COM	87264910	77,660,794	2,284,141	2,269,555	5,960	8,6
TMP WORLDWIDE INC	COM	87294110	14,836,050	394,975	394,305	570	1
TXU CORP	COM	87316810	202,889,298	4,910,196	4,897,740	6,957	5,4
TAKE-TWO INTERACTIVE	COM	87405410	2,895,042	202,933	202,873	60	
TALBOTS INC	COM	87416110	34,499,919	812,145	811,448	297	4
TANGER FACTORY OUTLE	COM	87546510	1,246,372	60,357	60,357		
TANNING TECHNOLOGY C	COM	87588P10	285,309	78,706	78,706		
TANOX INC	COM	87588Q10	1,027,847	52,881	52,861	20	
TARGET CORP	COM	87612E10	2,912,426,704	80,721,361	79,915,068	624,122	182,1
TARGETED GENETICS CO	COM	87612M10	825,515	194,239	194,239		
TASTY BAKING CO	COM	87655330	640,000	40,000			40,0
TAUBMAN CTRS INC	COM	87666410	9,068,878	752,604	752,604		
TECH DATA CORP	COM	87823710	15,480,715	524,770	523,395	1,075	3
TECHNE CORP	COM	87837710	6,751,065	258,414	257,774	640	
TECHNITROL INC	COM	87855510	6,619,893	265,966	263,946	1,520	5
TECHNOLOGY SOLUTIONS	COM	87872T10	676,828	305,015	305,015		
TECUMSEH PRODS CO	CL A	87889520	8,696,325	179,769	179,269	400	1
TEJON RANCH CO DEL	COM	87908010	1,197,085	48,465	48,465		
TEKELEC	COM	87910110	5,142,222	285,679	285,279	400	
TEKTRONIX INC	COM	87913110	49,358,003	1,808,648	1,806,123	2,425	1
TELE CENTRO OESTE CE	SPON ADR P	87923P10	232,579	28,749	28,749		
TELE NORTE LESTE PAR	SPON ADR P	87924610	287,423	17,655	17,655		

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

TELECOM ITALIA SPA	SPON ADR O	87927W10	1,348,650	13,500	13,500		
TELECORP PCS INC NEW	CL A	87930010	4,725,807	313,757	313,657		1
TELEDYNE TECHNOLOGIE	COM	87936010	3,469,130	247,795	247,187	594	
TELEFLEX INC	COM	87936910	18,955,181	462,886	462,166	620	1
Page Total			4,294,422,232				

Page 62 of 72

TELEFONICA S A	SPONSORED	87938220	13,896,460	290,114	42,907	247,207	
TELEFONOS DE MEXICO	SPON ADR O	87940378	1,946,018	61,700	61,700		
TELEPHONE & DATA SYS	COM	87943310	54,828,026	586,396	582,859	3,357	
TELE2 AB	SPON ADR R	87952P20	393,700	12,700	12,700		
TELLABS INC	COM	87966410	307,366,686	7,554,420	7,531,126	18,334	
TEMPLE INLAND INC	COM	87986810	61,948,097	1,399,957	1,018,334	381,523	
TELETECH HOLDINGS IN	COM	87993910	1,339,348	170,076	169,976	100	
TENET HEALTHCARE COR	COM	88033G10	300,059,276	6,819,529	6,807,214	11,675	
TENNANT CO	COM	88034510	3,019,396	71,465	70,865	600	
TENNECO AUTOMOTIVE I	COM	88034910	741,734	264,905	264,565	300	
TERADYNE INC	COM	88077010	102,740,187	3,113,339	3,100,994	11,625	
TERAYON COMMUNICATIO	COM	88077510	1,051,340	230,456	230,246	210	
TEREX CORP NEW	COM	88077910	3,947,125	227,500	227,480	20	
TERREMARK WORLDWIDE	COM	88144810	2,092,505	837,002	837,002		
TESORO PETE CORP	COM	88160910	3,170,529	254,661	254,461	200	
TETRA TECH INC NEW	COM	88162G10	5,741,583	283,535	283,335	200	
TEVA PHARMACEUTICAL	ADR	88162420	763,766	13,982	13,982		
TEXACO INC	COM	88169410	2,121,261,809	31,946,714	10,043,082	21,798,015	10
TEXAS BIOTECHNOLOGY	COM	88221T10	1,551,082	307,145	307,145		
TEXAS INDS INC	COM	88249110	5,301,052	182,606	182,566	40	
TEXAS INSTRS INC	COM	88250810	1,044,005,646	33,699,343	33,503,740	135,544	6
TEXAS REGL BANCSHARE	CL A VTG	88267310	4,236,957	122,367	122,367		
TEXTRON INC	COM	88320310	150,027,304	2,639,467	2,618,816	14,660	
THERAGENICS CORP	COM	88337510	1,196,655	187,270	187,270		
THERMA-WAVE INC	COM	88343A10	1,090,231	86,355	86,335	20	
THERMO FIBERTEK INC	COM	88355W10	222,127	53,654	53,654		
THERMO ELECTRON CORP	COM	88355610	85,755,422	3,814,743	3,788,497	9,587	1
THOMAS & BETTS CORP	COM	88431510	20,672,930	1,190,837	1,188,063	1,974	
THOMAS INDS INC	COM	88442510	2,544,588	122,927	122,927		
THOR INDS INC	COM	88516010	1,083,411	49,812	49,812		
THORATEC CORP	COM NEW	88517530	1,664,453	195,818	195,818		
3DO CO	COM	88553W10	375,592	187,796	187,796		
3COM CORP	COM	88553510	19,674,280	3,440,161	3,426,676	8,975	
THREE FIVE SYS INC	COM	88554L10	2,057,298	168,631	168,116	515	
TIBCO SOFTWARE INC	COM	88632Q10	6,590,815	775,390	765,421	9,869	
TICKETMASTER	CL B	88633P20	1,328,425	146,593	146,493	100	
TIDEWATER INC	COM	88642310	27,236,932	602,587	601,327	960	
TIFFANY & CO NEW	COM	88654710	71,563,159	2,626,171	2,616,616	8,855	
TIMBERLAND CO	CL A	88710010	11,574,424	227,843	227,423	300	
TIME WARNER TELECOM	CL A	88731910	11,997,966	329,841	328,669	1,072	
TIMKEN CO	COM	88738910	18,549,412	1,185,266	1,183,846	1,420	
Page Total			4,476,607,746				

