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STATE STREET CORP
Form 13F-HR
August 01, 2002

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 2002

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: 225 Franklin Street
Boston, Massachusetts 02110

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

| | | |
|---|---|----------------------------------|
| /s/ FREDERICK P. BAUGHMAN ----- [Signature] | Boston, Massachusetts ----- [City, State] | July 25, 2002 ----- [Date] |
|---|---|----------------------------------|

Report Type (Check only one):

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

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

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

Form 13F SUMMARY PAGE

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 10 |
| Form 13F Information Table Entry Total: | 3,319 |
| Form 13F Information Table Value Total: | 302,221,461 |
| | (thousands) |

List of Other Included Managers:

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

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

State Street Corporation
SEC13F Report - June 30, 2002

| Name of | Title of | Cusip | Fair Market | Shares | Investment Discretion | |
|---------|----------|-------|-------------|--------|-----------------------|-----------|
| | | | | | Sole | Shared as |

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| Issuer | Class | Number | Value | Prin Amt | Defined | | |
|----------------------|-------------|----------|---------------|------------|------------|---------|-----|
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,319,766 | 48,098 | 47,930 | 168 | |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 1,804,201 | 25,956 | 25,811 | 145 | |
| ACE LTD | ORD | G0070K10 | 177,062,162 | 5,603,233 | 5,603,043 | 190 | |
| AMDOCS LTD | ORD | G0260210 | 3,698,495 | 489,867 | 390,646 | 83,496 | 15, |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 504,082 | 17,907 | 17,907 | | |
| BUNGE LIMITED | COM | G1696210 | 1,430,580 | 67,800 | 67,800 | | |
| COOPER INDS LTD | CL A | G2418210 | 87,076,813 | 2,215,695 | 2,206,313 | 8,882 | |
| EVEREST RE GROUP LTD | COM | G3223R10 | 14,599,872 | 260,945 | 260,945 | | |
| FRESH DEL MONTE PROD | ORD | G3673810 | 1,010,500 | 40,420 | 39,620 | 800 | |
| GARMIN LTD | ORD | G3726010 | 394,518 | 17,892 | 17,892 | | |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 19,151,263 | 700,229 | 676,825 | 1,728 | 21, |
| HELEN OF TROY CORP L | COM | G4388N10 | 232,578 | 19,981 | 19,981 | | |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 144,547,094 | 3,165,727 | 3,152,089 | 7,288 | 6, |
| IPC HLDGS LTD | ORD | G4933P10 | 546,330 | 17,889 | 17,889 | | |
| LORAL SPACE & COMMUN | COM | G5646210 | 324,483 | 327,761 | 314,198 | 13,563 | |
| NOBLE CORPORATION | SHS | G6542210 | 126,069,028 | 3,266,037 | 3,151,816 | 88,396 | 25, |
| PARTNERRE LTD | COM | G6852T10 | 770,717 | 15,745 | 15,745 | | |
| RENAISSANCE RE HLDGS | COM | G7496G10 | 3,855,297 | 105,336 | 105,336 | | |
| STEWART W P & CO LTD | COM | G8492210 | 278,984 | 10,932 | 10,932 | | |
| HILFIGER TOMMYCORP | ORD | G8915Z10 | 442,946 | 30,932 | 30,932 | | |
| TRANSOCEAN INC | ORD | G9007810 | 192,146,656 | 6,168,432 | 6,096,601 | 39,735 | 32, |
| WHITE MTNS INS GROUP | COM | G9618E10 | 7,018,071 | 22,174 | 22,124 | 50 | |
| WILLIS GROUP HOLDING | SHS | G9665510 | 1,151,191 | 34,980 | 34,900 | 80 | |
| XOMA LTD | ORD | G9825R10 | 263,136 | 65,949 | 65,949 | | |
| XL CAP LTD | CL A | G9825510 | 193,942,756 | 2,289,761 | 2,288,361 | 1,400 | |
| UBS AG | NAMEN AKT | H8920M85 | 39,876,428 | 799,287 | 212,564 | 586,723 | |
| CHECK POINT SOFTWARE | ORD | M2246510 | 2,127,333 | 156,883 | 156,883 | | |
| TARO PHARMACEUTICAL | ORD | M8737E10 | 993,648 | 40,524 | 40,524 | | |
| VERISITY LTD | ORD | M9738511 | 341,598 | 19,700 | 19,700 | | |
| ASML HLDG NV | N Y SHS | N0705911 | 6,916,160 | 457,418 | 58,541 | 398,877 | |
| CORE LABORATORIES N | COM | N2271710 | 219,737 | 18,281 | 18,281 | | |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 4,162,957 | 213,485 | 207,485 | 6,000 | |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 25,277,283 | 3,545,201 | 2,609,351 | 935,850 | |
| GENERAL MARITIME COR | SHS | Y2692M10 | 214,080 | 22,300 | 22,300 | | |
| OMI CORP NEW | COM | Y6476W10 | 206,877 | 50,458 | 50,458 | | |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 5,248,860 | 142,207 | 98,817 | 36,090 | 7, |
| AAON INC | COM PAR \$0 | 00036020 | 1,016,864 | 54,175 | 54,175 | | |
| AAR CORP | COM | 00036110 | 2,790,669 | 273,595 | 273,495 | 100 | |
| ABB LTD | SPONSORED | 00037520 | 506,277 | 56,253 | 56,253 | | |
| ABC BANCORP | COM | 00040010 | 1,381,792 | 92,800 | 92,800 | | |
| A C MOORE ARTS & CRA | COM | 00086T10 | 841,551 | 17,773 | 17,773 | | |
| A D C TELECOMMUNICAT | COM | 00088610 | 42,391,717 | 18,511,667 | 18,456,222 | 51,635 | 3, |
| ADE CORP MASS | COM | 00089C10 | 1,080,788 | 94,392 | 94,192 | 200 | |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 2,336,324 | 129,293 | 129,293 | | |
| ABM INDS INC | COM | 00095710 | 9,661,152 | 556,518 | 556,318 | 200 | |
| AEP INDS INC | COM | 00103110 | 735,276 | 20,712 | 20,712 | | |
| AFC ENTERPRISES INC | COM | 00104Q10 | 4,315,062 | 138,082 | 138,082 | | |
| Page Total | | | 1,133,283,952 | | | | |

Page 1 of 67

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

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| | | | | | | | |
|----------------------|-------------|----------|---------------|-------------|-------------|------------|-------|
| AFLAC INC | COM | 00105510 | 427,556,224 | 13,361,132 | 13,162,031 | 165,351 | 33,7 |
| AGCO CORP | COM | 00108410 | 27,688,810 | 1,419,939 | 1,418,739 | 1,080 | 1 |
| AGL RES INC | COM | 00120410 | 23,222,968 | 1,000,990 | 1,000,340 | 650 | |
| AES CORP | COM | 00130H10 | 60,736,915 | 11,206,073 | 11,149,534 | 54,899 | 1,6 |
| AK STL HLDG CORP | COM | 00154710 | 12,751,022 | 995,396 | 988,986 | 6,030 | 3 |
| AMB PROPERTY CORP | COM | 00163T10 | 24,443,283 | 788,493 | 788,153 | 340 | |
| AMC ENTMT INC | COM | 00166910 | 3,870,025 | 272,537 | 272,537 | | |
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 6,567,340 | 252,590 | 252,590 | | |
| AMN HEALTHCARE SERVI | COM | 00174410 | 3,101,780 | 88,597 | 88,597 | | |
| AMR CORP | COM | 00176510 | 75,539,527 | 4,480,399 | 3,511,038 | 968,921 | 4 |
| AOL TIME WARNER INC | COM | 00184A10 | 1,502,058,002 | 102,111,353 | 101,006,688 | 956,456 | 148,2 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 1,604,457 | 271,942 | 271,942 | | |
| AT&T CORP | COM | 00195710 | 1,077,823,476 | 100,731,166 | 90,227,722 | 10,211,315 | 292,1 |
| ATMI INC | COM | 00207R10 | 8,947,552 | 399,980 | 397,140 | 2,840 | |
| AT&T WIRELESS SVCS I | COM | 00209A10 | 336,863,106 | 57,583,437 | 57,210,724 | 302,126 | 70,5 |
| AVI BIOPHARMA INC | COM | 00234610 | 226,674 | 77,100 | 77,100 | | |
| AVX CORP NEW | COM | 00244410 | 9,153,585 | 560,538 | 558,838 | 1,700 | |
| AXT INC | COM | 00246W10 | 2,185,594 | 273,884 | 273,884 | | |
| AAIPHARMA INC | COM | 00252W10 | 2,675,457 | 119,015 | 119,015 | | |
| AARON RENTS INC | COM | 00253520 | 3,420,850 | 142,833 | 142,833 | | |
| AARON RENTS INC | CL A | 00253530 | 344,250 | 15,300 | 15,300 | | |
| ABBOTT LABS | COM | 00282410 | 1,412,631,237 | 37,520,086 | 36,093,180 | 761,177 | 665,7 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 22,651,670 | 939,124 | 930,218 | 6,756 | 2,1 |
| ABGENIX INC | COM | 00339B10 | 4,987,278 | 508,906 | 508,056 | 750 | 1 |
| ABIOMED INC | COM | 00365410 | 1,266,202 | 149,334 | 149,034 | 300 | |
| ACACIA RESH CORP | COM | 00388110 | 1,413,105 | 199,029 | 199,007 | | |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 1,481,384 | 181,765 | 181,765 | | |
| ACCLAIM ENTMT INC | COM PAR \$0 | 00432520 | 2,256,248 | 639,164 | 639,164 | | |
| ACCREDO HEALTH INC | COM | 00437V10 | 15,081,089 | 326,855 | 325,525 | 1,230 | 1 |
| ACME COMMUNICATION I | COM | 00463110 | 520,100 | 70,762 | 68,062 | 2,700 | |
| ACTIVISION INC NEW | COM NEW | 00493020 | 29,184,405 | 1,004,281 | 1,002,281 | 2,000 | |
| ACTION PERFORMANCE C | COM | 00493310 | 8,999,932 | 284,808 | 284,408 | | 4 |
| ACTEL CORP | COM | 00493410 | 5,775,665 | 274,770 | 274,750 | 20 | |
| ACTERNA CORP | COM | 00503U10 | 484,891 | 1,179,785 | 1,179,545 | 100 | 1 |
| ACTIVE POWER INC | COM | 00504W10 | 1,619,066 | 448,495 | 448,495 | | |
| ACTRADE FINL TECHNOL | COM | 00507P10 | 741,768 | 71,187 | 71,187 | | |
| ACTUATE CORP | COM | 00508B10 | 2,329,960 | 517,769 | 514,469 | 3,200 | 1 |
| ACTUANT CORP | CL A NEW | 00508X20 | 2,119,425 | 51,380 | 51,240 | 140 | |
| ACUITY BRANDS INC | COM | 00508Y10 | 10,860,285 | 596,719 | 596,674 | 45 | |
| ACXIOM CORP | COM | 00512510 | 15,957,910 | 912,402 | 907,862 | 4,140 | 4 |
| ADAPTEC INC | COM | 00651F10 | 10,118,159 | 1,282,403 | 1,256,401 | 25,742 | 2 |
| ADECCO SA | SPONSORED | 00675410 | 301,618 | 20,311 | 20,311 | | |
| ADMINISTAFF INC | COM | 00709410 | 4,542,880 | 454,288 | 445,714 | 3,899 | 4,6 |
| ADOBE SYS INC | COM | 00724F10 | 159,646,284 | 5,601,624 | 5,589,379 | 11,365 | 8 |
| ADOLOR CORP | COM | 00724X10 | 5,238,388 | 465,221 | 405,082 | 60,139 | |
| ADTRAN INC | COM | 00738A10 | 6,946,528 | 365,626 | 365,376 | 150 | 1 |
| ADVANCED AUTO PARTS | COM | 00751Y10 | 2,940,650 | 53,947 | 53,947 | | |
| ADVANCED DIGITAL INF | COM | 00752510 | 5,826,116 | 691,117 | 690,997 | 20 | 1 |
| ADVANCED MARKETING S | COM | 00753T10 | 2,733,837 | 149,390 | 149,390 | | |
| ADVANCED FIBRE COMMU | COM | 00754A10 | 13,280,346 | 802,923 | 801,003 | 1,620 | 3 |
| Page Total | | | 5,362,717,323 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|------------|-------------------|---------|
| ADVANCED TISSUE SCIE | COM | 00755F10 | 1,052,917 | 731,193 | 731,193 | | |
| ADVANCED NEUROMODULA | COM | 00757T10 | 2,228,726 | 73,073 | 73,073 | | |
| ADVO INC | COM | 00758510 | 11,949,259 | 313,876 | 313,876 | | |
| AEGIS RLTY INC | COM | 00760P10 | 2,684,752 | 239,710 | 239,710 | | |
| ADVANTEST CORP | SPONSORED | 00762U10 | 5,944,715 | 379,854 | 34,475 | 345,379 | |
| ADVISORY BRD CO | COM | 00762W10 | 1,479,063 | 40,813 | 40,813 | | |
| AEROFLEX INC | COM | 00776810 | 8,363,748 | 1,203,417 | 1,202,417 | 900 | |
| AEROPOSTALE | COM | 00786510 | 799,204 | 29,200 | 29,200 | | |
| ADVANCEPCS | COM | 00790K10 | 21,883,194 | 914,085 | 911,735 | 2,130 | |
| ADVANCED MICRO DEVIC | COM | 00790310 | 73,577,688 | 7,569,721 | 7,552,351 | 16,110 | 1, |
| AEGON N V | ORD AMER R | 00792410 | 2,283,188 | 112,196 | 112,196 | | |
| ADVANTA CORP | CL A | 00794210 | 2,446,334 | 225,261 | 225,261 | | |
| ADVANTA CORP | CL B | 00794220 | 239,367 | 21,900 | 21,900 | | |
| ADVANCED ENERGY INDS | COM | 00797310 | 4,995,645 | 225,232 | 225,132 | | |
| ADVENT SOFTWARE INC | COM | 00797410 | 11,285,332 | 439,118 | 438,181 | 837 | |
| AETHER SYS INC | COM | 00808V10 | 709,926 | 240,653 | 239,053 | 1,600 | |
| AETNA INC NEW | COM | 00817Y10 | 153,510,188 | 3,200,129 | 3,194,179 | 5,045 | |
| AFFILIATED COMPUTER | CL A | 00819010 | 53,320,277 | 1,123,005 | 1,117,685 | 4,760 | |
| AFFILIATED MANAGERS | COM | 00825210 | 16,391,103 | 266,522 | 238,642 | 21,680 | 6, |
| AFFYMETRIX INC | COM | 00826T10 | 7,321,867 | 305,205 | 303,785 | 1,320 | |
| AFTERMARKET TECHNOLO | COM | 00831810 | 540,441 | 28,148 | 28,148 | | |
| AGERE SYS INC | CL A | 00845V10 | 6,911,917 | 4,937,084 | 4,923,563 | 12,691 | |
| AGERE SYS INC | CL B | 00845V20 | 12,745,068 | 8,496,712 | 8,339,337 | 138,453 | 18, |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 278,566,822 | 11,778,724 | 11,525,163 | 122,479 | 131, |
| AGILE SOFTWARE CORP | COM | 00846X10 | 2,638,384 | 362,914 | 362,814 | 100 | |
| AIR PRODS & CHEMS IN | COM | 00915810 | 733,859,539 | 14,540,510 | 5,246,436 | 9,117,147 | 176, |
| AIRBORNE INC | COM | 00926910 | 24,175,142 | 1,259,122 | 1,257,562 | 1,560 | |
| AIRGAS INC | COM | 00936310 | 23,818,864 | 1,376,813 | 1,376,763 | 50 | |
| AIRGATE PCS INC | COM | 00936710 | 266,449 | 266,449 | 264,449 | 2,000 | |
| AIRNET SYS INC | COM | 00941710 | 427,329 | 50,274 | 3,800 | 46,474 | |
| AIRTRAN HLDGS INC | COM | 00949P10 | 3,678,285 | 687,530 | 687,530 | | |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 1,329,404 | 1,022,619 | 845,091 | 1,878 | 175, |
| AKSYS LTD | COM | 01019610 | 1,385,188 | 200,752 | 179,352 | 21,400 | |
| AKZO NOBEL NV | SPONSORED | 01019930 | 1,090,240 | 25,063 | 25,063 | | |
| ALABAMA NATL BANCORP | COM | 01031710 | 6,654,928 | 153,729 | 153,729 | | |
| ALAMO GROUP INC | COM | 01131110 | 1,857,000 | 123,800 | 123,800 | | |
| ALAMOSA HLDGS INC | COM | 01158910 | 1,078,690 | 765,029 | 758,929 | 6,000 | |
| ALARIS MED INC | COM | 01163710 | 552,780 | 83,000 | 83,000 | | |
| ALASKA AIR GROUP INC | COM | 01165910 | 9,975,654 | 382,209 | 380,649 | 60 | 1, |
| ALASKA COMMUNICATION | COM | 01167P10 | 464,172 | 97,741 | 97,741 | | |
| ALBANY INTL CORP | CL A | 01234810 | 7,718,433 | 286,824 | 286,824 | | |
| ALBANY MOLECULAR RES | COM | 01242310 | 6,731,906 | 318,444 | 318,144 | 300 | |
| ALBEMARLE CORP | COM | 01265310 | 11,725,528 | 381,318 | 380,368 | 400 | |
| ALBERTO CULVER CO | CL B CONV | 01306810 | 52,090,336 | 1,089,756 | 1,088,186 | 1,470 | |
| ALBERTSONS INC | COM | 01310410 | 308,479,568 | 10,127,366 | 10,070,521 | 28,348 | 28, |
| ALCAN INC | COM | 01371610 | 196,986,303 | 5,250,168 | 5,249,993 | 175 | |
| ALCOA INC | COM | 01381710 | 759,218,604 | 22,902,522 | 22,827,205 | 66,217 | 9, |
| ALCATEL | SPONSORED | 01390430 | 371,369 | 52,232 | 50,887 | 1,345 | |
| ALDERWOODS GROUP INC | COM | 01438310 | 243,318 | 32,100 | 32,100 | | |
| ALEXANDER & BALDWIN | COM | 01448210 | 14,537,241 | 569,418 | 569,318 | 100 | |
| Page Total | | | 2,852,585,395 | | | | |

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|------------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | |
| ALEXANDERS INC | COM | 01475210 | 1,559,577 | 20,307 | 20,307 | | |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 24,522,670 | 497,014 | 411,922 | 85,092 | |
| ALEXION PHARMACEUTIC | COM | 01535110 | 2,922,041 | 192,874 | 192,374 | 500 | |
| ALFA CORP | COM | 01538510 | 9,869,418 | 843,540 | 843,340 | 200 | |
| ALICO INC | COM | 01623010 | 731,605 | 24,893 | 24,893 | | |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 484,431 | 119,879 | 86,766 | 6,600 | 26, |
| ALKERMES INC | COM | 01642T10 | 7,188,618 | 449,008 | 446,218 | 2,690 | |
| ALLEGHANY CORP DEL | COM | 01717510 | 7,155,051 | 37,461 | 35,177 | 2,284 | |
| ALLEGHENY ENERGY INC | COM | 01736110 | 86,514,747 | 3,359,796 | 3,335,265 | 8,998 | 15, |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 27,968,733 | 1,770,173 | 1,763,273 | 6,900 | |
| ALLEGIANCE TELECOM I | COM | 01747T10 | 1,132,274 | 618,729 | 613,524 | 5,105 | |
| ALLEGIANANT BANCORP IN | COM | 01747610 | 1,814,583 | 99,867 | 99,867 | | |
| ALLEN TELECOM INC | COM | 01809110 | 1,185,393 | 275,673 | 275,613 | 60 | |
| ALLERGAN INC | COM | 01849010 | 193,815,900 | 2,903,609 | 2,896,794 | 6,515 | |
| ALLETE INC | COM | 01852210 | 24,589,699 | 907,369 | 905,669 | 300 | 1, |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 3,622,382 | 105,763 | 103,488 | | 2, |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 3,794,609 | 148,517 | 148,517 | | |
| ALLIANCE GAMING CORP | COM NEW | 01859P60 | 9,487,745 | 760,236 | 760,236 | | |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 797,850 | 59,100 | 59,100 | | |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 2,820,439 | 397,245 | 397,245 | | |
| ALLIANT ENERGY CORP | COM | 01880210 | 27,659,213 | 1,076,234 | 1,055,491 | 11,560 | 9, |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 26,306,526 | 412,328 | 410,848 | 1,360 | |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 5,460,679 | 274,406 | 121,039 | 153,367 | |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 13,132,605 | 579,806 | 564,842 | 6,700 | 8, |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 540,438 | 20,510 | 20,510 | | |
| ALLIED RESH CORP | COM | 01948310 | 1,075,111 | 42,394 | 42,394 | | |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 36,769,257 | 3,830,131 | 3,821,611 | 8,420 | |
| ALLMERICA FINL CORP | COM | 01975410 | 68,055,094 | 1,473,054 | 511,557 | 960,866 | |
| ALLOS THERAPEUTICS I | COM | 01977710 | 2,779,537 | 307,471 | 307,471 | | |
| ALLOY INC | COM | 01985510 | 3,955,621 | 273,935 | 273,935 | | |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 1,103,041 | 294,931 | 294,831 | 100 | |
| ALLSTATE CORP | COM | 02000210 | 610,235,010 | 16,501,758 | 16,448,378 | 44,538 | 8, |
| ALLTEL CORP | COM | 02003910 | 368,114,011 | 7,832,213 | 6,970,433 | 715,503 | 146, |
| ALPHARMA INC | CL A | 02081310 | 6,969,424 | 410,449 | 409,639 | 810 | |
| ALTERA CORP | COM | 02144110 | 116,489,997 | 8,565,441 | 8,437,122 | 90,719 | 37, |
| AMAZON COM INC | COM | 02313510 | 36,856,901 | 2,268,117 | 2,261,601 | 6,376 | |
| AMBAC FINL GROUP INC | COM | 02313910 | 148,262,688 | 2,206,290 | 2,197,525 | 5,528 | 3, |
| AMCOL INTL CORP | COM | 02341W10 | 2,861,443 | 417,729 | 417,729 | | |
| AMERADA HESS CORP | COM | 02355110 | 152,827,207 | 1,852,451 | 1,844,271 | 4,805 | 3, |
| AMERCO | COM | 02358610 | 2,123,222 | 143,558 | 143,558 | | |
| AMEREN CORP | COM | 02360810 | 138,737,012 | 3,225,692 | 3,212,117 | 13,490 | |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 4,096,286 | 305,693 | 305,693 | | |
| AMCORE FINL INC | COM | 02391210 | 6,394,502 | 275,982 | 275,982 | | |
| AMERICA FIRST MTG IN | COM | 02393410 | 4,689,585 | 476,100 | 476,100 | | |
| AMERICAN AXLE & MFG | COM | 02406110 | 4,411,096 | 148,322 | 148,122 | | |
| AMERICAN CAPITAL STR | COM | 02493710 | 10,071,023 | 366,619 | 366,119 | | |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 16,451,317 | 778,208 | 775,668 | 2,350 | |
| AMERICAN ELEC PWR IN | COM | 02553710 | 299,421,475 | 7,481,796 | 7,454,314 | 19,555 | 7, |
| AMERICAN EXPRESS CO | COM | 02581610 | 1,367,149,013 | 37,641,768 | 36,653,993 | 808,441 | 179, |
| AMERICAN FINL GROUP | COM | 02593210 | 12,202,742 | 510,575 | 509,135 | 1,440 | |
| Page Total | | | 3,907,178,841 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| AMERICAN FINL HLDGS | COM | 02607510 | 6,931,566 | 231,670 | 231,255 | | |
| AMERICAN GREETINGS C | CL A | 02637510 | 34,225,770 | 2,054,368 | 2,048,968 | 5,400 | |
| AMERICAN HEALTHWAYS | COM | 02649V10 | 2,301,878 | 129,319 | 129,319 | | |
| AMERICAN HOME MTG HL | COM | 02660M10 | 383,443 | 30,700 | 30,700 | | |
| AMERICAN INTL GROUP | COM | 02687410 | 4,186,247,146 | 61,354,934 | 58,000,001 | 2,189,600 | 1,165 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 9,597,745 | 188,228 | 188,208 | 20 | |
| AMERICAN MGMT SYS IN | COM | 02735210 | 10,448,239 | 546,742 | 544,642 | 2,100 | |
| AMERICAN MED SYS HLD | COM | 02744M10 | 6,811,413 | 339,552 | 338,827 | 725 | |
| AMERICAN MED SEC GRO | COM | 02744P10 | 488,005 | 20,376 | 20,376 | | |
| AMERICAN NATL INS CO | COM | 02859110 | 8,855,362 | 91,956 | 91,196 | 760 | |
| AMERICAN PHARMACEUTI | COM | 02886P10 | 332,484 | 26,900 | 26,900 | | |
| AMERICAN PHYSICIANS | COM | 02888410 | 1,470,111 | 79,642 | 79,642 | | |
| AMERICAN PWR CONVERS | COM | 02906610 | 53,125,670 | 4,206,308 | 4,195,428 | 10,640 | |
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 278,632 | 28,725 | 28,725 | | |
| AMERICAN STD COS INC | COM | 02971210 | 106,407,237 | 1,416,874 | 1,414,659 | 1,915 | |
| AMERICAN STS WTR CO | COM | 02989910 | 5,290,380 | 199,637 | 199,637 | | |
| AMERICAN TOWER CORP | CL A | 02991220 | 4,307,276 | 1,248,486 | 1,179,316 | 59,850 | 9 |
| AMERICAN SUPERCONDOC | COM | 03011110 | 1,315,739 | 240,978 | 239,153 | 1,825 | |
| AMERICAN WTR WKS INC | COM | 03041110 | 35,884,824 | 830,475 | 827,325 | 1,850 | 1 |
| AMERICAN WOODMARK CO | COM | 03050610 | 3,424,547 | 61,011 | 60,900 | 11 | |
| AMERICREDIT CORP | COM | 03060R10 | 22,444,123 | 800,147 | 797,997 | 1,850 | |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 1,638,199 | 56,373 | 56,373 | | |
| AMERIPATH INC | COM | 03071D10 | 7,082,184 | 295,091 | 295,051 | 40 | |
| AMERON INTL INC | COM | 03071010 | 2,778,662 | 38,459 | 38,409 | 50 | |
| AMERSHAM PLC | SPONSORED | 03071910 | 693,169 | 15,626 | 15,626 | | |
| AMERITRADE HLDG CORP | CL A | 03072H10 | 4,586,059 | 1,001,323 | 999,723 | 1,600 | |
| AMERUS GROUP CO | COM | 03072M10 | 18,846,169 | 507,983 | 507,983 | | |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 174,948,124 | 2,301,949 | 2,296,241 | 5,423 | |
| AMERIGROUP CORP | COM | 03073T10 | 976,624 | 35,800 | 35,800 | | |
| AMETEK INC NEW | COM | 03110010 | 17,852,733 | 479,268 | 476,918 | 2,100 | |
| AMGEN INC | COM | 03116210 | 1,035,593,353 | 24,727,635 | 24,411,813 | 205,750 | 110 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 5,355,475 | 861,009 | 858,809 | 2,100 | |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 1,998,828 | 166,569 | 166,569 | | |
| AMPHENOL CORP NEW | CL A | 03209510 | 16,186,176 | 449,616 | 448,876 | 640 | |
| AMSOUTH BANCORPORATI | COM | 03216510 | 175,203,486 | 7,828,574 | 7,763,487 | 41,241 | 23 |
| AMSURG CORP | COM | 03232P40 | 5,944,686 | 226,378 | 226,378 | | |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 7,824,134 | 715,186 | 714,986 | 100 | |
| AMVESCAP PLC | SPONSORED | 03235E10 | 498,780 | 30,321 | 30,321 | | |
| ANADARKO PETE CORP | COM | 03251110 | 340,802,962 | 6,912,839 | 6,315,986 | 436,844 | 160 |
| ANADIGICS INC | COM | 03251510 | 2,810,449 | 341,074 | 341,054 | 20 | |
| ANALOG DEVICES INC | COM | 03265410 | 267,360,409 | 9,002,034 | 8,523,941 | 372,116 | 105 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 4,582,152 | 93,190 | 92,790 | 400 | |
| ANAREN MICROWAVE INC | COM | 03274410 | 1,908,912 | 220,939 | 220,939 | | |
| ANCHOR BANCORP WIS I | COM | 03283910 | 6,596,303 | 273,592 | 273,572 | 20 | |
| ANDREW CORP | COM | 03442510 | 33,591,096 | 2,251,414 | 2,249,344 | 1,970 | |
| ANDRX GROUP | COM | 03455310 | 11,400,596 | 422,714 | 421,414 | 1,300 | |
| ANGELICA CORP | COM | 03466310 | 794,364 | 46,184 | 45,604 | | |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,024,571,200 | 20,491,424 | 19,968,193 | 310,490 | 212 |
| ANIXTER INTL INC | COM | 03529010 | 10,787,839 | 459,057 | 458,737 | 320 | |
| ANNALY MTG MGMT INC | COM | 03571040 | 23,678,650 | 1,220,549 | 1,220,549 | | |
| Page Total | | | 7,707,463,363 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sh Ot |
|------------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | |
| ANN TAYLOR STORES CORP | COM | 03611510 | 14,490,707 | 570,725 | 569,835 | 740 | |
| ANSOFT CORP | COM | 03638410 | 616,359 | 104,823 | 33,900 | 20,000 | 50, |
| ANSYS INC | COM | 03662Q10 | 6,898,259 | 343,197 | 343,197 | | |
| ANTHEM INC | COM | 03674B10 | 22,933,617 | 339,858 | 319,735 | 19,641 | |
| ANTEON INTL CORP | COM | 03674E10 | 1,049,120 | 41,500 | 41,500 | | |
| ANSWERTHINK INC | COM | 03691610 | 1,640,118 | 432,749 | 432,649 | 100 | |
| ANTHRACITE CAP INC | COM | 03702310 | 6,127,171 | 462,428 | 455,628 | 6,800 | |
| ANTIGENICS INC DEL | COM | 03703210 | 1,800,826 | 182,825 | 182,825 | | |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 415,503 | 29,700 | 26,500 | 200 | 3, |
| AO TATNEFT | SPON ADR R | 03737P30 | 1,430,976 | 103,469 | 103,469 | | |
| AON CORP | COM | 03738910 | 176,668,923 | 5,992,840 | 5,967,603 | 12,491 | 12, |
| APACHE CORP | COM | 03741110 | 208,347,008 | 3,624,687 | 3,538,705 | 64,267 | 21, |
| APARTMENT INVT & MGM | CL A | 03748R10 | 48,225,298 | 980,189 | 912,724 | 67,465 | |
| APEX MORTGAGE CAPITA | COM | 03756410 | 5,961,028 | 397,667 | 397,667 | | |
| APHTON CORP | COM | 03759P10 | 1,232,265 | 164,302 | 164,262 | 40 | |
| APOGEE ENTERPRISES I | COM | 03759810 | 24,359,743 | 1,696,361 | 1,696,261 | | |
| APOGENT TECHNOLOGIES | COM | 03760A10 | 25,559,047 | 1,242,540 | 1,234,020 | 7,420 | 1, |
| APOLLO GROUP INC | CL A | 03760410 | 128,324,399 | 3,255,312 | 3,244,317 | 10,545 | |
| APOLLO GROUP INC | COM UNV PH | 03760420 | 2,647,287 | 89,375 | 89,242 | 133 | |
| APPLE COMPUTER INC | COM | 03783310 | 147,026,047 | 8,297,181 | 8,271,091 | 23,530 | 2, |
| APPLEBEES INTL INC | COM | 03789910 | 19,264,482 | 839,411 | 813,911 | 25,500 | |
| APRIA HEALTHCARE GRO | COM | 03793310 | 12,654,611 | 564,938 | 564,858 | 80 | |
| APPLERA CORP | COM AP BIO | 03802010 | 120,895,729 | 6,202,962 | 5,864,146 | 294,746 | 44, |
| APPLERA CORP | COM CE GEN | 03802020 | 7,673,208 | 639,434 | 637,134 | 1,600 | |
| APPLICA INC | COM | 03815A10 | 2,833,796 | 228,532 | 228,532 | | |
| APPLIED DIGITAL SOLU | COM | 03818810 | 251,057 | 386,242 | 386,242 | | |
| APPLIED FILMS CORP | COM | 03819710 | 444,357 | 39,817 | 39,817 | | |
| APPLIED INDL TECHNOL | COM | 03820C10 | 6,001,339 | 307,761 | 307,761 | | |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 31,419,909 | 6,642,687 | 6,622,095 | 10,112 | 10, |
| APPLIED MATLS INC | COM | 03822210 | 816,925,243 | 42,950,854 | 41,103,094 | 1,472,272 | 375, |
| APPLIED MOLECULAR EV | COM | 03823E10 | 725,418 | 125,505 | 125,505 | | |
| APTARGROUP INC | COM | 03833610 | 25,844,760 | 840,480 | 586,831 | 167,039 | 86, |
| AQUILA INC | COM | 03840P10 | 11,068,016 | 1,383,502 | 1,364,077 | 11,145 | 8, |
| ARACRUZ CELULOSE S A | SPON ADR C | 03849620 | 8,002,900 | 400,145 | 399,865 | 280 | |
| ARAMARK CORP | CL B | 03852110 | 1,951,825 | 78,073 | 78,073 | | |
| ARBITRON INC | COM | 03875Q10 | 12,195,643 | 390,886 | 389,194 | 1,692 | |
| ARCH CHEMICALS INC | COM | 03937R10 | 5,696,931 | 230,645 | 230,645 | | |
| ARCH COAL INC | COM | 03938010 | 9,873,240 | 434,753 | 434,129 | 183 | |
| ARCHER DANIELS MIDLA | COM | 03948310 | 197,828,237 | 15,467,415 | 15,426,897 | 30,213 | 10, |
| ARCHSTONE SMITH TR | COM | 03958310 | 47,732,150 | 1,787,721 | 1,786,322 | 1,399 | |
| ARCTIC CAT INC | COM | 03967010 | 4,546,684 | 261,469 | 261,449 | 20 | |
| ARDEN GROUP INC | CL A | 03976210 | 815,175 | 13,584 | 13,584 | | |
| ARDEN RLTY INC | COM | 03979310 | 18,735,263 | 658,533 | 657,153 | 1,380 | |
| ARENA PHARMACEUTICAL | COM | 04004710 | 3,007,225 | 358,003 | 358,003 | | |
| ARGONAUT GROUP INC | COM | 04015710 | 5,196,898 | 242,619 | 242,499 | 120 | |
| ARGOSY GAMING CO | COM | 04022810 | 12,647,514 | 445,335 | 445,235 | | |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 1,022,095 | 245,696 | 245,696 | | |
| ARIBA INC | COM | 04033V10 | 5,564,926 | 1,744,491 | 1,734,630 | 9,741 | |
| ARKANSAS BEST CORP D | COM | 04079010 | 7,588,071 | 297,805 | 297,805 | | |
| ARMOR HOLDINGS INC | COM | 04226010 | 6,273,918 | 246,036 | 246,036 | | |
| Page Total | | | 2,230,434,321 | | | | |

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Page 6 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| ARMSTRONG HLDGS INC | COM | 04238410 | 311,565 | 174,059 | 173,899 | 160 | |
| ARQULE INC | COM | 04269E10 | 2,198,765 | 325,743 | 323,043 | 2,700 | |
| ARRIS GROUP INC | COM | 04269Q10 | 4,664,490 | 1,041,181 | 1,039,361 | 1,620 | 2 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 1,609,301 | 166,940 | 166,940 | | |
| ARROW ELECTRS INC | COM | 04273510 | 23,054,827 | 1,111,076 | 1,104,686 | 4,940 | 1,4 |
| ARROW FINL CORP | COM | 04274410 | 1,714,319 | 50,436 | 50,436 | | |
| ARROW INTL INC | COM | 04276410 | 5,635,696 | 144,320 | 140,220 | 4,100 | |
| ARTISAN COMPONENTS I | COM | 04292310 | 1,227,447 | 136,383 | 136,383 | | |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 2,351,910 | 360,170 | 360,170 | | |
| ARTHROCARE CORP | COM | 04313610 | 3,241,658 | 252,073 | 252,073 | | |
| ARVINMERITOR INC | COM | 04335310 | 34,588,560 | 1,441,190 | 1,439,631 | 1,160 | 3 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 567,120 | 41,700 | 41,700 | | |
| ASCENTIAL SOFTWARE C | COM | 04362P10 | 10,153,326 | 3,639,185 | 3,602,763 | 24,122 | 12,3 |
| ASHLAND INC | COM | 04420410 | 77,460,988 | 1,912,617 | 1,905,983 | 4,740 | 1,8 |
| ASHWORTH INC | COM | 04516H10 | 228,709 | 25,384 | 24,384 | 1,000 | |
| ASIAINFO HLDGS INC | COM | 04518A10 | 6,266,494 | 472,943 | 472,443 | 500 | |
| ASPECT COMMUNICATION | COM | 04523Q10 | 2,418,889 | 755,903 | 755,903 | | |
| ASPECT MED SYS INC | COM | 04523510 | 280,432 | 73,798 | 73,598 | | 2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 3,044,024 | 364,991 | 361,991 | 3,000 | |
| ASSOCIATED BANC CORP | COM | 04548710 | 31,095,854 | 824,605 | 822,361 | 2,046 | 1 |
| ASSOCIATED ESTATES R | COM | 04560410 | 1,941,506 | 183,161 | 183,161 | | |
| ASTEC INDS INC | COM | 04622410 | 3,075,844 | 191,165 | 191,005 | 100 | |
| ASTORIA FINL CORP | COM | 04626510 | 36,528,314 | 1,139,729 | 1,131,799 | 7,330 | 6 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 6,065,007 | 147,927 | 114,898 | 33,029 | |
| ASTROPOWER INC | COM | 04644A10 | 4,197,068 | 213,700 | 211,432 | 1,800 | 4 |
| AT RD INC | COM | 04648K10 | 412,156 | 66,800 | 66,800 | | |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 8,239,999 | 404,914 | 404,094 | 820 | |
| ATHEROGENICS INC | COM | 04743910 | 664,659 | 92,700 | 90,700 | 2,000 | |
| ATLANTIC COAST AIRLI | COM | 04839610 | 18,640,842 | 859,025 | 857,425 | 1,600 | |
| ATLAS AIR WORLDWIDE | COM | 04916410 | 2,458,009 | 664,327 | 662,587 | 1,740 | |
| ATMEL CORP | COM | 04951310 | 31,614,821 | 5,050,291 | 5,029,221 | 19,370 | 1,7 |
| ATMOS ENERGY CORP | COM | 04956010 | 10,572,869 | 451,061 | 450,761 | 300 | |
| ATRIX LABS INC | COM | 04962L10 | 4,807,757 | 216,079 | 216,079 | | |
| ATWOOD OCEANICS INC | COM | 05009510 | 8,531,062 | 227,495 | 225,895 | 1,600 | |
| AUDIOVOX CORP | CL A | 05075710 | 1,271,713 | 159,964 | 159,964 | | |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 501,690 | 50,727 | 50,727 | | |
| AURORA FOODS INC | COM | 05164B10 | 399,108 | 266,072 | 266,072 | | |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 708,450 | 13,059 | 13,059 | | |
| AUTODESK INC | COM | 05276910 | 31,408,621 | 2,370,462 | 2,365,742 | 4,320 | 4 |
| AUTOLIV INC | COM | 05280010 | 16,362,309 | 649,298 | 623,250 | 17,750 | 8,2 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 788,685,622 | 18,109,888 | 15,082,143 | 2,033,088 | 994,6 |
| AUTONATION INC | COM | 05329W10 | 29,882,339 | 2,060,851 | 2,047,751 | 12,460 | 6 |
| AUTOZONE INC | COM | 05333210 | 206,034,956 | 2,665,394 | 2,660,949 | 4,245 | 2 |
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 494,010 | 380,008 | 379,908 | 100 | |
| AVANEX CORP | COM | 05348W10 | 714,653 | 368,378 | 368,190 | 188 | |
| AVALONBAY CMNTYS INC | COM | 05348410 | 42,444,042 | 908,866 | 863,841 | 45,025 | |
| AVATAR HLDGS INC | COM | 05349410 | 990,877 | 35,338 | 35,338 | | |
| AVAYA INC | COM | 05349910 | 36,444,845 | 7,362,595 | 7,322,930 | 36,324 | 3,3 |
| AVENTIS | SPONSORED | 05356110 | 4,268,410 | 60,605 | 37,744 | 22,861 | |
| AVENUE A INC | COM | 05356610 | 275,544 | 77,400 | 77,400 | | |

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Page Total

1,510,751,476

Page 7 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Shares Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------------|
| | | | | | Sole | Shared as Defined | |
| AVERY DENNISON CORP | COM | 05361110 | 191,041,998 | 3,044,494 | 2,801,478 | 174,138 | 68,87 |
| AVIALL INC NEW | COM | 05366B10 | 2,642,010 | 188,715 | 188,715 | | |
| AVID TECHNOLOGY INC | COM | 05367P10 | 2,635,757 | 284,639 | 284,539 | | 10 |
| AVIGEN INC | COM | 05369010 | 1,920,543 | 204,096 | 204,096 | | |
| AVISTA CORP | COM | 05379B10 | 7,692,823 | 557,451 | 557,411 | 40 | |
| AVNET INC | COM | 05380710 | 32,147,994 | 1,461,937 | 1,453,471 | 7,394 | 1,07 |
| AVOCENT CORP | COM | 05389310 | 12,226,034 | 767,967 | 767,167 | 600 | 20 |
| AVON PRODS INC | COM | 05430310 | 292,928,538 | 5,607,361 | 5,575,717 | 26,439 | 5,20 |
| AWARE INC MASS | COM | 05453N10 | 307,940 | 81,037 | 74,997 | 6,040 | |
| AXA | SPONSORED | 05453610 | 5,929,397 | 326,329 | 163,847 | 162,482 | |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 13,036,527 | 1,153,675 | 1,048,904 | 104,431 | 34 |
| AZTAR CORP | COM | 05480210 | 15,097,305 | 725,832 | 725,812 | 20 | |
| BB&T CORP | COM | 05493710 | 383,738,657 | 9,941,416 | 9,917,443 | 23,473 | 50 |
| B A S F A G | SPONSORED | 05526250 | 2,236,743 | 48,102 | 48,102 | | |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 2,649,552 | 231,402 | 231,402 | | |
| BG PLC | ADR FIN IN | 05543420 | 857,621 | 39,613 | 39,613 | | |
| BISYS GROUP INC | COM | 05547210 | 35,962,201 | 1,079,946 | 1,072,236 | 7,310 | 40 |
| BKF CAP GROUP INC | COM | 05548G10 | 1,673,890 | 58,733 | 58,733 | | |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 35,859,785 | 931,423 | 918,550 | 7,243 | 5,63 |
| BJ SVCS CO | COM | 05548210 | 133,623,736 | 3,944,030 | 3,938,010 | 5,540 | 48 |
| BOK FINL CORP | COM NEW | 05561Q20 | 4,592,418 | 137,251 | 137,251 | | |
| BOC GROUP PLC | SPONSORED | 05561760 | 367,097 | 11,617 | 11,617 | | |
| BP PLC | SPONSORED | 05562210 | 3,321,707,563 | 65,789,415 | 65,689,812 | 99,603 | |
| BRE PROPERTIES INC | CL A | 05564E10 | 16,376,366 | 526,402 | 526,402 | | |
| BSB BANCORP | COM | 05565210 | 2,398,878 | 89,913 | 89,793 | 120 | |
| BT GROUP PLC | ADR | 05577E10 | 1,436,666 | 37,688 | 37,688 | | |
| BMC SOFTWARE INC | COM | 05592110 | 93,305,479 | 5,620,812 | 5,604,837 | 15,355 | 62 |
| BWAY CORP | COM | 05603910 | 2,148,130 | 134,679 | 18,000 | 116,679 | |
| BAKER MICHAEL CORP | COM | 05714910 | 578,775 | 38,585 | 38,585 | | |
| BAKER HUGHES INC | COM | 05722410 | 276,869,967 | 8,316,911 | 7,811,860 | 452,353 | 52,69 |
| BALDOR ELEC CO | COM | 05774110 | 7,090,524 | 281,370 | 281,090 | 20 | 26 |
| BALDWIN & LYONS INC | CL B | 05775520 | 1,784,027 | 78,144 | 78,144 | | |
| BALL CORP | COM | 05849810 | 75,295,906 | 1,815,234 | 1,811,124 | 3,910 | 20 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 6,020,167 | 321,762 | 319,302 | 2,460 | |
| BANCFIRST CORP | COM | 05945F10 | 2,746,102 | 59,196 | 59,196 | | |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 1,819,559 | 162,897 | 162,897 | | |
| BANCO SANTANDER CENT | ADR | 05964H10 | 9,251,848 | 1,187,657 | 295,055 | 892,602 | |
| BANCORP CONN INC | COM | 05968410 | 555,588 | 19,800 | 19,800 | | |
| BANCORPSOUTH INC | COM | 05969210 | 17,917,541 | 887,007 | 886,777 | 230 | |
| BANDAG INC | COM | 05981510 | 7,708,137 | 272,180 | 272,030 | 150 | |
| BANK OF AMERICA CORP | COM | 06050510 | 2,671,222,254 | 37,965,069 | 37,575,075 | 314,227 | 75,76 |
| BANK OF GRANITE CORP | COM | 06240110 | 2,126,618 | 108,005 | 108,005 | | |
| BANK HAWAII CORP | COM | 06254010 | 23,116,184 | 825,578 | 819,958 | 5,620 | |
| BANK MONTREAL QUE | COM | 06367110 | 614,520 | 26,039 | 26,039 | | |
| BANK MUT CORP | COM | 06374810 | 2,442,872 | 119,925 | 119,925 | | |
| BANK OF THE OZARKS I | COM | 06390410 | 326,164 | 14,600 | 14,600 | | |
| BANK NEW YORK INC | COM | 06405710 | 566,696,688 | 16,791,013 | 16,566,493 | 126,193 | 98,32 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 3,011,956 | 90,422 | 90,422 | | |

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|----------------------|------|----------|---------------|------------|------------|---------|-------|
| BANK ONE CORP | COM | 06423A10 | 1,039,883,789 | 27,024,007 | 26,885,590 | 106,690 | 31,72 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 10,389,178 | 837,837 | 837,837 | | |
| Page Total | | | 9,344,010,012 | | | | |

