

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

STATE STREET CORP
Form 13F-HR
November 03, 2003

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: September 30, 2003

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: Fred 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	October 30, 2003
-----	-----	-----
[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).)
- 13FCOMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

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

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

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

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 13
 Form 13F Information Table Entry Total: 3,363
 Form 13F Information Table Value Total: 359,462,745
 (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
11	28-5362	John Cornish
12	28-6476	William A. Lowell
13	28-4918	Thomas H.P. Whitney

State Street Corporation (STT)
 SEC13F Report - September 30, 2003

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

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

CITIGROUP INC	COM	17296710	11,721,626,641	257,561,561	242,383,590	14,559,694	618277
INTERNATIONAL BUSINE	COM	45920010	11,396,798,830	129,025,233	104,874,558	23,826,543	324132
GENERAL ELEC CO	COM	36960410	8,655,234,113	290,346,666	279,154,065	6,365,550	4,827,051
MICROSOFT CORP	COM	59491810	8,379,309,255	301,414,002	295,334,758	4,365,908	1,713,336
EXXON MOBIL CORP	COM	30231G10	7,295,004,469	199,317,062	191,910,747	4,149,159	3,257,156
PFIZER INC	COM	71708110	6,809,248,338	224,135,890	217,468,615	4,042,103	2,625,172
JOHNSON & JOHNSON	COM	47816010	6,574,112,873	132,756,722	126,861,069	4,122,080	1,773,573
WAL MART STORES INC	COM	93114210	6,231,930,767	111,583,362	108,602,295	1,926,352	1,054,715
INTEL CORP	COM	45814010	5,490,600,154	199,513,087	192,698,648	4,380,250	2,434,189
MERRILL LYNCH & CO I	COM	59018810	5,416,401,146	101,184,404	27,376,735	73,793,733	13936
MORGAN STANLEY	COM						
	NEW	61744644	5,275,670,758	104,551,541	28,689,969	75,803,809	57763
AMERICAN INTL GROUP	COM	02687410	4,299,192,264	74,509,398	71,337,830	2,068,143	1,103,425
3M CO	COM	88579Y10	4,256,189,752	61,621,395	52,681,905	8,324,100	615390
GENERAL MTRS CORP	COM	37044210	4,195,504,641	102,504,389	102,418,588	60509	25292
PROCTER & GAMBLE CO	COM	74271810	4,062,196,571	43,764,238	41,914,803	1,061,662	787773
CISCO SYS INC	COM	17275R10	4,003,830,039	204,381,319	199,861,052	3,033,899	1,486,368
LOCKHEED MARTIN CORP	COM	53983010	3,837,473,983	83,152,199	83,035,691	107040	9468
BELLSOUTH CORP	COM	07986010	3,651,941,061	154,220,484	151,105,760	2,768,626	346098
MERCK & CO INC	COM	58933110	3,632,676,165	71,763,654	68,372,874	1,935,684	1,455,096
BANK OF AMERICA CORP	COM	06050510	3,477,661,480	44,562,551	43,939,202	476546	146803
LOWES COS INC	COM	54866110	3,421,718,421	65,929,064	20,284,683	45,517,674	126707
TARGET CORP	COM	87612E10	3,250,666,270	86,384,966	85,470,341	721061	193564
BOEING CO	COM	09702310	3,248,551,638	94,627,196	30,764,839	63,820,114	42243
COCA COLA CO	COM	19121610	3,061,415,562	71,262,001	68,660,560	1,353,045	1,248,396
BP PLC	SPON-						
	SORED	05562210	2,768,346,755	65,756,455	65,724,898	31557	
CHEVRONTEXACO CORP	COM	16676410	2,757,637,971	38,595,353	31,068,659	7,344,230	182464
HONEYWELL INTL INC	COM	43851610	2,710,680,309	102,872,118	27,689,211	75,131,467	51440
VERIZON COMMUNICATIO	COM	92343V10	2,624,740,480	80,910,619	79,397,526	988300	524793
WELLS FARGO & CO NEW	COM	94974610	2,573,019,104	49,961,536	48,051,100	1,327,582	582854
DELL INC	COM	24702R10	2,423,468,678	72,515,520	71,102,134	1,172,174	241212
AMGEN INC	COM	03116210	2,401,407,172	37,219,578	36,599,100	441775	178703
PEPSICO INC	COM	71344810	2,350,296,223	51,282,920	48,606,013	1,707,112	969795
ALTRIA GROUP INC	COM	02209S10	2,348,682,319	53,622,884	52,871,179	498386	253319
SBC COMMUNICATIONS I	COM	78387G10	2,291,689,302	102,997,272	98,975,432	3,508,667	513173
HOME DEPOT INC	COM	43707610	2,290,919,571	71,928,401	69,444,455	1,856,584	627362
J P MORGAN CHASE & C	COM	46625H10	2,215,377,140	64,531,813	63,611,960	571905	347948
FEDERAL NATL MTG ASS	COM	31358610	1,991,776,176	28,372,880	28,177,970	150436	44474
AOL TIME WARNER INC	COM	88731710	1,991,473,764	131,798,396	131,246,143	523083	29170
AMERICAN EXPRESS CO	COM	02581610	1,873,413,929	41,575,986	40,456,678	930560	188748
ABBOTT LABS	COM	00282410	1,833,140,248	43,082,027	41,712,053	706240	663734
VIACOM INC	CL B	92552430	1,807,242,567	47,186,490	46,925,310	226413	34767
HEWLETT PACKARD CO	COM	42823610	1,772,810,726	91,570,802	89,518,215	1,059,273	993314
LILLY ELI & CO	COM	53245710	1,759,139,850	29,615,149	29,361,687	214697	38765
COMCAST CORP NEW	CL A	20030N10	1,749,800,322	56,774,832	56,255,286	444180	75365
DU PONT E I DE NEMOU	COM	26353410	1,728,562,032	43,203,250	42,289,069	568554	345627
WYETH	COM	98302410	1,688,631,014	36,629,740	35,186,201	859605	583934
SOUTHWEST AIRLS CO	COM	84474110	1,655,886,223	93,552,894	93,450,102	74960	27832
UNITED PARCEL SERVIC	CL B	91131210	1,648,738,293	25,842,293	25,625,130	188698	28465
MEDTRONIC INC	COM	58505510	1,611,603,327	34,347,897	33,054,041	984232	309624
WACHOVIA CORP 2ND NE	COM	92990310	1,584,260,695	38,462,265	37,935,336	401691	125238
ORACLE CORP	COM	68389X10	1,500,152,017	133,346,846	132,388,667	763680	194499
INTL PAPER CO	COM	46014610	1,474,914,677	37,798,941	17,777,598	20,011,638	9705
Page Total			189,072,766,075				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
DUKE ENERGY CORP	COM	26439910	1,408,977,720	79,111,607	28,016,437	51,046,139	49031
UNITED TECHNOLOGIES	COM	91301710	1,381,700,016	17,879,141	17,661,801	129806	87534
BRISTOL MYERS SQUIBB	COM	11012210	1,365,337,448	53,208,786	51,450,567	887080	871139
US BANCORP DEL	COM						
	NEW	90297330	1,327,925,619	55,353,298	54,832,801	442860	77637
SEARS ROEBUCK & CO	COM	81238710	1,289,261,328	29,482,308	29,450,483	31255	570
DISNEY WALT CO	COM						
	DISNEY	25468710	1,278,876,550	63,404,886	60,917,205	1,676,145	811536
BANK ONE CORP	COM	06423A10	1,234,771,029	31,947,504	31,811,436	106470	29598
ANHEUSER BUSCH COS I	COM	03522910	1,149,249,532	23,292,451	22,777,206	306231	209014
TEXAS INSTRS INC	COM	88250810	1,111,483,014	48,749,255	48,499,091	202140	48024
HARTFORD FINL SVCS G	COM	41651510	1,109,586,395	21,082,774	8,122,412	12,902,579	57783
PROGRESS ENERGY INC	COM	74326310	1,098,578,901	24,709,377	24,684,316	20949	4112
WASHINGTON MUT INC	COM	93932210	1,093,021,908	27,762,812	27,662,218	95515	5079
FEDERAL HOME LN MTG	COM	31340030	1,066,095,133	20,364,759	20,043,389	204317	117053
FIRST DATA CORP	COM	31996310	1,011,670,197	25,317,072	20,957,794	4,235,518	123760
CONOCOPHILLIPS	COM	20825C10	996,499,275	18,200,900	18,024,825	132334	43741
MCDONALDS CORP	COM	58013510	973,679,417	41,362,762	40,539,663	616903	206196
CATERPILLAR INC DEL	COM	14912310	967,689,869	14,057,087	13,924,055	91845	41187
GILLETTE CO	COM	37576610	960,600,465	30,037,538	28,974,641	813779	249118
GOLDMAN SACHS GROUP	COM	38141G10	954,591,714	11,377,732	10,847,628	483987	46117
PENNEY J C INC	COM	70816010	930,707,650	43,552,066	43,532,100	18266	1700
FLEETBOSTON FINL COR	COM	33903010	925,043,697	30,681,383	29,751,309	545235	384839
WALGREEN CO	COM	93142210	877,968,824	28,654,335	27,029,701	1,023,448	601186
FIFTH THIRD BANCORP	COM	31677310	865,072,045	15,575,658	14,273,193	882429	420036
QUALCOMM INC	COM	74752510	861,869,777	20,683,220	20,601,414	53791	28015
APPLIED MATLS INC	COM	03822210	850,553,466	46,914,146	45,380,487	1,164,006	369653
TYCO INTL LTD NEW	COM	90212410	848,526,728	41,533,369	41,528,611	4758	
COLGATE PALMOLIVE CO	COM	19416210	848,314,516	15,178,288	14,516,200	515488	146600
UNITEDHEALTH GROUP I	COM	91324P10	838,436,167	16,662,086	16,615,006	42000	5080
PG&E CORP	COM	69331C10	833,377,823	34,869,365	34,831,355	37430	580
MBNA CORP	COM	55262L10	832,977,183	36,534,087	36,237,978	191830	104279
DOW CHEM CO	COM	26054310	832,720,727	25,590,680	25,384,853	124230	81597
CONAGRA FOODS INC	COM	20588710	831,849,201	39,164,275	18,891,627	20,240,456	32192
E M C CORP MASS	COM	26864810	830,418,673	65,749,697	64,362,371	1,028,960	358366
GLAXOSMITHKLINE PLC	SPON-SORED						
		37733W10	820,838,178	19,359,391	19,329,137	30254	
EBAY INC	COM	27864210	819,717,200	15,281,827	15,250,977	30450	400
NORTHROP GRUMMAN COR	COM	66680710	791,390,100	9,178,730	9,159,234	14117	5379
EDISON INTL	COM	28102010	779,397,083	40,806,130	40,785,840	19830	460
MARSH & MCLENNAN COS	COM	57174810	769,542,663	16,163,467	14,890,118	960199	313150
ALLSTATE CORP	COM	02000210	768,600,405	21,040,252	20,963,572	69883	6797
CARDINAL HEALTH INC	COM	14149Y10	767,977,044	13,152,544	12,659,245	420293	73006
MOTOROLA INC	COM	62007610	757,052,540	63,351,677	62,245,517	719140	387020
ALCOA INC	COM	01381710	745,842,580	28,510,802	28,410,662	88324	11816
EXELON CORP	COM	30161N10	744,157,833	11,719,021	11,649,566	64551	4904
FIRSTENERGY CORP	COM	33793210	742,959,294	23,290,260	23,154,509	134879	872
KIMBERLY CLARK CORP	COM	49436810	741,039,296	14,439,581	13,962,748	288563	188270
STATE STR CORP	COM	85747710	741,034,080	16,467,424	8,679,652	7,406,869	380903
DELPHI CORP	COM	24712610	736,026,608	81,328,907	81,027,442	275817	25648
GENERAL MTRS CORP	CL H						
	NEW	37044283	713,458,907	49,857,366	49,808,780	44553	4033

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

AIR PRODS & CHEMS IN COM	00915810	708,495,879	15,709,443	6,775,315	8,738,372	195756
AUTOMATIC DATA PROCE COM	05301510	706,746,828	19,713,998	16,974,076	1,794,693	945229
SYSCO CORP COM	87182910	691,369,092	21,136,322	17,733,930	2,056,902	1,345,490
BOSTON SCIENTIFIC CO COM	10113710	666,078,316	10,440,099	10,409,528	26110	4461
Page Total		47,999,155,933				

Page 2 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CLEAR CHANNEL COMMUN	COM	18450210	660,666,305	17,249,773	16,988,935	245503	15335
EMERSON ELEC CO	COM	29101110	651,056,579	12,365,747	11,358,010	661568	346169
SOUTHERN CO	COM	84258710	645,966,116	22,009,067	21,948,386	53056	7625
AON CORP	COM	03738910	634,105,212	30,412,720	9,465,897	20,934,114	12709
DOMINION RES INC VA	COM	25746U10	627,635,421	10,139,506	10,018,855	75300	45351
ELECTRONIC DATA SYS	COM	28566110	617,739,795	30,581,178	17,375,223	13,204,019	1936
BAXTER INTL INC	COM	07181310	596,880,136	20,539,578	15,637,413	4,880,902	21263
SCHLUMBERGER LTD	COM	80685710	593,647,973	12,265,454	11,458,414	483760	323280
AT&T WIRELESS SVCS I	COM	00209A10	584,801,353	71,491,608	70,610,716	797081	83811
FORD MTR CO DEL	PAR	34537086	583,195,747	54,150,023	53,999,058	140508	10457
PRUDENTIAL FINL INC	COM	74432010	582,493,956	15,591,380	15,536,010	54655	715
ILLINOIS TOOL WKS IN	COM	45230810	580,309,784	8,758,071	7,962,142	517955	277974
AT&T CORP	NEW	00195750	579,097,590	26,872,278	26,636,542	204533	31203
BANK NEW YORK INC	COM	06405710	574,518,831	19,736,133	19,535,598	106663	93872
GANNETT INC	COM	36473010	570,057,701	7,349,893	7,204,024	70510	75359
NEXTEL COMMUNICATION	CL A	65332V10	567,502,954	28,792,641	28,702,076	62720	27845
SCHERING PLOUGH CORP	COM	80660510	565,538,203	37,108,806	36,696,179	272562	140065
YAHOO INC	COM	98433210	550,560,637	15,556,955	15,521,300	33875	1780
METLIFE INC	COM	59156R10	545,150,515	19,434,956	19,404,275	29558	1123
LEHMAN BROS HLDGS IN	COM	52490810	538,943,024	7,801,723	7,773,698	26919	1106
WASTE MGMT INC DEL	COM	94106L10	537,124,542	20,524,438	16,856,550	3,666,444	1444
FEDEX CORP	COM	31428X10	531,117,687	8,243,329	8,135,013	31646	76670
NATIONAL CITY CORP	COM	63540510	520,736,256	17,676,044	17,101,414	84705	489925
XEROX CORP	COM	98412110	520,023,431	50,684,545	22,831,491	27,852,354	700
CENDANT CORP	COM	15131310	517,554,639	27,691,527	27,556,065	92027	43435
AFLAC INC	COM	00105510	500,370,895	15,491,359	15,245,158	188302	57899
BB&T CORP	COM	05493710	499,129,500	13,899,457	13,853,930	40758	4769
GUIDANT CORP	COM	40169810	488,013,259	10,416,505	10,390,825	24760	920
HCA INC	COM	40411910	482,207,532	13,082,136	12,791,138	249976	41022
FOREST LABS INC	COM	34583810	477,526,074	9,281,362	9,220,247	28270	32845
GENERAL MLS INC	COM	37033410	469,912,142	9,983,262	9,554,119	201461	227682
GENERAL DYNAMICS COR	COM	36955010	460,206,164	5,895,544	5,705,530	158233	31781
COMPUTER ASSOC INTL	COM	20491210	456,828,131	17,496,290	17,433,039	62451	800
SLM CORP	COM	78442P10	451,382,612	11,585,796	11,553,838	31298	660
SUNTRUST BKS INC	COM	86791410	448,017,119	7,421,188	7,383,008	36194	1986
OCCIDENTAL PETE CORP	COM	67459910	438,724,051	12,453,138	12,399,527	47802	5809
KOHL'S CORP	COM	50025510	438,240,328	8,191,408	8,167,005	23448	955
ANALOG DEVICES INC	COM	03265410	437,156,887	11,498,077	10,955,985	398437	143655

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

TRAVELERS PPTY CAS C CL B	89420G40	436,688,153	27,499,254	25,051,009	2,444,698	3547
NEWMONT MINING CORP COM	65163910	429,750,886	10,993,883	10,943,127	22745	28011
ALLTEL CORP COM	02003910	429,402,102	9,266,338	8,324,762	772218	169358
ENTERGY CORP NEW COM	29364G10	427,061,122	7,886,632	7,720,374	148170	18088
BECTON DICKINSON & C COM	07588710	426,085,317	11,796,382	11,764,464	23850	8068
CAPITAL ONE FINL COR COM	14040H10	424,239,392	7,437,577	7,341,939	78258	17380
BERKSHIRE HATHAWAY I CL B	08467020	421,719,168	168958	164951	1545	2462
SARA LEE CORP COM	80311110	416,946,915	22,709,527	22,574,880	76901	57746
AVON PRODS INC COM	05430310	415,890,032	6,441,915	6,389,106	42404	10405
HARLEY DAVIDSON INC COM	41282210	408,797,503	8,481,276	8,140,759	294205	46312
STRYKER CORP COM	86366710	407,735,720	5,414,098	4,824,150	443385	146563
PROGRESSIVE CORP OHI COM	74331510	405,496,566	5,867,408	5,840,659	13449	13300
GAP INC DEL COM	36476010	405,337,040	23,676,229	23,614,784	61045	400
DEERE & CO COM	24419910	403,269,039	7,564,604	7,537,326	24798	2480
Page Total		26,382,558,036				

Page 3 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
UNION PAC CORP	COM	90781810	398,514,817	6,850,865	6,734,210	58328	58327
VERITAS SOFTWARE CO	COM	92343610	398,360,193	12,638,331	12,591,083	44458	2790
BEST BUY INC	COM	08651610	397,582,875	8,366,643	8,326,951	34834	4858
SCHWAB CHARLES CORP	COM	80851310	394,255,765	33,102,919	32,956,486	70745	75688
FPL GROUP INC	COM	30257110	390,680,027	6,181,646	5,983,190	142762	55694
WELLPOINT HEALTH NET	COM	94973H10	390,567,289	5,067,038	5,050,867	11520	4651
SPRINT CORP	COM						
	FON GR	85206110	388,128,633	25,703,883	25,575,815	121812	6256
KROGER CO	COM	50104410	382,263,513	21,391,355	21,303,870	74885	12600
OMNICOM GROUP INC	COM	68191910	381,926,003	5,315,602	5,199,222	99155	17225
PNC FINL SVCS GROUP	COM	69347510	381,720,732	8,022,714	7,928,562	60255	33897
RAYTHEON CO	COM						
	NEW	75511150	381,217,956	13,614,927	13,485,143	112891	16893
COSTCO WHSL CORP NEW	COM	22160K10	375,603,242	12,057,889	12,008,769	46210	2910
EQUITY OFFICE PROPER	COM	29474110	372,983,239	13,548,247	13,546,472	1775	
NIKE INC	CL B	65410610	370,108,432	6,085,308	6,071,188	12495	1625
CARNIVAL CORP	PAIRED						
	CTF	14365830	369,786,052	11,243,115	11,200,806	38409	3900
MCGRAW HILL COS INC	COM	58064510	367,515,165	5,915,261	5,603,820	183591	127850
AMERICAN ELEC PWR IN	COM	02553710	367,437,270	12,247,909	12,200,529	41410	5970
BURLINGTON NORTHN SA	COM	12189T10	363,450,983	12,589,227	12,287,473	246631	55123
ELECTRONIC ARTS INC	COM	28551210	363,070,564	3,938,713	3,927,203	9020	2490
CHUBB CORP	COM	17123210	359,943,145	5,547,829	5,481,626	46715	19488
HEINZ H J CO	COM	42307410	358,363,737	10,454,018	10,355,431	57719	40868
WEYERHAEUSER CO	COM	96216610	353,567,323	6,049,056	6,017,000	20046	12010
TRIBUNE CO NEW	COM	89604710	351,986,674	7,668,555	7,523,310	80744	64501
GOLDEN WEST FINL COR	COM	38131710	348,319,303	3,891,401	3,881,515	9786	100
STAPLES INC	COM	85503010	347,815,634	14,589,582	14,342,477	148975	98130
FEDERATED DEPT STORE	COM	31410H10	346,189,867	8,262,288	8,236,328	25820	140

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

MELLON FINL CORP	COM	58551A10	345,616,766	11,467,046	11,334,035	102168	30843
CVS CORP	COM	12665010	337,236,031	10,857,567	10,702,402	88490	66675
KELLOGG CO	COM	48783610	334,635,033	10,034,034	10,000,474	28125	5435
ZIMMER HLDGS INC	COM	98956P10	332,318,073	6,031,181	5,890,451	76939	63791
MAXIM INTEGRATED PRO	COM	57772K10	330,662,151	8,394,571	8,348,358	40177	6036
PAYCHEX INC	COM	70432610	328,196,848	9,624,541	9,442,481	96728	85332
LIBERTY MEDIA CORP N	COM						
	SER A	53071810	327,963,768	32,895,062	29,812,749	3,021,165	61148
LINEAR TECHNOLOGY CO	COM	53567810	327,357,547	9,110,981	8,413,095	518203	179683
YUM BRANDS INC	COM	98849810	326,681,675	11,029,091	10,984,666	39205	5220
MASCO CORP	COM	57459910	322,937,197	13,191,879	13,134,150	37345	20384
CORNING INC	COM	21935010	322,487,774	34,234,371	34,085,055	120641	28675
HALLIBURTON CO	COM	40621610	314,234,676	12,958,131	12,920,663	36285	1183
PUBLIC SVC ENTERPRIS	COM	74457310	314,004,138	7,476,289	7,449,206	26248	835
KEYCORP NEW	COM	49326710	313,906,013	12,276,340	12,217,041	39397	19902
DANAHER CORP DEL	COM	23585110	313,077,472	4,238,796	4,195,086	40060	3650
APACHE CORP	COM	03741110	309,316,032	4,460,860	4,335,018	96271	29571
DEVON ENERGY CORP NE	COM	25179M10	306,800,044	6,366,467	6,333,479	26165	6823
PRINCIPAL FINANCIAL	COM	74251V10	302,388,953	9,757,630	9,726,980	29450	1200
STARBUCKS CORP	COM	85524410	301,846,464	10,480,780	10,414,899	55411	10470
BED BATH & BEYOND IN	COM	07589610	300,504,956	7,852,233	7,806,668	35170	10395
ANADARKO PETE CORP	COM	03251110	300,315,661	7,191,467	6,804,910	228658	157899
WRIGLEY WM JR CO	COM	98252610	294,591,118	5,327,145	5,305,761	18184	3200
MARRIOTT INTL INC NE	CL A	57190320	294,443,145	6,842,741	5,674,599	1,167,477	665
PRAXAIR INC	COM	74005P10	293,227,625	4,733,295	4,717,613	15412	270
KLA-TENCOR CORP	COM	48248010	292,858,586	5,675,554	5,656,907	18407	240
NORTHERN TR CORP	COM	66585910	292,714,010	6,911,783	5,580,907	1,009,449	321427
Page Total			17,881,680,189				

Page 4 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MARATHON OIL CORP	COM	56584910	292,142,043	10,250,598	10,208,793	31665	10140
ANTHEM INC	COM	03674B10	290,909,632	4,078,363	3,944,810	132498	1055
SUN MICROSYSTEMS INC	COM	86681010	290,031,401	87,622,780	87,096,454	447106	79220
TJX COS INC NEW	COM	87254010	288,990,806	14,881,092	14,359,505	468967	52620
HANCOCK JOHN FINL SV	COM	41014S10	288,355,371	8,531,224	8,501,555	26929	2740
INTERNATIONAL GAME T	COM	45990210	287,421,549	10,210,357	10,192,929	15228	2200
AGILENT TECHNOLOGIES	COM	00846U10	286,902,963	12,976,163	12,757,886	123225	95052
XILINX INC	COM	98391910	284,793,232	10,017,349	9,961,929	43500	11920
BAKER HUGHES INC	COM	05722410	284,517,052	9,615,311	9,118,107	447778	49426
FORTUNE BRANDS INC	COM	34963110	282,096,588	4,970,865	4,605,721	316810	48334
FRANKLIN RES INC	COM	35461310	280,949,465	6,354,885	6,040,234	255323	59328
PEPSI BOTTLING GROUP	COM	71340910	279,969,846	13,603,977	13,596,387	7390	200
INTUIT	COM	46120210	277,896,602	5,760,709	5,741,372	17769	1568
EASTMAN KODAK CO	COM	27746110	276,412,250	13,200,203	13,165,896	18029	16278
APOLLO GROUP INC	CL A	03760410	275,671,882	4,174,949	4,162,662	11537	750
TXU CORP	COM	87316810	275,470,847	11,692,311	11,660,026	29420	2865
SAFEWAY INC	COM						

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

	NEW	78651420	275,287,524	12,000,328	11,957,368	42260	700
CONSOLIDATED EDISON	COM	20911510	274,729,696	6,740,179	6,658,232	43589	38358
ST JUDE MED INC	COM	79084910	272,989,429	5,076,984	5,058,524	12032	6428
CAMPBELL SOUP CO	COM	13442910	272,672,518	10,289,529	10,247,677	31660	10192
COUNTRYWIDE FINAN CIA	COM	22237210	268,613,749	3,431,448	3,420,658	10690	100
BURLINGTON RES INC	COM	12201410	267,425,409	5,548,245	5,470,581	62415	15249
ALLERGAN INC	COM	01849010	266,753,143	3,388,202	3,376,059	11443	700
MCKESSON CORP	COM	58155Q10	266,509,952	8,005,706	7,983,941	21565	200
PPG INDS INC	COM	69350610	266,265,341	5,098,915	5,071,462	22383	5070
ADOBE SYS INC	COM	00724F10	263,885,269	6,699,296	6,680,286	18230	780
MATTEL INC	COM	57708110	263,445,123	13,894,785	13,857,746	35136	1903
AUTOZONE INC	COM	05333210	260,109,449	2,905,277	2,900,011	5166	100
SOUTHTRUST CORP	COM	84473010	260,065,037	8,857,801	8,829,341	28220	240
PITNEY BOWES INC	COM	72447910	259,362,558	6,768,334	6,732,639	24265	11430
GENZYME CORP	COM						
	GENL D	37291710	257,465,585	5,559,611	5,529,747	26177	3687
MONSANTO CO NEW	COM	61166W10	255,859,085	10,687,514	10,643,738	39035	4741
CLOROX CO DEL	COM	18905410	254,711,431	5,552,898	5,537,388	12430	3080
HERSHEY FOODS CORP	COM	42786610	250,402,587	3,445,275	3,382,787	32664	29824
EQUITY RESIDENTIAL	SH BEN						
	INT	29476L10	248,921,724	8,501,425	8,500,530	895	
SIMON PPTY GROUP INC	COM	82880610	248,438,249	5,700,740	5,699,905	835	
HARRAHS ENTMT INC	COM	41361910	246,814,837	5,861,193	5,855,441	5652	100
LEXMARK INTL NEW	CL A	52977110	245,670,571	3,898,914	3,887,764	9050	2100
AETNA INC NEW	COM	00817Y10	244,070,748	3,999,193	3,986,559	12634	
ST PAUL COS INC	COM	79286010	243,451,105	6,574,429	6,556,171	15866	2392
PPL CORP	COM	69351T10	241,589,275	5,899,616	5,879,461	17775	2380
SYMANTEC CORP	COM	87150310	240,178,428	3,800,893	3,778,713	16780	5400
UNIVISION COMMUNICAT	CL A	91490610	236,092,112	7,394,053	7,157,762	214832	21459
BIOMET INC	COM	09061310	234,838,115	7,010,093	6,983,612	25051	1430
ALTERA CORP	COM	02144110	232,186,028	12,265,506	12,138,781	86825	39900
LUCENT TECHNOLOGIES	COM	54946310	231,828,389	107,327,958	106,671,351	599773	56834
KERR MCGEE CORP	COM	49238610	231,033,516	5,175,482	5,169,126	5317	1039
CHIRON CORP	COM	17004010	230,503,443	4,448,156	4,433,362	13033	1761
PACCAR INC	COM	69371810	228,943,482	3,077,611	3,065,186	9050	3375
COMERICA INC	COM	20034010	226,952,718	4,870,230	4,846,195	16395	7640
MOODYS CORP	COM	61536910	224,697,955	4,087,647	3,815,044	234618	37985
SPDR TR	UNIT						
	SER 1	78462F10	224,459,214	2,245,715	2,241,269	4446	
Page Total			13,559,754,323				

Page 5 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
ARCHER DANIELS MIDLA	COM	03948310	224,160,718	17,098,453	17,057,820	32553	8080
JOHNSON CTLS INC	COM	47836610	224,116,197	2,369,093	2,354,818	11075	3200
MBIA INC	COM	55262C10	222,756,305	4,052,325	4,023,436	19364	9525
BLOCK H & R INC	COM	09367110	222,288,907	5,151,539	5,104,802	33250	13487

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

ACE LTD	ORD	G0070K10	221,900,904	6,708,008	6,707,828	180	
OWENS ILL INC	COM						
	NEW	69076840	221,699,566	19,413,272	11,679,470	7,733,802	
MEDIMMUNE INC	COM	58469910	221,457,066	6,704,725	6,665,584	29568	9573
UNOCAL CORP	COM	91528910	221,165,722	7,016,679	6,956,049	27050	33580
GENENTECH INC	COM						
	NEW	36871040	220,173,991	2,747,367	2,705,206	31528	10633
STARWOOD HOTELS&RESO	PAIRED						
	CTF	85590A20	219,061,441	6,294,869	5,118,886	1,175,983	
INGERSOLL-RAND COMPA	CL A	G4776G10	217,842,335	4,076,391	3,865,201	190955	20235
MICRON TECHNOLOGY IN	COM	59511210	217,376,717	16,197,967	16,156,147	41440	380
KINDER MORGAN INC KA	COM	49455P10	217,046,206	4,018,630	4,002,437	8893	7300
SUNGARD DATA SYS INC	COM	86736310	213,534,669	8,116,103	7,561,154	476149	78800
SCIENTIFIC ATLANTA I	COM	80865510	210,530,296	6,758,597	6,735,387	21790	1420
MAY DEPT STORES CO	COM	57777810	208,822,129	8,478,365	8,289,842	114521	74002
REGIONS FINL CORP	COM	75894010	205,452,495	5,998,613	5,958,643	29590	10380
DOW JONES & CO INC	COM	26056110	204,609,814	4,321,221	1,938,948	46503	2,335,770
AMEREN CORP	COM	02360810	203,976,976	4,753,600	4,745,413	7787	400
ROHM & HAAS CO	COM	77537110	203,724,281	6,090,412	6,072,893	14304	3215
RADIOSHACK CORP	COM	75043810	202,836,462	7,139,615	7,124,683	9692	5240
DOVER CORP	COM	26000310	202,800,261	5,733,680	5,640,991	21349	71340
APPLE COMPUTER INC	COM	03783310	202,656,145	9,780,702	9,752,872	25570	2260
GEORGIA PAC CORP	COM	37329810	201,803,211	8,325,215	8,294,578	28477	2160
XL CAP LTD	CL A	G9825510	201,797,798	2,605,860	2,605,840	20	
LIMITED BRANDS INC	COM	53271610	200,670,163	13,307,040	13,267,085	39515	440
MEDCO HEALTH SOLUTIO	COM	58405U10	200,029,465	7,714,210	7,379,277	180663	154270
CINERGY CORP	COM	17247410	199,565,425	5,437,750	5,426,414	10364	972
ALBERTSONS INC	COM	01310410	199,255,706	9,686,714	9,657,010	20830	8874
AMBAC FINL GROUP INC	COM	02313910	197,593,216	3,087,394	3,073,529	7665	6200
ECOLAB INC	COM	27886510	197,382,987	7,817,148	6,929,754	682856	204538
AMSOUTH BANCORPORATI	COM	03216510	197,043,805	9,285,759	9,220,967	44971	19821
COMPUTER SCIENCES CO	COM	20536310	195,066,633	5,192,085	5,121,607	32838	37640
BROADCOM CORP	CL A	11132010	194,950,130	7,312,458	7,296,228	15970	260
NORFOLK SOUTHERN COR	COM	65584410	194,433,742	10,509,932	10,361,335	98511	50086
SYNOVUS FINL CORP	COM	87161C10	194,002,318	7,763,198	7,747,798	15200	200
CHARTER ONE FINL INC	COM	16090310	193,658,740	6,328,717	6,279,234	41754	7729
SEMPRA ENERGY	COM	81685110	193,133,544	6,578,118	6,563,798	14320	
FISERV INC	COM	33773810	192,877,358	5,314,890	5,300,865	13725	300
EATON CORP	COM	27805810	192,408,553	2,171,164	2,161,259	9805	100
CINCINNATI FINL CORP	COM	17206210	190,962,480	4,774,062	4,755,087	6855	12120
GILEAD SCIENCES INC	COM	37555810	190,830,994	3,405,264	3,337,144	53435	14685
TENET HEALTHCARE COR	COM	88033G10	188,516,625	13,019,104	12,989,457	28987	660
BEAR STEARNS COS INC	COM	07390210	188,397,712	2,518,686	2,509,908	8678	100
DTE ENERGY CO	COM	23333110	185,464,954	5,027,513	5,014,223	12190	1100
XCEL ENERGY INC	COM	98389B10	185,297,509	11,977,861	11,924,253	51837	1771
CONSTELLATION ENERGY	COM	21037110	184,465,292	5,155,542	5,106,131	45995	3416
BIOGEN INC	COM	09059710	182,569,831	4,789,345	4,068,035	720010	1300
INTERACTIVECORP	COM	45840Q10	182,458,412	5,499,048	5,484,125	12773	2150
NETWORK APPLIANCE IN	COM	64120L10	181,810,272	8,855,834	8,831,049	24245	540
FIRST TENN NATL CORP	COM	33716210	180,939,511	4,261,411	4,251,231	8830	1350
MARSHALL & ILSLEY CO	COM	57183410	180,496,001	5,726,396	5,715,506	10290	600
Page Total			10,497,871,990				

