

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

STATE STREET CORP
Form 13F-HR
August 13, 2004

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: JUNE 30, 2004

Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.
 / / adds new holdings entries.

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 Reporting Manager:

Name: PAMELA D. GORMLEY

Title: EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER

Phone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ Pamela D. Gormley	Boston, Massachusetts	August 13, 2004
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

/X/ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

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

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

FORM 13F SUMMARY PAGE

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

Form 13F File Number	Name
28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, l.P.
28-02924	Turner Investment partners Inc. (Turner Investment Partners
28-03570	AXA (Alliance Capital Management L.P.)
28-00223	Dresdner RCM Global Investors LLC (RCM Capital Management LLC)
28-00180	Sit Investment Associates Inc.
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)

Report Summary:

Number of Other Included Managers: 14

Form 13F Information Table Entry Total: 4,007

Form 13F Information Table Value Total: 442,358,054
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(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.

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

[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-	State Street Global Advisors, a division of State Stre
2	28-	SSgA Funds Management, Inc.
3	28-	The Tuckerman Group, LLC
4	28-	Rexiter Capital Management, Limited
5	28-	State Street Global Advisors Limited
6	28-	State Street Global Advisors Ltd.
7	28-	State Street Global Advisors France S.A.
8	28-	State Street Global Advisors, Australia
9	28-	State Street Global Investment GmbH
10	28-	State Street Global Advisors (Japan) Co., Ltd.
12	28-	State Street Global Advisors Asia Limited
13	28-	State Street Global Advisors GbmH
14	28-	SSgA Japan, a division of State Street Trust & Banking

STATE STREET CORPORATION FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
1 800 FLOWERS COM	CL A	68243Q10	2,767	339,883 SH		DEFINED	1,2
1-800 CONTACTS INC	COM	68197710	1,242	83,509 SH		DEFINED	1,2
1ST SOURCE CORP	COM	33690110	5,940	239,045 SH		DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	6,300	486,856 SH		DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	1,342	239,136 SH		DEFINED	1
3COM CORP	COM	88553510	34,085	5,453,560 SH		DEFINED	1,2,5,6,7,9
3M CO	COM	88579Y10	5,656,052	62,838,040 SH		DEFINED	1,2,5,6,7,8 13,14
4 KIDS ENTMT INC	COM	35086510	4,961	207,384 SH		DEFINED	1,2
7-ELEVEN INC	COM NEW	81782620	5,186	290,554 SH		DEFINED	1,2
8X8 INC NEW	COM	28291410	42	18,800 SH		DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	16,211	1,063,012 SH		DEFINED	1,2,5,9
A C MOORE ARTS & CRA	COM	00086T10	5,920	215,187 SH		DEFINED	1,2,5
A D C TELECOMMUNICAT	COM	00088610	68,892	24,257,651 SH		DEFINED	1,2,5,6,7,8 13,14
A S V INC	COM	00196310	4,679	149,432 SH		DEFINED	1,2

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

AAIPHARMA INC	COM	00252W10	460	84,928 SH	DEFINED	1,5
AAON INC	COM PAR \$0	00036020	3,091	153,112 SH	DEFINED	1,2
AAR CORP	COM	00036110	6,545	576,673 SH	DEFINED	1,2,5
AARON RENTS INC	COM	00253520	14,439	435,695 SH	DEFINED	1,2
AASTROM BIOSCIENCES	COM	00253U10	21	23,700 SH	DEFINED	1
ABAXIS INC	COM	00256710	4,789	252,323 SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	312	56,253 SH	DEFINED	1
ABBOTT LABS	COM	00282410	1,838,935	45,116,163 SH	DEFINED	1,2,5,6,7,8,13,14
ABC BANCORP	COM	00040010	3,395	166,922 SH	DEFINED	1,2
ABERCROMBIE & FITCH	CL A	00289620	115,514	2,981,014 SH	DEFINED	1,2,5,9
ABGENIX INC	COM	00339B10	15,556	1,327,299 SH	DEFINED	1,2,5
ABIOMED INC	COM	00365410	2,086	165,829 SH	DEFINED	1,2
ABITIBI-CONSOLIDATED	COM	00392410	301	43,717 SH	DEFINED	1,13
ABLE LABORATORIES IN	COM NEW	00371N40	5,442	264,704 SH	DEFINED	1,2
ABM INDS INC	COM	00095710	11,250	577,797 SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	1,776	80,546 SH	DEFINED	1
ACACIA RESH CORP	ACACIA TCH	00388130	114	17,683 SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	12,168	885,565 SH	DEFINED	1,2,3,5
ACCELRYX INC	COM	00430U10	3,913	396,885 SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	33,992	1,236,984 SH	DEFINED	1,2,5,7,8,9,13,14
ACCLAIM ENTMT INC	COM PAR \$0	00432520	22	64,247 SH	DEFINED	1
ACCREDITED HOME LEND	COM	00437P10	5,937	210,905 SH	DEFINED	1,2,5
ACCREDO HEALTH INC	COM	00437V10	21,469	551,184 SH	DEFINED	1,2,5
ACE CASH EXPRESS INC	COM	00440310	2,869	111,690 SH	DEFINED	1,2
ACE LTD	ORD	G0070K10	324,039	7,664,115 SH	DEFINED	1,2,5,6,7,8,13,14
ACETO CORP	COM	00444610	4,155	236,088 SH	DEFINED	1,2
ACLARA BIOSCIENCES I	COM	00461P10	121	27,114 SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	301	43,678 SH	DEFINED	1,2
ACME UTD CORP	COM	00481610	127	16,900 SH	DEFINED	1
ACTEL CORP	COM	00493410	7,020	379,472 SH	DEFINED	1,2
ACTION PERFORMANCE C	COM	00493310	3,812	252,960 SH	DEFINED	1,2
ACTIVCARD CORP	COM	00506J10	7,237	999,540 SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	37	11,754 SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	39,231	2,467,387 SH	DEFINED	1,2,5,9
ACTUANT CORP	CL A NEW	00508X20	15,789	404,947 SH	DEFINED	1,2
ACTUATE CORP	COM	00508B10	2,705	684,844 SH	DEFINED	1,2,5
Page Total			8,322,591			

1 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
ACUITY BRANDS INC	COM	00508Y10	19,460	720,725 SH		DEFINED	1,2,5
ACXIOM CORP	COM	00512510	34,893	1,405,291 SH		DEFINED	1,2,5,9
ADAMS RES & ENERGY I	COM NEW	00635130	160	10,800 SH		DEFINED	1
ADAPTEC INC	COM	00651F10	15,730	1,859,296 SH		DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	2,522	116,707 SH		DEFINED	1,2
ADECCO SA	SPONSORED	00675410	230	18,311 SH		DEFINED	1
ADMINISTAFF INC	COM	00709410	7,837	472,082 SH		DEFINED	1,2,5
ADOBE SYS INC	COM	00724F10	355,509	7,645,353 SH		DEFINED	1,2,5,6,7,8

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

ADOLOR CORP	COM	00724X10	8,173	644,531 SH	DEFINED	13,14 1,2,5
ADTRAN INC	COM	00738A10	31,022	929,644 SH	DEFINED	1,2,5,9
ADVANCE AUTO PARTS I	COM	00751Y10	54,900	1,242,633 SH	DEFINED	1,2,5
ADVANCED DIGITAL INF	COM	00752510	9,890	1,019,625 SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	5,274	335,483 SH	DEFINED	1,2
ADVANCED FIBRE COMMU	COM	00754A10	23,521	1,164,403 SH	DEFINED	1,2,5,9
ADVANCED MARKETING S	COM	00753T10	3,003	232,623 SH	DEFINED	1,2
ADVANCED MEDICAL OPT	COM	00763M10	24,156	567,438 SH	DEFINED	1,2,5
ADVANCED MICRO DEVIC	COM	00790310	154,810	9,736,452 SH	DEFINED	1,2,5,6,7,8 13,14
ADVANCED NEUROMODULA	COM	00757T10	9,902	301,896 SH	DEFINED	1,2
ADVANCED PHOTONIX IN	CL A	00754E10	51	21,000 SH	DEFINED	1
ADVANCED SEMICONDUCT	SPONSORED	00756M40	52	13,112 SH	DEFINED	1
ADVANCIS PHARMACEUTI	COM	00764L10	326	48,478 SH	DEFINED	1,2
ADVANTA CORP	CL A	00794210	686	31,266 SH	DEFINED	1
ADVANTA CORP	CL B	00794220	6,913	301,600 SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	13,632	754,401 SH	DEFINED	1,2,5,9
ADVISORY BRD CO	COM	00762W10	8,444	237,183 SH	DEFINED	1,2
ADVO INC	COM	00758510	16,860	512,147 SH	DEFINED	1,2,5
AEGON N V	ORD AMER R	00792410	858	70,778 SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	14,735	1,031,894 SH	DEFINED	1,2,5
AEROPOSTALE	COM	00786510	22,901	851,029 SH	DEFINED	1,2,5
AES CORP	COM	00130H10	199,238	20,064,207 SH	DEFINED	1,2,5,6,7,8 13,14
AETHER SYS INC	COM	00808V10	139	40,311 SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	759,078	8,930,328 SH	DEFINED	1,2,5,6,7,8 13,14
AFFILIATED COMPUTER	CL A	00819010	170,930	3,228,753 SH	DEFINED	1,2,5,6,9,10
AFFILIATED MANAGERS	COM	00825210	30,488	605,290 SH	DEFINED	1,2,5
AFFORDABLE RESIDENTI	COM	00827310	9,611	578,962 SH	DEFINED	1,2,3
AFFYMETRIX INC	COM	00826T10	29,662	906,275 SH	DEFINED	1,2,5
AFLAC INC	COM	00105510	667,129	16,347,194 SH	DEFINED	1,2,5,6,7,8 13,14
AFTERMARKET TECHNOLO	COM	00831810	8,651	524,317 SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	22,818	1,120,193 SH	DEFINED	1,2,5,9
AGERE SYS INC	CL A	00845V10	5,496	2,389,724 SH	DEFINED	1,5,6,7
AGERE SYS INC	CL B	00845V20	45,164	21,006,724 SH	DEFINED	1,2,5,7,8,9 13,14
AGILE SOFTWARE CORP	COM	00846X10	7,556	863,555 SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	398,851	13,621,951 SH	DEFINED	1,2,5,6,7,8 13,14
AGILYSYS INC	COM	00847J10	7,275	527,523 SH	DEFINED	1,2
AGL RES INC	COM	00120410	26,647	917,291 SH	DEFINED	1,2,5,6,9
AGRIUM INC	COM	00891610	242	16,629 SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	122	14,100 SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	750,542	14,309,673 SH	DEFINED	1,2,5,6,7,8 13,14
AIRGAS INC	COM	00936310	35,145	1,469,903 SH	DEFINED	1,2,5,9
AIRGATE PCS INC	COM NEW	00936730	2,674	146,146 SH	DEFINED	1,2,5
AIRNET COMMUNICATION	COM	00941P10	10	14,700 SH	DEFINED	1
AIRSPAN NETWORKS INC	COM	00950H10	1,680	300,553 SH	DEFINED	1,2
AIRTRAN HLDGS INC	COM	00949P10	20,943	1,481,147 SH	DEFINED	1,2,9
AK STL HLDG CORP	COM	00154710	9,219	1,749,406 SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	19,547	1,088,943 SH	DEFINED	1,2,5
AKSYS LTD	COM	01019610	1,522	261,118 SH	DEFINED	1,2
Page Total			4,076,831			

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
AKTIEBOLAGETT ELECTR	SPONSORED	01019820	326	8,464	SH		DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	505	13,563	SH		DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	10,568	190,511	SH		DEFINED	1,2
ALAMOSA HLDGS INC	COM	01158910	7,115	968,065	SH		DEFINED	1,2,5
ALASKA AIR GROUP INC	COM	01165910	11,855	496,658	SH		DEFINED	1,2,6,9
ALASKA COMMUNICATION	COM	01167P10	419	68,763	SH		DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	14,718	438,562	SH		DEFINED	1,2
ALBANY MOLECULAR RES	COM	01242310	5,423	419,407	SH		DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	20,383	644,011	SH		DEFINED	1,2,5,9
ALBERTO CULVER CO	COM	01306810	109,910	2,192,053	SH		DEFINED	1,2,5,6,9,1
ALBERTSONS INC	COM	01310410	267,922	10,095,040	SH		DEFINED	1,2,5,6,7,8 13,14
ALCAN INC	COM	01371610	1,289	31,132	SH		DEFINED	1,5
ALCATEL	SPONSORED	01390430	743	47,996	SH		DEFINED	1
ALCOA INC	COM	01381710	1,041,372	31,528,080	SH		DEFINED	1,2,5,6,7,8 13,14
ALCON INC	COM SHS	H0130110	1,514	19,252	SH		DEFINED	1,2,5
ALDERWOODS GROUP INC	COM	01438310	9,159	750,760	SH		DEFINED	1,2,5
ALDILA INC	COM NEW	01438420	181	14,600	SH		DEFINED	2
ALEXANDER & BALDWIN	COM	01448210	26,627	796,026	SH		DEFINED	1,2,5,9
ALEXANDERS INC	COM	01475210	6,469	38,566	SH		DEFINED	1,2,5
ALEXANDRIA REAL ESTA	COM	01527110	23,609	415,795	SH		DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	6,385	343,302	SH		DEFINED	1,2,5
ALFA CORP	COM	01538510	8,486	606,134	SH		DEFINED	1,2
ALICO INC	COM	01623010	1,978	49,269	SH		DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	13,829	727,859	SH		DEFINED	1,2
ALKERMES INC	COM	01642T10	18,450	1,356,646	SH		DEFINED	1,2,5
ALLEGHANY CORP DEL	COM	01717510	13,587	47,343	SH		DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	63,896	4,146,408	SH		DEFINED	1,2,5,6,9,1
ALLEGHENY TECHNOLOGI	COM	01741R10	48,454	2,684,449	SH		DEFINED	1,2,5,6,9,1
ALLERGAN INC	COM	01849010	313,642	3,503,594	SH		DEFINED	1,2,5,6,9,1
ALLETE INC	COM	01852210	37,152	1,115,671	SH		DEFINED	1,2,5,9
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	5,526	162,763	SH		DEFINED	1,5
ALLIANCE DATA SYSTEM	COM	01858110	21,510	509,101	SH		DEFINED	1,2,5,9
ALLIANCE FIBER OPTIC	COM	01868010	23	23,741	SH		DEFINED	1
ALLIANCE GAMING CORP	COM NEW	01859P60	13,801	804,272	SH		DEFINED	1,2,5
ALLIANCE IMAGING INC	COM NEW	01860620	933	204,079	SH		DEFINED	1,2
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	648	13,890	SH		DEFINED	1,5
ALLIANCE SEMICONDUCT	COM	01877H10	2,494	419,162	SH		DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	43,553	1,669,991	SH		DEFINED	1,2,5,9
ALLIANT TECHSYSTEMS	COM	01880410	49,488	781,315	SH		DEFINED	1,2,5,7,9
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	835	76,274	SH		DEFINED	1
ALLIED CAP CORP NEW	COM	01903Q10	40,015	1,638,633	SH		DEFINED	1,2,5,6,7,8 13,14
ALLIED DEFENSE GROUP	COM	01911810	208	11,594	SH		DEFINED	1,2,5
ALLIED DOMEQ PLC	SPON ADR N	01912120	432	12,439	SH		DEFINED	1
ALLIED HEALTHCARE IN	COM	01923A10	101	20,700	SH		DEFINED	1
ALLIED HLDGS INC	COM	01922310	61	14,087	SH		DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	636	20,510	SH		DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	110,564	8,388,737	SH		DEFINED	1,2,5,6,9,1
ALLMERICA FINL CORP	COM	01975410	26,701	789,972	SH		DEFINED	1,2,5,9
ALLOS THERAPEUTICS I	COM	01977710	440	195,471	SH		DEFINED	1,2
ALLOY INC	COM	01985510	3,601	585,516	SH		DEFINED	1,2

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

ALLSCRIPTS HEALTHCAR	COM	01988P10	3,661	466,963	SH	DEFINED	1,2
ALLSTATE CORP	COM	02000210	1,066,236	22,905,185	SH	DEFINED	1,2,5,6,7,8 13,14
ALLTEL CORP	COM	02003910	406,988	8,040,071	SH	DEFINED	1,2,5,6,7,9
ALPHA TECHNOLOGIES G	COM	02078110	83	49,700	SH	DEFINED	1
ALPHARMA INC	CL A	02081310	22,329	1,090,294	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG	COM	02137310	62	27,400	SH	DEFINED	1
Page Total			3,906,898				

3 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
ALTEON INC	COM	02144G10	37	31,200	SH	DEFINED	1	
ALTERA CORP	COM	02144110	303,986	13,717,758	SH	DEFINED	1,2,5,6,7,8 13,14	
ALTIRIS INC	COM	02148M10	8,690	314,735	SH	DEFINED	1,2	
ALTRIA GROUP INC	COM	02209S10	3,992,449	79,769,213	SH	DEFINED	1,2,5,6,7,8 13,14	
ALUMINA LTD	SPONSORED	02220510	179	11,999	SH	DEFINED	1	
AMAZON COM INC	COM	02313510	212,538	3,906,951	SH	DEFINED	1,2,5,7,8,9 13,14	
AMB PROPERTY CORP	COM	00163T10	55,774	1,610,569	SH	DEFINED	1,2,3,5,7,9	
AMBAC FINL GROUP INC	COM	02313910	260,069	3,541,238	SH	DEFINED	1,2,5,6,7,8 13,14	
AMBASSADORS GROUP IN	COM	02317710	2,465	104,865	SH	DEFINED	1,2	
AMC ENTMT INC	COM	00166910	7,885	513,014	SH	DEFINED	1,2	
AMCOL INTL CORP	COM	02341W10	6,090	321,364	SH	DEFINED	1,2	
AMCORE FINL INC	COM	02391210	12,492	414,183	SH	DEFINED	1,2,5	
AMDOCS LTD	ORD	G0260210	7,679	327,747	SH	DEFINED	1,5,7	
AMEDISYS INC	COM	02343610	4,809	145,545	SH	DEFINED	1,2	
AMERADA HESS CORP	COM	02355110	231,428	2,922,442	SH	DEFINED	1,2,5,6,7,9	
AMERCO	COM	02358610	2,866	121,121	SH	DEFINED	1,2	
AMEREN CORP	COM	02360810	239,108	5,565,825	SH	DEFINED	1,2,5,6,7,8 13,14	
AMERICA MOVIL S A DE	SPON ADR L	02364W10	17,467	480,270	SH	DEFINED	1,2	
AMERICA ONLINE LATIN	CL A	02365B10	69	99,633	SH	DEFINED	1	
AMERICA SVC GROUP IN	COM	02364L10	3,175	91,377	SH	DEFINED	1,2	
AMERICA WEST HLDG CO	CL B	02365720	4,751	523,218	SH	DEFINED	1,2	
AMERICAN AXLE & MFG	COM	02406110	39,169	1,077,264	SH	DEFINED	1,2,5,10,12	
AMERICAN BLDG CTL IN	COM	02475010	19	12,180	SH	DEFINED	1	
AMERICAN CAPITAL STR	COM	02493710	18,631	664,925	SH	DEFINED	1,2,5	
AMERICAN EAGLE OUTFI	COM	02553E10	39,656	1,371,722	SH	DEFINED	1,2,5,9	
AMERICAN ECOLOGY COR	COM NEW	02553340	238	19,900	SH	DEFINED	1	
AMERICAN ELEC PWR IN	COM	02553710	405,110	12,659,675	SH	DEFINED	1,2,5,6,7,8 13,14	
AMERICAN EQTY INVT L	COM	02567620	2,506	251,898	SH	DEFINED	1,2	
AMERICAN EXPRESS CO	COM	02581610	2,290,794	44,585,327	SH	DEFINED	1,2,5,6,7,8 13,14	
AMERICAN FINL GROUP	COM	02593210	20,878	682,966	SH	DEFINED	1,2,5,9	
AMERICAN FINL RLTY T	COM	02607P30	22,369	1,565,378	SH	DEFINED	1,2,5	
AMERICAN GREETINGS C	CL A	02637510	31,383	1,353,895	SH	DEFINED	1,2,5,6,9	
AMERICAN HEALTHWAYS	COM	02649V10	12,670	475,962	SH	DEFINED	1,2,5	

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

AMERICAN HOME MTG IN	COM	02660R10	14,013	540,414	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	5,890,698	82,641,673	SH	DEFINED	1,2,5,6,7,8 13,14
AMERICAN ITALIAN PAS	CL A	02707010	7,962	261,214	SH	DEFINED	1,2,5
AMERICAN LD LEASE IN	COM	02711810	281	14,900	SH	DEFINED	1
AMERICAN MED SEC GRO	COM	02744P10	5,925	217,444	SH	DEFINED	1,2,5
AMERICAN MED SYS HLD	COM	02744M10	13,596	403,449	SH	DEFINED	1,2
AMERICAN NATL INS CO	COM	02859110	11,171	120,995	SH	DEFINED	1,2,5
AMERICAN PAC CORP	COM	02874010	92	11,800	SH	DEFINED	1
AMERICAN PHARMACEUTI	COM	02886P10	5,551	182,716	SH	DEFINED	1,2,5
AMERICAN PHYSICIANS	COM	02888210	134	14,000	SH	DEFINED	1
AMERICAN PHYSICIANS	COM	02888410	3,220	139,089	SH	DEFINED	1,2
AMERICAN PWR CONVERS	COM	02906610	108,741	5,533,901	SH	DEFINED	1,2,5,6,7,8 13,14
AMERICAN REAL ESTATE	DEPOSITRY	02916910	858	39,925	SH	DEFINED	1
AMERICAN RLTY INVS I	COM	02917410	113	12,500	SH	DEFINED	1
AMERICAN SOFTWARE IN	CL A	02968310	187	30,700	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	250,042	6,202,975	SH	DEFINED	1,2,5,6,7,8 13,14
AMERICAN STS WTR CO	COM	02989910	5,543	238,492	SH	DEFINED	1,2
AMERICAN SUPERCONDC	COM	03011110	4,299	328,680	SH	DEFINED	1,2,5
AMERICAN TECHNICAL	COM	03013710	159	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	116	20,097	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	31,820	2,093,393	SH	DEFINED	1,2,5,7
AMERICAN VANGUARD CO	COM	03037110	2,101	62,279	SH	DEFINED	1,2
AMERICAN WOODMARK CO	COM	03050610	5,738	95,873	SH	DEFINED	1,2
Page Total			14,619,790				

4 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
AMERICANWEST BANCORP	COM	03058P10	2,855	149,112	SH	DEFINED	1,2	
AMERICAS CAR MART IN	COM	03062T10	2,340	77,932	SH	DEFINED	1,2,5	
AMERICREDIT CORP	COM	03060R10	50,452	2,583,316	SH	DEFINED	1,2,5,9	
AMERIGROUP CORP	COM	03073T10	18,925	384,664	SH	DEFINED	1,2,5	
AMERISERV FINL INC	COM	03074A10	87	15,700	SH	DEFINED	1	
AMERISOURCEBERGEN CO	COM	03073E10	206,498	3,454,305	SH	DEFINED	1,2,5,6,7,8 13,14	
AMERISTAR CASINOS IN	COM	03070Q10	16,062	478,312	SH	DEFINED	1,2,5	
AMERITRADE HLDG CORP	COM	03074K10	33,395	2,942,283	SH	DEFINED	1,2,5	
AMERIVEST PPTYS INC	COM	03071L10	97	16,400	SH	DEFINED	1	
AMERON INTL INC	COM	03071010	4,007	117,410	SH	DEFINED	1,2	
AMERUS GROUP CO	COM	03072M10	31,634	764,106	SH	DEFINED	1,2,5,9	
AMETEK INC NEW	COM	03110010	31,303	1,013,055	SH	DEFINED	1,2,5,9	
AMGEN INC	COM	03116210	2,128,481	39,004,600	SH	DEFINED	1,2,5,6,7,8 13,14	
AMIS HLDGS INC	COM	03153810	7,764	458,837	SH	DEFINED	1,2,5	
AMKOR TECHNOLOGY INC	COM	03165210	9,215	1,126,502	SH	DEFINED	1,2,5	
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	15,370	523,860	SH	DEFINED	1,2,3	
AMN HEALTHCARE SERVI	COM	00174410	4,078	266,703	SH	DEFINED	1,2	
AMPHENOL CORP NEW	CL A	03209510	44,102	1,323,583	SH	DEFINED	1,2,5	
AMR CORP	COM	00176510	19,869	1,640,683	SH	DEFINED	1,2,5	

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

AMREP CORP NEW	COM	03215910	201	9,700	SH	DEFINED	1
AMSOUTH BANCORPORATI	COM	03216510	262,063	10,289,066	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
AMSURG CORP	COM	03232P40	12,205	485,684	SH	DEFINED	1, 2
AMVESCAP PLC	SPONSORED	03235E10	255	18,351	SH	DEFINED	1
AMYLIN PHARMACEUTICA	COM	03234610	21,489	942,496	SH	DEFINED	1, 2, 5
ANADARKO PETE CORP	COM	03251110	446,200	7,614,338	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
ANADIGICS INC	COM	03251510	162	31,515	SH	DEFINED	1, 5
ANALOG DEVICES INC	COM	03265410	549,366	11,668,774	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
ANALOGIC CORP	COM PAR \$0	03265720	6,882	162,189	SH	DEFINED	1, 2
ANALYSTS INTL CORP	COM	03268110	149	48,501	SH	DEFINED	1
ANAREN INC	COM	03274410	5,660	346,414	SH	DEFINED	1, 2
ANCHOR BANCORP WIS I	COM	03283910	9,179	347,182	SH	DEFINED	1, 2
ANCHOR GLASS CONTAIN	COM NEW	03304B30	1,532	113,224	SH	DEFINED	1, 2
ANDREA ELECTRONICS C	COM	03439310	2	14,000	SH	DEFINED	1
ANDREW CORP	COM	03442510	78,568	3,926,420	SH	DEFINED	1, 2, 5, 6, 9, 10
ANDRX CORP DEL	ANDRX GROU	03455310	59,283	2,122,572	SH	DEFINED	1, 2, 5, 10, 12
ANGELICA CORP	COM	03466310	4,089	162,831	SH	DEFINED	1, 2
ANHEUSER BUSCH COS I	COM	03522910	1,355,846	25,108,250	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
ANIMAS CORP DEL	COM	03525Y10	358	19,200	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	19,338	568,266	SH	DEFINED	1, 2, 5
ANNALY MTG MGMT INC	COM	03571040	21,267	1,253,921	SH	DEFINED	1, 2, 5
ANN TAYLOR STORES COR	COM	03611510	37,050	1,278,460	SH	DEFINED	1, 2, 5, 9
ANSOFT CORP	COM	03638410	1,506	98,685	SH	DEFINED	1, 2
ANSWERTHINK INC	COM	03691610	3,228	563,340	SH	DEFINED	1, 2, 5
ANSYS INC	COM	03662Q10	20,031	426,194	SH	DEFINED	1, 2
ANTEON INTL CORP	COM	03674E10	12,676	388,586	SH	DEFINED	1, 2
ANTHEM INC	COM	03674B10	559,678	6,249,196	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
ANTHRACITE CAP INC	COM	03702310	18,292	1,526,893	SH	DEFINED	1, 2
ANTIGENICS INC DEL	COM	03703210	3,409	398,206	SH	DEFINED	1, 2
ANWORTH MORTGAGE ASS	COM	03734710	8,127	684,117	SH	DEFINED	1, 2, 5
AO TATNEFT	SPON ADR R	03737P30	2,695	101,446	SH	DEFINED	1, 2, 7
AON CORP	COM	03738910	635,140	22,309,090	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
AP PHARMA INC	COM	00202J10	97	28,932	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	74	42,398	SH	DEFINED	1
APACHE CORP	COM	03741110	429,430	9,860,620	SH	DEFINED	1, 2, 5, 6, 7, 8 13, 14
APARTMENT INVT & MGM	CL A	03748R10	96,585	3,102,622	SH	DEFINED	1, 2, 3, 5, 6, 7 12, 14
APCO ARGENTINA INC C	ORD	03748910	271	7,530	SH	DEFINED	1
Page Total			7,308,917				

5 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
APHTON CORP	COM	03759P10	108	27,068	SH		DEFINED	1
APOGEE ENTERPRISES I	COM	03759810	12,273	1,180,051	SH		DEFINED	1, 2

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

APOGENT TECHNOLOGIES	COM	03760A10	60,056	1,876,738	SH	DEFINED	1,2,5,9
APOLLO GROUP INC	CL A	03760410	414,231	4,691,713	SH	DEFINED	1,2,5,6,7,8 13,14
APOLLO GROUP INC	COM UNV PH	03760420	13,233	151,075	SH	DEFINED	1,2,5
APOLLO INVT CORP	COM	03761U10	11,327	822,600	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	342,651	10,530,162	SH	DEFINED	1,2,5,6,7,8 13,14
APPLEBEES INTL INC	COM	03789910	27,305	1,186,136	SH	DEFINED	1,2,5,9
APPLERA CORP	COM AP BIO	03802010	152,575	7,014,934	SH	DEFINED	1,2,5,6,7,8 13,14
APPLERA CORP	COM CE GEN	03802020	19,466	1,691,204	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	3,730	419,101	SH	DEFINED	1,2,5
APPLIED DIGITAL SOLU	COM NEW	03818830	82	33,550	SH	DEFINED	1
APPLIED EXTRUSION TE	COM	03819610	5	10,970	SH	DEFINED	1
APPLIED FILMS CORP	COM	03819710	7,090	244,325	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	8,588	285,130	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	928,046	47,301,042	SH	DEFINED	1,2,5,6,7,8 13,14
APPLIED MICRO CIRCUI	COM	03822W10	42,239	7,939,718	SH	DEFINED	1,2,5,6,9,10
APPLIED SIGNAL TECHN	COM	03823710	5,225	149,070	SH	DEFINED	1,2
APRIA HEALTHCARE GRO	COM	03793310	28,427	990,494	SH	DEFINED	1,2,5,9
APROPOS TECHNOLOGY I	COM	03833410	46	11,840	SH	DEFINED	1
APTARGROUP INC	COM	03833610	31,501	721,002	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	24,836	1,238,687	SH	DEFINED	1,2,5,9
AQUANTIVE INC	COM	03839G10	7,458	754,845	SH	DEFINED	1,2
AQUILA INC	COM	03840P10	13,518	3,797,228	SH	DEFINED	1,2,5,9
ARACRUZ CELULOSE S A	SPON ADR P	03849620	12,332	377,577	SH	DEFINED	1,2,4
ARADIGM CORP	COM	03850510	13	14,828	SH	DEFINED	1
ARAMARK CORP	CL B	03852110	59,368	2,064,249	SH	DEFINED	1,2,5
ARBITRON INC	COM	03875Q10	18,911	517,818	SH	DEFINED	1,2,5
ARBOR RLTY TR INC	COM	03892310	1,782	89,320	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	1,271	31,876	SH	DEFINED	1,5
ARCH CHEMICALS INC	COM	03937R10	10,083	349,871	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	25,595	699,501	SH	DEFINED	1,2,5,9
ARCH WIRELESS INC	CL A	03939270	6,984	245,122	SH	DEFINED	1,2
ARCHER DANIELS MIDLA	COM	03948310	296,188	17,651,254	SH	DEFINED	1,2,5,6,7,8 13,14
ARCHSTONE SMITH TR	COM	03958310	118,057	4,025,127	SH	DEFINED	1,2,3,5,7,8 14
ARCTIC CAT INC	COM	03967010	7,224	262,400	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	2,189	24,463	SH	DEFINED	1,2
ARDEN RLTY INC	COM	03979310	30,099	1,023,431	SH	DEFINED	1,2,3,5
ARENA PHARMACEUTICAL	COM	04004710	122	22,405	SH	DEFINED	1
ARGONAUT GROUP INC	COM	04015710	7,840	425,400	SH	DEFINED	1,2,5
ARGOSY GAMING CO	COM	04022810	16,553	440,230	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	5,643	753,345	SH	DEFINED	1,2,5
ARIBA INC	COM	04033V10	8,413	4,227,775	SH	DEFINED	1,2
ARK RESTAURANTS CORP	COM	04071210	205	8,700	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	11,825	359,201	SH	DEFINED	1,2
ARM HLDGS PLC	SPONSORED	04206810	100	14,964	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	24,162	710,634	SH	DEFINED	1,2,5
AROTECH CORP	COM	04268210	48	23,000	SH	DEFINED	1
ARQULE INC	COM	04269E10	112	21,286	SH	DEFINED	1
ARRAY BIOPHARMA INC	COM	04269X10	2,368	297,863	SH	DEFINED	1,2,5
ARRIS GROUP INC	COM	04269Q10	8,348	1,405,362	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	48,845	1,821,203	SH	DEFINED	1,2,5,6,7,9
ARROW FINL CORP	COM	04274410	4,231	138,960	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	17,840	596,264	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	57	47,297	SH	DEFINED	1
ARTESYN TECHNOLOGIES	COM	04312710	5,643	626,989	SH	DEFINED	1,2,5
Page Total			2,906,466				

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

6 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
ARTHROCARE CORP	COM	04313610	9,964	343,105 SH		DEFINED	1,2
ARTISAN COMPONENTS I	COM	04292310	8,600	333,335 SH		DEFINED	1,2
ARVINMERITOR INC	COM	04335310	26,099	1,333,611 SH		DEFINED	1,2,5,9
ASBURY AUTOMOTIVE GR	COM	04343610	3,149	209,918 SH		DEFINED	1,2,5
ASCENTIAL SOFTWARE C	COM NEW	04362P20	18,117	1,133,048 SH		DEFINED	1,2,5,9
ASHFORD HOSPITALITY	COM SHS	04410310	2,028	242,874 SH		DEFINED	1,2
ASHLAND INC	COM	04420410	120,907	2,289,470 SH		DEFINED	1,2,5,6,7,9
ASHWORTH INC	COM	04516H10	232	27,913 SH		DEFINED	1,5
ASIAINFO HLDGS INC	COM	04518A10	2,427	459,729 SH		DEFINED	1,2
ASK JEEVES INC	COM	04517410	20,252	518,879 SH		DEFINED	1,2,5
ASML HLDG NV	N Y SHS	N0705911	24,653	1,440,842 SH		DEFINED	1,2
ASPECT COMMUNICATION	COM	04523Q10	18,949	1,334,435 SH		DEFINED	1,2,5
ASPECT MED SYS INC	COM	04523510	2,995	162,509 SH		DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	7,967	1,097,413 SH		DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	1,338	78,474 SH		DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	42,802	1,444,547 SH		DEFINED	1,2,5,9
ASSOCIATED ESTATES R	COM	04560410	1,394	173,161 SH		DEFINED	1,3,5
ASSURANT INC	COM	04621X10	18,781	711,949 SH		DEFINED	1,2,5
ASTA FDG INC	COM	04622010	2,082	119,635 SH		DEFINED	1,2
ASTEC INDS INC	COM	04622410	4,826	256,292 SH		DEFINED	1,2,5
ASTORIA FINL CORP	COM	04626510	42,538	1,162,880 SH		DEFINED	1,2,5,7,9
ASTRAZENECA PLC	SPONSORED	04635310	8,679	190,157 SH		DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	119	11,770 SH		DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	7,796	754,010 SH		DEFINED	1,2,5
AT RD INC	COM	04648K10	4,548	594,548 SH		DEFINED	1,2
AT&T CORP	COM NEW	00195750	491,479	33,593,916 SH		DEFINED	1,2,5,6,7,8,13,14
AT&T WIRELESS SVCS I	COM	00209A10	1,079,879	75,410,517 SH		DEFINED	1,2,5,6,7,8,13,14
ATARI INC	COM	04651M10	444	184,387 SH		DEFINED	1,2
ATHEROGENICS INC	COM	04743910	11,076	582,050 SH		DEFINED	1,2,5
ATHEROS COMMUNICATIO	COM	04743P10	1,002	94,913 SH		DEFINED	1,2
ATI TECHNOLOGIES INC	COM	00194110	506	26,836 SH		DEFINED	5,13
ATLANTIC AMERN CORP	COM	04820910	129	46,600 SH		DEFINED	1
ATLANTIC COAST AIRLI	COM	04839610	199	34,692 SH		DEFINED	1,2
ATLANTIS PLASTICS IN	COM	04915610	185	11,000 SH		DEFINED	1
ATLAS AMER INC	COM	04916710	212	10,500 SH		DEFINED	1
ATMEL CORP	COM	04951310	116,479	19,675,574 SH		DEFINED	1,2,5,9,10,
ATMI INC	COM	00207R10	13,562	496,601 SH		DEFINED	1,2,5
ATMOS ENERGY CORP	COM	04956010	23,239	907,781 SH		DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	152	19,818 SH		DEFINED	1
ATRIX LABS INC	COM	04962L10	11,916	347,613 SH		DEFINED	1,2,5
ATS MED INC	COM	00208310	72	19,029 SH		DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	6,463	154,791 SH		DEFINED	1,2
AU OPTRONICS CORP	SPONSORED	00225510	7,863	481,215 SH		DEFINED	1
AUDIOVOX CORP	CL A	05075710	4,606	272,873 SH		DEFINED	1,2,5
AUGUST TECHNOLOGY CO	COM	05106U10	2,656	211,824 SH		DEFINED	1,2
AULT INC	COM	05150310	85	28,400 SH		DEFINED	1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	836	13,059 SH		DEFINED	1

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

AUTHENTIDATE HLDG CO	COM	05266610	4,601	420,595	SH	DEFINED	1,2
AUTOBYTEL INC	COM	05275N10	5,285	582,054	SH	DEFINED	1,2
AUTODESK INC	COM	05276910	125,457	2,930,544	SH	DEFINED	1,2,5,6,9,10
AUTOLIV INC	COM	05280010	37,847	896,854	SH	DEFINED	1,2,5
AUTOMATIC DATA PROCE	COM	05301510	791,067	18,888,902	SH	DEFINED	1,2,5,6,7,8,13,14
AUTONATION INC	COM	05329W10	116,769	6,828,618	SH	DEFINED	1,2,5,6,7,9
AUTOZONE INC	COM	05333210	286,113	3,571,945	SH	DEFINED	1,2,5,6,7,8,13,14
AVALONBAY CMNTYS INC	COM	05348410	86,502	1,530,473	SH	DEFINED	1,2,3,5,7,8,14
AVANEX CORP	COM	05348W10	4,507	1,158,659	SH	DEFINED	1,2,5
Page Total			3,632,433				

7 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
AVANIR PHARMACEUTICA	CL A	05348P10	120	71,515	SH	DEFINED	1,5
AVANT IMMUNOTHERAPEU	COM	05349110	2,988	1,123,196	SH	DEFINED	1,2,5
AVATAR HLDGS INC	COM	05349410	3,622	87,070	SH	DEFINED	1,2,5
AVAYA INC	COM	05349910	176,657	11,187,896	SH	DEFINED	1,2,5,6,7,8,13,14
AVENTIS	SPONSORED	05356110	11,392	149,758	SH	DEFINED	1
AVERY DENNISON CORP	COM	05361110	201,889	3,154,021	SH	DEFINED	1,2,5,6,7,8,13,14
AVI BIOPHARMA INC	COM	00234610	94	39,127	SH	DEFINED	1
AVIALL INC NEW	COM	05366B10	7,673	403,652	SH	DEFINED	1,2
AVID TECHNOLOGY INC	COM	05367P10	19,554	358,327	SH	DEFINED	1,2,5
AVIGEN INC	COM	05369010	75	22,212	SH	DEFINED	1,5
AVISTA CORP	COM	05379B10	14,821	804,617	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	99,835	4,398,011	SH	DEFINED	1,2,5,9,10,13,14
AVOCENT CORP	COM	05389310	22,969	625,173	SH	DEFINED	1,2,5,9
AVON PRODS INC	COM	05430310	622,532	13,492,233	SH	DEFINED	1,2,5,6,7,8,13,14
AVX CORP NEW	COM	00244410	8,403	581,489	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	96	24,342	SH	DEFINED	1
AXA	SPONSORED	05453610	16,394	740,458	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	23,102	1,857,103	SH	DEFINED	1,2,5
AXEDA SYSTEMS INC	COM	05495910	17	15,695	SH	DEFINED	1
AXONYX INC	COM	05461R10	3,847	734,129	SH	DEFINED	1,2
AXT INC	COM	00246W10	39	19,825	SH	DEFINED	1
AZTAR CORP	COM	05480210	13,910	496,776	SH	DEFINED	1,2,5
B A S F A G	SPONSORED	05526250	1,536	28,522	SH	DEFINED	1
BAIRNCO CORP	COM	05709710	119	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	410,529	10,903,813	SH	DEFINED	1,2,5,6,7,8,13,14
BALCHEM CORP	COM	05766520	217	7,879	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	12,713	544,463	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	3,384	126,534	SH	DEFINED	1,2
BALDWIN TECHNOLOGY I	CL A	05826410	72	20,200	SH	DEFINED	1
BALL CORP	COM	05849810	163,061	2,263,170	SH	DEFINED	1,2,5,6,7,8,13,14

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

BALLARD PWR SYS INC	COM	05858H10	115	12,528	SH	DEFINED	1
BALLY TOTAL FITNESS	COM	05873K10	514	102,758	SH	DEFINED	1,2,5
BAM ENTMNT INC	COM	05936110	7	12,500	SH	DEFINED	1
BANC CORP	COM	05944B10	177	26,900	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	3,733	62,479	SH	DEFINED	1,2
BANCINSURANCE CORP	COM	05945K10	89	11,015	SH	DEFINED	1
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	1,801	133,372	SH	DEFINED	1
BANCO BRADESCO S A	SP ADR PFD	05946030	3,843	83,643	SH	DEFINED	1,2
BANCO SANTANDER CENT	ADR	05964H10	1,637	155,919	SH	DEFINED	1
BANCO SANTANDER CHIL	SP ADR REP	05965X10	767	28,740	SH	DEFINED	1,2,7
BANCORP BK	COM	05969F10	507	28,643	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	28,308	1,256,473	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	1,861	106,199	SH	DEFINED	1,2
BANDAG INC	COM	05981510	18,074	405,894	SH	DEFINED	1,2,9
BANK HAWAII CORP	COM	06254010	32,088	709,596	SH	DEFINED	1,2,5,9
BANK MUTUAL CORP NEW	COM	06375010	12,218	1,120,916	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	637,866	21,637,258	SH	DEFINED	1,2,5,6,7,8 13,14
BANK NOVA SCOTIA HAL	COM	06414910	2,850	105,756	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	5,434,922	64,227,395	SH	DEFINED	1,2,5,6,7,8 13,14
BANK OF GRANITE CORP	COM	06240110	4,819	230,698	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	3,891	166,844	SH	DEFINED	1,2
BANK ONE CORP	COM	06423A10	1,688,458	33,107,026	SH	DEFINED	1,2,5,6,7,8 13,14
BANK SOUTH CAROLINA	COM	06506610	200	14,806	SH	DEFINED	1
BANK UTD CORP LITIGA	CTF RT CON	06541611	3	41,940	SH	DEFINED	1,2
BANKATLANTIC BANCORP	CL A	06590850	22,885	1,240,383	SH	DEFINED	1,2,5
BANKNORTH GROUP INC	COM	06646R10	90,041	2,772,191	SH	DEFINED	1,2,5,7,8,9 13,14
Page Total			9,833,333				

8 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
BANKRATE INC	COM	06646V10	158	18,400	SH	DEFINED	1
BANKUNITED FINL CORP	CL A	06652B10	11,340	439,538	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	6,950	238,022	SH	DEFINED	1,2
BANTA CORP	COM	06682110	26,287	591,910	SH	DEFINED	1,2,5,6,9
BARCLAYS PLC	ADR	06738E20	3,344	95,926	SH	DEFINED	1,2
BARD C R INC	COM	06738310	229,578	4,052,575	SH	DEFINED	1,2,5,6,7,8 13,14
BARNES & NOBLE INC	COM	06777410	38,895	1,144,637	SH	DEFINED	1,2,5,9
BARNES GROUP INC	COM	06780610	6,496	224,144	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	43,423	1,288,508	SH	DEFINED	1,2,5,9
BARRETT BUSINESS SER	COM	06846310	180	12,172	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	1,218	61,661	SH	DEFINED	1,5
BARRIER THERAPEUTICS	COM	06850R10	471	33,600	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	4,448	204,403	SH	DEFINED	1,2,5
BAUSCH & LOMB INC	COM	07170710	137,055	2,106,270	SH	DEFINED	1,2,5,6,7,9
BAXTER INTL INC	COM	07181310	731,236	21,189,117	SH	DEFINED	1,2,5,6,7,8 13,14