Page 8 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | |
| BANKNORTH GROUP INC | COM | 06646R10 | 63,338,690 | 2,434,231 | 1,635,321 | 760,924 | 37,98 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 4,211,468 | 219,920 | 219,920 | | |
| BANNER CORP | COM | 06652V10 | 2,100,953 | 84,887 | 84,887 | | |
| BANTA CORP | COM | 06682110 | 20,490,391 | 570,763 | 561,543 | 4,120 | 5,10 |
| BARCLAYS PLC | ADR | 06738E20 | 11,796,207 | 349,932 | 132,776 | 217,156 | |
| BARD C R INC | COM | 06738310 | 67,996,599 | 1,201,778 | 1,195,393 | 6,385 | |
| BARNES & NOBLE INC | COM | 06777410 | 14,397,134 | 544,727 | 541,707 | 2,820 | 20 |
| BARNES GROUP INC | COM | 06780610 | 5,607,408 | 244,865 | 244,365 | 500 | |
| BARRICK GOLD CORP | COM | 06790110 | 167,778,795 | 8,835,113 | 8,830,391 | 4,722 | |
| BARR LABS INC | COM | 06830610 | 23,653,997 | 372,328 | 371,538 | 690 | 10 |
| BARRA INC | COM | 06831310 | 8,086,092 | 217,485 | 216,960 | 425 | 10 |
| BASSETT FURNITURE IN | COM | 07020310 | 2,663,660 | 136,605 | 136,605 | | |
| BAUSCH & LOMB INC | COM | 07170710 | 40,600,333 | 1,199,419 | 1,197,669 | 1,650 | 10 |
| BAXTER INTL INC | COM | 07181310 | 848,296,379 | 19,084,283 | 13,782,941 | 5,276,919 | 24,42 |
| BAY VIEW CAP CORP DE | COM | 07262L10 | 4,401,734 | 686,698 | 683,698 | 3,000 | |
| BAYER A G | SPONSORED | 07273030 | 1,590,440 | 49,531 | 49,311 | 220 | |
| BE AEROSPACE INC | COM | 07330210 | 6,751,758 | 512,273 | 508,373 | 3,900 | |
| BEA SYS INC | COM | 07332510 | 29,399,442 | 3,091,424 | 3,060,021 | 29,848 | 1,55 |
| BEAR STEARNS COS INC | COM | 07390210 | 149,464,476 | 2,442,230 | 2,436,441 | 5,584 | 20 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 757,021 | 51,327 | 51,327 | | |
| BEAZER HOMES USA INC | COM | 07556Q10 | 9,519,520 | 118,994 | 118,994 | | |
| BEBE STORES INC | COM | 07557110 | 1,036,007 | 51,060 | 51,060 | | |
| BECKMAN COULTER INC | COM | 07581110 | 31,217,889 | 625,609 | 609,539 | 2,370 | 13,70 |
| BECTON DICKINSON & C | COM | 07588710 | 399,698,959 | 11,602,292 | 11,583,237 | 12,975 | 6,08 |
| BED BATH & BEYOND IN | COM | 07589610 | 244,070,203 | 6,467,149 | 6,348,450 | 105,679 | 13,02 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 8,616,987 | 317,970 | 317,970 | | |
| BEL FUSE INC | CL A | 07734720 | 230,280 | 10,100 | 10,100 | | |
| BEL FUSE INC | CL B | 07734730 | 2,444,914 | 90,385 | 90,365 | 20 | |
| BELDEN INC | COM | 07745910 | 7,375,963 | 353,933 | 352,473 | 1,360 | 10 |
| BELL MICROPRODUCTS I | COM | 07813710 | 1,847,024 | 229,444 | 229,444 | | |
| BELLSOUTH CORP | COM | 07986010 | 5,226,356,362 | 165,916,075 | 162,068,423 | 3,472,169 | 375,48 |
| BELO CORP | COM SER A | 08055510 | 21,471,224 | 949,634 | 946,244 | 2,990 | 40 |
| BEMIS INC | COM | 08143710 | 54,117,082 | 1,139,307 | 1,124,122 | 5,985 | 9,20 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 17,457,652 | 601,988 | 598,076 | 3,912 | |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 719,200 | 62,000 | 62,000 | | |
| BERKLEY W R CORP | COM | 08442310 | 15,016,375 | 273,025 | 273,025 | | |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 384,131,832 | 171,948 | 167,851 | 1,806 | 2,29 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 1,063,720 | 40,600 | 40,600 | | |
| BERRY PETE CO | CL A | 08578910 | 5,030,702 | 298,558 | 298,558 | | |
| BEST BUY INC | COM | 08651610 | 254,149,186 | 7,001,355 | 6,958,501 | 37,365 | 5,48 |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 8,473,194 | 1,113,429 | 1,112,129 | 1,300 | |
| BHP BILLITON LTD | SPONSORED | 08860610 | 3,836,510 | 325,128 | 135,827 | 189,301 | |
| BIG LOTS INC | COM | 08930210 | 45,277,343 | 2,300,678 | 2,293,708 | 6,870 | 10 |
| BIO RAD LABS INC | CL A | 09057220 | 9,825,973 | 215,908 | 215,908 | | |
| BIO TECHNOLOGY GEN C | COM | 09057810 | 5,198,818 | 865,028 | 864,645 | 383 | |
| BIOGEN INC | COM | 09059710 | 172,606,204 | 4,166,213 | 3,438,211 | 725,402 | 2,60 |

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|----------------------|------|----------|---------------|-----------|-----------|---------|------|--|
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 1,588,569 | 304,382 | 304,382 | | | |
| BIOMET INC | COM | 09061310 | 164,058,616 | 6,049,359 | 6,020,695 | 28,484 | 18 | |
| BIOPURE CORP | CL A | 09065H10 | 2,775,641 | 362,829 | 259,679 | 100,400 | 2,75 | |
| BIOSITE INC | COM | 09094510 | 7,746,317 | 275,180 | 274,980 | 200 | | |
| Page Total | | | 8,580,341,243 | | | | | |

Page 9 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-----------|
| BIORELIANCE CORP | COM | 09095110 | 545,600 | 22,000 | 22,000 | | |
| BLACK & DECKER CORP | COM | 09179710 | 115,259,310 | 2,391,272 | 2,384,837 | 5,935 | 5 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,098,276 | 297,036 | 295,716 | 1,320 | |
| BLACK HILLS CORP | COM | 09211310 | 9,621,337 | 277,993 | 277,053 | 840 | 1 |
| BLACKROCK INC | CL A | 09247X10 | 4,245,136 | 95,827 | 95,827 | | |
| BLAIR CORP | COM | 09282810 | 858,976 | 33,580 | 33,580 | | |
| BLOCK H & R INC | COM | 09367110 | 197,553,058 | 4,280,673 | 4,241,453 | 24,520 | 14,7 |
| BLOCKBUSTER INC | CL A | 09367910 | 23,175,372 | 861,538 | 861,418 | 120 | |
| BLYTH INC | COM | 09643P10 | 14,793,409 | 473,844 | 473,764 | 80 | |
| BOB EVANS FARMS INC | COM | 09676110 | 17,534,076 | 556,991 | 556,991 | | |
| BOCA RESORTS INC | CL A | 09688T10 | 4,279,697 | 322,996 | 322,956 | 40 | |
| BOEING CO | COM | 09702310 | 4,064,514,660 | 90,322,548 | 89,115,809 | 1,156,656 | 50,0 |
| BOISE CASCADE CORP | COM | 09738310 | 76,059,472 | 2,202,707 | 1,287,670 | 915,037 | |
| BOMBAY CO INC | COM | 09792410 | 466,129 | 103,815 | 103,815 | | |
| BONE CARE INTL INC | COM | 09807210 | 415,245 | 70,861 | 70,861 | | |
| BORDERS GROUP INC | COM | 09970910 | 14,733,119 | 800,713 | 798,773 | 1,640 | 3 |
| BORG WARNER INC | COM | 09972410 | 27,713,479 | 479,804 | 479,184 | 420 | 2 |
| BORLAND SOFTWARE COR | COM | 09984910 | 8,281,478 | 804,027 | 804,027 | | |
| BOSTON ACOUSTICS INC | COM | 10053410 | 299,980 | 22,025 | 22,025 | | |
| BOSTON BEER INC | CL A | 10055710 | 1,658,242 | 104,292 | 103,292 | 1,000 | |
| BOSTON COMMUNICATION | COM | 10058210 | 2,801,232 | 348,412 | 348,412 | | |
| BOSTON PRIVATE FINL | COM | 10111910 | 4,974,249 | 201,061 | 182,411 | 150 | 18,5 |
| BOSTON PROPERTIES IN | COM | 10112110 | 38,961,117 | 975,247 | 937,297 | 37,950 | |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 253,697,076 | 8,652,697 | 8,631,997 | 20,300 | 4 |
| BOSTONFED BANCORP IN | COM | 10117810 | 987,075 | 30,750 | 30,600 | 150 | |
| BOWATER INC | COM | 10218310 | 31,331,093 | 576,257 | 574,037 | 2,120 | 1 |
| BOWNE & CO INC | COM | 10304310 | 5,591,987 | 379,375 | 379,215 | 160 | |
| BOYD GAMING CORP | COM | 10330410 | 5,395,262 | 374,671 | 374,671 | | |
| BOYDS COLLECTION LTD | COM | 10335410 | 3,391,121 | 539,129 | 539,129 | | |
| BOYKIN LODGING CO | COM | 10343010 | 2,231,895 | 204,199 | 204,099 | 100 | |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 230,090 | 17,300 | 17,300 | | |
| BRADY CORP | CL A | 10467410 | 11,994,255 | 342,693 | 339,253 | 3,340 | 1 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 10,907,137 | 421,125 | 421,105 | 20 | |
| BRASCAN CORP | CL A LTD V | 10549P60 | 308,000 | 13,403 | 13,403 | | |
| BRIDGFORD FOODS CORP | COM | 10876310 | 1,223,732 | 92,218 | 92,218 | | |
| BRIGGS & STRATTON CO | COM | 10904310 | 15,798,840 | 412,072 | 411,772 | 300 | |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 4,956,269 | 149,691 | 128,466 | 21,225 | |
| BRINKER INTL INC | COM | 10964110 | 37,695,600 | 1,187,263 | 1,153,324 | 23,589 | 10,3 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,209,646,983 | 47,067,976 | 44,750,434 | 1,207,909 | 1,109,6 |
| BRITESMILE INC | COM | 11041510 | 380,475 | 160,538 | 160,538 | | |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 24,145,470 | 1,128,293 | 31,395 | 1,096,898 | |
| BROADCOM CORP | CL A | 11132010 | 99,668,857 | 5,682,375 | 5,673,759 | 8,071 | 5 |
| BROADWING INC | COM | 11162010 | 5,445,159 | 2,094,292 | 2,077,766 | 14,290 | 2,2 |
| BROCADE COMMUNICATIO | COM | 11162110 | 36,429,473 | 2,084,066 | 2,061,341 | 14,795 | 7,9 |

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|----------------------|------|----------|---------------|-----------|-----------|-------|-----|
| BROOKLINE BANCORP IN | COM | 11373910 | 3,564,036 | 140,871 | 139,211 | 1,660 | |
| BROOK-PRI AUTOMATION | COM | 11442E10 | 11,211,357 | 438,629 | 431,974 | 1,550 | 5,1 |
| BROOKSTONE INC | COM | 11453710 | 594,290 | 33,500 | 33,500 | | |
| BROOKTROUT INC | COM | 11458010 | 313,705 | 55,036 | 55,036 | | |
| BROWN & BROWN INC | COM | 11523610 | 19,051,326 | 604,804 | 604,804 | | |
| BROWN FORMAN CORP | CL B | 11563720 | 86,766,672 | 1,257,488 | 1,255,448 | 2,040 | |
| Page Total | | | 6,523,799,884 | | | | |

Page 10 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Share Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------------|
| BROWN TOM INC | COM NEW | 11566020 | 12,467,677 | 439,777 | 439,317 | 360 | 10 |
| BROWN SHOE INC NEW | COM | 11573610 | 5,483,939 | 195,158 | 194,998 | 60 | 10 |
| BRUKER DALTONICS INC | COM | 11679510 | 1,972,282 | 499,312 | 499,312 | | |
| BRUNSWICK CORP | COM | 11704310 | 57,824,424 | 2,065,158 | 2,062,438 | 2,720 | |
| BRUSH ENGINEERED MAT | COM | 11742110 | 3,677,554 | 296,577 | 296,577 | | |
| BRYN MAWR BK CORP | COM | 11766510 | 2,156,050 | 53,500 | 53,500 | | |
| BUCA INC | COM | 11776910 | 2,645,340 | 138,863 | 138,723 | 140 | |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 1,152,125 | 32,500 | 20,700 | 10,800 | 1,00 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 2,947,506 | 300,766 | 300,266 | 500 | |
| BUCKLE INC | COM | 11844010 | 4,615,367 | 187,236 | 187,236 | | |
| BUILDING MATLS HLDG | COM | 12011310 | 4,101,341 | 285,410 | 285,410 | | |
| BURLINGTON COAT FACT | COM | 12157910 | 4,780,102 | 224,946 | 224,946 | | |
| BURLINGTON NORTHN SA | COM | 12189T10 | 316,627,680 | 10,554,256 | 10,268,099 | 231,735 | 54,42 |
| BURLINGTON RES INC | COM | 12201410 | 181,145,544 | 4,766,988 | 4,685,147 | 69,759 | 12,08 |
| BUSH INDS INC | CL A | 12316410 | 725,124 | 60,427 | 60,427 | | |
| BUTLER MFG CO DEL | COM | 12365510 | 1,725,287 | 62,852 | 62,852 | | |
| C&D TECHNOLOGIES INC | COM | 12466110 | 8,737,393 | 484,872 | 484,772 | 100 | |
| CB BANCSHARES INC HA | COM | 12478510 | 1,399,315 | 36,931 | 36,931 | | |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 25,819,843 | 637,527 | 573,342 | 64,185 | |
| CCC INFORMATION SVCS | COM | 12487Q10 | 1,949,962 | 139,283 | 139,283 | | |
| CBRL GROUP INC | COM | 12489V10 | 39,443,092 | 1,296,191 | 1,292,231 | 3,760 | 20 |
| CCBT FINL COS INC | COM | 12500Q10 | 2,721,933 | 95,809 | 77,709 | 10,100 | 8,00 |
| C COR NET CORP | COM | 12501010 | 2,624,104 | 374,872 | 373,412 | 1,460 | |
| C D I CORP | COM | 12507110 | 5,403,462 | 166,005 | 166,005 | | |
| CDW COMPUTER CTRS IN | COM | 12512910 | 31,161,323 | 665,698 | 663,328 | 2,070 | 30 |
| CEC ENTMT INC | COM | 12513710 | 16,691,560 | 404,154 | 403,634 | 520 | |
| CFS BANCORP INC | COM | 12525D10 | 1,536,337 | 99,375 | 99,375 | | |
| CH ENERGY GROUP INC | COM | 12541M10 | 9,219,009 | 187,188 | 186,075 | 1,013 | 10 |
| C H ROBINSON WORLDWI | COM | 12541W10 | 23,679,053 | 706,205 | 701,964 | 3,941 | 30 |
| CIGNA CORP | COM | 12550910 | 374,884,337 | 3,848,125 | 3,802,845 | 25,168 | 20,11 |
| CKE RESTAURANTS INC | COM | 12561E10 | 1,700,046 | 149,389 | 149,389 | | |
| CLECO CORP NEW | COM | 12561W10 | 15,802,733 | 721,586 | 716,746 | 3,440 | 1,40 |
| CMGI INC | COM | 12575010 | 461,485 | 961,429 | 953,289 | 7,135 | 1,00 |
| CMS ENERGY CORP | COM | 12589610 | 30,451,218 | 2,773,335 | 2,767,385 | 5,950 | |
| CPI CORP | COM | 12590210 | 1,596,172 | 81,897 | 81,897 | | |
| CPB INC | COM | 12590310 | 3,578,356 | 77,875 | 77,875 | | |
| CSS INDS INC | COM | 12590610 | 1,613,865 | 45,461 | 45,461 | | |
| CTB INTL CORP | COM | 12596010 | 453,120 | 29,500 | 29,500 | | |
| CSK AUTO CORP | COM | 12596510 | 4,068,333 | 291,846 | 291,766 | 80 | |
| CNA FINL CORP | COM | 12611710 | 8,815,808 | 332,672 | 332,272 | 400 | |
| CNA SURETY CORP | COM | 12612L10 | 4,273,742 | 293,728 | 293,728 | | |
| CNF INC | COM | 12612W10 | 39,096,612 | 1,029,400 | 1,027,970 | 1,330 | 10 |

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|----------------------|---------|----------|---------------|-----------|-----------|---------|------|
| CNET NETWORKS INC | COM | 12613R10 | 1,861,696 | 935,526 | 935,326 | 100 | 10 |
| CRH PLC | ADR | 12626K20 | 6,798,820 | 410,309 | 52,909 | 357,400 | |
| CSG SYS INTL INC | COM | 12634910 | 9,331,687 | 487,549 | 486,899 | 450 | 20 |
| CSX CORP | COM | 12640810 | 166,359,742 | 4,746,355 | 4,715,467 | 25,780 | 5,10 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 3,917,824 | 241,841 | 241,801 | 40 | |
| CTS CORP | COM | 12650110 | 4,266,012 | 354,320 | 354,300 | 20 | |
| CUNO INC | COM | 12658310 | 6,576,149 | 181,762 | 181,722 | 40 | |
| CVB FINL CORP | COM | 12660010 | 6,524,855 | 287,312 | 287,312 | | |
| Page Total | | | 1,466,866,340 | | | | |

Page 11 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| CVS CORP | COM | 12665010 | 288,600,534 | 9,431,390 | 9,196,928 | 151,568 | 82, |
| CV THERAPEUTICS INC | COM | 12666710 | 6,309,610 | 338,862 | 309,347 | 23,455 | 6, |
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 469,953 | 60,796 | 59,916 | 880 | |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 6,279,775 | 663,824 | 657,437 | 3,860 | 2, |
| CABLEVISION SYS CORP | CL A RAINB | 12686C84 | 2,539,740 | 290,256 | 288,328 | 665 | 1, |
| CABLE DESIGN TECHNOL | COM | 12692410 | 6,165,170 | 601,480 | 600,780 | 700 | |
| CABOT CORP | COM | 12705510 | 78,663,359 | 2,745,667 | 959,370 | 41,558 | 1,744, |
| CABOT MICROELECTRONI | COM | 12709P10 | 37,762,885 | 874,951 | 428,622 | 21,621 | 424, |
| CABOT OIL & GAS CORP | CL A | 12709710 | 11,520,307 | 504,171 | 457,318 | 6,985 | 39, |
| CACI INTL INC | CL A | 12719030 | 21,313,266 | 558,085 | 558,085 | | |
| CADBURY SCHWEPPE PL | ADR | 12720930 | 732,498 | 24,271 | 24,271 | | |
| CADENCE DESIGN SYSTE | COM | 12738710 | 54,646,622 | 3,389,989 | 3,372,019 | 15,490 | 2, |
| CADIZ INC | COM | 12753710 | 3,264,601 | 384,116 | 384,116 | | |
| CADMUS COMMUNICATION | COM | 12758710 | 288,522 | 25,715 | 25,715 | | |
| CAL DIVE INTL INC | COM | 12791410 | 8,396,476 | 381,658 | 375,858 | 5,800 | |
| CALGON CARBON CORP | COM | 12960310 | 3,201,240 | 381,100 | 381,100 | | |
| CALIFORNIA FIRST NTN | COM | 13022210 | 961,905 | 59,820 | 59,820 | | |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 4,131,332 | 166,586 | 166,586 | | |
| CALIFORNIA WTR SVC G | COM | 13078810 | 4,014,712 | 159,314 | 159,314 | | |
| CALIPER TECHNOLOGIES | COM | 13087610 | 1,973,889 | 236,394 | 236,037 | 357 | |
| CALLAWAY GOLF CO | COM | 13119310 | 15,253,223 | 962,956 | 961,186 | 1,570 | |
| CALPINE CORP | COM | 13134710 | 58,328,127 | 8,297,031 | 8,274,801 | 14,630 | 7, |
| CAMBREX CORP | COM | 13201110 | 14,043,100 | 350,202 | 321,987 | 25,625 | 2, |
| CAMDEN NATL CORP | COM | 13303410 | 1,460,816 | 52,453 | 52,453 | | |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 21,781,194 | 588,204 | 550,829 | 37,375 | |
| CAMINUS CORP | COM | 13376610 | 669,050 | 114,760 | 114,760 | | |
| CAMPBELL SOUP CO | COM | 13442910 | 241,142,148 | 8,718,082 | 8,672,430 | 34,612 | 11, |
| CDN IMPERIAL BK OF C | COM | 13606910 | 625,007 | 19,605 | 19,605 | | |
| CANON INC | ADR | 13800630 | 21,813,723 | 576,625 | 210,473 | 366,152 | |
| CANTEL MEDICAL CORP | COM | 13809810 | 540,040 | 29,350 | 29,350 | | |
| CAPITAL CITY BK GROU | COM | 13967410 | 2,451,699 | 71,002 | 71,002 | | |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 11,861,092 | 497,112 | 497,012 | 100 | |
| CAPITAL ONE FINL COR | COM | 14040H10 | 312,476,549 | 5,118,371 | 4,981,544 | 114,317 | 22, |
| CAPITOL BANCORP LTD | COM | 14056D10 | 932,334 | 39,108 | 39,108 | | |
| CAPITOL FED FINL | COM | 14057C10 | 9,029,991 | 346,242 | 343,042 | 3,200 | |
| CAPSTONE TURBINE COR | COM | 14067D10 | 796,672 | 479,923 | 477,043 | 2,820 | |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 2,350,395 | 104,462 | 104,412 | | |
| CAPTARIS INC | COM | 14071N10 | 668,254 | 226,527 | 226,527 | | |
| CARBO CERAMICS INC | COM | 14078110 | 3,141,008 | 85,007 | 84,607 | 400 | |
| CARAUSTAR INDS INC | COM | 14090910 | 10,837,008 | 868,350 | 337,086 | 531,264 | |

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|----------------------|---------|----------|---------------|------------|------------|---------|-----|--|
| CARDIAC SCIENCE INC | COM NEW | 14141020 | 682,640 | 184,000 | 184,000 | | | |
| CARDINAL HEALTH INC | COM | 14149Y10 | 667,361,814 | 10,867,315 | 10,492,041 | 333,849 | 41, | |
| CARDIODYNAMICS INTL | COM | 14159710 | 993,098 | 266,962 | 266,962 | | | |
| CAREER EDUCATION COR | COM | 14166510 | 22,656,240 | 503,472 | 502,392 | 1,080 | | |
| CAREMARK RX INC | COM | 14170510 | 38,176,396 | 2,313,721 | 1,716,361 | 597,200 | | |
| CARLISLE COS INC | COM | 14233910 | 20,338,696 | 452,172 | 451,772 | 400 | | |
| CARLTON COMMUNICATIO | ADR | 14287220 | 337,031 | 19,596 | 19,596 | | | |
| CARNIVAL CORP | COM | 14365810 | 278,765,143 | 10,067,358 | 10,035,698 | 26,110 | 5, | |
| CARRIAGE SVCS INC | CL A | 14390510 | 222,740 | 51,800 | 51,800 | | | |
| CARPENTER TECHNOLOGY | COM | 14428510 | 8,335,856 | 289,339 | 289,339 | | | |
| Page Total | | | 2,309,307,408 | | | | | |

Page 12 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Sh Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--|-------|
| | | | | | Sole | Shared as Defined | | |
| CARRAMERICA RLTY COR | COM | 14441810 | 17,221,580 | 558,236 | 557,186 | 1,050 | | |
| CARREKER CORP | COM | 14443310 | 2,119,749 | 184,326 | 184,326 | | | |
| CASCADE BANCORP | COM | 14715410 | 1,714,320 | 95,240 | 95,240 | | | |
| CASCADE CORP | COM | 14719510 | 1,619,192 | 104,464 | 104,464 | | | |
| CASCADE NAT GAS CORP | COM | 14733910 | 3,931,269 | 188,099 | 187,399 | | | 70 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 2,486,922 | 207,071 | 207,051 | | | 2 |
| CASEYS GEN STORES IN | COM | 14752810 | 6,044,055 | 501,998 | 500,538 | 720 | | 74 |
| CASH AMER INTL INC | COM | 14754D10 | 2,456,584 | 267,020 | 267,020 | | | |
| CASS INFORMATION SYS | COM | 14808P10 | 1,332,000 | 53,494 | | | | 53,49 |
| CASTLE A M & CO | COM | 14841110 | 652,891 | 52,315 | 52,315 | | | |
| CATALINA MARKETING C | COM | 14886710 | 12,307,278 | 436,119 | 433,699 | 520 | | 1,90 |
| CATAPULT COMMUNICATI | COM | 14901610 | 2,182,222 | 99,777 | 99,777 | | | |
| CATELLUS DEV CORP | COM | 14911110 | 18,547,057 | 908,279 | 840,824 | 67,455 | | |
| CATERPILLAR INC DEL | COM | 14912310 | 504,438,707 | 10,305,183 | 10,197,941 | 71,540 | | 35,70 |
| CATHAY BANCORP INC | COM | 14915010 | 7,610,750 | 183,396 | 173,692 | | | 9,70 |
| CATO CORP NEW | CL A | 14920510 | 7,580,238 | 339,921 | 339,921 | | | |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,140,480 | 48,000 | 36,800 | 7,000 | | 4,20 |
| CELL GENESYS INC | COM | 15092110 | 6,498,824 | 481,787 | 481,087 | 600 | | 10 |
| CELERITEK INC | COM | 15092610 | 214,209 | 32,456 | 32,356 | | | 10 |
| CELL THERAPEUTICS IN | COM | 15093410 | 1,914,351 | 350,678 | 350,678 | | | |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 8,643,630 | 380,609 | 244,134 | 136,475 | | |
| CELGENE CORP | COM | 15102010 | 7,821,543 | 511,212 | 509,212 | 1,900 | | 10 |
| CELLTECH GROUP PLC | SPONSORED | 15115810 | 4,394,422 | 278,128 | 30,012 | 248,116 | | |
| CEMEX S A | SPON ADR 5 | 15129088 | 841,173 | 31,911 | 31,911 | | | |
| CENDANT CORP | COM | 15131310 | 391,005,919 | 24,622,539 | 24,528,674 | 51,430 | | 42,43 |
| CENTENNIAL BANCORP | COM | 15133T10 | 1,149,258 | 145,845 | 145,845 | | | |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 322,585 | 132,207 | 132,207 | | | |
| CENTENE CORP DEL | COM | 15135B10 | 495,680 | 16,000 | 16,000 | | | |
| CENTER TR INC | COM | 15184510 | 1,547,700 | 219,221 | 219,221 | | | |
| CENTERPOINT PPTYS TR | SH BEN INT | 15189510 | 30,736,888 | 529,855 | 476,945 | 52,910 | | |
| CENTEX CONSTRUCTION | COM | 15231R10 | 3,936,732 | 108,152 | 107,952 | 200 | | |
| CENTEX CORP | COM | 15231210 | 84,099,937 | 1,455,268 | 1,452,148 | 3,020 | | 10 |
| CENTILLIUM COMMUNICA | COM | 15231910 | 2,747,201 | 315,046 | 315,046 | | | |
| CENTRAL COAST BANCOR | COM | 15314510 | 1,250,688 | 55,145 | 55,145 | | | |
| CENTRAL GARDEN & PET | COM | 15352710 | 1,435,198 | 81,871 | 81,871 | | | |
| CENTRAL PKG CORP | COM | 15478510 | 4,706,414 | 205,970 | 205,870 | 100 | | |
| CENTRAL VT PUB SVC C | COM | 15577110 | 4,826,556 | 268,142 | 267,502 | | | 64 |
| CENTURY ALUM CO | COM | 15643110 | 1,994,738 | 133,965 | 133,965 | | | |

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|----------------------|------------|----------|---------------|-----------|-----------|---------|--|--------|
| CENTURY BANCORP INC | CL A NON V | 15643210 | 2,112,964 | 77,200 | 23,200 | | | 54,000 |
| CENTURY BUSINESS SVC | COM | 15649010 | 2,829,225 | 868,127 | 818,127 | 50,000 | | |
| CEPHEID | COM | 15670R10 | 397,224 | 71,200 | 71,200 | | | |
| CENTURYTEL INC | COM | 15670010 | 91,224,207 | 3,092,346 | 2,856,944 | 176,054 | | 59,340 |
| CEPHALON INC | COM | 15670810 | 22,573,829 | 499,421 | 479,343 | 16,713 | | 3,360 |
| CERES GROUP INC | COM | 15677210 | 840,099 | 215,410 | 215,410 | | | |
| CERIDIAN CORP NEW | COM | 15677910 | 32,967,292 | 1,736,949 | 1,731,309 | 5,340 | | 300 |
| CERNER CORP | COM | 15678210 | 14,332,116 | 299,647 | 297,835 | 1,612 | | 200 |
| CERTEGY INC | COM | 15688010 | 30,298,348 | 816,447 | 808,046 | 8,201 | | 200 |
| CERUS CORP | COM | 15708510 | 4,433,638 | 130,863 | 130,863 | | | |
| CHAMPION ENTERPRISES | COM | 15849610 | 3,919,236 | 697,373 | 697,273 | | | 100 |
| CHAMPIONSHIP AUTO RA | COM | 15871110 | 1,525,577 | 154,881 | 154,641 | 240 | | |
| Page Total | | | 1,361,422,695 | | | | | |

Page 13 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | Share Othe |
| CHAMPS ENTMT INC DEL | COM | 15878710 | 485,958 | 39,800 | 39,800 | | |
| CHARLES RIVER ASSOCI | COM | 15985210 | 713,524 | 35,605 | 35,605 | | |
| CHARLES RIV LABS INT | COM | 15986410 | 15,964,889 | 455,489 | 434,189 | 21,300 | |
| CHARTER ONE FINL INC | COM | 16090310 | 162,427,175 | 4,724,467 | 4,709,015 | 15,043 | |
| CHARTER MUN MTG ACCE | SH BEN INT | 16090810 | 9,244,424 | 517,026 | 517,006 | | |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 4,711,406 | 210,990 | 210,990 | | |
| CHARMING SHOPPES INC | COM | 16113310 | 9,937,028 | 1,150,119 | 1,150,119 | | |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 3,811,939 | 934,299 | 917,539 | 14,760 | 2,000 |
| CHARTER FINL CORP WE | COM | 16122M10 | 623,274 | 21,900 | 21,900 | | |
| CHASE INDS INC | COM | 16156810 | 1,341,774 | 96,600 | 96,600 | | |
| CHATEAU CMNTYS INC | COM | 16172610 | 10,205,528 | 333,514 | 333,514 | | |
| CHATTEM INC | COM | 16245610 | 840,010 | 26,667 | 26,667 | | |
| CHECKERS DRIVE-IN RE | COM NEW | 16280930 | 558,360 | 47,000 | 47,000 | | |
| CHECKFREE CORP NEW | COM | 16281310 | 10,677,756 | 682,721 | 679,346 | 3,175 | 200 |
| CHECKPOINT SYS INC | COM | 16282510 | 5,045,648 | 431,252 | 430,252 | 1,000 | |
| CHEESECAKE FACTORY I | COM | 16307210 | 22,047,449 | 621,405 | 616,243 | 4,812 | 300 |
| CHELSEA PPTY GROUP I | COM | 16342110 | 26,461,759 | 791,084 | 694,594 | 96,490 | |
| CHEMED CORP | COM | 16359610 | 3,941,054 | 104,565 | 104,565 | | |
| CHEMFIRST INC | COM | 16361A10 | 3,297,299 | 115,089 | 114,669 | | 400 |
| CHEMICAL FINL CORP | COM | 16373110 | 9,225,434 | 245,946 | 245,946 | | |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 467,325 | 22,500 | 21,500 | | 1,000 |
| CHESAPEAKE CORP | COM | 16515910 | 4,834,293 | 183,604 | 183,424 | 100 | |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 15,353,301 | 2,132,403 | 2,125,603 | 6,800 | |
| CHEVRONTXACO CORP | COM | 16676410 | 2,845,188,889 | 32,149,027 | 24,648,549 | 7,310,983 | 189,400 |
| CHICOS FAS INC | COM | 16861510 | 18,130,036 | 499,175 | 467,123 | 26,147 | 5,900 |
| CHILES OFFSHORE INC | COM | 16888M10 | 2,381,810 | 98,219 | 98,219 | | |
| CHILDRENS PL RETAIL | COM | 16890510 | 3,685,653 | 139,076 | 138,876 | 200 | |
| CHIPPAC INC | CL A | 16965710 | 2,635,615 | 426,475 | 426,475 | | |
| CHOICE HOTELS INTL I | COM | 16990510 | 7,240,938 | 361,866 | 359,916 | 1,800 | 100 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 2,099,517 | 117,226 | 117,226 | | |
| CHIRON CORP | COM | 17004010 | 136,663,418 | 3,866,009 | 3,853,171 | 9,877 | 2,900 |
| CHITTENDEN CORP | COM | 17022810 | 12,572,683 | 433,840 | 418,295 | 6,672 | 8,800 |
| CHOICEPOINT INC | COM | 17038810 | 40,469,482 | 890,026 | 885,426 | 4,267 | 300 |
| CHOLESTECH CORP | COM | 17039310 | 415,670 | 39,400 | 39,400 | | |
| CHORDIANT SOFTWARE I | COM | 17040410 | 597,856 | 306,593 | 306,593 | | |
| CHRISTOPHER & BANKS | COM | 17104610 | 10,462,524 | 247,341 | 246,941 | 300 | 100 |

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|----------------------|------------|----------|---------------|-------------|-------------|-----------|---------|
| CHUBB CORP | COM | 17123210 | 277,568,992 | 3,920,466 | 3,844,046 | 45,857 | 30,5 |
| CHURCH & DWIGHT INC | COM | 17134010 | 16,634,820 | 530,955 | 530,855 | 100 | |
| CHURCHILL DOWNS INC | COM | 17148410 | 1,549,801 | 38,428 | 38,428 | | |
| CIBER INC | COM | 17163B10 | 4,057,187 | 559,612 | 557,328 | 600 | 1,6 |
| CIENA CORP | COM | 17177910 | 37,046,140 | 8,841,561 | 8,823,572 | 16,609 | 1,3 |
| CIMA LABS INC | COM | 17179610 | 3,844,390 | 159,386 | 159,366 | | |
| CINCINNATI FINL CORP | COM | 17206210 | 166,937,542 | 3,587,740 | 3,579,896 | 7,624 | 2 |
| CINERGY CORP | COM | 17247410 | 136,594,790 | 3,795,354 | 3,785,857 | 8,717 | 7 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 359,205 | 101,758 | 101,758 | | |
| CIRCOR INTL INC | COM | 17273K10 | 1,632,611 | 95,196 | 95,196 | | |
| CIRCUIT CITY STORE I | CIRCT CITY | 17273710 | 94,032,506 | 5,015,067 | 4,999,372 | 15,435 | 2 |
| CIRCUIT CITY STORE I | CARMAX GRO | 17273730 | 8,482,729 | 391,812 | 390,012 | 1,800 | |
| CISCO SYS INC | COM | 17275R10 | 2,556,758,273 | 183,280,163 | 177,916,699 | 3,775,492 | 1,587,9 |
| CIRRUS LOGIC INC | COM | 17275510 | 5,227,570 | 709,304 | 706,434 | 1,700 | 1,1 |
| Page Total | | | 6,715,487,254 | | | | |

Page 14 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| CINTAS CORP | COM | 17290810 | 171,698,120 | 3,473,561 | 3,447,329 | 9,232 | 17,000 |
| CITIGROUP INC | COM | 17296710 | 8,964,945,141 | 231,353,423 | 228,663,364 | 2,113,025 | 577,034 |
| CITIZENS BKG CORP MI | COM | 17442010 | 13,767,992 | 475,086 | 474,086 | 1,000 | |
| CITIZENS COMMUNICATI | COM | 17453B10 | 51,911,093 | 6,209,461 | 6,189,657 | 19,604 | 200 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 1,477,593 | 65,700 | 65,700 | | |
| CITIZENS INC | CL A | 17474010 | 3,060,009 | 235,748 | 235,748 | | |
| CITRIX SYS INC | COM | 17737610 | 25,005,817 | 4,140,036 | 4,136,721 | 3,195 | 120 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 2,906,912 | 90,841 | 90,841 | | |
| CITY HLDG CO | COM | 17783510 | 4,401,407 | 188,014 | 187,714 | 300 | |
| CITY NATL CORP | COM | 17856610 | 30,082,585 | 559,676 | 557,276 | 2,400 | |
| CLAIRES STORES INC | COM | 17958410 | 14,765,920 | 644,800 | 643,820 | 780 | 200 |
| CLARCOR INC | COM | 17989510 | 11,295,695 | 356,894 | 356,354 | 100 | 440 |
| CLARK / BARDES INC | COM | 18066810 | 2,439,403 | 106,804 | 106,804 | | |
| CLARK DICK PRODTNS I | COM | 18151210 | 216,000 | 15,000 | 15,000 | | |
| CLAYTON HOMES INC | COM | 18419010 | 17,178,249 | 1,087,231 | 1,084,361 | 1,950 | 920 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 423,623,447 | 13,229,964 | 13,000,810 | 212,726 | 16,428 |
| CLEARONE COMMUNICATI | COM | 18506010 | 562,686 | 38,200 | 38,200 | | |
| CLEVELAND CLIFFS INC | COM | 18589610 | 4,489,802 | 162,674 | 162,574 | 100 | |
| CLOROX CO DEL | COM | 18905410 | 228,668,353 | 5,530,069 | 5,511,779 | 8,910 | 9,380 |
| CLOSURE MED CORP | COM | 18909310 | 924,154 | 66,011 | 66,011 | | |
| COACH INC | COM | 18975410 | 25,206,840 | 459,141 | 450,537 | 5,040 | 3,564 |
| COACHMEN INDS INC | COM | 18987310 | 2,859,168 | 197,184 | 197,184 | | |
| COASTAL BANCORP INC | COM | 19041P10 | 949,369 | 29,892 | 29,892 | | |
| COASTAL FINL CORP DE | COM | 19046E10 | 276,390 | 18,675 | 18,675 | | |
| COBALT CORP | COM | 19074W10 | 2,763,428 | 121,203 | 121,203 | | |
| COBIZ INC | COM | 19089710 | 890,617 | 51,750 | 51,750 | | |
| COCA COLA BOTTLING C | COM | 19109810 | 1,297,869 | 30,183 | 29,983 | | 200 |
| COCA COLA CO | COM | 19121610 | 3,333,736,952 | 59,531,017 | 56,839,124 | 1,391,256 | 1,300,637 |
| COCA COLA ENTERPRISE | COM | 19121910 | 177,942,786 | 8,059,003 | 8,046,543 | 11,830 | 630 |
| COCA-COLA FEMSA S A | SPON | | | | | | |
| | ADR R | 19124110 | 1,036,488 | 43,187 | 43,187 | | |
| COGNEX CORP | COM | 19242210 | 7,888,131 | 393,423 | 380,703 | 460 | 12,260 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 14,639,296 | 272,359 | 272,359 | | |
| COHERENT INC | COM | 19247910 | 9,350,522 | 311,788 | 311,378 | 410 | |

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|----------------------|--------|----------|----------------|------------|------------|---------|--------|
| COHU INC | COM | 19257610 | 5,186,782 | 300,161 | 300,141 | 20 | |
| COINSTAR INC | COM | 19259P30 | 5,942,107 | 243,031 | 242,991 | 40 | |
| COLDWATER CREEK INC | COM | 19306810 | 731,560 | 29,982 | 29,982 | | |
| COLE NATIONAL CORP N | CL A | 19329010 | 2,025,020 | 106,580 | 106,580 | | |
| COLE KENNETH PRODTNS | CL A | 19329410 | 3,098,173 | 109,283 | 109,283 | | |
| COLES MYER LTD | SPON | | | | | | |
| | ADR N | 19387040 | 364,837 | 11,750 | 11,750 | | |
| COLGATE PALMOLIVE CO | COM | 19416210 | 641,578,387 | 12,818,749 | 12,253,486 | 476,351 | 88,912 |
| COLLINS & AIKMAN COR | COM | | | | | | |
| | NEW | 19483020 | 5,894,752 | 647,775 | 647,775 | | |
| COLONIAL BANCGROUP I | COM | 19549330 | 29,927,340 | 1,995,156 | 1,987,060 | 8,096 | |
| COLONIAL PPTYS TR | COM SH | | | | | | |
| | BEN | 19587210 | 9,413,124 | 241,672 | 241,672 | | |
| COLUMBIA BANCORP | COM | 19722710 | 564,279 | 23,900 | 23,900 | | |
| COLUMBIA BKG SYS INC | COM | 19723610 | 1,187,281 | 91,966 | 91,966 | | |
| COLUMBIA LABS INC | COM | 19777910 | 1,539,708 | 256,618 | 256,618 | | |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 3,128,510 | 97,769 | 97,219 | 550 | |
| COLUMBUS MCKINNON CO | COM | 19933310 | 464,451 | 53,756 | 53,756 | | |
| COMFORT SYS USA INC | COM | 19990810 | 608,526 | 122,440 | 122,260 | 180 | |
| COMARCO INC | COM | 20008010 | 205,668 | 26,100 | 26,100 | | |
| Page Total | | | 14,264,118,739 | | | | |

Page 15 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| COMCAST CORP | CL A | 20030010 | 308,429 | 12,745 | 8,600 | 3,645 | 50 |
| COMCAST CORP | CL A SPL | 20030020 | 506,663,247 | 21,252,653 | 20,828,097 | 378,535 | 46,02 |
| COMERICA INC | COM | 20034010 | 265,522,949 | 4,324,478 | 4,161,014 | 156,324 | 7,14 |
| COMMERCE BANCORP INC | COM | 20051910 | 29,714,466 | 672,273 | 668,761 | 3,312 | 20 |
| COMMERCE BANCSHARES | COM | 20052510 | 25,919,154 | 585,876 | 543,264 | 40,218 | 2,39 |
| COMMERCE GROUP INC M | COM | 20064110 | 14,827,334 | 374,901 | 338,401 | 36,500 | |
| COMMERCE ONE INC DEL | COM | 20069310 | 602,030 | 1,584,291 | 1,469,852 | 73,790 | 40,64 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 24,713,191 | 852,179 | 852,079 | | 10 |
| COMMERCIAL METALS CO | COM | 20172310 | 8,714,786 | 185,658 | 185,658 | | |
| COMMERCIAL NET LEASE | COM | 20221810 | 7,640,304 | 477,519 | 477,499 | 20 | |
| COMMONWEALTH BANCORP | COM | 20268X10 | 2,505,839 | 84,457 | 84,457 | | |
| COMMONWEALTH INDS IN | COM | 20300410 | 201,852 | 28,074 | 28,074 | | |
| COMMONWEALTH TEL ENT | COM | 20334910 | 7,651,555 | 190,148 | 189,648 | 500 | |
| COMMSCOPE INC | COM | 20337210 | 9,336,025 | 746,882 | 745,302 | 1,280 | 30 |
| COMMUNITY BK SYS INC | COM | 20360710 | 3,863,872 | 119,810 | 119,810 | | |
| COMMUNITY BKS INC MI | COM | 20362810 | 2,388,550 | 81,188 | 81,188 | | |
| COMMUNITY HEALTH SYS | COM | 20366810 | 12,227,928 | 456,266 | 401,514 | 46,377 | 8,37 |
| COMMUNITY FIRST BANK | COM | 20390210 | 12,289,694 | 471,050 | 471,050 | | |
| COMMUNITY TR BANCORP | COM | 20414910 | 2,968,725 | 105,611 | 105,611 | | |
| COMPANHIA DE BEBIDAS | SPONSORED | 20441W10 | 367,200 | 29,376 | 29,376 | | |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 6,637,534 | 239,882 | 239,882 | | |
| COMPASS BANCSHARES I | COM | 20449H10 | 55,772,740 | 1,659,903 | 1,653,033 | 6,470 | 40 |
| COMPUCREDIT CORP | COM | 20478N10 | 1,300,355 | 190,668 | 190,668 | | |
| COMPUCOM SYS INC | COM | 20478010 | 488,492 | 125,900 | 125,900 | | |
| COMPUTER ASSOC INTL | COM | 20491210 | 202,027,128 | 12,714,105 | 12,689,732 | 23,421 | 95 |
| COMPUTER NETWORK TEC | COM | 20492510 | 2,007,826 | 327,541 | 318,181 | 9,360 | |
| COMPUTER SCIENCES CO | COM | 20536310 | 206,803,354 | 4,326,430 | 4,234,682 | 45,318 | 46,43 |
| COMPUTER TASK GROUP | COM | 20547710 | 329,545 | 66,307 | 66,307 | | |

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|----------------------|-------------|----------|---------------|------------|------------|------------|-------|
| COMPX INTERNATIONAL | CL A | 20563P10 | 211,271 | 15,945 | 15,845 | 100 | |
| COMPUWARE CORP | COM | 20563810 | 51,885,322 | 8,547,829 | 8,534,034 | 13,155 | 64 |
| COMSTOCK RES INC | COM NEW | 20576820 | 3,276,466 | 431,114 | 431,014 | 100 | |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 38,258,403 | 4,131,577 | 4,113,557 | 17,460 | 56 |
| CONAGRA FOODS INC | COM | 20588710 | 1,043,343,606 | 37,733,946 | 13,876,228 | 23,836,178 | 21,54 |
| COMPUTER HORIZONS CO | COM | 20590810 | 704,085 | 144,576 | 144,076 | 500 | |
| CONCEPTUS INC | COM | 20601610 | 1,639,402 | 99,418 | 99,418 | | |
| CONCORD CAMERA CORP | COM | 20615610 | 1,219,057 | 238,984 | 238,984 | | |
| CONCORD COMMUNICATIO | COM | 20618610 | 1,005,708 | 61,026 | 57,986 | 3,000 | 4 |
| CONCORD EFS INC | COM | 20619710 | 340,766,878 | 11,306,134 | 11,266,564 | 38,850 | 72 |
| CONCURRENT COMPUTER | COM | 20671020 | 3,155,136 | 678,524 | 676,424 | 2,100 | |
| CONNECTIV INC | COM | 20682910 | 22,889,650 | 886,852 | 878,452 | 7,800 | 60 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 3,437,502 | 2,121,915 | 2,091,297 | 16,789 | 13,82 |
| CONMED CORP | COM | 20741010 | 6,881,815 | 308,187 | 307,647 | 540 | |
| CONNECTICUT BANCSHAR | COM | 20754010 | 4,145,484 | 124,864 | 124,864 | | |
| CONNECTICUT WTR SVC | COM | 20779710 | 1,928,865 | 63,283 | 63,283 | | |
| CONNETICS CORP | COM | 20819210 | 4,198,507 | 324,987 | 324,987 | | |
| CONOCO INC | COM | 20825150 | 388,314,486 | 13,968,147 | 13,898,585 | 48,774 | 20,78 |
| CONSECO INC | COM | 20846410 | 13,164,586 | 6,582,293 | 6,556,349 | 20,530 | 5,41 |
| CONSOL ENERGY INC | COM | 20854P10 | 8,333,761 | 392,177 | 392,077 | 100 | |
| CONSOLIDATED EDISON | COM | 20911510 | 201,152,961 | 4,818,035 | 4,793,635 | 16,442 | 7,95 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 6,639,037 | 349,423 | 122,750 | 226,673 | |
| Page Total | | | 3,560,346,092 | | | | |

Page 16 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------|
| | | | | | Sole | Shared as Defined | |
| CONSTELLATION BRANDS | CL A | 21036P10 | 40,286,272 | 1,258,946 | 1,198,770 | 50,986 | 9 |
| CONSTELLATION ENERGY | COM | 21037110 | 114,696,837 | 3,909,231 | 3,888,822 | 15,739 | 4 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 7,837,752 | 496,689 | 493,899 | 2,790 | |
| CONVERA CORP | CL A | 21191910 | 354,160 | 145,745 | 145,745 | | |
| CONVERGYS CORP | COM | 21248510 | 79,880,934 | 4,100,664 | 3,892,353 | 118,845 | 9 |
| COOPER CAMERON CORP | COM | 21664010 | 24,819,414 | 512,586 | 512,186 | 300 | |
| COOPER COS INC | COM NEW | 21664840 | 16,498,046 | 350,277 | 348,877 | 1,400 | |
| COOPER TIRE & RUBR C | COM | 21683110 | 35,868,565 | 1,745,429 | 1,740,774 | 3,655 | 1 |
| COORS ADOLPH CO | CL B | 21701610 | 51,922,003 | 833,419 | 831,849 | 1,570 | |
| COORSTEK INC | COM | 21702010 | 3,090,721 | 99,991 | 99,991 | | |
| COPART INC | COM | 21720410 | 16,119,636 | 993,200 | 992,030 | 1,170 | |
| CORDIANT COMMS GRP P | SPON ADR N | 21851420 | 546,263 | 91,655 | 91,655 | | |
| CORINTHIAN COLLEGES | COM | 21886810 | 7,606,881 | 224,458 | 224,258 | | |
| CORIXA CORP | COM | 21887F10 | 2,978,071 | 434,755 | 434,635 | 20 | |
| CORN PRODS INTL INC | COM | 21902310 | 15,439,098 | 496,115 | 489,358 | 1,815 | 4 |
| CORNELL COMPANIES IN | COM | 21914110 | 740,625 | 62,500 | 62,500 | | |
| CORNERSTONE RLTY INC | COM | 21922V10 | 7,041,877 | 623,175 | 623,175 | | |
| CORNING INC | COM | 21935010 | 76,145,050 | 21,449,310 | 21,268,152 | 134,851 | 6 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 17,418,214 | 508,561 | 506,361 | 2,200 | |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 11,642,148 | 797,954 | 591,959 | 205,995 | |
| CORRECTIONAL PPTYS T | COM | 22025E10 | 965,668 | 43,894 | 43,894 | | |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 5,472,924 | 316,354 | 316,350 | | |
| CORUS BANKSHARES INC | COM | 22087310 | 6,205,723 | 135,145 | 135,145 | | |
| CORVEL CORP | COM | 22100610 | 2,582,685 | 77,102 | 77,102 | | |
| CORVIS CORP | COM | 22100910 | 468,679 | 721,046 | 708,466 | 12,400 | |
| COST PLUS INC CALIF | COM | 22148510 | 7,352,315 | 241,384 | 241,344 | 40 | |