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	Shared Other
LINCOLN NATL CORP IN	COM	53418710	180,392,678	5,098,719	5,064,354	26714	7651
COCA COLA ENTERPRISE	COM	19121910	178,901,067	9,386,205	9,361,359	24466	380
NEW YORK TIMES CO	CL A	65011110	178,321,682	4,103,122	3,934,093	168709	320
CONCORD EFS INC	COM	20619710	177,656,509	12,996,087	12,966,631	28936	520
CIGNA CORP	COM	12550910	177,055,556	3,965,410	3,927,098	24110	14202
FREEMPORT-MCMORAN COP	CL B	35671D85	176,447,229	5,330,732	5,303,899	7410	19423
FAMILY DLR STORES IN	COM	30700010	176,336,537	4,420,570	4,405,970	12000	2600
CSX CORP	COM	12640810	172,626,509	5,901,761	5,869,653	20382	11726
UNION PLANTERS CORP	COM	90806810	171,314,843	5,414,502	5,398,862	15640	
JEFFERSON PILOT CORP	COM	47507010	171,129,235	3,855,999	3,788,842	17544	49613
PEOPLESOFT INC	COM	71271310	170,745,939	9,345,700	9,314,459	29174	2067
KEYSPAN CORP	COM	49337W10	170,238,469	4,852,864	4,836,431	14913	1520
DOLLAR GEN CORP	COM	25666910	166,569,800	8,328,490	8,309,001	16149	3340
CENTURYTEL INC	COM	15670010	166,254,410	4,905,707	4,758,922	111175	35610
SHERWIN WILLIAMS CO	COM	82434810	165,960,806	5,643,006	5,615,586	20220	7200
PROLOGIS	SH BEN						
	INT	74341010	165,325,264	5,465,298	5,464,005	1293	
CITRIX SYS INC	COM	17737610	164,345,125	7,426,350	7,407,515	17715	1120
EOG RES INC	COM	26875P10	162,903,038	3,902,804	3,761,539	121245	20020
NISOURCE INC	COM	65473P10	162,545,112	8,135,391	8,118,914	15677	800
NATIONAL SEMICONDUCT	COM	63764010	162,101,579	5,020,179	5,004,566	13168	2445
APPLERA CORP	COM AP						
	BIO	03802010	162,058,345	7,263,933	6,896,696	342267	24970
AVERY DENNISON CORP	COM	05361110	160,040,741	3,167,869	2,931,528	148488	87853
NEWELL RUBBERMAID IN	COM	65122910	158,049,039	7,293,449	7,048,862	183887	60700
OFFICE DEPOT INC	COM	67622010	157,646,184	11,220,369	11,169,023	50726	620
JABIL CIRCUIT INC	COM	46631310	157,533,806	6,047,363	5,989,393	35240	22730
SANMINA SCI CORP	COM	80090710	156,733,268	16,224,976	16,163,745	55200	6031
AMERISOURCEBERGEN CO	COM	03073E10	156,709,435	2,899,342	2,891,821	7236	285
AMERICAN STD COS INC	COM	02971210	155,101,975	1,840,973	1,837,748	2925	300
LOEWS CORP	COM	54042410	153,969,363	3,813,955	3,804,415	8340	1200
ROCKWELL COLLINS INC	COM	77434110	153,192,103	6,067,014	6,030,168	19814	17032
CINTAS CORP	COM	17290810	153,115,403	4,137,136	4,093,864	11397	31875
GENUINE PARTS CO	COM	37246010	152,726,598	4,775,691	4,741,744	24247	9700
MYLAN LABS INC	COM	62853010	152,723,774	3,951,456	3,936,031	13550	1875
AMAZON COM INC	COM	02313510	151,870,958	3,135,886	3,126,066	8680	1140
QUEST DIAGNOSTICS IN	COM	74834L10	151,034,956	2,490,682	2,484,582	5450	650
TEXTRON INC	COM	88320310	150,824,253	3,823,175	3,802,441	15385	5349
HILTON HOTELS CORP	COM	43284810	150,416,851	9,273,542	9,151,223	118504	3815
MEADWESTVACO CORP	COM	58333410	149,353,729	5,857,009	5,840,610	11895	4504
BJ SVCS CO	COM	05548210	146,758,612	4,294,955	4,285,365	7110	2480
NORTH FORK BANCORPOR	COM	65942410	146,492,134	4,215,601	4,189,776	13925	11900
SEALED AIR CORP NEW	COM	81211K10	146,385,087	3,099,409	3,075,778	21024	2607
ITT INDS INC IND	COM	45091110	146,121,321	2,441,867	2,426,321	5425	10121
WILLIAMS COS INC DEL	COM	96945710	145,489,592	15,444,755	15,376,031	66809	1915
BARD C R INC	COM	06738310	144,390,286	2,033,666	2,027,851	5015	800
IMS HEALTH INC	COM	44993410	144,192,230	6,833,755	6,814,621	15714	3420
AMERADA HESS CORP	COM	02355110	144,079,784	2,875,844	2,865,099	7470	3275
KNIGHT RIDDER INC	COM	49904010	143,312,020	2,148,606	2,136,251	12175	180
SPRINT CORP	PCS						
	COM SE	85206150	143,244,957	24,999,120	24,877,425	116419	5276
PARKER HANNIFIN CORP	COM	70109410	142,425,240	3,186,247	3,128,614	33931	23702
INTERPUBLIC GROUP CO	COM	46069010	141,487,483	10,020,360	9,824,852	117637	77871
HEALTH MGMT ASSOC IN	CL A	42193310	141,149,805	6,471,793	6,446,039	22749	3005
QWEST COMMUNICATIONS	COM	74912110	140,394,408	41,292,473	41,180,611	108231	3631

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

Page Total

8,216,195,127

Page 7 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
QLOGIC CORP	COM	74727710	139,365,657	2,964,596	2,957,640	6756	200
ZIONS BANCORPORATION	COM	98970110	138,683,534	2,476,934	2,472,094	4640	200
SUNOCO INC	COM	86764P10	138,453,287	3,442,399	3,431,113	11186	100
MGIC INVT CORP WIS	COM	55284810	135,983,772	2,611,557	2,596,097	11560	3900
TRANSOCEAN INC	ORD	G9007810	135,929,900	6,796,495	6,756,590	16716	23189
WATSON PHARMACEUTICA	COM	94268310	134,410,769	3,224,053	3,213,394	9559	1100
TORCHMARK CORP	COM	89102710	134,402,576	3,307,150	3,286,850	14900	5400
V F CORP	COM	91820410	134,385,451	3,453,751	3,443,516	6835	3400
TIFFANY & CO NEW	COM	88654710	134,248,423	3,596,261	3,582,426	9335	4500
AVAYA INC	COM	05349910	133,605,703	12,257,404	12,145,935	104999	6470
NOVELLUS SYS INC	COM	67000810	133,286,160	3,966,850	3,949,590	11290	5970
WHIRLPOOL CORP	COM	96332010	133,246,392	1,966,156	1,922,901	30355	12900
PRICE T ROWE GROUP I	COM	74144T10	132,283,576	3,204,544	3,109,776	54838	39930
SOLECTRON CORP	COM	83418210	131,642,731	22,503,031	22,381,776	103870	17385
COX COMMUNICATIONS I	CL A	22404410	131,440,893	4,156,891	3,954,529	182614	19748
EL PASO CORP	COM	28336L10	130,503,253	17,877,158	17,818,029	55774	3355
EXPRESS SCRIPTS INC	COM	30218210	129,007,059	2,111,063	2,072,386	36437	2240
MOLEX INC	COM	60855410	128,746,612	4,504,780	4,497,267	6437	1076
SAFECO CORP	COM	78642910	128,520,333	3,635,653	3,616,604	12650	6399
JDS UNIPHASE CORP	COM	46612J10	128,186,391	35,607,331	35,525,217	79886	2228
HUNTINGTON BANCSHARE	COM	44615010	128,143,997	6,455,617	6,437,607	17190	820
CENTEX CORP	COM	15231210	127,392,910	1,635,759	1,630,419	4840	500
ROCKWELL AUTOMATION	COM	77390310	125,177,797	4,768,678	4,731,592	17454	19632
UST INC	COM	90291110	125,076,087	3,555,318	3,532,332	18306	4680
CONVERGYS CORP	COM	21248510	125,071,042	6,819,577	6,725,976	25505	68096
AUTONATION INC	COM	05329W10	122,486,678	6,983,277	6,964,567	18070	640
AES CORP	COM	00130H10	122,299,155	16,482,366	16,444,481	37145	740
KRAFT FOODS INC	CL A	50075N10	122,228,382	4,143,335	3,924,291	186787	32257
UNUMPROVIDENT CORP	COM	91529Y10	122,214,172	8,274,487	8,247,859	22868	3760
SIEBEL SYS INC	COM	82617010	121,442,879	12,442,918	12,407,783	30750	4385
PLUM CREEK TIMBER CO	COM	72925110	121,072,903	4,759,155	4,756,628	2527	
EXPRESSJET HOLDINGS	CL A	30218U10	118,623,447	8,595,902	8,595,902		
APARTMENT INVT & MGM	CL A	03748R10	117,463,543	2,984,338	2,982,798	1540	
GRAINGER W W INC	COM	38480210	116,773,955	2,455,814	2,442,153	11661	2000
HASBRO INC	COM	41805610	116,626,357	6,243,381	6,228,524	14857	
M & T BK CORP	COM	55261F10	116,122,793	1,330,158	1,290,333	9614	30211
BECKMAN COULTER INC	COM	07581110	115,603,654	2,538,508	2,523,854	1254	13400
UNISYS CORP	COM	90921410	115,095,745	8,506,707	8,481,242	24440	1025
KB HOME	COM	48666K10	112,120,708	1,879,328	1,873,008	6320	
PHELPS DODGE CORP	COM	71726510	111,953,134	2,392,161	2,377,371	13916	874
NABORS INDUSTRIES LT	SHS	G6359F10	111,841,255	3,001,644	2,996,920	4724	
SIGMA ALDRICH CORP	COM	82655210	111,278,295	2,133,812	2,095,200	36147	2465
PROVIDIAN FINL CORP	COM	74406A10	110,818,065	9,399,327	9,358,212	40895	220
NOBLE CORPORATION	SHS	G6542210	110,782,247	3,259,260	3,140,058	99153	20049

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

VULCAN MATLS CO	COM	92916010	109,595,972	2,746,078	2,738,532	7546	
BLACK & DECKER CORP	COM	09179710	109,395,465	2,697,792	2,689,322	8370	100
SONOCO PRODS CO	COM	83549510	108,677,149	4,951,123	1,526,784	3,422,604	1735
SUPERVALU INC	COM	86853610	108,256,160	4,537,140	4,514,980	19950	2210
LEGGETT & PLATT INC	COM	52466010	107,733,384	4,980,739	4,839,000	133809	7930
MERCURY INTERACTIVE	COM	58940510	107,208,883	2,351,072	2,296,615	46563	7894
JONES APPAREL GROUP	COM	48007410	107,177,594	3,580,942	3,575,840	4742	360
COOPER INDS LTD	CL A	G2418210	106,434,576	2,216,002	2,208,465	6437	1100
Page Total			6,378,520,855				

Page 8 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
DEAN FOODS CO NEW	COM	24237010	106,190,307	3,422,182	3,414,838	5792	1552
ENGELHARD CORP	COM	29284510	106,056,093	3,832,891	3,822,243	8455	2193
INVITROGEN CORP	COM	46185R10	105,959,976	1,828,788	1,631,940	173113	23735
LSI LOGIC CORP	COM	50216110	104,625,053	11,637,937	11,618,097	19600	240
BROWN FORMAN CORP	CL B	11563720	104,140,513	1,316,235	1,313,795	2440	
NUCOR CORP	COM	67034610	103,751,793	2,261,373	2,214,157	23211	24005
ECHOSTAR COMMUNICATI	CL A	27876210	103,390,951	2,698,798	2,688,748	9950	100
BANKNORTH GROUP INC	COM	06646R10	103,203,841	3,657,117	2,680,413	936274	40430
PACTIV CORP	COM	69525710	101,676,031	5,013,611	4,995,711	17650	250
ADVANCED MICRO DEVIC	COM	00790310	101,648,678	9,149,296	9,130,436	18620	240
LIZ CLAIBORNE INC	COM	53932010	100,631,676	2,955,409	2,943,489	10120	1800
WATERS CORP	COM	94184810	100,368,591	3,659,081	3,648,551	3130	7400
THERMO ELECTRON CORP	COM	88355610	96,852,698	4,463,258	4,446,396	16372	490
AMERICAN PWR CONVERS	COM	02906610	96,603,217	5,584,001	5,548,636	31400	3965
PULTE HOMES INC	COM	74586710	96,345,346	1,416,635	1,410,051	6395	189
KING PHARMACEUTICALS	COM	49558210	96,066,877	6,341,048	6,327,095	13620	333
BMC SOFTWARE INC	COM	05592110	94,414,879	6,777,809	6,757,525	16414	3870
WENDYS INTL INC	COM	95059010	94,136,089	2,914,430	2,906,860	7570	
OLD REP INTL CORP	COM	68022310	93,637,784	2,829,791	2,821,948	7143	700
MCCORMICK & CO INC	COM						
	NON VT	57978020	93,621,010	3,414,333	3,389,613	24120	600
LUBRIZOL CORP	COM	54927110	93,293,944	2,875,006	987263	1,887,543	200
PINNACLE WEST CAP CO	COM	72348410	92,276,534	2,599,339	2,584,779	7060	7500
NVR INC	COM	62944T10	91,104,651	195294	194854	440	
FIDELITY NATL FINL I	COM	31632610	90,882,201	3,023,360	3,012,196	5793	5371
GENERAL GROWTH PPTYS	COM	37002110	90,645,362	1,264,231	1,263,306	925	
HUMANA INC	COM	44485910	89,577,023	4,962,716	4,954,612	7610	494
TERADYNE INC	COM	88077010	89,450,301	4,809,156	4,792,942	16094	120
TEMPLE INLAND INC	COM	87986810	89,103,378	1,835,291	1,451,688	383503	100
CAREMARK RX INC	COM	14170510	88,875,200	3,932,531	3,317,111	607402	8018
GREENPOINT FINL CORP	COM	39538410	88,290,675	2,956,821	2,944,896	11475	450
ROBERT HALF INTL INC	COM	77032310	88,079,004	4,516,872	4,490,581	24350	1941
EQUIFAX INC	COM	29442910	87,637,215	3,935,214	3,920,554	9660	5000
JANUS CAP GROUP INC	COM	47102X10	85,833,104	6,144,102	6,109,938	28830	5334
GOODRICH CORP	COM	38238810	85,403,725	3,523,256	3,509,068	13628	560

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

Company Name	Share Type	Quantity	Value	Shares	Value	Value	Value
VORNADO RLTY TR	SH BEN						
	INT	92904210	84,392,300	1,756,709	1,755,634	1075	
DARDEN RESTAURANTS I	COM	23719410	84,200,419	4,431,601	4,420,745	7306	3550
CITIZENS COMMUNICATI	COM	17453B10	83,589,259	7,456,669	7,431,461	25008	200
RLI CORP	COM	74960710	83,193,778	2,527,150	342701	2,184,449	
CENTERPOINT ENERGY I	COM	15189T10	82,706,339	9,019,230	8,987,424	27414	4392
BALL CORP	COM	05849810	82,664,982	1,530,833	1,526,253	4380	200
FLUOR CORP NEW	COM	34341210	82,638,466	2,213,728	2,206,183	7545	
SOVEREIGN BANCORP IN	COM	84590510	80,436,732	4,336,212	4,309,438	19780	6994
ENERGIZER HLDGS INC	COM	29266R10	80,105,982	2,178,569	2,171,455	6814	300
NORDSTROM INC	COM	65566410	79,767,176	3,215,122	3,206,792	4250	4080
COACH INC	COM	18975410	79,672,047	1,459,195	1,442,321	11094	5780
INTERNATIONAL FLAVOR	COM	45950610	79,462,328	2,402,126	2,392,481	4045	5600
SABRE HLDGS CORP	CL A	78590510	79,387,691	3,694,169	3,675,742	17497	930
AFFILIATED COMPUTER	CL A	00819010	78,503,519	1,612,313	1,608,483	3270	560
DONNELLEY R R & SONS	COM	25786710	77,657,644	3,122,543	3,112,103	5080	5360
NVIDIA CORP	COM	67066G10	77,451,737	4,849,827	4,836,727	12520	580
NCR CORP NEW	COM	62886E10	77,396,106	2,442,288	2,397,699	44268	321
SANDISK CORP	COM	80004C10	76,778,904	1,204,942	1,195,842	8640	460
Page Total			4,703,779,129				

Page 9 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
ALBERTO CULVER CO	CL B						
	CONV	01306810	76,636,754	1,302,903	1,301,133	1770	
TELLABS INC	COM	87966410	76,299,679	11,200,775	11,174,645	25270	860
ARCHSTONE SMITH TR	COM	03958310	75,798,893	2,873,347	2,872,868	479	
REYNOLDS R J TOB HLD	COM	76182K10	75,630,846	1,912,768	1,898,520	13968	280
NATIONAL COMMERCE FI	COM	63545P10	75,291,880	3,026,201	3,019,071	6340	790
MANOR CARE INC NEW	COM	56405510	75,142,020	2,504,734	2,499,129	5355	250
PRECISION CASTPARTS	COM	74018910	74,990,448	2,136,480	2,126,300	9880	300
HEALTH NET INC	COM	42222G10	74,780,122	2,361,229	2,353,494	7470	265
LENNAR CORP	CL A	52605710	74,683,611	960067	957339	2628	100
ASHLAND INC	COM	04420410	74,581,588	2,270,368	2,267,160	2670	538
COMCAST CORP NEW	CL A						
	SPL	20030N20	73,960,188	2,495,283	2,185,388	266869	43026
PUBLIC STORAGE INC	COM	74460D10	73,704,539	1,878,780	1,878,630	150	
LEGG MASON INC	COM	52490110	73,544,869	1,018,627	1,011,492	4290	2845
CBRL GROUP INC	COM	12489V10	73,174,905	2,057,787	2,053,377	4210	200
BOISE CASCADE CORP	COM	09738310	73,047,208	2,646,638	1,409,905	1,236,400	333
COMVERSE TECHNOLOGY	COM						
	PAR \$0	20586240	72,981,055	4,875,154	4,831,369	40225	3560
TECO ENERGY INC	COM	87237510	72,756,274	5,264,564	5,200,762	26538	37264
MICROCHIP TECHNOLOGY	COM	59501710	72,432,469	3,023,058	3,005,943	12090	5025
IDEC PHARMACEUTICALS	COM	44937010	72,152,779	2,167,401	2,141,549	10479	15373
MURPHY OIL CORP	COM	62671710	71,847,783	1,222,941	1,195,784	15740	11417
LEAR CORP	COM	52186510	71,768,902	1,363,391	1,351,905	7766	3720
CIENA CORP	COM	17177910	71,441,627	12,191,404	12,163,203	27221	980

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

SYNOPSIS INC	COM	87160710	71,178,342	2,302,761	2,279,925	12016	10820
SYMBOL TECHNOLOGIES	COM	87150810	70,822,690	5,926,585	5,907,615	15220	3750
FEDERATED INVS INC P	CL B	31421110	70,652,506	2,550,632	2,550,382	250	
BAUSCH & LOMB INC	COM	07170710	70,446,137	1,595,609	1,593,219	1890	500
PALL CORP	COM	69642930	70,374,465	3,136,117	3,130,007	6110	
WASHINGTON POST CO	CL B	93964010	69,820,345	104993	95889	2438	6666
STANLEY WKS	COM	85461610	69,139,293	2,342,117	2,319,113	22244	760
MONSTER WORLDWIDE IN	COM	61174210	69,021,238	2,736,766	2,730,104	3862	2800
CIT GROUP INC	COM	12558110	67,986,281	2,363,918	2,357,598	6320	
BOSTON PROPERTIES IN	COM	10112110	67,837,934	1,560,569	1,559,319	1250	
SPX CORP	COM	78463510	67,777,684	1,496,857	1,429,139	38280	29438
STORAGE TECHNOLOGY C	COM						
	PAR \$0	86211120	67,750,165	2,806,552	2,791,052	15100	400
EASTMAN CHEM CO	COM	27743210	67,221,435	2,006,610	2,002,760	2344	1506
MILLENNIUM PHARMACEU	COM	59990210	67,096,445	4,342,812	4,303,114	34230	5468
TOYS R US INC	COM	89233510	66,936,808	5,564,157	5,550,197	13820	140
UNIONBANCAL CORP	COM	90890610	66,682,736	1,344,410	1,338,540	5870	
VALERO ENERGY CORP N	COM	91913Y10	66,373,344	1,734,344	1,728,354	5661	329
WILEY JOHN & SONS IN	CL A	96822320	66,154,712	2,545,391	487568	228560	1,829,263
XTO ENERGY INC	COM	98385X10	65,906,207	3,139,886	3,131,267	5311	3308
ALLIED WASTE INDS IN	COM						
	PAR\$.0	01958930	65,696,810	6,083,038	6,038,498	39990	4550
FOX ENTMT GROUP INC	CL A	35138T10	65,572,005	2,342,694	2,336,104	6490	100
ROWAN COS INC	COM	77938210	65,551,173	2,666,850	2,627,330	33860	5660
C D W CORP	COM	12512N10	65,143,872	1,130,970	1,127,735	1810	1425
NAVISTAR INTL CORP N	COM	63934E10	64,914,955	1,741,281	1,738,861	2320	100
COMPASS BANCSHARES I	COM	20449H10	64,342,683	1,854,256	1,847,946	5910	400
BARNES & NOBLE INC	COM	06777410	63,890,802	2,514,396	2,508,766	2930	2700
BRUNSWICK CORP	COM	11704310	63,745,232	2,482,291	2,469,191	13100	
DUKE REALTY CORP	COM						
	NEW	26441150	63,633,370	2,179,225	2,178,930	295	
RADIAN GROUP INC	COM	75023610	63,389,613	1,427,694	1,423,564	3730	400
POPULAR INC	COM	73317410	63,165,027	1,587,061	1,586,811	250	
Page Total			3,634,872,748				

Page 10 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
JUNIPER NETWORKS INC	COM	48203R10	62,772,510	4,184,834	4,171,454	13200	180
BEMIS INC	COM	08143710	62,218,641	1,404,484	1,387,699	6985	9800
BARR LABS INC	COM	06830610	61,935,703	908015	904443	1335	2237
KIMCO REALTY CORP	COM	49446R10	61,636,824	1,504,438	1,504,438		
NEW YORK CMNTY BANCO	COM	64944510	61,137,970	1,940,272	1,935,340	1332	3600
MINERALS TECHNOLOGIE	COM	60315810	61,058,469	1,199,577	1,199,577		
DST SYS INC DEL	COM	23332610	60,956,932	1,621,195	1,567,048	4700	49447
ENSCO INTL INC	COM	26874Q10	60,579,540	2,258,745	2,249,795	8650	300
VARIAN MED SYS INC	COM	92220P10	60,532,302	1,053,102	1,048,332	2610	2160
DELUXE CORP	COM	24801910	59,934,117	1,493,127	1,472,737	8800	11590
SMITH INTL INC	COM	83211010	59,909,218	1,665,070	1,649,470	12455	3145

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

FLEXTRONICS INTL LTD	ORD	Y2573F10	59,894,042	4,211,958	3,808,834	403124	
MICHAELS STORES INC	COM	59408710	59,036,661	1,448,397	967277	479464	1656
LAUDER ESTEE COS INC	CL A	51843910	59,010,288	1,730,507	1,579,651	138256	12600
DOLLAR TREE STORES I	COM	25674710	58,992,005	1,758,331	1,738,003	19028	1300
OXFORD HEALTH PLANS	COM	69147110	58,865,056	1,424,959	1,420,604	4055	300
ANDREW CORP	COM	03442510	58,828,198	4,869,884	4,855,742	13892	250
CAREER EDUCATION COR	COM	14166510	58,672,054	1,294,903	1,289,623	4280	1000
TYSON FOODS INC	CL A	90249410	58,612,073	4,148,059	4,136,794	9966	1299
MILLIPORE CORP	COM	60107310	58,534,752	1,270,837	1,266,697	1980	2160
MAYTAG CORP	COM	57859210	58,515,372	2,343,427	2,334,947	2040	6440
COVENTRY HEALTH CARE	COM	22286210	58,425,741	1,107,807	1,100,583	5409	1815
DANA CORP	COM	23581110	58,425,401	3,786,481	3,777,765	6250	2466
REPUBLIC SVCS INC	COM	76075910	58,279,208	2,574,170	2,563,920	9850	400
HILLENBRAND INDS INC	COM	43157310	58,128,115	1,030,275	1,026,005	3220	1050
D R HORTON INC	COM	23331A10	57,390,560	1,755,063	1,747,538	5429	2096
AVALONBAY CMNTYS INC	COM	05348410	57,081,960	1,219,700	1,218,630	1070	
ROUSE CO	COM	77927310	56,997,936	1,366,857	1,363,617	3240	
TEKTRONIX INC	COM	87913110	56,828,747	2,296,111	2,294,161	1850	100
MEREDITH CORP	COM	58943310	56,303,668	1,219,486	1,216,692	990	1804
CABOT CORP	COM	12705510	56,178,869	1,970,497	854128	39230	1,077,139
CADENCE DESIGN SYSTE	COM	12738710	56,113,826	4,187,599	4,169,709	16310	1580
PMC-SIERRA INC	COM	69344F10	55,994,781	4,245,245	4,239,085	6040	120
BEA SYS INC	COM	07332510	55,895,182	4,642,457	4,610,572	21395	10490
COMPUWARE CORP	COM	20563810	55,684,364	10,388,874	10,359,574	29060	240
HIBERNIA CORP	CL A	42865610	55,302,810	2,729,655	2,679,615	13340	36700
PEOPLES ENERGY CORP	COM	71103010	54,941,757	1,327,737	1,323,630	4107	
GENTEX CORP	COM	37190110	54,454,162	1,563,427	1,228,241	211258	123928
WISCONSIN ENERGY COR	COM	97665710	54,451,131	1,781,195	1,752,213	10670	18312
ROSS STORES INC	COM	77829610	54,356,972	1,171,739	1,168,479	2860	400
MOHAWK INDS INC	COM	60819010	53,624,152	751881	749300	2381	200
GATEWAY INC	COM	36762610	53,621,074	9,473,688	9,468,955	3255	1478
LINCARE HLDGS INC	COM	53279110	53,615,015	1,464,491	1,456,486	4605	3400
DELTA AIR LINES INC	COM	24736110	52,933,401	3,979,955	3,968,435	11420	100
LIBERTY PPTY TR	SH BEN						
	INT	53117210	52,914,571	1,430,897	1,430,497	400	
UNITED STATES STL CO	COM	91290910	52,739,682	2,869,406	2,864,506	4800	100
RAYONIER INC	COM	75490710	52,561,166	1,294,610	1,292,545	1765	300
ALLMERICA FINL CORP	COM	01975410	52,514,812	2,205,578	1,260,886	941954	2738
EXPEDITORS INTL WASH	COM	30213010	52,058,827	1,513,338	1,507,088	5890	360
PERKINELMER INC	COM	71404610	51,859,731	3,387,311	3,378,041	9150	120
BRINKER INTL INC	COM	10964110	51,726,348	1,550,550	1,509,047	30543	10960
LABORATORY CORP AMER	COM						
	NEW	50540R40	51,569,996	1,796,864	1,791,024	5760	80
Page Total			2,964,606,692				

Page 11 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
RYDER SYS INC	COM	78354910	51,480,701	1,755,822	1,753,952	1870	

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

CONSTELLATION BRANDS CL A	21036P10	51,280,124	1,681,867	1,647,106	25736	9025
DIAL CORP NEW COM	25247D10	51,106,493	2,372,632	2,370,302	2030	300
CALPINE CORP COM	13134710	50,895,780	10,408,135	10,369,965	27970	10200
AUTODESK INC COM	05276910	50,842,977	2,987,249	2,967,799	16750	2700
DIEBOLD INC COM	25365110	50,702,118	1,001,029	987685	5025	8319
LOUISIANA PAC CORP COM	54634710	50,671,030	3,677,143	3,670,305	4180	2658
PIONEER NAT RES CO COM	72378710	50,543,344	1,985,206	1,980,297	4130	779
SCANA CORP NEW COM	80589M10	50,491,966	1,474,218	1,467,032	6586	600
CARMAX INC COM	14313010	50,241,073	1,538,306	1,534,272	3644	390
HOST MARRIOTT CORP N COM	44107P10	49,832,609	4,644,232	4,644,232		
DENTSPLY INTL INC NE COM	24903010	49,540,935	1,104,838	1,100,168	4510	160
JETBLUE AWYS CORP COM	47714310	49,088,578	806317	805500	817	
L-3 COMMUNICATIONS H COM	50242410	48,962,633	1,132,084	1,129,704	2180	200
MANPOWER INC COM	56418H10	48,958,273	1,319,630	1,315,710	3720	200
PATTERSON DENTAL CO COM	70341210	48,712,219	845992	842852	2780	360
EDWARDS LIFESCIENCES COM	28176E10	48,665,549	1,797,103	829592	967111	400
DUN & BRADSTREET COR COM	26483E10	48,505,759	1,167,688	1,163,116	3847	725
GTECH HLDGS CORP COM	40051810	48,484,089	1,131,484	1,130,964	280	240
RENT A CTR INC NEW COM	76009N10	48,338,763	1,500,272	1,488,797	11225	250
CIRCUIT CITY STORE I COM	17273710	48,212,717	5,059,047	5,048,297	10590	160
TRAVELERS PPTY CAS C CL A	89420G10	48,079,479	3,027,675	901084	2,124,821	1770
NOVELL INC COM	67000610	48,033,057	9,062,841	9,021,718	40883	240
TCF FINL CORP COM	87227510	47,982,893	1,000,686	994759	3835	2092
A D C TELECOMMUNICAT COM	00088610	47,793,589	20,494,678	20,466,628	27320	730
UNITED DOMINION REAL COM	91019710	47,746,474	2,607,672	2,606,257	1415	
OMNICARE INC COM	68190410	47,524,303	1,317,923	1,314,483	3040	400
COMMERCE BANCORP INC COM	20051910	47,491,362	991262	984300	3207	3755
MERCANTILE BANKSHARE COM	58740510	47,408,600	1,185,215	1,178,018	6897	300
PACIFICARE HEALTH SY COM	69511210	47,402,124	971355	963205	7500	650
ADVANCEPCS COM	00790K10	47,381,817	1,039,759	1,037,889	1650	220
MID ATLANTIC MED SVC COM	59523C10	47,094,399	915699	913016	680	2003
MARTIN MARIETTA MATL COM	57328410	46,837,411	1,284,977	1,283,317	1560	100
NICOR INC COM	65408610	46,694,137	1,328,803	1,327,303	1300	200
SMURFIT-STONE CONTAI COM	83272710	46,487,169	3,111,591	3,098,799	12192	600
ZALE CORP NEW COM	98885810	46,375,675	1,044,262	1,043,462	600	200
ENERGY EAST CORP COM	29266M10	46,321,112	2,065,141	2,049,735	8406	7000
TELEPHONE & DATA SYS COM	87943310	46,308,182	819034	810384	8420	230
REEBOK INTL LTD COM	75811010	46,188,024	1,381,634	1,376,294	1890	3450
WESTWOOD ONE INC COM	96181510	45,904,196	1,520,510	1,508,843	9906	1761
CUMMINS INC COM	23102110	45,883,527	1,032,715	1,030,945	1770	
ADVANCED AUTO PARTS COM	00751Y10	45,668,249	644122	643022	400	700
AGERE SYS INC CL B	00845V20	45,567,514	15,767,306	15,599,953	163286	4067
AMB PROPERTY CORP COM	00163T10	45,439,820	1,474,840	1,474,760	80	
E TRADE GROUP INC COM	26924610	45,303,012	4,892,334	4,881,294	8300	2740
DEVELOPERS DIVERSIFI COM	25159110	45,157,256	1,511,793	1,510,878	915	
PMI GROUP INC COM	69344M10	45,000,765	1,333,356	1,328,176	4980	200
COORS ADOLPH CO CL B	21701610	44,899,921	835192	831272	3720	200
CHOICEPOINT INC COM	17038810	44,662,200	1,333,200	1,328,998	1887	2315
RYLAND GROUP INC COM	78376410	44,550,894	609368	608268	1100	
INTERSIL CORP CL A	46069S10	44,177,964	1,856,217	1,849,987	5950	280
PHARMACEUTICAL RES I COM	71712510	44,130,153	646880	644740	2040	100
Page Total		2,481,053,008				

