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

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

Form 13F

Form 13F Cover Page

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

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

/s/ Frederick P. Baughman	Boston, Massachusetts	January 26, 2001
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

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

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other reporting manager(s).)

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

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

Form 13F SUMMARY PAGE

Report Summary:

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

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-1932	Frederick Ballou
2	28-3602	Francis L. Coolidge
3	28-2710	F. Davis Dossori, Jr.
4	28-3488	Nicholas A. Grace
5	28-5798	Roy A. Hammer
6	28-6740	Edward J. Joyce
7	28-5796	George H. Kidder

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

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

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

Page 2 of 82

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

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

Page 3 of 82

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

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

Page 4 of 82

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

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

Page 5 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared as Other
AMKOR TECHNOLOGY INC	COM	03165210	9,617,313	619,832	619,632	200	
AMPAL AMERN ISRAEL C	CL A	03201510	585,001	96,503	96,503		
AMPHENOL CORP NEW	CL A	03209510	12,994,840	331,611	331,411	200	
AMSOUTH BANCORPORATI	COM	03216510	105,670,513	6,929,214	6,866,910	37,625	24,670
AMYLIN PHARMACEUTICA	COM	03234610	3,457,235	439,014	438,814	200	
ANADARKO PETE CORP	COM	03251110	372,783,040	5,244,556	4,759,563	368,117	116,870
ANADIGICS INC	COM	03251510	3,746,616	228,801	228,601	200	
ANALOG DEVICES INC	COM	03265410	381,937,994	7,461,621	7,254,870	143,061	63,690
ANALOGIC CORP	COM PAR \$0	03265720	2,145,838	48,154	48,054	100	
ANALYSTS INTL CORP	COM	03268110	521,603	136,832	136,832		
ANAREN MICROWAVE INC	COM	03274410	11,615,826	172,888	172,888		
ANCHOR BANCORP WIS I	COM	03283910	3,132,336	195,771	195,231	540	
ANCHOR GAMING	COM	03303710	3,493,152	89,568	89,368	200	
ANDOVER BANCORP INC	COM	03425810	1,727,463	50,163	49,963	200	
ANDREW CORP	COM	03442510	32,053,953	1,473,745	1,472,235	1,510	
ANDRX GROUP	COM	03455310	39,214,653	677,575	677,250	325	
ANHEUSER BUSCH COS I	COM	03522910	798,878,262	17,557,764	17,261,862	96,391	199,510
ANIXTER INTL INC	COM	03529010	3,839,324	177,541	177,221	320	
ANN TAYLOR STORES COR	COM	03611510	4,908,723	196,845	196,425	420	
ANSOFT CORP	COM	03638410	350,021	51,855	5,300	553	46,000
ANTEC CORP	COM	03664P10	2,112,815	267,242	267,042	200	
ANSWERTHINK INC	COM	03691610	917,987	253,238	253,238		
ANTIGENICS INC DEL	COM	03703210	285,665	25,824	25,824		
AON CORP	COM	03738910	157,520,784	4,599,147	4,578,508	8,703	11,930
APACHE CORP	COM	03741110	163,545,936	2,334,303	2,253,446	60,367	20,490
APARTMENT INVT & MGM	CL A	03748R10	39,503,912	791,075	727,225	63,850	
APHTON CORP	COM	03759P10	1,874,412	104,134	104,134		
APOGEE ENTERPRISES I	COM	03759810	5,831,396	1,084,911	1,084,911		
APOGENT TECHNOLOGIES	COM	03760A10	28,558,591	1,393,102	1,380,102	11,400	1,600
APOLLO GROUP INC	CL A	03760410	41,809,392	850,009	849,129	680	200
APPLE COMPUTER INC	COM	03783310	91,577,580	6,156,476	6,145,090	10,786	600
APPLEBEES INTL INC	COM	03789910	14,493,400	461,030	450,030		11,000
APRIA HEALTHCARE GRO	COM	03793310	25,621,205	861,217	861,057	160	
APPLERA CORP	COM AP BIO	03802010	366,120,908	3,892,336	3,878,856	10,860	2,620
APPLERA CORP	COM CE GEN	03802020	14,649,554	405,524	402,350	2,474	700
APPLICA INC	COM	03815A10	764,014	156,721	156,721		
APPLIED INDL TECHNOL	COM	03820C10	3,682,757	179,105	179,105		
Page Total			2,751,544,014				

