

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

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

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 2001

Check here if amendment Amendment Number

Institutional Investment Manager filing this report:

Name: State Street Corporation

Address: 225 Franklin Street

Boston, Massachusetts 02110

Form 13F File Number: 28-399

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

Person signing this report on behalf of the reporting manager:

Name: Frederick P. Baughman

Title Senior Vice President, Controller and Chief Accounting Officer

Telephone: 617-786-3000

Signature, Place, and Date of Signing:

| | | |
|---------------------------|-----------------------|---------------|
| /s/ Frederick P. Baughman | Boston, Massachusetts | July 30, 2001 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [Date] |

Report Type (Check only one):

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

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

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

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

Form 13F SUMMARY PAGE

Report Summary:

| | |
|---|-------------|
| Number of Other Included Managers: | 10 |
| Form 13F Information Table Entry Total: | 3,248 |
| Form 13F Information Table Value Total: | 333,619,715 |
| | (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 |

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

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

| | | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|---------|--------|
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,811,639 | 60,990 | 60,662 | 328 | | |
| ACE LTD | ORD | G0070K10 | 20,591,048 | 526,760 | 521,380 | 5,380 | | |
| AMDOCS LTD | ORD | G0260210 | 25,809,228 | 479,280 | 395,466 | 73,789 | 10,025 | |
| APW LTD | COM | G0439710 | 386,339 | 38,063 | 38,063 | | | |
| EVEREST RE GROUP LTD | COM | G3223R10 | 15,860,592 | 212,040 | 212,040 | | | |
| FOSTER WHEELER LTD | SHS | G3653510 | 853,270 | 94,284 | 93,284 | 1,000 | | |
| FRESH DEL MONTE PROD | ORD | G3673810 | 370,828 | 33,620 | 32,620 | 1,000 | | |
| GLOBAL CROSSING LTD | COM | G3921A10 | 115,492,029 | 13,367,133 | 13,364,708 | 2,425 | | |
| HELEN OF TROY CORP L | COM | G4388N10 | 274,756 | 31,081 | 31,081 | | | |
| LORAL SPACE & COMMUN | COM | G5646210 | 720,781 | 257,422 | 243,809 | | | 13,613 |
| RENAISSANCE RE HLDGS | COM | G7496G10 | 5,184,684 | 70,016 | 70,016 | | | |
| SANTA FE INTL CORP | ORD | G7805C10 | 2,203,518 | 73,795 | 73,795 | | | |
| TRANSOCEAN SEDCO FOR | ORD | G9007810 | 209,646,483 | 5,082,339 | 4,996,994 | 47,931 | 37,414 | |
| TRENWICK GROUP LTD | COM | G9032C10 | 777,515 | 33,923 | 23,423 | | | 10,500 |
| TYCOM LTD | COM | G9144B10 | 600,383 | 34,906 | 33,847 | 1,059 | | |
| XOMA LTD | ORD | G9825R10 | 1,063,571 | 62,343 | 62,343 | | | |
| XL CAP LTD | CL A | G9825510 | 2,629,663 | 32,030 | 30,630 | 1,400 | | |
| UBS AG | ORD | H8920G15 | 31,672,206 | 223,028 | 3,254 | 219,774 | | |
| CHECK POINT SOFTWARE | ORD | M2246510 | 3,210,588 | 63,488 | 63,413 | 75 | | |
| ORBOTECH LTD | ORD | M7525310 | 359,182 | 10,393 | 10,393 | | | |
| ASML HLDG NV | N Y SHS | N0705911 | 16,710,729 | 751,044 | 97,848 | 624,091 | 29,105 | |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 3,077,402 | 139,186 | 133,186 | 6,000 | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 52,251,149 | 2,001,193 | 1,171,595 | 829,598 | | |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 8,394,595 | 209,760 | 154,500 | 48,280 | 6,980 | |
| AAR CORP | COM | 00036110 | 3,998,048 | 233,804 | 233,704 | 100 | | |
| ABB LTD | SPONSORED | 00037520 | 852,232 | 56,253 | 56,253 | | | |
| ACTV INC | COM | 00088E10 | 1,003,412 | 301,325 | 301,225 | 100 | | |
| A D C TELECOMMUNICAT | COM | 00088610 | 99,576,932 | 15,087,414 | 15,056,272 | 28,012 | 3,130 | |
| ADE CORP MASS | COM | 00089C10 | 1,228,502 | 64,658 | 64,458 | 200 | | |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 2,368,237 | 125,105 | 125,105 | | | |
| ABM INDS INC | COM | 00095710 | 5,331,108 | 143,117 | 143,017 | 100 | | |
| ACT MFG INC | COM | 00097310 | 1,077,633 | 98,504 | 98,504 | | | |
| AFC ENTERPRISES INC | COM | 00104Q10 | 863,818 | 45,108 | 45,108 | | | |
| AFLAC INC | COM | 00105510 | 354,454,620 | 11,256,101 | 11,113,285 | 119,766 | 23,050 | |
| AGCO CORP | COM | 00108410 | 6,600,471 | 721,363 | 720,843 | 520 | | |
| AGL RES INC | COM | 00120410 | 18,725,402 | 788,438 | 787,838 | 600 | | |
| AES CORP | COM | 00130H10 | 419,659,923 | 9,748,198 | 9,727,550 | 17,330 | 3,318 | |
| AK STL HLDG CORP | COM | 00154710 | 16,148,924 | 1,287,793 | 1,287,363 | 50 | 380 | |
| AMB PROPERTY CORP | COM | 00163T10 | 20,863,977 | 809,937 | 809,837 | 100 | | |
| AMC ENTMT INC | COM | 00166910 | 579,046 | 44,542 | 44,542 | | | |
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 5,853,274 | 237,938 | 237,938 | | | |
| AMR CORP | COM | 00176510 | 118,936,527 | 3,291,905 | 3,285,850 | 5,615 | 440 | |
| ANC RENTAL CORP | COM | 00181310 | 834,141 | 278,047 | 275,097 | 2,950 | | |
| AOL TIME WARNER INC | COM | 00184A10 | 4,921,748,487 | 92,863,179 | 92,123,583 | 651,958 | 87,638 | |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 452,859 | 142,858 | 142,858 | | | |
| AT&T CORP | COM | 00195710 | 1,698,491,146 | 77,204,143 | 75,664,581 | 1,088,832 | 450,730 | |
| Page Total | | | 8,220,600,897 | | | | | |

Page 1 of 67

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

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

| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|---------|-------|
| AT&T CORP | COM LIB GR | 00195720 | 333,847,510 | 19,087,908 | 18,923,402 | 86,202 | 78,3 |
| AT&T CORP | COM WIRLES | 00195740 | 95,207,521 | 5,823,090 | 5,761,778 | 56,148 | 5,1 |
| ATMI INC | COM | 00207R10 | 6,273,360 | 209,112 | 208,072 | 1,040 | |
| ATP OIL & GAS CORP | COM | 00208J10 | 311,111 | 27,679 | 27,679 | | |
| ATS MED INC | COM | 00208310 | 2,570,094 | 170,657 | 170,657 | | |
| AVX CORP NEW | COM | 00244410 | 7,692,825 | 366,325 | 366,025 | 300 | |
| AXT INC | COM | 00246W10 | 4,477,723 | 167,705 | 167,605 | 100 | |
| AAIPHARMA INC | COM | 00252W10 | 468,864 | 29,883 | 29,883 | | |
| AARON RENTS INC | COM | 00253520 | 2,276,997 | 133,941 | 133,941 | | |
| ABBOTT LABS | COM | 00282410 | 1,616,907,360 | 33,685,570 | 32,276,640 | 711,113 | 697,8 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 52,543,884 | 1,180,231 | 1,173,535 | 4,446 | 2,2 |
| ABGENIX INC | COM | 00339B10 | 19,876,095 | 441,691 | 440,651 | 940 | 1 |
| ABIOMED INC | COM | 00365410 | 3,087,305 | 130,929 | 130,429 | 500 | |
| ACACIA RESH CORP | COM | 00388110 | 2,547,873 | 150,851 | 150,831 | | |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 436,975 | 62,604 | 62,604 | | |
| ACCLAIM ENTMT INC | COM PAR \$0 | 00432520 | 502,156 | 102,901 | 102,901 | | |
| ACCREDO HEALTH INC | COM | 00437V10 | 6,718,968 | 180,666 | 180,636 | 30 | |
| ACKERLEY GROUP INC | COM | 00452710 | 1,119,497 | 99,866 | 99,866 | | |
| ACLARA BIOSCIENCES I | COM | 00461P10 | 984,762 | 99,471 | 99,471 | | |
| ACME COMMUNICATION I | COM | 00463110 | 459,554 | 55,975 | 53,275 | 2,700 | |
| ACTIVISION INC NEW | COM NEW | 00493020 | 3,182,076 | 81,072 | 81,072 | | |
| ACTION PERFORMANCE C | COM | 00493310 | 1,104,275 | 44,171 | 44,171 | | |
| ACTEL CORP | COM | 00493410 | 9,937,103 | 404,770 | 404,750 | 20 | |
| ACTERNA CORP | COM | 00503U10 | 3,420,846 | 310,986 | 310,846 | | 1 |
| ACTIVE POWER INC | COM | 00504W10 | 1,400,269 | 83,949 | 83,949 | | |
| ACTRADE FINL TECHNOL | COM | 00507P10 | 483,438 | 20,450 | 20,450 | | |
| ACTUATE CORP | COM | 00508B10 | 4,520,368 | 473,337 | 473,237 | | 1 |
| ACTUANT CORP | CL A NEW | 00508X20 | 482,494 | 29,331 | 29,291 | 40 | |
| ACXIOM CORP | COM | 00512510 | 9,625,077 | 735,300 | 734,060 | 1,140 | 1 |
| ADAPTEC INC | COM | 00651F10 | 7,661,861 | 770,811 | 758,991 | 11,745 | |
| ADECCO SA | SPONSORED | 00675410 | 395,646 | 33,164 | 33,164 | | |
| ADELPHIA BUSINESS SO | CL A | 00684710 | 1,220,672 | 297,725 | 297,725 | | |
| ADELPHIA COMMUNICATI | CL A | 00684810 | 24,321,610 | 593,210 | 586,805 | 2,445 | 3,9 |
| ADEPT TECHNOLOGY INC | COM | 00685410 | 317,829 | 32,104 | 32,104 | | |
| ADMINISTAFF INC | COM | 00709410 | 3,978,104 | 153,004 | 152,984 | 20 | |
| ADOBE SYS INC | COM | 00724F10 | 237,728,726 | 5,058,058 | 5,049,678 | 7,600 | 7 |
| ADOLOR CORP | COM | 00724X10 | 4,107,261 | 190,151 | 139,182 | 50,969 | |
| ADTRAN INC | COM | 00738A10 | 5,581,535 | 272,270 | 272,020 | 150 | 1 |
| ADVANCED DIGITAL INF | COM | 00752510 | 8,725,445 | 504,361 | 503,341 | 920 | 1 |
| ADVANCED LTG TECHNOL | COM | 00753C10 | 426,329 | 96,893 | 96,893 | | |
| ADVANCED MARKETING S | COM | 00753T10 | 5,550,207 | 266,197 | 266,197 | | |
| ADVANCED FIBRE COMMU | COM | 00754A10 | 15,644,643 | 744,983 | 742,863 | 1,820 | 3 |
| ADVANCED TISSUE SCIE | COM | 00755F10 | 2,759,415 | 551,883 | 551,883 | | |
| ADVANCED NEUROMODULA | COM | 00757T10 | 300,222 | 11,547 | 11,547 | | |
| ADVO INC | COM | 00758510 | 5,944,490 | 174,070 | 174,070 | | |
| AEROFLEX INC | COM | 00776810 | 9,911,496 | 943,952 | 943,752 | 100 | 1 |
| ADVANCEPCS | COM | 00790K10 | 16,510,488 | 257,775 | 257,415 | 360 | |
| ADVANCED MICRO DEVIC | COM | 00790310 | 188,821,155 | 6,533,604 | 6,520,604 | 12,460 | 5 |
| AEGON N V | ORD AMER R | 00792410 | 4,262,073 | 150,073 | 150,068 | 5 | |
| Page Total | | | 2,736,635,587 | | | | |

Page 2 of 67

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

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|------------|-------|
| ADVANTA CORP | CL A | 00794210 | 3,090,080 | 193,130 | 193,130 | | |
| ADVANCED ENERGY INDS | COM | 00797310 | 5,160,730 | 125,048 | 125,048 | | |
| ADVENT SOFTWARE INC | COM | 00797410 | 22,549,485 | 355,110 | 354,573 | 537 | |
| AETHER SYS INC | COM | 00808V10 | 1,504,641 | 170,016 | 166,316 | 3,700 | |
| AETNA INC NEW | COM | 00817Y10 | 73,884,493 | 2,853,785 | 2,848,368 | 4,574 | 8 |
| AFFILIATED COMPUTER | CL A | 00819010 | 33,781,088 | 469,769 | 468,999 | 490 | 2 |
| AFFILIATED MANAGERS | COM | 00825210 | 25,315,060 | 411,627 | 371,982 | 33,470 | 6,1 |
| AFFYMETRIX INC | COM | 00826T10 | 5,462,600 | 247,737 | 246,797 | 840 | 1 |
| AGENCY COM LTD | COM | 00844710 | 511,522 | 158,858 | 32,881 | 1,700 | 124,7 |
| AGERE SYS INC | CL A | 00845V10 | 11,859,594 | 1,624,602 | 1,621,702 | 2,900 | |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 321,814,837 | 9,901,995 | 9,580,158 | 142,932 | 178,9 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 3,126,249 | 183,897 | 183,837 | 60 | |
| AIR PRODS & CHEMS IN | COM | 00915810 | 691,926,156 | 15,124,069 | 4,710,695 | 10,236,864 | 176,5 |
| AIRBORNE INC | COM | 00926910 | 7,259,164 | 626,330 | 624,930 | 1,400 | |
| AIRGAS INC | COM | 00936310 | 7,976,248 | 670,273 | 670,223 | 50 | |
| AIRGATE PCS INC | COM | 00936710 | 4,390,256 | 84,428 | 84,428 | | |
| AIRTRAN HLDGS INC | COM | 00949P10 | 5,170,274 | 504,417 | 504,417 | | |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 5,981,595 | 651,945 | 471,567 | 5,678 | 174,7 |
| AKSYS LTD | COM | 01019610 | 258,814 | 24,910 | 24,910 | | |
| AKZO NOBEL NV | SPONSORED | 01019930 | 2,587,288 | 60,763 | 60,763 | | |
| ALABAMA NATL BANCORP | COM | 01031710 | 4,281,485 | 131,941 | 131,466 | 475 | |
| ALAMOSA HLDGS INC | COM | 01158910 | 3,623,115 | 222,277 | 222,177 | | 1 |
| ALASKA AIR GROUP INC | COM | 01165910 | 9,037,636 | 312,721 | 311,141 | 80 | 1,5 |
| ALASKA COMMUNICATION | COM | 01167P10 | 862,625 | 94,276 | 94,276 | | |
| ALBANY INTL CORP | CL A | 01234810 | 12,091,388 | 639,756 | 639,756 | | |
| ALBANY MOLECULAR RES | COM | 01242310 | 6,970,045 | 183,374 | 183,074 | 300 | |
| ALBEMARLE CORP | COM | 01265310 | 16,067,398 | 693,457 | 692,507 | 950 | |
| ALBERTA ENERGY LTD | COM | 01287310 | 4,919,519 | 119,290 | 24,186 | 95,104 | |
| ALBERTO CULVER CO | CL B CONV | 01306810 | 50,172,385 | 1,193,444 | 1,192,334 | 1,010 | 1 |
| ALBERTSONS INC | COM | 01310410 | 262,453,826 | 8,751,378 | 8,705,340 | 21,577 | 24,4 |
| ALCAN INC | COM | 01371610 | 193,242,164 | 4,598,814 | 4,597,639 | 1,175 | |
| ALCOA INC | COM | 01381710 | 779,740,144 | 19,790,359 | 19,726,641 | 49,126 | 14,5 |
| ALCATEL | SPONSORED | 01390430 | 7,707,813 | 371,640 | 202,848 | 168,792 | |
| ALEXANDER & BALDWIN | COM | 01448210 | 11,943,983 | 463,844 | 463,744 | 100 | |
| ALEXANDERS INC | COM | 01475210 | 1,686,285 | 28,058 | 28,058 | | |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 15,295,020 | 384,297 | 319,845 | 64,452 | |
| ALEXION PHARMACEUTIC | COM | 01535110 | 3,268,392 | 136,183 | 135,883 | 300 | |
| ALFA CORP | COM | 01538510 | 7,745,006 | 313,563 | 313,463 | 100 | |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 566,588 | 72,269 | 45,756 | | 26,5 |
| ALKERMES INC | COM | 01642T10 | 11,703,252 | 333,426 | 330,266 | 2,060 | 1,1 |
| ALLEGHANY CORP DEL | COM | 01717510 | 7,816,921 | 38,507 | 38,203 | 304 | |
| ALLEGHENY ENERGY INC | COM | 01736110 | 153,278,573 | 3,176,758 | 3,159,100 | 4,458 | 13,2 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 29,807,779 | 1,647,74 | 1,643,809 | 3,940 | |
| ALLEGIANCE TELECOM I | COM | 01747T10 | 13,549,131 | 903,878 | 807,688 | 76,910 | 19,2 |
| ALLEN TELECOM INC | COM | 01809110 | 3,643,725 | 242,915 | 242,855 | 60 | |
| ALLERGAN INC | COM | 01849010 | 234,308,663 | 2,788,393 | 2,782,698 | 5,195 | 5 |
| ALLIANCE BANCORP | COM | 01852J10 | 661,413 | 22,436 | 22,436 | | |
| ALLETE INC | COM | 01852210 | 27,661,230 | 1,229,388 | 1,227,988 | | 1,4 |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 2,340,211 | 44,105 | 42,488 | 600 | 1,0 |
| Page Total | | | 3,110,055,889 | | | | |

Page 3 of 67

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

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

| Issuer | Class | Number | Value | Prin Amt | Defined | Othe |
|----------------------|-------------|----------|----------------|------------|------------|-----------|
| ALLIANCE GAMING CORP | COM NEW | 01859P60 | 921,823 | 23,474 | 23,474 | |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 385,248 | 81,105 | 81,105 | |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 2,811,057 | 233,865 | 233,865 | |
| ALLIANCE PHARMACEUTI | COM | 01877310 | 786,213 | 349,428 | 349,408 | 20 |
| ALLIANT ENERGY CORP | COM | 01880210 | 28,672,348 | 983,614 | 959,721 | 12,480 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 17,450,309 | 194,108 | 193,703 | 405 |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 7,313,758 | 247,840 | 146,394 | 101,446 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 16,650,313 | 719,236 | 709,472 | 1,500 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 461,475 | 20,510 | 20,510 | |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 80,394,591 | 4,303,779 | 4,296,074 | 7,605 |
| ALLMERICA FINL CORP | COM | 01975410 | 82,563,387 | 1,435,885 | 516,150 | 919,104 |
| ALLOY ONLINE INC | COM | 01985510 | 324,436 | 22,672 | 22,672 | |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 1,382,625 | 153,625 | 152,035 | 1,590 |
| ALLSTATE CORP | COM | 02000210 | 694,695,974 | 15,792,134 | 15,737,498 | 36,072 |
| ALLTEL CORP | COM | 02003910 | 437,800,716 | 7,146,600 | 6,386,872 | 634,330 |
| ALPHA INDS INC | COM | 02075310 | 7,382,446 | 249,829 | 249,039 | 690 |
| ALPHARMA INC | CL A | 02081310 | 6,762,578 | 248,168 | 247,563 | 605 |
| ALSTOM | SPONSORED | 02124410 | 283,436 | 10,159 | 10,159 | |
| ALTERA CORP | COM | 02144110 | 235,627,610 | 8,125,090 | 7,990,389 | 98,401 |
| AMAZON COM INC | COM | 02313510 | 30,116,336 | 2,128,363 | 2,126,895 | 1,328 |
| AMBAC FINL GROUP INC | COM | 02313910 | 121,968,808 | 2,095,684 | 2,089,362 | 3,122 |
| AMBASSADORS INTL INC | COM | 02317810 | 510,277 | 20,659 | 20,559 | |
| AMCOL INTL CORP | COM | 02341W10 | 1,253,172 | 208,862 | 208,862 | |
| AMERADA HESS CORP | COM | 02355110 | 155,911,680 | 1,929,600 | 1,923,055 | 3,170 |
| AMERCO | COM | 02358610 | 1,544,921 | 69,279 | 69,279 | |
| AMEREN CORP | COM | 02360810 | 114,496,078 | 2,681,407 | 2,677,726 | 2,975 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 263,680 | 10,300 | 10,300 | |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 1,699,860 | 81,489 | 81,489 | |
| AMERICA ONLINE LATIN | CL A | 02365B10 | 665,331 | 74,008 | 73,908 | |
| AMERICA WEST HLDG CO | CL B | 02365720 | 2,792,786 | 280,119 | 280,119 | |
| AMCORE FINL INC | COM | 02391210 | 5,188,433 | 215,825 | 215,825 | |
| AMERICAN AXLE & MFG | COM | 02406110 | 1,299,905 | 76,465 | 76,265 | |
| AMERICAN CAPITAL STR | COM | 02493710 | 6,941,679 | 247,387 | 247,387 | |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 36,691,993 | 1,041,203 | 1,040,533 | 480 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 296,758,921 | 6,427,527 | 6,400,899 | 17,942 |
| AMERICAN EXPRESS CO | COM | 02581610 | 1,330,627,220 | 34,294,516 | 33,367,178 | 743,008 |
| AMERICAN FINL GROUP | COM | 02593210 | 15,089,610 | 502,987 | 501,767 | 1,220 |
| AMERICAN FINL HLDGS | COM | 02607510 | 4,767,082 | 201,995 | 201,895 | |
| AMERICAN GENERAL COR | COM | 02635110 | 507,159,169 | 10,918,389 | 9,992,354 | 694,927 |
| AMERICAN GREETINGS C | CL A | 02637510 | 17,195,068 | 1,563,188 | 1,560,044 | 3,144 |
| AMERICAN HEALTHWAYS | COM | 02649V10 | 894,549 | 23,223 | 23,223 | |
| AMERICAN HOME PRODS | COM | 02660910 | 1,637,095,011 | 27,865,447 | 26,400,325 | 782,652 |
| AMERICAN INTL GROUP | COM | 02687410 | 4,312,023,607 | 50,723,722 | 47,801,106 | 1,817,686 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 6,645,640 | 143,225 | 143,205 | 20 |
| AMERICAN MGMT SYS IN | COM | 02735210 | 7,032,021 | 297,967 | 284,347 | 320 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 659,574 | 42,969 | 42,969 | |
| AMERICAN NATL INS CO | COM | 02859110 | 7,266,522 | 97,211 | 96,611 | 600 |
| AMERICAN PHYSICIANS | COM | 02888410 | 336,531 | 17,258 | 17,258 | |
| AMERICAN PWR CONVERS | COM | 02906610 | 66,673,026 | 4,233,208 | 4,222,533 | 10,035 |
| Page Total | | | 10,314,238,833 | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Shared as Defined | Share Oth |
|-----------------------|----------------|--------------|-------------------|-----------------|------------|-------------------|-----------|
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 320,705 | 32,725 | 32,725 | | |
| AMERICAN STD COS INC | COM | 02971210 | 59,964,414 | 997,744 | 996,004 | 1,540 | 2 |
| AMERICAN STS WTR CO | COM | 02989910 | 3,074,790 | 90,435 | 90,435 | | |
| AMERICAN TOWER CORP | CL A | 02991220 | 23,735,547 | 1,148,309 | 973,845 | 150,609 | 23,8 |
| AMERICAN SUPERCONDU | COM | 03011110 | 4,471,552 | 173,316 | 171,491 | 1,825 | |
| AMERICAN WTR WKS INC | COM | 03041110 | 35,911,220 | 1,089,209 | 1,084,799 | 2,910 | 1,5 |
| AMERICAN WOODMARK CO | COM | 03050610 | 697,438 | 18,153 | 18,042 | 11 | 1 |
| AMERICREDIT CORP | COM | 03060R10 | 78,069,005 | 1,502,772 | 1,496,672 | 5,800 | 3 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 234,768 | 14,673 | 14,673 | | |
| AMERIPATH INC | COM | 03071D10 | 7,716,272 | 263,354 | 263,314 | 40 | |
| AMERISOURCE HEALTH C | CL A | 03071P10 | 54,632,055 | 987,029 | 986,489 | 340 | 2 |
| AMERON INTL INC | COM | 03071010 | 876,027 | 13,124 | 13,014 | 110 | |
| AMERITRADE HLDG CORP | CL A | 03072H10 | 4,889,095 | 614,208 | 612,068 | 2,140 | |
| AMERUS GROUP CO | COM | 03072M10 | 3,088,195 | 87,065 | 87,065 | | |
| AMETEK INC NEW | COM | 03110010 | 11,969,123 | 391,788 | 375,838 | 2,100 | 13,8 |
| AMGEN INC | COM | 03116210 | 1,333,934,022 | 21,983,092 | 21,704,509 | 169,806 | 108,7 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 15,810,914 | 715,426 | 713,126 | 2,200 | 1 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 272,600 | 45,058 | 45,058 | | |
| AMPHENOL CORP NEW | CL A | 03209510 | 11,958,289 | 298,584 | 297,864 | 620 | 1 |
| AMSOUTH BANCORPORATI | COM | 03216510 | 137,564,361 | 7,439,933 | 7,383,756 | 31,724 | 24,4 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 5,385,375 | 478,700 | 478,500 | 100 | 1 |
| AMVESCAP PLC | SPONSORED | 03235E10 | 737,653 | 21,301 | 21,301 | | |
| ANADARKO PETE CORP | COM | 03251110 | 308,177,269 | 5,716,514 | 5,217,932 | 373,159 | 125,4 |
| ANADIGICS INC | COM | 03251510 | 6,002,609 | 260,983 | 260,963 | 20 | |
| ANALOG DEVICES INC | COM | 03265410 | 327,117,525 | 7,563,411 | 7,249,296 | 225,880 | 88,2 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 2,628,417 | 57,704 | 57,404 | 300 | |
| ANALYSTS INTL CORP | COM | 03268110 | 471,457 | 105,708 | 105,708 | | |
| ANAREN MICROWAVE INC | COM | 03274410 | 5,359,580 | 267,979 | 267,979 | | |
| ANCHOR BANCORP WIS I | COM | 03283910 | 3,033,688 | 190,798 | 190,778 | 20 | |
| ANCHOR GAMING | COM | 03303710 | 5,614,250 | 86,881 | 86,681 | 200 | |
| ANDERSON EXPL LTD | COM | 03390110 | 543,595 | 26,924 | 26,924 | | |
| ANDOVER BANCORP INC | COM | 03425810 | 5,135,298 | 102,195 | 102,095 | 100 | |
| ANDREW CORP | COM | 03442510 | 30,785,577 | 1,668,595 | 1,663,035 | 5,460 | 1 |
| ANDRX GROUP | COM | 03455310 | 21,279,335 | 276,355 | 275,830 | 525 | |
| ANHEUSER BUSCH COS I | COM | 03522910 | 807,083,527 | 19,589,406 | 19,188,431 | 193,504 | 207,4 |
| ANIXTER INTL INC | COM | 03529010 | 5,784,647 | 188,425 | 188,105 | 320 | |
| ANNALY MTG MGMT INC | COM | 03571040 | 1,190,973 | 86,869 | 86,869 | | |
| ANN TAYLOR STORES COR | COM | 03611510 | 7,928,017 | 221,453 | 221,093 | 360 | |
| ANSOFT CORP | COM | 03638410 | 963,628 | 56,684 | 10,129 | 553 | 46,0 |
| ANSYS INC | COM | 03662Q10 | 598,590 | 31,976 | 31,976 | | |
| ANTEC CORP | COM | 03664P10 | 3,623,800 | 292,242 | 290,422 | 1,620 | 2 |
| ANSWERTHINK INC | COM | 03691610 | 2,788,588 | 279,138 | 279,038 | 100 | |
| ANTHRACITE CAP INC | COM | 03702310 | 1,116,547 | 101,045 | 101,045 | | |
| ANTIGENICS INC DEL | COM | 03703210 | 900,363 | 45,588 | 45,588 | | |
| AON CORP | COM | 03738910 | 184,024,855 | 5,257,853 | 5,235,484 | 10,273 | 12,0 |
| APACHE CORP | COM | 03741110 | 123,945,760 | 2,442,281 | 2,365,665 | 57,711 | 18,9 |
| APACHE CORP | ACES C DP | 03741160 | 1,095,500 | 25,000 | | 25,000 | |
| APARTMENT INVT & MGM | CL A | 03748R10 | 47,516,234 | 985,814 | 915,944 | 69,870 | |
| APHTON CORP | COM | 03759P10 | 2,419,183 | 110,465 | 110,425 | 40 | |
| Page Total | | | 3,702,442,232 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------------|
| | | | | | Sole | Shared as Defined | Share Othe |
| APOGEE ENTERPRISES I | COM | 03759810 | 13,903,680 | 1,113,185 | 1,113,085 | | 100 |
| APOGENT TECHNOLOGIES | COM | 03760A10 | 27,712,146 | 1,126,510 | 1,109,350 | 15,560 | 1,600 |
| APOLLO GROUP INC | CL A | 03760410 | 69,820,698 | 1,644,775 | 1,640,070 | 4,405 | 300 |
| APPLE COMPUTER INC | COM | 03783310 | 170,262,935 | 7,323,137 | 7,303,141 | 18,436 | 1,560 |
| APPLEBEES INTL INC | COM | 03789910 | 19,970,880 | 624,090 | 607,440 | 150 | 16,500 |
| APPLIED INNOVATION I | COM | 03791610 | 341,014 | 40,840 | 40,840 | | |
| APRIA HEALTHCARE GRO | COM | 03793310 | 26,606,248 | 922,227 | 922,147 | 80 | |
| APPLERA CORP | COM AP BIO | 03802010 | 115,514,953 | 4,318,316 | 4,304,576 | 10,700 | 3,040 |
| APPLERA CORP | COM CE GEN | 03802020 | 17,678,167 | 445,743 | 441,694 | 3,249 | 800 |
| APPLICA INC | COM | 03815A10 | 1,351,878 | 169,834 | 169,834 | 155,234 | |
| APPLIED INDL TECHNOL | COM | 03820C10 | 5,526,426 | 291,632 | 291,632 | 276,832 | 14,800 |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 93,559,451 | 5,439,503 | 5,425,418 | 3,805 | 10,280 |
| APPLIED MATLS INC | COM | 03822210 | 921,563,350 | 18,769,111 | 17,888,208 | 712,336 | 168,567 |
| APPLIED MOLECULAR EV | COM | 03823E10 | 464,642 | 37,231 | 37,231 | | |
| APTARGROUP INC | COM | 03833610 | 19,676,253 | 606,730 | 332,079 | 173,311 | 101,340 |
| AQUILA INC DEL | CL A | 03840J10 | 1,097,565 | 44,526 | 44,526 | | |
| ARADIGM CORP | COM | 03850510 | 874,559 | 124,937 | 124,537 | 400 | 124,537 |
| ARBITRON INC | COM | 03875Q10 | 3,971,848 | 164,807 | 160,561 | 4,246 | |
| ARCH CHEMICALS INC | COM | 03937R10 | 3,432,440 | 157,235 | 157,235 | | |
| ARCH COAL INC | COM | 03938010 | 9,569,804 | 369,919 | 369,295 | 183 | 441 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 178,766,429 | 13,698,577 | 13,669,055 | 19,473 | 10,049 |
| ARCHSTONE CMNTYS TR | SH BEN INT | 03958110 | 33,183,319 | 1,287,173 | 1,162,413 | 124,760 | |
| ARCTIC CAT INC | COM | 03967010 | 2,062,291 | 142,227 | 142,207 | 20 | |
| ARDEN RLTY INC | COM | 03979310 | 21,009,375 | 786,868 | 786,868 | | |
| AREA BANCSHARES CORP | COM | 03987210 | 2,117,923 | 128,359 | 128,359 | | |
| AREMISSOFT CORP DEL | COM | 04002610 | 3,377,489 | 208,487 | 208,487 | | |
| ARENA PHARMACEUTICAL | COM | 04004710 | 1,533,586 | 50,298 | 50,298 | | |
| ARGONAUT GROUP INC | COM | 04015710 | 3,150,212 | 156,727 | 156,107 | 620 | |
| ARGOSY GAMING CO | COM | 04022810 | 13,024,103 | 469,168 | 469,168 | | |
| ARGUSS COMMUNICATION | COM | 04028210 | 399,196 | 80,160 | 29,494 | 50,666 | |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 831,698 | 164,043 | 163,543 | 500 | |
| ARIBA INC | COM | 04033V10 | 7,826,109 | 1,422,929 | 1,416,080 | 5,229 | 1,620 |
| ARKANSAS BEST CORP D | COM | 04079010 | 7,874,732 | 341,637 | 341,637 | | |
| ARMOR HOLDINGS INC | COM | 04226010 | 1,974,795 | 131,653 | 131,653 | | |
| ARMSTRONG HLDGS INC | COM | 04238410 | 1,037,168 | 292,160 | 288,510 | 3,650 | |
| ARNOLD INDS INC | COM | 04259510 | 3,465,401 | 178,998 | 178,878 | 120 | |
| ARQULE INC | COM | 04269E10 | 1,003,832 | 46,345 | 43,845 | 2,500 | |
| ARROW ELECTRS INC | COM | 04273510 | 24,766,472 | 1,019,616 | 1,015,546 | 3,620 | 450 |
| ARROW FINL CORP | COM | 04274410 | 444,905 | 17,620 | 17,620 | | |
| ARROW INTL INC | COM | 04276410 | 3,983,078 | 103,726 | 103,726 | | |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 2,020,592 | 348,378 | 346,408 | 1,820 | 150 |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 3,829,223 | 296,839 | 296,039 | 800 | |
| ARTHROCARE CORP | COM | 04313610 | 4,543,693 | 173,755 | 173,755 | | |
| ARVINMERITOR INC | COM | 04335310 | 13,620,467 | 813,648 | 812,089 | 1,160 | 399 |
| ASHLAND INC | COM | 04420410 | 63,864,904 | 1,592,641 | 1,586,987 | 3,760 | 1,894 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 685,858 | 34,727 | 34,227 | 500 | |
| ASPECT COMMUNICATION | COM | 04523Q10 | 2,571,544 | 367,889 | 365,489 | 2,400 | |
| ASPECT MED SYS INC | COM | 04523510 | 604,670 | 39,011 | 38,535 | 476 | |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 6,133,756 | 253,461 | 253,161 | 300 | |
| Page Total | | | 1,932,605,757 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| ASSOCIATED BANC CORP | COM | 04548710 | 30,113,840 | 836,728 | 834,138 | 2,410 | |
| ASSOCIATED ESTATES R | COM | 04560410 | 1,113,179 | 115,236 | 115,236 | | |
| AT HOME CORP | COM SER A | 04591910 | 3,884,033 | 1,814,969 | 1,811,089 | 3,720 | |
| ASTEC INDS INC | COM | 04622410 | 2,147,711 | 124,505 | 124,345 | 100 | |
| ASTORIA FINL CORP | COM | 04626510 | 35,863,795 | 652,069 | 649,269 | 2,500 | |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 8,870,906 | 189,752 | 101,975 | 87,777 | |
| ASTROPOWER INC | COM | 04644A10 | 2,105,830 | 40,388 | 40,076 | | |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 3,888,310 | 288,023 | 287,203 | 820 | |
| AT & T LATIN AMER CO | COM | 04649A10 | 361,169 | 72,524 | 72,524 | | |
| ATLANTIC COAST AIRLI | COM | 04839610 | 17,706,785 | 590,423 | 590,423 | | |
| ATLAS AIR WORLDWIDE | COM | 04916410 | 6,116,681 | 431,969 | 370,674 | 52,565 | 8, |
| ATMEL CORP | COM | 04951310 | 62,897,529 | 4,662,530 | 4,649,680 | 11,450 | 1, |
| ATMOS ENERGY CORP | COM | 04956010 | 7,585,046 | 310,100 | 309,800 | 300 | |
| ATRIX LABS INC | COM | 04962L10 | 753,423 | 31,790 | 31,790 | | |
| ATWOOD OCEANICS INC | COM | 05009510 | 4,132,989 | 117,749 | 117,749 | | |
| AUDIOVOX CORP | CL A | 05075710 | 2,590,085 | 233,341 | 233,341 | | |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 324,541 | 22,727 | 22,727 | | |
| AURORA FOODS INC | COM | 05164B10 | 1,115,689 | 203,593 | 203,593 | | |
| AURORA BIOSCIENCES C | COM | 05192010 | 5,565,926 | 179,546 | 179,546 | | |
| AUSPEX SYS INC | COM | 05211610 | 503,612 | 70,534 | 70,534 | | |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 628,633 | 14,774 | 14,774 | | |
| AUTODESK INC | COM | 05276910 | 50,355,783 | 1,350,021 | 1,348,311 | 1,510 | |
| AUTOLIV INC | COM | 05280010 | 11,067,667 | 640,490 | 618,044 | 14,148 | 8, |
| AUTOMATIC DATA PROCE | COM | 05301510 | 836,730,164 | 16,835,617 | 13,760,580 | 2,031,512 | 1,043, |
| AUTONATION INC | COM | 05329W10 | 24,564,612 | 2,117,639 | 2,111,039 | 5,960 | |
| AUTOZONE INC | COM | 05333210 | 89,074,762 | 2,375,327 | 2,372,712 | 2,415 | |
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 829,355 | 133,767 | 133,667 | 100 | |
| AVANEX CORP | COM | 05348W10 | 1,039,471 | 107,162 | 104,299 | 2,863 | |
| AVALONBAY CMNTYS INC | COM | 05348A10 | 41,049,492 | 878,064 | 812,064 | 66,000 | |
| AVANT CORP | COM | 05348710 | 4,475,982 | 336,540 | 335,940 | 600 | |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 2,218,421 | 392,641 | 392,621 | 20 | |
| AVATAR HLDGS INC | COM | 05349410 | 371,243 | 16,141 | 16,141 | | |
| AVAYA INC | COM | 05349910 | 78,888,079 | 5,758,254 | 5,703,253 | 44,478 | 10, |
| AVENTIS | SPONSORED | 05356110 | 3,188,729 | 39,914 | 39,914 | | |
| AVERY DENNISON CORP | COM | 05361110 | 143,682,726 | 2,814,549 | 2,518,420 | 220,926 | 75, |
| AVIALL INC NEW | COM | 05366B10 | 567,368 | 51,720 | 51,720 | | |
| AVICI SYS INC | COM | 05367L10 | 1,080,574 | 126,088 | 116,886 | 9,202 | |
| AVID TECHNOLOGY INC | COM | 05367P10 | 3,163,330 | 201,486 | 201,386 | | |
| AVIGEN INC | COM | 05369010 | 2,814,823 | 130,922 | 130,922 | | |
| AVIRON | COM | 05376210 | 17,028,807 | 298,751 | 266,283 | 26,253 | 6, |
| AVISTA CORP | COM | 05379B10 | 8,537,833 | 427,319 | 427,279 | 40 | |
| AVNET INC | COM | 05380710 | 27,785,711 | 1,239,327 | 1,235,535 | 2,720 | 1, |
| AVOCENT CORP | COM | 05389310 | 11,193,841 | 492,037 | 490,378 | 1,459 | |
| AVON PRODS INC | COM | 05430310 | 239,091,134 | 5,166,187 | 5,134,178 | 27,329 | 4, |
| AWARE INC MASS | COM | 05453N10 | 1,256,976 | 139,664 | 139,124 | 540 | |
| AXA | SPONSORED | 05453610 | 12,962,819 | 460,164 | 197,189 | 262,975 | |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 10,242,932 | 692,090 | 687,727 | 4,263 | |
| AZTAR CORP | COM | 05480210 | 3,884,003 | 320,992 | 320,972 | 20 | |
| BB&T CORP | COM | 05493710 | 285,105,051 | 7,768,530 | 7,753,637 | 14,393 | |
| Page Total | | | 2,110,521,400 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| B A S F A G | SPONSORED | 05526250 | 2,002,308 | 50,820 | 50,820 | | |
| BCE INC | COM | 05534B10 | 876,342 | 33,321 | 33,321 | | |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 966,579 | 35,786 | 35,786 | | |
| BG PLC | ADR FIN IN | 05543420 | 657,931 | 33,313 | 33,313 | | |
| BHC COMMUNICATIONS I | CL A | 05544810 | 6,043,424 | 43,481 | 43,211 | 270 | |
| BISYS GROUP INC | COM | 05547210 | 35,430,798 | 600,522 | 599,712 | 610 | 200 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 71,982,008 | 1,351,521 | 1,347,141 | 4,180 | 200 |
| BJ SVCS CO | COM | 05548210 | 56,247,008 | 1,939,552 | 1,937,972 | 1,180 | 400 |
| BMC INDS INC MINN | COM | 05560710 | 315,444 | 52,574 | 52,574 | | |
| BOK FINL CORP | COM NEW | 05561Q20 | 3,166,103 | 117,699 | 117,699 | | |
| BOC GROUP PLC | SPONSORED | 05561760 | 342,701 | 11,617 | 11,617 | | |
| BP PLC | SPONSORED | 05562210 | 3,661,698,649 | 73,454,336 | 73,363,867 | 90,469 | |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 677,805 | 47,399 | 47,399 | | |
| BRE PROPERTIES INC | CL A | 05564E10 | 16,481,442 | 543,942 | 543,942 | | |
| BSB BANCORP | COM | 05565210 | 1,997,466 | 86,658 | 86,538 | 120 | |
| BMC SOFTWARE INC | COM | 05592110 | 134,873,815 | 5,983,754 | 5,976,129 | 7,245 | 380 |
| BACOU USA INC | COM | 05643910 | 1,199,199 | 42,555 | 42,475 | 80 | |
| BAKER HUGHES INC | COM | 05722410 | 252,059,661 | 7,524,169 | 6,965,149 | 502,850 | 56,170 |
| BALDOR ELEC CO | COM | 05774110 | 4,603,995 | 215,442 | 215,422 | 20 | |
| BALDWIN & LYONS INC | CL B | 05775520 | 1,974,588 | 94,028 | 94,028 | | |
| BALL CORP | COM | 05849810 | 34,391,825 | 723,125 | 721,130 | 1,895 | 100 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 7,073,680 | 238,895 | 238,835 | 60 | |
| BANCFIRST CORP | COM | 05945F10 | 1,521,731 | 37,807 | 37,807 | | |
| BANCFIRST CORP ZANES | COM | 05945010 | 318,391 | 14,057 | 14,057 | | |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 1,937,922 | 149,994 | 149,994 | | |
| BANCO SANTANDER CENT | ADR | 05964H10 | 22,465,423 | 2,444,551 | 346,728 | 2,097,823 | |
| BANCO SANTANDER CHIL | SPON ADR S | 05965F10 | 236,160 | 13,643 | 13,643 | | |
| BANCO SANTIAGO | SP ADR REP | 05965L10 | 328,714 | 14,411 | 14,411 | | |
| BANCORPSOUTH INC | COM | 05969210 | 11,688,180 | 687,540 | 687,310 | 230 | |
| BANCWEST CORP NEW | COM | 05979010 | 21,109,835 | 613,658 | 611,498 | 2,160 | |
| BANDAG INC | COM | 05981510 | 9,528,873 | 349,043 | 349,043 | | |
| BANGOR HYDRO ELEC CO | COM | 06007710 | 867,650 | 32,643 | 32,568 | | 75 |
| BANK OF AMERICA CORP | COM | 06050510 | 2,091,301,188 | 34,837,601 | 34,581,520 | 186,341 | 69,740 |
| BANK OF GRANITE CORP | COM | 06240110 | 2,215,360 | 96,320 | 92,564 | 3,756 | |
| BANK MONTREAL QUE | COM | 06367110 | 652,032 | 25,253 | 25,253 | | |
| BANK MUT CORP | COM | 06374810 | 443,980 | 31,488 | 31,488 | | |
| BANK NEW YORK INC | COM | 06405710 | 741,912,048 | 15,456,501 | 15,258,679 | 93,931 | 103,891 |
| BANK ONE CORP | COM | 06423A10 | 862,290,220 | 24,086,319 | 23,983,415 | 71,220 | 31,684 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 2,747,004 | 316,111 | 316,111 | | |
| BANKNORTH GROUP INC | COM | 06646R10 | 41,849,544 | 1,847,662 | 1,722,924 | 64,466 | 60,272 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 816,445 | 58,110 | 58,110 | | |
| BANNER CORP | COM | 06652V10 | 707,212 | 32,146 | 32,146 | | |
| BANTA CORP | COM | 06682110 | 15,904,303 | 542,809 | 535,609 | 2,000 | 5,200 |
| BARCLAYS PLC | ADR | 06738E20 | 31,384,789 | 250,078 | 41,020 | 209,058 | |
| BARD C R INC | COM | 06738310 | 73,757,653 | 1,295,130 | 1,282,509 | 12,621 | |
| BARNES & NOBLE INC | COM | 06777410 | 25,093,416 | 637,698 | 635,018 | 2,480 | 200 |
| BARNES GROUP INC | COM | 06780610 | 3,615,536 | 146,378 | 143,778 | 500 | 2,100 |
| BARRICK GOLD CORP | COM | 06790110 | 88,720,854 | 5,856,162 | 5,854,262 | 1,900 | |
| BARR LABS INC | COM | 06830610 | 52,724,933 | 761,921 | 761,171 | 650 | 100 |
| Page Total | | | 8,401,202,167 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shared Other |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------------|
| BARRA INC | COM | 06831310 | 9,109,735 | 232,688 | 232,438 | 250 | |
| BARRETT RES CORP | COM PAR \$0 | 06848020 | 8,377,469 | 141,991 | 140,011 | 1,980 | |
| BASS PUB LTD CO | SPONSORED | 06990420 | 1,728,687 | 159,326 | 159,326 | | |
| BASSETT FURNITURE IN | COM | 07020310 | 927,146 | 73,700 | 73,700 | | |
| BAUSCH & LOMB INC | COM | 07170710 | 49,262,409 | 1,359,338 | 1,358,068 | 1,170 | 100 |
| BAXTER INTL INC | COM | 07181310 | 886,618,501 | 17,556,802 | 12,833,255 | 4,719,571 | 3,976 |
| BAY VIEW CAP CORP DE | COM | 07262L10 | 1,826,817 | 244,227 | 241,227 | 3,000 | |
| BE AEROSPACE INC | COM | 07330210 | 1,756,486 | 92,204 | 92,204 | | |
| BEA SYS INC | COM | 07332510 | 102,093,030 | 3,324,423 | 3,296,025 | 28,118 | 280 |
| BEACON POWER CORP | COM | 07367710 | 288,737 | 41,846 | 41,846 | | |
| BEAR STEARNS COS INC | COM | 07390210 | 126,971,727 | 2,153,158 | 2,149,854 | 3,098 | 206 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 1,270,376 | 74,728 | 74,728 | | |
| BEAZER HOMES USA INC | COM | 07556Q10 | 1,714,356 | 27,002 | 27,002 | | |
| BEBE STORES INC | COM | 07557110 | 1,140,826 | 39,123 | 39,123 | | |
| BECKMAN COULTER INC | COM | 07581110 | 28,988,808 | 710,510 | 695,026 | 834 | 14,650 |
| BECTON DICKINSON & C | COM | 07588710 | 395,286,806 | 11,044,616 | 11,018,926 | 18,310 | 7,380 |
| BED BATH & BEYOND IN | COM | 07589610 | 166,530,249 | 5,337,508 | 5,258,311 | 74,532 | 4,665 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 5,017,692 | 239,508 | 239,508 | | |
| BEL FUSE INC | CL B | 07734730 | 1,526,374 | 45,906 | 45,886 | 20 | |
| BELCO OIL & GAS CORP | COM | 07741010 | 1,283,697 | 142,633 | 142,633 | | |
| BELDEN INC | COM | 07745910 | 6,379,340 | 238,480 | 237,120 | 1,360 | |
| BELL MICROPRODUCTS I | COM | 07813710 | 211,967 | 17,723 | 17,723 | | |
| BELLSOUTH CORP | COM | 07986010 | 6,997,222,901 | 173,757,708 | 172,927,166 | 411,257 | 419,285 |
| BELO CORP | COM SER A | 08055510 | 21,403,163 | 1,136,049 | 1,132,959 | 2,690 | 400 |
| BEMIS INC | COM | 08143710 | 43,474,866 | 1,082,272 | 1,068,796 | 5,700 | 7,776 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 4,088,460 | 167,835 | 167,635 | 200 | |
| BERGEN BRUNSWIG CORP | CL A | 08373910 | 35,581,659 | 1,851,283 | 1,849,463 | 1,320 | 500 |
| BERKLEY W R CORP | COM | 08442310 | 7,336,558 | 177,126 | 176,626 | 500 | |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 402,334,400 | 174,928 | 170,456 | 2,096 | 2,376 |
| BERRY PETE CO | CL A | 08578910 | 2,265,900 | 156,269 | 156,269 | | |
| BEST BUY INC | COM | 08651610 | 290,849,123 | 4,578,859 | 4,534,994 | 36,755 | 7,110 |
| BETHLEHEM STL CORP | COM | 08750910 | 2,116,879 | 1,047,960 | 1,047,860 | 100 | |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 9,061,305 | 846,851 | 846,851 | | |
| BHP LTD | SPONSORED | 08860610 | 1,027,752 | 47,253 | 47,253 | | |
| BIG LOTS INC | COM | 08930210 | 31,400,073 | 2,295,327 | 2,292,792 | 2,435 | 100 |
| BINDVIEW DEV CORP | COM | 09032710 | 438,411 | 207,778 | 207,718 | 60 | |
| BIO RAD LABS INC | CL A | 09057220 | 3,589,833 | 72,085 | 72,085 | | |
| BIO TECHNOLOGY GEN C | COM | 09057810 | 8,718,901 | 665,565 | 664,082 | 1,483 | |
| BIOCRYS T PHARMACEUTI | COM | 09058V10 | 222,202 | 34,450 | 32,530 | 1,920 | |
| BIOGEN INC | COM | 09059710 | 158,442,167 | 2,914,683 | 2,895,151 | 15,132 | 4,400 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 2,162,794 | 163,724 | 163,724 | | |
| BIOMET INC | COM | 09061310 | 167,803,893 | 3,491,550 | 3,478,838 | 12,592 | 120 |
| BIOPURE CORP | CL A | 09065H10 | 10,863,437 | 411,962 | 306,442 | 88,695 | 16,825 |
| BIOVAIL CORP | COM | 09067J10 | 23,723,682 | 545,372 | 237,360 | 308,012 | |
| BIOSITE DIAGNOSTICS | COM | 09094510 | 10,766,739 | 240,329 | 240,029 | 300 | |
| BLACK & DECKER CORP | COM | 09179710 | 67,442,703 | 1,709,141 | 1,699,666 | 8,975 | 500 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,666,845 | 188,047 | 186,627 | 1,420 | |
| BLACK HILLS CORP | COM | 09211310 | 13,546,004 | 336,714 | 331,599 | 1,240 | 3,875 |
| BLACKROCK INC | CL A | 09247X10 | 4,343,239 | 126,662 | 126,662 | | |
| Page Total | | | 10,131,205,124 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
| | | | | | Sole | Shared as Defined | Sh O |
| BLOCK H & R INC | COM | 09367110 | 137,404,615 | 2,128,654 | 2,097,419 | 15,735 | 15,50 |
| BLOCKBUSTER INC | CL A | 09367910 | 17,956,102 | 983,896 | 983,776 | 120 | |
| BLYTH INC | COM | 09643P10 | 13,867,639 | 539,387 | 539,307 | 80 | |
| BOB EVANS FARMS INC | COM | 09676110 | 17,353,188 | 964,066 | 964,066 | | |
| BOCA RESORTS INC | CL A | 09688T10 | 3,395,589 | 230,522 | 230,482 | 40 | |
| BOEING CO | COM | 09702310 | 4,844,892,927 | 87,138,362 | 85,795,422 | 1,282,982 | 59,95 |
| BOISE CASCADE CORP | COM | 09738310 | 82,751,633 | 2,352,904 | 1,288,732 | 1,064,172 | |
| BONE CARE INTL INC | COM | 09807210 | 2,087,166 | 78,761 | 78,761 | | |
| BORDERS GROUP INC | COM | 09970910 | 23,959,264 | 1,069,610 | 1,068,170 | 1,140 | 30 |
| BORG WARNER INC | COM | 09972410 | 23,931,279 | 482,291 | 481,891 | 200 | 20 |
| BORLAND SOFTWARE COR | COM | 09984910 | 7,155,267 | 458,671 | 458,671 | | |
| BOSTON BEER INC | CL A | 10055710 | 392,141 | 45,492 | 45,492 | | |
| BOSTON COMMUNICATION | COM | 10058210 | 482,500 | 33,507 | 33,507 | | |
| BOSTON PRIVATE FINL | COM | 10111910 | 1,216,745 | 54,319 | 34,169 | 150 | 20,00 |
| BOSTON PROPERTIES IN | COM | 10112110 | 43,379,889 | 1,060,633 | 976,923 | 83,710 | |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 136,149,311 | 8,008,783 | 7,982,248 | 11,480 | 15,05 |
| BOWATER INC | COM | 10218310 | 22,331,792 | 499,146 | 497,946 | 1,100 | 10 |
| BOWNE & CO INC | COM | 10304310 | 3,630,676 | 315,711 | 315,551 | 160 | |
| BOYD GAMING CORP | COM | 10330410 | 1,853,909 | 322,419 | 322,419 | | |
| BOYDS COLLECTION LTD | COM | 10335410 | 5,688,297 | 457,995 | 457,995 | | |
| BOYKIN LODGING CO | COM | 10343010 | 2,706,174 | 209,781 | 209,681 | 100 | |
| BRADY CORP | CL A | 10467410 | 5,680,250 | 157,217 | 155,577 | 1,540 | 10 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 16,190,782 | 721,193 | 616,243 | 104,950 | |
| BRASCAN CORP | CL A LTD V | 10549P60 | 259,971 | 15,203 | 15,203 | | |
| BRAUN CONSULTING INC | COM | 10565110 | 415,210 | 51,579 | 51,579 | | |
| BRIGGS & STRATTON CO | COM | 10904310 | 8,388,635 | 199,255 | 198,955 | 300 | |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 3,719,392 | 118,452 | 104,682 | 13,770 | |
| BRIGHTPOINT INC | COM | 10947310 | 1,427,301 | 492,173 | 492,173 | | |
| BRINKER INTL INC | COM | 10964110 | 65,225,702 | 2,523,238 | 2,493,367 | 17,771 | 12,10 |
| BRIO TECHNOLOGY INC | COM | 10970410 | 647,305 | 88,672 | 88,672 | | |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 2,263,511,521 | 43,279,379 | 40,694,305 | 1,312,749 | 1,272,32 |
| BRITESMILE INC | COM | 11041510 | 290,338 | 27,625 | 27,625 | | |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 19,931,115 | 1,261,463 | 71,224,126 | | |
| BRITISH SKY BROADCAST | SPONSORED | 11101310 | 1,203,300 | 20,055 | 18,370 | 1,685 | |
| BRITISH TELECOMMUNIC | ADR FINAL | 11102140 | 8,191,155 | 126,700 | 46,414 | 80,286 | |
| BROADCOM CORP | CL A | 11132010 | 194,644,075 | 4,552,013 | 4,546,463 | 5,030 | 52 |
| BROADVISION INC | COM | 11141210 | 25,602,635 | 5,120,527 | 5,113,007 | 6,480 | 1,04 |
| BROADWING INC | COM | 11162010 | 56,141,698 | 2,296,184 | 2,285,928 | 7,920 | 2,33 |
| BROCADE COMMUNICATIO | COM | 11162110 | 89,585,503 | 2,036,497 | 1,919,166 | 97,921 | 19,41 |
| BROOKLINE BANCORP IN | COM | 11373910 | 1,746,239 | 124,376 | 116,976 | 7,400 | |
| BROOKS AUTOMATION IN | COM | 11434A10 | 7,898,912 | 171,343 | 159,328 | 12,015 | |
| BROOKSTONE INC | COM | 11453710 | 341,610 | 19,300 | 19,300 | | |
| BROOKTROUT INC | COM | 11458010 | 286,327 | 37,089 | 37,089 | | |
| BROWN & BROWN INC | COM | 11523610 | 9,420,162 | 224,343 | 224,343 | | |
| BROWN FORMAN CORP | CL B | 11563720 | 76,567,766 | 1,197,494 | 1,196,134 | 1,360 | |
| BROWN TOM INC | COM NEW | 11566020 | 6,290,832 | 262,118 | 261,658 | 360 | 10 |
| BROWN SHOE INC NEW | COM | 11573610 | 2,621,870 | 145,256 | 145,096 | 60 | 10 |
| BRUKER DALTONICS INC | COM | 11679510 | 2,649,426 | 175,808 | 175,808 | | |
| BRUNSWICK CORP | COM | 11704310 | 56,230,608 | 2,340,017 | 2,338,017 | 2,000 | |
| Page Total | | | 8,317,695,743 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|
| BRUSH ENGINEERED MAT | COM | 11742110 | 2,601,904 | 162,619 | 162,619 | |
| BSQUARE CORP | COM | 11776U10 | 2,657,747 | 252,878 | 252,678 | 200 |
| BUCA INC | COM | 11776910 | 1,523,652 | 70,053 | 69,913 | 140 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 897,520 | 26,000 | 14,200 | 10,800 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 3,049,228 | 211,752 | 211,252 | 500 |
| BUCKLE INC | COM | 11844010 | 3,099,978 | 164,020 | 164,020 | |
| BUILDING MATLS HLDG | COM | 12011310 | 289,856 | 19,057 | 19,057 | |
| BURLINGTON COAT FACT | COM | 12157910 | 4,750,200 | 237,510 | 237,510 | |
| BURLINGTON NORTHN SA | COM | 12189T10 | 266,232,374 | 8,786,547 | 8,571,071 | 174,755 |
| BURLINGTON RES INC | COM | 12201410 | 173,413,946 | 4,362,615 | 4,267,525 | 80,497 |
| BURNHAM PAC PPTYS IN | COM | 12232C10 | 1,371,316 | 285,691 | 285,691 | |
| BUSH INDS INC | CL A | 12316410 | 862,311 | 65,575 | 65,575 | |
| BUTLER MFG CO DEL | COM | 12365510 | 342,200 | 13,688 | 13,688 | |
| C&D TECHNOLOGIES INC | COM | 12466110 | 9,212,146 | 297,166 | 296,826 | 340 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 22,466,307 | 732,040 | 655,525 | 76,515 |
| CCC INFORMATION SVCS | COM | 12487Q10 | 1,011,023 | 170,206 | 170,206 | |
| CB RICHARD ELLIS SVC | COM | 12489L10 | 3,620,372 | 230,597 | 230,557 | 40 |
| CBRL GROUP INC | COM | 12489V10 | 11,414,960 | 673,449 | 672,889 | 360 |
| CCBT FINL COS INC | COM | 12500Q10 | 1,215,974 | 40,546 | 23,446 | 9,100 |
| C COR NET CORP | COM | 12501010 | 2,663,520 | 221,960 | 220,500 | 1,460 |
| C D I CORP | COM | 12507110 | 1,867,014 | 109,889 | 109,889 | |
| CDW COMPUTER CTRS IN | COM | 12512910 | 27,897,823 | 702,539 | 700,519 | 1,720 |
| CEC ENTMT INC | COM | 12513710 | 13,037,529 | 264,185 | 263,965 | 220 |
| CFS BANCORP INC | COM | 12525D10 | 608,520 | 44,000 | 44,000 | |
| CH ENERGY GROUP INC | COM | 12541M10 | 6,059,474 | 137,872 | 136,236 | 1,536 |
| C H ROBINSON WORLDWI | COM | 12541W10 | 24,486,276 | 877,959 | 876,319 | 1,340 |
| CIGNA CORP | COM | 12550910 | 350,707,140 | 3,660,062 | 3,605,284 | 32,315 |
| CLECO CORP NEW | COM | 12561W10 | 12,954,942 | 569,448 | 565,808 | 3,440 |
| CMGI INC | COM | 12575010 | 4,710,639 | 1,570,213 | 1,552,588 | 16,415 |
| CMS ENERGY CORP | COM | 12589610 | 72,561,002 | 2,605,422 | 2,602,372 | 3,050 |
| CPI CORP | COM | 12590210 | 1,204,346 | 49,157 | 49,157 | |
| CPB INC | COM | 12590310 | 1,835,054 | 62,037 | 62,037 | |
| CSS INDS INC | COM | 12590610 | 1,089,673 | 42,301 | 42,301 | |
| CSK AUTO CORP | COM | 12596510 | 1,103,445 | 133,751 | 133,671 | 80 |
| CNA FINL CORP | COM | 12611710 | 10,710,438 | 271,494 | 270,914 | 580 |
| CNA SURETY CORP | COM | 12612L10 | 3,781,442 | 270,103 | 270,103 | |
| CNF INC | COM | 12612W10 | 23,778,561 | 841,719 | 840,919 | 700 |
| CNET NETWORKS INC | COM | 12613R10 | 8,299,382 | 638,414 | 636,200 | 2,114 |
| CNOOC LTD | SPONSORED | 12613210 | 360,258 | 19,011 | 19,011 | |
| CRH PLC | ADR | 12626K20 | 311,876 | 18,509 | 18,509 | |
| CSG SYS INTL INC | COM | 12634910 | 37,544,299 | 661,457 | 644,077 | 17,180 |
| CSX CORP | COM | 12640810 | 164,270,773 | 4,532,858 | 4,505,134 | 20,116 |
| CTC COMMUNICATIONS G | COM | 12641910 | 338,172 | 110,514 | 98,864 | 100 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 2,706,901 | 145,846 | 145,806 | 40 |
| CTS CORP | COM | 12650110 | 5,747,400 | 280,361 | 280,341 | 20 |
| CUNO INC | COM | 12658310 | 3,972,480 | 132,416 | 132,376 | 40 |
| CVB FINL CORP | COM | 12660010 | 3,870,892 | 201,609 | 201,609 | |
| CVS CORP | COM | 12665010 | 320,664,057 | 8,307,359 | 8,028,436 | 226,749 |
| CV THERAPEUTICS INC | COM | 12666710 | 8,504,001 | 149,193 | 149,193 | |
| Page Total | | | 1,627,680,343 | | | |