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	Shared Other
BIG LOTS INC	COM	08930210	44,093,362	2,788,954	2,784,594	4260	100
PETSMART INC	COM	71676810	43,944,507	1,930,778	1,919,098	11500	180
EDWARDS AG INC	COM	28176010	43,465,370	1,131,616	1,126,886	4230	500
UNITED ONLINE INC	COM	91126810	43,219,025	1,242,283	1,242,083	200	
BERKLEY W R CORP	COM	08442310	43,145,536	1,259,356	1,259,056	300	
ALLEGHENY ENERGY INC	COM	01736110	43,104,495	4,716,028	4,689,760	25680	588
WHOLE FOODS MKT INC	COM	96683710	43,051,142	779912	774017	4530	1365
SERVICEMASTER CO	COM	81760N10	43,012,597	4,192,261	4,175,485	16556	220
POGO PRODUCING CO	COM	73044810	42,840,721	946129	939129	1760	5240
ARAMARK CORP	CL B	03852110	42,754,719	1,708,139	1,706,959	1180	
PARK PL ENTMT CORP	COM	70069010	42,463,661	4,712,948	4,701,248	11700	
SCHEIN HENRY INC	COM	80640710	42,329,251	746416	745476	840	100
DORAL FINL CORP	COM	25811P10	42,325,521	900543	900243	300	
IVAX CORP	COM	46582310	42,219,870	2,154,075	2,144,618	7032	2425
PEPCO HOLDINGS INC	COM	71329110	42,147,388	2,439,085	2,429,496	8203	1386
MACK CALI RLTY CORP	COM	55448910	42,033,768	1,072,290	1,072,010	280	
FISHER SCIENTIFIC IN	COM						
	NEW	33803220	41,557,216	1,047,045	1,045,785	1160	100
FOUNDRY NETWORKS INC	COM	35063R10	41,151,043	1,914,002	1,905,222	8680	100
OUTBACK STEAKHOUSE I	COM	68989910	41,107,165	1,085,481	1,063,971	16685	4825
VISHAY INTERTECHNOLO	COM	92829810	41,002,879	2,340,347	2,250,068	73600	16679
SEI INVESTMENTS CO	COM	78411710	40,762,853	1,252,315	1,237,783	13647	885
WESTERN DIGITAL CORP	COM	95810210	40,252,041	3,122,734	3,112,234	10500	
LAM RESEARCH CORP	COM	51280710	40,216,537	1,809,111	1,803,831	4780	500
FAIR ISAAC CORP	COM	30325010	40,158,422	681113	677088	1950	2075
UNITED STATIONERS IN	COM	91300410	40,074,231	1,063,259	1,058,039	5220	
AMERICAN GREETINGS C	CL A	02637510	39,990,359	2,058,176	2,053,916	4260	
NEW PLAN EXCEL RLTY	COM	64805310	39,960,432	1,715,040	1,714,990	50	
ARROW ELECTRS INC	COM	04273510	39,920,515	2,170,773	2,148,153	22320	300
WINN DIXIE STORES IN	COM	97428010	39,813,477	4,125,749	4,122,659	2990	100
UBS AG	NAMEN						
	AKT	H8920M85	39,708,782	706185	147625	558560	
BENCHMARK ELECTRS IN	COM	08160H10	39,682,653	938790	900515	38275	
ISTAR FINL INC	COM	45031U10	39,536,664	1,015,062	1,015,062		
CHICOS FAS INC	COM	16861510	39,375,004	1,285,085	1,237,649	42541	4895
SNAP ON INC	COM	83303410	39,229,128	1,418,775	1,415,465	3310	
HOSPITALITY PPTYS TR	COM SH						
	BEN	44106M10	39,127,635	1,115,383	1,115,283	100	
VERISIGN INC	COM	92343E10	38,836,555	2,885,331	2,869,313	15785	233
HERCULES INC	COM	42705610	38,798,395	3,424,395	3,417,255	7140	
CERIDIAN CORP NEW	COM	15677910	38,796,687	2,083,603	2,079,233	4070	300
ABERCROMBIE & FITCH	CL A	00289620	38,691,583	1,396,304	1,384,293	9861	2150
C H ROBINSON WORLDWI	COM	12541W10	38,495,230	1,033,429	1,029,619	3510	300
CHELSEA PPTY GROUP I	COM	16342110	38,491,577	803582	802997	585	
FASTENAL CO	COM	31190010	38,489,896	1,019,060	994434	10351	14275
AVNET INC	COM	05380710	38,452,546	2,327,636	2,318,000	7964	1672
ONEOK INC NEW	COM	68268010	38,096,309	1,888,761	1,874,591	13970	200
QUESTAR CORP	COM	74835610	38,041,784	1,234,722	1,126,598	102024	6100
JEFFERIES GROUP INC	COM	47231910	37,509,147	1,304,666	1,301,786	2880	
UTSTARCOM INC	COM	91807610	37,420,395	1,176,742	1,173,882	1610	1250
EQUITABLE RES INC	COM	29454910	37,274,124	906913	899169	3820	3924
DPL INC	COM	23329310	37,155,955	2,166,528	2,157,084	8720	724
ITT EDUCATIONAL SERV	COM	45068B10	37,038,230	772918	772418	100	400
CABOT MICROELECTRONI	COM	12709P10	36,964,577	664472	413061	22456	228955
FIRST HEALTH GROUP C	COM	32096010	36,935,740	1,406,540	1,401,290	4770	480

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

Page Total

2,094,266,699

Page 13 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
YORK INTL CORP NEW	COM	98667010	36,846,271	1,065,229	1,061,939	3090	200
DYNEGY INC NEW	CL A	26816Q10	36,671,076	10,186,410	10,168,615	17635	160
ALLIANT ENERGY CORP	COM	01880210	36,476,858	1,658,039	1,640,189	13250	4600
CELGENE CORP	COM	15102010	36,459,033	842010	838490	3420	100
WILLIAMS SONOMA INC	COM	96990410	36,350,666	1,347,319	1,341,749	1940	3630
ASSOCIATED BANC CORP	COM	04548710	36,344,088	959200	956580	2422	198
CRANE CO	COM	22439910	36,232,967	1,547,756	1,545,206	2550	
PROTECTIVE LIFE CORP	COM	74367410	36,092,649	1,209,134	1,206,109	1100	1925
ADTRAN INC	COM	00738A10	35,954,145	586432	585332	1000	100
PATINA OIL & GAS COR	COM	70322410	35,944,390	991843	991443	400	
CMS ENERGY CORP	COM	12589610	35,908,622	4,872,269	4,871,349	920	
BOWATER INC	COM	10218310	35,873,352	852909	849369	540	3000
APPLIED MICRO CIRCUIT	COM	03822W10	35,840,240	7,374,535	7,348,487	15868	10180
UNIVERSAL HLTH SVCS	CL B	91390310	35,635,944	720646	718836	1490	320
NSTAR	COM	67019E10	35,430,867	745913	724962	10581	10370
DILLARDS INC	CL A	25406710	35,324,566	2,526,793	2,523,383	3310	100
GALLAGHER ARTHUR J &	COM	36357610	34,793,336	1,230,316	1,211,316	3400	15600
OVERTURE SVCS INC	COM	69039R10	34,764,078	1,320,322	1,319,602	720	
COOPER CAMERON CORP	COM	21664010	34,746,130	751918	751078	840	
COOPER TIRE & RUBR C	COM	21683110	34,743,111	2,189,232	2,181,087	7345	800
JACOBS ENGR GROUP INC	COM	46981410	34,729,164	770048	767558	2290	200
SCRIPPS E W CO OHIO	CL A	81105420	34,703,524	407797	406137	1660	
NORTHEAST UTILS	COM	66439710	34,645,596	1,933,348	1,921,496	10292	1560
CYTYC CORP	COM	23294610	34,638,531	2,307,697	2,297,947	9650	100
BELO CORP	COM						
	SER A	08055510	34,277,205	1,413,493	1,410,143	2950	400
ASTORIA FINL CORP	COM	04626510	34,269,614	1,109,049	1,101,449	7000	600
COMMERCE BANCSHARES	COM	20052510	34,110,562	779670	734877	42538	2255
GOODYEAR TIRE & RUBR	COM	38255010	34,105,704	5,191,127	5,173,297	17830	
COMMERCIAL FEDERAL C	COM	20164710	34,077,094	1,399,470	1,399,270	100	100
AVID TECHNOLOGY INC	COM	05367P10	33,980,579	641143	641043		100
FLAGSTAR BANCORP INC	COM	33793010	33,921,867	1,478,077	1,473,127	4950	
TITAN CORP	COM	88826610	33,792,372	1,621,515	1,619,715	1700	100
DAVITA INC	COM	23918K10	33,780,606	1,061,282	1,055,021	1760	4501
ALLETE INC	COM	01852210	33,635,809	1,228,481	1,220,181	6020	2280
CNF INC	COM	12612W10	33,447,187	1,043,594	1,042,494	1000	100
MDU RES GROUP INC	COM	55269010	33,444,969	990082	961652	14880	13550
CORINTHIAN COLLEGES	COM	21886810	33,354,410	584038	581929	1709	400
NEUBERGER BERMAN INC	COM	64123410	33,156,308	791887	789067	2820	
OGE ENERGY CORP	COM	67083710	33,069,071	1,463,881	1,454,803	7478	1600
HARRIS CORP DEL	COM	41387510	32,908,403	919486	913426	5760	300
INTERNATIONAL RECTIF	COM	46025410	32,803,467	876161	871436	4165	560
BRIGGS & STRATTON CO	COM	10904310	32,743,069	557234	556634	600	
BJS WHOLESALE CLUB I	COM	05548J10	32,684,976	1,687,402	1,681,384	5918	100

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

RF MICRODEVICES INC	COM	74994110	32,673,674	3,536,112	3,526,572	9440	100
VARIAN INC	COM	92220610	32,643,716	1,040,603	1,040,503	100	
CARLISLE COS INC	COM	14233910	32,561,326	746477	745877	600	
HARTE-HANKS INC	COM	41619610	32,530,335	1,764,118	1,761,768	2050	300
AFFILIATED MANAGERS	COM	00825210	32,506,661	517622	495307	17550	4765
HARMAN INTL INDS INC	COM	41308610	32,397,375	329409	327168	1260	981
HORMEL FOODS CORP	COM	44045210	32,324,196	1,406,623	1,402,988	3510	125
AUTOLIV INC	COM	05280010	32,280,874	1,069,966	1,042,212	22989	4765
WEINGARTEN RLTY INVS	SH BEN						
	INT	94874110	32,231,475	716255	716255		
Page Total			1,784,862,108				

Page 14 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
OFFICEMAX INC	COM	67622M10	32,186,128	3,435,019	3,435,019		
ANNTAYLOR STORES COR	COM	03611510	32,185,349	1,001,411	1,000,471	790	150
P F CHANGS CHINA BIS	COM	69333Y10	32,132,606	708547	692767	13240	2540
SL GREEN RLTY CORP	COM	78440X10	31,880,652	882876	882021	855	
PUGET ENERGY INC NEW	COM	74531010	31,880,005	1,421,311	1,411,556	9380	375
ENERGEN CORP	COM	29265N10	31,850,773	880342	878342	500	1500
AMR CORP	COM	00176510	31,840,022	2,780,788	2,777,538	3110	140
BLOCKBUSTER INC	CL A	09367910	31,813,845	1,514,945	1,514,845	100	
VALSPAR CORP	COM	92035510	31,703,013	679593	677553	1540	500
MILLS CORP	COM	60114810	31,661,285	804607	803792	815	
SYBASE INC	COM	87113010	31,645,063	1,860,380	1,855,375	4905	100
GEN-PROBE INC NEW	COM	36866T10	31,641,509	584115	583915	200	
GREAT PLAINS ENERGY	COM	39116410	31,497,810	1,038,846	1,035,746	2400	700
INAMED CORP	COM	45323510	31,476,039	428362	428342	20	
LANDAMERICA FINL GRO	COM	51493610	31,417,681	685377	685277	100	
MGM MIRAGE	COM	55295310	31,314,431	856756	852306	2900	1550
EATON VANCE CORP	COM						
	NON VT	27826510	31,301,054	934918	932038	2840	40
CORN PRODS INTL INC	COM	21902310	31,093,403	976245	970313	1640	4292
PAN PACIFIC RETAIL P	COM	69806L10	30,922,762	719134	714083	5051	
WEBSTER FINL CORP CO	COM	94789010	30,904,048	774926	766017	8655	254
COVANCE INC	COM	22281610	30,831,963	1,377,657	1,324,742	44075	8840
SEPRACOR INC	COM	81731510	30,780,943	1,114,444	1,081,164	3380	29900
NBTY INC	COM	62878210	30,758,931	1,317,299	1,317,139		160
WORTHINGTON INDS INC	COM	98181110	30,694,303	2,443,814	2,429,839	11975	2000
WASHINGTON FED INC	COM	93882410	30,621,981	1,215,158	1,206,606	3412	5140
HON INDS INC	COM	43809210	30,599,553	827910	824070	3640	200
3COM CORP	COM	88553510	30,493,714	5,159,681	5,134,888	14308	10485
AMERITRADE HLDG CORP	COM	03074K10	30,493,274	2,665,496	2,664,816	680	
MANDALAY RESORT GROU	COM	56256710	30,370,452	766737	736332	26475	3930
TRIAD HOSPITALS INC	COM	89579K10	30,345,132	1,002,151	997506	4543	102
MERCURY GENL CORP NE	COM	58940010	30,333,972	677400	306960	361840	8600
NETWORKS ASSOCS INC	COM	64093810	30,259,684	2,199,105	2,193,585	5020	500
NEW CENTURY FINANCIA	COM	64352D10	30,201,737	1,064,566	1,048,196	13370	3000

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

NOBLE ENERGY INC	COM	65504410	30,201,120	788541	764425	5735	18381
CERTEGY INC	COM	15688010	30,080,391	936792	934207	2325	260
CITY NATL CORP	COM	17856610	30,053,354	589744	589444	300	
CENTERPOINT PPTYS TR	COM	15189510	30,008,312	440586	440041	545	
VIAD CORP	COM	92552R10	29,999,727	1,256,270	1,233,330	1740	21200
TAKE-TWO INTERACTIVE	COM	87405410	29,930,103	876174	874614	1560	
STANCORP FINL GROUP	COM	85289110	29,870,438	519938	519548	390	
PATTERSON UTI ENERGY	COM	70348110	29,847,950	1,102,621	1,098,394	2825	1402
ALLIED CAP CORP NEW	COM	01903Q10	29,830,301	1,213,107	1,193,370	8960	10777
KRISPY KREME DOUGHNU	COM	50101410	29,813,437	774375	771320	2030	1025
DEVRY INC DEL	COM	25189310	29,792,175	1,259,179	1,257,089	1790	300
PRIDE INTL INC DEL	COM	74153Q10	29,766,352	1,756,127	1,750,697	4870	560
LEVEL 3 COMMUNICATIO	COM	52729N10	29,642,017	5,469,007	5,455,827	10460	2720
PACIFIC SUNWEAR CALI	COM	69487310	29,554,315	1,430,509	1,423,659	5625	1225
WEBMD CORP	COM	94769M10	29,529,084	3,299,339	3,283,296	12000	4043
ESSEX PPTY TR INC	COM	29717810	29,397,570	468786	468366	420	
NATIONAL FUEL GAS CO	COM	63618010	29,359,393	1,284,875	1,267,715	16360	800
DONALDSON INC	COM	25765110	29,322,785	544022	538647	5375	
CYPRESS SEMICONDUCTO	COM	23280610	29,268,249	1,655,444	1,645,724	9500	220
Page Total			1,594,400,190				

Page 15 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MACERICH CO	COM	55438210	29,182,939	773058	772958	100	
LEE ENTERPRISES INC	COM	52376810	29,035,872	750863	748403	2460	
GRACO INC	COM	38410910	29,032,158	773160	767868	4682	610
IDEXX LABS INC	COM	45168D10	29,018,546	681987	673324	700	7963
CEPHALON INC	COM	15670810	28,775,508	627054	619238	6011	1805
HEALTH CARE PPTY INV	COM	42191510	28,742,729	615476	615476		
AMKOR TECHNOLOGY INC	COM	03165210	28,732,719	2,022,007	2,018,537	220	3250
AGL RES INC	COM	00120410	28,662,693	1,017,490	1,016,840	650	
GREAT LAKES CHEM COR	COM	39056810	28,510,590	1,417,732	1,416,632	1100	
FIRSTMERIT CORP	COM	33791510	28,450,455	1,149,978	1,112,158	37420	400
PENTAIR INC	COM	70963110	28,410,405	712576	710876	1700	
FIRST AMERN CORP CAL	COM	31852230	28,336,473	1,138,011	1,136,911	940	160
HIGHWOODS PPTYS INC	COM	43128410	28,317,787	1,186,831	1,186,831		
PRENTISS PPTYS TR	SH BEN						
	INT	74070610	28,281,858	912318	911838	480	
SMUCKER J M CO	COM						
	NEW	83269640	28,247,579	670009	658321	2426	9262
BORDERS GROUP INC	COM	09970910	28,227,031	1,491,915	1,488,771	2844	300
BANTA CORP	COM	06682110	28,196,136	783226	777906	4420	900
HILB ROGAL & HAMILTO	COM	43129410	28,148,127	906834	889614	14010	3210
DYCOM INDS INC	COM	26747510	28,125,415	1,379,373	1,378,453	920	
INVESTORS FINL SERVI	COM	46191510	28,049,278	889324	889004	320	
ADVANCED FIBRE COMMU	COM	00754A10	28,010,757	1,337,029	1,331,859	2420	2750
CYMER INC	COM	23257210	28,009,174	680495	679295	1100	100
VISTEON CORP	COM	92839U10	27,935,100	4,232,591	4,226,439	6152	

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

WILEY JOHN & SONS IN CL B	96822330	27,919,112	1,077,958		4000	1,073,958
AIRGAS INC COM	00936310	27,908,495	1,567,893	1,567,843	50	
KILROY RLTY CORP COM	49427F10	27,886,526	976761	976461	300	
WEATHERFORD INTERNAT COM	G9508910	27,772,418	735109	728024	6135	950
ACTIVISION INC NEW						
	NEW 00493020	27,761,985	2,319,297	2,318,997	300	
VALLEY NATL BANCORP COM	91979410	27,711,407	995381	988610	6660	111
THOMAS & BETTS CORP COM	88431510	27,590,522	1,740,727	1,737,663	2064	1000
CACI INTL INC CL A	12719030	27,580,359	643649	643549	100	
AMERUS GROUP CO COM	03072M10	27,572,980	810970	808910	2060	
WESTAR ENERGY INC COM	95709T10	27,509,706	1,491,041	1,482,021	8820	200
FIRST INDUSTRIAL REA COM	32054K10	27,489,858	857183	857003	180	
SEMTECH CORP COM	81685010	27,444,795	1,482,701	1,481,191	1410	100
CYTEC INDS INC COM	23282010	27,442,196	751841	750511	1030	300
SMITHFIELD FOODS INC COM	83224810	27,421,324	1,428,194	1,425,184	2810	200
BANK HAWAII CORP COM	06254010	27,367,061	814981	808581	6400	
VENTAS INC COM	92276F10	27,339,219	1,596,917	1,596,797	120	
CONEXANT SYSTEMS INC COM	20714210	27,230,695	4,811,077	4,788,372	9500	13205
AMYLIN PHARMACEUTICA COM	03234610	27,222,950	962622	959736	1900	986
VECTREN CORP COM	92240G10	27,207,689	1,151,892	1,146,592	3000	2300
PNM RES INC COM	69349H10	27,083,920	965903	965661	40	202
ELECTRONICS FOR IMAG COM	28608210	27,073,578	1,160,462	1,154,039	2000	4423
PEDIATRIX MED GROUP COM	70532410	26,901,212	584174	584174		
READERS DIGEST ASSN COM	75526710	26,875,881	1,921,078	1,911,678	7500	1900
APTARGROUP INC COM	03833610	26,857,263	732005	548585	98550	84870
ALEXANDRIA REAL ESTA COM	01527110	26,796,513	557912	556422	1490	
SILICON LABORATORIES COM	82691910	26,669,318	593707	592907	800	
KRONOS INC COM	50105210	26,641,031	503516	502556	960	
TETRA TECH INC NEW COM	88162G10	26,468,864	1,324,768	1,324,768		
REYNOLDS & REYNOLDS CL A	76169510	26,451,829	960139	958319	1620	200
Page Total		1,445,638,035				

Page 16 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CAMDEN PPTY TR	SH BEN						
	INT	13313110	26,334,234	685252	684822	430	
OSHKOSH TRUCK CORP	COM	68823920	26,303,812	664070	621920	36210	5940
BRITISH AMERN TOB PL	SPON-						
	SORED	11044810	26,293,615	1,213,925	31395	1,182,530	
COLONIAL BANCGROUP I	COM	19549330	26,289,752	1,820,620	1,817,810	2810	
GATX CORP	COM	36144810	26,256,075	1,241,422	1,212,612	23035	5775
WILMINGTON TRUST COR	COM	97180710	26,232,466	852811	841191	7020	4600
POWER-ONE INC	COM	73930810	26,161,475	2,513,110	2,474,245	38765	100
ENGINEERED SUPPORT S	COM	29286610	26,122,359	431418	431318	100	
EMULEX CORP	COM						
	NEW	29247520	26,088,768	1,024,294	954995	60184	9115
HUBBELL INC	CL B	44351020	26,074,294	714560	702992	6640	4928
IMPAC MTG HLDGS INC	COM	45254P10	26,067,179	1,610,079	1,610,079		

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

ARDEN RLTY INC	COM	03979310	26,024,985	932127	931887	240	
CHEESECAKE FACTORY I	COM	16307210	25,913,916	713882	708672	5060	150
ENTERCOM COMMUNICATI	CL A	29363910	25,894,665	577748	573818	1685	2245
MAXTOR CORP	COM						
	NEW	57772920	25,847,583	2,123,877	2,115,203	8332	342
GREATER BAY BANCORP	COM	39164810	25,841,617	1,241,192	1,174,743	43059	23390
CAPITAL AUTOMOTIVE R	COM SH						
	BEN	13973310	25,773,797	849779	849379	400	
ROPER INDS INC NEW	COM	77669610	25,636,622	588671	566796	17935	3940
INDEPENDENCE CMNTY B	COM	45341410	25,616,466	729606	729456	150	
RECKSON ASSOCS RLTY	COM	75621K10	25,609,161	1,108,142	1,108,142		
KENNAMETAL INC	COM	48917010	25,607,480	684692	684132	560	
APPLEBEES INTL INC	COM	03789910	25,594,184	813030	787230	25800	
INTEGRATED CIRCUIT S	COM	45811K20	25,575,425	851379	847259	2120	2000
CHITTENDEN CORP	COM	17022810	25,546,830	858717	806546	15910	36261
REGIS CORP MINN	COM	75893210	25,481,140	793805	793705	100	
BROWN & BROWN INC	COM	11523610	25,446,010	826706	826706		
MEDIA GEN INC	CL A	58440410	25,406,479	415818	415348	370	100
HUDSON CITY BANCORP	COM	44368310	25,400,611	824160	820340	3820	
APOGENT TECHNOLOGIES	COM	03760A10	25,367,303	1,216,074	1,214,244	730	1100
TECH DATA CORP	COM	87823710	25,351,943	821781	816906	4575	300
EDUCATION MGMT CORP	COM	28139T10	25,291,855	437424	434329	520	2575
CULLEN FROST BANKERS	COM	22989910	25,277,122	678945	677245	1600	100
IRON MTN INC PA	COM	46284610	25,216,698	702415	698185	4080	150
ZEBRA TECHNOLOGIES C	CL A	98920710	25,207,954	489665	488180	1185	300
CARRAMERICA RLTY COR	COM	14441810	25,200,564	844240	844240		
WADDELL & REED FINL	CL A	93005910	25,135,896	1,066,436	1,060,370	2890	3176
NEIMAN MARCUS GROUP	CL A	64020420	25,130,880	602659	599237	3122	300
RITE AID CORP	COM	76775410	25,122,760	4,868,752	4,849,332	19200	220
PARAMETRIC TECHNOLOG	COM	69917310	25,112,688	7,972,282	7,936,081	36021	180
PANERA BREAD CO	CL A	69840W10	25,078,230	611515	611515		
TECHNE CORP	COM	87837710	25,013,611	786839	785979	700	160
FOOT LOCKER INC	COM	34484910	24,954,528	1,540,403	1,532,893	5230	2280
COOPER COS INC	COM						
	NEW	21664840	24,858,722	610030	606830	1200	2000
MACROMEDIA INC	COM	55610010	24,842,555	1,015,225	1,013,965	1100	160
PLANTRONICS INC NEW	COM	72749310	24,773,407	1,037,847	1,036,447	1000	400
HUNT J B TRANS SVCS	COM	44565810	24,743,997	944788	944708	80	
SAKS INC	COM	79377W10	24,743,875	2,146,043	2,140,373	4470	1200
BORG WARNER INC	COM	09972410	24,740,756	364639	361299	3140	200
TIDEWATER INC	COM	88642310	24,668,430	871676	866346	5030	300
HOME PPTYS N Y INC	COM	43730610	24,540,454	626032	625732	300	
SILICON VY BANCSHARE	COM	82706410	24,539,712	889120	887950	1170	
SICOR INC	COM	82584610	24,513,195	1,269,456	1,267,136	2320	
Page Total			1,323,868,135				

Page 17 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

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

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

ACCREDITO HEALTH INC	COM	00437V10	24,475,463	874436	873536	900	
FEDERAL REALTY INVT	SH BEN						
	INT	31374720	24,461,917	663644	663644		
ICOS CORP	COM	44929510	24,356,736	635117	600402	29970	4745
TELEFLEX INC	COM	87936910	24,355,457	560798	559848	750	200
HCC INS HLDGS INC	COM	40413210	24,353,133	837453	831247	6206	
99 CENTS ONLY STORES	COM	65440K10	24,316,187	751892	750472	1300	120
ATMEL CORP	COM	04951310	24,302,789	6,049,985	6,048,105	1580	300
MENTOR GRAPHICS CORP	COM	58720010	24,301,921	1,381,576	1,377,776	3400	400
PIER 1 IMPORTS INC	COM	72027910	24,193,203	1,257,443	1,251,318	4200	1925
NATIONAL INSTRS CORP	COM	63651810	24,144,632	602411	581966	20105	340
SONUS NETWORKS INC	COM	83591610	24,127,754	3,482,141	3,481,321	600	220
MARVEL ENTERPRISES I	COM	57383M10	23,993,821	1,078,374	1,076,374	2000	
AMERICREDIT CORP	COM	03060R10	23,965,813	2,326,778	2,314,118	12200	460
SKYWORKS SOLUTIONS I	COM	83088M10	23,930,861	2,629,765	2,616,100	9155	4510
MILLER HERMAN INC	COM	60054410	23,910,754	1,050,099	1,049,379	420	300
FREDS INC	CL A	35610810	23,891,517	724864	724639		225
RENAL CARE GROUP INC	COM	75993010	23,875,016	699122	695552	1950	1620
TUPPERWARE CORP	COM	89989610	23,859,282	1,783,205	1,782,135	70	1000
RPM INTL INC	COM	74968510	23,832,658	1,824,859	1,814,327	7320	3212
STERICYCLE INC	COM	85891210	23,820,993	504148	502308	40	1800
ALEXANDER & BALDWIN	COM	01448210	23,796,478	839086	838986	100	
OSI PHARMACEUTICALS	COM	67104010	23,752,972	727503	707903	19600	
WASHINGTON REAL ESTA	SH BEN						
	INT	93965310	23,673,483	816327	816107	220	
UNITRIN INC	COM	91327510	23,630,258	775780	774120	660	1000
UCBH HOLDINGS INC	COM	90262T30	23,586,468	780492	771092	9400	
LANDSTAR SYS INC	COM	51509810	23,497,185	382628	382528	100	
SHURGARD STORAGE CTR	COM	82567D10	23,419,361	663438	663338	100	
DIGITAL RIV INC	COM	25388B10	23,393,330	854707	854357	350	
VITESSE SEMICONDUCTO	COM	92849710	23,309,035	3,636,355	3,634,975	1240	140
BRANDYWINE RLTY TR	SH BEN						
	INT	10536820	23,280,740	906218	906198	20	
MARKEL CORP	COM	57053510	23,270,652	87156	86296	860	
POLYCOM INC	COM	73172K10	23,268,533	1,400,875	1,391,723	5577	3575
BRE PROPERTIES INC	CL A	05564E10	23,237,246	704586	704586		
PACKAGING CORP AMER	COM	69515610	23,208,531	1,195,084	1,194,644	440	
LAMAR ADVERTISING CO	CL A	51281510	23,207,380	787759	785621	950	1188
LYONDELL CHEMICAL CO	COM	55207810	23,161,475	1,812,322	1,805,822	6200	300
PHILADELPHIA SUBN CO	COM						
	PAR \$0	71800960	23,155,520	961608	959458	1032	1118
ROSLYN BANCORP INC	COM	77816210	23,116,198	983668	979838	3830	
EXTENDED STAY AMER I	COM	30224P10	22,939,959	1,536,501	1,535,211	1210	80
TOLL BROTHERS INC	COM	88947810	22,861,694	751535	750795	440	300
RUBY TUESDAY INC	COM	78118210	22,858,715	948101	905242	42859	
PERFORMANCE FOOD GRO	COM	71375510	22,820,448	560286	557526	2580	180
CRESCENT REAL ESTATE	COM	22575610	22,750,123	1,568,974	1,568,974		
COGNIZANT TECHNOLOGY	CL A	19244610	22,746,956	623888	623388	500	
AIRTRAN HLDGS INC	COM	00949P10	22,734,808	1,357,302	1,357,052	250	
LEUCADIA NATL CORP	COM	52728810	22,651,143	598445	598245	200	
HYPERION SOLUTIONS C	COM	44914M10	22,636,473	780299	780099		200
INVESTMENT TECHNOLOG	COM	46145F10	22,561,280	1,176,292	1,176,042	100	150
LAFARGE NORTH AMERIC	COM	50586210	22,558,230	648225	646305	1920	
NORTHWEST AIRLS CORP	CL A	66728010	22,490,293	2,318,587	1,094,564	1,224,023	
KEMET CORP	COM	48836010	22,324,798	1,752,339	1,748,629	3610	100
STANDARD PAC CORP NE	COM	85375C10	22,313,587	588749	588109	640	
Page Total			1,220,683,259				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
ABGENIX INC	COM	00339B10	22,279,171	1,537,555	1,532,655	800	4100
ALPHARMA INC	CL A	02081310	22,246,902	1,196,070	1,195,060	1010	
FULTON FINL CORP PA	COM	36027110	22,232,423	1,100,615	1,097,256	3359	
BRINKS CO	COM	10969610	22,198,041	1,278,689	1,277,349	1340	
INTERSTATE BAKERIES	COM	46072H10	22,194,345	1,479,623	1,479,023	600	
ASCENTIAL SOFTWARE C	COM						
	NEW	04362P20	22,174,313	1,196,671	1,193,651	2970	50
O REILLY AUTOMOTIVE	COM	68609110	22,164,566	602298	599838	2100	360
F M C CORP	COM						
	NEW	30249130	22,156,117	879211	878681	530	
INTERNATIONAL SPEEDW	CL A	46033520	22,153,301	504746	497360	1560	5826
FAIRCHILD SEMICONDC	COM	30372610	22,105,052	1,333,236	1,324,776	4510	3950
SOUTHWEST BANCORPORA	COM	84476R10	22,089,695	605363	578398	22240	4725
HAWAIIAN ELEC INDUST	COM	41987010	22,046,943	506477	503157	3220	100
IMCLONE SYS INC	COM	45245W10	21,931,918	563397	561089	2230	78
SOUTH FINL GROUP INC	COM	83784110	21,920,197	875757	874440	1317	
KEANE INC	COM	48666510	21,887,756	1,712,657	1,708,957	2900	800
STERIS CORP	COM	85915210	21,887,554	950806	949206	1600	
FMC TECHNOLOGIES INC	COM	30249U10	21,872,904	1,021,144	1,019,239	1820	85
PROTEIN DESIGN LABS	COM	74369L10	21,864,188	1,556,170	1,555,370	800	
APPLERA CORP	COM CE						
	GEN	03802020	21,838,065	1,868,098	1,864,998	2900	200
ATMOS ENERGY CORP	COM	04956010	21,822,339	911543	911093	300	150
INTERGRAPH CORP	COM	45868310	21,818,556	929636	928936	700	
WESTAMERICA BANCORPO	COM	95709010	21,817,795	490508	489478	1030	
LINENS N THINGS INC	COM	53567910	21,815,890	917405	872160	35425	9820
FREMONT GEN CORP	COM	35728810	21,759,189	1,711,974	1,711,974		
NEWFIELD EXPL CO	COM	65129010	21,605,101	560153	558918	1160	75
IDEX CORP	COM	45167R10	21,571,058	591961	560641	27050	4270
CATELLUS DEV CORP	COM	14911110	21,571,036	882251	874901	7350	
CABLEVISION SYS CORP	CL A						
	NY CA	12686C10	21,565,118	1,191,443	1,177,938	9954	3551
FLOWSERVE CORP	COM	34354P10	21,554,905	1,061,818	1,059,063	2755	
CORPORATE EXECUTIVE	COM	21988R10	21,537,385	457658	455358	2300	
MARTEK BIOSCIENCES C	COM	57290110	21,536,564	409207	409007	200	
BANKATLANTIC BANCORP	CL A	06590850	21,500,385	1,508,799	1,508,799		
TRANSATLANTIC HLDGS	COM	89352110	21,436,065	301407	298907	2500	
LEGATO SYS INC	COM	52465110	21,424,314	1,895,957	1,871,448	24409	100
IDACORP INC	COM	45110710	21,408,652	839555	834827	1610	3118
VARIAN SEMICONDUCTOR	COM	92220710	21,392,900	571239	569599	1640	
REGENCY CTRS CORP	COM	75884910	21,304,569	578143	578143		
ALLIANT TECHSYSTEMS	COM	01880410	21,296,721	443220	441340	1210	670
CINCINNATI BELL INC	COM	17187110	21,265,200	4,177,839	4,167,483	8120	2236
COPART INC	COM	21720410	21,231,897	1,955,055	1,954,965	90	
WEIGHT WATCHERS INTL	COM	94862610	21,204,851	509732	507467	1040	1225
MGI PHARMA INC	COM	55288010	21,174,341	548416	548116	200	100
CHECKFREE CORP NEW	COM	16281310	21,162,497	1,052,337	1,047,032	5045	260
PROVIDENT FINL GROUP	COM	74386610	21,129,796	755445	753865	1580	
ARCH COAL INC	COM	03938010	21,124,108	951108	950842	159	107
CONTINENTAL AIRLS IN	CL B	21079530	21,117,017	1,273,644	1,265,934	7710	