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|----------------------|------------|----------|---------------|------------|------------|--------|---|
| COSTCO WHSL CORP NEW | COM | 22160K10 | 395,741,804 | 10,247,069 | 10,203,687 | 39,936 | 3 |
| COSTAR GROUP INC | COM | 22160N10 | 2,999,617 | 146,109 | 146,109 | | |
| COUNTRYWIDE CR INDS | COM | 22237210 | 144,527,905 | 2,995,397 | 2,990,027 | 5,270 | |
| COURIER CORP | COM | 22266010 | 1,032,966 | 25,850 | 25,850 | | |
| COUSINS PPTYS INC | COM | 22279510 | 18,712,147 | 755,741 | 755,741 | | |
| COVANSYS CORP | COM | 22281W10 | 1,124,606 | 200,108 | 200,108 | | |
| COVANCE INC | COM | 22281610 | 21,165,093 | 1,128,805 | 1,069,295 | 59,510 | |
| COVENANT TRANS INC | CLA | 22284P10 | 1,105,892 | 52,042 | 52,042 | | |
| COVENTRY HEALTH CARE | COM | 22286210 | 34,423,042 | 1,211,226 | 1,208,121 | 2,865 | |
| COX COMMUNICATIONS I | CL A | 22404410 | 61,879,751 | 2,246,089 | 2,233,731 | 7,490 | 4 |
| COX RADIO INC | CL A | 22405110 | 6,166,250 | 255,861 | 251,301 | 4,560 | |
| CRANE CO | COM | 22439910 | 31,351,304 | 1,235,276 | 1,227,063 | 2,980 | 5 |
| CRAWFORD & CO | CL B | 22463310 | 2,957,172 | 365,083 | 365,083 | | |
| CRAY INC | COM | 22522310 | 892,212 | 199,600 | 199,600 | | |
| CREDENCE SYS CORP | COM | 22530210 | 15,631,096 | 879,634 | 878,374 | 1,060 | |
| CREDIT ACCEP CORP MI | COM | 22531010 | 1,856,123 | 147,663 | 147,663 | | |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 2,095,821 | 66,534 | 66,534 | | |
| CREE INC | COM | 22544710 | 11,627,555 | 878,878 | 870,668 | 8,090 | |
| CRESCENT REAL ESTATE | COM | 22575610 | 22,644,521 | 1,210,937 | 1,208,117 | 2,820 | |
| CROMPTON CORP | COM | 22711610 | 19,918,598 | 1,562,243 | 1,552,306 | 8,190 | 1 |
| CROSS CTRY INC | COM | 22748P10 | 2,680,020 | 70,900 | 70,900 | | |
| CROSS MEDIA MARKETIN | COM NEW | 22754R20 | 261,489 | 27,818 | 27,793 | 25 | |
| CROWN AMERN RLTY TR | SH BEN INT | 22818610 | 3,224,256 | 343,006 | 343,006 | | |
| CROWN CASTLE INTL CO | COM | 22822710 | 5,339,298 | 1,358,600 | 1,348,300 | 10,200 | |
| Page Total | | | 1,363,339,099 | | | | |

Page 17 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| CROWN CORK & SEAL IN | COM | 22825510 | 9,952,632 | 1,452,939 | 1,447,639 | 5,300 | |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 2,511,197 | 318,276 | 318,196 | | |
| CRYOLIFE INC | COM | 22890310 | 2,738,294 | 170,504 | 170,504 | | |
| CUBIC CORP | COM | 22966910 | 4,452,187 | 187,856 | 186,956 | 900 | |
| CUBIST PHARMACEUTICA | COM | 22967810 | 2,948,247 | 313,310 | 313,310 | | |
| CULLEN FROST BANKERS | COM | 22989910 | 13,415,821 | 373,180 | 371,980 | 1,100 | |
| CULP INC | COM | 23021510 | 275,481 | 17,100 | 17,100 | | |
| CUMMINS INC | COM | 23102110 | 29,458,404 | 889,982 | 888,002 | 1,980 | |
| CUMULUS MEDIA INC | CL A | 23108210 | 6,199,897 | 449,920 | 393,170 | 45,150 | 11, |
| CURAGEN CORP | COM | 23126R10 | 2,323,557 | 412,710 | 281,479 | 130,931 | |
| CURATIVE HEALTH SVCS | COM | 23126410 | 808,477 | 48,181 | 48,181 | | |
| CURTISS WRIGHT CORP | COM | 23156110 | 9,153,840 | 114,423 | 112,723 | 1,700 | |
| CYBERONICS INC | COM | 23251P10 | 2,891,243 | 220,386 | 214,126 | 6,260 | |
| CYBEROPTICS CORP | COM | 23251710 | 442,492 | 46,141 | 46,141 | | |
| CYGNUS INC | COM | 23256010 | 326,858 | 152,027 | 150,027 | | 2, |
| CYMER INC | COM | 23257210 | 13,819,916 | 394,404 | 393,644 | 560 | |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 18,649,829 | 1,228,579 | 1,224,609 | 3,450 | |
| CYSIVE INC | COM | 23281T10 | 323,458 | 132,024 | 132,024 | | |
| CYTEC INDS INC | COM | 23282010 | 19,148,091 | 609,036 | 608,026 | 1,010 | |
| CYTOGEN CORP | COM | 23282410 | 434,378 | 405,961 | 404,961 | 1,000 | |
| D & E COMMUNICATIONS | COM | 23286010 | 385,517 | 36,681 | 36,681 | | |
| D & K HEALTHCARE RES | COM | 23286110 | 1,395,132 | 39,567 | 39,567 | | |
| CYTYC CORP | COM | 23294610 | 8,985,686 | 1,179,224 | 1,171,154 | 7,970 | |
| DDI CORP | COM | 23316210 | 399,128 | 443,476 | 443,476 | | |

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|----------------------|------|----------|---------------|-----------|-----------|--------|-----|
| DMC STRATEX NETWORKS | COM | 23322L10 | 2,012,765 | 1,001,376 | 1,001,276 | | |
| DQE INC | COM | 23329J10 | 14,292,390 | 1,020,885 | 1,017,310 | 2,975 | |
| DPL INC | COM | 23329310 | 40,952,773 | 1,548,309 | 1,539,424 | 8,135 | |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 7,807,005 | 182,620 | 182,020 | 500 | |
| D R HORTON INC | COM | 23331A10 | 30,013,266 | 1,153,026 | 1,146,141 | 6,625 | |
| DSP GROUP INC | COM | 23332B10 | 5,857,126 | 298,833 | 297,833 | 800 | |
| DST SYS INC DEL | COM | 23332610 | 57,620,289 | 1,260,562 | 1,217,503 | 2,740 | 40, |
| DTE ENERGY CO | COM | 23333110 | 165,306,696 | 3,703,107 | 3,696,374 | 5,908 | |
| DVI INC | COM | 23334310 | 4,400,766 | 228,019 | 228,019 | | |
| DAISYTEK INTL CORP | COM | 23405310 | 2,822,313 | 166,410 | 166,370 | | |
| DAKTRONICS INC | COM | 23426410 | 1,359,661 | 138,177 | 138,177 | | |
| DANA CORP | COM | 23581110 | 72,853,530 | 3,931,653 | 3,917,455 | 11,532 | 2, |
| DANAHER CORP DEL | COM | 23585110 | 225,038,830 | 3,391,693 | 3,353,790 | 37,153 | |
| DANIELSON HLDG CORP | COM | 23627410 | 261,252 | 53,100 | 53,100 | | |
| DARDEN RESTAURANTS I | COM | 23719410 | 116,439,579 | 4,714,153 | 4,702,846 | 9,057 | 2, |
| DATASCOPE CORP | COM | 23811310 | 3,926,262 | 142,050 | 141,550 | 500 | |
| DATASTREAM SYS INC | COM | 23812410 | 1,369,135 | 192,836 | 192,836 | | |
| DAVE & BUSTERS INC | COM | 23833N10 | 461,320 | 38,000 | 38,000 | | |
| DAVITA INC | COM | 23918K10 | 25,666,848 | 1,078,439 | 1,076,859 | 1,480 | |
| DEAN FOODS CO NEW | COM | 24237010 | 46,996,135 | 1,259,950 | 1,248,936 | 10,646 | |
| DEB SHOPS INC | COM | 24272810 | 3,579,661 | 105,973 | 105,973 | | |
| DECODE GENETICS INC | COM | 24358610 | 1,538,634 | 328,768 | 328,768 | | |
| DEERE & CO | COM | 24419910 | 260,303,592 | 5,434,313 | 5,417,620 | 14,013 | 2, |
| DEL LABS INC | COM | 24509110 | 561,550 | 22,462 | 22,462 | | |
| DEL MONTE FOODS CO | COM | 24522P10 | 3,516,636 | 298,020 | 295,680 | 2,340 | |
| DELIAS CORP | CL A | 24688Q10 | 1,560,294 | 305,940 | 305,083 | 857 | |
| Page Total | | | 1,247,958,070 | | | | |

Page 18 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| DELL COMPUTER CORP | COM | 24702510 | 1,643,900,162 | 62,888,300 | 61,622,375 | 1,082,044 | 183,8 |
| DELPHI CORP | COM | 24712610 | 830,065,539 | 62,883,753 | 62,732,221 | 131,650 | 19,8 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 8,420,780 | 194,251 | 179,915 | 300 | 14,0 |
| DELTA & PINE LD CO | COM | 24735710 | 9,373,253 | 466,331 | 466,051 | 280 | |
| DELTA AIR LINES INC | COM | 24736110 | 51,584,600 | 2,579,230 | 2,570,845 | 8,285 | 1 |
| DELTAGEN INC | COM | 24783R10 | 294,722 | 120,295 | 120,295 | | |
| DELTIC TIMBER CORP | COM | 24785010 | 6,279,842 | 182,130 | 182,130 | | |
| DENBURY RES INC | COM NEW | 24791620 | 1,253,929 | 121,859 | 121,859 | | |
| DELUXE CORP | COM | 24801910 | 70,147,526 | 1,803,742 | 1,780,162 | 11,990 | 11,5 |
| DENDRITE INTL INC | COM | 24823910 | 4,960,120 | 512,939 | 512,879 | 60 | |
| DENTSPLY INTL INC NE | COM | 24903010 | 27,926,770 | 756,618 | 737,948 | 2,910 | 15,7 |
| DEPARTMENT 56 INC | COM | 24950910 | 748,017 | 45,947 | 45,947 | | |
| DESERT CMNTY BK VICT | COM | 25037Y10 | 355,514 | 11,930 | 11,930 | | |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,215,150 | 130,521 | 128,987 | 1,534 | |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 26,738,010 | 1,188,356 | 1,104,711 | 83,645 | |
| DEVON ENERGY CORP NE | COM | 25179M10 | 170,348,393 | 3,456,745 | 3,439,592 | 9,759 | 7,3 |
| DEVRY INC DEL | COM | 25189310 | 18,324,783 | 802,311 | 799,171 | 2,840 | 3 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 6,084,576 | 117,804 | 64,351 | 53,453 | |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 10,903,530 | 294,690 | 294,590 | | 1 |
| DIAL CORP NEW | COM | 25247D10 | 32,364,632 | 1,616,615 | 1,614,800 | 1,515 | 3 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 13,291,288 | 466,361 | 463,071 | 3,150 | 1 |
| DIAMONDCUSTER INTL | CL A | 25278P10 | 1,863,840 | 311,679 | 306,679 | | 5,0 |

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|----------------------|------------|----------|---------------|------------|------------|-----------|-------|
| DIANON SYS INC | COM | 25282610 | 5,398,838 | 101,064 | 101,064 | | |
| DIEBOLD INC | COM | 25365110 | 27,692,036 | 743,610 | 711,050 | 22,136 | 10,4 |
| DIGENE CORP | COM | 25375210 | 2,608,693 | 221,790 | 221,790 | | |
| DIGI INTL INC | COM | 25379810 | 261,267 | 79,148 | 79,122 | 26 | |
| DIGIMARC CORP | COM | 25380710 | 1,161,996 | 111,838 | 111,838 | | |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 5,158,884 | 313,610 | 313,590 | 20 | |
| DIGITAL RIV INC | COM | 25388B10 | 567,206 | 61,720 | 61,720 | | |
| DIGITAS INC | COM | 25388K10 | 717,618 | 157,753 | 125,453 | 30,300 | 2,0 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 5,462,867 | 240,761 | 240,761 | | |
| DILLARDS INC | CL A | 25406710 | 74,451,702 | 2,831,940 | 2,829,230 | 2,610 | 1 |
| DIMON INC | COM | 25439410 | 3,465,127 | 500,741 | 500,141 | 600 | |
| DIONEX CORP | COM | 25454610 | 6,627,283 | 247,379 | 247,239 | 40 | 1 |
| DISCOVERY PARTNERS I | COM | 25467510 | 456,156 | 69,536 | 69,412 | 124 | |
| DISNEY WALT CO | COM DISNEY | 25468710 | 990,287,064 | 52,396,141 | 49,563,883 | 1,949,484 | 882,7 |
| DIVERSA CORP | COM | 25506410 | 4,243,854 | 426,518 | 426,511 | 7 | |
| DR REDDYS LABS LTD | ADR | 25613520 | 838,894 | 43,242 | 43,242 | | |
| DOCUMENTUM INC | COM | 25615910 | 5,181,912 | 431,826 | 430,406 | 1,420 | |
| DOLE FOOD INC | COM | 25660510 | 28,178,516 | 976,725 | 975,505 | 520 | 7 |
| DOLLAR GEN CORP | COM | 25666910 | 129,958,248 | 6,829,125 | 6,815,463 | 9,315 | 4,3 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 6,421,309 | 247,927 | 247,487 | 440 | |
| DOLLAR TREE STORES I | COM | 25674710 | 47,938,796 | 1,216,412 | 1,207,971 | 8,091 | 3 |
| DOMINION HOMES INC | COM | 25738610 | 294,973 | 14,581 | 14,581 | | |
| DOMINION RES INC VA | COM | 25746U10 | 412,683,849 | 6,233,895 | 6,140,533 | 61,907 | 31,4 |
| DONALDSON INC | COM | 25765110 | 20,480,564 | 584,491 | 578,586 | 5,905 | |
| DONNELLEY R R & SONS | COM | 25786710 | 90,665,727 | 3,290,952 | 3,283,567 | 7,225 | 1 |
| DONNELLY CORP | CL A | 25787010 | 955,472 | 35,401 | 35,401 | | |
| DORAL FINL CORP | COM | 25811P10 | 15,028,137 | 450,079 | 450,079 | | |
| DOUBLECLICK INC | COM | 25860930 | 6,864,249 | 946,793 | 943,303 | 3,390 | 1 |
| Page Total | | | 4,830,496,213 | | | | |

Page 19 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Discretion Shared as Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------------------------|
| DOVER CORP | COM | 26000310 | 172,814,250 | 4,937,550 | 4,848,848 | 18,024 | 70,6 |
| DOVER DOWNS GAMING & | COM | 26009510 | 1,774,592 | 138,640 | 138,640 | | |
| DOVER MOTORSPORTS IN | COM | 26017410 | 815,459 | 143,063 | 143,063 | | |
| DOW CHEM CO | COM | 26054310 | 738,719,965 | 21,486,910 | 21,296,471 | 104,029 | 86,4 |
| DOW JONES & CO INC | COM | 26056110 | 231,682,522 | 4,781,889 | 1,829,322 | 48,547 | 2,904,0 |
| DOWNEY FINL CORP | COM | 26101810 | 12,806,285 | 270,746 | 270,746 | | |
| DRESS BARN INC | COM | 26157010 | 6,602,673 | 426,805 | 426,725 | 80 | |
| DREW INDS INC | COM NEW | 26168L20 | 261,555 | 15,900 | 15,900 | | |
| DREXLER TECHNOLOGY C | COM | 26187610 | 870,112 | 40,283 | 33,933 | 950 | 5,4 |
| DREYERS GRAND ICE CR | COM | 26187810 | 26,070,949 | 380,043 | 350,013 | 23,230 | 6,8 |
| DRIL-QUIP INC | COM | 26203710 | 1,926,339 | 77,208 | 77,208 | | |
| DRUGSTORE COM INC | COM | 26224110 | 272,047 | 101,133 | 101,133 | | |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,620,450,150 | 36,496,625 | 35,765,387 | 430,758 | 300,4 |
| DUANE READE INC | COM | 26357810 | 4,667,267 | 137,071 | 136,651 | 320 | 1 |
| DUCOMMUN INC DEL | COM | 26414710 | 1,062,720 | 40,500 | 40,500 | | |
| DUKE ENERGY CORP | COM | 26439910 | 2,042,095,384 | 65,662,231 | 18,855,326 | 46,645,141 | 161,7 |
| DUKE REALTY CORP | COM NEW | 26441150 | 39,692,071 | 1,371,056 | 1,369,076 | 1,980 | |
| DUN & BRADSTREET COR | COM | 26483E10 | 29,510,642 | 892,909 | 888,637 | 3,097 | 1,1 |
| DURA AUTOMOTIVE SYST | CLA | 26590310 | 4,829,977 | 232,770 | 232,770 | | |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 2,752,712 | 84,751 | 84,751 | | |

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|----------------------|-------------|----------|---------------|------------|------------|-----------|--|-------|
| DURECT CORP | COM | 26660510 | 2,213,584 | 276,698 | 276,698 | | | |
| DYAX CORP | COM | 26746E10 | 214,874 | 55,096 | 51,851 | 3,145 | | 1 |
| DYCOM INDS INC | COM | 26747510 | 13,579,489 | 1,161,633 | 1,158,593 | 3,040 | | |
| DYNACQ INTL INC | COM PAR \$. | 26791930 | 741,119 | 52,599 | 52,599 | | | |
| DYNAMICS RESH CORP | COM | 26805710 | 428,953 | 17,740 | 17,740 | | | |
| DYNEGY INC NEW | CL A | 26816Q10 | 55,677,931 | 7,733,046 | 7,719,951 | 11,935 | | 1,1 |
| EDP-ELECTRICIDADE DE | SPONSORED | 26835310 | 661,497 | 33,664 | 33,664 | | | |
| EEX CORP | COM NEW | 26842V20 | 214,870 | 107,435 | 107,435 | | | |
| EGL INC | COM | 26848410 | 8,760,484 | 516,538 | 515,668 | 870 | | |
| E M C CORP MASS | COM | 26864810 | 402,603,047 | 53,324,907 | 51,364,367 | 1,369,024 | | 591,5 |
| EMC INS GROUP INC | COM | 26866410 | 1,018,162 | 67,652 | 67,652 | | | |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 1,138,777 | 55,040 | 55,040 | | | |
| ENSCO INTL INC | COM | 26874Q10 | 44,300,171 | 1,625,098 | 1,615,278 | 9,520 | | 3 |
| EOG RES INC | COM | 26875P10 | 108,261,463 | 2,726,989 | 2,642,284 | 63,960 | | 20,7 |
| E ON AG | SPONSORED | 26878010 | 9,299,039 | 160,273 | 48,496 | 111,777 | | |
| EPIX MEDICAL INC | COM | 26881Q10 | 566,988 | 53,743 | 53,743 | | | |
| E PIPHANY INC | COM | 26881V10 | 3,271,125 | 745,131 | 744,181 | 850 | | 1 |
| EPIQ SYS INC | COM | 26882D10 | 2,952,340 | 173,463 | 173,463 | | | |
| ESS TECHNOLOGY INC | COM | 26915110 | 19,846,018 | 1,131,472 | 1,131,372 | 100 | | |
| E TRADE GROUP INC | COM | 26924610 | 22,398,940 | 4,102,370 | 4,090,440 | 9,650 | | 2,2 |
| EAGLE BANCSHARES INC | COM | 26942C10 | 314,358 | 12,100 | 12,100 | | | |
| EARTHLINK INC | COM | 27032110 | 7,465,684 | 1,126,046 | 1,118,816 | 3,900 | | 3,3 |
| EAST WEST BANCORP IN | COM | 27579R10 | 11,299,155 | 327,322 | 327,322 | | | |
| EASTGROUP PPTY INC | COM | 27727610 | 5,500,851 | 214,877 | 214,877 | | | |
| EASTMAN CHEM CO | COM | 27743210 | 82,176,163 | 1,752,157 | 1,748,141 | 2,508 | | 1,5 |
| EASTMAN KODAK CO | COM | 27746110 | 275,341,522 | 9,439,202 | 9,391,411 | 23,163 | | 24,6 |
| EATON CORP | COM | 27805810 | 118,230,317 | 1,625,159 | 1,574,925 | 49,934 | | 3 |
| EATON VANCE CORP | COM NON VT | 27826510 | 20,081,973 | 643,653 | 642,373 | 1,240 | | |
| EBAY INC | COM | 27864210 | 91,105,662 | 1,478,508 | 1,471,789 | 5,619 | | 1,1 |
| ECHELON CORP | COM | 27874N10 | 3,510,199 | 272,531 | 271,261 | 1,270 | | |
| Page Total | | | 6,252,852,426 | | | | | |

Page 20 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | Share Othe |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 27,890,241 | 1,502,707 | 1,497,547 | 5,060 | 10 |
| ECLIPSYS CORP | COM | 27885610 | 3,608,984 | 550,234 | 548,183 | 2,011 | 4 |
| ECOLAB INC | COM | 27886510 | 182,098,490 | 3,938,968 | 3,401,205 | 434,349 | 103,41 |
| EDGAR ONLINE INC | COM | 27976510 | 229,680 | 116,000 | | | 116,00 |
| EDISON INTL | COM | 28102010 | 582,619,937 | 34,271,761 | 34,254,141 | 16,780 | 84 |
| EDO CORP | COM | 28134710 | 3,570,736 | 125,289 | 125,289 | | |
| EDUCATION MGMT CORP | COM | 28139T10 | 18,818,115 | 462,021 | 462,021 | | |
| J D EDWARDS & CO | COM | 28166710 | 14,555,809 | 1,198,009 | 1,196,509 | 1,400 | 10 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 61,277,533 | 2,641,273 | 1,366,436 | 1,274,397 | 44 |
| EDWARDS AG INC | COM | 28176010 | 38,433,606 | 988,773 | 968,265 | 19,315 | 1,19 |
| EFUNDS CORP | COM | 28224R10 | 4,943,844 | 521,008 | 514,551 | 2,934 | 3,52 |
| EL PASO CORP | COM | 28336L10 | 291,238,590 | 14,130,936 | 14,043,842 | 54,310 | 32,78 |
| EL PASO ELEC CO | COM NEW | 28367785 | 11,491,455 | 829,708 | 828,888 | 820 | |
| ELCOR CORP | COM | 28444310 | 6,305,679 | 230,555 | 230,555 | | |
| ELECTRO RENT CORP | COM | 28521810 | 2,921,256 | 224,885 | 224,885 | | |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 11,108,016 | 457,120 | 456,540 | 360 | 22 |
| ELECTROGLAS INC | COM | 28532410 | 3,010,180 | 301,018 | 301,018 | | |
| ELECTRONIC ARTS INC | COM | 28551210 | 113,219,541 | 1,714,149 | 1,709,899 | 3,785 | 46 |

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|----------------------|-----------|----------|---------------|------------|------------|---------|--------|
| ELECTRONIC DATA SYS | COM | 28566110 | 542,818,599 | 14,611,537 | 14,580,483 | 28,750 | 2,30 |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 3,676,095 | 125,464 | 125,464 | | |
| ELECTRONICS FOR IMAG | COM | 28608210 | 16,279,255 | 1,023,209 | 1,022,309 | 800 | 10 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 1,821,942 | 104,111 | 104,111 | | |
| EMBARCADERO TECHNOLO | COM | 29078710 | 737,966 | 119,412 | 119,412 | | |
| EMBEX INC | COM | 29081710 | 887,008 | 42,400 | 39,900 | | 2,50 |
| EMCOR GROUP INC | COM | 29084Q10 | 10,635,911 | 181,191 | 181,191 | | |
| EMCORE CORP | COM | 29084610 | 1,583,826 | 263,971 | 263,971 | | |
| EMERSON ELEC CO | COM | 29101110 | 569,758,105 | 10,647,694 | 9,618,858 | 673,735 | 355,10 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 316,445 | 75,524 | 75,524 | | |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 9,340,382 | 440,792 | 440,272 | 420 | 10 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 5,117,066 | 249,613 | 248,713 | 800 | 10 |
| EMULEX CORP | COM NEW | 29247520 | 16,547,313 | 734,783 | 657,664 | 57,079 | 20,04 |
| ENCANA CORP | COM | 29250510 | 5,132,691 | 167,735 | 51,760 | 115,975 | |
| ENCORE ACQUISITION C | COM | 29255W10 | 1,626,330 | 94,280 | 94,280 | | |
| ENCORE WIRE CORP | COM | 29256210 | 1,626,033 | 114,268 | 114,268 | | |
| ENDESA S A | SPONSORED | 29258N10 | 7,445,726 | 519,953 | 159,374 | 360,579 | |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 2,016,595 | 288,085 | 288,085 | | |
| ENDOCARE INC | COM | 29264P10 | 2,405,422 | 182,091 | 181,991 | | 10 |
| ENERGEN CORP | COM | 29265N10 | 12,697,685 | 461,734 | 460,934 | 500 | 30 |
| ENERGY CONVERSION DE | COM | 29265910 | 2,665,150 | 169,863 | 169,863 | | |
| ENERGY EAST CORP | COM | 29266M10 | 28,049,673 | 1,241,136 | 1,234,832 | 4,734 | 1,57 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 30,784,625 | 1,122,707 | 1,120,452 | 1,889 | 36 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 2,159,925 | 232,250 | 232,250 | | |
| ENGELHARD CORP | COM | 29284510 | 80,747,569 | 2,851,256 | 2,845,871 | 5,385 | |
| ENGINEERED SUPPORT S | COM | 29286610 | 13,034,415 | 249,224 | 249,224 | | |
| ENERGYSOUTH INC | COM | 29297010 | 1,012,464 | 31,600 | 31,600 | | |
| ENESCO GROUP INC | COM | 29297310 | 522,512 | 59,784 | 59,784 | | |
| ENNIS BUSINESS FORMS | COM | 29338910 | 1,240,624 | 95,067 | 89,767 | 5,300 | |
| ENPRO INDS INC | COM | 29355X10 | 278,696 | 53,085 | 50,934 | 2,039 | 11 |
| ENTEGRIS INC | COM | 29362U10 | 10,656,875 | 729,923 | 729,923 | | |
| ENTERASYS NETWORKS I | COM | 29363710 | 2,290,625 | 1,286,868 | 1,279,188 | 7,460 | 22 |
| Page Total | | | 2,763,255,240 | | | | |

Page 21 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------|
| | | | | | Sole | Shared as Defined | |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 17,190,238 | 374,515 | 373,350 | 865 | 3 |
| ENERGY CORP NEW | COM | 29364G10 | 250,244,277 | 5,896,425 | 5,767,040 | 104,500 | 24,8 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 1,293,987 | 79,630 | 79,630 | | |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 5,392,606 | 218,767 | 218,767 | | |
| ENTREMED INC | COM | 29382F10 | 265,904 | 86,614 | 78,084 | 5,730 | 2,8 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 3,455,553 | 282,086 | 279,086 | 3,000 | |
| ENTRUST INC | COM | 29384810 | 1,412,626 | 519,348 | 519,228 | 20 | 1 |
| ENZON INC | COM | 29390410 | 9,412,217 | 382,455 | 329,030 | 47,825 | 5,6 |
| ENZO BIOCHEM INC | COM | 29410010 | 3,745,288 | 261,360 | 251,157 | 10,203 | |
| EON LABS INC | COM | 29412E10 | 542,595 | 30,500 | 30,500 | | |
| EQUIFAX INC | COM | 29442910 | 103,107,357 | 3,818,791 | 3,803,104 | 9,687 | 6,0 |
| EQUITABLE RES INC | COM | 29454910 | 23,877,396 | 696,134 | 690,310 | 1,000 | 4,8 |
| EQUITY INNS INC | COM | 29470310 | 5,095,513 | 632,983 | 632,983 | | |
| EQUITY OFFICE PROPER | COM | 29474110 | 323,993,239 | 10,763,895 | 10,671,886 | 92,009 | |
| EQUITY ONE | COM | 29475210 | 846,748 | 60,482 | 60,482 | | |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 191,737,257 | 6,669,122 | 6,667,382 | 1,740 | |

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|----------------------|------------|----------|---------------|-------------|-------------|-----------|---------|------|
| ERICSSON L M TEL CO | ADR CL B S | 29482140 | 4,157,301 | 2,887,015 | 556,488 | 2,330,527 | | |
| ERIE INDY CO | CL A | 29530P10 | 6,741,917 | 166,426 | 165,586 | 840 | | |
| ESCALADE INC | COM | 29605610 | 354,485 | 15,500 | 15,500 | | | |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 6,478,360 | 185,096 | 185,095 | 1 | | |
| ESPERION THERAPEUTIC | COM | 29664R10 | 907,331 | 167,096 | 167,096 | | | |
| ESPEED INC | CL A | 29664310 | 2,084,202 | 191,036 | 190,736 | | | 3 |
| ESSEX PPTY TR INC | COM | 29717810 | 15,036,701 | 274,894 | 261,149 | 13,745 | | |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 10,139,113 | 446,657 | 446,617 | 40 | | |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 15,867,030 | 455,295 | 453,119 | 2,076 | | 1 |
| EUNIVERSE INC | COM | 29841210 | 271,830 | 44,200 | 44,200 | | | |
| EURONET WORLDWIDE IN | COM | 29873610 | 965,796 | 60,400 | 58,400 | | | 2,0 |
| EVERGREEN RES INC | COM NO PAR | 29990030 | 10,379,817 | 244,231 | 244,231 | | | |
| EXACT SCIENCES CORP | COM | 30063P10 | 891,126 | 55,800 | 55,600 | 200 | | |
| EXAR CORP | COM | 30064510 | 10,695,595 | 542,373 | 541,433 | 940 | | |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 2,047,542 | 97,502 | 97,392 | 110 | | |
| EXELON CORP | COM | 30161N10 | 405,632,628 | 7,755,882 | 7,715,985 | 33,806 | | 6,0 |
| EXELIXIS INC | COM | 30161Q10 | 3,355,014 | 445,553 | 445,453 | | | 1 |
| EXPEDIA INC | CL A | 30212510 | 5,574,682 | 94,024 | 93,964 | 60 | | |
| EXPEDITORS INTL WASH | COM | 30213010 | 32,743,046 | 987,426 | 980,986 | 6,080 | | 3 |
| EXPLORATION CO | COM NEW | 30213320 | 205,131 | 30,300 | 30,300 | | | |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 823,455 | 63,100 | 63,100 | | | |
| EXPRESS SCRIPTS INC | COM | 30218210 | 38,792,155 | 774,140 | 772,510 | 1,430 | | 2 |
| EXTENDED STAY AMER I | COM | 30224P10 | 12,006,968 | 740,257 | 735,537 | 4,640 | | |
| EXTREME NETWORKS INC | COM | 30226D10 | 10,651,347 | 1,055,634 | 944,879 | 88,795 | | 21,9 |
| EXULT INC DEL | COM | 30228410 | 4,060,231 | 624,651 | 624,451 | 100 | | 1 |
| EXXON MOBIL CORP | COM | 30231G10 | 6,795,088,204 | 166,057,874 | 158,286,568 | 4,233,382 | 3,537,9 | |
| F&M BANCORP MD | COM | 30236710 | 4,094,773 | 116,065 | 116,065 | | | |
| FBL FINL GROUP INC | CL A | 30239F10 | 2,782,505 | 125,621 | 125,621 | | | |
| F A O INC | COM | 30240S10 | 204,315 | 25,700 | 25,700 | | | |
| FBR ASSET INVT CORP | COM | 30241E30 | 3,264,965 | 97,900 | 97,900 | | | |
| FEI CO | COM | 30241L10 | 10,605,329 | 432,694 | 432,574 | 20 | | 1 |
| FLIR SYS INC | COM | 30244510 | 12,896,037 | 307,268 | 307,268 | | | |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 11,803,928 | 568,590 | 567,271 | 1,234 | | |
| F M C CORP | COM NEW | 30249130 | 9,422,362 | 312,309 | 311,389 | 720 | | 2 |
| Page Total | | | 8,392,638,022 | | | | | |

Page 22 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| FNB CORP PA | COM | 30252010 | 14,384,673 | 523,841 | 522,225 | 1,616 | |
| FPIC INS GROUP INC | COM | 30256310 | 1,016,401 | 67,535 | 67,535 | | |
| FPL GROUP INC | COM | 30257110 | 242,151,194 | 4,036,526 | 3,936,135 | 55,381 | 45,01 |
| FSI INTL INC | COM | 30263310 | 3,157,770 | 422,727 | 422,527 | 200 | |
| FTI CONSULTING INC | COM | 30294110 | 5,841,943 | 166,865 | 166,865 | | |
| FACTORY 2-U INC | COM | 30307210 | 1,798,602 | 129,863 | 129,843 | 20 | |
| FACTSET RESH SYS INC | COM | 30307510 | 8,115,212 | 272,597 | 255,797 | 1,700 | 15,10 |
| FAIR ISAAC & CO INC | COM | 30325010 | 16,851,430 | 512,669 | 511,469 | 1,050 | 15 |
| FAIRCHILD SEMICONDC | CL A | 30372610 | 25,029,243 | 1,030,010 | 1,026,650 | 3,180 | 18 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 2,106,979 | 498,104 | 497,004 | 1,100 | |
| FAMILY DLR STORES IN | COM | 30700010 | 120,485,240 | 3,418,021 | 3,406,881 | 7,540 | 3,60 |
| FARMER BROS CO | COM | 30767510 | 3,722,382 | 10,261 | 10,161 | 100 | |
| FARMERS CAP BK CORP | COM | 30956210 | 2,194,171 | 62,246 | 62,246 | | |
| FASTENAL CO | COM | 31190010 | 26,636,288 | 691,672 | 690,432 | 1,040 | 20 |

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|----------------------|------------|----------|---------------|------------|------------|---------|--------|----|
| FEDDERS CORP | COM NEW | 31313550 | 533,060 | 210,696 | 210,696 | | | |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 4,293,226 | 160,795 | 160,695 | | | 10 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,071,296,024 | 17,504,837 | 16,947,772 | 442,247 | 114,81 | |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,820,516,168 | 24,684,965 | 24,441,840 | 188,903 | 54,22 | |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 14,858,434 | 536,212 | 536,212 | | | |
| FEDERAL SIGNAL CORP | COM | 31385510 | 15,771,024 | 657,126 | 644,806 | 12,120 | 20 | |
| FEDERATED DEPT STORE | COM | 31410H10 | 216,373,773 | 5,450,221 | 5,434,533 | 15,448 | 24 | |
| FEDERATED INVS INC P | CL B | 31421110 | 23,996,869 | 694,153 | 693,853 | 300 | | |
| FEDEX CORP | COM | 31428X10 | 369,093,697 | 6,911,867 | 6,816,191 | 22,356 | 73,32 | |
| FELCOR LODGING TR IN | COM | 31430F10 | 12,767,856 | 695,796 | 695,396 | 400 | | |
| FERRO CORP | COM | 31540510 | 14,086,562 | 467,216 | 466,636 | 580 | | |
| F5 NETWORKS INC | COM | 31561610 | 2,038,474 | 208,433 | 208,433 | | | |
| FIDELITY BANKSHARES | COM | 31604Q10 | 3,516,219 | 159,033 | 159,033 | | | |
| FIDELITY NATIONAL SO | COM | 31620P10 | 906,672 | 37,778 | 37,635 | 143 | | |
| FIDELITY NATL FINL I | COM | 31632610 | 45,662,158 | 1,445,005 | 1,438,090 | 2,618 | 4,29 | |
| FIFTH THIRD BANCORP | COM | 31677310 | 927,860,043 | 13,921,381 | 12,653,951 | 908,121 | 359,30 | |
| FILENET CORP | COM | 31686910 | 8,134,703 | 561,014 | 559,274 | 1,740 | | |
| FINANCIAL FED CORP | COM | 31749210 | 8,448,079 | 255,229 | 255,109 | | | 12 |
| FINANCIAL INDS CORP | COM | 31757410 | 1,033,604 | 57,200 | 57,200 | | | |
| FINANCIAL INSTNS INC | COM | 31758540 | 3,499,967 | 92,445 | 92,445 | | | |
| FINISAR | COM | 31787A10 | 2,203,268 | 929,649 | 928,999 | 300 | 35 | |
| FINLAY ENTERPRISES I | COM NEW | 31788420 | 776,329 | 47,136 | 47,136 | | | |
| FINISH LINE INC | CL A | 31792310 | 3,467,573 | 193,503 | 193,503 | | | |
| FIRST AMERN CORP CAL | COM | 31852230 | 23,085,169 | 1,003,703 | 1,002,643 | 900 | 16 | |
| FIRST BANCORP P R | COM | 31867210 | 9,759,549 | 258,874 | 258,774 | 100 | | |
| FIRST BANCORP N C | COM | 31891010 | 1,457,672 | 52,987 | 52,087 | 900 | | |
| FIRST BKS AMER INC | COM | 31928N10 | 512,865 | 13,100 | 13,100 | | | |
| FIRST BUSEY CORP | COM | 31938310 | 2,114,769 | 95,217 | 95,217 | | | |
| FIRST CHARTER CORP | COM | 31943910 | 6,133,495 | 339,242 | 339,242 | | | |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 8,302,433 | 75,074 | 75,074 | | | |
| FIRST COMWLTH FINL C | COM | 31982910 | 8,676,174 | 643,156 | 643,156 | | | |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 2,931,483 | 87,091 | 87,091 | | | |
| FIRST CMNTY BANCORP | COM | 31983B10 | 1,588,260 | 68,430 | 68,430 | | | |
| FIRST CONSULTING GRO | COM | 31986R10 | 1,440,998 | 167,558 | 167,558 | | | |
| FIRST FED CAP CORP | COM | 31996010 | 4,371,733 | 197,816 | 197,816 | | | |
| FIRST DATA CORP | COM | 31996310 | 723,203,191 | 19,440,946 | 19,136,870 | 239,056 | 65,02 | |
| Page Total | | | 5,838,203,101 | | | | | |

Page 23 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion Sole | Shared as Defined | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|----------------------------|-------------------|------|
| FIRST DEFIANCE FINL | COM | 32006W10 | 1,712,510 | 85,412 | 85,412 | | |
| FIRST ESSEX BANCORP | COM | 32010310 | 4,192,133 | 122,577 | 119,577 | 3,000 | |
| FIRST FINL BANKSHARE | COM | 32020R10 | 5,157,660 | 123,274 | 123,274 | | |
| FIRST FINL BANCORP O | COM | 32020910 | 7,883,617 | 402,842 | 400,137 | 2,705 | |
| FIRST FINL CORP IND | COM | 32021810 | 3,774,382 | 73,403 | 73,403 | | |
| FIRST FINL HLDGS INC | COM | 32023910 | 4,748,609 | 145,040 | 145,040 | | |
| FIRST HORIZON PHARMA | COM | 32051K10 | 5,604,838 | 270,896 | 269,396 | 1,500 | |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 20,599,413 | 627,075 | 626,975 | 100 | |
| FIRST IND CORP | COM | 32054R10 | 2,780,094 | 127,703 | 127,703 | | |
| FIRST MERCHANTS CORP | COM | 32081710 | 4,171,420 | 139,052 | 139,052 | | |
| FIRST MIDWEST BANCOR | COM | 32086710 | 15,839,405 | 570,173 | 570,148 | 25 | |
| FIRST NATL CORP ORAN | COM | 32094210 | 1,102,300 | 36,500 | 36,500 | | |

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| | | | | | | | |
|-----------------------|-------------|----------|---------------|------------|------------|---------|-------|
| FIRST HEALTH GROUP C | COM | 32096010 | 26,587,976 | 948,216 | 945,876 | 1,860 | 4 |
| FIRST NIAGARA FINL G | COM | 33582U10 | 3,405,319 | 122,670 | 122,670 | | |
| FIRST OAK BROOK BANC | COM | 33584720 | 754,523 | 23,900 | 23,900 | | |
| FIRST PL FINL CORP | COM | 33610T10 | 2,657,367 | 133,469 | 133,469 | | |
| FIRST REP BK SAN FRA | COM | 33615810 | 4,410,972 | 160,399 | 160,059 | | 3 |
| FIRST SENTINEL BANCOR | COM | 33640T10 | 4,085,853 | 296,937 | 296,937 | | |
| FIRST ST BANCORPORAT | COM | 33645310 | 418,600 | 16,100 | 16,100 | | |
| FIRST SOUTH BANCORP | COM | 33646W10 | 560,642 | 15,466 | 15,466 | | |
| 1ST SOURCE CORP | COM | 33690110 | 3,795,805 | 153,552 | 153,552 | | |
| FIRST TENN NATL CORP | COM | 33716210 | 98,488,947 | 2,571,513 | 2,559,073 | 10,240 | 2,2 |
| FIRST VA BANKS INC | COM | 33747710 | 30,225,594 | 563,700 | 554,225 | 7,375 | 2,1 |
| FISERV INC | COM | 33773810 | 176,677,777 | 4,812,797 | 4,797,145 | 14,752 | 9 |
| FISHER COMMUNICATION | COM | 33775620 | 2,755,612 | 46,928 | 46,928 | | |
| FIRSTFED FINL CORP | COM | 33790710 | 12,385,958 | 427,102 | 427,002 | 100 | |
| FIRSTMERIT CORP | COM | 33791510 | 24,683,796 | 894,989 | 857,089 | 37,500 | 4 |
| FIRSTFED AMER BANCOR | COM | 33792910 | 535,500 | 22,500 | 22,500 | | |
| FLAGSTAR BANCORP INC | COM | 33793010 | 5,730,486 | 248,073 | 245,598 | 2,475 | |
| FIRSTENERGY CORP | COM | 33793210 | 679,819,917 | 20,366,085 | 20,343,327 | 19,573 | 3,1 |
| FISHER SCIENTIFIC IN | COM NEW | 33803220 | 26,469,576 | 945,342 | 944,342 | 900 | 1 |
| FLEETBOSTON FINL COR | COM | 33903010 | 849,218,070 | 26,250,945 | 25,470,156 | 536,177 | 244,6 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 3,613,658 | 415,363 | 415,363 | | |
| FLEMING COS INC | COM | 33913010 | 18,992,160 | 1,046,400 | 1,043,900 | 1,000 | 1,5 |
| FLORIDA EAST COAST I | CL A | 34063210 | 6,759,274 | 267,165 | 262,925 | 240 | 4,0 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 7,761,495 | 216,741 | 215,961 | 630 | 1 |
| FLUOR CORP NEW | COM | 34341210 | 67,361,960 | 1,729,447 | 1,726,462 | 2,985 | |
| FLOW INTL CORP | COM | 34346810 | 600,310 | 89,080 | 89,080 | | |
| FLOWERS FOODS INC | COM | 34349810 | 14,201,266 | 549,372 | 277,133 | 272,149 | |
| FLOWERVE CORP | COM | 34354P10 | 23,874,568 | 801,160 | 798,245 | 2,915 | |
| FLUSHING FINL CORP | COM | 34387310 | 2,285,167 | 111,526 | 111,526 | | |
| FOAMEX INTL INC | COM | 34412310 | 2,007,543 | 180,697 | 180,697 | | |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 9,563,169 | 243,834 | 243,834 | | |
| FOOT LOCKER INC | COM | 34484910 | 15,934,332 | 1,102,722 | 1,097,742 | 2,900 | 2,0 |
| FOOTSTAR INC | COM | 34491210 | 6,736,199 | 275,284 | 275,264 | 20 | |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 688,664,944 | 43,041,559 | 42,815,613 | 192,954 | 32,9 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 12,234,224 | 352,064 | 350,664 | 1,400 | |
| FOREST LABS INC | COM | 34583810 | 301,176,190 | 4,253,901 | 4,221,295 | 10,686 | 21,9 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 10,813,947 | 380,371 | 379,501 | 470 | 4 |
| FORRESTER RESH INC | COM | 34656310 | 4,796,790 | 247,270 | 247,270 | | |
| Page Total | | | 3,228,611,867 | | | | |

Page 24 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| FORTUNE BRANDS INC | COM | 34963110 | 222,298,608 | 3,969,618 | 3,573,879 | 351,244 | 44 |
| FORWARD AIR CORP | COM | 34985310 | 8,367,783 | 255,271 | 214,796 | 40,475 | |
| FOSSIL INC | COM | 34988210 | 7,489,041 | 364,253 | 364,253 | | |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 6,769,025 | 962,877 | 957,467 | 5,310 | |
| 4 KIDS ENTMT INC | COM | 35086510 | 2,598,678 | 125,540 | 125,520 | 20 | |
| FOX ENTMT GROUP INC | CLA | 35138T10 | 25,280,133 | 1,162,305 | 1,155,525 | 4,730 | 2 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 228,815 | 24,394 | 24,394 | | |
| FRANKLIN ELEC INC | COM | 35351410 | 5,800,812 | 123,238 | 123,238 | | |
| FRANKLIN FINL CORP T | COM NEW | 35352320 | 556,336 | 21,800 | 21,800 | | |
| FRANKLIN RES INC | COM | 35461310 | 224,817,907 | 5,272,465 | 5,020,410 | 197,303 | 54 |

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|----------------------|------------|----------|---------------|------------|------------|---------|-----|
| FREDS INC | CL A | 35610810 | 8,431,851 | 229,251 | 227,001 | 2,100 | |
| FREEMARKETS INC | COM | 35660210 | 11,104,964 | 785,914 | 420,535 | 179,836 | 185 |
| FREEPORT-MCMORAN COP | CL B | 35671D85 | 63,900,625 | 3,579,867 | 3,562,180 | 4,370 | 13 |
| FREMONT GEN CORP | COM | 35728810 | 2,805,239 | 671,110 | 671,110 | | |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 231,540 | 15,613 | 15,613 | | |
| FRIEDMAN BILLINGS RA | CL A | 35843310 | 2,662,950 | 209,187 | 209,187 | | |
| FRIEDMANS INC | CL A | 35843810 | 1,896,710 | 145,912 | 145,912 | | |
| FRONTIER AIRLINES IN | COM | 35906510 | 3,471,729 | 427,027 | 427,027 | | |
| FRONTIER FINL CORP W | COM | 35907K10 | 5,388,131 | 183,582 | 183,582 | | |
| FRONTIER OIL CORP | COM | 35914P10 | 12,379,276 | 703,368 | 703,368 | | |
| FUELCELL ENERGY INC | COM | 35952H10 | 3,931,592 | 382,079 | 365,579 | 200 | 16 |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 1,018,773 | 32,342 | 32,342 | | |
| FULLER H B CO | COM | 35969410 | 11,866,697 | 405,145 | 404,345 | 600 | |
| FULTON FINL CORP PA | COM | 36027110 | 17,723,780 | 936,280 | 934,366 | 1,914 | |
| FURNITURE BRANDS INT | COM | 36092110 | 29,779,007 | 984,430 | 983,430 | 1,000 | |
| G & K SVCS INC | CL A | 36126810 | 11,023,396 | 321,945 | 321,750 | 75 | |
| GATX CORP | COM | 36144810 | 15,502,342 | 515,028 | 504,668 | 3,335 | 7 |
| GBC BANCORP CALIF | COM | 36147510 | 2,753,868 | 95,125 | 88,625 | | 6 |
| GSI COMMERCE INC | COM | 36238G10 | 1,124,398 | 148,927 | 148,927 | | |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 2,144,630 | 58,757 | 58,757 | | |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 11,265,351 | 352,814 | 352,714 | 100 | |
| GAIAM INC | CL A | 36268Q10 | 645,624 | 44,100 | 44,100 | | |
| GALLAGHER ARTHUR J & | COM | 36357610 | 37,558,209 | 1,083,931 | 1,015,921 | 42,670 | 25 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 816,433 | 21,859 | 20,799 | 1,060 | |
| GALYANS TRADING INC | COM | 36458R10 | 650,655 | 28,500 | 28,500 | | |
| GAMESTOP CORP | CL A | 36466R10 | 803,917 | 38,300 | 38,300 | | |
| GANNETT INC | COM | 36473010 | 464,154,533 | 6,115,343 | 5,983,402 | 57,967 | 73 |
| GAP INC DEL | COM | 36476010 | 248,935,840 | 17,530,693 | 17,488,681 | 41,012 | 1 |
| GARAN INC | COM | 36480210 | 2,223,464 | 38,435 | 37,785 | 650 | |
| GARDNER DENVER INC | COM | 36555810 | 4,179,140 | 208,957 | 208,882 | 75 | |
| GART SPORTS CO | COM | 36663010 | 684,272 | 24,018 | 24,018 | | |
| GARTNER INC | COM | 36665110 | 7,849,608 | 777,189 | 776,269 | 920 | |
| GARTNER INC | CL B | 36665120 | 3,323,717 | 353,587 | 352,603 | 359 | |
| GATEWAY INC | COM | 36762610 | 26,843,205 | 6,045,767 | 6,030,624 | 13,665 | 1 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 5,750,154 | 260,778 | 260,528 | 150 | |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 11,146,557 | 2,068,007 | 2,066,647 | 1,360 | |
| GENCORP INC | COM | 36868210 | 5,322,302 | 372,189 | 368,989 | 3,200 | |
| GENE LOGIC INC | COM | 36868910 | 4,092,382 | 292,313 | 291,913 | 400 | |
| GENENCOR INTL INC | COM | 36870910 | 2,066,345 | 211,067 | 211,067 | | |
| GENENTECH INC | COM NEW | 36871040 | 68,006,943 | 2,030,058 | 2,014,945 | 13,193 | 1 |
| Page Total | | | 1,619,667,287 | | | | |