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

BAY VIEW CAP CORP DE	COM	07262L10	119	57,625	SH	DEFINED	1
BAYER A G	SPONSORED	07273030	868	29,711	SH	DEFINED	1
BB&T CORP	COM	05493710	575,397	15,563,890	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
BBVA BANCO FRANCES S	SPONSORED	07329M10	109	21,356	SH	DEFINED	1, 7
BE AEROSPACE INC	COM	07330210	3,639	480,074	SH	DEFINED	1, 2, 5
BEA SYS INC	COM	07332510	42,858	5,213,810	SH	DEFINED	1, 2, 5, 7, 8, 9, 13, 14
BEACON POWER CORP	COM	07367710	12	29,902	SH	DEFINED	1
BEAR STEARNS COS INC	COM	07390210	293,500	3,481,204	SH	DEFINED	1, 2, 5, 6, 7, 9
BEARINGPOINT INC	COM	07400210	13,182	1,486,174	SH	DEFINED	1, 2, 5
BEASLEY BROADCAST GR	CL A	07401410	971	64,261	SH	DEFINED	1, 2
BEAZER HOMES USA INC	COM	07556Q10	21,693	216,261	SH	DEFINED	1, 2, 5
BEBE STORES INC	COM	07557110	2,606	130,278	SH	DEFINED	1, 2
BECKMAN COULTER INC	COM	07581110	119,701	1,962,316	SH	DEFINED	1, 2, 5, 8, 9, 1
BECTON DICKINSON & C	COM	07588710	643,047	12,414,031	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
BED BATH & BEYOND IN	COM	07589610	327,399	8,514,934	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	10,736	367,162	SH	DEFINED	1, 2, 3
BEI TECHNOLOGIES INC	COM	05538P10	8,056	284,547	SH	DEFINED	1, 2, 5
BEL FUSE INC	CL A	07734720	495	13,771	SH	DEFINED	1, 5
BEL FUSE INC	CL B	07734730	6,983	167,470	SH	DEFINED	1, 2
BELDEN INC	COM	07745910	8,765	408,992	SH	DEFINED	1, 2, 5
BELL INDS INC	COM	07810710	98	32,600	SH	DEFINED	1
BELL MICROPRODUCTS I	COM	07813710	340	42,015	SH	DEFINED	1, 5
BELLSOUTH CORP	COM	07986010	3,712,488	141,589,926	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
BELO CORP	COM SER A	08055510	42,242	1,573,257	SH	DEFINED	1, 2, 5, 9
BEMIS INC	COM	08143710	81,774	2,894,670	SH	DEFINED	1, 2, 5, 6, 9, 1
BENCHMARK ELECTRS IN	COM	08160H10	29,339	1,008,202	SH	DEFINED	1, 2, 5
BENTLEY PHARMACEUTIC	COM	08265710	3,326	242,070	SH	DEFINED	1, 2
BERKLEY W R CORP	COM	08442310	70,359	1,638,161	SH	DEFINED	1, 2, 5, 9
BERKSHIRE HATHAWAY I	CL B	08467020	480,046	162,452	SH	DEFINED	1, 5
BERKSHIRE HILLS BANC	COM	08468010	3,402	91,696	SH	DEFINED	1, 2, 5
BERRY PETE CO	CL A	08578910	10,277	349,448	SH	DEFINED	1, 2
BEST BUY INC	COM	08651610	438,431	8,640,744	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
BEVERLY ENTERPRISES	COM NEW	08785130	13,752	1,599,079	SH	DEFINED	1, 2, 5
BFC FINL CORP	CL A	05538420	551	46,663	SH	DEFINED	1, 2
BG PLC	ADR FIN IN	05543420	5,989	190,253	SH	DEFINED	1
BHA GROUP HLDGS INC	COM	05544610	2,709	71,567	SH	DEFINED	1, 2
BHP BILLITON LTD	SPONSORED	08860610	1,325	75,649	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,518	287,058	SH	DEFINED	1, 2
BIG LOTS INC	COM	08930210	42,214	2,919,391	SH	DEFINED	1, 2, 5, 6, 9, 1
BINDVIEW DEV CORP	COM	09032710	184	52,556	SH	DEFINED	1
BIO LOGIC SYS CORP	COM	09090910	83	12,700	SH	DEFINED	1
Page Total			8,267,660				

9 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
----------------	----------------	-------	---------------	-----------------------	-----------	-----------------------	-------------

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

BIO RAD LABS INC	CL A	09057220	17,051	289,679	SH	DEFINED	1,2,5
BIOCRYST PHARMACEUTI	COM	09058V10	1,140	165,285	SH	DEFINED	1
BIOENVISION INC	COM	09059N10	1,989	227,100	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X10	603,717	9,544,937	SH	DEFINED	1,2,5,6,7,8,13,14
BIOBASE TECHNOLOGY I	COM	09091110	5,472	406,543	SH	DEFINED	1,2,5
BIOMARIN PHARMACEUTI	COM	09061G10	6,533	1,088,829	SH	DEFINED	1,2
BIOMET INC	COM	09061310	341,660	7,688,119	SH	DEFINED	1,2,5,6,7,8,13,14
BIOPURE CORP	CL A	09065H10	31	44,402	SH	DEFINED	1
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	1,028	77,500	SH	DEFINED	1
BIOSITE INC	COM	09094510	9,306	206,396	SH	DEFINED	1,2
BIOSOURCE INTL INC	COM	09066H10	74	10,500	SH	DEFINED	1
BIOSPHERE MEDICAL IN	COM	09066V10	38	11,900	SH	DEFINED	1
BIOVAIL CORP	COM	09067J10	2,046	107,807	SH	DEFINED	1,13
BIOVERIS CORP	COM	09067610	2,778	333,878	SH	DEFINED	1,2,5
BISYS GROUP INC	COM	05547210	31,684	2,253,510	SH	DEFINED	1,2,5,9
BITSTREAM INC	CL A	09173610	19	10,100	SH	DEFINED	1
BJ SVCS CO	COM	05548210	231,858	5,057,990	SH	DEFINED	1,2,5,6,7,8,13,14
BJS WHOLESALE CLUB I	COM	05548J10	30,018	1,200,728	SH	DEFINED	1,2,5,9
BKF CAP GROUP INC	COM	05548G10	1,956	67,336	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	09179710	234,484	3,774,088	SH	DEFINED	1,2,5,6,7,8,13,14
BLACK BOX CORP DEL	COM	09182610	13,602	287,814	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	19,830	629,536	SH	DEFINED	1,2,5,7,9
BLACKROCK INC	CL A	09247X10	12,448	195,023	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	5,074	175,559	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	236,727	4,964,905	SH	DEFINED	1,2,5,6,7,8,13,14
BLOCKBUSTER INC	CL A	09367910	5,820	383,408	SH	DEFINED	1,2,5
BLOUNT INTL INC NEW	COM	09518010	812	63,765	SH	DEFINED	1
BLUE COAT SYSTEMS IN	COM NEW	09534T50	4,236	126,492	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	1,425	37,900	SH	DEFINED	1
BLUEGREEN CORP	COM	09623110	3,139	227,457	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	23,486	680,941	SH	DEFINED	1,2,5,9
BMC SOFTWARE INC	COM	05592110	190,959	10,322,095	SH	DEFINED	1,2,5,6,7,8,13,14
BOB EVANS FARMS INC	COM	09676110	18,682	682,332	SH	DEFINED	1,2,5,6,9
BOC GROUP PLC	SPONSORED	05561760	393	11,617	SH	DEFINED	1
BOCA RESORTS INC	CL A	09688T10	7,264	366,507	SH	DEFINED	1,2,5
BOEING CO	COM	09702310	4,839,844	94,731,736	SH	DEFINED	1,2,5,6,7,8,13,14
BOISE CASCADE CORP	COM	09738310	112,066	2,977,305	SH	DEFINED	1,2,5,6,9,13,14
BOK FINL CORP	COM NEW	05561Q20	7,979	203,184	SH	DEFINED	1,2,5
BOLT TECHNOLOGY CORP	COM	09769810	83	18,400	SH	DEFINED	1
BOMBAY CO INC	COM	09792410	3,412	556,688	SH	DEFINED	1,2
BONE CARE INTL INC	COM	09807210	4,666	199,225	SH	DEFINED	1,2
BON-TON STORES INC	COM	09776J10	491	33,506	SH	DEFINED	1
BORDERS GROUP INC	COM	09970910	30,249	1,290,474	SH	DEFINED	1,2,5,9
BORG WARNER INC	COM	09972410	35,406	808,920	SH	DEFINED	1,2,5,9
BORLAND SOFTWARE COR	COM	09984910	10,235	1,205,585	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	2,890	143,501	SH	DEFINED	1,2
BOSTON COMMUNICATION	COM	10058210	2,497	243,590	SH	DEFINED	1,2
BOSTON LIFE SCIENCES	COM NEW	10084340	17	16,100	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	8,647	373,340	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	99,479	1,986,407	SH	DEFINED	1,2,3,5,7,8,14
BOSTON SCIENTIFIC CO	COM	10113710	949,485	22,184,223	SH	DEFINED	1,2,5,6,7,8,13,14
BOTTOMLINE TECH DEL	COM	10138810	312	29,396	SH	DEFINED	1,2
BOWATER INC	COM	10218310	32,363	778,146	SH	DEFINED	1,2,5,7,9

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

BOWNE & CO INC	COM	10304310	8,866	559,400 SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	23,087	868,923 SH	DEFINED	1,2,9
BOYDS COLLECTION LTD	COM	10335410	356	107,230 SH	DEFINED	1
Page Total			8,239,212			

10 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ INVESTMENT DISCRETION	OTHER MANAG
BOYKIN LODGING CO	COM	10343010	954	124,695 SH	DEFINED	1,3,5
BP PLC	SPONSORED	05562210	3,066,637	57,245,415 SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	781	23,967 SH	DEFINED	1
BRADLEY PHARMACEUTIC	COM	10457610	9,838	352,621 SH	DEFINED	1,2
BRADY CORP	CL A	10467410	14,806	321,163 SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	24,918	916,456 SH	DEFINED	1,2,3,5
BRASCAN CORP	CL A LTD V	10549P60	743	26,306 SH	DEFINED	1
BRAUN CONSULTING INC	COM	10565110	20	11,206 SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E10	27,699	797,099 SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	34,786	393,729 SH	DEFINED	1,2,5
BRIGHAM EXPLORATION	COM	10917810	2,299	249,897 SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	10,516	196,149 SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	3,731	272,107 SH	DEFINED	1,2
BRINKER INTL INC	COM	10964110	78,975	2,314,615 SH	DEFINED	1,2,5,7,8,9 13,14
BRINKS CO	COM	10969610	30,374	886,840 SH	DEFINED	1,2,5,7,9
BRISTOL MYERS SQUIBB	COM	11012210	1,362,478	55,611,367 SH	DEFINED	1,2,5,6,7,8 13,14
BRISTOL WEST HLDGS I	COM	11037M10	3,562	195,797 SH	DEFINED	1,2
BRIESMILE INC	COM NEW	11041520	112	10,336 SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	35,011	1,121,058 SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	260	5,105 SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	11,294	248,160 SH	DEFINED	1
BROADCOM CORP	CL A	11132010	382,763	8,213,801 SH	DEFINED	1,2,5,6,7,8 13,14
BROADVISION INC	COM NEW	11141260	101	24,066 SH	DEFINED	1,5
BROCADE COMMUNICATIO	COM	11162110	24,247	4,054,730 SH	DEFINED	1,2,5
BROOKFIELD HOMES COR	COM	11272310	6,802	259,712 SH	DEFINED	1,2,5
BROOKFIELD PPTYS COR	COM	11290010	2,627	91,359 SH	DEFINED	1,3,5
BROOKLINE BANCORP IN	COM	11373M10	13,455	917,148 SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	16,790	833,266 SH	DEFINED	1,2,5
BROOKSTONE INC	COM	11453710	6,329	315,677 SH	DEFINED	1,2,5
BROOKTROUT INC	COM	11458010	158	14,589 SH	DEFINED	1
BROWN & BROWN INC	COM	11523610	41,730	968,215 SH	DEFINED	1,2,5,9
BROWN FORMAN CORP	CL A	11563710	636	13,241 SH	DEFINED	1,5
BROWN FORMAN CORP	CL B	11563720	123,724	2,563,170 SH	DEFINED	1,2,5,6,7,9
BROWN SHOE INC NEW	COM	11573610	12,931	315,940 SH	DEFINED	1,2
BRUKER BIOSCIENCES C	COM	11679410	1,978	406,072 SH	DEFINED	1,2,5
BRUNSWICK CORP	COM	11704310	117,775	2,886,632 SH	DEFINED	1,2,5,6,7,8 13,14
BRUSH ENGINEERED MAT	COM	11742110	4,452	235,547 SH	DEFINED	1,2,5
BRYN MAWR BK CORP	COM	11766510	2,488	109,697 SH	DEFINED	1,2
BSB BANCORP	COM	05565210	5,156	145,211 SH	DEFINED	1,2,5
BSQUARE CORP	COM	11776U10	21	20,627 SH	DEFINED	1

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

BT GROUP PLC	ADR	05577E10	1,131	30,908	SH	DEFINED	1
BTU INTL INC	COM	05603210	154	29,900	SH	DEFINED	1
BUCA INC	COM	11776910	82	15,355	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	1,360	33,533	SH	DEFINED	1,5
BUCKEYE TECHNOLOGIES	COM	11825510	5,178	450,284	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	3,897	137,956	SH	DEFINED	1,2
BUFFALO WILD WINGS I	COM	11984810	1,363	49,308	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	3,906	206,339	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	10,030	257,576	SH	DEFINED	1,5
BURLINGTON COAT FACT	COM	12157910	7,925	410,608	SH	DEFINED	1,2
BURLINGTON NORTHN SA	COM	12189T10	454,796	12,968,246	SH	DEFINED	1,2,5,6,7,8 13,14
BURLINGTON RES INC	COM	12201410	477,853	13,207,656	SH	DEFINED	1,2,5,6,7,8 13,14
C COR NET CORP	COM	12501010	6,714	652,506	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	7,390	213,577	SH	DEFINED	1,2
C D W CORP	COM	12512N10	82,177	1,288,849	SH	DEFINED	1,2,5,6,7,8 13,14
C H ROBINSON WORLDWI	COM	12541W10	60,540	1,320,676	SH	DEFINED	1,2,5,9
Page Total			6,608,453				

11 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
C&D TECHNOLOGIES INC	COM	12466110	6,627	371,655	SH		DEFINED	1,2,5
CABLE & WIRELESS PUB	SPONSORED	12683020	308	43,404	SH		DEFINED	1
CABLE DESIGN TECHNOL	COM	12692410	7,813	737,085	SH		DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	49,623	2,525,320	SH		DEFINED	1,2,5,7,8,9 13,14
CABOT CORP	COM	12705510	328,283	8,065,920	SH		DEFINED	1,2,5,6,7,9
CABOT MICROELECTRONI	COM	12709P10	13,834	451,953	SH		DEFINED	1,2,5,9
CABOT OIL & GAS CORP	COM	12709710	37,809	893,837	SH		DEFINED	1,2,5
CACHE INC	COM NEW	12715030	1,112	82,323	SH		DEFINED	1,2
CACI INTL INC	CL A	12719030	24,256	599,808	SH		DEFINED	1,2,5
CADBURY SCHWEPPE PL	ADR	12720930	886	25,268	SH		DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	78,347	5,355,234	SH		DEFINED	1,2,5,7,8,9 13,14
CADMUS COMMUNICATION	COM	12758710	283	19,215	SH		DEFINED	1,2
CAE INC	COM	12476510	86	19,000	SH		DEFINED	7
CAESARS ENTMT INC	COM	12768710	164,459	10,963,933	SH		DEFINED	1,2,5,7,8,9 13,14
CAGLES INC	CL A	12770310	161	11,700	SH		DEFINED	1
CAL DIVE INTL INC	COM	12791410	19,115	630,457	SH		DEFINED	1,2,5
CAL MAINE FOODS INC	COM NEW	12803020	2,293	163,774	SH		DEFINED	1,2
CALAVO GROWERS INC	COM	12824610	231	17,800	SH		DEFINED	1
CALGON CARBON CORP	COM	12960310	3,653	545,212	SH		DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	282	21,220	SH		DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	3,204	277,864	SH		DEFINED	1,2
CALIFORNIA PIZZA KIT	COM	13054D10	6,215	324,381	SH		DEFINED	1,2
CALIFORNIA WTR SVC G	COM	13078810	7,251	263,212	SH		DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	110	23,605	SH		DEFINED	1
CALLAWAY GOLF CO	COM	13119310	15,377	1,356,020	SH		DEFINED	1,2,5,9

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

CALLON PETE CO DEL	COM	13123X10	1,644	115,320	SH	DEFINED	1,2
CALPINE CORP	COM	13134710	59,252	13,715,817	SH	DEFINED	1,2,5,6,9,1
CAMBREX CORP	COM	13201110	9,526	377,580	SH	DEFINED	1,2,5
CAMCO FINL CORP	COM	13261810	260	18,602	SH	DEFINED	1
CAMDEN NATL CORP	COM	13303410	4,363	131,941	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	35,290	770,528	SH	DEFINED	1,2,3,5
CAMPBELL SOUP CO	COM	13442910	282,280	10,501,487	SH	DEFINED	1,2,5,6,7,8 13,14
CANADIAN NATL RY CO	COM	13637510	776	17,791	SH	DEFINED	1
CANADIAN PAC RY LTD	COM	13645T10	498	20,223	SH	DEFINED	1,7
CANCERVAX CORP	COM	13738Y10	1,349	177,301	SH	DEFINED	1,2
CANDELA CORP	COM	13690710	2,774	283,065	SH	DEFINED	1,2
CANDIES INC	COM	13740910	38	13,900	SH	DEFINED	1
CANON INC	ADR	13800630	2,216	41,493	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	320	14,850	SH	DEFINED	1,2
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	24,537	836,587	SH	DEFINED	1,2,5
CAPITAL CITY BK GROU	COM	13967410	5,609	141,682	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM	14006510	2,904	74,758	SH	DEFINED	1,2
CAPITAL CROSSING BK	COM	14007110	1,245	22,419	SH	DEFINED	1,2
CAPITAL LEASE FDG IN	COM	14028810	2,667	256,435	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	527,070	7,707,953	SH	DEFINED	1,2,5,6,7,9 13,14
CAPITAL SOUTHWEST CO	COM	14050110	2,536	32,180	SH	DEFINED	1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	2,006	75,079	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	13,774	563,339	SH	DEFINED	1,2
CAPITOL BANCORP LTD	COM	14056D10	4,129	158,751	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	7,593	253,948	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	2,488	185,007	SH	DEFINED	1,2,5
CAPSTONE TURBINE COR	COM	14067D10	1,869	865,318	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	2,471	382,553	SH	DEFINED	1,2
CAPTIVA SOFTWARE COR	COM	14073T10	187	19,260	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	309	32,048	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	14090910	6,752	478,495	SH	DEFINED	1,2
Page Total			1,780,353				

12 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
CARBO CERAMICS INC	COM	14078110	15,834	232,006	SH	DEFINED	1,2
CARDIAC SCIENCE INC	COM NEW	14141020	2,019	817,245	SH	DEFINED	1,2,5
CARDINAL HEALTH INC	COM	14149Y10	941,803	13,444,732	SH	DEFINED	1,2,5,6,7,8 13,14
CARDIODYNAMICS INTL	COM	14159710	2,758	546,076	SH	DEFINED	1,2,5
CARDIOTECH INTL INC	COM	14160C10	82	19,595	SH	DEFINED	1
CAREER EDUCATION COR	COM	14166510	76,522	1,679,584	SH	DEFINED	1,2,5,7,8,9 13,14
CAREMARK RX INC	COM	14170510	442,089	13,421,039	SH	DEFINED	1,2,5,6,7,8 13,14
CARLISLE COS INC	COM	14233910	28,349	455,399	SH	DEFINED	1,2,5,9
CARMAX INC	COM	14313010	37,256	1,703,507	SH	DEFINED	1,2,5,7,8,9 13,14
CARMIKE CINEMAS INC	COM	14343640	4,579	116,080	SH	DEFINED	1,2

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

CARNIVAL CORP	PAIRED CTF	14365830	591,035	12,575,215	SH	DEFINED	1,2,5,6,7,8 13,14
CARNIVAL PLC	ADR	14365C10	477	9,723	SH	DEFINED	1
CARPENTER TECHNOLOGY	COM	14428510	16,140	473,999	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM	14441810	42,221	1,396,643	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	14443310	2,607	260,159	SH	DEFINED	1,2,5
CARRIAGE SVCS INC	COM	14390510	279	55,400	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	3,067	257,321	SH	DEFINED	1,2
CARRINGTON LABS INC	COM	14452510	233	52,300	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	256	25,100	SH	DEFINED	1
CARTER INC	COM	14622910	4,090	140,505	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	4,597	248,751	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	5,100	163,215	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	4,339	196,610	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,222	245,057	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	14,131	772,183	SH	DEFINED	1,2,5
CASH AMER INTL INC	COM	14754D10	11,143	484,471	SH	DEFINED	1,2
CASTLE ENERGY CORP	COM PAR\$0.	14844930	169	13,500	SH	DEFINED	1
CASUAL MALE RETAIL G	COM	14871110	3,720	509,566	SH	DEFINED	1,2
CATALINA MARKETING C	COM	14886710	17,337	947,871	SH	DEFINED	1,2,5,9
CATALYST SEMICONDUCT	COM	14888110	115	16,969	SH	DEFINED	1
CATALYTICA ENERGY SY	COM	14888410	29	10,205	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	2,267	98,578	SH	DEFINED	1,2
CATELLUS DEV CORP NE	COM	14911310	40,083	1,626,074	SH	DEFINED	1,2,3,5
CATERPILLAR INC DEL	COM	14912310	1,188,751	14,964,134	SH	DEFINED	1,2,5,6,7,8 13,14
CATHAY GENERAL BANCO	COM	14915010	22,793	341,730	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	8,695	387,289	SH	DEFINED	1,2
CAVALIER HOMES INC	COM	14950710	267	49,900	SH	DEFINED	1
CB BANCSHARES INC HA	COM	12478510	6,289	67,976	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	22,218	403,959	SH	DEFINED	1,2,3,5
CBRL GROUP INC	COM	12489V10	31,799	1,030,769	SH	DEFINED	1,2,5,9
CCA INDS INC	COM	12486710	88	10,400	SH	DEFINED	1
CCC INFORMATION SVCS	COM	12487Q10	3,653	218,069	SH	DEFINED	1,2
CCF HLDG CO	COM	12487X10	298	11,250	SH	DEFINED	1
CDN IMPERIAL BK OF C	COM	13606910	959	19,605	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	19,921	675,056	SH	DEFINED	1,2,5
CEDAR FAIR L P	DEPOSITRY	15018510	1,902	60,294	SH	DEFINED	1,5
CEDAR SHOPPING CTRS	COM NEW	15060220	2,401	208,968	SH	DEFINED	1,2
CELESTICA INC	SUB VTG SH	15101Q10	3,067	153,711	SH	DEFINED	1,5,7
CELGENE CORP	COM	15102010	47,259	825,344	SH	DEFINED	1,2,5
CELL GENESYS INC	COM	15092110	6,550	630,433	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	5,568	755,537	SH	DEFINED	1,2,5
CELLEGY PHARMACEUTIC	COM	15115L10	42	10,800	SH	DEFINED	1
CELLSTAR CORP	COM NEW	15092520	169	22,950	SH	DEFINED	1
CEMEX S A	SPON ADR 5	15129088	17,690	607,901	SH	DEFINED	1,2,4
CENDANT CORP	COM	15131310	874,891	35,738,998	SH	DEFINED	1,2,5,6,7,8 13,14
CENTENE CORP DEL	COM	15135B10	12,475	323,609	SH	DEFINED	1,2
Page Total			4,595,693				

13 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
----------------	----------------	-------	---------------	-----------------------	-----------	-----------------------	-------------

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

CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,699	238,238	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	144	12,882	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	2,067	136,276	SH	DEFINED	1,2
CENTERPOINT ENERGY I	COM	15189T10	162,363	14,118,561	SH	DEFINED	1,2,5,6,7,8 13,14
CENTERPOINT PPTYS TR	COM	15189510	34,122	444,592	SH	DEFINED	1,2,3,5
CENTEX CORP	COM	15231210	206,448	4,512,521	SH	DEFINED	1,2,5,6,7,8 13,14
CENTILLIUM COMMUNICA	COM	15231910	154	40,134	SH	DEFINED	1,5
CENTRA SOFTWARE INC	COM	15234X10	45	20,010	SH	DEFINED	1
CENTRAL COAST BANCOR	COM	15314510	2,757	149,655	SH	DEFINED	1,2
CENTRAL EUROPEAN DIS	COM	15343510	4,851	187,243	SH	DEFINED	1,2
CENTRAL FGHT LINES I	COM	15349110	412	51,515	SH	DEFINED	1,2
CENTRAL GARDEN & PET	COM	15352710	9,338	261,046	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	8,086	294,045	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	5,896	315,477	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	5,944	290,100	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	17,010	686,173	SH	DEFINED	1,2
CENTURY BANCORP INC	CL A NON V	15643210	1,447	43,988	SH	DEFINED	1,2
CENTURY BUSINESS SVC	COM	15649010	4,491	1,030,092	SH	DEFINED	1,2
CENTURYTEL INC	COM	15670010	147,977	4,925,991	SH	DEFINED	1,2,5,6,9,10
CENVEO INC	COM	15670S10	257	87,820	SH	DEFINED	1,5
CEPHALON INC	COM	15670810	44,783	829,308	SH	DEFINED	1,2,5,9
CEPHEID	COM	15670R10	6,524	565,375	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	8,209	229,493	SH	DEFINED	1,2,5
CERES GROUP INC	COM	15677210	2,243	365,383	SH	DEFINED	1,2
CERIDIAN CORP NEW	COM	15677910	56,052	2,491,195	SH	DEFINED	1,2,5,6,7,8 13,14
CERNER CORP	COM	15678210	23,129	518,818	SH	DEFINED	1,2,5
CERTEGY INC	COM	15688010	47,934	1,235,425	SH	DEFINED	1,2,5,7,8,9 13,14
CERUS CORP	COM	15708510	41	17,262	SH	DEFINED	1
CEVA INC	COM	15721010	156	19,784	SH	DEFINED	1,5
CFS BANCORP INC	COM	12525D10	315	23,794	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	11,706	252,057	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	118	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	11,143	1,213,840	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT	COM	15976510	116	19,200	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	65,242	1,335,016	SH	DEFINED	1,2,5,9
CHARLES RIVER ASSOCI	COM	15985210	3,951	127,651	SH	DEFINED	1,2
CHARLOTTE RUSSE HLDG	COM	16104810	4,517	211,260	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	16,050	1,797,325	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	15,849	4,053,384	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	2,375	69,851	SH	DEFINED	1,2
CHARTER ONE FINL INC	COM	16090310	285,705	6,465,381	SH	DEFINED	1,2,5,6,7,8 13,14
CHARTERMAC	SH BEN INT	16090810	12,023	611,521	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	9,367	324,449	SH	DEFINED	1,2
CHECK POINT SOFTWARE	ORD	M2246510	9,387	347,783	SH	DEFINED	1,2,5
CHECKERS DRIVE-IN RE	COM NEW	16280930	671	59,000	SH	DEFINED	1,2
CHECKFREE CORP NEW	COM	16281310	72,817	2,427,227	SH	DEFINED	1,2,5,9,10,11
CHECKPOINT SYS INC	COM	16282510	16,642	928,191	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	30,496	766,414	SH	DEFINED	1,2,5,9
CHELSEA PPTY GROUP I	COM	16342110	52,161	799,770	SH	DEFINED	1,2,3,5
CHEMED CORP NEW	COM	16359R10	8,938	184,293	SH	DEFINED	1,2
CHEMICAL FINL CORP	COM	16373110	13,892	376,587	SH	DEFINED	1,2,5
CHENIERE ENERGY INC	COM NEW	16411R20	5,088	260,000	SH	DEFINED	1,2
CHEROKEE INC DEL NEW	COM	16444H10	2,496	99,466	SH	DEFINED	1,2,5
CHEROKEE INTL CORP	COM	16445010	724	63,411	SH	DEFINED	1,2
CHESAPEAKE CORP	COM	16515910	8,111	304,010	SH	DEFINED	1,2

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

CHESAPEAKE ENERGY CO COM 16516710 41,886 2,845,490 SH DEFINED 1,2,5
 Page Total 1,506,367

14 of 72

STATE STREET CORPORATION
 FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
CHEVRONTEXACO CORP	COM	16676410	3,932,674	41,788,052 SH		DEFINED	1,2,5,6,7,8,13,14
CHICAGO MERCANTILE H	CL A	16776010	45,037	311,958 SH		DEFINED	1,2,5
CHICAGO PIZZA & BREW	COM	16788910	2,658	174,778 SH		DEFINED	1,2
CHICOS FAS INC	COM	16861510	67,306	1,490,391 SH		DEFINED	1,2,5,7,8,9,13,14
CHILDRENS PL RETAIL	COM	16890510	6,397	271,982 SH		DEFINED	1,2,5
CHILDTIME LEARNING C	COM	16882010	24	10,200 SH		DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	295	7,975 SH		DEFINED	1
CHINADOTCOM CORP	CL A	G2108N10	90	12,135 SH		DEFINED	1,5
CHIPPAC INC	CL A	16965710	5,474	873,064 SH		DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	15,990	764,344 SH		DEFINED	1,2
CHIRON CORP	COM	17004010	204,177	4,573,856 SH		DEFINED	1,2,5,6,7,8,13,14
CHITTENDEN CORP	COM	17022810	20,606	586,221 SH		DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	26,707	532,434 SH		DEFINED	1,2,5
CHOICEPOINT INC	COM	17038810	66,338	1,452,869 SH		DEFINED	1,2,5,7,8,9,13,14
CHOLESTECH CORP	COM	17039310	113	13,900 SH		DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	4,776	1,047,468 SH		DEFINED	1,2
CHRISTOPHER & BANKS	COM	17104610	11,826	667,779 SH		DEFINED	1,2,5
CHROMAVISION MED SYS	COM	17111P10	31	16,300 SH		DEFINED	1
CHRONIMED INC	COM	17116410	142	17,362 SH		DEFINED	1,5
CHUBB CORP	COM	17123210	369,546	5,420,147 SH		DEFINED	1,2,5,6,7,8,13,14
CHURCH & DWIGHT INC	COM	17134010	26,694	583,084 SH		DEFINED	1,2,5,9
CHURCHILL DOWNS INC	COM	17148410	6,033	147,534 SH		DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	6,362	176,048 SH		DEFINED	1
CIBER INC	COM	17163B10	7,439	905,017 SH		DEFINED	1,2
CIENA CORP	COM	17177910	50,493	13,646,739 SH		DEFINED	1,2,5,6,7,8,13,14
CIGNA CORP	COM	12550910	337,445	4,904,007 SH		DEFINED	1,2,5,6,7,8,13,14
CIMA LABS INC	COM	17179610	7,752	229,837 SH		DEFINED	1,2
CIMAREX ENERGY CO	COM	17179810	19,858	656,902 SH		DEFINED	1,2,5
CINCINNATI BELL INC	COM	17187110	19,649	4,425,404 SH		DEFINED	1,2,5,9
CINCINNATI FINL CORP	COM	17206210	243,813	5,602,326 SH		DEFINED	1,2,5,6,7,8,13,14
CINERGY CORP	COM	17247410	215,568	5,672,840 SH		DEFINED	1,2,5,6,7,8,13,14
CINTAS CORP	COM	17290810	214,630	4,502,403 SH		DEFINED	1,2,5,6,7,8,13,14
CIPHERGEN BIOSYSTEMS	COM	17252Y10	2,698	368,562 SH		DEFINED	1,2
CIPRICO INC	COM	17252910	63	13,830 SH		DEFINED	1
CIRCLE GROUP HLDGS I	COM	17257010	995	193,300 SH		DEFINED	1
CIRCOR INTL INC	COM	17273K10	4,141	203,070 SH		DEFINED	1,2

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

CIRCUIT CITY STORE I	COM	17273710	64,531	4,983,083	SH	DEFINED	1,2,5,6,9,1
CIRRUS LOGIC INC	COM	17275510	12,357	2,056,143	SH	DEFINED	1,2,5
CISCO SYS INC	COM	17275R10	4,978,709	210,072,128	SH	DEFINED	1,2,5,6,7,8,13,14
CIT GROUP INC	COM	12558110	107,275	2,801,639	SH	DEFINED	1,2,5,7,8,9,13,14
CITADEL BROADCASTING	COM	17285T10	6,771	464,752	SH	DEFINED	1,2
CITIGROUP INC	COM	17296710	12,320,433	264,955,549	SH	DEFINED	1,2,5,6,7,8,13,14
CITIZENS BKG CORP MI	COM	17442010	21,109	679,841	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	89,190	7,371,046	SH	DEFINED	1,2,5,6,7,9
CITIZENS FIRST BANCO	COM	17461R10	3,358	142,751	SH	DEFINED	1,2,5
CITIZENS INC	CL A	17474010	3,894	474,925	SH	DEFINED	1,2
CITRIX SYS INC	COM	17737610	122,520	6,017,678	SH	DEFINED	1,2,5,6,7,8,13,14
CITY BK LYNNWOOD WAS	COM	17770A10	4,246	132,600	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	9,260	293,214	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	39,174	596,258	SH	DEFINED	1,2,5,7,9
CKE RESTAURANTS INC	COM	12561E10	11,573	868,225	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	39,855	1,836,630	SH	DEFINED	1,2,5,6,9
CLARCOR INC	COM	17989510	25,120	548,476	SH	DEFINED	1,2,5
CLARK INC	COM	18145710	4,822	259,945	SH	DEFINED	1,2
CLARUS CORP	COM	18270710	1,789	155,565	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	212	22,400	SH	DEFINED	1
Page Total			23,810,038				

15 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
CLEAR CHANNEL COMMUN	COM	18450210	658,541	17,822,487	SH	DEFINED	1,2,5,6,7,8,13,14
CLECO CORP NEW	COM	12561W10	19,744	1,098,135	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	10,373	183,951	SH	DEFINED	1,2,5
CLIFTON SVGS BANCORP	COM	18712Q10	1,708	144,600	SH	DEFINED	1
CLOROX CO DEL	COM	18905410	305,030	5,671,805	SH	DEFINED	1,2,5,6,7,8,13,14
CLOSURE MED CORP	COM	18909310	3,438	136,899	SH	DEFINED	1,2
CMGI INC	COM	12575010	11,229	5,758,684	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	50,008	5,477,306	SH	DEFINED	1,2,5,6,9,1
CNA FINL CORP	COM	12611710	16,583	560,435	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	2,959	270,263	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	21,239	1,918,618	SH	DEFINED	1,2,5
CNF INC	COM	12612W10	50,592	1,217,316	SH	DEFINED	1,2,5,9
CNS INC	COM	12613610	135	13,421	SH	DEFINED	1
COACH INC	COM	18975410	153,674	3,400,613	SH	DEFINED	1,2,5,7,8,9,13,14
COACHMEN INDS INC	COM	18987310	3,527	220,559	SH	DEFINED	1,2
COAST DISTR SYS	COM	19034510	208	27,800	SH	DEFINED	1
COASTAL FINL CORP DE	COM	19046E10	2,708	181,126	SH	DEFINED	1,2,5
COBIZ INC	COM	19089710	2,741	198,631	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	92	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	5,542	95,933	SH	DEFINED	1,2

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

COCA COLA CO	COM	19121610	3,827,147	75,815,106 SH	DEFINED	1,2,5,6,7,8 13,14
COCA COLA ENTERPRISE	COM	19121910	297,782	10,271,881 SH	DEFINED	1,2,5,6,7,9
COCA-COLA FEMSA S A	SPON ADR R	19124110	13,206	595,132 SH	DEFINED	1,2,4
COEUR D ALENE MINES	COM	19210810	14,207	3,482,225 SH	DEFINED	1,2,5
COGNEX CORP	COM	19242210	25,812	670,791 SH	DEFINED	1,2,5
COGNITRONICS CORP	COM	19243210	121	29,500 SH	DEFINED	1
COGNIZANT TECHNOLOGY	CL A	19244610	45,639	1,796,104 SH	DEFINED	1,2,5,9
COGNOS INC	COM	19244C10	430	11,890 SH	DEFINED	1
COHERENT INC	COM	19247910	14,708	492,718 SH	DEFINED	1,2,5
COHU INC	COM	19257610	6,686	351,150 SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	9,393	427,526 SH	DEFINED	1,2
COLDWATER CREEK INC	COM	19306810	5,639	213,042 SH	DEFINED	1,2,5
COLE KENNETH PRODTNS	CL A	19329410	3,897	113,720 SH	DEFINED	1,2
COLE NATIONAL CORP N	CL A	19329010	4,681	200,451 SH	DEFINED	1,2,5
COLES MYER LTD	SPON ADR N	19387040	289	6,050 SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	19416210	887,951	15,191,627 SH	DEFINED	1,2,5,6,7,9
COLLAGENEX PHARMACEU	COM	19419B10	1,958	208,250 SH	DEFINED	1
COLLINS & AIKMAN COR	COM NEW	19483020	3,172	567,504 SH	DEFINED	1,2,5
COLONIAL BANCGROUP I	COM	19549330	32,522	1,789,857 SH	DEFINED	1,2,5,9
COLONIAL PPTYS TR	COM SH BEN	19587210	18,049	468,446 SH	DEFINED	1,2,3,5
COLT TELECOM GROUP P	SPONSORED	19687710	85	14,344 SH	DEFINED	1
COLUMBIA BANCORP	COM	19722710	2,651	90,729 SH	DEFINED	1,2
COLUMBIA BKG SYS INC	COM	19723610	5,095	229,295 SH	DEFINED	1,2
COLUMBIA LABS INC	COM	19777910	134	38,613 SH	DEFINED	1
COLUMBIA SPORTSWEAR	COM	19851610	8,668	158,693 SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	71	10,078 SH	DEFINED	1
COMARCO INC	COM	20008010	88	12,500 SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,642,284	58,444,267 SH	DEFINED	1,2,5,6,7,8 13,14
COMCAST CORP NEW	CL A SPL	20030N20	92,428	3,347,613 SH	DEFINED	1,2,5,7,8,9 13,14
COMERICA INC	COM	20034010	279,658	5,095,815 SH	DEFINED	1,2,5,6,7,8 13,14
COMFORCE CORP	COM	20038K10	181	75,800 SH	DEFINED	1
COMFORT SYS USA INC	COM	19990810	3,202	501,146 SH	DEFINED	1,2
COMMERCE BANCORP INC	COM	20051910	68,638	1,247,734 SH	DEFINED	1,2,5,7,8,9 13,14
COMMERCE BANCSHARES	COM	20052510	34,555	752,094 SH	DEFINED	1,2,5,7
COMMERCE GROUP INC M	COM	20064110	19,625	397,504 SH	DEFINED	1,2,5
COMMERCE ONE INC DEL	COM NEW	20069320	19	19,716 SH	DEFINED	1,5
Page Total			8,690,739			

16 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
COMMERCIAL CAP BANCO	COM	20162L10	10,510	605,067 SH		DEFINED	1,2,5
COMMERCIAL FEDERAL C	COM	20164710	28,055	1,035,234 SH		DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	16,064	495,045 SH		DEFINED	1,2,5
COMMERCIAL NET LEASE	COM	20221810	13,272	771,650 SH		DEFINED	1,2,5
COMMONWEALTH TEL ENT	COM	20334910	20,325	453,977 SH		DEFINED	1,2
COMMSCOPE INC	COM	20337210	25,055	1,168,060 SH		DEFINED	1,2,5,9

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

COMMUNICATIONS SYS I	COM	20390010	115	14,303	SH	DEFINED	1,2
COMMUNITY BK NORTHN	COM	20356610	153	11,300	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	12,110	531,362	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	5,104	173,246	SH	DEFINED	1,2
COMMUNITY FIRST BANK	COM	20390210	21,595	670,869	SH	DEFINED	1,2,5
COMMUNITY HEALTH SYS	COM	20366810	27,685	1,034,197	SH	DEFINED	1,2,5,7,9
COMMUNITY TR BANCORP	COM	20414910	5,852	191,863	SH	DEFINED	1,2
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	576	14,901	SH	DEFINED	1,2
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	2,691	134,070	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,173	78,100	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	2,314	190,260	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	8,567	219,102	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	238	5,013	SH	DEFINED	2
COMPANIA ANONIMA NAC	SPON ADR D	20442110	12,242	607,519	SH	DEFINED	1,2,4,7
COMPANIA DE MINAS BU	SPONSORED	20444810	1,347	60,957	SH	DEFINED	1,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	694	56,927	SH	DEFINED	1,2,7
COMPASS BANCSHARES I	COM	20449H10	87,376	2,031,998	SH	DEFINED	1,2,5,7,8,9 13,14
COMPASS MINERALS INT	COM	20451N10	3,764	194,244	SH	DEFINED	1,2
COMPETITIVE TECHNOLO	COM	20451210	125	25,400	SH	DEFINED	1
COMPEX TECHNOLOGIES	COM	20451310	101	16,400	SH	DEFINED	1
COMPUCOM SYS INC	COM	20478010	1,630	359,052	SH	DEFINED	1,2
COMPUCREDIT CORP	COM	20478N10	5,267	304,422	SH	DEFINED	1,2
COMPUTER ACCESS TECH	COM	20485310	62	13,100	SH	DEFINED	1
COMPUTER ASSOC INTL	COM	20491210	452,487	16,125,694	SH	DEFINED	1,2,5,6,7,8 13,14
COMPUTER HORIZONS CO	COM	20590810	80	20,195	SH	DEFINED	1
COMPUTER NETWORK TEC	COM	20492510	282	47,032	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	1,966	96,461	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	243,271	5,239,524	SH	DEFINED	1,2,5,6,7,8 13,14
COMPUTER TASK GROUP	COM	20547710	98	24,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	74,029	11,216,562	SH	DEFINED	1,2,5,6,7,8 13,14
COMPX INTERNATIONAL	CL A	20563P10	719	47,924	SH	DEFINED	1,2
COMSTOCK RES INC	COM NEW	20576820	15,057	773,760	SH	DEFINED	1,2,5
COMTECH TELECOMMUNIC	COM NEW	20582620	5,600	248,219	SH	DEFINED	1,2,5
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	117,217	5,878,486	SH	DEFINED	1,2,5,6,7,8 13,14
CONAGRA FOODS INC	COM	20588710	940,133	34,716,872	SH	DEFINED	1,2,5,6,7,8 13,14
CONCEPTUS INC	COM	20601610	4,247	377,188	SH	DEFINED	1,2,7
CONCORD CAMERA CORP	COM	20615610	105	31,841	SH	DEFINED	1,5
CONCORD COMMUNICATIO	COM	20618610	3,373	295,655	SH	DEFINED	1,2,5
CONCUR TECHNOLOGIES	COM	20670810	4,220	394,439	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	201	101,272	SH	DEFINED	1,2,5
CONEXANT SYSTEMS INC	COM	20714210	19,722	4,554,720	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	13,140	479,558	SH	DEFINED	1,2
CONNECTICUT WTR SVC	COM	20779710	3,220	124,695	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	10,447	517,168	SH	DEFINED	1,2
CONNS INC	COM	20824210	915	58,085	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	1,476,838	19,358,214	SH	DEFINED	1,2,5,6,7,9
CONSECO INC	COM NEW	20846488	24,763	1,244,385	SH	DEFINED	1,2
CONSOL ENERGY INC	COM	20854P10	29,879	829,985	SH	DEFINED	1,2,5
CONSOLIDATED EDISON	COM	20911510	284,751	7,161,735	SH	DEFINED	1,2,5,6,7,8 13,14
CONSOLIDATED GRAPHIC	COM	20934110	20,767	471,440	SH	DEFINED	1,2
Page Total			4,061,589				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
CONSOLIDATED TOMOKA	COM	21022610	3,528	93,430	SH		DEFINED	1,2
CONSTAR INTL INC NEW	COM	21036U10	53	11,400	SH		DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	52,591	1,416,398	SH		DEFINED	1,2,5,9
CONSTELLATION ENERGY	COM	21037110	223,679	5,901,826	SH		DEFINED	1,2,5,6,7,8,13,14
CONSUMER PORTFOLIO S	COM	21050210	154	34,300	SH		DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	13,489	1,186,356	SH		DEFINED	1,2,5
CONVERA CORP	CL A	21191910	65	28,300	SH		DEFINED	1
CONVERGYS CORP	COM	21248510	100,542	6,528,723	SH		DEFINED	1,2,5,6,7,8,13,14
COOPER CAMERON CORP	COM	21664010	42,295	868,482	SH		DEFINED	1,2,5,6,7,8,13,14
COOPER COS INC	COM NEW	21664840	23,148	366,433	SH		DEFINED	1,2,5
COOPER INDS LTD	CL A	G2418210	148,643	2,501,991	SH		DEFINED	1,2,5,6,7,8,13,14
COOPER TIRE & RUBR C	COM	21683110	49,790	2,164,778	SH		DEFINED	1,2,5,6,9,13,14
COORS ADOLPH CO	CL B	21701610	97,144	1,342,882	SH		DEFINED	1,2,5,6,9,13,14
COPART INC	COM	21720410	33,891	1,269,331	SH		DEFINED	1,2,5,9
CORCEPT THERAPEUTICS	COM	21835210	173	22,359	SH		DEFINED	1,2
CORE LABORATORIES N	COM	N2271710	362	15,753	SH		DEFINED	1,2,5
CORGENTECH INC	COM	21872P10	651	40,405	SH		DEFINED	1,2
CORILLIAN CORP	COM	21872510	2,002	397,201	SH		DEFINED	1
CORINTHIAN COLLEGES	COM	21886810	30,632	1,238,150	SH		DEFINED	1,2,5,9
CORIO INC	COM	21887510	61	28,400	SH		DEFINED	1
CORIXA CORP	COM	21887F10	3,693	790,706	SH		DEFINED	1,2
CORN PRODS INTL INC	COM	21902310	35,756	768,119	SH		DEFINED	1,2,5
CORNELL COMPANIES IN	COM	21914110	2,109	155,061	SH		DEFINED	1,2,5
CORNERSTONE RLTY INC	COM	21922V10	9,885	1,127,133	SH		DEFINED	1,2,3,5
CORNING INC	COM	21935010	477,948	36,596,336	SH		DEFINED	1,2,5,6,7,8,13,14
CORPORATE EXECUTIVE	COM	21988R10	22,817	394,823	SH		DEFINED	1,2,5
CORPORATE OFFICE PPT	SH BEN INT	22002T10	26,384	1,061,719	SH		DEFINED	1,2,3,5
CORRECTIONAL PPTYS T	COM	22025E10	4,799	164,084	SH		DEFINED	1,2
CORRECTIONS CORP AME	COM NEW	22025Y40	23,170	586,727	SH		DEFINED	1,2,5
CORRPRO COS INC	COM	22031710	20	10,691	SH		DEFINED	1
CORUS BANKSHARES INC	COM	22087310	15,311	372,442	SH		DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	107	14,306	SH		DEFINED	1
CORVEL CORP	COM	22100610	3,033	106,940	SH		DEFINED	1,2
CORVIS CORP	COM	22100910	8,070	5,723,133	SH		DEFINED	1,2,5
COSI INC	COM	22122P10	1,574	264,600	SH		DEFINED	1
COST PLUS INC CALIF	COM	22148510	12,261	377,850	SH		DEFINED	1,2,5
COSTAR GROUP INC	COM	22160N10	11,240	244,712	SH		DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	538,514	13,077,080	SH		DEFINED	1,2,5,6,7,8,13,14
COTT CORP QUE	COM	22163N10	1,494	46,124	SH		DEFINED	1,2
COUNTRYWIDE FINANCI	COM	22237210	567,936	8,084,492	SH		DEFINED	1,2,5,6,7,8,13,14
COURIER CORP	COM	22266010	3,870	93,712	SH		DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	29,600	898,332	SH		DEFINED	1,2,3,5
COVANCE INC	COM	22281610	34,151	885,187	SH		DEFINED	1,2,5,9
COVANSYS CORP	COM	22281W10	2,530	244,955	SH		DEFINED	1,2
COVENANT TRANS INC	CL A	22284P10	2,083	121,871	SH		DEFINED	1,2