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

TRIZEC PROPERTIES IN COM	89687P10	21,040,121	1,716,160	1,716,160		
SKY FINL GROUP INC COM	83080P10	21,027,513	934141	930431	3710	
LANCASTER COLONY COR COM	51384710	21,022,512	526880	526370	510	
PS BUSINESS PKS INC COM	69360J10	21,013,707	556802	556422	380	
HEALTH CARE REIT INC COM	42217K10	20,999,595	680700	680700		
CLAIRES STORES INC COM	17958410	20,958,273	626368	625388	780	200
Page Total		1,124,453,421				

Page 19 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
POST PPTYS INC	COM	73746410	20,954,084	769522	769522		
KELLWOOD CO	COM	48804410	20,935,752	625882	625522	360	
NTL INC DEL	COM	62940M10	20,865,502	450951	450151	800	
TORO CO	COM	89109210	20,800,530	462234	461234	1000	
BLACK HILLS CORP	COM	09211310	20,771,310	673082	668492	4490	100
VARCO INTL INC DEL	COM	92212210	20,723,543	1,225,520	1,219,799	5661	60
AMERICAN EAGLE OUTFI	COM	02553E10	20,717,743	1,389,520	1,388,780	700	40
COMMUNITY HEALTH SYS	COM	20366810	20,717,250	954712	909927	37245	7540
WOLVERINE WORLD WIDE	COM	97809710	20,693,456	1,066,673	1,062,167	4506	
CHESAPEAKE ENERGY CO	COM	16516710	20,692,673	1,919,543	1,912,163	7380	
SYBRON DENTAL SPECIA	COM	87114210	20,676,607	824755	823786	816	153
LIFEPOINT HOSPITALS	COM	53219L10	20,618,152	852342	852199	43	100
HARSCO CORP	COM	41586410	20,607,224	535670	535030	440	200
INSIGHT ENTERPRISES	COM	45765U10	20,600,817	1,353,536	1,351,436	2100	
AMERICAN TOWER CORP	CL A	02991220	20,574,293	2,027,024	1,957,474	53230	16320
YELLOW CORP	COM	98550910	20,506,557	687678	549928	137310	440
HSBC HLDGS PLC	SPON						
	ADR N	40428040	20,446,734	309799	286801	22998	
EAST WEST BANCORP IN	COM	27579R10	20,415,690	477560	477360	200	
ETHAN ALLEN INTERIOR	COM	29760210	20,402,316	566731	565795	836	100
INVACARE CORP	COM	46120310	20,357,724	541717	541257	460	
VISX INC DEL	COM	92844S10	20,327,321	1,067,051	1,066,351	700	
FOREST OIL CORP	COM						
	PAR \$0	34609170	20,316,880	848304	847924	280	100
NATIONAL-OILWELL INC	COM	63707110	20,308,437	1,119,539	1,093,396	14450	11693
CALLAWAY GOLF CO	COM	13119310	20,258,005	1,419,622	1,418,252	1370	
POLARIS INDS INC	COM	73106810	20,246,583	273049	271329	1640	80
WESTERN WIRELESS COR	CL A	95988E20	20,241,939	1,084,196	1,079,796	4300	100
PHOENIX COS INC NEW	COM	71902E10	20,206,644	1,749,493	1,739,815	8903	775
CITIZENS BKG CORP MI	COM	17442010	20,147,634	762879	760319	2560	
STATEN IS BANCORP IN	COM	85755010	20,093,814	1,033,101	1,033,101		
CLARCOR INC	COM	17989510	20,069,283	514597	513357	800	440
OMNIVISION TECHNOLOG	COM	68212810	20,058,192	475200	475200		
HUMAN GENOME SCIENCE	COM	44490310	20,033,346	1,459,093	1,454,368	4625	100
PLEXUS CORP	COM	72913210	20,015,209	1,287,980	1,217,550	70330	100
CHURCH & DWIGHT INC	COM	17134010	19,966,133	570624	569984	640	
HENRY JACK & ASSOC I	COM	42628110	19,936,782	1,146,451	1,145,351	900	200
IMATION CORP	COM	45245A10	19,926,588	610309	608079	1430	800

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

APRIA HEALTHCARE GRO	COM	03793310	19,877,250	725977	725647	330	
ICN PHARMACEUTICALS	COM	44892410	19,872,584	1,158,076	1,151,684	6292	100
CHARLES RIV LABS INT	COM	15986410	19,863,028	647215	644225	2790	200
BISYS GROUP INC	COM	05547210	19,858,669	1,510,165	1,508,145	1820	200
INGRAM MICRO INC	CL A	45715310	19,831,315	1,519,641	1,518,631	1010	
AMERICAN AXLE & MFG	COM	02406110	19,802,360	669451	661951	7300	200
PEPSIAMERICAS INC	COM	71343P20	19,800,048	1,366,463	1,363,643	2420	400
PIXAR	COM	72581110	19,788,984	296909	295129	1720	60
FIRSTFED FINL CORP	COM	33790710	19,739,098	499724	499024	700	
EMMIS COMMUNICATIONS	CL A	29152510	19,729,850	974795	974395	400	
SWIFT TRANSN CO	COM	87075610	19,720,491	869127	866497	2430	200
RALCORP HLDGS INC NE	COM	75102810	19,717,746	711832	711532	300	
SYLVAN LEARNING SYS	COM	87139910	19,690,987	718387	718087	300	
CBL & ASSOC PPTYS IN	COM	12483010	19,649,422	393776	393756	20	
GABLES RESIDENTIAL T	SH BEN						
	INT	36241810	19,642,415	607748	607648	100	
TRINITY INDS INC	COM	89652210	19,612,136	758690	758390		300
Page Total			1,051,427,130				

Page 20 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
COMMONWEALTH TEL ENT	COM	20334910	19,591,719	488328	486428	1900	
COMMUNITY FIRST BANK	COM	20390210	19,575,655	735374	735374		
ENDO PHARMACEUTICALS	COM	29264F20	19,536,130	955312	954752	560	
HOT TOPIC INC	COM	44133910	19,520,090	866020	865930	90	
FIRST MIDWEST BANCOR	COM	32086710	19,486,937	655905	653500	1745	660
BOB EVANS FARMS INC	COM	09676110	19,451,130	728234	726234	2000	
BEAZER HOMES USA INC	COM	07556Q10	19,436,898	230295	230195	100	
VERTEX PHARMACEUTICA	COM	92532F10	19,387,604	1,576,228	1,575,028	820	380
MEDICIS PHARMACEUTIC	CL A						
	NEW	58469030	19,346,907	330152	325752	4150	250
NATIONWIDE FINL SVCS	CL A	63861210	19,292,653	615592	613882	520	1190
THOR INDS INC	COM	88516010	19,199,410	355413	355413		
SOUTHERN UN CO NEW	COM	84403010	19,183,021	1,128,413	1,121,342		7071
SUSQUEHANNA BANCSHAR	COM	86909910	19,148,658	745084	744424		660
UNITED RENTALS INC	COM	91136310	19,124,059	1,188,568	1,187,487	1081	
EVEREST RE GROUP LTD	COM	G3223R10	19,083,349	253903	253903		
CROWN HOLDINGS INC	COM	22836810	18,909,531	2,801,412	2,799,712	1700	
EVERGREEN RES INC	COM NO						
	PAR	29990030	18,904,698	700174	700174		
MONY GROUP INC	COM	61533710	18,881,408	580074	579081	993	
CLECO CORP NEW	COM	12561W10	18,835,019	1,152,694	1,150,394	2100	200
DADE BEHRING HLDGS I	COM	23342J20	18,826,591	666428	666428		
MCDATA CORP	CL A	58003120	18,793,388	1,575,305	1,571,523	3280	502
SKYWEST INC	COM	83087910	18,758,477	1,083,053	1,079,453	2950	650
IRWIN FINL CORP	COM	46411910	18,743,051	771319	771319		
HUDSON UNITED BANCOR	COM	44416510	18,737,134	532759	531116	1643	
ARBITRON INC	COM	03875Q10	18,682,595	529252	527433	1819	

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

CEC ENTMT INC	COM	12513710	18,661,512	476059	475799	260	
MEDICINES CO	COM	58468810	18,648,811	718644	718644		
IGEN INC	COM	44953610	18,581,699	322711	322311	400	
PETCO ANIMAL SUPPLIE	COM						
	NEW	71601620	18,565,518	594858	594858		
MPS GROUP INC	COM	55340910	18,552,087	2,061,343	2,051,783	9260	300
SENSIENT TECHNOLOGIE	COM	81725T10	18,533,004	882524	876724	5800	
ALLIANCE GAMING CORP	COM						
	NEW	01859P60	18,456,746	910096	909296		800
SUPERIOR INDS INTL I	COM	86816810	18,433,421	454585	454585		
WASTE CONNECTIONS IN	COM	94105310	18,429,338	525202	525102		100
VODAFONE GROUP PLC N	SPON-						
	SORED	92857W10	18,416,727	909468	823114	86354	
ALBEMARLE CORP	COM	01265310	18,355,128	668675	667675	1000	
STRAYER ED INC	COM	86323610	18,354,917	189813	189413	300	100
CABOT OIL & GAS CORP	COM	12709710	18,271,084	702734	677381	6985	18368
SONIC CORP	COM	83545110	18,261,054	724645	724645		
WGL HLDGS INC	COM	92924F10	18,230,986	661022	657302	3400	320
COMMERCE GROUP INC M	COM	20064110	18,203,414	479542	443042	36500	
CREE INC	COM	22544710	18,197,326	982577	978817	3660	100
ANNALY MTG MGMT INC	COM	03571040	18,191,882	1,107,910	1,106,450	1460	
FIRST NIAGARA FINL G	COM	33582V10	18,170,789	1,204,161	1,204,161		
NEW JERSEY RES	COM	64602510	18,028,577	500238	494033	2436	3769
BANCORPSOUTH INC	COM	05969210	18,007,494	822260	821370	890	
CORPORATE OFFICE PPT	SH BEN						
	INT	22002T10	18,005,824	972762	971867	895	
TRACTOR SUPPLY CO	COM	89235610	17,989,591	548296	543276	5020	
POTLATCH CORP	COM	73762810	17,972,991	604744	604644	100	
AXCELIS TECHNOLOGIES	COM	05454010	17,968,777	2,164,913	2,023,261	141552	100
CHARTER COMMUNICATIO	CL A	16117M10	17,893,946	4,343,191	4,340,896	2295	
ALLEGHENY TECHNOLOGI	COM	01741R10	17,879,305	2,729,665	2,727,045	2620	
Page Total			971,698,060				

Page 21 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
NATIONWIDE HEALTH PP	COM	63862010	17,860,490	1,021,183	1,021,183		
ODYSSEY HEALTHCARE I	COM	67611V10	17,855,798	598786	598786		
CHATEAU CMNTYS INC	COM	16172610	17,838,858	599424	599424		
MENTOR CORP MINN	COM	58718810	17,800,416	780720	780640	80	
AMETEK INC NEW	COM	03110010	17,793,114	415145	413045	2100	
UGI CORP NEW	COM	90268110	17,742,855	613303	611443	1860	
PAYLESS SHOESOURCE I	COM	70437910	17,720,048	1,369,401	1,367,346	1755	300
DIAMOND OFFSHORE DRI	COM	25271C10	17,706,807	927058	925578	1340	140
EARTHLINK INC	COM	27032110	17,645,440	2,144,039	2,138,789	5150	100
RSA SEC INC	COM	74971910	17,636,408	1,226,454	1,226,434	20	
PACIFIC CAP BANCORP	COM	69404P10	17,619,256	577870	577517	353	
AMERIGROUP CORP	COM	03073T10	17,554,317	393330	393330		
BROOKS AUTOMATION IN	COM	11434010	17,552,551	839835	776455	54830	8550

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

HRPT PPTYS TR	COM SH							
	BEN	40426W10	17,550,838	1,920,223	1,920,223			
OLIN CORP	COM							
	PAR \$1	68066520	17,515,097	1,107,149	1,106,849	100	200	
CHOICE HOTELS INTL I	COM	16990510	17,500,133	603037	601087	1800	150	
PETROLEO BRASILEIRO	SPON-							
	SORED	71654V10	17,499,545	823508	823508			
HELMERICH & PAYNE IN	COM	42345210	17,497,305	669369	667329	1440	600	
COGNEX CORP	COM	19242210	17,476,383	665007	650327	2420	12260	
DEL MONTE FOODS CO	COM	24522P10	17,442,210	2,002,550	1,976,150	15923	10477	
PHOTRONICS INC	COM	71940510	17,435,590	815891	811691	4200		
METRO GOLDWYN MAYER	COM	59161010	17,425,718	1,135,966	1,108,706	5060	22200	
INDYMAC BANCORP INC	COM	45660710	17,408,709	751347	751347			
UNIVERSAL CORP VA	COM	91345610	17,405,714	413143	411793	1350		
HOVNANIAN ENTERPRISE	CL A	44248720	17,287,464	268564	268264	300		
MAF BANCORP INC	COM	55261R10	17,272,053	452148	450968	500	680	
NPS PHARMACEUTICALS	COM	62936P10	17,269,216	619857	583002	33195	3660	
AVOCENT CORP	COM	05389310	17,256,213	569700	567400	2100	200	
WPS RESOURCES CORP	COM	92931B10	17,245,702	418585	415725	2740	120	
COUSINS PPTYS INC	COM	22279510	17,207,553	620092	619942	150		
RESPIRONICS INC	COM	76123010	17,118,551	409241	407694	1347	200	
FURNITURE BRANDS INT	COM	36092110	17,094,877	709331	706871	2460		
J2 GLOBAL COMMUNICAT	COM							
	NEW	46626E20	17,087,584	451694	451694			
INTEGRATED DEVICE TE	COM	45811810	17,042,127	1,372,152	1,367,312	4000	840	
DOCUMENTUM INC	COM	25615910	16,998,357	796176	795976	200		
AGCO CORP	COM	00108410	16,972,387	990221	987841	2380		
SUN COMMUNITIES INC	COM	86667410	16,955,514	430343	430093	250		
MENS WEARHOUSE INC	COM	58711810	16,945,775	660654	660554		100	
TRUSTCO BK CORP N Y	COM	89834910	16,828,535	1,361,532	1,355,517	6015		
PANAMSAT CORP NEW	COM	69793310	16,784,926	1,159,180	1,159,080	100		
HEARST-ARGYLE TELEVI	COM	42231710	16,751,699	692219	691959	260		
PERRIGO CO	COM	71429010	16,696,909	1,311,619	1,308,719	2900		
RESMED INC	COM	76115210	16,696,039	379628	378828	700	100	
CERNER CORP	COM	15678210	16,671,806	540065	539815	250		
NETIQ CORP	COM	64115P10	16,594,414	1,389,817	1,389,417	300	100	
CSG SYS INTL INC	COM	12634910	16,530,477	1,116,170	1,116,070		100	
MACROVISION CORP	COM	55590410	16,521,665	893063	892723	300	40	
HUTCHINSON TECHNOLOG	COM	44840710	16,503,388	501318	499798	1520		
FNB CORP PA	COM	30252010	16,501,695	478310	476325	1985		
VALASSIS COMMUNICATI	COM	91886610	16,456,387	623348	622048	1100	200	
RELIANT RES INC	COM	75952B10	16,444,753	3,211,866	3,154,919	53461	3486	
THORNBURG MTG INC	COM	88521810	16,401,073	647496	647096	400		
Page Total			894,620,739					

Page 22 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CHRISTOPHER & BANKS	COM	17104610	16,399,049	687303	687303		

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

SIRIUS SATELLITE RAD	COM	82966U10	16,391,522	9,006,331	8,986,131	15100	5100
RAYMOND JAMES FINANC	COM	75473010	16,374,875	450478	449408	670	400
KAYDON CORP	COM	48658710	16,372,955	689678	688758	920	
POWER INTEGRATIONS I	COM	73927610	16,357,703	492109	487889	4220	
OHIO CAS CORP	COM	67724010	16,345,934	1,129,643	1,125,193	4450	
COLONIAL PPTYS TR	COM SH						
	BEN	19587210	16,342,703	453586	453586		
FIRST BANCORP P R	COM	31867210	16,295,716	529942	529592	350	
ARVINMERITOR INC	COM	04335310	16,295,473	914962	911303	3260	399
DELPHI FINL GROUP IN	CL A	24713110	16,281,953	349999	335663	300	14036
AMPHENOL CORP NEW	CL A	03209510	16,212,481	311479	308346	500	2633
REALTY INCOME CORP	COM	75610910	16,170,459	407830	407730	100	
METTLER TOLEDO INTER	COM	59268810	16,166,750	449701	448381	1220	100
SIERRA HEALTH SVCS I	COM	82632210	16,161,568	786451	786451		
KNIGHT TRADING GROUP	COM	49906310	16,145,320	1,412,539	1,408,239	4200	100
BROCADE COMMUNICATIO	COM	11162110	16,139,963	3,091,947	2,940,327	129200	22420
FERRO CORP	COM	31540510	16,106,016	754027	753447	580	
HERITAGE PPTY INVT T	COM	42725M10	16,102,072	557551	557151	400	
QUIKSILVER INC	COM	74838C10	16,092,449	1,008,931	1,004,331	4600	
BROWN TOM INC	COM						
	NEW	11566020	16,067,768	625205	625105		100
FACTSET RESH SYS INC	COM	30307510	16,052,216	361944	346844		15100
MASSEY ENERGY CORP	COM	57620610	16,033,150	1,205,500	1,204,800	700	
CUMULUS MEDIA INC	CL A	23108210	16,008,839	931830	862425	58220	11185
SCP POOL CORP	COM	78402810	15,994,652	574727	570745	3427	555
ACXIOM CORP	COM	00512510	15,982,706	1,014,775	1,010,775	3900	100
MUELLER INDS INC	COM	62475610	15,975,423	627718	627118	500	100
LEXAR MEDIA INC	COM	52886P10	15,974,898	936395	936395		
TOTAL SYS SVCS INC	COM	89190610	15,956,664	605566	603516	2050	
LA QUINTA CORP	PAIRED						
	CTF	50419U20	15,939,722	2,558,543	2,558,543		
REPUBLIC BANCORP INC	COM	76028210	15,920,663	1,195,245	1,194,772	473	
USF CORP	COM	91729Q10	15,915,547	503816	503616	100	100
BROOKLINE BANCORP IN	COM	11373M10	15,898,103	1,076,378	1,076,378		
HEALTHCARE RLTY TR	COM	42194610	15,895,882	497057	497057		
HOLLYWOOD ENTMT CORP	COM	43614110	15,895,595	935035	935035		
ANSYS INC	COM	03662Q10	15,892,386	447169	425339	21830	
TEXAS REGL BANCSHARE	CL A						
	VTG	88267310	15,844,502	468911	468597	314	
GLOBALSANTAFE CORP	SHS	G3930E10	15,843,643	661530	638759	8022	14749
R & G FINANCIAL CORP	CL B	74913610	15,824,356	541930	541930		
MICREL INC	COM	59479310	15,818,865	1,297,692	1,285,582	10870	1240
DELTA & PINE LD CO	COM	24735710	15,799,563	686639	686159	480	
ALBANY INTL CORP	CL A	01234810	15,771,853	511409	511205	100	104
TAUBMAN CTRS INC	COM	87666410	15,762,202	804194	804194		
PEABODY ENERGY CORP	COM	70454910	15,759,597	502378	502378		
SILICON STORAGE TECH	COM	82705710	15,665,562	1,790,350	1,790,350		
ADAPTEC INC	COM	00651F10	15,641,209	2,068,943	2,065,503	3140	300
UNOVA INC	COM	91529B10	15,611,801	1,065,652	1,063,092	2560	
DOWNEY FINL CORP	COM	26101810	15,572,024	333234	332084	1150	
WERNER ENTERPRISES I	COM	95075510	15,516,643	675812	675086	126	600
CORRECTIONS CORP AME	COM						
	NEW	22025Y40	15,492,513	627990	627990		
SIERRA PAC RES NEW	COM	82642810	15,488,533	3,193,512	3,182,312	11200	
DSP GROUP INC	COM	23332B10	15,485,736	621418	620618	600	200
LATTICE SEMICONDUCTO	COM	51841510	15,475,901	2,155,418	2,142,838	8280	4300
Page Total			830,533,678				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
ADVO INC	COM	00758510	15,424,123	370505	370405	100	
INTER TEL INC	COM	45837210	15,421,843	628181	628081	100	
TIMBERLAND CO	CL A	88710010	15,410,242	361234	360234	780	220
GLOBAL PMTS INC	COM	37940X10	15,395,760	427660	426253	460	947
WHITNEY HLDG CORP	COM	96661210	15,386,054	452531	449857	406	2268
FLIR SYS INC	COM	30244510	15,372,643	604746	604746		
PROVINCE HEALTHCARE	COM	74397710	15,331,958	1,183,935	1,132,035	44305	7595
XM SATELLITE RADIO H	CL A	98375910	15,317,038	988196	987376	820	
TRANSACTION SYS ARCH	CL A	89341610	15,258,549	921410	921410		
COMPANHIA VALE DO RI	SPON						
	ADR P	20441210	15,244,275	413124	413124		
ALKERMES INC	COM	01642T10	15,189,370	1,107,097	1,105,397	1600	100
STONE ENERGY CORP	COM	86164210	15,172,128	430049	428969	600	480
PHARMACEUTICAL PROD	COM	71712410	15,128,094	630600	629920	680	
IMAGISTICS INTERNATI	COM	45247T10	15,111,505	521446	519472	1892	82
TRIQUINT SEMICONDUCT	COM	89674K10	15,105,664	2,673,569	2,662,348	11120	101
ADVANCED DIGITAL INF	COM	00752510	15,080,370	1,073,336	1,069,736	3500	100
GLIMCHER RLTY TR	SH BEN						
	INT	37930210	15,072,129	715336	715316	20	
GRANT PRIDECO INC	COM	38821G10	15,036,343	1,475,598	1,472,378	3120	100
OLD NATL BANCORP IND	COM	68003310	15,030,799	672519	667188	5331	
SCOTTS CO	CL A	81018610	15,005,468	274323	272603	1620	100
ENTERASYS NETWORKS I	COM	29363710	14,995,728	3,748,932	3,601,681	147131	120
R H DONNELLEY CORP	COM						
	NEW	74955W30	14,970,126	370456	369887	569	
OCEANEERING INTL INC	COM	67523210	14,956,838	635920	635920		
CREDENCE SYS CORP	COM	22530210	14,940,765	1,299,197	1,299,097		100
CIMAREX ENERGY CO	COM	17179810	14,897,058	760054	758722	1014	318
NORDSON CORP	COM	65566310	14,894,517	575300	575000	300	
TEKELEC	COM	87910110	14,894,438	949295	946195	3100	
COST PLUS INC CALIF	COM	22148510	14,892,167	402491	402451	40	
IKON OFFICE SOLUTION	COM	45171310	14,828,481	2,028,520	2,023,700	4620	200
SELECTIVE INS GROUP	COM	81630010	14,790,320	496153	495953	100	100
THORATEC CORP	COM						
	NEW	88517530	14,773,671	869551	869351	200	
UMB FINL CORP	COM	90278810	14,750,625	312712	312607		105
EGL INC	COM	26848410	14,722,931	809397	807267	2130	
RAMBUS INC DEL	COM	75091710	14,721,898	874222	871042	3100	80
FLOWERS FOODS INC	COM	34349810	14,720,637	645642	644696	811	135
SOUTHWEST GAS CORP	COM	84489510	14,690,917	647177	645277	1900	
PSS WORLD MED INC	COM	69366A10	14,644,390	1,667,926	1,667,666	260	
NEUROCRINE BIOSCIENC	COM	64125C10	14,635,727	295731	294791	940	
MODINE MFG CO	COM	60782810	14,635,611	611601	611501		100
FEDERAL SIGNAL CORP	COM	31385510	14,549,149	976453	971003	5250	200
WILSON GREATBATCH TE	COM	97223210	14,545,814	403490	389060	14430	
DIAGNOSTIC PRODS COR	COM	25245010	14,533,743	400048	396748	3300	
PROVIDENT FINL SVCS	COM	74386T10	14,520,137	757836	757836		
ANIXTER INTL INC	COM	03529010	14,474,046	635663	635343	320	
AFFYMETRIX INC	COM	00826T10	14,465,762	689174	687374	1700	100
MANUFACTURED HOME CM	COM	56468210	14,440,572	368570	368370	200	

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

HARLAND JOHN H CO	COM	41269310	14,432,317	545233	545113	120	
TEREX CORP NEW	COM	88077910	14,422,603	778338	778318	20	
ENTEGRIS INC	COM	29362U10	14,420,495	1,276,150	1,276,150		
NORTHWEST NAT GAS CO	COM	66765510	14,417,901	497169	495569	1000	600
INTEGRA LIFESCIENCES	COM						
	NEW	45798520	14,393,131	508771	508671	100	
WINTRUST FINANCIAL C	COM	97650W10	14,328,014	379048	352628	22470	3950
Page Total			773,794,884				

Page 24 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
OWENS & MINOR INC NE	COM	69073210	14,323,401	594332	594052	280	
TOOTSIE ROLL INDS IN	COM	89051610	14,282,909	460739	458471	2156	112
AMERICAN CAPITAL STR	COM	02493710	14,273,791	574167	572267	1900	
ZORAN CORP	COM	98975F10	14,226,176	726938	725368	1570	
HUGHES SUPPLY INC	COM	44448210	14,211,023	437936	437915	21	
AVISTA CORP	COM	05379B10	14,206,280	911828	911628		200
GLOBESPANVIRATA INC	COM	37957V10	14,186,859	1,964,939	1,959,171	5768	
PROVIDENT BANKSHARES	COM	74385910	14,153,421	499415	499415		
CV THERAPEUTICS INC	COM	12666710	14,142,146	642241	612201	26375	3665
ALASKA AIR GROUP INC	COM	01165910	14,138,179	508202	508202		
HEARTLAND EXPRESS IN	COM	42234710	14,130,437	588278	588278		
PHILADELPHIA CONS HL	COM	71752810	14,097,296	308205	308205		
IMC GLOBAL INC	COM	44966910	14,089,109	2,197,989	2,195,422	845	1722
LA Z BOY INC	COM	50533610	14,071,869	633868	631248	2620	
SYCAMORE NETWORKS IN	COM	87120610	14,069,624	2,871,352	2,867,902	3350	100
ANDRX CORP DEL	ANDRX						
	GROU	03455310	14,056,391	753290	747304	3160	2826
PEP BOYS MANNY MOE &	COM	71327810	14,044,466	917939	909031	8908	
UNIT CORP	COM	90921810	14,043,109	745388	744830	558	
NDCHEALTH CORP	COM	63948010	14,020,619	669242	668942	300	
JDA SOFTWARE GROUP I	COM	46612K10	14,019,427	946619	944019	2600	
AMERICAN FINL GROUP	COM	02593210	14,018,701	644538	643238	1300	
YANKEE CANDLE INC	COM	98475710	14,001,234	549499	548733	600	166
QUANTA SVCS INC	COM	74762E10	13,960,967	1,688,146	1,683,046		5100
APOGEE ENTERPRISES I	COM	03759810	13,950,211	1,349,150	1,349,050		100
PARK NATL CORP	COM	70065810	13,927,074	124460	124160	300	
W HLDG CO INC	COM	92925110	13,924,750	777919	777739	180	
EXTREME NETWORKS INC	COM	30226D10	13,893,224	2,198,295	2,031,610	142095	24590
ARIBA INC	COM	04033V10	13,872,036	4,563,170	4,558,250	4800	120
GARTNER INC	COM	36665110	13,835,433	1,255,484	1,247,005	5879	2600
RUDDICK CORP	COM	78125810	13,817,810	889177	888977	100	100
PIEDMONT NAT GAS INC	COM	72018610	13,807,482	354038	353208	630	200
SERVICE CORP INTL	COM	81756510	13,807,318	3,021,295	3,017,975	3100	220
COMMUNITY BK SYS INC	COM	20360710	13,791,691	314090	313490	600	
ST MARY LD & EXPL CO	COM	79222810	13,781,245	544283	540978	3305	
TRUSTMARK CORP	COM	89840210	13,779,950	507923	504073	3850	
PRIORITY HEALTHCARE	CL B	74264T10	13,760,882	668004	667284	720	

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

SOUTHWESTERN ENERGY	COM	84546710	13,752,995	759834	759834		
TECHNITROL INC	COM	87855510	13,745,716	746644	744644	1500	500
AEROFLEX INC	COM	00776810	13,735,876	1,560,895	1,560,495	300	100
CH ENERGY GROUP INC	COM	12541M10	13,710,224	311596	310000	1486	110
MATTHEWS INTL CORP	CL A	57712810	13,709,760	518916	518916		
DENDRITE INTL INC	COM	24823910	13,699,661	902481	898004	1977	2500
RARE HOSPITALITY INT	COM	75382010	13,691,457	549637	544701	4936	
FOREST CITY ENTERPRI	CL A	34555010	13,686,443	312833	310243	2590	
COMMSCOPE INC	COM	20337210	13,653,801	1,132,156	1,132,056		100
ACUITY BRANDS INC	COM	00508Y10	13,639,616	755239	755239		
SIMPSON MANUFACTURIN	COM	82907310	13,637,346	333513	333513		
ACCENTURE LTD BERMUD	CL A	G1150G11	13,632,716	610238	610238		
KANSAS CITY SOUTHERN	COM						
	NEW	48517030	13,622,531	1,230,581	1,179,374	2180	49027
DOUBLECLICK INC	COM	25860930	13,537,524	1,255,800	1,251,260	4440	100
TRIMBLE NAVIGATION L	COM	89623910	13,529,589	586967	586567	400	
VICURON PHARMACEUTIC	COM	92647110	13,523,968	764066	763866	100	100
Page Total			723,225,763				

Page 25 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CROMPTON CORP	COM	22711610	13,487,334	2,321,400	2,317,013	3140	1247
WATSON WYATT & CO HL	CL A	94271210	13,487,001	599156	599156		
MACDERMID INC	COM	55427310	13,384,572	506033	505833	200	
MCCLATCHY CO	CL A	57948910	13,349,988	224445	221425	2920	100
ST JOE CO	COM	79014810	13,321,187	415249	413989	1260	
COHERENT INC	COM	19247910	13,305,544	540217	539717	500	
ADVENT SOFTWARE INC	COM	00797410	13,295,683	826846	823249	3597	
DIME CMNTY BANCSHARE	COM	25392210	13,287,997	577739	577739		
CNET NETWORKS INC	COM	12613R10	13,275,546	1,885,731	1,885,531	100	100
KEY ENERGY SVCS INC	COM	49291410	13,252,219	1,373,287	1,372,137	1150	
JOY GLOBAL INC	COM	48116510	13,236,910	830421	830421		
FIRST COMWLTH FINL C	COM	31982910	13,212,929	1,004,022	1,004,022		
JARDEN CORP	COM	47110910	13,187,924	349349	348849	500	
BLACK BOX CORP DEL	COM	09182610	13,181,767	331117	330917	200	
FEI CO	COM	30241L10	13,162,382	563941	563241	600	100
RED HAT INC	COM	75657710	13,154,870	1,315,487	1,310,587	4600	300
LENNOX INTL INC	COM	52610710	13,144,996	899726	899526	200	
DIONEX CORP	COM	25454610	13,128,409	333547	333407	40	100
TRUST CO NJ JERSEY C	COM	89830410	13,120,690	410278	316304	93974	
LONGS DRUG STORES CO	COM	54316210	13,087,459	650147	648347	1800	
DIGITAL INSIGHT CORP	COM	25385P10	13,084,269	657501	657251	250	
CSK AUTO CORP	COM	12596510	13,082,975	848442	848362	80	
GRANITE CONSTR INC	COM	38732810	13,073,141	699847	699847		
BLYTH INC	COM	09643P10	13,044,587	483491	482585	906	
UNITED BANKSHARES IN	COM	90990710	13,013,933	434522	433422	500	600
FULLER H B CO	COM	35969410	13,000,201	535649	534849	600	200
CHIQUITA BRANDS INTL	COM	17003280	12,985,127	733623	733623		