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

Page 11 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------|
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 9,898,074 | 549,893 | 87,356 | 462,537 | |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 37,335,285 | 638,210 | 633,080 | 2,603 | |
| CABLEVISION SYS CORP | CL A RAINB | 12686C84 | 7,193,169 | 278,805 | 276,633 | 909 | |
| CABLETRON SYS INC | COM | 12692010 | 80,289,324 | 3,513,756 | 3,506,471 | 6,895 | |
| CABLE DESIGN TECHNOL | COM | 12692410 | 12,075,252 | 747,231 | 746,131 | 1,100 | |
| CACHEFLOW INC | COM | 12694610 | 629,634 | 127,715 | 123,190 | 3,475 | |
| CABOT CORP | COM | 12705510 | 88,549,190 | 2,458,334 | 672,466 | 33,029 | 1,75 |
| CABOT INDUSTRIAL TRU | COM | 12707210 | 14,862,309 | 707,729 | 707,729 | | |
| CABOT MICROELECTRONI | COM | 12709P10 | 45,464,414 | 733,297 | 291,929 | 15,256 | 42 |
| CABOT OIL & GAS CORP | CL A | 12709710 | 6,790,934 | 278,317 | 223,899 | 14,432 | 3 |
| CACI INTL INC | CL A | 12719030 | 5,506,050 | 117,150 | 117,150 | | |
| CADBURY SCHWEPPE PL | ADR | 12720930 | 660,171 | 24,271 | 24,271 | | |
| CADENCE DESIGN SYSTE | COM | 12738710 | 53,309,577 | 2,861,491 | 2,849,666 | 7,940 | |
| CADIZ INC | COM | 12753710 | 3,104,480 | 310,448 | 310,448 | | |
| CADMUS COMMUNICATION | COM | 12758710 | 279,027 | 25,115 | 25,115 | | |
| CAL DIVE INTL INC | COM | 12791410 | 5,092,864 | 207,027 | 205,627 | 1,400 | |
| CALGON CARBON CORP | COM | 12960310 | 2,385,615 | 303,900 | 303,900 | | |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 691,385 | 29,737 | 29,737 | | |
| CALIFORNIA WTR SVC G | COM | 13078810 | 2,996,279 | 116,814 | 116,814 | | |
| CALIPER TECHNOLOGIES | COM | 13087610 | 1,426,895 | 67,786 | 67,429 | 357 | |
| CALLAWAY GOLF CO | COM | 13119310 | 19,636,334 | 1,242,806 | 1,241,346 | 1,260 | |
| CALLON PETE CO DEL | COM | 13123X10 | 626,533 | 52,872 | 52,872 | | |
| CALPINE CORP | COM | 13134710 | 210,659,097 | 5,572,992 | 5,561,992 | 10,600 | |
| CAMBREX CORP | COM | 13201110 | 15,657,645 | 309,562 | 277,362 | 32,100 | |
| CAMBRIDGE TECH PARTN | COM | 13252410 | 1,629,805 | 460,397 | 460,397 | | |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 23,048,627 | 628,028 | 628,028 | | |
| CAMINUS CORP | COM | 13376610 | 1,321,152 | 48,986 | 48,986 | | |
| CAMPBELL SOUP CO | COM | 13442910 | 203,891,641 | 7,918,122 | 7,884,793 | 13,277 | 2 |
| CANADIAN PAC LTD NEW | COM | 13592310 | 649,798 | 16,769 | 16,519 | 250 | |
| CDN IMPERIAL BK OF C | COM | 13606910 | 674,779 | 19,905 | 19,905 | | |
| CANADIAN NATL RY CO | COM | 13637510 | 439,101 | 10,842 | 10,842 | | |
| CANON INC | ADR | 13800630 | 27,548,380 | 668,650 | 109,758 | 558,892 | |
| CAPITAL CITY BK GROU | COM | 13967410 | 824,763 | 33,163 | 33,163 | | |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 6,432,822 | 357,379 | 357,279 | 100 | |
| CAPITAL ONE FINL COR | COM | 14040H10 | 242,369,131 | 4,029,412 | 3,975,493 | 50,304 | |
| CAPITOL FED FINL | COM | 14057C10 | 7,026,551 | 363,505 | 363,505 | | |
| CAPITOL TRANSAMERICA | COM | 14064010 | 466,738 | 30,646 | 30,646 | | |
| CAPSTONE TURBINE COR | COM | 14067D10 | 3,849,270 | 174,254 | 174,194 | | |
| CAPSTEAD MTG CORP | COM NEW | 14067E40 | 2,655,279 | 149,173 | 149,073 | | |
| CARBO CERAMICS INC | COM | 14078110 | 3,935,932 | 106,233 | 105,933 | 300 | |
| CARAUSTAR INDS INC | COM | 14090910 | 7,392,209 | 803,501 | 248,625 | 554,876 | |
| CARDINAL HEALTH INC | COM | 14149Y10 | 680,205,036 | 9,858,044 | 9,597,579 | 224,843 | 3 |
| CARDIODYNAMICS INTL | COM | 14159710 | 1,218,560 | 226,920 | 226,920 | | |
| CAREER EDUCATION COR | COM | 14166510 | 14,305,198 | 238,818 | 238,478 | 340 | |
| CAREMARK RX INC | COM | 14170510 | 40,376,854 | 2,454,520 | 1,859,338 | 594,720 | |
| CARLISLE COS INC | COM | 14233910 | 12,859,811 | 368,793 | 368,593 | 200 | |
| CARLTON COMMUNICATIO | ADR | 14287220 | 472,263 | 19,596 | 19,596 | | |
| CARNIVAL CORP | COM | 14365810 | 282,909,617 | 9,215,297 | 9,167,032 | 41,390 | |
| CARPENTER TECHNOLOGY | COM | 14428510 | 49,757,910 | 1,698,802 | 229,966 | 1,468,836 | |
| Page Total | | | 2,241,380,764 | | | | |

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

Page 12 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----|
| | | | | | Sole | Shared as Defined | S |
| CARRAMERICA RLTY COR | COM | 14441810 | 20,641,881 | 676,783 | 676,293 | 490 | |
| CARREKER CORP | COM | 14443310 | 10,669,203 | 496,242 | 496,242 | | |
| CARRIER ACCESS CORP | COM | 14446010 | 539,441 | 90,057 | 90,057 | | |
| CARTER WALLACE INC | COM | 14628510 | 6,352,353 | 328,287 | 328,287 | | |
| CASCADE CORP | COM | 14719510 | 372,640 | 37,264 | 37,264 | | |
| CASCADE NAT GAS CORP | COM | 14733910 | 1,897,553 | 89,087 | 89,087 | | |
| CASELLA WASTE SYS IN | CL A | 14744810 | 1,724,437 | 137,955 | 137,935 | | |
| CASEYS GEN STORES IN | COM | 14752810 | 8,972,821 | 690,217 | 689,697 | 520 | |
| CASH AMER INTL INC | COM | 14754D10 | 1,665,201 | 195,906 | 195,906 | | |
| CASINO DATA SYS | COM | 14758310 | 563,535 | 61,121 | 43,321 | | 17, |
| CASS INFORMATION SYS | COM | 14808P10 | 1,059,181 | 53,494 | 53,494 | | |
| CATALINA MARKETING C | COM | 14886710 | 19,935,111 | 653,396 | 650,976 | 520 | 1, |
| CATALYTICA ENERGY SY | COM | 14888410 | 634,312 | 29,231 | 29,231 | | |
| CATAPULT COMMUNICATI | COM | 14901610 | 572,040 | 25,424 | 25,424 | | |
| CATELLUS DEV CORP | COM | 14911110 | 20,173,142 | 1,156,054 | 1,022,650 | 133,404 | |
| CATERPILLAR INC DEL | COM | 14912310 | 435,318,934 | 8,697,681 | 8,595,741 | 66,835 | 35, |
| CATHAY BANCORP INC | COM | 14915010 | 4,393,411 | 80,333 | 73,333 | | 7, |
| CATO CORP NEW | CL A | 14920510 | 2,685,639 | 137,584 | 137,584 | | |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 765,874 | 33,650 | 26,650 | 7,000 | |
| CELL GENESYS INC | COM | 15092110 | 5,872,696 | 286,473 | 286,173 | 200 | |
| CELERITEK INC | COM | 15092610 | 1,477,658 | 98,840 | 98,740 | | |
| CELL THERAPEUTICS IN | COM | 15093410 | 7,322,527 | 264,925 | 264,925 | | |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 559,341 | 10,861 | 10,861 | | |
| CELGENE CORP | COM | 15102010 | 14,842,286 | 514,464 | 512,744 | 1,620 | |
| CELL PATHWAYS INC NE | COM | 15114R10 | 1,338,162 | 211,400 | 211,400 | | |
| CEMEX S A | SPON ADR 5 | 15129088 | 352,503 | 13,302 | 13,302 | | |
| CENDANT CORP | COM | 15131310 | 349,274,445 | 17,911,510 | 17,826,515 | 49,825 | 35, |
| CENTENNIAL BANCORP | COM | 15133T10 | 449,237 | 54,453 | 54,453 | | |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 2,142,214 | 162,412 | 162,412 | | |
| CENTER TR INC | COM | 15184510 | 468,547 | 100,980 | 100,980 | | |
| CENTERPOINT PPTYS TR | SH BEN INT | 15189510 | 19,923,074 | 396,874 | 351,194 | 45,680 | |
| CENTEX CONSTRUCTION | COM | 15231R10 | 6,117,410 | 188,228 | 173,028 | 200 | 15, |
| CENTEX CORP | COM | 15231210 | 52,923,247 | 1,298,730 | 1,297,130 | 1,500 | |
| CENTILLIUM COMMUNICA | COM | 15231910 | 1,855,598 | 75,004 | 75,004 | | |
| CENTRA SOFTWARE INC | COM | 15234X10 | 981,291 | 57,757 | 57,077 | 680 | |
| CENTRAL COAST BANCOR | COM | 15314510 | 288,704 | 11,679 | 11,679 | | |
| CENTRAL GARDEN & PET | COM | 15352710 | 1,104,797 | 116,417 | 116,417 | | |
| CENTRAL PKG CORP | COM | 15478510 | 2,210,078 | 118,186 | 118,086 | 100 | |
| CENTRAL VT PUB SVC C | COM | 15577110 | 1,026,567 | 54,287 | 54,287 | | |
| CENTURY ALUM CO | COM | 15643110 | 2,726,495 | 169,981 | 169,981 | | |
| CENTURY BUSINESS SVC | COM | 15649010 | 3,194,434 | 591,562 | 541,562 | 50,000 | |
| CENTURYTEL INC | COM | 15670010 | 92,952,249 | 3,067,731 | 2,774,644 | 227,429 | 65, |
| CEPHALON INC | COM | 15670810 | 21,120,390 | 299,580 | 297,032 | 2,488 | |
| CERIDIAN CORP NEW | COM | 15677910 | 30,850,146 | 1,609,293 | 1,587,533 | 21,460 | |
| CERNER CORP | COM | 15678210 | 27,280,722 | 649,541 | 647,941 | 1,600 | |
| CERUS CORP | COM | 15708510 | 6,118,666 | 84,314 | 84,314 | | |
| CHAMPION ENTERPRISES | COM | 15849610 | 4,730,745 | 415,707 | 415,607 | | |
| CHAMPIONSHIP AUTO RA | COM | 15871110 | 1,612,864 | 100,804 | 94,464 | 240 | 6, |
| CHARLES RIV LABS INT | COM | 15986410 | 4,791,280 | 140,920 | 121,920 | 19,000 | |
| Page Total | | | 1,204,845,082 | | | | |

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | So |
|-----------------------|----------------|--------------|-------------------|-----------------|-------|
| CHARTER ONE FINL INC | COM | 16090310 | 127,515,879 | 3,997,363 | 3,9 |
| CHARTER MTG ACCE | SH BEN INT | 16090810 | 3,110,473 | 195,014 | 1 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 917,712 | 34,243 | |
| CHARMING SHOPPES INC | COM | 16113310 | 4,855,758 | 809,293 | 8 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 18,713,437 | 801,432 | 7 |
| CHARTERED SEMICONDUCT | ADR | 16133R10 | 12,638,256 | 500,525 | |
| CHATEAU CMNTYS INC | COM | 16172610 | 9,545,914 | 304,010 | 3 |
| CHEAP TICKETS INC | COM | 16267210 | 1,340,442 | 88,771 | |
| CHECKFREE CORP NEW | COM | 16281310 | 21,746,345 | 620,084 | 6 |
| CHECKPOINT SYS INC | COM | 16282510 | 5,040,516 | 286,393 | 2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 15,958,483 | 563,904 | 5 |
| CHELSEA PPTY GROUP I | COM | 16342110 | 19,172,251 | 408,790 | 3 |
| CHEMED CORP | COM | 16359610 | 4,552,158 | 125,959 | 1 |
| CHEMFIRST INC | COM | 16361A10 | 2,964,896 | 113,164 | 1 |
| CHEMICAL FINL CORP | COM | 16373110 | 5,063,232 | 171,635 | 1 |
| CHESAPEAKE CORP | COM | 16515910 | 3,498,660 | 141,360 | 1 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 7,389,254 | 1,086,655 | 1,0 |
| CHEVRON CORPORATION | COM | 16675110 | 1,223,463,527 | 13,518,934 | 13,2 |
| CHICOS FAS INC | COM | 16861510 | 5,483,996 | 184,336 | 1 |
| CHILES OFFSHORE INC | COM | 16888M10 | 490,148 | 27,614 | |
| CHILDRENS PL RETAIL | COM | 16890510 | 3,953,696 | 147,526 | 1 |
| CHINA MOBILE HONG KO | SPONSORED | 16941M10 | 4,737,972 | 176,856 | 1 |
| CHINA UNICOM LTD | SPONSORED | 16945R10 | 1,024,759 | 57,896 | |
| CHIPPAC INC | CL A | 16965710 | 995,391 | 95,344 | |
| CHOICE HOTELS INTL I | COM | 16990510 | 5,836,080 | 389,072 | 3 |
| CHIRON CORP | COM | 17004010 | 184,812,372 | 3,623,772 | 3,6 |
| CHITTENDEN CORP | COM | 17022810 | 10,352,927 | 307,665 | 2 |
| CHOICE ONE COMMUNICA | COM | 17038P10 | 564,528 | 83,758 | |
| CHOICEPOINT INC | COM | 17038810 | 29,776,319 | 708,117 | 7 |
| CHRIS CRAFT INDS INC | COM | 17052010 | 17,256,451 | 241,687 | 2 |
| CHRISTOPHER & BANKS | COM | 17104610 | 1,582,175 | 48,533 | |
| CHROMAVISION MED SYS | COM | 17111P10 | 216,864 | 43,200 | |
| CHUBB CORP | COM | 17123210 | 316,760,709 | 4,090,930 | 4,0 |
| CHURCH & DWIGHT INC | COM | 17134010 | 18,473,747 | 725,884 | 7 |
| CHURCHILL DOWNS INC | COM | 17148410 | 2,077,326 | 82,828 | |
| CIBER INC | COM | 17163B10 | 3,453,338 | 369,341 | 3 |
| CIENA CORP | COM | 17177910 | 82,017,300 | 2,158,350 | 2,1 |
| CIMA LABS INC | COM | 17179610 | 3,014,478 | 38,401 | |
| CINCINNATI FINL CORP | COM | 17206210 | 123,633,933 | 3,129,973 | 3,1 |
| CINERGY CORP | COM | 17247410 | 114,388,449 | 3,272,917 | 3,2 |
| CIRCOR INTL INC | COM | 17273K10 | 512,168 | 28,375 | |
| CIRCUIT CITY STORE I | CIRCT CITY | 17273710 | 76,082,454 | 4,226,803 | 4,2 |
| CIRCUIT CITY STORE I | CARMAX GRO | 17273730 | 365,787 | 22,919 | |
| CISCO SYS INC | COM | 17275R10 | 2,950,482,516 | 162,114,424 | 156,8 |
| CIRRUS LOGIC INC | COM | 17275510 | 21,213,209 | 921,112 | 9 |
| CINTAS CORP | COM | 17290810 | 140,028,303 | 3,027,639 | 3,0 |
| CITIGROUP INC | COM | 17296710 | 11,588,683,807 | 219,316,499 | 216,9 |
| CITIZENS BKG CORP MI | COM | 17442010 | 11,554,861 | 395,038 | 3 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 63,423,331 | 5,263,347 | 5,2 |

| Name of Issuer | Voting Authority | | |
|----------------------|------------------|-----------|------------|
| | Sole | Shared | None |
| CHARTER ONE FINL INC | 3,532,365 | 68,195 | 396,803 |
| CHARTER MUN MTG ACCE | 179,594 | 20 | 15,400 |
| CHARLOTTE RUSSE HLDG | 21,343 | | 12,900 |
| CHARMING SHOPPES INC | 716,693 | | 92,600 |
| CHARTER COMMUNICATIO | 723,082 | 8,600 | 69,750 |
| CHARTERED SEMICONDOC | 490,525 | | 10,000 |
| CHATEAU CMNTYS INC | 289,710 | | 14,300 |
| CHEAP TICKETS INC | 86,971 | | 1,800 |
| CHECKFREE CORP NEW | 573,084 | 5,600 | 41,400 |
| CHECKPOINT SYS INC | 268,293 | | 18,100 |
| CHEESECAKE FACTORY I | 538,404 | 150 | 25,350 |
| CHELSEA PPTY GROUP I | 400,390 | | 8,400 |
| CHEMED CORP | 118,959 | | 7,000 |
| CHEMFIRST INC | 106,464 | | 6,700 |
| CHEMICAL FINL CORP | 158,135 | | 13,500 |
| CHESAPEAKE CORP | 129,980 | 80 | 11,300 |
| CHESAPEAKE ENERGY CO | 1,006,855 | | 79,800 |
| CHEVRON CORPORATION | 11,774,907 | 335,632 | 1,408,395 |
| CHICOS FAS INC | 170,236 | | 14,100 |
| CHILES OFFSHORE INC | 25,514 | | 2,100 |
| CHILDRENS PL RETAIL | 140,926 | | 6,600 |
| CHINA MOBILE HONG KO | 176,856 | | |
| CHINA UNICOM LTD | 57,896 | | |
| CHIPPAC INC | 75,144 | | 20,200 |
| CHOICE HOTELS INTL I | 366,722 | 150 | 22,200 |
| CHIRON CORP | 3,206,140 | 151,600 | 266,032 |
| CHITTENDEN CORP | 276,704 | 8,300 | 22,661 |
| CHOICE ONE COMMUNICA | 83,758 | | |
| CHOICEPOINT INC | 658,817 | 6,450 | 42,850 |
| CHRIS CRAFT INDS INC | 224,322 | 2,200 | 15,165 |
| CHRISTOPHER & BANKS | 39,533 | | 9,000 |
| CHROMAVISION MED SYS | 43,200 | | |
| CHUBB CORP | 3,561,003 | 95,572 | 434,355 |
| CHURCH & DWIGHT INC | 686,784 | | 39,100 |
| CHURCHILL DOWNS INC | 81,128 | | 1,700 |
| CIBER INC | 336,441 | | 32,900 |
| CIENA CORP | 1,861,471 | 34,220 | 262,659 |
| CIMA LABS INC | 29,381 | 20 | 9,000 |
| CINCINNATI FINL CORP | 2,757,790 | 46,830 | 325,353 |
| CINERGY CORP | 2,914,147 | 57,840 | 300,930 |
| CIRCOR INTL INC | 26,675 | | 1,700 |
| CIRCUIT CITY STORE I | 3,717,512 | 62,815 | 446,476 |
| CIRCUIT CITY STORE I | 6,919 | | 16,000 |
| CISCO SYS INC | 36,610,114 | 6,764,855 | 18,739,455 |
| CIRRUS LOGIC INC | 865,482 | 8,330 | 47,300 |

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

| | | | |
|----------------------|------------|----------------|------------|
| CINTAS CORP | 2,598,476 | 126,350 | 302,813 |
| CITIGROUP INC | 97,099,433 | 110,791,1433 | 11,425,923 |
| CITIZENS BKG CORP MI | 365,038 | | 30,000 |
| CITIZENS COMMUNICATI | 4,657,303 | 77,700 | 528,344 |
| Page Total | | 17,270,736,587 | |

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 |
| CITIZENS INC | CL A | 17474010 | 403,566 | 59,001 | 59,001 | | |
| CITRIX SYS INC | COM | 17737610 | 131,568,986 | 3,769,885 | 3,762,725 | 6,940 | 220 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 2,045,358 | 75,754 | 75,754 | | |
| CITY HLDG CO | COM | 17783510 | 676,142 | 51,772 | 51,572 | 200 | |
| CITY NATL CORP | COM | 17856610 | 22,494,182 | 507,884 | 507,334 | 550 | |
| CLAIRES STORES INC | COM | 17958410 | 10,115,116 | 522,475 | 521,195 | 1,080 | 200 |
| CLARCOR INC | COM | 17989510 | 7,488,491 | 278,901 | 278,801 | 100 | |
| CLARENT CORP DEL | COM | 18046110 | 2,668,895 | 290,413 | 290,413 | | |
| CLARK / BARDES INC | COM | 18066810 | 346,207 | 15,525 | 15,525 | | |
| CLARUS CORP | COM | 18270710 | 251,325 | 40,866 | 40,866 | | |
| CLAYTON HOMES INC | COM | 18419010 | 22,004,510 | 1,399,778 | 1,397,008 | 1,850 | 920 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 702,615,573 | 11,205,990 | 11,131,858 | 70,265 | 3,867 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 1,724,829 | 93,234 | 93,134 | 100 | |
| CLICK COMMERCE INC | COM | 18681D10 | 404,127 | 44,903 | 44,903 | | |
| CLOROX CO DEL | COM | 18905410 | 165,169,721 | 4,879,460 | 4,863,475 | 9,505 | 6,480 |
| CLOSURE MED CORP | COM | 18909310 | 1,182,610 | 51,485 | 51,485 | | |
| COACH INC | COM | 18975410 | 18,141,402 | 476,778 | 463,608 | 12,786 | 384 |
| COACHMEN INDS INC | COM | 18987310 | 1,728,846 | 130,479 | 130,479 | | |
| COCA COLA BOTTLING C | COM | 19109810 | 1,198,994 | 30,470 | 30,470 | | |
| COCA COLA CO | COM | 19121610 | 2,445,354,360 | 54,341,208 | 51,588,566 | 1,362,302 | 1,390,340 |
| COCA COLA ENTERPRISE | COM | 19121910 | 115,919,995 | 7,089,908 | 7,079,013 | 9,945 | 950 |
| COGNEX CORP | COM | 19242210 | 8,653,718 | 255,649 | 243,039 | 510 | 12,100 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 8,490,551 | 200,013 | 200,013 | | |
| COHERENT INC | COM | 19247910 | 8,258,840 | 228,334 | 227,924 | 410 | |
| COHU INC | COM | 19257610 | 6,536,857 | 290,527 | 290,507 | 20 | |
| COINSTAR INC | COM | 19259P30 | 3,944,213 | 177,268 | 177,228 | 40 | |
| COLDWATER CREEK INC | COM | 19306810 | 527,566 | 20,291 | 20,291 | | |
| COLE NATIONAL CORP N | CL A | 19329010 | 849,467 | 57,591 | 57,591 | | |
| COLE KENNETH PRODINS | CL A | 19329410 | 2,936,237 | 145,719 | 145,719 | | |
| COLES MYER LTD | SPON ADR N | 19387040 | 334,612 | 12,845 | 12,845 | | |
| COLGATE PALMOLIVE CO | COM | 19416210 | 694,134,563 | 11,766,987 | 11,432,303 | 263,440 | 71,244 |
| COLLINS & AIKMAN COR | COM | 19483010 | 3,998,925 | 644,988 | 644,988 | | |
| COLONIAL BANCGROUP I | COM | 19549330 | 24,312,122 | 1,690,690 | 1,671,469 | 19,221 | |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 7,371,764 | 239,343 | 239,343 | | |
| COLUMBIA BKG SYS INC | COM | 19723610 | 301,722 | 23,646 | 23,646 | | |
| COLUMBIA FINL KY INC | COM | 19764R10 | 298,642 | 27,100 | 27,100 | | |
| COLUMBIA LABS INC | COM | 19777910 | 1,684,467 | 208,216 | 208,216 | | |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 4,860,111 | 95,315 | 94,865 | 450 | |
| COLUMBUS MCKINNON CO | COM | 19933310 | 370,496 | 32,933 | 32,933 | | |
| COMFORT SYS USA INC | COM | 19990810 | 252,270 | 69,688 | 69,508 | 180 | |
| COMCAST CORP | CL A | 20030010 | 1,729,295 | 40,263 | 38,963 | 700 | 600 |
| COMCAST CORP | CL A SPL | 20030020 | 847,371,936 | 19,524,699 | 18,857,503 | 590,333 | 76,863 |
| COMDISCO INC | COM | 20033610 | 1,451,067 | 1,091,028 | 1,087,708 | 3,320 | |
| COMERICA INC | COM | 20034010 | 214,081,632 | 3,716,695 | 3,551,019 | 158,356 | 7,320 |
| COMMERCE BANCORP INC | COM | 20051910 | 19,468,873 | 277,730 | 275,409 | 721 | 1,600 |

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

| | | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|--------|--------|
| COMMERCE BANCSHARES | COM | 20052510 | 21,367,314 | 579,060 | 538,819 | 37,961 | 2,280 |
| COMMERCE GROUP INC M | COM | 20064110 | 16,494,943 | 448,354 | 411,054 | 37,300 | |
| COMMERCE ONE INC DEL | COM | 20069310 | 7,341,370 | 1,257,084 | 1,141,175 | 75,160 | 40,749 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 10,358,594 | 448,424 | 448,324 | | 100 |
| Page Total | | | 5,571,285,402 | | | | |

Page 15 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| COMMERCIAL METALS CO | COM | 20172310 | 3,358,313 | 104,849 | 104,849 | | |
| COMMERCIAL NET LEASE | COM | 20221810 | 4,205,559 | 295,127 | 295,107 | | 20 |
| COMMONWEALTH BANCORP | COM | 20268X10 | 447,679 | 25,052 | 25,052 | | |
| COMMONWEALTH TEL ENT | COM | 20334910 | 5,108,236 | 120,905 | 120,605 | | 300 |
| COMMSCOPE INC | COM | 20337210 | 11,311,889 | 481,357 | 479,807 | | 1,250 |
| COMMUNITY BK SYS INC | COM | 20360710 | 614,180 | 21,935 | 21,935 | | |
| COMMUNITY BKS INC MI | COM | 20362810 | 397,542 | 13,318 | 13,318 | | |
| COMMUNITY HEALTH SYS | COM | 20366810 | 6,481,592 | 219,715 | 184,194 | | 30,941 |
| COMMUNITY FIRST BANK | COM | 20390210 | 8,664,031 | 376,697 | 376,697 | | 4,580 |
| COMMUNITY TR BANCORP | COM | 20414910 | 832,296 | 34,679 | 34,679 | | |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 747,282 | 32,280 | 32,280 | | |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 420,894 | 18,142 | 18,142 | | |
| COMPANIA ANONIMA NAC | SPON ADR D | 20442110 | 486,590 | 20,759 | 20,759 | | |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 396,635 | 17,988 | 17,988 | | |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 679,895 | 48,288 | 48,288 | | |
| COMPASS BANCSHARES I | COM | 20449H10 | 33,021,915 | 1,246,110 | 1,243,230 | | 2,480 |
| COMPAQ COMPUTER CORP | COM | 20449310 | 519,219,480 | 33,891,611 | 33,710,389 | | 130,498 |
| COMPUCREDIT CORP | COM | 20478N10 | 1,388,123 | 125,622 | 125,622 | | |
| COMPUTER ASSOC INTL | COM | 20491210 | 462,656,52 | 12,851,570 | 12,830,121 | | 20,497 |
| COMPUTER NETWORK TEC | COM | 20492510 | 3,765,255 | 354,878 | 340,518 | | 14,360 |
| COMPUTER SCIENCES CO | COM | 20536310 | 118,630,840 | 3,428,637 | 3,326,811 | | 49,603 |
| COMPUTERIZED THERMAL | COM | 20557C10 | 227,942 | 46,049 | 46,049 | | |
| COMPUWARE CORP | COM | 20563810 | 97,524,150 | 6,970,990 | 6,956,315 | | 14,035 |
| COMSTOCK RES INC | COM NEW | 20576820 | 3,112,750 | 303,683 | 303,583 | | 100 |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 195,225,299 | 3,419,007 | 3,410,297 | | 8,390 |
| CONAGRA FOODS INC | COM | 20588710 | 736,090,966 | 37,157,545 | 32,212,254 | | 4,919,151 |
| COMPUTER HORIZONS CO | COM | 20590810 | 270,056 | 86,835 | 86,835 | | |
| CONCORD CAMERA CORP | COM | 20615610 | 1,216,043 | 206,109 | 206,109 | | |
| CONCORD COMMUNICATIO | COM | 20618610 | 453,645 | 50,405 | 50,405 | | |
| CONCORD EFS INC | COM | 20619710 | 223,069,069 | 4,288,965 | 4,278,885 | | 9,820 |
| CONCURRENT COMPUTER | COM | 20671020 | 3,318,084 | 474,012 | 471,712 | | 2,300 |
| CONNECTIV INC | COM | 20682910 | 26,423,474 | 1,223,309 | 1,216,682 | | 5,540 |
| CONESTOGA ENTERPRISE | COM | 20701510 | 467,481 | 15,820 | 15,820 | | |
| CONEXANT SYSTEMS INC | COM | 20714210 | 40,887,359 | 4,568,420 | 4,536,548 | | 14,049 |
| CONMED CORP | COM | 20741010 | 5,128,072 | 196,855 | 196,495 | | 360 |
| CONNECTICUT BANCSHAR | COM | 20754010 | 1,091,051 | 41,675 | 41,675 | | |
| CONNECTICUT WTR SVC | COM | 20779710 | 424,934 | 12,292 | 12,292 | | |
| CONNETICS CORP | COM | 20819210 | 1,765,965 | 232,977 | 232,977 | | |
| CONOCO INC | CL A | 20825130 | 9,841,828 | 349,001 | 344,600 | | 4,001 |
| CONOCO INC | CL B | 20825140 | 360,832,452 | 12,485,552 | 12,418,008 | | 47,897 |
| CONSECO INC | COM | 20846410 | 89,059,253 | 6,430,271 | 6,410,147 | | 14,710 |
| CONSOL ENERGY INC | COM | 20854P10 | 10,426,332 | 412,108 | 412,108 | | |
| CONSOLIDATED EDISON | COM | 20911510 | 335,417,644 | 8,427,579 | 8,408,963 | | 12,508 |
| CONSOLIDATED FREIGHT | COM | 20923210 | 472,998 | 52,790 | 52,790 | | |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 481,865 | 28,345 | 28,345 | | |

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

| | | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|---------|-------|
| CONSTELLATION BRANDS | CL A | 21036P10 | 20,141,004 | 491,244 | 491,194 | 50 | |
| CONSTELLATION ENERGY | COM | 21037110 | 140,832,021 | 3,305,916 | 3,285,415 | 13,481 | 7,02 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 14,312,641 | 290,612 | 290,192 | 420 | |
| CONVERGYS CORP | COM | 21248510 | 94,856,195 | 3,135,742 | 2,817,422 | 230,949 | 87,37 |
| Page Total | | | 3,596,205,319 | | | | |