Page 25 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Share Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | |
| GENERAL BINDING CORP | COM | 36915410 | 661,788 | 39,557 | 39,557 | | |
| GENERAL CABLE CORP D | COM | 36930010 | 5,376,193 | 853,364 | 853,364 | | |
| GENERAL COMMUNICATIO | CL A | 36938510 | 3,349,573 | 502,185 | 502,185 | | |
| GENERAL DYNAMICS COR | COM | 36955010 | 515,755,810 | 4,849,608 | 4,714,370 | 114,980 | 20,2 |

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|--------------------|-------------|----------|---------------|-------------|-------------|------------|---------|
| GENERAL ELEC CO | COM | 36960410 | 7,251,435,958 | 249,619,138 | 237,548,772 | 6,750,392 | 5,319,9 |
| GENERAL GROWTH | | | | | | | |
| PPTY | COM | 37002110 | 33,539,640 | 657,640 | 655,480 | 2,160 | |
| GENERAL MLS INC | COM | 37033410 | 403,730,924 | 9,159,050 | 8,715,194 | 189,767 | 254,0 |
| GENERAL MTRS CORP | COM | 37044210 | 4,467,777,637 | 83,587,982 | 83,513,378 | 45,041 | 29,5 |
| GENERAL MTRS CORP | CL H NEW | 37044283 | 532,488,528 | 51,200,820 | 51,157,675 | 28,962 | 14,1 |
| GENESCO INC | COM | 37153210 | 6,248,015 | 256,592 | 254,592 | 2,000 | |
| GENESE & WYO INC | CL A | 37155910 | 1,155,455 | 51,217 | 51,217 | | |
| GENESIS HEALTH | | | | | | | |
| VENTU | COM | 37183F10 | 1,860,233 | 92,595 | 92,300 | | 2 |
| GENESIS MICROCHIP | | | | | | | |
| IN | COM | 37184C10 | 217,890 | 26,126 | 26,126 | | |
| GENTEX CORP | COM | 37190110 | 65,973,215 | 2,401,646 | 1,820,746 | 445,837 | 135,0 |
| GENLYTE GROUP INC | COM | 37230210 | 5,395,257 | 132,790 | 132,490 | 300 | |
| GENTA INC | COM NEW | 37245M20 | 2,563,715 | 309,254 | 309,254 | | |
| GENUINE PARTS CO | COM | 37246010 | 140,850,077 | 4,039,291 | 4,013,411 | 18,980 | 6,9 |
| GENTIVA HEALTH | | | | | | | |
| SERVI | COM | 37247A10 | 1,985,783 | 220,888 | 220,888 | | |
| GENZYME CORP | COM GENL D | 37291710 | 85,960,298 | 4,467,791 | 4,444,974 | 16,842 | 5,9 |
| GENZYME CORP | COM BIOSUR | 37291770 | 1,404,811 | 310,113 | 309,406 | 260 | 4 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 7,726,614 | 292,232 | 292,132 | 100 | |
| GEORGIA PAC CORP | COM | 37329810 | 138,636,386 | 5,640,211 | 5,617,636 | 18,127 | 4,4 |
| GERBER SCIENTIFIC | | | | | | | |
| IN | COM | 37373010 | 339,922 | 96,844 | 92,826 | 2,018 | 2,0 |
| GERMAN AMERN | | | | | | | |
| BANCORP | COM | 37386510 | 1,303,121 | 70,439 | 70,439 | | |
| GERON CORP | COM | 37416310 | 986,463 | 215,385 | 215,385 | | |
| GETTY IMAGES INC | COM | 37427610 | 8,662,674 | 397,918 | 397,468 | 450 | |
| GETTY RLTY CORP | | | | | | | |
| NEW | COM | 37429710 | 2,505,411 | 123,724 | 123,724 | | |
| GIBRALTAR STL CORP | COM | 37476F10 | 1,807,264 | 81,445 | 81,445 | | |
| GILEAD SCIENCES | | | | | | | |
| INC | COM | 37555810 | 65,504,949 | 1,992,243 | 1,966,610 | 15,693 | 9,9 |
| GILLETTE CO | COM | 37576610 | 1,185,414,368 | 34,998,948 | 24,360,232 | 10,351,234 | 287,4 |
| GLACIER BANCORP | | | | | | | |
| INC | COM | 37637Q10 | 3,707,511 | 151,327 | 151,327 | | |
| GLAMIS GOLD LTD | COM | 37677510 | 441,258 | 50,200 | 50,200 | | |
| GLATFELTER | COM | 37731610 | 6,407,228 | 340,810 | 340,570 | 240 | |
| GLAXOSMITHKLINE | | | | | | | |
| PLC | SPONSORED | 37733W10 | 816,564,705 | 18,928,250 | 18,589,180 | 339,070 | |
| GLENBOROUGH RLTY | | | | | | | |
| TR | COM | 37803P10 | 16,069,642 | 678,044 | 591,724 | 86,320 | |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 7,433,688 | 401,821 | 401,801 | 20 | |
| GLOBAL INDS LTD | COM | 37933610 | 3,508,686 | 501,958 | 497,033 | 4,925 | |
| GLOBAL IMAGING | | | | | | | |
| SYSTE | COM | 37934A10 | 1,568,479 | 82,595 | 82,595 | | |
| GLOBAL PMTS INC | COM | 37940X10 | 19,006,531 | 638,875 | 638,055 | 660 | 1 |
| GLOBAL POWER | | | | | | | |
| EQUIPME | COM | 37941P10 | 765,675 | 77,341 | 77,241 | 100 | |
| GLOBESPANVIRATA | | | | | | | |
| INC | COM | 37957V10 | 4,586,437 | 1,185,126 | 1,183,602 | 1,524 | |
| GOLD BANC CORP INC | COM | 37990710 | 3,717,788 | 338,936 | 335,636 | 3,300 | |
| GOLDEN ST BANCORP | | | | | | | |
| IN | COM | 38119710 | 35,660,212 | 983,730 | 977,580 | 5,950 | 2 |
| GOLDEN TELECOM INC | COM | 38122G10 | 1,539,648 | 87,480 | 87,480 | | |
| GOLDEN WEST FINL | | | | | | | |
| COR | COM | 38131710 | 237,217,818 | 3,448,936 | 3,442,071 | 6,765 | 1 |
| GOLDMAN SACHS | | | | | | | |
| GROUP | COM | 38141G10 | 182,081,692 | 2,482,368 | 2,078,752 | 360,892 | 42,7 |
| GOODRICH CORP | COM | 38238810 | 83,936,984 | 3,072,364 | 3,056,977 | 14,827 | 5 |
| GOODYEAR TIRE & | | | | | | | |
| RUBR | COM | 38255010 | 67,928,207 | 3,630,583 | 3,616,455 | 14,028 | 1 |

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|----------------|-----|----------|----------------|---------|---------|--|
| GOODYS FAMILY | | | | | | |
| CLOTHI | COM | 38258810 | 766,180 | 66,451 | 66,451 | |
| GORMAN RUPP CO | COM | 38308210 | 3,916,710 | 124,340 | 124,340 | |
| Page Total | | | 16,437,443,051 | | | |

Page 26 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | Sha Oth |
| GRACE W R & CO DEL N | COM | 38388F10 | 545,733 | 181,911 | 181,611 | 300 | |
| GRACO INC | COM | 38410910 | 19,696,360 | 783,467 | 778,473 | 4,484 | 51 |
| GRAFTECH INTL LTD | COM | 38431310 | 9,217,054 | 749,354 | 748,654 | 700 | |
| GRAINGER W W INC | COM | 38480210 | 111,070,998 | 2,216,986 | 2,204,296 | 11,966 | 72 |
| GRANITE CONSTR INC | COM | 38732810 | 13,619,521 | 538,321 | 538,321 | | |
| GRANITE ST BANKSHARE | COM | 38747210 | 1,556,178 | 47,430 | 30,500 | 15,357 | 1,57 |
| GRANT PRIDECO INC | COM | 38821G10 | 16,356,937 | 1,202,716 | 1,198,311 | 4,105 | 30 |
| GRAPHIC PACKAGING IN | COM | 38869010 | 820,993 | 88,756 | 88,756 | | |
| GRAY COMMUNICATIONS | COM | 38919010 | 1,447,855 | 79,992 | 79,992 | | |
| GREAT AMERN FINL RES | COM | 38991510 | 2,128,751 | 110,298 | 110,298 | | |
| GREAT ATLANTIC & PAC | COM | 39006410 | 4,651,791 | 248,892 | 248,892 | | |
| GREAT LAKES CHEM COR | COM | 39056810 | 26,740,807 | 1,009,468 | 1,008,083 | 1,385 | |
| GREAT LAKES REIT INC | COM | 39075210 | 2,742,970 | 144,519 | 144,519 | | |
| GREAT SOUTHN BANCORP | COM | 39090510 | 2,094,634 | 52,629 | 52,629 | | |
| GREAT PLAINS ENERGY | COM | 39116410 | 12,600,821 | 619,205 | 614,155 | 4,350 | 70 |
| GREATER BAY BANCORP | COM | 39164810 | 23,600,610 | 767,250 | 764,246 | 3,004 | |
| GREEN MTN COFFEE INC | COM | 39312210 | 741,247 | 34,948 | 34,948 | | |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 840,898 | 46,305 | 46,025 | | 28 |
| GREENPOINT FINL CORP | COM | 39538410 | 83,062,617 | 1,691,703 | 1,686,483 | 4,920 | 30 |
| GREIF BROS CORP | CLA | 39762410 | 5,092,389 | 152,645 | 152,645 | | |
| GREY GLOBAL GROUP IN | COM | 39787M10 | 7,735,012 | 11,210 | 11,210 | | |
| GREY WOLF INC | COM | 39788810 | 9,636,788 | 2,356,183 | 2,117,943 | 238,240 | |
| GRIFFON CORP | COM | 39843310 | 8,438,618 | 466,222 | 466,222 | | |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 11,399,448 | 298,806 | 298,526 | 180 | 10 |
| GROUPE DANONE | SPONSORED | 39944910 | 1,695,805 | 61,733 | 61,348 | 385 | |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 11,466,464 | 306,754 | 306,754 | | |
| GTECH HLDGS CORP | COM | 40051810 | 34,922,348 | 1,367,359 | 1,366,919 | 200 | 24 |
| GUCCI GROUP N V | COM NY REG | 40156610 | 7,039,835 | 74,409 | 9,397 | 65,012 | |
| GUESS INC | COM | 40161710 | 780,256 | 108,369 | 108,369 | | |
| GUIDANT CORP | COM | 40169810 | 226,964,935 | 7,507,937 | 7,484,043 | 22,599 | 1,29 |
| GUILFORD PHARMACEUTI | COM | 40182910 | 2,038,016 | 270,294 | 270,294 | | |
| GUITAR CTR MGMT INC | COM | 40204010 | 3,500,997 | 188,733 | 188,633 | 100 | |
| GULF ISLAND FABRICAT | COM | 40230710 | 2,008,340 | 109,506 | 109,506 | | |
| GULFMARK OFFSHORE IN | COM | 40262910 | 3,689,672 | 89,101 | 89,101 | | |
| GYMBOREE CORP | COM | 40377710 | 5,176,798 | 323,146 | 323,146 | | |
| HCA INC | COM | 40411910 | 582,617,520 | 12,265,632 | 11,909,700 | 307,533 | 48,39 |
| HCC INS HLDGS INC | COM | 40413210 | 14,883,902 | 564,854 | 558,768 | 6,086 | |
| HNC SOFTWARE INC | COM | 40425P10 | 7,088,916 | 424,486 | 424,136 | 350 | |
| HPL TECHNOLOGIES INC | COM | 40426C10 | 667,158 | 44,300 | 44,300 | | |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 15,735,839 | 1,778,061 | 1,778,061 | | |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 22,407,814 | 385,014 | 203,555 | 181,459 | |
| HAEMONETICS CORP | COM | 40502410 | 7,877,722 | 269,785 | 269,525 | 260 | |
| HAIN CELESTIAL GROUP | COM | 40521710 | 5,680,018 | 307,028 | 300,573 | 1,955 | 4,50 |
| HALL KINION ASSOCIAT | COM | 40606910 | 373,885 | 49,785 | 49,785 | | |
| HALLIBURTON CO | COM | 40621610 | 167,346,058 | 10,498,498 | 10,473,476 | 19,120 | 5,90 |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|-------|
| HAMPSHIRE GROUP LTD | COM | 40885910 | 247,035 | 10,750 | 10,750 | | |
| HANCOCK FABRICS INC | COM | 40990010 | 5,252,640 | 282,704 | 282,704 | | |
| HANCOCK HLDG CO | COM | 41012010 | 5,653,586 | 83,906 | 83,906 | | |
| HANCOCK JOHN FINL SV | COM | 41014S10 | 248,897,369 | 7,070,948 | 7,042,663 | 14,887 | 13,39 |
| HANDLEMAN CO DEL | COM | 41025210 | 6,113,809 | 421,642 | 421,642 | | |
| Page Total | | | 1,765,965,767 | | | | |

Page 27 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| HANDSPRING INC | COM | 41029310 | 521,585 | 299,762 | 299,762 | | |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 1,135,148 | 74,730 | 74,730 | | |
| HANMI FINL CORP | COM | 41049510 | 1,277,067 | 74,508 | 52,400 | | 22, |
| HANOVER COMPRESSOR C | COM | 41076810 | 8,344,039 | 618,077 | 617,677 | 200 | |
| HANSON PLC | SPON ADR N | 41135240 | 443,949 | 12,453 | 12,453 | | |
| HARBOR FLA BANCSHARE | COM | 41190110 | 5,205,787 | 250,158 | 250,078 | 80 | |
| HARDINGE INC | COM | 41232430 | 5,640,045 | 560,084 | 560,084 | | |
| HARLAND JOHN H CO | COM | 41269310 | 17,061,197 | 605,007 | 604,887 | 120 | |
| HARLEY DAVIDSON INC | COM | 41282210 | 405,830,709 | 7,915,559 | 7,667,387 | 224,644 | 23, |
| HARLEYSVILLE GROUP I | COM | 41282410 | 8,990,843 | 324,345 | 323,945 | | |
| HARLEYSVILLE NATL CO | COM | 41285010 | 5,529,487 | 204,720 | 204,720 | | |
| HARMAN INTL INDS INC | COM | 41308610 | 18,762,427 | 380,963 | 380,403 | 460 | |
| HARMONIC INC | COM | 41316010 | 2,406,868 | 657,794 | 656,094 | 1,700 | |
| HARRAHS ENTMT INC | COM | 41361910 | 253,627,183 | 5,718,764 | 5,714,184 | 4,380 | |
| HARRIS CORP DEL | COM | 41387510 | 30,265,328 | 835,136 | 833,426 | 1,410 | |
| HARRIS INTERACTIVE I | COM | 41454910 | 1,061,880 | 315,098 | 315,098 | | |
| HARSCO CORP | COM | 41586410 | 20,670,787 | 551,221 | 550,921 | 100 | |
| HARTE-HANKS INC | COM | 41619610 | 15,282,993 | 743,698 | 743,068 | 330 | |
| HARTFORD FINL SVCS G | COM | 41651510 | 357,685,466 | 6,014,553 | 5,863,206 | 91,407 | 59, |
| HARVARD BIOSCIENCE I | COM | 41690610 | 411,457 | 73,606 | 73,606 | | |
| HARVEST NATURAL RESO | COM | 41754V10 | 390,500 | 78,100 | 78,100 | | |
| HASBRO INC | COM | 41805610 | 48,269,437 | 3,559,693 | 3,552,156 | 7,537 | |
| HAVERTY FURNITURE IN | COM | 41959610 | 5,146,139 | 260,564 | 260,564 | | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 19,674,354 | 462,382 | 462,182 | 200 | |
| HAWTHORNE FINL CORP | COM | 42054210 | 392,161 | 12,100 | 12,100 | | |
| HEALTHCARE SVCS GRP | COM | 42190610 | 368,559 | 23,855 | 23,855 | | |
| HEALTH CARE PPTY INV | COM | 42191510 | 16,216,242 | 378,001 | 377,921 | 80 | |
| HEALTHSOUTH CORP | COM | 42192410 | 124,613,289 | 9,743,025 | 9,616,700 | 125,995 | |
| HEALTH MGMT ASSOC IN | CLA | 42193310 | 116,228,021 | 5,768,140 | 5,754,965 | 12,495 | |
| HEALTHCARE RLTY TR | COM | 42194610 | 17,597,152 | 549,911 | 549,911 | | |
| HEADWATERS INC | COM | 42210P10 | 4,167,481 | 264,602 | 264,602 | | |
| HEALTH CARE REIT INC | COM | 42217K10 | 12,729,229 | 425,016 | 425,016 | | |
| HEALTHEXTRAS INC | COM | 42221110 | 787,223 | 155,271 | 155,271 | | |
| HEALTH NET INC | COM | 42222G10 | 30,080,538 | 1,123,666 | 1,120,251 | 3,150 | |
| HEALTHTRONICS SURGIC | COM | 42222L10 | 575,421 | 32,900 | 32,900 | | |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 8,232,531 | 365,079 | 364,619 | 460 | |
| HEARTLAND EXPRESS IN | COM | 42234710 | 6,944,821 | 290,214 | 290,214 | | |
| HECLA MNG CO | COM | 42270410 | 794,017 | 169,300 | 169,300 | | |
| HEICO CORP NEW | COM | 42280610 | 1,127,460 | 80,418 | 80,418 | | |
| HEIDRICK & STRUGGLES | COM | 42281910 | 5,732,348 | 287,048 | 286,048 | 1,000 | |
| HEINZ H J CO | COM | 42307410 | 359,551,266 | 8,748,206 | 8,664,943 | 41,368 | 41, |
| HELIX TECHNOLOGY COR | COM | 42331910 | 6,133,052 | 297,721 | 288,681 | 8,440 | |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 374,192 | 47,912 | 47,912 | | |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|
| HELMERICH & PAYNE IN | COM | 42345210 | 24,732,456 | 692,398 | 690,578 | 1,120 |
| HENRY JACK & ASSOC I | COM | 42628110 | 12,038,647 | 721,309 | 719,629 | 1,280 |
| HERBALIFE INTL INC | CLA | 42690820 | 2,627,281 | 137,554 | 137,221 | 333 |
| HERCULES INC | COM | 42705610 | 27,738,546 | 2,391,254 | 2,383,953 | 6,905 |
| HERITAGE PPTY INVT T | COM | 42725M10 | 990,941 | 37,100 | 37,100 | |
| HERLEY INDS INC DEL | COM | 42739810 | 840,276 | 39,617 | 39,617 | |
| HERSHEY FOODS CORP | COM | 42786610 | 172,936,625 | 2,766,986 | 2,704,382 | 33,570 |
| Page Total | | | 2,188,184,450 | | | 29, |

Page 28 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Investment Shared as Defined | Discre Shared Other |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|---------------------|
| HEWLETT PACKARD CO | COM | 42823610 | 1,153,275,648 | 75,476,155 | 73,138,863 | 1,126,460 | 1,210,8 |
| HEXCEL CORP NEW | COM | 42829110 | 1,092,698 | 251,195 | 251,195 | | |
| HI / FN INC | COM | 42835810 | 249,948 | 38,160 | 38,160 | | |
| HIBBETT SPORTING GOO | COM | 42856510 | 2,934,157 | 115,518 | 115,518 | | |
| HIBERNIA CORP | CLA | 42865610 | 43,824,321 | 2,214,468 | 2,169,168 | 8,600 | 36,7 |
| HICKORY TECH CORP | COM | 42906010 | 1,568,475 | 104,565 | 104,565 | | |
| HIGHWOODS PPTYS INC | COM | 43128410 | 16,711,838 | 642,763 | 642,763 | | |
| HILB ROGAL & HAMILTO | COM | 43129410 | 19,737,959 | 436,198 | 436,198 | | |
| HILLENBRAND INDS INC | COM | 43157310 | 35,497,131 | 632,184 | 626,212 | 4,780 | 1,1 |
| HILTON HOTELS CORP | COM | 43284810 | 109,113,040 | 7,849,859 | 7,827,056 | 21,163 | 1,6 |
| HISPANIC BROADCASTIN | CLA | 43357B10 | 24,064,382 | 922,007 | 915,297 | 6,410 | 3 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 1,218,524 | 18,989 | 18,919 | 70 | |
| HOLLINGER INTL INC | CLA | 43556910 | 5,591,952 | 465,996 | 464,396 | 1,600 | |
| HOLLY CORP | COM PAR \$0 | 43575830 | 3,439,394 | 205,337 | 205,137 | 200 | |
| HOLLYWOOD CASINO COR | CLA | 43613220 | 1,217,494 | 112,731 | 112,731 | | |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 20,818,080 | 1,006,677 | 1,006,677 | | |
| HOLOGIC INC | COM | 43644010 | 1,088,549 | 75,228 | 75,228 | | |
| HOME DEPOT INC | COM | 43707610 | 2,188,766,264 | 59,590,696 | 56,854,920 | 2,083,071 | 652,7 |
| HOME PPTYS N Y INC | COM | 43730610 | 14,139,593 | 372,683 | 372,683 | | |
| HOMESTORE INC | COM | 43785210 | 657,018 | 456,263 | 455,863 | 300 | 1 |
| HON INDS INC | COM | 43809210 | 19,772,335 | 726,390 | 724,030 | 2,160 | 2 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 28,853,938 | 1,393,237 | 620,988 | 772,249 | |
| HONEYWELL INTL INC | COM | 43851610 | 3,218,612,024 | 91,359,978 | 21,164,412 | 70,137,521 | 58,0 |
| HOOPER HOLMES INC | COM | 43910410 | 5,106,128 | 638,266 | 638,126 | 140 | |
| HORACE MANN EDUCATOR | COM | 44032710 | 10,485,128 | 561,603 | 561,427 | 176 | |
| HORIZON OFFSHORE INC | COM | 44043J10 | 1,498,944 | 177,600 | 177,600 | | |
| HORIZON ORGANIC HOLD | COM | 44043T10 | 294,254 | 16,700 | 16,700 | | |
| HORMEL FOODS CORP | COM | 44045210 | 22,946,609 | 958,505 | 954,910 | 3,350 | 2 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 32,985,342 | 903,708 | 902,888 | 820 | |
| HOST MARRIOTT CORP N | COM | 44107P10 | 33,897,344 | 2,999,765 | 2,988,295 | 11,470 | |
| HOT TOPIC INC | COM | 44133910 | 8,530,800 | 319,386 | 319,326 | 60 | |
| HOTELS COM | COM | 44147T10 | 2,983,760 | 70,655 | 70,635 | 20 | |
| HOUSEHOLD INTL INC | COM | 44181510 | 547,619,897 | 11,018,509 | 10,985,704 | 28,465 | 4,3 |
| HOUSTON EXPL CO | COM | 44212010 | 5,086,977 | 175,413 | 175,413 | | |
| HOVNANIAN ENTERPRISE | CLA | 44248720 | 5,897,452 | 164,366 | 164,366 | | |
| HUBBELL INC | CL B | 44351020 | 24,654,216 | 721,939 | 703,381 | 13,630 | 4,9 |
| HUDSON CITY BANCORP | COM | 44368310 | 12,935,597 | 650,030 | 647,290 | 2,740 | |
| HUDSON RIV BANCORP I | COM | 44412810 | 5,564,204 | 206,158 | 204,058 | 2,100 | |
| HUDSON UNITED BANCOR | COM | 44416510 | 16,503,852 | 577,866 | 576,241 | 1,625 | |
| HUGHES SUPPLY INC | COM | 44448210 | 19,332,233 | 430,562 | 430,541 | 21 | |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 270,543 | 25,523 | 25,523 | | |

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|----------------------|-----|----------|---------------|-----------|-----------|-------|-----|
| HUMANA INC | COM | 44485910 | 56,313,373 | 3,602,903 | 3,595,103 | 7,580 | 2 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 14,015,609 | 1,045,941 | 1,042,166 | 3,675 | 1 |
| HUMBOLDT BANCORP | COM | 44506910 | 870,758 | 51,800 | 51,800 | | |
| HUNT J B TRANS SVCS | COM | 44565810 | 8,831,409 | 299,167 | 299,127 | 40 | |
| HUNTINGTON BANCSHARE | COM | 44615010 | 105,852,496 | 5,450,695 | 5,440,855 | 8,520 | 1,3 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 6,552,565 | 418,962 | 417,842 | 1,120 | |
| HYDRIL CO | COM | 44877410 | 4,139,447 | 154,457 | 154,457 | | |
| ICN PHARMACEUTICALS | COM | 44892410 | 25,290,056 | 1,044,612 | 1,041,730 | 2,582 | 3 |
| IDT CORP | COM | 44894710 | 7,885,701 | 466,058 | 465,318 | 740 | |
| Page Total | | | 7,898,589,456 | | | | |

Page 29 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Investment Shared as Defined | Discre Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|------------|------------------------------|---------------|
| IDT CORP | CL B | 44894730 | 342,189 | 21,254 | 20,914 | 340 | |
| HYPERCOM CORP | COM | 44913M10 | 1,157,764 | 150,359 | 150,259 | 100 | |
| HYPERION SOLUTIONS C | COM | 44914M10 | 6,792,753 | 372,471 | 372,471 | | |
| ICT GROUP INC | COM | 44929Y10 | 587,254 | 32,320 | 32,320 | | |
| ICOS CORP | COM | 44929510 | 6,968,066 | 410,853 | 385,378 | 22,570 | 2, |
| ICU MED INC | COM | 44930G10 | 3,394,704 | 109,861 | 109,861 | | |
| IDEC PHARMACEUTICALS | COM | 44937010 | 58,590,802 | 1,652,773 | 1,633,522 | 6,501 | 12, |
| IDX SYS CORP | COM | 44949110 | 2,832,540 | 217,553 | 217,553 | | |
| IGEN INC | COM | 44953610 | 5,435,671 | 172,561 | 163,861 | 2,400 | 6, |
| IHOP CORP | COM | 44962310 | 6,083,192 | 206,560 | 206,560 | | |
| IMC GLOBAL INC | COM | 44966910 | 18,614,437 | 1,489,155 | 1,486,665 | 1,470 | 1, |
| IMCO RECYCLING INC | COM | 44968110 | 731,116 | 74,225 | 74,225 | | |
| I-MANY INC | COM | 44973Q10 | 1,331,098 | 484,212 | 395,065 | 89,147 | |
| IMS HEALTH INC | COM | 44993410 | 120,053,154 | 6,688,198 | 6,661,254 | 16,824 | 10, |
| IRT PPTY CO | COM | 45005810 | 5,725,241 | 449,391 | 449,391 | | |
| ISTAR FINL INC | COM | 45031U10 | 16,248,534 | 570,124 | 569,224 | 900 | |
| I-STAT CORP | COM | 45031210 | 261,417 | 73,432 | 63,432 | 10,000 | |
| ITLA CAP CORP | COM | 45056510 | 826,896 | 27,851 | 27,851 | | |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 18,473,974 | 847,430 | 847,230 | | |
| ITXC CORP | COM | 45069F10 | 1,345,873 | 258,325 | 258,225 | 100 | |
| IXIA | COM | 45071R10 | 2,631,274 | 452,109 | 452,109 | | |
| IBERIABANK CORP | COM | 45082810 | 1,601,492 | 39,504 | 39,504 | | |
| ITT INDS INC IND | COM | 45091110 | 138,034,860 | 1,955,168 | 1,939,819 | 3,480 | 11, |
| ICICI BK LTD | ADR | 45104G10 | 377,034 | 53,862 | 53,862 | | |
| IDACORP INC | COM | 45110710 | 11,416,001 | 412,130 | 406,730 | 1,850 | 3, |
| IDEX CORP | COM | 45167R10 | 12,546,554 | 374,524 | 368,424 | 3,070 | 3, |
| IDINE REWARDS NETWOR | COM | 45168A10 | 358,800 | 31,200 | 31,200 | | |
| IDEXX LABS INC | COM | 45168D10 | 16,801,256 | 651,464 | 641,464 | 1,000 | 9, |
| IGATE CORP | COM | 45169U10 | 477,426 | 103,339 | 103,339 | | |
| IKON OFFICE SOLUTION | COM | 45171310 | 22,037,200 | 2,344,383 | 2,340,863 | 3,520 | |
| IDENTIX INC | COM | 45190610 | 4,048,704 | 554,693 | 552,593 | 2,100 | |
| ILEX ONCOLOGY INC | COM | 45192310 | 4,903,066 | 347,982 | 347,982 | | |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 532,503,340 | 7,796,535 | 6,907,782 | 605,200 | 283, |
| ILLUMINA INC | COM | 45232710 | 1,240,404 | 184,584 | 184,584 | | |
| IMATION CORP | COM | 45245A10 | 21,984,098 | 738,713 | 736,445 | 1,368 | |
| IMCLONE SYS INC | COM | 45245W10 | 3,349,070 | 385,172 | 383,130 | 1,964 | |
| IMAGISTICS INTERNATI | COM | 45247T10 | 3,049,856 | 142,052 | 140,571 | 1,191 | |
| IMMUCOR INC | COM | 45252610 | 565,627 | 24,100 | 24,100 | | |
| IMMUNEX CORP NEW | COM | 45252810 | 242,273,256 | 10,844,819 | 10,758,828 | 62,846 | 23, |

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|-----------------------|-----------|----------|---------------|-----------|-----------|-----|----|
| IMMUNOGEN INC | COM | 45253H10 | 1,119,459 | 416,156 | 413,656 | | 2, |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 1,883,156 | 139,700 | 139,700 | | |
| IMPATH INC | COM | 45255G10 | 3,245,880 | 180,829 | 180,619 | 210 | |
| IMPACO TECHNOLOGIES I | COM | 45255W10 | 1,008,438 | 76,980 | 76,980 | | |
| IMPAX LABORATORIES I | COM | 45256B10 | 1,566,900 | 209,199 | 209,199 | | |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 671,940 | 34,906 | 34,906 | | |
| IMMUNOMEDICS INC | COM | 45290710 | 2,184,605 | 419,310 | 419,310 | | |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 648,876 | 20,804 | 20,804 | | |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 402,291 | 12,382 | 12,382 | | |
| INAMED CORP | COM | 45323510 | 4,500,155 | 168,419 | 168,099 | 320 | |
| INCO LTD | COM | 45325840 | 70,696,931 | 3,122,656 | 3,122,556 | 100 | |
| Page Total | | | 1,383,924,624 | | | | |

Page 30 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| INCYTE GENOMICS INC | COM | 45337C10 | 6,456,363 | 888,083 | 887,753 | 230 | 1 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 25,581,278 | 890,403 | 890,353 | 50 | |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 810,942 | 36,300 | 36,300 | | |
| INDEPENDENT BANK COR | COM | 45383610 | 3,209,567 | 140,217 | 136,796 | 3,421 | |
| INDEPENDENT BANK COR | COM | 45383810 | 3,886,329 | 123,141 | 123,141 | | |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 469,652 | 404,873 | 404,773 | | 1 |
| INDIA FD INC | COM | 45408910 | 253,355 | 26,669 | 26,669 | | |
| INDUS INTL INC | COM | 45578L10 | 285,585 | 119,492 | 119,492 | | |
| INDYMAC BANCORP INC | COM | 45660710 | 17,599,997 | 776,014 | 775,954 | 60 | |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 429,522 | 27,729 | 27,729 | | |
| INET TECHNOLOGIES IN | COM | 45662V10 | 957,116 | 141,795 | 141,795 | | |
| INFOCUS CORP | COM | 45665B10 | 6,161,835 | 523,076 | 522,876 | | 2 |
| INFOGRAMS INC | COM | 45665T10 | 484,214 | 177,368 | 177,368 | | |
| INFORMATICA CORP | COM | 45666Q10 | 3,116,643 | 439,583 | 435,263 | 4,220 | 1 |
| INFONET SVCS CORP | CL B | 45666T10 | 1,514,625 | 610,736 | 609,736 | 1,000 | |
| INFORMATION HLDGS IN | COM | 45672710 | 5,183,926 | 212,456 | 210,706 | 1,500 | 2 |
| INFOSPACE INC | COM | 45678T10 | 456,677 | 1,113,847 | 1,113,467 | 200 | 1 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 643,686 | 12,572 | 12,572 | | |
| INFOUSA INC NEW | COM | 45681830 | 1,712,734 | 313,057 | 313,057 | | |
| ING GROUP N V | SPONSORED | 45683710 | 9,952,183 | 391,356 | 113,350 | 278,006 | |
| INFORMATION RES INC | COM | 45690510 | 4,288,444 | 456,752 | 456,752 | | |
| INGLES MKTS INC | CLA | 45703010 | 638,133 | 50,326 | 44,826 | 5,000 | 5 |
| INGRAM MICRO INC | CLA | 45715310 | 9,745,312 | 708,750 | 706,090 | 2,660 | |
| INHALE THERAPEUTIC S | COM | 45719110 | 3,247,088 | 342,159 | 339,809 | 2,150 | 2 |
| INKTOMI CORP | COM | 45727710 | 1,199,981 | 1,363,615 | 1,363,315 | 200 | 1 |
| INNKEEPERS USA TR | COM | 4576J010 | 3,678,288 | 383,955 | 383,955 | | |
| INNKEEPERS USA TR | PFD CV A 8 | 4576J030 | 364,080 | 14,800 | | 400 | 14,4 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 11,832,498 | 469,730 | 469,320 | 410 | |
| INPUT/OUTPUT INC | COM | 45765210 | 4,627,998 | 514,222 | 514,222 | | |
| INSITUFORM TECHNOLOG | CLA | 45766710 | 5,482,421 | 258,849 | 258,749 | | 1 |
| INSIGNIA FINL GROUP | COM | 45767A10 | 2,076,998 | 213,683 | 213,683 | | |
| INSIGHT COMMUNICATIO | CLA | 45768V10 | 5,377,900 | 458,474 | 457,534 | 940 | |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 262,875 | 35,050 | 29,150 | 5,800 | 1 |
| INRANGE TECHNOLOGIES | CL B | 45769V20 | 422,982 | 89,049 | 88,849 | 200 | |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 215,322 | 55,928 | 55,928 | | |
| INSTINET GROUP INC | COM | 45775010 | 1,524,923 | 233,884 | 231,684 | 2,200 | |
| INSURANCE AUTO AUCTI | COM | 45787510 | 3,480,282 | 178,476 | 178,376 | 100 | |

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|----------------------|---------|----------|---------------|-------------|-------------|-----------|---------|---|
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 3,123,930 | 143,629 | 143,629 | | | |
| INTEGRAL SYS INC MD | COM | 45810H10 | 1,525,567 | 69,916 | 69,916 | | | |
| INTEGRATED ELECTRICA | COM | 45811E10 | 1,936,312 | 309,810 | 309,810 | | | |
| INTEGRATED CIRCUIT S | COM | 45811K20 | 11,070,823 | 548,332 | 548,132 | 200 | | |
| INTEGRATED DEVICE TE | COM | 45811810 | 18,750,501 | 1,033,655 | 1,030,765 | 2,590 | 3 | |
| INTEGRATED SILICON S | COM | 45812P10 | 2,727,236 | 305,744 | 302,909 | 2,835 | | |
| INTEGRA BK CORP | COM | 45814P10 | 4,319,392 | 192,830 | 192,830 | | | |
| INTEL CORP | COM | 45814010 | 3,102,079,761 | 169,790,901 | 162,453,842 | 4,755,705 | 2,581,3 | |
| INTEGRATED DEFENSE T | COM | 45819B10 | 3,939,411 | 133,857 | 98,767 | 28,690 | 6,4 | |
| INTER TEL INC | COM | 45837210 | 4,335,656 | 253,399 | 253,299 | 100 | | |
| INTERACTIVE DATA COR | COM | 45840J10 | 7,671,736 | 526,905 | 526,905 | | | |
| INTERCHANGE FINL SVC | COM | 45844710 | 979,575 | 35,300 | 35,300 | | | |
| INTERCEPT INC | COM | 45845L10 | 3,092,936 | 149,273 | 149,173 | | | 1 |
| Page Total | | | 3,313,184,590 | | | | | |

Page 31 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| INTERDIGITAL COMMUNI | COM | 45866A10 | 5,596,719 | 618,422 | 617,722 | 600 | 10 |
| INTERFACE INC | CLA | 45866510 | 6,251,164 | 777,508 | 777,508 | | |
| INTERGRAPH CORP | COM | 45868310 | 9,481,168 | 543,645 | 542,945 | 700 | |
| INTERLAND INC | COM | 45872710 | 2,027,859 | 643,765 | 643,445 | 320 | |
| INTERMAGNETICS GEN C | COM | 45877110 | 5,821,114 | 288,174 | 288,174 | | |
| INTERMET CORP | COM | 45881K10 | 806,853 | 75,126 | 75,126 | | |
| INTERMUNE INC | COM | 45884X10 | 7,139,501 | 338,365 | 338,365 | | |
| INTERNATIONAL BANCSH | COM | 45904410 | 9,929,905 | 235,083 | 234,732 | 351 | |
| INTERNATIONAL BUSINE | COM | 45920010 | 5,506,108,848 | 76,473,734 | 75,155,746 | 1,020,547 | 297,44 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 74,664,034 | 2,298,062 | 2,287,742 | 5,720 | 4,60 |
| INTERNATIONAL GAME T | COM | 45990210 | 115,092,891 | 2,029,857 | 2,027,070 | 2,487 | 30 |
| INTERNATIONAL MULTIF | COM | 46004310 | 4,687,098 | 180,273 | 180,173 | 100 | |
| INTL PAPER CO | COM | 46014610 | 1,671,711,062 | 38,359,593 | 13,672,193 | 24,675,318 | 12,08 |
| INTERNATIONAL RECTIF | COM | 46025410 | 22,020,026 | 755,404 | 747,899 | 7,055 | 45 |
| INTERNATIONAL SPEEDW | CLA | 46033520 | 14,720,349 | 367,091 | 360,045 | 1,220 | 5,82 |
| INTL SPECIALTY PRODS | COM | 46033710 | 1,290,011 | 167,534 | 167,434 | 100 | |
| INTERNET SEC SYS INC | COM | 46060X10 | 5,905,508 | 450,115 | 427,420 | 22,595 | 10 |
| INTERPOOL INC | COM | 46062R10 | 2,807,753 | 162,674 | 162,674 | | |
| INTERPORE INTL | COM | 46062W10 | 461,259 | 47,700 | 47,700 | | |
| INTERSIL CORP | CLA | 46069S10 | 41,775,921 | 1,953,972 | 1,949,496 | 3,972 | 50 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 218,769,109 | 8,835,586 | 8,332,910 | 364,113 | 138,56 |
| INTERSTATE BAKERIES | COM | 46072H10 | 26,107,260 | 903,991 | 903,991 | | |
| INTERTAN INC | COM | 46112010 | 2,906,392 | 260,663 | 259,663 | 1,000 | |
| INTERTRUST TECHNOLOG | COM | 46113Q10 | 840,115 | 279,108 | 279,108 | | |
| INTERWOVEN INC | COM | 46114T10 | 1,853,869 | 607,826 | 604,766 | 2,960 | 10 |
| INTERVOICE-BRITE INC | COM | 46114210 | 527,397 | 327,576 | 327,576 | | |
| INTRADO INC | COM | 46117A10 | 2,460,656 | 127,100 | 127,100 | | |
| INTUITIVE SURGICAL I | COM | 46120E10 | 2,845,377 | 335,936 | 335,746 | 190 | |
| INTUIT | COM | 46120210 | 242,022,789 | 4,867,715 | 4,845,428 | 20,367 | 1,92 |
| INVACARE CORP | COM | 46120310 | 10,543,298 | 284,954 | 284,494 | 460 | |
| INVERNESS MED INNOVA | COM | 46126P10 | 554,611 | 27,456 | 26,729 | 727 | |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 18,236,953 | 557,705 | 556,585 | 820 | 30 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 2,935,199 | 275,347 | 267,647 | 7,700 | |
| INVITROGEN CORP | COM | 46185R10 | 35,663,653 | 1,114,141 | 985,772 | 103,564 | 24,80 |
| INVISION TECHNOLOGIE | COM | 46185110 | 794,864 | 32,900 | 32,900 | | |

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|----------------------|------------|----------|---------------|-----------|-----------|--------|----|
| INVESTORS FINL SERVI | COM | 46191510 | 21,237,192 | 633,190 | 629,670 | 3,320 | 20 |
| IOMEGA CORP | COM NEW | 46203030 | 9,508,987 | 739,999 | 739,599 | 400 | |
| IONICS INC | COM | 46221810 | 4,961,938 | 204,616 | 203,666 | 550 | 40 |
| IRELAND BK | SPONSORED | 46267Q10 | 612,232 | 12,326 | 12,326 | | |
| IRON MTN INC PA | COM | 46284610 | 12,669,447 | 410,679 | 406,178 | 4,351 | 15 |
| IRWIN FINL CORP | COM | 46411910 | 4,201,623 | 209,036 | 209,036 | | |
| ISHARES TR | MSCI EAFE | 46428746 | 1,859,575 | 15,686 | 15,686 | | |
| ISHARES TR | RUSSELL100 | 46428759 | 3,695,655 | 70,798 | 65,658 | 5,140 | |
| ISHARES TR | RUSSELL 10 | 46428762 | 591,381 | 11,340 | | 11,340 | |
| ISHARES TR | RUSL 2000 | 46428763 | 2,859,879 | 21,044 | 21,044 | | |
| ISIS PHARMACEUTICALS | COM | 46433010 | 4,495,158 | 472,677 | 472,677 | | |
| ISLE OF CAPRI CASINO | COM | 46459210 | 4,455,546 | 220,027 | 219,947 | 80 | |
| ITO YOKADO LTD | ADR NEW | 46571430 | 1,132,830 | 22,885 | 22,775 | 110 | |
| ITRON INC | COM | 46574110 | 5,393,491 | 205,623 | 205,623 | | |
| I2 TECHNOLOGIES INC | COM | 46575410 | 3,848,362 | 2,600,245 | 2,591,525 | 8,520 | 20 |
| Page Total | | | 8,156,883,881 | | | | |

Page 32 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Shared Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|--------------|
| | | | | | Sole | Shared as Defined | | |
| IVAX CORP | COM | 46582310 | 18,873,604 | 1,747,556 | 1,743,994 | 1,562 | 2,00 | |
| IVEX PACKAGING CORP | COM | 46585510 | 4,303,712 | 189,008 | 188,948 | 60 | | |
| JDN RLTY CORP | COM | 46591710 | 6,764,712 | 541,177 | 541,177 | | | |
| IXYS CORP | COM | 46600W10 | 710,800 | 132,119 | 131,919 | 200 | | |
| J & J SNACK FOODS CO | COM | 46603210 | 4,482,467 | 99,699 | 99,699 | | | |
| JDS UNIPHASE CORP | COM | 46612J10 | 79,984,850 | 29,956,873 | 29,886,189 | 66,656 | 4,02 | |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 6,633,893 | 234,745 | 234,745 | | | |
| J JILL GROUP INC | COM | 46618910 | 4,208,085 | 110,885 | 110,785 | | 10 | |
| JLG INDS INC | COM | 46621010 | 6,550,971 | 466,926 | 466,906 | 20 | | |
| JNI CORP | COM | 46622G10 | 348,537 | 99,582 | 99,582 | | | |
| JP REALTY INC | COM | 46624A10 | 8,803,800 | 330,349 | 330,349 | | | |
| J P MORGAN CHASE & C | COM | 46625H10 | 1,740,220,588 | 51,303,673 | 50,188,882 | 658,865 | 455,92 | |
| JABIL CIRCUIT INC | COM | 46631310 | 90,649,865 | 4,294,167 | 4,191,158 | 78,129 | 24,88 | |
| JACK IN THE BOX INC | COM | 46636710 | 17,544,378 | 551,710 | 550,930 | 780 | | |
| JACOBS ENGR GROUP IN | COM | 46981410 | 22,184,144 | 637,842 | 635,842 | 1,800 | 20 | |
| JAKKS PAC INC | COM | 47012E10 | 5,058,684 | 285,640 | 285,640 | | | |
| JARDEN CORP | COM | 47110910 | 1,871,733 | 94,532 | 93,332 | 1,200 | | |
| JEFFERIES GROUP INC | COM | 47231910 | 12,376,347 | 293,975 | 292,575 | 1,400 | | |
| JEFFERSON PILOT CORP | COM | 47507010 | 159,586,197 | 3,395,451 | 3,370,576 | 11,787 | 13,08 | |
| JEFFERSON SMURFIT GR | SPONSORED | 47508W10 | 421,186 | 13,371 | 13,271 | 100 | | |
| JETBLUE AWYS CORP | COM | 47714310 | 2,121,820 | 46,572 | 46,557 | 15 | | |
| JO-ANN STORES INC | CL A | 47758P10 | 2,265,452 | 77,584 | 77,584 | | | |
| JOHN NUVEEN CO | CL A | 47803510 | 6,046,747 | 235,282 | 235,282 | | | |
| JOHNSON & JOHNSON | COM | 47816010 | 6,110,289,056 | 116,920,954 | 111,979,006 | 3,021,253 | 1,920,69 | |
| JOHNSON CTLS INC | COM | 47836610 | 161,431,598 | 1,978,086 | 1,969,301 | 5,385 | 3,40 | |
| JOHNSON OUTDOORS INC | CL A | 47916710 | 210,391 | 12,501 | 12,501 | | | |
| JONES APPAREL GROUP | COM | 48007410 | 106,071,600 | 2,828,576 | 2,823,264 | 5,012 | 30 | |
| JONES LANG LASALLE I | COM | 48020Q10 | 8,393,430 | 339,815 | 339,815 | | | |
| JOURNAL REGISTER CO | COM | 48113810 | 6,174,800 | 307,204 | 294,449 | 12,755 | | |
| JOY GLOBAL INC | COM | 48116510 | 1,999,874 | 115,333 | 115,333 | | | |
| JUNIPER NETWORKS INC | COM | 48203R10 | 14,308,003 | 2,532,390 | 2,484,684 | 47,526 | 18 | |
| KLA-TENCOR CORP | COM | 48248010 | 211,652,298 | 4,811,373 | 4,791,667 | 19,366 | 34 | |
| K MART CORP | COM | 48258410 | 3,208,154 | 3,114,713 | 3,090,963 | 20,390 | 3,36 | |

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|----------------------|-----------|----------|---------------|-----------|-----------|--------|-------|
| KPMG CONSULTING INC | COM | 48265R10 | 13,321,351 | 896,457 | 893,557 | 2,800 | 10 |
| KT CORP | SPONSORED | 48268K10 | 14,426,455 | 666,349 | 666,349 | | |
| K-SWISS INC | CL A | 48268610 | 5,349,541 | 205,910 | 205,910 | | |
| K2 INC | COM | 48273210 | 1,700,075 | 165,861 | 165,861 | | |
| K V PHARMACEUTICAL C | CL B CONV | 48274010 | 5,119,301 | 195,021 | 195,021 | | |
| K V PHARMACEUTICAL C | CLA | 48274020 | 2,461,023 | 91,149 | 91,149 | | |
| KADANT INC | COM | 48282T10 | 4,317,274 | 261,653 | 261,044 | 482 | 12 |
| KAMAN CORP | CL A | 48354810 | 5,585,756 | 333,279 | 333,259 | 20 | |
| KANA SOFTWARE INC | COM NEW | 48360030 | 382,720 | 95,680 | 95,658 | 22 | |
| KANEB SERVICES LLC | COM | 48417310 | 226,800 | 11,340 | 11,340 | | |
| KANSAS CITY LIFE INS | COM | 48483610 | 2,816,684 | 72,839 | 72,839 | | |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 13,132,228 | 772,484 | 728,757 | 3,550 | 40,17 |
| KAYDON CORP | COM | 48658710 | 9,593,073 | 406,314 | 405,374 | 940 | |
| KB HOME | COM | 48666K10 | 60,784,117 | 1,180,045 | 1,178,575 | 1,470 | |
| KEANE INC | COM | 48666510 | 11,516,289 | 928,733 | 926,253 | 980 | 1,50 |
| KEITHLEY INSTRS INC | COM | 48758410 | 3,851,480 | 266,723 | 266,723 | | |
| KELLOGG CO | COM | 48783610 | 287,881,784 | 8,027,936 | 8,007,621 | 17,555 | 2,76 |
| Page Total | | | 9,268,217,727 | | | | |