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

INTERNATIONAL BANCSH	COM	45904410	12,975,165	311978	311075	903	
ADVANCED MEDICAL OPT	COM	00763M10	12,963,474	721797	720372	1359	66
EQUITY ONE	COM	29475210	12,938,207	761071	760371	700	
S & T BANCORP INC	COM	78385910	12,912,694	453077	452277	800	
ESS TECHNOLOGY INC	COM	26915110	12,907,562	1,197,362	1,197,262	100	
URBAN OUTFITTERS INC	COM	91704710	12,893,914	494778	494778		
CAL DIVE INTL INC	COM	12791410	12,893,339	660858	659858	1000	
WEBSense INC	COM	94768410	12,853,891	601211	600711	500	
OPENWAVE SYS INC	COM	68371810	12,853,555	3,053,101	3,052,641	300	160
ATMI INC	COM	00207R10	12,829,381	506090	501950	4140	
KROLL INC	COM	50104910	12,824,569	689493	689493		
CATALINA MARKETING C	COM	14886710	12,821,423	844070	843970	100	
PEROT SYS CORP	CL A	71426510	12,812,190	1,281,219	1,277,969	3250	
BORLAND SOFTWARE COR	COM	09984910	12,799,652	1,389,756	1,389,756		
GETTY IMAGES INC	COM	37427610	12,784,527	363610	362710	100	800
POLO RALPH LAUREN CO	CL A	73157210	12,774,500	476305	475485	720	100
AQUILA INC	COM	03840P10	12,749,755	3,772,117	3,767,067	4570	480
ADOLOR CORP	COM	00724X10	12,744,056	694499	649415	45084	
WELLCHOICE INC	COM	94947510	12,673,943	420642	419477	40	1125
CRAY INC	COM	22522310	12,668,328	1,156,925	1,156,925		
FLORIDA ROCK INDS IN	COM	34114010	12,666,649	255376	254596	630	150
LIGAND PHARMACEUTICA	CL B	53220K20	12,628,725	978971	978963		8
BEARINGPOINT INC	COM	07400210	12,618,909	1,581,317	1,573,757	7460	100
LINCOLN ELEC HLDGS I	COM	53390010	12,617,027	567823	567743	80	
PENNSYLVANIA RL ESTA	SH BEN						
	INT	70910210	12,606,134	376865	376765	100	
Page Total			676,161,209				

Page 26 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CHARTER MUN MTG ACCE	SH BEN						
	INT	16090810	12,596,733	685350	685330		20
GEORGIA GULF CORP	COM						
	PAR \$0	37320020	12,558,797	537850	537750	100	
ADVANCED NEUROMODULA	COM	00757T10	12,538,934	314259	313809	450	
FILENET CORP	COM	31686910	12,474,769	621563	621163		400
FTI CONSULTING INC	COM	30294110	12,466,582	718535	718385	150	
CATHAY BANCORP INC	COM	14915010	12,465,446	281705	273705		8000
GREY GLOBAL GROUP IN	COM	39787M10	12,442,462	16348	16348		
SCHOLASTIC CORP	COM	80706610	12,426,771	431635	430935	600	100
VCA ANTECH INC	COM	91819410	12,420,811	527423	527323	100	
SELECT MEDICAL CORP	COM	81619610	12,403,785	430687	430687		
IHOP CORP	COM	44962310	12,392,761	377253	374753	2500	
KNIGHT TRANSN INC	COM	49906410	12,363,387	490416	490216	200	
MANHATTAN ASSOCS INC	COM	56275010	12,347,062	476169	476069	100	
PROQUEST COMPANY	COM	74346P10	12,342,590	469300	407800		61500
LTX CORP	COM	50239210	12,317,201	1,091,370	1,041,640	49630	100
TELEFONOS DE MEXICO	SPON						

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

	ADR O	87940378	12,300,835	402646	402646		
PROGRESS SOFTWARE CO	COM	74331210	12,291,442	568259	564177	4082	
CHEMICAL FINL CORP	COM	16373110	12,249,050	395769	395369	400	
BROWN SHOE INC NEW	COM	11573610	12,232,079	385870	385710	60	100
PETROLEO BRASILEIRO	SPON-						
	SORED	71654V40	12,193,348	531764	531764		
TELEDYNE TECHNOLOGIE	COM	87936010	12,183,980	837387	837060	327	
LIBERTY CORP S C	COM	53037010	12,154,634	289741	288141	1600	
SPORTS AUTH INC NEW	COM	84917U10	12,134,373	385708	385338	370	
MID-AMER APT CMNTYS	COM	59522J10	12,127,682	401845	401845		
STATION CASINOS INC	COM	85768910	12,100,341	395436	395436		
EL PASO ELEC CO	COM						
	NEW	28367785	12,069,010	1,044,936	1,044,436	400	100
SUMMIT PPTYS INC	COM	86623910	12,057,731	530710	530710		
TOWN & CTRY TR	SH BEN						
	INT	89208110	12,046,823	512849	512349	500	
WAYPOINT FINL CORP	COM	94675610	12,040,746	600536	599906	630	
TECUMSEH PRODS CO	CL A	87889520	12,011,208	321930	321600	230	100
K V PHARMACEUTICAL C	CL A	48274020	11,993,692	533053	532303	750	
AEROPOSTALE	COM	00786510	11,976,766	442764	442764		
G & K SVCS INC	CL A	36126810	11,961,346	342732	342537	75	120
COMMERCIAL NET LEASE	COM	20221810	11,959,760	702276	701656	620	
WESCO FINL CORP	COM	95081710	11,955,724	35167	34367	100	700
FOSSIL INC	COM	34988210	11,951,493	491831	491831		
TESORO PETE CORP	COM	88160910	11,938,125	1,411,126	1,406,426	4700	
THQ INC	COM						
	NEW	87244340	11,906,408	727331	726831	500	
CURTISS WRIGHT CORP	COM	23156110	11,902,082	168537	166837	1700	
FELCOR LODGING TR IN	COM	31430F10	11,901,785	1,148,821	1,148,821		
SCHOOL SPECIALTY INC	COM	80786310	11,893,618	421610	421370	240	
EFUNDS CORP	COM	28224R10	11,891,293	961301	956307	1471	3523
UICI	COM	90273710	11,860,520	945815	945815		
SOVRAN SELF STORAGE	COM	84610H10	11,847,677	357396	356696	700	
MAVERICK TUBE CORP	COM	57791410	11,840,021	762888	762588	200	100
TOTAL S A	SPON-						
	SORED	89151E10	11,827,907	156041	147811	8230	
REGENERON PHARMACEUT	COM	75886F10	11,801,492	667883	667283	400	200
LASALLE HOTEL PPTYS	COM SH						
	BEN	51794210	11,784,018	679978	679438	540	
CNA FINL CORP	COM	12611710	11,779,292	560385	560185	200	
CASEYS GEN STORES IN	COM	14752810	11,762,191	838958	837498	720	740
UNITED NAT FOODS INC	COM	91116310	11,736,448	353614	352814	800	
WRIGHT MED GROUP INC	COM	98235T10	11,714,817	464137	462847	1100	190
Page Total			629,937,848				

Page 27 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
M D C HLDGS INC	COM	55267610	11,713,410	216915	216563	242	110

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

BALDOR ELEC CO	COM	05774110	11,710,392	554732	554452	20	260
FRIEDMAN BILLINGS RA	CL A	35843410	11,691,739	677782	677782		
PENN NATL GAMING INC	COM	70756910	11,685,705	548110	548110		
AMERICAN NATL INS CO	COM	02859110	11,682,893	137365	136595	770	
ROADWAY CORP	COM	76974210	11,668,905	239264	239264		
CARPENTER TECHNOLOGY	COM	14428510	11,665,675	544108	542008	2100	
HEADWATERS INC	COM	42210P10	11,656,323	723097	723097		
HARLEYSVILLE GROUP I	COM	41282410	11,648,287	500356	499956		400
NETSCREEN TECHNOLOGI	COM	64117V10	11,622,599	522834	522094	740	
NOKIA CORP	SPON-						
	SORED	65490220	11,619,894	744865	651625	93240	
JACK IN THE BOX INC	COM	46636710	11,543,246	648497	647897	600	
ULTRATECH INC	COM	90403410	11,521,266	408266	408266		
HORACE MANN EDUCATOR	COM	44032710	11,514,439	793552	793466	86	
TELIK INC	COM	87959M10	11,512,352	573610	571910	1700	
U S G CORP	COM						
	NEW	90329340	11,490,115	666480	666348		132
PALM INC	COM						
	NEW	69664220	11,483,759	594090	586366	7203	521
NEKTAR THERAPEUTICS	COM	64026810	11,483,072	897115	892815	4100	200
SEACOR SMIT INC	COM	81190410	11,468,675	317077	316727	350	
FIRST CTZNS BANCSHAR	CL A	31946M10	11,454,920	108372	108372		
AMSURG CORP	COM	03232P40	11,453,776	346979	346979		
EXAR CORP	COM	30064510	11,430,357	814128	810128	4000	
COMMED CORP	COM	20741010	11,418,130	553204	552664	540	
VINTAGE PETE INC	COM	92746010	11,413,957	1,049,077	1,049,077		
MICROS SYS INC	COM	59490110	11,393,388	335890	322650	11175	2065
ASK JEEVES INC	COM	04517410	11,384,102	654635	654535	100	
WESTERN GAS RES INC	COM	95825910	11,380,506	299487	299487		
ERIE INDY CO	CL A	29530P10	11,366,035	292186	291386	800	
NII HLDGS INC	CL B						
	NEW	62913F20	11,364,456	191482	191482		
BANKUNITED FINL CORP	CL A	06652B10	11,345,434	535162	535162		
PRICELINE COM INC	COM						
	NEW	74150340	11,328,562	390102	389786	300	16
NBT BANCORP INC	COM	62877810	11,314,242	558728	558328	400	
OTTER TAIL CORP	COM	68964810	11,313,532	434134	431669	465	2000
TEXAS INDS INC	COM	88249110	11,312,408	459854	459854		
CYBERONICS INC	COM	23251P10	11,305,599	366470	366310	160	
INVERESK RESH GROUP	COM	46123810	11,304,376	569490	569490		
GROUP 1 AUTOMOTIVE I	COM	39890510	11,303,767	327266	327186	80	
KIRBY CORP	COM	49726610	11,290,092	393383	392863	520	
HANCOCK HLDG CO	COM	41012010	11,289,009	228754	228554	200	
AMERICAN ITALIAN PAS	CL A	02707010	11,260,917	291055	290935	120	
ACTUANT CORP	CL A						
	NEW	00508X20	11,231,628	200029	199889	140	
REINSURANCE GROUP AM	COM	75935110	11,231,433	275618	275278	340	
PRICE COMMUNICATIONS	COM						
	NEW	74143730	11,218,156	904690	904140	550	
SENIOR HSG PPTYS TR	SH BEN						
	INT	81721M10	11,202,103	777384	777324	60	
HARBOR FLA BANCSHARE	COM	41190110	11,196,373	419969	419689	280	
GENESIS HEALTH VENTU	COM	37183F10	11,185,431	462017	461652		365
ESPERION THERAPEUTIC	COM	29664R10	11,184,247	574140	573340	800	
GEMSTAR-TV GUIDE INT	COM	36866W10	11,175,296	2,362,642	2,351,642	11000	
CUNO INC	COM	12658310	11,162,566	284832	284792	40	
ARMOR HOLDINGS INC	COM	04226010	11,152,719	665834	665834		
WINNEBAGO INDS INC	COM	97463710	11,117,761	249389	248889	500	
HANOVER COMPRESSOR C	COM	41076810	11,092,197	1,120,424	1,120,324		100
Page Total			592,960,221				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BRADY CORP	CL A	10467410	11,051,875	347434	343994	3340	100
UNISOURCE ENERGY COR	COM	90920510	11,043,259	580613	580273	100	240
DOLLAR THRIFTY AUTOM	COM	25674310	11,038,307	485841	485601	240	
RELIANCE STEEL & ALU	COM	75950910	11,029,872	497065	495265	1800	
MANITOWOC INC	COM	56357110	11,003,922	507327	506327	900	100
PAPA JOHNS INTL INC	COM	69881310	10,973,587	442305	440961	1344	
STEWART INFORMATION	COM	86037210	10,957,317	388007	388007		
MAXIMUS INC	COM	57793310	10,956,856	318051	318051		
SONIC AUTOMOTIVE INC	CL A	83545G10	10,949,657	455098	455038	60	
ILEX ONCOLOGY INC	COM	45192310	10,930,904	651813	651813		
GREY WOLF INC	COM	39788810	10,912,319	3,135,724	3,010,434	125290	
MB FINANCIAL INC NEW	COM	55264U10	10,909,124	245701	239801	5900	
SOTHEBYS HLDGS INC	CL A	83589810	10,887,603	1,006,248	1,003,248	3000	
SELECT COMFORT CORP	COM	81616X10	10,874,473	409739	408939	800	
ERESEARCHTECHNOLOGY	COM	29481V10	10,861,833	313292	312792	500	
TAIWAN SEMICONDUCTOR	SPON- SORED	87403910	10,855,829	1,002,385	937780	64605	
NEWPORT CORP	COM	65182410	10,853,390	769744	768924	800	20
ABM INDS INC	COM	00095710	10,851,252	766873	766673	200	
OVERSEAS SHIPHOLDING	COM	69036810	10,841,179	419388	418788	600	
MERCURY COMPUTER SYS	COM	58937810	10,829,496	507712	507712		
SPINNAKER EXPL CO	COM	84855W10	10,825,464	451061	450661	400	
ARGOSY GAMING CO	COM	04022810	10,824,864	443642	443542	100	
NETBANK INC	COM	64093310	10,824,600	865968	861968	4000	
ELECTRO SCIENTIFIC I	COM	28522910	10,819,531	513992	513992		
PROASSURANCE CORP	COM	74267C10	10,808,718	418456	418456		
AMCORE FINL INC	COM	02391210	10,793,111	428979	428579	400	
ARKANSAS BEST CORP D	COM	04079010	10,766,893	391951	391951		
BARRA INC	COM	06831310	10,759,085	286756	286206	550	
ARROW INTL INC	COM	04276410	10,743,852	466921	462921	4000	
CITY HLDG CO	COM	17783510	10,740,777	323810	323510	300	
CHARMING SHOPPES INC	COM	16113310	10,695,149	1,873,056	1,873,056		
WABASH NATL CORP	COM	92956610	10,691,380	670306	670306		
EMCOR GROUP INC	COM	29084Q10	10,676,858	250925	250925		
WASHINGTON GROUP INT	COM						
	NEW	93886220	10,662,408	394904	394904		
LEXINGTON CORP PPTYS	COM	52904310	10,649,607	555825	555825		
COMPANHIA DE BEBIDAS	SPON						
	ADR P	20441W20	10,645,802	491723	491723		
WAUSAU-MOSINEE PAPER	COM	94331510	10,644,250	871765	870865	900	
MILLENNIUM CHEMICALS	COM	59990310	10,636,102	1,113,728	1,113,728		
CVB FINL CORP	COM	12660010	10,625,354	558935	558935		
BIO RAD LABS INC	CL A	09057220	10,586,274	207574	207574		
KT CORP	SPON- SORED	48268K10	10,548,669	529286	529286		
HOLLINGER INTL INC	CL A	43556910	10,545,776	853909	853709	200	
SPARTECH CORP	COM						

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

	NEW	84722020	10,522,157	493998	452498	36695	4805
GENTA INC	COM						
	NEW	37245M20	10,517,202	830087	830087		
KOPIN CORP	COM	50060010	10,496,226	1,523,400	1,316,300	1000	206100
PACIFIC NORTHWEST BA	COM	69466M10	10,474,576	293817	293817		
WESTPORT RES CORP NE	COM	96141810	10,470,144	444781	443921	860	
TALBOTS INC	COM	87416110	10,454,895	299997	299417	180	400
IOMEGA CORP	COM						
	NEW	46203030	10,442,201	937361	935061	2300	
STEEL DYNAMICS INC	COM	85811910	10,413,815	684669	681599	3070	
JO-ANN STORES INC	CL A	47758P10	10,411,889	373186	373186		
REMEC INC	COM	75954310	10,399,552	1,019,564	1,015,064	4500	
Page Total			558,729,235				

Page 29 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
VIASYS HEALTHCARE IN	COM						
	NEW	92553Q20	10,397,889	514747	513483	1229	35
NATIONAL PENN BANCSH	COM	63713810	10,358,381	374625	374310	315	
KELLY SVCS INC	CL A	48815220	10,355,780	415561	411638	3923	
CORUS BANKSHARES INC	COM	22087310	10,349,877	193528	193528		
EASTGROUP PPTY INC	COM	27727610	10,336,549	372086	372086		
INTERNET SEC SYS INC	COM	46060X10	10,325,375	826030	823450	2580	
MOVIE GALLERY INC	COM	62458110	10,324,625	521973	521973		
COMMERCIAL METALS CO	COM	20172310	10,293,684	560353	560353		
AMERICAN MGMT SYS IN	COM	02735210	10,291,374	803386	801386	2000	
UNITED NATL BANCORP	COM	91090910	10,287,660	309776	309476	300	
LABRANCHE & CO INC	COM	50544710	10,243,360	701600	701500		100
LONGVIEW FIBRE CO	COM	54321310	10,218,726	1,045,929	1,045,929		
MOOG INC	CL A	61539420	10,213,011	260536	260536		
ENZON PHARMACEUTICAL	COM	29390410	10,208,093	876984	854604	22380	
FRONTIER OIL CORP	COM	35914P10	10,180,249	692534	692534		
JONES LANG LASALLE I	COM	48020Q10	10,172,391	549859	549859		
CONNECTICUT BANCSHAR	COM	20754010	10,169,178	198423	198323	100	
COLUMBIA SPORTSWEAR	COM	19851610	10,165,030	192702	191802	550	350
RYANS FAMILY STEAK H	COM	78351910	10,102,258	789856	784336	4080	1440
BEVERLY ENTERPRISES	COM						
	NEW	08785130	10,101,899	1,706,402	1,706,402		
HECLA MNG CO	COM	42270410	10,091,197	1,925,801	1,925,801		
CHECKPOINT SYS INC	COM	16282510	10,078,835	637901	636901	1000	
AZTAR CORP	COM	05480210	10,071,057	568665	567795	20	850
RADIO ONE INC	CL D						
	NON V	75040P40	10,037,410	698984	685624	12760	600
NOVASTAR FINL INC	COM	66994740	10,028,285	174496	173846	650	
MKS INSTRUMENT INC	COM	55306N10	10,024,161	462796	462496	300	
CENTENE CORP DEL	COM	15135B10	9,998,310	329000	329000		
MGE ENERGY INC	COM	55277P10	9,998,290	330522	327272	2800	450
ECLIPSYS CORP	COM	27885610	9,995,337	620867	618827		2040

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

AMERICAN HEALTHWAYS	COM	02649V10	9,981,830	238173	238173		
ISLE OF CAPRI CASINO	COM	46459210	9,966,331	503096	502716	380	
ATHEROGENICS INC	COM	04743910	9,953,786	597825	597825		
KULICKE & SOFFA INDS	COM	50124210	9,951,956	917231	917231		
WMS INDS INC	COM	92929710	9,951,614	439171	439171		
WFS FINL INC	COM	92923B10	9,944,776	268560	268560		
ALIGN TECHNOLOGY INC	COM	01625510	9,929,825	793751	760638	6600	26513
TIMKEN CO	COM	88738910	9,928,006	651444	650374	1070	
ESPEED INC	CL A	29664310	9,919,029	438701	438701		
FINANCIAL FED CORP	COM	31749210	9,914,621	324963	324963		
FIRST CHARTER CORP	COM	31943910	9,900,646	505135	505135		
ANTEON INTL CORP	COM	03674E10	9,887,869	323133	323133		
SCHULMAN A INC	COM	80819410	9,871,060	621995	621495	500	
US ONCOLOGY INC	COM	90338W10	9,868,697	1,350,027	1,349,927		100
ENTERTAINMENT PPTYS	COM SH						
	BEN	29380T10	9,861,570	328719	328719		
QUANEX CORP	COM	74762010	9,858,374	293404	293404		
LOEWS CORP	CARO-						
	LNA GP	54042420	9,846,852	428124	414304	13820	
PFF BANCORP INC	COM	69331W10	9,837,434	308577	308577		
ACTEL CORP	COM	00493410	9,834,795	410296	410296		
KINDRED HEALTHCARE I	COM	49458010	9,827,251	262480	261380	1100	
HUDSON RIV BANCORP I	COM	44412810	9,805,142	305076	302976	2100	
SIX FLAGS INC	COM	83001P10	9,803,509	1,863,785	1,858,565	5120	100
ASYST TECHNOLOGY COR	COM	04648X10	9,795,770	696712	696712		
Page Total			522,859,014				

Page 30 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
NATIONAL HEALTH INVS	COM	63633D10	9,793,502	537219	537219		
REDWOOD TR INC	COM	75807540	9,768,875	230398	229598	800	
IDT CORP	COM	44894710	9,748,592	551391	547911	3480	
ONYX PHARMACEUTICALS	COM	68339910	9,745,627	451814	451814		
SEACOAST FINL SVCS C	COM	81170Q10	9,722,714	466765	461289	2876	2600
LAWSON SOFTWARE INC	COM	52078010	9,716,703	1,370,480	1,370,480		
GENLYTE GROUP INC	COM	37230210	9,688,671	217381	217081	300	
LACLEDE GROUP INC	COM	50559710	9,674,441	358180	355080	3100	
WD-40 CO	COM	92923610	9,670,857	304115	303815	300	
AVX CORP NEW	COM	00244410	9,645,193	704543	698768	900	4875
WESTELL TECHNOLOGIES	CL A	95754110	9,636,881	1,286,633	1,286,633		
AMLI RESIDENTIAL PPT	SH BEN						
	INT	00173510	9,630,229	367566	367566		
CMGI INC	COM	12575010	9,625,479	6,218,010	6,215,980	1825	205
DIGENE CORP	COM	25375210	9,596,624	234866	234866		
AMERICA MOVIL S A DE	SPON						
	ADR L	02364W10	9,560,352	413689	413689		
JOURNAL REGISTER CO	COM	48113810	9,548,493	509253	506773	2480	
KOMAG INC	COM						

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

	NEW	50045320	9,546,174	544873	544873		
CROWN CASTLE INTL CO	COM	22822710	9,542,436	1,014,074	1,008,758	5216	100
WESBANCO INC	COM	95081010	9,525,490	405340	401940	3400	
DRS TECHNOLOGIES INC	COM	23330X10	9,488,977	393244	392644	500	100
M/I SCHOTTENSTEIN HO	COM	55305B10	9,484,501	239085	239085		
VALUECLICK INC	COM	92046N10	9,463,809	1,126,644	1,126,544	100	
TUESDAY MORNING CORP	COM						
	NEW	89903550	9,455,520	339516	339516		
PEOPLES BK BRIDGEPOR	COM	71019810	9,447,990	314933	303243	5440	6250
HARLEYSVILLE NATL CO	COM	41285010	9,433,491	403313	403313		
VEECO INSTRS INC DEL	COM	92241710	9,429,786	472671	468456	4215	
APOLLO GROUP INC	COM						
	UNV PH	03760420	9,428,804	141425	140692	733	
INFOSPACE INC	COM						
	NEW	45678T20	9,423,766	461723	461705		18
LIN TV CORP	CL A	53277410	9,420,624	443115	443115		
PINNACLE SYS INC	COM	72348110	9,377,321	1,120,349	1,120,249	100	
NEWCASTLE INVT CORP	COM	65105M10	9,359,366	407106	407106		
SMITH A O	COM	83186520	9,357,244	334068	334048	20	
ANCHOR BANCORP WIS I	COM	03283910	9,346,965	398082	397962	120	
TANOX INC	COM	87588Q10	9,331,818	467526	465426	2100	
CONNETICS CORP	COM	20819210	9,326,940	516728	516628	100	
POLYMEDICA CORP	COM	73173810	9,326,410	351940	350540	1400	
WEBEX COMMUNICATIONS	COM	94767L10	9,319,545	493620	493620		
TALK AMERICA HLDGS I	COM						
	NEW	87426R20	9,303,170	811795	811795		
ALLIANCE DATA SYSTEM	COM	01858110	9,285,355	351718	351418	300	
GLOBAL IMAGING SYSTE	COM	37934A10	9,277,157	376967	376467	500	
QUANTUM CORP	COM						
	DSSG	74790620	9,272,497	3,010,551	3,010,551		
SCIENTIFIC GAMES COR	CL A	80874P10	9,260,733	812345	812345		
CAPITOL FED FINL	COM	14057C10	9,249,151	315563	312063	3500	
BANDAG INC	COM	05981510	9,247,956	274176	273976		200
WESTCORP INC	COM	95790710	9,240,535	264393	264393		
VENTANA MED SYS INC	COM	92276H10	9,232,624	229325	229325		
COX RADIO INC	CL A	22405110	9,224,088	421769	417049	4720	
AAIPHARMA INC	COM	00252W10	9,218,553	537525	537525		
BEDFORD PPTY INVS IN	COM						
	PAR \$0	07644630	9,204,542	354703	354703		
WABTEC CORP	COM	92974010	9,199,815	580430	580430		
CANON INC	ADR	13800630	9,198,336	188800	163364	25436	
USEC INC	COM	90333E10	9,198,125	1,408,595	1,408,595		
Page Total			491,222,847				

Page 31 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BOWNE & CO INC	COM	10304310	9,192,814	614904	614744	160	
ESCO TECHNOLOGIES IN	COM	29631510	9,177,496	202728	202727	1	

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

UMPQUA HLDGS CORP	COM	90421410	9,120,807	479790	479490	300	
PLANAR SYS INC	COM	72690010	9,113,493	428467	428267	200	
SHOPKO STORES INC	COM	82491110	9,110,040	607336	607336		
BURLINGTON COAT FACT	COM	12157910	9,109,555	487142	477176	9966	
FIRST FINL BANKSHARE	COM	32020R10	9,102,656	246284	246284		
SOHU COM INC	COM	83408W10	9,096,889	291754	291654	100	
REGAL ENTMT GROUP	CL A	75876610	9,081,877	488273	488273		
WARNACO GROUP INC	CL A						
	NEW	93439040	9,057,536	581730	581730		
LNR PPTY CORP	COM	50194010	9,045,936	220902	220902		
CONSOLIDATED GRAPHIC	COM	20934110	9,044,052	355645	209496	146149	
TOO INC	COM	89033310	9,043,085	613923	613755	168	
WOODWARD GOVERNOR CO	COM	98074510	9,016,442	207800	207780	20	
BOSTON PRIVATE FINL	COM	10111910	9,012,807	382547	362897	150	19500
UNITED DEFENSE INDS	COM	91018B10	8,988,756	316617	316457	160	
CORNERSTONE RLTY INC	COM	21922V10	8,988,321	1,112,416	1,112,416		
CUBIC CORP	COM	22966910	8,977,059	357367	356467	900	
AARON RENTS INC	COM	00253520	8,967,291	428033	427883	150	
QUEST SOFTWARE INC	COM	74834T10	8,965,835	737322	736422	900	
PHOTON DYNAMICS INC	COM	71936410	8,957,833	308147	306462	1685	
ENZO BIOCHEM INC	COM	29410010	8,956,124	459053	459053		
SHUFFLE MASTER INC	COM	82554910	8,948,473	329109	329109		
PRIME HOSPITALITY CO	COM	74191710	8,942,818	1,029,093	1,028,493	600	
CAMBREX CORP	COM	13201110	8,938,942	393786	391846	1840	100
JLG INDS INC	COM	46621010	8,938,920	775948	775948		
WIND RIVER SYSTEMS I	COM	97314910	8,932,839	1,569,919	1,569,819		100
ROGERS CORP	COM	77513310	8,919,614	287544	287544		
INDEPENDENT BANK COR	COM	45383810	8,910,372	304316	304316		
HOUSTON EXPL CO	COM	44212010	8,904,027	253676	253476	200	
BLACKROCK INC	CL A	09247X10	8,898,792	181608	181408	200	
RAMCO-GERSHENSON PPT	COM SH						
	BEN	75145220	8,896,607	349572	349117	455	
MICROSEMI CORP	COM	59513710	8,896,142	587592	587592		
EMPIRE DIST ELEC CO	COM	29164110	8,891,146	404143	403923	120	100
GYMBOREE CORP	COM	40377710	8,884,519	630555	630555		
NCO GROUP INC	COM	62885810	8,872,859	379994	379294	700	
PAXAR CORP	COM	70422710	8,851,558	691528	691468	60	
GLENBOROUGH RLTY TR	COM	37803P10	8,846,056	469038	468538	500	
NAVIGANT CONSULTING	COM	63935N10	8,832,806	717531	716231	1300	
ELKCORP	COM	28745610	8,813,960	374107	374107		
REGAL BELOIT CORP	COM	75875010	8,813,779	432048	431948	100	
CARAUSTAR INDS INC	COM	14090910	8,810,829	1,022,138	511494	510644	
POWERWAVE TECHNOLOGI	COM	73936310	8,807,920	1,326,494	1,326,494		
HAIN CELESTIAL GROUP	COM	40521710	8,805,795	485703	481748	1955	2000
FRONTIER AIRLINES IN	COM	35906510	8,805,609	535621	535421	200	
RUSSELL CORP	COM	78235210	8,805,015	540185	540085	100	
OM GROUP INC	COM	67087210	8,794,687	600730	597590	2700	440
ROLLINS INC	COM	77571110	8,789,072	492661	492601	60	
BOYD GAMING CORP	COM	10330410	8,782,954	575554	575554		
INTERMUNE INC	COM	45884X10	8,751,152	457457	457457		
BRADLEY PHARMACEUTIC	COM	10457610	8,738,775	320689	320689		
COHU INC	COM	19257610	8,735,143	446582	442462	4120	
Page Total			464,687,884				

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

SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FIRST FINL BANCORP O	COM	32020910	8,733,814	592123	588868	3255	
ALLEGHANY CORP DEL	COM	01717510	8,719,474	44658	42510	2148	
KOGER EQUITY INC	COM	50022810	8,715,905	463612	463612		
PLAINS EXPL & PRODTN	COM	72650510	8,709,085	698403	697818	400	185
SPS TECHNOLOGIES INC	COM	78462610	8,699,085	193313	192413	300	600
MAGNUM HUNTER RES IN	COM						
	PAR \$0	55972F20	8,671,666	1,085,315	1,085,315		
CROWN AMERN RLTY TR	SH BEN						
	INT	22818610	8,663,426	728019	728019		
STERLING BANCSHARES	COM	85890710	8,661,335	726013	726013		
SUNRISE SENIOR LIVIN	COM	86768K10	8,656,791	330034	329734	300	
INTERDIGITAL COMMUNI	COM	45866A10	8,649,855	575506	574706	700	100
VIGNETTE CORP	COM	92673410	8,646,656	3,759,416	3,759,156	100	160
SYMYX TECHNOLOGIES	COM	87155S10	8,637,733	401009	401009		
MID-STATE BANCSHARES	COM	59544010	8,621,415	383174	383174		
FLORIDA EAST COAST I	CL A	34063210	8,613,960	299616	295073	543	4000
ANWORTH MORTGAGE ASS	COM	03734710	8,608,940	602867	600467	600	1800
POSCO	SPON-						
	SORED	69348310	8,608,600	301000	301000		
BRIGHT HORIZON FAMIL	COM	10919510	8,579,422	214754	205729	9025	
BIOMARIN PHARMACEUTI	COM	09061G10	8,572,528	1,119,129	1,119,129		
GRIFFON CORP	COM	39843310	8,570,709	477211	477211		
SOURCECORP	COM	83616710	8,569,573	368267	368167		100
UNITED SURGICAL PART	COM	91301630	8,560,887	302398	302398		
MICROMUSE INC	COM	59509410	8,557,891	1,046,197	1,041,207	4930	60
KOS PHARMACEUTICALS	COM	50064810	8,551,439	247796	247796		
LONE STAR STEAKHOUSE	COM	54230710	8,508,787	407119	399619		7500
CARBO CERAMICS INC	COM	14078110	8,508,448	235300	234500	800	
MFA MTG INVTS INC	COM	55272X10	8,504,901	893372	893372		
ADVISORY BRD CO	COM	00762W10	8,498,104	186977	186977		
COEUR D ALENE MINES	COM	19210810	8,497,667	2,732,369	2,731,941	400	28
MICROSTRATEGY INC	CL A						
	NEW	59497240	8,458,388	183918	183918		
INSIGHT COMMUNICATIO	CL A	45768V10	8,425,901	884145	881645	2500	
TREDEGAR CORP	COM	89465010	8,424,658	559778	559478	300	
UIL HLDG CORP	COM	90274810	8,415,444	240510	239710	700	100
PARKWAY PPTYS INC	COM	70159Q10	8,409,802	192444	192444		
C&D TECHNOLOGIES INC	COM	12466110	8,392,722	443590	443590		
K-SWISS INC	CL A	48268610	8,382,934	232924	232824	100	
URS CORP NEW	COM	90323610	8,382,177	432071	432071		
ALFA CORP	COM	01538510	8,366,025	662918	662718	200	
LANDRYS RESTAURANTS	COM	51508L10	8,365,886	406111	405991	20	100
AMERICAN MED SYS HLD	COM	02744M10	8,364,790	383706	382906	800	
WATSCO INC	COM	94262220	8,358,847	437407	437407		
AKAMAI TECHNOLOGIES	COM	00971T10	8,358,284	1,948,318	1,823,693	25	124600
LITTELFUSE INC	COM	53700810	8,338,512	362544	362544		
LEAPFROG ENTERPRISES	CL A	52186N10	8,335,300	219350	219250	100	
PREMCO INC	COM	74045Q10	8,303,062	358354	356344	560	1450
LITHIA MTRS INC	CL A	53679710	8,302,587	415753	214262	201491	
FORWARD AIR CORP	COM	34985310	8,294,433	299222	262147	37075	
SUPERIOR ENERGY SVCS	COM	86815710	8,286,203	845531	845011		520
ITRON INC	COM	46574110	8,234,208	410479	410479		
SERENA SOFTWARE INC	COM	81749210	8,234,161	446296	446196	100	
INSPIRE PHARMACEUTIC	COM	45773310	8,233,100	476177	476177		