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

COVENTRY HEALTH CARE	COM	22286210	96,625	1,975,981	SH	DEFINED	1,2,5,9
COVISTA COMMUNICATIO	COM	22357410	59	22,500	SH	DEFINED	1
COX COMMUNICATIONS I	CL A	22404410	99,414	3,577,312	SH	DEFINED	1,2,5,7,8,9 13,14
COX RADIO INC	CL A	22405110	9,184	528,400	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	397	26,953	SH	DEFINED	1,2
CRANE CO	COM	22439910	46,843	1,492,283	SH	DEFINED	1,2,5,6,9,1
CRAWFORD & CO	CL B	22463310	1,143	231,820	SH	DEFINED	1,2
CRAY INC	COM	22522310	7,919	1,196,281	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	21,735	1,575,018	SH	DEFINED	1,2,5,9
CREDICORP LTD	COM	G2519Y10	501	38,521	SH	DEFINED	1,7
CREDIT ACCEP CORP MI	COM	22531010	3,685	244,544	SH	DEFINED	1,2
Page Total			2,948,752				

18 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
CREDIT SUISSE GROUP	SPONSORED	22540110	2,031	56,723	SH		DEFINED	1
CREE INC	COM	22544710	31,343	1,353,900	SH		DEFINED	1,2,5,9
CRESCENT REAL ESTATE	COM	22575610	28,640	1,776,669	SH		DEFINED	1,2,3,5,7,8 12,14
CRH PLC	ADR	12626K20	24,882	1,136,172	SH		DEFINED	1
CRIIMI MAE INC	COM NEW	22660350	201	16,800	SH		DEFINED	1
CRITICAL PATH INC	COM NEW	22674V50	16	11,641	SH		DEFINED	1
CRITICARE SYS INC	COM	22690110	73	24,400	SH		DEFINED	1
CROMPTON CORP	COM	22711610	34,151	5,420,860	SH		DEFINED	1,2,5,9
CROSS A T CO	CL A	22747810	107	22,419	SH		DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	6,655	366,658	SH		DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	396	14,299	SH		DEFINED	1,5
CROSSROADS SYS INC	COM	22765D10	28	16,571	SH		DEFINED	1
CROSSTEX ENERGY INC	COM	22765Y10	449	11,199	SH		DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	29,528	2,001,870	SH		DEFINED	1,2,5,7
CROWN HOLDINGS INC	COM	22836810	26,925	2,700,621	SH		DEFINED	1,2,5
CROWN MEDIA HLDGS IN	CL A	22841110	2,461	288,811	SH		DEFINED	1,2
CRYOLIFE INC	COM	22890310	115	21,734	SH		DEFINED	1
CRYSTALEX INTL CORP	COM	22942F10	52	20,878	SH		DEFINED	1,5
CSG SYS INTL INC	COM	12634910	22,163	1,070,666	SH		DEFINED	1,2,5,9
CSK AUTO CORP	COM	12596510	15,234	888,819	SH		DEFINED	1,2
CSS INDS INC	COM	12590610	3,377	96,362	SH		DEFINED	1,2
CSX CORP	COM	12640810	203,402	6,206,960	SH		DEFINED	1,2,5,6,7,8 13,14
CT COMMUNICATIONS IN	COM NEW	12642640	4,120	273,752	SH		DEFINED	1,2
CTI MOLECULAR IMAGIN	COM	22943D10	6,012	423,986	SH		DEFINED	1,2
CTS CORP	COM	12650110	7,096	588,386	SH		DEFINED	1,2
CUBIC CORP	COM	22966910	5,554	265,361	SH		DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	6,929	624,257	SH		DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	29,928	668,782	SH		DEFINED	1,2,5,9
CUMMINS INC	COM	23102110	65,762	1,052,191	SH		DEFINED	1,2,5,6,9,1
CUMULUS MEDIA INC	CL A	23108210	13,679	813,725	SH		DEFINED	1,2
CUNO INC	COM	12658310	15,080	282,661	SH		DEFINED	1,2,5
CURAGEN CORP	COM	23126R10	6,517	1,084,345	SH		DEFINED	1,2,5
CURATIVE HEALTH SRVC	COM	23126W10	123	14,169	SH		DEFINED	1

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

CURIS INC	COM	23126910	2,205	498,900	SH	DEFINED	1
CURON MED INC	COM	23129210	21	12,700	SH	DEFINED	1
CURTISS WRIGHT CORP	COM	23156110	17,298	307,841	SH	DEFINED	1,2
CV THERAPEUTICS INC	COM	12666710	9,805	585,016	SH	DEFINED	1,2,5
CVB FINL CORP	COM	12660010	12,870	591,732	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	484,878	11,539,227	SH	DEFINED	1,2,5,6,7,8,13,14
CYBERGUARD CORP	COM	23191010	1,102	135,083	SH	DEFINED	1,2
CYBERONICS INC	COM	23251P10	10,807	323,951	SH	DEFINED	1,2
CYBEROPTICS CORP	COM	23251710	2,349	90,398	SH	DEFINED	1,2
CYBERSOURCE CORP	COM	23251J10	2,780	332,583	SH	DEFINED	1,2
CYBEX INTL INC	COM	23252E10	53	14,200	SH	DEFINED	1
CYMER INC	COM	23257210	24,164	645,401	SH	DEFINED	1,2,5
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	5,942	432,784	SH	DEFINED	1,2
CYPRESS SEMICONDUCTO	COM	23280610	26,252	1,850,065	SH	DEFINED	1,2,5,9
CYTEC INDS INC	COM	23282010	38,048	837,132	SH	DEFINED	1,2,5,9
CYTOGEN CORP	COM NEW	23282430	2,784	175,100	SH	DEFINED	1,2
CYTOKINETICS INC	COM	23282W10	1,054	71,000	SH	DEFINED	1
CYTYC CORP	COM	23294610	43,974	1,733,304	SH	DEFINED	1,2,5,9
D & E COMMUNICATIONS	COM	23286010	2,775	206,797	SH	DEFINED	1,2
D & K HEALTHCARE RES	COM	23286110	179	14,900	SH	DEFINED	1
D R HORTON INC	COM	23331A10	104,065	3,664,245	SH	DEFINED	1,2,5,6,7,8,13,14
DADE BEHRING HLDGS I	COM	23342J20	43,133	907,686	SH	DEFINED	1,2,5
DAIMLERCHRYSLER AG	ORD	D1668R12	2,170	46,111	SH	DEFINED	1,2
Page Total			1,431,737				

19 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
DAKTRONICS INC	COM	23426410	6,094	244,265	SH	DEFINED	1,2
DANA CORP	COM	23581110	70,061	3,574,541	SH	DEFINED	1,2,5,6,9,1
DANAHER CORP DEL	COM	23585110	468,537	9,036,399	SH	DEFINED	1,2,5,6,7,8,13,14
DANIELSON HLDG CORP	COM	23627410	1,687	244,068	SH	DEFINED	1,2
DARDEN RESTAURANTS I	COM	23719410	97,458	4,742,467	SH	DEFINED	1,2,5,6,7,8,13,14
DARLING INTL INC	COM	23726610	3,769	897,462	SH	DEFINED	1,2
DATA I O CORP	COM	23769010	123	43,700	SH	DEFINED	1
DATARAM CORP	COM PAR \$1	23810820	204	22,200	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	9,467	238,530	SH	DEFINED	1,2
DATASTREAM SYS INC	COM	23812410	117	18,003	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N10	6,957	370,253	SH	DEFINED	1,2
DAVITA INC	COM	23918K10	47,922	1,554,393	SH	DEFINED	1,2,5
DAWSON GEOPHYSICAL C	COM	23935910	242	11,100	SH	DEFINED	1
DDI CORP	COM PAR \$	23316230	2,601	316,067	SH	DEFINED	1,2
DEAN FOODS CO NEW	COM	24237010	99,070	2,655,311	SH	DEFINED	1,2,5,7,8,9,13,14
DEB SHOPS INC	COM	24272810	1,726	71,752	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	3,198	108,456	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	6,275	738,201	SH	DEFINED	1,2
DECORATOR INDS INC	COM PAR \$0	24363120	95	11,400	SH	DEFINED	1

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

DEERE & CO	COM	24419910	622,925	8,881,173 SH	DEFINED	1,2,5,6,7,8 13,14
DEL LABS INC	COM	24509110	2,247	72,452 SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	19,474	1,916,723 SH	DEFINED	1,2,5,7
DELL INC	COM	24702R10	2,725,949	76,101,302 SH	DEFINED	1,2,5,6,7,8 13,14
DELPHAX TECHNOLOGIES	COM	24712X10	108	20,400 SH	DEFINED	1
DELPHI CORP	COM	24712610	801,857	75,080,282 SH	DEFINED	1,2,5,6,7,8 13,14
DELPHI FINL GROUP IN	CL A	24713110	22,306	501,259 SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	13,977	636,760 SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM	24736110	28,699	4,030,823 SH	DEFINED	1,2,5,6,9,1
DELTA FINANCIAL CORP	COM	24791810	339	42,599 SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	2,806	208,627 SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	28	13,000 SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	6,435	167,569 SH	DEFINED	1,2
DELUXE CORP	COM	24801910	63,088	1,450,305 SH	DEFINED	1,2,5,6,7,9
DENBURY RES INC	COM NEW	24791620	17,139	818,083 SH	DEFINED	1,2
DENDREON CORP	COM	24823Q10	10,484	855,845 SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	13,085	704,238 SH	DEFINED	1,2
DENTSPLY INTL INC NE	COM	24903010	58,304	1,119,080 SH	DEFINED	1,2,5,9
DEPARTMENT 56 INC	COM	24950910	3,344	217,111 SH	DEFINED	1,2,5
DEPOMED INC	COM	24990810	1,302	263,515 SH	DEFINED	1,2
DESERT CMNTY BK VICT	COM	25037Y10	665	26,246 SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	810	10,233 SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,371	77,434 SH	DEFINED	1
DEVELOPERS DIVERSIFI	COM	25159110	61,752	1,745,891 SH	DEFINED	1,2,3,5
DEVON ENERGY CORP NE	COM	25179M10	476,491	7,219,567 SH	DEFINED	1,2,5,6,7,8 13,14
DEVRY INC DEL	COM	25189310	28,181	1,027,766 SH	DEFINED	1,2,5,6,9
DHB INDS INC	COM	23321E10	4,815	317,211 SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	9,049	165,282 SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	16,937	385,455 SH	DEFINED	1,2,5
DIAMOND OFFSHORE DRI	COM	25271C10	18,751	786,882 SH	DEFINED	1,2,5,7
DIAMONDCLUSTER INTL	COM	25278P10	2,488	286,317 SH	DEFINED	1,2
DICKS SPORTING GOODS	COM	25339310	14,770	442,870 SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	52,682	996,449 SH	DEFINED	1,2,5,9
DIGENE CORP	COM	25375210	9,958	272,597 SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	2,775	258,855 SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	2,540	190,256 SH	DEFINED	1,2
DIGITAL ANGEL CORP	COM	25383010	66	19,900 SH	DEFINED	1
Page Total			5,943,601			

20 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
DIGITAL GENERATION S	COM	25392110	113	76,600 SH		DEFINED	1
DIGITAL IMPACT INC D	COM	25385G10	22	11,809 SH		DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	11,100	539,887 SH		DEFINED	1,2
DIGITAL LIGHTWAVE IN	COM	25385510	37	21,349 SH		DEFINED	1
DIGITAL RIV INC	COM	25388B10	25,358	777,146 SH		DEFINED	1,2
DIGITAL THEATER SYS	COM	25389G10	6,327	242,225 SH		DEFINED	1,2

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

DIGITALNET HLDGS INC	COM	25389B10	1,568	77,116	SH	DEFINED	1,2
DIGITAS INC	COM	25388K10	8,975	813,733	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	50,736	2,275,155	SH	DEFINED	1,2,5,6,9,10
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	8	68,321	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	15,391	880,512	SH	DEFINED	1,2,5
DIMON INC	COM	25439410	3,069	536,573	SH	DEFINED	1,2
DIODES INC	COM	25454310	2,579	108,859	SH	DEFINED	1,2
DIONEX CORP	COM	25454610	17,967	325,667	SH	DEFINED	1,2,5
DIRECT GEN CORP	COM	25456W20	6,936	215,142	SH	DEFINED	1,2
DIRECTV GROUP INC	COM	25459L10	877,280	51,302,913	SH	DEFINED	1,2,5,7,8,9,10,11,12,13,14
DISCOVERY LABORATORI	COM	25466810	6,634	691,729	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	101	19,812	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	1,733,924	68,023,695	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DISTRIBUCION Y SERVI	SPONSORED	25475310	262	17,106	SH	DEFINED	1,2,7
DISTRIBUTED ENERGY S	COM	25475V10	139	51,150	SH	DEFINED	1,2
DITECH COMMUNICATION	COM	25500M10	18,366	786,881	SH	DEFINED	1,2
DIVERSA CORP	COM	25506410	4,122	406,873	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	186	15,644	SH	DEFINED	1
DIXON TICONDEROGA CO	COM	25586010	76	19,200	SH	DEFINED	1
DJ ORTHOPEDICS INC	COM	23325G10	5,707	248,147	SH	DEFINED	1,2
DNP SELECT INCOME FD	COM	23325P10	1,179	112,030	SH	DEFINED	5,7
DOBSON COMMUNICATION	CL A	25606910	5,282	1,620,336	SH	DEFINED	1,2
DOCUCORP INTL INC	COM	25591110	90	10,300	SH	DEFINED	1
DOLLAR GEN CORP	COM	25666910	210,242	10,748,592	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DOLLAR THRIFTY AUTOM	COM	25674310	10,538	384,038	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	49,584	1,807,643	SH	DEFINED	1,2,5,9
DOMINION HOMES INC	COM	25738610	1,258	54,439	SH	DEFINED	1,2
DOMINION RES INC VA	COM	25746U10	678,923	10,762,889	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DOMTAR INC	COM	25756110	478	36,915	SH	DEFINED	1,5,8
DONALDSON INC	COM	25765110	32,121	1,096,291	SH	DEFINED	1,2,5,9
DONEGAL GROUP INC	CL A	25770120	1,356	67,757	SH	DEFINED	1,2
DONEGAL GROUP INC	CL B	25770130	220	10,966	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	195,756	5,928,421	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DORAL FINL CORP	COM	25811P10	54,072	1,567,308	SH	DEFINED	1,2,5,10,12
DORCHESTER MINERALS	COM UNIT	25820R10	605	31,807	SH	DEFINED	1,5
DOT HILL SYS CORP	COM	25848T10	6,720	599,473	SH	DEFINED	1,2,5
DOUBLECLICK INC	COM	25860930	14,437	1,858,085	SH	DEFINED	1,2,5
DOV PHARMACEUTICAL I	COM	25985810	2,588	185,419	SH	DEFINED	1,2
DOVER CORP	COM	26000310	249,892	5,935,671	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DOVER DOWNS GAMING &	COM	26009510	3,538	314,494	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	810	202,489	SH	DEFINED	1,2,5
DOW CHEM CO	COM	26054310	1,119,470	27,505,402	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DOW JONES & CO INC	COM	26056110	92,884	2,059,504	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14
DOWNEY FINL CORP	COM	26101810	18,548	348,322	SH	DEFINED	1,2,5
DPAC TECHNOLOGIES CO	COM	23326910	11	17,200	SH	DEFINED	1
DPL INC	COM	23329310	32,806	1,689,302	SH	DEFINED	1,2,5,9
DRESS BARN INC	COM	26157010	5,673	331,392	SH	DEFINED	1,2
DREW INDS INC	COM NEW	26168L20	4,025	98,886	SH	DEFINED	1,2
DREXLER TECHNOLOGY C	COM	26187610	1,833	137,533	SH	DEFINED	1,2
DREYERS GRAND ICE CR	COM A CALL	26187710	415	5,247	SH	DEFINED	1,5
Page Total			5,592,338				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
DRIL-QUIP INC	COM	26203710	1,889	101,028 SH		DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	11,815	370,362 SH		DEFINED	1,2,5
DRUGSTORE COM INC	COM	26224110	2,215	638,274 SH		DEFINED	1,2
DSL NET INC	COM	26250610	8	26,359 SH		DEFINED	1
DSP GROUP INC	COM	23332B10	16,847	618,477 SH		DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	64,215	1,335,313 SH		DEFINED	1,2,5,7,8,9 13,14
DTE ENERGY CO	COM	23333110	211,008	5,204,942 SH		DEFINED	1,2,5,6,7,8 13,14
DU PONT E I DE NEMOU	COM	26353410	1,980,155	44,578,008 SH		DEFINED	1,2,5,6,7,8 13,14
DUANE READE INC	COM	26357810	5,918	362,401 SH		DEFINED	1,2
DUCOMMUN INC DEL	COM	26414710	2,611	122,114 SH		DEFINED	1,2,5
DUKE ENERGY CORP	COM	26439910	1,599,509	78,832,364 SH		DEFINED	1,2,5,6,7,8 13,14
DUKE REALTY CORP	COM NEW	26441150	91,322	2,870,861 SH		DEFINED	1,2,3,5,7,8 14
DUN & BRADSTREET COR	COM	26483E10	64,185	1,190,590 SH		DEFINED	1,2,5,7,8,9 13,14
DUPONT PHOTOMASKS IN	COM	26613X10	4,177	205,481 SH		DEFINED	1,2
DUQUESNE LT HLDGS IN	COM	26623310	32,114	1,663,052 SH		DEFINED	1,2,5,9
DURA AUTOMOTIVE SYST	CL A	26590310	450	49,192 SH		DEFINED	1,5
DURATEK INC	COM	26658Q10	2,106	139,398 SH		DEFINED	1,2
DURECT CORP	COM	26660510	1,938	560,231 SH		DEFINED	1,2
DUSA PHARMACEUTICALS	COM	26689810	1,514	159,400 SH		DEFINED	1
DYAX CORP	COM	26746E10	4,562	388,244 SH		DEFINED	1,2
DYCOM INDS INC	COM	26747510	39,758	1,419,933 SH		DEFINED	1,2,5,9
DYNABAZAAR INC	COM	26779R10	3	11,500 SH		DEFINED	1
DYNAVAX TECHNOLOGIES	COM	26815810	198	29,700 SH		DEFINED	1
DYNEGY INC NEW	CL A	26816Q10	51,340	12,051,657 SH		DEFINED	1,2,5,6,9,1
E M C CORP MASS	COM	26864810	858,288	75,288,453 SH		DEFINED	1,2,5,6,7,8 13,14
E ON AG	SPONSORED	26878010	16,223	223,791 SH		DEFINED	1,2
E PIPHANY INC	COM	26881V10	4,794	992,496 SH		DEFINED	1,2,5
E TRADE FINANCIAL CO	COM	26924610	100,262	8,992,112 SH		DEFINED	1,2,5,6,9,1
E Z EM INC	COM NEW	26930540	1,309	71,200 SH		DEFINED	1
EAGLE BROADBAND INC	COM	26943710	2,350	2,373,420 SH		DEFINED	1,2
EAGLE MATERIALS INC	COM	26969P10	20,820	293,155 SH		DEFINED	1,2,5,7
EAGLE MATERIALS INC	CL B	26969P20	1,030	14,869 SH		DEFINED	1,2,5
EARTHLINK INC	COM	27032110	25,114	2,426,512 SH		DEFINED	1,2,5
EAST WEST BANCORP IN	COM	27579R10	28,127	916,196 SH		DEFINED	1,2,5
EASTERN AMERN NAT GA	SPERS RCT	27621710	206	8,800 SH		DEFINED	1
EASTGROUP PPTY INC	COM	27727610	15,260	453,227 SH		DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	94,735	2,049,200 SH		DEFINED	1,2,5,6,7,9
EASTMAN KODAK CO	COM	27746110	240,416	8,910,898 SH		DEFINED	1,2,5,6,7,8 13,14
EATON CORP	COM	27805810	336,787	5,202,148 SH		DEFINED	1,2,5,6,7,8 13,14
EATON VANCE CORP	COM NON VT	27826510	36,115	945,165 SH		DEFINED	1,2,5,9
EBAY INC	COM	27864210	1,566,028	17,031,304 SH		DEFINED	1,2,5,6,7,8 13,14

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

ECHELON CORP	COM	27874N10	5,334	476,698	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	93,527	3,041,534	SH	DEFINED	1,2,5,7,8,9 13,14
ECLIPSYS CORP	COM	27885610	8,658	567,359	SH	DEFINED	1,2,5
ECOLAB INC	COM	27886510	247,207	7,798,337	SH	DEFINED	1,2,5,6,7,8 13,14
ECOLLEGE COM	COM	27887E10	3,498	218,651	SH	DEFINED	1,2
ECOLOGY & ENVIRONMEN	CL A	27887810	101	10,600	SH	DEFINED	1
EDEN BIOSCIENCE CORP	COM	27944510	10	12,006	SH	DEFINED	1
EDGE PETE CORP DEL	COM	27986210	2,460	144,711	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,004,762	39,294,560	SH	DEFINED	1,2,5,6,7,8 13,14
EDO CORP	COM	28134710	5,929	245,794	SH	DEFINED	1,2
EDP-ELETRICIDADE DE	SPONSORED	26835310	402	14,264	SH	DEFINED	1
EDUCATION LENDING GR	COM	28140A10	2,602	146,599	SH	DEFINED	1,2
EDUCATION MGMT CORP	COM	28139T10	32,649	993,571	SH	DEFINED	1,2,5,9
EDWARDS AG INC	COM	28176010	39,311	1,155,200	SH	DEFINED	1,2,5,6,7,9
EDWARDS LIFESCIENCES	COM	28176E10	58,729	1,685,183	SH	DEFINED	1,2,5,9
Page Total			9,042,900				

22 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
EFUNDS CORP	COM	28224R10	13,637	779,274	SH	DEFINED	1,2,5
EGL INC	COM	26848410	17,971	675,598	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	267,585	33,957,524	SH	DEFINED	1,2,5,6,7,8 13,14
EL PASO ELEC CO	COM NEW	28367785	14,755	955,624	SH	DEFINED	1,2,5
ELAN PLC	ADR	28413120	310	12,549	SH	DEFINED	1
ELECTRO RENT CORP	COM	28521810	2,981	284,682	SH	DEFINED	1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	12,941	457,135	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	104	19,373	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	28551210	469,254	8,602,271	SH	DEFINED	1,2,5,6,7,8 13,14
ELECTRONIC DATA SYS	COM	28566110	565,920	29,551,947	SH	DEFINED	1,2,5,6,7,8 13,14
ELECTRONICS BOUTIQUE	COM	28604510	6,824	259,085	SH	DEFINED	1,2,5
ELECTRONICS FOR IMAG	COM	28608210	32,757	1,159,146	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	6,001	285,219	SH	DEFINED	1,2
ELKCORP	COM	28745610	8,399	350,825	SH	DEFINED	1,2
ELLIS PERRY INTL INC	COM	28885310	1,644	65,098	SH	DEFINED	1,2
E-LOAN INC	COM	26861P10	203	75,101	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	3,048	246,585	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	160	13,219	SH	DEFINED	1,2,7
EMBREX INC	COM	29081710	1,748	129,505	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	1,132	47,885	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	9,982	226,959	SH	DEFINED	1,2,5
EMCORE CORP	COM	29084610	113	34,529	SH	DEFINED	1,5
EMERGE INTERACTIVE I	CL A	29088W10	27	14,126	SH	DEFINED	1
EMERITUS CORP	COM	29100510	97	12,910	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	780,754	12,285,660	SH	DEFINED	1,2,5,6,7,8 13,14

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

EMERSON RADIO CORP	COM NEW	29108720	128	40,800	SH	DEFINED	1,5
EMISPHERE TECHNOLOGI	COM	29134510	125	30,549	SH	DEFINED	1,2
EMMIS COMMUNICATIONS	CL A	29152510	20,423	973,461	SH	DEFINED	1,2,5,9
EMPIRE DIST ELEC CO	COM	29164110	8,608	428,068	SH	DEFINED	1,2
EMPIRE RESORTS INC	COM	29205210	735	52,303	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	620	50,038	SH	DEFINED	1,2,7
EMS TECHNOLOGIES INC	COM	26873N10	3,261	167,832	SH	DEFINED	1,2
EMULEX CORP	COM NEW	29247520	18,626	1,301,573	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	445	10,433	SH	DEFINED	1
ENBRIDGE ENERGY PART	COM	29250R10	344	7,432	SH	DEFINED	1,5
ENBRIDGE INC	COM	29250N10	546	14,913	SH	DEFINED	1
ENCANA CORP	COM	29250510	2,269	52,578	SH	DEFINED	1,5
ENCORE ACQUISITION C	COM	29255W10	9,045	324,190	SH	DEFINED	1,2
ENCORE CAP GROUP INC	COM	29255410	2,188	165,657	SH	DEFINED	1,2
ENCORE MED CORP	COM	29256E10	2,408	382,237	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	5,090	184,405	SH	DEFINED	1,2,5
ENCYSIVE PHARMACEUTI	COM	29256X10	6,969	819,883	SH	DEFINED	1,2,5
ENDESA S A	SPONSORED	29258N10	834	44,044	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	27,777	1,184,504	SH	DEFINED	1,2,5
ENDOCARDIAL SOLUTION	COM	29296210	2,716	262,189	SH	DEFINED	1,2
ENDOLOGIX INC	COM	29266S10	52	10,700	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	3,045	87,502	SH	DEFINED	1,5
ENERGEN CORP	COM	29265N10	41,258	859,722	SH	DEFINED	1,2,5
ENERGIZER HLDGS INC	COM	29266R10	105,307	2,340,145	SH	DEFINED	1,2,5,7,8,9 13,14
ENERGY CONVERSION DE	COM	29265910	3,321	294,925	SH	DEFINED	1,2
ENERGY EAST CORP	COM	29266M10	60,085	2,477,712	SH	DEFINED	1,2,5,7,8,9 13,14
ENERGY PARTNERS LTD	COM	29270U10	5,771	377,196	SH	DEFINED	1,2,5
ENERGYSOUTH INC	COM	29297010	2,988	74,666	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	134	22,428	SH	DEFINED	1,2
ENESCO GROUP INC	COM	29297310	414	46,180	SH	DEFINED	1
ENGELHARD CORP	COM	29284510	207,349	6,417,495	SH	DEFINED	1,2,5,6,7,9 13,14
Page Total			2,761,226				

23 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
ENGINEERED SUPPORT S	COM	29286610	31,548	539,195	SH	DEFINED	1,2
ENI S P A	SPONSORED	26874R10	18,944	188,798	SH	DEFINED	1,2
ENNIS BUSINESS FORMS	COM	29338910	4,914	251,990	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	8,342	363,019	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	72,259	2,483,141	SH	DEFINED	1,2,5,7,8,9 13,14
ENSTAR GROUP INC GA	COM	29358R10	2,115	40,651	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	16,560	1,431,271	SH	DEFINED	1,2,5
ENTERASYS NETWORKS I	COM	29363710	7,103	3,366,329	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	21,235	569,292	SH	DEFINED	1,2,5,9
ENERGY CORP NEW	COM	29364G10	467,600	8,348,502	SH	DEFINED	1,2,5,6,7,8 13,14
ENTERPRISE PRODS PAR	COM	29379210	3,967	186,696	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	13,586	380,145	SH	DEFINED	1,2,5

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

ENTRAVISION COMMUNIC	CL A	29382R10	5,719	744,725	SH	DEFINED	1,2,5
ENTREMED INC	COM	29382F10	31	15,389	SH	DEFINED	1
ENTRUST INC	COM	29384810	3,730	828,983	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	99	14,100	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	6,507	433,826	SH	DEFINED	1,2,5
ENZON PHARMACEUTICAL	COM	29390410	11,845	928,300	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	228,209	3,821,959	SH	DEFINED	1,2,5,6,7,8,13,14
EON LABS INC	COM	29412E10	15,405	376,368	SH	DEFINED	1,2,5
EPICOR SOFTWARE CORP	COM	29426L10	8,860	630,604	SH	DEFINED	1,2,5
EPIMMUNE INC	COM	29425Y10	24	14,000	SH	DEFINED	1
EPIQ SYS INC	COM	26882D10	3,172	218,728	SH	DEFINED	1,2
EPIX MEDICAL INC	COM	26881Q10	6,130	290,533	SH	DEFINED	1,2,5
EQUIFAX INC	COM	29442910	117,195	4,735,148	SH	DEFINED	1,2,5,6,7,8,13,14
EQUINIX INC	COM NEW	29444U50	5,130	151,152	SH	DEFINED	1,2
EQUITABLE RES INC	COM	29454910	45,866	886,986	SH	DEFINED	1,2,5,6,7,9
EQUITEX INC	COM PAR \$0	29459230	13	14,700	SH	DEFINED	1
EQUITY INNS INC	COM	29470310	9,261	996,909	SH	DEFINED	1,2,3,5
EQUITY OFFICE PROPER	COM	29474110	389,311	14,312,903	SH	DEFINED	1,2,3,5,6,7,12,14
EQUITY OIL CO	COM	29474910	118	25,700	SH	DEFINED	1
EQUITY ONE	COM	29475210	16,773	927,697	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	283,640	9,540,538	SH	DEFINED	1,2,3,5,6,7,12,14
ERESEARCHTECHNOLOGY	COM	29481V10	19,208	686,017	SH	DEFINED	1,2,5
ERICSSON L M TEL CO	ADR B SEK	29482160	1,751	58,561	SH	DEFINED	1,2
ERIE INDY CO	CL A	29530P10	13,293	284,170	SH	DEFINED	1,2,5
ESB FINL CORP	COM	26884F10	159	12,667	SH	DEFINED	1
ESCALADE INC	COM	29605610	2,325	100,592	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	17,071	319,927	SH	DEFINED	1,2,5
ESPEED INC	CL A	29664310	7,307	413,989	SH	DEFINED	1,2
ESS TECHNOLOGY INC	COM	26915110	12,011	1,121,516	SH	DEFINED	1,2,5
ESSEX PPTY TR INC	COM	29717810	39,548	578,608	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	10,311	349,163	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	24,462	681,203	SH	DEFINED	1,2,5
EURONET WORLDWIDE IN	COM	29873610	7,237	312,871	SH	DEFINED	1,2,5
EVANS & SUTHERLAND C	COM	29909610	74	15,800	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	38,358	477,326	SH	DEFINED	1,5,7,8,9,14
EVERGREEN RES INC	COM NO PAR	29990030	19,646	486,292	SH	DEFINED	1,2,5
EVERGREEN SOLAR INC	COM	30033R10	433	133,672	SH	DEFINED	2
EVERTRUST FINL GROUP	COM	30041210	1,173	46,134	SH	DEFINED	1,2,5
EVOLVING SYS INC	COM	30049R10	80	16,830	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	111	17,954	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,634	75,314	SH	DEFINED	1,2
EXAR CORP	COM	30064510	10,592	722,497	SH	DEFINED	1,2,5
EXCEL TECHNOLOGY INC	COM	30067T10	5,279	159,000	SH	DEFINED	1,2
EXELIXIS INC	COM	30161Q10	10,361	1,026,816	SH	DEFINED	1,2,5
Page Total			2,067,636				

24 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ INVESTMENT CALL DISCRETION	OTHER MANAG
----------------	----------------	-------	---------------	-----------------------	-------------------------------------	-------------

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

EXELON CORP	COM	30161N10	887,224	26,651,353	SH	DEFINED	1,2,5,6,7,8,13,14
EXIDE TECHNOLOGIES	COM NEW	30205120	6,342	310,100	SH	DEFINED	1,2
EXPEDITORS INTL WASH	COM	30213010	91,339	1,848,589	SH	DEFINED	1,2,5,7,8,9,13,14
EXPLORATION CO	COM NEW	30213320	107	28,187	SH	DEFINED	1
EXPONENT INC	COM	30214U10	1,868	69,519	SH	DEFINED	1,2
EXPRESS SCRIPTS INC	COM	30218210	178,330	2,250,785	SH	DEFINED	1,2,5,6,7,8,13,14
EXPRESSJET HOLDINGS	CL A	30218U10	31,141	2,565,143	SH	DEFINED	1,2
EXTREME NETWORKS INC	COM	30226D10	9,403	1,703,427	SH	DEFINED	1,2,5
EXULT INC DEL	COM	30228410	3,574	664,360	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	9,257,910	208,464,545	SH	DEFINED	1,2,5,6,7,8,13,14
EYETECH PHARMACEUTIC	COM	30229710	5,406	125,950	SH	DEFINED	1,2,5
F M C CORP	COM NEW	30249130	38,852	901,231	SH	DEFINED	1,2,5,9
F N B CORP VA	COM	30293010	2,990	103,740	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	13,627	514,599	SH	DEFINED	1,2
FACTSET RESH SYS INC	COM	30307510	22,323	472,241	SH	DEFINED	1,2,5
FAIR ISAAC CORP	COM	30325010	32,424	971,372	SH	DEFINED	1,2,5,9
FAIRCHILD CORP	CL A	30369810	91	21,278	SH	DEFINED	1
FAIRCHILD SEMICONDUCTOR	COM	30372610	24,736	1,511,050	SH	DEFINED	1,2,5,8,9,13,14
FAIRMONT HOTELS RESORT	COM	30520410	1,156	42,909	SH	DEFINED	1
FALCON PRODS INC	COM	30607510	48	18,000	SH	DEFINED	1
FALCONSTOR SOFTWARE	COM	30613710	4,249	550,417	SH	DEFINED	1,2,5
FAMILY DLR STORES INC	COM	30700010	138,843	4,564,189	SH	DEFINED	1,2,5,6,7,8,13,14
FARGO ELECTRONICS INC	COM	30744P10	278	25,000	SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	3,393	126,452	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	3,415	95,525	SH	DEFINED	1,2
FARO TECHNOLOGIES INC	COM	31164210	3,782	147,347	SH	DEFINED	1,2
FASTENAL CO	COM	31190010	56,193	988,789	SH	DEFINED	1,2,5,6,9
FBL FINL GROUP INC	CL A	30239F10	5,970	211,259	SH	DEFINED	1,2
FEDDERS CORP	COM NEW	31313550	153	35,153	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	2,853	119,216	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,330,648	21,021,294	SH	DEFINED	1,2,5,6,7,8,13,14
FEDERAL NATL MTG ASSN	COM	31358610	2,188,611	30,669,997	SH	DEFINED	1,2,5,6,7,8,13,14
FEDERAL REALTY INVT	SH BEN INT	31374720	31,877	766,447	SH	DEFINED	1,2,3,5
FEDERAL SIGNAL CORP	COM	31385510	16,801	902,776	SH	DEFINED	1,2,5,9
FEDERATED DEPT STORE	COM	31410H10	413,663	8,424,918	SH	DEFINED	1,2,5,6,7,8,13,14
FEDERATED INVS INC P	CL B	31421110	91,720	3,023,088	SH	DEFINED	1,2,5,6,7,9
FEDEX CORP	COM	31428X10	688,165	8,424,101	SH	DEFINED	1,2,5,6,7,8,13,14
FEI CO	COM	30241L10	10,362	433,361	SH	DEFINED	1,2,5
FELCOR LODGING TR INC	COM	31430F10	19,904	1,644,965	SH	DEFINED	1,2,3,5
FERRO CORP	COM	31540510	20,022	750,433	SH	DEFINED	1,2,5,9
FIAT S P A	SP ADR ORD	31562188	103	12,207	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	7,750	218,605	SH	DEFINED	1,2
FIDELITY NATL FINL INC	COM	31632610	131,955	3,533,865	SH	DEFINED	1,2,5,7,8,9,13,14
FIDELITY SOUTHN CORP	COM	31639410	174	12,681	SH	DEFINED	1
FIFTH THIRD BANCORP	COM	31677310	797,978	14,837,816	SH	DEFINED	1,2,5,6,7,8,13,14
FILENET CORP	COM	31686910	20,682	655,111	SH	DEFINED	1,2,5
FINANCIAL FED CORP	COM	31749210	9,320	264,319	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	3,393	139,531	SH	DEFINED	1,2
FINDWHAT COM	COM	31779410	5,886	254,377	SH	DEFINED	1,2,5

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

FINISAR	COM	31787A10	4,881	2,464,907	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	8,549	283,373	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	1,991	284,369	SH	DEFINED	1
FIRST ADVANTAGE CORP	CL A	31845F10	1,212	64,110	SH	DEFINED	1,2
FIRST ALBANY COS INC	COM	31846510	101	10,045	SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	27,820	1,074,528	SH	DEFINED	1,2,5,9
FIRST BANCORP N C	COM	31891010	4,001	119,668	SH	DEFINED	1,2,5
Page Total			16,665,584				

25 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
FIRST BANCORP P R	COM	31867210	24,856	609,968	SH	DEFINED	1,2,5
FIRST BANCTRUST CORP	COM	31868F10	359	28,640	SH	DEFINED	1
FIRST BUSEY CORP	COM	31938310	4,065	138,793	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	3,098	145,585	SH	DEFINED	1,2
FIRST CHARTER CORP	COM	31943910	10,092	463,137	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	8,864	230,597	SH	DEFINED	1,2
FIRST CMNTY BANCSHAR	COM	31983A10	4,864	145,189	SH	DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	14,010	1,080,175	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	128	23,167	SH	DEFINED	1
FIRST CTZNS BANCSHAR	CL A	31946M10	11,846	97,101	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	1,346,918	30,254,228	SH	DEFINED	1,2,5,6,7,8,13,14
FIRST DEFIANCE FINL	COM	32006W10	303	13,712	SH	DEFINED	1,5
FIRST FED CAP CORP	COM	31996010	9,080	326,264	SH	DEFINED	1,2
FIRST FINL BANCORP O	COM	32020910	9,980	563,199	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	9,175	218,816	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	7,525	234,854	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,613	194,836	SH	DEFINED	1,2
FIRST HEALTH GROUP C	COM	32096010	34,276	2,195,798	SH	DEFINED	1,2,5,7,9
FIRST HORIZON NATL C	COM	32051710	165,441	3,638,461	SH	DEFINED	1,2,5,6,7,8,13,14
FIRST HORIZON PHARMA	COM	32051K10	7,341	388,420	SH	DEFINED	1,2
FIRST IND CORP	COM	32054R10	4,118	216,070	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	32,589	883,647	SH	DEFINED	1,2,3,5
FIRST LONG IS CORP	COM	32073410	2,140	46,350	SH	DEFINED	1,2
FIRST MARBLEHEAD COR	COM	32077110	7,042	174,916	SH	DEFINED	1,2
FIRST MERCHANTS CORP	COM	32081710	7,546	290,776	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	33,943	964,010	SH	DEFINED	1,2,5
FIRST NATL BANKSHRS	COM	32110010	14,694	775,425	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	15,789	1,315,746	SH	DEFINED	1,2,5
FIRST OAK BROOK BANC	COM	33584720	3,219	106,248	SH	DEFINED	1,2
FIRST PL FINL CORP	COM	33610T10	4,715	253,646	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	7,722	179,248	SH	DEFINED	1,2
FIRST SENTINEL BANCO	COM	33640T10	7,687	374,062	SH	DEFINED	1,2
FIRST ST BANCORPORAT	COM	33645310	5,414	175,434	SH	DEFINED	1,2
FIRST UN REAL EST EQ	SH BEN INT	33740010	47	14,849	SH	DEFINED	1
FIRSTBANK CORP MICH	COM	33761G10	1,955	67,297	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	862,551	23,056,692	SH	DEFINED	1,2,5,6,7,8,13,14
FIRSTFED FINL CORP	COM	33790710	18,660	448,556	SH	DEFINED	1,2,5

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

FIRSTMERIT CORP	COM	33791510	29,182	1,106,647	SH	DEFINED	1,2,5,9
FISERV INC	COM	33773810	225,026	5,786,230	SH	DEFINED	1,2,5,6,7,8,13,14
FISHER COMMUNICATION	COM	33775620	4,270	84,834	SH	DEFINED	1,2
FISHER SCIENTIFIC IN	COM NEW	33803220	52,445	908,144	SH	DEFINED	1,2,5
FLAG FINL CORP	COM	33832H10	163	12,606	SH	DEFINED	1
FLAGSTAR BANCORP INC	COM	33793010	22,206	1,117,009	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,285	155,400	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	12,294	844,976	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	96,501	6,050,232	SH	DEFINED	1,2,5,7,8,9,13,14
FLIR SYS INC	COM	30244510	20,504	373,475	SH	DEFINED	1,2,5
FLORIDA EAST COAST I	COM	34063210	12,645	327,159	SH	DEFINED	1,2
FLORIDA ROCK INDS IN	COM	34114010	17,485	414,630	SH	DEFINED	1,2,5,7
FLOWERS FOODS INC	COM	34349810	14,761	564,490	SH	DEFINED	1,2,5
FLOWERVE CORP	COM	34354P10	35,018	1,404,102	SH	DEFINED	1,2,5,9
FLUOR CORP NEW	COM	34341210	110,470	2,317,391	SH	DEFINED	1,2,5,6,7,8,13,14
FLUSHING FINL CORP	COM	34387310	7,415	420,133	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	26,038	904,086	SH	DEFINED	1,2,5,9
FNB CORP PA	COM	30252010	15,739	771,522	SH	DEFINED	1,2,5
FOCUS ENHANCEMENTS I	COM	34415910	17	11,700	SH	DEFINED	1
Page Total			3,411,132				

26 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ INVESTMENT DISCRETION	OTHER MANAG
FOMENTO ECONOMICO ME	SPON ADR U	34441910	1,574	34,334 SH	DEFINED	1,2
FONAR CORP	COM	34443710	39	30,200 SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	43,732	1,796,729 SH	DEFINED	1,2,5,6,7,8,13,14
FORD MTR CO DEL	COM PAR \$0	34537086	948,687	60,619,001 SH	DEFINED	1,2,5,6,7,8,13,14
FOREST CITY ENTERPRI	CL A	34555010	16,180	305,276 SH	DEFINED	1,2,5
FOREST LABS INC	COM	34583810	542,578	9,581,097 SH	DEFINED	1,2,5,6,9,13,14
FOREST OIL CORP	COM PAR \$0	34609170	25,141	920,257 SH	DEFINED	1,2,5,9
FORMFACTOR INC	COM	34637510	9,310	414,684 SH	DEFINED	1,2
FORRESTER RESH INC	COM	34656310	4,653	249,484 SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	377,547	5,005,266 SH	DEFINED	1,2,5,6,7,8,13,14
FORWARD AIR CORP	COM	34985310	21,844	584,055 SH	DEFINED	1,2
FOSSIL INC	COM	34988210	13,263	486,715 SH	DEFINED	1,2
FOSTER L B CO	COM	35006010	151	18,900 SH	DEFINED	1
FOUNDRY NETWORKS INC	COM	35063R10	15,996	1,136,859 SH	DEFINED	1,2,5
FOUNTAIN POWERBOAT I	COM NEW	35075530	69	13,400 SH	DEFINED	1
FOX ENTMT GROUP INC	CL A	35138T10	72,186	2,703,596 SH	DEFINED	1,2,5,7
FPIC INS GROUP INC	COM	30256310	2,491	100,899 SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	385,362	6,025,987 SH	DEFINED	1,2,5,6,7,8,13,14
FRANCE TELECOM	SPONSORED	35177Q10	365	13,894 SH	DEFINED	1
FRANKLIN BK CORP DEL	COM	35245110	2,502	158,177 SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	10,512	277,647 SH	DEFINED	1,2