Page 63 of 72

TITAN CORP	COM	88826610	10,507,436	584,721	584,301	420	540,
------------	-----	----------	------------	---------	---------	-----	------

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

TITAN PHARMACEUTICAL	COM	88831410	4,076,519	183,627	180,927	200	2,500	165,
TIVO INC	COM	88870610	588,874	113,529	112,829	700		113,
TNT POST GROEP N V	SPONSORED	88874210	324,482	15,313	15,313			15,
TOKIO MARINE & FIRE	ADR NEW	88909040	1,301,475	25,900	25,900			25,
TOLL BROTHERS INC	COM	88947810	8,999,182	233,745	233,745			220,
TOLLGRADE COMMUNICAT	COM	88954210	2,310,702	89,736	89,716	20		82,
TOO INC	COM	89033310	4,357,705	232,535	231,961	546	28	212,
TOOTSIE ROLL INDS IN	COM	89051610	20,231,744	438,391	436,763	1,428	200	398,
TOPPS INC	COM	89078610	10,344,570	1,021,686	1,021,586	100		991,
TORCHMARK CORP	COM	89102710	93,633,652	2,411,374	2,392,754	11,820	6,800	2,118,
TORO CO	COM	89109210	10,038,764	218,234	217,934	300		206,
TOSCO CORP	COM NEW	89149030	134,516,332	3,145,845	3,131,285	11,260	3,300	2,807,
TOTAL FINA ELF S A	SPONSORED	89151E10	8,210,466	120,831	28,682	92,149		118,
TOWER AUTOMOTIVE INC	COM	89170710	3,365,947	313,695	313,695			285,
TOTAL SYS SVCS INC	COM	89190610	7,598,152	308,868	308,668	200		277,
TOWN & CTRY TR	SH BEN INT	89208110	3,108,007	163,150	163,150			151,
TOYOTA MOTOR CORP	SP ADR REP	89233130	6,941,565	98,114	98,114			98,
TOYS R US INC	COM	89233510	100,809,230	4,016,304	3,997,929	18,235	140	3,409,
TRAMMELL CROW CO	COM	89288R10	2,243,364	188,518	188,438	80		170,
TRANS WORLD ENTMT CO	COM	89336Q10	2,148,444	243,809	243,709	100		220,
TRANSACTION SYS ARCH	CL A	89341610	2,768,033	386,813	386,433	280	100	361,
TRANSATLANTIC HLDGS	COM	89352110	15,642,103	152,591	152,321	270		136,
TRANSKARYOTIC THERAP	COM	89373510	2,671,829	152,137	151,937	200		139,
TRANSMETA CORP DEL	COM	89376R10	1,300,068	67,536	67,509	27		67,
TRANSMONTAIGNE INC	COM	89393410	888,586	250,306	250,306			250,
TRAVELOCITY COM INC	COM	89395310	1,730,471	116,829	116,829			107,
TRANSWITCH CORP	COM	89406510	11,220,536	854,898	853,738	860	300	788,
TREDEGAR CORP	COM	89465010	3,358,590	190,829	190,829			173,
TREMONT CORP	COM PAR \$1	89474520	433,680	15,600	15,600			15,
TRENDWEST RESORTS IN	COM	89491710	1,027,425	47,511	47,511			47,
TREX INC	COM	89531P10	1,111,305	35,837	35,637	200		35,
TRIAD HOSPITALS INC	COM	89579K10	7,518,483	266,141	265,565	561	15	244,
TRIANGLE PHARMACEUTI	COM	89589H10	1,417,202	246,470	246,470			221,
TRIAD GTY INC	COM	89592510	3,306,819	99,642	99,642			90,
TRIARC COS INC	CL A	89592710	2,780,365	113,023	112,963	60		103,
TRICON GLOBAL RESTAU	COM	89595310	150,068,445	3,929,522	3,903,036	20,812	5,674	2,379,
TRIBUNE CO NEW	COM	89604710	230,723,616	5,663,319	5,482,270	102,022	79,027	4,779,
TRICO MARINE SERVICE	COM	89610610	2,956,230	197,082	197,022	60		179,
TRICORD SYSTEMS INC	COM	89612110	652,921	118,713	118,213	500		106,
TRIGON HEALTHCARE IN	COM	89618L10	22,616,070	439,147	438,417	630	100	408,
Page Total			899,849,389					