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

ALABAMA NATL BANCORP COM	01031710	8,230,847	173281	173081	200
UNITED CMNTY BKS BLA CAP					
STK	90984P10	8,220,254	296653	296653	
Page Total		441,216,621			

Page 33 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SOUTH JERSEY INDS IN	COM	83851810	8,218,635	217137	215637	1500	
COMSTOCK RES INC	COM						
	NEW	20576820	8,217,228	615062	614962	100	
TIBCO SOFTWARE INC	COM	88632Q10	8,215,759	1,535,656	1,524,258	11298	100
GLACIER BANCORP INC	COM	37637Q10	8,199,457	298923	298923		
IMMUCOR INC	COM	45252610	8,198,216	304201	301601		2600
FIRST CMNTY BANCORP	COM	31983B10	8,135,910	242863	242863		
TETRA TECHNOLOGIES I	COM	88162F10	8,125,146	394042	394042		
MERISTAR HOSPITALITY	COM	58984Y10	8,115,329	1,146,233	1,145,903	330	
SUREWEST COMMUNICATI	COM	86873310	8,108,478	243864	242764	1100	
ASTRAZENECA PLC	SPON-						
	SORED	04635310	8,098,049	186591	185961	630	
LANDAUER INC	COM	51476K10	8,061,742	227540	187003	40537	
GRAFTECH INTL LTD	COM	38431310	8,061,584	1,007,698	1,007,598	100	
MEDAREX INC	COM	58391610	8,059,630	1,366,039	1,365,939		100
BANK MUT CORP	COM	06374810	8,049,241	189617	189117	500	
SAXON CAPITAL INC	COM	80556P30	8,047,504	469516	469516		
METHODE ELECTRS INC	CL A	59152020	8,036,987	682257	680657	1600	
COMTECH TELECOMMUNIC	COM						
	NEW	20582620	8,028,368	335915	335615	300	
ELECTRONICS BOUTIQUE	COM	28604510	8,019,313	280690	280290	400	
FINISH LINE INC	CL A	31792310	8,016,134	304796	304796		
CELL GENESYS INC	COM	15092110	8,008,629	636616	636516		100
IDENTIX INC	COM	45190610	8,006,426	1,519,246	1,519,246		
FUELCELL ENERGY INC	COM	35952H10	8,001,349	683876	629676	200	54000
MID-ATLANTIC RLTY TR	SH BEN						
	INT	59523210	7,993,524	380644	380644		
AGERE SYS INC	CL A	00845V10	7,990,313	2,602,708	2,571,731	5813	25164
MINDSPEED TECHNOLOGI	COM	60268210	7,986,562	1,481,737	1,475,305	3032	3400
GERON CORP	COM	37416310	7,986,417	583376	583376		
SPEEDWAY MOTORSPORTS	COM	84778810	7,978,618	270370	270270	100	
NUVEEN INVTS INC	CL A	67090F10	7,971,067	289857	289377	480	
FRONTIER FINL CORP W	COM	35907K10	7,965,449	266403	266403		
MONACO COACH CORP	COM	60886R10	7,958,961	480904	480894	10	
SANDY SPRING BANCORP	COM	80036310	7,951,557	242944	242944		
STEWART & STEVENSON	COM	86034210	7,949,965	529292	528082	1210	
PACER INTL INC TENN	COM	69373H10	7,948,140	397407	397407		
F5 NETWORKS INC	COM	31561610	7,942,483	412811	410586	100	2125
HELIX TECHNOLOGY COR	COM	42331910	7,933,683	484944	484844		100
GUITAR CTR MGMT INC	COM	40204010	7,926,416	246315	246215	100	
TULARIK INC	COM	89916510	7,899,420	789942	783962	5900	80

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

BELDEN INC	COM	07745910	7,897,488	452060	452060			
SHAW GROUP INC	COM	82028010	7,896,930	751373	751073	300		
RIO TINTO PLC	SPON- SORED	76720410	7,896,622	89990	82665	7325		
MYKROLIS CORP	COM	62852P10	7,863,697	647751	641505	5029		1217
FRANKLIN ELEC INC	COM	35351410	7,860,178	141167	141167			
WILTEL COMMUNICATNS	COM	97248710	7,855,399	489433	489433			
RESOURCES CONNECTION	COM	76122Q10	7,831,514	325094	325094			
JACUZZI BRANDS INC	COM	46986510	7,826,297	1,262,306	1,261,806			500
PER-SE TECHNOLOGIES	COM NEW	71356930	7,823,288	490181	478884	11297		
PRIMUS TELECOMMUNICA	COM	74192910	7,822,332	1,158,864	1,158,864			
MAGMA DESIGN AUTOMAT	COM	55918110	7,817,460	398850	398850			
ARCH CHEMICALS INC	COM	03937R10	7,811,835	375569	375469			100
ANTHRACITE CAP INC	COM	03702310	7,810,082	809335	801835	7500		
INFORMATICA CORP	COM	45666Q10	7,799,143	1,048,272	1,048,172			100
ATLANTIC COAST AIRLI	COM	04839610	7,788,828	915256	915256			
Page Total			415,012,782					

Page 34 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
RENAISSANCE LEARNING	COM	75968L10	7,785,569	329897	329897		
BOK FINL CORP	COM NEW	05561Q20	7,782,254	205066	204739	327	
CASH AMER INTL INC	COM	14754D10	7,779,504	474360	474360		
TRIUMPH GROUP INC NE	COM	89681810	7,757,476	260318	260118	200	
NCI BUILDING SYS INC	COM	62885210	7,750,731	389484	389384	100	
RAYOVAC CORP	COM	75508110	7,738,919	530063	530063		
GLATFELTER	COM	37731610	7,731,755	656346	655426	920	
NETFLIX COM INC	COM	64110L10	7,726,149	230219	230219		
PHILLIPS VAN HEUSEN	COM	71859210	7,726,127	514732	514732		
TANGER FACTORY OUTLE	COM	87546510	7,725,291	210212	210212		
NACCO INDS INC	CL A	62957910	7,724,359	108033	95536	12297	200
NU SKIN ENTERPRISES	CL A	67018T10	7,721,578	605614	605614		
IONICS INC	COM	46221810	7,713,534	315353	313803	550	1000
DICKS SPORTING GOODS	COM	25339310	7,703,615	206310	206310		
INVISION TECHNOLOGIE	COM	46185110	7,691,147	315988	315888	100	
INTERNATIONAL MULTIF	COM	46004310	7,676,686	328766	328166	600	
UNIZAN FINANCIAL COR	COM	91528W10	7,671,313	384527	384527		
DATASCOPE CORP	COM	23811310	7,654,321	249002	249002		
MERITAGE CORP	COM	59001A10	7,649,869	161902	161902		
TBC CORP	COM	87218010	7,646,312	305242	305242		
HANDLEMAN CO DEL	COM	41025210	7,602,735	450399	450399		
W-H ENERGY SVCS INC	COM	92925E10	7,598,268	426869	419469	7400	
GRAY TELEVISION INC	COM	38937510	7,594,943	650252	640752	9500	
CIBER INC	COM	17163B10	7,579,115	997252	995752	500	1000
RAIT INVT TR	COM	74922710	7,578,476	330073	330073		
CTS CORP	COM	12650110	7,565,270	614563	614563		

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

GOLD BANC CORP INC	COM	37990710	7,559,614	622703	619403	3300	
SOLUTIA INC	COM	83437610	7,549,068	1,891,997	1,890,220	1377	400
MERIT MED SYS INC	COM	58988910	7,528,718	340666	340666		
TIERONE CORP	COM	88650R10	7,525,989	356513	356513		
CIMA LABS INC	COM	17179610	7,510,696	268719	268599	100	20
CATO CORP NEW	CL A	14920510	7,499,407	371810	371810		
MYRIAD GENETICS INC	COM	62855J10	7,490,692	658812	610252	48560	
HAEMONETICS CORP	COM	40502410	7,479,718	316803	316603	200	
ANALOGIC CORP	COM						
	PAR \$0	03265720	7,465,255	155332	154932	400	
UNIVERSAL FST PRODS	COM	91354310	7,458,101	304040	303290	750	
STERLING FINL CORP W	COM	85931910	7,453,866	264791	264791		
DENBURY RES INC	COM						
	NEW	24791620	7,450,954	602828	602828		
FIRST MERCHANTS CORP	COM	32081710	7,448,839	291084	291084		
ROYAL CARIBBEAN CRUI	COM	V7780T10	7,428,264	264257	264257		
SPHERION CORP	COM	84842010	7,424,141	1,066,687	1,065,487	1200	
RETEK INC	COM	76128Q10	7,423,940	1,099,843	1,099,743		100
LABOR READY INC	COM						
	NEW	50540120	7,414,809	737792	737792		
STRIDE RITE CORP	COM	86331410	7,413,282	686415	686415		
AMC ENTMT INC	COM	00166910	7,385,316	551143	551143		
OXFORD INDS INC	COM	69149730	7,363,804	114701	114441	100	160
INSITUFORM TECHNOLOG	CL A	45766710	7,326,951	412786	412786		
HAVERTY FURNITURE IN	COM	41959610	7,276,555	398061	398061		
ARRIS GROUP INC	COM	04269Q10	7,259,145	1,262,460	1,262,460		
SAFEGUARD SCIENTIFIC	COM	78644910	7,246,906	2,131,443	2,131,343		100
OFFSHORE LOGISTICS I	COM	67625510	7,244,481	356871	355551	1320	
TRIMERIS INC	COM	89626310	7,227,079	288276	288176	100	
Page Total			392,730,906				

Page 35 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FREEMARKETS INC	COM	35660210	7,219,748	927869	724612	18189	185068
AQUANTIVE INC	COM	03839G10	7,215,850	783480	783480		
ORTHODONTIC CTRS AME	COM	68750P10	7,202,729	914052	909052		5000
AGILE SOFTWARE CORP	COM	00846X10	7,200,566	756362	753462	2900	
SINCLAIR BROADCAST G	CL A	82922610	7,184,150	702263	702263		
ATRIX LABS INC	COM	04962L10	7,183,240	348701	348701		
ESTERLINE TECHNOLOGI	COM	29742510	7,182,920	372365	372365		
CENTRAL VT PUB SVC C	COM	15577110	7,175,318	323504	322864		640
REMINGTON OIL & GAS	COM	75959430	7,173,823	395252	395252		
FIRST SENTINEL BANCO	COM	33640T10	7,171,685	401101	401101		
WEIS MKTS INC	COM	94884910	7,162,097	210588	206928	360	3300
STAGE STORES INC	COM						
	NEW	85254C30	7,157,466	281790	281790		
ACTION PERFORMANCE C	COM	00493310	7,155,909	292795	292595	200	
ORBITAL SCIENCES COR	COM	68556410	7,128,645	768173	766673	1500	

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

PAREXEL INTL CORP	COM	69946210	7,100,773	465930	465930		
UNITED STATES CELLUL	COM	91168410	7,099,905	243983	241973	1610	400
CENTRAL PAC FINL COR	COM	15476010	7,096,866	289668	289668		
STERLING FINL CORP	COM	85931710	7,090,079	279137	279137		
HOOPER HOLMES INC	COM	43910410	7,085,714	1,065,521	1,065,521		
UNIVERSAL COMPRESSIO	COM	91343110	7,083,781	329172	329172		
C D I CORP	COM	12507110	7,069,939	261559	261559		
INSTINET GROUP INC	COM	45775010	7,030,804	1,483,292	1,459,552	23740	
VIASAT INC	COM	92552V10	7,027,889	393940	393840	100	
OCULAR SCIENCES INC	COM	67574410	7,019,944	315645	315605	40	
EXELIXIS INC	COM	30161Q10	7,019,605	983138	979338	3700	100
POLYONE CORP	COM	73179P10	6,996,861	1,780,372	1,780,372		
PRIMEDIA INC	COM	74157K10	6,989,157	2,452,336	2,449,916	2300	120
LIBBEY INC	COM	52989810	6,989,014	251313	250913	400	
BOMBAY CO INC	COM	09792410	6,987,649	709406	709406		
FIRST FINL CORP IND	COM	32021810	6,977,837	115279	115279		
CENTRAL GARDEN & PET	COM	15352710	6,969,547	267545	267345	200	
PRACTICEWORKS INC	COM	73941910	6,963,056	324618	324618		
SEROLOGICALS CORP	COM	81752310	6,958,559	529168	466078	63090	
PARK ELECTROCHEMICAL	COM	70041620	6,958,201	305855	305705	150	
WEBMETHODS INC	COM	94768C10	6,958,176	867603	867603		
STANDARD MICROSYSTEM	COM	85362610	6,954,202	257754	257754		
IDX SYS CORP	COM	44949110	6,939,537	300153	298153	2000	
MINE SAFETY APPLIANC	COM	60272010	6,937,996	127023	126923	100	
HARMONIC INC	COM	41316010	6,934,195	1,107,699	1,107,599	100	
GETTY RLTY CORP NEW	COM	37429710	6,930,756	282888	282888		
VERITY INC	COM	92343C10	6,920,611	527888	527888		
ROCK-TENN CO	CL A	77273920	6,912,480	474107	470807	3300	
WEST COAST BANCORP O	COM	95214510	6,911,534	354256	354256		
VALMONT INDS INC	COM	92025310	6,902,969	348811	348811		
SURMODICS INC	COM	86887310	6,895,041	256990	256790	200	
NEXTEL PARTNERS INC	CL A	65333F10	6,891,036	877839	871379	6460	
TRIAD GTY INC	COM	89592510	6,888,279	140348	140348		
POZEN INC	COM	73941U10	6,879,584	387364	387364		
SAUL CTRS INC	COM	80439510	6,877,777	259050	259050		
SILICONIX INC	COM						
	NEW	82707920	6,864,492	136634	136634		
21ST CENTY INS GROUP	COM	90130N10	6,847,102	496887	496397	490	
UNITED THERAPEUTICS	COM	91307C10	6,826,788	302204	302204		
Page Total			365,301,881				

Page 36 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
UNITED AUTO GROUP IN	COM	90944010	6,814,831	296297	295737	560	
INTERMAGNETICS GEN C	COM	45877110	6,809,961	304560	304560		
TRAMMELL CROW CO	COM	89288R10	6,805,431	546621	546621		
ISHARES TR	RUSSE-LL100	46428759	6,801,543	132300	132300		

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

PRE PAID LEGAL SVCS	COM	74006510	6,801,074	290396	290396		
RUSS BERRIE & CO	COM	78223310	6,797,462	201765	200565	1200	
STUDENT LN CORP	COM	86390210	6,793,695	56932	56582	350	
CABLE DESIGN TECHNOL	COM	12692410	6,791,640	848955	848955		
CORVIS CORP	COM	22100910	6,778,675	5,254,787	5,254,207	400	180
GAYLORD ENTMT CO NEW	COM	36790510	6,772,559	275868	275618	150	100
CONSECO INC	COM						
	NEW	20846488	6,746,313	373550	262316		111234
TIME WARNER TELECOM	CL A	88731910	6,729,732	726753	726113	540	100
CALIFORNIA WTR SVC G	COM	13078810	6,728,047	260676	257276	3400	
MTS SYS CORP	COM	55377710	6,726,448	441368	441368		
PTEK HLDGS INC	COM	69366M10	6,726,373	817200	722200	95000	
CELL THERAPEUTICS IN	COM	15093410	6,721,578	593779	593779		
CORIXA CORP	COM	21887F10	6,708,250	830229	830129		100
CIRRUS LOGIC INC	COM	17275510	6,693,005	1,212,501	1,211,431		1070
FIDELITY BANKSHARES	COM	31604Q10	6,675,473	251241	251241		
K2 INC	COM	48273210	6,634,504	446768	446768		
WYNN RESORTS LTD	COM	98313410	6,621,319	364209	364209		
FIDELITY NATIONAL SO	COM	31620P10	6,617,778	266309	266166	143	
ALBANY MOLECULAR RES	COM	01242310	6,614,146	446600	446500	100	
ARTHROCARE CORP	COM	04313610	6,597,343	371263	371263		
AT RD INC	COM	04648K10	6,596,849	494146	494146		
LONE STAR TECHNOLOGI	COM	54231210	6,596,583	488998	488798	100	100
ALDERWOODS GROUP INC	COM	01438310	6,593,113	845271	845271		
EQUITY INNS INC	COM	29470310	6,590,873	875282	875282		
PMA CAP CORP	CL A	69341920	6,588,236	525797	525797		
TALX CORP	COM	87491810	6,587,903	265963	265963		
GENERAL COMMUNICATIO	CL A	36938510	6,570,220	789690	789690		
SOLA INTL INC	COM	83409210	6,566,528	410408	410408		
APPLIED INDL TECHNOL	COM	03820C10	6,563,378	330316	327516	2800	
BERRY PETE CO	CL A	08578910	6,556,652	358679	358479	200	
NAUTILUS GROUP INC	COM	63910B10	6,544,971	518619	517936	683	
VISTACARE INC	CL A	92839Y10	6,517,364	206311	206311		
PRESIDENTIAL LIFE CO	COM	74088410	6,507,613	427851	426791	620	440
DOT HILL SYS CORP	COM	25848T10	6,507,509	472586	472586		
ADVANCED ENERGY INDS	COM	00797310	6,506,206	344791	344791		
KYPHON INC	COM	50157710	6,506,134	334162	333912	250	
FIRST FINL HLDGS INC	COM	32023910	6,502,709	215179	215179		
7-ELEVEN INC	COM						
	NEW	81782620	6,490,322	472711	472711		
IMPAX LABORATORIES I	COM	45256B10	6,490,037	518788	518788		
SCANSOURCE INC	COM	80603710	6,475,194	177354	177354		
WIRELESS FACILITIES	COM	97653A10	6,467,553	542580	539400	3180	
STEWART ENTERPRISES	CL A	86037010	6,451,727	1,697,823	1,697,823		
WEST PHARMACEUTICAL	COM	95530610	6,442,001	205749	205729	20	
KRAMONT RLTY TR	COM SH						
	BEN	50075Q10	6,438,389	379846	379846		
MEDIACOM COMMUNICATI	CL A	58446K10	6,438,151	959486	959486		
INTERACTIVE DATA COR	COM	45840J10	6,420,282	406347	403897	450	2000
BAY VIEW CAP CORP DE	COM	07262L10	6,417,683	1,057,279	1,057,079	200	
COLUMBIA LABS INC	COM	19777910	6,409,358	530576	530576		
Page Total			343,850,718				

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	Shared Other
MCG CAPITAL CORP	COM	58047P10	6,408,760	410818	410818		
KIMBALL INTL INC	CL B	49427410	6,407,653	435007	435007		
TERAYON COMMUNICATIO	COM	88077510	6,407,349	1,112,387	1,112,387		
NUEVO ENERGY CO	COM	67050910	6,396,330	352027	352027		
SAFENET INC	COM	78645R10	6,389,554	176849	176849		
AMERICAN STS WTR CO	COM	02989910	6,386,998	270980	270980		
SECURE COMPUTING COR	COM	81370510	6,380,760	546298	546298		
MULTIMEDIA GAMES INC	COM	62545310	6,370,979	175075	175075		
THOMAS INDS INC	COM	88442510	6,367,175	223253	223253		
OAKLEY INC	COM	67366210	6,363,560	636356	636356		
DUANE READE INC	COM	26357810	6,347,956	397991	396491	1400	100
SWIFT ENERGY CO	COM	87073810	6,335,742	449025	449025		
BIOSITE INC	COM	09094510	6,333,964	223815	222815	1000	
CROSS CTRY HEALTHCAR	COM	22748310	6,318,116	451294	451294		
POPE & TALBOT INC	COM	73282710	6,317,287	417810	417810		
BARNES GROUP INC	COM	06780610	6,316,872	243331	242331	1000	
POSSIS MEDICAL INC	COM	73740710	6,312,614	405695	405695		
CTI MOLECULAR IMAGIN	COM	22943D10	6,307,631	427057	427057		
IDINE REWARDS NETWOR	COM	45168A10	6,291,138	387147	387147		
STERLING BANCORP	COM	85915810	6,285,826	233587	233587		
REALNETWORKS INC	COM	75605L10	6,274,344	968263	963763	4400	100
SILGAN HOLDINGS INC	COM	82704810	6,257,760	195555	195555		
FIRST FED CAP CORP	COM	31996010	6,257,536	304503	304503		
REHABCARE GROUP INC	COM	75914810	6,236,821	365796	365496	300	
ROYAL DUTCH PETE CO	NY REG						
	EUR	78025780	6,235,957	141085	131753	9332	
MESA AIR GROUP INC	COM	59047910	6,229,524	560209	560209		
GBC BANCORP CALIF	COM	36147510	6,212,278	162540	153940	100	8500
PEGASUS SOLUTIONS IN	COM	70590610	6,202,305	449117	449077	40	
STARTEK INC	COM	85569C10	6,201,920	193810	193760	50	
ROTO ROOTER INC NEW	COM	77878710	6,196,258	174297	172797	1500	
OPSWARE INC	COM	68383A10	6,171,806	845453	845153	300	
CHAMPION ENTERPRISES	COM	15849610	6,167,354	971237	971137		100
COMPUCREDIT CORP	COM	20478N10	6,162,765	352158	352158		
SUFFOLK BANCORP	COM	86473910	6,141,817	188979	188979		
FIRST REP BK SAN FRA	COM	33615810	6,129,959	198831	197971	800	60
MEMBERWORKS INC	COM	58600210	6,119,529	193106	193106		
CHESAPEAKE CORP	COM	16515910	6,100,631	270658	269978	600	80
STATE AUTO FINL CORP	COM	85570710	6,099,154	241838	241738	100	
PENN VA CORP	COM	70788210	6,092,483	137839	137439	400	
INFINITY PPTY & CAS	COM	45665Q10	6,087,023	216543	216543		
IBERIABANK CORP	COM	45082810	6,085,818	115656	115556	100	
COSTAR GROUP INC	COM	22160N10	6,078,720	232367	232217	150	
RADISYS CORP	COM	75045910	6,054,221	335786	335786		
SPECTRALINK CORP	COM	84758010	6,050,607	323735	323585	150	
COMMUNITY TR BANCORP	COM	20414910	6,046,647	208003	208003		
UNIFIRST CORP MASS	COM	90470810	6,040,823	255534	216434	39100	
FIRST ESSEX BANCORP	COM	32010310	6,037,827	118668	115568	3100	
APPLIED FILMS CORP	COM	03819710	6,037,390	202597	202497	100	
VERITAS DGC INC	COM	92343P10	6,036,925	756507	756482	25	
GENESCO INC	COM	37153210	6,035,540	375812	375812		
S1 CORPORATION	COM	78463B10	6,033,770	1,194,806	1,189,099	5607	100
INTRADO INC	COM	46117A10	6,029,387	264679	264679		
Page Total			323,191,163				

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

Page 38 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
TOMPKINSTRUSTCO INC	COM	89011010	6,026,418	131725	131725		
INVESTORS REAL ESTAT	SH BEN						
	INT	46173010	6,025,598	614857	607157	7700	
SYSTEMS & COMPUTER T	COM	87187310	6,018,472	576482	576482		
STEAK N SHAKE CO	COM	85787310	5,988,727	401928	401928		
PRAECIS PHARMACEUTIC	COM	73942110	5,969,465	883057	875757	7200	100
RANGE RES CORP	COM	75281A10	5,967,523	872445	868445		4000
MANUGISTICS GROUP IN	COM	56501110	5,961,235	1,083,861	1,083,801		60
ROYAL GOLD INC	COM	78028710	5,954,357	325909	325309	600	
AMERICAN PHARMACEUTI	COM	02886P10	5,948,396	189681	188816	865	
INCYTE CORP	COM	45337C10	5,939,146	1,282,753	1,282,463	190	100
NABI BIOPHARMACEUTIC	COM	62951910	5,936,456	704206	704206		
FLEETWOOD ENTERPRISE	COM	33909910	5,910,440	637588	637588		
HANGER ORTHOPEDIC GR	COM						
	NEW	41043F20	5,910,149	385026	385026		
ASPECT COMMUNICATION	COM	04523Q10	5,901,163	708423	708423		
LIFELINE SYS INC	COM	53219210	5,899,935	187062	72753	114309	
AMN HEALTHCARE SERVI	COM	00174410	5,896,922	363111	362011	1100	
GRUPO TELEVISIA SA DE	SP ADR						
	REP	40049J20	5,883,452	160794	160794		
KEYSTONE PPTY TR COR	COM	49359610	5,879,978	290226	290226		
CUBIST PHARMACEUTICA	COM	22967810	5,867,148	540751	540751		
NOVARTIS A G	SPON-						
	SORED	66987V10	5,853,265	150702	122820	27882	
GARDNER DENVER INC	COM	36555810	5,844,330	278169	278094	75	
OLD DOMINION FGHT LI	COM	67958010	5,812,675	197912	197912		
INTEGRATED ELECTRICA	COM	45811E10	5,810,172	842054	838454	3600	
WALTER INDS INC	COM	93317Q10	5,810,134	541485	541485		
GREIF INC	CL A	39762410	5,798,442	223017	222917	100	
GOLDEN TELECOM INC	COM	38122G10	5,790,311	211789	211789		
KORN FERRY INTL	COM						
	NEW	50064320	5,779,941	700599	700589	10	
ECHELON CORP	COM	27874N10	5,776,914	485455	484785	670	
NUI CORP	COM	62943110	5,776,381	386380	386380		
ORIENTAL FINL GROUP	COM	68618W10	5,751,851	237092	237092		
GLOBAL INDS LTD	COM	37933610	5,750,324	1,261,036	1,256,611	4425	
MSC INDL DIRECT INC	CL A	55353010	5,744,925	275536	273436	2100	
MARCUS CORP	COM	56633010	5,739,438	376110	376110		
PALM HARBOR HOMES	COM	69663910	5,739,294	334848	334848		
TOPPS INC	COM	89078610	5,737,728	588485	587385	1100	
GAMESTOP CORP	CL A	36466R10	5,725,081	360068	360068		
NORTH PITTSBURGH SYS	COM	66156210	5,724,549	333793	331833	1960	
SCHWEITZER-MAUDUIT I	COM	80854110	5,722,079	226617	226477	100	40
FIRSTFED AMER BANCOR	COM	33792910	5,717,270	258700	258700		
WEST CORP	COM	95235510	5,714,107	239084	238934	150	
AVIALL INC NEW	COM	05366B10	5,712,169	461403	461403		

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

TRIARC COS INC	CL B							
	SER 1	89592730	5,697,744	547860	545260	1600	1000	
INDEPENDENT BANK COR	COM	45383610	5,690,193	222013	218592	3421		
EXULT INC DEL	COM	30228410	5,678,692	706305	706105	100	100	
GENESIS MICROCHIP IN	COM	37184C10	5,674,199	504822	504822			
EPICOR SOFTWARE CORP	COM	29426L10	5,673,506	629690	629690			
COMPANHIA VALE DO RI	SPON-							
	SORED	20441220	5,650,263	138419	138419			
CASCADE CORP	COM	14719510	5,646,012	256055	255755	300		
PULITZER INC	COM	74576910	5,636,438	108185	107085	1000	100	
SIMMONS 1ST NATL COR	CL A							
	\$5 PA	82873020	5,635,575	245025	245025			
CHICAGO MERCANTILE H	CL A	16776010	5,631,754	81845	81695	150		
TRANSKARYOTIC THERAP	COM	89373510	5,627,225	536949	532249	4700		
Page Total			301,957,961					

Page 39 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
LOCAL FINL CORP	COM	53955310	5,621,789	314242	314242		
RIGHT MGMT CONSULTAN	COM	76657310	5,611,417	310366	310366		
COMPUTER NETWORK TEC	COM	20492510	5,609,632	646271	641931	4340	
NEW ENGLAND BUSINESS	COM	64387210	5,604,894	210552	206032		4520
SWS GROUP INC	COM	78503N10	5,603,710	284308	284308		
DRESS BARN INC	COM	26157010	5,602,121	408914	408834	80	
NATIONAL WESTN LIFE	CL A	63852210	5,601,419	41006	41006		
AMERICA WEST HLDG CO	CL B	02365720	5,600,763	575618	575618		
TENNANT CO	COM	88034510	5,566,560	151101	151101		
KADANT INC	COM	48282T10	5,563,604	290376	289909	453	14
VERSO TECHNOLOGIES I	COM	92531710	5,560,023	1,502,709	1,502,709		
BOCA RESORTS INC	CL A	09688T10	5,559,308	428959	428459	500	
INTUITIVE SURGICAL I	COM						
	NEW	46120E60	5,558,094	333419	330838	81	2500
CAPITAL CITY BK GROU	COM	13967410	5,557,240	145630	145630		
NEWPARK RES INC	COM						
	PAR \$.	65171850	5,553,187	1,291,439	1,291,439		
MANTECH INTL CORP	CL A	56456310	5,547,551	223062	223062		
TOYOTA MOTOR CORP	SP ADR						
	REP	89233130	5,541,306	93053	82274	10779	
PIXELWORKS INC	COM	72581M10	5,526,668	636713	636713		
TOLLGRADE COMMUNICAT	COM	88954210	5,521,844	343612	343612		
ORASURE TECHNOLOGIES	COM	68554V10	5,500,498	579610	579610		
IMMUNOMEDICS INC	COM	45290710	5,493,967	744440	744440		
SRA INTL INC	CL A	78464R10	5,478,217	146359	146259	100	
ARCTIC CAT INC	COM	03967010	5,472,448	287132	287112	20	
MXYGEN INC	COM	57777610	5,462,906	533487	533180	307	
HEIDRICK & STRUGGLES	COM	42281910	5,455,878	320934	319934	1000	
EDO CORP	COM	28134710	5,448,586	269066	269066		
STRATEX NETWORKS INC	COM	86279T10	5,444,047	1,413,671	1,413,571		100

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

U S RESTAURANT PPTYS	COM	90297110	5,437,705	334628	334628			
ALEXION PHARMACEUTIC	COM	01535110	5,434,225	320982	318382		2600	
MAIN STR BKS INC NEW	COM	56034R10	5,430,916	217063	217063			
COINSTAR INC	COM	19259P30	5,424,487	403008	402968		40	
E PIPHANY INC	COM	26881V10	5,422,433	1,086,660	1,086,560			100
D & K HEALTHCARE RES	COM	23286110	5,419,497	385455	385255		200	
CLEVELAND CLIFFS INC	COM	18589610	5,412,403	211422	210822		600	
SAVIENT PHARMACEUTIC	COM	80517Q10	5,411,080	1,071,501	1,071,501			
WORLD FUEL SVCS CORP	COM	98147510	5,396,176	192240	191790		300	150
THERASENSE INC	COM	88338110	5,389,232	430794	430794			
OIL STS INTL INC	COM	67802610	5,378,174	423812	423812			
VALHI INC NEW	COM	91890510	5,370,085	476917	476917			
FIRST ST BANCORPORAT	COM	33645310	5,367,019	181257	181257			
JAKKS PAC INC	COM	47012E10	5,365,703	436591	436591			
INTEGRA BK CORP	COM	45814P10	5,361,146	279081	279081			
TEVA PHARMACEUTICAL	ADR	88162420	5,353,634	93595	93595			
STEELCASE INC	CL A	85815520	5,349,168	454089	453789		300	
FOOTSTAR INC	COM	34491210	5,344,199	790562	787862		2700	
EON LABS INC	COM	29412E10	5,343,599	139374	139354		20	
UNION BANKSHARES COR	COM	90539910	5,343,388	175943	175943			
ANTIGENICS INC DEL	COM	03703210	5,338,731	441948	441498		450	
FINISAR	COM	31787A10	5,327,295	2,326,330	2,321,230			5100
SALIX PHARMACEUTICAL	COM	79543510	5,323,059	276379	270579		5300	500
ICU MED INC	COM	44930G10	5,323,022	196132	196032		100	
J & J SNACK FOODS CO	COM	46603210	5,321,380	148725	148725			
Page Total			284,055,433					