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

FRANKLIN ELECTR PUBL	COM	35351510	129	27,700	SH	DEFINED	1
FRANKLIN RES INC	COM	35461310	322,167	6,433,053	SH	DEFINED	1,2,5,6,7,8 13,14
FREDS INC	CL A	35610810	14,808	670,360	SH	DEFINED	1,2,5
FREEMARKETS INC	COM	35660210	4,193	643,064	SH	DEFINED	1,2,5
FREEMARKETS-MCMORAN COP	CL B	35671D85	175,270	5,287,190	SH	DEFINED	1,2,5,6,7,8 13,14
FREMONT GEN CORP	COM	35728810	13,055	739,650	SH	DEFINED	1,2,5
FRESH DEL MONTE PROD	ORD	G3673810	1,378	54,540	SH	DEFINED	1,5
FRIEDMAN BILLINGS RA	CL A	35843410	26,857	1,357,100	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	103	22,240	SH	DEFINED	1
FRONTIER AIRLINES IN	COM	35906510	6,043	555,439	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	8,906	254,901	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	14,463	682,558	SH	DEFINED	1,2
FROZEN FOOD EXPRESS	COM	35936010	200	29,256	SH	DEFINED	1
FSI INTL INC	COM	30263310	2,805	361,509	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	12,921	783,116	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	7,719	660,890	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	539	17,042	SH	DEFINED	1
FULLER H B CO	COM	35969410	12,763	449,390	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	27,859	1,382,563	SH	DEFINED	1,2,5
FURNITURE BRANDS INT	COM	36092110	25,725	1,026,933	SH	DEFINED	1,2,5,9
FX ENERGY INC	COM	30269510	2,876	322,734	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	11,676	290,518	SH	DEFINED	1,2,5
G B & T BANCSHARES I	COM	36146210	2,469	103,305	SH	DEFINED	1,2
GABELLI ASSET MGMT I	CL A	36239Y10	4,461	104,969	SH	DEFINED	1,2
GABLES RESIDENTIAL T	SH BEN INT	36241810	21,980	646,854	SH	DEFINED	1,2,3,5
GAIAM INC	CL A	36268Q10	144	21,300	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	39,216	1,287,874	SH	DEFINED	1,2,5,9
GALLAHER GROUP PLC	SPONSORED	36359510	14,819	306,174	SH	DEFINED	1
GALYANS TRADING INC	COM	36458R10	277	16,600	SH	DEFINED	1
GAMESTOP CORP	CL A	36466R10	4,345	285,463	SH	DEFINED	1,2,5
GANDER MOUNTAIN CO	COM	36471P10	1,350	58,887	SH	DEFINED	1
GANNETT INC	COM	36473010	657,617	7,750,347	SH	DEFINED	1,2,5,6,7,8 13,14
GAP INC DEL	COM	36476010	692,607	28,561,117	SH	DEFINED	1,2,5,6,7,8 13,14
GARDNER DENVER INC	COM	36555810	12,872	461,376	SH	DEFINED	1,2
GARMIN LTD	ORD	G3726010	816	22,008	SH	DEFINED	1,5
Page Total			4,639,610				

27 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
GARTNER INC	COM	36665110	16,483	1,246,799	SH	DEFINED	1,2,5,9
GARTNER INC	CL B	36665120	4,838	375,346	SH	DEFINED	1,9
GATEWAY INC	COM	36762610	40,253	8,945,156	SH	DEFINED	1,2,5,6,9,1
GATX CORP	COM	36144810	35,112	1,290,896	SH	DEFINED	1,2,5,6,9
GAYLORD ENTMT CO NEW	COM	36790510	14,393	458,515	SH	DEFINED	1,2
GEMPLUS INTL S A	ADR	36866Y10	62	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	10,969	2,285,301	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	2,898	689,982	SH	DEFINED	1

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

GENAISSANCE PHARMACE	COM	36867W10	61	14,456	SH	DEFINED	1
GENCORP INC	COM	36868210	6,939	518,228	SH	DEFINED	1,2
GENE LOGIC INC	COM	36868910	197	48,717	SH	DEFINED	1,2,5
GENELABS TECHNOLOGIE	COM	36870610	2,619	1,133,584	SH	DEFINED	1,2,5
GENENCOR INTL INC	COM	36870910	3,809	232,658	SH	DEFINED	1,2
GENENTECH INC	COM NEW	36871040	337,967	6,013,656	SH	DEFINED	1,2,5,7,8,9 13,14
GENERAL BINDING CORP	COM	36915410	1,593	102,865	SH	DEFINED	1,2
GENERAL CABLE CORP D	COM	36930010	5,231	611,790	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	5,656	712,366	SH	DEFINED	1,2
GENERAL DYNAMICS COR	COM	36955010	667,963	6,726,714	SH	DEFINED	1,2,5,6,7,8 13,14
GENERAL ELEC CO	COM	36960410	10,432,417	321,988,172	SH	DEFINED	1,2,5,6,7,8 13,14
GENERAL EMPLOYMENT E	COM	36973010	24	12,578	SH	DEFINED	1
GENERAL GROWTH PPTYS	COM	37002110	132,729	4,488,639	SH	DEFINED	1,2,3,5,7,8 14
GENERAL MARITIME COR	SHS	Y2692M10	1,230	44,839	SH	DEFINED	1,5
GENERAL MLS INC	COM	37033410	460,121	9,680,641	SH	DEFINED	1,2,5,6,7,8 13,14
GENERAL MTRS CORP	COM	37044210	4,681,875	100,490,992	SH	DEFINED	1,2,5,6,7,8 13,14
GENESCO INC	COM	37153210	16,308	690,142	SH	DEFINED	1,2
GENESE & WYO INC	CL A	37155910	7,105	299,810	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	7,985	274,955	SH	DEFINED	1,2,5
GENESIS MICROCHIP IN	COM	37184C10	7,436	540,023	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	22,850	363,388	SH	DEFINED	1,2
GEN-PROBE INC NEW	COM	36866T10	38,325	809,918	SH	DEFINED	1,2,5
GENTA INC	COM NEW	37245M20	2,145	857,862	SH	DEFINED	1,2,5
GENTEX CORP	COM	37190110	45,961	1,158,290	SH	DEFINED	1,2,5,9
GENTIVA HEALTH SERVI	COM	37247A10	6,529	401,556	SH	DEFINED	1,2,5
GENUINE PARTS CO	COM	37246010	193,277	4,870,882	SH	DEFINED	1,2,5,6,7,8 13,14
GENUS INC	COM	37246110	151	44,200	SH	DEFINED	1,5
GENVEC INC	COM	37246C10	174	56,812	SH	DEFINED	1
GENWORTH FINL INC	COM CL A	37247D10	31,602	1,377,000	SH	DEFINED	1,2
GENZYME CORP	COM GENL D	37291710	297,201	6,279,346	SH	DEFINED	1,2,5,6,7,8 13,14
GEO GROUP INC	COM	36159R10	3,150	154,401	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR \$0	37320020	31,008	864,703	SH	DEFINED	1,2,5
GEORGIA PAC CORP	COM	37329810	386,485	10,451,188	SH	DEFINED	1,2,5,6,7,8 13,14
GERBER SCIENTIFIC IN	COM	37373010	229	32,506	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	144	11,904	SH	DEFINED	1,2
GERMAN AMERN BANCORP	COM	37386510	2,188	130,237	SH	DEFINED	1,2,5
GERON CORP	COM	37416310	5,292	657,384	SH	DEFINED	1,2
GETTY IMAGES INC	COM	37427610	25,238	420,635	SH	DEFINED	1,2,5
GETTY RLTY CORP NEW	COM	37429710	7,592	301,744	SH	DEFINED	1,2
GEVITY HR INC	COM	37439310	9,583	365,914	SH	DEFINED	1,2
GIANT INDS INC	COM	37450810	3,837	174,396	SH	DEFINED	1,2
GIBRALTAR STL CORP	COM	37476F10	6,936	211,340	SH	DEFINED	1,2
GIGA TRONICS INC	COM	37517510	67	36,300	SH	DEFINED	1
G-III APPAREL GROUP	COM	36237H10	101	13,000	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	346,406	5,170,236	SH	DEFINED	1,2,5,6,7,8 13,14
GILLETTE CO	COM	37576610	1,354,564	31,947,271	SH	DEFINED	1,2,5,6,7,8 13,14
GLACIER BANCORP INC	COM	37637Q10	10,416	369,761	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	2,446	121,384	SH	DEFINED	1,2
Page Total			19,738,173				

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

28 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
GLAMIS GOLD LTD	COM	37677510	3,726	212,577	SH		DEFINED	1,9
GLATFELTER	COM	37731610	8,713	618,794	SH		DEFINED	1,2,9
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	822,337	19,834,467	SH		DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	127	55,275	SH		DEFINED	1
GLENBOROUGH RLTY TR	COM	37803P10	11,613	632,867	SH		DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	16,676	753,878	SH		DEFINED	1,2,3,5
GLOBAL CROSSING LTD	SHS NEW	G3921A17	340	21,800	SH		DEFINED	1
GLOBAL IMAGING SYSTE	COM	37934A10	12,355	337,029	SH		DEFINED	1,2
GLOBAL INDS LTD	COM	37933610	7,687	1,343,938	SH		DEFINED	1,2,5
GLOBAL PMTS INC	COM	37940X10	17,625	391,498	SH		DEFINED	1,2,5
GLOBAL POWER EQUIPME	COM	37941P10	3,334	415,684	SH		DEFINED	1,2,5
GLOBALSANTAFE CORP	SHS	G3930E10	26,188	988,244	SH		DEFINED	1,5,7,8,9,14
GLOWPOINT INC	COM	37988710	24	12,500	SH		DEFINED	1
GOLD BANC CORP INC	COM	37990710	10,276	662,939	SH		DEFINED	1,2,5
GOLDCORP INC NEW	COM	38095640	350	29,993	SH		DEFINED	1,13
GOLDEN TELECOM INC	COM	38122G10	5,950	211,450	SH		DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	435,249	4,092,611	SH		DEFINED	1,2,5,6,7,8,13,14
GOLDMAN SACHS GROUP	COM	38141G10	1,138,959	12,095,998	SH		DEFINED	1,2,5,6,7,8,13,14
GOODRICH CORP	COM	38238810	109,736	3,394,243	SH		DEFINED	1,2,5,6,7,9
GOODRICH PETE CORP	COM NEW	38241040	153	18,500	SH		DEFINED	1
GOODYEAR TIRE & RUBR	COM	38255010	44,283	4,871,598	SH		DEFINED	1,2,5,6,9,14
GOODYS FAMILY CLOTHI	COM	38258810	3,843	370,609	SH		DEFINED	1,2,5
GOREMOTE INTERNET CO	COM	38285910	25	13,500	SH		DEFINED	1
GORMAN RUPP CO	COM	38308210	5,526	203,388	SH		DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	74	12,492	SH		DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	2,416	231,239	SH		DEFINED	1,2
GP STRATEGIES CORP	COM	36225V10	133	20,257	SH		DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	57,440	9,264,526	SH		DEFINED	1,2
GRACO INC	COM	38410910	34,536	1,112,256	SH		DEFINED	1,2,5,9
GRAFTECH INTL LTD	COM	38431310	15,841	1,514,474	SH		DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	144,033	2,504,923	SH		DEFINED	1,2,5,6,7,8,13,14
GRANITE BROADCASTING	COM	38724110	17	23,830	SH		DEFINED	1
GRANITE CONSTR INC	COM	38732810	19,091	1,047,205	SH		DEFINED	1,2,5,9
GRANT PRIDECO INC	COM	38821G10	37,971	2,056,917	SH		DEFINED	1,2,5,9
GRAPHIC PACKAGING CO	COM	38868810	7,568	874,938	SH		DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	8,927	642,665	SH		DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	2,285	143,732	SH		DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	2,226	290,585	SH		DEFINED	1,2,5
GREAT LAKES CHEM COR	COM	39056810	45,277	1,673,217	SH		DEFINED	1,2,5,6,9,14
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,273	13,248	SH		DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	31,894	1,073,856	SH		DEFINED	1,2,5,9
GREAT SOUTHN BANCORP	COM	39090510	5,031	174,028	SH		DEFINED	1,2
GREATER BAY BANCORP	COM	39164810	29,542	1,022,229	SH		DEFINED	1,2,5,9
GREEN MOUNTAIN PWR C	COM	39315410	292	11,183	SH		DEFINED	1
GREENBRIER COS INC	COM	39365710	1,912	100,386	SH		DEFINED	1,2
GREENHILL & CO INC	COM	39525910	2,166	103,600	SH		DEFINED	1

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

GREENPOINT FINL CORP	COM	39538410	111,980	2,820,653	SH	DEFINED	1,2,5,6,7,8,13,14
GREIF INC	CL A	39762410	9,003	213,086	SH	DEFINED	1,2
GREY GLOBAL GROUP IN	COM	39787M10	14,763	14,988	SH	DEFINED	1,2,5
GREY WOLF INC	COM	39788810	12,101	2,854,083	SH	DEFINED	1,2,5
GRIFFIN LD & NURSERY	CL A	39823110	215	8,600	SH	DEFINED	1
GRIFFON CORP	COM	39843310	9,522	427,398	SH	DEFINED	1,2
GROUP 1 AUTOMOTIVE I	COM	39890510	9,621	289,715	SH	DEFINED	1,2
GROUP 1 SOFTWARE INC	COM	39943Y10	3,850	167,756	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	114	16,870	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	1,044	59,496	SH	DEFINED	1
Page Total			3,307,257				

29 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	458	24,755	SH		DEFINED	1,7
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	20,024	442,328	SH		DEFINED	1,2,4
GSI COMMERCE INC	COM	36238G10	2,783	289,036	SH		DEFINED	1,2,5
GTC BIOTHERAPEUTICS	COM	36238T10	34	21,777	SH		DEFINED	1
GTECH HLDGS CORP	COM	40051810	43,150	931,768	SH		DEFINED	1,2,5,7,8,9,13,14
GTX INC DEL	COM	40052B10	362	34,787	SH		DEFINED	1,2
GUESS INC	COM	40161710	2,568	159,484	SH		DEFINED	1,2
GUIDANT CORP	COM	40169810	522,276	9,346,393	SH		DEFINED	1,2,5,6,7,8,13,14
GUILFORD PHARMACEUTI	COM	40182910	2,074	436,626	SH		DEFINED	1,2
GUITAR CTR MGMT INC	COM	40204010	17,667	397,273	SH		DEFINED	1,2,5
GULF ISLAND FABRICAT	COM	40230710	2,568	118,727	SH		DEFINED	1,2
GULFMARK OFFSHORE IN	COM	40262910	3,581	226,919	SH		DEFINED	1,2,5
GULFTERRA ENERGY PAR	COM	40274U10	320	8,266	SH		DEFINED	1,5
GYMBOREE CORP	COM	40377710	7,587	493,947	SH		DEFINED	1,2
HAEMONETICS CORP	COM	40502410	17,584	593,064	SH		DEFINED	1,2,5
HAGGAR CORP	COM	40517310	310	15,508	SH		DEFINED	1
HAIN CELESTIAL GROUP	COM	40521710	7,283	402,372	SH		DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	410,434	13,563,582	SH		DEFINED	1,2,5,6,7,8,13,14
HALLWOOD GROUP INC	COM PAR \$0	40636440	206	4,033	SH		DEFINED	1
HAMPSHIRE GROUP LTD	COM	40885910	321	11,150	SH		DEFINED	1
HANARO TELECOM INC	SPONSORED	40964920	30	12,549	SH		DEFINED	1
HANCOCK FABRICS INC	COM	40990010	3,206	251,435	SH		DEFINED	1,2
HANCOCK HLDG CO	COM	41012010	14,700	505,849	SH		DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	9,382	405,078	SH		DEFINED	1,2
HANGER ORTHOPEDIC GR	COM NEW	41043F20	4,434	378,301	SH		DEFINED	1,2,5
HANMI FINL CORP	COM	41049510	8,294	281,163	SH		DEFINED	1,2
HANOVER CAP MTG HLDG	COM	41076110	159	13,500	SH		DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	20,768	1,745,190	SH		DEFINED	1,2,5,9
HANOVER DIRECT INC	COM	41078310	8	60,400	SH		DEFINED	1
HANSEN NAT CORP	COM	41131010	1,640	64,728	SH		DEFINED	1,2
HANSON PLC NEW	SPONSORED	41134910	211	6,093	SH		DEFINED	1
HARBOR FLA BANCSHARE	COM	41190110	9,371	340,641	SH		DEFINED	1,2,5
HARDINGE INC	COM	41232430	5,850	489,949	SH		DEFINED	1

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

HARKEN ENERGY CORP	COM NEW	41255230	29	55,071	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	14,955	509,543	SH	DEFINED	1,2,5
HARLEY DAVIDSON INC	COM	41282210	525,397	8,482,348	SH	DEFINED	1,2,5,6,7,8,13,14
HARLEYSVILLE GROUP I	COM	41282410	5,357	284,192	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	9,950	388,687	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	93,725	1,029,945	SH	DEFINED	1,2,5,7,8,9,13,14
HARMONIC INC	COM	41316010	10,844	1,274,313	SH	DEFINED	1,2,5
HARRAHS ENTMT INC	COM	41361910	327,120	6,046,586	SH	DEFINED	1,2,5,6,7,8,13,14
HARRIS & HARRIS GROU	COM	41383310	1,392	113,687	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	58,950	1,161,571	SH	DEFINED	1,2,5,7,9
HARRIS INTERACTIVE I	COM	41454910	4,834	719,380	SH	DEFINED	1,2
HARSCO CORP	COM	41586410	25,488	542,289	SH	DEFINED	1,2,5,9
HARTE-HANKS INC	COM	41619610	39,827	1,631,594	SH	DEFINED	1,2,5,9
HARTFORD FINL SVCS G	COM	41651510	1,467,963	21,355,295	SH	DEFINED	1,2,5,6,7,8,13,14
HARTMARX CORP	COM	41711910	1,728	274,279	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	70	15,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	8,487	569,191	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	127,449	6,707,819	SH	DEFINED	1,2,5,6,7,8,13,14
HAVAS	SPONSORED	41931310	65	12,678	SH	DEFINED	1
HAVERTY FURNITURE IN	COM	41959610	5,406	309,253	SH	DEFINED	1,2
HAWAIIAN ELEC INDUST	COM	41987010	27,051	1,036,441	SH	DEFINED	1,2,5,9
HAWAIIAN HOLDINGS IN	COM	41987910	85	11,915	SH	DEFINED	1
HAWK CORP	CL A	42008910	113	16,200	SH	DEFINED	1
Page Total			3,895,926				

30 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
HAWKINS INC	COM	42026110	149	12,452	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	8,357	553,441	SH	DEFINED	1,2
HCA INC	COM	40411910	545,770	13,122,633	SH	DEFINED	1,2,5,6,7,8,13,14
HCC INS HLDGS INC	COM	40413210	30,225	904,681	SH	DEFINED	1,2,5,9
HEADWATERS INC	COM	42210P10	21,381	824,571	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	31,284	1,301,317	SH	DEFINED	1,2,5
HEALTH CARE REIT INC	COM	42217K10	15,772	485,305	SH	DEFINED	1,2,5
HEALTH MGMT ASSOC IN	CL A	42193310	155,947	6,955,714	SH	DEFINED	1,2,5,6,7,8,13,14
HEALTH NET INC	COM	42222G10	56,106	2,117,220	SH	DEFINED	1,2,5,7,8,9,13,14
HEALTHCARE RLTY TR	COM	42194610	27,791	741,480	SH	DEFINED	1,2,5
HEALTHCARE SVCS GRP	COM	42190610	3,380	220,903	SH	DEFINED	1,2
HEALTHEXTRAS INC	COM	42221110	4,662	281,361	SH	DEFINED	1,2
HEARST-ARGYLE TELEVI	COM	42231710	15,154	587,822	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	15,412	563,313	SH	DEFINED	1,2,5
HEARTLAND FINL USA I	COM	42234Q10	2,316	126,204	SH	DEFINED	1,2
HECLA MNG CO	COM	42270410	11,047	1,938,013	SH	DEFINED	1,2,5

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

HEICO CORP NEW	COM	42280610	4,592	251,627	SH	DEFINED	1,2,5
HEICO CORP NEW	CL A	42280620	190	13,642	SH	DEFINED	1
HEIDRICK & STRUGGLES	COM	42281910	9,061	305,301	SH	DEFINED	1,2,5
HEINZ H J CO	COM	42307410	419,813	10,709,519	SH	DEFINED	1,2,5,6,7,8,13,14
HELEN OF TROY CORP L	COM	G4388N10	1,390	37,707	SH	DEFINED	1,5
HELIX TECHNOLOGY COR	COM	42331910	10,074	472,285	SH	DEFINED	1,2
HELLENIC TELECOM ORG	SPONSORED	42332530	310	47,912	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	26,252	1,003,894	SH	DEFINED	1,2,5,6,9
HEMISPHERX BIOPHARMA	COM	42366C10	104	30,210	SH	DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	20,358	1,012,857	SH	DEFINED	1,2,5,9
HERCULES INC	COM	42705610	42,740	3,506,133	SH	DEFINED	1,2,5,6,9,13,14
HERITAGE COMMERCE CO	COM	42692710	213	14,600	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	21,502	794,617	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	3,483	178,252	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	116	11,700	SH	DEFINED	1,2
HERSHEY FOODS CORP	COM	42786610	334,075	7,220,111	SH	DEFINED	1,2,5,6,7,8,13,14
HESKA CORP	COM	42805E10	20	16,000	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q10	9,003	327,381	SH	DEFINED	1,2,5
HEWLETT PACKARD CO	COM	42823610	2,030,570	96,235,535	SH	DEFINED	1,2,5,6,7,8,13,14
HEXCEL CORP NEW	COM	42829110	4,445	383,893	SH	DEFINED	1,2
HI / FN INC	COM	42835810	276	23,127	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	9,995	365,459	SH	DEFINED	1,2
HIBERNIA CORP	CL A	42865610	71,942	2,960,577	SH	DEFINED	1,2,5,7,8,9,13,14
HICKORY TECH CORP	COM	42906010	173	17,062	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	4,995	497,045	SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	32,191	1,369,816	SH	DEFINED	1,2,3,5,9
HILB ROGAL & HOBBS C	COM	43129410	24,215	678,663	SH	DEFINED	1,2,5
HILFIGER TOMMY CORP	ORD	G8915Z10	837	55,314	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	56,259	930,673	SH	DEFINED	1,2,5,6,7,8,13,14
HILTON HOTELS CORP	COM	43284810	254,366	13,631,599	SH	DEFINED	1,2,5,6,7,8,13,14
HITACHI LIMITED	ADR 10 COM	43357850	603	8,669	SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	174	10,650	SH	DEFINED	1
HMS HLDGS CORP	COM	40425J10	103	17,100	SH	DEFINED	1
HNI CORP	COM	40425110	35,250	832,744	SH	DEFINED	1,2,5,6,9
HOLLINGER INTL INC	CL A	43556910	14,168	843,865	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	1,702	141,250	SH	DEFINED	1,2
HOLLY CORP	COM PAR \$0	43575830	6,130	163,897	SH	DEFINED	1,2
HOLLYWOOD ENTMT CORP	COM	43614110	11,017	824,633	SH	DEFINED	1,2,5
HOLLYWOOD MEDIA CORP	COM	43623310	96	26,340	SH	DEFINED	1
HOLOGIC INC	COM	43644010	7,944	341,658	SH	DEFINED	1,2,5
Page Total			4,415,502				

31 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ INVESTMENT CALL	DISCRETION	OTHER MANAG
HOME DEPOT INC	COM	43707610	2,597,826	73,801,889	SH	DEFINED	1,2,5,6,7,8

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

HOME PROPERTIES INC	COM	43730610	27,679	710,088	SH	DEFINED	13,14 1,2,3,5
HOMESTORE INC	COM	43785210	5,801	1,453,811	SH	DEFINED	1,2,5
HONDA MOTOR LTD	AMERN SHS	43812830	819	33,689	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,797,176	103,663,008	SH	DEFINED	1,2,5,6,7,8 13,14
HOOKER FURNITURE COR	COM	43903810	1,481	73,446	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	7,017	1,222,417	SH	DEFINED	1,2
HORACE MANN EDUCATOR	COM	44032710	14,110	807,187	SH	DEFINED	1,2,5,9
HORIZON FINL CORP WA	COM	44041F10	4,673	234,814	SH	DEFINED	1,2,5
HORIZON OFFSHORE INC	COM	44043J10	40	40,269	SH	DEFINED	1,5
HORMEL FOODS CORP	COM	44045210	45,272	1,455,695	SH	DEFINED	1,2,5,7,9
HORNBECK OFFSHORE SV	COM	44054310	632	48,382	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	124,763	4,520,395	SH	DEFINED	1,2,5,6,7,8 13,14
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	57,591	1,361,495	SH	DEFINED	1,2,3,5,9
HOST MARRIOTT CORP N	COM	44107P10	80,868	6,542,707	SH	DEFINED	1,2,3,5,7,8
HOT TOPIC INC	COM	44133910	16,615	810,895	SH	DEFINED	1,2,5
HOUSTON EXPL CO	COM	44212010	12,357	238,362	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	19,099	550,254	SH	DEFINED	1,2,5,9
HRPT PPTYS TR	COM SH BEN	40426W10	24,872	2,484,765	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	24,828	331,433	SH	DEFINED	1,2
HUANENG PWR INTL INC	SPON ADR N	44330410	317	8,766	SH	DEFINED	1,7
HUB GROUP INC	CL A	44332010	2,171	63,658	SH	DEFINED	1,2
HUBBELL INC	CL B	44351020	52,904	1,132,595	SH	DEFINED	1,2,5,6,9
HUDSON CITY BANCORP	COM	44368310	25,136	751,682	SH	DEFINED	1,2,5
HUDSON HIGHLAND GROU	COM	44379210	4,565	148,899	SH	DEFINED	1,2,5
HUDSON RIV BANCORP I	COM	44412810	8,220	481,563	SH	DEFINED	1,2
HUDSON UNITED BANCOR	COM	44416510	19,060	511,277	SH	DEFINED	1,2,5
HUFFY CORP	COM	44435610	26	22,653	SH	DEFINED	1
HUGHES SUPPLY INC	COM	44448210	21,246	360,532	SH	DEFINED	1,2,5
HUGOTON RTY TR TEX	UNIT BEN I	44471710	878	38,419	SH	DEFINED	1
HUMAN GENOME SCIENCE	COM	44490310	24,299	2,089,337	SH	DEFINED	1,2,5
HUMANA INC	COM	44485910	92,162	5,453,383	SH	DEFINED	1,2,5,6,9,1
HUMBOLDT BANCORP	COM	44506910	4,816	230,195	SH	DEFINED	1,2,5
HUNT J B TRANS SVCS	COM	44565810	33,237	861,498	SH	DEFINED	1,2,5,9
HUNTINGTON BANCSHARE	COM	44615010	178,277	7,757,931	SH	DEFINED	1,2,5,6,7,8 13,14
HURCO COMPANIES INC	COM	44732410	377	31,600	SH	DEFINED	1
HUTCHINSON TECHNOLOG	COM	44840710	10,894	443,019	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN	COM	44845110	115	15,027	SH	DEFINED	1
HYDRIL	COM	44877410	8,157	258,951	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	6,478	766,662	SH	DEFINED	1,2
HYPERION SOLUTIONS C	COM	44914M10	34,733	794,435	SH	DEFINED	1,2,5
IBERIABANK CORP	COM	45082810	6,670	112,833	SH	DEFINED	1,2,5
IBIS TECHNOLOGY CORP	COM	45090910	64	10,457	SH	DEFINED	1
ICICI BK LTD	ADR	45104G10	466	38,497	SH	DEFINED	1,2
ICO INC NEW	COM	44929310	125	55,500	SH	DEFINED	1
ICOS CORP	COM	44929510	17,994	603,010	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	1,041	113,600	SH	DEFINED	1
ICU MED INC	COM	44930G10	6,382	190,330	SH	DEFINED	1,2
IDACORP INC	COM	45110710	28,320	1,048,897	SH	DEFINED	1,2,5,6,9
IDENTIX INC	COM	45190610	10,444	1,398,071	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	30,601	890,865	SH	DEFINED	1,2,5
IDEXX LABS INC	COM	45168D10	26,757	425,124	SH	DEFINED	1,2,5,7
IDT CORP	COM	44894710	8,509	471,961	SH	DEFINED	1,2,5
IDT CORP	CL B	44894730	2,266	122,858	SH	DEFINED	1,2
IDX SYS CORP	COM	44949110	10,317	323,510	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	2,546	214,676	SH	DEFINED	1,2
Page Total			7,544,089				

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

32 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
IGATE CORP	COM	45169U10	1,214	304,978 SH		DEFINED	1,2
IGI INC	COM	44957510	63	26,800 SH		DEFINED	1
IHOP CORP	COM	44962310	12,029	336,392 SH		DEFINED	1,2
II VI INC	COM	90210410	5,409	176,419 SH		DEFINED	1,2
IKON OFFICE SOLUTION	COM	45171310	260,000	22,667,806 SH		DEFINED	1,2,5,6
ILEX ONCOLOGY INC	COM	45192310	15,112	604,702 SH		DEFINED	1,2,5
ILLINOIS TOOL WKS IN	COM	45230810	804,624	8,391,111 SH		DEFINED	1,2,5,6,7,8,13,14
ILLUMINA INC	COM	45232710	1,893	299,074 SH		DEFINED	1,2
IMAGE ENTMT INC	COM NEW	45243920	55	15,000 SH		DEFINED	1
IMAGISTICS INTERNATI	COM	45247T10	16,280	459,881 SH		DEFINED	1,2,5
I-MANY INC	COM	44973Q10	35	28,997 SH		DEFINED	1
IMATION CORP	COM	45245A10	32,832	770,523 SH		DEFINED	1,2,5,9
IMC GLOBAL INC	COM	44966910	29,504	2,201,805 SH		DEFINED	1,2,5,9
IMCLONE SYS INC	COM	45245W10	56,175	654,791 SH		DEFINED	1,2,5
IMCO RECYCLING INC	COM	44968110	2,336	176,687 SH		DEFINED	1,2
IMMERSION CORP	COM	45252110	78	16,024 SH		DEFINED	1
IMMTECH INTL INC	COM	45251910	128	10,400 SH		DEFINED	1
IMMUCOR INC	COM	45252610	13,932	428,005 SH		DEFINED	1,2
IMMUNICON CORP DEL	COM	45260A10	206	26,300 SH		DEFINED	1
IMMUNOGEN INC	COM	45253H10	3,966	653,323 SH		DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	3,488	716,254 SH		DEFINED	1,2,5
IMPAC MED SYS INC	COM	45255A10	161	11,000 SH		DEFINED	1
IMPAC MTG HLDGS INC	COM	45254P10	30,869	1,370,715 SH		DEFINED	1,2,5
IMPAX LABORATORIES I	COM	45256B10	14,201	732,784 SH		DEFINED	1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	239	14,125 SH		DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	974	20,804 SH		DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	543	12,382 SH		DEFINED	1
IMS HEALTH INC	COM	44993410	168,386	7,183,698 SH		DEFINED	1,2,5,6,7,8,13,14
INAMED CORP	COM	45323510	22,794	362,788 SH		DEFINED	1,2,5,9
INCO LTD	COM	45325840	1,232	35,642 SH		DEFINED	1
INCYTE CORP	COM	45337C10	8,217	1,075,527 SH		DEFINED	1,2,5
INDEPENDENCE CMNTY B	COM	45341410	39,111	1,074,473 SH		DEFINED	1,2,5,9
INDEPENDENCE HLDG CO	COM NEW	45344030	1,595	46,518 SH		DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	6,281	216,975 SH		DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	7,351	289,391 SH		DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,817	620,618 SH		DEFINED	1,2,5
INDIA FD INC	COM	45408910	2,070	96,372 SH		DEFINED	7
INDUS INTL INC	COM	45578L10	59	28,100 SH		DEFINED	1
INDYMAC BANCORP INC	COM	45660710	24,403	772,257 SH		DEFINED	1,2,5,9
INERGY L P	UNIT LTD P	45661510	235	9,800 SH		DEFINED	1
INET TECHNOLOGIES IN	COM	45662V10	4,459	357,565 SH		DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	1,933	142,100 SH		DEFINED	1
INFINITY PPTY & CAS	COM	45665Q10	9,932	300,972 SH		DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	2,588	191,712 SH		DEFINED	1,2
INFOCUS CORP	COM	45665B10	5,478	644,470 SH		DEFINED	1,2,5
INFONET SVCS CORP	CL B	45666T10	1,829	1,045,271 SH		DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	9,120	1,195,314 SH		DEFINED	1,2,5
INFORMATION HLDGS IN	COM	45672710	5,881	214,887 SH		DEFINED	1,2

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

INFOSPACE INC	COM NEW	45678T20	26,595	699,120	SH	DEFINED	1,2
INFOSYS TECHNOLOGIES	SPONSORED	45678810	1,447	15,524	SH	DEFINED	1,2
INFOUSA INC NEW	COM	45681830	5,245	517,272	SH	DEFINED	1,2
INFRA SOURCE SVCS INC	COM	45684P10	991	80,800	SH	DEFINED	1
ING GROUP N V	SPONSORED	45683710	23,823	1,005,190	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	284,520	4,165,130	SH	DEFINED	1,2,5,6,7,8 13,14
INGLES MKTS INC	CL A	45703010	1,664	148,986	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	18,725	1,294,033	SH	DEFINED	1,2,5
Page Total			1,996,124				

33 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	OR SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
INKINE PHARMACEUTICA	COM	45721410	2,151	555,836	SH	DEFINED	1,2
INNKEEPERS USA TR	COM	4576J010	8,024	778,287	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	43	11,700	SH	DEFINED	1
INNOTRAC CORP	COM	45767M10	100	11,400	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	1,603	82,141	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	95	20,683	SH	DEFINED	1
INPUT/OUTPUT INC	COM	45765210	6,972	841,014	SH	DEFINED	1,2
INSIGHT COMMUNICATIO	CL A	45768V10	6,873	742,174	SH	DEFINED	1,2,5
INSIGHT ENTERPRISES	COM	45765U10	14,475	815,039	SH	DEFINED	1,2,5
INSIGNIA SYS INC	COM	45765Y10	19	12,600	SH	DEFINED	1
INSITUMFORM TECHNOLOG	CL A	45766710	6,085	374,014	SH	DEFINED	1,2
INSMED INC	COM NEW	45766920	75	33,500	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	7,578	453,204	SH	DEFINED	1,2
INSTINET GROUP INC	COM	45775010	7,093	1,343,384	SH	DEFINED	1,2,5
INSURANCE AUTO AUCTI	COM	45787510	2,521	148,323	SH	DEFINED	1,2,5
INTAC INTL	COM	45811T10	616	50,143	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	6,070	274,779	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	18,757	531,817	SH	DEFINED	1,2
INTEGRAL SYS INC MD	COM	45810H10	171	10,610	SH	DEFINED	1
INTEGRATED ALARM SVC	COM	45890M10	109	20,130	SH	DEFINED	1
INTEGRATED CIRCUIT S	COM	45811K20	24,748	911,211	SH	DEFINED	1,2,5,9
INTEGRATED DEVICE TE	COM	45811810	34,743	2,510,326	SH	DEFINED	1,2,5,9
INTEGRATED ELECTRICA	COM	45811E10	4,708	584,881	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	6,679	547,002	SH	DEFINED	1,2,5
INTEL CORP	COM	45814010	5,662,207	205,152,416	SH	DEFINED	1,2,5,6,7,8 13,14
INTELIDATA TECHNOLOG	COM	45814T10	78	117,688	SH	DEFINED	1,5
INTELLIGROUP INC	COM	45816A10	104	20,017	SH	DEFINED	1
INTELLISYNC CORP	COM	45817610	147	51,210	SH	DEFINED	1,5
INTER PARFUMS INC	COM	45833410	1,380	66,170	SH	DEFINED	1,2
INTER TEL INC	COM	45837210	16,740	670,423	SH	DEFINED	1,2
INTERACTIVE DATA COR	COM	45840J10	10,267	589,380	SH	DEFINED	1,2,5
INTERCEPT INC	COM	45845L10	4,473	273,063	SH	DEFINED	1,2,5
INTERCHANGE FINL SVC	COM	45844710	4,396	176,680	SH	DEFINED	1,2
INTERCONTINENTAL HOT	SPONSORED	45857310	339	31,462	SH	DEFINED	1
INTERDIGITAL COMMUNI	COM	45866A10	16,584	881,650	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	6,598	753,174	SH	DEFINED	1,2,5
INTERGRAPH CORP	COM	45868310	18,443	713,177	SH	DEFINED	1,2,5

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

INTERLAND INC	COM NEW	45872720	34	12,187	SH	DEFINED	1
INTERMAGNETICS GEN C	COM	45877110	10,193	299,519	SH	DEFINED	1,2
INTERMET CORP	COM	45881K10	99	23,323	SH	DEFINED	1
INTERMUNE INC	COM	45884X10	6,581	426,786	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	2,653	2,192,975	SH	DEFINED	1,2
INTERNATIONAL BANC SH	COM	45904410	17,586	433,694	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	11,367,144	128,952,289	SH	DEFINED	1,2,5,6,7,8 13,14
INTERNATIONAL FLAVOR	COM	45950610	100,671	2,691,748	SH	DEFINED	1,2,5,6,7,8 13,14
INTERNATIONAL GAME T	COM	45990210	405,415	10,502,980	SH	DEFINED	1,2,5,6,7,8 13,14
INTERNATIONAL RECTIF	COM	46025410	37,191	897,906	SH	DEFINED	1,2,5,9
INTERNATIONAL SHIPHO	COM NEW	46032120	159	10,700	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	25,616	526,652	SH	DEFINED	1,2,5,9
INTERNATIONAL STL GR	COM	46037710	5,685	191,105	SH	DEFINED	1,2
INTERNET CAP GROUP I	COM NEW	46059C20	4,085	530,541	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	10,992	716,572	SH	DEFINED	1,2,5
INTERPUBLIC GROUP CO	COM	46069010	154,713	11,268,226	SH	DEFINED	1,2,5,6,7,8 13,14
INTERSECTIONS INC	COM	46098130	1,974	82,300	SH	DEFINED	1
INTERSIL CORP	CL A	46069S10	39,686	1,832,222	SH	DEFINED	1,2,5,9
INTERSTATE BAKERIES	COM	46072H10	16,207	1,493,701	SH	DEFINED	1,2,5,9
Page Total			18,108,750				

34 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
INTERVIDEO INC	COM	46114Y10	1,062	82,090	SH	DEFINED	1,2	
INTERVOICE INC NEW	COM	46114210	6,538	569,984	SH	DEFINED	1,2,5	
INTERWOVEN INC	COM NEW	46114T50	6,375	631,236	SH	DEFINED	1,2,5	
INTEVAC INC	COM	46114810	1,797	202,551	SH	DEFINED	1,2	
INTL PAPER CO	COM	46014610	1,442,521	32,271,174	SH	DEFINED	1,2,5,6,7,8 13,14	
INTRADO INC	COM	46117A10	4,544	282,411	SH	DEFINED	1,2	
INTRAWARE INC	COM	46118M10	48	26,776	SH	DEFINED	1	
INTROGEN THERAPEUTIC	COM	46119F10	117	27,500	SH	DEFINED	1	
INTUIT	COM	46120210	229,594	5,951,110	SH	DEFINED	1,2,5,6,7,8 13,14	
INTUITIVE SURGICAL I	COM NEW	46120E60	9,005	473,926	SH	DEFINED	1,2	
INVACARE CORP	COM	46120310	19,291	431,380	SH	DEFINED	1,2,5	
INVERESK RESH GROUP	COM	46123810	14,207	460,681	SH	DEFINED	1,2	
INVERNESS MED INNOVA	COM	46126P10	4,708	214,971	SH	DEFINED	1,2,5	
INVESTMENT TECHNOLOG	COM	46145F10	9,569	748,189	SH	DEFINED	1,2,5	
INVESTORS FINL SERVI	COM	46191510	46,100	1,057,817	SH	DEFINED	1,2,5,9	
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,751	650,418	SH	DEFINED	1,2,5	
INVISION TECHNOLOGIE	COM	46185110	14,378	288,127	SH	DEFINED	1,2,5	
INVITROGEN CORP	COM	46185R10	90,818	1,261,542	SH	DEFINED	1,2,5,7,8,9 13,14	
IOMEGA CORP	COM NEW	46203030	4,842	867,714	SH	DEFINED	1,2,5	
IONICS INC	COM	46221810	8,490	300,537	SH	DEFINED	1,2	
IPASS INC	COM	46261V10	6,396	603,964	SH	DEFINED	1,2	

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

IPAYMENT INC	COM	46262E10	6,214	151,564	SH	DEFINED	1,2
IPC HLDGS LTD	ORD	G4933P10	205	5,548	SH	DEFINED	1,5
IRELAND BK	SPONSORED	46267Q10	664	12,326	SH	DEFINED	1
IRON MTN INC PA	COM	46284610	37,992	787,239	SH	DEFINED	1,2,5
IRSA INVERSIONES Y R	GLOBL DEP	45004720	87	11,793	SH	DEFINED	1,7
IRVINE SENSORS CORP	COM NEW	46366450	26	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	16,714	633,118	SH	DEFINED	1,2
ISCO INTL INC	COM	46426P10	17	41,922	SH	DEFINED	1
ISHARES TR	MSCI EMERG	46428723	8,899	55,055	SH	DEFINED	7
ISHARES TR	RUSSELL100	46428759	5,015	83,500	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	4,481	780,629	SH	DEFINED	1,2,5
ISLAND PAC INC	COM	46447810	15	23,500	SH	DEFINED	1
ISLE OF CAPRI CASINO	COM	46459210	4,981	285,432	SH	DEFINED	1,2,5
ISOLAGEN INC	COM	46488N10	2,069	201,313	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	692	66,189	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	49,938	1,248,457	SH	DEFINED	1,2,5,7,8,9
ITC DELTACOM INC	COM NEW	45031T40	415	74,491	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	3,120	77,218	SH	DEFINED	1,2
ITRON INC	COM	46574110	10,857	473,264	SH	DEFINED	1,2
ITT EDUCATIONAL SERV	COM	45068B10	41,310	1,086,539	SH	DEFINED	1,2,5,9
ITT INDS INC IND	COM	45091110	865,121	10,423,140	SH	DEFINED	1,2,5,6,7,8 13,14
IVAX CORP	COM	46582310	56,437	2,352,532	SH	DEFINED	1,2,5,7,9
IVAX DIAGNOSTICS INC	COM	45070W10	303	47,400	SH	DEFINED	1
IVILLAGE INC	COM	46588H10	2,063	324,920	SH	DEFINED	1,2
IXIA	COM	45071R10	4,398	448,346	SH	DEFINED	1,2
IXYS CORP	COM	46600W10	2,156	273,575	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	5,926	145,139	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	150	18,800	SH	DEFINED	1
J JILL GROUP INC	COM	46618910	7,573	321,030	SH	DEFINED	1,2,5
J P MORGAN CHASE & C	COM	46625H10	2,719,111	70,134,400	SH	DEFINED	1,2,5,6,7,8 13,14
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	8,924	321,004	SH	DEFINED	1,2
JABIL CIRCUIT INC	COM	46631310	138,196	5,488,340	SH	DEFINED	1,2,5,6,7,8 13,14
JACK IN THE BOX INC	COM	46636710	25,094	844,905	SH	DEFINED	1,2,5
JACLYN INC	COM	46977210	114	21,900	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	119	19,600	SH	DEFINED	1
Page Total			5,956,550				

35 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
JACOBS ENGR GROUP IN	COM	46981410	29,182	741,038	SH	DEFINED	1,2,5,9
JACUZZI BRANDS INC	COM	46986510	9,883	1,226,218	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	8,601	413,721	SH	DEFINED	1,2
JANUS CAP GROUP INC	COM	47102X10	105,052	6,370,663	SH	DEFINED	1,2,5,6,7,9
JARDEN CORP	COM	47110910	20,803	578,025	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	6,173	468,700	SH	DEFINED	1,2
JDS UNIPHASE CORP	COM	46612J10	152,061	40,121,519	SH	DEFINED	1,2,5,6,7,8 13,14
JEFFERIES GROUP INC	COM	47231910	21,619	699,199	SH	DEFINED	1,2,5,9