Page 64 of 72

TRIMBLE NAVIGATION L	COM	89623910	3,475,488	183,529	181,069	460	2,000	
TRIMERIS INC	COM	89626310	3,733,350	124,445	124,435	10		
TRINITY INDS INC	COM	89652210	8,128,926	416,868	416,068	500		300
TRIQUINT SEMICONDUCT	COM	89674K10	10,683,791	721,293	719,253	140		1,900
TRITON PCS HLDGS INC	CL A	89677M10	7,458,956	223,912	223,412	400		100
TRIUMPH GROUP INC NE	COM	89681810	3,323,480	87,460	87,460			
TRIZETTO GROUP INC	COM	89688210	2,115,134	151,764	151,724	40		
TRUE NORTH COMMUNICA	COM	89784410	20,182,773	534,643	533,843	500		300
TRUST CO NJ JERSEY C	COM	89830410	2,162,944	129,131	129,131			
TRUSTCO BK CORP N Y	COM	89834910	6,000,342	466,046	465,946	100		
TRUSTMARK CORP	COM	89840210	9,539,854	459,752	456,002	3,750		
TUCKER ANTHONY SUTRO	COM	89864710	3,579,806	188,908	187,739			1,169
TUESDAY MORNING CORP	COM NEW	89903550	853,846	87,574	87,574			
TULARIK INC	COM	89916510	1,995,475	105,025	105,025			

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

TUPPERWARE CORP	COM	89989610	29,561,537	1,238,958	1,238,208	750	
TURNSTONE SYSTEMS IN	COM	90042310	631,459	83,848	83,394	454	
TUT SYSTEMS	COM	90110310	358,240	115,227	115,227		
TWEETER HOME ENTMT G	COM	90116710	2,234,982	114,986	114,966	20	
21ST CENTY INS GROUP	COM	90130N10	3,426,937	222,384	222,284	100	
II VI INC	COM	90210410	726,190	57,520	57,520		
TYCO INTL LTD NEW	COM	90212410	1,103,790,811	25,532,982	24,919,674	461,720	151,588
TYSON FOODS INC	CL A	90249410	35,399,577	2,628,031	2,625,601	1,830	600
UAL CORP	COM PAR \$0	90254950	13,477,327	407,786	406,546	1,240	
UCAR INTL INC	COM	90262K10	6,305,980	543,619	543,219	400	
UCBH HOLDINGS INC	COM	90262T30	3,930,988	80,740	80,640	100	
UGI CORP NEW	COM	90268110	8,718,856	356,017	354,817	1,200	
UICI	COM	90273710	2,542,371	289,564	289,564		
UIL HLDG CORP	COM	90274810	5,711,495	120,242	120,242		
UMB FINL CORP	COM	90278810	4,796,854	126,233	126,133		100
USX MARATHON GROUP	COM NEW	90290582	193,533,366	7,181,201	7,167,564	8,297	5,340
U S B HLDG INC	COM	90291010	846,781	64,394	64,394		
UST INC	COM	90291110	86,115,907	2,865,754	2,853,239	7,315	5,200
US BANCORP DEL	COM NEW	90297330	890,050,785	38,364,258	38,135,556	155,968	72,734
USA NETWORKS INC	COM	90298410	20,074,477	838,638	835,838	2,800	
URS CORP NEW	COM	90323610	2,098,588	110,452	110,452		
U S G CORP	COM NEW	90329340	7,018,042	459,296	457,636	960	700
US LEC CORP	CL A	90331S10	553,992	78,447	78,247	200	
USEC INC	COM	90333E10	5,245,681	609,963	609,963		
USX-U S STL	COM	90337T10	25,972,066	1,768,010	1,761,505	6,405	100
US UNWIRED INC	CL A	90338R10	1,395,798	206,785	175,900	30,885	
US ONCOLOGY INC	COM	90338W10	4,607,525	567,080	567,080		
Page Total			2,542,360,777				