Page 40 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
RIGGS NATL CORP WASH	COM	76657010	5,293,580	331678	331558		120
CENTEX CONSTRUCTION	COM	15231R10	5,288,481	118390	118090		300
TELE NORTE LESTE PAR	SPON						
	ADR P	87924610	5,285,601	379168	379168		
SONICWALL INC	COM	83547010	5,277,394	913044	909244		3800
TRANSMETA CORP DEL	COM	89376R10	5,269,337	1,836,006	1,836,006		
SILICON IMAGE INC	COM	82705T10	5,268,375	1,170,750	1,170,730		20
HYDRIL CO	COM	44877410	5,256,761	257306	257106		200
SCICLONE PHARMACEUTI	COM	80862K10	5,249,320	656165	655965		200
CHIPPAC INC	CL A	16965710	5,243,248	890195	890195		
OLD SECOND BANCORP I	COM	68027710	5,239,335	121845	121845		
PLAINS RES INC	COM						
	PAR \$0	72654050	5,238,312	420748	420248		400
CENTURY BUSINESS SVC	COM	15649010	5,223,383	1,231,930	1,181,930		50000
CURAGEN CORP	COM	23126R10	5,219,188	1,037,612	712901		324411
FIRST CMNTY BANCSHAR	COM	31983A10	5,205,239	147499	147499		
PENWEST PHARMACEUTIC	COM	70975410	5,199,856	238964	238964		
EPIQ SYS INC	COM	26882D10	5,195,915	305822	305822		
ISIS PHARMACEUTICALS	COM	46433010	5,192,254	796358	796358		

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

VALUEVISION MEDIA IN	CL A	92047K10	5,181,382	326695	326695			
VECTOR GROUP LTD	COM	92240M10	5,177,678	359561	338834	20726		1
WSFS FINL CORP	COM	92932810	5,176,463	122898	122898			
AUTOBYTEL INC	COM	05275N10	5,175,243	543618	543618			
HAWTHORNE FINL CORP	COM	42054210	5,166,142	128511	123031			5480
ALARIS MEDICAL SYSTE	COM	01163710	5,161,504	310934	310934			
STANDARD REGISTER CO	COM	85388710	5,159,512	310814	310764		50	
UNIVERSAL HEALTH RLT	SH BEN							
	INT	91359E10	5,148,535	189633	188733	900		
PEOPLES HLDG CO	COM	71114810	5,142,149	112915	112915			
SEQUA CORPORATION	CL A	81732010	5,135,830	119968	119948	20		
CENTILLIUM COMMUNICA	COM	15231910	5,135,061	726317	726317			
GENCORP INC	COM	36868210	5,134,838	573725	573625	100		
SPANISH BROADCASTING	CL A	84642588	5,120,582	603131	602931	200		
WASHINGTON TR BANCOR	COM	94061010	5,117,683	213148	213148			
MEDQUIST INC	COM	58494910	5,114,871	264882	263973	909		
ZENITH NATL INS CORP	COM	98939010	5,112,231	183761	183661	100		
FBL FINL GROUP INC	CL A	30239F10	5,087,716	206482	206482			
VAIL RESORTS INC	COM	91879Q10	5,083,206	355469	355469			
AVANEX CORP	COM	05348W10	5,073,822	1,046,149	1,045,961	188		
O CHARLEYS INC	COM	67082310	5,071,168	343808	343808			
ARTISAN COMPONENTS I	COM	04292310	5,052,448	300741	300241	500		
HARRIS INTERACTIVE I	COM	41454910	5,047,778	717014	717014			
CKE RESTAURANTS INC	COM	12561E10	5,039,443	781309	781309			
BROOKFIELD HOMES COR	COM	11272310	5,038,807	271927	271927			
SCANSOFT INC	COM	80603P10	5,037,643	1,199,439	1,196,409	3030		
DELTIC TIMBER CORP	COM	24785010	5,033,699	174056	173556			500
UNITED CMNTY FINL CO	COM	90983910	5,019,715	507042	507042			
QUICKSILVER RESOURCE	COM	74837R10	5,016,065	205324	205324			
SAPIENT CORP	COM	80306210	5,012,910	1,396,354	1,353,408	37846		5100
STANDEX INTL CORP	COM	85423110	5,004,196	205934	205934			
PACKETEER INC	COM	69521010	5,003,135	415198	412913	2285		
ALLIANCE CAP MGMT HL	UNIT							
	LTD P	01855A10	4,999,320	149278	132188	10400		6690
ODYSSEY RE HLDGS COR	COM	67612W10	4,989,538	242446	242446			
COLE KENNETH PRODINS	CL A	19329410	4,988,733	191066	190966	100		
KAMAN CORP	CL A	48354810	4,986,748	384780	384780			
Page Total			267,091,373					

Page 41 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
WCI CMNTYS INC	COM	92923C10	4,979,914	301813	301813		
DUPONT PHOTOMASKS IN	COM	26613X10	4,979,008	219243	219143	100	
HANMI FINL CORP	COM	41049510	4,965,552	249902	233902		16000
CONSOL ENERGY INC	COM	20854P10	4,961,956	267059	267059		
SEACHANGE INTL INC	COM	81169910	4,959,803	397102	397102		
INTERVOICE INC NEW	COM	46114210	4,959,418	557238	557238		
ROBBINS & MYERS INC	COM	77019610	4,951,535	222641	222641		

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

MONDAVI ROBERT CORP	CL A	60920010	4,948,094	159719	159719		
U S I HLDGS	COM	90333H10	4,946,167	380182	380182		
BALLY TOTAL FITNESS	COM	05873K10	4,945,334	571715	571715		
PORTFOLIO RECOVERY A	COM	73640Q10	4,942,054	194416	194416		
BANNER CORP	COM	06652V10	4,936,897	237009	237009		
INVERNESS MED INNOVA	COM	46126P10	4,930,165	194101	192052	2049	
TENNECO AUTOMOTIVE I	COM	88034910	4,918,182	781905	781835	20	50
GENTIVA HEALTH SERVI	COM	37247A10	4,898,540	425960	425960		
HONDA MOTOR LTD	AMERN						
	SHS	43812830	4,895,049	242810	216544	26266	
NETEGRITY INC	COM	64110P10	4,892,315	490212	490192		20
UNITEDGLOBALCOM	CL A	91324750	4,879,800	798658	798458	100	100
SYNAPTICS INC	COM	87157D10	4,858,462	451530	451530		
ACTIVCARD CORP	COM	00506J10	4,853,756	594095	594095		
AKSYS LTD	COM	01019610	4,853,530	485353	485353		
PHARMACOPEIA INC	COM	71713B10	4,850,447	381925	381925		
INNKEEPERS USA TR	COM	4576J010	4,836,121	555876	555876		
CIPHERGEN BIOSYSTEMS	COM	17252Y10	4,828,220	390949	390419	530	
SONOSITE INC	COM	83568G10	4,825,131	241136	241036		100
STILLWATER MNG CO	COM	86074Q10	4,817,484	764680	764580		100
1ST SOURCE CORP	COM	33690110	4,809,685	251816	251816		
IXIA	COM	45071R10	4,809,338	444486	444486		
INFORMATION HLDGS IN	COM	45672710	4,794,100	239346	239246	100	
SAGA COMMUNICATIONS	CL A	78659810	4,779,295	246992	246892	100	
MRV COMMUNICATIONS I	COM	55347710	4,772,267	1,735,370	1,735,270		100
INTERPORE INTL	COM	46062W10	4,769,064	310486	310086	400	
BEI TECHNOLOGIES INC	COM	05538P10	4,759,107	305071	305071		
ARGONAUT GROUP INC	COM	04015710	4,756,089	365853	365853		
WHITE ELECTR DESIGNS	COM	96380110	4,754,832	442310	442310		
CALIFORNIA PIZZA KIT	COM	13054D10	4,752,514	273133	273033		100
CASCADE NAT GAS CORP	COM	14733910	4,750,922	242394	241594	100	700
MRO SOFTWARE INC	COM	55347W10	4,745,777	347676	347676		
ANAREN INC	COM	03274410	4,730,493	370438	370438		
TRC COS INC	COM	87262510	4,730,455	287391	287391		
A C MOORE ARTS & CRA	COM	00086T10	4,723,238	212185	212185		
GREAT LAKES REIT INC	COM	39075210	4,713,163	296053	296053		
CT COMMUNICATIONS IN	COM						
	NEW	12642640	4,703,512	418462	418062	400	
TYLER TECHNOLOGIES I	COM	90225210	4,693,416	662912	662912		
TEXAS GENCO HLDGS IN	COM	88244310	4,692,765	197175	195432	1547	196
MAXWELL SHOE INC	CL A	57776610	4,691,112	326884	326884		
WILD OATS MARKETS IN	COM	96808B10	4,688,106	428921	428751	170	
UNITED FIRE & CAS CO	COM	91033110	4,686,459	129068	123131	5937	
ENCYSIVE PHARMACEUTI	COM	29256X10	4,683,418	768908	768908		
SUPPORTSOFT INC	COM	86858710	4,677,129	417974	417974		
YOUNG BROADCASTING I	CL A	98743410	4,671,944	238608	238608		
UNIFI INC	COM	90467710	4,670,726	973068	972368	700	
Page Total			250,621,860				

Page 42 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Title	of	Cusip	Fair Market	Shares	Investment Discretion	
					Shared as	Shared

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

Name of Issuer	Class	Number	Value	Prin Amt	Sole	Defined	Other
OSHKOSH B GOSH INC	CL A	68822220	4,669,828	181423	181423		
RAINBOW TECHNOLOGIES	COM	75086210	4,667,706	510690	510690		
FOMENTO ECONOMICO ME	SPON						
	ADR U	34441910	4,667,042	122334	122334		
WHITE MTNS INS GROUP	COM	G9618E10	4,656,367	11728	11708	20	
CONCUR TECHNOLOGIES	COM	20670810	4,655,403	396542	396542		
FARMER BROS CO	COM	30767510	4,653,760	14543	14443	100	
URSTADT BIDDLE PPTYS	CL A	91728620	4,652,883	344658	340358	4300	
SCHNITZER STL INDS	CL A	80688210	4,651,082	154521	153621	900	
CONCORD CAMERA CORP	COM	20615610	4,647,649	436399	436399		
ANGELICA CORP	COM	03466310	4,639,002	244158	243578		580
NEW FOCUS INC	COM	64438310	4,638,511	1,033,076	1,033,076		
USANA HEALTH SCIENCE	COM	90328M10	4,632,464	94598	94598		
GENERAL CABLE CORP D	COM	36930010	4,621,329	580569	580569		
WPP GROUP PLC	SPON						
	ADR N	92930930	4,610,370	109458	107223	2235	
STRATTEC SEC CORP	COM	86311110	4,609,685	97046	97046		
MOLECULAR DEVICES CO	COM	60851C10	4,604,492	264474	264474		
AMERISTAR CASINOS IN	COM	03070Q10	4,598,361	183714	183714		
HOLOGIC INC	COM	43644010	4,594,882	337859	337859		
ZOLL MED CORP	COM	98992210	4,590,329	143224	143124	100	
SCS TRANSN INC	COM	81111T10	4,587,636	303817	235042	68555	220
FLUSHING FINL CORP	COM	34387310	4,561,396	218877	218877		
TOWER AUTOMOTIVE INC	COM	89170710	4,556,673	1,012,594	1,012,394	200	
ABLE LABORATORIES IN	COM						
	NEW	00371N40	4,542,931	240494	240494		
HIBBETT SPORTING GOO	COM	42856510	4,538,256	189094	189094		
TELETECH HOLDINGS IN	COM	87993910	4,515,679	720204	720204		
MADDEN STEVEN LTD	COM	55626910	4,513,683	237938	237938		
LANCE INC	COM	51460610	4,505,951	453315	451855	740	720
OMEGA FINL CORP	COM	68209210	4,500,474	136378	136378		
MOBILE MINI INC	COM	60740F10	4,493,052	230768	230468	300	
AAR CORP	COM	00036110	4,481,584	558801	558201	600	
ALLEGIANT BANCORP IN	COM	01747610	4,474,098	221490	221490		
COCA COLA BOTTLING C	COM	19109810	4,472,602	89327	89127		200
4 KIDS ENTMT INC	COM	35086510	4,471,490	211919	211919		
WATTS INDS INC	CL A	94274910	4,469,806	253678	253403	275	
ARTESYN TECHNOLOGIES	COM	04312710	4,466,530	589252	589252		
BUCKEYE TECHNOLOGIES	COM	11825510	4,461,390	490802	490802		
GORMAN RUPP CO	COM	38308210	4,459,935	197255	197255		
STRATASYS INC	COM	86268510	4,457,284	104582	104582		
MEMC ELECTR MATLS IN	COM	55271510	4,456,069	408439	405589		2850
INTERWOVEN INC	COM	46114T10	4,448,192	1,653,603	1,652,603	900	100
WET SEAL INC	CL A	96184010	4,445,225	442311	442311		
KVH INDS INC	COM	48273810	4,431,296	175358	175358		
CB BANCSHARES INC HA	COM	12478510	4,423,903	72227	72127	100	
WELLMAN INC	COM	94970210	4,420,528	588619	588619		
PEOPLES BANCORP INC	COM	70978910	4,417,139	165065	165065		
COMMUNITY BKS INC MI	COM	20362810	4,406,974	133101	133101		
HANCOCK FABRICS INC	COM	40990010	4,405,665	279193	279193		
ZYGO CORP	COM	98985510	4,400,422	269139	269139		
GENESEE & WYO INC	CL A	37155910	4,395,312	185378	185378		
OPLINK COMMUNICATION	COM	68375Q10	4,394,572	1,736,985	1,736,985		
MATRIXONE INC	COM	57685P30	4,383,993	887448	731473	155975	
CENTRAL PKG CORP	COM	15478510	4,382,278	357737	356937	800	
Page Total			235,403,163				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
CHILDRENS PL RETAIL	COM	16890510	4,367,803	253206	253206		
PC-TEL INC	COM	69325Q10	4,364,245	408255	408255		
INTERFACE INC	CL A	45866510	4,363,804	811116	811116		
AMERICAN MED SEC GRO	COM	02744P10	4,357,226	214536	180579	33957	
HEWITT ASSOCS INC	COM	42822Q10	4,347,449	178540	178540		
TIVO INC	COM	88870610	4,347,298	586680	582880	3800	
MCGRATH RENTCORP	COM	58058910	4,339,356	154977	154977		
PROSPERITY BANCSHARE	COM	74360610	4,337,799	203557	203557		
SYMMETRICOM INC	COM	87154310	4,323,598	683033	683033		
TREX INC	COM	89531P10	4,308,808	138770	138670	100	
PRG-SCHULTZ INTERNAT	COM	69357C10	4,298,283	756740	756740		
FIRST PL FINL CORP	COM	33610T10	4,292,393	241825	241825		
CCBT FINL COS INC	COM	12500Q10	4,285,292	170654	154594	10060	6000
PRIMA ENERGY CORP	COM						
	PAR \$0	74190120	4,276,796	168047	168047		
GULFMARK OFFSHORE IN	COM	40262910	4,273,114	301348	301348		
SOUTHWEST BANCORP IN	COM	84476710	4,270,213	254786	254386	400	
BROOKSTONE INC	COM	11453710	4,267,288	216944	216944		
SJW CORP	COM	78430510	4,262,011	50438	50438		
LYON WILLIAM HOMES	COM	55207410	4,261,797	84981	84981		
ENTRAVISION COMMUNIC	CL A	29382R10	4,226,208	444864	444864		
RUDOLPH TECHNOLOGIES	COM	78127010	4,221,535	218280	218280		
ATWOOD OCEANICS INC	COM	05009510	4,206,022	175324	175224	100	
NOVEN PHARMACEUTICAL	COM	67000910	4,204,340	365913	365913		
BANK OF GRANITE CORP	COM	06240110	4,203,375	224180	224180		
ALTIRIS INC	COM	02148M10	4,180,307	159432	159032	400	
HARDINGE INC	COM	41232430	4,166,247	508079	508079		
HOMESTORE INC	COM	43785210	4,160,266	1,507,343	1,507,143	100	100
ROFIN SINAR TECHNOLO	COM	77504310	4,159,605	197888	197888		
TROY FINL CORP	COM	89732910	4,155,492	118559	118559		
LIGHTBRIDGE INC	COM	53222610	4,145,541	440032	440032		
AMERICAN WOODMARK CO	COM	03050610	4,140,120	92496	92396		100
RED ROBIN GOURMET BU	COM	75689M10	4,139,414	162585	162585		
ECOLLEGE COM	COM	27887E10	4,131,931	205876	205876		
CORRECTIONAL PPTYS T	COM	22025E10	4,129,948	165529	165529		
VANS INC	COM	92193010	4,129,673	379217	378017	1200	
MAGUIRE PPTYS INC	COM	55977510	4,127,265	201330	201330		
INTEGRATED SILICON S	COM	45812P10	4,120,344	414105	413890	215	
AMERICAN PHYSICIANS	COM	02888410	4,114,335	148693	148693		
RAILAMERICA INC	COM	75075310	4,110,834	478004	478004		
BSB BANCORP	COM	05565210	4,107,937	148194	147974	220	
DRUGSTORE COM INC	COM	26224110	4,103,544	536411	536411		
ALEXANDERS INC	COM	01475210	4,102,578	38887	38887		
HOLLY CORP	COM						
	PAR \$0	43575830	4,102,452	165555	165555		
TELEFONICA S A	SPON-						
	SORED	87938220	4,101,813	115707	87303	28404	
ALLSTREAM INC	CL B						

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

	LT VT	02004C20	4,097,282	104924	104924
ENERGY PARTNERS LTD	COM	29270U10	4,091,859	367973	367973
CITY BK LYNNWOOD WAS	COM	17770A10	4,083,854	126006	126006
ENTERPRISE PRODS PAR	COM	29379210	4,083,526	180687	180687
KEITHLEY INSTRS INC	COM	48758410	4,079,586	288310	288310
STEPAN CO	COM	85858610	4,070,011	178666	178666
DISCOVERY LABORATORI	COM	25466810	4,069,555	565216	565216
REGENT COMMUNICATION	COM	75886510	4,067,071	666733	666733
Page Total			218,278,443		

Page 44 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
NATIONAL PROCESSING	COM	63722910	4,066,802	210497	208797	1700	
NEOWARE SYS INC	COM	64065P10	4,066,210	238208	232208	6000	
INFOUSA INC NEW	COM	45681830	4,062,391	540931	540931		
AMCOL INTL CORP	COM	02341W10	4,061,607	328609	328609		
ELECTRO RENT CORP	COM	28521810	4,052,937	323175	323175		
WEST BANCORPORATION	CAP						
	STK	95123P10	4,049,739	235040	235040		
GABELLI ASSET MGMT I	CL A	36239Y10	4,047,909	113514	113114	400	
CONCEPTUS INC	COM	20601610	4,044,677	308754	308754		
PERICOM SEMICONDUCTO	COM	71383110	4,042,508	406691	406691		
RC2 CORP	COM	74938810	4,041,759	209320	209320		
OCEANFIRST FINL CORP	COM	67523410	4,040,915	161572	161572		
BEL FUSE INC	CL B	07734730	4,040,630	158394	158394		
TEJON RANCH CO DEL	COM	87908010	4,038,457	121275	121275		
CAPITOL BANCORP LTD	COM	14056D10	4,033,712	150793	150793		
PRESSTEK INC	COM	74111310	4,033,320	547262	547262		
CHURCHILL DOWNS INC	COM	17148410	4,029,227	107018	106118	900	
AUDIOVOX CORP	CL A	05075710	4,026,936	320616	320616		
DIMON INC	COM	25439410	4,014,613	581828	580628	1200	
STONERIDGE INC	COM	86183P10	4,007,106	272407	272307	100	
ENTRUST INC	COM	29384810	3,996,636	813979	813879		100
PEREGRINE PHARMACEUT	COM	71366110	3,994,869	1,858,079	1,858,079		
CORVEL CORP	COM	22100610	3,989,761	112356	112356		
LABONE INC NEW	COM	50540L10	3,983,125	170803	170303	500	
LINDSAY MFG CO	COM	53555510	3,974,754	197749	197749		
BLAIR CORP	COM	09282810	3,968,515	190794	190794		
LOOKSMART LTD	COM	54344210	3,959,577	1,261,012	1,261,012		
KEYNOTE SYS INC	COM	49330810	3,944,721	352522	352522		
PEETS COFFEE & TEA I	COM	70556010	3,940,314	200321	186431	890	13000
TTM TECHNOLOGIES IN	COM	87305R10	3,930,665	273914	273914		
COLUMBIA BKG SYS INC	COM	19723610	3,930,421	222813	222813		
INTERCEPT INC	COM	45845L10	3,929,501	288298	284698	3500	100
MOVADO GROUP INC	COM	62458010	3,920,231	179006	179006		
NAVIGATORS GROUP INC	COM	63890410	3,915,892	120489	120489		
ROXIO INC	COM	78000810	3,908,656	450306	450223	34	49
VICOR CORP	COM	92581510	3,907,564	409598	409498		100

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

AMERON INTL INC	COM	03071010	3,901,418	118189	118089	100
KEYSTONE AUTOMOTIVE	COM	49338N10	3,881,717	178881	178881	
SPSS INC	COM	78462K10	3,872,204	229532	229532	
CHARLES RIVER ASSOCI	COM	15985210	3,867,783	135569	135569	
CASUAL MALE RETAIL G	COM	14871110	3,865,332	523049	523049	
X-RITE INC	COM	98385710	3,857,194	338945	338945	
STURM RUGER & CO INC	COM	86415910	3,856,645	373706	369786	3920
RTI INTL METALS INC	COM	74973W10	3,856,316	366570	365850	720
CONCORD COMMUNICATIO	COM	20618610	3,841,688	294608	291608	3000
EXCEL TECHNOLOGY INC	COM	30067T10	3,839,925	153597	153497	100
EMBRAER-EMPRESA BRAS	SP ADR					
	PFD	29081M10	3,837,646	181879	181879	
BRYN MAWR BK CORP	COM	11766510	3,836,117	91445	91045	400
MBT FINL CORP	COM	57887710	3,829,176	245460	245460	
HEALTHCARE SVCS GRP	COM	42190610	3,828,528	232032	232032	
BARCLAYS PLC	ADR	06738E20	3,825,617	123407	110586	12821
REPUBLIC BANCSHARES	COM	75992910	3,821,949	134718	134718	
PLAYBOY ENTERPRISES	CL B	72811730	3,813,511	262097	262097	
Page Total			205,429,423			

Page 45 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SUPERGEN INC	COM	86805910	3,813,184	509784	509784		
CONCURRENT COMPUTER	COM	20671020	3,810,356	1,005,371	1,005,371		
SKYLINE CORP	COM	83083010	3,807,338	118905	118905		
BIOLASE TECHNOLOGY I	COM	09091110	3,805,371	333512	333512		
FIRST BUSEY CORP	COM	31938310	3,789,529	146881	146881		
FRIEDMANS INC	CL A	35843810	3,788,959	271610	271610		
FISHER COMMUNICATION	COM	33775620	3,778,186	80524	80524		
OMNICELL INC	COM	68213N10	3,767,946	231731	231731		
FINDWHAT COM	COM	31779410	3,754,592	217154	217154		
MATTSON TECHNOLOGY I	COM	57722310	3,753,115	421651	421651		
FIRST IND CORP	COM	32054R10	3,745,461	202348	202348		
BUNGE LIMITED	COM	G1696210	3,743,932	136143	136143		
CAMDEN NATL CORP	COM	13303410	3,740,362	126749	126749		
CIRCOR INTL INC	COM	17273K10	3,728,294	194182	194182		
ST FRANCIS CAP CORP	COM	78937410	3,727,987	126630	126330		300
SECOND BANCORP INC	COM	81311410	3,722,618	136660	136660		
NORTHWEST BANCORP IN	COM	66732810	3,717,096	203565	203565		
ALCAN INC	COM	01371610	3,716,920	97149	97149		
II VI INC	COM	90210410	3,716,520	185919	185919		
LEXICON GENETICS INC	COM	52887210	3,715,788	720114	718414		1700
EPIX MEDICAL INC	COM	26881Q10	3,715,592	216779	216779		
MIDWEST BANC HOLDING	COM	59825110	3,708,404	166595	166595		
DAKTRONICS INC	COM	23426410	3,705,312	231582	231082		500
U S B HLDG INC	COM	90291010	3,698,908	210764	210764		
I-STAT CORP	COM	45031210	3,696,136	276450	266450		10000
CENTURY BANCORP INC	CL A						

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

	NON V	15643210	3,694,346	110279	56279		54000
FALCONSTOR SOFTWARE	COM	30613710	3,684,154	591357	591357		
GOODYS FAMILY CLOTHI	COM	38258810	3,682,493	373478	373478		
PRIVATEBANCORP INC	COM	74296210	3,681,236	111182	111182		
J JILL GROUP INC	COM	46618910	3,666,174	316869	316679	40	150
BENTLEY PHARMACEUTIC	COM	08265710	3,662,912	225410	225410		
WEST MARINE INC	COM	95423510	3,658,114	192027	191527		500
CORNELL COMPANIES IN	COM	21914110	3,657,180	222321	222021	300	
UNIVERSAL AMERN FINL	COM	91337710	3,645,412	411911	411911		
PEC SOLUTIONS INC	COM	70510710	3,638,133	246486	246386	100	
REGENERATION TECH IN	COM	75886N10	3,633,660	403740	403740		
ACCREDITED HOME LEND	COM	00437P10	3,633,472	167364	167364		
POWELL INDS INC	COM	73912810	3,628,206	216351	216351		
VITAL SIGNS INC	COM	92846910	3,624,215	124672	124572	100	
MYERS INDS INC	COM	62846410	3,620,206	361659	361659		
STAMPS COM INC	COM	85285710	3,612,279	619602	619402	200	
AFTERMARKET TECHNOLO	COM	00831810	3,608,378	316247	316247		
C COR NET CORP	COM	12501010	3,595,693	544802	544802		
TRIZETTO GROUP INC	COM	89688210	3,595,213	536599	536599		
LIONBRIDGE TECHNOLOG	COM	53625210	3,592,338	479618	479618		
CARDIAC SCIENCE INC	COM						
	NEW	14141020	3,583,263	863437	863437		
CCC INFORMATION SVCS	COM	12487Q10	3,570,181	213018	213018		
SHARPER IMAGE CORP	COM	82001310	3,568,711	154156	154156		
DITECH COMMUNICATION	COM	25500M10	3,561,132	406522	403913	2609	
ARIAD PHARMACEUTICAL	COM	04033A10	3,556,862	590841	590841		
EXACT SCIENCES CORP	COM	30063P10	3,556,021	263409	263209	200	
ASBURY AUTOMOTIVE GR	COM	04343610	3,552,061	213337	213337		
Page Total			191,429,951				

Page 46 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
REED ELSEVIER P L C	SPON-SORED	75820510	3,549,406	112323	105404	6919	
XICOR INC	COM	98490310	3,549,095	382034	381934		100
ELIZABETH ARDEN INC	COM	28660G10	3,544,089	215054	215054		
OCWEN FINL CORP	COM	67574610	3,540,828	778204	734604	1000	42600
CASELLA WASTE SYS IN	CL A	14744810	3,534,625	282770	282750		20
BANK OF THE OZARKS I	COM	06390410	3,529,910	79306	79306		
INTERCHANGE FINL SVC	COM	45844710	3,529,517	171920	171920		
PACIFIC UN BK CALIF	COM	69502510	3,526,229	186573	186573		
OSI SYSTEMS INC	COM	67104410	3,512,003	203006	203006		
ENPRO INDS INC	COM	29355X10	3,503,712	363079	361314	1653	112
CLOSURE MED CORP	COM	18909310	3,503,089	143805	143805		
ITLA CAP CORP	COM	45056510	3,499,976	82082	82082		
GARTNER INC	CL B	36665120	3,490,996	320569	320259	310	
NATIONAL PRESTO INDS	COM	63721510	3,490,351	101641	100921	400	320
INDEVUS PHARMACEUTIC	COM	45407210	3,486,150	651617	651117	400	100

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

ARROW FINL CORP	COM	04274410	3,478,863	133751	133751		
ROYAL BK CDA MONTREA	COM	78008710	3,473,761	79147	79147		
SYNOVIS LIFE TECHNOL	COM	87162G10	3,473,318	142058	142058		
FORRESTER RESH INC	COM	34656310	3,470,268	243016	243016		
INET TECHNOLOGIES IN	COM	45662V10	3,469,155	270394	270394		
ENNIS BUSINESS FORMS	COM	29338910	3,466,324	258488	252988	5500	
WINSTON HOTELS INC	COM	97563A10	3,454,123	379574	379574		
GREAT SOUTHN BANCORP	COM	39090510	3,451,075	88671	88671		
QUAKER CITY BANCORP	COM	74731K10	3,448,880	86222	86222		
VIRGINIA FINL CORP	COM	92781010	3,448,096	114669	114669		
TRANSMONTAIGNE INC	COM	89393410	3,446,852	578331	574831	3500	
ADVANTA CORP	CL B	00794220	3,446,605	322414	322414		
BIOVAIL CORP	COM	09067J10	3,436,635	92507	92507		
KCS ENERGY INC	COM	48243420	3,428,770	504231	504231		
GIBRALTAR STL CORP	COM	37476F10	3,420,310	157618	157618		
SANDERSON FARMS INC	COM	80001310	3,417,468	108629	108629		
COVENANT TRANS INC	CL A	22284P10	3,415,328	186732	186732		
FIRST BANCORP N C	COM	31891010	3,412,766	121841	120941	900	
BIOPURE CORP	CL A	09065H10	3,410,595	527140	519270	5870	2000
BANCFIRST CORP	COM	05945F10	3,405,939	64263	64263		
U S PHYSICAL THERAPY	COM	90337L10	3,403,684	278762	278662	100	
GEVITY HR INC	COM	37439310	3,401,859	230791	230791		
PILGRIMS PRIDE CORP	CL B	72146710	3,401,462	272117	271717	400	
PATHMARK STORES INC	COM	70322A10	3,401,262	487986	485086	2900	
PENNRock FINL SVCS C	COM	70835210	3,398,523	120515	120515		
HARVEST NATURAL RESO	COM	41754V10	3,396,860	552335	552335		
NASH FINCH CO	COM	63115810	3,392,066	218843	218843		
MIDAS GROUP INC	COM	59562610	3,389,529	257563	253663	3900	
BIORELIANCE CORP	COM	09095110	3,381,931	132210	132210		
CONNECTICUT WTR SVC	COM	20779710	3,379,332	125766	125766		
NEOPHARM INC	COM	64091910	3,375,735	225049	225049		
DIAGEO P L C	SPON						
	ADR N	25243Q20	3,362,464	76160	61441	14719	
SUPERTEX INC	COM	86853210	3,354,241	186970	186970		
NETWORK EQUIP TECHNO	COM	64120810	3,349,769	366095	366095		
INFOCUS CORP	COM	45665B10	3,347,140	690132	690032		100
CASCADE BANCORP	COM	14715410	3,345,617	196801	196801		
BOYKIN LODGING CO	COM	10343010	3,337,438	405029	404929	100	
Page Total			179,084,019				

Page 47 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FEDERAL AGRIC MTG CO	CL C	31314830	3,335,283	123529	123429		100
ADMINISTAFF INC	COM	00709410	3,329,153	374483	374483		
VOLT INFORMATION SCI	COM	92870310	3,329,023	201759	201759		
ASIAINFO HLDGS INC	COM	04518A10	3,311,207	492007	491807	200	
ENCORE ACQUISITION C	COM	29255W10	3,308,248	153515	153315	200	
PEAPACK-GLADSTONE FI	COM	70469910	3,287,299	105803	105803		

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

CEMEX S A	SPON							
	ADR 5	15129088	3,286,239	131713	131713			
TRIPATH IMAGING INC	COM	89694210	3,283,243	380005	380005			
LA JOLLA PHARMACEUTI	COM	50345910	3,279,724	826127	826127			
SOUTHERN FINL BANCOR	COM	84287010	3,279,259	83548	83548			
GREAT ATLANTIC & PAC	COM	39006410	3,267,664	402918	397118	5800		
DIVERSA CORP	COM	25506410	3,266,795	421522	421515	7		
CERADYNE INC	COM	15671010	3,264,250	126179	126179			
EURONET WORLDWIDE IN	COM	29873610	3,258,807	267994	265994			2000
COURIER CORP	COM	22266010	3,247,650	63792	63792			
CITIZENS INC	CL A	17474010	3,245,929	403221	403221			
DOV PHARMACEUTICAL I	COM	25985810	3,243,309	181698	181698			
GRACE W R & CO DEL N	COM	38388F10	3,235,466	1,043,699	1,030,500	12999		200
CHATTEM INC	COM	16245610	3,231,911	233351	232451	900		
LEARNING TREE INTL I	COM	52201510	3,230,421	192631	192631			
MACATAWA BK CORP	COM	55422510	3,227,438	139354	139354			
CREDIT ACCEP CORP MI	COM	22531010	3,221,313	285072	285072			
AMERICAN HOME MTG HL	COM	02660M10	3,219,386	183232	183232			
SOUTHERN PERU COPPER	COM	84361110	3,215,672	145374	145374			
MAPICS INC	COM	56491010	3,204,030	326276	326276			
PALATIN TECHNOLOGIES	COM							
	NEW	69607730	3,198,974	666453	666453			
S Y BANCORP INC	COM	78506010	3,191,287	170202	170202			
GENENCOR INTL INC	COM	36870910	3,189,090	204560	204560			
SEACOAST BKG CORP FL	COM	81170730	3,187,279	183177	183177			
CALGON CARBON CORP	COM	12960310	3,183,950	565533	565533			
RYERSON TULL INC NEW	COM	78375P10	3,174,896	407038	406738			300
JOS A BANK CLOTHIERS	COM	48083810	3,169,101	72222	72222			
BOSTON COMMUNICATION	COM	10058210	3,163,230	316323	316123	200		
DECODE GENETICS INC	COM	24358610	3,159,885	672316	672316			
CLARK INC	COM	18145710	3,159,805	236867	236867			
CURATIVE HEALTH SRVC	COM	23126W10	3,158,845	177563	177563			
PENN ENGR & MFG CORP	COM							
	NON VT	70738930	3,152,778	204593	204593			
PARKER DRILLING CO	COM	70108110	3,152,023	1,335,603	1,334,603	1000		
QUAKER CHEM CORP	COM	74731610	3,144,565	135192	134652			540
AETHER SYS INC	COM	00808V10	3,143,049	687757	679657	8100		
STAAR SURGICAL CO	COM							
	PAR \$0	85231230	3,115,180	293608	293608			
SYKES ENTERPRISES IN	COM	87123710	3,112,485	470164	470164			
CRH PLC	ADR	12626K20	3,111,120	172840	31709	141131		
METRIS COS INC	COM	59159810	3,106,962	754117	754017			100
BERKSHIRE HILLS BANC	COM	08468010	3,106,925	92221	92221			
QUIDEL CORP	COM	74838J10	3,096,106	463489	463489			
AK STL HLDG CORP	COM	00154710	3,095,898	1,547,949	1,547,769	100		80
SOUND FED BANCORP IN	COM	83607V10	3,093,513	206924	206924			
PDI INC	COM	69329V10	3,089,093	126034	126034			
WORLD ACCEP CORP DEL	COM	98141910	3,086,953	228494	228494			
INTERTAN INC	COM	46112010	3,081,198	336743	336743			
LODGENET ENTMT CORP	COM	54021110	3,080,702	198755	198755			
Page Total			166,313,611					