Page 16 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-----|
| COOPER CAMERON CORP | COM | 21664010 | 38,332,200 | 686,957 | 686,137 | 720 | |
| COOPER COS INC | COM NEW | 21664840 | 12,285,011 | 239,008 | 237,708 | 1,300 | |
| COOPER INDS INC | COM | 21666910 | 118,191,194 | 2,985,380 | 2,962,358 | 14,122 | 8 |
| COOPER TIRE & RUBR C | COM | 21683110 | 22,415,708 | 1,578,571 | 1,573,966 | 3,605 | 1 |
| COORS ADOLPH CO | CL B | 21701610 | 35,867,158 | 714,770 | 714,065 | 705 | |
| COORSTEK INC | COM | 21702010 | 1,567,950 | 41,812 | 41,812 | | |
| COPART INC | COM | 21720410 | 10,116,814 | 345,874 | 345,574 | 300 | |
| COPPER MTN NETWORKS | COM | 21751010 | 1,357,747 | 331,158 | 319,233 | 11,925 | |
| COR THERAPEUTICS INC | COM | 21775310 | 16,852,439 | 552,539 | 551,299 | 1,040 | |
| CORINTHIAN COLLEGES | COM | 21886810 | 8,826,942 | 187,528 | 187,528 | | |
| CORIXA CORP | COM | 21887F10 | 5,664,918 | 331,864 | 331,444 | 320 | |
| CORN PRODS INTL INC | COM | 21902310 | 9,636,160 | 301,130 | 294,987 | 1,589 | 4 |
| CORNERSTONE RLTY INC | COM | 21922V10 | 5,408,117 | 466,217 | 466,217 | | |
| CORNING INC | COM | 21935010 | 319,522,203 | 19,121,61 | 18,513,569 | 475,609 | 132 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 21,827,106 | 519,693 | 519,493 | 200 | |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 903,120 | 90,312 | 90,312 | | |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 3,233,384 | 202,720 | 202,720 | | |
| CORUS BANKSHARES INC | COM | 22087310 | 9,263,738 | 153,755 | 153,755 | | |
| CORUS ENTERTAINMENT | COM CL B N | 22087410 | 6,930,000 | 300,000 | | 300,000 | |
| CORVAS INTL INC | COM | 22100510 | 794,843 | 67,474 | 67,474 | | |
| CORVEL CORP | COM | 22100610 | 1,640,713 | 44,046 | 44,046 | | |
| CORVIS CORP | COM | 22100910 | 3,079,620 | 701,508 | 701,306 | 22 | |
| COSINE COMMUNICATION | COM | 22122210 | 465,483 | 207,805 | 207,805 | | |
| COST PLUS INC CALIF | COM | 22148510 | 5,153,310 | 171,777 | 171,737 | 40 | |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 376,861,018 | 9,173,832 | 9,147,698 | 22,118 | 4 |
| COSTAR GROUP INC | COM | 22160N10 | 2,772,677 | 105,425 | 105,425 | | |
| COUNTRYWIDE CR INDS | COM | 22237210 | 127,647,427 | 2,782,202 | 2,778,252 | 3,850 | |
| COUSINS PPTYS INC | COM | 22279510 | 13,759,228 | 512,448 | 512,448 | | |
| COVANTA ENERGY CORP | COM | 22281N10 | 12,316,955 | 667,224 | 666,774 | 450 | |
| COVANSYS CORP | COM | 22281W10 | 2,135,880 | 189,016 | 189,016 | | |
| COVAD COMMUNICATIONS | COM | 22281420 | 946,632 | 937,260 | 936,910 | 350 | |
| COVANCE INC | COM | 22281610 | 20,069,553 | 886,073 | 842,073 | 44,000 | |
| COVENANT TRANS INC | CL A | 22284P10 | 463,202 | 37,205 | 37,205 | | |
| COVENTRY HEALTH CARE | COM | 22286210 | 22,450,441 | 1,111,408 | 1,110,868 | 440 | |
| COX COMMUNICATIONS I | CL A | 22404410 | 83,954,702 | 1,895,140 | 1,884,102 | 6,170 | 4 |
| COX RADIO INC | CL A | 22405110 | 6,020,083 | 216,161 | 216,001 | 160 | |
| CRANE CO | COM | 22439910 | 41,015,325 | 1,323,075 | 1,312,862 | 4,980 | 5 |
| CRAWFORD & CO | CL B | 22463310 | 5,533,758 | 307,431 | 307,431 | | |
| CREDENCE SYS CORP | COM | 22530210 | 12,239,042 | 504,911 | 503,661 | 1,050 | |
| CREDIT ACCEP CORP MI | COM | 22531010 | 1,158,903 | 150,507 | 150,507 | | |
| CREDIT SUISSE FIRST | COM CSFBDI | 22541L10 | 439,204 | 92,464 | 92,464 | | |
| CREE INC | COM | 22544710 | 10,326,124 | 394,956 | 394,436 | 420 | |
| CRESCENT REAL ESTATE | COM | 22575610 | 27,763,559 | 1,129,978 | 1,128,618 | 1,360 | |

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

| | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|-------|
| CRESTLINE CAP CORP | COM | 22615310 | 3,719,530 | 119,676 | 119,636 | 40 |
| CROMPTON CORP | COM | 22711610 | 14,367,584 | 1,318,127 | 1,311,851 | 3,790 |
| CROSSMANN CMNTYS INC | COM | 22764E10 | 4,087,157 | 102,977 | 102,977 | |
| CROSSROADS SYS INC | COM | 22765D10 | 396,480 | 61,091 | 59,291 | 1,800 |
| CROWN AMERN RLTY TR | SH BEN INT | 22818610 | 1,257,292 | 150,574 | 150,574 | |
| CROWN CASTLE INTL CO | COM | 22822710 | 14,649,841 | 893,283 | 889,313 | 3,770 |
| Page Total | | | 1,465,687,475 | | | |

Page 17 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| CROWN CORK & SEAL IN | COM | 22825510 | 3,556,271 | 948,339 | 945,559 | 2,780 | |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 2,034,582 | 109,681 | 109,601 | | |
| CRYOLIFE INC | COM | 22890310 | 5,142,673 | 125,707 | 125,707 | | |
| CUBIC CORP | COM | 22966910 | 1,518,689 | 48,075 | 48,075 | | |
| CUBIST PHARMACEUTICA | COM | 22967810 | 9,114,338 | 239,851 | 235,751 | 4,100 | |
| CULLEN FROST BANKERS | COM | 22989910 | 14,475,444 | 427,635 | 426,635 | 900 | 1 |
| CUMMINS INC | COM | 23102110 | 51,429,281 | 1,328,922 | 1,327,542 | 1,380 | |
| CUMULUS MEDIA INC | CL A | 23108210 | 4,018,349 | 295,902 | 287,902 | 8,000 | |
| CURAGEN CORP | COM | 23126R10 | 10,642,559 | 292,378 | 291,678 | 400 | 3 |
| CURIS INC | COM | 23126910 | 399,127 | 82,635 | 32,635 | | 50,0 |
| CURTISS WRIGHT CORP | COM | 23156110 | 2,313,073 | 43,074 | 43,074 | | |
| CYBER-CARE INC | COM | 23243T10 | 248,936 | 199,149 | 195,749 | 3,400 | |
| CYBERONICS INC | COM | 23251P10 | 2,335,106 | 138,172 | 136,612 | 1,560 | |
| CYBEROPTICS CORP | COM | 23251710 | 834,028 | 68,363 | 68,363 | | |
| CYGNUS INC | COM | 23256010 | 1,888,521 | 184,246 | 182,246 | | 2,0 |
| CYMER INC | COM | 23257210 | 6,589,941 | 260,575 | 260,115 | 360 | 1 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 35,209,182 | 1,476,276 | 1,467,466 | 3,590 | 5,2 |
| CYTEC INDS INC | COM | 23282010 | 20,910,146 | 550,267 | 548,587 | 680 | 1,0 |
| CYTOGEN CORP | COM | 23282410 | 3,603,144 | 667,249 | 658,249 | 1,000 | 8,0 |
| D & E COMMUNICATIONS | COM | 23286010 | 207,200 | 11,200 | 11,200 | | |
| CYTYC CORP | COM | 23294610 | 17,047,365 | 739,582 | 713,270 | 26,212 | 1 |
| DDI CORP | COM | 23316210 | 4,425,460 | 221,273 | 221,273 | | |
| DMC STRATEX NETWORKS | COM | 23322L10 | 4,769,380 | 476,938 | 473,188 | 3,650 | 1 |
| DQE INC | COM | 23329J10 | 17,335,080 | 770,448 | 767,498 | 1,850 | 1,1 |
| DPL INC | COM | 23329310 | 43,848,480 | 1,514,105 | 1,506,024 | 7,285 | 7 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 617,840 | 26,886 | 26,786 | | 1 |
| D R HORTON INC | COM | 23331A10 | 12,276,795 | 540,828 | 540,295 | 533 | |
| DSP GROUP INC | COM | 23332B10 | 7,556,448 | 352,282 | 351,282 | 800 | 2 |
| DST SYS INC DEL | COM | 23332610 | 61,954,436 | 1,175,606 | 1,141,362 | 1,340 | 32,9 |
| DTE ENERGY CO | COM | 23333110 | 157,844,776 | 3,398,897 | 3,393,895 | 4,108 | 8 |
| DVI INC | COM | 23334310 | 3,939,513 | 223,836 | 202,836 | 21,000 | |
| DAISYTEK INTL CORP | COM | 23405310 | 821,898 | 52,184 | 52,144 | | |
| DAL-TILE INTL INC | COM | 23426R10 | 8,755,915 | 472,017 | 470,847 | 1,170 | |
| DAKTRONICS INC | COM | 23426410 | 722,406 | 46,940 | 46,940 | | |
| DANA CORP | COM | 23581110 | 84,257,073 | 3,609,986 | 3,588,536 | 7,129 | 14,3 |
| DANAHER CORP DEL | COM | 23585110 | 156,032,408 | 2,786,293 | 2,771,998 | 13,845 | 4 |
| DARDEN RESTAURANTS I | COM | 23719410 | 76,069,768 | 2,726,515 | 2,719,350 | 3,865 | 3,3 |
| DATASCOPE CORP | COM | 23811310 | 7,234,562 | 156,966 | 156,466 | 500 | |
| DATASTREAM SYS INC | COM | 23812410 | 728,077 | 96,562 | 96,562 | | |
| DAVITA INC | COM | 23918K10 | 28,236,946 | 1,388,930 | 1,388,170 | 660 | 1 |
| DAVOX CORP | COM | 23920810 | 408,791 | 49,252 | 49,252 | | |
| DEAN FOODS CO | COM | 24236110 | 21,800,649 | 545,835 | 545,255 | 380 | 2 |

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

| | | | | | | | |
|----------------------|------|----------|---------------|------------|------------|---------|-------|
| DEB SHOPS INC | COM | 24272810 | 507,503 | 27,038 | 26,738 | 300 | |
| DECODE GENETICS INC | COM | 24358610 | 297,766 | 24,189 | 24,189 | | |
| DEERE & CO | COM | 24419910 | 183,621,969 | 4,851,307 | 4,838,067 | 10,885 | 2,3 |
| DEL MONTE FOODS CO | COM | 24522P10 | 3,245,657 | 387,310 | 384,970 | 2,340 | |
| DELIAS CORP | CL A | 24688Q10 | 353,728 | 44,216 | 43,359 | 857 | |
| DELL COMPUTER CORP | COM | 24702510 | 1,460,766,274 | 55,861,043 | 55,160,106 | 584,442 | 116,4 |
| DELPHI AUTOMOTIVE SY | COM | 24712610 | 973,099,422 | 61,085,965 | 61,052,813 | 27,437 | 5,7 |
| Page Total | | | 3,515,046,975 | | | | |

Page 18 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| DELPHI FINL GROUP IN | CL A | 24713110 | 5,376,833 | 139,658 | 125,322 | 300 | 14,0 |
| DELTA & PINE LD CO | COM | 24735710 | 7,567,588 | 385,119 | 384,839 | 280 | |
| DELTA AIR LINES INC | COM | 24736110 | 116,325,356 | 2,638,960 | 2,633,726 | 5,034 | 2 |
| DELTAGEN INC | COM | 24783R10 | 235,320 | 26,205 | 26,205 | | |
| DELTIC TIMBER CORP | COM | 24785010 | 2,455,689 | 85,267 | 85,267 | | |
| DENBURY RES INC | COM NEW | 24791620 | 1,454,527 | 154,737 | 154,737 | | |
| DELUXE CORP | COM | 24801910 | 66,360,584 | 2,296,214 | 2,277,174 | 7,450 | 11,5 |
| DENDREON CORP | COM | 24823Q10 | 609,507 | 36,432 | 36,332 | | 1 |
| DENDRITE INTL INC | COM | 24823910 | 2,914,185 | 388,558 | 388,498 | 60 | |
| DENTSPLY INTL INC NE | COM | 24903010 | 31,151,750 | 702,407 | 683,487 | 1,720 | 17,2 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 7,978,932 | 355,409 | 347,957 | 7,452 | |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 14,565,249 | 792,451 | 792,451 | | |
| DEVON ENERGY CORP NE | COM | 25179M10 | 125,804,385 | 2,396,274 | 2,382,951 | 5,628 | 7,6 |
| DEVRY INC DEL | COM | 25189310 | 25,313,076 | 700,805 | 699,185 | 1,320 | 3 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 15,967,430 | 363,309 | 82,714 | 280,595 | |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 8,615,997 | 259,518 | 256,518 | | 3,0 |
| DIAL CORP NEW | COM | 25247D10 | 16,125,285 | 1,131,599 | 1,112,324 | 18,975 | 3 |
| DIAMETRICS MED INC | COM | 25253210 | 203,728 | 72,760 | 72,760 | | |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 15,886,639 | 480,685 | 474,095 | 3,990 | 2,6 |
| DIAMONDCUSTER INTL | CL A | 25278P10 | 2,260,758 | 177,593 | 173,593 | | 4,0 |
| DIANON SYS INC | COM | 25282610 | 1,177,358 | 25,876 | 25,876 | | |
| DIEBOLD INC | COM | 25365110 | 28,488,983 | 886,127 | 873,058 | 2,645 | 10,4 |
| DIGENE CORP | COM | 25375210 | 3,707,659 | 90,874 | 90,874 | | |
| DIGEX INC DEL | CL A | 25375610 | 7,569,536 | 582,272 | 427,792 | 133,970 | 20,5 |
| DIGIMARC CORP | COM | 25380710 | 2,077,431 | 86,022 | 86,022 | | |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 4,199,221 | 190,010 | 189,990 | 20 | |
| DIGITAL LIGHTWAVE IN | COM | 25385510 | 3,108,151 | 84,095 | 83,585 | 410 | 1 |
| DIGITAL RIV INC | COM | 25388B10 | 634,275 | 140,950 | 140,950 | | |
| DIGITAS INC | COM | 25388K10 | 522,746 | 118,806 | 86,506 | 30,300 | 2,0 |
| DIGITALTHINK INC | COM | 25388M10 | 412,776 | 58,800 | 58,800 | | |
| DIME CMNTY BANCSHARE | COM | 25392210 | 5,336,633 | 157,330 | 157,330 | | |
| DILLARDS INC | CL A | 25406710 | 40,684,456 | 2,664,339 | 2,662,299 | 1,940 | 1 |
| DIME BANCORP INC NEW | COM | 25429Q10 | 69,397,942 | 1,863,032 | 1,854,543 | 8,389 | 1 |
| DIMON INC | COM | 25439410 | 1,187,460 | 118,746 | 118,746 | | |
| DIONEX CORP | COM | 25454610 | 6,505,927 | 195,667 | 195,527 | 40 | 1 |
| DISCOUNT AUTO PTS IN | COM | 25464210 | 234,088 | 21,575 | 21,575 | | |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,416,751,703 | 49,039,519 | 46,011,617 | 1,970,151 | 1,057,7 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 349,442 | 23,611 | 23,611 | | |
| DIRECT FOCUS INC | COM | 25493110 | 17,898,522 | 376,811 | 376,456 | 355 | |
| DITECH COMMUNICATION | COM | 25500M10 | 1,955,273 | 263,514 | 171,578 | 91,936 | |
| DIVERSA CORP | COM | 25506410 | 1,990,899 | 97,881 | 97,874 | 7 | |

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

| | | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|-------|-----|
| DIVINE INC | CL A | 25540210 | 337,383 | 160,659 | 160,659 | | |
| DOBSON COMMUNICATION | CL A | 25606910 | 2,853,777 | 167,377 | 167,157 | 220 | |
| DOCENT INC | COM | 25608L10 | 836,700 | 83,670 | 83,670 | | |
| DOCUMENTUM INC | COM | 25615910 | 3,934,721 | 304,545 | 298,325 | 20 | 6,2 |
| DOLE FOOD INC | COM | 25660510 | 14,265,249 | 748,832 | 747,332 | 800 | 7 |
| DOLLAR GEN CORP | COM | 25666910 | 113,668,815 | 5,829,170 | 5,821,435 | 7,238 | 4 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 6,854,976 | 285,624 | 285,384 | 240 | |
| DOLLAR TREE STORES I | COM | 25674710 | 31,742,973 | 1,140,193 | 1,138,143 | 1,800 | 2 |
| Page Total | | | 2,255,857,893 | | | | |

Page 19 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| DOMINION RES INC VA | COM | 25746U10 | 292,102,279 | 4,857,846 | 4,795,821 | 32,289 | 29,7 |
| DONALDSON INC | COM | 25765110 | 16,445,206 | 527,936 | 527,556 | 380 | |
| DONNA KARAN INTL INC | COM | 25782610 | 209,970 | 19,846 | 19,846 | | |
| DONNELLEY R R & SONS | COM | 25786710 | 75,652,790 | 2,547,232 | 2,537,447 | 6,385 | 3,4 |
| DONNELLY CORP | CL A | 25787010 | 337,974 | 23,801 | 23,801 | | |
| DORAL FINL CORP | COM | 25811P10 | 10,489,454 | 305,815 | 305,815 | | |
| DOUBLECLICK INC | COM | 25860930 | 11,272,295 | 807,471 | 804,891 | 2,380 | 2 |
| DOVER CORP | COM | 26000310 | 164,664,684 | 4,373,564 | 4,275,524 | 19,288 | 78,7 |
| DOVER DOWNS ENTMT IN | COM | 26008610 | 1,750,903 | 113,695 | 113,695 | | |
| DOW CHEM CO | COM | 26054310 | 1,306,037,456 | 39,279,322 | 18,697,867 | 20,490,228 | 91,2 |
| DOW JONES & CO INC | COM | 26056110 | 304,147,872 | 5,093,751 | 1,688,259 | 53,642 | 3,351,8 |
| DOWNEY FINL CORP | COM | 26101810 | 21,153,859 | 447,606 | 447,606 | | |
| DRESS BARN INC | COM | 26157010 | 4,241,328 | 186,432 | 186,392 | 40 | |
| DREXLER TECHNOLOGY C | COM | 26187610 | 217,981 | 18,150 | 5,900 | 950 | 11,3 |
| DREYERS GRAND ICE CR | COM | 26187810 | 9,822,334 | 352,055 | 317,815 | 29,530 | 4,7 |
| DRIL-QUIP INC | COM | 26203710 | 1,697,877 | 78,861 | 78,461 | 400 | |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,613,907,936 | 33,455,803 | 32,784,299 | 366,089 | 305,4 |
| DUANE READE INC | COM | 26357810 | 4,653,415 | 143,182 | 142,762 | 320 | 1 |
| DUKE ENERGY CORP | COM | 26439910 | 2,444,945,001 | 62,674,827 | 16,092,012 | 6,394,787 | 188,0 |
| DUKE WEEKS REALTY CO | COM NEW | 26441150 | 34,189,574 | 1,375,838 | 1,364,078 | 11,760 | |
| DUN & BRADSTREET COR | COM | 26483E10 | 32,007,197 | 1,135,007 | 1,121,948 | 11,164 | 1,8 |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 2,186,976 | 136,686 | 136,686 | | |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 2,770,901 | 57,428 | 57,428 | | |
| DURAMED PHARMACEUTIC | COM | 26635410 | 922,050 | 51,540 | 51,540 | | |
| DURECT CORP | COM | 26660510 | 816,049 | 62,773 | 62,773 | | |
| DUSA PHARMACEUTICALS | COM | 26689810 | 1,558,433 | 109,134 | 109,134 | | |
| DURASWITCH INDUSTRIE | COM NEW | 26690520 | 246,291 | 15,900 | 15,900 | | |
| DYAX CORP | COM | 26746E10 | 585,578 | 33,596 | 30,451 | 3,145 | |
| DYCOM INDS INC | COM | 26747510 | 28,035,456 | 1,222,654 | 1,221,654 | 1,000 | |
| DYNACQ INTL INC | COM PAR \$. | 26791930 | 359,581 | 18,699 | 18,699 | | |
| DYNEGY INC NEW | CL A | 26816Q10 | 265,818,780 | 5,842,171 | 5,833,011 | 7,100 | 2,0 |
| EDP-ELETRICIDADE DE | SPONSORED | 26835310 | 814,668 | 33,664 | 33,664 | | |
| EEX CORP | COM NEW | 26842V20 | 931,248 | 331,405 | 231,405 | 100,000 | |
| EGL INC | COM | 26848410 | 6,878,174 | 393,939 | 393,899 | 40 | |
| E M C CORP MASS | COM | 26864810 | 1,474,569,895 | 50,412,646 | 47,565,983 | 2,070,566 | 776,0 |
| EMC INS GROUP INC | COM | 26866410 | 335,491 | 21,985 | 21,985 | | |
| ENSCO INTL INC | COM | 26874Q10 | 39,507,834 | 1,688,369 | 1,685,349 | 2,720 | 3 |
| ENI S P A | SPONSORED | 26874R10 | 3,622,530 | 58,712 | 58,712 | | |
| EOG RES INC | COM | 26875P10 | 90,675,678 | 2,550,652 | 2,447,997 | 69,500 | 33,1 |
| E ON AG | SPONSORED | 26878010 | 2,439,391 | 47,138 | 47,138 | | |

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

| | | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|-------|-----|
| E PIPHANY INC | COM | 26881V10 | 4,841,473 | 476,523 | 474,146 | 2,090 | 28 |
| EPIQ SYS INC | COM | 26882D10 | 500,723 | 19,491 | 19,491 | | |
| ESS TECHNOLOGY INC | COM | 26915110 | 2,452,871 | 231,403 | 231,303 | 100 | |
| E TRADE GROUP INC | COM | 26924610 | 16,292,467 | 2,525,964 | 2,520,314 | 3,190 | 2,4 |
| EARTHGRAINS CO | COM | 27031910 | 9,222,694 | 354,719 | 354,719 | | |
| EARTHSHELL CORP | COM | 27032B10 | 1,069,031 | 314,421 | 311,921 | | 2,5 |
| EARTHLINK INC | COM | 27032110 | 10,546,334 | 747,967 | 741,637 | 3,000 | 3,3 |
| EAST WEST BANCORP IN | COM | 27579R10 | 6,808,104 | 252,152 | 252,152 | | |
| EASTGROUP PPTY INC | COM | 27727610 | 3,862,814 | 170,921 | 170,921 | | |
| Page Total | | | 8,328,618,900 | | | | |

Page 20 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| EASTMAN CHEM CO | COM | 27743210 | 85,296,470 | 1,790,814 | 1,787,618 | 1,397 | 1,7 |
| EASTMAN KODAK CO | COM | 27746110 | 377,703,844 | 8,091,342 | 8,039,333 | 18,379 | 33,6 |
| EATON CORP | COM | 27805810 | 101,555,482 | 1,448,723 | 1,444,668 | 3,955 | 1 |
| EATON VANCE CORP | COM NON VT | 27826510 | 33,044,722 | 949,561 | 949,121 | 400 | |
| EBAY INC | COM | 27864210 | 81,571,179 | 1,190,994 | 1,189,055 | 1,839 | 1 |
| ECHELON CORP | COM | 27874N10 | 4,333,315 | 140,875 | 139,565 | 1,310 | |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 34,040,254 | 1,049,977 | 1,048,617 | 1,260 | 1 |
| ECLIPSYS CORP | COM | 27885610 | 9,945,854 | 353,945 | 353,349 | 556 | |
| ECOLAB INC | COM | 27886510 | 145,359,183 | 3,547,942 | 3,112,706 | 349,437 | 85,7 |
| EDEN BIOSCIENCE CORP | COM | 27944510 | 529,400 | 52,993 | 52,893 | 100 | |
| EDISON INTL | COM | 28102010 | 345,843,251 | 31,017,332 | 31,005,722 | 10,770 | 8 |
| EDISON SCHOOLS INC | CL A | 28103310 | 5,642,713 | 247,054 | 228,229 | 11,205 | 7,6 |
| EDO CORP | COM | 28134710 | 378,174 | 23,710 | 23,710 | | |
| EDUCATION MGMT CORP | COM | 28139T10 | 7,266,551 | 181,437 | 181,437 | | |
| J D EDWARDS & CO | COM | 28166710 | 7,296,678 | 516,031 | 515,831 | 100 | 1 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 55,098,779 | 2,090,242 | 981,045 | 1,108,857 | 3 |
| EDWARDS AG INC | COM | 28176010 | 46,433,925 | 1,031,865 | 1,013,622 | 17,050 | 1,1 |
| EFUNDS CORP | COM | 28224R10 | 5,955,608 | 320,194 | 310,858 | 2,946 | 6,3 |
| EGAIN COMMUNICATIONS | COM | 28225C10 | 202,669 | 75,342 | 75,342 | | |
| EL PASO CORP | COM | 28336L10 | 546,264,579 | 10,397,118 | 10,276,060 | 75,814 | 45,2 |
| EL PASO ELEC CO | COM NEW | 28367785 | 8,481,495 | 530,425 | 529,905 | 520 | |
| ELAN PLC | ADR | 28413120 | 34,967,091 | 573,231 | 266,265 | 306,966 | |
| ELANTEC SEMICONDUCTO | COM | 28415510 | 5,978,329 | 176,926 | 176,726 | 200 | |
| ELCOR CORP | COM | 28444310 | 3,923,640 | 193,760 | 193,660 | 100 | |
| ELECTRO RENT CORP | COM | 28521810 | 2,049,922 | 125,685 | 125,685 | | |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 14,451,291 | 379,299 | 378,839 | 460 | |
| ELECTROGLAS INC | COM | 28532410 | 3,435,180 | 194,078 | 194,078 | | |
| ELECTRONIC ARTS INC | COM | 28551210 | 96,747,368 | 1,670,939 | 1,668,164 | 2,240 | 5 |
| ELECTRONIC DATA SYS | COM | 28566110 | 845,277,562 | 13,524,441 | 13,491,204 | 28,124 | 5,1 |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 1,913,064 | 60,254 | 60,254 | | |
| ELECTRONICS FOR IMAG | COM | 28608210 | 39,183,493 | 1,328,254 | 1,326,404 | 1,750 | 1 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 756,197 | 30,979 | 30,979 | | |
| ELOYALTY CORP | COM | 29015110 | 275,538 | 275,538 | 275,478 | 60 | |
| ELSEVIER N V | SPON ADR N | 29025910 | 1,058,950 | 42,358 | 42,358 | | |
| EMBARCADERO TECHNOLO | COM | 29078710 | 1,178,481 | 52,823 | 52,823 | | |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 351,207 | 26,054 | 26,054 | | |
| EMCOR GROUP INC | COM | 29084Q10 | 2,708,755 | 74,931 | 74,931 | | |
| EMCORE CORP | COM | 29084610 | 6,539,817 | 212,677 | 212,437 | 240 | |
| EMERSON ELEC CO | COM | 29101110 | 595,018,710 | 9,835,020 | 8,816,801 | 656,028 | 362,1 |

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

| | | | | | | | |
|----------------------|-----------|----------|---------------|---------|---------|---------|-----|
| EMISPHERE TECHNOLOGI | COM | 29134510 | 3,532,208 | 121,507 | 121,207 | 300 | |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 12,993,228 | 422,544 | 422,124 | 320 | 1 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 4,720,216 | 228,140 | 227,240 | 800 | 1 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 540,596 | 48,053 | 48,053 | | |
| EMULEX CORP | COM NEW | 29247520 | 27,373,100 | 677,552 | 620,929 | 49,653 | 6,9 |
| ENCOMPASS SVCS CORP | COM | 29255U10 | 4,703,887 | 525,574 | 525,414 | 160 | |
| ENCORE ACQUISITION C | COM | 29255W10 | 610,719 | 53,106 | 53,106 | | |
| ENCORE WIRE CORP | COM | 29256210 | 203,155 | 17,115 | 17,115 | | |
| ENDESA S A | SPONSORED | 29258N10 | 8,491,957 | 534,758 | 159,433 | 375,325 | |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 1,137,487 | 128,675 | 128,675 | | |
| Page Total | | | 3,622,365,273 | | | | |

Page 21 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | Share Oth |
| ENDOCARE INC | COM | 29264P10 | 686,082 | 42,907 | 42,807 | | |
| ENERGEN CORP | COM | 29265N10 | 12,169,474 | 440,923 | 440,723 | 200 | |
| ENEL SOCIETA PER AZI | ADR | 29265W10 | 1,757,959 | 57,638 | 57,638 | | |
| ENERGY CONVERSION DE | COM | 29265910 | 3,841,292 | 137,189 | 137,189 | | |
| ENERGIS PLC | SPONSORED | 29266H10 | 200,455 | 13,969 | 13,969 | | |
| ENERGY EAST CORP | COM | 29266M10 | 30,044,617 | 1,436,854 | 1,432,151 | 4,703 | |
| ENERGIZER HLDGS INC | COM | 29266R10 | 28,036,179 | 1,221,620 | 1,219,171 | 1,584 | |
| ENERGY PARTNERS LTD | COM | 29270U10 | 571,721 | 42,634 | 42,634 | | |
| ENERSIS S A | SPONSORED | 29274F10 | 568,835 | 37,973 | 37,973 | | |
| ENGAGE INC | COM | 29282710 | 206,164 | 282,417 | 282,217 | 200 | |
| ENGELHARD CORP | COM | 29284510 | 67,005,875 | 2,598,134 | 2,595,309 | 2,825 | |
| ENGINEERED SUPPORT S | COM | 29286610 | 851,441 | 21,726 | 21,726 | | |
| ENESCO GROUP INC | COM | 29297310 | 342,938 | 56,684 | 56,684 | | |
| ENRON CORP | COM | 29356110 | 764,019,862 | 15,560,486 | 15,272,922 | 193,914 | 93 |
| ENTEGRIS INC | COM | 29362U10 | 1,192,872 | 104,181 | 104,181 | | |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 18,885,301 | 352,272 | 351,752 | 320 | |
| ENERGY CORP NEW | COM | 29364G10 | 195,325,632 | 5,087,930 | 5,080,114 | 4,273 | 3 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 1,093,320 | 27,665 | 27,665 | | |
| ENTERTAINMENT PPTY S | COM SH BEN | 29380T10 | 3,247,806 | 177,962 | 177,962 | | |
| ENTREMED INC | COM | 29382F10 | 2,320,288 | 145,018 | 136,818 | 5,700 | 2 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 1,424,856 | 115,842 | 112,842 | 3,000 | |
| ENTRUST INC | COM | 29384810 | 2,166,746 | 305,606 | 288,461 | 17,045 | |
| ENZON INC | COM | 29390410 | 28,512,875 | 456,206 | 418,676 | 31,810 | 5 |
| ENZO BIOCHEM INC | COM | 29410010 | 7,030,112 | 206,768 | 195,848 | 8,052 | 2 |
| EOTT ENERGY PARTNERS | UNIT LTD P | 29410310 | 285,200 | 15,500 | | 15,500 | |
| EPRESENCE INC | COM | 29434810 | 278,713 | 67,649 | 65,649 | | 2 |
| EQUIFAX INC | COM | 29442910 | 108,771,238 | 2,965,410 | 2,951,743 | 8,267 | 5 |
| EQUITABLE RES INC | COM | 29454910 | 26,363,532 | 791,460 | 785,716 | 920 | 4 |
| EQUITY INNS INC | COM | 29470310 | 5,318,244 | 542,678 | 542,678 | | |
| EQUITY OFFICE PROPER | COM | 29474110 | 126,094,007 | 3,986,532 | 3,865,752 | 120,780 | |
| EQUITY RESIDENTIAL P | SH BEN INT | 29476L10 | 95,670,724 | 1,691,790 | 1,621,745 | 70,045 | |
| ERICSSON L M TEL CO | ADR CL B S | 29482140 | 22,774,400 | 4,201,919 | 1,106,149 | 3,095,770 | |
| ERIE INDY CO | CL A | 29530P10 | 12,859,348 | 432,247 | 431,607 | 640 | |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 4,156,418 | 137,858 | 137,858 | | |
| ESPERION THERAPEUTIC | COM | 29664R10 | 329,476 | 30,649 | 30,649 | | |
| ESPEED INC | CL A | 29664310 | 1,977,426 | 89,883 | 89,583 | 300 | |
| ESSEX PPTY TR INC | COM | 29717810 | 19,460,465 | 392,744 | 366,669 | 26,075 | |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 5,948,864 | 273,511 | 273,471 | 40 | |

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

| | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|--------|
| ETABLISSEMENTS DELHA | SPONSORED | 29759W10 | 834,941 | 14,236 | 13,818 | 418 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 10,277,735 | 316,238 | 315,658 | 480 |
| EVERGREEN RES INC | COM NO PAR | 29990030 | 4,891,398 | 128,721 | 128,721 | |
| EXACT SCIENCES CORP | COM | 30063P10 | 229,833 | 16,703 | 16,503 | 200 |
| EXAR CORP | COM | 30064510 | 6,528,506 | 330,390 | 329,650 | 740 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 1,676,733 | 75,939 | 75,829 | 110 |
| EXE TECHNOLOGIES INC | COM | 30150410 | 311,376 | 53,136 | 53,136 | |
| EXELON CORP | COM | 30161N10 | 419,610,320 | 6,544,141 | 6,519,165 | 22,662 |
| EXELIXIS INC | COM | 30161Q10 | 2,337,957 | 123,245 | 123,145 | |
| EXFO ELECTRO OPTICAL | SUB VTG SH | 30204310 | 1,723,366 | 106,710 | 63,500 | 43,210 |
| EXIDE CORP | COM | 30205110 | 2,372,657 | 206,318 | 206,318 | |
| Page Total | | | 2,052,585,579 | | | |

Page 22 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Share Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | |
| EXODUS COMMUNICATION | COM | 30208810 | 6,947,671 | 3,372,656 | 3,341,164 | 15,672 | 15, |
| EXPEDIA INC | COM | 30212510 | 5,851,235 | 125,563 | 125,363 | 100 | |
| EXPEDITORS INTL WASH | COM | 30213010 | 33,811,716 | 563,538 | 561,268 | 2,090 | |
| EXPRESS SCRIPTS INC | COM | 30218210 | 42,266,011 | 768,054 | 767,614 | 340 | |
| EXTENDED STAY AMER I | COM | 30224P10 | 8,391,765 | 559,451 | 558,231 | 1,140 | |
| EXTENSITY INC | COM | 30225510 | 349,520 | 34,606 | 34,506 | 100 | |
| EXTREME NETWORKS INC | COM | 30226D10 | 12,197,837 | 413,486 | 411,966 | 1,520 | |
| EXULT INC DEL | COM | 30228410 | 5,472,333 | 320,958 | 320,858 | | |
| EXXON MOBIL CORP | COM | 30231G10 | 6,747,667,219 | 77,248,623 | 73,329,024 | 2,058,906 | 1,860, |
| F&M BANCORP MD | COM | 30236710 | 2,719,726 | 91,266 | 91,266 | | |
| F & M NATL CORP | COM | 30237410 | 8,992,160 | 224,804 | 224,804 | | |
| FBL FINL GROUP INC | CL A | 30239F10 | 1,808,082 | 100,449 | 100,449 | | |
| FEI CO | COM | 30241L10 | 5,398,347 | 131,667 | 131,567 | | |
| FLIR SYS INC | COM | 30244510 | 589,506 | 23,552 | 23,552 | | |
| F M C CORP | COM NEW | 30249130 | 48,154,144 | 702,365 | 701,395 | 920 | |
| FNB CORP PA | COM | 30252010 | 6,517,759 | 220,941 | 216,888 | 4,053 | |
| FPL GROUP INC | COM | 30257110 | 220,653,152 | 3,664,726 | 3,560,010 | 57,895 | 46, |
| FSI INTL INC | COM | 30263310 | 4,310,800 | 342,127 | 341,927 | 200 | |
| F Y I INC | COM | 30271210 | 5,789,610 | 141,210 | 141,110 | | |
| FTI CONSULTING INC | COM | 30294110 | 571,290 | 26,206 | 26,206 | | |
| FACTORY 2-U INC | COM | 30307210 | 3,278,248 | 111,695 | 111,375 | 320 | |
| FACTSET RESH SYS INC | COM | 30307510 | 7,075,668 | 198,198 | 183,198 | | 15, |
| FAIR ISAAC & CO INC | COM | 30325010 | 9,470,329 | 153,192 | 152,592 | 600 | |
| FAIRCHILD CORP | CL A | 30369810 | 249,598 | 35,606 | 35,606 | | |
| FAIRCHILD SEMICONDC | CL A | 30372610 | 11,921,613 | 518,331 | 515,931 | 2,400 | |
| FAMILY DLR STORES IN | COM | 30700010 | 48,121,990 | 1,877,565 | 1,868,745 | 5,220 | 3, |
| FARMERS CAP BK CORP | COM | 30956210 | 2,174,617 | 53,562 | 53,562 | | |
| FASTENAL CO | COM | 31190010 | 23,585,373 | 380,532 | 379,312 | 1,120 | |
| FEDDERS CORP | COM | 31313510 | 896,188 | 172,344 | 172,344 | | |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 675,289 | 21,116 | 21,016 | | |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,031,124,290 | 15,152,451 | 14,692,440 | 366,385 | 93, |
| FEDERAL MOGUL CORP | COM | 31354910 | 21,814,863 | 12,908,203 | 12,908,203 | | |
| FEDERAL NATL MTG ASS | COM | 31358610 | 1,931,449,222 | 22,714,915 | 22,476,857 | 133,952 | 104, |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 9,658,576 | 465,698 | 465,698 | | |
| FEDERAL SIGNAL CORP | COM | 31385510 | 14,775,679 | 629,556 | 617,236 | 12,120 | |
| FEDERATED DEPT STORE | COM | 31410H10 | 212,777,610 | 5,006,532 | 4,993,397 | 12,295 | |
| FEDERATED INVS INC P | CL B | 31421110 | 20,627,674 | 640,611 | 640,411 | 200 | |

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

| | | | | | | | |
|----------------------|------------|----------|----------------|------------|------------|---------|------|
| FEDEX CORP | COM | 31428X10 | 248,128,429 | 6,172,349 | 6,082,288 | 15,141 | 74, |
| FELCOR LODGING TR IN | COM | 31430F10 | 18,083,075 | 772,781 | 772,381 | 400 | |
| FERRO CORP | COM | 31540510 | 8,385,574 | 384,483 | 383,903 | 580 | |
| F5 NETWORKS INC | COM | 31561610 | 3,350,001 | 190,666 | 190,666 | | |
| FIAT S P A | SP ADR ORD | 31562188 | 344,426 | 17,457 | 17,457 | | |
| FIDELITY BANKSHARES | COM | 31604Q10 | 337,575 | 23,459 | 23,459 | | |
| FIDELITY NATL FINL I | COM | 31632610 | 22,233,736 | 904,914 | 903,944 | 870 | |
| FIFTH THIRD BANCORP | COM | 31677310 | 731,110,611 | 12,175,031 | 10,929,817 | 873,277 | 371, |
| FILENET CORP | COM | 31686910 | 5,518,032 | 372,840 | 372,800 | 40 | |
| FINANCIAL FED CORP | COM | 31749210 | 6,050,810 | 209,009 | 209,009 | | |
| FINANCIAL INSTNS INC | COM | 31758540 | 444,998 | 19,866 | 19,866 | | |
| FINISAR | COM | 31787A10 | 12,305,674 | 658,762 | 656,272 | 2,390 | |
| Page Total | | | 11,574,429,651 | | | | |

Page 23 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| FINISH LINE INC | CL A | 31792310 | 667,927 | 53,477 | 53,477 | | |
| FINOVA GROUP INC | COM | 31792810 | 664,294 | 179,539 | 179,539 | | |
| FIRST AMERN CORP CAL | COM | 31852230 | 13,881,675 | 732,929 | 732,429 | 500 | |
| FIRST BANCORP P R | COM | 31867210 | 5,068,802 | 187,803 | 187,703 | 100 | |
| FIRST BANCORP N C | COM | 31891010 | 499,545 | 20,282 | 19,382 | 900 | |
| FIRST BUSEY CORP | COM | 31938310 | 1,480,984 | 69,108 | 69,108 | | |
| FIRST CHARTER CORP | COM | 31943910 | 4,790,156 | 255,475 | 255,475 | | |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 5,967,608 | 55,001 | 55,001 | | |
| FIRST COMWLTH FINL C | COM | 31982910 | 6,956,250 | 463,750 | 463,750 | | |
| FIRST CMNTY BANCORP | COM | 31983B10 | 372,898 | 19,835 | 19,835 | | |
| FIRST CONSULTING GRO | COM | 31986R10 | 1,099,886 | 152,762 | 152,632 | 130 | |
| FIRST FED CAP CORP | COM | 31996010 | 2,132,098 | 131,611 | 131,611 | | |
| FIRST DATA CORP | COM | 31996310 | 616,444,171 | 9,579,552 | 9,479,041 | 72,026 | 28,485 |
| FIRST ESSEX BANCORP | COM | 32010310 | 601,857 | 24,347 | 21,840 | 2,507 | |
| FIRST FINL BANKSHARE | COM | 32020R10 | 3,016,393 | 97,303 | 97,303 | | |
| FIRST FINL BANCORP O | COM | 32020910 | 5,325,492 | 311,797 | 309,092 | 2,705 | |
| FIRST FINL CORP IND | COM | 32021810 | 2,709,800 | 56,290 | 56,290 | | |
| FIRST FINL HLDGS INC | COM | 32023910 | 2,606,659 | 113,333 | 113,333 | | |
| FIRST HORIZON PHARMA | COM | 32051K10 | 503,263 | 15,678 | 15,678 | | |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 19,229,586 | 598,307 | 598,307 | | |
| FIRST IND CORP | COM | 32054R10 | 2,110,330 | 81,073 | 81,073 | | |
| FIRST MERCHANTS CORP | COM | 32081710 | 2,204,431 | 92,120 | 92,120 | | |
| FIRST MIDWEST BANCOR | COM | 32086710 | 10,661,991 | 359,595 | 359,575 | 20 | |
| FIRST HEALTH GROUP C | COM | 32096010 | 24,445,089 | 1,013,478 | 1,012,038 | 1,240 | 200 |
| FIRST NIAGARA FINL G | COM | 33582U10 | 1,458,251 | 93,899 | 93,899 | | |
| FIRST PL FINL CORP | COM | 33610T10 | 530,753 | 41,080 | 41,080 | | |
| FIRST REP BK SAN FRA | COM | 33615810 | 1,360,803 | 55,543 | 55,543 | | |
| FIRST SENTINEL BANCO | COM | 33640T10 | 3,991,316 | 294,128 | 294,128 | | |
| 1ST SOURCE CORP | COM | 33690110 | 3,368,484 | 120,303 | 120,303 | | |
| FIRST TENN NATL CORP | COM | 33716210 | 54,302,406 | 1,564,460 | 1,553,920 | 8,940 | 1,600 |
| FIRST UN CORP | COM | 33735810 | 753,340,291 | 21,560,970 | 21,499,286 | 46,499 | 15,185 |
| FIRST UN REAL EST EQ | SH BEN INT | 33740010 | 291,504 | 126,741 | 126,741 | | |
| FIRST VA BANKS INC | COM | 33747710 | 26,243,201 | 556,944 | 552,894 | 3,750 | 300 |
| FISERV INC | COM | 33773810 | 210,411,089 | 3,288,701 | 3,281,631 | 6,870 | 200 |
| FIRSTFED FINL CORP | COM | 33790710 | 10,517,790 | 352,946 | 352,846 | 100 | |

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

| | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|---------|---------|
| FIRSTMERIT CORP | COM | 33791510 | 23,335,461 | 883,919 | 844,539 | 38,980 | 400 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 457,584 | 21,894 | 20,794 | 1,100 | |
| FIRSTENERGY CORP | COM | 33793210 | 575,105,123 | 17,882,622 | 17,856,952 | 23,203 | 2,467 |
| FISHER SCIENTIFIC IN | COM NEW | 33803220 | 12,809,503 | 441,707 | 441,207 | 400 | 100 |
| FLEETBOSTON FINL COR | COM | 33903010 | 988,420,578 | 25,055,021 | 24,284,044 | 510,105 | 260,872 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 4,295,793 | 305,099 | 305,099 | | |
| FLEMING COS INC | COM | 33913010 | 13,108,683 | 367,190 | 364,590 | 1,100 | 1,500 |
| FLORIDA EAST COAST I | CL A | 34063210 | 8,771,447 | 247,781 | 243,461 | 320 | 4,000 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 6,975,530 | 148,732 | 148,312 | 320 | 100 |
| FLUOR CORP NEW | COM | 34341210 | 70,217,505 | 1,555,205 | 1,553,289 | 1,916 | |
| FLOW INTL CORP | COM | 34346810 | 310,446 | 28,745 | 28,745 | | |
| FLOWERS FOODS INC | COM | 34349810 | 9,792,642 | 312,365 | 136,665 | 175,640 | 60 |
| FLOWERVE CORP | COM | 34354P10 | 20,946,039 | 681,172 | 680,857 | 315 | |
| FLUSHING FINL CORP | COM | 34387310 | 455,963 | 19,070 | 19,070 | | |
| Page Total | | | 3,534,259,370 | | | | |

Page 24 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | Sha Oth |
| FOCAL COMMUNICATIONS | COM | 34415510 | 323,622 | 137,128 | 137,128 | | |
| FOOTSTAR INC | COM | 34491210 | 5,457,284 | 158,642 | 158,622 | 20 | |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 976,699,679 | 39,784,101 | 39,181,231 | 537,559 | 65,3 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 7,762,425 | 141,135 | 141,135 | | |
| FOREST LABS INC | COM | 34583810 | 266,155,428 | 3,748,668 | 3,718,463 | 7,385 | 22,8 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 7,691,824 | 274,708 | 274,408 | 200 | 1 |
| FORRESTER RESH INC | COM | 34656310 | 6,524,488 | 288,822 | 288,822 | | |
| FORTUNE BRANDS INC | COM | 34963110 | 138,538,559 | 3,611,537 | 3,155,265 | 409,095 | 47,1 |
| FORWARD AIR CORP | COM | 34985310 | 5,985,477 | 199,849 | 168,659 | 31,190 | |
| FOSSIL INC | COM | 34988210 | 2,668,491 | 128,602 | 128,602 | | |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 11,599,648 | 580,563 | 574,383 | 6,080 | 1 |
| 4 KIDS ENTMT INC | COM | 35086510 | 1,506,664 | 78,677 | 78,657 | 20 | |
| FOX ENTMT GROUP INC | CL A | 35138T10 | 24,183,636 | 866,797 | 863,837 | 1,210 | 1,7 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 2,802,607 | 58,025 | 58,025 | | |
| FRANCHISE FIN CORP A | COM | 35180710 | 13,331,024 | 530,905 | 530,905 | | |
| FRANKLIN ELEC INC | COM | 35351410 | 2,965,185 | 39,067 | 39,067 | | |
| FRANKLIN RES INC | COM | 35461310 | 228,627,557 | 4,995,140 | 4,737,166 | 198,112 | 59,8 |
| FREDS INC | CL A | 35610810 | 2,672,875 | 103,801 | 102,701 | 1,000 | 1 |
| FREEMARKETS INC | COM | 35660210 | 9,967,620 | 498,381 | 111,102 | 362,171 | 25,1 |
| FREEPORT-MCMORAN COP | CL B | 35671D85 | 32,758,896 | 2,964,606 | 2,947,819 | 3,470 | 13,3 |
| FREMONT GEN CORP | COM | 35728810 | 3,291,808 | 506,432 | 506,432 | | |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 656,997 | 27,780 | 27,780 | | |
| FRIEDMAN BILLINGS RA | CL A | 35843310 | 1,178,233 | 168,319 | 168,319 | | |
| FRONTIER AIRLINES IN | COM | 35906510 | 5,880,012 | 480,001 | 480,001 | | |
| FRONTIER FINL CORP W | COM | 35907K10 | 4,100,320 | 146,440 | 146,440 | | |
| FRONTIER OIL CORP | COM | 35914P10 | 5,402,780 | 407,757 | 407,757 | | |
| FRONTLINE CAP GROUP | COM | 35921N10 | 239,706 | 159,804 | 159,748 | 56 | |
| FUELCELL ENERGY INC | COM | 35952H10 | 4,357,891 | 188,735 | 183,535 | | 5,2 |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 1,727,124 | 39,704 | 39,704 | | |
| FULLER H B CO | COM | 35969410 | 8,272,621 | 165,784 | 165,384 | 300 | 1 |
| FULTON FINL CORP PA | COM | 36027110 | 15,317,010 | 748,632 | 747,820 | 812 | |
| FURNITURE BRANDS INT | COM | 36092110 | 16,824,640 | 600,880 | 599,880 | 1,000 | |
| G & K SVCS INC | CL A | 36126810 | 4,551,641 | 169,206 | 169,011 | 75 | 1 |
| GATX CORP | COM | 36144810 | 20,207,352 | 503,924 | 494,929 | 8,795 | 2 |