Page 65 of 72

UTI ENERGY CORP	COM	90338710	6,757,245	223,380	223,380		
U S WIRELESS CORP	COM	90339C10	220,037	74,919	74,919		
ULTICOM INC	COM	90384410	3,138,807	170,245	170,245		
ULTIMATE ELECTRS INC	COM	90384910	1,495,000	59,800	59,800		
USA ED INC	COM	90390U10	225,533,860	3,104,389	3,099,332	4,837	22
ULTRAMAR DIAMOND SHA	COM	90400010	48,270,523	1,334,177	1,331,697	2,080	40
ULTRATECH STEPPER IN	COM	90403410	4,056,673	164,738	164,698	40	
UNIFI INC	COM	90467710	4,542,761	640,728	640,608	120	
UNILEVER PLC	SPON ADR N	90476770	7,683,356	264,852	24,409	40,443	
UNILEVER N V	N Y SHS NE	90478470	414,423,770	7,872,792	7,818,221	54,571	
UNIGRAPHICS SOLUTION	CL A	90492810	645,624	35,868	34,868	1,000	
UNION PAC CORP	COM	90781810	269,454,206	4,790,297	4,686,296	33,312	70,68
UNION PLANTERS CORP	COM	90806810	96,588,615	2,509,447	2,500,514	8,440	49
UNIONBANCAL CORP	COM	90890610	15,632,182	538,113	537,013	1,100	
UNIROYAL TECHNOLOGY	COM	90916310	784,465	104,819	104,819		
UNISOURCE ENERGY COR	COM	90920510	5,075,469	241,689	241,349	100	24
UNISYS CORP	COM	90921410	79,199,484	5,657,106	5,643,461	9,805	3,84
UNIT CORP	COM	90921810	4,015,311	242,617	242,159		45
UNITED AUTO GROUP IN	COM	90944010	596,336	61,100	61,040	60	
UNITED CMNTY FINL CO	COM	90983910	1,379,411	208,213	208,213		
UNITED BANKSHARES IN	COM	90990710	6,146,214	277,795	277,095		70
UNITED DOMINION INDS	COM	90991410	509,712	24,272	24,272		
UNITED DOMINION REAL	COM	91019710	13,610,132	1,071,664	1,071,614	50	
UNITED FIRE & CAS CO	COM	91033110	449,452	22,059	14,122	7,937	
UNITED NATL BANCORP	COM	91090910	2,443,040	122,152	122,152		
UNITED NAT FOODS INC	COM	91116310	952,002	67,710	67,010	700	
UNITED PAN-EUROPE CO	SPON ADR A	91130020	4,050,585	629,266	53,240	76,026	

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

UNITED PARCEL SERVIC	CL B	91131210	49,415,658	868,465	690,500	38,281	39,68
UNITED RENTALS INC	COM	91136310	7,906,937	484,197	484,136	61	
UNITED STATES CELLUL	COM	91168410	29,578,109	465,797	464,397	1,000	40
US AIRWAYS GROUP INC	COM	91190510	46,315,779	1,306,510	1,304,940	1,470	10
U S INDS INC NEW	COM	91208010	3,532,306	604,847	604,807	40	
UNITED STATIONERS IN	COM	91300410	10,024,634	413,387	413,187	200	
UNITED TECHNOLOGIES	COM	91301710	795,576,796	10,853,708	10,658,329	14,882	80,49
UNITED TELEVISION IN	COM	91306610	3,813,696	33,527	33,527		
UNITED THERAPEUTICS	COM	91307C10	1,904,015	109,194	109,194		
UNITEDHEALTH GROUP I	COM	91324P10	381,135,549	6,431,582	6,418,777	11,565	1,24
UNITEDGLOBALCOM	CL A	91324750	6,762,826	515,263	493,299	6,864	15,10
UNITRIN INC	COM	91327510	19,620,311	539,390	538,090	300	1,00
UNIVERSAL ACCESS INC	COM	91336310	638,924	112,092	111,992	100	
UNIVERSAL COMPRESSIO	COM	91343110	1,757,105	50,203	49,703	500	
Page Total			2,575,636,917				