Page 33 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Share Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------------|
| KELLWOOD CO | COM | 48804410 | 8,435,050 | 259,540 | 259,480 | 60 | |
| KELLY SVCS INC | CL A | 48815220 | 10,438,527 | 386,469 | 382,546 | 3,923 | |
| KEMET CORP | COM | 48836010 | 16,033,975 | 897,759 | 893,869 | 3,590 | 30 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 545,781 | 40,131 | 40,131 | | |
| KENNAMETAL INC | COM | 48917010 | 17,063,578 | 466,218 | 466,158 | 60 | |
| KENSEY NASH CORP | COM | 49005710 | 848,880 | 52,400 | 52,400 | | |
| KERR MCGEE CORP | COM | 49238610 | 239,673,842 | 4,475,702 | 4,467,870 | 6,457 | 1,37 |
| KEY ENERGY SVCS INC | COM | 49291410 | 12,106,993 | 1,153,047 | 1,151,897 | 1,150 | |
| KEY PRODTN INC | COM | 49313810 | 2,988,180 | 153,240 | 153,240 | | |
| KEYCORP NEW | COM | 49326710 | 1,063,928,174 | 38,971,728 | 38,897,133 | 44,261 | 30,33 |
| KEYNOTE SYS INC | COM | 49330810 | 1,953,180 | 266,828 | 266,808 | 20 | |
| KEYSPAN CORP | COM | 49337W10 | 123,667,034 | 3,284,649 | 3,267,891 | 13,333 | 3,42 |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 1,033,956 | 54,333 | 54,333 | | |
| KEYSTONE PPTY TR COR | COM | 49359610 | 1,083,127 | 68,250 | 68,250 | | |
| KFORCE INC | COM | 49373210 | 1,592,434 | 267,636 | 267,636 | | |
| KILROY RLTY CORP | COM | 49427F10 | 10,566,945 | 395,026 | 395,026 | | |
| KIMBALL INTL INC | CL B | 49427410 | 5,870,848 | 358,197 | 358,197 | | |
| KIMBERLY CLARK CORP | COM | 49436810 | 847,529,336 | 13,669,828 | 12,985,347 | 469,446 | 215,03 |
| KIMCO REALTY CORP | COM | 49446R10 | 35,682,556 | 1,065,469 | 1,063,969 | 1,500 | |
| KINDER MORGAN INC KA | COM | 49455P10 | 95,246,753 | 2,505,175 | 2,497,422 | 5,303 | 2,45 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 762,530 | 25,001 | 25,001 | | |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 795,803 | 25,336 | 7,400 | 15,836 | 2,10 |
| KINDRED HEALTHCARE I | COM | 49458010 | 2,859,954 | 64,312 | 64,176 | 136 | |
| KING PHARMACEUTICALS | COM | 49558210 | 107,243,687 | 4,819,941 | 4,812,345 | 7,130 | 46 |
| KIRBY CORP | COM | 49726610 | 10,926,484 | 446,891 | 446,871 | 20 | |
| KNIGHT RIDDER INC | COM | 49904010 | 125,773,281 | 1,997,987 | 1,990,142 | 7,565 | 28 |
| KNIGHT TRADING GROUP | COM | 49906310 | 3,914,610 | 747,063 | 746,663 | 300 | 10 |
| KNIGHT TRANSN INC | COM | 49906410 | 4,762,483 | 205,368 | 205,368 | | |
| KOGER EQUITY INC | COM | 50022810 | 6,410,417 | 332,146 | 332,146 | | |
| KOHL'S CORP | COM | 50025510 | 528,385,680 | 7,539,750 | 7,505,661 | 32,394 | 1,69 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 1,113,525 | 53,025 | 52,366 | 659 | |

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|----------------------|------------|----------|---------------|------------|------------|---------|--------|
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 15,994,172 | 579,499 | 125,915 | 453,584 | |
| KOPIN CORP | COM | 50060010 | 6,498,987 | 984,695 | 840,165 | 6,930 | 137,60 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 2,029,567 | 193,846 | 192,576 | 1,270 | |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 1,633,029 | 187,489 | 187,489 | | |
| KORN FERRY INTL | COM NEW | 50064320 | 4,636,340 | 509,488 | 508,628 | 860 | |
| KOS PHARMACEUTICALS | COM | 50064810 | 1,298,126 | 63,790 | 63,790 | | |
| KRAFT FOODS INC | CL A | 50075N10 | 67,657,835 | 1,652,206 | 1,516,385 | 112,262 | 23,55 |
| KRAMONT RLTY TR | COM SH BEN | 50075Q10 | 2,457,663 | 153,700 | 153,700 | | |
| KRISPY KREME DOUGHNU | COM | 50101410 | 10,583,556 | 328,784 | 327,554 | 1,230 | |
| KROGER CO | COM | 50104410 | 407,745,726 | 20,489,735 | 20,425,630 | 61,905 | 2,20 |
| KROLL INC | COM | 50104910 | 5,501,480 | 262,225 | 262,225 | | |
| KRONOS INC | COM | 50105210 | 11,992,207 | 393,329 | 392,569 | 760 | |
| KULICKE & SOFFA INDS | COM | 50124210 | 8,401,931 | 678,122 | 677,422 | 700 | |
| KYOCERA CORP | ADR | 50155620 | 826,748 | 11,233 | 11,133 | 100 | |
| KYPHON INC | COM | 50157710 | 335,340 | 23,000 | 23,000 | | |
| LNR PPTY CORP | COM | 50194010 | 9,222,643 | 267,323 | 267,323 | | |
| L S B BANCSHARES N C | COM | 50215810 | 494,000 | 24,700 | 24,700 | | |
| LSI INDS INC | COM | 50216C10 | 2,660,949 | 144,853 | 144,853 | | |
| LSI LOGIC CORP | COM | 50216110 | 67,235,087 | 7,684,010 | 7,654,430 | 28,600 | 98 |
| Page Total | | | 3,916,442,989 | | | | |

Page 34 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|
| LTC PPTYS INC | COM | 50217510 | 562,547 | 66,182 | 66,182 | |
| LTX CORP | COM | 50239210 | 10,437,623 | 730,926 | 681,541 | 1,000 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 54,049,572 | 1,000,918 | 999,158 | 1,560 |
| LVMH MOET HENNESSY L | SPONSORED | 50244120 | 1,193,909 | 118,326 | 118,326 | |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 2,351,481 | 376,237 | 376,237 | |
| LA QUINTA CORP | PAIRED CTF | 50419U20 | 21,638,190 | 2,984,578 | 2,869,813 | 114,765 |
| LA Z BOY INC | COM | 50533610 | 21,575,230 | 855,481 | 855,301 | 40 |
| LABONE INC NEW | COM | 50540L10 | 714,725 | 27,500 | 27,500 | |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 37,822,577 | 828,534 | 823,614 | 4,840 |
| LABOR READY INC | COM NEW | 50540120 | 2,522,379 | 431,176 | 431,176 | |
| LABRANCHE & CO INC | COM | 50544710 | 10,342,487 | 451,637 | 450,217 | 1,120 |
| LACLEDE GROUP INC | COM | 50559710 | 5,089,689 | 216,767 | 216,167 | 600 |
| LADISH INC | COM NEW | 50575420 | 716,591 | 58,737 | 58,737 | |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 413,020 | 16,501 | 16,501 | |
| LAFARGE NORTH AMERIC | COM | 50586210 | 24,945,462 | 709,686 | 707,526 | 2,160 |
| LAKELAND BANCORP INC | COM | 51163710 | 2,019,113 | 91,280 | 91,280 | |
| LAKELAND FINL CORP | COM | 51165610 | 1,084,384 | 37,600 | 37,600 | |
| LAKES ENTMNT INC | COM | 51206P10 | 230,597 | 34,112 | 34,112 | |
| LAM RESEARCH CORP | COM | 51280710 | 24,601,854 | 1,368,290 | 1,363,570 | 4,220 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 17,215,615 | 462,661 | 461,041 | 1,520 |
| LANCASTER COLONY COR | COM | 51384710 | 21,023,103 | 589,543 | 589,443 | 100 |
| LANCE INC | COM | 51460610 | 3,677,877 | 252,255 | 251,535 | |
| LANDAUER INC | COM | 51476K10 | 6,942,726 | 178,798 | 137,506 | 41,292 |
| LANDAMERICA FINL GRO | COM | 51493610 | 15,388,380 | 488,520 | 488,520 | |
| LANDRYS RESTAURANTS | COM | 51508L10 | 7,416,063 | 290,712 | 290,492 | 120 |
| LANDSTAR SYS INC | COM | 51509810 | 17,881,988 | 167,356 | 167,356 | |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 2,816,541 | 178,828 | 178,748 | 80 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 8,427,073 | 964,196 | 954,996 | 5,600 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 28,347,475 | 805,326 | 778,926 | 23,720 |

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| | | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|--|---------|
| LAWSON PRODS INC | COM | 52077610 | 3,611,301 | 117,212 | 117,212 | | |
| LAWSON SOFTWARE INC | COM | 52078010 | 581,039 | 100,700 | 100,700 | | |
| LEAP WIRELESS INTL I | COM | 52186310 | 232,830 | 215,584 | 215,445 | | 49 |
| LEAR CORP | COM | 52186510 | 123,008,303 | 2,659,639 | 2,647,727 | | 8,017 |
| LEARNING TREE INTL I | COM | 52201510 | 2,847,781 | 153,602 | 153,582 | | 20 |
| LECROY CORP | COM | 52324W10 | 727,185 | 61,108 | 61,108 | | |
| LEE ENTERPRISES INC | COM | 52376810 | 23,772,910 | 679,226 | 678,926 | | 300 |
| LEGATO SYS INC | COM | 52465110 | 5,264,636 | 1,462,399 | 1,460,499 | | 1,600 |
| LEGGETT & PLATT INC | COM | 52466010 | 97,726,496 | 4,176,346 | 4,040,588 | | 127,828 |
| LEGG MASON INC | COM | 52490110 | 40,872,121 | 828,377 | 818,262 | | 4,335 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 337,873,397 | 5,404,245 | 5,380,247 | | 22,287 |
| LENDINGTREE INC | COM | 52602Q10 | 277,459 | 21,830 | 21,830 | | |
| LENNAR CORP | COM | 52605710 | 58,015,335 | 947,963 | 938,506 | | 6,857 |
| LENNOX INTL INC | COM | 52610710 | 8,773,561 | 487,691 | 487,491 | | 200 |
| LEUCADIA NATL CORP | COM | 52728810 | 15,342,942 | 484,616 | 484,516 | | 100 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 10,785,666 | 3,656,158 | 3,632,239 | | 21,099 |
| LEXAR MEDIA INC | COM | 52886P10 | 1,247,168 | 292,077 | 292,077 | | |
| LEXICON GENETICS INC | COM | 52887210 | 1,742,380 | 356,388 | 354,688 | | 1,700 |
| LEXINGTON CORP PPTYS | COM | 52904310 | 3,926,983 | 237,999 | 237,999 | | |
| LEXMARK INTL NEW | CL A | 52977110 | 159,567,984 | 2,933,235 | 2,912,673 | | 20,462 |
| LIBBEY INC | COM | 52989810 | 7,178,459 | 210,512 | 209,892 | | 300 |
| Page Total | | | 1,254,824,207 | | | | |

Page 35 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | |
| LIBERATE TECHNOLOGIE | COM | 53012910 | 3,097,035 | 1,173,564 | 1,173,364 | 100 | 1 |
| LIBERTY CORP S C | COM | 53037010 | 10,764,600 | 270,128 | 269,028 | 1,100 | |
| LIBERTY MEDIA CORP N | COM SER A | 53071810 | 265,028,380 | 26,502,838 | 23,437,487 | 2,998,095 | 67,2 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 26,264,315 | 750,409 | 749,609 | 800 | |
| LIFECORE BIOMEDICAL | COM | 53218710 | 279,020 | 24,605 | 24,605 | | |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 23,054,562 | 634,937 | 634,329 | 593 | |
| LIFELINE SYS INC | COM | 53219210 | 739,995 | 28,094 | 28,094 | | |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 7,312,118 | 504,284 | 503,634 | 650 | |
| LIGHTBRIDGE INC | COM | 53222610 | 2,390,428 | 282,891 | 282,891 | | |
| LILLY ELI & CO | COM | 53245710 | 1,371,037,244 | 24,309,171 | 24,125,134 | 148,408 | 35,6 |
| LIMITED BRANDS INC | COM | 53271610 | 254,579,218 | 11,952,076 | 11,917,955 | 33,281 | 8 |
| LIN TV CORP | CL A | 53277410 | 1,578,703 | 58,384 | 44,100 | 14,284 | |
| LINCARE HLDGS INC | COM | 53279110 | 37,410,118 | 1,158,208 | 1,155,888 | 1,920 | 4 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 10,619,716 | 394,785 | 394,705 | 80 | |
| LINCOLN NATL CORP IN | COM | 53418710 | 181,771,338 | 4,327,889 | 4,305,124 | 17,714 | 5,0 |
| LINDSAY MFG CO | COM | 53555510 | 2,619,075 | 113,135 | 112,695 | | 4 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 263,948,857 | 8,397,991 | 7,417,586 | 779,828 | 200,5 |
| LINENS N THINGS INC | COM | 53567910 | 23,520,471 | 716,869 | 661,299 | 43,770 | 11,8 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 205,728 | 102,864 | 6,621 | | 96,2 |
| LIQUIDMETAL TECHNOLO | COM | 53634X10 | 295,800 | 25,500 | 25,500 | | |
| LITHIA MTRS INC | CL A | 53679710 | 7,334,354 | 272,450 | 136,137 | 136,313 | |
| LITTELFUSE INC | COM | 53700810 | 5,442,997 | 235,322 | 225,482 | 440 | 9,4 |
| LIZ CLAIBORNE INC | COM | 53932010 | 105,073,909 | 3,304,211 | 3,295,951 | 6,260 | 2,0 |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 15,240,266 | 380,531 | 97,661 | 282,870 | |
| LOCAL FINL CORP | COM | 53955310 | 3,430,759 | 210,347 | 210,347 | | |
| LOCKHEED MARTIN CORP | COM | 53983010 | 5,626,119,450 | 80,951,359 | 80,924,870 | 23,973 | 2,5 |
| LODGENET ENTMT CORP | COM | 54021110 | 1,448,150 | 100,573 | 100,573 | | |

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|----------------------|------------|----------|----------------|------------|------------|------------|-------|
| LOEWS CORP | COM | 54042410 | 178,419,131 | 3,367,034 | 3,356,784 | 9,050 | 1,2 |
| LOEWS CORP | CAROLNA GP | 54042420 | 1,941,405 | 71,771 | 71,771 | | |
| LONE STAR STEAKHOUSE | COM | 54230710 | 7,333,093 | 310,856 | 310,856 | | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 6,934,051 | 302,797 | 302,497 | 200 | 1 |
| LONGS DRUG STORES CO | COM | 54316210 | 13,356,416 | 472,125 | 471,715 | 410 | |
| LONGVIEW FIBRE CO | COM | 54321310 | 6,946,807 | 737,453 | 721,103 | 1,350 | 15,0 |
| LOOKSMART LTD | COM | 54344210 | 280,828 | 143,280 | 143,020 | 260 | |
| LOUISIANA PAC CORP | COM | 54634710 | 30,614,991 | 2,890,934 | 2,881,659 | 5,885 | 3,3 |
| LOWES COS INC | COM | 54866110 | 3,337,682,696 | 73,517,240 | 17,348,465 | 56,063,510 | 105,2 |
| LUBRIZOL CORP | COM | 54927110 | 26,200,584 | 782,107 | 779,527 | 1,180 | 1,4 |
| LUBYS INC | COM | 54928210 | 1,130,536 | 171,814 | 169,214 | 2,600 | |
| LUCENT TECHNOLOGIES | COM | 54946310 | 131,272,995 | 79,080,118 | 78,453,620 | 539,403 | 87,0 |
| LUFKIN INDS INC | COM | 54976410 | 1,028,869 | 35,638 | 35,638 | | |
| LUMINEX CORP DEL | COM | 55027E10 | 1,265,945 | 168,568 | 168,568 | | |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 325,603 | 17,137 | 15,805 | 1,332 | |
| LYDALL INC DEL | COM | 55081910 | 2,173,475 | 142,523 | 142,523 | | |
| LYNCH INTERACTIVE CO | COM | 55114610 | 414,800 | 13,600 | 13,600 | | |
| LYON WILLIAM HOMES | COM | 55207410 | 474,110 | 18,200 | 18,200 | | |
| LYONDELL CHEMICAL CO | COM | 55207810 | 17,424,750 | 1,153,957 | 1,147,797 | 5,860 | 3 |
| M & T BK CORP | COM | 55261F10 | 78,111,151 | 910,811 | 874,192 | 6,408 | 30,2 |
| MAF BANCORP INC | COM | 55261R10 | 12,100,620 | 321,825 | 321,385 | | 4 |
| MBIA INC | COM | 55262C10 | 190,988,527 | 3,378,534 | 3,348,579 | 19,155 | 10,8 |
| MBNA CORP | COM | 55262L10 | 634,724,117 | 19,193,351 | 19,058,494 | 107,901 | 26,9 |
| Page Total | | | 12,931,752,106 | | | | |

Page 36 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------|-----------|
| | | | | | Sole | Shared as Defined | | |
| MB FINANCIAL INC NEW | COM | 55264U10 | 6,415,118 | 191,725 | 187,625 | 4,100 | | |
| M D C HLDGS INC | COM | 55267610 | 11,248,588 | 216,319 | 216,208 | 11 | 100 | |
| MDU RES GROUP INC | COM | 55269010 | 22,825,608 | 868,224 | 727,004 | 114,745 | 26,475 | |
| MCSI INC | COM | 55270M10 | 2,300,863 | 202,898 | 202,898 | | | |
| MEMC ELECTR MATLS IN | COM | 55271510 | 2,339,475 | 477,444 | 477,344 | 100 | | |
| MGIC INVT CORP WIS | COM | 55284810 | 178,284,371 | 2,629,563 | 2,618,833 | 6,730 | 4,000 | |
| MGI PHARMA INC | COM | 55288010 | 1,602,238 | 226,946 | 226,846 | | 100 | |
| MGM MIRAGE | COM | 55295310 | 45,697,297 | 1,353,994 | 1,350,694 | 3,200 | 100 | |
| MIM CORP | COM | 55304410 | 671,805 | 55,567 | 55,567 | | | |
| M/I SCHOTTENSTEIN HO | COM | 55305B10 | 5,023,572 | 133,322 | 133,322 | | | |
| MKS INSTRUMENT INC | COM | 55306N10 | 6,207,209 | 309,278 | 308,678 | 600 | | |
| MMO2 PLC | ADR | 55309W10 | 237,969 | 37,773 | 37,688 | 85 | | |
| MPS GROUP INC | COM | 55340910 | 15,811,028 | 1,860,121 | 1,851,341 | 8,480 | 300 | |
| MRO SOFTWARE INC | COM | 55347W10 | 2,092,042 | 183,835 | 183,835 | | | |
| MRV COMMUNICATIONS I | COM | 55347710 | 929,421 | 607,465 | 607,365 | | 100 | |
| MSC INDL DIRECT INC | CL A | 55353010 | 6,405,438 | 328,484 | 326,264 | 2,220 | | |
| MSC SOFTWARE CORP | COM | 55353110 | 2,721,605 | 304,090 | 304,090 | | | |
| MTR GAMING GROUP INC | COM | 55376910 | 5,180,657 | 310,219 | 310,219 | | | |
| MTS SYS CORP | COM | 55377710 | 2,515,685 | 200,453 | 200,453 | | | |
| MACDERMID INC | COM | 55427310 | 5,333,075 | 248,050 | 247,850 | 200 | | |
| MACERICH CO | COM | 55438210 | 15,342,892 | 494,932 | 494,832 | 100 | | |
| MACK CALI RLTY CORP | COM | 55448910 | 18,296,172 | 520,517 | 517,407 | 3,110 | | |
| MACROVISION CORP | COM | 55590410 | 5,616,219 | 428,392 | 426,142 | 2,210 | 40 | |
| MACROMEDIA INC | COM | 55610010 | 7,538,843 | 849,926 | 848,046 | 1,620 | 260 | |
| MADDEN STEVEN LTD | COM | 55626910 | 1,830,514 | 92,315 | 92,315 | | | |

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|----------------------|-------------|----------|-------------|-----------|-----------|--------|-------|
| MADISON GAS & ELEC C | COM | 55749710 | 7,448,036 | 267,434 | 264,184 | 2,800 | 450 |
| MAGELLAN HEALTH SVCS | COM | 55907910 | 291,542 | 291,542 | 291,542 | | |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 700,560 | 41,700 | 41,700 | | |
| MAGNA ENMTT CORP | CL A | 55921110 | 1,664,647 | 238,147 | 238,147 | | |
| MAGNA INTL INC | CL A | 55922240 | 1,439,791 | 20,912 | 20,912 | | |
| MAGNETEK INC | COM | 55942410 | 2,205,809 | 222,809 | 222,809 | | |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 4,949,878 | 627,361 | 533,936 | 93,425 | |
| MAGYAR TAVKOZLESI RT | SPONSORED | 55977610 | 267,344 | 16,709 | 16,709 | | |
| MAIL-WELL INC | COM | 56032120 | 1,800,864 | 346,320 | 346,320 | | |
| MAIN STR BKS INC NEW | COM | 56034R10 | 2,253,292 | 108,960 | 108,960 | | |
| MANDALAY RESORT GROU | COM | 56256710 | 24,779,116 | 898,771 | 886,021 | 12,550 | 200 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 7,411,400 | 230,454 | 229,954 | 400 | 100 |
| MANITOWOC INC | COM | 56357110 | 12,045,306 | 339,400 | 339,040 | 260 | 100 |
| MANOR CARE INC NEW | COM | 56405510 | 48,438,023 | 2,106,001 | 2,101,516 | 3,235 | 1,250 |
| MANPOWER INC | COM | 56418H10 | 35,754,589 | 972,914 | 969,494 | 3,220 | 200 |
| MANTECH INTL CORP | CL A | 56456310 | 311,870 | 13,000 | 13,000 | | |
| MANUFACTURED HOME CM | COM | 56468210 | 8,348,219 | 237,841 | 237,841 | | |
| MAPICS INC | COM | 56491010 | 692,137 | 123,817 | 123,817 | | |
| MANUFACTURERS SVCS L | COM | 56500510 | 856,074 | 177,241 | 175,341 | 1,900 | |
| MANUGISTICS GROUP IN | COM | 56501110 | 2,216,659 | 362,792 | 357,386 | 5,346 | 60 |
| MAPINFO CORP | COM | 56510510 | 1,621,838 | 178,224 | 178,224 | | |
| MARATHON OIL CORP | COM | 56584910 | 234,086,741 | 8,631,517 | 8,609,040 | 17,137 | 5,340 |
| MARCUS CORP | COM | 56633010 | 3,285,611 | 197,334 | 197,334 | | |
| MARINEMAX INC | COM | 56790810 | 481,740 | 37,200 | 37,200 | | |
| MARINE PRODS CORP | COM | 56842710 | 439,030 | 37,685 | 37,685 | | |
| Page Total | | | 776,257,820 | | | | |

Page 37 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | Shar Othe |
| MARITRANS INC | COM | 57036310 | 232,685 | 17,300 | 17,300 | | |
| MARKEL CORP | COM | 57053510 | 10,908,284 | 55,372 | 54,772 | 600 | |
| MARSH & MCLENNAN COS | COM | 57174810 | 696,427,557 | 7,209,395 | 6,593,573 | 488,894 | 126,92 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 130,316,162 | 4,213,261 | 4,208,341 | 4,320 | 60 |
| MARRIOTT INTL INC NE | CLA | 57190320 | 189,866,798 | 4,989,929 | 4,956,429 | 33,240 | 26 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 3,886,120 | 185,761 | 185,761 | | |
| MARTHA STEWART LIVIN | CL A | 57308310 | 1,135,965 | 99,038 | 98,838 | 100 | 10 |
| MARTIN MARIETTA MATL | COM | 57328410 | 48,936,381 | 1,254,779 | 1,253,979 | 700 | 10 |
| MARVEL ENTERPRISES I | COM | 57383M10 | 221,972 | 40,506 | 40,506 | | |
| MASCO CORP | COM | 57459910 | 293,556,622 | 10,828,352 | 10,780,683 | 28,210 | 19,45 |
| MASSBANK CORP READ M | COM | 57615210 | 916,342 | 25,900 | 25,900 | | |
| MASSEY ENERGY CORP | COM | 57620610 | 7,751,000 | 610,315 | 608,920 | 1,215 | 18 |
| MASTEC INC | COM | 57632310 | 1,996,370 | 271,246 | 271,046 | 200 | |
| MATERIAL SCIENCES CO | COM | 57667410 | 1,548,761 | 110,468 | 109,568 | | 90 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 292,015 | 35,525 | 35,525 | | |
| MATRIXONE INC | COM | 57685P30 | 3,554,683 | 582,735 | 347,260 | 235,357 | 11 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 2,175,265 | 157,286 | 155,116 | 2,170 | |
| MATTEL INC | COM | 57708110 | 222,061,441 | 10,534,224 | 10,475,059 | 56,840 | 2,32 |
| MATTHEWS INTL CORP | CL A | 57712810 | 7,726,701 | 330,908 | 330,908 | | |
| MATTSON TECHNOLOGY I | COM | 57722310 | 1,619,896 | 350,627 | 350,627 | | |
| MAUI LD & PINEAPPLE | COM | 57734510 | 312,797 | 15,485 | 15,485 | | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 276,247,299 | 7,207,078 | 7,167,615 | 32,732 | 6,73 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 210,364 | 65,945 | 65,945 | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| MAXTOR CORP | COM NEW | 57772920 | 6,348,520 | 1,404,540 | 1,394,810 | 9,388 | 34 |
| MAXWELL SHOE INC | CL A | 57776610 | 1,393,215 | 87,900 | 87,900 | | |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 652,299 | 74,805 | 74,805 | | |
| MXYGEN INC | COM | 57777610 | 4,145,464 | 346,061 | 345,723 | 307 | 3 |
| MAY DEPT STORES CO | COM | 57777810 | 250,690,327 | 7,612,825 | 7,349,521 | 173,035 | 90,26 |
| MAVERICK TUBE CORP | COM | 57791410 | 6,775,440 | 451,696 | 451,596 | | 10 |
| MAXIMUS INC | COM | 57793310 | 7,640,777 | 241,034 | 241,034 | | |
| MAYTAG CORP | COM | 57859210 | 193,609,802 | 4,539,503 | 1,822,646 | 2,711,617 | 5,24 |
| MCAFEE COM CORP | CL A | 57906210 | 1,032,120 | 70,500 | 70,500 | | |
| MCCLATCHY CO | CL A | 57948910 | 11,434,379 | 177,967 | 175,587 | 2,280 | 10 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 36,220,310 | 1,406,614 | 1,386,224 | 19,790 | 60 |
| MCDATA CORP | CL A | 58003120 | 8,107,279 | 920,236 | 916,217 | 3,157 | 86 |
| MCDERMOTT INTL INC | COM | 58003710 | 9,062,174 | 1,118,787 | 1,118,787 | | |
| MCDONALDS CORP | COM | 58013510 | 936,464,780 | 32,916,161 | 31,875,722 | 777,962 | 262,47 |
| MCG CAPITAL CORP | COM | 58047P10 | 1,024,874 | 61,333 | 61,333 | | |
| MCGRATH RENTCORP | COM | 58058910 | 2,028,628 | 78,265 | 78,265 | | |
| MCGRAW HILL COS INC | COM | 58064510 | 295,306,288 | 4,946,504 | 4,776,433 | 75,839 | 94,23 |
| MCKESSON CORP | COM | 58155Q10 | 235,685,184 | 7,207,498 | 7,191,263 | 15,835 | 40 |
| MEADWESTVACO CORP | COM | 58333410 | 674,179,725 | 20,088,788 | 20,071,177 | 11,232 | 6,37 |
| MEDAREX INC | COM | 58391610 | 3,698,402 | 498,437 | 497,797 | 540 | 10 |
| MED-DESIGN CORP | COM | 58392610 | 930,748 | 71,928 | 71,928 | | |
| MEDCATH CORP | COM | 58404W10 | 377,910 | 22,100 | 22,100 | | |
| MEDFORD BANCORP INC | COM | 58413110 | 2,409,016 | 69,165 | 65,565 | 3,600 | |
| MEDIA GEN INC | CL A | 58440410 | 12,741,780 | 212,363 | 211,903 | 260 | 20 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 2,754,411 | 353,583 | 353,383 | 200 | |
| MEDICAL STAFFING NET | COM | 58463F10 | 1,107,400 | 45,200 | 45,200 | | |
| MEDICINES CO | COM | 58468810 | 3,145,074 | 255,075 | 255,075 | | |
| Page Total | | | 4,610,867,806 | | | | |

Page 38 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Share Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|-------------|
| | | | | | Sole | Shared as Defined | | |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 13,565,567 | 317,249 | 316,189 | 960 | 10 | |
| MEDIMMUNE INC | COM | 58469910 | 150,905,172 | 5,716,105 | 5,668,839 | 31,193 | 16,07 | |
| MEDQUIST INC | COM | 58494910 | 7,676,550 | 288,267 | 287,223 | 1,044 | | |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 771,261 | 97,517 | 97,517 | | | |
| MEDSOURCE TECHNOLOGI | COM | 58505Y10 | 336,875 | 27,500 | 27,500 | | | |
| MEDTRONIC INC | COM | 58505510 | 1,238,319,878 | 28,898,947 | 27,797,852 | 891,966 | 209,12 | |
| MEEMIC HLDGS INC | COM | 58513510 | 292,273 | 10,521 | 10,521 | | | |
| MELLON FINL CORP | COM | 58551A10 | 340,975,238 | 10,848,719 | 10,465,183 | 309,745 | 73,79 | |
| MEMBERWORKS INC | COM | 58600210 | 2,217,058 | 119,647 | 119,647 | | | |
| MENS WEARHOUSE INC | COM | 58711810 | 9,768,744 | 383,088 | 381,488 | 1,500 | 10 | |
| MENTOR CORP MINN | COM | 58718810 | 8,669,087 | 236,157 | 236,117 | 40 | | |
| MENTOR GRAPHICS CORP | COM | 58720010 | 14,553,800 | 1,023,474 | 1,019,984 | 3,090 | 40 | |
| MERCANTILE BANKSHARE | COM | 58740510 | 27,879,679 | 679,495 | 667,705 | 7,890 | 3,90 | |
| MERCHANTS BANCSHARES | COM | 58844810 | 1,310,787 | 46,122 | 44,192 | | 1,93 | |
| MERCK & CO INC | COM | 58933110 | 2,978,959,071 | 58,826,206 | 55,196,637 | 2,016,838 | 1,612,73 | |
| MERCURY COMPUTER SYS | COM | 58937810 | 7,568,416 | 365,624 | 365,284 | 340 | | |
| MERCURY GENL CORP NE | COM | 58940010 | 10,592,254 | 218,397 | 208,917 | 880 | 8,60 | |
| MERCURY INTERACTIVE | COM | 58940510 | 45,477,239 | 1,980,716 | 1,936,206 | 38,410 | 6,10 | |
| MEREDITH CORP | COM | 58943310 | 38,953,782 | 1,015,744 | 1,012,420 | 1,120 | 2,20 | |
| MERIDIAN MED TECHNOL | COM | 58965810 | 576,950 | 15,982 | 15,982 | | | |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 1,268,717 | 341,053 | 341,053 | | | |

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|----------------------|---------|----------|----------------|-------------|-------------|------------|--------|------|
| MERISTAR HOSPITALITY | COM | 58984Y10 | 18,456,480 | 1,210,261 | 1,044,216 | 166,045 | | |
| MERIT MED SYS INC | COM | 58988910 | 498,730 | 24,175 | 24,175 | | | |
| MERIDIAN GOLD INC | COM | 58997510 | 1,117,080 | 69,600 | 69,600 | | | |
| MERITAGE CORP | COM | 59001A10 | 3,276,848 | 71,782 | 71,782 | | | |
| MERIX CORP | COM | 59004910 | 1,230,269 | 143,388 | 142,888 | 500 | | |
| MERRILL LYNCH & CO I | COM | 59018810 | 4,076,690,229 | 100,659,018 | 19,357,915 | 81,287,293 | 13,81 | |
| MESA AIR GROUP INC | COM | 59047910 | 4,286,252 | 465,897 | 465,897 | | | |
| MESABA HLDGS INC | COM | 59066B10 | 644,590 | 109,811 | 109,811 | | | |
| MESTEK INC | COM | 59082910 | 603,369 | 31,590 | 22,590 | | | 9,00 |
| METASOLV INC | COM | 59139P10 | 1,812,142 | 454,171 | 454,071 | | | 10 |
| METHODE ELECTRS INC | CLA | 59152020 | 5,580,004 | 436,962 | 435,162 | 1,800 | | |
| METLIFE INC | COM | 59156R10 | 422,639,654 | 14,674,988 | 14,644,025 | 29,044 | 1,91 | |
| METRIS COS INC | COM | 59159810 | 6,289,215 | 756,825 | 756,575 | 30 | 22 | |
| METRO GOLDWYN MAYER | COM | 59161010 | 5,897,256 | 504,039 | 493,599 | 340 | 10,10 | |
| METRO ONE TELECOMMUN | COM | 59163F10 | 5,701,501 | 408,417 | 407,817 | 600 | | |
| METTLER TOLEDO INTER | COM | 59268810 | 7,712,392 | 209,178 | 207,838 | 1,240 | 10 | |
| MICHAELS STORES INC | COM | 59408710 | 39,861,315 | 1,022,085 | 1,020,805 | 1,120 | 16 | |
| MICREL INC | COM | 59479310 | 10,490,511 | 729,521 | 726,401 | 3,020 | 10 | |
| MICRO GENERAL CORP | COM NEW | 59483830 | 1,786,647 | 107,049 | 107,049 | | | |
| MICROS SYS INC | COM | 59490110 | 8,332,258 | 300,695 | 300,655 | 40 | | |
| MICROSOFT CORP | COM | 59491810 | 7,063,011,908 | 129,122,704 | 126,161,832 | 2,140,260 | 820,61 | |
| MICROVISION INC WASH | COM | 59496010 | 312,173 | 59,689 | 59,689 | | | |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 66,233,081 | 2,414,622 | 2,399,197 | 14,825 | 60 | |
| MICROMUSE INC | COM | 59509410 | 3,391,608 | 730,950 | 727,260 | 3,630 | 6 | |
| MICRON TECHNOLOGY IN | COM | 59511210 | 275,878,343 | 13,643,835 | 13,591,715 | 41,740 | 10,38 | |
| MICROSEMI CORP | COM | 59513710 | 3,869,672 | 586,314 | 586,314 | | | |
| MICROTUNE INC DEL | COM | 59514P10 | 3,203,171 | 359,503 | 359,503 | | | |
| MID-AMER APT CMNTYS | COM | 59522J10 | 7,078,585 | 264,620 | 264,620 | | | |
| MID ATLANTIC MED SVC | COM | 59523C10 | 28,863,756 | 920,694 | 920,674 | 20 | | |
| Page Total | | | 16,975,387,437 | | | | | |

Page 39 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Shares Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | |
| MID-ATLANTIC RLTY TR | SH BEN INT | 59523210 | 3,057,982 | 173,749 | 173,749 | | |
| MID-STATE BANCSHARES | COM | 59544010 | 5,000,128 | 259,074 | 259,074 | | |
| MIDAS GROUP INC | COM | 59562610 | 2,037,592 | 164,322 | 160,182 | 4,140 | |
| MIDDLESEX WATER CO | COM | 59668010 | 1,620,202 | 61,675 | 61,675 | | |
| MIDLAND CO | COM | 59748610 | 2,127,916 | 42,162 | 42,162 | | |
| MIDWEST EXPRESS HLDG | COM | 59791110 | 2,262,994 | 171,439 | 171,039 | 400 | |
| MIDWAY GAMES INC | COM | 59814810 | 3,077,110 | 362,013 | 360,713 | 1,300 | |
| MIDWEST BANC HOLDING | COM | 59825110 | 1,881,665 | 62,953 | 62,953 | | |
| MILACRON INC | COM | 59870910 | 2,103,008 | 207,193 | 207,121 | 60 | |
| MILLENNIUM PHARMACEU | COM | 59990210 | 39,098,663 | 3,217,997 | 3,208,590 | 8,589 | 8 |
| MILLENNIUM CHEMICALS | COM | 59990310 | 10,167,788 | 723,686 | 723,586 | 100 | |
| MILLEA HOLDINGS INC | ADR | 60032R10 | 1,022,825 | 25,100 | 25,100 | | |
| MILLER HERMAN INC | COM | 60054410 | 15,451,182 | 761,142 | 758,352 | 2,490 | 3 |
| MILLIPORE CORP | COM | 60107310 | 36,071,393 | 1,127,936 | 1,125,966 | 1,370 | 6 |
| MILLS CORP | COM | 60114810 | 15,094,210 | 486,910 | 457,015 | 29,895 | |
| MINE SAFETY APPLIANC | COM | 60272010 | 3,915,520 | 97,888 | 97,888 | | |
| MINERALS TECHNOLOGIE | COM | 60315810 | 50,059,158 | 1,014,987 | 1,014,987 | | |
| MIPS TECHNOLOGIES IN | CL A | 60456710 | 2,682,463 | 434,759 | 434,659 | | 1 |
| MIPS TECHNOLOGIES IN | CL B | 60456720 | 595,577 | 106,926 | 106,572 | 354 | |

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|----------------------|-----------|----------|---------------|-------------|------------|------------|-------|
| MIRANT CORP | COM | 60467510 | 67,898,555 | 9,301,172 | 9,215,452 | 56,549 | 29,1 |
| MISSION WEST PPTYS I | COM | 60520310 | 1,379,396 | 113,158 | 113,158 | | |
| MISSISSIPPI VY BANCS | COM | 60572010 | 3,446,097 | 66,617 | 66,617 | | |
| MITSUBISHI TOKYO FIN | SPONSORED | 60681610 | 11,023,928 | 1,621,166 | 423,486 | 1,197,680 | |
| MOBILE MINI INC | COM | 60740F10 | 2,350,702 | 137,468 | 137,468 | | |
| MOCON INC | COM | 60749410 | 546,000 | 60,000 | | | 60,0 |
| MODINE MFG CO | COM | 60782810 | 10,217,340 | 415,677 | 415,157 | 420 | 1 |
| MODTECH HLDGS INC | COM | 60783C10 | 733,581 | 58,267 | 58,267 | | |
| MOHAWK INDS INC | COM | 60819010 | 43,275,402 | 703,322 | 702,004 | 1,118 | 2 |
| MOLDFLOW CORP | COM | 60850710 | 1,888,836 | 239,700 | 232,400 | 7,300 | |
| MOLECULAR DEVICES CO | COM | 60851C10 | 2,845,454 | 159,857 | 159,857 | | |
| MOLEX INC | COM | 60855410 | 130,108,839 | 3,880,371 | 3,870,178 | 9,017 | 1,1 |
| MOLEX INC | CL A | 60855420 | 1,142,761 | 41,661 | 36,092 | 5,569 | |
| MONACO COACH CORP | COM | 60886R10 | 6,070,862 | 285,017 | 285,007 | 10 | |
| MONARCH CASINO & RES | COM | 60902710 | 444,900 | 30,000 | 30,000 | | |
| MONDAVI ROBERT CORP | CL A | 60920010 | 4,550,296 | 132,933 | 132,933 | | |
| MONOLITHIC SYS TECHN | COM | 60984210 | 650,350 | 58,067 | 58,067 | | |
| MONRO MUFFLER BRAKE | COM | 61023610 | 726,089 | 31,916 | 31,916 | | |
| MONSANTO CO NEW | COM | 61166W10 | 5,432,827 | 305,215 | 305,015 | 200 | |
| MONTEREY PASTA CO | COM | 61257010 | 441,324 | 46,800 | 46,800 | | |
| MONY GROUP INC | COM | 61533710 | 15,436,016 | 453,867 | 451,654 | 2,213 | |
| MOODYS CORP | COM | 61536910 | 175,915,502 | 3,535,990 | 3,502,057 | 30,913 | 3,0 |
| MOOG INC | CL A | 61539420 | 9,349,640 | 218,042 | 218,042 | | |
| MORGAN STANLEY DEAN | COM NEW | 61744644 | 5,018,810,263 | 116,499,774 | 24,641,757 | 91,778,591 | 79,4 |
| MOTOROLA INC | COM | 62007610 | 785,324,564 | 53,826,221 | 52,162,007 | 1,083,300 | 580,9 |
| MOVADO GROUP INC | COM | 62458010 | 2,177,461 | 86,579 | 86,579 | | |
| MOVIE GALLERY INC | COM | 62458110 | 12,508,362 | 592,252 | 592,252 | | |
| MUELLER INDS INC | COM | 62475610 | 16,386,746 | 516,118 | 515,618 | 300 | 2 |
| MULTEX COM INC | COM | 62536710 | 592,334 | 145,180 | 145,180 | | |
| MULTIMEDIA GAMES INC | COM | 62545310 | 663,743 | 30,433 | 30,433 | | |
| MURPHY OIL CORP | COM | 62671710 | 33,818,730 | 409,924 | 394,149 | 7,780 | 7,9 |
| Page Total | | | 6,563,484,276 | | | | |

Page 40 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| MUTUALFIRST FINL INC | COM | 62845B10 | 853,200 | 44,717 | 44,717 | | |
| MYERS INDS INC | COM | 62846410 | 4,482,487 | 261,522 | 261,522 | | |
| MYKROLIS CORP | COM | 62852P10 | 2,610,128 | 221,010 | 219,383 | 1,221 | 4 |
| MYLAN LABS INC | COM | 62853010 | 73,264,103 | 2,336,973 | 2,328,333 | 6,290 | 2,3 |
| MYRIAD GENETICS INC | COM | 62855J10 | 4,261,392 | 209,508 | 202,573 | 6,935 | |
| NBC CAP CORP | COM | 62872910 | 1,488,118 | 39,161 | 39,161 | | |
| NBT BANCORP INC | COM | 62877810 | 6,688,014 | 370,117 | 369,487 | 630 | |
| NBTY INC | COM | 62878210 | 20,281,261 | 1,310,159 | 1,309,999 | | 1 |
| NCI BUILDING SYS INC | COM | 62885210 | 4,534,959 | 254,773 | 254,673 | 100 | |
| NCO GROUP INC | COM | 62885810 | 6,890,364 | 316,362 | 316,142 | 220 | |
| NCR CORP NEW | COM | 62886E10 | 70,745,166 | 2,044,658 | 2,025,973 | 18,351 | 3 |
| NS GROUP INC | COM | 62891610 | 1,775,793 | 185,947 | 185,947 | | |
| NASB FINL INC | COM | 62896810 | 543,400 | 24,700 | 24,700 | | |
| NEC CORP | ADR | 62905020 | 844,216 | 121,470 | 121,470 | | |
| NIC INC | COM | 62914B10 | 275,152 | 185,914 | 180,914 | 5,000 | |
| NL INDS INC | COM NEW | 62915640 | 2,131,523 | 139,772 | 139,672 | 100 | |
| NMS COMMUNICATIONS C | COM | 62924810 | 412,543 | 169,771 | 149,546 | 20,225 | |

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|-----------------------|-------------|----------|-------------|------------|------------|--|---------|-------|
| NN INC | COM | 62933710 | 1,048,115 | 81,884 | 81,884 | | | |
| NPS PHARMACEUTICALS | COM | 62936P10 | 4,769,407 | 311,319 | 310,919 | | 400 | |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 10,579,997 | 429,383 | 121,322 | | 308,061 | |
| NUI CORP | COM | 62943110 | 4,774,660 | 173,624 | 173,624 | | | |
| NVR INC | COM | 62944T10 | 44,076,903 | 136,461 | 135,641 | | 820 | |
| NYMAGIC INC | COM | 62948410 | 382,134 | 25,058 | 25,058 | | | |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 2,103,617 | 391,808 | 391,808 | | | |
| NABORS INDS INC | COM | 62956810 | 3,459,717 | 98,009 | 22,257 | | 51,902 | 23,8 |
| NACCO INDS INC | CL A | 62957910 | 6,437,363 | 110,798 | 96,249 | | 14,549 | |
| NANOMETRICS INC | COM | 63007710 | 2,937,710 | 185,006 | 133,396 | | 51,610 | |
| NANOPHASE TECHNOLOGIE | COM | 63007910 | 239,265 | 40,900 | 40,900 | | | |
| NAPRO BIOTHERAPUTICS | COM | 63079510 | 1,566,613 | 238,813 | 238,813 | | | |
| NARA BANCORP INC | COM | 63080P10 | 602,862 | 26,200 | 26,200 | | | |
| NASH FINCH CO | COM | 63115810 | 12,040,258 | 376,729 | 376,729 | | | |
| NASSDA CORP | COM | 63172M10 | 305,539 | 24,700 | 24,700 | | | |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 305,598 | 18,600 | 18,600 | | | |
| NATCO GROUP INC | CL A | 63227W20 | 706,092 | 81,160 | 81,160 | | | |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 2,133,438 | 21,461 | 21,461 | | | |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 459,574 | 109,946 | 109,946 | | | |
| NATIONAL BEVERAGE CO | COM | 63501710 | 588,546 | 42,039 | 42,039 | | | |
| NATIONAL CITY CORP | COM | 63540510 | 505,160,799 | 15,192,806 | 14,614,626 | | 58,317 | 519,8 |
| NATIONAL COMMERCE FI | COM | 63545P10 | 59,570,920 | 2,265,054 | 2,260,664 | | 3,600 | 7 |
| NATIONAL HEALTH REAL | COM | 63590510 | 1,194,930 | 63,900 | 63,900 | | | |
| NATIONAL HEALTHCARE | COM | 63590610 | 1,066,261 | 50,177 | 50,177 | | | |
| NATIONAL FUEL GAS CO | COM | 63618010 | 23,667,734 | 1,051,432 | 1,039,312 | | 11,320 | 8 |
| NATIONAL GOLF PPTYS | COM | 63623G10 | 234,988 | 27,484 | 27,484 | | | |
| NATIONAL GRID GROUP | SPONSORED | 63627410 | 615,440 | 17,504 | 17,475 | | 29 | |
| NATIONAL HEALTH INVS | COM | 63633D10 | 5,917,904 | 369,869 | 369,869 | | | |
| NATIONAL INSTRS CORP | COM | 63651810 | 11,989,471 | 368,227 | 367,437 | | 450 | 3 |
| NATIONAL-OILWELL INC | COM | 63707110 | 17,127,185 | 813,643 | 777,132 | | 28,921 | 7,5 |
| NATIONAL PENN BANCSH | COM | 63713810 | 5,146,937 | 196,448 | 196,448 | | | |
| NATIONAL PRESTO INDS | COM | 63721510 | 1,491,680 | 46,615 | 46,515 | | 100 | |
| NATIONAL PROCESSING | COM | 63722910 | 2,740,630 | 106,226 | 106,226 | | | |
| Page Total | | | 937,524,106 | | | | | |

Page 41 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| NATIONAL R V HLDGS I | COM | 63727710 | 405,150 | 40,515 | 40,515 | | |
| NATIONAL SEMICONDUCT | COM | 63764010 | 113,363,633 | 3,886,309 | 3,874,344 | | 10,845 |
| NATIONAL SVC INDS IN | COM NEW | 63765720 | 2,027,178 | 225,242 | 225,237 | | 5 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 3,139,054 | 27,308 | 27,308 | | |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 9,618,171 | 243,498 | 242,218 | | 1,180 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 10,877,681 | 580,143 | 580,143 | | |
| NAVIGATORS GROUP INC | COM | 63890410 | 822,681 | 30,720 | 30,720 | | |
| NATURES SUNSHINE PRO | COM | 63902710 | 3,390,262 | 299,758 | 299,758 | | |
| NAUTICA ENTERPRISES | COM | 63908910 | 5,192,921 | 399,763 | 399,663 | | 100 |
| NAUTILUS GROUP INC | COM | 63910B10 | 10,916,244 | 356,740 | 355,958 | | 782 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 39,557,504 | 1,236,172 | 1,235,367 | | 705 |
| NAVIGANT CONSULTING | COM | 63935N10 | 3,003,784 | 429,726 | 428,426 | | 1,300 |
| NAVIGANT INTL INC | COM | 63935R10 | 2,098,892 | 135,675 | 135,675 | | |
| NDCHEALTH CORP | COM | 63948010 | 15,135,303 | 542,484 | 541,934 | | 550 |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 16,423,752 | 473,307 | 470,765 | | 2,242 |