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

| | | | | | | | |
|-----------------------|------------|----------|---------------|------------|------------|--------|------|
| GBC BANCORP CALIF | COM | 36147510 | 4,189,112 | 146,729 | 140,229 | | 6,5 |
| GPU INC | COM | 36225X10 | 110,178,131 | 3,134,513 | 3,116,244 | 11,445 | 6,8 |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 3,102,051 | 75,384 | 75,384 | | |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 8,413,224 | 280,909 | 280,809 | 100 | |
| GADZOOKS INC | COM | 36255310 | 232,988 | 17,799 | 17,799 | | |
| GALILEO INTERNATIONAL | COM | 36354710 | 55,878,582 | 1,719,341 | 1,718,001 | 1,140 | 2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 30,788,654 | 1,184,179 | 1,113,834 | 48,455 | 21,8 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 674,516 | 27,089 | 26,029 | 1,060 | |
| GANNETT INC | COM | 36473010 | 378,949,383 | 5,750,370 | 5,609,760 | 59,462 | 81,1 |
| GAP INC DEL | COM | 36476010 | 460,150,859 | 15,867,271 | 15,825,230 | 39,746 | 2,2 |
| GARAN INC | COM | 36480210 | 517,031 | 15,140 | 14,440 | 700 | |
| GARDNER DENVER INC | COM | 36555810 | 2,063,302 | 100,404 | 100,329 | 75 | |
| GART SPORTS CO | COM | 36663010 | 224,070 | 10,185 | 10,185 | | |
| GARTNER INC | COM | 36665110 | 6,151,717 | 559,247 | 558,627 | 620 | |
| GARTNER INC | CL B | 36665120 | 3,893,394 | 423,195 | 422,243 | 327 | 6 |
| Page Total | | | 2,905,638,138 | | | | |

Page 25 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| GATEWAY INC | COM | 36762610 | 91,223,771 | 5,545,518 | 5,536,065 | 7,590 | 1,863 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 4,465,497 | 155,052 | 154,802 | 150 | 100 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 49,454,510 | 1,160,904 | 1,156,584 | 4,320 | |
| GENAISSANCE PHARMACE | COM | 36867W10 | 615,120 | 43,812 | 43,712 | | 100 |
| GENCORP INC | COM | 36868210 | 3,546,099 | 277,039 | 276,939 | 100 | |
| GENE LOGIC INC | COM | 36868910 | 5,435,110 | 249,317 | 249,017 | 300 | |
| GENENCOR INTL INC | COM | 36870910 | 1,263,731 | 79,530 | 79,530 | | |
| GENENTECH INC | COM NEW | 36871040 | 93,687,301 | 1,700,314 | 1,673,692 | 23,742 | 2,880 |
| GENERAL CABLE CORP D | COM | 36930010 | 4,658,387 | 251,126 | 251,074 | 52 | |
| GENERAL COMMUNICATIO | CL A | 36938510 | 4,317,546 | 356,822 | 356,822 | | |
| GENERAL DYNAMICS COR | COM | 36955010 | 324,451,826 | 4,169,796 | 4,161,401 | 8,075 | 320 |
| GENERAL ELEC CO | COM | 36960410 | 11,027,220,457 | 226,199,394 | 213,882,902 | 6,353,938 | 5,962,554 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 22,021,565 | 559,491 | 559,021 | 470 | |
| GENERAL MLS INC | COM | 37033410 | 277,399,492 | 6,336,215 | 5,875,928 | 187,936 | 272,351 |
| GENERAL MTRS CORP | COM | 37044210 | 5,110,104,735 | 79,411,107 | 79,352,598 | 28,863 | 29,646 |
| GENERAL MTRS CORP | CL H NEW | 37044283 | 1,052,906,664 | 50,474,912 | 50,301,378 | 147,865 | 25,669 |
| GENERAL SEMICONDUCTO | COM | 37078710 | 8,014,807 | 766,234 | 764,834 | 1,400 | |
| GENESCO INC | COM | 37153210 | 6,707,064 | 199,615 | 199,615 | | |
| GENESISINTERMEDIA IN | COM | 37184Y10 | 848,493 | 45,253 | 45,253 | | |
| GENTEX CORP | COM | 37190110 | 55,130,483 | 1,978,130 | 1,513,043 | 361,562 | 103,525 |
| GENLYTE GROUP | | | | | | | |

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

| | | | | | | | | |
|------------------|-------------|----------|----------------|------------|------------|---------|---------|--|
| INC | COM | 37230210 | 3,496,106 | 113,106 | 112,806 | 300 | | |
| GENOME | | | | | | | | |
| THERAPEUTICS | COM | 37243010 | 3,306,144 | 222,786 | 222,186 | 600 | | |
| GENRAD INC | COM | 37244710 | 1,319,220 | 219,870 | 219,870 | | | |
| GENTA INC | COM NEW | 37245M20 | 2,422,625 | 180,928 | 180,928 | | | |
| GENTEK INC | COM | 37245X10 | 312,996 | 59,056 | 59,036 | 20 | | |
| GENZYME | | | | | | | | |
| TRANSGENICS | COM | 37246E10 | 1,793,056 | 180,388 | 180,388 | | | |
| GENUINE PARTS CO | COM | 37246010 | 119,785,491 | 3,802,714 | 3,637,654 | 157,035 | 8,025 | |
| GENTIVA | | | | | | | | |
| HEALTH SERVI | COM | 37247A10 | 2,823,354 | 156,853 | 156,853 | | | |
| GENSTAR | | | | | | | | |
| THERAPEUTICS | COM | 37248D10 | 288,600 | 39,000 | 39,000 | | | |
| GENUITY INC | CL A | 37248E10 | 1,468,814 | 470,774 | 470,374 | | 400 | |
| GENZYME | | | | | | | | |
| CORP | COM GENL D | 37291710 | 171,130,925 | 2,805,425 | 2,781,657 | 18,968 | 4,800 | |
| GENZYME CORP | COM-MOLECU | 37291750 | 362,394 | 26,745 | 24,846 | 1,791 | 108 | |
| GENZYME CORP | COM BIOSUR | 37291770 | 219,940 | 26,595 | 25,718 | 430 | 447 | |
| GEORGIA GULF | | | | | | | | |
| CORP | COM PAR \$0 | 37320020 | 6,765,750 | 436,500 | 436,400 | 100 | | |
| GEORGIA PAC | | | | | | | | |
| CORP | COM GA PAC | 37329810 | 164,867,169 | 4,870,522 | 4,853,562 | 13,512 | 3,448 | |
| GEORGIA PAC | | | | | | | | |
| CORP | COM-TIMBER | 37329870 | 31,125,809 | 870,652 | 866,468 | 2,240 | 1,944 | |
| GERBER | | | | | | | | |
| SCIENTIFIC IN | COM | 37373010 | 1,955,538 | 178,588 | 173,862 | 2,726 | 2,000 | |
| GERMAN AMERN | | | | | | | | |
| BANCORP | COM | 37386510 | 244,442 | 15,432 | 15,432 | | | |
| GERON CORP | COM | 37416310 | 2,453,948 | 175,282 | 175,282 | | | |
| GETTY IMAGES | | | | | | | | |
| INC | COM | 37427610 | 7,069,297 | 269,204 | 268,754 | 450 | | |
| GETTY RLTY CORP | | | | | | | | |
| NEW | COM | 37429710 | 365,706 | 19,087 | 19,087 | | | |
| GIBRALTAR STL | | | | | | | | |
| CORP | COM | 37476F10 | 1,282,467 | 65,432 | 65,432 | | | |
| GILEAD SCIENCES | | | | | | | | |
| INC | COM | 37555810 | 66,525,251 | 1,143,242 | 1,114,237 | 23,905 | 5,100 | |
| GILLETTE CO | COM | 37576610 | 941,818,973 | 32,487,719 | 31,513,130 | 652,164 | 322,425 | |
| GLACIER BANCORP | | | | | | | | |
| INC | COM | 37637Q10 | 684,760 | 36,040 | 36,040 | | | |
| GLATFELTER P H | | | | | | | | |
| CO | COM | 37731610 | 5,436,967 | 381,274 | 380,974 | 300 | | |
| GLAXOSMITHKLINE | | | | | | | | |
| PLC | SPONSORED | 37733W10 | 1,054,191,732 | 18,757,860 | 18,582,947 | 174,913 | | |
| GLENAYRE | | | | | | | | |
| TECHNOLOGIE | COM | 37789910 | 502,457 | 392,545 | 392,545 | | | |
| GLENBOROUGH RLTY | | | | | | | | |
| TR | COM | 37803P10 | 10,004,598 | 518,373 | 457,003 | 61,370 | | |
| Page Total | | | 20,747,497,187 | | | | | |

Page 26 of 67

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

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|-----|
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 6,365,150 | 355,595 | 355,575 | 20 | |
| GLOBAL INDS LTD | COM | 37933610 | 8,940,715 | 716,978 | 647,698 | 69,280 | |
| GLOBAL MARINE INC | COM | 37935240 | 40,056,418 | 2,150,103 | 2,111,556 | 3,550 | 34, |
| GLOBAL PMTS INC | COM | 37940X10 | 10,666,717 | 354,376 | 354,216 | 160 | |
| GLOBIX CORP | COM | 37957F10 | 240,876 | 119,839 | 119,839 | | |
| GLOBESPAN INC | COM | 37957110 | 3,468,449 | 237,565 | 236,265 | 1,300 | |
| GOLD BANC CORP INC | COM | 37990710 | 1,938,467 | 250,448 | 247,148 | 3,300 | |
| GOLDEN ST BANCORP IN | COM | 38119710 | 59,571,111 | 1,934,127 | 1,929,637 | 4,290 | |
| GOLDEN TELECOM INC | COM | 38122G10 | 251,286 | 17,949 | 17,949 | | |
| GOLDEN WEST FINL COR | COM | 38131710 | 204,523,843 | 3,183,746 | 3,179,426 | 4,220 | |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 150,882,217 | 1,758,534 | 1,420,799 | 294,073 | 43, |
| GOODRICH CORP | COM | 38238810 | 89,294,208 | 2,351,085 | 2,345,402 | 4,723 | |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 88,886,308 | 3,174,511 | 3,164,561 | 9,850 | |
| GOODYS FAMILY CLOTHI | COM | 38258810 | 238,266 | 59,418 | 59,418 | | |
| GORMAN RUPP CO | COM | 38308210 | 674,872 | 28,003 | 28,003 | | |
| GOTO COM INC | COM | 38348T10 | 4,735,880 | 243,490 | 242,870 | 620 | |
| GRACE W R & CO DEL N | COM | 38388F10 | 234,879 | 134,217 | 133,117 | 1,100 | |
| GRACO INC | COM | 38410910 | 9,625,473 | 291,681 | 290,301 | 1,380 | |
| GRAINGER W W INC | COM | 38480210 | 81,877,735 | 1,989,255 | 1,978,141 | 9,990 | 1, |
| GRANITE CONSTR INC | COM | 38732810 | 12,660,608 | 498,057 | 498,057 | | |
| GRANITE ST BANKSHARE | COM | 38747210 | 298,356 | 12,972 | | 11,847 | 1, |
| GRANT PRIDECO INC | COM | 38821G10 | 21,016,613 | 1,201,636 | 1,198,096 | 1,815 | 1, |
| GRAY COMMUNICATIONS | COM | 38919010 | 565,259 | 29,688 | 29,688 | | |
| GREAT AMERN FINL RES | COM | 38991510 | 1,716,830 | 95,168 | 95,168 | | |
| GREAT ATLANTIC & PAC | COM | 39006410 | 2,483,647 | 167,814 | 167,814 | | |
| GREAT LAKES CHEM COR | COM | 39056810 | 32,749,989 | 1,061,588 | 1,061,313 | 275 | |
| GREAT LAKES REIT INC | COM | 39075210 | 2,868,894 | 157,545 | 157,545 | | |
| GREATER BAY BANCORP | COM | 39164810 | 16,971,636 | 679,409 | 678,889 | 520 | |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 431,319 | 27,025 | 27,025 | | |
| GREENPOINT FINL CORP | COM | 39538410 | 68,478,144 | 1,783,285 | 1,780,295 | 2,690 | |
| GREIF BROS CORP | CL A | 39762410 | 3,957,397 | 130,392 | 121,392 | | 9, |
| GREY WOLF INC | COM | 39788810 | 7,688,708 | 1,922,177 | 1,733,879 | 188,298 | |
| GRIFFON CORP | COM | 39843310 | 2,410,804 | 219,164 | 219,164 | | |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 6,877,412 | 232,345 | 232,265 | 80 | |
| GROUPE DANONE | SPONSORED | 39944910 | 1,831,875 | 66,979 | 66,979 | | |
| GRUPO TELEVISA SA DE | SP ADR REP | 40049J20 | 831,887 | 20,792 | 20,792 | | |
| GTECH HLDGS CORP | COM | 40051810 | 19,753,396 | 556,277 | 556,077 | 80 | |
| GUESS INC | COM | 40161710 | 468,048 | 69,858 | 69,858 | | |
| GUIDANT CORP | COM | 40169810 | 222,856,416 | 6,190,456 | 6,164,270 | 25,366 | |
| GUILFORD PHARMACEUTI | COM | 40182910 | 7,167,336 | 210,804 | 210,804 | | |
| GUITAR CTR MGMT INC | COM | 40204010 | 3,697,390 | 174,983 | 174,883 | 100 | |
| GULF ISLAND FABRICAT | COM | 40230710 | 802,022 | 55,696 | 55,696 | | |
| GULFMARK OFFSHORE IN | COM | 40262910 | 425,883 | 13,533 | 13,533 | | |
| GYMBOREE CORP | COM | 40377710 | 633,734 | 74,557 | 74,557 | | |
| HCA-HEALTHCARE CO | COM | 40411910 | 530,047,112 | 11,729,301 | 11,491,569 | 202,307 | 35, |
| HCC INS HLDGS INC | COM | 40413210 | 14,526,956 | 592,937 | 587,151 | 5,786 | |
| HNC SOFTWARE INC | COM | 40425P10 | 6,127,270 | 314,219 | 313,869 | 350 | |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 14,651,511 | 1,505,808 | 1,505,808 | | |
| H POWER CORP | COM | 40427A10 | 789,287 | 81,286 | 80,698 | 588 | |
| Page Total | | | 1,768,258,609 | | | | |

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 |
|----------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
|----------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|

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

| | | | | | | | | |
|----------------------|------------|----------|---------------|------------|-----------|-----------|-----|--|
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 39,949,945 | 666,944 | 272,069 | 394,875 | | |
| HS RES INC | COM | 40429710 | 15,183,806 | 234,318 | 234,178 | 40 | | |
| HAEMONETICS CORP | COM | 40502410 | 7,067,948 | 231,736 | 231,576 | 160 | | |
| HAIN CELESTIAL GROUP | COM | 40521710 | 8,436,670 | 383,485 | 341,767 | 30,648 | 11, | |
| HALLIBURTON CO | COM | 40621610 | 453,641,900 | 12,742,750 | 8,655,437 | 4,003,086 | 84, | |
| HANCOCK FABRICS INC | COM | 40990010 | 407,493 | 45,530 | 45,530 | | | |
| HANCOCK HLDG CO | COM | 41012010 | 3,197,756 | 74,453 | 74,453 | | | |
| HANCOCK JOHN FINL SV | COM | 41014S10 | 220,419,635 | 5,474,904 | 5,465,929 | 6,988 | 1, | |
| HANDLEMAN CO DEL | COM | 41025210 | 5,499,108 | 328,305 | 328,305 | | | |
| HANDSPRING INC | COM | 41029310 | 717,116 | 93,132 | 91,232 | 1,900 | | |
| HANMI FINL CORP | COM | 41049510 | 263,002 | 13,522 | | | 13, | |
| HANOVER COMPRESSOR C | COM | 41076810 | 20,529,333 | 620,409 | 619,609 | 600 | | |
| HANSON PLC | SPON ADR N | 41135240 | 467,673 | 12,555 | 12,555 | | | |
| HARCOURT GEN INC | COM | 41163G10 | 63,024,483 | 1,083,081 | 1,067,110 | 15,771 | | |
| HARBOR FLA BANCSHARE | COM | 41190110 | 3,805,660 | 198,729 | 198,649 | 80 | | |
| HARDINGE INC | COM | 41232430 | 8,380,343 | 578,753 | 578,753 | | | |
| HARLAND JOHN H CO | COM | 41269310 | 6,913,995 | 296,738 | 296,618 | 120 | | |
| HARLEY DAVIDSON INC | COM | 41282210 | 317,618,158 | 6,746,350 | 6,576,639 | 156,995 | 12, | |
| HARLEYSVILLE GROUP I | COM | 41282410 | 3,983,197 | 133,889 | 133,489 | | | |
| HARLEYSVILLE NATL CO | COM | 41285010 | 3,471,340 | 75,056 | 75,056 | | | |
| HARMAN INTL INDS INC | COM | 41308610 | 9,888,468 | 259,608 | 259,148 | 360 | | |
| HARMONIC INC | COM | 41316010 | 3,564,900 | 356,490 | 354,540 | 1,950 | | |
| HARRAHS ENTMT INC | COM | 41361910 | 251,686,564 | 7,129,931 | 7,126,951 | 2,780 | | |
| HARRIS CORP DEL | COM | 41387510 | 17,873,106 | 656,858 | 655,748 | 810 | | |
| HARSCO CORP | COM | 41586410 | 12,074,776 | 445,071 | 444,871 | | | |
| HARTE-HANKS INC | COM | 41619610 | 15,585,677 | 629,470 | 629,150 | 120 | | |
| HARTFORD FINL SVCS G | COM | 41651510 | 340,473,790 | 4,977,687 | 4,894,314 | 31,768 | 51, | |
| HASBRO INC | COM | 41805610 | 50,191,150 | 3,473,436 | 3,468,479 | 4,957 | | |
| HAVAS ADVERTISING | SPONSORED | 41931310 | 288,733 | 26,538 | 26,538 | | | |
| HAVERTY FURNITURE IN | COM | 41959610 | 2,046,505 | 136,890 | 136,890 | | | |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 16,565,621 | 433,655 | 433,322 | 333 | | |
| HAYES LEMMERZ INTL I | COM | 42078110 | 789,164 | 123,307 | 123,307 | | | |
| HEALTH CARE PPTY INV | COM | 42191510 | 13,599,180 | 395,325 | 395,325 | | | |
| HEALTHSOUTH CORP | COM | 42192410 | 127,162,450 | 7,962,583 | 7,940,745 | 20,508 | 1, | |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 56,475,841 | 2,684,213 | 2,674,278 | 9,255 | | |
| HEALTHCARE RLTY TR | COM | 42194610 | 10,420,901 | 396,232 | 396,232 | | | |
| HEADWATERS INC | COM | 42210P10 | 731,488 | 45,718 | 45,718 | | | |
| HEALTH CARE REIT INC | COM | 42217K10 | 5,551,443 | 233,745 | 233,745 | | | |
| HEALTH EXTRAS INC | COM | 42221110 | 212,228 | 22,387 | 22,387 | | | |
| HEALTH NET INC | COM | 42222G10 | 34,005,028 | 1,954,312 | 1,952,797 | 1,250 | | |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 5,286,560 | 264,328 | 263,708 | 620 | | |
| HEARTLAND EXPRESS IN | COM | 42234710 | 3,577,320 | 156,900 | 156,900 | | | |
| HEICO CORP NEW | COM | 42280610 | 1,355,808 | 70,615 | 70,615 | | | |
| HEIDRICK & STRUGGLES | COM | 42281910 | 3,413,244 | 167,892 | 166,852 | 1,040 | | |
| HEINZ H J CO | COM | 42307410 | 317,754,186 | 7,770,951 | 7,692,284 | 37,648 | 41, | |
| HELIX TECHNOLOGY COR | COM | 42331910 | 6,206,368 | 203,621 | 195,581 | 440 | 7, | |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 307,115 | 47,912 | 47,912 | | | |
| HELLER FINANCIAL INC | CL A | 42332810 | 11,360,880 | 284,022 | 277,072 | 6,950 | | |
| HELMERICH & PAYNE IN | COM | 42345210 | 23,624,639 | 766,536 | 764,026 | 1,810 | | |
| Page Total | | | 2,525,051,694 | | | | | |

Page 28 of 67

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

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

| | | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|------------|--------|--|
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 422,562 | 60,366 | 60,366 | | | |
| HENRY JACK & ASSOC I | COM | 42628110 | 24,328,862 | 784,802 | 783,722 | 680 | | |
| HERBALIFE INTL INC | CL A | 42690820 | 855,153 | 85,601 | 85,268 | 333 | | |
| HERCULES INC | COM | 42705610 | 25,088,022 | 2,220,179 | 2,217,649 | 2,430 | | |
| HERSHEY FOODS CORP | COM | 42786610 | 154,380,400 | 2,501,708 | 2,452,565 | 20,809 | 28, | |
| HEWLETT PACKARD CO | COM | 42823610 | 1,259,984,497 | 44,055,402 | 40,773,890 | 1,687,806 | 1,593, | |
| HEXCEL CORP NEW | COM | 42829110 | 2,367,483 | 185,685 | 185,685 | | | |
| HI/FN INC | COM | 42835810 | 1,532,850 | 101,312 | 101,312 | | | |
| HIBBETT SPORTING GOO | COM | 42856510 | 424,781 | 11,462 | 11,462 | | | |
| HIBERNIA CORP | CL A | 42865610 | 35,152,988 | 1,974,887 | 1,932,947 | 5,240 | 36, | |
| HICKORY TECH CORP | COM | 42906010 | 1,736,448 | 108,528 | 108,528 | | | |
| HIGHLANDS INS GROUP | COM | 43103210 | 1,436,138 | 296,111 | 296,111 | | | |
| HIGHWOODS PPTYS INC | COM | 43128410 | 16,487,315 | 618,661 | 618,661 | | | |
| HILB ROGAL & HAMILTO | COM | 43129410 | 8,470,568 | 193,613 | 193,613 | | | |
| HILLENBRAND INDS INC | COM | 43157310 | 37,336,918 | 653,772 | 649,652 | 3,620 | | |
| HILTON HOTELS CORP | COM | 43284810 | 101,846,306 | 8,779,854 | 8,764,991 | 14,363 | | |
| HISPANIC BROADCASTIN | CL A | 43357B10 | 25,955,125 | 904,675 | 902,635 | 1,740 | | |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 2,585,618 | 26,120 | 26,120 | | | |
| HOLLINGER INTL INC | CL A | 43556910 | 4,736,393 | 344,465 | 344,065 | 400 | | |
| HOLLY CORP | COM PAR \$0 | 43575830 | 431,812 | 11,750 | 11,650 | 100 | | |
| HOLLYWOOD CASINO COR | CL A | 43613220 | 303,214 | 38,626 | 38,626 | | | |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 2,528,237 | 298,846 | 298,846 | | | |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 259,570 | 43,334 | 43,334 | | | |
| HOME DEPOT INC | COM | 43707610 | 2,477,237,338 | 53,216,699 | 50,346,420 | 2,175,882 | 694, | |
| HOME PPTYS N Y INC | COM | 43730610 | 8,962,967 | 297,773 | 297,773 | | | |
| HOMESTAKE MNG CO | COM | 43761410 | 41,744,878 | 5,270,818 | 5,256,503 | 14,215 | | |
| HOMESTORE COM INC | COM | 43785210 | 18,631,092 | 532,926 | 532,276 | 550 | | |
| HON INDS INC | COM | 43809210 | 19,124,862 | 789,631 | 787,611 | 1,820 | | |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 27,549,405 | 313,097 | 51,460 | 261,637 | | |
| HONEYWELL INTL INC | COM | 43851610 | 3,021,055,284 | 86,340,534 | 17,519,440 | 68,741,173 | 79, | |
| HOOPER HOLMES INC | COM | 43910410 | 5,336,793 | 523,215 | 519,475 | 140 | 3, | |
| HORACE MANN EDUCATOR | COM | 44032710 | 10,093,416 | 468,372 | 468,196 | 176 | | |
| HORIZON OFFSHORE INC | COM | 44043J10 | 1,429,110 | 105,860 | 105,860 | | | |
| HORMEL FOODS CORP | COM | 44045210 | 29,976,073 | 1,231,556 | 1,228,521 | 2,910 | | |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 18,483,504 | 648,544 | 648,544 | | | |
| HOST MARRIOTT CORP N | COM | 44107P10 | 33,896,535 | 2,707,391 | 2,700,201 | 7,190 | | |
| HOT TOPIC INC | COM | 44133910 | 4,677,999 | 150,418 | 150,378 | 40 | | |
| HOTEL RESERVATIONS N | CL A | 44145110 | 2,584,601 | 55,547 | 55,547 | | | |
| HOTJOBS COM INC | COM | 44147410 | 1,292,724 | 143,636 | 143,636 | | | |
| HOUGHTON MIFFLIN CO | COM | 44156010 | 100,360,935 | 1,674,636 | 367,636 | 6,900 | 1,300, | |
| HOUSEHOLD INTL INC | COM | 44181510 | 678,084,806 | 10,166,189 | 10,135,737 | 23,338 | 7, | |
| HOUSTON EXPL CO | COM | 44212010 | 3,020,312 | 96,650 | 96,650 | | | |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 596,781 | 41,129 | 41,129 | | | |
| HUANENG PWR INTL INC | SPON ADR N | 44330410 | 343,927 | 14,259 | 14,259 | | | |
| HUBBELL INC | CL B | 44351020 | 17,136,013 | 590,897 | 570,039 | 12,930 | 7, | |
| HUDSON CITY BANCORP | COM | 44368310 | 9,345,562 | 404,745 | 404,625 | 120 | | |
| HUDSON RIV BANCORP I | COM | 44412810 | 781,358 | 43,169 | 41,069 | 2,100 | | |
| HUDSON UNITED BANCOR | COM | 44416510 | 12,995,463 | 509,626 | 508,001 | 1,625 | | |
| HUFFY CORP | COM | 44435610 | 204,261 | 21,189 | 12,488 | 8,701 | | |
| Page Total | | | 8,253,597,259 | | | | | |

Page 29 of 67

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

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

| | | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|---------|------|
| HUGHES SUPPLY INC | COM | 44448210 | 6,201,905 | 262,237 | 262,216 | 21 | |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 707,416 | 56,323 | 56,323 | | |
| HUMANA INC | COM | 44485910 | 34,870,507 | 3,540,153 | 3,536,643 | 3,290 | |
| HUMAN GENOME SCIENCE | COM | 44490310 | 47,351,860 | 785,923 | 782,148 | 2,675 | 1, |
| HUNGRY MINDS INC | CL A | 44554910 | 1,334,523 | 195,678 | 5,178 | 168,500 | 22, |
| HUNT J B TRANS SVCS | COM | 44565810 | 5,190,306 | 273,174 | 273,154 | 20 | |
| HUNTINGTON BANCSHARE | COM | 44615010 | 80,415,398 | 4,918,373 | 4,909,731 | 7,322 | 1, |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 4,436,592 | 232,892 | 231,772 | 1,120 | |
| HYDRIL CO | COM | 44877410 | 690,022 | 30,304 | 30,304 | | |
| ICN PHARMACEUTICALS | COM | 44892410 | 28,221,220 | 889,698 | 887,616 | 1,882 | |
| IDT CORP | COM | 44894710 | 3,716,779 | 275,317 | 274,977 | 340 | |
| IDT CORP | CL B | 44894730 | 1,454,453 | 132,223 | 131,883 | 340 | |
| HYPERION SOLUTIONS C | COM | 44914M10 | 4,020,690 | 268,046 | 268,046 | | |
| HYSEQ INC | COM | 44916330 | 911,087 | 79,225 | 79,225 | | |
| IBP INC | COM | 44922310 | 29,309,745 | 1,160,782 | 1,157,912 | 2,470 | |
| ICICI LTD | SPONSORED | 44926P20 | 208,122 | 22,622 | 22,622 | | |
| ICOS CORP | COM | 44929510 | 18,365,056 | 286,954 | 284,844 | 2,010 | |
| ICU MED INC | COM | 44930G10 | 784,278 | 18,999 | 18,999 | | |
| IDEC PHARMACEUTICALS | COM | 44937010 | 108,579,904 | 1,604,076 | 1,551,752 | 37,629 | 14, |
| IDX SYS CORP | COM | 44949110 | 2,180,220 | 145,348 | 145,348 | | |
| IGEN INC | COM | 44953610 | 2,663,206 | 102,431 | 100,331 | 2,100 | |
| IHOP CORP | COM | 44962310 | 4,499,549 | 167,581 | 167,581 | | |
| IMC GLOBAL INC | COM | 44966910 | 11,508,772 | 1,128,311 | 1,127,141 | 870 | |
| I-MANY INC | COM | 44973Q10 | 2,037,811 | 150,949 | 63,449 | 87,500 | |
| IMS HEALTH INC | COM | 44993410 | 173,801,550 | 6,098,300 | 6,070,774 | 16,226 | 11, |
| IRT PPTY CO | COM | 45005810 | 3,837,200 | 352,360 | 352,360 | | |
| ITC DELTACOM INC | COM | 45031T10 | 1,690,668 | 422,667 | 417,377 | 5,290 | |
| ISTAR FINL INC | COM | 45031U10 | 16,746,400 | 593,844 | 593,244 | 600 | |
| I-STAT CORP | COM | 45031210 | 2,091,473 | 141,891 | 131,891 | 10,000 | |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 5,958,315 | 132,407 | 132,407 | | |
| ITXC CORP | COM | 45069F10 | 243,383 | 34,769 | 34,669 | 100 | |
| IXIA | COM | 45071R10 | 1,342,350 | 70,650 | 70,650 | | |
| IBASIS INC | COM | 45073210 | 708,895 | 141,779 | 49,702 | 92,077 | |
| IBERIABANK CORP | COM | 45082810 | 538,962 | 18,239 | 18,239 | | |
| IBIS TECHNOLOGY CORP | COM | 45090910 | 587,413 | 53,256 | 53,256 | | |
| ITT INDS INC IND | COM | 45091110 | 79,843,328 | 1,804,369 | 1,789,620 | 1,980 | 12, |
| IDACORP INC | COM | 45110710 | 18,606,945 | 533,456 | 528,791 | 1,330 | 3, |
| IDEX CORP | COM | 45167R10 | 8,487,522 | 249,633 | 246,473 | 3,160 | |
| IDEXX LABS INC | COM | 45168D10 | 17,568,812 | 562,202 | 546,148 | 800 | 15, |
| IGATE CAPITAL CORP | COM | 45169U10 | 477,163 | 95,624 | 95,624 | | |
| IKON OFFICE SOLUTION | COM | 45171310 | 13,264,613 | 1,353,532 | 1,350,012 | 3,520 | |
| IDENTIX INC | COM | 45190610 | 1,575,462 | 252,074 | 249,974 | 2,100 | |
| ILEX ONCOLOGY INC | COM | 45192310 | 6,651,105 | 222,445 | 222,445 | | |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 459,270,048 | 7,255,451 | 6,287,154 | 676,827 | 291, |
| ILLUMINA INC | COM | 45232710 | 568,667 | 48,274 | 48,274 | | |
| ILLUMINET HLDGS INC | COM | 45233410 | 9,201,420 | 292,573 | 292,433 | 40 | |
| IMATION CORP | COM | 45245A10 | 15,545,476 | 616,884 | 605,376 | 10,500 | 1, |
| IMCLONE SYS INC | COM | 45245W10 | 25,179,897 | 476,892 | 427,622 | 39,120 | 10, |
| IMMUNE RESPONSE CORP | COM | 45252T10 | 752,685 | 158,460 | 158,460 | | |
| Page Total | | | 1,264,199,173 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Sole | Shared as Defined |
|-----------------------|----------------|--------------|-------------------|-----------------|-----------|-------------------|
| IMMERSION CORP | COM | 45252110 | 247,345 | 35,335 | 35,315 | 20 |
| IMMUNEX CORP NEW | COM | 45252810 | 33,223,917 | 1,871,770 | 1,835,368 | 26,152 |
| IMMUNOGEN INC | COM | 45253H10 | 6,305,640 | 315,282 | 312,782 | |
| IMPATH INC | COM | 45255G10 | 6,684,781 | 150,898 | 150,588 | 310 |
| IMPACO TECHNOLOGIES I | COM | 45255W10 | 1,641,406 | 46,433 | 46,433 | |
| IMPAX LABORATORIES I | COM | 45256B10 | 714,200 | 58,541 | 58,541 | |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 506,635 | 21,332 | 21,332 | |
| IMATRON INC | COM | 45290610 | 1,522,934 | 761,467 | 761,467 | |
| IMMUNOMEDICS INC | COM | 45290710 | 10,589,704 | 494,846 | 494,846 | |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 576,903 | 22,404 | 22,404 | |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 293,453 | 12,382 | 12,382 | |
| IMRGLOBAL CORPORATIO | COM | 45321W10 | 2,260,105 | 206,780 | 206,780 | |
| INAMED CORP | COM | 45323510 | 4,511,651 | 159,366 | 159,146 | 220 |
| INCO LTD | COM | 45325840 | 47,121,180 | 2,730,080 | 2,729,380 | 700 |
| INCYTE GENOMICS INC | COM | 45337C10 | 14,389,218 | 586,836 | 585,626 | 1,110 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 15,030,272 | 761,412 | 761,362 | 50 |
| INDEPENDENT BANK COR | COM | 45383610 | 2,086,853 | 105,717 | 102,296 | 3,421 |
| INDEPENDENT BANK COR | COM | 45383810 | 944,880 | 38,488 | 38,488 | |
| INDUS INTL INC | COM | 45578L10 | 749,151 | 92,465 | 92,465 | |
| INDYMAC BANCORP INC | COM | 45660710 | 18,185,220 | 678,553 | 678,493 | 60 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 687,342 | 29,311 | 29,311 | |
| INET TECHNOLOGIES IN | COM | 45662V10 | 817,288 | 99,791 | 99,791 | |
| INFOCUS CORP | COM | 45665B10 | 8,946,112 | 438,750 | 438,550 | |
| INFOGRAMES INC | COM | 45665T10 | 874,516 | 115,068 | 115,068 | |
| INFORMATICA CORP | COM | 45666Q10 | 7,884,755 | 454,191 | 454,091 | |
| INFONET SVCS CORP | CL B | 45666T10 | 4,203,564 | 494,537 | 492,147 | 2,390 |
| INFORMATION HLDGS IN | COM | 45672710 | 3,597,477 | 111,377 | 95,727 | 400 |
| INFORTE CORP | COM | 45677R10 | 289,031 | 23,633 | 19,333 | 4,300 |
| INFOSPACE INC | COM | 45678T10 | 5,974,245 | 1,555,793 | 1,555,072 | 250 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 817,180 | 12,572 | 12,572 | |
| INFOUSA INC NEW | COM | 45681830 | 1,266,594 | 211,099 | 211,099 | |
| ING GROEP N V | SPONSORED | 45683710 | 29,334,150 | 445,334 | 83,672 | 361,662 |
| INGERSOLL-RAND CO | COM | 45686610 | 140,762,684 | 3,416,570 | 3,384,524 | 17,461 |
| INFORMATION RES INC | COM | 45690510 | 766,711 | 74,150 | 74,150 | |
| INGLES MKTS INC | CL A | 45703010 | 1,056,545 | 85,898 | 80,398 | 5,000 |
| INGRAM MICRO INC | CL A | 45715310 | 6,927,466 | 478,086 | 475,526 | 2,560 |
| INHALE THERAPEUTIC S | COM | 45719110 | 7,820,069 | 340,003 | 338,003 | 1,800 |
| INKINE PHARMACEUTICA | COM | 45721410 | 220,803 | 45,062 | 45,062 | |
| INKTOMI CORP | COM | 45727710 | 6,733,465 | 702,134 | 693,984 | 8,050 |
| INNKEEPERS USA TR | COM | 4576J010 | 4,838,434 | 403,876 | 403,876 | |
| INSIGHT ENTERPRISES | COM | 45765U10 | 6,960,670 | 284,109 | 283,699 | 410 |
| INPUT/OUTPUT INC | COM | 45765210 | 8,369,909 | 659,048 | 659,048 | |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 6,353,628 | 174,072 | 174,072 | |
| INSMED INC | COM NEW | 45766920 | 436,725 | 48,579 | 48,579 | |
| INSIGNIA FINL GROUP | COM | 45767A10 | 1,890,165 | 153,672 | 153,672 | |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 9,669,600 | 386,784 | 386,044 | 740 |
| INNOGY HLDGS PLC | SPONSORED | 45769A10 | 1,955,454 | 63,592 | 63,592 | |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 302,342 | 20,996 | 20,896 | |
| INRANGE TECHNOLOGIES | CL B | 45769V20 | 804,769 | 52,428 | 52,428 | |
| Page Total | | | 438,147,141 | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Share Othe |
|------------------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------------|
| INSPIRE PHARMACEUTIC | COM | 45773310 | 579,068 | 41,362 | 41,362 | | |
| INSTINET GROUP INC | COM | 45775010 | 755,796 | 40,547 | 40,547 | | |
| INSURANCE AUTO AUCTION | COM | 45787510 | 1,375,249 | 80,897 | 80,797 | 100 | |
| INTEGRATED MEASUREMENT | COM | 45792310 | 592,650 | 27,000 | 27,000 | | |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 530,533 | 24,505 | 24,505 | | |
| INTEGRAL SYS INC MD | COM | 45810H10 | 645,911 | 26,768 | 26,768 | | |
| INTEGRATED ELECTRICAL | COM | 45811E10 | 2,502,181 | 256,634 | 256,494 | 140 | |
| INTEGRATED CIRCUIT SYSTEMS | COM | 45811K20 | 2,891,078 | 150,577 | 150,377 | 200 | |
| INTEGRATED DEVICE TECHNOLOG | COM | 45811810 | 49,138,767 | 1,550,608 | 1,548,978 | 1,330 | 30 |
| INTEGRATED SILICON SYSTEMS | COM | 45812P10 | 5,580,502 | 401,475 | 328,810 | 72,665 | |
| INTEGRA BK CORP | COM | 45814P10 | 3,735,266 | 150,798 | 150,798 | | |
| INTELIDATA TECHNOLOG | COM | 45814T10 | 1,901,552 | 322,297 | 322,297 | | |
| INTEL CORP | COM | 45814010 | 4,529,923,778 | 154,869,189 | 147,620,280 | 4,592,446 | 2,656,46 |
| INTER TEL INC | COM | 45837210 | 2,086,167 | 175,161 | 175,061 | 100 | |
| INTERACTIVE INTELLIGENCE | COM | 45839M10 | 515,504 | 46,864 | 46,864 | | |
| INTERCEPT GROUP INC | COM | 45845L10 | 2,792,772 | 73,494 | 73,394 | | 10 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A10 | 5,797,140 | 437,520 | 437,120 | 300 | 10 |
| INTERFACE INC | CL A | 45866510 | 3,265,192 | 435,359 | 435,359 | | |
| INTERGRAPH CORP | COM | 45868310 | 5,959,769 | 386,998 | 386,998 | | |
| INTERLIANT INC | COM | 45874210 | 235,901 | 428,911 | 106,158 | 322,753 | |
| INTERLINK ELECTRONICS | COM | 45875110 | 217,153 | 26,776 | 26,776 | | |
| INTERLOGIX INC | COM | 45876310 | 5,750,064 | 157,536 | 157,536 | | |
| INTERMAGNETICS GEN CO | COM | 45877110 | 1,573,700 | 48,571 | 48,571 | | |
| INTERMEDIA COMMUNICATIONS | COM | 45880110 | 6,570,333 | 440,962 | 440,462 | 400 | 10 |
| INTERMUNE INC | COM | 45884X10 | 3,009,070 | 84,477 | 84,477 | | |
| INTERNAP NETWORK SERVICES | COM | 45885A10 | 1,713,205 | 523,916 | 511,048 | 12,868 | |
| INTERNATIONAL BANCSHARES | COM | 45904410 | 7,247,058 | 172,549 | 172,268 | 281 | |
| INTERNATIONAL BUSINESS | COM | 45920010 | 7,908,614,394 | 69,987,738 | 69,012,936 | 711,525 | 263,27 |
| INTERNATIONAL FIBER OPTICS | COM | 45950T10 | 442,090 | 176,836 | 176,736 | 100 | |
| INTERNATIONAL FLAVOR | COM | 45950610 | 59,749,414 | 2,377,613 | 2,371,733 | 3,280 | 2,60 |
| INTERNATIONAL GAME TECHNOLOG | COM | 45990210 | 101,308,431 | 1,614,477 | 1,613,263 | 914 | 30 |
| INTERNATIONAL MULTIMEDIA | COM | 46004310 | 2,998,458 | 144,504 | 144,404 | 100 | |
| INTL PAPER CO | COM | 46014610 | 1,426,987,333 | 39,971,634 | 11,710,123 | 28,244,884 | 16,62 |
| INTERNATIONAL RECTIFIER | COM | 46025410 | 35,665,326 | 1,045,904 | 1,044,649 | 805 | 45 |
| INTERNATIONAL SPEEDWAY | CL A | 46033520 | 15,687,714 | 373,517 | 367,071 | 620 | 5,82 |
| INTL SPECIALTY PRODUCTS | COM | 46033710 | 1,524,248 | 143,797 | 143,697 | 100 | |
| INTERNEURON PHARMACEUTICALS | COM | 46057310 | 877,195 | 103,321 | 103,221 | | 10 |
| INTERNET CAP GROUP INC | COM | 46059C10 | 2,627,006 | 1,313,503 | 1,308,713 | 3,650 | 1,14 |
| INTERNET SEC SYSTEMS INC | COM | 46060X10 | 13,177,193 | 271,359 | 239,919 | 31,440 | |
| INTERPOOL INC | COM | 46062R10 | 2,885,754 | 183,806 | 183,806 | | |
| INTERSIL CORP | CL A | 46069S10 | 9,971,270 | 273,936 | 272,241 | 1,470 | 22 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 231,631,961 | 7,892,060 | 7,378,064 | 358,233 | 155,76 |
| INTERSTATE BAKERIES | COM | 46072H10 | 14,673,232 | 917,077 | 917,077 | | |
| INTRANET SOLUTIONS INC | COM NEW | 46093930 | 5,577,977 | 146,596 | 146,166 | 330 | 10 |
| INTERTAN INC | COM | 46112010 | 3,089,282 | 220,663 | 220,663 | | |
| INTERTRUST TECHNOLOG | COM | 46113Q10 | 640,198 | 533,499 | 533,499 | | |
| INTERWOVEN INC | COM | 46114T10 | 10,135,656 | 599,743 | 599,503 | 140 | 10 |
| INTERVOICE-BRITE INC | COM | 46114210 | 2,907,322 | 264,302 | 264,302 | | |
| INTIMATE BRANDS INC | CL A | 46115610 | 11,982,895 | 795,149 | 790,999 | 4,150 | |
| Page Total | | | 14,510,039,708 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--|---------|
| | | | | | Sole | Shared as Defined | | |
| INTUITIVE SURGICAL I | COM | 46120E10 | 712,882 | 52,767 | 52,767 | | | |
| INTUIT | COM | 46120210 | 161,347,493 | 4,034,696 | 4,024,546 | 8,230 | | 1,9 |
| INVACARE CORP | COM | 46120310 | 9,914,041 | 256,641 | 256,361 | 280 | | |
| INVERNESS MED TECHNO | COM | 46126810 | 3,231,802 | 87,346 | 87,346 | | | |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 21,723,419 | 431,963 | 431,363 | 400 | | 2 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 318,894 | 36,238 | 36,238 | | | |
| INVITROGEN CORP | COM | 46185R10 | 41,884,673 | 583,352 | 582,798 | 454 | | 1 |
| INVESTORS FINL SERVI | COM | 46191510 | 28,253,431 | 421,693 | 420,718 | 975 | | |
| IOMEGA CORP | COM | 46203010 | 5,310,431 | 2,221,938 | 2,219,938 | 1,800 | | 2 |
| IONICS INC | COM | 46221810 | 4,634,374 | 147,123 | 145,273 | 450 | | 1,4 |
| IRELAND BK | SPONSORED | 46267Q10 | 481,453 | 12,326 | 12,326 | | | |
| IRON MTN INC PA | COM | 46284610 | 11,121,530 | 248,027 | 247,693 | 234 | | 1 |
| IRWIN FINL CORP | COM | 46411910 | 2,381,327 | 94,685 | 94,685 | | | |
| ISHARES TR | RUSSELL100 | 46428759 | 4,153,695 | 70,858 | 70,858 | | | |
| ISIS PHARMACEUTICALS | COM | 46433010 | 3,996,766 | 322,580 | 322,580 | | | |
| ISLE OF CAPRI CASINO | COM | 46459210 | 1,692,291 | 180,031 | 179,951 | 80 | | |
| ITO YOKADO LTD | ADR NEW | 46571430 | 1,381,058 | 30,023 | 30,023 | | | |
| ITRON INC | COM | 46574110 | 658,296 | 34,702 | 34,702 | | | |
| I2 TECHNOLOGIES INC | COM | 46575410 | 29,604,880 | 1,495,196 | 1,486,897 | 8,159 | | 1 |
| IVAX CORP | COM | 46582310 | 85,373,730 | 2,189,070 | 2,183,346 | 5,224 | | 5 |
| IVEX PACKAGING CORP | COM | 46585510 | 3,048,455 | 160,445 | 160,385 | 60 | | |
| JDN RLTY CORP | COM | 46591710 | 6,204,401 | 456,206 | 456,206 | | | |
| IXYS CORP | COM | 46600W10 | 1,039,240 | 66,618 | 66,418 | 200 | | |
| J & J SNACK FOODS CO | COM | 46603210 | 331,939 | 14,986 | 14,986 | | | |
| JDS UNIPHASE CORP | COM | 46612J10 | 316,931,375 | 25,354,510 | 25,313,255 | 33,399 | | 7,8 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 2,875,157 | 173,098 | 173,098 | | | |
| J JILL GROUP INC | COM | 46618910 | 736,472 | 36,369 | 36,269 | | | 1 |
| JLG INDS INC | COM | 46621010 | 4,303,283 | 348,444 | 348,424 | 20 | | |
| JNI CORP | COM | 46622G10 | 1,030,540 | 73,610 | 73,610 | | | |
| JP REALTY INC | COM | 46624A10 | 7,090,153 | 289,394 | 289,394 | | | |
| J P MORGAN CHASE & C | COM | 46625H10 | 2,007,658,697 | 45,014,769 | 43,777,307 | 718,476 | | 518,9 |
| JABIL CIRCUIT INC | COM | 46631310 | 109,032,607 | 3,533,137 | 3,428,373 | 81,969 | | 22,7 |
| JACK IN THE BOX INC | COM | 46636710 | 8,697,198 | 333,226 | 332,446 | 780 | | |
| JACOBS ENGR GROUP IN | COM | 46981410 | 21,309,662 | 326,685 | 326,285 | 300 | | 1 |
| JAKKS PAC INC | COM | 47012E10 | 2,828,805 | 151,273 | 151,273 | | | |
| JAPAN AIR LINES LTD | ADR NEW | 47103430 | 288,518 | 45,724 | 45,724 | | | |
| JEFFERIES GROUP INC | COM | 47231910 | 7,727,108 | 238,491 | 238,491 | | | |
| JEFFERSON PILOT CORP | COM | 47507010 | 147,980,966 | 3,062,520 | 3,039,275 | 9,886 | | 13,3 |
| JEFFERSON SMURFIT GR | SPONSORED | 47508W10 | 425,683 | 22,171 | 22,071 | 100 | | |
| JOHN NUVEEN CO | CL A | 47803510 | 5,982,806 | 105,610 | 105,610 | | | |
| JOHNSON & JOHNSON | COM | 47816010 | 5,512,930,850 | 110,258,617 | 105,435,656 | 2,773,704 | | 2,049,2 |
| JOHNSON CTLS INC | COM | 47836610 | 132,223,181 | 1,824,523 | 1,814,294 | 6,829 | | 3,4 |
| JONES APPAREL GROUP | COM | 48007410 | 75,225,283 | 1,741,326 | 1,739,454 | 1,472 | | 4 |
| JONES LANG LASALLE I | COM | 48020Q10 | 3,376,678 | 255,809 | 255,809 | | | |
| JOURNAL REGISTER CO | COM | 48113810 | 5,476,398 | 340,149 | 340,049 | 100 | | |
| JUNIPER NETWORKS INC | COM | 48203R10 | 46,611,778 | 1,498,771 | 1,495,339 | 3,052 | | 3 |
| KCS ENERGY INC | COM | 48243420 | 360,063 | 54,555 | 54,555 | | | |
| KLA-TENCOR CORP | COM | 48248010 | 213,052,108 | 3,643,785 | 3,635,710 | 7,735 | | 3 |
| K MART CORP | COM | 48258410 | 109,458,840 | 9,543,055 | 9,519,770 | 22,075 | | 1,2 |
| Page Total | | | 9,172,414,710 | | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | Sha Oth |
| KPMG CONSULTING INC | COM | 48265R10 | 5,285,127 | 344,308 | 344,208 | | 10 |
| K-SWISS INC | CL A | 48268610 | 560,515 | 23,229 | 23,229 | | |
| K2 INC | COM | 48273210 | 582,369 | 50,951 | 50,951 | | |
| K V PHARMACEUTICAL C | CL B CONV | 48274010 | 4,519,652 | 134,915 | 134,915 | | |
| K V PHARMACEUTICAL C | CL A | 48274020 | 667,359 | 24,049 | 24,049 | | |
| KAISER ALUMINUM CORP | COM | 48300710 | 1,026,390 | 257,887 | 257,887 | | |
| KAMAN CORP | CL A | 48354810 | 3,249,631 | 183,595 | 183,575 | 20 | |
| KANA COMMUNICATIONS | COM | 48360010 | 1,347,007 | 660,298 | 644,878 | 15,420 | |
| KANSAS CITY LIFE INS | COM | 48483610 | 2,224,640 | 55,616 | 55,616 | | |
| KANSAS CITY PWR & LT | COM | 48513410 | 16,538,770 | 673,677 | 672,027 | 950 | 70 |
| KANSAS CITY SOUTHN I | COM NEW | 48517030 | 7,912,908 | 500,817 | 457,990 | 2,800 | 40,02 |
| KAYDON CORP | COM | 48658710 | 8,912,938 | 347,483 | 346,383 | 1,100 | |
| KB HOME | COM | 48666K10 | 34,252,212 | 1,135,307 | 1,134,357 | 950 | |
| KEANE INC | COM | 48666510 | 14,934,480 | 678,840 | 667,510 | 880 | 10,45 |
| KEITHLEY INSTRS INC | COM | 48758410 | 3,330,127 | 156,344 | 156,344 | | |
| KELLOGG CO | COM | 48783610 | 206,172,716 | 7,109,404 | 7,097,244 | 9,400 | 2,76 |
| KELLWOOD CO | COM | 48804410 | 4,738,272 | 205,120 | 205,060 | 60 | |
| KELLY SVCS INC | CL A | 48815220 | 8,187,163 | 337,615 | 333,692 | 3,923 | |
| KEMET CORP | COM | 48836010 | 22,597,987 | 1,124,278 | 1,122,308 | 1,670 | 30 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 421,461 | 21,031 | 21,031 | | |
| KENNAMETAL INC | COM | 48917010 | 22,386,528 | 606,681 | 606,621 | 60 | |
| KERR MCGEE CORP | COM | 49238610 | 315,782,646 | 4,765,092 | 4,759,282 | 3,862 | 1,94 |
| KEY ENERGY SVCS INC | COM | 49291410 | 11,560,534 | 1,066,470 | 1,065,675 | 550 | 24 |
| KEY PRODTN INC | COM | 49313810 | 3,389,923 | 203,599 | 203,599 | | |
| KEY3MEDIA GROUP INC | COM | 49326R10 | 2,107,122 | 181,492 | 181,042 | 450 | |
| KEYCORP NEW | COM | 49326710 | 1,033,548,546 | 39,675,568 | 39,618,415 | 42,351 | 14,80 |
| KEYNOTE SYS INC | COM | 49330810 | 1,529,616 | 139,691 | 139,671 | 20 | |
| KEYSPAN CORP | COM | 49337W10 | 100,009,299 | 2,741,483 | 2,727,035 | 11,923 | 2,52 |
| KFORCE COM INC | COM | 49373210 | 1,579,240 | 242,960 | 242,960 | | |
| KILROY RLTY CORP | COM | 49427F10 | 10,964,036 | 376,771 | 376,771 | | |
| KIMBALL INTL INC | CL B | 49427410 | 4,633,925 | 256,018 | 256,018 | | |
| KIMBERLY CLARK CORP | COM | 49436810 | 674,941,966 | 12,074,096 | 11,550,974 | 346,081 | 177,04 |
| KIMCO REALTY CORP | COM | 49446R10 | 27,302,530 | 576,611 | 576,611 | | |
| KINDER MORGAN INC KA | COM | 49455P10 | 111,513,543 | 2,219,175 | 2,210,564 | 5,036 | 3,57 |
| KING PHARMACEUTICALS | COM | 49558210 | 202,156,706 | 3,761,055 | 3,757,614 | 3,241 | 20 |
| KIRBY CORP | COM | 49726610 | 6,881,244 | 279,158 | 279,138 | 20 | |
| KNIGHT RIDDER INC | COM | 49904010 | 103,545,390 | 1,746,128 | 1,735,783 | 10,165 | 18 |
| KNIGHT TRADING GROUP | COM | 49906310 | 6,176,799 | 577,811 | 577,211 | 500 | 10 |
| KNIGHT TRANSN INC | COM | 49906410 | 2,037,183 | 99,133 | 99,133 | | |
| KOGER EQUITY INC | COM | 50022810 | 5,552,910 | 336,540 | 336,540 | | |
| KOHL'S CORP | COM | 50025510 | 421,839,552 | 6,724,686 | 6,701,528 | 21,380 | 1,78 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 11,357,853 | 361,140 | 73,580 | 287,560 | |
| KONOVER PPTY TR INC | COM | 50047R10 | 373,119 | 125,208 | 125,208 | | |
| KONINKLIJKE PHILIPS | SP ADR NEW | 50047230 | 24,207,580 | 915,913 | 179,433 | 736,478 | |
| KOPIN CORP | COM | 50060010 | 6,941,239 | 571,766 | 450,496 | 16,070 | 105,20 |
| KOREA TELECOM | SPONSORED | 50063P10 | 966,416 | 43,968 | 43,968 | | |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 1,665,464 | 175,312 | 175,312 | | |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 251,666 | 32,684 | 32,684 | | |
| KORN FERRY INTL | COM NEW | 50064320 | 6,577,115 | 424,330 | 424,210 | 120 | |
| Page Total | | | 3,469,241,414 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| KOS PHARMACEUTICALS | COM | 50064810 | 3,467,705 | 87,790 | 87,790 | | |
| KRAMONT RLTY TR | COM SH BEN | 50075Q10 | 413,204 | 30,205 | 30,205 | | |
| KPNQWEST N V | NY REGISTR | 50075010 | 238,087 | 21,430 | 21,430 | | |
| KRISPY KREME DOUGHNU | COM | 50101410 | 7,341,560 | 183,539 | 182,509 | 230 | 8 |
| KROGER CO | COM | 50104410 | 431,407,625 | 17,256,305 | 17,196,269 | 56,940 | 3,0 |
| KRONOS INC | COM | 50105210 | 6,851,180 | 167,306 | 166,746 | 560 | |
| KUBOTA CORP | ADR | 50117320 | 955,578 | 12,251 | 12,251 | | |
| KULICKE & SOFFA INDS | COM | 50124210 | 7,289,516 | 424,797 | 424,397 | 400 | |
| KYOCERA CORP | ADR | 50155620 | 1,201,378 | 13,485 | 13,485 | | |
| LCC INTERNATIONAL IN | CL A | 50181010 | 235,334 | 35,549 | 35,549 | | |
| LNR PPTY CORP | COM | 50194010 | 7,376,320 | 210,752 | 210,672 | 80 | |
| LSI INDS INC | COM | 50216C10 | 737,299 | 31,522 | 31,522 | | |
| LSI LOGIC CORP | COM | 50216110 | 130,216,959 | 6,926,434 | 6,914,055 | 11,839 | 5 |
| LTX CORP | COM | 50239210 | 15,369,841 | 601,324 | 551,729 | 800 | 48,7 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 41,113,873 | 538,845 | 538,125 | 620 | 1 |
| LVMH MOET HENNESSY L | SPONSORED | 50244120 | 1,822,665 | 177,821 | 177,821 | | |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 461,147 | 44,990 | 44,990 | | |
| LA Z BOY INC | COM | 50533610 | 9,461,529 | 511,434 | 511,394 | 40 | |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 28,801,049 | 374,526 | 373,846 | 640 | |
| LABOR READY INC | COM NEW | 50540120 | 1,181,719 | 225,519 | 225,519 | | |
| LABRANCHE & CO INC | COM | 50544710 | 15,302,604 | 527,676 | 527,176 | 300 | 2 |
| LACLEDE GAS CO | COM | 50558810 | 3,794,048 | 149,372 | 148,772 | 600 | |
| LADISH INC | COM NEW | 50575420 | 348,823 | 26,090 | 26,090 | | |
| LAFARGE CORP | COM | 50586210 | 8,781,932 | 262,069 | 260,889 | 1,180 | |
| LAKES GAMING INC | COM | 51206P10 | 207,288 | 28,012 | 28,012 | | |
| LAM RESEARCH CORP | COM | 51280710 | 42,062,942 | 1,418,649 | 1,415,189 | 2,960 | 5 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 15,923,556 | 361,899 | 361,379 | 420 | 1 |
| LANCASTER COLONY COR | COM | 51384710 | 24,385,379 | 739,399 | 739,299 | 100 | |
| LANCE INC | COM | 51460610 | 3,344,233 | 247,721 | 247,001 | | 7 |
| LANDAUER INC | COM | 51476K10 | 600,330 | 20,011 | 20,011 | | |
| LANDAMERICA FINL GRO | COM | 51493610 | 9,506,715 | 298,484 | 298,484 | | |
| LANDRYS SEAFOOD REST | COM | 51508L10 | 3,430,039 | 201,767 | 201,647 | 20 | 1 |
| LANDS END INC | COM | 51508610 | 13,285,434 | 330,895 | 330,495 | 300 | 1 |
| LANDSTAR SYS INC | COM | 51509810 | 12,621,655 | 185,558 | 185,558 | | |
| LANTRONIX INC | COM | 51654810 | 419,858 | 40,763 | 40,763 | | |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 3,613,218 | 202,762 | 202,682 | 80 | |
| LATTICE SEMICONDUCTO | COM | 51841510 | 29,106,686 | 1,192,897 | 1,187,787 | 1,810 | 3,3 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 34,756,012 | 806,404 | 770,604 | 34,020 | 1,7 |
| LAWSON PRODS INC | COM | 52077610 | 1,569,659 | 53,572 | 53,572 | | |
| LEAP WIRELESS INTL I | COM | 52186310 | 7,962,840 | 262,800 | 261,504 | 1,181 | 1 |
| LEAR CORP | COM | 52186510 | 91,619,514 | 2,625,201 | 2,584,872 | 23,269 | 17,0 |
| LEARNING TREE INTL I | COM | 52201510 | 3,484,042 | 151,744 | 151,724 | 20 | |
| LECROY CORP | COM | 52324W10 | 315,777 | 12,398 | 12,398 | | |
| LEE ENTERPRISES INC | COM | 52376810 | 24,051,390 | 728,830 | 724,630 | 4,200 | |
| LEGATO SYS INC | COM | 52465110 | 17,337,155 | 1,086,969 | 1,085,569 | 1,100 | 3 |
| LEGETT & PLATT INC | COM | 52466010 | 86,573,251 | 3,929,789 | 3,788,741 | 125,118 | 15,9 |
| LEGG MASON INC | COM | 52490110 | 38,882,513 | 781,401 | 762,971 | 10,370 | 8,0 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 398,912,004 | 5,164,578 | 5,070,848 | 82,445 | 11,2 |
| LENNAR CORP | COM | 52605710 | 36,761,844 | 881,579 | 881,139 | 340 | 1 |
| Page Total | | | 1,624,904,309 | | | | |