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

JEFFERSON PILOT CORP	COM	47507010	198,881	3,914,983	SH	DEFINED	1,2,5,6,7,8 13,14
JETBLUE AWYS CORP	COM	47714310	37,885	1,289,498	SH	DEFINED	1,2,5,6,9
JLG INDS INC	COM	46621010	9,878	711,129	SH	DEFINED	1,2,5
JMAR TECHNOLOGIES IN	COM	46621210	125	63,400	SH	DEFINED	1
JO-ANN STORES INC	COM	47758P30	11,758	399,930	SH	DEFINED	1,2
JOHNSON & JOHNSON	COM	47816010	7,526,462	135,124,993	SH	DEFINED	1,2,5,6,7,8 13,14
JOHNSON CTLS INC	COM	47836610	279,065	5,227,894	SH	DEFINED	1,2,5,6,7,8 13,14
JONES APPAREL GROUP	COM	48007410	170,123	4,309,082	SH	DEFINED	1,2,5,6,7,8 13,14
JONES LANG LASALLE I	COM	48020Q10	13,824	510,112	SH	DEFINED	1,2,5
JOS A BANK CLOTHIERS	COM	48083810	4,028	128,319	SH	DEFINED	1,2,5
JOULE INC	COM	48110910	27	16,800	SH	DEFINED	1
JOURNAL COMMUNICATIO	CL A	48113010	5,486	291,357	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	12,291	614,529	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	23,777	794,145	SH	DEFINED	1,2,5
JUNIPER NETWORKS INC	COM	48203R10	171,740	6,989,808	SH	DEFINED	1,2,5,7,8,9 13,14
JUNO LTG INC	COM NEW	48204720	407	11,400	SH	DEFINED	1
JUPITERMEDIA CORP	COM	48207D10	2,609	184,112	SH	DEFINED	1,2
K FED BANCORP	COM	48246S10	317	24,900	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	13,737	594,945	SH	DEFINED	1,2,5
K2 INC	COM	48273210	8,234	524,429	SH	DEFINED	1,2
KADANT INC	COM	48282T10	6,511	281,487	SH	DEFINED	1,2
KAMAN CORP	CL A	48354810	5,097	364,296	SH	DEFINED	1,2
KANA SOFTWARE INC	COM NEW	48360030	58	24,474	SH	DEFINED	1
KANEB PIPE LINE PART	SR PREF UN	48416910	264	5,762	SH	DEFINED	1,5
KANEB SERVICES LLC	COM	48417310	701	24,848	SH	DEFINED	1,2,5
KANSAS CITY LIFE INS	COM	48483610	2,764	65,664	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	16,519	1,065,750	SH	DEFINED	1,2,5,6
KATY INDS INC	COM	48602610	113	23,204	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	20,956	677,542	SH	DEFINED	1,2,5
KB HOME	COM	48666K10	135,053	1,967,845	SH	DEFINED	1,2,5,6,9,1
KCS ENERGY INC	COM	48243420	9,712	729,104	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	20,338	1,485,634	SH	DEFINED	1,2,5,9
KEITH COMPANIES INC	COM	48753910	150	10,330	SH	DEFINED	1
KEITHLEY INSTRS INC	COM	48758410	4,788	216,159	SH	DEFINED	1,2
KELLOGG CO	COM	48783610	445,618	10,647,992	SH	DEFINED	1,2,5,6,7,8 13,14
KELLWOOD CO	COM	48804410	26,181	601,179	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	12,529	420,439	SH	DEFINED	1,2,5,6,9
KEMET CORP	COM	48836010	20,258	1,657,771	SH	DEFINED	1,2,5,9
KENNAMETAL INC	COM	48917010	30,802	672,522	SH	DEFINED	1,2,5,9
KENSEY NASH CORP	COM	49005710	7,541	218,587	SH	DEFINED	1,2
KENT FINL SVCS INC	COM NEW	49056020	69	30,000	SH	DEFINED	1
KERR MCGEE CORP	COM	49238610	402,919	7,493,378	SH	DEFINED	1,2,5,6,7,8 13,14
KERYX BIOPHARMACEUTI	COM	49251510	2,963	234,075	SH	DEFINED	1,2
KEY ENERGY SVCS INC	COM	49291410	20,352	2,155,983	SH	DEFINED	1,2,5
KEY TRONICS CORP	COM	49314410	176	47,600	SH	DEFINED	1
KEYCORP NEW	COM	49326710	375,251	12,554,414	SH	DEFINED	1,2,5,6,7,8 13,14
KEYNOTE SYS INC	COM	49330810	3,688	268,199	SH	DEFINED	1,2
KEYSPAN CORP	COM	49337W10	184,846	5,036,667	SH	DEFINED	1,2,5,6,7,8 13,14
Page Total			10,600,246				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
KEYSTONE AUTOMOTIVE	COM	49338N10	5,488	196,776	SH		DEFINED	1,2
KEYSTONE PPTY TR COR	COM	49359610	14,477	602,440	SH		DEFINED	1,2,3,5
KFORCE INC	COM	49373210	2,903	307,555	SH		DEFINED	1,2,5
KFX INC	COM	48245L10	3,973	521,425	SH		DEFINED	1,2
KILROY RLTY CORP	COM	49427F10	27,980	820,516	SH		DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	7,620	516,580	SH		DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	996,348	15,123,678	SH		DEFINED	1,2,5,6,7,8 13,14
KIMCO REALTY CORP	COM	49446R10	94,059	2,067,221	SH		DEFINED	1,2,3,5,7,8 14
KINDER MORGAN ENERGY	UT LTD PAR	49455010	1,228	30,186	SH		DEFINED	1,2,5
KINDER MORGAN INC KA	COM	49455P10	227,000	3,828,631	SH		DEFINED	1,2,5,6,7,8 13,14
KINDER MORGAN MANAGE	SHS	49455U10	1,843	50,122	SH		DEFINED	1,5
KINDRED HEALTHCARE I	COM	49458010	11,311	429,260	SH		DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	11,198	224,411	SH		DEFINED	1,2
KING PHARMACEUTICALS	COM	49558210	71,412	6,236,876	SH		DEFINED	1,2,5,6,9,1
KINROSS GOLD CORP	COM NEW	49690220	197	35,496	SH		DEFINED	1,5
KINTERA INC	COM	49720P50	493	47,265	SH		DEFINED	1,2
KIRBY CORP	COM	49726610	14,587	374,993	SH		DEFINED	1,2,5
KIRKLANDS INC	COM	49749810	1,833	153,645	SH		DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	266,011	5,387,024	SH		DEFINED	1,2,5,6,7,8 13,14
KMART HLDG CORPORATI	COM	49878010	30,575	425,829	SH		DEFINED	1,2,5
KNBT BANCORP INC	COM	48292110	7,482	448,040	SH		DEFINED	1,2
KNIGHT RIDDER INC	COM	49904010	161,724	2,246,161	SH		DEFINED	1,2,5,6,7,8 13,14
KNIGHT TRADING GROUP	COM	49906310	18,003	1,796,680	SH		DEFINED	1,2,5
KNIGHT TRANSN INC	COM	49906410	13,117	456,572	SH		DEFINED	1,2,5
KNOLOGY INC	COM	49918380	138	27,700	SH		DEFINED	1
KOHL'S CORP	COM	50025510	374,471	8,856,929	SH		DEFINED	1,2,5,6,7,8 13,14
KOMAG INC	COM NEW	50045320	9,576	685,481	SH		DEFINED	1,2,5
KONINKLIJKE AHOLD N	SPON ADR N	50046730	256	32,284	SH		DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,027	74,506	SH		DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	10,117	322,414	SH		DEFINED	4
KOPIN CORP	COM	50060010	6,251	1,223,211	SH		DEFINED	1,2,5
KOREA ELECTRIC PWR	SPONSORED	50063110	534	58,312	SH		DEFINED	1
KORN FERRY INTL	COM NEW	50064320	12,655	653,323	SH		DEFINED	1,2,5,9
KOS PHARMACEUTICALS	COM	50064810	7,678	232,890	SH		DEFINED	1,2
KOSAN BIOSCIENCES IN	COM	50064W10	2,710	343,013	SH		DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	288,868	9,118,299	SH		DEFINED	1,2,5,7,8,9 13,14
KRAMONT RLTY TR	COM SH BEN	50075Q10	5,796	362,229	SH		DEFINED	1,2,5
KRISPY KREME DOUGHNU	COM	50101410	20,867	1,093,105	SH		DEFINED	1,2,5,9
KROGER CO	COM	50104410	411,628	22,616,914	SH		DEFINED	1,2,5,6,7,8 13,14
KROLL INC	COM	50104910	23,689	642,325	SH		DEFINED	1,2,5
KRONOS INC	COM	50105210	28,274	686,252	SH		DEFINED	1,2,5
KRONOS WORLDWIDE INC	COM	50105F10	2,673	78,167	SH		DEFINED	1,2
K-SWISS INC	CL A	48268610	9,275	458,951	SH		DEFINED	1,2
KT CORP	SPONSORED	48268K10	6,804	377,152	SH		DEFINED	1,2,5

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

KULICKE & SOFFA INDS	COM	50124210	10,228	933,189	SH	DEFINED	1,2,5
KVH INDS INC	COM	48273810	2,695	210,068	SH	DEFINED	1,2
KYOCERA CORP	ADR	50155620	570	6,647	SH	DEFINED	1
KYPHON INC	COM	50157710	9,728	345,221	SH	DEFINED	1,2,5
L-3 COMMUNICATIONS H	COM	50242410	116,905	1,750,073	SH	DEFINED	1,2,5,9
LA BARGE INC	COM	50247010	208	27,500	SH	DEFINED	1
LA JOLLA PHARMACEUTI	COM	50345910	121	49,889	SH	DEFINED	1,5
LA QUINTA CORP	PAIRED CTF	50419U20	26,044	3,100,508	SH	DEFINED	1,2,5
LA Z BOY INC	COM	50533610	15,329	852,572	SH	DEFINED	1,2,5
LABONE INC NEW	COM	50540L10	10,899	342,960	SH	DEFINED	1,2,5
LABOR READY INC	COM NEW	50540I20	12,013	775,013	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540R40	76,864	1,936,119	SH	DEFINED	1,2,5,7,8,9 13,14
Page Total			3,496,752				

37 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
LABRANCHE & CO INC	COM	50544710	15,132	1,797,159	SH	DEFINED	1,2,5,9
LACLEDE GROUP INC	COM	50559710	8,956	326,745	SH	DEFINED	1,2,5
LACROSSE FOOTWEAR IN	COM	50568810	115	14,400	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	372	16,501	SH	DEFINED	1
LAFARGE NORTH AMERIC	COM	50586210	27,113	626,156	SH	DEFINED	1,2,5,13
LAIDLAW INTL INC	COM	50730R10	19,845	1,531,236	SH	DEFINED	1,2
LAKELAND BANCORP INC	COM	51163710	2,832	176,122	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	2,696	80,472	SH	DEFINED	1,2
LAKELAND INDS INC	COM	51179510	207	8,624	SH	DEFINED	1
LAKES ENTMNT INC	COM	51206P10	2,766	239,070	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	49,174	1,834,868	SH	DEFINED	1,2,5,9
LAMAR ADVERTISING CO	CL A	51281510	38,059	877,952	SH	DEFINED	1,2,5
LAMSON & SESSIONS CO	COM	51369610	151	18,800	SH	DEFINED	1
LAN CHLE S A	SPONSORED	50172310	217	11,233	SH	DEFINED	1,7
LANCASTER COLONY COR	COM	51384710	27,078	650,299	SH	DEFINED	1,2,5,9
LANCE INC	COM	51460610	7,139	463,541	SH	DEFINED	1,2
LANCER CORP	COM	51461410	88	14,078	SH	DEFINED	1
LANDAMERICA FINL GRO	COM	51493610	19,148	491,859	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	7,807	174,820	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	178	25,961	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	10,573	353,721	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	34,622	654,860	SH	DEFINED	1,2,5
LANNET INC	COM	51601210	1,023	68,085	SH	DEFINED	1,2
LANTRONIX INC	COM	51654810	42	33,609	SH	DEFINED	1
LARGE SCALE BIOLOGY	COM	51705310	14	10,239	SH	DEFINED	1
LASALLE HOTEL PPTYS	COM SH BEN	51794210	20,103	823,882	SH	DEFINED	1,2,3,5
LASERSCOPE	COM	51808110	7,084	257,143	SH	DEFINED	1,2
LATTICE SEMICONDUCTO	COM	51841510	15,807	2,254,964	SH	DEFINED	1,2,5,9
LAUDER ESTEE COS INC	CL A	51843910	105,068	2,153,916	SH	DEFINED	1,2,5,6,7,8 13,14
LAUREATE EDUCATION I	COM	51861310	18,974	496,184	SH	DEFINED	1,2,5,9
LAWSON PRODS INC	COM	52077610	5,568	145,941	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078010	11,371	1,606,065	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	1,829	110,518	SH	DEFINED	1,2

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

LAZARE KAPLAN INTL I	COM	52107810	124	14,711	SH	DEFINED	1
LCA-VISION INC	COM PAR \$.	50180330	4,151	142,497	SH	DEFINED	1,2
LCC INTERNATIONAL IN	CL A	50181010	76	15,575	SH	DEFINED	1
LEAPFROG ENTERPRISES	CL A	52186N10	11,458	576,078	SH	DEFINED	1,2,5
LEAR CORP	COM	52186510	92,234	1,563,550	SH	DEFINED	1,2,5,7,8,9,13,14
LEARNING TREE INTL I	COM	52201510	2,528	174,211	SH	DEFINED	1,2
LECG CORP	COM	52323410	2,567	148,283	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	1,096	60,855	SH	DEFINED	1,2
LEE ENTERPRISES INC	COM	52376810	30,874	643,077	SH	DEFINED	1,2,5,6,9
LEGG MASON INC	COM	52490110	116,391	1,278,880	SH	DEFINED	1,2,5,7,8,9,13,14
LEGGETT & PLATT INC	COM	52466010	148,188	5,548,035	SH	DEFINED	1,2,5,6,7,8,13,14
LEHMAN BROS HLDGS IN	COM	52490810	3,862,413	51,327,743	SH	DEFINED	1,2,5,6,7,8,13,14
LENNAR CORP	CL A	52605710	99,133	2,216,749	SH	DEFINED	1,2,5,7,8,9,13,14
LENNOX INTL INC	COM	52610710	14,348	792,718	SH	DEFINED	1,2,5
LESCO INC OHIO	COM	52687210	140	10,390	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	37,594	756,422	SH	DEFINED	1,2,5,7,9
LEVEL 3 COMMUNICATIO	COM	52729N10	30,581	8,712,424	SH	DEFINED	1,2,5,7,8,9,13,14
LEVITT CORP	CL A	52742P10	6,108	237,122	SH	DEFINED	1,2,5
LEXAR MEDIA INC	COM	52886P10	6,992	1,046,717	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	7,137	910,326	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	14,160	711,219	SH	DEFINED	1,2,5
LEXMARK INTL NEW	CL A	52977110	423,299	4,385,150	SH	DEFINED	1,2,5,6,7,8,13,14
LIBBEY INC	COM	52989810	5,963	214,799	SH	DEFINED	1,2
Page Total			5,378,707				

38 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
LIBERTY CORP S C	COM	53037010	12,841	273,514	SH	DEFINED	1,2,5
LIBERTY MEDIA CORP N	COM SER A	53071810	314,119	34,940,884	SH	DEFINED	1,2,5,7,8,9,13,14
LIBERTY MEDIA INTL I	COM SER A	53071910	64,261	1,732,102	SH	DEFINED	1,2,5,7,8,9
LIBERTY PPTY TR	SH BEN INT	53117210	72,775	1,809,861	SH	DEFINED	1,2,3,5,7,8
LIFECCELL CORP	COM	53192710	4,182	372,381	SH	DEFINED	1,2
LIFECORE BIOMEDICAL	COM	53218710	66	10,705	SH	DEFINED	1
LIFELINE SYS INC	COM	53219210	8,973	379,262	SH	DEFINED	1,2
LIFEPOINT HOSPITALS	COM	53219L10	26,781	719,528	SH	DEFINED	1,2,5,9
LIFEPOINT INC	COM	53215R10	11	27,200	SH	DEFINED	1
LIFETIME HOAN CORP	COM	53192610	1,921	84,300	SH	DEFINED	1,2
LIGAND PHARMACEUTICA	CL B	53220K20	19,043	1,095,692	SH	DEFINED	1,2,5
LIGHTBRIDGE INC	COM	53222610	274	48,930	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	2,222,321	31,788,314	SH	DEFINED	1,2,5,6,7,8,13,14
LIMITED BRANDS INC	COM	53271610	242,050	12,943,839	SH	DEFINED	1,2,5,6,7,8,13,14

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

LIN TV CORP	CL A	53277410	8,924	420,961 SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	59,342	1,805,904 SH	DEFINED	1,2,5,7,8,9 13,14
LINCOLN ELEC HLDGS I	COM	53390010	18,012	528,365 SH	DEFINED	1,2,5
LINCOLN NATL CORP IN	COM	53418710	242,752	5,137,603 SH	DEFINED	1,2,5,6,7,8 13,14
LINDSAY MFG CO	COM	53555510	4,723	196,612 SH	DEFINED	1,2,5
LINEAR TECHNOLOGY CO	COM	53567810	358,555	9,084,247 SH	DEFINED	1,2,5,6,7,8 13,14
LINENS N THINGS INC	COM	53567910	21,008	716,768 SH	DEFINED	1,2,5
LIONBRIDGE TECHNOLOG	COM	53625210	4,368	571,044 SH	DEFINED	1,2
LIPID SCIENCES INC A	COM	53630P10	78	17,800 SH	DEFINED	1
LIQUIDMETAL TECHNOLO	COM	53634X10	87	61,000 SH	DEFINED	1
LITHIA MTRS INC	CL A	53679710	10,028	404,698 SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	15,729	370,880 SH	DEFINED	1,2
LIVEPERSON INC	COM	53814610	105	35,045 SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	115,880	3,220,670 SH	DEFINED	1,2,5,6,7,8 13,14
LKQ CORP	COM	50188920	3,514	188,934 SH	DEFINED	1,2
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,084	65,381 SH	DEFINED	1
LMI AEROSPACE INC	COM	50207910	19	14,400 SH	DEFINED	1
LNR PPTY CORP	COM	50194010	15,818	291,577 SH	DEFINED	1,2,5
LOCKHEED MARTIN CORP	COM	53983010	4,402,403	84,531,545 SH	DEFINED	1,2,5,6,7,8 13,14
LODGENET ENTMT CORP	COM	54021110	2,969	179,936 SH	DEFINED	1,2
LOEWS CORP	COM	54042410	298,344	4,975,711 SH	DEFINED	1,2,5,6,7,9
LOEWS CORP	CAROLNA GP	54042420	9,917	403,944 SH	DEFINED	1,2,5
LOGIC DEVICES INC	COM	54140210	53	34,500 SH	DEFINED	1
LOGICVISION INC	COM	54140W10	35	12,400 SH	DEFINED	1
LO-JACK CORP	COM	53945110	145	16,442 SH	DEFINED	1
LONE STAR STEAKHOUSE	COM	54230710	15,507	570,308 SH	DEFINED	1,2
LONE STAR TECHNOLOGI	COM	54231210	12,071	437,987 SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	11,791	493,960 SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	15,010	1,019,029 SH	DEFINED	1,2,5,9
LOOKSMART LTD	COM	54344210	2,803	1,291,661 SH	DEFINED	1,2
LORUS THERAPEUTICS I	COM	54419110	11	17,700 SH	DEFINED	1
LOUDEYE CORP	COM	54575410	36	22,700 SH	DEFINED	1
LOUISIANA PAC CORP	COM	54634710	147,217	6,224,813 SH	DEFINED	1,2,5,6,9,1
LOWES COS INC	COM	54866110	3,323,567	63,245,813 SH	DEFINED	1,2,5,6,7,8 13,14
LSB INDS INC	COM	50216010	142	20,248 SH	DEFINED	1
LSI INDS INC	COM	50216C10	3,280	285,249 SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	86,077	11,296,253 SH	DEFINED	1,2,5,6,7,8 13,14
LTC PPTYS INC	COM	50217510	6,506	391,929 SH	DEFINED	1,2,5
LTX CORP	COM	50239210	12,672	1,172,240 SH	DEFINED	1,2,5,9
LUBRIZOL CORP	COM	54927110	97,568	2,664,343 SH	DEFINED	1,2,5,9
LUBYS INC	COM	54928210	214	30,921 SH	DEFINED	1,2
LUCENT TECHNOLOGIES	COM	54946310	470,079	124,359,521 SH	DEFINED	1,2,5,6,7,8 13,14
Page Total			12,789,060			

39 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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

NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	DISCRETION	OTHER MANAG
LUFKIN INDS INC	COM	54976410	3,048	95,321	SH	DEFINED	1,2
LUMINENT MTG CAP INC	COM	55027830	6,228	519,014	SH	DEFINED	1,2
LUMINEX CORP DEL	COM	55027E10	4,083	405,876	SH	DEFINED	1,2,5
LYDALL INC DEL	COM	55081910	146	14,986	SH	DEFINED	1
LYNCH INTERACTIVE CO	COM	55114610	208	6,100	SH	DEFINED	1,2
LYON WILLIAM HOMES	COM	55207410	6,863	74,473	SH	DEFINED	1,2
LYONDELL CHEMICAL CO	COM	55207810	34,385	1,977,275	SH	DEFINED	1,2,5,9
M & F WORLDWIDE CORP	COM	55254110	1,951	142,444	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	248,691	2,848,699	SH	DEFINED	1,2,5,6,7,8 13,14
M D C HLDGS INC	COM	55267610	13,981	219,790	SH	DEFINED	1,2,5
M/I HOMES INC	COM	55305B10	7,898	194,520	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	3,420	124,411	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	16,235	479,613	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	43,742	913,769	SH	DEFINED	1,2,3,5
MAC-GRAY CORP	COM	55415310	69	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	48,601	1,174,513	SH	DEFINED	1,2,3,5,9
MACROCHEM CORP DEL	COM	55590310	15	10,400	SH	DEFINED	1
MACROMEDIA INC	COM	55610010	22,913	933,311	SH	DEFINED	1,2,5,9
MACRONIX INTL LTD	SPONSORED	55610310	52	16,729	SH	DEFINED	1
MACROVISION CORP	COM	55590410	23,189	926,451	SH	DEFINED	1,2,5,9
MADDEN STEVEN LTD	COM	55626910	5,214	261,115	SH	DEFINED	1,2,5
MAF BANCORP INC	COM	55261R10	18,586	435,474	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	13,394	400,433	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,044	20,530	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	8,079	420,102	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	3,562	603,746	SH	DEFINED	1,2
MAGNA INTL INC	CL A	55922240	2,044	23,994	SH	DEFINED	1
MAGNETEK INC	COM	55942410	2,319	278,055	SH	DEFINED	1,2
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	10,756	1,036,240	SH	DEFINED	1,2,5
MAGUIRE PPTYS INC	COM	55977510	19,116	771,755	SH	DEFINED	1,2,3,5
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	200	9,853	SH	DEFINED	1
MAIN STR BKS INC NEW	COM	56034R10	5,870	208,891	SH	DEFINED	1,2,5
MAINSOURCE FINANCIAL	COM	56062Y10	3,336	164,335	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	227	27,861	SH	DEFINED	1
MANAGEMENT NETWORK G	COM	56169310	3,856	1,548,695	SH	DEFINED	1
MANDALAY RESORT GROU	COM	56256710	62,955	917,172	SH	DEFINED	1,2,5,7,9
MANHATTAN ASSOCS INC	COM	56275010	16,919	547,895	SH	DEFINED	1,2,5
MANITOWOC INC	COM	56357110	26,744	790,080	SH	DEFINED	1,2,5
MANNATECH INC	COM	56377110	1,089	113,416	SH	DEFINED	1,2
MANNING GREG AUCTION	COM	56382310	1,204	78,712	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	83,767	2,563,251	SH	DEFINED	1,2,5,6,9,1
MANPOWER INC	COM	56418H10	109,150	2,149,896	SH	DEFINED	1,2,5,7,8,9 13,14
MANTECH INTL CORP	CL A	56456310	4,258	226,837	SH	DEFINED	1,2
MANUFACTURED HOME CM	COM	56468210	13,947	420,203	SH	DEFINED	1,2,3,5
MANUGISTICS GROUP IN	COM	56501110	3,668	1,111,423	SH	DEFINED	1,2,5
MANULIFE FINL CORP	COM	56501R10	12,805	316,165	SH	DEFINED	1,5,7,13
MAPICS INC	COM	56491010	3,570	338,058	SH	DEFINED	1,2
MAPINFO CORP	COM	56510510	2,886	272,286	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	485,303	12,825,137	SH	DEFINED	1,2,5,6,7,8 13,14
MARCHEX INC	CL B	56624R10	299	26,720	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	8,324	482,566	SH	DEFINED	1,2
MARIMBA INC	COM	56781Q10	2,303	283,237	SH	DEFINED	1
MARINE PRODS CORP	COM	56842710	2,914	157,109	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	4,194	146,236	SH	DEFINED	1,2
MARISA CHRISTINA INC	COM	57026810	27	21,200	SH	DEFINED	1
MARKEL CORP	COM	57053510	22,983	82,821	SH	DEFINED	1,2,5

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

Page Total

1,452,631

40 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
MARKETWATCH COM INC	COM	57061910	1,320	112,844 SH		DEFINED	1,2
MARLIN BUSINESS SVCS	COM	57115710	375	24,972 SH		DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	351,199	7,040,886 SH		DEFINED	1,2,5,6,7,8 13,14
MARSH & MCLENNAN COS	COM	57174810	1,867,279	41,147,616 SH		DEFINED	1,2,5,6,7,8 13,14
MARSHALL & ILSLEY CO	COM	57183410	233,878	5,983,065 SH		DEFINED	1,2,5,6,7,8 13,14
MARSHALL EDWARDS INC	COM	57232230	337	45,331 SH		DEFINED	1,2
MARTEK BIOSCIENCES C	COM	57290110	14,839	264,179 SH		DEFINED	1,2,5
MARTEN TRANS LTD	COM	57307510	2,123	113,834 SH		DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	1,595	177,246 SH		DEFINED	1,2
MARTIN MARIETTA MATL	COM	57328410	55,851	1,259,884 SH		DEFINED	1,2,5,9
MARVEL ENTERPRISES I	COM	57383M10	14,914	764,022 SH		DEFINED	1,2,5
MARVELL TECHNOLOGY G	ORD	G5876H10	18,697	700,244 SH		DEFINED	1,5,7,8,9,1 13,14
MASCO CORP	COM	57459910	409,969	13,148,447 SH		DEFINED	1,2,5,6,7,8 13,14
MASSEY ENERGY CORP	COM	57620610	23,257	824,425 SH		DEFINED	1,2,5
MASTEC INC	COM	57632310	1,755	323,202 SH		DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	676	63,458 SH		DEFINED	1,2
MATRIA HEALTHCARE IN	COM NEW	57681720	3,800	151,576 SH		DEFINED	1,2,5
MATRITECH INC	COM	57681810	87	66,800 SH		DEFINED	1,5
MATRIX SVC CO	COM	57685310	2,588	282,860 SH		DEFINED	1,2
MATRIXONE INC	COM	57685P30	5,035	728,605 SH		DEFINED	1,2,5
MATRIX INITIATIVES	COM	57685L10	112	11,024 SH		DEFINED	1
MATSUSHITA ELEC INDL	ADR	57687920	1,245	86,716 SH		DEFINED	1
MATTEL INC	COM	57708110	222,703	12,202,921 SH		DEFINED	1,2,5,6,7,8 13,14
MATTHEWS INTL CORP	CL A	57712810	16,882	512,510 SH		DEFINED	1,2,5
MATTSON TECHNOLOGY I	COM	57722310	6,375	530,362 SH		DEFINED	1,2
MAUI LD & PINEAPPLE	COM	57734510	1,425	41,901 SH		DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	18,618	708,996 SH		DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	485,165	9,255,339 SH		DEFINED	1,2,5,6,7,8 13,14
MAXIM PHARMACEUTICAL	COM	57772M10	3,321	344,159 SH		DEFINED	1,2,5
MAXIMUS INC	COM	57793310	10,532	297,020 SH		DEFINED	1,2,5
MAXTOR CORP	COM NEW	57772920	15,070	2,272,991 SH		DEFINED	1,2,5
MAXWELL SHOE INC	CL A	57776610	6,479	278,766 SH		DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	1,750	135,665 SH		DEFINED	1,2
MXYGEN INC	COM	57777610	4,348	411,364 SH		DEFINED	1,2
MAY DEPT STORES CO	COM	57777810	254,086	9,242,859 SH		DEFINED	1,2,5,6,7,8 13,14
MAYTAG CORP	COM	57859210	54,486	2,223,025 SH		DEFINED	1,2,5,6,7,8 13,14
MB FINANCIAL INC NEW	COM	55264U10	12,813	348,094 SH		DEFINED	1,2
MBIA INC	COM	55262C10	245,105	4,291,048 SH		DEFINED	1,2,5,6,7,8

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

MBNA CORP	COM	55262L10	988,336	38,322,461	SH	DEFINED	13,14 1,2,5,6,7,8 13,14
MBT FINL CORP	COM	57887710	4,032	221,044	SH	DEFINED	1,2
MCCLATCHY CO	CL A	57948910	14,383	205,027	SH	DEFINED	1,2,5
MCCORMICK & CO INC	COM NON VT	57978020	129,201	3,800,036	SH	DEFINED	1,2,5,6,7,8 13,14
MCDATA CORP	CL B	58003110	67	13,038	SH	DEFINED	1,2
MCDATA CORP	CL A	58003120	11,580	2,152,369	SH	DEFINED	1,2,5,9
MCDERMOTT INTL INC	COM	58003710	1,037	102,024	SH	DEFINED	1,2,5
MCDONALDS CORP	COM	58013510	1,168,441	44,940,028	SH	DEFINED	1,2,5,6,7,8 13,14
MCG CAPITAL CORP	COM	58047P10	7,027	456,908	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	5,201	140,748	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	448,912	5,862,770	SH	DEFINED	1,2,5,6,7,8 13,14
MCKESSON CORP	COM	58155Q10	277,547	8,084,669	SH	DEFINED	1,2,5,6,7,8 13,14
MCLEODUSA INC	CL A	58226670	80	167,196	SH	DEFINED	1,5
MCMORAN EXPLORATION	COM	58241110	3,373	216,517	SH	DEFINED	1,2
MDU RES GROUP INC	COM	55269010	35,214	1,465,424	SH	DEFINED	1,2,5,9
MEADE INSTRUMENTS CO	COM	58306210	42	13,281	SH	DEFINED	1
MEADOWBROOK INS GROU	COM	58319P10	85	15,953	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	179,118	6,094,515	SH	DEFINED	1,2,5,6,7,8 13,14
Page Total			7,643,764				

41 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
MEASUREMENT SPECIALT	COM	58342110	2,961	137,092	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	183	30,618	SH	DEFINED	1
MEDALLION FINL CORP	COM	58392810	158	19,850	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	9,046	1,240,860	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	1,248	62,425	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	316,522	8,440,582	SH	DEFINED	1,2,5,6,7,8 13,14
MEDIA GEN INC	CL A	58440410	21,515	335,028	SH	DEFINED	1,2,5,6,9
MEDIACOM COMMUNICATI	CL A	58446K10	6,929	886,015	SH	DEFINED	1,2,5
MEDIALINK WORLDWIDE	COM	58445P10	40	11,152	SH	DEFINED	1
MEDICAL ACTION INDS	COM	58449L10	2,064	112,190	SH	DEFINED	1,2
MEDICAL STAFFING NET	COM	58463F10	1,393	216,287	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	21,857	716,383	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	29,541	739,449	SH	DEFINED	1,2,5
MEDICORE INC	COM	58493110	79	25,300	SH	DEFINED	1
MEDIMMUNE INC	COM	58469910	167,482	7,160,416	SH	DEFINED	1,2,5,6,7,8 13,14
MEDIS TECHNOLOGIES L	COM	58500P10	3,084	190,120	SH	DEFINED	1,2
MEDQUIST INC	COM	58494910	5,228	456,626	SH	DEFINED	1,2
MEDSOURCE TECHNOLOGI	COM	58505Y10	1,521	214,219	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,803,603	37,019,766	SH	DEFINED	1,2,5,6,7,8 13,14

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

MELLON FINL CORP	COM	58551A10	355,753	12,129,331	SH	DEFINED	1,2,5,6,7,8 13,14
MEMBERWORKS INC	COM	58600210	5,416	182,838	SH	DEFINED	1,2
MEMC ELECTR MATLS IN	COM	55271510	12,687	1,284,123	SH	DEFINED	1,2
MENS WEARHOUSE INC	COM	58711810	14,304	542,039	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	25,650	748,019	SH	DEFINED	1,2,5
MENTOR GRAPHICS CORP	COM	58720010	20,494	1,324,754	SH	DEFINED	1,2,5,8,9,1
MERCANTILE BANK CORP	COM	58737610	3,672	100,744	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	65,468	1,398,300	SH	DEFINED	1,2,5,7,8,9 13,14
MERCK & CO INC	COM	58933110	3,591,053	75,601,111	SH	DEFINED	1,2,5,6,7,8 13,14
MERCURY COMPUTER SYS	COM	58937810	11,285	455,036	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	36,440	733,933	SH	DEFINED	1,2,5
MERCURY INTERACTIVE	COM	58940510	130,165	2,612,175	SH	DEFINED	1,2,5,6,7,8 13,14
MEREDITH CORP	COM	58943310	68,681	1,249,657	SH	DEFINED	1,2,5,6,9,1
MERGE TECHNOLOGIES I	COM	58998110	1,839	125,668	SH	DEFINED	1,2
MERIDIAN BIOSCIENCE	COM	58958410	2,227	201,037	SH	DEFINED	1
MERIDIAN GOLD INC	COM	58997510	1,829	140,996	SH	DEFINED	1,2
MERIDIAN RESOURCE CO	COM	58977Q10	5,512	794,252	SH	DEFINED	1,2,5
MERISTAR HOSPITALITY	COM	58984Y10	11,967	1,749,615	SH	DEFINED	1,2,3,5
MERIT MED SYS INC	COM	58988910	8,170	512,839	SH	DEFINED	1,2
MERITAGE CORP	COM	59001A10	10,842	157,586	SH	DEFINED	1,2,5
MERIX CORP	COM	59004910	2,569	226,553	SH	DEFINED	1,2
MERRILL LYNCH & CO I	COM	59018810	5,140,646	95,232,416	SH	DEFINED	1,2,5,6,7,8 13,14
MESA AIR GROUP INC	COM	59047910	3,972	491,006	SH	DEFINED	1,2
MESTEK INC	COM	59082910	505	30,396	SH	DEFINED	1,2
METAL MGMT INC	COM NEW	59109720	4,466	225,460	SH	DEFINED	1,2
METALS USA INC	COM NEW	59132420	4,919	275,084	SH	DEFINED	1,2
METASOLV INC	COM	59139P10	101	35,579	SH	DEFINED	1
METHANEX CORP	COM	59151K10	176	13,280	SH	DEFINED	1,9
METHODE ELECTRS INC	COM	59152020	9,520	734,010	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	756,740	21,108,496	SH	DEFINED	1,2,5,6,7,8 13,14
METRIS COS INC	COM	59159810	5,671	652,599	SH	DEFINED	1,2,5
METRO GOLDWYN MAYER	COM	59161010	10,164	840,011	SH	DEFINED	1,2,5
METRO ONE TELECOMMUN	COM	59163F10	75	50,935	SH	DEFINED	1,5
METROCALL HLDGS INC	COM	59164X10	5,010	74,780	SH	DEFINED	1,2
METROLOGIC INSTRS IN	COM	59167610	3,062	153,545	SH	DEFINED	1,2
METTLER TOLEDO INTER	COM	59268810	23,872	485,795	SH	DEFINED	1,2,5
MFA MTG INVTS INC	COM	55272X10	10,306	1,157,965	SH	DEFINED	1,2
Page Total				12,759,680			

42 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
MGE ENERGY INC	COM	55277P10	9,883	302,880	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	21,437	793,672	SH	DEFINED	1,2,5
MGIC INVT CORP WIS	COM	55284810	260,832	3,438,335	SH	DEFINED	1,2,5,6,7,8 13,14

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

MGM MIRAGE	COM	55295310	34,422	733,322	SH	DEFINED	1,2,5
MGP INGREDIENTS INC	COM	55302G10	1,671	43,192	SH	DEFINED	1,2
MICHAELS STORES INC	COM	59408710	83,316	1,514,840	SH	DEFINED	1,2,5,9
MICREL INC	COM	59479310	16,369	1,347,247	SH	DEFINED	1,2,5,9
MICRO THERAPEUTICS I	COM	59500W10	609	145,066	SH	DEFINED	1,2
MICROCHIP TECHNOLOGY	COM	59501710	123,660	3,920,741	SH	DEFINED	1,2,5,7,8,9 13,14
MICROMUSE INC	COM	59509410	7,549	1,128,330	SH	DEFINED	1,2,5
MICRON TECHNOLOGY IN	COM	59511210	256,414	16,748,157	SH	DEFINED	1,2,5,6,7,8 13,14
MICROS SYS INC	COM	59490110	15,630	325,831	SH	DEFINED	1,2
MICROSEMI CORP	COM	59513710	15,885	1,117,850	SH	DEFINED	1,2,5
MICROSOFT CORP	COM	59491810	9,248,452	323,825,362	SH	DEFINED	1,2,5,6,7,8 13,14
MICROSTRATEGY INC	CL A NEW	59497240	13,535	316,970	SH	DEFINED	1,2,5
MICROTEK MEDICAL HLD	COM	59515B10	2,875	561,508	SH	DEFINED	1,2,5
MICROTUNE INC DEL	COM	59514P10	71	15,248	SH	DEFINED	1,2
MICROVISION INC WASH	COM	59496010	2,030	241,610	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	16,834	444,288	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	6,940	398,871	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	3,256	59,607	SH	DEFINED	1,2
MIDDLESEX WATER CO	COM	59668010	3,095	159,432	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	4,079	137,569	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	8,854	376,612	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	6,840	593,729	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	54	12,889	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	3,826	171,570	SH	DEFINED	1,2
MILACRON INC	COM	59870910	2,628	656,953	SH	DEFINED	1,2,5,6
MILLENNIUM CELL INC	COM	60038B10	47	24,978	SH	DEFINED	1
MILLENNIUM CHEMICALS	COM	59990310	16,894	975,426	SH	DEFINED	1,2
MILLENNIUM PHARMACEU	COM	59990210	69,197	5,014,275	SH	DEFINED	1,2,5,7,8,9 13,14
MILLER HERMAN INC	COM	60054410	31,353	1,083,381	SH	DEFINED	1,2,5,6,9
MILLICOM INTL CELLUL	SHS NEW	L6388F11	276	12,637	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	72,493	1,286,027	SH	DEFINED	1,2,5,6,7,9
MILLS CORP	COM	60114810	48,167	1,031,421	SH	DEFINED	1,2,3,5
MIM CORP	COM	55304410	227	26,110	SH	DEFINED	1
MINDSPEED TECHNOLOGI	COM	60268210	7,790	1,570,581	SH	DEFINED	1,2,5
MINE SAFETY APPLIANC	COM	60272010	10,912	323,799	SH	DEFINED	1,2
MINERALS TECHNOLOGIE	COM	60315810	65,897	1,136,158	SH	DEFINED	1,2,5,9
MIPS TECHNOLOGIES IN	COM	60456710	3,027	494,566	SH	DEFINED	1,2
MISSION RESOURCES CO	COM	60510910	2,711	475,656	SH	DEFINED	1,2
MISSION WEST PPTYS I	COM	60520310	3,475	286,940	SH	DEFINED	1,2,5
MITCHELLS & BUTLERS	SPONS ADR	60668M20	114	22,208	SH	DEFINED	1
MITSUBISHI TOKYO FIN	SPONSORED	60681610	2,742	292,601	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	297	1,968	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	10,608	464,856	SH	DEFINED	1,2,5
MMO2 PLC	ADR	55309W10	519	30,908	SH	DEFINED	1
MOBILE MINI INC	COM	60740F10	6,230	219,300	SH	DEFINED	1,2,5
MOBILE TELESYSTEMS O	SPONSORED	60740910	13,476	110,457	SH	DEFINED	1,2,4,7
MOBILITY ELECTRONICS	COM	60741U10	2,394	283,307	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	82	13,540	SH	DEFINED	1
MOCON INC	COM	60749410	88	10,400	SH	DEFINED	1
MODEM MEDIA INC	CL A	60753310	187	35,700	SH	DEFINED	1
MODINE MFG CO	COM	60782810	17,474	548,626	SH	DEFINED	1,2,5,6,9
MODTECH HLDGS INC	COM	60783C10	82	10,567	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	67,361	918,605	SH	DEFINED	1,2,5,7,8,9 13,14

Page Total

10,625,167

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
MOLDFLOW CORP	COM	60850710	1,469	135,500	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	4,852	272,905	SH	DEFINED	1,2
MOLEX INC	COM	60855410	144,242	4,496,326	SH	DEFINED	1,2,5,6,7,9
MOLEX INC	CL A	60855420	1,587	58,191	SH	DEFINED	1,5,7
MOLINA HEALTHCARE IN	COM	60855R10	4,909	128,572	SH	DEFINED	1,2
MONACO COACH CORP	COM	60886R10	22,664	804,561	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	1,465	103,900	SH	DEFINED	1
MONDAVI ROBERT CORP	CL A	60920010	6,211	167,775	SH	DEFINED	1,2
MONOLITHIC SYS TECHN	COM	60984210	2,730	362,587	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	5,426	223,650	SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	355,050	9,222,068	SH	DEFINED	1,2,5,6,7,8,13,14
MONSTER WORLDWIDE IN	COM	61174210	71,498	2,779,864	SH	DEFINED	1,2,5,6,9,1
MONTEREY PASTA CO	COM	61257010	39	10,800	SH	DEFINED	1
MONTPELIER RE HOLDIN	SHS	G6218510	249	7,134	SH	DEFINED	1,5
MONY GROUP INC	COM	61533710	29,179	932,234	SH	DEFINED	1,2,5,9
MOODYS CORP	COM	61536910	277,235	4,287,587	SH	DEFINED	1,2,5,6,7,8,13,14
MOOG INC	CL A	61539420	14,516	391,173	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	4,839,721	91,713,495	SH	DEFINED	1,2,5,6,7,8,13,14
MORGAN STANLEY INDIA	COM	61745C10	1,941	96,329	SH	DEFINED	7
MOTOROLA INC	COM	62007610	1,295,502	70,986,413	SH	DEFINED	1,2,5,6,7,8,13,14
MOVADO GROUP INC	COM	62458010	5,066	293,690	SH	DEFINED	1,2
MOVIE GALLERY INC	COM	62458110	15,835	809,970	SH	DEFINED	1,2
MPS GROUP INC	COM	55340910	27,177	2,242,341	SH	DEFINED	1,2,5,9
MRO SOFTWARE INC	COM	55347W10	7,958	584,712	SH	DEFINED	1,2,5
MRV COMMUNICATIONS I	COM	55347710	4,743	1,730,883	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	10,375	315,934	SH	DEFINED	1,2,5
MSC SOFTWARE CORP	COM	55353110	3,453	385,854	SH	DEFINED	1,2,5
MTC TECHNOLOGIES INC	COM	55377A10	2,855	110,520	SH	DEFINED	1,2
MTI TECHNOLOGY CORP	COM	55390310	52	28,200	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	3,948	360,509	SH	DEFINED	1,2,5
MTS SYS CORP	COM	55377710	10,621	452,902	SH	DEFINED	1,2
MUELLER INDS INC	COM	62475610	19,328	539,901	SH	DEFINED	1,2,5
MULTIMEDIA GAMES INC	COM	62545310	10,624	396,112	SH	DEFINED	1,2,5
MURPHY OIL CORP	COM	62671710	87,651	1,189,293	SH	DEFINED	1,2,5,9
MYERS INDS INC	COM	62846410	4,724	335,029	SH	DEFINED	1,2
MYKROLIS CORP	COM	62852P10	10,074	578,287	SH	DEFINED	1,2,5
MYLAN LABS INC	COM	62853010	151,223	7,467,806	SH	DEFINED	1,2,5,6,7,9
MYOGEN INC	COM	62856E10	439	56,710	SH	DEFINED	1,2
MYRIAD GENETICS INC	COM	62855J10	7,499	502,588	SH	DEFINED	1,2,5
NABI BIOPHARMACEUTIC	COM	62951910	13,787	969,551	SH	DEFINED	1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	155,854	3,446,571	SH	DEFINED	1,2,5,6,7,8,13,14
NACCO INDS INC	CL A	62957910	8,363	88,027	SH	DEFINED	1,2
NANOGEN INC	COM	63007510	2,492	368,055	SH	DEFINED	1,2
NANOPHASE TCHNOLOGIE	COM	63007910	101	13,500	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	580	78,000	SH	DEFINED	1,2
NARA BANCORP INC	COM	63080P10	5,210	304,150	SH	DEFINED	1,2,5

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

NASB FINL INC	COM	62896810	2,268	53,743	SH	DEFINED	1,2
NASH FINCH CO	COM	63115810	4,816	192,394	SH	DEFINED	1,2
NASSDA CORP	COM	63172M10	115	27,800	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	167	21,700	SH	DEFINED	1,2
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,086	10,413	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,749	176,178	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	339	74,425	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	742,338	21,203,599	SH	DEFINED	1,2,5,6,7,8,13,14
NATIONAL COMMERCE FI	COM	63545P10	110,452	3,398,514	SH	DEFINED	1,2,5,7,8,9,13,14
NATIONAL FINL PARTNE	COM	63607P20	17,173	486,896	SH	DEFINED	1,2
Page Total			8,531,020				

44 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
NATIONAL FUEL GAS CO	COM	63618010	32,616	1,304,649	SH	DEFINED	1,2,5,9
NATIONAL GRID TRANSC	SPONSORED	63627410	539	13,758	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	14,239	523,690	SH	DEFINED	1,2
NATIONAL HEALTH REAL	COM	63590510	266	15,700	SH	DEFINED	1,2,5
NATIONAL HEALTHCARE	COM	63590610	3,085	110,145	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	27,546	898,722	SH	DEFINED	1,2,5,9
NATIONAL PENN BANCSH	COM	63713810	10,832	364,207	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	3,520	85,379	SH	DEFINED	1,2,5
NATIONAL PROCESSING	COM	63722910	4,486	156,037	SH	DEFINED	1,2
NATIONAL SEMICONDUCT	COM	63764010	247,688	11,263,664	SH	DEFINED	1,2,5,6,7,8,13,14
NATIONAL WESTN LIFE	CL A	63852210	6,094	39,690	SH	DEFINED	1,2
NATIONAL-OILWELL INC	COM	63707110	35,730	1,134,652	SH	DEFINED	1,2,5,9
NATIONWIDE FINL SVCS	CL A	63861210	65,802	1,749,591	SH	DEFINED	1,2,5,10,12
NATIONWIDE HEALTH PP	COM	63862010	20,358	1,077,119	SH	DEFINED	1,2,5
NATROL INC	COM	63878910	30	10,774	SH	DEFINED	1
NATURAL ALTERNATIVES	COM NEW	63884230	121	14,200	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	476	12,500	SH	DEFINED	1
NATURES SUNSHINE PRO	COM	63902710	2,889	202,906	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	70	10,900	SH	DEFINED	1
NAUTILUS GROUP INC	COM	63910B10	9,295	476,427	SH	DEFINED	1,2,5
NAVARRÉ CORP	COM	63920810	4,128	286,851	SH	DEFINED	1,2
NAVIGANT CONSULTING	COM	63935N10	15,246	711,113	SH	DEFINED	1,2
NAVIGANT INTL INC	COM	63935R10	3,625	203,749	SH	DEFINED	1,2
NAVIGATORS GROUP INC	COM	63890410	4,893	169,381	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	65,288	1,684,413	SH	DEFINED	1,2,5,6,9,1
NBC CAP CORP	COM	62872910	3,057	113,276	SH	DEFINED	1,2,5
NBT BANCORP INC	COM	62877810	11,561	517,496	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	18,615	633,390	SH	DEFINED	1,2,5
NCI BUILDING SYS INC	COM	62885210	11,534	354,361	SH	DEFINED	1,2
NCO GROUP INC	COM	62885810	11,853	444,114	SH	DEFINED	1,2
NCR CORP NEW	COM	62886E10	139,335	2,809,742	SH	DEFINED	1,2,5,6,7,9
NDCHEALTH CORP	COM	63948010	14,491	624,609	SH	DEFINED	1,2,5
NEC CORP	ADR	62905020	545	75,970	SH	DEFINED	1
NEIGHBORCARE INC	COM	64015Y10	17,530	559,513	SH	DEFINED	1,2,5