Page 66 of 72

UNIVERSAL CORP VA	COM	91345610	11,850,173	300,537	299,347	1,190	
UNIVERSAL DISPLAY CO	COM	91347P10	808,450	78,399	78,399		
UNIVERSAL ELECTRS IN	COM	91348310	1,423,191	86,254	86,054	200	
UNIVERSAL FST PRODS	COM	91354310	1,429,191	94,492	94,232	260	
UNIVERSAL HLTH SVCS	CL B	91390310	17,545,828	198,707	198,227	420	60
UNIVISION COMMUNICAT	CL A	91490610	152,472,706	3,995,616	3,878,114	107,432	10,070
UNOCAL CORP	COM	91528910	163,931,112	4,742,005	4,697,678	17,751	26,576
UNOVA INC	COM	91529B10	972,536	325,263	325,203	60	
UNUMPROVIDENT CORP	COM	91529Y10	136,913,085	4,685,595	4,652,614	23,121	9,860
USFREIGHTWAYS CORP	COM	91690610	6,605,235	209,690	209,570	20	100
USINTERNETWORKING IN	COM	91731180	212,972	184,232	183,032	1,200	
UTILICORP UTD INC	COM	91800510	32,796,665	1,013,494	1,004,564	5,910	3,020
UTSTARCOM INC	COM	91807610	1,147,191	69,004	68,883		121
VA LINUX SYSTEMS INC	COM	91819B10	229,425	76,475	76,305	120	50
V F CORP	COM	91820410	77,215,740	2,206,164	2,189,044	13,720	3,400
VAIL RESORTS INC	COM	91879Q10	2,553,980	127,699	127,699		
VALASSIS COMMUNICATI	COM	91886610	15,869,496	547,224	546,724	300	200
VALHI INC NEW	COM	91890510	1,159,150	114,202	114,202		
VALENCE TECHNOLOGY I	COM	91891410	1,712,223	375,323	316,343	58,980	
VALENTIS INC	COM	91913E10	1,060,159	209,435	209,435		
VALERO ENERGY CORP N	COM	91913Y10	43,966,182	1,238,484	1,237,964	320	200
VALLEY NATL BANCORP	COM	91979410	13,191,800	486,962	482,802	3,480	680
VALMONT INDS INC	COM	92025310	1,960,085	115,728	115,728		
VALSPAR CORP	COM	92035510	12,246,900	426,870	425,690	680	500
VALUE CITY DEPT STOR	COM	92038710	990,090	119,288	119,288		
VALUE LINE INC	COM	92043710	1,224,235	29,323	29,323		
VALUEVISION INTL INC	CL A	92047K10	4,066,189	291,755	291,375	380	
VANS INC	COM	92193010	1,815,767	80,479	80,479		
VARCO INTL INC DEL	COM	92212210	18,130,121	877,972	810,335	67,637	
VARIAN MED SYS INC	COM	92220P10	19,640,649	323,037	322,697	240	100
VARIAN INC	COM	92220610	12,086,915	472,847	472,547	300	
VARIAN SEMICONDUCTOR	COM	92220710	8,045,153	251,907	250,467	1,440	
VASCO DATA SEC INTL	COM	92230Y10	364,219	66,989	66,989		
VASOMEDICAL INC	COM	92232110	1,293,567	339,341	309,341		30,000
VAXGEN INC	COM NEW	92239020	1,071,589	52,918	52,918		
VECTREN CORP	COM	92240G10	15,387,648	719,049	717,725	1,324	
VECTOR GROUP LTD	COM	92240M10	2,763,390	131,590	131,587	3	
VEECO INSTRS INC DEL	COM	92241710	7,944,243	191,142	190,742	400	
VENTAS INC	COM	92276F10	3,884,882	457,045	456,925	120	
VENTANA MED SYS INC	COM	92276H10	1,964,462	84,493	84,493		

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

VENTIV HEALTH INC	COM	92279310	1,747,122	113,634	113,634		
Page Total			801,693,716				