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

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|---------|
| LENNOX INTL INC | COM | 52610710 | 3,487,257 | 318,471 | 318,271 | 200 | |
| LEUCADIA NATL CORP | COM | 52728810 | 16,000,802 | 493,091 | 493,091 | | |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 13,026,567 | 2,372,781 | 2,368,122 | 1,839 | 2,8 |
| LEXAR MEDIA INC | COM | 52886P10 | 241,325 | 151,777 | 151,777 | | |
| LEXENT INC | COM | 52886Q10 | 254,776 | 29,488 | 29,488 | | |
| LEXICON GENETICS INC | COM | 52887210 | 1,583,637 | 126,691 | 124,991 | 1,700 | |
| LEXINGTON CORP PPTYS | COM | 52904310 | 2,042,179 | 132,009 | 132,009 | | |
| LEXMARK INTL NEW | CL A | 52977110 | 174,870,376 | 2,600,303 | 2,594,408 | 5,695 | 2 |
| LIBBEY INC | COM | 52989810 | 5,413,386 | 136,323 | 136,023 | 300 | |
| LIBERATE TECHNOLOGIE | COM | 53012910 | 4,469,483 | 408,172 | 407,732 | 340 | 1 |
| LIBERTY CORP S C | COM | 53037010 | 7,145,400 | 178,635 | 178,635 | | |
| LIBERTY DIGITAL INC | CL A | 53043610 | 979,881 | 160,900 | 160,800 | 100 | |
| LIBERTY FINL COS INC | COM | 53051210 | 4,019,841 | 123,878 | 123,878 | | |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 27,355,224 | 924,163 | 865,523 | 58,640 | |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 21,213,485 | 479,076 | 478,664 | 397 | |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 4,819,303 | 426,487 | 425,837 | 650 | |
| LIGHTBRIDGE INC | COM | 53222610 | 5,305,977 | 273,504 | 273,504 | | |
| LIGHTPATH TECHNOLOGI | CL A | 53225710 | 1,394,781 | 156,717 | 155,507 | 1,210 | |
| ELI & CO | COM | 53245710 | 1,653,728,246 | 22,347,679 | 22,187,582 | 126,173 | 33,9 |
| LIMITED INC | COM | 53271610 | 136,560,300 | 8,266,362 | 8,254,882 | 10,340 | 1,1 |
| LINCARE HLDGS INC | COM | 53279110 | 36,712,073 | 1,223,328 | 1,221,768 | 1,160 | 4 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 10,149,433 | 398,017 | 397,937 | 80 | |
| LINCOLN NATL CORP IN | COM | 53418710 | 241,791,835 | 4,672,306 | 4,653,002 | 14,364 | 4,9 |
| LINDSAY MFG CO | COM | 53555510 | 2,959,820 | 155,780 | 135,780 | 3,000 | 17,0 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 346,777,706 | 7,842,101 | 6,846,232 | 799,533 | 196,3 |
| LINENS N THINGS INC | COM | 53567910 | 15,446,454 | 565,390 | 508,640 | 44,700 | 12,0 |
| LIQUI BOX CORP | COM | 53631410 | 935,085 | 23,995 | 23,995 | | |
| LITHIA MTRS INC | CL A | 53679710 | 543,060 | 32,325 | 32,325 | | |
| LITTELFUSE INC | COM | 53700810 | 5,712,779 | 213,243 | 203,403 | 440 | 9,4 |
| LIZ CLAIBORNE INC | COM | 53932010 | 87,746,423 | 1,739,275 | 1,736,525 | 1,750 | 1,0 |
| LOCAL FINL CORP | COM | 53955310 | 826,270 | 64,052 | 64,052 | | |
| LOCKHEED MARTIN CORP | COM | 53983010 | 3,100,278,013 | 83,678,219 | 83,659,031 | 17,071 | 2,1 |
| LODGENET ENTMT CORP | COM | 54021110 | 1,701,962 | 97,255 | 97,255 | | |
| LOEWS CORP | COM | 54042410 | 213,929,312 | 3,320,337 | 3,309,807 | 7,330 | 3,2 |
| LONE STAR STEAKHOUSE | COM | 54230710 | 4,274,918 | 329,093 | 329,093 | | |
| LONE STAR TECHNOLOGI | COM | 54231210 | 7,244,669 | 200,129 | 199,829 | 200 | 1 |
| LONGS DRUG STORES CO | COM | 54316210 | 14,111,737 | 654,837 | 651,377 | 3,4606 | |
| LONGVIEW FIBRE CO | COM | 54321310 | 7,530,415 | 611,235 | 594,885 | 1,350 | 15,0 |
| LOUDCLOUD INC | COM | 54573510 | 274,934 | 90,439 | 90,439 | | |
| LOUIS DREYFUS NAT GA | COM | 54601110 | 6,327,993 | 181,578 | 181,578 | | |
| LOUISIANA PAC CORP | COM | 54634710 | 28,806,463 | 2,455,794 | 2,447,877 | 3,715 | 4,2 |
| LOWES COS INC | COM | 54866110 | 2,692,206,439 | 37,108,290 | 7,377,718 | 29,678,632 | 51,9 |
| LUBRIZOL CORP | COM | 54927110 | 24,544,155 | 790,472 | 788,112 | 960 | 1,4 |
| LUBYS INC | COM | 54928210 | 1,814,488 | 185,341 | 182,741 | 2,600 | |
| LUCENT TECHNOLOGIES | COM | 54946310 | 432,913,078 | 69,712,251 | 68,952,155 | 458,230 | 301,8 |
| LUFKIN INDS INC | COM | 54976410 | 319,332 | 11,570 | 11,570 | | |
| LUMINEX CORP DEL | COM | 55027E10 | 1,212,213 | 60,641 | 60,641 | | |
| LUMINENT INC | COM | 55027R10 | 458,480 | 109,162 | 109,162 | | |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 362,720 | 22,670 | 21,338 | 1,332 | |
| Page Total | | | 9,371,824,485 | | | | |

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

Page 36 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | S |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----|
| LYDALL INC DEL | COM | 55081910 | 559,416 | 46,618 | 46,618 | | |
| LYNX THERAPEUTICS IN | COM NEW | 55181230 | 204,180 | 29,851 | 29,851 | | |
| LYONDELL CHEMICAL CO | COM | 55207810 | 15,295,256 | 994,490 | 991,750 | 2,440 | |
| M & T BK CORP | COM | 55261F10 | 77,098,259 | 1,021,169 | 985,230 | 5,728 | 30 |
| MAF BANCORP INC | COM | 55261R10 | 10,351,579 | 337,185 | 336,645 | 100 | |
| MBIA INC | COM | 55262C10 | 169,456,957 | 3,043,408 | 3,023,294 | 11,564 | 8 |
| MBNA CORP | COM | 55262L10 | 564,123,813 | 17,094,661 | 16,992,210 | 77,147 | 25 |
| MB FINL INC | COM | 55263D10 | 298,272 | 11,472 | 11,472 | | |
| M D C HLDGS INC | COM | 55267610 | 9,167,148 | 258,959 | 258,949 | 10 | |
| MDU RES GROUP INC | COM | 55269010 | 29,498,889 | 932,329 | 852,519 | 60,860 | 18 |
| MCSI INC | COM | 55270M10 | 1,342,896 | 88,640 | 88,640 | | |
| MEMC ELECTR MATLS IN | COM | 55271510 | 2,245,626 | 293,546 | 291,046 | 2,500 | |
| MGIC INVT CORP WIS | COM | 55284810 | 171,928,637 | 2,366,859 | 2,356,831 | 6,028 | 4 |
| MGI PHARMA INC | COM | 55288010 | 1,505,900 | 120,472 | 120,372 | | |
| MGM MIRAGE | COM | 55295310 | 31,045,450 | 1,036,230 | 1,035,610 | 520 | |
| M/I SCHOTTENSTEIN HO | COM | 55305B10 | 1,083,643 | 27,434 | 27,434 | | |
| MKS INSTRUMENT INC | COM | 55306N10 | 4,004,006 | 139,028 | 138,428 | 600 | |
| MRO SOFTWARE INC | COM | 55347W10 | 2,156,384 | 136,480 | 136,480 | | |
| MRV COMMUNICATIONS I | COM | 55347710 | 5,318,373 | 568,810 | 568,710 | | |
| MSC INDL DIRECT INC | CL A | 55353010 | 5,162,614 | 296,702 | 296,582 | 120 | |
| MSC SOFTWARE CORP | COM | 55353110 | 838,762 | 44,734 | 44,734 | | |
| M S CARRIERS INC | COM | 55353310 | 2,216,893 | 72,188 | 72,188 | | |
| MTR GAMING GROUP INC | COM | 55376910 | 759,739 | 56,277 | 56,277 | | |
| MTS SYS CORP | COM | 55377710 | 805,418 | 58,406 | 58,406 | | |
| MACDERMID INC | COM | 55427310 | 5,794,506 | 321,917 | 321,717 | 200 | |
| MACERICH CO | COM | 55438210 | 9,242,216 | 372,670 | 372,570 | 100 | |
| MACK CALI RLTY CORP | COM | 55448910 | 14,952,797 | 525,028 | 522,738 | 2,290 | |
| MACROCHEM CORP DEL | COM | 55590310 | 536,751 | 60,445 | 40,445 | | 20 |
| MACROVISION CORP | COM | 55590410 | 34,423,305 | 502,530 | 500,290 | 2,100 | |
| MACROMEDIA INC | COM | 55610010 | 12,421,422 | 690,079 | 689,249 | 570 | |
| MADDEN STEVEN LTD | COM | 55626910 | 1,334,660 | 73,052 | 73,052 | | |
| MADISON GAS & ELEC C | COM | 55749710 | 5,041,835 | 181,361 | 178,110 | 2,801 | |
| MAGELLAN HEALTH SVCS | COM | 55907910 | 1,136,102 | 88,758 | 88,758 | | |
| MAGNETEK INC | COM | 55942410 | 1,951,037 | 156,083 | 156,083 | | |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 619,395 | 69,595 | 69,595 | | |
| MAIL-WELL INC | COM | 56032120 | 1,622,242 | 381,704 | 381,704 | | |
| MAIN STR BKS INC NEW | COM | 56034R10 | 296,670 | 16,780 | 16,780 | | |
| MANAGEMENT NETWORK G | COM | 56169310 | 383,134 | 62,809 | 62,809 | | |
| MANDALAY RESORT GROU | COM | 56256710 | 21,091,862 | 769,776 | 768,656 | 920 | |
| MANHATTAN ASSOCS INC | COM | 56275010 | 11,035,554 | 277,624 | 277,324 | 300 | |
| MANITOWOC INC | COM | 56357110 | 6,272,054 | 212,612 | 209,252 | 3,260 | |
| MANOR CARE INC NEW | COM | 56405510 | 66,047,493 | 2,080,236 | 2,078,211 | 775 | 1 |
| MANPOWER INC | COM | 56418H10 | 32,024,963 | 1,071,069 | 1,069,569 | 1,300 | |
| MANUFACTURED HOME CM | COM | 56468210 | 6,214,680 | 221,163 | 221,163 | | |
| MANUGISTICS GROUP IN | COM | 56501110 | 11,234,258 | 447,580 | 446,434 | 1,086 | |
| MAPINFO CORP | COM | 56510510 | 5,816,866 | 264,403 | 264,403 | | |
| MARCONI PLC | SPONSORED | 56630620 | 354,753 | 47,427 | 47,427 | | |
| MARCUS CORP | COM | 56633010 | 2,541,034 | 182,153 | 182,153 | | |
| MARINE DRILLING COS | COM PAR \$0 | 56824020 | 17,406,668 | 910,867 | 908,132 | 2,635 | |
| Page Total | | | 1,376,264,367 | | | | |

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | S | O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------|---|
| MARKEL CORP | COM | 57053510 | 10,823,613 | 55,082 | 54,782 | 300 | | |
| MARSH & MCLENNAN COS | COM | 57174810 | 677,166,216 | 6,704,616 | 6,090,428 | 476,392 | 137, | |
| MARSHALL & ILSLEY CO | COM | 57183410 | 57,996,939 | 1,076,010 | 1,073,880 | 1,830 | | |
| MARRIOTT INTL INC NE | CL A | 57190320 | 222,320,475 | 4,696,250 | 4,660,371 | 35,619 | | |
| MARTEK BIOSCIENCES C | COM | 57290110 | 4,114,431 | 144,366 | 144,366 | | | |
| MARTHA STEWART LIVIN | CL A | 57308310 | 2,917,322 | 126,291 | 126,091 | 100 | | |
| MARTIN MARIETTA MATL | COM | 57328410 | 60,529,387 | 1,223,063 | 1,220,543 | 2,420 | | |
| MASCO CORP | COM | 57459910 | 227,004,860 | 9,094,746 | 9,047,287 | 25,255 | 22, | |
| MASISA S A | SPONSORED | 57479910 | 214,966 | 14,574 | 14,574 | | | |
| MASSEY ENERGY CORP | COM | 57620610 | 11,150,568 | 564,300 | 563,245 | 1,055 | | |
| MASTEC INC | COM | 57632310 | 4,242,651 | 321,413 | 319,873 | 1,440 | | |
| MATRIX PHARMACEUTICA | COM | 57684410 | 2,171,619 | 208,209 | 207,609 | | | |
| MATRIXONE INC | COM | 57685P30 | 11,832,164 | 510,227 | 198,534 | 311,575 | | |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 20,735,872 | 1,312,397 | 234,516 | 1,077,881 | | |
| MATTEL INC | COM | 57708110 | 174,720,164 | 9,234,681 | 9,199,829 | 30,430 | 4, | |
| MATTHEWS INTL CORP | CL A | 57712810 | 4,992,628 | 113,554 | 113,554 | | | |
| MATTSON TECHNOLOGY I | COM | 57722310 | 4,184,904 | 239,411 | 239,411 | | | |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 280,485,968 | 6,344,401 | 6,306,320 | 29,293 | 8, | |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 1,097,839 | 173,984 | 173,984 | | | |
| MAXTOR CORP | COM NEW | 57772920 | 8,818,950 | 1,679,800 | 1,669,670 | 9,788 | | |
| MAXWELL SHOE INC | CL A | 57776610 | 338,300 | 19,900 | 19,900 | | | |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 609,994 | 27,354 | 27,354 | | | |
| MXYGEN INC | COM | 57777610 | 1,904,148 | 98,152 | 97,814 | 307 | | |
| MAY DEPT STORES CO | COM | 57777810 | 252,578,081 | 7,372,390 | 7,041,303 | 213,173 | 117, | |
| MAVERICK TUBE CORP | COM | 57791410 | 8,529,579 | 503,220 | 502,920 | 200 | | |
| MAXIMUS INC | COM | 57793310 | 4,290,752 | 107,028 | 107,028 | | | |
| MAYTAG CORP | COM | 57859210 | 130,764,871 | 4,469,066 | 1,634,773 | 2,829,193 | 5, | |
| MCAFEE COM CORP | CL A | 57906210 | 296,500 | 24,145 | 24,145 | | | |
| MCCLATCHY CO | CL A | 57948910 | 6,472,223 | 165,530 | 165,090 | 340 | | |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 33,310,430 | 792,728 | 784,548 | 7,880 | | |
| MCDATA CORP | CL A | 58003120 | 9,035,968 | 514,870 | 487,877 | 17,521 | 9, | |
| MCDERMOTT INTL INC | COM | 58003710 | 12,745,554 | 1,094,039 | 1,093,839 | 200 | | |
| MCDONALDS CORP | COM | 58013510 | 791,588,453 | 29,253,084 | 28,137,087 | 796,507 | 319, | |
| MCGRATH RENTCORP | COM | 58058910 | 1,777,379 | 73,628 | 73,628 | | | |
| MCGRAW HILL COS INC | COM | 58064510 | 290,139,125 | 4,386,079 | 4,240,709 | 49,895 | 95, | |
| MCKESSON HBOC INC | COM | 58155Q10 | 217,499,443 | 5,859,360 | 5,849,035 | 9,925 | | |
| MCLEODUSA INC | CL A | 58226610 | 14,770,041 | 3,217,874 | 3,080,579 | 78,588 | 58, | |
| MCMORAN EXPLORATION | COM | 58241110 | 1,818,135 | 121,209 | 121,147 | 62 | | |
| MEAD CORP | COM | 58283410 | 61,182,516 | 2,254,330 | 2,251,980 | 2,250 | | |
| MEASUREMENT SPECIALT | COM | 58342110 | 335,837 | 20,050 | 20,050 | | | |
| MECHANICAL TECHNOLOG | COM | 58353810 | 1,379,006 | 191,263 | 191,263 | | | |
| MEDAREX INC | COM | 58391610 | 10,578,854 | 450,164 | 449,564 | 500 | | |
| MED-DESIGN CORP | COM | 58392610 | 838,434 | 27,818 | 27,818 | | | |
| MEDALLION FINL CORP | COM | 58392810 | 968,461 | 94,484 | 93,884 | 600 | | |
| MEDFORD BANCORP INC | COM | 58413110 | 321,637 | 15,728 | 11,728 | 4,000 | | |
| MEDIA GEN INC | CL A | 58440410 | 10,690,032 | 232,392 | 232,292 | | | |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 2,458,666 | 175,619 | 175,619 | | | |
| MEDICINES CO | COM | 58468810 | 945,367 | 46,138 | 45,196 | 942 | | |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 22,261,696 | 420,032 | 419,482 | 550 | | |

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

Page Total

3,677,951,018

Page 38 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Shar Othe |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | |
| MEDIMMUNE INC | COM | 58469910 | 194,247,540 | 4,115,414 | 4,086,724 | 16,680 | 12,0 |
| MEDQUIST INC | COM | 58494910 | 8,895,096 | 299,700 | 299,565 | 135 | |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 237,072 | 21,552 | 21,552 | | |
| MEDTRONIC INC | COM | 58505510 | 1,198,848,752 | 26,056,265 | 24,913,400 | 927,442 | 215,4 |
| MELLON FINL CORP | COM | 58551A10 | 462,959,981 | 10,331,622 | 10,004,700 | 250,225 | 76,6 |
| MEMBERWORKS INC | COM | 58600210 | 1,959,958 | 84,700 | 84,700 | | |
| MENS WEARHOUSE INC | COM | 58711810 | 10,299,133 | 373,157 | 373,057 | | 1 |
| MENTOR CORP MINN | COM | 58718810 | 6,199,890 | 217,540 | 217,500 | 40 | |
| MENTOR GRAPHICS CORP | COM | 58720010 | 23,029,177 | 1,315,953 | 1,315,063 | 490 | 4 |
| MERCANTILE BANKSHARE | COM | 58740510 | 32,048,996 | 819,039 | 806,189 | 8,950 | 3,9 |
| MERCK & CO INC | COM | 58933110 | 3,451,873,175 | 54,011,472 | 50,426,708 | 1,871,201 | 1,713,5 |
| MERCURY COMPUTER SYS | COM | 58937810 | 12,792,307 | 290,075 | 289,635 | 440 | |
| MERCURY GENL CORP NE | COM | 58940010 | 8,297,052 | 237,262 | 228,062 | 600 | 8,6 |
| MERCURY INTERACTIVE | COM | 58940510 | 108,305,729 | 1,808,109 | 1,772,289 | 30,020 | 5,8 |
| MEREDITH CORP | COM | 58943310 | 35,364,989 | 987,573 | 985,369 | | 2,2 |
| MERIDIAN MED TECHNOL | COM | 58965810 | 411,849 | 31,083 | 9,882 | 21,201 | |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 1,193,766 | 170,538 | 170,538 | | |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 16,044,407 | 675,554 | 596,104 | 79,450 | |
| MERIDIAN GOLD INC | COM | 58997510 | 521,623 | 65,613 | 65,613 | | |
| MERIX CORP | COM | 59004910 | 528,810 | 30,235 | 29,735 | 500 | |
| MERRILL LYNCH & CO I | COM | 59018810 | 6,231,663,720 | 105,175,759 | 17,250,808 | 87,909,756 | 15,1 |
| MESA AIR GROUP INC | COM | 59047910 | 3,169,392 | 256,631 | 256,631 | | |
| MESABA HLDGS INC | COM | 59066B10 | 982,575 | 106,570 | 106,570 | | |
| MESTEK INC | COM | 59082910 | 479,209 | 20,790 | 11,790 | | 9,0 |
| META GROUP INC | COM | 59100210 | 202,940 | 78,659 | 20,943 | 57,716 | |
| METASOLV INC | COM | 59139P10 | 4,851,431 | 611,782 | 611,582 | | 2 |
| METAWAVE COMMUNICATI | COM | 59140910 | 312,770 | 60,264 | 60,264 | | |
| METHODE ELECTRS INC | CL A | 59152020 | 2,672,235 | 310,725 | 308,925 | 1,800 | |
| METLIFE INC | COM | 59156R10 | 380,747,019 | 12,290,091 | 12,260,224 | 17,356 | 12,5 |
| METRIS COS INC | COM | 59159810 | 41,278,906 | 1,224,530 | 1,223,950 | 480 | 1 |
| METRO GOLDWYN MAYER | COM | 59161010 | 6,082,023 | 268,522 | 268,382 | 40 | 1 |
| METRO ONE TELECOMMUN | COM | 59163F10 | 2,964,753 | 45,703 | 45,303 | 400 | |
| METROMEDIA FIBER NET | CL A | 59168910 | 6,263,577 | 3,070,381 | 3,068,131 | 1,990 | 2 |
| METROMEDIA INTL GROU | COM | 59169510 | 2,084,504 | 633,588 | 633,588 | | |
| METROWEST BK MASS | COM | 59266810 | 253,766 | 22,557 | | 22,557 | |
| METTLER TOLEDO INTER | COM | 59268810 | 20,012,250 | 462,711 | 461,651 | 960 | 1 |
| MICHAELS STORES INC | COM | 59408710 | 16,661,662 | 406,382 | 406,122 | 260 | |
| MICREL INC | COM | 59479310 | 25,757,490 | 780,530 | 778,600 | 1,630 | 3 |
| MICROS SYS INC | COM | 59490110 | 3,361,094 | 152,777 | 152,737 | 40 | |
| MICROSOFT CORP | COM | 59491810 | 8,393,112,293 | 114,974,141 | 112,295,758 | 1,754,997 | 923,3 |
| MICROVISION INC WASH | COM | 59496010 | 1,866,798 | 88,015 | 88,015 | | |
| MICROSTRATEGY INC | CL A | 59497210 | 601,504 | 814,823 | 214,123 | 700 | |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 45,797,595 | 1,369,955 | 1,362,902 | 6,653 | 4 |
| MICROFINANCIAL INC | COM | 59507210 | 313,695 | 19,352 | 19,352 | | |
| MICROMUSE INC | COM | 59509410 | 15,081,095 | 538,803 | 527,543 | 4,800 | 6,4 |
| MICRON ELECTRONICS I | COM | 59510010 | 469,245 | 295,123 | 294,803 | 320 | |
| MICRON TECHNOLOGY IN | COM | 59511210 | 498,476,294 | 12,128,377 | 12,105,047 | 21,350 | 1,9 |
| MICROSEMI CORP | COM | 59513710 | 11,565,971 | 162,901 | 162,901 | | |

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

MICROTUNE INC DEL COM 59514P10 1,146,266 52,103 52,103
 Page Total 21,292,291,374

Page 39 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------|
| MID-AMER APT CMNTYS | COM | 59522J10 | 5,177,675 | 202,332 | 202,332 | | |
| MID ATLANTIC MED SVC | COM | 59523C10 | 15,217,083 | 848,694 | 848,174 | 520 | |
| MID-ATLANTIC RLTY TR | SH BEN INT | 59523210 | 720,100 | 57,608 | 57,608 | | |
| MID-STATE BANCSHARES | COM | 59544010 | 4,690,288 | 257,143 | 257,143 | | |
| MIDAS GROUP INC | COM | 59562610 | 1,551,677 | 123,149 | 123,109 | 40 | |
| MID AMER BANCORP | COM | 59591510 | 2,056,868 | 71,049 | 71,049 | | |
| MIDLAND CO | COM | 59748610 | 1,560,125 | 35,059 | 35,059 | | |
| MIDWEST EXPRESS HLDG | COM | 59791110 | 2,064,146 | 118,971 | 118,671 | 300 | |
| MIDWAY GAMES INC | COM | 59814810 | 4,458,555 | 241,003 | 241,003 | | |
| MIDWEST BANC HOLDING | COM | 59825110 | 398,552 | 18,116 | 18,116 | | |
| MILACRON INC | COM | 59870910 | 4,415,868 | 281,804 | 281,532 | 260 | |
| MILLENNIUM PHARMACEU | COM | 59990210 | 83,535,577 | 2,347,824 | 2,340,164 | 6,900 | |
| MILLENNIUM CHEMICALS | COM | 59990310 | 8,204,101 | 545,123 | 545,023 | 100 | |
| MILLENNIUM CELL INC | COM | 60038B10 | 344,816 | 32,684 | 32,684 | | |
| MILLER HERMAN INC | COM | 60054410 | 21,740,045 | 898,349 | 897,239 | 810 | |
| MILLIPORE CORP | COM | 60107310 | 59,029,566 | 952,397 | 948,061 | 3,736 | |
| MILLS CORP | COM | 60114810 | 9,543,816 | 387,960 | 387,860 | 100 | |
| MINE SAFETY APPLIANC | COM | 60272010 | 2,734,006 | 79,825 | 79,825 | | |
| MINERALS TECHNOLOGIE | COM | 60315810 | 38,291,678 | 892,164 | 892,164 | | |
| MINIMED INC | COM | 60365K10 | 26,944,608 | 561,346 | 560,506 | 540 | |
| MINNESOTA MNG & MFG | COM | 60405910 | 3,352,448,889 | 29,381,673 | 28,759,221 | 322,833 | 299, |
| MIPS TECHNOLOGIES IN | CL A | 60456710 | 5,778,563 | 334,021 | 332,901 | 1,020 | |
| MIPS TECHNOLOGIES IN | CL B | 60456720 | 1,618,137 | 168,556 | 168,381 | 62 | |
| MIRANT CORP | COM | 60467510 | 244,279,663 | 7,101,153 | 6,894,643 | 166,103 | 40, |
| MIRAVANT MED TECHNOL | COM | 60469010 | 1,428,804 | 109,908 | 109,908 | | |
| MISSION WEST PPTYS I | COM | 60520310 | 574,774 | 47,502 | 47,502 | | |
| MISSISSIPPI VY BANCS | COM | 60572010 | 3,027,931 | 75,888 | 75,888 | | |
| MITCHELL ENERGY & DE | CL A | 60659220 | 9,642,006 | 206,910 | 206,880 | 30 | |
| MITSUBISHI TOKYO FIN | SPONSORED | 60681610 | 15,833,964 | 1,871,627 | 517,639 | 1,353,988 | |
| MOBILE MINI INC | COM | 60740F10 | 2,722,564 | 82,552 | 82,552 | | |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 359,679 | 13,127 | 13,127 | | |
| MOCON INC | COM | 60749410 | 598,600 | 82,000 | | | 82, |
| MODINE MFG CO | COM | 60782810 | 8,049,884 | 291,874 | 291,554 | 220 | |
| MODIS PROFESSIONAL S | COM | 60783010 | 7,761,982 | 1,124,925 | 1,116,125 | 8,500 | |
| MOHAWK INDS INC | COM | 60819010 | 23,582,873 | 669,968 | 668,718 | 1,050 | |
| MOLECULAR DEVICES CO | COM | 60851C10 | 2,689,065 | 134,118 | 133,968 | 150 | |
| MOLEX INC | COM | 60855410 | 130,775,062 | 3,579,936 | 3,571,056 | 6,979 | 1, |
| MOLEX INC | CL A | 60855420 | 577,076 | 19,352 | 11,547 | 6,055 | 1, |
| MONACO COACH CORP | COM | 60886R10 | 5,121,664 | 154,267 | 154,167 | 100 | |
| MONDAVI ROBERT CORP | CL A | 60920010 | 3,042,689 | 75,054 | 75,054 | | |
| MONSANTO CO NEW | COM | 61166W10 | 3,522,622 | 95,206 | 95,206 | | |
| MONTANA POWER CO | COM | 61208510 | 12,207,573 | 1,052,377 | 1,041,093 | 11,284 | |
| MONY GROUP INC | COM | 61533710 | 19,582,356 | 487,973 | 487,340 | 633 | |
| MOODYS CORP | COM | 61536910 | 114,613,349 | 3,421,294 | 3,403,562 | 14,022 | 3, |
| MOOG INC | CL A | 61539420 | 4,283,993 | 109,987 | 109,987 | | |
| MORGAN STANLEY DEAN | COM NEW | 61744644 | 7,760,250,165 | 120,819,713 | 22,222,533 | 98,518,890 | 78, |
| MOTOROLA INC | COM | 62007610 | 781,918,885 | 47,217,324 | 44,823,995 | 1,692,700 | 700, |

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

| | | | | | |
|-------------------|-----|----------|----------------|--------|--------|
| MOVADO GROUP INC | COM | 62458010 | 529,038 | 26,190 | 26,190 |
| MOVIE GALLERY INC | COM | 62458110 | 203,295 | 11,238 | 11,238 |
| Page Total | | | 12,809,704,295 | | |

Page 40 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Dis | |
|-----------------------|----------------|--------------|-------------------|-----------------|----------------|------------------|
| | | | | | Sole | Shared a Defined |
| MP3 COM INC | COM | 62473M10 | 860,118 | 177,344 | 174,444 | 2,900 |
| MUELLER INDS INC | COM | 62475610 | 15,491,954 | 470,737 | 470,337 | 300 |
| MULTEX COM INC | COM | 62536710 | 2,563,925 | 157,780 | 157,580 | 200 |
| MURPHY OIL CORP | COM | 62671710 | 45,748,067 | 621,577 | 600,049 | 2,580 |
| MYERS INDS INC | COM | 62846410 | 3,635,808 | 240,782 | 240,782 | |
| MYLAN LABS INC | COM | 62853010 | 50,122,034 | 1,781,800 | 1,776,450 | 4,500 |
| MYRIAD GENETICS INC | COM | 62855J10 | 12,179,602 | 192,350 | 191,950 | 400 |
| NABI INC | COM | 62871610 | 2,521,577 | 317,579 | 317,579 | |
| NBT BANCORP INC | COM | 62877810 | 6,551,230 | 339,442 | 339,442 | |
| NBTY INC | COM | 62878210 | 8,970,782 | 721,124 | 721,124 | |
| NCH CORP | COM | 62885010 | 1,552,872 | 39,413 | 39,373 | 40 |
| NCI BUILDING SYS INC | COM | 62885210 | 4,619,640 | 253,131 | 252,231 | 900 |
| NCO GROUP INC | COM | 62885810 | 7,748,800 | 250,527 | 250,307 | 220 |
| NCR CORP NEW | COM | 62886E10 | 86,584,058 | 1,842,214 | 1,835,304 | 6,306 |
| NS GROUP INC | COM | 62891610 | 1,868,853 | 139,989 | 139,989 | |
| NEC CORP | ADR | 62905020 | 1,665,353 | 121,470 | 121,470 | |
| NL INDS INC | COM NEW | 62915640 | 3,339,525 | 241,121 | 241,021 | 100 |
| NMS COMMUNICATIONS C | COM | 62924810 | 2,197,678 | 313,954 | 293,729 | 20,225 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 9,348,148 | 232,541 | 232,241 | 300 |
| NPC INTERNATIONAL IN | COM | 62936030 | 886,107 | 82,047 | 82,047 | |
| NRG ENERGY INC | COM | 62937710 | 33,028,368 | 1,495,850 | 1,315,607 | 149,443 |
| NTL INC | COM | 62940710 | 20,973,675 | 1,740,554 | 1,735,320 | 4,721 |
| NUI CORP | COM | 62943110 | 2,522,205 | 109,281 | 109,281 | |
| NVR INC | COM | 62944T10 | 21,974,004 | 148,473 | 147,753 | 720 |
| NABORS INDS INC | COM | 62956810 | 104,256,757 | 2,802,601 | 2,762,510 | 31,891 |
| NACCO INDS INC | CL A | 62957910 | 6,926,681 | 88,815 | 69,066 | 19,749 |
| NANOGEN INC | COM | 63007510 | 667,769 | 98,346 | 98,246 | 100 |
| NANOMETRICS INC | COM | 63007710 | 5,030,340 | 183,008 | 142,063 | 40,945 |
| NAPRO BIOTHERAPUTICS | COM | 63079510 | 803,199 | 78,745 | 78,745 | |
| NASH FINCH CO | COM | 63115810 | 840,466 | 35,613 | 35,613 | |
| NATCO GROUP INC | CL A | 63227W20 | 382,518 | 43,468 | 43,468 | |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 2,431,234 | 27,484 | 27,484 | |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 314,878 | 52,046 | 52,046 | |
| NATIONAL CITY BANCOR | COM | 63531210 | 655,665 | 21,892 | 21,892 | |
| NATIONAL CITY CORP | COM | 63540510 | 397,160,588 | 12,903,203 | 12,544,001 | 39,398 3 |
| NATIONAL COMMERCE FI | COM | 63545P10 | 56,104,199 | 2,302,183 | 2,299,293 | 2,100 |
| NATIONAL DATA CORP | COM | 63562110 | 16,170,030 | 499,075 | 498,875 | 200 |
| NATIONAL HEALTHCARE | COM | 63590610 | 391,665 | 22,128 | 22,128 | |
| NATIONAL FUEL GAS CO | COM | 63618010 | 25,789,535 | 496,048 | 491,168 | 4,580 |
| NATIONAL GOLF PPTYS | COM | 63623G10 | 4,964,623 | 182,188 | 182,188 | |
| NATIONAL GRID GROUP | SPONSORED | 63627410 | 504,238 | 13,665 | 13,665 | |
| NATIONAL HEALTH INVS | COM | 63633D10 | 2,933,089 | 284,766 | 284,766 | |
| NATIONAL INSTRS CORP | COM | 63651810 | 13,377,934 | 412,263 | 411,743 | 320 |
| NATIONAL-OILWELL INC | COM | 63707110 | 22,112,144 | 825,080 | 801,185 | 17,670 |
| NATIONAL PENN BANC SH | COM | 63713810 | 3,213,100 | 158,750 | 158,750 | |

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

| | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|-------|
| NATIONAL PRESTO INDS | COM | 63721510 | 1,550,340 | 52,200 | 52,100 | 100 |
| NATIONAL PROCESSING | COM | 63722910 | 2,573,396 | 91,907 | 91,907 | |
| NATIONAL SEMICONDUCT | COM | 63764010 | 98,081,023 | 3,368,167 | 3,361,122 | 5,925 |
| NATIONAL SVC INDS IN | COM | 63765710 | 42,584,444 | 1,886,772 | 1,885,922 | 550 |
| Page Total | | | 1,156,774,238 | | | |

Page 41 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discr | |
|----------------------|----------------|--------------|-------------------|-----------------|------------------|-------------------|
| | | | | | Sole | Shared as Defined |
| NATIONAL WESTN LIFE | CL A | 63852210 | 2,882,280 | 24,019 | 24,019 | |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 8,592,022 | 196,839 | 196,379 | 360 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 8,555,629 | 423,546 | 423,546 | |
| NATURES SUNSHINE PRO | COM | 63902710 | 367,605 | 31,074 | 31,074 | |
| NAUTICA ENTERPRISES | COM | 63908910 | 14,470,180 | 708,281 | 708,181 | 100 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 34,833,041 | 1,238,288 | 1,237,313 | 875 |
| NAVIGANT CONSULTING | COM | 63935N10 | 2,401,132 | 292,821 | 291,521 | 1,300 |
| NAVIGANT INTL INC | COM | 63935R10 | 281,274 | 20,091 | 20,091 | |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 15,831,173 | 510,683 | 509,178 | 1,205 |
| NEON COMMUNICATIONS | COM | 64050610 | 317,849 | 45,472 | 45,472 | |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 4,400,595 | 97,791 | 97,691 | |
| NEOPHARM INC | COM | 64091910 | 845,401 | 33,153 | 33,153 | |
| NETBANK INC | COM | 64093310 | 2,193,239 | 194,092 | 194,092 | |
| NETWORKS ASSOCS INC | COM | 64093810 | 18,314,970 | 1,471,082 | 1,467,832 | 2,750 |
| NET2PHONE | COM | 64108N10 | 792,966 | 132,161 | 132,161 | |
| NETEGRITY INC | COM | 64110P10 | 6,926,220 | 230,874 | 230,654 | 200 |
| NETOPIA INC | COM | 64114K10 | 249,873 | 40,696 | 40,496 | 200 |
| NETRO CORP | COM | 64114R10 | 1,181,721 | 278,708 | 276,188 | 2,520 |
| NETIQ CORP | COM | 64115P10 | 9,744,363 | 311,421 | 311,271 | 50 |
| NETSCOUT SYS INC | COM | 64115T10 | 895,238 | 137,729 | 137,729 | |
| NETRATINGS INC | COM | 64116M10 | 674,683 | 46,853 | 46,853 | |
| NETWORK APPLIANCE IN | COM | 64120L10 | 83,833,300 | 6,119,219 | 6,103,919 | 14,460 |
| NETWORK PERIPHERALS | COM | 64121R10 | 758,756 | 64,851 | 63,751 | 1,100 |
| NETWORK PLUS CORP | COM | 64122D50 | 3,896,340 | 1,437,764 | 981,439 | 408,795 |
| NEUBERGER BERMAN INC | COM | 64123410 | 31,989,648 | 470,436 | 469,796 | 540 |
| NEUROGEN CORP | COM | 64124E10 | 2,637,643 | 114,930 | 114,930 | |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 7,474,810 | 186,917 | 186,897 | 20 |
| NEW CENTURY FINANCI | COM | 64352D10 | 417,306 | 39,443 | 11,443 | 28 |
| NEW ENGLAND BUSINESS | COM | 64387210 | 2,038,176 | 106,155 | 106,155 | |
| NEW FOCUS INC | COM | 64438310 | 1,026,547 | 124,430 | 123,080 | 1,350 |
| NEW JERSEY RES | COM | 64602510 | 6,537,773 | 144,641 | 143,441 | 200 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 17,672,632 | 1,155,074 | 1,155,024 | 50 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 10,726,936 | 284,912 | 284,912 | |
| NEW YORK TIMES CO | CL A | 65011110 | 163,906,260 | 3,902,530 | 3,865,092 | 37,218 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 148,015,704 | 5,897,040 | 5,861,125 | 33,637 |
| NEWFIELD EXPL CO | COM | 65129010 | 10,101,657 | 315,086 | 314,706 | 380 |
| NEWHALL LAND & FARM | DEPOSITARY | 65142610 | 2,021,195 | 73,498 | 73,498 | |
| NEWMONT MINING CORP | COM | 65163910 | 71,694,913 | 3,852,494 | 3,845,597 | 6,426 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 6,235,536 | 561,760 | 560,810 | 950 |
| NEWPORT CORP | COM | 65182410 | 7,855,686 | 296,441 | 296,301 | 20 |
| NEWPORT NEWS SHIPBUI | COM | 65222810 | 28,654,403 | 467,827 | 465,577 | 2,250 |
| NEWPOWER HLDGS INC | COM | 65246310 | 1,158,615 | 128,735 | 128,635 | |
| NEWS CORP LTD | ADR NEW | 65248770 | 2,541,134 | 68,402 | 68,402 | |