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|----------------------|-------------|----------|---------------|------------|------------|---------|-----|
| NEIMAN MARCUS GROUP | CL B | 64020430 | 1,318,670 | 40,851 | 36,789 | 4,032 | |
| NELSON THOMAS INC | COM | 64037610 | 643,272 | 60,916 | 60,156 | | |
| NEOFORMA COM INC | COM NEW | 64047550 | 794,715 | 61,179 | 61,179 | | |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 1,390,741 | 127,591 | 127,491 | | |
| NEOPHARM INC | COM | 64091910 | 1,285,810 | 102,292 | 102,292 | | |
| NETBANK INC | COM | 64093310 | 5,396,198 | 463,193 | 459,193 | 4,000 | |
| NETWORKS ASSOCS INC | COM | 64093810 | 39,933,471 | 2,072,313 | 2,066,373 | 5,440 | |
| NET2PHONE | COM | 64108N10 | 694,647 | 162,681 | 162,681 | | |
| NETFLIX COM INC | COM | 64110L10 | 285,396 | 20,400 | 20,400 | | |
| NETEGRITY INC | COM | 64110P10 | 3,026,814 | 491,366 | 491,146 | | |
| NETRO CORP | COM | 64114R10 | 845,565 | 370,862 | 368,342 | 2,520 | |
| NETIQ CORP | COM | 64115P10 | 11,006,734 | 486,378 | 485,278 | 1,000 | |
| NETSCOUT SYS INC | COM | 64115T10 | 1,372,395 | 201,231 | 201,231 | | |
| NETRATINGS INC | COM | 64116M10 | 1,037,628 | 113,402 | 113,402 | | |
| NETSCREEN TECHNOLOGI | COM | 64117V10 | 540,399 | 58,867 | 58,867 | | |
| NETWORK APPLIANCE IN | COM | 64120L10 | 94,145,298 | 7,567,950 | 7,549,625 | 17,435 | |
| NEUBERGER BERMAN INC | COM | 64123410 | 21,854,555 | 597,119 | 595,489 | 1,480 | |
| NEUROGEN CORP | COM | 64124E10 | 1,591,605 | 136,151 | 136,151 | | |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 8,713,668 | 304,142 | 303,622 | 520 | |
| NEW CENTURY FINANCIA | COM | 64352D10 | 8,421,405 | 240,818 | 208,818 | | 32, |
| NEW ENGLAND BUSINESS | COM | 64387210 | 3,400,411 | 135,259 | 134,939 | | |
| NEW FOCUS INC | COM | 64438310 | 1,760,378 | 592,720 | 592,720 | | |
| NEW HORIZONS WORLDWI | COM | 64552610 | 216,822 | 21,278 | 21,278 | | |
| NEW JERSEY RES | COM | 64602510 | 10,989,635 | 368,162 | 364,093 | 300 | 3, |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 24,618,497 | 1,181,877 | 1,180,587 | 1,290 | |
| NEW YORK CMNTY BANCO | COM | 64944510 | 37,857,507 | 1,396,956 | 1,396,956 | | |
| NEW YORK TIMES CO | CL A | 65011110 | 193,072,573 | 3,748,982 | 3,583,671 | 164,841 | |
| NEWELL RUBBERMAID IN | COM | 65122910 | 238,680,801 | 6,807,781 | 6,770,574 | 35,307 | 1, |
| NEWFIELD EXPL CO | COM | 65129010 | 19,495,516 | 524,496 | 491,401 | 28,355 | 4, |
| NEWHALL LAND & FARMI | DEPOSITARY | 65142610 | 534,400 | 16,700 | 16,700 | | |
| NEWMONT MINING CORP | COM | 65163910 | 230,327,204 | 8,747,710 | 8,705,910 | 14,264 | 27, |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 5,430,378 | 738,827 | 737,877 | 950 | |
| NEWPORT CORP | COM | 65182410 | 7,653,856 | 488,752 | 486,012 | 2,720 | |
| NEWS CORP LTD | ADR NEW | 65248770 | 1,108,619 | 48,348 | 48,158 | 190 | |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 52,853,577 | 16,465,289 | 16,414,194 | 29,313 | 21, |
| Page Total | | | 1,268,271,370 | | | | |

Page 42 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| NEXTEL PARTNERS INC | CL A | 65333F10 | 1,916,876 | 636,836 | 636,566 | 270 | |
| NICOR INC | COM | 65408610 | 44,113,476 | 964,229 | 961,739 | 2,490 | |
| NIKE INC | CL B | 65410610 | 260,933,213 | 4,863,620 | 4,850,570 | 5,950 | 7, |
| 99 CENTS ONLY STORES | COM | 65440K10 | 21,580,242 | 841,335 | 841,215 | | |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 403,358 | 19,590 | 18,200 | 1,390 | |
| NISOURCE INC | COM | 65473P10 | 103,170,741 | 4,726,099 | 4,713,052 | 11,347 | 1, |
| NISSAN MOTORS | SPONSORED | 65474440 | 444,285 | 31,712 | 31,712 | | |
| NOKIA CORP | SPONSORED | 65490220 | 13,866,772 | 957,650 | 465,211 | 492,439 | |
| NOBLE ENERGY INC | COM | 65504410 | 22,102,939 | 613,119 | 588,263 | 6,475 | 18, |
| NORANDA INC | COM | 65542210 | 359,260 | 27,593 | 27,593 | | |
| NORDSON CORP | COM | 65566310 | 9,713,426 | 393,894 | 393,534 | 360 | |
| NORDSTROM INC | COM | 65566410 | 58,164,112 | 2,567,952 | 2,558,662 | 5,210 | 4, |
| NORFOLK SOUTHERN COR | COM | 65584410 | 204,886,561 | 8,763,326 | 8,657,878 | 61,203 | 44, |

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|----------------------|-----------|----------|---------------|------------|------------|-----------|------|--|
| NORSK HYDRO A S | SPONSORED | 65653160 | 755,965 | 15,710 | 15,400 | 310 | | |
| NORTEK INC | COM | 65655910 | 4,511,668 | 100,037 | 100,037 | | | |
| NORTEL NETWORKS CORP | COM | 65656810 | 87,529,351 | 60,365,070 | 60,364,470 | 600 | | |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 350,546 | 34,300 | 34,300 | | | |
| NORTH FORK BANCORPOR | COM | 65942410 | 91,060,358 | 2,287,374 | 2,262,799 | 12,675 | 11, | |
| NORTH PITTSBURGH SYS | COM | 66156210 | 3,227,798 | 200,609 | 200,549 | 60 | | |
| NORTHEAST UTILS | COM | 66439710 | 27,477,008 | 1,460,766 | 1,428,399 | 11,957 | 20, | |
| NORTHERN TR CORP | COM | 66585910 | 311,941,143 | 7,079,917 | 5,308,092 | 1,395,449 | 376, | |
| NORTHROP GRUMMAN COR | COM | 66680710 | 797,491,375 | 6,379,931 | 6,374,148 | 5,346 | | |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 20,635,914 | 1,711,104 | 340,394 | 1,370,710 | | |
| NORTHWEST BANCORP IN | COM | 66732810 | 2,190,984 | 165,858 | 165,858 | | | |
| NORTHWEST NAT GAS CO | COM | 66765510 | 14,433,966 | 502,051 | 501,451 | 600 | | |
| NORTHWEST PIPE CO | COM | 66774610 | 255,169 | 10,900 | 10,900 | | | |
| NORTHWESTERN CORP | COM | 66807410 | 7,449,847 | 439,519 | 439,013 | 40 | | |
| NOVARTIS A G | SPONSORED | 66987V10 | 15,461,032 | 352,750 | 146,800 | 205,950 | | |
| NU HORIZONS ELECTRS | COM | 66990810 | 978,286 | 118,008 | 118,008 | | | |
| NOVADIGM INC | COM | 66993710 | 757,904 | 104,251 | 104,251 | | | |
| NOVASTAR FINL INC | COM | 66994740 | 1,183,325 | 33,100 | 33,100 | | | |
| NUANCE COMMUNICATION | COM | 66996710 | 1,123,629 | 268,811 | 268,636 | 75 | | |
| NOVELL INC | COM | 67000610 | 29,573,784 | 9,213,017 | 9,193,747 | 18,330 | | |
| NOVELLUS SYS INC | COM | 67000810 | 114,149,832 | 3,357,348 | 3,347,283 | 9,765 | | |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 11,395,669 | 446,889 | 446,889 | | | |
| NOVOSTE CORP | COM | 67010C10 | 322,776 | 69,865 | 69,865 | | | |
| NOVO-NORDISK A S | ADR | 67010020 | 637,503 | 19,377 | 19,377 | | | |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 6,696,797 | 460,261 | 460,261 | | | |
| NSTAR | COM | 67019E10 | 24,005,841 | 536,084 | 521,728 | 7,761 | 6, | |
| NUCOR CORP | COM | 67034610 | 123,637,918 | 1,900,952 | 1,853,709 | 21,956 | 25, | |
| NUEVO ENERGY CO | COM | 67050910 | 3,422,690 | 216,626 | 216,626 | | | |
| NUMERICAL TECHNOLOGI | COM | 67053T10 | 946,567 | 236,938 | 236,938 | | | |
| NVIDIA CORP | COM | 67066G10 | 48,297,189 | 2,811,245 | 2,806,725 | 3,640 | | |
| NYFIX INC | COM | 67071210 | 3,621,850 | 426,100 | 425,960 | 40 | | |
| O CHARLEYS INC | COM | 67082310 | 4,462,591 | 176,387 | 176,387 | | | |
| OGE ENERGY CORP | COM | 67083710 | 23,750,717 | 1,038,964 | 1,028,604 | 8,810 | 1, | |
| OM GROUP INC | COM | 67087210 | 12,703,738 | 204,899 | 200,183 | 1,516 | 3, | |
| OSI PHARMACEUTICALS | COM | 67104010 | 7,724,543 | 321,588 | 307,613 | 13,975 | | |
| OSI SYSTEMS INC | COM | 67104410 | 519,546 | 26,200 | 26,200 | | | |
| OAK TECHNOLOGY INC | COM | 67180210 | 2,601,062 | 574,186 | 574,086 | 100 | | |
| Page Total | | | 2,548,941,142 | | | | | |

Page 43 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Share Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------|------------|
| | | | | | Sole | Shared as Defined | | |
| OAKLEY INC | COM | 67366210 | 4,196,949 | 241,204 | 241,004 | 200 | | |
| OCCIDENTAL PETE CORP | COM | 67459910 | 291,822,283 | 9,730,653 | 9,705,941 | 23,632 | 1,0 | |
| OCEAN ENERGY INC DEL | COM | 67481E10 | 36,753,316 | 1,696,046 | 1,689,716 | 5,930 | 4 | |
| OCEANEERING INTL INC | COM | 67523210 | 8,363,817 | 309,771 | 309,771 | | | |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,327,336 | 137,835 | 137,835 | | | |
| OCTEL CORP | COM | 67572710 | 2,340,971 | 92,346 | 92,346 | | | |
| OCULAR SCIENCES INC | COM | 67574410 | 6,360,000 | 240,000 | 239,960 | 40 | | |
| OCWEN FINL CORP | COM | 67574610 | 4,045,409 | 735,529 | 690,329 | 2,600 | 42,6 | |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 1,162,428 | 32,067 | 32,067 | | | |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 4,149,254 | 238,600 | 238,600 | | | |
| OFFICEMAX INC | COM | 67622M10 | 7,931,962 | 1,346,683 | 1,340,083 | 6,600 | | |

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|----------------------|-------------|----------|---------------|-------------|-------------|---------|-------|
| OFFICE DEPOT INC | COM | 67622010 | 165,287,556 | 9,838,545 | 9,820,053 | 17,872 | 6 |
| OFFSHORE LOGISTICS I | COM | 67625510 | 6,665,692 | 279,016 | 277,696 | 1,320 | |
| OHIO CAS CORP | COM | 67724010 | 16,962,690 | 811,612 | 807,162 | 4,450 | |
| OIL STS INTL INC | COM | 67802610 | 1,727,368 | 145,157 | 145,157 | | |
| OLD NATL BANCORP IND | COM | 68003310 | 11,567,432 | 454,516 | 449,455 | 5,061 | |
| OLD REP INTL CORP | COM | 68022310 | 87,196,756 | 2,768,151 | 2,761,400 | 6,051 | 7 |
| OLD SECOND BANCORP I | COM | 68027710 | 2,654,318 | 72,246 | 72,246 | | |
| OLIN CORP | COM PAR \$1 | 68066520 | 13,003,046 | 587,045 | 586,945 | 100 | |
| OMNICARE INC | COM | 68190410 | 23,465,857 | 893,597 | 889,457 | 3,740 | 4 |
| OMNICOM GROUP INC | COM | 68191910 | 194,447,701 | 4,245,583 | 4,221,478 | 21,165 | 2,9 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 1,191,174 | 157,147 | 157,147 | | |
| 1-800 CONTACTS INC | COM | 68197710 | 750,371 | 55,616 | 55,616 | | |
| OMEGA FINL CORP | COM | 68209210 | 3,085,241 | 84,504 | 84,504 | | |
| OMEGA PROTEIN CORP | COM | 68210P10 | 284,715 | 62,165 | 62,165 | | |
| OMNIVISION TECHNOLOG | COM | 68212810 | 1,223,216 | 85,900 | 85,900 | | |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 3,655,570 | 435,187 | 435,087 | 100 | |
| ON ASSIGNMENT INC | COM | 68215910 | 6,390,912 | 359,040 | 330,400 | 22,455 | 6,1 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 966,220 | 469,039 | 468,839 | 200 | |
| 1 800 FLOWERS COM | CL A | 68243Q10 | 1,090,979 | 97,758 | 97,758 | | |
| ONEIDA LTD | COM | 68250510 | 3,234,932 | 168,926 | 168,926 | | |
| ONEOK INC NEW | COM | 68268010 | 20,447,303 | 931,540 | 931,210 | 130 | 2 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 945,904 | 163,935 | 163,935 | | |
| ONYX SOFTWARE CORP | COM | 68340210 | 1,367,172 | 404,489 | 404,469 | 20 | |
| OPENWAVE SYS INC | COM | 68371810 | 7,767,308 | 1,384,547 | 1,379,767 | 4,620 | 1 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 846,634 | 1,159,773 | 1,159,773 | | |
| OPNET TECHNOLOGIES I | COM | 68375710 | 1,144,344 | 127,717 | 99,248 | 28,469 | |
| ORACLE CORP | COM | 68389X10 | 1,133,282,068 | 119,670,757 | 119,225,170 | 325,684 | 119,9 |
| OPTION CARE INC | COM | 68394810 | 1,528,437 | 111,240 | 111,240 | | |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 1,870,329 | 287,743 | 287,743 | | |
| ORBITAL SCIENCES COR | COM | 68556410 | 3,189,410 | 400,177 | 400,177 | | |
| OREGON STL MLS INC | COM | 68607910 | 1,451,226 | 241,871 | 241,871 | | |
| O REILLY AUTOMOTIVE | COM | 68609110 | 12,252,321 | 444,569 | 444,189 | 20 | 3 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 2,673,907 | 105,438 | 105,438 | | |
| ORIX CORP | SPONSORED | 68633010 | 439,901 | 10,835 | 10,835 | | |
| ORTHOLOGIC CORP | COM | 68750J10 | 828,947 | 149,900 | 149,900 | | |
| ORTHODONTIC CTRS AME | COM | 68750P10 | 10,331,332 | 448,214 | 439,494 | 20 | 8,7 |
| OSHKOSH B GOSH INC | CL A | 68822220 | 6,570,295 | 151,076 | 151,076 | | |
| OSHKOSH TRUCK CORP | COM | 68823920 | 14,333,938 | 242,496 | 217,304 | 21,562 | 3,6 |
| OSMONICS INC | COM | 68835010 | 1,464,183 | 92,087 | 92,087 | | |
| Page Total | | | 2,138,040,430 | | | | |

Page 44 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| OTTER TAIL CORP | COM | 68964810 | 8,549,673 | 271,246 | 268,781 | 465 | 2,000 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 30,401,373 | 866,136 | 842,766 | 19,120 | 4,250 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 8,518,554 | 404,106 | 404,086 | 20 | |
| OVERTURE SVCS INC | COM | 69039R10 | 20,497,613 | 820,561 | 819,741 | 820 | |
| OWENS & MINOR INC NE | COM | 69073210 | 8,123,573 | 411,112 | 411,032 | 80 | |
| OWENS ILL INC | COM NEW | 69076840 | 275,023,742 | 20,016,284 | 12,284,082 | 7,732,202 | |
| OXFORD HEALTH PLANS | COM | 69147110 | 65,369,080 | 1,406,997 | 1,401,987 | 4,470 | 540 |
| OXFORD INDS INC | COM | 69149730 | 1,409,548 | 50,341 | 50,181 | | 160 |
| P A M TRANSN SVCS IN | COM | 69314910 | 527,070 | 21,943 | 21,943 | | |

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|----------------------|------------|----------|---------------|------------|------------|---------|--|--------|
| P C CONNECTION | COM | 69318J10 | 307,782 | 75,069 | 74,769 | 300 | | |
| PC-TEL INC | COM | 69325Q10 | 1,016,284 | 150,138 | 150,138 | | | |
| PDF SOLUTIONS INC | COM | 69328210 | 202,487 | 27,700 | 27,700 | | | |
| PDI INC | COM | 69329V10 | 1,379,121 | 89,033 | 89,033 | | | |
| PG&E CORP | COM | 69331C10 | 509,583,751 | 28,484,279 | 28,466,304 | 17,395 | | 580 |
| PFF BANCORP INC | COM | 69331W10 | 9,914,265 | 258,184 | 258,184 | | | |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 10,782,652 | 343,178 | 294,718 | 38,010 | | 10,450 |
| PICO HLDGS INC | COM NEW | 69336620 | 1,696,718 | 102,397 | 102,357 | 40 | | |
| PLX TECHNOLOGY INC | COM | 69341710 | 730,549 | 171,894 | 171,794 | 100 | | |
| PMA CAP CORP | CL A | 69341920 | 5,678,711 | 268,497 | 268,497 | | | |
| PMC-SIERRA INC | COM | 69344F10 | 34,056,793 | 3,673,872 | 3,668,682 | 4,870 | | 320 |
| PMI GROUP INC | WHEN ISSUE | 69344M10 | 54,223,715 | 1,419,469 | 1,415,909 | 3,360 | | 200 |
| PNC FINL SVCS GROUP | COM | 69347510 | 375,133,362 | 7,175,466 | 7,064,855 | 67,732 | | 42,879 |
| POSCO | SPONSORED | 69348310 | 7,934,179 | 290,949 | 290,949 | | | |
| PNM RES INC | COM | 69349H10 | 24,247,819 | 1,001,976 | 1,001,936 | 40 | | |
| PPG INDS INC | COM | 69350610 | 273,326,506 | 4,415,614 | 4,376,022 | 31,072 | | 8,520 |
| PPL CORP | COM | 69351T10 | 150,601,893 | 4,552,657 | 4,539,872 | 10,785 | | 2,000 |
| PRG-SCHULTZ INTERNAT | COM | 69357C10 | 6,822,497 | 554,224 | 554,224 | | | |
| PS BUSINESS PKS INC | COM | 69360J10 | 9,737,664 | 278,617 | 278,537 | 80 | | |
| PSS WORLD MED INC | COM | 69366A10 | 11,276,107 | 1,392,112 | 1,391,952 | 160 | | |
| PTEK HLDGS INC | COM | 69366M10 | 1,604,004 | 279,931 | 184,931 | 95,000 | | |
| PACCAR INC | COM | 69371810 | 105,698,937 | 2,381,143 | 2,372,058 | 5,560 | | 3,525 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 11,071,556 | 463,633 | 463,580 | 53 | | |
| PACIFIC NORTHWEST BA | COM | 69466M10 | 4,798,505 | 153,209 | 153,209 | | | |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 7,556,977 | 340,865 | 338,205 | 2,560 | | 100 |
| PACIFIC UN BK CALIF | COM | 69502510 | 716,959 | 41,016 | 41,016 | | | |
| PACIFICARE HEALTH SY | COM | 69511210 | 11,528,584 | 423,845 | 423,725 | 120 | | |
| PACKAGING CORP AMER | COM | 69515610 | 14,073,229 | 707,553 | 707,493 | 60 | | |
| PACKETEER INC | COM | 69521010 | 1,093,645 | 247,431 | 245,346 | 2,085 | | |
| PACTIV CORP | COM | 69525710 | 85,406,300 | 3,588,500 | 3,580,820 | 7,680 | | |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 1,594,226 | 190,697 | 190,697 | | | |
| PALL CORP | COM | 69642930 | 58,548,698 | 2,821,624 | 2,813,099 | 8,000 | | 525 |
| PALM HARBOR HOMES | COM | 69663910 | 3,640,949 | 183,340 | 183,340 | | | |
| PALM INC | COM | 69664210 | 22,986,411 | 13,060,461 | 12,840,366 | 207,893 | | 12,202 |
| PANAMSAT CORP NEW | COM | 69793310 | 10,887,685 | 481,756 | 481,376 | 380 | | |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 18,152,656 | 531,090 | 477,429 | 53,661 | | |
| PANERA BREAD CO | CL A | 69840W10 | 17,883,311 | 518,808 | 518,808 | | | |
| PAPA JOHNS INTL INC | COM | 69881310 | 14,393,494 | 431,072 | 430,972 | 100 | | |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 21,912,122 | 6,388,374 | 6,381,644 | 6,550 | | 180 |
| PAREXEL INTL CORP | COM | 69946210 | 3,846,824 | 276,551 | 276,551 | | | |
| PARK ELECTROCHEMICAL | COM | 70041620 | 8,529,131 | 321,854 | 321,564 | 290 | | |
| Page Total | | | 2,332,997,284 | | | | | |

Page 45 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| PARK NATL CORP | COM | 70065810 | 10,379,426 | 120,691 | 120,691 | | |
| PARK PL ENTMT CORP | COM | 70069010 | 33,512,580 | 3,269,520 | 3,258,140 | 10,780 | 600 |
| PARKER DRILLING CO | COM | 70108110 | 3,348,342 | 1,023,958 | 922,658 | 1,300 | 100,000 |
| PARKER HANNIFIN CORP | COM | 70109410 | 135,400,635 | 2,833,242 | 2,773,969 | 29,566 | 29,707 |
| PARKERVISION INC | COM | 70135410 | 1,721,903 | 89,776 | 89,776 | | |
| PARKVALE FINL CORP | COM | 70149210 | 1,031,040 | 36,000 | 36,000 | | |
| PARKWAY PPTYS INC | COM | 70159Q10 | 4,026,756 | 110,686 | 110,686 | | |

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|----------------------|------------|----------|---------------|------------|------------|--|-----------|---------|
| PARTNERS TRUST FINCL | COM | 70213A10 | 225,600 | 14,100 | 14,100 | | | |
| PARTY CITY CORP | COM | 70214510 | 345,576 | 21,201 | 21,200 | | 1 | |
| PATHMARK STORES INC | COM | 70322A10 | 6,075,291 | 322,982 | 322,482 | | 500 | |
| PATINA OIL & GAS COR | COM | 70322410 | 18,808,805 | 685,702 | 685,702 | | | |
| PATTERSON DENTAL CO | COM | 70341210 | 27,056,300 | 537,578 | 531,353 | | 5,865 | 360 |
| PATTERSON UTI ENERGY | COM | 70348110 | 25,172,662 | 891,699 | 860,759 | | 25,450 | 5,490 |
| PAXAR CORP | COM | 70422710 | 8,972,439 | 535,668 | 535,628 | | 40 | |
| PAXSON COMMUNICATION | COM | 70423110 | 2,134,308 | 388,056 | 386,356 | | 1,700 | |
| PAYCHEX INC | COM | 70432610 | 264,409,793 | 8,450,297 | 8,258,361 | | 112,712 | 79,224 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 23,721,879 | 411,481 | 410,216 | | 1,165 | 100 |
| PAYPAL INC | COM | 70450810 | 384,808 | 19,049 | 19,049 | | | |
| PEABODY ENERGY CORP | COM | 70454910 | 3,569,479 | 126,130 | 126,130 | | | |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 1,132,200 | 18,500 | 18,500 | | | |
| PEARSON PLC | SPONSORED | 70501510 | 502,605 | 48,374 | 48,374 | | | |
| PEC SOLUTIONS INC | COM | 70510710 | 888,077 | 37,127 | 37,127 | | | |
| PECHINEY | SPONSORED | 70515120 | 410,711 | 17,935 | 17,935 | | | |
| PEDIATRIX MED GROUP | COM | 70532410 | 7,795,325 | 311,813 | 311,813 | | | |
| PEETS COFFEE & TEA I | COM | 70556010 | 800,650 | 43,490 | 29,600 | | 890 | 13,000 |
| PEGASYSTEMS INC | COM | 70557310 | 463,152 | 51,353 | 46,353 | | 5,000 | |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 4,945,115 | 282,578 | 282,538 | | 40 | |
| PENFORD CORP | COM | 70705110 | 695,148 | 38,406 | 37,826 | | | 580 |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 2,462,003 | 141,332 | 141,332 | | | |
| PENN NATL GAMING INC | COM | 70756910 | 4,624,511 | 254,794 | 254,794 | | | |
| PENN TRAFFIC CO NEW | COM NEW | 70783220 | 441,000 | 44,100 | 44,100 | | | |
| PENN VA CORP | COM | 70788210 | 3,330,918 | 85,452 | 85,452 | | | |
| PENNEY J C INC | COM | 70816010 | 949,267,182 | 43,109,318 | 43,092,802 | | 15,916 | 600 |
| PENNFED FINL SVCS IN | COM | 70816710 | 1,127,773 | 40,422 | 40,422 | | | |
| PENNRock FINL SVCS C | COM | 70835210 | 1,415,910 | 43,300 | 43,300 | | | |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 4,977,721 | 183,612 | 183,512 | | 100 | |
| PENNZOIL-QUAKER STAT | COM | 70932310 | 25,421,267 | 1,180,737 | 1,178,607 | | 1,470 | 660 |
| PENTAIR INC | COM | 70963110 | 43,074,727 | 895,897 | 894,897 | | 1,000 | |
| PENTON MEDIA INC | COM | 70966810 | 435,658 | 202,632 | 202,612 | | 20 | |
| PENWEST PHARMACEUTIC | COM | 70975410 | 2,890,582 | 148,235 | 148,235 | | | |
| PEOPLES BANCORP INC | COM | 70978910 | 1,243,306 | 41,834 | 41,834 | | | |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 5,852,269 | 224,139 | 212,709 | | 5,180 | 6,250 |
| PEOPLES ENERGY CORP | COM | 71103010 | 29,693,315 | 814,408 | 813,291 | | 917 | 200 |
| PEOPLES HLDG CO | COM | 71114810 | 3,139,780 | 76,580 | 76,580 | | | |
| PEOPLESOFT INC | COM | 71271310 | 100,407,710 | 6,747,830 | 6,732,665 | | 14,805 | 360 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 19,019,707 | 1,128,766 | 1,128,766 | | | |
| PEPSI BOTTLING GROUP | COM | 71340910 | 376,592,062 | 12,227,015 | 12,212,331 | | 14,484 | 200 |
| PEPSIAMERICAS INC | COM | 71343P20 | 19,997,518 | 1,338,522 | 1,334,152 | | 3,970 | 400 |
| PEPSICO INC | COM | 71344810 | 2,135,846,786 | 44,312,174 | 41,639,720 | | 1,700,159 | 972,295 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 3,335,502 | 362,594 | 362,594 | | | |
| Page Total | | | 4,322,527,812 | | | | | |

Page 46 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| PEREGRINE PHARMACEUT | COM | 71366110 | 1,299,288 | 1,110,503 | 1,110,503 | | |
| PERFORMANCE FOOD GRO | COM | 71375510 | 18,392,650 | 543,197 | 540,917 | | 2,100 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 213,413 | 32,189 | 32,189 | | |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,749,679 | 582,371 | 582,351 | | 20 |
| PERKINELMER INC | COM | 71404610 | 31,758,760 | 2,874,096 | 2,870,826 | | 3,150 |

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|----------------------|-------------|----------|---------------|-------------|-------------|-----------|----------|--|
| PEROT SYS CORP | CL A | 71426510 | 7,876,453 | 723,274 | 723,224 | 50 | | |
| PERRIGO CO | COM | 71429010 | 12,143,066 | 934,082 | 934,082 | | | |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 210,768 | 23,951 | 23,951 | | | |
| PETCO ANIMAL SUPPLIE | COM NEW | 71601620 | 1,354,281 | 54,367 | 54,367 | | | |
| PETRO-CDA | COM | 71644E10 | 396,006 | 14,008 | 14,008 | | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 1,131,817 | 65,047 | 65,047 | | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 2,427,791 | 128,727 | 128,727 | | | |
| PETROQUEST ENERGY IN | COM | 71674810 | 1,610,236 | 289,091 | 289,091 | | | |
| PETSMART INC | COM | 71676810 | 21,330,232 | 1,329,815 | 1,325,315 | 4,500 | | |
| PHARMACYCLICS INC | COM | 71693310 | 208,928 | 47,056 | 47,056 | | | |
| PFIZER INC | COM | 71708110 | 5,352,115,930 | 152,917,598 | 146,369,603 | 3,841,008 | 2,706,98 | |
| PHARMACEUTICAL PROD | COM | 71712410 | 21,533,266 | 817,512 | 816,692 | 680 | 14 | |
| PHARMACEUTICAL RES I | COM | 71712510 | 6,057,345 | 218,047 | 216,047 | 1,900 | 10 | |
| PHARMACOPEIA INC | COM | 71713B10 | 2,025,034 | 237,708 | 237,708 | | | |
| PHARMACIA CORP | COM | 71713U10 | 1,116,082,203 | 29,801,928 | 29,511,020 | 217,875 | 73,03 | |
| HELPS DODGE CORP | COM | 71726510 | 80,024,943 | 1,942,353 | 1,937,628 | 4,625 | 10 | |
| PHILADELPHIA CONS HL | COM | 71752810 | 7,271,130 | 160,369 | 160,369 | | | |
| PHILADELPHIA SUBN CO | COM PAR \$0 | 71800960 | 11,910,324 | 589,620 | 587,565 | 937 | 1,11 | |
| PHILIP MORRIS COS IN | COM | 71815410 | 2,195,571,574 | 50,264,917 | 49,466,213 | 505,339 | 293,36 | |
| PHILLIPS PETE CO | COM | 71850710 | 515,414,440 | 8,753,642 | 8,653,908 | 64,895 | 34,83 | |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 6,228,846 | 399,285 | 399,285 | | | |
| PHOENIX COS INC NEW | COM | 71902E10 | 5,642,533 | 307,495 | 306,409 | 1,086 | | |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 2,999,850 | 299,985 | 299,085 | 900 | | |
| PHOTON DYNAMICS INC | COM | 71936410 | 5,682,420 | 189,414 | 187,629 | 1,685 | 10 | |
| PHOTONICS INC | COM | 71940510 | 7,699,147 | 406,502 | 406,182 | 320 | | |
| PIEDMONT NAT GAS INC | COM | 72018610 | 13,426,513 | 363,075 | 362,525 | 550 | | |
| PIER 1 IMPORTS INC | COM | 72027910 | 35,890,932 | 1,709,092 | 1,705,732 | 3,060 | 30 | |
| PILGRIMS PRIDE CORP | CL B | 72146710 | 1,799,910 | 128,565 | 128,565 | | | |
| PINNACLE ENTMT INC | COM | 72345610 | 3,072,367 | 289,028 | 288,768 | 40 | 22 | |
| PINNACLE SYS INC | COM | 72348110 | 7,294,937 | 663,840 | 662,940 | 900 | | |
| PINNACLE WEST CAP CO | COM | 72348410 | 76,349,313 | 1,932,894 | 1,925,988 | 6,906 | | |
| PIIONEER NAT RES CO | COM | 72378710 | 35,932,119 | 1,379,352 | 1,375,590 | 2,330 | 1,43 | |
| PIIONEER STD ELECTRS | COM | 72387710 | 5,369,562 | 516,801 | 516,781 | 20 | | |
| PITNEY BOWES INC | COM | 72447910 | 235,908,598 | 5,939,290 | 5,914,485 | 19,175 | 5,63 | |
| PITTSTON CO | COM BRINKS | 72570110 | 23,460,744 | 977,531 | 976,311 | 1,020 | 20 | |
| PIXELWORKS INC | COM | 72581M10 | 2,263,630 | 269,801 | 267,515 | 2,286 | | |
| PIXAR | COM | 72581110 | 6,381,137 | 144,697 | 143,237 | 1,400 | 6 | |
| PLACER DOME INC | COM | 72590610 | 60,700,502 | 5,414,853 | 5,414,853 | | | |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 845,112 | 32,769 | 32,769 | | | |
| PLAINS RES INC | COM PAR \$0 | 72654050 | 7,156,721 | 267,541 | 267,441 | | 10 | |
| PLANAR SYS INC | COM | 72690010 | 2,209,168 | 114,762 | 114,762 | | | |
| PLANTRONICS INC NEW | COM | 72749310 | 11,075,092 | 582,593 | 581,893 | 300 | 40 | |
| PLATO LEARNING INC | COM | 72764Y10 | 2,614,178 | 264,861 | 264,861 | | | |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 1,899,189 | 148,956 | 148,956 | | | |
| PLAYTEX PRODS INC | COM | 72813P10 | 4,774,211 | 368,665 | 366,365 | 2,200 | 10 | |
| Page Total | | | 9,981,786,288 | | | | | |

Page 47 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| PLEXUS CORP | COM | 72913210 | 12,620,804 | 697,282 | 652,012 | 45,070 | 200 |
| PLUG POWER INC | COM | 72919P10 | 993,329 | 125,579 | 125,079 | 500 | |
| PLUM CREEK TIMBER CO | COM | 72925110 | 109,679,219 | 3,572,613 | 3,569,290 | 3,323 | |

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|----------------------|-------------|----------|-------------|-----------|-----------|-----------|--------|
| POGO PRODUCING CO | COM | 73044810 | 11,860,860 | 363,607 | 361,817 | 1,290 | 500 |
| POLARIS INDS INC | COM | 73106810 | 17,421,105 | 268,017 | 266,977 | 860 | 180 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 7,302,444 | 326,002 | 325,142 | 760 | 100 |
| POLYCOM INC | COM | 73172K10 | 11,403,724 | 951,103 | 949,003 | 1,800 | 300 |
| POLYMEDICA CORP | COM | 73173810 | 4,087,523 | 160,044 | 159,844 | 200 | |
| POLYONE CORP | COM | 73179P10 | 81,814,331 | 7,272,385 | 1,177,176 | 6,095,209 | |
| POMEROY COMPUTER RES | COM | 73182210 | 1,485,016 | 101,853 | 101,853 | | |
| POPE & TALBOT INC | COM | 73282710 | 2,370,562 | 126,565 | 126,125 | | 440 |
| POPULAR INC | COM | 73317410 | 36,068,585 | 1,070,920 | 1,070,150 | 770 | |
| PORT FINL CORP | COM | 73411910 | 3,415,908 | 85,206 | 85,206 | | |
| PORTAL SOFTWARE INC | COM | 73612610 | 813,876 | 1,085,168 | 1,084,628 | 440 | 100 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 275,249 | 38,713 | 38,713 | | |
| POSSIS MEDICAL INC | COM | 73740710 | 2,208,544 | 178,844 | 178,844 | | |
| POST PPTYS INC | COM | 73746410 | 17,029,150 | 564,627 | 564,407 | 220 | |
| POTLATCH CORP | COM | 73762810 | 13,485,255 | 396,392 | 394,620 | 420 | 1,352 |
| POTOMAC ELEC PWR CO | COM | 73767910 | 23,468,102 | 1,092,556 | 1,082,732 | 7,910 | 1,914 |
| POWELL INDS INC | COM | 73912810 | 1,404,293 | 57,909 | 57,909 | | |
| POWER INTEGRATIONS I | COM | 73927610 | 6,855,997 | 383,038 | 382,818 | 220 | |
| POWER-ONE INC | COM | 73930810 | 10,108,625 | 1,625,181 | 1,624,511 | 570 | 100 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 8,783,881 | 958,939 | 956,559 | 1,780 | 600 |
| POZEN INC | COM | 73941U10 | 1,341,402 | 258,958 | 258,958 | | |
| PRACTICEWORKS INC | COM | 73941910 | 587,650 | 31,851 | 31,851 | | |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 2,006,432 | 576,561 | 575,961 | | 600 |
| PRAXAIR INC | COM | 74005P10 | 235,018,739 | 4,125,307 | 4,114,877 | 10,060 | 370 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 3,932,896 | 197,633 | 197,633 | | |
| PRECIS INC | COM | 74018410 | 240,730 | 26,600 | 26,600 | | |
| PRECISION CASTPARTS | COM | 74018910 | 29,624,496 | 897,712 | 891,823 | 5,589 | 300 |
| PRECISION DRILLING C | COM | 74022D10 | 4,210,453 | 121,199 | 12,775 | 108,424 | |
| PREFORMED LINE PRODS | COM | 74044410 | 514,272 | 27,800 | 6,800 | | 21,000 |
| PREMCOR INC | COM | 74045Q10 | 1,781,290 | 69,257 | 69,257 | | |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 24,242,236 | 763,535 | 704,485 | 59,050 | |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 5,181,944 | 255,646 | 250,406 | 4,400 | 840 |
| PRESSTEK INC | COM | 74111310 | 1,387,456 | 346,864 | 346,304 | 560 | |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 12,293,664 | 768,354 | 767,454 | 800 | 100 |
| PRICE LEGACY CORP | COM | 74144P10 | 525,871 | 136,590 | 136,590 | | |
| PRICE T ROWE GROUP I | COM | 74144T10 | 96,188,697 | 2,925,447 | 2,732,042 | 157,905 | 35,500 |
| PRICELINE COM INC | COM | 74150310 | 3,959,699 | 1,419,247 | 1,411,207 | 7,940 | 100 |
| PRICESMART INC | COM | 74151110 | 1,550,442 | 40,219 | 40,219 | | |
| PRIDE INTL INC DEL | COM | 74153Q10 | 24,667,851 | 1,575,214 | 1,570,264 | 4,390 | 560 |
| PRIME MED SVCS INC N | COM | 74156D10 | 514,719 | 44,296 | 44,296 | | |
| PRIMEDIA INC | COM | 74157K10 | 1,931,777 | 1,583,424 | 1,579,854 | 3,450 | 120 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 516,516 | 79,342 | 79,302 | 40 | |
| PRIMA ENERGY CORP | COM PAR \$0 | 74190120 | 3,838,382 | 168,424 | 168,424 | | |
| PRIME HOSPITALITY CO | COM | 74191710 | 8,420,001 | 648,191 | 647,451 | 100 | 640 |
| PRINCETON REVIEW INC | COM | 74235210 | 313,502 | 34,300 | 34,300 | | |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 22,707,717 | 732,507 | 729,007 | 2,300 | 1,200 |
| PRIORITY HEALTHCARE | CL B | 74264T10 | 6,059,757 | 257,862 | 257,842 | 20 | |
| Page Total | | | 878,514,973 | | | | |

Page 48 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|---------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
| | | | | | Sole | Shared as Defined | Shar Oth |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 369,168 | 129,080 | 129,080 | | |

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|----------------------|------------|----------|---------------|------------|------------|-----------|---------|--|
| PROASSURANCE CORP | COM | 74267C10 | 4,400,123 | 250,007 | 250,007 | | | |
| PROBUSINESS SERVICES | COM | 74267410 | 3,270,813 | 224,505 | 224,505 | | | |
| PROCTER & GAMBLE CO | COM | 74271810 | 3,173,011,886 | 35,532,048 | 33,466,890 | 1,174,858 | 890,300 | |
| PRIVATEBANCORP INC | COM | 74296210 | 388,935 | 12,900 | 12,900 | | | |
| PROGENICS PHARMACEUT | COM | 74318710 | 702,656 | 57,173 | 57,173 | | | |
| PROGRESS ENERGY INC | COM | 74326310 | 1,179,702,990 | 22,682,234 | 22,664,031 | 12,893 | 5,310 | |
| PROGRESS SOFTWARE CO | COM | 74331210 | 6,853,489 | 464,360 | 464,280 | 80 | | |
| PROGRESSIVE CORP OHI | COM | 74331510 | 317,414,677 | 5,486,857 | 5,451,598 | 25,359 | 9,900 | |
| PROLOGIS TR | SH BEN INT | 74341010 | 55,209,388 | 2,123,438 | 1,985,385 | 138,053 | | |
| PROQUEST COMPANY | COM | 74346P10 | 5,613,402 | 158,124 | 158,124 | | | |
| PROSPERITY BANCSHARE | COM | 74360610 | 1,660,479 | 91,140 | 91,140 | | | |
| PROTECTIVE LIFE CORP | COM | 74367410 | 44,314,511 | 1,338,807 | 1,332,587 | 1,020 | 5,200 | |
| PROTEIN DESIGN LABS | COM | 74369L10 | 11,107,054 | 1,022,749 | 1,022,559 | 190 | | |
| PROTON ENERGY SYS IN | COM | 74371K10 | 1,098,532 | 342,222 | 342,222 | | | |
| PROVIDENT BANCORP IN | COM | 74383510 | 724,637 | 25,843 | 25,843 | | | |
| PROVIDENT BANKSHARES | COM | 74385910 | 14,270,737 | 602,395 | 599,581 | 2,814 | | |
| PROVIDENT FINL GROUP | COM | 74386610 | 16,145,544 | 556,551 | 555,551 | 1,000 | | |
| PROVINCE HEALTHCARE | COM | 74397710 | 12,296,926 | 549,952 | 548,618 | 1,334 | | |
| PROVIDIAN FINL CORP | COM | 74406A10 | 37,511,395 | 6,379,489 | 6,342,049 | 34,220 | 3,220 | |
| PROXIM CORP | CL A | 74428310 | 4,159,750 | 1,387,046 | 1,387,046 | | | |
| PRUDENTIAL FINL INC | COM | 74432010 | 80,204,145 | 2,404,201 | 2,399,895 | 3,991 | 310 | |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,103,740 | 58,992 | 58,992 | | | |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 202,756,969 | 4,682,609 | 4,662,430 | 14,098 | 6,080 | |
| PUBLIC STORAGE INC | COM | 74460D10 | 41,536,455 | 1,119,581 | 1,104,686 | 14,895 | | |
| PUGET ENERGY INC NEW | COM | 74531010 | 25,185,256 | 1,219,625 | 1,209,800 | 9,450 | 370 | |
| PULITZER INC | COM | 74576910 | 5,073,121 | 97,748 | 96,848 | 800 | 100 | |
| PULTE HOMES INC | COM | 74586710 | 65,586,634 | 1,141,034 | 1,136,920 | 3,925 | 180 | |
| PURE RES INC | COM | 74622E10 | 4,185,958 | 201,248 | 200,948 | 300 | | |
| QRS CORP | COM | 74726X10 | 1,630,579 | 209,317 | 208,367 | 950 | | |
| QLOGIC CORP | COM | 74727710 | 85,603,156 | 2,246,802 | 2,239,193 | 7,209 | 400 | |
| QUADRAMED CORP | COM | 74730W10 | 378,690 | 54,176 | 54,176 | | | |
| QUAKER CITY BANCORP | COM | 74731K10 | 1,042,210 | 25,162 | 25,162 | | | |
| QUAKER CHEM CORP | COM | 74731610 | 4,336,279 | 176,991 | 176,451 | | 540 | |
| QUAKER FABRIC CORP N | COM | 74739910 | 1,583,610 | 102,175 | 102,175 | | | |
| QUALCOMM INC | COM | 74752510 | 482,027,171 | 17,534,637 | 17,478,312 | 36,445 | 19,880 | |
| QUANTA SVCS INC | COM | 74762E10 | 4,229,304 | 428,501 | 427,361 | 1,040 | 100 | |
| QUANEX CORP | COM | 74762010 | 9,073,868 | 207,640 | 207,640 | | | |
| QUANTUM CORP | COM DSSG | 74790620 | 7,731,444 | 1,840,820 | 1,833,560 | 6,860 | 400 | |
| Q MED | COM | 74791410 | 281,732 | 33,700 | 33,700 | | | |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 88,253,052 | 1,025,602 | 1,021,027 | 4,375 | 200 | |
| QUEST SOFTWARE INC | COM | 74834T10 | 4,646,214 | 319,767 | 318,487 | 1,280 | | |
| QUESTAR CORP | COM | 74835610 | 24,110,015 | 976,114 | 955,524 | 10,005 | 10,580 | |
| QUICKSILVER RESOURCE | COM | 74837R10 | 2,567,835 | 99,336 | 99,336 | | | |
| QUIKSILVER INC | COM | 74838C10 | 6,132,246 | 247,268 | 245,068 | 2,200 | | |
| QUIDEL CORP | COM | 74838J10 | 877,097 | 127,300 | 127,300 | | | |
| QUINTILES TRANSNATIO | COM | 74876710 | 31,550,901 | 2,526,093 | 2,518,793 | 7,200 | 100 | |
| QUIXOTE CORP | COM | 74905610 | 940,504 | 55,487 | 55,487 | | | |
| QWEST COMMUNICATIONS | COM | 74912110 | 99,093,142 | 35,390,408 | 35,291,342 | 79,917 | 19,140 | |
| QUOVADX INC | COM | 74913K10 | 774,198 | 123,280 | 123,280 | | | |
| Page Total | | | 6,172,722,617 | | | | | |

Page 49 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shares as Oth |
|----------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------------|
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|-----------------------|------------|----------|---------------|------------|------------|--|-----------|------|
| R & G FINANCIAL CORP | CL B | 74913610 | 3,703,549 | 156,202 | 156,202 | | | |
| RAIT INVT TR | COM | 74922710 | 2,426,795 | 102,267 | 102,267 | | | |
| RCN CORP | COM | 74936110 | 570,414 | 416,361 | 416,161 | | 200 | |
| RFS HOTEL INVS INC | COM | 74955J10 | 8,396,627 | 620,135 | 533,615 | | 86,520 | |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 10,447,773 | 373,535 | 372,966 | | 569 | |
| R G S ENERGY GROUP I | COM | 74956K10 | 17,402,996 | 443,954 | 440,525 | | 2,829 | 6 |
| RLI CORP | COM | 74960710 | 3,999,573 | 78,423 | 77,923 | | 500 | |
| RPC INC | COM | 74966010 | 1,548,891 | 131,262 | 131,262 | | | |
| RPM INC OHIO | COM | 74968510 | 31,713,915 | 2,079,601 | 2,074,269 | | 2,120 | 3,2 |
| RSA SEC INC | COM | 74971910 | 2,573,147 | 534,958 | 533,983 | | 775 | 2 |
| RTI INTL METALS INC | COM | 74973W10 | 3,257,147 | 268,078 | 266,728 | | 830 | 5 |
| RMH TELESERVICES INC | COM | 74993810 | 220,527 | 32,100 | 32,100 | | | |
| RF MICRODEVICES INC | COM | 74994110 | 10,877,008 | 1,427,429 | 1,423,509 | | 3,520 | 4 |
| RACING CHAMPIONS ERT | COM | 75006910 | 834,968 | 47,067 | 47,067 | | | |
| RADIAN GROUP INC | COM | 75023610 | 43,830,467 | 897,246 | 894,256 | | 2,830 | 1 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 2,439,294 | 187,206 | 187,186 | | 20 | |
| RADIOLOGIX INC | COM | 75040K10 | 932,796 | 61,167 | 61,167 | | | |
| RADIO ONE INC | CL A | 75040P10 | 5,225,422 | 351,407 | 275,437 | | 62,830 | 13,1 |
| RADIO ONE INC | CL D NON V | 75040P40 | 5,294,850 | 356,076 | 350,196 | | 5,880 | |
| RADIOSHACK CORP | COM | 75043810 | 129,135,084 | 4,295,911 | 4,281,339 | | 8,032 | 6,5 |
| RADISYS CORP | COM | 75045910 | 2,087,689 | 179,509 | 178,769 | | 740 | |
| RAILAMERICA INC | COM | 75075310 | 3,966,882 | 366,625 | 366,625 | | | |
| RAINDANCE COMM | COM | 75086X10 | 709,923 | 123,465 | 92,065 | | 31,400 | |
| RAINBOW TECHNOLOGIES | COM | 75086210 | 1,841,575 | 374,304 | 374,304 | | | |
| RAMBUS INC DEL | COM | 75091710 | 4,240,626 | 1,036,828 | 1,035,048 | | 1,700 | |
| RALCORP HLDGS INC NE | COM | 75102810 | 12,885,406 | 412,333 | 412,233 | | 100 | |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 8,619,162 | 427,750 | 362,360 | | 65,390 | |
| RANGE RES CORP | COM | 75281A10 | 2,855,328 | 509,880 | 509,880 | | | |
| RANK GROUP PLC | SPONSORED | 75303710 | 451,401 | 56,780 | 56,780 | | | |
| RARE HOSPITALITY INT | COM | 75382010 | 6,721,789 | 249,695 | 249,695 | | | |
| RATIONAL SOFTWARE CO | COM NEW | 75409P20 | 36,673,799 | 4,466,967 | 4,431,962 | | 18,310 | 16,6 |
| RAVEN INDS INC | COM | 75421210 | 533,115 | 19,745 | 19,745 | | | |
| RAYMOND JAMES FINANC | COM | 75473010 | 12,768,681 | 448,496 | 446,651 | | 1,445 | 4 |
| RAYONIER INC | COM | 75490710 | 18,178,050 | 369,999 | 369,399 | | 500 | 1 |
| RAYOVAC CORP | COM | 75508110 | 4,453,666 | 240,349 | 240,289 | | 60 | |
| RAYTECH CORP DEL | COM | 75510310 | 659,745 | 72,900 | 72,900 | | | |
| RAYTHEON CO | COM NEW | 75511150 | 473,401,226 | 11,617,208 | 11,464,597 | | 135,407 | 17,2 |
| READ-RITE CORP | COM | 75524610 | 694,885 | 1,447,679 | 1,447,579 | | 100 | |
| READERS DIGEST ASSN | CL A NON V | 75526710 | 24,758,063 | 1,321,840 | 1,187,745 | | 133,995 | 10 |
| READERS DIGEST ASSN | CL B | 75526720 | 36,439,061 | 1,584,307 | | | 1,584,307 | |
| READING INTERNATIONAL | CL A | 75540810 | 1,228,324 | 310,183 | 310,183 | | | |
| REALNETWORKS INC | COM | 75605L10 | 3,105,080 | 762,919 | 762,559 | | 260 | 1 |
| REALTY INCOME CORP | COM | 75610910 | 13,819,156 | 374,300 | 374,200 | | 100 | |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 13,506,606 | 542,434 | 542,434 | | | |
| RED HAT INC | COM | 75657710 | 2,907,951 | 495,392 | 492,452 | | 1,240 | 1,7 |
| REDBACK NETWORKS INC | COM | 75720910 | 1,555,094 | 868,768 | 866,468 | | 2,200 | 1 |
| REDWOOD TR INC | COM | 75807540 | 2,957,913 | 93,902 | 93,902 | | | |
| REEBOK INTL LTD | COM | 75811010 | 36,168,357 | 1,226,046 | 1,221,926 | | 2,220 | 1,9 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 2,495,340 | 92,079 | 92,079 | | | |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 4,718,103 | 120,977 | 95,719 | | 25,258 | |
| Page Total | | | 1,020,233,239 | | | | | |