Page 67 of 72

VENATOR GROUP INC	COM	92294410	15,444,049	1,119,134	1,114,164	2,570	2,400
VERITY INC	COM	92343C10	5,831,466	257,040	256,840	200	
VERISIGN INC	COM	92343E10	76,103,331	2,147,567	2,045,557	85,465	16,540
VERITAS DGC INC	COM	92343P10	7,419,972	232,237	232,037	200	
VERIZON COMMUNICATIO	COM	92343V10	2,710,648,835	54,982,735	53,354,417	993,058	35,260
VERITAS SOFTWARE CO	COM	92343610	369,355,640	7,987,795	7,936,791	45,266	5,730
VERTEL CORP	COM	92490710	237,584	178,635	178,635		
VERTEX PHARMACEUTICA	COM	92532F10	22,206,653	606,325	597,652	7,473	1,200
VERTICALNET INC	COM	92532L10	1,150,025	566,515	561,295	220	5,000
VIALINK CO	COM	92552Q10	324,426	110,462	110,462		
VIAD CORP	COM	92552R10	24,948,699	1,046,945	1,046,091	654	200
VIASAT INC	COM	92552V10	1,874,895	123,960	120,394	140	3,420
VIACOM INC	CL A	92552410	2,216,589	49,811	49,296	515	
VIACOM INC	CL B	92552430	1,507,518,485	34,285,160	34,188,895	74,887	21,370
VIASYSTEMS GROUP INC	COM	92553H10	1,249,902	416,634	384,847	31,787	
VIANT CORP	COM	92553N10	780,565	312,226	300,226		12,000
VICAL INC	COM	92560210	1,458,319	152,512	152,412	100	
VICOR CORP	COM	92581510	3,402,303	165,966	165,426	440	100
VIA NET WRKS INC	COM	92591210	313,467	119,416	119,416		
VIEWPOINT CORP	COM	92672P10	664,258	148,637	148,437	200	
VIGNETTE CORP	COM	92673410	9,359,230	1,453,974	1,416,894	36,420	660
VINTAGE PETE INC	COM	92746010	14,802,590	727,400	726,700	700	
VIRATA CORP	COM	92764610	2,716,073	207,937	207,737	200	
VIROPHARMA INC	COM	92824110	395,241	13,688	13,688		
VISHAY INTERTECHNOLO	COM	92829810	26,336,555	1,323,445	1,320,066	2,085	1,290
VISTEON CORP	COM	92839U10	42,059,901	2,796,536	2,787,027	7,090	2,410
VISX INC DEL	COM	92844S10	11,780,646	686,118	683,568	2,350	200
VISUAL NETWORKS INC	COM	92844410	726,847	204,056	204,056		
VITAL SIGNS INC	COM	92846910	1,402,866	43,669	43,569	100	
VITRIA TECHNOLOGY	COM	92849Q10	1,608,000	421,826	421,626	200	
VITESSE SEMICONDUCTO	COM	92849710	82,393,782	3,460,179	3,417,596	31,375	11,200
VIVENDI UNIVERSAL	SPON ADR N	92851S20	4,298,811	70,879	70,619	260	
VIVUS INC	COM	92855110	815,302	183,214	183,214		
VODAFONE GROUP PLC N	SPONSORED	92857W10	33,451,677	1,232,106	458,631	773,475	
VOICESTREAM WIRELESS	COM	92861510	149,067,754	1,613,724	1,448,609	134,378	30,730
VOLT INFORMATION SCI	COM	92870310	1,107,500	61,562	61,362	200	
VORNADO RLTY TR	SH BEN INT	92904210	22,001,590	614,055	613,945	110	
VULCAN MATLS CO	COM	92916010	89,665,494	1,914,702	1,913,277	1,425	
WFS FINL INC	COM	92923B10	1,195,116	67,808	67,808		
WD-40 CO	COM	92923610	2,141,480	107,074	107,074		
WGL HLDGS INC	COM	92924F10	14,289,409	516,796	512,441	3,755	600
Page Total			5,264,765,327				

Page 68 of 72

W-H ENERGY SVCS INC	COM	92925E10	327,375	13,500	13,500		
W HLDG CO INC	COM	92925110	2,754,440	233,190	233,070	120	
WMS INDS INC	COM	92929710	3,203,316	177,962	177,962		
W P CAREY & CO LLC	COM	92930Y10	428,486	22,144	21,225		

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

WPP GROUP PLC	SPON ADR N	92930930	1,414,276	26,343	26,094	249
WPS RESOURCES CORP	COM	92931B10	69,575,165	2,038,534	210,101	1,827,713
WABASH NATL CORP	COM	92956610	1,567,963	152,972	152,972	
WABTEC CORP	COM	92974010	3,148,152	247,886	247,886	
WACHOVIA CORP	COM	92977110	263,806,854	4,378,537	4,115,134	170,417
WACKENHUT CORP	COM SER A	92979410	1,226,121	85,623	85,623	
WADDELL & REED FINL	CL A	93005910	24,411,589	861,079	859,395	905
WADDELL & REED FINL	CL B	93005920	285,507	10,046	7,549	
WAL MART STORES INC	COM	93114210	4,266,434,677	84,483,855	81,194,352	2,074,437
WALGREEN CO	COM	93142210	853,715,356	20,924,396	19,254,436	1,004,276
WALLACE COMPUTER SER	COM	93227010	11,266,531	693,325	693,225	100
WALTER INDS INC	COM	93317Q10	2,148,280	249,800	249,600	200
WARNACO GROUP INC	CL A	93439010	505,295	366,156	366,156	
WASHINGTON FED INC	COM	93882410	12,281,221	500,009	496,709	
WASHINGTON GROUP INT	COM	93886210	430,017	275,652	275,552	100
WASHINGTON MUT INC	COM	93932210	666,950,210	12,181,739	12,137,344	43,495
WASHINGTON POST CO	CL B	93964010	49,948,448	86,416	75,627	3,387
WASHINGTON REAL ESTA	SH BEN INT	93965310	8,125,120	348,120	347,900	220
WASTE CONNECTIONS IN	COM	94105310	4,771,238	165,599	165,599	
WASTE MGMT INC DEL	COM	94106L10	391,803,626	15,862,495	11,849,107	4,011,685
WATCHGUARD TECHNOLOG	COM	94110510	831,567	100,796	100,746	50
WATERS CORP	COM	94184810	60,761,012	1,308,095	1,305,115	2,680
WATSCO INC	COM	94262220	1,606,146	138,700	138,700	
WATSON PHARMACEUTICA	COM	94268310	94,721,922	1,800,797	1,798,242	2,355
WATTS INDS INC	CL A	94274910	2,199,991	131,736	131,736	
WAUSAU-MOSINEE PAPER	COM	94331510	7,309,016	562,232	561,832	400
WAVE SYSTEMS CORP	CL A	94352610	1,592,808	349,147	348,447	700
WAYPOINT FINL CORP	COM	94675610	386,047	36,351	36,351	
WEATHERFORD INTL INC	COM	94707410	50,638,183	1,026,103	1,021,498	2,880
WEBB DEL CORP	COM	94742310	9,192,224	297,483	297,343	40
WEBEX INC	COM	94767L10	233,513	20,990	20,990	
WEBMETHODS INC	COM	94768C10	2,116,161	101,373	101,362	11
WEBSense INC	COM	94768410	331,253	27,895	23,197	4,698
WEBMD CORP	COM	94769M10	9,783,151	1,758,927	1,752,607	6,120
WEBSTER FINL CORP CO	COM	94789010	16,076,225	548,452	537,401	7,147
WEBTRENDS CORP	COM	94844D10	2,565,468	285,052	284,742	310
WEINGARTEN RLTY INVS	SH BEN INT	94874110	11,404,841	269,618	269,618	
Page Total			6,912,278,791			