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|--------|----|
| NEWS CORP LTD | SP ADR PFD | 65248780 | 831,610 | 25,667 | 25,667 | | |
| NEXTCARD INC | COM | 65332K10 | 3,370,051 | 304,982 | 303,982 | 1,000 | |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 250,892,687 | 14,336,725 | 14,214,481 | 74,914 | 47 |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 5,228,501 | 336,888 | 335,628 | 1,260 | |
| NEXT LEVEL COMM INC | COM | 65333U10 | 1,219,752 | 180,704 | 175,234 | 5,470 | |
| NIAGARA MOHAWK HLDGS | COM | 65352010 | 55,122,924 | 3,116,050 | 3,106,250 | 8,480 | 1 |
| Page Total | | | 1,062,611,949 | | | | |

Page 42 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| NICOR INC | COM | 65408610 | 36,678,114 | 940,947 | 939,277 | 1,670 | |
| NIKE INC | CL B | 65410610 | 194,540,509 | 4,633,020 | 4,621,620 | 4,300 | 7,10 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 10,341,315 | 345,286 | 345,286 | | |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 21,100,263 | 793,243 | 218,266 | 574,977 | |
| NISOURCE INC | COM | 65473P10 | 114,044,154 | 4,172,856 | 4,162,851 | 8,623 | 1,38 |
| NISSAN MOTORS | SPONSORED | 65474440 | 827,011 | 59,712 | 59,712 | | |
| NOBLE AFFILIATES INC | COM | 65489410 | 23,712,744 | 670,799 | 648,493 | 3,925 | 18,38 |
| NOKIA CORP | SPONSORED | 65490220 | 8,948,361 | 403,261 | 398,196 | 5,065 | |
| NOBLE DRILLING CORP | COM | 65504210 | 95,934,149 | 2,929,287 | 2,845,417 | 66,680 | 17,19 |
| NORDSON CORP | COM | 65566310 | 10,033,112 | 378,608 | 378,248 | 360 | |
| NORDSTROM INC | COM | 65566410 | 45,677,000 | 2,462,372 | 2,455,867 | 2,505 | 4,00 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 166,855,273 | 8,041,218 | 7,941,235 | 55,898 | 44,08 |
| NORSK HYDRO A S | SPONSORED | 65653160 | 1,288,942 | 30,186 | 30,186 | | |
| NORTEK INC | COM | 65655910 | 2,498,661 | 80,034 | 80,034 | | |
| NORTEL NETWORKS CORP | COM | 65656810 | 431,633,990 | 47,799,999 | 47,780,434 | 19,565 | |
| NORTH FORK BANCORPOR | COM | 65942410 | 67,352,274 | 2,172,654 | 2,152,449 | 8,305 | 11,90 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 2,505,696 | 156,704 | 156,644 | 60 | |
| NORTHEAST UTILS | COM | 66439710 | 30,011,015 | 1,446,314 | 1,440,228 | 4,550 | 1,53 |
| NORTHERN TR CORP | COM | 66585910 | 405,934,062 | 6,494,945 | 4,809,890 | 1,324,370 | 360,68 |
| NORTHFIELD LABS INC | COM | 66613510 | 420,911 | 25,681 | 25,681 | | |
| NORTHROP GRUMMAN COR | COM | 66680710 | 484,287,884 | 6,046,041 | 6,042,086 | 3,649 | 30 |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 48,220,430 | 1,909,720 | 471,806 | 1,437,914 | |
| NORTHWEST BANCORP IN | COM | 66732810 | 1,382,188 | 131,637 | 131,637 | | |
| NORTHWEST NAT GAS CO | COM | 66765510 | 5,393,016 | 216,587 | 216,587 | | |
| NORTHWESTERN CORP | COM | 66807410 | 7,918,467 | 353,503 | 352,997 | 506 | |
| NOVA CORP GA | COM | 66978410 | 21,088,074 | 670,527 | 624,572 | 420 | 45,53 |
| NOVATEL WIRELESS INC | COM | 66987M10 | 259,608 | 127,886 | 127,886 | | |
| NOVARTIS A G | SPONSORED | 66987V10 | 5,884,316 | 162,775 | 162,775 | | |
| NU HORIZONS ELECTRS | COM | 66990810 | 570,180 | 60,019 | 60,019 | | |
| NOVADIGM INC | COM | 66993710 | 1,296,933 | 115,283 | 115,283 | | |
| NUANCE COMMUNICATION | COM | 66996710 | 7,556,921 | 419,363 | 292,380 | 111,178 | 15,80 |
| NOVAVAX INC | COM | 67000210 | 473,953 | 43,482 | 43,482 | | |
| NOVELL INC | COM | 67000610 | 38,569,494 | 6,778,470 | 6,719,340 | 57,990 | 1,14 |
| NOVELLUS SYS INC | COM | 67000810 | 151,365,396 | 2,665,353 | 2,660,508 | 4,545 | 30 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 8,836,973 | 225,433 | 225,433 | | |
| NOVOSTE CORP | COM | 67010C10 | 3,276,087 | 128,474 | 128,174 | 300 | |
| NOVO-NORDISK A S | ADR | 67010020 | 871,965 | 19,377 | 19,377 | | |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 2,940,532 | 345,945 | 345,945 | | |
| NSTAR | COM | 67019E10 | 34,200,875 | 803,592 | 792,025 | 6,180 | 5,38 |
| NTELOS INC | COM | 67019U10 | 3,531,899 | 117,495 | 117,495 | | |
| NUCOR CORP | COM | 67034610 | 85,443,732 | 1,747,673 | 1,697,685 | 22,501 | 27,48 |
| NUEVO ENERGY CO | COM | 67050910 | 2,127,492 | 130,521 | 130,521 | | |

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

| | | | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|-------|------|--|
| NUMERICAL TECHNOLOGI | COM | 67053T10 | 1,661,688 | 79,128 | 79,128 | | | |
| NVIDIA CORP | COM | 67066G10 | 56,225,328 | 606,203 | 602,833 | 2,830 | 54 | |
| NYFIX INC | COM | 67071210 | 5,686,269 | 177,974 | 177,834 | 40 | 10 | |
| O CHARLEYS INC | COM | 67082310 | 2,679,129 | 138,242 | 138,242 | | | |
| OGE ENERGY CORP | COM | 67083710 | 27,309,940 | 1,207,870 | 1,198,374 | 7,396 | 2,10 | |
| OM GROUP INC | COM | 67087210 | 13,560,637 | 241,078 | 233,822 | 4,076 | 3,18 | |
| OSI PHARMACEUTICALS | COM | 67104010 | 13,828,803 | 262,955 | 262,535 | 420 | | |
| Page Total | | | 2,706,785,765 | | | | | |

Page 43 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|----------|
| OTG SOFTWARE INC | COM | 67105910 | 307,377 | 43,911 | 43,911 | | |
| OAK TECHNOLOGY INC | COM | 67180210 | 3,928,307 | 370,945 | 370,845 | 100 | |
| OAKLEY INC | COM | 67366210 | 7,006,061 | 378,706 | 378,706 | | |
| OCCIDENTAL PETE CORP | COM | 67459910 | 226,483,356 | 8,517,614 | 8,498,764 | 17,770 | 1,08 |
| OCEAN ENERGY INC DEL | COM | 67481E10 | 30,846,312 | 1,767,697 | 1,762,407 | 4,890 | 40 |
| OCEANEERING INTL INC | COM | 67523210 | 4,805,866 | 231,608 | 231,608 | | |
| OCEANFIRST FINL CORP | COM | 67523410 | 2,566,192 | 98,928 | 98,928 | | |
| OCULAR SCIENCES INC | COM | 67574410 | 6,462,420 | 254,426 | 254,386 | 40 | |
| OCWEN FINL CORP | COM | 67574610 | 6,086,716 | 593,826 | 548,626 | 2,600 | 42,60 |
| OFFICEMAX INC | COM | 67622M10 | 3,450,932 | 935,212 | 935,212 | | |
| OFFICE DEPOT INC | COM | 67622010 | 86,123,202 | 8,297,033 | 8,258,851 | 37,562 | 62 |
| OFFSHORE LOGISTICS I | COM | 67625510 | 6,357,438 | 334,602 | 333,282 | 1,320 | |
| OGLEBAY NORTON CO | COM | 67700710 | 485,919 | 18,420 | 18,420 | | |
| OHIO CAS CORP | COM | 67724010 | 9,305,611 | 718,580 | 714,130 | 4,450 | |
| OIL STS INTL INC | COM | 67802610 | 787,821 | 85,447 | 85,447 | | |
| OLD NATL BANCORP IND | COM | 68003310 | 11,366,414 | 430,546 | 425,711 | 4,835 | |
| OLD REP INTL CORP | COM | 68022310 | 71,559,124 | 2,467,556 | 2,462,295 | 4,561 | 70 |
| OLD SECOND BANCORP I | COM | 68027710 | 886,044 | 26,793 | 26,793 | | |
| OLIN CORP | COM PAR \$1 | 68066520 | 7,774,556 | 457,596 | 457,496 | 100 | |
| OMNICARE INC | COM | 68190410 | 21,194,062 | 1,049,211 | 1,046,911 | 1,900 | 40 |
| OMNICOM GROUP INC | COM | 68191910 | 329,591,388 | 3,832,458 | 3,813,268 | 16,250 | 2,94 |
| 1-800 CONTACTS INC | COM | 68197710 | 386,476 | 15,590 | 15,590 | | |
| OMEGA FINL CORP | COM | 68209210 | 2,079,345 | 64,596 | 64,596 | | |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 1,810,441 | 248,687 | 248,587 | 100 | |
| ON ASSIGNMENT INC | COM | 68215910 | 3,479,148 | 193,286 | 193,246 | 40 | |
| ON COMMAND CORP | COM | 68216010 | 247,383 | 54,974 | 54,974 | | |
| ON SEMICONDUCTOR COR | COM | 68218910 | 1,369,841 | 301,064 | 300,844 | 220 | |
| 1 800 FLOWERS COM | CL A | 68243Q10 | 1,161,408 | 78,262 | 78,262 | | |
| ONEIDA LTD | COM | 68250510 | 2,319,104 | 114,073 | 114,073 | | |
| ONEOK INC NEW | COM | 68268010 | 32,971,476 | 1,673,679 | 1,670,623 | 560 | 2,49 |
| ONI SYSTEMS CORP | COM | 68273F10 | 10,217,621 | 366,223 | 341,978 | 24,245 | |
| ONYX PHARMACEUTICALS | COM | 68339910 | 468,152 | 39,440 | 39,440 | | |
| ONYX SOFTWARE CORP | COM | 68340210 | 831,784 | 103,973 | 103,953 | 20 | |
| OPENWAVE SYS INC | COM | 68371810 | 23,195,284 | 668,452 | 666,892 | 1,350 | 21 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 793,361 | 211,563 | 211,563 | | |
| OPNET TECHNOLOGIES I | COM | 68375710 | 835,208 | 46,738 | 18,269 | 28,469 | |
| OPTICAL CABLE CORP | COM | 68382710 | 548,580 | 54,858 | 54,858 | | |
| ORACLE CORP | COM | 68389X10 | 2,140,638,192 | 112,665,168 | 112,067,682 | 431,795 | 165,69 |
| OPTION CARE INC | COM | 68394810 | 303,772 | 19,985 | 19,985 | | |
| ORATEC INTERVENTIONS | COM | 68554M10 | 203,791 | 21,984 | 21,984 | | |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 647,775 | 51,822 | 51,822 | | |

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

| | | | | | | | |
|----------------------|-----|----------|---------------|---------|---------|-----|------|
| ORBITAL SCIENCES COR | COM | 68556410 | 1,306,531 | 336,735 | 336,735 | | |
| ORCHID BIOSCIENCES I | COM | 68571P10 | 558,824 | 73,049 | 73,049 | | |
| ORGANOGENESIS INC | COM | 68590610 | 2,203,194 | 297,729 | 295,329 | 500 | 1,90 |
| OREGON STL MLS INC | COM | 68607910 | 279,930 | 32,933 | 32,933 | | |
| O REILLY AUTOMOTIVE | COM | 68609110 | 9,442,127 | 328,994 | 328,974 | 20 | |
| ORIENTAL FINL GROUP | COM | 68618W10 | 1,668,238 | 87,802 | 87,802 | | |
| ORION PWR HLDGS INC | COM | 68628610 | 2,539,384 | 106,652 | 106,652 | | |
| ORTHODONTIC CTRS AME | COM | 68750P10 | 12,454,369 | 409,818 | 409,798 | 20 | |
| Page Total | | | 3,092,335,857 | | | | |

Page 44 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discreti Shared Defined |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|-------------------------|
| OSCA INC | CL A | 68783610 | 362,517 | 17,496 | 17,496 | |
| OSHKOSH B GOSH INC | CL A | 68822220 | 3,107,545 | 93,460 | 93,460 | |
| OSHKOSH TRUCK CORP | COM | 68823920 | 11,228,703 | 253,756 | 215,929 | 37,727 1 |
| OTTER TAIL CORP | COM | 68964810 | 5,461,033 | 196,794 | 193,528 | 766 2,5 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 25,811,280 | 896,225 | 893,485 | 2,540 2 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 10,056,363 | 329,285 | 329,265 | 20 |
| OWENS CORNING | COM | 69073F10 | 615,124 | 306,032 | 306,032 | |
| OWENS & MINOR INC NE | COM | 69073210 | 5,176,056 | 272,424 | 272,344 | 80 |
| OWENS ILL INC | COM NEW | 69076840 | 131,124,433 | 19,339,887 | 11,607,085 | 7,732,802 |
| OXFORD HEALTH PLANS | COM | 69147110 | 82,427,202 | 2,882,070 | 2,880,380 | 1,390 3 |
| OXFORD INDS INC | COM | 69149730 | 437,536 | 19,888 | 19,728 | |
| P C CONNECTION | COM | 69318J10 | 770,240 | 48,140 | 47,840 | 300 1 |
| PC-TEL INC | COM | 69325Q10 | 2,133,616 | 231,663 | 231,663 | |
| PG&E CORP | COM | 69331C10 | 333,468,833 | 29,774,003 | 29,768,398 | 5,025 5 |
| PFF BANCORP INC | COM | 69331W10 | 4,555,725 | 182,229 | 182,229 | |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 6,144,120 | 162,114 | 127,899 | 28,850 5,3 |
| PICO HLDGS INC | COM NEW | 69336620 | 1,782,382 | 121,914 | 121,874 | 40 |
| PLX TECHNOLOGY INC | COM | 69341710 | 844,890 | 99,516 | 99,416 | 100 |
| PMA CAP CORP | CL A | 69341920 | 2,632,754 | 145,859 | 145,859 | |
| PMC-SIERRA INC | COM | 69344F10 | 28,751,929 | 925,392 | 923,272 | 2,000 1 |
| PMI GROUP INC | COM | 69344M10 | 41,486,424 | 579,015 | 575,075 | 3,840 1 |
| PNC FINL SVCS GROUP | COM | 69347510 | 408,165,633 | 6,204,068 | 6,103,514 | 67,224 33,3 |
| PPG INDS INC | COM | 69350610 | 191,557,562 | 3,643,857 | 3,626,805 | 7,724 9,3 |
| PPL CORP | COM | 69351T10 | 208,409,025 | 3,789,255 | 3,778,683 | 7,810 2,7 |
| PRI AUTOMATION INC | COM | 69357H10 | 3,640,181 | 196,501 | 196,481 | 20 |
| PS BUSINESS PKS INC | COM | 69360J10 | 9,006,480 | 321,660 | 321,580 | 80 |
| PSS WORLD MED INC | COM | 69366A10 | 4,044,399 | 628,989 | 628,829 | 160 |
| PTEK HLDGS INC | COM | 69366M10 | 310,289 | 118,431 | 73,431 | 45,000 |
| PACCAR INC | COM | 69371810 | 74,747,042 | 1,453,657 | 1,450,277 | 1,530 1,8 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 6,318,649 | 207,509 | 207,469 | 40 |
| PACIFIC CENY FINL C | COM | 69405810 | 21,366,009 | 828,461 | 826,201 | 2,260 |
| PACIFIC CENY CYBERW | SPONSORED | 69405910 | 289,755 | 100,960 | 100,960 | |
| PACIFIC GULF PPTYS I | COM | 69439610 | 350,309 | 71,638 | 71,638 | |
| PACIFIC NORTHWEST BA | COM | 69466M10 | 3,064,348 | 122,623 | 122,623 | |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 6,125,879 | 273,111 | 272,751 | 260 1 |
| PACIFICARE HEALTH SY | COM | 69511210 | 7,534,626 | 462,247 | 462,127 | 120 |
| PACKAGING CORP AMER | COM | 69515610 | 11,976,301 | 771,172 | 771,172 | |
| PACKARD BIOSCIENCE I | COM | 69517220 | 1,542,928 | 185,895 | 185,895 | |
| PACKETEER INC | COM | 69521010 | 9,286,922 | 741,175 | 534,306 | 176,549 30,3 |

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

| | | | | | | | |
|----------------------|------|----------|---------------|------------|------------|---------|-----|
| PACTIV CORP | COM | 69525710 | 45,723,908 | 3,412,232 | 3,408,879 | 3,353 | |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 255,685 | 33,423 | 33,423 | | |
| PALL CORP | COM | 69642930 | 68,045,206 | 2,891,849 | 2,882,040 | 6,020 | 3,7 |
| PALM HARBOR HOMES | COM | 69663910 | 3,069,229 | 141,114 | 141,114 | | |
| PALM INC | COM | 69664210 | 70,900,574 | 11,680,490 | 11,489,684 | 184,181 | 6,6 |
| PANAMSAT CORP NEW | COM | 69793310 | 9,765,956 | 251,182 | 248,662 | 520 | 2,0 |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 6,427,746 | 247,221 | 246,315 | 906 | |
| PANERA BREAD CO | CL A | 69840W10 | 899,965 | 28,507 | 28,507 | | |
| PAPA JOHNS INTL INC | COM | 69881310 | 7,455,460 | 294,101 | 294,001 | 100 | |
| PARADIGM GENETICS IN | COM | 69900R10 | 277,146 | 30,794 | 29,915 | 879 | |
| Page Total | | | 1,878,935,917 | | | | |

Page 45 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discret Shared Defined |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------|
| PARAMETRIC TECHNOLOG | COM | 69917310 | 81,436,447 | 5,821,047 | 5,813,067 | 6,615 1,3 |
| PAREXEL INTL CORP | COM | 69946210 | 3,992,937 | 204,766 | 204,466 | 300 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 3,186,242 | 120,691 | 120,401 | 290 |
| PARK NATL CORP | COM | 70065810 | 9,100,565 | 88,786 | 88,786 | |
| PARK PL ENTMT CORP | COM | 70069010 | 39,203,879 | 3,239,990 | 3,232,290 | 7,100 6 |
| PARKER DRILLING CO | COM | 70108110 | 5,362,123 | 824,942 | 648,642 | 1,300 175,0 |
| PARKER HANNIFIN CORP | COM | 70109410 | 114,789,335 | 2,704,744 | 2,645,386 | 30,661 28,6 |
| PARKERVISION INC | COM | 70135410 | 1,812,116 | 69,297 | 69,297 | |
| PARKWAY PPTYS INC | COM | 70159Q10 | 3,544,317 | 100,548 | 100,548 | |
| PATHMARK STORES INC | COM | 70322A10 | 2,562,262 | 104,157 | 96,157 | 8,000 |
| PATINA OIL & GAS COR | COM | 70322410 | 9,199,872 | 347,165 | 347,165 | |
| PATTERSON DENTAL CO | COM | 70341210 | 9,505,110 | 316,837 | 316,077 | 660 1 |
| PATTERSON UTI ENERGY | COM | 70348110 | 12,606,945 | 705,481 | 705,481 | |
| PAXAR CORP | COM | 70422710 | 4,417,790 | 306,791 | 306,751 | 40 |
| PAXSON COMMUNICATION | COM | 70423110 | 3,760,777 | 280,655 | 280,655 | |
| PAYCHEX INC | COM | 70432610 | 306,311,760 | 7,657,794 | 7,487,411 | 105,539 64,8 |
| PAYLESS SHOESOURCE I | COM | 70437910 | 23,274,854 | 359,735 | 358,694 | 917 1 |
| PEABODY ENERGY CORP | COM | 70454910 | 390,543 | 11,925 | 11,925 | |
| PEARSON PLC | SPONSORED | 70501510 | 644,330 | 37,835 | 37,835 | |
| PEC SOLUTIONS INC | COM | 70510710 | 512,012 | 23,168 | 23,168 | |
| PECHINEY | SPONSORED | 70515120 | 479,294 | 18,855 | 18,855 | |
| PEDIATRIX MED GROUP | COM | 70532410 | 2,106,838 | 63,459 | 63,459 | |
| PEGASUS COMMUNICATIO | CL A | 70590410 | 5,250,060 | 233,336 | 233,216 | 20 1 |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 2,080,432 | 180,124 | 180,084 | 40 |
| PEMSTAR INC | COM | 70655210 | 659,484 | 44,924 | 44,924 | |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 1,764,840 | 100,848 | 100,848 | |
| PENN NATL GAMING INC | COM | 70756910 | 1,584,198 | 62,370 | 62,370 | |
| PENN VA CORP | COM | 70788210 | 2,165,214 | 65,812 | 65,812 | |
| PENNEY J C INC | COM | 70816010 | 1,153,353,252 | 43,753,917 | 43,744,171 | 9,146 6 |
| PENNFED FINL SVCS IN | COM | 70816710 | 302,332 | 13,088 | 13,088 | |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 3,628,849 | 146,917 | 137,580 | 100 9,2 |
| PENNZOIL-QUAKER STAT | COM | 70932310 | 10,232,096 | 913,580 | 911,830 | 1,450 3 |
| PENTAIR INC | COM | 70963110 | 16,354,130 | 483,850 | 483,050 | 800 |
| PENTON MEDIA INC | COM | 70966810 | 3,155,932 | 180,339 | 180,119 | 220 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 517,908 | 33,435 | 33,435 | |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 6,646,916 | 285,153 | 276,703 | 1,600 6,8 |
| PEOPLES ENERGY CORP | COM | 71103010 | 37,822,210 | 940,851 | 939,931 | 720 2 |
| PEOPLESOFT INC | COM | 71271310 | 284,175,252 | 5,772,400 | 5,764,385 | 7,655 3 |

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

| | | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|-----------|-------|--|
| PEP BOYS MANNY MOE & | COM | 71327810 | 4,754,838 | 423,405 | 423,405 | | | |
| PEPSI BOTTLING GROUP | COM | 71340910 | 221,092,793 | 5,513,536 | 5,511,736 | 1,700 | 1 | |
| PEPSIAMERICAS INC | COM | 71343P20 | 22,771,342 | 1,712,131 | 1,708,151 | 3,580 | 4 | |
| PEPSICO INC | COM | 71344810 | 1,929,486,335 | 43,653,537 | 41,081,137 | 1,594,226 | 978,1 | |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 1,798,525 | 220,678 | 220,678 | | | |
| PEREGRINE SYSTEMS IN | COM | 71366Q10 | 27,486,374 | 947,806 | 944,771 | 2,935 | 1 | |
| PEREGRINE PHARMACEUT | COM | 71366110 | 1,724,619 | 655,749 | 655,749 | | | |
| PERFORMANCE FOOD GRO | COM | 71375510 | 8,317,572 | 275,143 | 275,143 | | | |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 457,410 | 30,494 | 30,494 | | | |
| PERICOM SEMICONDUCTO | COM | 71383110 | 5,635,997 | 358,524 | 358,504 | 20 | | |
| PERKINELMER INC | COM | 71404610 | 62,945,197 | 2,286,422 | 2,281,362 | 4,940 | 1 | |
| Page Total | | | 4,454,364,455 | | | | | |

Page 46 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Shar | Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|---------|-----|
| | | | | | Sole | Shared as Defined | | |
| PEROT SYS CORP | CL A | 71426510 | 9,496,943 | 524,693 | 524,643 | 50 | | |
| PERRIGO CO | COM | 71429010 | 17,716,568 | 1,061,508 | 1,061,508 | | | |
| PETRO-CDA | COM/VARIBL | 71644E10 | 320,269 | 13,406 | 13,406 | | | |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 1,704,644 | 83,561 | 83,561 | | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 1,272,416 | 54,400 | 54,400 | | | |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 783,640 | 30,140 | 30,140 | | | |
| PETSMART INC | COM | 71676810 | 6,651,407 | 943,462 | 943,462 | | | |
| PHARMACYCLICS INC | COM | 71693310 | 5,444,373 | 160,601 | 159,601 | 1,000 | | |
| PFIZER INC | COM | 71708110 | 5,668,275,018 | 141,529,963 | 134,262,469 | 4,168,411 | 3,099,0 | |
| PHARMACEUTICAL PROD | COM | 71712410 | 33,583,882 | 1,100,750 | 1,100,070 | 680 | | |
| PHARMACEUTICAL RES I | COM | 71712510 | 1,995,371 | 65,017 | 64,917 | | | 1 |
| PHARMACOPEIA INC | COM | 71713B10 | 4,168,896 | 173,704 | 173,704 | | | |
| PHARMACIA CORP | COM | 71713U10 | 1,426,908,416 | 31,053,502 | 25,536,930 | 5,460,343 | 56,2 | |
| PHARMOS CORP | COM NEW | 71713920 | 226,605 | 60,428 | 60,428 | | | |
| PHELPS DODGE CORP | COM | 71726510 | 66,330,778 | 1,598,332 | 1,595,982 | 1,650 | 7 | |
| PHILADELPHIA CONS HL | COM | 71752810 | 2,313,809 | 66,527 | 66,527 | | | |
| PHILADELPHIA SUBN CO | COM PAR \$0 | 71800960 | 9,219,244 | 361,539 | 361,539 | | | |
| PHILIP MORRIS COS IN | COM | 71815410 | 2,321,217,659 | 45,738,279 | 44,957,069 | 470,776 | 310,4 | |
| PHILLIPS PETE CO | COM | 71850710 | 280,109,514 | 4,914,202 | 4,860,717 | 20,886 | 32,5 | |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 21,031,401 | 1,460,514 | 207,083 | 1,253,431 | | |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 2,686,122 | 183,981 | 183,081 | 900 | | |
| PHOTON DYNAMICS INC | COM | 71936410 | 2,964,951 | 109,813 | 108,328 | 1,485 | | |
| PHOTRONICS INC | COM | 71940510 | 5,522,083 | 215,202 | 214,982 | 220 | | |
| PICTURETEL CORP | COM NEW | 72003530 | 518,358 | 92,564 | 92,564 | | | |
| PIEDMONT NAT GAS INC | COM | 72018610 | 9,467,252 | 266,533 | 265,983 | 550 | | |
| PIER 1 IMPORTS INC | COM | 72027910 | 14,465,206 | 1,257,844 | 1,257,284 | 560 | | |
| PILGRIMS PRIDE CORP | CL B | 72146710 | 1,492,759 | 118,945 | 118,945 | | | |
| PINNACLE ENTMT INC | COM | 72345610 | 1,119,382 | 152,297 | 152,257 | 40 | | |
| PINNACLE HLDGS INC | COM | 72346N10 | 1,587,174 | 264,089 | 260,669 | 3,420 | | |
| PINNACLE SYS INC | COM | 72348110 | 2,620,690 | 433,172 | 433,072 | 100 | | |
| PINNACLE WEST CAP CO | COM | 72348410 | 86,947,099 | 1,834,327 | 1,832,627 | 1,700 | | |
| PIONEER NAT RES CO | COM | 72378710 | 21,566,152 | 1,264,877 | 1,263,517 | 1,160 | 2 | |
| PIONEER STD ELECTRS | COM | 72387710 | 3,361,228 | 262,596 | 262,576 | 20 | | |
| PITNEY BOWES INC | COM | 72447910 | 213,283,086 | 5,063,701 | 5,042,126 | 15,945 | 5,6 | |
| PITT DESMOINES INC | COM | 72450810 | 566,076 | 16,408 | 16,408 | | | |
| PITTSTON CO | COM BRINKS | 72570110 | 16,003,462 | 717,966 | 716,746 | 1,020 | 2 | |
| PIXELWORKS INC | COM | 72581M10 | 3,305,270 | 92,481 | 90,195 | 2,286 | | |
| PIXAR | COM | 72581110 | 4,868,500 | 119,326 | 118,914 | 352 | | |

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

| | | | | | | | |
|---------------------------------|-------------|----------|----------------|-----------|-----------|-------|---|
| PLACER DOME INC | COM | 72590610 | 48,077,153 | 4,905,832 | 4,903,732 | 2,100 | |
| PLAINS ALL AMERN PIP UNIT LTD P | | 72650310 | 2,076,555 | 89,700 | 89,700 | | |
| PLAINS RES INC | COM PAR \$0 | 72654050 | 3,502,104 | 145,921 | 145,921 | | |
| PLANAR SYS INC | COM | 72690010 | 768,712 | 29,680 | 29,680 | | |
| PLANTRONICS INC NEW | COM | 72749310 | 18,961,493 | 819,071 | 818,371 | 300 | 4 |
| PLATO LEARNING INC | COM | 72764Y10 | 559,947 | 18,092 | 18,092 | | |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 2,543,427 | 157,293 | 157,293 | | |
| PLAYTEX PRODS INC | COM | 72813P10 | 2,775,333 | 259,377 | 257,077 | 2,200 | 1 |
| PLEXUS CORP | COM | 72913210 | 14,666,157 | 444,429 | 444,069 | 160 | 2 |
| PLUG POWER INC | COM | 72919P10 | 1,664,914 | 77,330 | 77,330 | | |
| PLUM CREEK TIMBER CO | COM | 72925110 | 10,118,867 | 359,718 | 358,948 | 770 | |
| Page Total | | | 10,376,830,365 | | | | |

Page 47 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sh Ot |
|--------------------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------|
| POGO PRODUCING CO | COM | 73044810 | 8,421,120 | 350,880 | 350,350 | 530 | |
| POHANG IRON & STL LT SPONSORED | | 73045010 | 670,874 | 34,020 | 34,020 | | |
| POLARIS INDS INC | COM | 73106810 | 11,252,144 | 245,680 | 245,240 | 360 | |
| POLAROID CORP | COM | 73109510 | 23,478,039 | 9,030,015 | 9,018,837 | 11,178 | |
| POLO RALPH LAUREN CO | CL A | 73157210 | 17,468,715 | 677,082 | 676,562 | 420 | 1 |
| POLYCOM INC | COM | 73172K10 | 22,923,821 | 992,803 | 991,583 | 920 | 3 |
| POLYMEDICA CORP | COM | 73173810 | 6,201,279 | 153,118 | 152,618 | 500 | |
| POLYONE CORP | COM | 73179P10 | 72,862,858 | 6,999,314 | 757,127 | 6,242,187 | |
| POMEROY COMPUTER RES | COM | 73182210 | 343,980 | 22,932 | 22,932 | | |
| POPE & TALBOT INC | COM | 73282710 | 1,537,464 | 119,091 | 119,091 | | |
| POPULAR INC | COM | 73317410 | 30,537,652 | 927,069 | 926,299 | 770 | |
| PORTAL SOFTWARE INC | COM | 73612610 | 3,124,956 | 756,648 | 753,698 | 2,850 | 1 |
| PORTUGAL TELECOM SGP SPONSORED | | 73727310 | 343,198 | 49,667 | 49,667 | | |
| POSSIS MEDICAL INC | COM | 73740710 | 216,731 | 17,986 | 17,986 | | |
| POST PPTYS INC | COM | 73746410 | 15,979,588 | 422,182 | 421,962 | 220 | |
| POTLATCH CORP | COM | 73762810 | 20,848,537 | 605,886 | 604,154 | 380 | 1,3 |
| POTOMAC ELEC PWR CO | COM | 73767910 | 23,455,043 | 1,121,178 | 1,115,254 | 4,010 | 1,9 |
| POWELL INDS INC | COM | 73912810 | 350,490 | 11,683 | 11,683 | | |
| POWER INTEGRATIONS I | COM | 73927610 | 3,617,016 | 231,860 | 231,560 | 300 | |
| POWER-ONE INC | COM | 73930810 | 22,990,406 | 1,381,635 | 1,379,715 | 1,620 | 3 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 7,530,067 | 519,315 | 519,065 | 50 | 2 |
| POZEN INC | COM | 73941U10 | 826,185 | 55,079 | 55,079 | | |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 2,457,927 | 149,509 | 148,909 | | 6 |
| PRAXAIR INC | COM | 74005P10 | 162,385,940 | 3,455,020 | 3,448,535 | 6,115 | 3 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 3,479,410 | 158,155 | 157,155 | 1,000 | |
| PRECISION CASTPARTS | COM | 74018910 | 34,099,573 | 911,266 | 908,086 | 2,880 | 3 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 11,969,682 | 455,121 | 455,121 | | |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 5,988,057 | 267,324 | 266,884 | | 4 |
| PRESSTEK INC | COM | 74111310 | 2,888,700 | 240,725 | 240,138 | 560 | |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 12,801,065 | 634,030 | 633,630 | 300 | 1 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 95,992,094 | 2,567,320 | 2,284,850 | 231,770 | 50,7 |
| PRICELINE COM INC | COM | 74150310 | 5,533,142 | 611,397 | 601,757 | 9,540 | 1 |
| PRICESMART INC | COM | 74151110 | 1,010,722 | 23,235 | 23,235 | | |
| PRIMEDIA INC | COM | 74157K10 | 9,219,129 | 1,357,751 | 1,351,881 | 5,750 | 1 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 1,942,690 | 143,903 | 143,863 | 40 | |
| PRIMA ENERGY CORP | COM PAR \$0 | 74190120 | 2,008,720 | 83,384 | 83,384 | | |
| PRIME HOSPITALITY CO | COM | 74191710 | 5,853,011 | 493,925 | 493,825 | 100 | |
| PRIDE INTL INC | COM | 74193210 | 11,714,222 | 616,538 | 614,988 | 1,390 | 1 |

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

| | | | | | | | |
|----------------------|------|----------|---------------|------------|------------|-----------|-------|
| PRIORITY HEALTHCARE | CL B | 74264T10 | 14,690,894 | 519,480 | 519,460 | 20 | |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 263,754 | 28,059 | 28,059 | | |
| PRIZE ENERGY CORP | COM | 74267L10 | 765,881 | 39,683 | 39,683 | | |
| PROBUSINESS SERVICES | COM | 74267410 | 3,371,000 | 126,968 | 126,668 | 300 | |
| PROCTER & GAMBLE CO | COM | 74271810 | 2,008,975,104 | 31,488,638 | 29,279,520 | 1,242,782 | 966,3 |
| PRODIGY COMMUNICATIO | CL A | 74283P20 | 853,078 | 149,926 | 148,626 | 1,300 | |
| PROFESSIONAL DETAILI | COM | 74312N10 | 4,159,872 | 45,216 | 45,016 | 200 | |
| PROFIT RECOVERY GROU | COM | 74316810 | 3,980,997 | 347,382 | 347,382 | | |
| PROGENICS PHARMACEUT | COM | 74318710 | 388,926 | 20,352 | 20,352 | | |
| PROGRESS ENERGY INC | COM | 74326310 | 1,048,843,997 | 23,349,154 | 23,335,129 | 8,715 | 5,3 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 5,709,398 | 352,432 | 352,352 | 80 | |
| Page Total | | | 3,756,327,148 | | | | |

Page 48 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-------|
| | | | | | Sole | Shared as Defined | Sh Ot |
| PROGRESSIVE CORP OHI | COM | 74331510 | 222,257,226 | 1,644,036 | 1,637,200 | 3,736 | 3, |
| PROLOGIS TR | SH BEN INT | 74341010 | 29,811,116 | 1,312,109 | 1,311,069 | 1,040 | |
| PROMISTAR FINL CORP | COM | 74342Y10 | 3,225,024 | 134,376 | 134,376 | | |
| PROQUEST COMPANY | COM | 74346P10 | 3,887,307 | 125,397 | 125,397 | | |
| PROTECTIVE LIFE CORP | COM | 74367410 | 53,538,217 | 1,557,702 | 1,552,082 | 4,420 | 1, |
| PROTEIN DESIGN LABS | COM | 74369L10 | 42,084,065 | 485,063 | 484,533 | 430 | |
| PROTON ENERGY SYS IN | COM | 74371K10 | 610,872 | 50,906 | 50,906 | | |
| PROVIDENT BANCORP IN | COM | 74383510 | 259,749 | 13,300 | 13,300 | | |
| PROVIDENT BANKSHARES | COM | 74385910 | 12,716,581 | 509,887 | 509,887 | | |
| PROVIDENT FINL GROUP | COM | 74386610 | 11,946,338 | 362,890 | 362,890 | | |
| PROVINCE HEALTHCARE | COM | 74397710 | 9,689,645 | 274,572 | 274,132 | 440 | |
| PROVIDIAN FINL CORP | COM | 74406A10 | 325,670,270 | 5,501,187 | 5,488,751 | 6,520 | 5, |
| PROXIM INC | COM | 74428410 | 3,329,489 | 236,134 | 235,034 | 1,100 | |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,138,236 | 47,054 | 47,054 | | |
| PUBLIC SVC CO N MEX | COM | 74449910 | 28,607,601 | 890,925 | 890,925 | | |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 252,334,953 | 5,160,224 | 5,141,045 | 11,290 | 7, |
| PUBLIC STORAGE INC | COM | 74460D10 | 30,021,247 | 1,012,521 | 1,012,081 | 440 | |
| PUGET ENERGY INC NEW | COM | 74531010 | 29,077,126 | 1,109,814 | 1,108,799 | 440 | |
| PULITZER INC | COM | 74576910 | 4,078,747 | 77,249 | 76,649 | 500 | |
| PULTE HOMES INC | COM | 74586710 | 40,372,528 | 947,045 | 946,675 | 270 | |
| PUMATECH INC | COM | 74588710 | 749,001 | 249,667 | 249,667 | | |
| PURCHASEPRO COM | COM | 74614410 | 277,967 | 187,816 | 187,796 | 20 | |
| PURE RES INC | COM | 74622E10 | 6,988,032 | 388,224 | 387,874 | 350 | |
| QRS CORP | COM | 74726X10 | 1,501,453 | 90,449 | 89,499 | 950 | |
| QLOGIC CORP | COM | 74727710 | 122,229,876 | 1,896,507 | 1,887,777 | 8,430 | |
| QUAKER CITY BANCORP | COM | 74731K10 | 532,670 | 18,075 | 18,075 | | |
| QUAKER CHEM CORP | COM | 74731610 | 353,666 | 18,614 | 18,614 | | |
| QUAKER FABRIC CORP N | COM | 74739910 | 494,818 | 48,275 | 48,275 | | |
| QUAKER OATS CO | COM | 74740210 | 253,378,893 | 2,776,755 | 2,709,288 | 37,491 | 29, |
| QUALCOMM INC | COM | 74752510 | 913,319,470 | 15,617,638 | 15,561,803 | 39,770 | 16, |
| QUANTA SVCS INC | COM | 74762E10 | 8,480,507 | 384,778 | 383,718 | 860 | |
| QUANEX CORP | COM | 74762010 | 5,487,873 | 211,887 | 211,887 | | |
| QUANTUM CORP | COM DSSG | 74790620 | 18,308,728 | 1,814,542 | 1,804,714 | 9,428 | |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 90,061,765 | 1,203,230 | 1,200,404 | 2,626 | |
| QUEST SOFTWARE INC | COM | 74834T10 | 6,444,453 | 170,714 | 170,194 | 520 | |
| QUESTAR CORP | COM | 74835610 | 21,071,131 | 851,015 | 845,275 | 2,540 | 3, |

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

| | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|---------|------|
| QUICKLOGIC CORP | COM | 74837P10 | 642,436 | 106,717 | 106,717 | | |
| QUICKSILVER RESOURCE | COM | 74837R10 | 406,026 | 22,557 | 22,557 | | |
| QUIKSILVER INC | COM | 74838C10 | 4,856,725 | 194,269 | 194,269 | | |
| QUINTILES TRANSNATIO | COM | 74876710 | 60,835,860 | 2,409,341 | 2,352,806 | 48,325 | 8, |
| QUIXOTE CORP | COM | 74905610 | 372,695 | 13,045 | 13,045 | | |
| QWEST COMMUNICATIONS | COM | 74912110 | 1,015,630,355 | 31,867,912 | 31,456,372 | 292,216 | 119, |
| R & G FINANCIAL CORP | CL B | 74913610 | 1,504,206 | 93,720 | 93,720 | | |
| RCN CORP | COM | 74936110 | 1,861,560 | 339,082 | 337,762 | 320 | 1, |
| RFS HOTEL INVS INC | COM | 74955J10 | 10,128,242 | 641,434 | 641,414 | 20 | |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 17,645,184 | 551,412 | 550,887 | 525 | |
| R G S ENERGY GROUP I | COM | 74956K10 | 12,439,725 | 331,726 | 331,390 | 336 | |
| RLI CORP | COM | 74960710 | 3,050,202 | 67,903 | 67,403 | 500 | |
| RPC INC | COM | 74966010 | 1,567,225 | 110,368 | 110,368 | | |
| Page Total | | | 3,685,277,081 | | | | |

Page 49 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------------|
| | | | | | Sole | Shared as Defined | Shared as Other |
| RPM INC OHIO | COM | 74968510 | 10,912,828 | 1,186,177 | 1,180,845 | 2,120 | 3, |
| RSA SEC INC | COM | 74971910 | 11,622,653 | 375,530 | 373,830 | 1,700 | |
| RTI INTL METALS INC | COM | 74973W10 | 2,411,223 | 158,113 | 157,053 | 1,060 | |
| RF MICRODEVICES INC | COM | 74994110 | 40,522,964 | 1,502,520 | 1,500,060 | 2,060 | |
| RADIAN GROUP INC | COM | 75023610 | 37,050,177 | 915,950 | 914,910 | 1,040 | |
| RADIANT SYSTEMS INC | COM | 75025N10 | 2,316,959 | 143,732 | 143,712 | 20 | |
| RADIO ONE INC | CL A | 75040P10 | 10,187,206 | 442,922 | 439,742 | 3,080 | |
| RADIO ONE INC | CL D NON V | 75040P40 | 706,702 | 32,050 | 29,050 | 3,000 | |
| RADIO SHACK CORP | COM | 75043810 | 116,417,768 | 3,816,976 | 3,804,436 | 6,000 | 6, |
| RADISYS CORP | COM | 75045910 | 4,121,614 | 180,377 | 178,731 | 740 | |
| RAILAMERICA INC | COM | 75075310 | 327,377 | 28,667 | 28,667 | | |
| RAINBOW TECHNOLOGIES | COM | 75086210 | 755,818 | 135,209 | 135,209 | | |
| RAMBUS INC DEL | COM | 75091710 | 5,772,786 | 468,951 | 466,891 | 1,980 | |
| RALCORP HLDGS INC NE | COM | 75102810 | 4,346,593 | 231,942 | 231,842 | 100 | |
| RALSTON PURINA CO | COM | 75127730 | 192,487,669 | 6,411,981 | 6,396,291 | 11,770 | 3, |
| RANGE RES CORP | COM | 75281A10 | 712,554 | 118,759 | 118,759 | | |
| RANK GROUP PLC | SPONSORED | 75303710 | 371,683 | 57,182 | 57,182 | | |
| RARE HOSPITALITY INT | COM | 75382010 | 5,571,600 | 246,531 | 246,531 | | |
| RATIONAL SOFTWARE CO | COM NEW | 75409P20 | 98,769,547 | 3,521,196 | 3,479,455 | 28,431 | 13, |
| RAYMOND JAMES FINANC | COM | 75473010 | 9,806,443 | 320,472 | 319,702 | 670 | |
| RAYONIER INC | COM | 75490710 | 19,991,336 | 430,384 | 429,884 | 400 | |
| RAYOVAC CORP | COM | 75508110 | 4,621,947 | 216,891 | 216,831 | 60 | |
| RAYTHEON CO | COM NEW | 75511150 | 275,277,940 | 10,368,284 | 10,214,547 | 136,018 | 17, |
| READ-RITE CORP | COM | 75524610 | 1,657,864 | 311,044 | 311,044 | | |
| READERS DIGEST ASSN | CL A NON V | 75526710 | 38,171,202 | 1,327,694 | 1,206,069 | 121,225 | |
| READERS DIGEST ASSN | CL B | 75526720 | 41,191,982 | 1,584,307 | | 1,584,307 | |
| REALNETWORKS INC | COM | 75605L10 | 7,080,326 | 602,581 | 600,841 | 1,640 | |
| REALTY INCOME CORP | COM | 75610910 | 6,355,725 | 215,011 | 214,911 | 100 | |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 15,321,542 | 666,154 | 666,154 | | |
| RECOTON CORP | COM | 75626810 | 486,953 | 28,107 | 28,107 | | |
| RED HAT INC | COM | 75657710 | 2,252,184 | 563,046 | 558,206 | 3,140 | 1, |
| REDBACK NETWORKS INC | COM | 75720910 | 6,338,641 | 710,610 | 708,310 | 2,200 | |
| REDWOOD TR INC | COM | 75807540 | 651,764 | 28,649 | 28,649 | | |
| REEBOK INTL LTD | COM | 75811010 | 78,455,584 | 2,451,737 | 2,448,497 | 1,340 | 1, |
| REED INTL PLC | SPON ADR N | 75821287 | 1,823,560 | 51,513 | 51,513 | | |