Page 50 of 67

| Name of | Title of | Cusip | Fair Market | Shares | Investment Discretion | Shared as | Shared |
|---------|----------|-------|-------------|--------|-----------------------|-----------|--------|
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| Issuer | Class | Number | Value | Prin Amt | | Defined | Other |
|----------------------|-----------|----------|-------------|-----------|-----------|---------|--------|
| REGAL BELOIT CORP | COM | 75875010 | 5,729,745 | 235,695 | 235,395 | 300 | |
| REGAL ENTMT GROUP | CL A | 75876610 | 1,261,612 | 54,100 | 54,100 | | |
| REGENCY CTRS CORP | COM | 75884910 | 11,420,824 | 385,188 | 385,188 | | |
| REGENERON PHARMACEUT | COM | 75886F10 | 5,268,087 | 363,066 | 363,066 | | |
| REGENERATION TECH IN | COM | 75886N10 | 533,893 | 88,393 | 88,393 | | |
| REGENT COMMUNICATION | COM | 75886510 | 2,564,852 | 363,345 | 363,345 | | |
| REGIS CORP MINN | COM | 75893210 | 15,449,058 | 571,785 | 571,765 | 20 | |
| REGIONS FINL CORP | COM | 75894010 | 164,325,476 | 4,674,978 | 4,634,598 | 29,600 | 10,780 |
| REGISTER COM INC | COM | 75914G10 | 2,807,665 | 368,460 | 368,360 | 100 | |
| REHABCARE GROUP INC | COM | 75914810 | 5,592,934 | 232,748 | 232,748 | | |
| REINSURANCE GROUP AM | COM | 75935110 | 5,079,598 | 164,815 | 164,675 | 140 | |
| RELIANCE STEEL & ALU | COM | 75950910 | 11,140,643 | 365,267 | 365,267 | | |
| RELIANT RES INC | COM | 75952B10 | 4,438,166 | 507,219 | 501,519 | 5,700 | |
| RELIANT ENERGY INC | COM | 75952J10 | 114,578,822 | 6,779,812 | 6,750,915 | 23,613 | 5,284 |
| REMEC INC | COM | 75954310 | 3,059,548 | 545,374 | 545,374 | | |
| REMEDYTEMP INC | CL A | 75954910 | 626,080 | 34,400 | 34,400 | | |
| REMINGTON OIL & GAS | COM | 75959430 | 5,629,033 | 282,582 | 282,582 | | |
| RENAISSANCE LEARNING | COM | 75968L10 | 4,416,189 | 218,407 | 218,407 | | |
| REPUBLIC BANCSHARES | COM | 75992910 | 690,035 | 34,211 | 34,211 | | |
| RENAL CARE GROUP INC | COM | 75993010 | 25,300,528 | 812,216 | 811,396 | 700 | 120 |
| RENT A CTR INC NEW | COM | 76009N10 | 8,861,897 | 152,765 | 152,625 | 40 | 100 |
| RENT WAY INC | COM | 76009U10 | 3,572,425 | 275,863 | 275,863 | | |
| REPSOL YPF S A | SPONSORED | 76026T20 | 564,799 | 47,743 | 47,743 | | |
| REPUBLIC BANCORP KY | CL A | 76028120 | 664,956 | 56,400 | 56,400 | | |
| REPUBLIC BANCORP INC | COM | 76028210 | 11,057,870 | 740,152 | 739,722 | 430 | |
| REPUBLIC SVCS INC | COM | 76075910 | 30,840,385 | 1,617,220 | 1,610,360 | 6,460 | 400 |
| RESEARCH FRONTIERS I | COM | 76091110 | 1,603,888 | 107,926 | 107,926 | | |
| RES-CARE INC | COM | 76094310 | 474,614 | 71,694 | 71,694 | | |
| RESTORATION HARDWARE | COM | 76098110 | 392,718 | 44,375 | 44,375 | | |
| RESMED INC | COM | 76115210 | 9,743,013 | 331,395 | 330,735 | 560 | 100 |
| RESORTQUEST INTL INC | COM | 76118310 | 528,065 | 92,643 | 92,643 | | |
| RESOURCE AMERICA INC | CL A | 76119520 | 1,315,781 | 124,837 | 124,837 | | |
| RESOURCES CONNECTION | COM | 76122Q10 | 4,223,044 | 156,467 | 156,467 | | |
| RESPIRONICS INC | COM | 76123010 | 14,320,204 | 420,564 | 420,184 | 380 | |
| RETEK INC | COM | 76128Q10 | 11,638,387 | 478,946 | 477,848 | 898 | 200 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 388,633 | 12,066 | 12,066 | | |
| REVLON INC | CL A | 76152550 | 403,845 | 81,585 | 81,385 | 200 | |
| REX STORES CORP | COM | 76162410 | 329,838 | 23,884 | 23,884 | | |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 21,279,928 | 761,357 | 759,497 | 1,660 | 200 |
| REYNOLDS R J TOB HLD | COM | 76182K10 | 51,787,050 | 963,480 | 956,976 | 6,158 | 346 |
| RIBAPHARM INC | COM | 76253710 | 650,844 | 71,600 | 71,600 | | |
| RICHARDSON ELECTRS L | COM | 76316510 | 349,937 | 32,613 | 32,613 | | |
| RIGEL PHARMACEUTICAL | COM | 76655910 | 1,121,736 | 307,325 | 307,325 | | |
| RIGGS NATL CORP WASH | COM | 76657010 | 2,806,330 | 188,218 | 187,898 | 200 | 120 |
| RIGHT MGMT CONSULTAN | COM | 76657310 | 3,226,571 | 122,688 | 122,688 | | |
| RIO TINTO PLC | SPONSORED | 76720410 | 10,251,442 | 138,533 | 68,530 | 70,003 | |
| RITA MED SYS INC DEL | COM | 76774E10 | 319,792 | 31,600 | 31,600 | | |
| RITE AID CORP | COM | 76775410 | 6,221,476 | 2,647,437 | 2,639,497 | 7,720 | 220 |
| RIVERSTONE NETWORKS | COM | 76932010 | 2,714,176 | 867,149 | 862,478 | 4,539 | 132 |
| RIVIANA FOODS INC | COM | 76953610 | 1,750,455 | 69,027 | 69,027 | | |
| Page Total | | | 593,316,887 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| ROADWAY CORP | COM | 76974210 | 5,277,829 | 146,892 | 146,892 | | |
| ROANOKE ELEC STL COR | COM | 76984110 | 1,589,563 | 102,951 | 102,951 | | |
| ROBBINS & MYERS INC | COM | 77019610 | 3,020,561 | 115,069 | 115,069 | | |
| ROBERT HALF INTL INC | COM | 77032310 | 93,867,358 | 4,028,642 | 4,022,252 | 6,150 | 2 |
| ROCK-TENN CO | CLA | 77273920 | 4,773,312 | 260,126 | 201,894 | 58,232 | |
| ROCKWELL AUTOMATION | COM | 77390310 | 80,423,296 | 4,025,190 | 3,989,234 | 13,399 | 22,5 |
| ROCKWELL COLLINS INC | COM | 77434110 | 111,680,782 | 4,072,968 | 4,039,244 | 14,209 | 19,5 |
| ROGERS CORP | COM | 77513310 | 5,359,532 | 196,248 | 196,208 | 40 | |
| ROHM & HAAS CO | COM | 77537110 | 203,796,454 | 5,033,254 | 4,929,199 | 85,080 | 18,9 |
| ROLLINS INC | COM | 77571110 | 5,172,563 | 254,305 | 254,265 | 40 | |
| ROPER INDS INC NEW | COM | 77669610 | 14,612,909 | 391,767 | 391,007 | 560 | 2 |
| ROSLYN BANCORP INC | COM | 77816210 | 18,735,160 | 858,230 | 855,920 | 2,310 | |
| ROSS STORES INC | COM | 77829610 | 43,650,951 | 1,071,189 | 1,068,799 | 1,990 | 4 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 491,604 | 81,934 | 81,934 | | |
| ROUSE CO | COM | 77927310 | 26,747,721 | 810,537 | 807,617 | 2,920 | |
| ROWAN COS INC | COM | 77938210 | 48,386,802 | 2,255,795 | 2,248,695 | 6,740 | 3 |
| ROXIO INC | COM | 78000810 | 1,892,872 | 262,899 | 261,941 | 958 | |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 249,013 | 13,302 | 13,302 | | |
| ROYAL APPLIANCE MFG | COM | 78007610 | 616,181 | 95,532 | 94,072 | | 1,4 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 744,125 | 34,756 | 34,756 | | |
| ROYAL BK CDA MONTREA | COM | 78008710 | 469,382 | 13,488 | 13,354 | 134 | |
| ROYAL DUTCH PETE CO | NY REG GLD | 78025780 | 1,889,201,280 | 34,181,315 | 34,175,389 | 5,926 | |
| ROYAL GOLD INC | COM | 78028710 | 628,360 | 46,000 | 45,500 | 500 | |
| ROYCE FOCUS TR | COM | 78080N10 | 1,747,441 | 255,101 | 255,101 | | |
| RUBY TUESDAY INC | COM | 78118210 | 20,868,618 | 1,075,702 | 1,019,308 | 56,394 | |
| RUDDICK CORP | COM | 78125810 | 8,264,675 | 487,304 | 487,104 | 100 | 1 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 4,004,605 | 160,634 | 160,534 | | 1 |
| RUSS BERRIE & CO | COM | 78223310 | 7,594,185 | 214,525 | 214,525 | | |
| RUSSELL CORP | COM | 78235210 | 6,895,138 | 358,189 | 358,021 | 168 | |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 850,991 | 24,404 | 10,624 | 13,780 | |
| RYANS FAMILY STEAK H | COM | 78351910 | 9,101,161 | 688,960 | 683,440 | 4,080 | 1,4 |
| RYDER SYS INC | COM | 78354910 | 48,385,503 | 1,786,102 | 1,784,642 | 1,460 | |
| RYERSON TULL INC NEW | COM | 78375P10 | 4,456,022 | 383,149 | 383,149 | | |
| RYLAND GROUP INC | COM | 78376410 | 18,083,428 | 363,486 | 363,486 | | |
| S & T BANCORP INC | COM | 78385910 | 6,975,045 | 258,335 | 258,335 | | |
| SBC COMMUNICATIONS I | COM | 78387G10 | 2,609,330,266 | 85,551,812 | 80,930,636 | 4,083,535 | 537,6 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 2,049,833 | 167,347 | 167,347 | | |
| SCM MICROSYSTEMS INC | COM | 78401810 | 2,125,105 | 158,827 | 158,827 | | |
| SCPIE HLDGS INC | COM | 78402P10 | 416,109 | 68,439 | 68,439 | | |
| SCP POOL CORP | COM | 78402810 | 6,245,444 | 224,980 | 222,525 | 2,085 | 3 |
| SEI INVESTMENTS CO | COM | 78411710 | 26,892,321 | 954,644 | 924,970 | 25,214 | 4,4 |
| SEMCO ENERGY INC | COM | 78412D10 | 1,872,128 | 206,865 | 206,865 | | |
| SJW CORP | COM | 78430510 | 1,980,855 | 24,455 | 24,455 | | |
| SK TELECOM LTD | SPONSORED | 78440P10 | 1,067,035 | 43,043 | 42,558 | 485 | |
| SL GREEN RLTY CORP | COM | 78440X10 | 23,584,293 | 661,551 | 585,121 | 76,430 | |
| SLM CORP | COM | 78442P10 | 313,719,757 | 3,237,562 | 3,231,632 | 5,610 | 3 |
| SPDR TR | UNIT SER 1 | 78462F10 | 95,976,949 | 969,856 | 969,856 | | |
| SPSS INC | COM | 78462K10 | 2,064,224 | 132,833 | 132,833 | | |
| SPS TECHNOLOGIES INC | COM | 78462610 | 5,603,546 | 146,805 | 146,385 | 420 | |
| S1 CORPORATION | COM | 78463B10 | 5,495,396 | 743,626 | 742,226 | 1,300 | 1 |
| Page Total | | | 5,797,037,683 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh O |
| SPX CORP | COM | 78463510 | 80,684,077 | 686,673 | 619,471 | 50,898 | 16,3 |
| SRA INTL INC | CL A | 78464R10 | 304,874 | 11,300 | 11,300 | | |
| SABA SOFTWARE INC | COM | 78493210 | 348,773 | 136,774 | 136,674 | | 1 |
| SWS GROUP INC | COM | 78503N10 | 4,199,268 | 214,030 | 213,909 | 121 | |
| S Y BANCORP INC | COM | 78506010 | 2,474,321 | 60,423 | 60,423 | | |
| SABRE HLDGS CORP | CL A | 78590510 | 121,636,013 | 3,397,654 | 3,382,737 | 13,593 | 1,3 |
| SAFECO CORP | COM | 78642910 | 88,282,106 | 2,857,951 | 2,847,142 | 4,410 | 6,3 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 2,628,268 | 1,314,134 | 1,313,164 | 870 | 1 |
| SAFENET INC | COM | 78645R10 | 245,344 | 17,600 | 17,600 | | |
| SAFEWAY INC | COM NEW | 78651420 | 319,818,687 | 10,956,447 | 10,895,127 | 53,100 | 8,2 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 3,385,912 | 150,485 | 150,485 | | |
| ST FRANCIS CAP CORP | COM | 78937410 | 1,311,614 | 52,909 | 52,909 | | |
| ST JOE CO | COM | 79014810 | 7,890,997 | 262,858 | 261,738 | 1,120 | |
| ST JUDE MED INC | COM | 79084910 | 184,560,972 | 2,499,133 | 2,490,454 | 5,615 | 3,0 |
| ST MARY LD & EXPL CO | COM | 79222810 | 7,356,277 | 307,421 | 304,216 | 3,205 | |
| ST PAUL COS INC | COM | 79286010 | 206,973,679 | 5,317,926 | 5,301,064 | 10,606 | 6,2 |
| SAKS INC | COM | 79377W10 | 28,035,831 | 2,183,476 | 2,177,626 | 5,230 | 6 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 2,702,498 | 108,665 | 108,665 | | |
| SALIX PHARMACEUTICAL | COM | 79543510 | 2,730,014 | 178,900 | 178,900 | | |
| SALTON INC | COM | 79575710 | 935,203 | 65,171 | 65,171 | | |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 555,425 | 27,702 | 27,702 | | |
| SANCHEZ COMPUTER ASS | COM | 79970210 | 564,546 | 126,580 | 126,460 | 120 | |
| SANDERSON FARMS INC | COM | 80001310 | 1,635,904 | 65,410 | 65,410 | | |
| SANDISK CORP | COM | 80004C10 | 8,768,337 | 707,124 | 703,164 | 3,500 | 4 |
| SANDY SPRING BANCORP | COM | 80036310 | 4,967,303 | 154,504 | 154,504 | | |
| SANGAMO BIOSCIENCES | COM | 80067710 | 670,155 | 113,972 | 113,972 | | |
| SANMINA SCI CORP | COM | 80090710 | 71,771,397 | 11,374,231 | 11,347,271 | 26,032 | 9 |
| SANGSTAT MED CORP | COM | 80100310 | 6,868,239 | 298,879 | 298,879 | | |
| SANTANDER BANCORP | COM | 80280910 | 1,836,745 | 107,727 | 107,727 | | |
| SANYO ELEC LTD | ADR 5 COM | 80303830 | 263,108 | 11,960 | 11,960 | | |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 281,253 | 11,579 | 11,259 | 320 | |
| SAPIENT CORP | COM | 80306210 | 1,127,182 | 1,063,380 | 1,052,910 | 10,370 | 1 |
| SARA LEE CORP | COM | 80311110 | 384,352,280 | 18,621,719 | 18,442,922 | 100,537 | 78,2 |
| SAUER-DANFOSS INC | COM | 80413710 | 1,485,920 | 133,147 | 133,087 | 60 | |
| SAUL CTRS INC | COM | 80439510 | 4,616,441 | 178,241 | 178,241 | | |
| SAXON CAPITAL INC | COM | 80556P30 | 1,268,523 | 77,967 | 77,967 | | |
| SCANA CORP NEW | COM | 80589M10 | 34,331,206 | 1,112,122 | 1,105,560 | 6,162 | 4 |
| SCANSOFT INC | COM | 80603P10 | 907,380 | 122,619 | 122,619 | | |
| SCANSOURCE INC | COM | 80603710 | 3,828,115 | 62,337 | 62,337 | | |
| SCHAWK INC | CL A | 80637310 | 765,563 | 71,548 | 71,548 | | |
| SCHEIN HENRY INC | COM | 80640710 | 42,700,687 | 959,566 | 958,766 | 700 | 1 |
| SCHERING PLOUGH CORP | COM | 80660510 | 793,668,742 | 32,262,957 | 31,732,326 | 308,497 | 222,1 |
| SCHLUMBERGER LTD | COM | 80685710 | 495,561,474 | 10,657,236 | 10,564,861 | 92,375 | |
| SCHOLASTIC CORP | COM | 80706610 | 17,284,901 | 456,066 | 455,366 | 500 | 2 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 6,621,673 | 249,310 | 249,070 | 240 | |
| SCHULMAN A INC | COM | 80819410 | 9,043,456 | 421,626 | 421,526 | 100 | |
| SCHWAB CHARLES CORP | COM | 80851310 | 332,355,822 | 29,674,627 | 29,520,902 | 139,587 | 14,1 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 4,705,758 | 191,291 | 191,291 | | |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 315,582 | 157,791 | 157,791 | | |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 69,305,626 | 4,213,108 | 4,200,458 | 12,430 | 2 |
| Page Total | | | 3,368,933,471 | | | | |

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| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 1,653,028 | 208,190 | 200,190 | | 8,000 |
| SCIOS INC | COM | 80890510 | 19,070,244 | 623,007 | 588,102 | 34,905 | |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 538,188 | 25,149 | 25,149 | | |
| SCOTTS CO | CL A | 81018610 | 16,453,096 | 362,403 | 359,003 | 3,300 | 100 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 21,809,018 | 283,234 | 282,374 | 860 | |
| SEACHANGE INTL INC | COM | 81169910 | 1,837,258 | 209,255 | 209,255 | | |
| SEACOAST FINL SVCS C | COM | 81170Q10 | 8,976,689 | 358,065 | 355,089 | 1,876 | 1,100 |
| SEACOAST BKG CORP FL | COM | 81170730 | 2,692,469 | 46,639 | 46,639 | | |
| SEACOR SMIT INC | COM | 81190410 | 9,231,687 | 194,967 | 194,577 | 390 | |
| SEALED AIR CORP NEW | COM | 81211K10 | 86,642,797 | 2,151,547 | 2,138,658 | 12,639 | 250 |
| SEARS ROEBUCK & CO | COM | 81238710 | 1,710,039,709 | 31,492,444 | 31,474,669 | 15,155 | 2,620 |
| SEATTLE GENETICS INC | COM | 81257810 | 297,188 | 57,042 | 54,187 | | 2,855 |
| SECOND BANCORP INC | COM | 81311410 | 1,945,125 | 71,250 | 71,250 | | |
| SECTOR SPDR TR | SBI CONS S | 81369Y30 | 878,875 | 39,500 | 39,500 | | |
| SECTOR SPDR TR | SBI INT-UT | 81369Y88 | 491,790 | 20,280 | 20,280 | | |
| SECURE COMPUTING COR | COM | 81370510 | 2,295,049 | 303,980 | 303,180 | 800 | |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 1,153,671 | 372,152 | 372,152 | | |
| SELECT MEDICAL CORP | COM | 81619610 | 2,218,051 | 141,638 | 141,638 | | |
| SELECTICA INC | COM | 81628810 | 203,641 | 51,295 | 51,295 | | |
| SELECTIVE INS GROUP | COM | 81630010 | 8,032,291 | 283,526 | 283,326 | 100 | 100 |
| SEMTECH CORP | COM | 81685010 | 20,412,363 | 764,508 | 762,988 | 1,320 | 200 |
| SEMPRA ENERGY | COM | 81685110 | 108,779,196 | 4,915,463 | 4,901,743 | 12,820 | 900 |
| SEMITOOL INC | COM | 81690910 | 1,430,831 | 175,347 | 175,347 | | |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 5,377,909 | 342,542 | 342,482 | 60 | |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 15,265,928 | 670,735 | 670,435 | 300 | |
| SEPRACOR INC | COM | 81731510 | 7,627,231 | 798,663 | 736,623 | 3,040 | 59,000 |
| SEQUA CORPORATION | CL A | 81732010 | 5,178,299 | 79,191 | 79,191 | | |
| SEQUENOM INC | COM | 81733710 | 983,337 | 278,566 | 278,566 | | |
| SERENA SOFTWARE INC | COM | 81749210 | 6,943,584 | 506,942 | 506,932 | 10 | |
| SEROLOGICALS CORP | COM | 81752310 | 5,968,337 | 326,317 | 281,117 | 45,200 | |
| SERVICE CORP INTL | COM | 81756510 | 10,984,632 | 2,274,251 | 2,248,057 | 25,974 | 220 |
| SERVICEMASTER CO | COM | 81760N10 | 37,215,102 | 2,712,471 | 2,701,611 | 10,640 | 220 |
| 7-ELEVEN INC | COM NEW | 81782620 | 2,553,749 | 317,236 | 317,236 | | |
| SHARPER IMAGE CORP | COM | 82001310 | 496,072 | 24,619 | 24,619 | | |
| SHAW GROUP INC | COM | 82028010 | 16,695,181 | 543,817 | 542,897 | 740 | 180 |
| SHELL TRANS & TRADIN | ADR NY SHS | 82270360 | 3,664,354 | 81,412 | 81,412 | | |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 1,353,744 | 25,200 | 25,200 | | |
| SHERWIN WILLIAMS CO | COM | 82434810 | 127,870,387 | 4,272,315 | 4,255,115 | 7,100 | 10,100 |
| SHOE CARNIVAL INC | COM | 82488910 | 720,822 | 33,778 | 33,778 | | |
| SHOPKO STORES INC | COM | 82491110 | 7,297,068 | 361,241 | 361,141 | | 100 |
| SHUFFLE MASTER INC | COM | 82554910 | 3,558,287 | 193,701 | 193,701 | | |
| SHURGARD STORAGE CTR | COM | 82567D10 | 17,182,052 | 495,160 | 495,060 | 100 | |
| SICOR INC | COM | 82584610 | 15,064,250 | 812,527 | 811,267 | 1,260 | |
| SIEBEL SYS INC | COM | 82617010 | 150,260,095 | 10,566,814 | 10,543,404 | 22,750 | 660 |
| SIEMENS A G | SPONSORED | 82619750 | 2,498,185 | 42,057 | 41,937 | 120 | |
| SIERRA HEALTH SVCS I | COM | 82632210 | 9,262,622 | 414,435 | 414,435 | | |
| SIERRA PAC RES NEW | COM | 82642810 | 11,553,094 | 1,481,166 | 1,480,175 | 311 | 680 |
| SIGMA ALDRICH CORP | COM | 82655210 | 87,339,384 | 1,741,563 | 1,719,586 | 20,737 | 1,240 |
| SILICON LABORATORIES | COM | 82691910 | 4,609,075 | 170,328 | 170,278 | 50 | |
| SILGAN HOLDINGS INC | COM | 82704810 | 4,601,667 | 113,790 | 113,790 | | |
| Page Total | | | 2,589,206,701 | | | | |

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Page 54 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
| | | | | | Sole | Shared as Defined | Shar Oth |
| SILICON IMAGE INC | COM | 82705T10 | 3,913,397 | 639,444 | 638,624 | 820 | |
| SILICON GRAPHICS INC | COM | 82705610 | 6,313,702 | 2,147,518 | 2,144,718 | 2,700 | 10 |
| SILICON STORAGE TECH | COM | 82705710 | 7,033,806 | 901,770 | 900,580 | 1,190 | |
| SILICON VY BANCSHARE | COM | 82706410 | 17,911,593 | 679,499 | 675,595 | 2,904 | 1,00 |
| SILICONIX INC | COM NEW | 82707920 | 2,597,290 | 93,765 | 93,765 | | |
| SIMMONS 1ST NATL COR | CL A \$5 PA | 82873020 | 2,994,758 | 70,316 | 70,316 | | |
| SIMON PPTY GROUP INC | COM | 82880610 | 157,045,383 | 4,262,904 | 4,177,894 | 85,010 | |
| SIMPSON MANUFACTURIN | COM | 82907310 | 4,952,771 | 86,693 | 86,693 | | |
| SINCLAIR BROADCAST G | CL A | 82922610 | 4,804,288 | 332,730 | 311,770 | 20,960 | |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 2,723,019 | 722,478 | 716,878 | 5,500 | 10 |
| SITEL CORP | COM | 82980K10 | 1,829,308 | 578,895 | 578,895 | | |
| SIPEX CORP | COM | 82990910 | 1,386,715 | 283,640 | 283,640 | | |
| SIX FLAGS INC | COM | 83001P10 | 13,120,513 | 907,994 | 905,884 | 1,810 | 30 |
| SIX CONTINENTS PLC | SPONSORED | 83001810 | 1,294,831 | 124,026 | 124,026 | | |
| SIZELER PPTY INVS IN | COM | 83013710 | 782,964 | 71,700 | 71,700 | | |
| SKECHERS U S A INC | CL A | 83056610 | 5,546,055 | 256,643 | 256,643 | | |
| SKILLSOFT CORP | COM | 83066P10 | 500,837 | 63,801 | 63,801 | | |
| SKY FINL GROUP INC | COM | 83080P10 | 12,515,575 | 591,753 | 589,463 | 2,290 | |
| SKYLINE CORP | COM | 83083010 | 3,459,654 | 104,838 | 104,838 | | |
| SKYWEST INC | COM | 83087910 | 13,765,389 | 588,516 | 587,276 | 740 | 50 |
| SMART & FINAL INC | COM | 83168310 | 1,227,548 | 157,378 | 157,378 | | |
| SMITH A O | COM | 83186520 | 7,329,699 | 234,851 | 234,831 | 20 | |
| SMITH INTL INC | COM | 83211010 | 43,723,428 | 641,200 | 630,585 | 6,095 | 4,52 |
| SMITHFIELD FOODS INC | COM | 83224810 | 33,673,110 | 1,815,262 | 1,812,982 | 1,880 | 40 |
| SMUCKER J M CO | COM NEW | 83269640 | 21,241,829 | 622,380 | 589,203 | 15,883 | 17,29 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 24,182,831 | 1,568,277 | 1,561,947 | 5,730 | 60 |
| SNAP ON INC | COM | 83303410 | 36,016,345 | 1,213,080 | 1,211,550 | 1,530 | |
| SOLA INTL INC | COM | 83409210 | 3,830,201 | 333,061 | 333,061 | | |
| SOLETRON CORP | COM | 83418210 | 119,787,781 | 19,477,688 | 19,262,652 | 156,268 | 58,76 |
| SOLUTIA INC | COM | 83437610 | 7,426,380 | 1,057,889 | 1,055,339 | 2,150 | 40 |
| SOMERA COMMUNICATION | COM | 83445810 | 2,327,290 | 325,951 | 323,691 | 2,260 | |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 15,200,997 | 590,330 | 590,270 | 60 | |
| SONIC CORP | COM | 83545110 | 17,552,944 | 558,833 | 558,833 | | |
| SONICBLUE INC | COM | 83546Q10 | 1,000,925 | 971,772 | 971,272 | 500 | |
| SONICWALL INC | COM | 83547010 | 2,627,302 | 523,367 | 523,347 | 20 | |
| SONOCO PRODS CO | COM | 83549510 | 146,475,797 | 5,172,168 | 1,496,724 | 3,673,709 | 1,73 |
| SONOSITE INC | COM | 83568G10 | 1,387,199 | 96,133 | 96,033 | | 10 |
| SONY CORP | ADR NEW | 83569930 | 29,825,208 | 561,680 | 283,327 | 278,353 | |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 6,489,606 | 455,411 | 454,911 | 300 | 20 |
| SONUS NETWORKS INC | COM | 83591610 | 2,156,541 | 1,067,595 | 1,058,275 | 9,100 | 22 |
| SOUNDVIEW TECHNOLOGY | COM | 83611Q10 | 976,517 | 574,422 | 574,422 | | |
| SOURCECORP | COM | 83616710 | 6,785,855 | 256,070 | 255,970 | | 10 |
| SOUTH FINL GROUP INC | COM | 83784110 | 10,460,274 | 466,789 | 465,772 | 1,017 | |
| SOUTH JERSEY INDS IN | COM | 83851810 | 4,426,683 | 131,161 | 131,161 | | |
| SOUTHERN CO | COM | 84258710 | 433,381,799 | 15,816,854 | 15,757,574 | 51,375 | 7,90 |
| SOUTHERN PERU COPPER | COM | 84361110 | 1,860,573 | 124,121 | 124,121 | | |
| SOUTHERN UN CO NEW | COM | 84403010 | 8,040,422 | 472,966 | 466,244 | 635 | 6,08 |
| SOUTHTRUST CORP | COM | 84473010 | 198,091,206 | 7,583,890 | 7,562,312 | 21,138 | 44 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,470,876,477 | 91,019,584 | 90,954,245 | 53,482 | 11,85 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 15,641,317 | 431,842 | 416,372 | 12,300 | 3,17 |
| Page Total | | | 2,938,515,932 | | | | |

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Page 55 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | Share Oth |
| SOUTHWEST BANCORP IN | COM | 84476710 | 762,468 | 28,000 | 28,000 | | |
| SOUTHWEST GAS CORP | COM | 84489510 | 9,982,541 | 403,335 | 401,435 | 1,900 | |
| SOUTHWEST WTR CO | COM | 84533110 | 1,355,388 | 71,600 | 71,600 | | |
| SOUTHWESTERN ENERGY | COM | 84546710 | 4,794,601 | 315,642 | 315,642 | | |
| SOVEREIGN BANCORP IN | COM | 84590510 | 41,783,665 | 2,794,894 | 2,780,560 | 8,440 | 5,8 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 6,741,433 | 197,291 | 197,291 | | |
| SPACELABS MED INC | COM | 84624710 | 960,672 | 67,653 | 67,653 | | |
| SPANISH BROADCASTING | CL A | 84642588 | 3,980,490 | 398,049 | 397,849 | 200 | |
| SPARTAN MTRS INC | COM | 84681910 | 377,592 | 24,647 | 24,647 | | |
| SPARTAN STORES INC | COM | 84682210 | 326,089 | 106,218 | 106,218 | | |
| SPARTECH CORP | COM NEW | 84722020 | 4,305,770 | 158,126 | 158,126 | | |
| SPECIALTY LABORATORI | COM | 84749R10 | 1,145,197 | 136,333 | 136,138 | 195 | |
| SPECTRALINK CORP | COM | 84758010 | 2,597,862 | 244,160 | 244,010 | 150 | |
| SPECTRIAN CORP | COM | 84760810 | 603,233 | 58,171 | 58,171 | | |
| SPEECHWORKS INTL INC | COM | 84764M10 | 882,238 | 239,804 | 239,769 | 35 | |
| SPEEDFAM-IPEC INC | COM | 84770510 | 249,041 | 47,527 | 47,527 | | |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 5,475,562 | 215,319 | 215,319 | | |
| SPHERION CORP | COM | 84842010 | 7,697,979 | 646,889 | 645,489 | 900 | 5 |
| SPINNAKER EXPL CO | COM | 84855W10 | 10,698,336 | 297,011 | 286,811 | 200 | 10,0 |
| SPORTS AUTH INC | COM | 84917610 | 1,003,849 | 88,367 | 88,367 | | |
| SPORTS RESORTS INTL | COM | 84918U10 | 1,477,072 | 273,532 | 273,532 | | |
| SPRINT CORP | COM FON GR | 85206110 | 198,030,196 | 18,664,486 | 18,578,454 | 67,018 | 19,0 |
| SPRINT CORP | PCS COM SE | 85206150 | 98,559,535 | 22,049,113 | 21,949,587 | 83,787 | 15,7 |
| SS&C TECHNOLOGIES IN | COM | 85227Q10 | 437,736 | 31,200 | 28,200 | | 3,0 |
| STAGE STORES INC | COM NEW | 85254C30 | 1,741,620 | 50,133 | 50,133 | | |
| STAMPS COM INC | COM | 85285710 | 1,367,806 | 308,760 | 308,760 | | |
| STANCORP FINL GROUP | COM | 85289110 | 33,762,925 | 608,341 | 608,341 | | |
| STANDARD COML CORP | COM | 85325810 | 1,737,627 | 80,075 | 80,075 | | |
| STANDARD MANAGEMENT | COM | 85361210 | 269,112 | 33,639 | 33,639 | | |
| STANDARD MICROSYSTEM | COM | 85362610 | 5,380,695 | 227,899 | 227,899 | | |
| STANDARD MTR PRODS I | COM | 85366610 | 2,055,238 | 121,253 | 121,253 | | |
| STANDARD PAC CORP NE | COM | 85375C10 | 10,919,246 | 311,267 | 310,907 | 360 | |
| STANDARD REGISTER CO | COM | 85388710 | 6,279,335 | 183,660 | 183,560 | 100 | |
| STANDEX INTL CORP | COM | 85423110 | 4,423,373 | 176,230 | 173,710 | | 2,5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 1,836,066 | 68,638 | 68,638 | | |
| STANLEY WKS | COM | 85461610 | 73,387,230 | 1,789,496 | 1,772,142 | 16,494 | 8 |
| STAPLES INC | COM | 85503010 | 222,887,868 | 11,314,105 | 10,917,148 | 287,683 | 109,2 |
| STARBUCKS CORP | COM | 85524410 | 213,652,671 | 8,597,693 | 8,549,463 | 40,210 | 8,0 |
| STARRETT L S CO | CL A | 85566810 | 1,025,150 | 40,600 | 40,600 | | |
| STARTEK INC | COM | 85569C10 | 2,651,618 | 99,163 | 99,163 | | |
| STATE AUTO FINL CORP | COM | 85570710 | 2,687,878 | 163,895 | 163,895 | | |
| STATE BANCORP INC N. | COM | 85571610 | 2,495,697 | 142,205 | 142,205 | | |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 191,222,460 | 5,814,000 | 4,563,752 | 1,250,248 | |
| STATE STR CORP | COM | 85747710 | 691,583,380 | 15,471,664 | 7,373,760 | 7,669,728 | 428,1 |
| STATEN IS BANCORP IN | COM | 85755010 | 14,204,985 | 739,843 | 739,843 | | |
| STATION CASINOS INC | COM | 85768910 | 7,245,832 | 405,929 | 405,929 | | |
| STEAK N SHAKE CO | COM | 85787310 | 5,294,582 | 338,312 | 338,312 | | |
| STEEL DYNAMICS INC | COM | 85811910 | 4,863,903 | 295,319 | 292,249 | 3,070 | |
| STEEL TECHNOLOGIES I | COM | 85814710 | 331,885 | 25,181 | 24,121 | | 1,0 |

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STEELCASE INC CL A 85815520 6,484,001 484,604 482,664 1,940
 Page Total 1,914,020,728

Page 56 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| STEIN MART INC | COM | 85837510 | 3,980,675 | 335,356 | 335,356 | | |
| STEINWAY MUSICAL INS | COM ORD | 85849510 | 1,337,243 | 62,488 | 62,488 | | |
| STELLENT INC | COM | 85856W10 | 369,315 | 82,070 | 81,940 | 30 | 100 |
| STEPAN CO | COM | 85858610 | 3,629,657 | 128,438 | 128,438 | | |
| STERLING BANCSHARES | COM | 85890710 | 9,489,429 | 642,480 | 642,480 | | |
| STERICYCLE INC | COM | 85891210 | 12,572,674 | 355,060 | 355,060 | | |
| STERIS CORP | COM | 85915210 | 20,004,443 | 1,046,805 | 1,045,505 | 1,300 | |
| STERLING BANCORP | COM | 85915810 | 3,427,200 | 96,000 | 96,000 | | |
| STERLING FINL CORP | COM | 85931710 | 3,968,315 | 158,987 | 158,987 | | |
| STERLING FINL CORP W | COM | 85931910 | 1,001,839 | 51,482 | 51,482 | | |
| STEWART & STEVENSON | COM | 86034210 | 6,266,300 | 353,230 | 351,820 | 1,410 | |
| STEWART ENTERPRISES | CL A | 86037010 | 6,922,839 | 1,086,788 | 1,086,788 | | |
| STEWART INFORMATION | COM | 86037210 | 5,808,005 | 282,628 | 282,628 | | |
| STILLWATER MNG CO | COM | 86074Q10 | 10,348,902 | 635,682 | 634,142 | 1,440 | 100 |
| STILWELL FINL INC | COM | 86083110 | 84,268,548 | 4,630,140 | 4,607,510 | 16,830 | 5,800 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 2,302,177 | 94,623 | 94,383 | 240 | |
| STONE ENERGY CORP | COM | 86164210 | 10,982,937 | 272,868 | 272,668 | 100 | 100 |
| STONERIDGE INC | COM | 86183P10 | 2,490,391 | 133,176 | 133,076 | 100 | |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 485,241 | 36,622 | 36,288 | 334 | |
| STORAGENETWORKS INC | COM | 86211E10 | 930,204 | 472,425 | 464,564 | 7,861 | |
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 23,114,866 | 1,447,393 | 1,444,543 | 2,450 | 400 |
| STRATOS LIGHTWAVE IN | COM | 86310010 | 1,268,576 | 792,860 | 767,299 | 23,701 | 1,860 |
| STRATTEC SEC CORP | COM | 86311110 | 1,104,685 | 19,969 | 19,969 | | |
| STRAYER ED INC | COM | 86323610 | 2,884,132 | 45,348 | 45,348 | | |
| STREETTRACKS SER TR | DJ LRG CAP | 86330E10 | 1,330,890 | 32,700 | 32,700 | | |
| STRIDE RITE CORP | COM | 86331410 | 3,809,032 | 476,129 | 476,129 | | |
| STRYKER CORP | COM | 86366710 | 269,454,688 | 5,035,595 | 4,399,258 | 499,084 | 137,253 |
| STUDENT LN CORP | COM | 86390210 | 4,684,519 | 56,549 | 56,549 | | |
| STURM RUGER & CO INC | COM | 86415910 | 2,996,177 | 211,744 | 211,724 | 20 | |
| SUEZ | SPONSORED | 86468610 | 12,817,207 | 478,254 | 162,510 | 315,744 | |
| SUFFOLK BANCORP | COM | 86473910 | 4,806,429 | 131,683 | 131,683 | | |
| SUMMIT BANCSHARES IN | COM | 86601110 | 1,765,178 | 72,671 | 72,671 | | |
| SUMMIT PPTYS INC | COM | 86623910 | 8,568,586 | 366,963 | 366,963 | | |
| SUN BANCORP INC | COM | 86663B10 | 621,591 | 44,751 | 44,751 | | |
| SUN BANCORP INC | COM | 86663410 | 423,677 | 17,300 | 7,100 | 10,200 | |
| SUN COMMUNITIES INC | COM | 86667410 | 14,813,818 | 354,822 | 312,257 | 42,565 | |
| SUN LIFE FINL SVCS C | COM | 86679610 | 438,271 | 20,049 | 20,049 | | |
| SUN MICROSYSTEMS INC | COM | 86681010 | 377,553,434 | 75,359,967 | 74,306,875 | 806,964 | 246,128 |
| SUNCOR ENERGY INC | COM | 86722910 | 474,075 | 26,544 | 26,544 | | |
| SUNGARD DATA SYS INC | COM | 86736310 | 108,707,205 | 4,105,257 | 3,491,144 | 531,213 | 82,900 |
| SUNOCO INC | COM | 86764P10 | 82,827,992 | 2,324,670 | 2,316,841 | 7,729 | 100 |
| SUNRISE ASSISTED LIV | COM | 86768K10 | 5,569,495 | 207,817 | 207,517 | 300 | |
| SUNTRUST BKS INC | COM | 86791410 | 430,028,975 | 6,350,103 | 6,314,656 | 33,397 | 2,050 |
| SUPERGEN INC | COM | 86805910 | 1,581,409 | 217,825 | 217,825 | | |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 6,237,814 | 614,563 | 613,143 | 900 | 520 |
| SUPERIOR FINANCIAL C | COM | 86816110 | 1,001,545 | 52,300 | 52,300 | | |
| SUPERIOR INDS INTL I | COM | 86816810 | 24,134,591 | 521,829 | 521,829 | | |
| SUPERTEX INC | COM | 86853210 | 2,710,466 | 153,829 | 153,829 | | |

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|---------------|------|----------|---------------|-----------|-----------|-------|-------|
| SUPERVALU INC | COM | 86853610 | 109,320,643 | 4,456,610 | 4,442,190 | 6,420 | 8,000 |
| SUREBEAM CORP | CL A | 86866R10 | 300,300 | 55,000 | 55,000 | | |
| Page Total | | | 1,695,936,600 | | | | |

Page 57 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Shares Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|--------------|
| | | | | | Sole | Shared as Defined | | |
| SUREWEST COMMUNICATI | COM | 86873310 | 4,887,960 | 92,000 | 92,000 | | | |
| SURMODICS INC | COM | 86887310 | 4,109,616 | 158,123 | 157,623 | 500 | | |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 9,918,138 | 436,730 | 436,070 | | | 66 |
| SWIFT ENERGY CO | COM | 87073810 | 4,448,769 | 281,746 | 281,746 | | | |
| SWIFT TRANSN CO | COM | 87075610 | 21,098,219 | 905,503 | 904,393 | 910 | | 20 |
| SWISSCOM AG | SPONSORED | 87101310 | 558,337 | 19,253 | 19,253 | | | |
| SYBASE INC | COM | 87113010 | 20,266,634 | 1,921,008 | 1,917,073 | 3,635 | | 30 |
| SYBRON DENTAL SPECIA | COM | 87114210 | 7,809,368 | 422,128 | 420,909 | 1,066 | | 15 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 15,989,220 | 4,142,285 | 2,175,187 | 1,965,548 | | 1,55 |
| SYKES ENTERPRISES IN | COM | 87123710 | 2,755,676 | 358,392 | 358,392 | | | |
| SYLVAN LEARNING SYS | COM | 87139910 | 9,133,935 | 458,071 | 457,971 | 100 | | |
| SYMANTEC CORP | COM | 87150310 | 77,129,829 | 2,347,940 | 2,340,430 | 6,910 | | 60 |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 42,752,892 | 5,029,752 | 5,011,054 | 18,398 | | 30 |
| SYMMETRICOM INC | COM | 87154310 | 460,064 | 126,045 | 125,545 | 500 | | |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 4,199,803 | 301,710 | 301,570 | 140 | | |
| SYNCOR INTL CORP DEL | COM | 87157J10 | 7,959,231 | 252,674 | 252,674 | | | |
| SYNGENTA AG | SPONSORED | 87160A10 | 888,166 | 73,040 | 71,711 | 1,329 | | |
| SYNPLICITY INC | COM | 87160Y10 | 1,375,232 | 300,269 | 300,269 | | | |
| SYNOVSYS INC | COM | 87160710 | 47,214,156 | 861,415 | 839,308 | 14,352 | | 7,75 |
| SYNOVUS FINL CORP | COM | 87161C10 | 166,907,286 | 6,064,945 | 6,055,375 | 9,270 | | 30 |
| SYNTEL INC | COM | 87162H10 | 988,614 | 79,985 | 79,985 | | | |
| SYNTROLEUM CORP | COM | 87163010 | 704,419 | 244,590 | 244,550 | 40 | | |
| SYPRIS SOLUTIONS INC | COM | 87165510 | 364,400 | 20,000 | 20,000 | | | |
| SYSCO CORP | COM | 87182910 | 539,089,840 | 19,804,917 | 16,002,084 | 2,319,138 | 1,483,69 | |
| SYSTEMS & COMPUTER T | COM | 87187310 | 8,191,045 | 606,295 | 606,115 | 100 | | 8 |
| TBC CORP | COM | 87218010 | 3,061,378 | 192,782 | 192,782 | | | |
| TCF FINL CORP | COM | 87227510 | 41,512,331 | 845,465 | 828,443 | 7,710 | | 9,31 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 269,653 | 11,373 | 11,373 | | | |
| TECO ENERGY INC | COM | 87237510 | 77,918,420 | 3,148,219 | 3,029,685 | 56,537 | | 61,99 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 1,280,044 | 39,939 | 36,539 | 1,000 | | 2,40 |
| THQ INC | COM NEW | 87244340 | 28,483,229 | 955,172 | 953,372 | 1,700 | | 10 |
| TJX COS INC NEW | COM | 87254010 | 247,916,875 | 12,642,370 | 12,422,399 | 201,451 | | 18,52 |
| TRC COS INC | COM | 87262510 | 1,832,135 | 89,155 | 89,155 | | | |
| TRW INC | COM | 87264910 | 155,533,291 | 2,729,612 | 2,721,356 | 6,430 | | 1,82 |
| TMP WORLDWIDE INC | COM | 87294110 | 46,665,212 | 2,170,475 | 2,166,425 | 3,950 | | 10 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 744,043 | 141,993 | 141,993 | | | |
| TXU CORP | COM | 87316810 | 323,702,245 | 6,279,384 | 6,259,710 | 13,887 | | 5,78 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 2,899,559 | 223,043 | 223,043 | | | |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 8,334,317 | 404,775 | 403,315 | 1,460 | | |
| TALBOTS INC | COM | 87416110 | 7,300,125 | 208,575 | 207,480 | 695 | | 40 |
| TALK AMERICA HLDGS I | COM | 87426R10 | 400,626 | 97,004 | 97,004 | | | |
| TALX CORP | COM | 87491810 | 3,965,920 | 209,173 | 209,173 | | | |
| TANDY BRANDS ACCESSO | COM | 87537810 | 10,043,476 | 862,027 | 6,739 | 855,288 | | |
| TANGER FACTORY OUTLE | COM | 87546510 | 2,508,267 | 85,026 | 85,026 | | | |
| TANOX INC | COM | 87588Q10 | 3,525,533 | 325,534 | 323,434 | 2,100 | | |
| TARGET CORP | COM | 87612E10 | 3,230,047,934 | 84,778,161 | 83,889,707 | 705,266 | | 183,18 |

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|------------------|-----|----------|---------------|---------|---------|-------|--------|
| TASTY BAKING CO | COM | 87655330 | 835,650 | 61,900 | 6,900 | | 55,000 |
| TAUBMAN CTRS INC | COM | 87666410 | 7,626,296 | 500,085 | 500,085 | | |
| TECH DATA CORP | COM | 87823710 | 21,617,119 | 571,126 | 568,446 | 2,380 | 30 |
| TECHNE CORP | COM | 87837710 | 17,759,353 | 629,318 | 628,118 | 820 | 38 |
| Page Total | | | 5,244,983,880 | | | | |