Page 69 of 72

WEIS MKTS INC	COM	94884910	3,986,851	114,073	113,214	100
WELLMAN INC	COM	94970210	5,173,803	268,769	268,769	
WELLPOINT HEALTH NET	COM	94973H10	142,864,447	1,498,945	1,496,615	1,930
WELLS FARGO & CO NEW	COM	94974610	1,751,142,968	35,398,079	33,584,797	1,225,648
WENDYS INTL INC	COM	95059010	46,920,523	2,102,174	2,099,154	3,020
WERNER ENTERPRISES I	COM	95075510	4,870,213	284,392	284,272	120
WESBANCO INC	COM	95081010	2,649,024	145,152	145,152	
WESCO FINL CORP	COM	95081710	4,691,881	15,283	14,583	
WESCO INTL INC	COM	95082P10	1,321,658	142,882	142,742	140
WEST CORP	COM	95235510	11,358,758	507,654	507,654	
WEST PHARMACEUTICAL	COM	95530610	1,874,888	80,295	80,275	20
WESTAMERICA BANCORPO	COM	95709010	22,998,545	609,233	609,183	50
WESTELL TECHNOLOGIES	CL A	95754110	612,886	181,596	181,596	
WESTCORP INC	COM	95790710	1,491,023	85,691	85,691	
WESTERN DIGITAL CORP	COM	95810210	6,060,531	1,273,221	1,272,121	1,100
WESTERN GAS RES INC	COM	95825910	5,910,393	183,268	183,268	
WESTERN MULTIPLEX CO	CL A	95874P10	202,387	25,700	25,700	

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

WESTERN RES INC	COM	95942510	18,966,044	795,222	791,753	2,869	
WESTERN WIRELESS COR	CL A	95988E20	15,307,906	376,810	367,640	5,570	3
WESTFIELD AMER INC	COM	95991010	6,486,741	399,676	399,676		
WESTPOINT STEVENS IN	COM	96123810	4,381,740	486,860	483,260	3,600	
WESTPORT RES CORP	COM	96141510	365,400	17,400	17,400		
WESTVACO CORP	COM	96154810	411,426,659	16,980,052	16,970,695	3,270	6
WESTWOOD ONE INC	COM	96181510	20,605,938	895,132	890,168	4,664	
WET SEAL INC	CL A	96184010	308,858	12,053	12,053		
WEYERHAEUSER CO	COM	96216610	212,738,333	4,188,587	4,162,775	11,652	14
WHIRLPOOL CORP	COM	96332010	72,444,458	1,449,179	1,445,004	2,125	2
WHITE ELECTR DESIGNS	COM	96380110	491,940	93,703	93,703		
WHITEHALL JEWELLERS	COM	96506310	738,741	94,832	94,792	40	
WHITNEY HLDG CORP	COM	96661210	6,755,804	170,765	170,765		
WHOLE FOODS MKT INC	COM	96683710	9,131,394	216,769	215,099	1,570	
WILD OATS MARKETS IN	COM	96808B10	1,314,669	145,573	145,573		
WILEY JOHN & SONS IN	CL A	96822320	64,259,055	3,399,950	355,626	10,820	3,033
WILEY JOHN & SONS IN	CL B	96822330	23,964,406	1,267,958			1,267
WILLAMETTE INDS INC	COM	96913310	91,947,698	1,998,863	1,996,038	2,550	
WILLIAMS COMMUNICATI	CL A	96945510	2,108,709	234,301	233,731	570	
WILLIAMS COS INC DEL	COM	96945710	400,394,427	9,344,094	9,235,518	74,636	33
WILLIAMS CLAYTON ENE	COM	96949010	936,174	50,604	50,604		
WILLIAMS SONOMA INC	COM	96990410	11,570,790	440,792	438,192	2,500	
WILMINGTON TRUST COR	COM	97180710	20,598,596	348,656	344,376	2,180	2
WILSONS THE LEATHER	COM	97246310	1,257,653	65,977	65,937	40	
Page Total			3,412,632,912				