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

NEIMAN MARCUS GROUP	CL A	64020420	34,505	620,038	SH	DEFINED	1,2,5,9
NEKTAR THERAPEUTICS	COM	64026810	15,834	793,295	SH	DEFINED	1,2,5
NELNET INC	CL A	64031N10	2,254	127,010	SH	DEFINED	1,2
NELSON THOMAS INC	COM	64037610	8,056	354,286	SH	DEFINED	1,2,5
NEOFORMA COM INC	COM NEW	64047550	1,439	118,539	SH	DEFINED	1,2
NEOMAGIC CORP	COM	64049710	39	13,400	SH	DEFINED	1
NEON SYS INC	COM	64050910	38	10,500	SH	DEFINED	1
NEOPHARM INC	COM	64091910	2,659	257,383	SH	DEFINED	1,2
NEORX CORP	COM PAR \$0	64052030	88	35,448	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	187	22,486	SH	DEFINED	1
NEOWARE SYS INC	COM	64065P10	1,292	156,200	SH	DEFINED	1,5
NET PERCEPTIONS INC	COM	64107U10	8	11,252	SH	DEFINED	1
NET2PHONE	COM	64108N10	2,409	531,772	SH	DEFINED	1,2
NETBANK INC	COM	64093310	9,083	831,021	SH	DEFINED	1,2,5
NETEGRITY INC	COM	64110P10	4,399	520,003	SH	DEFINED	1,2,5
NETFLIX COM INC	COM	64110L10	12,090	335,824	SH	DEFINED	1,2,5
NETGEAR INC	COM	64111Q10	3,078	286,307	SH	DEFINED	1,2
NETIQ CORP	COM	64115P10	18,456	1,398,192	SH	DEFINED	1,2,5
NETOPIA INC	COM	64114K10	182	27,627	SH	DEFINED	1
NETRATINGS INC	COM	64116M10	2,889	177,367	SH	DEFINED	1,2
NETSCOUT SYS INC	COM	64115T10	1,978	300,195	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	206,134	9,574,247	SH	DEFINED	1,2,5,6,7,8 13,14

Page Total

1,134,481

45 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MANAG
NETWORK ENGINES INC	COM	64121A10	86	31,456	SH	DEFINED 1
NETWORK EQUIP TECHNO	COM	64120810	3,015	369,495	SH	DEFINED 1,2
NEUROBIOLOGICAL TECH	COM	64124W10	76	20,402	SH	DEFINED 1
NEUROCRINE BIOSCIENC	COM	64125C10	18,016	347,463	SH	DEFINED 1,2,5
NEUROGEN CORP	COM	64124E10	2,260	301,802	SH	DEFINED 1,2
NEW BRUNSWICK SCIENT	COM	64287610	152	24,511	SH	DEFINED 1,2
NEW CENTURY FINANCIA	COM	64352D10	57,100	1,219,560	SH	DEFINED 1,2,5
NEW FRONTIER MEDIA I	COM	64439810	134	15,757	SH	DEFINED 1
NEW HORIZONS WORLDWI	COM	64552610	141	23,563	SH	DEFINED 1
NEW JERSEY RES	COM	64602510	17,849	429,275	SH	DEFINED 1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	44,004	1,883,719	SH	DEFINED 1,2,3,5,9
NEW YORK CMNTY BANCO	COM	64944510	82,244	4,189,701	SH	DEFINED 1,2,5,7,8,9 13,14
NEW YORK TIMES CO	CL A	65011110	206,006	4,607,608	SH	DEFINED 1,2,5,6,7,8 13,14
NEWALLIANCE BANCShar	COM	65020310	11,052	791,686	SH	DEFINED 1,2
NEWCASTLE INVT CORP	COM	65105M10	14,243	475,551	SH	DEFINED 1,2
NEWELL RUBBERMAID IN	COM	65122910	183,030	7,788,511	SH	DEFINED 1,2,5,6,7,8 13,14
NEWFIELD EXPL CO	COM	65129010	48,022	861,530	SH	DEFINED 1,2,5,9
NEWMONT MINING CORP	COM	65163910	486,088	12,540,969	SH	DEFINED 1,2,5,6,7,8 13,14
NEWPARK RES INC	COM PAR \$.	65171850	8,267	1,333,355	SH	DEFINED 1,2
NEWPORT CORP	COM	65182410	12,308	761,154	SH	DEFINED 1,2,5,9

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

NEWS CORP LTD	ADR NEW	65248770	7,544	212,988	SH	DEFINED	1,4
NEWS CORP LTD	SP ADR PFD	65248780	95,076	2,891,613	SH	DEFINED	1,5
NEWTEK BUSINESS SVCS	COM	65252610	52	13,800	SH	DEFINED	1
NEXEN INC	COM	65334H10	543	13,923	SH	DEFINED	1
NEXSTAR BROADCASTING	CL A	65336K10	783	70,510	SH	DEFINED	1,2
NEXTEL COMMUNICATION	CL A	65332V10	839,059	31,472,598	SH	DEFINED	1,2,5,6,7,8 13,14
NEXTEL PARTNERS INC	CL A	65333F10	23,410	1,470,472	SH	DEFINED	1,2,5
NIC INC	COM	62914B10	3,323	464,823	SH	DEFINED	1,2
NICOR INC	COM	65408610	52,841	1,555,507	SH	DEFINED	1,2,5,6,9,1
NII HLDGS INC	CL B NEW	62913F20	16,244	482,171	SH	DEFINED	1,2
NIKE INC	CL B	65410610	509,290	6,723,301	SH	DEFINED	1,2,5,6,7,8 13,14
NIKU CORP	COM NEW	65411370	126	11,073	SH	DEFINED	1
NISOURCE INC	COM	65473P10	203,257	9,857,254	SH	DEFINED	1,2,5,6,7,8 13,14
NISSAN MOTORS	SPONSORED	65474440	10,567	472,582	SH	DEFINED	1,2
NITROMED INC	COM	65479850	348	57,429	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	2,143	147,816	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	5,030	681,615	SH	DEFINED	1,2
NMT MED INC	COM	62929410	48	12,700	SH	DEFINED	1
NN INC	COM	62933710	2,648	208,362	SH	DEFINED	1,2
NOBEL LEARNING CMNTY	COM	65488910	124	17,933	SH	DEFINED	1
NOBLE CORPORATION	SHS	G6542210	129,702	3,423,132	SH	DEFINED	1,2,5,6,7,8 13,14
NOBLE ENERGY INC	COM	65504410	39,732	779,052	SH	DEFINED	1,2,5,9
NOBLE INTL LTD	COM	65505310	1,751	70,678	SH	DEFINED	1,2
NOKIA CORP	SPONSORED	65490220	6,666	458,440	SH	DEFINED	1,2
NOLAND CO	COM	65528610	406	9,550	SH	DEFINED	1
NOMURA HLDGS INC	SPONSORED	65535H20	17,744	1,186,891	SH	DEFINED	1,2
NORANDA INC	COM	65542210	368	21,450	SH	DEFINED	7
NORDSON CORP	COM	65566310	25,037	577,292	SH	DEFINED	1,2,5,9
NORDSTROM INC	COM	65566410	136,447	3,202,223	SH	DEFINED	1,2,5,6,7,9
NORFOLK SOUTHERN COR	COM	65584410	291,761	11,001,563	SH	DEFINED	1,2,5,6,7,8 13,14
NORTEL NETWORKS CORP	COM	65656810	2,351	471,200	SH	DEFINED	1,5
NORTH AMERN GALVANZN	COM	65686Y10	52	26,300	SH	DEFINED	1
NORTH AMERN SCIENTIF	COM	65715D10	84	10,000	SH	DEFINED	1
NORTH AMERN TECH GRO	COM NEW	65719320	11	15,700	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	176,735	4,644,816	SH	DEFINED	1,2,5,6,7,8 13,14
NORTH PITTSBURGH SYS	COM	66156210	5,691	283,850	SH	DEFINED	1,2
Page Total			3,801,090				

46 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ INVESTMENT DISCRETION	OTHER MANAG
NORTHEAST UTILS	COM	66439710	41,476	2,130,228	SH	DEFINED 1,2,5,7,9
NORTHERN BORDER PART	UNIT LTD P	66478510	313	7,825	SH	DEFINED 1,5
NORTHERN STS FINL CO	COM	66575110	320	11,800	SH	DEFINED 1
NORTHERN TR CORP	COM	66585910	246,173	5,822,445	SH	DEFINED 1,2,5,6,7,8 13,14

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

NORTHFIELD LABS INC	COM	66613510	2,658	186,406	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	1,121,750	20,889,193	SH	DEFINED	1,2,5,6,7,8,13,14
NORTHWEST AIRLS CORP	CL A	66728010	90,698	8,156,265	SH	DEFINED	1,2,5
NORTHWEST BANCORP IN	COM	66732810	5,634	246,020	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	13,966	457,893	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	1,834	104,400	SH	DEFINED	1
NOVA CHEMICALS CORP	COM	66977W10	516	17,821	SH	DEFINED	1,5,7
NOVAMED INC DEL	COM	66986W10	40	11,552	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	31,199	701,091	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	14,201	374,111	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	7,011	264,568	SH	DEFINED	1,2
NOVAVAX INC	COM	67000210	105	19,500	SH	DEFINED	1
NOVELL INC	COM	67000610	77,657	9,255,944	SH	DEFINED	1,2,5,6,9,13,14
NOVELLUS SYS INC	COM	67000810	133,858	4,257,557	SH	DEFINED	1,2,5,6,7,8,13,14
NOVEN PHARMACEUTICAL	COM	67000910	9,845	447,077	SH	DEFINED	1,2
NOVO-NORDISK A S	ADR	67010020	833	16,037	SH	DEFINED	1
NOVOSTE CORP	COM	67010C10	42	15,184	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	11,921	567,670	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	17,706	713,959	SH	DEFINED	1,2
NS GROUP INC	COM	62891610	4,207	255,904	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	35,049	732,017	SH	DEFINED	1,2,5,7,9
NTL INC DEL	COM	62940M10	52,274	907,219	SH	DEFINED	1,2,5,7,8,9,13,14
NTT DOCOMO INC	SPONS ADR	62942M20	11,484	634,148	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	151	16,740	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	20,822	822,366	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	66996710	215	47,041	SH	DEFINED	1
NUCO2 INC	COM	62942810	1,526	77,732	SH	DEFINED	1,2
NUCOR CORP	COM	67034610	190,393	2,480,364	SH	DEFINED	1,2,5,6,7,8,13,14
NUI CORP	COM	62943110	4,001	274,058	SH	DEFINED	1,2
NUTRACEUTICAL INTL C	COM	67060Y10	1,924	90,285	SH	DEFINED	1,2
NUVASIVE INC	COM	67070410	339	31,000	SH	DEFINED	1
NUVEEN INVTS INC	CL A	67090F10	10,262	382,918	SH	DEFINED	1,2,5
NUVELO INC	COM NEW	67072M30	3,300	343,008	SH	DEFINED	1,2
NVE CORP	COM NEW	62944520	237	5,921	SH	DEFINED	1
NVIDIA CORP	COM	67066G10	89,920	4,392,785	SH	DEFINED	1,2,5,6,7,8,13,14
NVR INC	COM	62944T10	72,234	149,182	SH	DEFINED	1,2,5
NYFIX INC	COM	67071210	207	42,360	SH	DEFINED	1,5
NYMAGIC INC	COM	62948410	2,706	102,498	SH	DEFINED	1,2
O CHARLEYS INC	COM	67082310	5,634	327,776	SH	DEFINED	1,2
O I CORP	COM	67084110	129	14,300	SH	DEFINED	1
O REILLY AUTOMOTIVE	COM	68609110	30,152	667,085	SH	DEFINED	1,2,5,9
OAK HILL FINL INC	COM	67133710	271	8,601	SH	DEFINED	1
OAKLEY INC	COM	67366210	6,938	536,179	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	679,623	14,038,893	SH	DEFINED	1,2,5,6,7,8,13,14
OCEANEERING INTL INC	COM	67523210	21,887	639,037	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP	COM	67523410	3,213	134,143	SH	DEFINED	1,2
OCTEL CORP	COM	67572710	8,691	330,073	SH	DEFINED	1,2,5
OCULAR SCIENCES INC	COM	67574410	11,512	302,960	SH	DEFINED	1,2
OCWEN FINL CORP	COM	67574610	8,865	736,275	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	10,904	579,362	SH	DEFINED	1,2,5
ODYSSEY RE HLDGS COR	COM	67612W10	3,787	157,800	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	153,068	8,546,487	SH	DEFINED	1,2,5,6,7,8,13,14
Page Total			3,275,678				

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

47 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
OFFSHORE LOGISTICS I	COM	67625510	8,865	315,250	SH		DEFINED	1,2
OGE ENERGY CORP	COM	67083710	39,478	1,549,976	SH		DEFINED	1,2,5,6,9
OHIO CAS CORP	COM	67724010	23,399	1,162,408	SH		DEFINED	1,2,5,9
OIL STS INTL INC	COM	67802610	6,416	419,342	SH		DEFINED	1,2
OLD DOMINION FGHT LI	COM	67958010	7,998	271,300	SH		DEFINED	1,2
OLD NATL BANCORP IND	COM	68003310	26,743	1,077,058	SH		DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	99,510	4,195,184	SH		DEFINED	1,2,5,7,8,9 13,14
OLD SECOND BANCORP I	COM	68027710	6,191	117,374	SH		DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	39,383	2,235,116	SH		DEFINED	1,2,5,9
OLYMPIC CASCADE FINL	COM	68158N10	21	13,100	SH		DEFINED	1
OLYMPIC STEEL INC	COM	68162K10	685	33,554	SH		DEFINED	1
OM GROUP INC	COM	67087210	20,892	632,896	SH		DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	4,625	135,197	SH		DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	7,521	749,104	SH		DEFINED	1,2
OMEGA PROTEIN CORP	COM	68210P10	923	95,167	SH		DEFINED	1,2
OMI CORP NEW	COM	Y6476W10	1,281	107,608	SH		DEFINED	1,5
OMNI ENERGY SERVICES	COM NEW	68210T20	278	55,000	SH		DEFINED	1
OMNICARE INC	COM	68190410	71,896	1,679,429	SH		DEFINED	1,2,5,7,8,9 13,14
OMNICELL INC	COM	68213N10	3,988	272,967	SH		DEFINED	1,2
OMNICOM GROUP INC	COM	68191910	401,983	5,296,920	SH		DEFINED	1,2,5,6,7,8 13,14
OMNIVISION TECHNOLOG	COM	68212810	13,469	844,448	SH		DEFINED	1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	3,687	604,400	SH		DEFINED	1,2
ON ASSIGNMENT INC	COM	68215910	208	35,236	SH		DEFINED	1,2
ON SEMICONDUCTOR COR	COM	68218910	8,906	1,774,139	SH		DEFINED	1,2
ON2 TECHNOLOGIES INC	COM	68338A10	10	14,100	SH		DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	196	10,800	SH		DEFINED	1
ONEOK INC NEW	COM	68268010	36,340	1,652,567	SH		DEFINED	1,2,5,9
ONLINE RES CORP	COM	68273G10	104	15,223	SH		DEFINED	1
ONYX PHARMACEUTICALS	COM	68339910	22,543	532,181	SH		DEFINED	1,2,5
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	17,918	185,778	SH		DEFINED	1,2,4,7
OPEN SOLUTIONS INC	COM	68371P10	4,063	162,638	SH		DEFINED	1,2
OPENTV CORP	CL A	G6754310	189	91,515	SH		DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	13,218	1,040,819	SH		DEFINED	1,2,5
OPLINK COMMUNICATION	COM	68375Q10	3,338	1,738,737	SH		DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	2,723	207,900	SH		DEFINED	1,2,5
OPSWARE INC	COM	68383A10	6,999	883,755	SH		DEFINED	1,2,5,7
OPTICAL COMMUNICATIO	CL A	68382T10	467	195,585	SH		DEFINED	1,2
OPTION CARE INC	COM	68394810	7,126	466,985	SH		DEFINED	1,2,5
ORACLE CORP	COM	68389X10	1,672,967	140,231,954	SH		DEFINED	1,2,5,6,7,8 13,14
ORASURE TECHNOLOGIES	COM	68554V10	6,476	665,583	SH		DEFINED	1,2,5
ORBITAL SCIENCES COR	COM	68556410	10,710	775,516	SH		DEFINED	1,2
ORBITZ INC	CL A	68556Y10	3,216	148,774	SH		DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	389	19,092	SH		DEFINED	1,2,7
ORCHID BIOSCIENCES I	COM PAR \$0	68571P50	447	58,031	SH		DEFINED	1
OREGON STL MLS INC	COM	68607910	5,734	389,023	SH		DEFINED	1,2
ORIENTAL FINL GROUP	COM	68618W10	7,889	291,440	SH		DEFINED	1,2

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

ORIGEN FINL INC	COM	68619E20	265	33,300	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	449	7,835	SH	DEFINED	1
ORLEANS HOMEBUILDERS	COM	68658810	791	41,046	SH	DEFINED	1
ORTHODONTIC CTRS AME	COM	68750P10	6,091	743,717	SH	DEFINED	1,2,5
ORTHOLOGIC CORP	COM	68750J10	4,672	538,815	SH	DEFINED	1,2,5
ORTHOVITA INC	COM	68750U10	2,072	403,129	SH	DEFINED	1,2
OSCIENT PHARMACEUTIC	COM	68812R10	4,376	856,314	SH	DEFINED	1,2
OSHKOSH B GOSH INC	CL A	68822220	4,141	165,838	SH	DEFINED	1,2
OSHKOSH TRUCK CORP	COM	68823920	23,714	413,777	SH	DEFINED	1,2,5
OSI PHARMACEUTICALS	COM	67104010	29,903	424,515	SH	DEFINED	1,2,5
Page Total			2,697,883				

48 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
OSI SYSTEMS INC	COM	67104410	4,034	202,419	SH	DEFINED	1,2
OSTEOTECH INC	COM	68858210	182	28,036	SH	DEFINED	1,5
OTTER TAIL CORP	COM	68964810	11,147	414,994	SH	DEFINED	1,2,5
OUTBACK STEAKHOUSE I	COM	68989910	46,027	1,112,831	SH	DEFINED	1,2,5,7,9
OVERLAND STORAGE INC	COM	69031010	2,112	159,273	SH	DEFINED	1,2
OVERNITE CORP	COM	69032210	13,145	447,105	SH	DEFINED	1,2
OVERSEAS SHIPHOLDING	COM	69036810	47,947	1,086,502	SH	DEFINED	1,2,9
OVERSTOCK COM INC DE	COM	69037010	6,483	165,762	SH	DEFINED	1,2,5
OWENS & MINOR INC NE	COM	69073210	15,269	589,519	SH	DEFINED	1,2,5
OWENS ILL INC	COM NEW	69076840	303,905	18,132,769	SH	DEFINED	1,2,5
OXFORD HEALTH PLANS	COM	69147110	91,173	1,656,483	SH	DEFINED	1,2,5,6,7,8 13,14
OXFORD INDS INC	COM	69149730	10,234	234,947	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	115	18,229	SH	DEFINED	1
P & F INDS INC	CL A NEW	69283050	201	26,300	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,561	81,585	SH	DEFINED	1,2
P C CONNECTION	COM	69318J10	633	96,927	SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	18,719	454,890	SH	DEFINED	1,2
P T TELEKOMUNIKASI I	SPONSORED	71568410	500	32,180	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	137	11,300	SH	DEFINED	1,2
PACCAR INC	COM	69371810	274,239	4,729,081	SH	DEFINED	1,2,5,6,7,8 13,14
PACER INTL INC TENN	COM	69373H10	12,807	692,290	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	19,416	690,240	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	615	23,600	SH	DEFINED	1,2
PACIFIC SUNWEAR CALI	COM	69487310	21,142	1,079,224	SH	DEFINED	1,2,5,9
PACIFICARE HEALTH SY	COM	69511210	47,963	1,240,631	SH	DEFINED	1,2,5,9
PACKAGING CORP AMER	COM	69515610	56,389	2,359,359	SH	DEFINED	1,2,5,9
PACKETEER INC	COM	69521010	7,429	460,018	SH	DEFINED	1,2
PACTIV CORP	COM	69525710	133,706	5,361,114	SH	DEFINED	1,2,5,6,7,8 13,14
PAC-WEST TELECOM INC	COM	69371Y10	18	16,763	SH	DEFINED	1
PAIN THERAPEUTICS IN	COM	69562K10	2,981	369,884	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	3,365	799,320	SH	DEFINED	1,2
PALL CORP	COM	69642930	79,847	3,048,769	SH	DEFINED	1,2,5,6,7,9
PALM HARBOR HOMES	COM	69663910	4,817	271,687	SH	DEFINED	1,2
PALMONE INC	COM	69713P10	22,706	653,025	SH	DEFINED	1,2,5

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

PALMSOURCE INC	COM	69715410	3,848	224,521	SH	DEFINED	1,2,5
PALOMAR MED TECHNOLO	COM NEW	69752930	2,193	130,642	SH	DEFINED	1,2
PAN PACIFIC RETAIL P	COM	69806L10	36,377	720,061	SH	DEFINED	1,2,3,5
PANAMSAT CORP NEW	COM	69793310	19,761	851,040	SH	DEFINED	1,2,5
PANERA BREAD CO	CL A	69840W10	17,941	500,018	SH	DEFINED	1,2,5
PANTRY INC	COM	69865710	7,359	337,588	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	13,741	465,172	SH	DEFINED	1,2
PAR PHARMACEUTICAL C	COM	69888P10	23,347	663,070	SH	DEFINED	1,2,5,9
PAR TECHNOLOGY CORP	COM	69888410	144	13,291	SH	DEFINED	1
PARADIGM GENETICS IN	COM	69900R10	12	15,004	SH	DEFINED	1
PARADYNE NETWORKS IN	COM	69911G10	2,587	470,391	SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	153	30,200	SH	DEFINED	1
PARAMETRIC TECHNOLOG	COM	69917310	40,655	8,130,966	SH	DEFINED	1,2,5,6,8,9
PAREXEL INTL CORP	COM	69946210	8,494	429,012	SH	DEFINED	1,2
PARK ELECTROCHEMICAL	COM	70041620	7,817	309,568	SH	DEFINED	1,2
PARK NATL CORP	COM	70065810	25,973	203,378	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	122	10,368	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	5,428	1,420,813	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	245,191	4,123,633	SH	DEFINED	1,2,5,6,7,8 13,14
PARKERVISION INC	COM	70135410	70	12,232	SH	DEFINED	1
PARKVALE FINL CORP	COM	70149210	229	8,700	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	9,953	223,905	SH	DEFINED	1,2,3
Page Total			1,732,361				

49 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN	AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
PARLUX FRAGRANCES IN	COM	70164510	245	22,400	SH	DEFINED	2	
PARTNERRE LTD	COM	G6852T10	694	12,235	SH	DEFINED	1,5	
PARTNERS TRUST FINCL	COM	70213A10	1,793	91,473	SH	DEFINED	1	
PARTY CITY CORP	COM	70214510	2,149	172,094	SH	DEFINED	1,2,5	
PATHMARK STORES INC	COM	70322A10	3,502	459,635	SH	DEFINED	1,2	
PATINA OIL & GAS COR	COM	70322410	35,760	1,197,195	SH	DEFINED	1,2,5	
PATRICK INDS INC	COM	70334310	108	10,800	SH	DEFINED	1	
PATTERSON UTI ENERGY	COM	70348110	40,069	1,199,300	SH	DEFINED	1,2,5,7,9	
PAULA FINL DEL	COM	70358810	44	14,900	SH	DEFINED	1	
PAXAR CORP	COM	70422710	9,190	470,795	SH	DEFINED	1,2	
PAXSON COMMUNICATION	COM	70423110	1,647	506,898	SH	DEFINED	1,2	
PAYCHEX INC	COM	70432610	339,751	10,028,079	SH	DEFINED	1,2,5,6,7,8 13,14	
PAYLESS SHOESOURCE I	COM	70437910	20,142	1,350,898	SH	DEFINED	1,2,5,9	
PC MALL INC	COM	69323K10	1,669	88,408	SH	DEFINED	1	
PC-TEL INC	COM	69325Q10	4,590	388,946	SH	DEFINED	1,2	
PDF SOLUTIONS INC	COM	69328210	1,912	224,663	SH	DEFINED	1,2,5	
PDI INC	COM	69329V10	5,934	195,342	SH	DEFINED	1,2	
PEABODY ENERGY CORP	COM	70454910	44,089	787,438	SH	DEFINED	1,2,5,9	
PEAPACK-GLADSTONE FI	COM	70469910	3,317	103,268	SH	DEFINED	1,2	
PEARSON PLC	SPONSORED	70501510	466	37,374	SH	DEFINED	1	
PEC SOLUTIONS INC	COM	70510710	3,152	264,247	SH	DEFINED	1,2	
PECO II INC	COM	70522110	9	11,100	SH	DEFINED	1	
PEDIATRIX MED GROUP	COM	70532410	31,798	455,236	SH	DEFINED	1,2,5	

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

PEETS COFFEE & TEA I	COM	70556010	4,728	189,207	SH	DEFINED	1,2
PEGASUS SOLUTIONS IN	COM	70590610	5,214	397,143	SH	DEFINED	1,2
PEGASYSTEMS INC	COM	70557310	1,202	138,473	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	90	38,824	SH	DEFINED	1,5
PENN ENGR & MFG CORP	COM NON VT	70738930	4,089	190,724	SH	DEFINED	1,2
PENN NATL GAMING INC	COM	70756910	23,400	704,805	SH	DEFINED	1,2,5
PENN VA CORP	COM	70788210	9,236	255,764	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	297	8,300	SH	DEFINED	1
PENN-AMER GROUP INC	COM	70724710	2,949	210,639	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	1,533,506	40,611,927	SH	DEFINED	1,2,5,6,7,8,13,14
PENNFED FINL SVCS IN	COM	70816710	2,392	72,012	SH	DEFINED	1,2
PENNRCK FINL SVCS C	COM	70835210	3,687	122,087	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	25,244	737,063	SH	DEFINED	1,2,3,5
PENTAIR INC	COM	70963110	47,344	1,407,374	SH	DEFINED	1,2,5,9
PENWEST PHARMACEUTIC	COM	70975410	3,238	252,737	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	4,447	165,027	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	13,256	425,567	SH	DEFINED	1,2,5
PEOPLES ENERGY CORP	COM	71103010	56,315	1,336,073	SH	DEFINED	1,2,5,6,9,13,14
PEOPLES HLDG CO	COM	71114810	4,580	132,513	SH	DEFINED	1,2
PEOPLESOFT INC	COM	71271310	180,671	9,765,991	SH	DEFINED	1,2,5,6,7,8,13,14
PEP BOYS MANNY MOE &	COM	71327810	22,966	905,951	SH	DEFINED	1,2,5
PEPCO HOLDINGS INC	COM	71329110	51,569	2,821,059	SH	DEFINED	1,2,5,7,8,9,13,14
PEPSI BOTTLING GROUP	COM	71340910	436,740	14,300,584	SH	DEFINED	1,2,5,6,9,13,14
PEPSIAMERICAS INC	COM	71343P20	35,156	1,655,177	SH	DEFINED	1,2,5,6,7,9
PEPSICO INC	COM	71344810	2,809,810	52,149,408	SH	DEFINED	1,2,5,6,7,8,13,14
PEREGRINE PHARMACEUT	COM	71366110	2,948	2,019,200	SH	DEFINED	1,2,5
PERFORMANCE FOOD GRO	COM	71375510	19,281	726,504	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	142	15,117	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	3,657	341,450	SH	DEFINED	1,2
PERINI CORP	COM	71383910	1,560	146,158	SH	DEFINED	1,2
PERKINELMER INC	COM	71404610	68,874	3,436,847	SH	DEFINED	1,2,5,6,9,13,14
PERMA-FIX ENVIRONMEN	COM	71415710	22	12,500	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	16,315	1,229,481	SH	DEFINED	1,2,5
Page Total			5,946,959				

50 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ INVESTMENT DISCRETION	OTHER MANAG
PERRIGO CO	COM	71429010	28,438	1,499,090 SH	DEFINED	1,2,5,9
PER-SE TECHNOLOGIES	COM NEW	71356930	5,834	401,251 SH	DEFINED	1,2
PERUSAHAAN PERS INDO	SPONSORED	71568010	252	11,904 SH	DEFINED	1,2,4
PERVASIVE SOFTWARE I	COM	71571010	85	13,600 SH	DEFINED	1
PETCO ANIMAL SUPPLIE	COM NEW	71601620	12,428	385,835 SH	DEFINED	1,2
PETMED EXPRESS INC	COM	71638210	358	44,600 SH	DEFINED	1
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	267	27,340 SH	DEFINED	1,2,7
PETRO-CDA	COM	71644E10	888	20,553 SH	DEFINED	1,5
PETROKAZAKHSTAN INC	COM	71649P10	3,049	112,029 SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	SPONSORED	71654V10	14,101	559,549 SH	DEFINED	1,2

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

PETROLEO BRASILEIRO	SPONSORED	71654V40	24,458	871,327	SH	DEFINED	1,2,4
PETROLEUM DEV CORP	COM	71657810	7,494	273,318	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN	COM	71674810	199	46,500	SH	DEFINED	1
PETSMART INC	COM	71676810	78,328	2,413,793	SH	DEFINED	1,2,5,7,8,9 13,14
PFF BANCORP INC	COM	69331W10	12,533	336,551	SH	DEFINED	1,2
PFIZER INC	COM	71708110	8,176,733	238,527,803	SH	DEFINED	1,2,5,6,7,8 13,14
PFSWEB INC	COM	71709810	39	23,282	SH	DEFINED	1
PG&E CORP	COM	69331C10	390,250	13,967,426	SH	DEFINED	1,2,5,6,7,8 13,14
PHARMACEUTICAL PROD	COM	71712410	21,560	678,642	SH	DEFINED	1,2,5
PHARMACOPEIA DRUG DI	COM	7171EP10	103	17,961	SH	DEFINED	1,2,5
PHARMACYCLICS INC	COM	71693310	2,425	239,200	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	8,471	173,165	SH	DEFINED	1,2
PHARMOS CORP	COM NEW	71713920	4,954	1,205,325	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	245,659	3,169,391	SH	DEFINED	1,2,5,6,7,8 13,14
PHILADELPHIA CONS HL	COM	71752810	24,247	403,642	SH	DEFINED	1,2,5
PHILLIPS VAN HEUSEN	COM	71859210	9,568	497,032	SH	DEFINED	1,2
PHOENIX COS INC NEW	COM	71902E10	20,191	1,648,269	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	138	19,794	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	10,387	296,169	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	15,471	816,852	SH	DEFINED	1,2,5
PICO HLDGS INC	COM NEW	69336620	1,670	88,572	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	25,699	601,844	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	22,170	1,253,227	SH	DEFINED	1,2,5,9
PILGRIMS PRIDE CORP	COM	72146710	5,372	185,614	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	2,761	244,306	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	6,195	491,274	SH	DEFINED	1,2,5
PINNACLE SYS INC	COM	72348110	7,384	1,032,794	SH	DEFINED	1,2,5
PINNACLE WEST CAP CO	COM	72348410	113,550	2,811,346	SH	DEFINED	1,2,5,6,7,8 13,14
PIIONEER NAT RES CO	COM	72378710	76,380	2,177,316	SH	DEFINED	1,2,5,7,8,9 13,14
PIIONEER RAILCORP	COM	72383910	30	12,600	SH	DEFINED	1
PIPER JAFFRAY COS	COM	72407810	15,067	333,124	SH	DEFINED	1,2,5,7
PITNEY BOWES INC	COM	72447910	301,176	6,806,245	SH	DEFINED	1,2,5,6,7,8 13,14
PIXAR	COM	72581110	21,866	314,576	SH	DEFINED	1,2,5,6
PIXELWORKS INC	COM	72581M10	10,673	696,651	SH	DEFINED	1,2,5
PLACER DOME INC	COM	72590610	304	18,277	SH	DEFINED	1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	2,026	60,687	SH	DEFINED	1,5
PLAINS EXPL& PRODTN	COM	72650510	26,923	1,467,176	SH	DEFINED	1,2,5,9
PLAINS RES INC	COM PAR \$0	72654050	6,951	410,076	SH	DEFINED	1,2
PLANAR SYS INC	COM	72690010	7,007	523,302	SH	DEFINED	1,2,5
PLANTRONICS INC NEW	COM	72749310	34,025	808,188	SH	DEFINED	1,2,5,9
PLATINUM UNDERWRITER	COM	G7127P10	501	16,450	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	2,750	277,456	SH	DEFINED	1,2
PLAYBOY ENTERPRISES	CL B	72811730	3,066	264,076	SH	DEFINED	1,2
PLAYTEX PRODS INC	COM	72813P10	4,016	513,580	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	15,484	1,146,933	SH	DEFINED	1,2,5,9
PLUG POWER INC	COM	72919P10	5,240	700,557	SH	DEFINED	1,2,5
Page Total			9,837,192				

51 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
PLUM CREEK TIMBER CO	COM	72925110	161,297	4,950,794	SH		DEFINED	1,2,5,6,7,8 14
PLUMTREE SOFTWARE IN	COM	72940Q10	62	16,680	SH		DEFINED	1
PLX TECHNOLOGY INC	COM	69341710	4,807	278,518	SH		DEFINED	1,2
PMA CAP CORP	CL A	69341920	3,895	432,791	SH		DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	156	10,828	SH		DEFINED	1
PMC-SIERRA INC	COM	69344F10	61,260	4,268,975	SH		DEFINED	1,2,5,6,9,1
PMI GROUP INC	COM	69344M10	66,836	1,535,752	SH		DEFINED	1,2,5,7,8,9 13,14
PNC FINL SVCS GROUP	COM	69347510	436,367	8,220,938	SH		DEFINED	1,2,5,6,7,8 13,14
PNM RES INC	COM	69349H10	28,212	1,358,295	SH		DEFINED	1,2,5,9
POGO PRODUCING CO	COM	73044810	48,799	987,826	SH		DEFINED	1,2,5,7,9
POLARIS INDS INC	COM	73106810	25,748	536,409	SH		DEFINED	1,2,5
POLO RALPH LAUREN CO	CL A	73157210	15,604	452,941	SH		DEFINED	1,2,5
POLYCOM INC	COM	73172K10	37,188	1,659,416	SH		DEFINED	1,2,5,9
POLYMEDICA CORP	COM	73173810	12,959	417,485	SH		DEFINED	1,2
POLYONE CORP	COM	73179P10	12,073	1,622,730	SH		DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	301	25,341	SH		DEFINED	1,2
POPE & TALBOT INC	COM	73282710	5,169	261,451	SH		DEFINED	1,2,5
POPULAR INC	COM	73317410	58,569	1,369,383	SH		DEFINED	1,2,5
PORTAL SOFTWARE INC	COM NEW	73612630	1,628	448,558	SH		DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	5,316	192,824	SH		DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	420	38,713	SH		DEFINED	1
POSSIS MEDICAL INC	COM	73740710	12,911	378,078	SH		DEFINED	1,2
POST PPTYS INC	COM	73746410	24,457	838,999	SH		DEFINED	1,2,3,5
POTASH CORP SASK INC	COM	73755L10	635	6,549	SH		DEFINED	1
POTLATCH CORP	COM	73762810	23,036	553,222	SH		DEFINED	1,2,5,9
POWELL INDS INC	COM	73912810	3,546	207,472	SH		DEFINED	1,2
POWER INTEGRATIONS I	COM	73927610	12,959	520,452	SH		DEFINED	1,2,5
POWER-ONE INC	COM	73930810	26,366	2,401,318	SH		DEFINED	1,2,5,6,9,1
POWERWAVE TECHNOLOGI	COM	73936310	11,695	1,518,858	SH		DEFINED	1,2,5,9
POZEN INC	COM	73941U10	3,008	439,185	SH		DEFINED	1,2,5
PPG INDS INC	COM	69350610	328,715	5,260,279	SH		DEFINED	1,2,5,6,7,8 13,14
PPL CORP	COM	69351T10	289,326	6,303,400	SH		DEFINED	1,2,5,6,7,8 13,14
PRAECIS PHARMACEUTIC	COM	73942110	3,089	812,861	SH		DEFINED	1,2,5
PRAXAIR INC	COM	74005P10	399,959	10,021,514	SH		DEFINED	1,2,5,6,7,8 13,14
PRE PAID LEGAL SVCS	COM	74006510	5,887	247,041	SH		DEFINED	1,2
PRECISION CASTPARTS	COM	74018910	66,633	1,218,382	SH		DEFINED	1,2,5,9
PRECISION DRILLING C	COM	74022D10	1,665	34,683	SH		DEFINED	1,7
PREMCOR INC	COM	74045Q10	13,695	365,188	SH		DEFINED	1,2,5
PRENTISS PPTYS TR	SH BEN INT	74070610	31,103	927,907	SH		DEFINED	1,2,3,5
PRESIDENTIAL LIFE CO	COM	74088410	6,739	373,952	SH		DEFINED	1,2
PRESSTEK INC	COM	74111310	5,351	509,124	SH		DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM	69357C10	3,878	708,937	SH		DEFINED	1,2
PRICE COMMUNICATIONS	COM NEW	74143730	10,079	682,888	SH		DEFINED	1,2,5
PRICE LEGACY CORP	COM NEW	74144P50	5,656	306,411	SH		DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	170,959	3,392,049	SH		DEFINED	1,2,5,6,7,8 13,14
PRICELINE COM INC	COM NEW	74150340	11,914	442,421	SH		DEFINED	1,2,5
PRIDE INTL INC DEL	COM	74153Q10	28,466	1,663,708	SH		DEFINED	1,2,5,7,9
PRIMA ENERGY CORP	COM PAR \$0	74190120	6,599	166,780	SH		DEFINED	1,2,5
PRIME GROUP REALTY T	SH BEN INT	74158J10	175	33,142	SH		DEFINED	1,5

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

PRIME HOSPITALITY CO	COM	74191710	7,080	666,624	SH	DEFINED	1,2
PRIME MED SVCS INC N	COM	74156D10	424	53,373	SH	DEFINED	1,2
PRIMEDIA INC	COM	74157K10	5,995	2,156,524	SH	DEFINED	1,2,5
PRIMUS KNOWLEDGE SOL	COM	74163Q10	33	17,806	SH	DEFINED	1
PRIMUS TELECOMMUNICA	COM	74192910	7,319	1,440,702	SH	DEFINED	1,2
PRINCETON REVIEW INC	COM	74235210	2,132	281,998	SH	DEFINED	1,2,5
PRINCIPAL FINANCIAL	COM	74251V10	391,315	11,251,157	SH	DEFINED	1,2,5,6,9,13,14
Page Total			2,909,464				

52 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
PRIORITY HEALTHCARE	CL B	74264T10	14,399	627,412	SH	DEFINED	1,2,5
PRIVATEBANCORP INC	COM	74296210	6,702	243,884	SH	DEFINED	1,2,5
PROASSURANCE CORP	COM	74267C10	13,981	409,893	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	4,685,157	86,060,926	SH	DEFINED	1,2,5,6,7,8,13,14
PROGENICS PHARMACEUT	COM	74318710	2,807	166,580	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	74326310	1,086,086	24,655,754	SH	DEFINED	1,2,5,6,7,8,13,14
PROGRESS SOFTWARE CO	COM	74331210	11,840	546,383	SH	DEFINED	1,2,5
PROGRESSIVE CORP OHI	COM	74331510	552,346	6,475,333	SH	DEFINED	1,2,5,6,7,8,13,14
PROLOGIS	SH BEN INT	74341010	204,804	6,221,267	SH	DEFINED	1,2,3,5,6,7,12,14
PROQUEST COMPANY	COM	74346P10	10,357	380,072	SH	DEFINED	1,2,5
PROSOFTTRAINING	COM	74347710	10	18,500	SH	DEFINED	1
PROSPERITY BANCSHARE	COM	74360610	5,406	222,004	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	50,937	1,317,233	SH	DEFINED	1,2,5,9
PROTEIN DESIGN LABS	COM	74369L10	23,925	1,250,638	SH	DEFINED	1,2,5,9
PROVIDE COMM INC	COM	74373W10	687	34,864	SH	DEFINED	1,2
PROVIDENT BANCORP IN	COM	74383A10	6,562	575,646	SH	DEFINED	1,2
PROVIDENT BANKSHARES	COM	74385910	19,892	689,736	SH	DEFINED	1,2,5
PROVIDENT FINL GROUP	COM	74386610	21,969	556,729	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	1,746	73,824	SH	DEFINED	1,2
PROVIDENT FINL SVCS	COM	74386T10	14,706	837,955	SH	DEFINED	1,2,5
PROVIDIAN FINL CORP	COM	74406A10	149,307	10,177,690	SH	DEFINED	1,2,5,6,7,8,13,14
PROVINCE HEALTHCARE	COM	74397710	17,448	1,017,400	SH	DEFINED	1,2,5
PROXIM CORP	CL A	74428310	174	146,565	SH	DEFINED	1,5
PROXYMED PHARMACY IN	COM NEW	74429030	681	39,904	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	660,903	14,222,152	SH	DEFINED	1,2,5,6,7,8,13,14
PRUDENTIAL PLC	ADR	74435K20	871	49,952	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	15,577	387,107	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	12,418	1,108,793	SH	DEFINED	1,2,5
PSYCHIATRIC SOLUTION	COM	74439H10	2,969	119,091	SH	DEFINED	1,2
PTEK HLDGS INC	COM	69366M10	10,441	905,541	SH	DEFINED	1,2
PUBLIC STORAGE INC	COM	74460D10	93,274	2,027,248	SH	DEFINED	1,2,3,5,7,8,14
PUBLIC SVC ENTERPRIS	COM	74457310	303,396	7,579,217	SH	DEFINED	1,2,5,6,7,8

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

PUGET ENERGY INC NEW	COM	74531010	32,543	1,485,288	SH	DEFINED	13,14
PULITZER INC	COM	74576910	6,654	136,077	SH	DEFINED	1,2,5,7,9
PULTE HOMES INC	COM	74586710	168,500	3,238,516	SH	DEFINED	1,2,5,6,7,8,13,14
Q MED	COM	74791410	126	14,807	SH	DEFINED	1
QAD INC	COM	74727D10	1,964	185,085	SH	DEFINED	1,2
QLOGIC CORP	COM	74727710	77,909	2,929,996	SH	DEFINED	1,2,5,6,7,8,13,14
QRS CORP	COM	74726X10	190	29,079	SH	DEFINED	1,2,6
QUAKER CHEM CORP	COM	74731610	3,590	129,989	SH	DEFINED	1,2,5
QUAKER CITY BANCORP	COM	74731K10	4,500	81,914	SH	DEFINED	1,2
QUALCOMM INC	COM	74752510	1,761,759	24,140,301	SH	DEFINED	1,2,5,6,7,8,13,14
QUALITY DISTR INC FL	COM	74756M10	160	14,500	SH	DEFINED	1
QUALITY SYS INC	COM	74758210	4,161	84,769	SH	DEFINED	1,2
QUANEX CORP	COM	74762010	12,906	265,019	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	10,464	1,682,331	SH	DEFINED	1,2,5,9
QUANTUM CORP	COM DSSG	74790620	9,676	3,121,220	SH	DEFINED	1,2,5,9
QUANTUM FUEL SYS TEC	COM	74765E10	214	34,889	SH	DEFINED	1
QUEBECOR WORLD INC	COM NON-VT	74820310	218	9,923	SH	DEFINED	1
QUEST DIAGNOSTICS IN	COM	74834L10	234,048	2,755,126	SH	DEFINED	1,2,5,6,7,8,13,14
QUEST SOFTWARE INC	COM	74834T10	9,538	739,418	SH	DEFINED	1,2,5
QUESTAR CORP	COM	74835610	45,876	1,187,278	SH	DEFINED	1,2,5,9
QUICKSILVER RESOURCE	COM	74837R10	14,974	223,258	SH	DEFINED	1,2
QUIDEL CORP	COM	74838J10	3,100	526,365	SH	DEFINED	1,2,5
QUIKSILVER INC	COM	74838C10	22,330	937,860	SH	DEFINED	1,2,5
QUINENCO S A	SPONSORED	74871810	92	10,897	SH	DEFINED	1,7
Page Total			10,427,272				