Page 58 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shares Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------------|
| TECHNITROL INC | COM | 87855510 | 11,159,092 | 478,931 | 476,911 | 1,520 | 500 |
| TECUMSEH PRODS CO | CL A | 87889520 | 12,049,956 | 227,015 | 226,415 | 500 | 100 |
| TEJON RANCH CO DEL | COM | 87908010 | 2,256,506 | 69,218 | 69,218 | | |
| TEKELEC | COM | 87910110 | 2,870,612 | 357,486 | 357,486 | | |
| TEKTRONIX INC | COM | 87913110 | 36,613,224 | 1,956,880 | 1,954,690 | 2,090 | 100 |
| TELECOM ITALIA SPA | SPON ADR O | 87927W10 | 2,073,945 | 26,555 | 26,555 | | |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 7,576,821 | 365,148 | 364,625 | 509 | 14 |
| TELEFLEX INC | COM | 87936910 | 26,906,505 | 470,805 | 469,985 | 620 | 200 |
| TELEFONICA S A | SPONSORED | 87938220 | 11,038,245 | 444,195 | 120,480 | 323,715 | |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 13,795,234 | 430,026 | 430,026 | | |
| TELEPHONE & DATA SYS | COM | 87943310 | 34,510,290 | 569,947 | 565,847 | 3,920 | 180 |
| TELENOR ASA | SPONSORED | 87944W10 | 295,492 | 28,550 | 28,550 | | |
| TELE2 AB | SPON ADR R | 87952P20 | 294,755 | 16,151 | 16,151 | | |
| TELIK INC | COM | 87959M10 | 2,924,875 | 233,990 | 232,490 | 1,500 | |
| TELLABS INC | COM | 87966410 | 58,662,416 | 9,461,680 | 9,443,920 | 16,600 | 1,160 |
| TELLIUM INC | COM | 87967E10 | 205,681 | 221,163 | 221,163 | | |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 211,084 | 15,871 | 15,871 | | |
| TEMPLE INLAND INC | COM | 87986810 | 88,316,057 | 1,526,375 | 1,142,792 | 383,483 | 100 |
| TELETECH HOLDINGS IN | COM | 87993910 | 4,239,318 | 444,373 | 444,353 | 20 | |
| TENET HEALTHCARE COR | COM | 88033G10 | 574,287,846 | 8,026,385 | 8,005,253 | 20,492 | 640 |
| TENNANT CO | COM | 88034510 | 4,163,979 | 105,151 | 105,151 | | |
| TENNECO AUTOMOTIVE I | COM | 88034910 | 1,011,351 | 153,235 | 153,215 | 20 | |
| TERADYNE INC | COM | 88077010 | 94,497,847 | 4,021,185 | 4,008,435 | 12,430 | 320 |
| TERAYON COMMUNICATIO | COM | 88077510 | 891,823 | 670,544 | 667,944 | 2,600 | |
| TEREX CORP NEW | COM | 88077910 | 12,537,095 | 557,452 | 557,432 | 20 | |
| TERRA INDS INC | COM | 88091510 | 939,007 | 451,446 | 451,446 | | |
| TERRA NETWORKS S A | SPONSORED | 88100W10 | 225,207 | 38,896 | 38,875 | 21 | |
| TESORO PETE CORP | COM | 88160910 | 5,067,694 | 653,896 | 637,996 | 3,900 | 12,000 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 4,224,556 | 159,117 | 159,117 | | |
| TETRA TECH INC NEW | COM | 88162G10 | 8,100,993 | 551,088 | 550,651 | 437 | |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 11,474,807 | 171,830 | 171,830 | | |
| TEXAS BIOTECHNOLOGY | COM | 88221T10 | 1,635,254 | 419,296 | 419,296 | | |
| TEXAS INDS INC | COM | 88249110 | 10,069,903 | 319,781 | 319,741 | 40 | |
| TEXAS INSTRS INC | COM | 88250810 | 992,395,906 | 41,873,245 | 41,633,505 | 187,081 | 52,659 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 10,599,899 | 217,836 | 217,836 | | |
| TEXTRON INC | COM | 88320310 | 156,734,828 | 3,341,894 | 3,319,194 | 16,709 | 5,991 |
| THERAGENICS CORP | COM | 88337510 | 4,140,588 | 491,173 | 491,173 | | |
| THERASENSE INC | COM | 88338110 | 1,205,481 | 65,267 | 65,267 | | |
| THERMA-WAVE INC | COM | 88343A10 | 2,338,651 | 205,325 | 205,305 | 20 | |
| THERMO ELECTRON CORP | COM | 88355610 | 68,479,009 | 4,150,243 | 4,137,220 | 11,252 | 1,771 |
| THOMAS & BETTS CORP | COM | 88431510 | 27,279,857 | 1,466,659 | 1,463,575 | 2,284 | 800 |
| THOMAS INDS INC | COM | 88442510 | 7,023,686 | 243,878 | 243,878 | | |
| THOMSON CORP | COM | 88490310 | 1,397,659 | 44,342 | 44,342 | | |

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|--------------------|-----------|----------|---------------|-----------|-----------|--------|-------|
| THOMSON MULTIMEDIA | SPONSORED | 88511810 | 265,723 | 11,380 | 11,380 | | |
| THOR INDS INC | COM | 88516010 | 9,217,267 | 129,347 | 129,347 | | |
| THORATEC CORP | COM NEW | 88517530 | 3,708,312 | 412,493 | 412,493 | | |
| THORNBURG MTG INC | COM | 88521810 | 13,535,805 | 687,795 | 687,795 | | |
| 3COM CORP | COM | 88553510 | 16,846,183 | 3,828,678 | 3,806,713 | 20,605 | 1,360 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 903,312 | 74,042 | 74,042 | | |
| THREE FIVE SYS INC | COM | 88554L10 | 2,658,468 | 233,199 | 232,984 | 215 | |
| Page Total | | | 2,363,858,104 | | | | |

Page 59 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Share Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------------|
| 3-DIMENSIONAL PHARMA | COM | 88554W10 | 1,155,607 | 259,687 | 259,687 | | |
| THREE RIVS BANCORP I | COM | 88562Q10 | 653,627 | 36,700 | 36,700 | | |
| 3TEC ENERGY CORP | COM NEW | 88575R30 | 2,604,930 | 149,451 | 149,351 | | 10 |
| 3M CO | COM | 88579Y10 | 3,663,370,500 | 29,783,500 | 25,081,057 | 4,412,485 | 289,95 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 2,914,090 | 524,117 | 522,287 | 1,730 | 10 |
| TICKETMASTER | CL B | 88633P20 | 4,746,053 | 253,664 | 253,444 | 220 | |
| TIDEWATER INC | COM | 88642310 | 22,836,044 | 693,683 | 691,303 | 2,080 | 30 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 1,024,650 | 57,500 | 57,500 | | |
| TIFFANY & CO NEW | COM | 88654710 | 111,302,435 | 3,162,001 | 3,147,811 | 10,090 | 4,10 |
| TIMBERLAND CO | CL A | 88710010 | 9,672,331 | 270,026 | 268,946 | 860 | 22 |
| TIME WARNER TELECOM | CL A | 88731910 | 655,920 | 390,429 | 385,429 | 4,900 | 10 |
| TIMKEN CO | COM | 88738910 | 12,717,292 | 569,516 | 564,716 | 4,460 | 34 |
| TITAN CORP | COM | 88826610 | 18,082,810 | 988,672 | 987,932 | 640 | 10 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 382,000 | 114,030 | 109,430 | 4,600 | |
| TITANIUM METALS CORP | COM | 88833910 | 247,376 | 70,679 | 70,679 | | |
| TIVO INC | COM | 88870610 | 600,693 | 161,912 | 161,212 | 700 | |
| TOLL BROTHERS INC | COM | 88947810 | 16,203,544 | 553,022 | 552,722 | | 30 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 3,103,761 | 211,572 | 211,572 | | |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 3,420,639 | 70,239 | 70,239 | | |
| TOO INC | COM | 89033310 | 11,130,288 | 361,373 | 360,713 | 632 | 2 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 13,039,064 | 338,150 | 336,519 | 1,419 | 21 |
| TOPPS INC | COM | 89078610 | 6,064,067 | 602,790 | 602,690 | 100 | |
| TORCHMARK CORP | COM | 89102710 | 103,235,385 | 2,702,497 | 2,681,647 | 14,050 | 6,80 |
| TORO CO | COM | 89109210 | 9,440,782 | 166,094 | 165,794 | 300 | |
| TORONTO DOMINION BK | COM NEW | 89116050 | 1,094,606 | 46,579 | 46,579 | | |
| TOTAL FINA ELF S A | SPONSORED | 89151E10 | 23,021,874 | 284,572 | 183,869 | 100,703 | |
| TOUCH AMERICA HLDGS | COM | 89153910 | 6,810,320 | 2,476,480 | 1,117,424 | 1,359,056 | |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 10,827,362 | 776,155 | 776,155 | | |
| TOTAL SYS SVCS INC | COM | 89190610 | 7,768,417 | 412,994 | 412,444 | 550 | |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 9,499,100 | 424,067 | 359,507 | 64,560 | |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 9,256,185 | 174,645 | 86,015 | 88,630 | |
| TOYS R US INC | COM | 89233510 | 79,236,966 | 4,535,602 | 4,525,057 | 10,405 | 14 |
| TPG N V | SPONSORED | 89233910 | 349,034 | 15,444 | 15,444 | | |
| TRACTOR SUPPLY CO | COM | 89235610 | 1,532,532 | 21,588 | 21,588 | | |
| TRAMMELL CROW CO | COM | 89288R10 | 3,806,173 | 263,403 | 263,323 | 80 | |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 1,724,374 | 295,776 | 295,676 | 100 | |
| TRANSACTION SYS ARCH | CL A | 89341610 | 5,723,791 | 486,717 | 486,537 | 80 | 10 |
| TRANSALTA CORP | COM | 89346D10 | 2,250,876 | 168,605 | 168,605 | | |
| TRANSATLANTIC HLDGS | COM | 89352110 | 17,517,520 | 218,969 | 218,216 | 753 | |
| TRANSCANADA PIPELINE | COM | 89352610 | 337,821 | 22,051 | 22,051 | | |
| TRANSCONTINENTAL RLT | COM NEW | 89361720 | 215,601 | 10,878 | 10,878 | | |

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|----------------------|-------------|----------|---------------|-----------|---------|-----------|
| TRANSKARYOTIC THERAP | COM | 89373510 | 12,232,377 | 339,317 | 338,617 | 700 |
| TRANSMETA CORP DEL | COM | 89376R10 | 1,463,768 | 622,880 | 622,230 | 650 |
| TRANSMONTAIGNE INC | COM | 89393410 | 1,016,938 | 168,089 | 164,589 | 3,500 |
| TRANSWITCH CORP | COM | 89406510 | 237,482 | 371,066 | 370,866 | 100 |
| TRAVELERS PPTY CAS C | CL A | 89420G10 | 38,728,148 | 2,188,031 | 746,088 | 1,441,943 |
| TREDEGAR CORP | COM | 89465010 | 5,487,242 | 227,215 | 227,215 | |
| TREMONT CORP | COM PAR \$1 | 89474520 | 313,317 | 10,514 | 10,514 | |
| TREND MICRO INC | SPONS ADR | 89486M20 | 513,045 | 18,697 | 18,697 | |
| TREX INC | COM | 89531P10 | 2,660,993 | 84,745 | 84,745 | |
| Page Total | | | 4,262,229,750 | | | |

Page 60 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares rin Amt | Investment Sole | Discretion Shared as Defined | Share Othe |
|----------------------|----------------|--------------|-------------------|----------------|-----------------|------------------------------|------------|
| TRI CONTL CORP | COM | 89543610 | 897,478 | 55,744 | 55,744 | | |
| TRIAD HOSPITALS INC | COM | 89579K10 | 29,955,667 | 706,835 | 704,832 | 1,788 | 215 |
| TRIANGLE PHARMACEUTI | COM | 89589H10 | 1,359,804 | 501,773 | 491,773 | 5,000 | 5,000 |
| TRIAD GTY INC | COM | 89592510 | 3,443,701 | 79,111 | 79,111 | | |
| TRIARC COS INC | CL A | 89592710 | 3,851,828 | 139,559 | 139,059 | | 500 |
| TRIBUNE CO NEW | COM | 89604710 | 270,734,256 | 6,223,776 | 6,068,135 | 81,964 | 73,677 |
| TRICO BANCSHARES | COM | 89609510 | 953,280 | 36,000 | 36,000 | | |
| TRICO MARINE SERVICE | COM | 89610610 | 1,885,542 | 277,694 | 277,634 | 60 | |
| TRIGON HEALTHCARE IN | COM | 89618L10 | 41,186,202 | 409,487 | 408,117 | 1,270 | 100 |
| TRIKON TECHNOLOGIES | COM NEW | 89618740 | 740,245 | 82,341 | 82,341 | | |
| TRIMBLE NAVIGATION L | COM | 89623910 | 5,937,833 | 383,086 | 382,826 | 260 | |
| TRIMERIS INC | COM | 89626310 | 8,813,767 | 198,553 | 197,893 | 660 | |
| TRINITY INDS INC | COM | 89652210 | 28,451,895 | 1,373,161 | 1,372,361 | 500 | 300 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 14,022,919 | 2,187,663 | 2,183,086 | 2,562 | 2,015 |
| TRITON PCS HLDGS INC | CL A | 89677M10 | 1,121,948 | 287,679 | 286,179 | 1,400 | 100 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 10,977,442 | 246,131 | 246,131 | | |
| TRIZEC PROPERTIES IN | COM | 89687P10 | 9,633,011 | 571,353 | 571,353 | | |
| TRIZETTO GROUP INC | COM | 89688210 | 2,225,436 | 260,285 | 260,245 | 40 | |
| TRIPPOS INC | COM | 89692810 | 489,061 | 22,434 | 22,434 | | |
| TRIPATH IMAGING INC | COM | 89694210 | 894,311 | 204,648 | 204,648 | | |
| TROPICAL SPORTSWEAR | COM | 89708P10 | 933,400 | 42,064 | 42,064 | | |
| TROVER SOLUTIONS INC | COM | 89724910 | 2,365,540 | 400,939 | 400,939 | | |
| TROY FINL CORP | COM | 89732910 | 1,532,722 | 50,921 | 50,921 | | |
| TRUST CO NJ JERSEY C | COM | 89830410 | 6,826,990 | 265,652 | 206,088 | 59,564 | |
| TRUSTCO BK CORP N Y | COM | 89834910 | 10,519,010 | 798,710 | 798,595 | 115 | |
| TRUSTMARK CORP | COM | 89840210 | 8,771,391 | 343,303 | 339,553 | 3,750 | |
| TUBOS DE ACERO DE ME | ADR NEW | 89859250 | 506,708 | 55,077 | 55,077 | | |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 2,158,546 | 116,301 | 116,301 | | |
| TULARIK INC | COM | 89916510 | 2,298,698 | 250,676 | 250,596 | | 80 |
| TUPPERWARE CORP | COM | 89989610 | 28,167,643 | 1,354,865 | 1,353,115 | 1,750 | |
| TURNSTONE SYSTEMS IN | COM | 90042310 | 1,309,370 | 302,395 | 302,095 | 300 | |
| TWEETER HOME ENTMT G | COM | 90116710 | 3,608,983 | 220,868 | 220,448 | 420 | |
| 21ST CENTY INS GROUP | COM | 90130N10 | 4,766,093 | 250,847 | 250,547 | 300 | |
| II VI INC | COM | 90210410 | 1,527,956 | 103,450 | 103,450 | | |
| TYCO INTL LTD NEW | COM | 90212410 | 527,709,340 | 39,060,647 | 39,053,409 | 7,238 | |
| TYLER TECHNOLOGIES I | COM | 90225210 | 751,317 | 141,225 | 141,225 | | |
| TYSON FOODS INC | CL A | 90249410 | 48,249,795 | 3,110,883 | 3,102,554 | 7,263 | 1,066 |
| UAL CORP | COM PAR \$0 | 90254950 | 5,203,495 | 454,851 | 448,358 | 6,493 | |
| UCBH HOLDINGS INC | COM | 90262T30 | 10,152,965 | 267,113 | 262,613 | 4,500 | |

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|----------------------|---------|----------|---------------|------------|------------|---------|--------|
| UGI CORP NEW | COM | 90268110 | 16,125,132 | 504,857 | 503,657 | 1,200 | |
| UICI | COM | 90273710 | 13,626,314 | 674,570 | 674,450 | | 120 |
| UIL HLDG CORP | COM | 90274810 | 11,938,775 | 219,221 | 218,421 | 700 | 100 |
| UMB FINL CORP | COM | 90278810 | 11,046,602 | 235,686 | 231,381 | 4,200 | 105 |
| U S B HLDG INC | COM | 90291010 | 2,739,820 | 133,001 | 133,001 | | |
| UST INC | COM | 90291110 | 112,431,608 | 3,306,812 | 3,290,237 | 11,495 | 5,080 |
| U S RESTAURANT PPTYS | COM | 90297110 | 2,014,282 | 121,562 | 121,562 | | |
| US BANCORP DEL | COM NEW | 90297330 | 1,130,465,709 | 48,413,949 | 47,812,320 | 518,109 | 83,520 |
| USA INTERACTIVE | COM | 90298410 | 27,034,144 | 1,152,842 | 1,134,869 | 17,814 | 159 |
| URS CORP NEW | COM | 90323610 | 4,638,760 | 165,670 | 165,670 | | |
| U S G CORP | COM NEW | 90329340 | 3,489,736 | 488,075 | 487,975 | 100 | |
| Page Total | | | 2,440,486,470 | | | | |

Page 61 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | Share Othe |
| USEC INC | COM | 90333E10 | 8,112,209 | 921,842 | 921,842 | | |
| U S CONCRETE INC | COM | 90333L10 | 973,719 | 148,207 | 148,207 | | |
| U S PHYSICAL THERAPY | COM | 90337L10 | 851,293 | 41,915 | 41,915 | | |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 396,970 | 30,280 | 30,280 | | |
| US UNWIRED INC | COM | 90338R10 | 1,912,968 | 683,203 | 567,198 | 116,005 | |
| US ONCOLOGY INC | COM | 90338W10 | 12,945,469 | 1,554,078 | 1,552,678 | 1,300 | 100 |
| ULTICOM INC | COM | 90384410 | 951,647 | 140,361 | 140,361 | | |
| ULTIMATE ELECTRS INC | COM | 90384910 | 3,201,724 | 123,571 | 123,571 | | |
| ULTRA PETE CORP | COM | 90391410 | 399,234 | 52,600 | 52,600 | | |
| ULTRATECH STEPPER IN | COM | 90403410 | 6,774,867 | 418,460 | 418,420 | 40 | |
| UMPQUA HLDGS CORP | COM | 90421410 | 3,615,833 | 195,662 | 195,662 | | |
| UNIFI INC | COM | 90467710 | 8,041,703 | 737,771 | 737,751 | 20 | |
| UNIFIRST CORP MASS | COM | 90470810 | 3,010,573 | 118,995 | 118,995 | | |
| UNILAB CORP NEW | COM NEW | 90476320 | 1,317,924 | 48,117 | 48,117 | | |
| UNILEVER PLC | SPON ADR N | 90476770 | 5,452,582 | 149,304 | 47,161 | 102,143 | |
| UNILEVER N V | N Y SHS NE | 90478470 | 594,536,824 | 9,174,951 | 9,160,874 | 14,077 | |
| UNION ACCEP CORP | COM | 90483210 | 476,736 | 114,600 | 114,600 | | |
| UNION BANKSHARES COR | COM | 90539910 | 1,308,285 | 49,500 | 49,500 | | |
| UNION PAC CORP | COM | 90781810 | 353,648,253 | 5,588,626 | 5,485,877 | 40,418 | 62,331 |
| UNION PLANTERS CORP | COM | 90806810 | 141,656,978 | 4,376,181 | 4,366,496 | 9,235 | 450 |
| UNIONBANCAL CORP | COM | 90890610 | 22,988,639 | 490,686 | 489,566 | 1,120 | |
| UNISOURCE ENERGY COR | COM | 90920510 | 14,414,795 | 774,989 | 774,649 | 100 | 240 |
| UNISYS CORP | COM | 90921410 | 67,543,425 | 7,504,825 | 7,489,515 | 14,235 | 1,075 |
| UNIT CORP | COM | 90921810 | 7,443,549 | 429,023 | 428,565 | | 458 |
| UNITED AUTO GROUP IN | COM | 90944010 | 2,263,950 | 108,323 | 108,263 | 60 | |
| UNITED CMNTY FINL CO | COM | 90983910 | 3,024,889 | 323,172 | 323,172 | | |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 1,519,506 | 51,300 | 51,300 | | |
| UNITED BANKSHARES IN | COM | 90990710 | 14,430,163 | 491,156 | 490,556 | | 600 |
| UNITED DEFENSE INDS | COM | 91018B10 | 1,394,559 | 60,633 | 60,633 | | |
| UNITED DOMINION REAL | COM | 91019710 | 31,245,716 | 1,983,855 | 1,874,665 | 109,190 | |
| UNITED FIRE & CAS CO | COM | 91033110 | 3,159,881 | 83,639 | 75,702 | 7,937 | |
| UNITED INDL CORP | COM | 91067110 | 3,680,304 | 168,435 | 168,435 | | |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 884,212 | 120,301 | 120,301 | | |
| UNITED NATL BANCORP | COM | 91090910 | 3,699,320 | 160,840 | 160,840 | | |
| UNITED NAT FOODS INC | COM | 91116310 | 3,892,239 | 199,602 | 198,902 | 700 | |
| UNITED ONLINE INC | COM | 91126810 | 1,276,115 | 106,166 | 106,166 | | |
| UNITED PARCEL SERVIC | CL B | 91131210 | 180,425,225 | 2,921,866 | 2,707,502 | 182,921 | 31,443 |

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| | | | | | | | |
|----------------------|-----------|----------|---------------|------------|------------|---------|--------|
| UNITED RENTALS INC | COM | 91136310 | 12,958,138 | 594,410 | 592,069 | 2,201 | 140 |
| UNITED STATES CELLUL | COM | 91168410 | 5,165,077 | 202,950 | 199,650 | 2,900 | 400 |
| US AIRWAYS GROUP INC | COM | 91190510 | 1,888,820 | 510,492 | 508,942 | 1,450 | 100 |
| U S INDS INC NEW | COM | 91208010 | 2,805,840 | 813,287 | 813,247 | 40 | |
| UNITED STATES STL CO | COM | 91290910 | 40,819,113 | 2,052,243 | 2,036,862 | 15,281 | 100 |
| UNITED STATIONERS IN | COM | 91300410 | 19,093,632 | 628,080 | 625,215 | 2,765 | 100 |
| UNITED SURGICAL PART | COM | 91301630 | 1,504,605 | 48,567 | 48,567 | | |
| UNITED TECHNOLOGIES | COM | 91301710 | 958,005,988 | 14,109,072 | 13,902,802 | 125,244 | 81,026 |
| UNITED THERAPEUTICS | COM | 91307C10 | 1,607,418 | 130,050 | 130,050 | | |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 245,734 | 13,071 | 13,071 | | |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 689,337,351 | 7,529,627 | 7,505,231 | 21,756 | 2,640 |
| UNITEDGLOBALCOM | CL A | 91324750 | 2,114,433 | 768,885 | 768,785 | | 100 |
| UNITIL CORP | COM | 91325910 | 2,882,404 | 96,466 | 94,400 | 800 | 1,266 |
| Page Total | | | 3,251,300,831 | | | | |

Page 62 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------|
| | | | | | Sole | Shared as Defined | |
| UNITRIN INC | COM | 91327510 | 21,981,380 | 614,520 | 612,720 | 600 | 1 |
| UNIVERSAL AMERN FINL | COM | 91337710 | 3,213,474 | 488,370 | 488,370 | | |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 3,233,780 | 134,797 | 134,297 | 500 | |
| UNIVERSAL CORP VA | COM | 91345610 | 18,112,440 | 493,527 | 492,377 | 1,150 | |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 1,380,522 | 166,328 | 166,328 | | |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 3,895,105 | 260,368 | 260,168 | 200 | |
| UNIVERSAL FST PRODS | COM | 91354310 | 4,465,163 | 190,656 | 190,396 | 260 | |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 2,968,574 | 112,446 | 112,346 | 100 | |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 25,921,588 | 529,012 | 527,252 | 1,640 | |
| UNIVISION COMMUNICAT | CL A | 91490610 | 172,544,695 | 5,495,054 | 5,128,637 | 319,796 | 46 |
| UNIZAN FINANCIAL COR | COM | 91528W10 | 4,201,926 | 196,260 | 196,260 | | |
| UNOCAL CORP | COM | 91528910 | 207,526,112 | 5,617,924 | 5,554,171 | 21,817 | 41 |
| UNOVA INC | COM | 91529B10 | 3,351,072 | 516,344 | 513,784 | 2,560 | |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 140,781,765 | 5,531,700 | 5,499,708 | 24,032 | 7 |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 729,178 | 18,493 | 18,493 | | |
| USFREIGHTWAYS CORP | COM | 91690610 | 15,977,542 | 421,905 | 421,785 | 20 | |
| URBAN OUTFITTERS INC | COM | 91704710 | 3,123,550 | 89,964 | 89,964 | | |
| UROLOGIX INC | COM | 91727310 | 1,416,275 | 110,733 | 110,733 | | |
| UTSTARCOM INC | COM | 91807610 | 7,389,037 | 366,338 | 364,167 | 2,050 | |
| VCA ANTECH INC | COM | 91819410 | 977,681 | 62,833 | 62,833 | | |
| V F CORP | COM | 91820410 | 118,531,085 | 3,022,981 | 3,013,986 | 5,595 | 3 |
| VIB CORP | COM | 91823H10 | 827,657 | 63,617 | 63,617 | | |
| VAIL RESORTS INC | COM | 91879Q10 | 2,264,467 | 132,425 | 132,425 | | |
| VALASSIS COMMUNICATI | COM | 91886610 | 18,703,585 | 512,427 | 510,687 | 1,540 | |
| VALHI INC NEW | COM | 91890510 | 1,979,945 | 126,676 | 126,436 | 240 | |
| VALENCE TECHNOLOGY I | COM | 91891410 | 379,379 | 274,913 | 267,303 | 5,850 | 1 |
| VALENTIS INC | COM | 91913E10 | 231,352 | 172,651 | 172,651 | | |
| VALERO ENERGY CORP N | COM | 91913Y10 | 46,319,261 | 1,237,821 | 1,234,323 | 3,169 | |
| VALLEY NATL BANCORP | COM | 91979410 | 18,274,913 | 657,371 | 652,408 | 4,857 | |
| VALMONT INDS INC | COM | 92025310 | 3,226,675 | 158,715 | 158,715 | | |
| VALSPAR CORP | COM | 92035510 | 22,694,180 | 502,751 | 501,391 | 860 | |
| VALUE CITY DEPT STOR | COM | 92038710 | 317,525 | 113,402 | 113,402 | | |
| VALUE LINE INC | COM | 92043710 | 1,296,376 | 31,519 | 31,519 | | |
| VALUECLICK INC | COM | 92046N10 | 1,571,698 | 485,092 | 485,092 | | |
| VALUEVISION INTL INC | CL A | 92047K10 | 6,739,585 | 371,327 | 370,947 | 380 | |

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|----------------------|-----|----------|---------------|-----------|-----------|--------|---|
| VANS INC | COM | 92193010 | 2,761,952 | 340,100 | 340,100 | | |
| VARCO INTL INC DEL | COM | 92212210 | 16,357,190 | 932,565 | 865,035 | 67,470 | |
| VARIAN MED SYS INC | COM | 92220P10 | 29,395,830 | 724,928 | 721,728 | 1,840 | 1 |
| VARIAN INC | COM | 92220610 | 14,437,404 | 438,161 | 437,861 | 300 | |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 28,233,797 | 832,119 | 829,879 | 1,640 | |
| VASOMEDICAL INC | COM | 92232110 | 600,044 | 226,432 | 222,732 | | 3 |
| VASTERA INC | COM | 92239N10 | 879,931 | 200,440 | 200,440 | | |
| VECTREN CORP | COM | 92240G10 | 16,843,806 | 671,068 | 667,664 | 3,404 | |
| VECTOR GROUP LTD | COM | 92240M10 | 4,049,584 | 230,090 | 214,337 | 15,753 | |
| VEECO INSTRS INC DEL | COM | 92241710 | 7,604,946 | 329,076 | 328,471 | 385 | |
| VELCRO INDS N V | COM | 92257110 | 835,458 | 85,164 | 85,164 | | |
| VENTAS INC | COM | 92276F10 | 8,079,114 | 633,656 | 633,536 | 120 | |
| VENTANA MED SYS INC | COM | 92276H10 | 3,027,497 | 137,927 | 137,927 | | |
| VERITY INC | COM | 92343C10 | 5,738,997 | 517,493 | 517,293 | 200 | |
| VERISIGN INC | COM | 92343E10 | 15,167,729 | 2,109,559 | 2,104,526 | 4,400 | |
| Page Total | | | 1,040,561,821 | | | | |

Page 63 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| VERITAS DGC INC | COM | 92343P10 | 11,016,180 | 874,300 | 874,275 | 25 | |
| VERIZON COMMUNICATIO | COM | 92343V10 | 2,659,840,778 | 66,247,591 | 64,597,417 | 1,056,904 | 593,270 |
| VERINT SYS INC | COM | 92343X10 | 264,349 | 23,400 | 23,400 | | |
| VERITAS SOFTWARE CO | COM | 92343610 | 186,722,330 | 9,435,186 | 9,398,780 | 32,709 | 3,697 |
| VERSICOR INC | COM | 92531410 | 2,137,447 | 158,918 | 158,818 | | 100 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 11,663,171 | 716,411 | 708,241 | 6,970 | 1,200 |
| VESTA INS GROUP INC | COM | 92539110 | 1,409,489 | 329,320 | 329,320 | | |
| VIAD CORP | COM | 92552R10 | 25,073,984 | 964,384 | 949,644 | 1,540 | 13,200 |
| VIASAT INC | COM | 92552V10 | 2,119,327 | 251,403 | 251,363 | 40 | |
| VIACOM INC | CL A | 92552410 | 1,364,699 | 30,695 | 29,595 | 900 | 200 |
| VIACOM INC | CL B | 92552430 | 1,678,639,073 | 37,832,749 | 37,598,866 | 210,908 | 22,975 |
| VIANT CORP | COM | 92553N10 | 345,079 | 282,852 | 282,852 | | |
| VIASYS HEALTHCARE IN | COM NEW | 92553Q20 | 3,251,196 | 186,315 | 184,726 | 1,331 | 258 |
| VICAL INC | COM | 92560210 | 870,825 | 164,929 | 164,829 | 100 | |
| VICOR CORP | COM | 92581510 | 1,928,121 | 275,840 | 275,520 | 200 | 120 |
| VIEWPOINT CORP | COM | 92672P10 | 2,023,045 | 419,719 | 419,719 | | |
| VIGNETTE CORP | COM | 92673410 | 3,560,676 | 1,807,450 | 1,764,700 | 42,590 | 160 |
| VINTAGE PETE INC | COM | 92746010 | 10,661,055 | 895,887 | 895,887 | | |
| VIRAGE LOGIC CORP | COM | 92763R10 | 1,527,923 | 117,352 | 117,352 | | |
| VIRCO MFG CO | COM | 92765110 | 1,741,474 | 132,937 | 132,937 | | |
| VIRGINIA FINL CORP | COM | 92781010 | 1,308,048 | 40,800 | 40,800 | | |
| VISHAY INTERTECHNOLO | COM | 92829810 | 32,885,754 | 1,494,807 | 1,488,701 | 4,812 | 1,294 |
| VISTA BANCORP INC | COM | 92830R10 | 1,186,680 | 44,000 | 44,000 | | |
| VISTEON CORP | COM | 92839U10 | 41,580,866 | 2,928,230 | 2,917,982 | 8,643 | 1,605 |
| VISX INC DEL | COM | 92844S10 | 7,854,986 | 720,641 | 717,031 | 3,410 | 200 |
| VITAL SIGNS INC | COM | 92846910 | 5,185,392 | 143,441 | 143,341 | 100 | |
| VITALWORKS INC | COM | 92848310 | 887,289 | 108,206 | 108,206 | | |
| VITRIA TECHNOLOGY | COM | 92849Q10 | 754,536 | 785,976 | 785,876 | 100 | |
| VITESSE SEMICONDUCTO | COM | 92849710 | 13,287,779 | 4,272,598 | 4,264,524 | 7,270 | 804 |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 1,222,855 | 56,877 | 56,877 | | |
| VIVUS INC | COM | 92855110 | 891,304 | 131,655 | 131,655 | | |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 16,545,492 | 1,212,124 | 508,603 | 703,521 | |
| VOLT INFORMATION SCI | COM | 92870310 | 3,533,049 | 144,265 | 144,265 | | |

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|---------------------|------------|----------|---------------|-----------|-----------|-----------|-------|
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 399,598 | 19,617 | 19,137 | 480 | |
| WMC LTD | SPONSORED | 92894710 | 247,059 | 11,999 | 11,999 | | |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 52,211,913 | 1,130,128 | 1,059,908 | 70,220 | |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 841,862 | 44,543 | 44,543 | | |
| VULCAN MATLS CO | COM | 92916010 | 107,504,997 | 2,454,452 | 2,451,852 | 2,600 | |
| WFS FINL INC | COM | 92923B10 | 4,313,868 | 157,383 | 157,383 | | |
| WCI CMNTYS INC | COM | 92923C10 | 1,673,310 | 57,800 | 57,500 | 300 | |
| WD-40 CO | COM | 92923610 | 4,932,618 | 177,688 | 177,288 | | 400 |
| WGL HLDGS INC | COM | 92924F10 | 20,442,429 | 789,283 | 785,208 | 3,755 | 320 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 5,048,025 | 227,799 | 227,799 | | |
| W HLDG CO INC | COM | 92925110 | 7,572,809 | 312,926 | 312,806 | 120 | |
| WMS INDS INC | COM | 92929710 | 4,106,408 | 335,217 | 335,217 | | |
| W P CAREY & CO LLC | COM | 92930Y10 | 682,875 | 30,350 | 28,201 | | 2,149 |
| WPP GROUP PLC | SPON ADR N | 92930930 | 13,043,656 | 295,902 | 137,529 | 158,373 | |
| WPS RESOURCES CORP | COM | 92931B10 | 100,237,037 | 2,454,985 | 450,155 | 2,004,710 | 120 |
| WSFS FINL CORP | COM | 92932810 | 2,904,812 | 112,285 | 112,285 | | |
| WABASH NATL CORP | COM | 92956610 | 3,236,440 | 323,644 | 323,644 | | |
| Page Total | | | 5,062,683,967 | | | | |

Page 64 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | |
| WABTEC CORP | COM | 92974010 | 4,212,314 | 295,601 | 295,601 | | |
| WACKENHUT CORRECTION | COM | 92979810 | 1,348,397 | 92,356 | 92,356 | | |
| WACHOVIA CORP 2ND NE | COM | 92990310 | 1,241,814,503 | 32,525,262 | 32,035,487 | 354,306 | 135,4 |
| WADDELL & REED FINL | CL A | 93005910 | 18,621,812 | 812,470 | 807,764 | 1,430 | 3,2 |
| WAL MART STORES INC | COM | 93114210 | 5,319,603,094 | 96,702,474 | 93,421,282 | 2,158,951 | 1,122,2 |
| WALGREEN CO | COM | 93142210 | 959,016,057 | 24,825,681 | 23,069,784 | 1,169,200 | 586,6 |
| WALLACE COMPUTER SER | COM | 93227010 | 14,643,284 | 681,083 | 680,983 | 100 | |
| WALTER INDS INC | COM | 93317Q10 | 4,401,721 | 329,717 | 327,817 | 1,900 | |
| WARWICK CMNTY BANCOR | COM | 93655910 | 615,820 | 20,500 | 20,500 | | |
| WASHINGTON FED INC | COM | 93882410 | 21,511,719 | 851,612 | 846,452 | 760 | 4,4 |
| WASHINGTON MUT INC | COM | 93932210 | 883,083,068 | 23,796,364 | 23,711,146 | 80,309 | 4,9 |
| WASHINGTON POST CO | CL B | 93964010 | 41,511,015 | 76,167 | 66,823 | 2,533 | 6,8 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 16,328,239 | 564,991 | 564,771 | 220 | |
| WASHINGTON TR BANCOR | COM | 94061010 | 3,124,853 | 131,906 | 131,906 | | |
| WASTE CONNECTIONS IN | COM | 94105310 | 9,701,613 | 310,551 | 310,451 | | 1 |
| WASTE MGMT INC DEL | COM | 94106L10 | 462,250,998 | 17,744,760 | 13,762,829 | 3,979,616 | 2,3 |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 1,158,288 | 225,348 | 225,348 | | |
| WATER PIK TECHNOLOGI | COM | 94113U10 | 1,524,618 | 121,872 | 116,757 | 5,115 | |
| WATERS CORP | COM | 94184810 | 81,295,145 | 3,044,762 | 3,038,892 | 5,770 | 1 |
| WATSCO INC | COM | 94262220 | 6,457,379 | 353,829 | 353,829 | | |
| WATSON PHARMACEUTICA | COM | 94268310 | 80,538,977 | 3,187,138 | 3,179,418 | 6,520 | 1,2 |
| WATSON WYATT & CO HL | CL A | 94271210 | 3,093,838 | 127,739 | 127,739 | | |
| WATTS INDS INC | CL A | 94274910 | 6,103,537 | 307,483 | 307,483 | | |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 9,657,797 | 801,477 | 801,077 | 400 | |
| WAVE SYSTEMS CORP | CL A | 94352610 | 201,997 | 137,413 | 134,213 | 3,200 | |
| WAYPOINT FINL CORP | COM | 94675610 | 7,473,828 | 382,293 | 382,293 | | |
| WEATHERFORD INTL INC | COM | 94707410 | 946,771 | 21,916 | 5,146 | 15,045 | 1,7 |
| WEBEX INC | COM | 94767L10 | 3,246,843 | 204,204 | 204,204 | | |
| WEBMETHODS INC | COM | 94768C10 | 3,237,696 | 327,040 | 326,640 | 400 | |
| WEBSense INC | COM | 94768410 | 11,835,995 | 462,886 | 462,886 | | |
| WEBMD CORP | COM | 94769M10 | 12,422,730 | 2,206,524 | 2,195,824 | 10,500 | 2 |

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|----------------------|------------|----------|-----------------|------------|------------|-----------|-------|
| WEBSTER FINL CORP CO | COM | 94789010 | 20,710,936 | 541,604 | 533,411 | 7,939 | 2 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 5,794,027 | 133,380 | 133,380 | | |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 22,558,331 | 637,241 | 637,241 | | |
| WEIS MKTS INC | COM | 94884910 | 7,691,076 | 209,281 | 209,021 | 260 | |
| WELLMAN INC | COM | 94970210 | 6,047,989 | 361,074 | 361,074 | | |
| WELLPOINT HEALTH NET | COM | 94973H10 | 303,095,238 | 3,895,325 | 3,886,613 | 8,512 | 2 |
| WELLS FARGO & CO NEW | COM | 94974610 | 2,059,267,909 | 41,135,995 | 39,483,474 | 1,102,364 | 550,1 |
| WELLSFORD REAL PPTYS | COM NEW | 95024020 | 1,289,009 | 62,271 | 62,271 | | |
| WENDYS INTL INC | COM | 95059010 | 91,517,908 | 2,297,713 | 2,290,918 | 6,795 | |
| WERNER ENTERPRISES I | COM | 95075510 | 12,119,082 | 568,704 | 568,078 | 26 | 6 |
| WESBANCO INC | COM | 95081010 | 7,598,248 | 320,466 | 317,066 | 3,400 | |
| WESCO FINL CORP | COM | 95081710 | 5,111,215 | 16,947 | 16,227 | 20 | 7 |
| WESCO INTL INC | COM | 95082P10 | 1,384,966 | 219,836 | 219,696 | 140 | |
| WEST COAST BANCORP O | COM | 95214510 | 2,174,620 | 126,800 | 126,800 | | |
| WEST CORP | COM | 95235510 | 5,797,015 | 262,784 | 262,784 | | |
| WEST MARINE INC | COM | 95423510 | 612,390 | 47,993 | 47,493 | | 5 |
| WEST PHARMACEUTICAL | COM | 95530610 | 10,139,894 | 315,983 | 315,963 | 20 | |
| WESTAMERICA BANCORPO | COM | 95709010 | 17,191,282 | 438,777 | 438,727 | 50 | |
| WESTCORP INC | COM | 95790710 | 4,869,723 | 152,417 | 152,417 | | |
| Page Total | | | 1 1,815,954,804 | | | | |

Page 65 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------------|
| | | | | | Sole | Shared as Defined | Share as Other |
| WESTERN DIGITAL CORP | COM | 95810210 | 9,693,388 | 2,982,581 | 2,979,181 | 3,400 | |
| WESTERN GAS RES INC | COM | 95825910 | 13,209,979 | 353,208 | 353,208 | | |
| WESTERN WIRELESS COR | CL A | 95988E20 | 1,311,436 | 409,824 | 409,624 | 100 | |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 951,164 | 20,997 | 20,997 | | |
| WESTPOINT STEVENS IN | COM | 96123810 | 16,212,591 | 4,189,300 | 300,271 | 3,889,029 | |
| WESTPORT RES CORP NE | COM | 96141810 | 5,710,447 | 348,198 | 348,198 | | |
| WESTWOOD ONE INC | COM | 96181510 | 51,004,701 | 1,526,173 | 1,518,893 | 6,980 | |
| WET SEAL INC | CL A | 96184010 | 7,833,931 | 322,384 | 322,384 | | |
| WEYERHAEUSER CO | COM | 96216610 | 322,476,915 | 5,050,539 | 5,022,194 | 15,785 | 12, |
| WHIRLPOOL CORP | COM | 96332010 | 110,450,099 | 1,689,873 | 1,684,523 | 4,950 | |
| WHITE ELECTR DESIGNS | COM | 96380110 | 209,206 | 27,820 | 27,820 | | |
| WHITEHALL JEWELLERS | COM | 96506310 | 1,071,820 | 51,654 | 51,614 | 40 | |
| WHITNEY HLDG CORP | COM | 96661210 | 12,876,586 | 418,887 | 418,887 | | |
| WHOLE FOODS MKT INC | COM | 96683710 | 30,184,852 | 625,982 | 620,338 | 5,304 | |
| WILD OATS MARKETS IN | COM | 96808B10 | 3,038,987 | 188,757 | 188,587 | 170 | |
| WILEY JOHN & SONS IN | CL A | 96822320 | 83,657,371 | 3,488,631 | 486,907 | 260,920 | 2,740, |
| WILEY JOHN & SONS IN | CL B | 96822330 | 30,910,992 | 1,287,958 | | 4,000 | 1,283, |
| WILLIAMS COS INC DEL | COM | 96945710 | 70,138,263 | 11,709,226 | 11,671,530 | 34,431 | 3, |
| WILLIAMS ENERGY PART | COM UNIT R | 96949110 | 375,200 | 11,200 | 11,200 | | |
| WILLIAMS SONOMA INC | COM | 96990410 | 31,702,501 | 1,034,002 | 1,028,382 | 5,340 | |
| WILLOW GROVE BANCORP | COM | 97111W10 | 320,416 | 27,316 | 27,316 | | |
| WILMINGTON TRUST COR | COM | 97180710 | 18,102,573 | 593,527 | 583,787 | 5,140 | 4, |
| WILSON GREATBATCH TE | COM | 97223210 | 2,828,178 | 110,996 | 110,896 | 100 | |
| WILSONS THE LEATHER | COM | 97246310 | 1,696,240 | 121,160 | 121,120 | 40 | |
| WIND RIVER SYSTEMS I | COM | 97314910 | 3,395,597 | 677,764 | 669,364 | 8,300 | |
| WINN DIXIE STORES IN | COM | 97428010 | 46,354,620 | 2,973,356 | 2,965,596 | 7,660 | |
| WINNEBAGO INDS INC | COM | 97463710 | 9,920,020 | 225,455 | 225,355 | 100 | |
| WINSTON HOTELS INC | COM | 97563A10 | 2,989,448 | 306,296 | 306,296 | | |
| WINTRUST FINANCIAL C | COM | 97650W10 | 4,439,029 | 128,407 | 128,407 | | |

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|----------------------|------------|----------|---------------|------------|------------|--|---------|------|
| WIPRO LTD | SPON ADR 1 | 97651M10 | 331,138 | 11,049 | 11,049 | | | |
| WIRELESS FACILITIES | COM | 97653A10 | 1,386,249 | 282,908 | 280,028 | | 2,880 | |
| WISCONSIN ENERGY COR | COM | 97665710 | 30,195,527 | 1,194,916 | 1,169,851 | | 4,230 | 20, |
| WITNESS SYS INC | COM | 97742410 | 734,885 | 99,578 | 98,303 | | 1,275 | |
| WOLVERINE WORLD WIDE | COM | 97809710 | 18,620,685 | 1,067,088 | 1,061,238 | | 5,850 | |
| WOMEN FIRST HEALTHCA | COM | 97815010 | 653,281 | 83,754 | 83,754 | | | |
| WOODHEAD INDS INC | COM | 97943810 | 2,811,148 | 164,011 | 164,011 | | | |
| WOODWARD GOVERNOR CO | COM | 98074510 | 8,978,199 | 151,864 | 151,844 | | | 20 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 1,001,834 | 119,266 | 119,266 | | | |
| WORLD FUEL SVCS CORP | COM | 98147510 | 2,063,971 | 84,589 | 84,589 | | | |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 2,006,945 | 137,462 | 137,462 | | | |
| WORLDCOM INC GA NEW | WRLDCOM GP | 98157D10 | 22,528,997 | 27,143,370 | 26,833,056 | | 271,275 | 39, |
| WORLDCOM INC GA NEW | MCI GROUP | 98157D30 | 1,643,382 | 978,204 | 975,563 | | 1,964 | |
| WORTHINGTON INDS INC | COM | 98181110 | 38,230,258 | 2,112,169 | 2,093,984 | | 8,985 | 9, |
| WRIGHT MED GROUP INC | COM | 98235T10 | 1,136,358 | 56,367 | 56,367 | | | |
| WRIGLEY WM JR CO | COM | 98252610 | 246,777,587 | 4,458,493 | 4,439,509 | | 13,984 | 5, |
| WYETH | COM | 98302410 | 1,601,713,868 | 31,283,474 | 29,716,367 | | 894,625 | 672, |
| WYNDHAM INTL INC | CL A | 98310110 | 1,589,606 | 1,370,350 | 1,353,350 | | 17,000 | |
| XM SATELLITE RADIO H | CL A | 98375910 | 2,417,309 | 333,422 | 332,922 | | 500 | |
| XTO ENERGY CORP | COM | 98385X10 | 34,180,117 | 1,659,229 | 1,656,829 | | 2,100 | |
| X-RITE INC | COM | 98385710 | 1,045,215 | 122,822 | 122,822 | | | |
| Page Total | | | 2,913,113,109 | | | | | |

Page 66 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| XCEL ENERGY INC | COM | 98389B10 | 144,010,278 | 8,587,375 | 8,548,162 | 27,032 | 12,18 |
| XILINX INC | COM | 98391910 | 182,193,103 | 8,122,742 | 8,077,996 | 30,946 | 13,80 |
| XEROX CORP | COM | 98412110 | 307,286,745 | 44,087,051 | 16,408,601 | 27,677,150 | 1,30 |
| YAHOO INC | COM | 98433210 | 185,533,775 | 12,570,039 | 12,542,421 | 26,288 | 1,33 |
| YANKEE CANDLE INC | COM | 98475710 | 6,487,377 | 239,475 | 238,309 | 1,000 | 16 |
| XICOR INC | COM | 98490310 | 896,019 | 221,787 | 221,687 | | 10 |
| YARDVILLE NATL BANCO | COM | 98502110 | 763,702 | 38,300 | 38,300 | | |
| YELLOW CORP | COM | 98550910 | 19,995,854 | 617,156 | 417,706 | 199,010 | 44 |
| YORK INTL CORP NEW | COM | 98667010 | 38,758,684 | 1,147,046 | 1,145,516 | 1,330 | 20 |
| YOUNG BROADCASTING I | CL A | 98743410 | 4,875,791 | 274,229 | 274,229 | | |
| YOUNG INNOVATIONS IN | COM | 98752010 | 689,610 | 31,750 | 31,750 | | |
| YUM BRANDS INC | WHEN ISSUE | 98849810 | 280,429,080 | 9,587,319 | 9,555,029 | 24,830 | 7,46 |
| ZALE CORP NEW | COM | 98885810 | 36,453,036 | 1,005,601 | 1,005,001 | 400 | 20 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 19,159,397 | 397,333 | 396,363 | 770 | 20 |
| ZENITH NATL INS CORP | COM | 98939010 | 3,221,595 | 101,149 | 101,149 | | |
| ZIMMER HLDGS INC | COM | 98956P10 | 171,752,110 | 4,816,380 | 4,680,604 | 67,335 | 68,44 |
| ZIONS BANCORPORATION | COM | 98970110 | 101,445,056 | 1,947,122 | 1,943,916 | 3,006 | 20 |
| ZORAN CORP | COM | 98975F10 | 9,458,004 | 412,833 | 411,063 | 1,770 | |
| ZYMOGENETICS INC | COM | 98985T10 | 426,888 | 48,400 | 48,400 | | |
| ZYGO CORP | COM | 98985510 | 1,277,076 | 158,643 | 158,643 | | |
| ZOLL MED CORP | COM | 98992210 | 3,171,284 | 97,488 | 97,488 | | |
| ZOMAX INC MINN | COM | 98992910 | 930,840 | 238,677 | 238,677 | | |
| Page Total | | | 1,519,215,304 | | | | |
| Grand Total | | | 302,221,461,225 | | | | |

TOTAL MARKET VALUE 302, 221,461,225