Page 70 of 72

WIND RIVER SYSTEMS I	COM	97314910	15,763,476	677,999	676,339	1,460	2
WINK COMMUNICATIONS	COM	97416810	742,225	148,445	148,305	140	
WINN DIXIE STORES IN	COM	97428010	68,713,813	2,422,059	2,418,409	3,650	
WINNEBAGO INDS INC	COM	97463710	2,287,158	129,218	129,118	100	
WINSTAR COMMUNICATIO	COM	97551510	1,161,816	538,876	538,676	100	1
WINSTON HOTELS INC	COM	97563A10	420,691	49,845	49,845		
WIRELESS FACILITIES	COM	97653A10	391,776	94,976	94,876	100	
WISCONSIN CENT TRANS	COM	97659210	8,179,378	513,232	513,032	200	
WISCONSIN ENERGY COR	COM	97665710	26,134,502	1,211,052	1,183,117	7,100	20,8
WIT SOUNDVIEW GROUP	COM	97738310	2,168,529	722,843	721,643	1,000	2
WOLVERINE TUBE INC	COM	97809310	907,713	71,756	71,756		
WOLVERINE WORLD WIDE	COM	97809710	8,587,765	589,010	501,885	80,405	6,7
WOODHEAD INDS INC	COM	97943810	1,080,431	61,962	61,962		
WOODWARD GOVERNOR CO	COM	98074510	3,359,462	65,391	65,371	20	
WORLDGATE COMMUNICAT	COM	98156L30	425,874	98,765	98,665	100	
WORLD WRESTLING FEDN	CL A	98156Q10	1,077,296	80,636	80,636		
WORLDCOM INC GA NEW	COM	98157D10	1,080,500,298	57,820,961	56,256,808	1,227,618	336,5
WORTHINGTON INDS INC	COM	98181110	17,218,866	1,851,491	1,817,910	26,035	7,5
WORLDPAGES COM INC	COM	98192210	385,020	208,119	208,119		
WRIGLEY WM JR CO	COM	98252610	190,153,057	3,940,996	3,927,292	10,504	3,2
WYNDHAM INTL INC	CL A	98310110	2,133,199	1,001,502	984,502	17,000	
XM SATELLITE RADIO H	CL A	98375910	713,817	102,900	102,800	100	
XO COMMUNICATIONS IN	CL A	98376410	15,130,465	2,161,495	2,135,439	17,546	8,5
X-RITE INC	COM	98385710	1,078,795	109,969	109,969		
XCEL ENERGY INC	COM	98389B10	187,393,920	6,223,644	6,174,151	20,758	28,7
XILINX INC	COM	98391910	209,919,750	5,976,363	5,947,804	17,759	10,8
XEROX CORP	COM	98412110	262,587,942	43,837,720	13,354,360	30,477,910	5,4
XTRA CORP	COM	98413810	4,889,917	102,514	101,874	540	1
XYBERNAUT CORP	COM	98414910	410,220	206,141	206,141		
YAHOO INC	COM	98433210	155,431,741	9,868,682	9,858,547	9,065	1,0

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

YANKEE CANDLE INC	COM	98475710	1,455,627	110,526	108,951	1,575
YELLOW CORP	COM	98550910	7,601,239	443,868	208,858	235,010
YORK INTL CORP NEW	COM	98667010	11,910,371	430,288	428,758	1,330
YOUNG BROADCASTING I	CL A	98743410	3,462,450	110,357	110,357	
ZALE CORP NEW	COM	98885810	20,620,479	711,051	710,551	400
ZEBRA TECHNOLOGIES C	CL A	98920710	7,884,745	206,813	205,583	1,130
ZENITH NATL INS CORP	COM	98939010	1,660,826	70,374	69,874	500
ZIONS BANCORPORATION	COM	98970110	43,168,337	828,726	826,830	1,696
ZIXIT CORP	COM	98974P10	872,708	124,123	123,923	200
ZORAN CORP	COM	98975F10	2,016,360	131,685	131,085	
ZYGO CORP	COM	98985510	1,922,654	101,529	101,529	
Page Total			2,371,924,708			

Page 71 of 72

ZOLL MED CORP	COM	98992210	2,183,314	62,604	62,104	500
ZOMAX INC MINN	COM	98992910	956,371	186,609	186,609	
Page Total			3,139,685			
TOTAL MARKET VALUE			295,997,794,056			

Page 72 of 72