53 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
QUINTON CARDIOLOGY S	COM	74877310	187	18,500	SH		DEFINED	1
QUIXOTE CORP	COM	74905610	2,260	112,732	SH		DEFINED	1,2
QUOVADX INC	COM	74913K10	32	28,444	SH		DEFINED	1
QWEST COMMUNICATIONS	COM	74912110	498,391	138,827,597	SH		DEFINED	1,2,5,6,7,8,13,14
R & G FINANCIAL CORP	CL B	74913610	22,113	668,876	SH		DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	27,132	620,292	SH		DEFINED	1,2,5
RADIAN GROUP INC	COM	75023610	79,347	1,656,512	SH		DEFINED	1,2,5,7,8,9,13,14
RADIANT SYSTEMS INC	COM	75025N10	170	36,294	SH		DEFINED	1
RADIO ONE INC	CL A	75040P10	2,051	127,681	SH		DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	11,822	738,394	SH		DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	61	13,600	SH		DEFINED	1
RADIOSHACK CORP	COM	75043810	237,806	8,306,193	SH		DEFINED	1,2,5,6,7,8,13,14
RADISYS CORP	COM	75045910	10,302	554,765	SH		DEFINED	1,2,5
RAE SYS INC	COM	75061P10	1,854	343,285	SH		DEFINED	1,2
RAILAMERICA INC	COM	75075310	7,221	494,583	SH		DEFINED	1,2

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

RAINDANCE COMM	COM	75086X10	111	53,600	SH	DEFINED	1
RAINMAKER SYSTEMS	COM	75087510	24	11,900	SH	DEFINED	1
RAIT INVT TR	COM	74922710	8,581	348,114	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	16,265	462,075	SH	DEFINED	1,2,5
RAMBUS INC DEL	COM	75091710	15,434	870,491	SH	DEFINED	1,2,5
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	7,328	302,454	SH	DEFINED	1,2,3
RAMTRON INTL CORP	COM NEW	75190730	78	17,140	SH	DEFINED	1
RANGE RES CORP	COM	75281A10	13,306	911,379	SH	DEFINED	1,2
RANK GROUP PLC	SPONSORED	75303710	193	18,080	SH	DEFINED	1
RARE HOSPITALITY INT	COM	75382010	13,480	541,369	SH	DEFINED	1,2,5
RAVEN INDS INC	COM	75421210	4,108	115,616	SH	DEFINED	1,2
RAYMOND JAMES FINANC	COM	75473010	25,154	951,011	SH	DEFINED	1,2,5,9
RAYONIER INC	COM	75490710	76,373	1,718,167	SH	DEFINED	1,2,5,9
RAYOVAC CORP	COM	75508110	18,889	672,199	SH	DEFINED	1,2
RAYTECH CORP DEL	COM	75510310	71	42,300	SH	DEFINED	1
RAYTHEON CO	COM NEW	75511150	587,062	16,412,131	SH	DEFINED	1,2,5,6,7,8 13,14
RC2 CORP	COM	74938810	8,600	242,267	SH	DEFINED	1,2
RCM TECHNOLOGIES INC	COM NEW	74936040	170	26,500	SH	DEFINED	1
READERS DIGEST ASSN	COM	75526710	34,374	2,149,728	SH	DEFINED	1,2,5,9
READING INTERNATIONAL	CL A	75540810	1,781	204,766	SH	DEFINED	1,2
REALNETWORKS INC	COM	75605L10	11,590	1,694,378	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	28,892	692,355	SH	DEFINED	1,2,5
RECKSON ASSOCS RLTY	COM	75621K10	28,892	1,052,166	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	36,836	1,603,676	SH	DEFINED	1,2,5
RED ROBIN GOURMET BU	COM	75689M10	4,595	167,898	SH	DEFINED	1,2
REDBACK NETWORKS INC	COM NEW	75720950	5,369	837,576	SH	DEFINED	1,2,5
REDWOOD TR INC	COM	75807540	18,720	336,207	SH	DEFINED	1,2,5
REEBOK INTL LTD	COM	75811010	50,741	1,410,262	SH	DEFINED	1,2,5,6,9,1
REED ELSEVIER N V	SPONSORED	75820410	3,329	117,080	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	16,240	412,713	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	9,000	404,306	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	7,052	389,625	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	42,445	989,400	SH	DEFINED	1,2,3,5
REGENERATION TECH IN	COM	75886N10	4,057	378,078	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	7,013	666,004	SH	DEFINED	1,2,5
REGENT COMMUNICATION	COM	75886510	3,919	633,077	SH	DEFINED	1,2
REGIONS FINL CORP	COM	75894010	246,361	6,740,392	SH	DEFINED	1,2,5,6,7,8 13,14
REGIS CORP MINN	COM	75893210	27,439	615,359	SH	DEFINED	1,2,5,9
REGISTER COM INC	COM	75914G10	394	66,024	SH	DEFINED	1,2
REHABCARE GROUP INC	COM	75914810	9,487	356,234	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	11,336	278,880	SH	DEFINED	1,2,5
Page Total			2,305,840				

54 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
RELIABILITY INC	COM	75990310	67	61,800	SH	DEFINED	1
RELIANCE STEEL & ALU	COM	75950910	26,493	657,061	SH	DEFINED	1,2,5,7
RELIANT ENERGY INC	COM	75952B10	72,649	6,708,127	SH	DEFINED	1,2,5
RELIV INTL INC	COM	75952R10	199	21,125	SH	DEFINED	1

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

REMEC INC	COM	75954310	6,352	1,005,030	SH	DEFINED	1,2
REMINGTON OIL & GAS	COM	75959430	8,520	361,012	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	4,659	207,792	SH	DEFINED	1,2
RENAISSANCE RE HLDGS	COM	G7496G10	9,437	174,923	SH	DEFINED	1,5,7,8,9,13,14
RENAL CARE GROUP INC	COM	75993010	31,618	954,362	SH	DEFINED	1,2,5,9
RENOVIS INC	COM	75988510	573	62,505	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	59,538	1,989,252	SH	DEFINED	1,2,5,9
RENT WAY INC	COM	76009U10	3,648	405,321	SH	DEFINED	1,2,5
RENTRAK CORP	COM	76017410	149	15,800	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	75	30,390	SH	DEFINED	1
REPSOL YPF S A	SPONSORED	76026T20	1,033	47,243	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	251	17,600	SH	DEFINED	1
REPUBLIC BANCORP INC	COM	76028210	14,534	1,045,615	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,112	154,119	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	136	10,500	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	91,127	3,148,809	SH	DEFINED	1,2,5,7,8,9,13,14
RES-CARE INC	COM	76094310	2,806	220,972	SH	DEFINED	1,2
RESEARCH FRONTIERS I	COM	76091110	78	10,970	SH	DEFINED	1
RESEARCH IN MOTION L	COM	76097510	1,172	17,128	SH	DEFINED	1,5
RESMED INC	COM	76115210	19,859	389,696	SH	DEFINED	1,2,5
RESOURCE AMERICA INC	CL A	76119520	5,662	239,929	SH	DEFINED	1,2,5
RESOURCES CONNECTION	COM	76122Q10	12,837	328,232	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	28,215	480,256	SH	DEFINED	1,2,5
RESTORATION HARDWARE	COM	76098110	2,531	346,261	SH	DEFINED	1,2,5
RETAIL VENTURES INC	COM	76128Y10	1,376	177,723	SH	DEFINED	1,2
RETALIX LTD	ORD	M8215W10	626	30,900	SH	DEFINED	1,2
RETEK INC	COM	76128Q10	6,725	1,095,341	SH	DEFINED	1,2,5,9
RETRACTABLE TECHNOLO	COM	76129W10	117	18,900	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	459	11,266	SH	DEFINED	1
REVLON INC	CL A	76152550	5,890	1,996,764	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	2,980	331,079	SH	DEFINED	1,2
REX STORES CORP	COM	76162410	130	10,589	SH	DEFINED	1
REXHALL INDS INC	COM	76168410	35	17,500	SH	DEFINED	1
REYNOLDS & REYNOLDS	CL A	76169510	21,028	909,101	SH	DEFINED	1,2,5,9
REYNOLDS R J TOB HLD	COM	76182K10	123,448	1,826,420	SH	DEFINED	1,2,5,6,10
RF MICRODEVICES INC	COM	74994110	26,539	3,538,530	SH	DEFINED	1,2,5,9
RIGEL PHARMACEUTICAL	COM NEW	76655960	1,989	139,943	SH	DEFINED	1,2
RIGGS NATL CORP WASH	COM	76657010	6,331	299,786	SH	DEFINED	1,2
RIMAGE CORP	COM	76672110	186	12,400	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	1,211	12,350	SH	DEFINED	1
RITE AID CORP	COM	76775410	22,523	4,314,747	SH	DEFINED	1,2,5
RIVIANA FOODS INC	COM	76953610	2,539	97,030	SH	DEFINED	1,2
RIVIERA TOOL CO	COM	76964810	39	10,694	SH	DEFINED	1
RLI CORP	COM	74960710	92,929	2,546,004	SH	DEFINED	1,2
ROANOKE ELEC STL COR	COM	76984110	188	13,850	SH	DEFINED	1
ROBBINS & MYERS INC	COM	77019610	4,481	199,608	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	140,165	4,708,252	SH	DEFINED	1,2,5,6,7,8,13,14
ROCK OF AGES CORP	CL A	77263210	94	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	9,048	533,785	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	233,198	6,216,945	SH	DEFINED	1,2,5,6,7,8,13,14
ROCKWELL COLLINS INC	COM	77434110	192,314	5,771,732	SH	DEFINED	1,2,5,6,7,8,13,14
ROFIN SINAR TECHNOLO	COM	77504310	5,814	229,001	SH	DEFINED	1,2,5
Page Total			1,309,731				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
ROGERS COMMUNICATION	CL B	77510920	333	18,345	SH	DEFINED	1
ROGERS CORP	COM	77513310	19,329	276,518	SH	DEFINED	1,2
ROHM & HAAS CO	COM	77537110	267,984	6,445,021	SH	DEFINED	1,2,5,6,7,8 13,14
ROLLINS INC	COM	77571110	11,351	493,304	SH	DEFINED	1,2,9
ROPER INDS INC NEW	COM	77669610	29,202	513,212	SH	DEFINED	1,2,5
ROSS STORES INC	COM	77829610	73,424	2,743,779	SH	DEFINED	1,2,5,7,8,9 13,14
ROSTELECOM OPEN JT S	SPONSORED	77852910	562	43,463	SH	DEFINED	1,2,7
ROUSE CO	COM	77927310	96,179	2,024,813	SH	DEFINED	1,2,3,5,6,7 12,14
ROWAN COS INC	COM	77938210	80,233	3,297,698	SH	DEFINED	1,2,5,6,9,1
ROWE COS	COM	77952810	189	34,300	SH	DEFINED	1
ROXIO INC	COM	78000810	82	16,668	SH	DEFINED	1
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	103	13,302	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,692	68,222	SH	DEFINED	1,2
ROYAL BK CDA MONTREA	COM	78008710	3,477	78,438	SH	DEFINED	1,5
ROYAL CARIBBEAN CRUI	COM	V7780T10	11,212	258,273	SH	DEFINED	1,5,7,8
ROYAL DUTCH PETE CO	NY REG EUR	78025780	10,757	208,192	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	4,300	303,423	SH	DEFINED	1,2,5
ROYAL GROUP TECHNOLO	SUB VTG SH	77991510	101	11,237	SH	DEFINED	1
RPC INC	COM	74966010	4,655	294,830	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	23,510	1,546,704	SH	DEFINED	1,2,5,9
RSA SEC INC	COM	74971910	37,788	1,846,002	SH	DEFINED	1,2,5,9
RTI INTL METALS INC	COM	74973W10	5,263	329,994	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	25,712	936,673	SH	DEFINED	1,2,5,9
RUDDICK CORP	COM	78125810	19,237	856,867	SH	DEFINED	1,2,5,9
RUDOLPH TECHNOLOGIES	COM	78127010	3,514	193,184	SH	DEFINED	1,2,5
RURAL / METRO CORP	COM	78174810	20	13,195	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	103	11,642	SH	DEFINED	1
RUSH ENTERPISES INC	CL B	78184630	421	32,500	SH	DEFINED	1
RUSS BERRIE & CO	COM	78223310	3,162	162,750	SH	DEFINED	1,2
RUSSELL CORP	COM	78235210	8,886	494,779	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	6,833	208,453	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	11,135	704,732	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	69,959	1,745,930	SH	DEFINED	1,2,5,6,9,1
RYERSON TULL INC NEW	COM	78375P10	5,912	372,273	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	31,215	399,170	SH	DEFINED	1,2,5,9
S & T BANCORP INC	COM	78385910	12,592	393,749	SH	DEFINED	1,2,5
S L INDS INC	COM	78441310	129	11,700	SH	DEFINED	1
S Y BANCORP INC	COM	78506010	4,111	175,626	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	11,102	1,116,929	SH	DEFINED	1,2,5
SABA SOFTWARE INC	COM NEW	78493260	39	10,482	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	115,639	4,173,187	SH	DEFINED	1,2,5,6,7,8 13,14
SAFECO CORP	COM	78642910	165,834	3,768,953	SH	DEFINED	1,2,5,6,7,8 13,14
SAFEGUARD SCIENTIFIC	COM	78644910	4,435	1,928,449	SH	DEFINED	1,2,5
SAFENET INC	COM	78645R10	9,452	341,485	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	3,226	150,591	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	315,970	12,469,211	SH	DEFINED	1,2,5,6,7,8 13,14

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

SAFLINK CORP	COM NEW	78657830	70	29,748	SH	DEFINED	1
SAGA COMMUNICATIONS	CL A	78659810	4,250	232,853	SH	DEFINED	1,2
SAKS INC	COM	79377W10	75,721	5,048,039	SH	DEFINED	1,2,5,9,10,
SALEM COMMUNICATIONS	CL A	79409310	4,079	150,338	SH	DEFINED	1,2
SALIX PHARMACEUTICAL	COM	79543510	11,750	356,599	SH	DEFINED	1,2,5
SALTON INC	COM	79575710	106	19,844	SH	DEFINED	1,5
SAN PAOLO-IMI S P A	SPONSORED	79917510	10,991	451,013	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,198	150,144	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	19,964	372,321	SH	DEFINED	1,2
SANDISK CORP	COM	80004C10	56,436	2,601,942	SH	DEFINED	1,2,5,7,8,9 13,14
Page Total			1,695,927				

56 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
SANDS REGENT	COM	80009110	175	21,300	SH		DEFINED	1
SANDY SPRING BANCORP	COM	80036310	8,135	234,115	SH		DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	2,779	103,996	SH		DEFINED	1,2
SANGAMO BIOSCIENCES	COM	80067710	114	19,037	SH		DEFINED	1
SANMINA SCI CORP	COM	80090710	205,182	22,547,446	SH		DEFINED	1,2,5,6,7,8 13,14
SANOFI-SYNTHELABO	SPONSORED	80105N10	17,781	555,816	SH		DEFINED	1,2
SANTANDER BANCORP	COM	80280910	2,843	115,015	SH		DEFINED	1,2
SANTARUS INC	COM	80281730	579	39,226	SH		DEFINED	1,2
SANYO ELEC LTD	ADR 5 COM	80303830	207	9,960	SH		DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	40,383	965,858	SH		DEFINED	1,2
SAPIENT CORP	COM	80306210	8,184	1,361,786	SH		DEFINED	1,2,5
SARA LEE CORP	COM	80311110	564,300	24,545,456	SH		DEFINED	1,2,5,6,7,8 13,14
SATCON TECHNOLOGY CO	COM	80389310	36	14,001	SH		DEFINED	1
SAUER-DANFOSS INC	COM	80413710	2,992	175,252	SH		DEFINED	1,2
SAUL CTRS INC	COM	80439510	9,166	285,444	SH		DEFINED	1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	243	98,163	SH		DEFINED	1,2,5
SAVVIS COMMUNICATION	COM	80542310	83	60,300	SH		DEFINED	1
SAXON CAPITAL INC	COM	80556P30	10,072	441,153	SH		DEFINED	1,2
SBA COMMUNICATIONS C	COM	78388J10	3,114	699,783	SH		DEFINED	1,2
SBC COMMUNICATIONS I	COM	78387G10	2,574,278	106,155,783	SH		DEFINED	1,2,5,6,7,8 13,14
SBS TECHNOLOGIES INC	COM	78387P10	4,601	286,306	SH		DEFINED	1,2
SCANA CORP NEW	COM	80589M10	105,307	2,895,446	SH		DEFINED	1,2,5,7,8,9 13,14
SCANSOFT INC	COM	80603P10	6,257	1,263,948	SH		DEFINED	1,2,5
SCANSOURCE INC	COM	80603710	11,900	200,267	SH		DEFINED	1,2
SCBT FINANCIAL CORP	COM	78401V10	3,414	113,231	SH		DEFINED	1,2,5
SCHAWK INC	CL A	80637310	1,458	104,349	SH		DEFINED	1,2
SCHEIB EARL INC	COM	80639810	38	12,100	SH		DEFINED	1
SCHEIN HENRY INC	COM	80640710	44,173	699,601	SH		DEFINED	1,2,5,9
SCHERING A G	SPONSORED	80658520	609	10,292	SH		DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	674,692	36,509,293	SH		DEFINED	1,2,5,6,7,9
SCHLUMBERGER LTD	COM	80685710	853,313	13,435,877	SH		DEFINED	1,2,5,6,7,8 13,14

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

SCHNITZER STL INDS	CL A	80688210	8,780	258,537	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	18,513	618,116	SH	DEFINED	1,2,5,9
SCHOOL SPECIALTY INC	COM	80786310	15,094	415,692	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	12,367	575,475	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	334,137	34,769,735	SH	DEFINED	1,2,5,6,7,8 13,14
SCHWEITZER-MAUDUIT I	COM	80854110	6,466	211,100	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	4,174	823,304	SH	DEFINED	1,2
SCIENTIFIC ATLANTA I	COM	80865510	253,343	7,343,286	SH	DEFINED	1,2,5,6,7,8 13,14
SCIENTIFIC GAMES COR	CL A	80874P10	19,218	1,004,097	SH	DEFINED	1,2,5
SCM MICROSYSTEMS INC	COM	78401810	82	12,565	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	111	19,017	SH	DEFINED	1
SCOTTISH PWR PLC	SPON ADR F	81013T70	213,655	7,240,079	SH	DEFINED	1
SCOTTS CO	CL A	81018610	21,693	339,586	SH	DEFINED	1,2,5,9
SCP POOL CORP	COM	78402810	27,225	605,006	SH	DEFINED	1,2,5
SCPIE HLDGS INC	COM	78402P10	152	16,651	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	43,018	409,697	SH	DEFINED	1,2,5,7
SCS TRANSN INC	COM	81111T10	6,304	238,885	SH	DEFINED	1,2,5
SEA CONTAINERS LTD	CL A	81137170	298	17,000	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	2,974	5,972	SH	DEFINED	1,2
SEABULK INTL INC	COM	81169P10	1,484	179,707	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	11,441	677,785	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	3,848	183,854	SH	DEFINED	1,2
SEACOAST FINL SVCS C	COM	81170Q10	15,276	441,509	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	12,691	288,902	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	2,317	160,554	SH	DEFINED	1,2,5
Page Total			6,191,066				

57 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
SEALED AIR CORP NEW	COM	81211K10	178,986	3,359,979	SH	DEFINED	1,2,5,6,7,8 13,14
SEARS ROEBUCK & CO	COM	81238710	887,287	23,498,071	SH	DEFINED	1,2,5,6,7,8 13,14
SEATTLE GENETICS INC	COM	81257810	3,042	432,728	SH	DEFINED	1,2
SECOND BANCORP INC	COM	81311410	4,171	133,210	SH	DEFINED	1,2,5
SECURE COMPUTING COR	COM	81370510	7,640	655,786	SH	DEFINED	1,2,5
SECURITY BANK CORP	COM	81404710	1,710	49,431	SH	DEFINED	1,2
SEEBEYOND TECHNOLOGI	COM	81570410	3,275	868,614	SH	DEFINED	1,2,5
SEI INVESTMENTS CO	COM	78411710	50,344	1,733,613	SH	DEFINED	1,2,5,9
SELAS CORP AMER	COM	81611910	100	33,400	SH	DEFINED	1
SELECT COMFORT CORP	COM	81616X10	23,371	822,926	SH	DEFINED	1,2,5
SELECT MEDICAL CORP	COM	81619610	18,807	1,401,407	SH	DEFINED	1,2,5
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	489	15,986	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	361	11,464	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	470	19,770	SH	DEFINED	5
SELECTICA INC	COM	81628810	126	26,548	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	25,227	632,584	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,212	208,319	SH	DEFINED	1,5
SEMICONDUCTOR MFG IN	SPONSORED	81663N20	2,489	232,000	SH	DEFINED	1

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

SEMITOOL INC	COM	81690910	3,155	278,731	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	277,901	8,071,466	SH	DEFINED	1,2,5,6,7,8,13,14
SEMTECH CORP	COM	81685010	28,039	1,191,135	SH	DEFINED	1,2,5,9
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,576	808,579	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	22,654	1,054,657	SH	DEFINED	1,2,5,9
SEPRACOR INC	COM	81731510	59,801	1,130,447	SH	DEFINED	1,2,5,9
SEQUA CORPORATION	CL A	81732010	7,295	124,771	SH	DEFINED	1,2,9
SEQUENOM INC	COM	81733710	48	32,670	SH	DEFINED	1
SERENA SOFTWARE INC	COM	81749210	9,157	479,701	SH	DEFINED	1,2,5
SEROLOGICALS CORP	COM	81752310	9,645	482,500	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	22,098	2,998,324	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	57,482	4,665,734	SH	DEFINED	1,2,5,7,8,9,13,14
SFBC INTL INC	COM	78412110	5,192	165,723	SH	DEFINED	1,2
SHARPER IMAGE CORP	COM	82001310	6,513	207,498	SH	DEFINED	1,2
SHAW COMMUNICATIONS	CL B CONV	82028K20	680	40,477	SH	DEFINED	1,5,7
SHAW GROUP INC	COM	82028010	10,261	1,012,938	SH	DEFINED	1,2,5
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,684	82,412	SH	DEFINED	1
SHENANDOAH TELECOMMU	COM	82312B10	3,275	122,507	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	300,982	7,243,853	SH	DEFINED	1,2,5,6,7,8,13,14
SHIP FINANCE INTERNA	SHS	G8107510	518	34,662	SH	DEFINED	1,2,5,7,8,13,14
SHOE CARNIVAL INC	COM	82488910	3,243	216,040	SH	DEFINED	1,2,5
SHOE PAVILION INC	COM	82489410	36	14,200	SH	DEFINED	1
SHOPKO STORES INC	COM	82491110	9,531	674,058	SH	DEFINED	1,2
SHUFFLE MASTER INC	COM	82554910	15,798	435,093	SH	DEFINED	1,2
SHURGARD STORAGE CTR	COM	82567D10	26,860	718,175	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	925	45,365	SH	DEFINED	1,2
SIEBEL SYS INC	COM	82617010	140,445	13,138,020	SH	DEFINED	1,2,5,6,7,8,13,14
SIEMENS A G	SPONSORED	82619750	12,042	166,046	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	35,543	795,156	SH	DEFINED	1,2,5
SIERRA PAC RES NEW	COM	82642810	18,243	2,366,172	SH	DEFINED	1,2,5,9
SIFCO INDS INC	COM	82654610	49	13,380	SH	DEFINED	1
SIGMA ALDRICH CORP	COM	82655210	138,462	2,322,796	SH	DEFINED	1,2,5,6,7,8,13,14
SIGMA DESIGNS INC	COM	82656510	161	20,200	SH	DEFINED	1
SIGMATEL INC	COM	82661W10	10,260	353,061	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	673	28,337	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	11,640	288,761	SH	DEFINED	1,2
SILICON GRAPHICS INC	COM	82705610	8,646	3,930,201	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	15,559	1,186,783	SH	DEFINED	1,2,5
Page Total			2,499,181				

58 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
SILICON LABORATORIES	COM	82691910	24,755	534,083	SH	DEFINED	1,2,5,9
SILICON STORAGE TECH	COM	82705710	13,625	1,322,833	SH	DEFINED	1,2,5
SILICON VY BANCSHARE	COM	82706410	36,673	924,928	SH	DEFINED	1,2,5,9

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

SILICONIX INC	COM NEW	82707920	6,424	129,459	SH	DEFINED	1,2
SILICONWARE PRECISIO	SPONSD ADR	82708486	64	15,775	SH	DEFINED	1
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	6,062	232,880	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	347,552	6,759,086	SH	DEFINED	1,2,3,5,6,7,12,14
SIMPLETECH INC	COM	82882310	530	155,740	SH	DEFINED	1,2
SIMPSON MANUFACTURIN	COM	82907310	19,707	351,160	SH	DEFINED	1,2,5
SINCLAIR BROADCAST G	CL A	82922610	6,969	678,530	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	209	6,291	SH	DEFINED	1
SIPEX CORP	COM	82990910	2,014	353,922	SH	DEFINED	1,2
SIRENZA MICRODEVICES	COM	82966T10	112	26,632	SH	DEFINED	1
SIRF TECHNOLOGY HLDG	COM	82967H10	1,426	109,100	SH	DEFINED	1
SIRIUS SATELLITE RAD	COM	82966U10	35,680	11,584,274	SH	DEFINED	1,2,5
SIRNA THERAPEUTICS I	COM	82966910	124	42,011	SH	DEFINED	1
SIRVA INC	COM	82967Y10	4,722	205,300	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	3,003	711,539	SH	DEFINED	1,2
SIX FLAGS INC	COM	83001P10	12,925	1,780,360	SH	DEFINED	1,2,5,9
SIZELER PPTY INVS IN	COM	83013710	396	43,000	SH	DEFINED	1,2,5
SJW CORP	COM	78430510	3,556	104,580	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	12,869	613,090	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	3,854	296,497	SH	DEFINED	1,2
SKY FINL GROUP INC	COM	83080P10	23,034	931,426	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	4,059	99,849	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	15,974	917,500	SH	DEFINED	1,2,5
SKYWORKS SOLUTIONS I	COM	83088M10	20,167	2,310,104	SH	DEFINED	1,2,5
SL GREEN RLTY CORP	COM	78440X10	36,108	771,528	SH	DEFINED	1,2,3,5
SLM CORP	COM	78442P10	504,637	12,475,580	SH	DEFINED	1,2,5,6,7,8,13,14
SM&A	COM	78465D10	203	23,531	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	2,580	214,630	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	3,868	69,985	SH	DEFINED	1
SMITH A O	COM	83186520	9,139	287,493	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	116,108	2,082,274	SH	DEFINED	1,2,5,7,8,9,13,14
SMITH MICRO SOFTWARE	COM	83215410	31	16,068	SH	DEFINED	1
SMITHFIELD FOODS INC	COM	83224810	35,728	1,215,241	SH	DEFINED	1,2,5,9
SMITHTOWN BANCORP IN	COM	83244910	2,536	62,342	SH	DEFINED	1,2
SMUCKER J M CO	COM NEW	83269640	33,959	739,676	SH	DEFINED	1,2,5,6,9
SMURFIT-STONE CONTAI	COM	83272710	64,392	3,227,681	SH	DEFINED	1,2,5,7,8,9,13,14
SNAP ON INC	COM	83303410	47,587	1,418,382	SH	DEFINED	1,2,5,6,9,13,14
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	212	5,177	SH	DEFINED	1,2,7
SOCKET COMMUNICATION	COM	83367210	44	15,400	SH	DEFINED	1
SOHU COM INC	COM	83408W10	5,744	288,931	SH	DEFINED	1,2
SOLA INTL INC	COM	83409210	8,059	467,721	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	161,488	24,959,447	SH	DEFINED	1,2,5,6,7,8,13,14
SOMERA COMMUNICATION	COM	83445810	69	42,653	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	9,574	432,251	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	23,589	1,036,879	SH	DEFINED	1,2,5
SONIC INNOVATIONS IN	COM	83545M10	458	80,709	SH	DEFINED	1,2
SONIC SOLUTIONS	COM	83546010	5,197	244,575	SH	DEFINED	1,2
SONICWALL INC	COM	83547010	8,477	985,732	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	113,068	4,434,053	SH	DEFINED	1,2,5,6,9
SONOSITE INC	COM	83568G10	5,627	234,537	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	16,124	3,373,266	SH	DEFINED	1,2,5
SONY CORP	ADR NEW	83569930	1,339	35,188	SH	DEFINED	1
SOTHEBYS HLDGS INC	CL A	83589810	15,423	966,363	SH	DEFINED	1,2,9
Page Total			1,837,849				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

selva

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
SOUND FED BANCORP IN	COM	83607V10	163	12,128	SH	DEFINED	1,5
SOURCE INTERLINK COS	COM NEW	83615120	2,616	235,292	SH	DEFINED	1,2
SOURCECORP	COM	83616710	9,427	342,541	SH	DEFINED	1,2,5
SOUTH FINL GROUP INC	COM	83784110	16,561	583,744	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	13,073	297,122	SH	DEFINED	1,2
SOUTHERN CMNTY FINL	COM	84263210	1,662	159,840	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	753,562	25,851,190	SH	DEFINED	1,2,5,6,7,8,13,14
SOUTHERN PERU COPPER	COM	84361110	6,603	159,772	SH	DEFINED	1,2,5,7
SOUTHERN UN CO NEW	COM	84403010	20,143	955,557	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	2,945	140,228	SH	DEFINED	1,2
SOUTHTRUST CORP	COM	84473010	348,786	8,987,021	SH	DEFINED	1,2,5,6,7,8,13,14
SOUTHWEST AIRLS CO	COM	84474110	1,526,070	91,000,001	SH	DEFINED	1,2,5,6,7,8,13,14
SOUTHWEST BANCORP IN	COM	84476710	4,749	260,204	SH	DEFINED	1,2
SOUTHWEST BANCORPORA	COM	84476R10	25,063	568,072	SH	DEFINED	1,2,5
SOUTHWEST GAS CORP	COM	84489510	13,876	575,043	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	2,508	200,300	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	20,566	717,343	SH	DEFINED	1,2
SOVEREIGN BANCORP IN	COM	84590510	152,407	6,896,224	SH	DEFINED	1,2,5,6,7,8,13,14
SOVRAN SELF STORAGE	COM	84610H10	13,082	342,642	SH	DEFINED	1,2,3,5
SPACEHAB INC	COM	84624310	202	54,800	SH	DEFINED	1,2
SPANISH BROADCASTING	CL A	84642588	5,106	547,270	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	46	13,600	SH	DEFINED	1
SPARTECH CORP	COM NEW	84722020	11,810	455,284	SH	DEFINED	1,2
SPARTON CORP	COM	84723510	98	11,055	SH	DEFINED	1
SPATIALIGHT INC	COM	84724810	1,665	275,161	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F10	106,212	927,372	SH	DEFINED	1,5,6
SPECIALTY LABORATORI	COM	84749R10	978	109,126	SH	DEFINED	1,2
SPECTRALINK CORP	COM	84758010	4,714	316,357	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	170	30,300	SH	DEFINED	1
SPECTRASITE INC	COM	84761M10	16,392	379,259	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	115	14,400	SH	DEFINED	1
SPEEDUS CORP	COM	84772310	73	30,500	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	8,300	248,219	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	10,280	1,013,771	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	82	15,999	SH	DEFINED	1
SPINNAKER EXPL CO	COM	84855W10	15,486	393,238	SH	DEFINED	1,2,5
SPIRE CORP	COM	84856510	59	10,200	SH	DEFINED	1
SPORTS AUTH INC NEW	COM	84917U10	12,592	350,743	SH	DEFINED	1,2
SPORTS CLUB INC	COM	84917P10	17	10,688	SH	DEFINED	1
SPORTS RESORTS INTL	COM	84918U10	495	130,310	SH	DEFINED	1
SPORTSLINE COM INC	COM	84893410	21	19,280	SH	DEFINED	1
SPORTSMANS GUIDE INC	COM NEW	84890720	253	10,800	SH	DEFINED	1,2
SPRINT CORP	COM FON GR	85206110	655,971	37,271,084	SH	DEFINED	1,2,5,6,7,9
SPSS INC	COM	78462K10	3,830	213,152	SH	DEFINED	1,2,5
SPX CORP	COM	78463510	112,228	2,416,626	SH	DEFINED	1,2,5,6,7,8,13,14
SRA INTL INC	CL A	78464R10	8,127	192,038	SH	DEFINED	1,2

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

SRS LABS INC	COM	78464M10	95	17,300	SH	DEFINED	1
SS&C TECHNOLOGIES IN	COM	85227Q10	7,281	389,369	SH	DEFINED	1,2
ST JOE CO	COM	79014810	22,232	559,996	SH	DEFINED	1,2,5,7
ST JUDE MED INC	COM	79084910	433,750	5,733,639	SH	DEFINED	1,2,5,6,7,8,13,14
ST MARY LD & EXPL CO	COM	79222810	17,647	495,015	SH	DEFINED	1,2,5
ST PAUL TRAVELERS IN	COM	79286010	913,733	22,539,042	SH	DEFINED	1,2,5,6,7,8,13,14
STAAR SURGICAL CO	COM PAR \$0	85231230	191	24,489	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	12,414	329,625	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	379	72,246	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	3,088	303,043	SH	DEFINED	1,2
Page Total			5,319,991				

60 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
STANCORP FINL GROUP	COM	85289110	33,799	504,457	SH	DEFINED	1,2,5,9
STANDARD COML CORP	COM	85325810	2,311	128,030	SH	DEFINED	1,2,5
STANDARD MICROSYSTEM	COM	85362610	5,750	246,579	SH	DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	2,131	144,652	SH	DEFINED	1,2
STANDARD PAC CORP NE	COM	85375C10	15,820	320,901	SH	DEFINED	1,2,5
STANDARD REGISTER CO	COM	85388710	2,859	240,258	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,230	192,282	SH	DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	3,608	85,675	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	171,357	3,759,471	SH	DEFINED	1,2,5,6,7,8,13,14
STAPLES INC	COM	85503010	498,242	16,941,261	SH	DEFINED	1,2,5,6,7,8,13,14
STAR SCIENTIFIC INC	COM	85517P10	1,410	359,713	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	481,855	11,079,675	SH	DEFINED	1,2,5,6,7,8,13,14
STARTEK INC	COM	85569C10	6,811	190,239	SH	DEFINED	1,2
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	340,100	7,583,064	SH	DEFINED	1,2,3,5,6,7,12,13,14
STATE AUTO FINL CORP	COM	85570710	7,189	234,023	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	2,983	122,104	SH	DEFINED	1,2
STATE FINL SVCS CORP	CL A	85685510	2,542	85,715	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	781,005	15,925,879	SH	DEFINED	1,2,5,6,7,8,13,14
STATION CASINOS INC	COM	85768910	33,758	697,480	SH	DEFINED	1,2,5
STEAK N SHAKE CO	COM	85787310	7,264	398,678	SH	DEFINED	1,2
STEEL DYNAMICS INC	COM	85811910	16,670	582,263	SH	DEFINED	1,2
STEEL TECHNOLOGIES I	COM	85814710	2,783	126,023	SH	DEFINED	1,2
STEELCASE INC	CL A	85815520	6,304	450,320	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	7,003	430,682	SH	DEFINED	1,2,5
STEINWAY MUSICAL INS	COM ORD	85849510	5,654	161,122	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	2,114	247,498	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	23	15,200	SH	DEFINED	1
STEPAN CO	COM	85858610	2,437	93,207	SH	DEFINED	1,2,5
STERICYCLE INC	COM	85891210	29,085	562,141	SH	DEFINED	1,2,5,9
STERIS CORP	COM	85915210	38,597	1,710,874	SH	DEFINED	1,2,5,9

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

STERLING BANCORP	COM	85915810	5,940	215,064	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	9,460	666,680	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	8,777	337,183	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	11,579	363,311	SH	DEFINED	1,2
STET HELLAS COMMUNIC	ADR	85982310	761	45,344	SH	DEFINED	1,5
STEWART & STEVENSON	COM	86034210	8,585	479,051	SH	DEFINED	1,2
STEWART ENTERPRISES	CL A	86037010	17,392	2,136,573	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	11,862	351,272	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	269	13,130	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	1,363	50,123	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	10,648	709,387	SH	DEFINED	1,2,5
STMICROELECTRONICS N	NY REGISTR	86101210	979	44,470	SH	DEFINED	1,2
STONE ENERGY CORP	COM	86164210	18,614	407,477	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	4,628	272,261	SH	DEFINED	1,2
STORA ENSO CORP	SPON ADR R	86210M10	471	34,650	SH	DEFINED	1
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	117,320	4,045,504	SH	DEFINED	1,2,5,9,10,
STRATAGENE CORP	COM	86269H10	138	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	3,249	131,218	SH	DEFINED	1,2,5
STRATEGIC DIAGNOSTIC	COM	86270010	55	13,100	SH	DEFINED	1
STRATEX NETWORKS INC	COM	86279T10	3,981	1,349,573	SH	DEFINED	1,2
STRATTEC SEC CORP	COM	86311110	5,217	76,245	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	23,430	210,004	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ LRG CAP	86330E20	2,087	16,553	SH	DEFINED	1
STRIDE RITE CORP	COM	86331410	7,073	641,269	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	566,173	10,294,063	SH	DEFINED	1,2,5,6,7,8, 13,14
STUDENT LN CORP	COM	86390210	6,650	48,719	SH	DEFINED	1,2,5
Page Total			3,363,396				

61 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
STURM RUGER & CO INC	COM	86415910	4,496	371,223	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	6,175	190,061	SH	DEFINED	1,2
SUMMIT PPTYS INC	COM	86623910	16,046	625,826	SH	DEFINED	1,2,3,5
SUMTOTAL SYS INC	COM	86661510	82	12,578	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	2,922	137,452	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	13,841	367,625	SH	DEFINED	1,2,3,5
SUN LIFE FINL INC	COM	86679610	609	21,049	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	395,406	91,317,800	SH	DEFINED	1,2,5,6,7,8, 13,14
SUNAIR ELECTRS INC	COM	86701710	84	14,900	SH	DEFINED	1
SUNCOR ENERGY INC	COM	86722910	1,258	49,103	SH	DEFINED	1
SUNGARD DATA SYS INC	COM	86736310	218,523	8,404,745	SH	DEFINED	1,2,5,6,7,8, 13,14
SUNLINK HEALTH SYSTE	COM	86737U10	74	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	261,079	4,103,723	SH	DEFINED	1,2,5,6,7,8, 13,14
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	330	9,200	SH	DEFINED	1
SUNRISE SENIOR LIVIN	COM	86768K10	10,763	274,995	SH	DEFINED	1,2
SUNRISE TELECOM INC	COM	86769Y10	111	42,217	SH	DEFINED	1
SUNTERRA CORP	COM NEW	86787D20	2,720	215,906	SH	DEFINED	1,2

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

SUNTRON CORP	COM	86789P10	163	28,212	SH	DEFINED	1,2
SUNTRUST BKS INC	COM	86791410	532,465	8,193,025	SH	DEFINED	1,2,5,6,7,8 13,14
SUPERCONDUCTOR TECHN	COM	86793110	80	64,880	SH	DEFINED	1
SUPERGEN INC	COM	86805910	4,154	643,966	SH	DEFINED	1,2,5
SUPERIOR ENERGY SVCS	COM	86815710	8,208	816,694	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	17,745	530,485	SH	DEFINED	1,2,5,9
SUPERTEX INC	COM	86853210	2,422	148,225	SH	DEFINED	1,2
SUPERVALU INC	COM	86853610	164,259	5,366,185	SH	DEFINED	1,2,5,6,7,9
SUPPORTSOFT INC	COM	86858710	4,287	493,908	SH	DEFINED	1,2,5
SUPREME INDS INC	CL A	86860710	125	19,360	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	7,302	231,074	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	6,194	251,378	SH	DEFINED	1,2
SUSQUEHANNA BANCSHAR	COM	86909910	19,180	762,308	SH	DEFINED	1,2,5
SWIFT ENERGY CO	COM	87073810	9,830	445,614	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	20,674	1,151,755	SH	DEFINED	1,2,5,9
SWISSCOM AG	SPONSORED	87101310	301	9,053	SH	DEFINED	1
SWS GROUP INC	COM	78503N10	4,228	276,327	SH	DEFINED	1,2
SYBASE INC	COM	87113010	22,768	1,264,898	SH	DEFINED	1,2,5,9
SYBRON DENTAL SPECIA	COM	87114210	23,693	793,747	SH	DEFINED	1,2,5
SYCAMORE NETWORKS IN	COM	87120610	12,061	2,851,314	SH	DEFINED	1,2,5
SYKES ENTERPRISES IN	COM	87123710	3,186	419,769	SH	DEFINED	1,2
SYMANTEC CORP	COM	87150310	377,396	8,620,287	SH	DEFINED	1,2,5,6,7,9
SYMBION INC DEL	COM	87150710	1,121	64,109	SH	DEFINED	1,2
SYMBOL TECHNOLOGIES	COM	87150810	92,917	6,303,701	SH	DEFINED	1,2,5,6,7,8 13,14
SYMMETRICOM INC	COM	87154310	5,978	671,683	SH	DEFINED	1,2,5
SYMS CORP	COM	87155110	130	14,000	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155S10	9,774	405,236	SH	DEFINED	1,2,5
SYNALLOY CP DEL	COM	87156510	179	17,577	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	7,022	363,447	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	449	26,745	SH	DEFINED	1
SYNNEX CORP	COM	87162W10	1,103	70,236	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	74,812	2,631,455	SH	DEFINED	1,2,5,7,8,9 13,14
SYNOVIS LIFE TECHNOL	COM	87162G10	183	17,000	SH	DEFINED	1,2
SYNOVUS FINL CORP	COM	87161C10	207,230	8,184,440	SH	DEFINED	1,2,5,6,7,8 13,14
SYNPLICITY INC	COM	87160Y10	131	21,799	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,943	117,429	SH	DEFINED	1,2
SYNTHETECH INC	COM	87162E10	17	13,801	SH	DEFINED	1
SYNTROLEUM CORP	COM	87163010	2,409	363,929	SH	DEFINED	1,2
SYPRIS SOLUTIONS INC	COM	87165510	1,805	94,067	SH	DEFINED	1,2
Page Total			2,582,443				

62 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
SYSCO CORP	COM	87182910	694,445	19,360,052	SH	DEFINED	1,2,5,6,7,8 13,14
SYSTEMAX INC	COM	87185110	944	140,879	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	84	14,100	SH	DEFINED	1,2

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

TAIWAN GREATER CHINA	SH BEN INT	87403710	128	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	49,051	5,902,657	SH	DEFINED	1,2,5,7,8,1
TAKE-TWO INTERACTIVE	COM	87405410	23,863	778,818	SH	DEFINED	1,2,5
TALBOTS INC	COM	87416110	9,791	250,084	SH	DEFINED	1,2,5
TALISMAN ENERGY INC	COM	87425E10	933	42,897	SH	DEFINED	1
TALK AMERICA HLDGS I	COM NEW	87426R20	7,348	958,009	SH	DEFINED	1,2
TALX CORP	COM	87491810	6,299	257,856	SH	DEFINED	1,2,5
TANGER FACTORY OUTLE	COM	87546510	14,308	365,924	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	10,683	560,192	SH	DEFINED	1,2
TAPESTRY PHARMACEUTI	COM	87603110	31	17,700	SH	DEFINED	1
TARAGON RLTY INVS IN	COM	87628710	1,501	101,743	SH	DEFINED	1,2,5
TARGET CORP	COM	87612E10	3,634,375	85,575,120	SH	DEFINED	1,2,5,6,7,8,13,14
TARGETED GENETICS CO	COM	87612M10	54	34,214	SH	DEFINED	1
TARO PHARMACEUTICAL	ORD	M8737E10	330	7,580	SH	DEFINED	1,2
TARRANT APPAREL GROU	COM	87628910	15	10,240	SH	DEFINED	1
TASER INTL INC	COM	87651B10	15,259	352,974	SH	DEFINED	1,2
TASTY BAKING CO	COM	87655330	128	13,592	SH	DEFINED	1,5
TAUBMAN CTRS INC	COM	87666410	23,786	1,039,139	SH	DEFINED	1,2,3,5
TAYLOR CAP GROUP INC	COM	87685110	1,186	54,541	SH	DEFINED	1,2
TBC CORP	COM	87218010	6,710	281,928	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	677	21,060	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	68,734	1,184,046	SH	DEFINED	1,2,5,7,8,9,13,14
TDK CORP	AMERN DEP	87235140	383	5,001	SH	DEFINED	1
TEAM INC	COM	87815510	210	13,000	SH	DEFINED	1
TECH DATA CORP	COM	87823710	30,793	786,936	SH	DEFINED	1,2,5,9
TECH OPS SEVCON INC	COM	87829310	73	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	34,475	793,446	SH	DEFINED	1,2,5
TECHNICAL OLYMPIC US	COM	87848310	2,194	98,469	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	15,907	726,358	SH	DEFINED	1,2,5
TECHNOLOGY RESH CORP	COM NEW	87872730	146	11,800	SH	DEFINED	1
TECHNOLOGY SOLUTIONS	COM	87872T10	29	26,749	SH	DEFINED	1
TECO ENERGY INC	COM	87237510	63,682	5,311,268	SH	DEFINED	1,2,5,6,7,9
TECUMSEH PRODS CO	CL A	87889520	15,370	373,158	SH	DEFINED	1,2,5,9
TEEKAY SHIPPING MARS	COM	Y8564W10	1,581	42,300	SH	DEFINED	1,2,5
TEGAL CORP	COM	87900810	21	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,219	121,245	SH	DEFINED	1,2
TEKELEC	COM	87910110	15,906	875,408	SH	DEFINED	1,2,5
TEKTRONIX INC	COM	87913110	75,447	2,217,727	SH	DEFINED	1,2,5,6,7,9
TELE NORTE LESTE PAR	SPON ADR P	87924610	16,102	1,264,902	SH	DEFINED	1,2,4
TELECOM ARGENTINA S	SPON ADR R	87927320	10,267	1,135,761	SH	DEFINED	1,2,4
TELECOMMUNICATION SY	CL A	87929J10	133	23,500	SH	DEFINED	1
TELECOMUNICACOES BRA	SPONSORED	87928730	291	9,978	SH	DEFINED	1
TELEDYNE TECHNOLOGIE	COM	87936010	17,838	890,987	SH	DEFINED	1,2,5
TELEFLEX INC	COM	87936910	24,442	487,368	SH	DEFINED	1,2,5,9
TELEFONICA MOVILES S	SPONSORED	87938V10	171	16,176	SH	DEFINED	1
TELEFONICA S A	SPONSORED	87938220	17,765	398,047	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	13,236	397,846	SH	DEFINED	1,2
TELEPHONE & DATA SYS	COM	87943310	66,929	940,009	SH	DEFINED	1,2,5,7,8,9,13,14
TELETECH HOLDINGS IN	COM	87993910	5,955	679,050	SH	DEFINED	1,2
TELIK INC	COM	87959M10	15,329	642,198	SH	DEFINED	1,2
TELLABS INC	COM	87966410	131,019	14,990,728	SH	DEFINED	1,2,5,6,7,8,13,14
TELSTRA CORP LTD	SPON ADR F	87969N20	184	10,406	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	134	18,600	SH	DEFINED	1
Page Total			5,150,895				