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

| | | | | | | |
|----------------------|-----|----------|---------------|-----------|-----------|------------|
| REGAL BELOIT CORP | COM | 75875010 | 3,699,488 | 177,860 | 177,560 | 300 |
| REGENCY CTRS CORP | COM | 75884910 | 12,931,546 | 509,116 | 509,116 | |
| REGENERON PHARMACEUT | COM | 75886F10 | 8,473,207 | 244,537 | 244,537 | |
| REGENERATION TECH IN | COM | 75886N10 | 256,352 | 29,131 | 29,131 | |
| REGENT COMMUNICATION | COM | 75886510 | 1,554,443 | 129,645 | 129,645 | |
| REGIS CORP MINN | COM | 75893210 | 6,350,209 | 302,535 | 302,515 | 20 |
| REGIONS FINL CORP | COM | 75894010 | 143,393,888 | 4,481,059 | 4,441,918 | 27,121 12, |
| REGISTER COM INC | COM | 75914G10 | 993,915 | 64,165 | 64,065 | 100 |
| REHABCARE GROUP INC | COM | 75914810 | 6,203,195 | 128,697 | 128,097 | 600 |
| REINSURANCE GROUP AM | COM | 75935110 | 7,969,801 | 210,285 | 210,285 | |
| RELIANCE STEEL & ALU | COM | 75950910 | 3,754,119 | 148,678 | 148,678 | |
| RELIANT RES INC | COM | 75952B10 | 3,216,804 | 130,235 | 130,235 | |
| RELIANT ENERGY INC | COM | 75952J10 | 185,947,331 | 5,772,969 | 5,745,761 | 22,724 4, |
| REMEC INC | COM | 75954310 | 4,156,976 | 335,240 | 335,240 | |
| Page Total | | | 1,443,771,988 | | | |

Page 50 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | Sh O |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|------|
| | | | | | Sole | Shared as Defined | |
| REMEDY CORP | COM | 75954810 | 11,054,985 | 317,672 | 317,212 | 460 | |
| REMINGTON OIL & GAS | COM | 75959430 | 927,485 | 48,815 | 48,815 | | |
| RENAISSANCE LEARNING | COM | 75968L10 | 5,122,743 | 101,260 | 101,260 | | |
| REPUBLIC BANCSHARES | COM | 75992910 | 302,810 | 17,939 | 17,939 | | |
| RENAL CARE GROUP INC | COM | 75993010 | 16,762,322 | 509,648 | 509,148 | 500 | |
| RENT A CTR INC NEW | COM | 76009N10 | 22,440,212 | 426,620 | 426,480 | 40 | 1 |
| RENT WAY INC | COM | 76009U10 | 2,117,979 | 194,310 | 194,310 | | |
| REPSOL YPF S A | SPONSORED | 76026T20 | 950,086 | 57,028 | 57,028 | | |
| REPUBLIC BANCORP KY | CL A | 76028120 | 415,662 | 31,974 | 31,974 | | |
| REPUBLIC BANCORP INC | COM | 76028210 | 7,851,289 | 564,841 | 564,450 | 391 | |
| REPUBLIC SVCS INC | COM | 76075910 | 22,610,400 | 1,139,063 | 1,135,043 | 3,920 | 1 |
| RESEARCH FRONTIERS I | COM | 76091110 | 2,302,938 | 85,294 | 85,294 | | |
| RES-CARE INC | COM | 76094310 | 437,556 | 52,973 | 52,973 | | |
| RESMED INC | COM | 76115210 | 12,720,300 | 251,638 | 251,178 | 460 | |
| RESORTQUEST INTL INC | COM | 76118310 | 544,594 | 47,356 | 47,356 | | |
| RESOURCE AMERICA INC | CL A | 76119520 | 757,808 | 57,848 | 57,848 | | |
| RESOURCE BANCSHARES | COM | 76119710 | 223,599 | 30,630 | 30,630 | | |
| RESOURCES CONNECTION | COM | 76122Q10 | 763,442 | 29,545 | 29,545 | | |
| RESPIRONICS INC | COM | 76123010 | 8,692,568 | 292,089 | 291,510 | 579 | |
| RETEK INC | COM | 76128Q10 | 28,833,417 | 601,448 | 600,580 | 668 | 2 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 938,131 | 12,066 | 12,066 | | |
| REVLON INC | CL A | 76152550 | 408,001 | 56,276 | 56,076 | 200 | |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 22,034,880 | 1,003,867 | 989,867 | 13,800 | 2 |
| REYNOLDS R J TOB HLD | COM | 76182K10 | 53,682,392 | 983,194 | 977,744 | 5,004 | 4 |
| RIBOZYME PHARMACEUTI | COM | 76256710 | 633,850 | 63,385 | 63,385 | | |
| RICHARDSON ELECTRS L | COM | 76316510 | 240,688 | 17,192 | 17,192 | | |
| RICHMOND CNTY FINL C | COM | 76455610 | 8,511,862 | 226,862 | 226,862 | | |
| RIGEL PHARMACEUTICAL | COM | 76655910 | 365,670 | 43,020 | 43,020 | | |
| RIGHTCHOICE MANAGED | COM | 76657T10 | 2,222,797 | 50,063 | 49,963 | 100 | |
| RIGGS NATL CORP WASH | COM | 76657010 | 2,833,982 | 166,803 | 166,403 | 400 | |
| RIGHT MGMT CONSULTAN | COM | 76657310 | 600,900 | 23,023 | 23,023 | | |
| RIO TINTO PLC | SPONSORED | 76720410 | 1,575,487 | 21,686 | 21,686 | | |
| RITE AID CORP | COM | 76775410 | 34,476,741 | 3,830,749 | 3,824,949 | 5,580 | 2 |
| RIVERSTONE NETWORKS | COM | 76932010 | 1,555,875 | 78,224 | 78,224 | | |
| RIVIANA FOODS INC | COM | 76953610 | 1,105,353 | 60,901 | 60,901 | | |

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

| | | | | | | | | |
|----------------------|------|----------|-------------|-----------|-----------|--------|--|------|
| ROADWAY CORP | COM | 76974210 | 4,343,349 | 182,724 | 182,224 | | | 5 |
| ROANOKE ELEC STL COR | COM | 76984110 | 392,186 | 22,462 | 22,462 | | | |
| ROBBINS & MYERS INC | COM | 77019610 | 2,381,631 | 84,455 | 84,455 | | | |
| ROBERT HALF INTL INC | COM | 77032310 | 86,283,176 | 3,466,580 | 3,461,710 | 4,630 | | 2 |
| ROCK-TENN CO | CL A | 77273920 | 2,542,009 | 207,511 | 109,511 | 98,000 | | |
| ROCKWELL INTL CORP N | COM | 77390310 | 138,506,580 | 3,633,436 | 3,590,519 | 19,334 | | 23,5 |
| ROGERS CORP | COM | 77513310 | 3,247,389 | 122,543 | 122,503 | 40 | | |
| ROHM & HAAS CO | COM | 77537110 | 138,565,127 | 4,211,706 | 4,197,105 | 3,475 | | 11,1 |
| ROHN INDS INC | COM | 77538110 | 362,420 | 76,299 | 76,299 | | | |
| ROLLINS INC | COM | 77571110 | 5,427,923 | 272,623 | 272,583 | 40 | | |
| ROPER INDS INC NEW | COM | 77669610 | 14,816,490 | 354,886 | 354,226 | 560 | | 1 |
| ROSETTA INPHARMATICS | COM | 77777710 | 1,040,685 | 67,141 | 67,141 | | | |
| ROSLYN BANCORP INC | COM | 77816210 | 19,050,773 | 724,364 | 693,594 | 30,770 | | |
| ROSS STORES INC | COM | 77829610 | 22,162,036 | 925,346 | 923,956 | 990 | | 4 |
| Page Total | | | 716,140,578 | | | | | |

Page 51 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | | Shar Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--|----------|
| | | | | | Sole | Shared as Defined | | |
| ROUSE CO | COM | 77927310 | 20,159,028 | 703,631 | 699,751 | 3,560 | | 32 |
| ROWAN COS INC | COM | 77938210 | 40,590,451 | 1,836,672 | 1,831,627 | 4,685 | | 36 |
| ROXIO INC | COM | 78000810 | 1,167,452 | 89,804 | 88,697 | 1,095 | | 1 |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 504,445 | 13,524 | 13,524 | | | |
| ROYAL BANCSHARES PA | CL A | 78008110 | 243,885 | 13,183 | 13,183 | | | |
| ROYAL BK CDA MONTREA | COM | 78008710 | 572,885 | 17,987 | 17,853 | 134 | | |
| ROYAL DUTCH PETE CO | NY REG GLD | 78025780 | 1,868,305,882 | 32,062,912 | 31,902,825 | 160,087 | | |
| RUBY TUESDAY INC | COM | 78118210 | 15,991,766 | 935,191 | 823,107 | 99,134 | | 12,95 |
| RUDDICK CORP | COM | 78125810 | 6,816,747 | 402,168 | 401,968 | 100 | | 10 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 2,863,616 | 60,928 | 60,928 | | | |
| RURAL CELLULAR CORP | CL A | 78190410 | 3,740,239 | 82,566 | 81,636 | 930 | | |
| RUSS BERRIE & CO | COM | 78223310 | 4,424,494 | 150,493 | 150,493 | | | |
| RUSSELL CORP | COM | 78235210 | 3,928,597 | 231,230 | 230,962 | 268 | | |
| RYANS FAMILY STEAK H | COM | 78351910 | 3,585,832 | 292,721 | 289,041 | 2,720 | | 96 |
| RYDER SYS INC | COM | 78354910 | 37,959,868 | 1,936,728 | 1,935,528 | 1,200 | | |
| RYERSON TULL INC NEW | COM | 78375P10 | 3,737,984 | 277,093 | 277,093 | | | |
| RYLAND GROUP INC | COM | 78376410 | 7,243,541 | 143,153 | 143,153 | | | |
| S & T BANCORP INC | COM | 78385910 | 6,970,617 | 258,171 | 258,171 | | | |
| SBC COMMUNICATIONS I | COM | 78387G10 | 3,023,211,505 | 75,467,087 | 74,016,714 | 953,243 | | 497,13 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 1,819,403 | 96,163 | 96,163 | | | |
| SBA COMMUNICATIONS C | COM | 78388J10 | 6,134,040 | 247,840 | 247,300 | 540 | | |
| SCI SYS INC | COM | 78389010 | 37,352,119 | 1,464,789 | 1,460,769 | 3,720 | | 30 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 1,026,916 | 98,742 | 98,742 | | | |
| SCPIE HLDGS INC | COM | 78402P10 | 1,579,862 | 78,211 | 78,211 | | | |
| SCP POOL CORP | COM | 78402810 | 4,199,338 | 121,932 | 121,442 | 390 | | 10 |
| SEI INVESTMENTS CO | COM | 78411710 | 52,963,243 | 1,117,368 | 1,090,455 | 26,653 | | 26 |
| SEMCO ENERGY INC | COM | 78412D10 | 2,611,935 | 174,129 | 174,129 | | | |
| SJW CORP | COM | 78430510 | 1,390,059 | 16,258 | 16,258 | | | |
| SKF AB | SPONSORED | 78437540 | 324,324 | 20,790 | 20,790 | | | |
| SK TELECOM LTD | SPONSORED | 78440P10 | 1,463,742 | 86,612 | 86,612 | | | |
| SL GREEN RLTY CORP | COM | 78440X10 | 21,000,222 | 692,848 | 619,088 | 73,760 | | |
| SLI INC | COM | 78442T10 | 1,332,012 | 161,456 | 161,396 | 60 | | |
| SPDR TR | UNIT SER 1 | 78462F10 | 47,054,983 | 383,809 | 383,809 | | | |
| SPSS INC | COM | 78462K10 | 1,441,872 | 91,200 | 91,200 | | | |

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

| | | | | | | | | |
|----------------------|---------|----------|---------------|-----------|-----------|--------|-------|--|
| SPS TECHNOLOGIES INC | COM | 78462610 | 4,747,678 | 100,162 | 99,742 | 420 | | |
| S1 CORPORATION | COM | 78463B10 | 5,768,042 | 412,003 | 410,603 | 1,300 | 10 | |
| SPX CORP | COM | 78463510 | 78,594,638 | 627,853 | 557,610 | 53,412 | 16,83 | |
| SABA SOFTWARE INC | COM | 78493210 | 1,249,276 | 76,129 | 75,917 | 112 | 10 | |
| S Y BANCORP INC | COM | 78506010 | 437,410 | 12,865 | 12,865 | | | |
| SABRE HLDGS CORP | CL A | 78590510 | 129,665,650 | 2,593,313 | 2,586,709 | 5,158 | 1,44 | |
| SAFECO CORP | COM | 78642910 | 113,090,521 | 3,833,577 | 3,824,508 | 2,670 | 6,39 | |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 4,287,443 | 834,133 | 829,933 | 4,100 | 10 | |
| SAFeway INC | COM NEW | 78651420 | 455,570,496 | 9,491,052 | 9,436,662 | 51,295 | 3,09 | |
| SAGA COMMUNICATIONS | CL A | 78659810 | 1,531,491 | 64,511 | 64,511 | | | |
| ST FRANCIS CAP CORP | COM | 78937410 | 519,330 | 23,768 | 23,768 | | | |
| ST JOE CO | COM | 79014810 | 6,484,200 | 241,138 | 240,018 | 1,120 | | |
| ST JUDE MED INC | COM | 79084910 | 137,545,980 | 2,292,433 | 2,289,048 | 3,185 | 20 | |
| ST MARY LD & EXPL CO | COM | 79222810 | 7,322,098 | 313,446 | 276,154 | 37,292 | | |
| ST PAUL COS INC | COM | 79286010 | 226,943,999 | 4,476,213 | 4,458,630 | 11,327 | 6,25 | |
| Page Total | | | 6,407,471,156 | | | | | |

Page 52 of 67

| Name of Issuer | Title of Class | Cusip Numbers | Fair Market Value | Shares Prin Amt | Investment Discretion | Sole | Shared as S | Defined O |
|----------------------|----------------|---------------|-------------------|-----------------|-----------------------|-----------|-------------|-----------|
| SAKS INC | COM | 79377W10 | 13,241,856 | 1,379,360 | 1,372,330 | 6,930 | | |
| SALEM COMMUNICATIONS | CLA | 79409310 | 3,815,653 | 174,390 | 174,390 | | | |
| SALTON INC | COM | 79575710 | 1,179,534 | 66,266 | 66,266 | | | |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 869,011 | 33,321 | 33,321 | | | |
| SANCHEZ COMPUTER ASS | COM | 79970210 | 1,425,196 | 107,562 | 107,442 | 120 | | |
| SANDERSON FARMS INC | COM | 80001310 | 273,798 | 21,610 | 21,610 | | | |
| SANDISK CORP | COM | 80004C10 | 15,782,895 | 565,898 | 563,018 | 2,680 | | |
| SANDY SPRING BANCORP | COM | 80036310 | 2,471,704 | 76,761 | 76,761 | | | |
| SANGAMO BIOSCIENCES | COM | 80067710 | 400,418 | 27,351 | 27,351 | | | |
| SANMINA CORP | COM | 80090710 | 146,404,454 | 6,253,928 | 6,243,548 | 9,960 | | |
| SANGSTAT MED CORP | COM | 80100310 | 3,482,863 | 212,629 | 212,629 | | | |
| SANTANDER BANCORP | COM | 80280910 | 1,623,666 | 83,052 | 83,052 | | | |
| SANYO ELEC LTD | ADR 5 COM | 80303830 | 574,326 | 17,781 | 17,781 | | | |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 501,050 | 14,279 | 13,959 | 320 | | |
| SAPIENT CORP | COM | 80306210 | 22,655,236 | 2,323,614 | 2,309,922 | 13,292 | | |
| SARA LEE CORP | COM | 80311110 | 426,380,461 | 22,512,168 | 18,995,171 | 3,391,057 | 125, | |
| SASOL LTD | SPONSORED | 80386630 | 261,179 | 28,796 | 28,796 | | | |
| SATCON TECHNOLOGY CO | COM | 80389310 | 505,236 | 48,348 | 48,348 | | | |
| SAUER-DANFOSS INC | COM | 80413710 | 1,757,397 | 185,968 | 185,908 | 60 | | |
| SAUL CTRS INC | COM | 80439510 | 2,782,459 | 147,298 | 147,298 | | | |
| SAWTEK INC | COM | 80546810 | 19,316,271 | 820,921 | 820,651 | 170 | | |
| SCANA CORP NEW | COM | 80589M10 | 29,478,177 | 1,037,964 | 1,024,074 | 13,237 | | |
| SCANSOURCE INC | COM | 80603710 | 865,225 | 18,246 | 18,246 | | | |
| SCHAWK INC | CL A | 80637310 | 471,729 | 46,248 | 46,248 | | | |
| SCHEIN HENRY INC | COM | 80640710 | 27,014,020 | 674,339 | 670,239 | 200 | 3, | |
| SCHERING PLOUGH CORP | COM | 80660510 | 1,058,699,341 | 29,213,558 | 28,613,558 | 305,662 | 294, | |
| SCHLUMBERGER LTD | COM | 80685710 | 491,436,205 | 9,334,021 | 9,160,611 | 173,410 | | |
| SCHOLASTIC CORP | COM | 80706610 | 32,646,510 | 725,478 | 724,278 | 1,000 | | |
| SCHOOL SPECIALTY INC | COM | 80786310 | 3,550,109 | 137,335 | 137,095 | 240 | | |
| SCHULER HOMES INC | CL A | 80818810 | 1,635,144 | 120,764 | 120,764 | | | |
| SCHULMAN A INC | COM | 80819410 | 4,849,564 | 359,227 | 358,927 | 300 | | |
| SCHWAB CHARLES CORP | COM | 80851310 | 439,240,079 | 27,888,259 | 27,684,581 | 184,638 | 19, | |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 3,024,812 | 128,170 | 128,170 | | | |

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

| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|--------|-----|
| SCICLONE PHARMACEUTI | COM | 80862K10 | 1,493,727 | 256,214 | 256,214 | | |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 147,498,582 | 3,632,970 | 3,626,305 | 6,345 | |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 285,606 | 48,490 | 18,490 | | 30, |
| SCIOS INC | COM | 80890510 | 3,730,416 | 149,157 | 149,157 | | |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 737,650 | 25,262 | 25,251 | | 11 |
| SCOTTS CO | CL A | 81018610 | 13,420,639 | 323,779 | 319,479 | 4,200 | |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 19,922,025 | 288,725 | 288,645 | | 80 |
| SEACHANGE INTL INC | COM | 81169910 | 2,739,604 | 151,947 | 151,947 | | |
| SEACOAST FINL SVCS C | COM | 81170Q10 | 3,490,500 | 214,800 | 212,324 | 1,876 | |
| SEACOR SMIT INC | COM | 81190410 | 8,343,978 | 178,519 | 178,129 | | 390 |
| SEALED AIR CORP NEW | COM | 81211K10 | 67,598,655 | 1,814,729 | 1,792,299 | 12,180 | 10, |
| SEALED AIR CORP NEW | PFD CV A \$ | 81211K20 | 414,001 | 10,363 | 5,841 | 1,522 | 3, |
| SEARS ROEBUCK & CO | COM | 81238710 | 1,419,410,168 | 33,547,865 | 33,531,814 | 11,520 | 4, |
| SEATTLE GENETICS INC | COM | 81257810 | 200,494 | 32,868 | 30,013 | | 2, |
| SECOND BANCORP INC | COM | 81311410 | 513,624 | 22,429 | 22,429 | | |
| SECTOR SPDR TR | SBI INT-TE | 81369Y80 | 1,125,814 | 39,965 | | 18,563 | 21, |
| Page Total | | | 4,449,541,061 | | | | |

Page 53 of 67

| Name of Issuer | Title of Class | Cusip Numbers | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|---------------|-------------------|-----------------|-----------------------|-------------------|---------|
| | | | | | Sole | Shared as Defined | Sha Oth |
| SECURE COMPUTING COR | COM | 81370510 | 3,797,452 | 241,722 | 240,922 | 800 | |
| SECURITY CAP GROUP I | CL B | 81413P20 | 14,155,543 | 661,474 | 661,374 | | 1 |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 1,582,733 | 99,543 | 99,543 | | |
| SEITEL INC | COM NEW | 81607430 | 3,741,215 | 285,589 | 285,439 | 150 | |
| SELECT MEDICAL CORP | COM | 81619610 | 653,820 | 32,691 | 32,691 | | |
| SELECTICA INC | COM | 81628810 | 262,201 | 61,262 | 61,262 | | |
| SELECTIVE INS GROUP | COM | 81630010 | 6,065,858 | 227,356 | 227,156 | 100 | 1 |
| SEMTECH CORP | COM | 81685010 | 25,776,660 | 859,222 | 858,362 | 660 | 2 |
| SEMPRA ENERGY | COM | 81685110 | 120,448,174 | 4,405,566 | 4,397,188 | 7,478 | 9 |
| SEMITOOL INC | COM | 81690910 | 1,571,491 | 131,726 | 131,726 | | |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 2,146,820 | 165,140 | 165,080 | 60 | |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 10,963,323 | 534,275 | 533,975 | 300 | |
| SENSORMATIC ELECTRS | COM | 81726510 | 17,689,469 | 1,040,557 | 1,039,717 | 440 | 4 |
| SEPRACOR INC | COM | 81731510 | 34,251,880 | 860,600 | 791,766 | 4,934 | 63,9 |
| SEQUA CORPORATION | CL A | 81732010 | 4,047,452 | 88,955 | 88,955 | | |
| SEQUENOM INC | COM | 81733710 | 912,394 | 65,171 | 65,171 | | |
| SERENA SOFTWARE INC | COM | 81749210 | 5,465,245 | 150,392 | 150,382 | 10 | |
| SERONO S A | SPONSORED | 81752M10 | 552,941 | 22,162 | 22,162 | | |
| SEROLOGICALS CORP | COM | 81752310 | 1,094,549 | 51,291 | 50,891 | 400 | |
| SERVICE CORP INTL | COM | 81756510 | 18,193,250 | 2,860,574 | 2,847,034 | 13,320 | 2 |
| SERVICEMASTER CO | COM | 81760N10 | 29,677,164 | 2,473,097 | 2,467,682 | 4,520 | 8 |
| 7-ELEVEN INC | COM NEW | 81782620 | 3,819,723 | 339,531 | 339,531 | | |
| SHAW GROUP INC | COM | 82028010 | 11,565,962 | 288,428 | 287,088 | 1,340 | |
| SHERWIN WILLIAMS CO | COM | 82434810 | 83,737,600 | 3,771,964 | 3,760,264 | 5,600 | 6,1 |
| SHIRE PHARMACEUTICAL | SPONSORED | 82481R10 | 581,473 | 10,477 | 10,477 | | |
| SHOPKO STORES INC | COM | 82491110 | 1,760,617 | 241,843 | 241,843 | | |
| SHUFFLE MASTER INC | COM | 82554910 | 1,174,803 | 55,943 | 55,943 | | |
| SHURGARD STORAGE CTR | COM | 82567D10 | 10,673,562 | 341,554 | 341,454 | 100 | |
| SICOR INC | COM | 82584610 | 16,943,249 | 733,474 | 733,214 | 260 | |
| SIEBEL SYS INC | COM | 82617010 | 409,064,567 | 8,722,059 | 8,703,816 | 17,683 | 5 |
| SIEMENS A G | SPONSORED | 82619750 | 2,763,567 | 44,834 | 44,834 | | |
| SIERRA HEALTH SVCS I | COM | 82632210 | 431,074 | 61,582 | 61,582 | | |

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

| | | | | | | | |
|-----------------------|-------------|----------|---------------|-----------|-----------|--------|------|
| SIERRA PAC RES NEW | COM | 82642810 | 15,364,199 | 960,863 | 959,532 | 1,031 | 3 |
| SIGMA ALDRICH CORP | COM | 82655210 | 60,915,866 | 1,577,314 | 1,557,702 | 6,372 | 13,2 |
| SIGNALSOFT CORP | COM | 82668M10 | 321,919 | 27,993 | 27,993 | | |
| SILICON LABORATORIES | COM | 82691910 | 2,524,372 | 114,225 | 114,175 | 50 | |
| SILGAN HOLDINGS INC | COM | 82704810 | 464,339 | 26,443 | 26,443 | | |
| SILICON IMAGE INC | COM | 82705T10 | 1,399,265 | 279,853 | 279,833 | 20 | |
| SILICON GRAPHICS INC | COM | 82705610 | 2,104,576 | 1,514,084 | 1,513,214 | 770 | 1 |
| SILICON STORAGE TECH | COM | 82705710 | 4,998,982 | 493,483 | 492,213 | 1,270 | |
| SILICON VY BANCSHARE | COM | 82706410 | 15,257,220 | 693,510 | 629,576 | 51,804 | 12,1 |
| SILICONIX INC | COM NEW | 82707920 | 2,038,343 | 64,423 | 64,423 | | |
| SILVERSTREAM SOFTWARE | COM | 82790710 | 618,172 | 87,684 | 87,664 | 20 | |
| SIMMONS 1ST NATL COR | CL A \$5 PA | 82873020 | 921,539 | 27,591 | 27,591 | | |
| SIMON PPTY GROUP INC | COM | 82880610 | 54,466,309 | 1,817,361 | 1,729,556 | 87,805 | |
| SIMPSON MANUFACTURIN | COM | 82907310 | 4,014,235 | 66,351 | 66,351 | | |
| SINCLAIR BROADCAST G | CL A | 82922610 | 3,485,736 | 338,421 | 338,421 | | |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 4,209,658 | 345,337 | 345,137 | 100 | 1 |
| SITEL CORP | COM | 82980K10 | 610,536 | 381,585 | 381,185 | 400 | |
| Page Total | | | 1,019,261,097 | | | | |

Page 54 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shared Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------------|
| SIPEX CORP | COM | 82990910 | 2,823,942 | 187,140 | 187,140 | | |
| SIX FLAGS INC | COM | 83001P10 | 18,551,662 | 881,733 | 880,213 | 1,220 | 300 |
| SKECHERS U S A INC | CL A | 83056610 | 3,847,311 | 131,622 | 131,622 | | |
| SKILLSOFT CORP | COM | 83066P10 | 662,669 | 19,348 | 19,348 | | |
| SKY FINL GROUP INC | COM | 83080P10 | 13,532,602 | 714,876 | 713,326 | 1,550 | |
| SKYLINE CORP | COM | 83083010 | 1,704,379 | 62,661 | 62,661 | | |
| SKYWEST INC | COM | 83087910 | 11,160,184 | 398,578 | 397,958 | 520 | 100 |
| SMART & FINAL INC | COM | 83168310 | 1,250,634 | 113,694 | 113,694 | | |
| SMARTFORCE PUB LTD C | SPONSORED | 83170A20 | 384,112 | 10,903 | 10,903 | | |
| SMITH A O | COM | 83186520 | 3,079,086 | 172,016 | 171,996 | 20 | |
| SMITH INTL INC | COM | 83211010 | 35,137,912 | 582,332 | 567,787 | 11,105 | 3,440 |
| SMITH CHARLES E RESD | COM | 83219710 | 22,588,613 | 450,421 | 423,746 | 26,675 | |
| SMITHFIELD FOODS INC | COM | 83224810 | 36,063,946 | 894,887 | 894,137 | 650 | 100 |
| SMUCKER J M CO | COM | 83269630 | 6,639,880 | 255,380 | 255,380 | | |
| SMURFIT-STONE CONTAI | COM | 83272710 | 27,880,410 | 1,721,013 | 1,697,641 | 19,922 | 3,450 |
| SNAP ON INC | COM | 83303410 | 30,758,965 | 1,273,136 | 1,271,826 | 1,310 | |
| SOLA INTL INC | COM | 83409210 | 999,848 | 70,861 | 70,861 | | |
| SOLELECTRON CORP | COM | 83418210 | 244,792,731 | 13,376,652 | 12,865,551 | 379,281 | 131,820 |
| SOLUTIA INC | COM | 83437610 | 17,607,456 | 1,380,977 | 1,379,507 | 870 | 600 |
| SOMERA COMMUNICATION | COM | 83445810 | 1,664,521 | 232,475 | 230,215 | 2,260 | |
| SONERA GROUP PLC | SPONSORED | 83543320 | 268,320 | 34,400 | 34,320 | 80 | |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 3,903,677 | 204,381 | 204,321 | 60 | |
| SONIC CORP | COM | 83545110 | 7,529,655 | 237,304 | 237,304 | | |
| SONICBLUE INC | COM | 83546Q10 | 2,544,804 | 771,153 | 770,653 | 500 | |
| SONICWALL INC | COM | 83547010 | 8,011,158 | 317,777 | 317,157 | 620 | |
| SONOCO PRODS CO | COM | 83549510 | 143,193,381 | 5,755,361 | 1,792,713 | 3,958,933 | 3,715 |
| SONOSITE INC | COM | 83568G10 | 1,565,308 | 80,686 | 80,586 | | 100 |
| SONY CORP | ADR NEW | 83569930 | 31,716,784 | 482,018 | 169,764 | 312,254 | |
| SORRENTO NETWORKS CO | COM | 83586Q10 | 642,715 | 53,649 | 52,729 | 920 | |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 9,582,349 | 594,070 | 593,570 | 300 | 200 |
| SONUS NETWORKS INC | COM | 83591610 | 9,020,370 | 386,146 | 385,826 | 100 | 220 |
| SOUTH FINL GROUP INC | COM | 83784110 | 6,948,330 | 368,026 | 367,809 | 217 | |

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

| | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|--------|----------|
| SOUTH JERSEY INDS IN | COM | 83851810 | 3,157,893 | 101,377 | 101,377 | | |
| SOUTHERN CO | COM | 84258710 | 316,256,753 | 13,602,441 | 13,566,114 | 24,398 | 11,929 1 |
| SOUTHERN PERU COPPER | COM | 84361110 | 2,658,757 | 215,284 | 215,284 | | |
| SOUTHERN UN CO NEW | COM | 84403010 | 6,601,786 | 323,617 | 317,329 | 605 | 5,683 |
| SOUTHTRUST CORP | COM | 84473010 | 174,970,120 | 6,729,620 | 6,717,360 | 11,820 | 440 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,607,947,922 | 86,963,111 | 86,896,575 | 53,104 | 13,432 1 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 8,166,790 | 270,334 | 270,214 | 20 | 100 |
| SOUTHWEST GAS CORP | COM | 84489510 | 6,116,259 | 258,288 | 256,388 | 1,900 | |
| SOUTHWEST SECS GROUP | COM | 84522410 | 3,807,702 | 183,947 | 183,837 | 110 | |
| SOUTHWESTERN ENERGY | COM | 84546710 | 2,477,011 | 202,205 | 202,205 | | |
| SOVEREIGN BANCORP IN | COM | 84590510 | 38,670,489 | 2,974,653 | 2,966,733 | 6,520 | 1,400 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 8,720,531 | 172,471 | 172,471 | | |
| SPANISH BROADCASTING | CL A | 84642588 | 2,028,838 | 247,118 | 246,918 | 200 | |
| SPARTAN STORES INC | COM | 84682210 | 482,185 | 30,024 | 30,024 | | |
| SPARTECH CORP | COM NEW | 84722020 | 3,113,079 | 128,906 | 128,906 | | |
| SPECIALTY LABORATORI | COM | 84749R10 | 1,200,147 | 31,708 | 31,513 | 195 | |
| SPECTRA-PHYSICS LASE | COM | 84756810 | 635,910 | 27,481 | 27,481 | | |
| Page Total | | | 2,889,069,886 | | | | |

Page 55 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shared Other |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------------|
| SPECTRALINK CORP | COM | 84758010 | 1,963,989 | 150,960 | 150,810 | 150 | |
| SPECTRASITE HLDGS IN | COM | 84760T10 | 3,277,757 | 452,729 | 446,489 | 6,240 | |
| SPECTRIAN CORP | COM | 84760810 | 414,032 | 25,877 | 25,877 | | |
| SPEECHWORKS INTL INC | COM | 84764M10 | 1,017,438 | 64,805 | 64,770 | 35 | |
| SPEEDFAM-IPEC INC | COM | 84770510 | 617,280 | 193,505 | 193,505 | | |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 3,489,013 | 138,398 | 133,398 | | 5,00 |
| SPHERION CORP | COM | 84842010 | 4,305,728 | 481,087 | 480,187 | 900 | |
| SPIEGEL INC | CL A | 84845710 | 1,810,823 | 187,262 | 187,262 | | |
| SPIEKER PPTYS INC | COM | 84849710 | 44,503,822 | 742,349 | 727,664 | 14,685 | |
| SPINNAKER EXPL CO | COM | 84855W10 | 4,395,003 | 110,261 | 110,061 | 200 | |
| SPORTS RESORTS INTL | COM | 84918U10 | 255,373 | 20,898 | 20,898 | | |
| SPRINGS INDS INC | CL A | 85178310 | 5,135,621 | 116,454 | 116,454 | | |
| SPRINT CORP | COM FON GR | 85206110 | 368,282,861 | 17,241,707 | 17,134,145 | 86,898 | 20,66 |
| SPRINT CORP | PCS COM SE | 85206150 | 411,992,745 | 17,059,741 | 16,897,687 | 133,825 | 28,22 |
| STAMPS COM INC | COM | 85285710 | 743,985 | 198,396 | 198,396 | | |
| STANCORP FINL GROUP | COM | 85289110 | 16,445,799 | 347,031 | 347,031 | | |
| STANDARD COML CORP | COM | 85325810 | 492,522 | 28,870 | 28,870 | | |
| STANDARD MICROSYSTEM | COM | 85362610 | 2,230,733 | 124,622 | 124,622 | | |
| STANDARD PAC CORP NE | COM | 85375C10 | 10,606,635 | 458,170 | 457,810 | 360 | |
| STANDARD REGISTER CO | COM | 85388710 | 2,447,679 | 132,307 | 132,207 | 100 | |
| STANDEX INTL CORP | COM | 85423110 | 2,376,850 | 100,714 | 98,194 | | 2,52 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 364,548 | 13,552 | 13,552 | | |
| STANFORD MICRODEVICE | COM | 85439910 | 1,211,746 | 71,701 | 66,800 | 4,901 | |
| STANLEY WKS | COM | 85461610 | 75,372,818 | 1,799,733 | 1,758,462 | 28,011 | 13,26 |
| STARBASE CORP | COM NEW | 85491020 | 717,498 | 196,575 | 196,575 | | |
| STAPLES INC | COM | 85503010 | 152,762,239 | 9,553,611 | 9,060,995 | 305,882 | 186,73 |
| STARBUCKS CORP | COM | 85524410 | 167,308,555 | 7,274,285 | 7,172,905 | 90,610 | 10,77 |
| STARMEDIA NETWORK IN | COM | 85554610 | 691,867 | 371,972 | 371,972 | | |
| STARTEK INC | COM | 85569C10 | 1,474,717 | 65,253 | 65,253 | | |
| STATE AUTO FINL CORP | COM | 85570710 | 2,196,440 | 134,011 | 134,011 | | |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 153,452,047 | 4,116,203 | 4,088,408 | 27,795 | |
| STATE STR CORP | COM | 85747710 | 761,684,159 | 15,390,668 | 6,709,159 | 8,207,641 | 473,86 |

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

| | | | | | | | |
|----------------------|------|----------|---------------|-----------|-----------|--------|------|
| STATEN IS BANCORP IN | COM | 85755010 | 8,016,678 | 287,852 | 287,852 | | |
| STATION CASINOS INC | COM | 85768910 | 4,893,920 | 305,870 | 305,720 | 150 | |
| STEAK N SHAKE CO | COM | 85787310 | 1,710,991 | 184,972 | 184,972 | | |
| STEEL DYNAMICS INC | COM | 85811910 | 3,897,212 | 311,777 | 308,707 | 3,070 | |
| STEELCASE INC | CL A | 85815520 | 6,144,116 | 514,152 | 510,272 | 3,880 | |
| STEIN MART INC | COM | 85837510 | 2,623,743 | 253,747 | 253,747 | | |
| STEPAN CO | COM | 85858610 | 1,264,936 | 48,280 | 48,280 | | |
| STERLING BANCSHARES | COM | 85890710 | 6,853,301 | 357,315 | 357,315 | | |
| STERICYCLE INC | COM | 85891210 | 5,832,833 | 124,235 | 124,235 | | |
| STERIS CORP | COM | 85915210 | 15,813,515 | 788,704 | 787,904 | 800 | |
| STERLING BANCORP | COM | 85915810 | 836,634 | 27,341 | 27,341 | | |
| STERLING FINL CORP | COM | 85931710 | 831,779 | 35,930 | 35,930 | | |
| STEWART & STEVENSON | COM | 86034210 | 10,975,074 | 332,578 | 331,168 | 1,410 | |
| STEWART ENTERPRISES | CL A | 86037010 | 5,630,008 | 771,234 | 771,234 | | |
| STEWART INFORMATION | COM | 86037210 | 1,829,214 | 93,854 | 93,854 | | |
| STILLWATER MNG CO | COM | 86074Q10 | 10,250,165 | 350,433 | 348,693 | 1,640 | 10 |
| STILWELL FINL INC | COM | 86083110 | 146,971,086 | 4,379,353 | 4,355,452 | 16,501 | 7,40 |
| Page Total | | | 2,438,417,527 | | | | |

Page 56 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shares Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------------|
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 3,336,541 | 99,628 | 99,628 | | |
| STONE ENERGY CORP | COM | 86164210 | 9,567,205 | 215,964 | 215,564 | 300 | 10 |
| STONERIDGE INC | COM | 86183P10 | 1,351,361 | 125,708 | 125,608 | 100 | |
| STORAGE USA INC | COM | 86190710 | 14,206,356 | 394,621 | 363,281 | 31,340 | |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 480,320 | 45,356 | 45,022 | 334 | |
| STORAGENETWORKS INC | COM | 86211E10 | 2,280,941 | 134,252 | 130,569 | 3,683 | |
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 21,390,456 | 1,554,539 | 1,552,139 | 2,000 | 40 |
| STRATOS LIGHTWAVE IN | COM | 86310010 | 6,155,448 | 473,496 | 472,043 | 1,453 | |
| STRAYER ED INC | COM | 86323610 | 3,244,751 | 66,559 | 66,559 | | |
| STRIDE RITE CORP | COM | 86331410 | 3,194,249 | 375,794 | 375,794 | | |
| STRUCTURAL DYNAMICS | COM | 86355510 | 15,181,351 | 619,647 | 619,547 | 100 | |
| STRYKER CORP | COM | 86366710 | 247,309,599 | 4,508,835 | 3,924,895 | 472,285 | 111,65 |
| STUDENT LN CORP | COM | 86390210 | 3,999,465 | 57,340 | 57,340 | | |
| STURM RUGER & CO INC | COM | 86415910 | 2,665,100 | 271,949 | 271,929 | 20 | |
| SUFFOLK BANCORP | COM | 86473910 | 767,901 | 17,133 | 17,133 | | |
| SUIZA FOODS CORP | COM | 86507710 | 26,433,711 | 497,810 | 496,410 | 300 | 1,10 |
| SUMMIT PPTYS INC | COM | 86623910 | 8,114,143 | 302,428 | 302,428 | | |
| SUN COMMUNITIES INC | COM | 86667410 | 8,593,125 | 243,087 | 226,887 | 16,200 | |
| SUN LIFE FINL SVCS C | COM | 86679610 | 476,163 | 20,049 | 20,049 | | |
| SUN MICROSYSTEMS INC | COM | 86681010 | 1,071,989,102 | 68,192,691 | 66,696,169 | 1,215,006 | 281,51 |
| SUNAIR ELECTRS INC | COM | 86701710 | 571,745 | 278,900 | | 278,900 | |
| SUNCOR ENERGY INC | COM | 86722910 | 379,640 | 14,772 | 14,772 | | |
| SUNGARD DATA SYS INC | COM | 86736310 | 106,449,131 | 3,547,122 | 3,378,396 | 148,726 | 20,00 |
| SUNOCO INC | COM | 86764P10 | 80,179,333 | 2,188,898 | 2,183,341 | 5,457 | 10 |
| SUNQUEST INFORMATION | COM | 86765410 | 249,913 | 10,505 | 10,505 | | |
| SUNRISE ASSISTED LIV | COM | 86768K10 | 4,547,287 | 173,230 | 173,230 | | |
| SUNRISE TELECOM INC | COM | 86769Y10 | 328,487 | 55,208 | 55,208 | | |
| SUNTRUST BKS INC | COM | 86791410 | 383,340,055 | 5,917,568 | 5,888,986 | 26,430 | 2,15 |
| SUPERCONDUCTOR TECHN | COM | 86793110 | 283,134 | 47,189 | 47,189 | | |
| SUPERGEN INC | COM | 86805910 | 2,987,921 | 202,846 | 202,846 | | |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 3,243,179 | 410,529 | 409,609 | 400 | 52 |

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

| | | | | | | | | |
|----------------------|-----------|----------|---------------|-----------|-----------|---------|--|----|
| SUPERIOR INDS INTL I | COM | 86816810 | 13,268,537 | 346,437 | 346,437 | | | |
| SUPERTEX INC | COM | 86853210 | 860,517 | 69,734 | 69,734 | | | |
| SUPERVALU INC | COM | 86853610 | 65,579,681 | 3,736,734 | 3,732,544 | 4,190 | | |
| SUPPORT COM INC | COM | 86858710 | 281,465 | 43,638 | 43,638 | | | |
| SURMODICS INC | COM | 86887310 | 6,511,982 | 110,748 | 110,548 | 200 | | |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 6,541,649 | 321,457 | 320,797 | | | 66 |
| SWIFT ENERGY CO | COM | 87073810 | 6,165,983 | 204,646 | 204,446 | 200 | | |
| SWIFT TRANSN CO | COM | 87075610 | 11,337,687 | 588,665 | 588,365 | 100 | | 20 |
| SWISSCOM AG | SPONSORED | 87101310 | 1,403,644 | 58,853 | 58,853 | | | |
| SYBASE INC | COM | 87113010 | 43,287,072 | 2,631,433 | 2,629,159 | 1,974 | | 30 |
| SYBRON DENTAL SPECIA | COM | 87114210 | 5,005,747 | 244,302 | 234,436 | 9,333 | | 53 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 9,659,490 | 1,036,426 | 844,479 | 191,147 | | 80 |
| SYKES ENTERPRISES IN | COM | 87123710 | 3,549,678 | 322,698 | 322,698 | | | |
| SYLVAN LEARNING SYS | COM | 87139910 | 8,759,664 | 360,480 | 360,380 | 100 | | |
| SYMANTEC CORP | COM | 87150310 | 49,737,132 | 1,138,410 | 1,136,980 | 1,130 | | 30 |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 91,092,238 | 4,103,254 | 4,096,742 | 6,062 | | 45 |
| SYMMETRICOM INC | COM | 87154310 | 2,989,868 | 204,226 | 204,226 | | | |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 4,597,595 | 174,880 | 174,540 | 340 | | |
| Page Total | | | 2,363,926,742 | | | | | |

Page 57 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Shares Oth |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|------------|
| SYNCOR INTL CORP DEL | COM | 87157J10 | 5,729,606 | 184,826 | 184,826 | | |
| SYNGENTA AG | SPONSORED | 87160A10 | 2,145,355 | 198,644 | 198,635 | 9 | |
| SYNPLICITY INC | COM | 87160Y10 | 305,785 | 30,548 | 30,548 | | |
| SYNOPSYS INC | COM | 87160710 | 33,505,865 | 692,413 | 691,313 | 900 | 20 |
| SYNOVUS FINL CORP | COM | 87161C10 | 175,779,525 | 5,601,642 | 5,595,332 | 6,010 | 30 |
| SYNTEL INC | COM | 87162H10 | 463,509 | 60,196 | 60,196 | | |
| SYNTROLEUM CORP | COM | 87163010 | 2,383,161 | 262,174 | 258,534 | 3,640 | |
| SYSCO CORP | COM | 87182910 | 496,218,432 | 18,276,922 | 14,652,977 | 2,065,701 | 1,558,24 |
| SYSTEMS & COMPUTER T | COM | 87187310 | 2,537,475 | 280,384 | 280,284 | 100 | |
| TBC CORP | COM | 87218010 | 381,667 | 39,840 | 39,840 | | |
| TCF FINL CORP | COM | 87227510 | 44,836,462 | 968,181 | 948,274 | 10,445 | 9,46 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 254,679 | 11,073 | 11,073 | | |
| TD WATERHOUSE GRP IN | COM | 87236210 | 3,141,719 | 287,440 | 287,320 | 120 | |
| TECO ENERGY INC | COM | 87237510 | 44,935,375 | 1,473,291 | 1,350,006 | 54,102 | 69,18 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 582,274 | 19,839 | 16,439 | 1,000 | 2,40 |
| THQ INC | COM NEW | 87244340 | 10,786,649 | 180,893 | 180,893 | | |
| TJX COS INC NEW | COM | 87254010 | 190,873,923 | 5,989,141 | 5,973,211 | 13,730 | 2,20 |
| TRC COS INC | COM | 87262510 | 741,538 | 18,460 | 18,460 | | |
| TRW INC | COM | 87264910 | 101,910,297 | 2,485,617 | 2,472,889 | 6,880 | 5,84 |
| TMP WORLDWIDE INC | COM | 87294110 | 112,717,680 | 1,878,628 | 1,877,288 | 1,240 | 10 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 298,258 | 33,893 | 33,893 | | |
| TXU CORP | COM | 87316810 | 269,070,744 | 5,583,539 | 5,568,203 | 9,837 | 5,49 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 2,362,895 | 155,556 | 155,556 | | |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 4,480,381 | 241,530 | 241,470 | 60 | |
| TALBOTS INC | COM | 87416110 | 25,806,331 | 589,859 | 589,142 | 317 | 40 |
| TALK AMERICA HLDGS I | COM | 87426R10 | 386,730 | 411,415 | 411,415 | | |
| TALX CORP | COM | 87491810 | 1,019,484 | 25,519 | 25,519 | | |
| TANGER FACTORY OUTLE | COM | 87546510 | 1,727,254 | 75,098 | 75,098 | | |
| TANOX INC | COM | 87588Q10 | 3,163,644 | 100,274 | 100,254 | 20 | |
| TARGET CORP | COM | 87612E10 | 2,843,487,788 | 82,181,728 | 81,371,284 | 632,990 | 177,45 |

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

| | | | | | | | |
|----------------------|------------|----------|---------------|-----------|-----------|-------|--------|
| TARGETED GENETICS CO | COM | 87612M10 | 1,539,661 | 236,871 | 236,871 | | |
| TASTY BAKING CO | COM | 87655330 | 1,035,468 | 58,800 | | | 58,800 |
| TAUBMAN CTRS INC | COM | 87666410 | 11,644,822 | 831,773 | 831,773 | | |
| TECH DATA CORP | COM | 87823710 | 17,822,479 | 534,247 | 532,052 | 1,895 | 30 |
| TECHNE CORP | COM | 87837710 | 8,507,297 | 261,763 | 261,123 | 640 | |
| TECHNITROL INC | COM | 87855510 | 8,148,088 | 313,388 | 311,368 | 1,520 | 50 |
| TECUMSEH PRODS CO | CL A | 87889520 | 9,431,532 | 190,536 | 190,036 | 400 | 10 |
| TEJON RANCH CO DEL | COM | 87908010 | 1,706,912 | 62,639 | 62,639 | | |
| TEKELEC | COM | 87910110 | 8,121,870 | 299,700 | 299,100 | 600 | |
| TEKTRONIX INC | COM | 87913110 | 53,464,730 | 1,969,235 | 1,966,150 | 2,985 | 10 |
| TELE CENTRO OESTE CE | SPON ADR P | 87923P10 | 223,792 | 25,872 | 25,872 | | |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 389,633 | 25,533 | 25,533 | | |
| TELECOM ITALIA SPA | SPON ADR O | 87927W10 | 3,386,504 | 38,483 | 38,483 | | |
| TELECOMM ARGENTINA S | SPON ADR R | 87927320 | 228,443 | 14,786 | 14,786 | | |
| TELECOM CORP NEW ZEA | SPONSORED | 87927820 | 265,570 | 14,632 | 14,632 | | |
| TELECORP PCS INC NEW | CL A | 87930010 | 6,956,716 | 359,149 | 358,029 | 1,020 | 10 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 4,316,952 | 284,010 | 283,487 | 509 | 1 |
| TELEFLEX INC | COM | 87936910 | 28,003,668 | 636,447 | 635,627 | 620 | 20 |
| TELEFONICA DE ARGENT | SPON ADR C | 87937820 | 204,491 | 11,205 | 11,205 | | |
| Page Total | | | 4,547,433,113 | | | | |