Page 6 of 82

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

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

Page 7 of 82

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

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

Page 8 Of 82

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

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

Page 9 of 82

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

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Page 10 of 82

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

Page 11 of 82

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

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

Page 12 of 82

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

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

Page 13 of 82

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

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

Page 14 of 82

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

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Page 15 of 82

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

Page 16 of 82

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

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

Page 17 of 82

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

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COLUMBIA FINL KY INC	COM	19764R10	211,705	27,100	27,100			
COLUMBIA LABS INC	COM	19777910	704,817	163,455	163,455			
COLUMBIA SPORTSWEAR	COM	19851610	3,061,018	61,528	61,428		100	
COLUMBUS MCKINNON CO	COM	19933310	752,129	84,747	84,747			
COMFORT SYS USA INC	COM	19990810	434,322	204,387	204,027		360	
COMCAST CORP	CL A	20030010	2,431,169	58,849	57,649		600	60
COMCAST CORP	CL A SPL	20030020	706,169,603	16,914,242	16,407,483	439,582		67,17
COMDISCO INC	COM	20033610	43,775,117	3,827,500	3,826,580	720		20
COMERICA INC	COM	20034010	179,009,806	3,014,902	2,845,006	163,016		6,88
COMMERCE BANCORP INC	COM	20051910	17,036,383	249,161	248,546	568		4
COMMERCE BANCSHARES	COM	20052510	18,833,322	443,137	403,396	37,461		2,28
COMMERCE GROUP INC M	COM	20064110	6,418,013	236,130	197,930	38,200		
COMMERCE ONE INC DEL	COM	20069310	32,780,052	1,295,040	1,114,394	97,947		82,69
COMMERCIAL FEDERAL C	COM	20164710	12,032,630	619,058	619,058			
COMMERCIAL METALS CO	COM	20172310	2,203,462	99,032	99,032			
COMMERCIAL NET LEASE	COM	20221810	2,927,326	287,359	286,519		840	
COMMONWEALTH TEL ENT	COM	20334910	3,615,745	103,307	103,207		100	
COMMSCOPE INC	COM	20337210	7,840,467	473,401	473,301		100	
COMMUNITY HEALTH SYS	COM	20366810	1,546,965	44,199	44,199			
COMMUNITY FIRST BANK	COM	20390210	7,656,700	405,653	405,653			
COMPANHIA BRASILEIRA	ADR	20440T20	397,485	10,890	10,890			
Page Total			5,216,405,050					

Page 18 of 82

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

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

Page 19 of 82

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

Page 20 of 82

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

Page 21 of 82

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

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

Page 22 of 82

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

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

Page 23 of 82

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Sole	Investment Shared as Defined	Discreti Share Other
DORAL FINL CORP	COM	25811P10	10,428,321	431,154	431,154		
DOT HILL SYS CORP	COM	25848T10	210,338	54,281	54,281		
DOUBLECLICK INC	COM	25860930	8,073,923	733,993	732,788	1,205	
DOVER CORP	COM	26000310	183,547,390	4,525,107	4,428,479	16,116	80,51
DOVER DOWNS ENTMT IN	COM	26008610	1,073,851	95,991	95,991		
DOW CHEM CO	COM	26054310	471,142,095	12,863,948	12,666,373	104,295	93,28
DOW JONES & CO INC	COM	26056110	287,052,510	5,069,360	1,479,575	56,760	3,533,02
DOWNEY FINL CORP	COM	26101810	16,903,425	307,335	307,335		
DRESS BARN INC	COM	26157010	6,104,761	210,509	210,429	80	
DREYERS GRAND ICE CR	COM	26187810	7,609,097	235,941	235,941		
DRIL-QUIP INC	COM	26203710	2,611,784	76,397	76,197	200	
DU PONT E I DE NEMOU	COM	26353410	1,043,702,736	21,603,385	20,885,279	386,956	331,15
DUANE READE INC	COM	26357810	4,405,298	144,143	144,003	140	
DUKE ENERGY CORP	COM	26439910	2,473,497,207	29,014,630	7,171,350	21,752,004	91,27
DUKE WEEKS REALTY CO	COM NEW	26441150	36,615,872	1,486,939	1,368,089	118,850	
DUN & BRADSTREET COR	COM	26483E10	21,758,830	840,921	828,904	10,292	1,72
DURA AUTOMOTIVE SYST	CL A	26590310	618,229	117,758	117,278	480	
DUPONT PHOTOMASKS IN	COM	26613X10	2,600,347	49,208	49,208		
DURECT CORP	COM	26660510	256,800	21,400	21,400		
DUSA PHARMACEUTICALS	COM	26689810	1,500,571	89,256	89,256		
DYCOM INDS INC	COM	26747510	50,334,907	1,400,643	1,397,068	3,575	
DYNEGY INC NEW	CL A	26816Q10	306,733,478	5,471,326	5,465,626	3,700	2,00
EDP-ELECTRICIDADE DE	SPONSORED	26835310	657,175	19,400	19,400		
EEX CORP	COM NEW	26842V20	1,831,025	375,595	232,395	143	