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
TEMPLE INLAND INC	COM	87986810	166,263	2,400,912	SH	DEFINED	1,2,5,6,7,8 13,14
TEMPUR PEDIC INTL IN	COM	88023U10	3,166	226,007	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	2,920	89,173	SH	DEFINED	1,2
TENET HEALTHCARE COR	COM	88033G10	174,925	13,044,349	SH	DEFINED	1,2,5,6,7,8 13,14
TENNANT CO	COM	88034510	5,450	131,483	SH	DEFINED	1,2
TENNECO AUTOMOTIVE I	COM	88034910	11,424	863,503	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,661	69,872	SH	DEFINED	1,5
TERADYNE INC	COM	88077010	146,596	6,457,994	SH	DEFINED	1,2,5,6,7,8 13,14
TERAYON COMMUNICATIO	COM	88077510	2,450	1,046,996	SH	DEFINED	1,2,5
TERCICA INC	COM	88078L10	354	43,135	SH	DEFINED	1,2
TEREX CORP NEW	COM	88077910	53,181	1,558,196	SH	DEFINED	1,2,5
TERRA INDS INC	COM	88091510	2,966	526,771	SH	DEFINED	1,2
TERRA NITROGEN CO L	COM UNIT	88100520	155	12,900	SH	DEFINED	1
TERREMARK WORLDWIDE	COM	88144810	3,107	3,655,089	SH	DEFINED	1,2,5
TESORO PETE CORP	COM	88160910	48,630	1,761,961	SH	DEFINED	1,2,5
TESSERA TECHNOLOGIES	COM	88164L10	6,208	344,489	SH	DEFINED	1,2
TETRA TECH INC NEW	COM	88162G10	15,634	957,981	SH	DEFINED	1,2,5,13
TETRA TECHNOLOGIES I	COM	88162F10	10,414	387,854	SH	DEFINED	1,2
TEVA PHARMACEUTICAL	ADR	88162420	33,075	492,337	SH	DEFINED	1,2,4,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	4,725	284,645	SH	DEFINED	1,2
TEXAS GENCO HLDGS IN	COM	88244310	16,611	368,401	SH	DEFINED	1,2,5
TEXAS INDS INC	COM	88249110	14,295	347,225	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,288,383	53,282,999	SH	DEFINED	1,2,5,6,7,8 13,14
TEXAS REGL BANCSHARE	CL A VTG	88267310	21,033	458,141	SH	DEFINED	1,2,5
TEXTRON INC	COM	88320310	283,164	4,771,095	SH	DEFINED	1,2,5,6,7,8 13,14
THERAGENICS CORP	COM	88337510	137	29,681	SH	DEFINED	1
THERMA-WAVE INC	COM	88343A10	122	24,668	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	147,947	4,812,841	SH	DEFINED	1,2,5,6,7,8 13,14
THERMOGENESIS CORP	COM NEW	88362320	2,563	541,877	SH	DEFINED	1,2,5
THESTREET COM	COM	88368Q10	58	15,603	SH	DEFINED	1
THIRD WAVE TECHNOLOG	COM	88428W10	1,499	339,987	SH	DEFINED	1,2
THOMAS & BETTS CORP	COM	88431510	56,238	2,065,309	SH	DEFINED	1,2,5,6,9,1
THOMAS INDS INC	COM	88442510	7,467	224,895	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	226	11,380	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,090	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	26,124	780,763	SH	DEFINED	1,2,5,9
THORATEC CORP	COM NEW	88517530	8,415	783,563	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	20,711	768,483	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	14,708	642,271	SH	DEFINED	1,2,5
THREE FIVE SYS INC	COM	88554L10	205	40,230	SH	DEFINED	1,5
TIBCO SOFTWARE INC	COM	88632Q10	16,329	1,932,422	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	24,355	817,270	SH	DEFINED	1,2,5,9
TIER TECHNOLOGIES IN	CL B	88650Q10	4,230	434,285	SH	DEFINED	1,2
TIERONE CORP	COM	88650R10	6,342	294,828	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	148,129	4,019,771	SH	DEFINED	1,2,5,6,7,8 13,14

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

TIMBERLAND CO	CL A	88710010	67,013	1,037,519	SH	DEFINED	1,2,5,9
TIME WARNER INC	COM	88731710	2,458,819	139,864,590	SH	DEFINED	1,2,5,6,7,8,13,14
TIME WARNER TELECOM	CL A	88731910	3,136	748,472	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	17,332	654,303	SH	DEFINED	1,2,5
TIPPERARY CORP	COM PAR \$0	88800230	194	54,400	SH	DEFINED	1
TIPPINGPOINT TECH IN	COM	88801110	535	21,198	SH	DEFINED	1,2
TITAN CORP	COM	88826610	21,125	1,627,512	SH	DEFINED	1,2,5,9
TITAN INTL INC ILL	COM	88830M10	172	16,672	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	54	20,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	1,611	17,404	SH	DEFINED	1,2
TIVO INC	COM	88870610	4,575	645,293	SH	DEFINED	1,2
Page Total			5,379,253				

64 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
TJX COS INC NEW	COM	87254010	355,707	14,735,158	SH	DEFINED	1,2,5,6,7,8,13,14
TLC VISION CORP	COM	87254910	247	21,185	SH	DEFINED	1
TNS INC	COM	87296010	495	22,687	SH	DEFINED	1,2
TODCO	CL A	88889T10	2,200	142,213	SH	DEFINED	1,2
TODD SHIPYARDS CORP	COM	88903910	187	10,660	SH	DEFINED	1
TODHUNTER INTL INC D	COM	88905010	193	13,900	SH	DEFINED	1
TOLL BROTHERS INC	COM	88947810	30,471	720,003	SH	DEFINED	1,2,5,9
TOLLGRADE COMMUNICAT	COM	88954210	223	21,017	SH	DEFINED	1,2
TOMPKINSTRUSTCO INC	COM	89011010	5,468	115,125	SH	DEFINED	1,2,5
TOO INC	COM	89033310	9,250	553,898	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	15,111	464,961	SH	DEFINED	1,2,5,6,9
TOPPS INC	COM	89078610	5,147	528,988	SH	DEFINED	1,2
TORCH OFFSHORE INC	COM	89101910	39	13,500	SH	DEFINED	1
TORCHMARK CORP	COM	89102710	188,472	3,503,199	SH	DEFINED	1,2,5,6,7,8,13,14
TORO CO	COM	89109210	30,265	431,929	SH	DEFINED	1,2,5
TORONTO DOMINION BK	COM NEW	89116050	3,196	99,312	SH	DEFINED	1,5
TOTAL ENTMT RESTAURA	COM	89150E10	145	10,700	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	27,700	288,303	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	15,567	710,811	SH	DEFINED	1,2,5
TOWER AUTOMOTIVE INC	COM	89170710	3,538	972,074	SH	DEFINED	1,2,5
TOWN & CTRY TR	SH BEN INT	89208110	9,290	368,063	SH	DEFINED	1,2,3
TOYOTA MOTOR CORP	SP ADR REP	89233130	23,823	291,871	SH	DEFINED	1,2,6
TOYS R US INC	COM	89233510	98,172	6,162,719	SH	DEFINED	1,2,5,6,7,8,13,14
TRACK DATA CORP	COM	89191810	15	13,900	SH	DEFINED	1
TRACTOR SUPPLY CO	COM	89235610	22,540	538,981	SH	DEFINED	1,2,5
TRADESTATION GROUP I	COM	89267P10	1,830	254,580	SH	DEFINED	1,2
TRAFFIX INC	COM	89272110	90	13,700	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	9,096	645,076	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	6,557	654,402	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	3,743	118,360	SH	DEFINED	1,2
TRANSACTION SYS ARCH	CL A	89341610	19,691	914,585	SH	DEFINED	1,2,9
TRANSALTA CORP	COM	89346D10	180	14,371	SH	DEFINED	7

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

TRANSATLANTIC HLDGS	COM	89352110	22,685	280,100	SH	DEFINED	1,2,5,7
TRANSCAT INC	COM	89352910	54	19,200	SH	DEFINED	1
TRANSGENOMIC INC	COM	89365K20	21	15,900	SH	DEFINED	1
TRANSKARYOTIC THERAP	COM	89373510	7,834	523,696	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	4,981	2,274,572	SH	DEFINED	1,2,5
TRANSMONTAIGNE INC	COM	89393410	3,030	563,212	SH	DEFINED	1,2
TRANSOCEAN INC	ORD	G9007810	248,245	8,577,926	SH	DEFINED	1,2,5,6,7,8 13,14
TRANSPRO INC	COM	89388510	84	14,521	SH	DEFINED	1
TRANSTECHNOLOGY CORP	COM	89388910	91	12,900	SH	DEFINED	1
TRANSWITCH CORP	COM	89406510	167	94,622	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	366	12,282	SH	DEFINED	1,2
TRC COS INC	COM	87262510	4,241	254,232	SH	DEFINED	1,2
TREDEGAR CORP	COM	89465010	7,539	467,412	SH	DEFINED	1,2
TREND MICRO INC	SPONS ADR	89486M20	841	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	5,073	134,381	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	1,599	95,005	SH	DEFINED	5
TRIAD GTY INC	COM	89592510	7,973	136,994	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	38,525	1,034,778	SH	DEFINED	1,2,5,7,9
TRIARC COS INC	CL B SER 1	89592730	6,495	638,671	SH	DEFINED	1,2
TRIBUNE CO NEW	COM	89604710	390,533	8,575,597	SH	DEFINED	1,2,5,6,7,8 13,14
TRICO BANCSHARES	COM	89609510	3,278	176,156	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM	89610610	9	19,395	SH	DEFINED	1
TRIDENT MICROSYSTEMS	COM	89591910	3,014	265,063	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	23,903	860,123	SH	DEFINED	1,2,5
Page Total			1,669,229				

65 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
TRIMERIS INC	COM	89626310	3,684	255,331	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	23,396	735,969	SH	DEFINED	1,2,5,9
TRIPATH IMAGING INC	COM	89694210	3,596	382,146	SH	DEFINED	1,2,5
TRIPATH TECHNOLOGY I	COM	89672P10	1,163	357,758	SH	DEFINED	1
TRIQUINT SEMICONDUCT	COM	89674K10	14,467	2,649,554	SH	DEFINED	1,2,5,9
TRITON PCS HLDGS INC	CL A	89677M10	1,504	345,010	SH	DEFINED	1,2,5
TRIUMPH GROUP INC NE	COM	89681810	7,644	239,384	SH	DEFINED	1,2
TRIZEC PROPERTIES IN	COM	89687P10	30,173	1,855,657	SH	DEFINED	1,2,3,5
TRIZETTO GROUP INC	COM	89688210	3,332	500,362	SH	DEFINED	1,2
TRM CORP	COM	87263610	205	14,119	SH	DEFINED	1
TROVER SOLUTIONS INC	COM	89724910	100	14,464	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	16,808	1,283,054	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	22,675	784,065	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	3,583	190,060	SH	DEFINED	1,2
TTM TECHNOLOGIES IN	COM	87305R10	11,667	984,532	SH	DEFINED	1,2
TUESDAY MORNING CORP	COM NEW	89903550	11,386	392,628	SH	DEFINED	1,2,5
TULARIK INC	COM	89916510	13,840	558,046	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	2,985	700,631	SH	DEFINED	1,2
TUPPERWARE CORP	COM	89989610	20,650	1,062,792	SH	DEFINED	1,2,5,9
TUT SYSTEMS	COM	90110310	37	11,720	SH	DEFINED	1
TWEETER HOME ENTMT G	COM	90116710	161	29,819	SH	DEFINED	1,5

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

TXU CORP	COM	87316810	440,887	10,883,410	SH	DEFINED	1,2,5,6,7,8 13,14
TYCO INTL LTD NEW	COM	90212410	1,551,847	46,827,004	SH	DEFINED	1,2,5,6,7,8 13,14
TYLER TECHNOLOGIES I	COM	90225210	6,180	653,248	SH	DEFINED	1,2,5
TYSON FOODS INC	CL A	90249410	142,624	6,807,852	SH	DEFINED	1,2,5,7,8,9 13,14
U S B HLDG INC	COM	90291010	7,356	320,959	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	1,905	270,243	SH	DEFINED	1,2,5
U S ENERGY CORP WYO	COM	91180510	29	11,800	SH	DEFINED	1
U S G CORP	COM NEW	90329340	10,208	580,684	SH	DEFINED	1,2,5
U S I HLDGS	COM	90333H10	9,872	624,782	SH	DEFINED	1,2
U S PHYSICAL THERAPY	COM	90337L10	2,229	162,565	SH	DEFINED	1,5
U S RESTAURANT PPTYS	COM	90297110	5,598	368,558	SH	DEFINED	1,2,5
U S XPRESS ENTERPRIS	CL A	90338N10	1,473	93,647	SH	DEFINED	1,2
UBIQUITEL INC	COM	90347430	3,729	883,630	SH	DEFINED	1,2,5
UBS AG	NAMEN AKT	H8920M85	64,348	905,548	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	19,803	501,094	SH	DEFINED	1,2,5
UGI CORP NEW	COM	90268110	18,943	590,137	SH	DEFINED	1,2,5
UICI	COM	90273710	21,925	920,848	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	10,408	213,761	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,603	222,455	SH	DEFINED	1,2,5
ULTIMATE ELECTRS INC	COM	90384910	116	23,432	SH	DEFINED	1,5
ULTIMATE SOFTWARE GR	COM	90385D10	1,817	178,998	SH	DEFINED	1,2
ULTRA CLEAN HLDGS IN	COM	90385V10	757	103,600	SH	DEFINED	1
ULTRA PETROLEUM CORP	COM	90391410	3,413	91,419	SH	DEFINED	1,2,5
ULTRALIFE BATTERIES	COM	90389910	3,693	190,759	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	5,646	346,797	SH	DEFINED	1,2
UMB FINL CORP	COM	90278810	15,472	299,724	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	9,512	453,175	SH	DEFINED	1,2,5
UNI MARTS INC	COM	90457130	91	41,200	SH	DEFINED	1
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	11,304	571,775	SH	DEFINED	2,4
UNIFI INC	COM	90467710	262	89,279	SH	DEFINED	1,2
UNIFIRST CORP MASS	COM	90470810	4,424	152,096	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	2,099	30,631	SH	DEFINED	1,2
UNILEVER PLC	SPON ADR N	90476770	1,370	34,453	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,423	171,601	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	442,692	7,446,459	SH	DEFINED	1,2,5,6,7,8 13,14
Page Total			3,023,114				

66 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
UNION PLANTERS CORP	COM	90806810	174,378	5,849,656	SH	DEFINED	1,2,5,6,7,8 13,14
UNIONBANCAL CORP	COM	90890610	71,629	1,270,026	SH	DEFINED	1,2,5
UNISOURCE ENERGY COR	COM	90920510	13,532	544,534	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	124,937	9,001,250	SH	DEFINED	1,2,5,6,7,8 13,14
UNIT CORP	COM	90921810	21,653	688,479	SH	DEFINED	1,2,5
UNITED AUTO GROUP IN	COM	90944010	8,922	291,107	SH	DEFINED	1,2

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

UNITED BANKSHARES IN	COM	90990710	24,627	757,740	SH	DEFINED	1,2,5
UNITED BUSINESS MEDI	ADR	90969M10	128	15,512	SH	DEFINED	1
UNITED CAPITAL CORP	COM	90991210	192	11,300	SH	DEFINED	1
UNITED CMNTY BKS BLA	CAP STK	90984P10	11,115	441,419	SH	DEFINED	1,2
UNITED CMNTY FINL CO	COM	90983910	5,788	445,230	SH	DEFINED	1,2,5
UNITED DEFENSE INDS	COM	91018B10	21,914	626,120	SH	DEFINED	1,2,5
UNITED DOMINION REAL	COM	91019710	48,925	2,473,453	SH	DEFINED	1,2,3,5,9
UNITED FIRE & CAS CO	COM	91033110	9,593	166,112	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	95	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	3,990	170,885	SH	DEFINED	1,2
UNITED MICROELECTRON	SPONSORED	91087320	620	143,893	SH	DEFINED	1
UNITED NAT FOODS INC	COM	91116310	20,145	696,820	SH	DEFINED	1,2
UNITED ONLINE INC	COM	91126810	18,964	1,076,868	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	1,331	78,058	SH	DEFINED	1,2
UNITED PARCEL SERVIC	CL B	91131210	2,094,167	27,859,074	SH	DEFINED	1,2,5,6,7,8 13,14
UNITED RENTALS INC	COM	91136310	20,070	1,121,847	SH	DEFINED	1,2,5,9
UNITED RETAIL GROUP	COM	91138010	38	14,800	SH	DEFINED	1
UNITED STATES CELLUL	COM	91168410	7,909	205,150	SH	DEFINED	1,2,5
UNITED STATES STL CO	COM	91290910	202,888	5,776,996	SH	DEFINED	1,2,5,6,7,8 13,14
UNITED STATIONERS IN	COM	91300410	25,142	632,992	SH	DEFINED	1,2,5
UNITED SURGICAL PART	COM	91301630	17,941	454,560	SH	DEFINED	1,2
UNITED TECHNOLOGIES	COM	91301710	5,670,918	61,990,793	SH	DEFINED	1,2,5,6,7,8 13,14
UNITED THERAPEUTICS	COM	91307C10	7,265	283,251	SH	DEFINED	1,2
UNITED UTILS PLC	SPONSORED	91311Q10	250	13,071	SH	DEFINED	1
UNITEDGLOBALCOM	CL A	91324750	23,662	3,259,286	SH	DEFINED	1,2,5
UNITEDHEALTH GROUP I	COM	91324P10	1,232,353	19,796,840	SH	DEFINED	1,2,5,6,7,8 13,14
UNITRIN INC	COM	91327510	33,105	777,121	SH	DEFINED	1,2,5,7,9
UNIVERSAL AMERN FINL	COM	91337710	4,547	414,142	SH	DEFINED	1,2
UNIVERSAL COMPRESSIO	COM	91343110	9,125	297,418	SH	DEFINED	1,2
UNIVERSAL CORP VA	COM	91345610	20,967	411,606	SH	DEFINED	1,2,5,7,9
UNIVERSAL DISPLAY CO	COM	91347P10	3,232	302,359	SH	DEFINED	1,2
UNIVERSAL ELECTRS IN	COM	91348310	3,688	210,986	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	8,916	277,852	SH	DEFINED	1,2
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	5,325	185,553	SH	DEFINED	1,2
UNIVERSAL HLTH SVCS	CL B	91390310	32,526	708,792	SH	DEFINED	1,2,5,7,9
UNIVERSAL TECHNICAL	COM	91391510	8,022	200,700	SH	DEFINED	1,2
UNIVEST CORP PA	COM	91527110	4,882	95,728	SH	DEFINED	1,2
UNIVISION COMMUNICAT	CL A	91490610	260,547	8,159,949	SH	DEFINED	1,2,5,6,7,8 13,14
UNIZAN FINANCIAL COR	COM	91528W10	9,846	377,227	SH	DEFINED	1,2
UNOCAL CORP	COM	91528910	295,067	7,764,925	SH	DEFINED	1,2,5,6,7,8 13,14
UNOVA INC	COM	91529B10	16,310	805,444	SH	DEFINED	1,2,5
UNUMPROVIDENT CORP	COM	91529Y10	132,248	8,317,479	SH	DEFINED	1,2,5,6,7,8 13,14
UPM KYMMENE CORP	SPONSORED	91543610	477	24,986	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	31	11,776	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	18,138	297,782	SH	DEFINED	1,2,5
UROLOGIX INC	COM	91727310	2,893	187,500	SH	DEFINED	1,2
URS CORP NEW	COM	90323610	15,492	565,401	SH	DEFINED	1,2
URSTADT BIDDLE PPTYS	COM	91728610	179	12,672	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	5,365	362,285	SH	DEFINED	1,2
US BANCORP DEL	COM NEW	90297330	1,603,432	58,179,682	SH	DEFINED	1,2,5,6,7,8 13,14

Page Total 12,379,445

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

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
US LEC CORP	CL A	90331S10	148	36,550	SH	DEFINED	1
US ONCOLOGY INC	COM	90338W10	31,056	2,109,771	SH	DEFINED	1, 2, 5
USANA HEALTH SCIENCE	COM	90328M10	5,637	181,362	SH	DEFINED	1, 2
USEC INC	COM	90333E10	11,778	1,343,033	SH	DEFINED	1, 2, 5
USF CORP	COM	91729Q10	15,290	435,243	SH	DEFINED	1, 2, 5
UST INC	COM	90291110	130,185	3,616,253	SH	DEFINED	1, 2, 5, 6, 7, 9
UTAH MED PRODS INC	COM	91748810	245	9,300	SH	DEFINED	1, 2
UTI WORLDWIDE INC	ORD	G8721010	621	11,765	SH	DEFINED	1, 5
UTSTARCOM INC	COM	91807610	36,110	1,193,704	SH	DEFINED	1, 2, 5, 9
V F CORP	COM	91820410	155,735	3,197,841	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
VA SOFTWARE CORP	COM	91819B10	88	35,995	SH	DEFINED	1
VAIL RESORTS INC	COM	91879Q10	6,503	339,431	SH	DEFINED	1, 2
VALASSIS COMMUNICATI	COM	91886610	30,086	987,405	SH	DEFINED	1, 2, 5, 9
VALEANT PHARMACEUTIC	COM	91911X10	35,917	1,795,838	SH	DEFINED	1, 2, 5, 9
VALENCE TECHNOLOGY I	COM	91891410	2,971	866,266	SH	DEFINED	1, 2, 5
VALERO ENERGY CORP N	COM	91913Y10	268,440	3,639,372	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
VALERO L P	COM UT LTD	91913W10	708	14,443	SH	DEFINED	1, 5
VALHI INC NEW	COM	91890510	3,837	337,445	SH	DEFINED	1, 2
VALLEY NATL BANCORP	COM	91979410	25,428	1,005,846	SH	DEFINED	1, 2, 5
VALMONT INDS INC	COM	92025310	8,089	353,225	SH	DEFINED	1, 2
VALPEY FISHER CORP	COM	92034410	69	20,800	SH	DEFINED	1
VALSPAR CORP	COM	92035510	37,327	740,755	SH	DEFINED	1, 2, 5, 9
VALUE LINE INC	COM	92043710	1,304	36,314	SH	DEFINED	1, 2
VALUECLICK INC	COM	92046N10	14,162	1,182,140	SH	DEFINED	1, 2, 5
VALUEVISION MEDIA IN	CL A	92047K10	4,119	316,370	SH	DEFINED	1, 2
VANS INC	COM	92193010	8,692	422,960	SH	DEFINED	1, 2, 5
VARCO INTL INC DEL	COM	92212210	27,797	1,269,868	SH	DEFINED	1, 2, 5, 9
VARIAN INC	COM	92220610	41,301	979,864	SH	DEFINED	1, 2, 5, 9
VARIAN MED SYS INC	COM	92220P10	101,827	1,283,261	SH	DEFINED	1, 2, 5, 7, 8, 9, 13, 14
VARIAN SEMICONDUCTOR	COM	92220710	22,609	586,334	SH	DEFINED	1, 2, 5
VASOMEDICAL INC	COM	92232110	54	47,732	SH	DEFINED	1
VASTERA INC	COM	92239N10	104	34,602	SH	DEFINED	1
VAXGEN INC	COM NEW	92239020	5,101	360,263	SH	DEFINED	1, 2
VCA ANTECH INC	COM	91819410	14,289	318,808	SH	DEFINED	1, 2
VECTOR GROUP LTD	COM	92240M10	5,124	325,340	SH	DEFINED	1, 2, 5
VECTREN CORP	COM	92240G10	30,635	1,221,023	SH	DEFINED	1, 2, 5, 9
VEECO INSTRS INC DEL	COM	92241710	12,083	468,171	SH	DEFINED	1, 2, 5
VENTANA MED SYS INC	COM	92276H10	9,852	207,278	SH	DEFINED	1, 2
VENTAS INC	COM	92276F10	26,616	1,139,867	SH	DEFINED	1, 2, 5
VENTIV HEALTH INC	COM	92279310	4,272	275,959	SH	DEFINED	1, 2
VERINT SYS INC	COM	92343X10	5,665	165,539	SH	DEFINED	1, 2
VERISIGN INC	COM	92343E10	136,838	6,876,305	SH	DEFINED	1, 2, 5, 7, 8, 9, 13, 14
VERISITY LTD	ORD	M9738511	132	21,990	SH	DEFINED	1
VERITAS DGC INC	COM	92343P10	29,815	1,287,912	SH	DEFINED	1, 2, 5
VERITAS SOFTWARE CO	COM	92343610	348,564	12,542,801	SH	DEFINED	1, 2, 5, 6, 7, 8, 13, 14
VERITY INC	COM	92343C10	5,269	390,043	SH	DEFINED	1, 2

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

VERIZON COMMUNICATIO	COM	92343V10	3,313,549	91,559,806	SH	DEFINED	1,2,5,6,7,8,13,14
VERMONT PURE HLDGS L	COM	92423710	67	24,100	SH	DEFINED	1
VERSANT CORP	COM	92528410	27	21,000	SH	DEFINED	1
VERSO TECHNOLOGIES I	COM	92531710	3,363	1,966,864	SH	DEFINED	1,2,5
VERTEX PHARMACEUTICA	COM	92532F10	17,370	1,602,404	SH	DEFINED	1,2,5,9
VESTA INS GROUP INC	COM	92539110	2,891	446,871	SH	DEFINED	1,2,5
VI TECHNOLOGIES INC	COM	91792010	16	14,496	SH	DEFINED	1
VIA NET WRKS INC	COM	92591210	22	27,510	SH	DEFINED	1
VIACOM INC	CL A	92552410	1,080	29,703	SH	DEFINED	1,2,5,9
VIACOM INC	CL B	92552430	1,774,463	49,677,011	SH	DEFINED	1,2,5,6,7,8,13,14
Page Total			6,775,344				

68 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
VIAD CORP	COM	92552R10	31,243	1,156,717	SH	DEFINED	1,5
VIASAT INC	COM	92552V10	9,870	395,590	SH	DEFINED	1,2,5
VIASYS HEALTHCARE IN	COM NEW	92553Q20	10,085	482,297	SH	DEFINED	1,2,5
VICAL INC	COM	92560210	94	16,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	92	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	7,511	411,113	SH	DEFINED	1,2
VICURON PHARMACEUTIC	COM	92647110	9,704	772,614	SH	DEFINED	1,2,5
VIDEO DISPLAY CORP	COM	92655510	274	10,300	SH	DEFINED	1
VIEWPOINT CORP	COM	92672P10	73	36,647	SH	DEFINED	1
VIGNETTE CORP	COM	92673410	6,439	3,878,783	SH	DEFINED	1,2,5
VIISAGE TECHNOLOGY I	COM	92675K10	2,276	261,600	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	381	7,855	SH	DEFINED	1,2,7
VINTAGE PETE INC	COM	92746010	20,361	1,199,803	SH	DEFINED	1,2,5
VION PHARMACEUTICALS	COM	92762410	2,529	607,892	SH	DEFINED	1,2
VIRAGE LOGIC CORP	COM	92763R10	202	22,122	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	84	12,126	SH	DEFINED	1
VIRGINIA COMM BANCOR	COM	92778Q10	2,358	79,891	SH	DEFINED	1,2
VIRGINIA FINL GROUP	COM	92781010	3,769	109,709	SH	DEFINED	1,2
VIROLOGIC INC	COM	92823R20	43	17,400	SH	DEFINED	1
VIROPHARMA INC	COM	92824110	22	12,287	SH	DEFINED	1
VISHAY INTERTECHNOLO	COM	92829810	38,905	2,093,900	SH	DEFINED	1,2,5,9
VISTACARE INC	CL A	92839Y10	3,505	188,957	SH	DEFINED	1,2,5
VISTEON CORP	COM	92839U10	47,057	4,032,319	SH	DEFINED	1,2,5,6,8,9
VISUAL NETWORKS INC	COM	92844410	66	21,901	SH	DEFINED	1
VISX INC DEL	COM	92844S10	36,136	1,352,380	SH	DEFINED	1,2,5,9
VITAL SIGNS INC	COM	92846910	3,720	128,110	SH	DEFINED	1,2
VITALWORKS INC	COM	92848310	139	40,300	SH	DEFINED	1
VITESSE SEMICONDUCTO	COM	92849710	17,041	3,492,084	SH	DEFINED	1,2,5
VITRIA TECHNOLOGY	COM NEW	92849Q40	121	39,563	SH	DEFINED	1,5
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,077	38,594	SH	DEFINED	1
VIVUS INC	COM	92855110	149	40,803	SH	DEFINED	1,5
VODAFONE GROUP PLC N	SPONSORED	92857W10	38,383	1,736,793	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	5,301	168,225	SH	DEFINED	1,2,5
VOLVO AKTIEBOLAGET	ADR B	92885640	517	14,767	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	125,788	2,202,548	SH	DEFINED	1,2,3,5,7,8

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

VOTORANTIM CELULOSE	SPONSORED	92906P10	2,721	85,565 SH	DEFINED	1,2
VULCAN MATLS CO	COM	92916010	141,504	2,975,895 SH	DEFINED	1,2,5,6,7,8 13,14
W HLDG CO INC	COM	92925110	13,518	787,314 SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	1,157	38,861 SH	DEFINED	1,5
WABASH NATL CORP	COM	92956610	17,100	620,703 SH	DEFINED	1,2
WABTEC CORP	COM	92974010	9,940	550,984 SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	1,870,647	42,037,014 SH	DEFINED	1,2,5,6,7,8 13,14
WADDELL & REED FINL	CL A	93005910	23,629	1,068,693 SH	DEFINED	1,2,5,9
WAL MART STORES INC	COM	93114210	6,071,629	115,080,155 SH	DEFINED	1,2,5,6,7,8 13,14 115,0
WALGREEN CO	COM	93142210	1,076,330	29,724,655 SH	DEFINED	1,2,5,6,7,8 13,14
WALTER INDS INC	COM	93317Q10	10,331	758,506 SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	14,106	663,180 SH	DEFINED	1,2
WARWICK CMNTY BANCOR	COM	93655910	229	7,145 SH	DEFINED	1
WASHINGTON FED INC	COM	93882410	30,120	1,254,994 SH	DEFINED	1,2,5,9
WASHINGTON GROUP INT	COM NEW	93886220	12,890	359,145 SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,023,644	26,491,833 SH	DEFINED	1,2,5,6,7,8 13,14
WASHINGTON POST CO	CL B	93964010	102,313	110,013 SH	DEFINED	1,2,5,6,7,8 13,14
WASHINGTON REAL ESTA	SH BEN INT	93965310	26,155	890,227 SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	5,533	212,904 SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	21,010	708,378 SH	DEFINED	1,2,5
WASTE INDUSTRIES USA	COM	94105710	164	14,700 SH	DEFINED	1
Page Total			10,899,984			

69 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
WASTE MGMT INC DEL	COM	94106L10	604,188	19,712,508 SH		DEFINED	1,2,5,6,7,8 13,14
WATCHGUARD TECHNOLOG	COM	94110510	3,826	529,862 SH		DEFINED	1,2,5
WATER PIK TECHNOLOGI	COM	94113U10	2,194	132,495 SH		DEFINED	1,2
WATERS CORP	COM	94184810	186,234	3,897,747 SH		DEFINED	1,2,5,6,7,8 13,14
WATSCO INC	COM	94262220	11,375	405,232 SH		DEFINED	1,2
WATSON PHARMACEUTICA	COM	94268310	75,731	2,815,266 SH		DEFINED	1,2,5,6,9,1
WATSON WYATT & CO HL	CL A	94271210	14,519	544,814 SH		DEFINED	1,2,5
WATTS WATER TECHNOLO	CL A	94274910	9,525	353,415 SH		DEFINED	1,2
WAUSAU-MOSINEE PAPER	COM	94331510	11,976	692,254 SH		DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	38	29,121 SH		DEFINED	1
WAYPOINT FINL CORP	COM	94675610	13,500	489,294 SH		DEFINED	1,2,5
WCI CMNTYS INC	COM	92923C10	11,400	510,968 SH		DEFINED	1,2
WD-40 CO	COM	92923610	8,727	291,478 SH		DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	45,579	1,013,325 SH		DEFINED	1,5,7,8,9,1 13,14
WEBEX COMMUNICATIONS	COM	94767L10	15,566	715,350 SH		DEFINED	1,2,5
WEBMD CORP	COM	94769M10	30,916	3,317,197 SH		DEFINED	1,2,5
WEBMETHODS INC	COM	94768C10	6,488	757,097 SH		DEFINED	1,2

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

WEBSense INC	COM	94768410	25,131	675,018	SH	DEFINED	1,2,5
WEBSTER FINL CORP CO	COM	94789010	38,021	808,610	SH	DEFINED	1,2,5,9
WEIDER NUTRITION INT	CL A	94860310	67	14,385	SH	DEFINED	1
WEIGHT WATCHERS INTL	COM	94862610	18,708	477,989	SH	DEFINED	1,2,5
WEINGARTEN RLTY INVS	SH BEN INT	94874110	39,189	1,252,838	SH	DEFINED	1,2,3,5
WEIS MKTS INC	COM	94884910	6,936	197,882	SH	DEFINED	1,2,5
WELLCHOICE INC	COM	94947510	8,525	205,917	SH	DEFINED	1,2,5
WELLMAN INC	COM	94970210	6,317	777,031	SH	DEFINED	1,2
WELLPOINT HEALTH NET	COM	94973H10	545,664	4,871,563	SH	DEFINED	1,2,5,6,7,8 13,14
WELLS FARGO & CO NEW	COM	94974610	2,933,361	51,255,656	SH	DEFINED	1,2,5,6,7,8 13,14
WELLS GARDNER ELECTR	COM	94976510	129	27,452	SH	DEFINED	1
WELLSFORD REAL PPTYS	COM NEW	95024020	327	21,039	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	131,315	3,769,087	SH	DEFINED	1,2,5,6,7,8 13,14
WERNER ENTERPRISES I	COM	95075510	24,272	1,150,331	SH	DEFINED	1,2,5,9
WESBANCO INC	COM	95081010	10,793	370,508	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	12,764	35,260	SH	DEFINED	1,2,5
WESCO INTL INC	COM	95082P10	5,265	286,145	SH	DEFINED	1,2,5
WEST BANCORPORATION	CAP STK	95123P10	4,076	233,022	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	7,466	348,213	SH	DEFINED	1,2
WEST CORP	COM	95235510	9,940	380,096	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	5,560	207,068	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	8,830	208,736	SH	DEFINED	1,2
WESTAFF INC	COM	95707010	29	10,350	SH	DEFINED	1
WESTAMERICA BANCORPO	COM	95709010	32,653	622,551	SH	DEFINED	1,2,5,9
WESTAR ENERGY INC	COM	95709T10	24,118	1,211,341	SH	DEFINED	1,2,5,9
WESTBANK CORP	COM	95711610	458	25,491	SH	DEFINED	1
WESTCORP INC	COM	95790710	10,526	231,602	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	7,490	1,468,549	SH	DEFINED	1,2,5
WESTERN DIGITAL CORP	COM	95810210	18,673	2,156,231	SH	DEFINED	1,2,5
WESTERN GAS RES INC	COM	95825910	23,787	732,370	SH	DEFINED	1,2,5,9
WESTERN SIERRA BANCO	COM	95952210	2,782	89,778	SH	DEFINED	1,2
WESTERN WIRELESS COR	CL A	95988E20	23,843	824,739	SH	DEFINED	1,2,5
WESTFIELD FINANCIAL	COM	96008D10	1,194	58,687	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	982	15,897	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	32,513	1,366,078	SH	DEFINED	1,2,5,9
WET SEAL INC	CL A	96184010	255	48,669	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	1,402	41,340	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	433,062	6,860,927	SH	DEFINED	1,2,5,6,7,8 13,14
WFS FINL INC	COM	92923B10	10,559	213,263	SH	DEFINED	1,2
Page Total			5,518,760				

70 of 72

STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
WGL HLDGS INC	COM	92924F10	27,914	971,925	SH	DEFINED	1,2,5,6,9
W-H ENERGY SVCS INC	COM	92925E10	7,447	379,973	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	1,695	81,249	SH	DEFINED	1
WHIRLPOOL CORP	COM	96332010	146,036	2,128,806	SH	DEFINED	1,2,5,6,7,8

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

WHITE ELECTR DESIGNS	COM	96380110	1,164	222,100	SH	DEFINED	13,14 1,5
WHITE MTNS INS GROUP	COM	G9618E10	6,782	13,299	SH	DEFINED	1,5
WHITEHALL JEWELLERS	COM	96506310	117	15,692	SH	DEFINED	1
WHITING PETE CORP NE	COM	96638710	6,622	263,293	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	17,820	398,920	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	99,873	1,046,337	SH	DEFINED	1,2,5,6,7,8 13,14
WILD OATS MARKETS IN	COM	96808B10	6,168	438,347	SH	DEFINED	1,2
WILEY JOHN & SONS IN	CL A	96822320	20,859	651,831	SH	DEFINED	1,2,5
WILLIAMS CLAYTON ENE	COM	96949010	1,569	65,643	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	177,626	14,926,573	SH	DEFINED	1,2,5,6,7,8 13,14
WILLIAMS SONOMA INC	COM	96990410	45,221	1,371,989	SH	DEFINED	1,2,5,9
WILLIS GROUP HOLDING	SHS	G9665510	886	23,654	SH	DEFINED	1,2,5
WILLIS LEASE FINANCE	COM	97064610	84	10,138	SH	DEFINED	1
WILLOW GROVE BANCORP	COM	97111W10	162	10,116	SH	DEFINED	1
WILMINGTON TRUST COR	COM	97180710	31,597	848,924	SH	DEFINED	1,2,5,9
WILSHIRE ENTERPRISES	COM	97188910	88	17,686	SH	DEFINED	1
WILSHIRE FINL SVCS G	COM NEW	97186720	574	61,805	SH	DEFINED	1,2
WILSHIRE ST BK CALIF	COM	97200A10	1,849	75,422	SH	DEFINED	1,2
WILSON GREATBATCH TE	COM	97223210	11,005	393,739	SH	DEFINED	1,2,5
WILSONS THE LEATHER	COM	97246310	44	11,194	SH	DEFINED	1
WIND RIVER SYSTEMS I	COM	97314910	16,613	1,412,653	SH	DEFINED	1,2,5,9
WINN DIXIE STORES IN	COM	97428010	34,948	4,853,822	SH	DEFINED	1,2,5,6,7,9
WINNEBAGO INDS INC	COM	97463710	27,212	729,930	SH	DEFINED	1,2
WINSTON HOTELS INC	COM	97563A10	5,405	522,218	SH	DEFINED	1,2,3,5
WINTRUST FINANCIAL C	COM	97650W10	17,550	347,454	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	516	11,049	SH	DEFINED	1
WIRELESS FACILITIES	COM	97653A10	6,646	676,111	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	30	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	69,423	2,128,896	SH	DEFINED	1,2,5,7,8,9 13,14
WISER OIL CO DEL	COM	97728410	173	16,330	SH	DEFINED	1
WITNESS SYS INC	COM	97742410	3,678	302,739	SH	DEFINED	1,2
WJ COMMUNICATIONS IN	COM	92928410	1,229	347,126	SH	DEFINED	1
WMC RES LTD	SPONSORED	92928R10	165	11,999	SH	DEFINED	1
WMS INDS INC	COM	92929710	12,285	412,232	SH	DEFINED	1,2
WMX TECHNOLOGIES INC	NOTE 2.00	92929QAF	1,083	1,122,000	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	131	12,049	SH	DEFINED	1
WOLVERINE WORLD WIDE	COM	97809710	27,927	1,063,883	SH	DEFINED	1,2,5
WOODHEAD INDS INC	COM	97943810	2,722	177,100	SH	DEFINED	1,2
WOODWARD GOVERNOR CO	COM	98074510	12,939	179,430	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	4,568	249,235	SH	DEFINED	1,2
WORLD FUEL SVCS CORP	COM	98147510	8,107	179,846	SH	DEFINED	1,2
WORLD WRESTLING ENTM	CL A	98156Q10	2,507	196,650	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	33	15,550	SH	DEFINED	1
WORLDWIDE RESTRNT CO	COM	98160A10	129	37,100	SH	DEFINED	1
WORTHINGTON INDS INC	COM	98181110	45,610	2,221,646	SH	DEFINED	1,2,5,6,9,1
WPP GROUP PLC	SPON ADR N	92930930	452	8,816	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	22,276	480,597	SH	DEFINED	1,2,5,9
WRIGHT MED GROUP INC	COM	98235T10	22,168	622,693	SH	DEFINED	1,2
WRIGLEY WM JR CO	COM	98252610	346,633	5,497,744	SH	DEFINED	1,2,5,6,7,8 13,14
WSFS FINL CORP	COM	92932810	5,385	110,890	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,361,686	37,657,236	SH	DEFINED	1,2,5,6,7,8 13,14
WYNDHAM INTL INC	CL A	98310110	142	142,010	SH	DEFINED	1
Page Total			2,673,571				

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

STATE STREET CORPORATION FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAG
WYNN RESORTS LTD	COM	98313410	12,205	315,958	SH	DEFINED	1,2,5
XANSER CORP	COM	98389J10	108	43,719	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	203,892	12,201,801	SH	DEFINED	1,2,5,6,7,8 13,14
XEROX CORP	COM	98412110	1,241,672	85,632,539	SH	DEFINED	1,2,5,6,7,8 13,14
XETA TECHNOLOGIES IN	COM	98390910	60	12,100	SH	DEFINED	1
XICOR INC	COM	98490310	6,547	432,690	SH	DEFINED	1,2,5
XILINX INC	COM	98391910	374,852	11,253,425	SH	DEFINED	1,2,5,6,7,8 13,14
XL CAP LTD	CL A	G9825510	224,713	2,977,909	SH	DEFINED	1,2,5,6,7,8 13,14
XM SATELLITE RADIO H	CL A	98375910	51,321	1,880,594	SH	DEFINED	1,2,5,7,8,9 13,14
XOMA LTD	ORD	G9825R10	479	106,841	SH	DEFINED	1,5
X-RITE INC	COM	98385710	4,983	342,730	SH	DEFINED	1,2
XTO ENERGY INC	COM	98385X10	126,888	4,259,412	SH	DEFINED	1,2,5,7,8,9 13,14
XYBERNAUT CORP	COM	98414910	3,950	2,323,818	SH	DEFINED	1,2
YAHOO INC	COM	98433210	1,422,908	39,090,886	SH	DEFINED	1,2,5,6,7,8 13,14
YANKEE CANDLE INC	COM	98475710	21,901	748,757	SH	DEFINED	1,2,5
YARDVILLE NATL BANCO	COM	98502110	3,241	129,902	SH	DEFINED	1,2
YELLOW ROADWAY CORP	COM	98557710	18,622	467,197	SH	DEFINED	1,2,5
YORK INTL CORP NEW	COM	98667010	33,193	808,210	SH	DEFINED	1,2,5,9
YOUNG BROADCASTING I	CL A	98743410	2,880	218,996	SH	DEFINED	1,2
YOUNG INNOVATIONS IN	COM	98752010	1,813	71,383	SH	DEFINED	1,2
YUM BRANDS INC	COM	98849810	429,357	11,535,665	SH	DEFINED	1,2,5,6,7,8 13,14
Z TEL TECHNOLOGIES I	COM	98879210	19	14,140	SH	DEFINED	1
ZALE CORP NEW	COM	98885810	60,501	2,219,419	SH	DEFINED	1,2,5
ZARLINK SEMICONDUCTO	COM	98913910	67	15,545	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	49,778	572,161	SH	DEFINED	1,2,5,9
ZENITH NATL INS CORP	COM	98939010	9,400	193,420	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	2,358	604,564	SH	DEFINED	1,2
ZILA INC	COM PAR \$0	98951320	2,836	577,606	SH	DEFINED	1,2,5
ZIMMER HLDGS INC	COM	98956P10	610,435	6,921,037	SH	DEFINED	1,2,5,6,7,8 13,14
ZIONS BANCORPORATION	COM	98970110	160,725	2,615,533	SH	DEFINED	1,2,5,6,7,8 13,14
ZIX CORP	COM	98974P10	2,237	283,520	SH	DEFINED	1,2
ZOLL MED CORP	COM	98992210	4,803	136,911	SH	DEFINED	1,2
ZOMAX INC MINN	COM	98992910	115	30,411	SH	DEFINED	1
ZOOM TECHNOLOGIES IN	COM	98976E10	60	15,100	SH	DEFINED	1
ZORAN CORP	COM	98975F10	12,521	682,329	SH	DEFINED	1,2,5
ZYGO CORP	COM	98985510	3,014	269,339	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	4,925	259,200	SH	DEFINED	1,2
Page Total			5,109,380				
Grand Total			442,358,054				
TOTAL MARKET VALUE			442,358,054				