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 |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|-------------|
| TELEFONICA S A | SPONSORED | 87938220 | 14,543,560 | 390,536 | 115,640 | 274,896 | |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 2,822,078 | 80,424 | 80,424 | | |
| TELEPHONE & DATA SYS | COM | 87943310 | 70,892,711 | 651,887 | 648,597 | 3,110 | 180 |
| TELENOR ASA | SPONSORED | 87944W10 | 342,600 | 28,550 | 28,550 | | |
| TELE2 AB | SPON ADR R | 87952P20 | 557,202 | 17,633 | 17,633 | | |
| TELIK INC | COM | 87959M10 | 372,960 | 37,864 | 37,864 | | |
| TELLABS INC | COM | 87966410 | 160,117,637 | 8,262,004 | 8,246,101 | 13,543 | 2,360 |
| TELLIUM INC | COM | 87967E10 | 1,079,260 | 59,300 | 59,300 | | |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 566,239 | 40,766 | 40,766 | | |
| TELULAR CORP | COM NEW | 87970T20 | 208,656 | 20,700 | 20,700 | | |
| TEMPLE INLAND INC | COM | 87986810 | 75,727,381 | 1,421,043 | 1,039,400 | 381,543 | 100 |
| TELETECH HOLDINGS IN | COM | 87993910 | 1,851,355 | 205,935 | 205,815 | 120 | |
| TENET HEALTHCARE COR | COM | 88033G10 | 360,378,321 | 6,984,076 | 6,972,491 | 10,945 | 640 |
| TENNANT CO | COM | 88034510 | 3,245,000 | 81,125 | 80,525 | 600 | |
| TENNECO AUTOMOTIVE I | COM | 88034910 | 356,080 | 109,227 | 109,130 | 57 | 40 |
| TERADYNE INC | COM | 88077010 | 115,271,170 | 3,293,462 | 3,279,887 | 13,055 | 520 |
| TERAYON COMMUNICATIO | COM | 88077510 | 1,662,442 | 271,641 | 268,681 | 2,960 | |
| TEREX CORP NEW | COM | 88077910 | 4,867,795 | 229,613 | 229,593 | 20 | |
| TERRA INDS INC | COM | 88091510 | 455,126 | 116,699 | 116,699 | | |
| TERRA NETWORKS S A | SPONSORED | 88100W10 | 364,739 | 47,929 | 47,908 | 21 | |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 296,055 | 38,700 | 38,700 | | |
| TERREMARK WORLDWIDE | COM | 88144810 | 1,496,794 | 978,297 | 978,297 | | |
| TESORO PETE CORP | COM | 88160910 | 3,243,605 | 257,429 | 253,529 | 3,900 | |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 915,236 | 37,433 | 37,433 | | |
| TETRA TECH INC NEW | COM | 88162G10 | 8,290,179 | 304,786 | 304,586 | 200 | |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 1,058,165 | 16,985 | 16,985 | | |
| TEXACO INC | COM | 88169410 | 2,736,761,696 | 41,055,531 | 40,849,102 | 102,862 | 103,567 |
| TEXAS BIOTECHNOLOGY | COM | 88221T10 | 3,080,370 | 367,586 | 367,586 | | |
| TEXAS INDS INC | COM | 88249110 | 6,507,344 | 189,222 | 189,182 | 40 | |

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

| | | | | | | | |
|----------------------|-----------|----------|---------------|------------|------------|---------|--------|
| TEXAS INSTRS INC | COM | 88250810 | 1,158,915,292 | 36,329,633 | 36,120,082 | 150,957 | 58,594 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 7,493,295 | 185,984 | 185,984 | | |
| TEXTRON INC | COM | 88320310 | 165,667,648 | 3,009,950 | 2,988,959 | 15,000 | 5,991 |
| THERAGENICS CORP | COM | 88337510 | 3,170,649 | 283,854 | 283,854 | | |
| THERMA-WAVE INC | COM | 88343A10 | 2,134,409 | 111,925 | 111,905 | 20 | |
| THERMO ELECTRON CORP | COM | 88355610 | 87,618,306 | 3,979,033 | 3,967,416 | 11,377 | 240 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 416,350 | 40,305 | 40,305 | | |
| THOMAS & BETTS CORP | COM | 88431510 | 35,826,871 | 1,623,329 | 1,619,085 | 3,444 | 800 |
| THOMAS INDS INC | COM | 88442510 | 3,781,103 | 128,173 | 128,173 | | |
| THOMSON MULTIMEDIA | SPONSORED | 88511810 | 372,912 | 11,816 | 11,816 | | |
| THOR INDS INC | COM | 88516010 | 1,845,034 | 55,961 | 55,961 | | |
| THORATEC CORP | COM NEW | 88517530 | 3,754,112 | 241,422 | 241,422 | | |
| THORNBURG MTG INC | COM | 88521810 | 1,075,416 | 69,337 | 69,337 | | |
| 3DO CO | COM | 88553W10 | 981,023 | 134,756 | 134,756 | | |
| 3COM CORP | COM | 88553510 | 16,755,074 | 3,527,384 | 3,515,334 | 7,075 | 4,975 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 351,985 | 20,705 | 20,705 | | |
| THREE FIVE SYS INC | COM | 88554L10 | 3,423,553 | 190,409 | 190,194 | 215 | |
| 3-DIMENSIONAL PHARMA | COM | 88554W10 | 336,244 | 34,989 | 34,989 | | |
| 3TEC ENERGY CORP | COM NEW | 88575R30 | 457,824 | 28,614 | 28,514 | | 100 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 10,039,837 | 786,205 | 776,426 | 9,679 | 100 |
| Page Total | | | 5,081,748,693 | | | | |

Page 59 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| TICKETMASTER | CL B | 88633P20 | 2,684,083 | 181,357 | 181,237 | 120 | |
| TIDEWATER INC | COM | 88642310 | 24,584,094 | 652,098 | 650,798 | 1,000 | 300 |
| TIFFANY & CO NEW | COM | 88654710 | 102,863,858 | 2,839,974 | 2,829,379 | 10,295 | 300 |
| TIMBERLAND CO | CL A | 88710010 | 7,151,230 | 180,998 | 180,578 | 300 | 120 |
| TIME WARNER TELECOM | CL A | 88731910 | 11,858,672 | 353,779 | 352,824 | 855 | 100 |
| TIMKEN CO | COM | 88738910 | 21,082,914 | 1,244,564 | 1,243,244 | 1,320 | |
| TITAN CORP | COM | 88826610 | 13,996,983 | 611,222 | 610,682 | 440 | 100 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 6,040,352 | 201,278 | 200,978 | 300 | |
| TITANIUM METALS CORP | COM | 88833910 | 546,280 | 54,628 | 54,628 | | |
| TIVO INC | COM | 88870610 | 748,093 | 136,017 | 135,317 | 700 | |
| TNT POST GROEP N V | SPONSORED | 88874210 | 793,182 | 38,318 | 38,318 | | |
| TOKIO MARINE & FIRE | ADR NEW | 88909040 | 1,889,375 | 40,623 | 40,623 | | |
| TOLL BROTHERS INC | COM | 88947810 | 9,835,283 | 250,198 | 250,198 | | |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 4,147,833 | 145,538 | 145,538 | | |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 704,008 | 17,823 | 17,823 | | |
| TOO INC | COM | 89033310 | 6,963,929 | 254,158 | 253,698 | 432 | 28 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 17,515,774 | 454,483 | 453,219 | 1,058 | 206 |
| TOPPS INC | COM | 89078610 | 5,880,011 | 502,995 | 502,895 | 100 | |
| TORCHMARK CORP | COM | 89102710 | 125,838,039 | 3,129,521 | 3,110,641 | 12,080 | 6,800 |
| TORO CO | COM | 89109210 | 12,190,395 | 271,199 | 270,899 | 300 | |
| TORONTO DOMINION BK | COM NEW | 89116050 | 877,455 | 34,289 | 34,289 | | |
| TOSCO CORP | COM NEW | 89149030 | 180,638,610 | 4,100,763 | 4,087,108 | 10,355 | 3,300 |
| TOTAL FINA ELF S A | SPONSORED | 89151E10 | 13,664,008 | 194,644 | 97,629 | 97,015 | |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 3,566,702 | 347,971 | 347,971 | | |
| TOTAL SYS SVCS INC | COM | 89190610 | 9,137,671 | 321,749 | 321,329 | 420 | |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 3,783,649 | 185,473 | 185,473 | | |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 14,358,273 | 203,808 | 203,808 | | |
| TOYS R US INC | COM | 89233510 | 101,196,686 | 4,088,755 | 4,070,820 | 17,795 | 140 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------------|-----------|-----------|--------|--------|
| TRAMMELL CROW CO | COM | 89288R10 | 2,272,432 | 205,650 | 205,570 | 80 | |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 2,506,579 | 263,573 | 263,473 | 100 | |
| TRANSACTION SYS ARCH | CL A | 89341610 | 6,102,009 | 393,678 | 388,498 | 5,080 | 100 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 18,824,274 | 153,655 | 153,285 | 370 | |
| TRANSCANADA PIPELINE | COM | 89352610 | 271,888 | 22,051 | 22,051 | | |
| TRANSKARYOTIC THERAP | COM | 89373510 | 4,871,000 | 165,399 | 165,199 | 200 | |
| TRANSMETA CORP DEL | COM | 89376R10 | 1,198,517 | 214,788 | 214,788 | | |
| TRANSMONTAIGNE INC | COM | 89393410 | 1,559,823 | 268,935 | 268,935 | | |
| TRAVELOCITY COM INC | COM | 89395310 | 5,089,507 | 165,782 | 165,782 | | |
| TRANSWITCH CORP | COM | 89406510 | 11,374,275 | 1,034,025 | 1,033,445 | 280 | 300 |
| TREDEGAR CORP | COM | 89465010 | 3,830,229 | 200,012 | 200,012 | | |
| TREMONT CORP | COM PAR \$1 | 89474520 | 755,937 | 21,294 | 21,294 | | |
| TRENDWEST RESORTS IN | COM | 89491710 | 1,361,599 | 58,188 | 58,188 | | |
| TREX INC | COM | 89531P10 | 858,299 | 44,587 | 44,587 | | |
| TRI CONTL CORP | COM | 89543610 | 235,116 | 10,800 | 10,800 | | |
| TRIAD HOSPITALS INC | COM | 89579K10 | 22,050,986 | 748,252 | 747,585 | 572 | 95 |
| TRIANGLE PHARMACEUTI | COM | 89589H10 | 1,230,975 | 263,029 | 263,029 | | |
| TRIAD GTY INC | COM | 89592510 | 7,879,080 | 196,977 | 196,977 | | |
| TRIARC COS INC | CL A | 89592710 | 3,263,419 | 124,558 | 124,498 | 60 | |
| TRICON GLOBAL RESTAU | COM | 89595310 | 186,286,445 | 4,243,427 | 4,219,094 | 18,949 | 5,384 |
| TRIBUNE CO NEW | COM | 89604710 | 234,957,924 | 5,872,480 | 5,696,104 | 97,749 | 78,627 |
| Page Total | | | 1,221,317,755 | | | | |

Page 60 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | Share Oth |
| TRICO MARINE SERVICE | COM | 89610610 | 2,207,342 | 207,457 | 207,397 | 60 | |
| TRIGON HEALTHCARE IN | COM | 89618L10 | 31,213,602 | 481,320 | 480,570 | 650 | 10 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 3,830,798 | 196,552 | 194,092 | 460 | 2,00 |
| TRIMERIS INC | COM | 89626310 | 6,839,411 | 136,597 | 136,587 | 10 | |
| TRINITY INDS INC | COM | 89652210 | 25,691,809 | 1,253,259 | 1,252,459 | 500 | 30 |
| TRIPATH TECHNOLOGY I | COM | 89672P10 | 374,833 | 42,402 | 42,402 | | |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 15,050,947 | 668,931 | 665,121 | 1,910 | 1,90 |
| TRITON PCS HLDGS INC | CL A | 89677M10 | 9,717,246 | 237,006 | 236,486 | 420 | 10 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 8,498,364 | 173,436 | 173,436 | | |
| TRIZETTO GROUP INC | COM | 89688210 | 1,659,783 | 179,436 | 179,396 | 40 | |
| TRIZEC HAHN CORP | SUB VTG | 89693810 | 461,989 | 25,398 | 25,398 | | |
| TRIPATH IMAGING INC | COM | 89694210 | 407,935 | 41,164 | 41,164 | | |
| TROPICAL SPORTSWEAR | COM | 89708P10 | 340,784 | 16,376 | 16,376 | | |
| TROY FINL CORP | COM | 89732910 | 503,446 | 27,571 | 27,571 | | |
| TRUST CO NJ JERSEY C | COM | 89830410 | 4,549,676 | 133,814 | 133,814 | | |
| TRUSTCO BK CORP N Y | COM | 89834910 | 6,613,790 | 495,415 | 495,315 | 100 | |
| TRUSTMARK CORP | COM | 89840210 | 12,236,724 | 602,201 | 598,451 | 3,750 | |
| TUCKER ANTHONY SUTRO | COM | 89864710 | 4,127,288 | 187,604 | 186,435 | | 1,16 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 1,351,089 | 101,969 | 101,969 | | |
| TULARIK INC | COM | 89916510 | 3,246,856 | 125,701 | 125,701 | | |
| TUPPERWARE CORP | COM | 89989610 | 30,549,369 | 1,303,857 | 1,302,983 | 874 | |
| TURNSTONE SYSTEMS IN | COM | 90042310 | 750,533 | 107,219 | 104,325 | 2,894 | |
| TWEETER HOME ENTMT G | COM | 90116710 | 4,743,366 | 134,373 | 134,353 | 20 | |
| 21ST CENTY INS GROUP | COM | 90130N10 | 4,855,288 | 261,037 | 260,917 | 120 | |
| II VI INC | COM | 90210410 | 1,508,815 | 86,218 | 86,218 | | |
| TYCO INTL LTD NEW | COM | 90212410 | 1,703,758,563 | 31,255,890 | 30,606,012 | 494,427 | 155,45 |
| TYSON FOODS INC | CL A | 90249410 | 24,517,581 | 2,662,061 | 2,659,571 | 1,890 | 60 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------------|------------|------------|---------|-------|
| UAL CORP | COM PAR \$0 | 90254950 | 14,870,066 | 423,046 | 421,987 | 1,059 | |
| UCAR INTL INC | COM | 90262K10 | 6,766,627 | 566,245 | 565,845 | 400 | |
| UCBH HOLDINGS INC | COM | 90262T30 | 5,289,944 | 174,298 | 174,098 | 200 | |
| UGI CORP NEW | COM | 90268110 | 9,966,321 | 369,123 | 367,923 | 1,200 | |
| UICI | COM | 90273710 | 4,155,798 | 325,945 | 325,945 | | |
| UIL HLDG CORP | COM | 90274810 | 7,385,194 | 151,990 | 151,890 | | 10 |
| UMB FINL CORP | COM | 90278810 | 9,343,298 | 217,286 | 213,186 | 4,000 | 10 |
| USX MARATHON GROUP | COM NEW | 90290582 | 256,626,101 | 8,696,242 | 8,681,146 | 9,756 | 5,34 |
| U S B HLDG INC | COM | 90291010 | 1,172,862 | 76,909 | 76,909 | | |
| UST INC | COM | 90291110 | 87,910,446 | 3,046,100 | 3,033,385 | 7,635 | 5,08 |
| U S RESTAURANT PPTYS | COM | 90297110 | 207,795 | 13,918 | 13,918 | | |
| US BANCORP DEL | COM NEW | 90297330 | 919,877,555 | 40,363,210 | 39,943,955 | 339,045 | 80,21 |
| USA NETWORKS INC | COM | 90298410 | 25,330,816 | 904,672 | 902,012 | 2,560 | 10 |
| URS CORP NEW | COM | 90323610 | 3,113,991 | 115,333 | 115,333 | | |
| U S G CORP | COM NEW | 90329340 | 1,280,930 | 303,538 | 302,978 | 560 | |
| USEC INC | COM | 90333E10 | 6,331,284 | 751,042 | 751,042 | | |
| U S CONCRETE INC | COM | 90333L10 | 319,174 | 40,047 | 40,047 | | |
| USX-U S STL | COM | 90337T10 | 35,928,880 | 1,783,071 | 1,778,506 | 4,465 | 10 |
| US UNWIRED INC | CL A | 90338R10 | 3,702,815 | 348,993 | 221,503 | 127,490 | |
| US ONCOLOGY INC | COM | 90338W10 | 6,148,306 | 691,598 | 691,498 | | 10 |
| UBIQUITEL INC | COM | 90347430 | 1,207,457 | 158,876 | 158,876 | | |
| ULTICOM INC | COM | 90384410 | 6,361,768 | 188,218 | 188,218 | | |
| Page Total | | | 3,322,904,655 | | | | |

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 Other |
| ULTIMATE ELECTRS INC | COM | 90384910 | 2,372,884 | 73,192 | 73,192 | | |
| USA ED INC | COM | 90390U10 | 248,180,290 | 3,399,730 | 3,393,653 | 5,857 | 220 |
| ULTRAMAR DIAMOND SHA | COM | 90400010 | 57,849,687 | 1,224,332 | 1,221,852 | 2,080 | 400 |
| ULTRATECH STEPPER IN | COM | 90403410 | 4,646,754 | 181,160 | 181,120 | 40 | |
| UNIFI INC | COM | 90467710 | 5,640,404 | 663,577 | 663,557 | 20 | |
| UNIFIRST CORP MASS | COM | 90470810 | 854,810 | 44,990 | 44,990 | | |
| UNILEVER PLC | SPON ADR N | 90476770 | 11,064,805 | 320,719 | 58,692 | 262,027 | |
| UNILEVER N V | N Y SHS NE | 90478470 | 543,216,328 | 9,118,958 | 9,065,401 | 53,557 | |
| UNIGRAPHICS SOLUTION | CL A | 90492810 | 2,760,122 | 86,933 | 85,933 | 1,000 | |
| UNION PAC CORP | COM | 90781810 | 274,888,520 | 5,006,165 | 4,906,172 | 33,672 | 66,321 |
| UNION PLANTERS CORP | COM | 90806810 | 117,039,404 | 2,684,390 | 2,676,797 | 7,100 | 493 |
| UNIONBANCAL CORP | COM | 90890610 | 23,776,293 | 705,528 | 704,708 | 820 | |
| UNIROYAL TECHNOLOGY | COM | 90916310 | 1,066,061 | 125,419 | 125,419 | | |
| UNISOURCE ENERGY COR | COM | 90920510 | 7,636,583 | 332,459 | 332,119 | 100 | 240 |
| UNISYS CORP | COM | 90921410 | 93,405,131 | 6,349,771 | 6,336,026 | 11,805 | 1,940 |
| UNIT CORP | COM | 90921810 | 4,119,161 | 259,884 | 259,426 | | 458 |
| UNITED AUTO GROUP IN | COM | 90944010 | 1,364,020 | 77,944 | 77,884 | 60 | |
| UNITED CMNTY FINL CO | COM | 90983910 | 2,144,906 | 246,541 | 246,541 | | |
| UNITED BANKSHARES IN | COM | 90990710 | 8,029,280 | 299,600 | 299,000 | | 600 |
| UNITED DOMINION REAL | COM | 91019710 | 17,803,686 | 1,240,675 | 1,240,625 | 50 | |
| UNITED FIRE & CAS CO | COM | 91033110 | 1,043,533 | 35,713 | 27,776 | 7,937 | |
| UNITED INDL CORP | COM | 91067110 | 699,111 | 41,738 | 41,738 | | |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 931,029 | 104,610 | 104,610 | | |
| UNITED NATL BANCORP | COM | 91090910 | 3,037,804 | 133,942 | 133,942 | | |
| UNITED NAT FOODS INC | COM | 91116310 | 1,622,347 | 77,439 | 76,739 | 700 | |
| UNITED PARCEL SERVIC | CL B | 91131210 | 83,884,446 | 1,451,288 | 1,272,910 | 148,112 | 30,266 |

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

| | | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|---------|--------|--|
| UNITED RENTALS INC | COM | 91136310 | 12,904,623 | 497,288 | 497,227 | 61 | | |
| UNITED STATES CELLUL | COM | 91168410 | 24,177,775 | 419,389 | 417,689 | 1,100 | 600 | |
| US AIRWAYS GROUP INC | COM | 91190510 | 33,070,380 | 1,360,921 | 1,359,411 | 1,410 | 100 | |
| U S INDS INC NEW | COM | 91208010 | 2,796,072 | 681,969 | 681,929 | 40 | | |
| UNITED STATIONERS IN | COM | 91300410 | 13,382,386 | 424,030 | 423,830 | 200 | | |
| UNITED TECHNOLOGIES | COM | 91301710 | 878,253,480 | 11,988,172 | 11,789,278 | 118,991 | 79,903 | |
| UNITED TELEVISION IN | COM | 91306610 | 4,329,612 | 34,362 | 34,362 | | | |
| UNITED THERAPEUTICS | COM | 91307C10 | 1,542,445 | 115,539 | 115,539 | | | |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 256,191 | 13,071 | 13,071 | | | |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 412,969,797 | 6,687,770 | 6,673,475 | 13,055 | 1,240 | |
| UNITEDGLOBALCOM | CL A | 91324750 | 4,802,601 | 555,214 | 533,710 | 6,404 | 15,100 | |
| UNITRIN INC | COM | 91327510 | 21,337,420 | 555,662 | 554,142 | 320 | 1,200 | |
| UNIVERSAL AMERN FINL | COM | 91337710 | 582,150 | 93,744 | 93,744 | | | |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 2,153,458 | 75,826 | 75,326 | 500 | | |
| UNIVERSAL CORP VA | COM | 91345610 | 20,187,534 | 509,015 | 507,825 | 1,190 | | |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 2,516,777 | 128,407 | 128,407 | | | |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 2,103,858 | 116,881 | 116,681 | 200 | | |
| UNIVERSAL FST PRODS | COM | 91354310 | 2,632,635 | 117,006 | 116,746 | 260 | | |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 549,979 | 25,462 | 25,462 | | | |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 15,522,598 | 341,156 | 340,156 | 880 | 120 | |
| UNIVISION COMMUNICAT | CL A | 91490610 | 197,512,949 | 4,616,946 | 4,392,492 | 193,380 | 31,074 | |
| UNOCAL CORP | COM | 91528910 | 170,344,195 | 4,988,117 | 4,923,827 | 21,214 | 43,076 | |
| UNOVA INC | COM | 91529B10 | 2,691,545 | 391,213 | 388,653 | 2,560 | | |
| Page Total | | | 3,345,697,859 | | | | | |

Page 62 Of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|-----------|
| | | | | | Sole | Shared as Defined | Share Oth |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 156,382,772 | 4,868,704 | 4,834,580 | 24,364 | 9, |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 527,111 | 18,593 | 18,593 | | |
| USFREIGHTWAYS CORP | COM | 91690610 | 6,682,871 | 226,538 | 226,418 | 20 | |
| URBAN OUTFITTERS INC | COM | 91704710 | 399,356 | 37,184 | 37,184 | | |
| UROLOGIX INC | COM | 91727310 | 560,597 | 30,617 | 30,617 | | |
| USINTERNETWORKING IN | COM | 91731180 | 262,690 | 218,909 | 218,709 | 200 | |
| VI TECHNOLOGIES INC | COM | 91792010 | 356,716 | 27,760 | 27,760 | | |
| UTILICORP UTD INC | COM | 91800510 | 35,161,308 | 1,150,943 | 1,140,643 | 8,420 | 1, |
| UTSTARCOM INC | COM | 91807610 | 4,955,979 | 212,703 | 212,532 | 50 | |
| VA LINUX SYSTEMS INC | COM | 91819B10 | 340,574 | 97,307 | 93,957 | 3,300 | |
| V F CORP | COM | 91820410 | 90,759,550 | 2,494,765 | 2,477,655 | 13,710 | 3, |
| VAIL RESORTS INC | COM | 91879Q10 | 2,420,284 | 129,427 | 129,427 | | |
| VALASSIS COMMUNICATI | COM | 91886610 | 23,370,454 | 652,806 | 652,286 | 320 | |
| VALHI INC NEW | COM | 91890510 | 1,873,100 | 144,641 | 144,641 | | |
| VALENCE TECHNOLOGY I | COM | 91891410 | 3,527,080 | 548,535 | 433,470 | 115,065 | |
| VALENTIS INC | COM | 91913E10 | 1,480,168 | 236,827 | 236,827 | | |
| VALERO ENERGY CORP N | COM | 91913Y10 | 41,258,810 | 1,121,773 | 1,121,213 | 360 | |
| VALLEY NATL BANCORP | COM | 91979410 | 18,112,843 | 638,901 | 635,228 | 3,588 | |
| VALMONT INDS INC | COM | 92025310 | 2,382,725 | 130,919 | 130,919 | | |
| VALSPAR CORP | COM | 92035510 | 19,143,907 | 539,265 | 538,085 | 680 | |
| VALUE CITY DEPT STOR | COM | 92038710 | 1,578,030 | 137,220 | 137,220 | | |
| VALUE LINE INC | COM | 92043710 | 1,285,852 | 30,456 | 30,456 | | |
| VALUEVISION INTL INC | CL A | 92047K10 | 6,711,897 | 308,593 | 308,213 | 380 | |
| VANS INC | COM | 92193010 | 2,570,712 | 109,392 | 109,392 | | |
| VARCO INTL INC DEL | COM | 92212210 | 18,142,740 | 974,892 | 912,651 | 61,941 | |

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

| | | | | | | | |
|----------------------|---------|----------|---------------|------------|------------|---------|------|
| VARIAN MED SYS INC | COM | 92220P10 | 23,754,588 | 332,232 | 331,692 | 440 | |
| VARIAN INC | COM | 92220610 | 11,266,498 | 348,808 | 348,508 | 300 | |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 11,410,014 | 271,667 | 270,027 | 1,640 | |
| VASOMEDICAL INC | COM | 92232110 | 1,944,056 | 450,013 | 378,013 | | 72, |
| VASTERA INC | COM | 92239N10 | 765,806 | 53,930 | 53,930 | | |
| VAXGEN INC | COM NEW | 92239020 | 1,345,751 | 70,829 | 68,829 | 2,000 | |
| VECTREN CORP | COM | 92240G10 | 15,650,814 | 756,078 | 754,754 | 1,324 | |
| VECTOR GROUP LTD | COM | 92240M10 | 5,277,437 | 165,178 | 150,175 | 15,003 | |
| VEECO INSTRS INC DEL | COM | 92241710 | 8,465,160 | 212,960 | 212,660 | 300 | |
| VENTAS INC | COM | 92276F10 | 5,654,218 | 516,367 | 516,247 | 120 | |
| VENTANA MED SYS INC | COM | 92276H10 | 2,932,996 | 93,111 | 93,111 | | |
| VENTIV HEALTH INC | COM | 92279310 | 2,884,914 | 139,773 | 139,673 | | |
| VENATOR GROUP INC | COM | 92294410 | 17,963,255 | 1,174,069 | 1,169,219 | 2,570 | 2, |
| VERITY INC | COM | 92343C10 | 6,624,736 | 332,067 | 331,867 | 200 | |
| VERISIGN INC | COM | 92343E10 | 138,564,950 | 2,309,031 | 2,195,348 | 93,628 | 20, |
| VERITAS DGC INC | COM | 92343P10 | 7,309,211 | 263,395 | 263,095 | 300 | |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,160,882,827 | 59,081,922 | 57,472,439 | 979,717 | 629, |
| VERITAS SOFTWARE CO | COM | 92343610 | 533,718,429 | 8,022,222 | 7,944,028 | 70,491 | 7, |
| VERSICOR INC | COM | 92531410 | 474,965 | 37,876 | 37,776 | | |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 31,336,420 | 633,059 | 624,788 | 7,071 | 1, |
| VERTICALNET INC | COM | 92532L10 | 1,666,798 | 669,397 | 664,137 | 260 | 5, |
| VESTA INS GROUP INC | COM | 92539110 | 481,438 | 43,967 | 43,967 | | |
| VIAD CORP | COM | 92552R10 | 24,827,985 | 940,454 | 939,714 | 540 | |
| VIASAT INC | COM | 92552V10 | 3,579,874 | 149,911 | 146,345 | 140 | 3, |
| Page Total | | | 4,459,031,266 | | | | |

Page 63 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Sole | Discretion Shared as Defined | Sha Ot |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------|------------------------------|--------|
| VIACOM INC | CL A | 92552410 | 2,828,941 | 53,336 | 49,966 | 3,370 | |
| VIACOM INC | CL B | 92552430 | 1,862,988,201 | 35,999,772 | 35,877,965 | 98,937 | 22, |
| VIASYSTEMS GROUP INC | COM | 92553H10 | 1,535,106 | 510,002 | 474,615 | 35,387 | |
| VIANT CORP | COM | 92553N10 | 226,810 | 121,289 | 121,289 | | |
| VICAL INC | COM | 92560210 | 2,611,939 | 186,834 | 186,734 | 100 | |
| VICOR CORP | COM | 92581510 | 2,927,088 | 179,576 | 179,236 | 240 | |
| VIDAMED INC | COM | 92653010 | 303,238 | 50,122 | 50,122 | | |
| VIEWPOINT CORP | COM | 92672P10 | 1,823,360 | 214,513 | 214,513 | | |
| VIGNETTE CORP | COM | 92673410 | 13,865,867 | 1,563,232 | 1,526,262 | 36,310 | |
| VINTAGE PETE INC | COM | 92746010 | 15,017,502 | 803,075 | 802,375 | 700 | |
| VION PHARMACEUTICALS | COM | 92762410 | 383,652 | 43,498 | 37,398 | | 6, |
| VIRAGE LOGIC CORP | COM | 92763R10 | 213,591 | 13,789 | 13,789 | | |
| VIRATA CORP | COM | 92764610 | 2,925,243 | 246,856 | 246,536 | 220 | |
| VIROPHARMA INC | COM | 92824110 | 1,989,340 | 58,510 | 58,510 | | |
| VISHAY INTERTECHNOLO | COM | 92829810 | 40,875,416 | 1,777,192 | 1,772,863 | 3,035 | 1, |
| VISTEON CORP | COM | 92839U10 | 58,529,749 | 3,184,426 | 3,177,600 | 5,250 | 1, |
| VISX INC DEL | COM | 92844S10 | 13,158,000 | 680,000 | 677,450 | 2,350 | |
| VISUAL NETWORKS INC | COM | 92844410 | 1,205,190 | 137,736 | 137,736 | | |
| VITAL SIGNS INC | COM | 92846910 | 1,514,714 | 45,831 | 45,731 | 100 | |
| VITRIA TECHNOLOGY | COM | 92849Q10 | 1,615,437 | 469,604 | 466,364 | 3,240 | |
| VITESSE SEMICONDUCTO | COM | 92849710 | 74,696,292 | 3,550,204 | 3,510,676 | 24,115 | 15, |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 4,451,500 | 76,750 | 76,550 | 200 | |
| VIVUS INC | COM | 92855110 | 282,286 | 91,060 | 91,060 | | |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 38,409,436 | 1,718,543 | 770,793 | 947,750 | |

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| VOLT INFORMATION SCI | COM | 92870310 | 1,200,255 | 68,586 | 68,586 | | |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 387,296 | 25,480 | 25,480 | | |
| WMC LTD | SPONSORED | 92894710 | 274,813 | 14,276 | 14,276 | | |
| VYSIS INC | COM | 92896110 | 284,382 | 11,285 | 11,285 | | |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 29,429,171 | 753,821 | 753,671 | 150 | |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 236,964 | 15,693 | 15,693 | | |
| VULCAN MATLS CO | COM | 92916010 | 111,809,513 | 2,080,177 | 2,078,752 | 1,425 | |
| WFS FINL INC | COM | 92923B10 | 3,312,144 | 107,712 | 107,712 | | |
| WD-40 CO | COM | 92923610 | 3,030,888 | 116,126 | 116,126 | | |
| WGL HLDGS INC | COM | 92924F10 | 17,036,276 | 628,413 | 624,438 | 3,655 | |
| W-H ENERGY SVCS INC | COM | 92925E10 | 1,012,491 | 53,289 | 53,289 | | |
| W HLDG CO INC | COM | 92925110 | 3,243,981 | 249,537 | 249,417 | 120 | |
| WJ COMMUNICATIONS IN | COM | 92928410 | 410,925 | 88,371 | 88,371 | | |
| WMS INDS INC | COM | 92929710 | 6,260,539 | 194,608 | 194,508 | 100 | |
| W P CAREY & CO LLC | COM | 92930Y10 | 457,320 | 24,720 | 23,801 | | |
| WPP GROUP PLC | SPON ADR N | 92930930 | 8,383,157 | 166,829 | 43,051 | 123,778 | |
| WPS RESOURCES CORP | COM | 92931B10 | 76,538,571 | 2,171,307 | 226,576 | 1,944,011 | |
| WSFS FINL CORP | COM | 92932810 | 248,299 | 14,436 | 14,436 | | |
| WABASH NATL CORP | COM | 92956610 | 2,190,850 | 181,062 | 181,062 | | |
| WABTEC CORP | COM | 92974010 | 3,809,295 | 253,953 | 253,953 | | |
| WACHOVIA CORP | COM | 92977110 | 322,959,384 | 4,539,134 | 4,332,671 | 127,412 | 79, |
| WACKENHUT CORP | COM SER A | 92979410 | 1,530,540 | 88,727 | 88,727 | | |
| WACKENHUT CORRECTION | COM | 92979810 | 323,622 | 24,704 | 24,704 | | |
| WADDELL & REED FINL | CL A | 93005910 | 27,254,581 | 858,412 | 853,881 | 1,255 | 3, |
| WAL MART STORES INC | COM | 93114210 | 4,360,533,369 | 89,355,192 | 86,006,499 | 2,140,352 | 1,208, |
| Page Total | | | 7,126,536,524 | | | | |

Page 64 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|----------|
| | | | | | Sole | Shared as Defined | Shar Oth |
| WALGREEN CO | COM | 93142210 | 754,341,461 | 21,890,350 | 20,256,018 | 995,598 | 638,73 |
| WALLACE COMPUTER SER | COM | 93227010 | 12,585,186 | 760,894 | 760,794 | 100 | |
| WALTER INDS INC | COM | 93317Q10 | 3,563,693 | 299,470 | 299,270 | 200 | |
| WASHINGTON FED INC | COM | 93882410 | 12,709,451 | 518,330 | 514,330 | | 4,00 |
| WASHINGTON MUT INC | COM | 93932210 | 743,704,973 | 19,805,725 | 19,735,225 | 69,150 | 1,35 |
| WASHINGTON POST CO | CL B | 93964010 | 49,566,622 | 86,353 | 75,964 | 2,907 | 7,48 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 9,666,514 | 408,905 | 408,685 | 220 | |
| WASHINGTON TR BANCOR | COM | 94061010 | 767,862 | 34,887 | 34,887 | | |
| WASTE CONNECTIONS IN | COM | 94105310 | 6,728,976 | 186,916 | 186,916 | | |
| WASTE MGMT INC DEL | COM | 94106L10 | 509,774,419 | 16,540,377 | 12,521,613 | 4,016,449 | 2,31 |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 1,012,228 | 98,754 | 98,754 | | |
| WATERS CORP | COM | 94184810 | 41,203,755 | 1,492,349 | 1,489,979 | 1,970 | 40 |
| WATSCO INC | COM | 94262220 | 4,615,310 | 327,327 | 327,327 | | |
| WATSON PHARMACEUTICA | COM | 94268310 | 141,231,478 | 2,291,231 | 2,287,656 | 2,375 | 1,20 |
| WATSON WYATT & CO HL | CL A | 94271210 | 1,646,840 | 70,438 | 70,438 | | |
| WATTS INDS INC | CL A | 94274910 | 4,404,050 | 259,826 | 259,826 | | |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 7,583,638 | 588,335 | 587,935 | 400 | |
| WAVE SYSTEMS CORP | CL A | 94352610 | 1,995,669 | 371,633 | 368,433 | 3,200 | |
| WAYPOINT FINL CORP | COM | 94675610 | 770,062 | 61,605 | 61,605 | | |
| WEATHERFORD INTL INC | COM | 94707410 | 59,177,664 | 1,232,868 | 1,228,041 | 3,102 | 1,72 |
| WEBB DEL CORP | COM | 94742310 | 14,254,131 | 368,419 | 368,279 | 40 | 10 |
| WEBEX INC | COM | 94767L10 | 1,422,630 | 53,362 | 53,362 | | |
| WEBMETHODS INC | COM | 94768C10 | 2,602,047 | 122,854 | 122,454 | 400 | |

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|-----------|--------|
| WEBSense INC | COM | 94768410 | 1,206,760 | 60,338 | 59,828 | 510 | |
| WEBMD CORP | COM | 94769M10 | 13,034,539 | 1,862,077 | 1,854,107 | 7,770 | 20 |
| WEBSTER FINL CORP CO | COM | 94789010 | 22,254,571 | 678,907 | 667,856 | 7,147 | 3,90 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 17,691,194 | 403,448 | 403,448 | | |
| WEIS MKTS INC | COM | 94884910 | 4,268,646 | 121,062 | 120,183 | 120 | 75 |
| WELLMAN INC | COM | 94970210 | 4,928,424 | 275,331 | 275,331 | | |
| WELLPOINT HEALTH NET | COM | 94973H10 | 172,525,262 | 1,830,701 | 1,828,671 | 1,930 | 10 |
| WELLS FARGO & CO NEW | COM | 94974610 | 1,723,621,493 | 37,123,013 | 35,372,554 | 1,169,320 | 581,13 |
| WENDYS INTL INC | COM | 95059010 | 59,257,473 | 2,320,183 | 2,317,223 | 2,960 | |
| WERNER ENTERPRISES I | COM | 95075510 | 7,504,526 | 309,465 | 309,345 | 120 | |
| WESBANCO INC | COM | 95081010 | 4,619,445 | 184,115 | 184,115 | | |
| WESCO FINL CORP | COM | 95081710 | 5,598,754 | 16,093 | 15,373 | 20 | 70 |
| WESCO INTL INC | COM | 95082P10 | 1,632,776 | 179,426 | 179,286 | 140 | |
| WEST COAST BANCORP O | COM | 95214510 | 697,648 | 55,063 | 55,063 | | |
| WEST CORP | COM | 95235510 | 10,661,599 | 484,398 | 484,398 | | |
| WEST PHARMACEUTICAL | COM | 95530610 | 2,438,775 | 90,325 | 90,305 | 20 | |
| WESTAMERICA BANCORPO | COM | 95709010 | 17,885,361 | 455,678 | 455,628 | 50 | |
| WESTCORP INC | COM | 95790710 | 2,098,291 | 98,976 | 98,976 | | |
| WESTERN DIGITAL CORP | COM | 95810210 | 5,736,395 | 1,452,252 | 1,448,852 | 3,400 | |
| WESTERN GAS RES INC | COM | 95825910 | 10,016,578 | 307,257 | 307,257 | | |
| WESTERN MULTIPLEX CO | CL A | 95874P10 | 304,196 | 44,279 | 44,279 | | |
| WESTERN RES INC | COM | 95942510 | 19,985,604 | 929,563 | 926,094 | 2,869 | 60 |
| WESTERN WIRELESS COR | CL A | 95988E20 | 16,665,725 | 387,575 | 378,475 | 5,500 | 3,60 |
| WESTFIELD AMER INC | COM | 95991010 | 4,016,620 | 249,170 | 249,170 | | |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 658,287 | 17,986 | 17,986 | | |
| WESTPOINT STEVENS IN | COM | 96123810 | 4,629,909 | 3,404,345 | 263,735 | 3,140,610 | |
| Page Total | | | 4,519,267,510 | | | | |

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 Oth |
| WESTPORT RES CORP | COM | 96141510 | 1,141,035 | 54,335 | 54,335 | | |
| WESTVACO CORP | COM | 96154810 | 426,372,231 | 17,553,406 | 17,544,059 | 3,260 | 6,0 |
| WESTWOOD ONE INC | COM | 96181510 | 38,930,035 | 1,056,446 | 1,051,446 | 4,700 | 3 |
| WET SEAL INC | CL A | 96184010 | 1,183,558 | 34,197 | 34,197 | | |
| WEYERHAEUSER CO | COM | 96216610 | 243,133,409 | 4,423,020 | 4,398,458 | 11,102 | 13,4 |
| WHIRLPOOL CORP | COM | 96332010 | 97,297,062 | 1,556,753 | 1,552,163 | 2,540 | 2,0 |
| WHITEHALL JEWELLERS | COM | 96506310 | 382,164 | 41,721 | 41,681 | 40 | |
| WHITNEY HLDG CORP | COM | 96661210 | 9,907,296 | 211,243 | 211,243 | | |
| WHOLE FOODS MKT INC | COM | 96683710 | 12,867,811 | 474,827 | 472,787 | 1,840 | 2 |
| WILD OATS MARKETS IN | COM | 96808B10 | 1,696,975 | 163,014 | 162,844 | 170 | |
| WILEY JOHN & SONS IN | CL A | 96822320 | 80,777,686 | 3,415,547 | 374,423 | 10,820 | 3,030,3 |
| WILEY JOHN & SONS IN | CL B | 96822330 | 29,623,417 | 1,265,958 | | | 1,265,9 |
| WILLAMETTE INDS INC | COM | 96913310 | 102,656,812 | 2,073,875 | 2,070,990 | 2,610 | 2 |
| WILLIAMS COMMUNICATI | CL A | 96945510 | 8,689,902 | 2,925,893 | 2,856,210 | 55,061 | 14,6 |
| WILLIAMS COS INC DEL | COM | 96945710 | 326,129,709 | 9,897,715 | 9,803,279 | 75,496 | 18,9 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 552,773 | 32,612 | 32,612 | | |
| WILLIAMS SONOMA INC | COM | 96990410 | 20,775,377 | 535,172 | 532,512 | 2,520 | 1 |
| WILMINGTON TRUST COR | COM | 97180710 | 22,144,519 | 353,464 | 348,504 | 2,860 | 2,1 |
| WILSON GREATBATCH TE | COM | 97223210 | 649,629 | 22,401 | 22,301 | 100 | |
| WILSONS THE LEATHER | COM | 97246310 | 2,478,521 | 133,613 | 133,573 | 40 | |

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

| | | | | | | | |
|----------------------|------------|----------|---------------|------------|------------|------------|-------|
| WIND RIVER SYSTEMS I | COM | 97314910 | 10,662,979 | 610,709 | 610,429 | 180 | 1 |
| WINN DIXIE STORES IN | COM | 97428010 | 67,022,979 | 2,564,982 | 2,561,252 | 3,630 | 1 |
| WINNEBAGO INDS INC | COM | 97463710 | 7,153,434 | 232,632 | 232,532 | 100 | |
| WINSTON HOTELS INC | COM | 97563A10 | 896,232 | 85,600 | 85,600 | | |
| WINTRUST FINANCIAL C | COM | 97650W10 | 520,682 | 20,953 | 20,953 | | |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 309,151 | 11,049 | 11,049 | | |
| WIRELESS FACILITIES | COM | 97653A10 | 726,680 | 111,797 | 108,817 | 2,98 | |
| WISCONSIN CENT TRANS | COM | 97659210 | 8,701,356 | 520,105 | 519,905 | 20 | |
| WISCONSIN ENERGY COR | COM | 97665710 | 28,533,008 | 1,200,379 | 1,173,594 | 5,95 | 20,8 |
| WIT SOUNDVIEW GROUP | COM | 97738310 | 1,443,315 | 788,697 | 788,497 | | 2 |
| WITNESS SYS INC | COM | 97742410 | 315,665 | 28,723 | 27,903 | 820 | |
| WOLVERINE TUBE INC | COM | 97809310 | 1,286,925 | 77,666 | 77,666 | | |
| WOLVERINE WORLD WIDE | COM | 97809710 | 11,440,820 | 640,225 | 542,300 | 91,405 | 6,5 |
| WOODHEAD INDS INC | COM | 97943810 | 2,825,944 | 166,232 | 166,232 | | |
| WOODWARD GOVERNOR CO | COM | 98074510 | 6,473,356 | 76,744 | 76,724 | 20 | |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 241,286 | 47,311 | 47,211 | 100 | |
| WORLD WRESTLING FEDN | CL A | 98156Q10 | 3,557,474 | 257,788 | 257,788 | | |
| WORLDCOM INC GA NEW | WRLDCOM GP | 98157D10 | 895,053,462 | 63,031,934 | 61,378,256 | 1,308,882 | 344,7 |
| WORLDCOM INC GA NEW | MCI GROUP | 98157D30 | 15,262,751 | 947,997 | 904,118 | 30,784 | 13,0 |
| WORTHINGTON INDS INC | COM | 98181110 | 25,694,697 | 1,889,316 | 1,868,185 | 17,585 | 3,5 |
| WRIGLEY WM JR CO | COM | 98252610 | 195,250,795 | 4,167,573 | 4,151,639 | 12,734 | 3,2 |
| WYNDHAM INTL INC | CL A | 98310110 | 3,079,930 | 1,231,972 | 1,214,972 | 17,000 | |
| XM SATELLITE RADIO H | CL A | 98375910 | 2,327,583 | 143,678 | 143,578 | 100 | |
| XO COMMUNICATIONS IN | CL A | 98376410 | 3,991,303 | 2,078,804 | 2,054,726 | 20,818 | 3,2 |
| XTO ENERGY CORP | COM | 98385X10 | 14,527,868 | 1,012,395 | 1,010,970 | 1,425 | |
| X-RITE INC | COM | 98385710 | 1,274,365 | 144,159 | 144,159 | | |
| XCEL ENERGY INC | COM | 98389B10 | 188,959,039 | 6,641,794 | 6,600,692 | 23,073 | 18,0 |
| XILINX INC | COM | 98391910 | 262,397,294 | 6,362,689 | 6,333,853 | 18,036 | 10,8 |
| XEROX CORP | COM | 98412110 | 439,458,620 | 45,920,441 | 13,999,015 | 31,915,976 | 5,4 |
| Page Total | | | 3,626,778,914 | | | | |

Page 66 of 67

| Name of Issuer | Title of Class | Cusip Number | Fair Market Value | Shares Prin Amt | Investment Discretion | | |
|----------------------|----------------|--------------|-------------------|-----------------|-----------------------|-------------------|--------------|
| | | | | | Sole | Shared as Defined | Shared Other |
| XTRA CORP | COM | 98413810 | 6,572,942 | 132,519 | 131,679 | 740 | 100 |
| XYBERNAUT CORP | COM | 98414910 | 695,462 | 144,888 | 142,088 | 2,800 | |
| YAHOO INC | COM | 98433210 | 210,511,531 | 10,530,842 | 10,517,277 | 12,695 | 870 |
| YANKEE CANDLE INC | COM | 98475710 | 2,847,607 | 149,953 | 148,178 | 1,775 | |
| XICOR INC | COM | 98490310 | 636,037 | 57,456 | 57,356 | | 100 |
| YELLOW CORP | COM | 98550910 | 8,635,406 | 454,974 | 230,664 | 224,310 | |
| YORK INTL CORP NEW | COM | 98667010 | 32,557,953 | 929,696 | 928,166 | 1,330 | 200 |
| YOUNG BROADCASTING I | CL A | 98743410 | 3,911,834 | 116,493 | 116,493 | | |
| ZALE CORP NEW | COM | 98885810 | 24,414,605 | 724,469 | 723,969 | 400 | 100 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 15,595,010 | 317,488 | 316,158 | 1,230 | 100 |
| ZENITH NATL INS CORP | COM | 98939010 | 2,130,354 | 78,902 | 78,402 | 500 | |
| ZIONS BANCORPORATION | COM | 98970110 | 103,779,702 | 1,758,978 | 1,757,042 | 1,736 | 200 |
| ZIXIT CORP | COM | 98974P10 | 1,184,247 | 129,426 | 129,426 | | |
| ZORAN CORP | COM | 98975F10 | 4,483,678 | 150,864 | 149,394 | 1,470 | |
| ZYGO CORP | COM | 98985510 | 2,826,306 | 127,025 | 127,025 | | |
| ZOLL MED CORP | COM | 98992210 | 3,031,193 | 110,426 | 110,426 | | |
| ZOMAX INC MINN | COM | 98992910 | 2,109,308 | 236,735 | 236,735 | | |
| Page Total | | | 425,923,175 | | | | |
| Total Market Value: | | | 333,619,715,397 | | | | |