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	Shared Other
LANNET INC	COM	51601210	3,077,382	175951	175951		
INPUT/OUTPUT INC	COM	45765210	3,076,083	786722	786722		
MONRO MUFFLER BRAKE	COM	61023610	3,075,640	104259	104259		
SHELL TRANS & TRADIN	ADR NY						
	SHS	82270360	3,074,117	81412	81412		
BALDWIN & LYONS INC	CL B	05775520	3,072,860	131600	131600		
VITALWORKS INC	COM	92848310	3,067,737	584331	584331		
LSI INDS INC	COM	50216C10	3,066,195	217615	217015		600
LAWSON PRODS INC	COM	52077610	3,066,093	113559	113559		
BIG 5 SPORTING GOODS	COM	08915P10	3,062,570	200430	200430		
FARMERS CAP BK CORP	COM	30956210	3,057,667	94140	94140		
CENTRAL EUROPEAN DIS	COM	15343510	3,056,854	111768	111468		300
MASTEC INC	COM	57632310	3,056,256	315078	315078		
KENSEY NASH CORP	COM	49005710	3,055,327	129793	129793		
MISSION WEST PPTYS I	COM	60520310	3,053,859	247076	247076		
SILICON GRAPHICS INC	COM	82705610	3,052,031	3,179,199	3,178,799		400
RIVIANA FOODS INC	COM	76953610	3,042,378	107126	107126		
HERLEY INDS INC DEL	COM	42739810	3,038,542	173631	173631		
MIDDLESEX WATER CO	COM	59668010	3,034,999	123827	123827		
MERIDIAN BIOSCIENCE	COM	58958410	3,032,570	302350	301950		400
STMICROELECTRONICS N	NY RE-						
	GISTR	86101210	3,031,358	126044	126044		
SALEM COMMUNICATIONS	CL A	79409310	3,029,765	156254	156254		
CITIZENS FIRST BANCO	COM	17461R10	3,025,739	146171	146171		
BASSETT FURNITURE IN	COM	07020310	3,023,484	217846	217206		640
OCTEL CORP	COM	67572710	3,022,119	173685	173685		
SAP AKTIENGESELLSCHA	SPON-						
	SORED	80305420	3,007,670	98904	72259		26645
LYDALL INC DEL	COM	55081910	3,005,286	250232	250232		
PLAYTEX PRODS INC	COM	72813P10	3,005,139	504218	504118		100
FIRST NATL CORP ORAN	COM	32094210	2,989,915	112827	112827		
NTT DOCOMO INC	SPONS						
	ADR	62942M20	2,989,034	122351	102987		19364
NL INDS INC	COM						
	NEW	62915640	2,987,757	183636	182748		888
ZYMOGENETICS INC	COM	98985T10	2,983,501	203652	203652		
STANLEY FURNITURE IN	COM						
	NEW	85430520	2,982,322	96235	96235		
ALLOY INC	COM	01985510	2,978,410	531859	531859		
THERAGENICS CORP	COM	88337510	2,977,092	522297	522297		
UNIVERSAL DISPLAY CO	COM	91347P10	2,975,664	286397	286397		
PINNACLE ENTMT INC	COM	72345610	2,973,523	424789	424569		220
PUMATECH INC	COM	74588710	2,966,265	623165	623165		
MTR GAMING GROUP INC	COM	55376910	2,962,374	341681	341681		
CROWN MEDIA HLDGS IN	CL A	22841110	2,961,127	361996	361916		80
PROXIM CORP	CL A	74428310	2,957,397	1,971,598	1,971,598		
SHOE CARNIVAL INC	COM	82488910	2,955,100	206506	206506		
ENCORE WIRE CORP	COM	29256210	2,938,704	221789	209489		12300
CENTURY ALUM CO	COM	15643110	2,934,645	273882	273882		
MONOLITHIC SYS TECHN	COM	60984210	2,934,294	348491	348491		
IMMUNOGEN INC	COM	45253H10	2,932,932	659086	659086		
UNIBANCO-UNIAO DE BA	GDR						
	REP PF	90458E10	2,930,221	147991	147991		
SOUNDVIEW TECHNOLOGY	COM						
	NEW	83611Q40	2,926,275	302270	302270		
SYNTEL INC	COM	87162H10	2,913,064	127766	127766		

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

D & E COMMUNICATIONS COM	23286010	2,908,856	205138	205138
WOODHEAD INDS INC COM	97943810	2,907,810	193210	193210
EMS TECHNOLOGIES INC COM	26873N10	2,907,468	171229	171229
NAVIGANT INTL INC COM	63935R10	2,900,448	207027	207027
Page Total		156,043,918		

Page 49 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FINANCIAL INSTNS INC	COM	31758540	2,896,464	132138	132138		
ASTEC INDS INC	COM	04622410	2,895,154	281083	281023		60
COACHMEN INDS INC	COM	18987310	2,895,063	247230	247230		
ACADIA RLTY TR	COM SH						
	BEN	00423910	2,892,724	263454	263454		
SONIC SOLUTIONS	COM	83546010	2,891,504	207425	207425		
SIPEX CORP	COM	82990910	2,887,402	367822	367822		
SUN BANCORP INC	COM	86663B10	2,879,844	130902	130902		
SIEMENS A G	SPON-SORED	82619750	2,871,938	48341	45231	3110	
SUPERCONDUCTOR TECHN	COM	86793110	2,868,916	745173	745173		
UNITED INDL CORP	COM	91067110	2,848,771	179168	179168		
ENERGY CONVERSION DE	COM	29265910	2,847,149	269872	269872		
HOLLIS-EDEN PHARMACE	COM	43590210	2,843,036	117287	117287		
MSC SOFTWARE CORP	COM	55353110	2,841,379	394636	394636		
NATURES SUNSHINE PRO	COM	63902710	2,837,238	341836	341336	500	
KANSAS CITY LIFE INS	COM	48483610	2,836,439	61931	61931		
SEAGATE TECHNOLOGY	SHS	G7945J10	2,829,480	104025	104025		
OPEN JT STK CO-VIMPE	SPON-SORED	68370R10	2,828,285	46472	46472		
SHORE BANCSHARES INC	COM	82510710	2,824,826	81666	81666		
E-LOAN INC	COM	26861P10	2,824,789	778179	778179		
HYPERCOM CORP	COM	44913M10	2,823,411	523824	523824		
MIM CORP	COM	55304410	2,818,425	375790	375790		
INTEGRAL SYS INC MD	COM	45810H10	2,817,275	155909	155809	100	
RESOURCE AMERICA INC	CL A	76119520	2,816,524	237481	237481		
GSI COMMERCE INC	COM	36238G10	2,814,860	282333	282333		
WATCHGUARD TECHNOLOG	COM	94110510	2,813,158	524843	524843		
PAXSON COMMUNICATION	COM	70423110	2,811,094	566753	566753		
KIRKLANDS INC	COM	49749810	2,802,586	174616	174616		
FIRST OAK BROOK BANC	COM	33584720	2,799,743	112984	112984		
OPTION CARE INC	COM	68394810	2,798,508	233209	233209		
ORTHOLOGIC CORP	COM	68750J10	2,779,790	511932	511632	300	
HORIZON ORGANIC HOLD	COM	44043T10	2,776,118	116107	116107		
MIDLAND CO	COM	59748610	2,771,708	130372	130372		
QUIXOTE CORP	COM	74905610	2,769,417	110116	110116		
EXACTECH INC	COM	30064E10	2,768,796	167400	167400		
LAKELAND BANCORP INC	COM	51163710	2,767,484	173510	173510		
INTEGRATED DEFENSE T	COM	45819B10	2,759,739	164466	161066	3400	
MERIDIAN RESOURCE CO	COM	58977Q10	2,759,568	640271	640271		

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

ABC BANCORP	COM	00040010	2,759,374	176883	176883		
TORONTO DOMINION BK	COM						
	NEW	89116050	2,758,995	97491	97491		
SS&C TECHNOLOGIES IN	COM	85227Q10	2,755,681	137853	137853		
DEPARTMENT 56 INC	COM	24950910	2,746,387	216251	216251		
CNA SURETY CORP	COM	12612L10	2,743,459	272981	272981		
CONSOLIDATED TOMOKA	COM	21022610	2,743,127	94558	94558		
GROUP 1 SOFTWARE INC	COM	39943Y10	2,742,884	152552	151952		600
COLDWATER CREEK INC	COM	19306810	2,741,320	281739	281514		225
DEB SHOPS INC	COM	24272810	2,736,459	149943	149843		100
INNOVEX INC	COM	45764710	2,736,409	275016	275016		
VALENCE TECHNOLOGY I	COM	91891410	2,734,669	801956	800196		1760
ETHYL CORP	COM						
	NEW	29765960	2,733,332	217276	217276		
UNIVERSAL ELECTRS IN	COM	91348310	2,731,026	236248	235948		300
NBC CAP CORP	COM	62872910	2,725,618	112443	112443		
WILLOW GROVE BANCORP	COM	97111W10	2,722,202	169186	168686		500
Page Total			145,719,547				

Page 50 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SBS TECHNOLOGIES INC	COM	78387P10	2,721,532	250371	250371		
ING GROUP N V	SPON-SORED	45683710	2,721,202	147092	103946		43146
YARDVILLE NATL BANCO	COM	98502110	2,714,763	129583	129583		
HORIZON FINL CORP WA	COM	44041F10	2,713,682	168134	168134		
PDF SOLUTIONS INC	COM	69328210	2,710,800	240960	240960		
APPLIED SIGNAL TECHN	COM	03823710	2,703,703	135524	135524		
GLADSTONE CAPITAL CO	COM	37653510	2,697,053	138666	138666		
BUILDING MATLS HLDG	COM	12011310	2,696,176	205815	205815		
MAGNA ENTMT CORP	CL A	55921110	2,695,198	655766	655766		
REPUBLIC BANCORP KY	CL A	76028120	2,687,889	140580	140580		
BUCKLE INC	COM	11844010	2,685,460	139432	139332		100
CSS INDS INC	COM	12590610	2,685,081	104275	102325		1950
SANTANDER BANCORP	COM	80280910	2,684,297	143010	143010		
HUMBOLDT BANCORP	COM	44506910	2,682,552	173628	173628		
PETROLEUM DEV CORP	COM	71657810	2,679,216	223268	223268		
COLLAGENEX PHARMACEU	COM	19419B10	2,672,063	248564	247564		1000
ALLIANCE SEMICONDUCT	COM	01877H10	2,662,967	489516	489516		
RAVEN INDS INC	COM	75421210	2,662,728	108241	108241		
HUDSON HIGHLAND GROU	COM	44379210	2,662,238	138370	137969		394
DOVER DOWNS GAMING &	COM	26009510	2,656,177	323136	322936		200
TWEETER HOME ENTMT G	COM	90116710	2,653,939	345565	345165		400
AXA	SPON-SORED	05453610	2,651,918	156087	110840		45247
LAKELAND FINL CORP	COM	51165610	2,650,345	78459	78459		
GREEN MTN COFFEE ROA	COM	39312210	2,641,933	133431	133431		
RADIO ONE INC	CL A	75040P10	2,634,901	179245	176025		3120

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

CAPITAL CORP OF THE	COM	14006510	2,634,492	82097	82097		
KOSAN BIOSCIENCES IN	COM	50064W10	2,632,260	330686	330686		
DURA AUTOMOTIVE SYST	CL A	26590310	2,632,118	276483	276483		
COLUMBIA BANCORP	COM	19722710	2,629,095	98064	98064		
NARA BANCORP INC	COM	63080P10	2,628,504	153355	153355		
LTC PPTYS INC	COM	50217510	2,626,332	226799	226799		
CARDIODYNAMICS INTL	COM	14159710	2,622,362	584045	584045		
SAUER-DANFOSS INC	COM	80413710	2,619,469	185778	185718		60
ADVANCED MARKETING S	COM	00753T10	2,616,074	255976	255976		
TENARIS S A	SPON-						
	SORED	88031M10	2,615,628	99378	99378		
AMERICANWEST BANCORP	COM	03058P10	2,599,569	142053	142053		
FIRSTBANK CORP MICH	COM	33761G10	2,599,241	81995	81995		
SAFETY INS GROUP INC	COM	78648T10	2,595,192	167216	167216		
ABN AMRO HLDG NV	SPON-						
	SORED	00093710	2,594,831	140489	140489		
HICKORY TECH CORP	COM	42906010	2,588,899	223181	222981		200
SIGMA DESIGNS INC	COM	82656510	2,585,415	298892	298792		100
MATERIAL SCIENCES CO	COM	57667410	2,573,283	251789	251789		
CPI CORP	COM	12590210	2,572,780	139825	137225		2600
VASTERA INC	COM	92239N10	2,565,188	499064	499064		
DATASTREAM SYS INC	COM	23812410	2,553,532	329488	329488		
LASERSCOPE	COM	51808110	2,551,630	217160	217160		
BOSTON BEER INC	CL A	10055710	2,539,446	159513	144943		14570
DOBSON COMMUNICATION	CL A	25606910	2,536,517	312379	312379		
GERBER SCIENTIFIC IN	COM	37373010	2,532,144	356640	352622		2018
MATRIA HEALTHCARE IN	COM						2000
	NEW	57681720	2,531,179	146650	146650		
UNILEVER N V	N Y						
	SHS NE	90478470	2,522,488	42624	42624		
CRAWFORD & CO	CL B	22463310	2,516,915	358535	358535		
Page Total			136,842,396				

Page 51 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
IXYS CORP	COM	46600W10	2,515,316	268186	267986	200	
JNI CORP	COM	46622G10	2,510,020	361154	361154		
NORTEL NETWORKS CORP	NOTE	4.25 656568AB	2,502,500	2,750,000	2,750,000		
CFS BANCORP INC	COM	12525D10	2,499,948	179594	179594		
NYFIX INC	COM	67071210	2,499,128	446273	445253		1020
GERMAN AMERN BANCORP	COM	37386510	2,488,919	141738	141738		
ENCANA CORP	COM	29250510	2,483,626	68269	43339	24930	
TRICO BANCSHARES	COM	89609510	2,481,936	86781	86781		
SM&A	COM	78465D10	2,481,175	215193	215193		
ARACRUZ CELULOSE S A	SPON						
	ADR P	03849620	2,479,822	90836	90836		
ASPEN TECHNOLOGY INC	COM	04532710	2,478,874	609060	609060		

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

WACKENHUT CORRECTION COM	92979810	2,477,382	145301	145301		
GUILFORD PHARMACEUTI COM	40182910	2,471,437	399263	399263		
AAON INC COM						
PAR \$0 00036020		2,466,381	149932	149932		
L S B BANCSHARES N C COM	50215810	2,464,919	133963	133963		
MAINSOURCE FINANCIAL COM	56062Y10	2,462,952	95058	95058		
ENDESA S A SPON-						
SORED 29258N10		2,459,574	158172	131184	26988	
HEICO CORP NEW COM	42280610	2,450,271	180167	180167		
STANDARD COML CORP COM	85325810	2,445,176	132890	132690	200	
VERINT SYS INC COM	92343X10	2,440,525	113990	113990		
YOUNG INNOVATIONS IN COM	98752010	2,433,784	76032	75932	100	
SFBC INTL INC COM	78412110	2,432,812	85566	85566		
WAYNE BANCORP INC OH COM	94429310	2,423,013	85018	85018		
AVATAR HLDGS INC COM	05349410	2,417,760	75555	75555		
HEARTLAND FINL USA I COM	42234Q10	2,417,085	86883	86883		
RENT WAY INC COM	76009U10	2,415,839	449877	449877		
PARTNERS TRUST FINCL COM	70213A10	2,412,458	109907	109907		
INFONET SVCS CORP CL B	45666T10	2,408,762	1,158,059	1,157,259	800	
VITAL IMAGES INC COM	92846N10	2,407,672	128615	128615		
MERCANTILE BANK CORP COM	58737610	2,403,680	72400	72400		
E ON AG SPON-						
SORED 26878010		2,402,912	49240	38996	10244	
CHESAPEAKE UTILS COR COM	16530310	2,400,938	104753	98253	6500	
1 800 FLOWERS COM CL A	68243Q10	2,397,240	318782	318782		
METROLOGIC INSTRS IN COM	59167610	2,397,132	66587	66587		
APEX MORTGAGE CAPITA COM	03756410	2,387,692	443809	443809		
PROVIDENT BANCORP IN COM	74383510	2,385,727	56776	56776		
REED ELSEVIER N V SPON-						
SORED 75820410		2,382,036	104567	104567		
FLORIDAFIRST BANCORP COM	34325810	2,378,871	90417	90417		
AVANT IMMUNOTHERAPEU COM	05349110	2,376,057	985916	985916		
DARLING INTL INC COM	23726610	2,372,595	895319	895319		
RYANAIR HLDGS PLC SPON-						
SORED 78351310		2,370,046	58592	56318	2274	
REPLIGEN CORP COM	75991610	2,369,918	439688	439688		
MCMORAN EXPLORATION COM	58241110	2,368,626	226014	225440		574
QUALITY SYS INC COM	74758210	2,367,659	58897	58897		
MATRIX SVC CO COM	57685310	2,359,550	132336	131936	400	
CHARTER FINL CORP WE COM	16122M10	2,350,739	76199	76199		
OVERLAND STORAGE INC COM	69031010	2,350,332	158485	158485		
FARGO ELECTRONICS IN COM	30744P10	2,350,216	187867	187867		
TEEKAY SHIPPING MARS COM	Y8564W10	2,348,073	55510	34000	18760	2750
C & F FINL CORP COM	12466Q10	2,344,838	52693	52693		
ULTICOM INC COM	90384410	2,343,696	223018	223018		
F N B CORP VA COM	30293010	2,338,163	85647	85647		
Page Total		125,875,802				

Page 52 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

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

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

EXCHANGE NATL BANCSH	COM	30130910	2,336,761	67439	67439		
STEIN MART INC	COM	85837510	2,335,348	432472	432472		
DIGIMARC CORP	COM	25380710	2,328,064	157408	157408		
ASSOCIATED ESTATES R	COM	04560410	2,324,836	356570	356070	500	
SBA COMMUNICATIONS C	COM	78388J10	2,320,960	736813	736713		100
PLUG POWER INC	COM	72919P10	2,310,423	450375	450175	200	
ARENA PHARMACEUTICAL	COM	04004710	2,309,731	320796	320796		
COMPANHIA SIDERURGIC	SPON-						
	SORED	20440W10	2,304,573	64881	64881		
TRADESTATION GROUP I	COM	89267P10	2,302,182	308108	308108		
SUMMIT BANCSHARES IN	COM	86601110	2,296,188	85044	85044		
STATE BANCORP INC N.	COM	85571610	2,293,788	115150	115150		
DRIL-QUIP INC	COM	26203710	2,290,254	135518	135418	100	
GENE LOGIC INC	COM	36868910	2,289,097	493340	493240	100	
KLAMATH FIRST BANCOR	COM	49842P10	2,284,129	106288	106288		
GULF ISLAND FABRICAT	COM	40230710	2,281,128	151570	151220	350	
HEALTHEXTRAS INC	COM	42221110	2,277,982	264574	264574		
OPNET TECHNOLOGIES I	COM	68375710	2,275,028	182148	182148		
GLOBAL POWER EQUIPME	COM	37941P10	2,272,302	431177	425477	5700	
SHENANDOAH TELECOMMU	COM	82312B10	2,265,120	58758	58758		
NATIONAL BANKSHARES	COM	63486510	2,260,709	52845	52845		
MASSBANK CORP READ M	COM	57615210	2,260,215	61469	61369	100	
PENN-AMER GROUP INC	COM	70724710	2,257,006	150668	150668		
CHEROKEE INC DEL NEW	COM	16444H10	2,255,934	106412	94612		11800
CAMCO FINL CORP	COM	13261810	2,240,226	131778	131778		
MERCHANTS BANCSHARES	COM	58844810	2,239,634	79195	60865		18330
SOUTHSIDE BANCSHARES	COM	84470P10	2,236,958	133311	133311		
CNB FINL CORP PA	COM	12612810	2,222,561	52605	52605		
STELLENT INC	COM	85856W10	2,220,785	286553	286453		100
FIRST LONG IS CORP	COM	32073410	2,218,537	58707	58707		
SOUTHWEST WTR CO	COM	84533110	2,217,643	157615	157305	310	
PENNFED FINL SVCS IN	COM	70816710	2,214,451	76098	76098		
CRIIMI MAE INC	COM						
	NEW	22660350	2,212,330	213134	213134		
COASTAL FINL CORP DE	COM	19046E10	2,212,084	158119	158119		
OMNOVA SOLUTIONS INC	COM	68212910	2,208,141	629100	629100		
CEPHEID	COM	15670R10	2,207,110	469598	469598		
NEOSE TECHNOLOGIES I	COM	64052210	2,205,029	235832	235732		100
RESOURCES BANKSHARES	COM	76121R10	2,199,454	75453	75453		
APPLICA INC	COM	03815A10	2,195,853	362951	362951		
OSTEOTECH INC	COM	68858210	2,193,774	265912	265912		
TEPPCO PARTNERS L P	UT LTD						
	PAR	87238410	2,188,606	61860	58660	800	2400
LLOYDS TSB GROUP PLC	SPON-						
	SORED	53943910	2,186,396	79074	78754	320	
BONE CARE INTL INC	COM	09807210	2,182,802	171604	171604		
BRUSH ENGINEERED MAT	COM	11742110	2,179,119	212597	212597		
KMART HLDG CORPORATI	COM	49878010	2,168,386	86979	86979		
COLE NATIONAL CORP N	CL A	19329010	2,163,330	173622	173622		
PENNS WOODS BANCORP	COM	70843010	2,162,837	49595	49595		
REGISTER COM INC	COM	75914G10	2,160,145	478968	478968		
SKECHERS U S A INC	CL A	83056610	2,160,051	291112	291112		
FIRST UTD CORP	COM	33741H10	2,157,584	95680	95680		
GLAMIS GOLD LTD	COM	37677510	2,155,652	163307	163307		
MTC TECHNOLOGIES INC	COM	55377A10	2,154,654	93803	93803		
ON SEMICONDUCTOR COR	COM	68218910	2,153,796	538449	538449		
Page Total			116,349,686				

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SEMITOOL INC	COM	81690910	2,146,886	269371	269371		
WARWICK VALLEY TEL C	COM	93675010	2,140,045	27440	27440		
FIRST DEFIANCE FINL	COM	32006W10	2,137,099	91721	91721		
NET2PHONE	COM	64108N10	2,135,840	338485	338485		
BEBE STORES INC	COM	07557110	2,135,317	78794	78794		
LUFKIN INDS INC	COM	54976410	2,130,432	88768	88768		
SANFILIPPO JOHN B &	COM	80042210	2,126,042	99955	99955		
KINDER MORGAN MANAGE	SHS	49455U10	2,123,282	55627	55627		
ICT GROUP INC	COM	44929Y10	2,122,143	198146	198146		
DAVE & BUSTERS INC	COM	23833N10	2,117,710	205603	205603		
OMEGA HEALTHCARE INV	COM	68193610	2,116,792	275624	275624		
NN INC	COM	62933710	2,116,138	164552	164552		
AMDOCS LTD	ORD	G0260210	2,115,000	112500	110300		2200
STATE FINL SVCS CORP	CL A	85685510	2,114,427	85328	85328		
THREE FIVE SYS INC	COM	88554L10	2,113,162	383514	383514		
CENTRAL COAST BANCOR	COM	15314510	2,107,584	124783	124783		
IPAYMENT INC	COM	46262E10	2,105,347	93571	93571		
SIZELER PPTY INVS IN	COM	83013710	2,105,044	200863	200863		
B A S F A G	SPON- SORED	05526250	2,104,943	48102	48102		
LUMINEX CORP DEL	COM	55027E10	2,104,351	315495	315495		
GREAT AMERN FINL RES	COM	38991510	2,099,860	145018	145018		
KINDER MORGAN ENERGY	UT LTD PAR	49455010	2,099,211	49047	19611	18836	10600
NORTEL NETWORKS CORP	COM	65656810	2,093,111	510515	510515		
AO TATNEFT	SPON ADR R	03737P30	2,090,799	96662	96662		
UNITED SEC BANCSHARE	SHS	91145910	2,089,625	82366	82366		
SEEBEYOND TECHNOLOGI	COM	81570410	2,089,138	819270	819270		
IBT BANCORP INC	COM	44923F10	2,080,049	41676	41676		
OVERSTOCK COM INC DE	COM	69037010	2,079,742	139655	139655		
INTERPOOL INC	COM	46062R10	2,078,227	130624	124519		6105
DUCOMMUN INC DEL	COM	26414710	2,078,021	127486	127486		
TIER TECHNOLOGIES IN	CL B	88650Q10	2,076,858	233093	233093		
MANULIFE FINL CORP	COM	56501R10	2,073,806	71758	71758		
CITIZENS SOUTH BKG C	COM	17668210	2,070,758	140581	140581		
WHITEHALL JEWELLERS	COM	96506310	2,058,525	183633	183593		40
PATRIOT BANK CORP PA	COM	70335P10	2,058,111	109474	109474		
ULTIMATE ELECTRS INC	COM	90384910	2,052,913	218395	218395		
COASTAL BANCORP INC	COM	19041P10	2,052,129	64634	64634		
AMERICAN MTG ACCEP C	SH BEN INT	02756810	2,051,869	124055	123455		600
GREENE CNTY BANCSHAR	COM NEW	39436120	2,044,255	85713	85713		
CHRONIMED INC	COM	17116410	2,039,019	225306	225306		
QAD INC	COM	74727D10	2,028,468	187474	187474		
ACETO CORP	COM	00444610	2,024,415	143984	143984		
PROGENICS PHARMACEUT	COM	74318710	2,020,671	117961	117961		

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

DREXLER TECHNOLOGY C	COM	26187610	2,018,809	143995	143045	950	
TRIARC COS INC	CL A	89592710	2,014,735	200073	198773	800	500
ENERGYSOUTH INC	COM	29297010	2,014,629	64283	64283		
FFLC BANCORP INC	COM	30242W10	2,010,124	69243	69243		
MATSUSHITA ELEC INDL	ADR	57687920	2,004,328	167586	155116	12470	
WORLD WRESTLING ENTM	CL A	98156Q10	1,995,723	199174	196774	2400	
BROADVISION INC	COM						
	NEW	11141260	1,989,956	405865	405850		15
A S V INC	COM	00196310	1,985,810	104242	104242		
PARTHUSCEVA INC	COM	70212E10	1,985,612	231154	231088		66
Page Total			107,966,890				

Page 54 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SAFLINK CORP	COM						
	NEW	78657830	1,980,838	430617	430517	100	
INSURANCE AUTO AUCTION	COM	45787510	1,977,997	175822	175722	100	
NELSON THOMAS INC	COM	64037610	1,976,059	143089	143049		40
AMERICAN NATL BANKSH	COM	02774510	1,973,953	79053	79053		
HEXCEL CORP NEW	COM	42829110	1,973,874	334555	334555		
COMMERCIAL CAP BANCO	COM	20162L10	1,966,082	125789	125789		
WILSONS THE LEATHER	COM	97246310	1,965,084	245943	245943		
NS GROUP INC	COM	62891610	1,961,650	303661	303661		
CAPSTEAD MTG CORP	COM NO						
	PAR	14067E50	1,956,034	157364	157314		50
BLUE RHINO CORP	COM	09581110	1,951,254	176106	172706		3400
RAINDANCE COMM	COM	75086X10	1,950,000	706522	706522		
CREDIT SUISSE GROUP	SPON-						
	SORED	22540110	1,938,117	60623	60623		
F N B CORP N C	COM	30251910	1,935,047	77557	77557		
CEDAR FAIR L P	DEPO-						
	SITRY	15018510	1,928,136	68862	53362	6300	9200
CELESTICA INC	SUB						
	VTG SH	15101Q10	1,927,370	121524	121524		
ROYAL BANCSHARES PA	CL A	78008110	1,922,540	71603	71603		
VALUE LINE INC	COM	92043710	1,919,079	39906	39906		
CHICAGO PIZZA & BREW	COM	16788910	1,915,156	162992	162992		
PARKVALE FINL CORP	COM	70149210	1,912,056	75725	75225	500	
YADKIN VY BK&TR CO E	COM	98430810	1,907,787	108397	108397		
SPECIALTY LABORATORI	COM	84749R10	1,907,166	146143	145748	395	
RPC INC	COM	74966010	1,906,390	190639	190639		
1-800 CONTACTS INC	COM	68197710	1,900,370	94171	94171		
VIVUS INC	COM	92855110	1,894,053	541158	541158		
FIRST M & F CORP	COM	32074410	1,892,729	53092	53092		
RADIANT SYSTEMS INC	COM	75025N10	1,891,597	310098	310098		
DIGITAS INC	COM	25388K10	1,890,162	260353	235429	23189	1735
CRYOLIFE INC	COM	22890310	1,883,038	305688	300088	5600	
CENTER BANCORP INC	COM	15140810	1,879,595	116963	116963		

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

NASB FINL INC	COM	62896810	1,873,131	56065	56065		
SONY CORP	ADR						
	NEW	83569930	1,872,170	53798	50188	3610	
COMPANHIA BRASILEIRA	SPON						
	ADR P	20440T20	1,868,893	98988	98988		
COMPUTER HORIZONS CO	COM	20590810	1,867,841	504822	504822		
COLLINS & AIKMAN COR	COM						
	NEW	19483020	1,867,777	552597	552595		2
AVENTIS	SPON-						
	SORED	05356110	1,867,266	35703	33234	2469	
NATIONAL AUSTRALIA B	SPON-						
	SORED	63252540	1,863,438	17861	17861		
GA FINL INC	COM	36143710	1,861,714	68622	68622		
KFX INC	COM	48245L10	1,861,079	370733	370733		
WESTERN SIERRA BANCO	COM	95952210	1,860,219	52107	52107		
AMERICAS CAR MART IN	COM	03062T10	1,850,676	62020	62020		
HERITAGE COMMERCE CO	COM	42692710	1,847,455	169336	169336		
EVERTRUST FINL GROUP	COM	30041210	1,846,885	65077	65077		
TELLIUM INC	COM	87967E10	1,846,728	1,347,977	1,335,977	2000	10000
NIC INC	COM	62914B10	1,831,671	388066	388066		
POMEROY IT SOLUTIONS	COM	73182210	1,831,467	144210	144210		
IGATE CORP	COM	45169U10	1,829,507	310086	309286	800	
PRINCETON REVIEW INC	COM	74235210	1,827,676	282922	275307		7615
INTELIDATA TECHNOLOG	COM	45814T10	1,827,267	774266	772578	1688	
FRANKLIN FINL CORP T	COM						
	NEW	35352320	1,824,431	59024	59024		
NEOFORMA COM INC	COM						
	NEW	64047550	1,815,302	129203	129203		
BANCO SANTANDER CENT	ADR	05964H10	1,815,055	213285	210695	2590	
CHARLOTTE RUSSE HLDG	COM	16104810	1,807,419	175819	175819		
Page Total			98,448,280				

Page 55 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
BHA GROUP HLDGS INC	COM	05544610	1,806,757	76042	76042		
INFOSYS TECHNOLOGIES	SPON-						
	SORED	45678810	1,806,154	26533	26533		
DEL LABS INC	COM	24509110	1,804,892	63890	63890		
APHTON CORP	COM	03759P10	1,801,079	321048	321048		
MOTHERS WK INC	COM	61990310	1,794,544	58722	58722		
KONINKLIJKE PHILIPS	NY REG						
	SH	50047230	1,794,360	78288	77406	882	
EASTERN VA BANKSHARE	COM	27719610	1,793,551	64170	64170		
GRUPO AEROPORTUARIO	SPON						
	ADR S	40051E20	1,784,697	121408	121408		
EMBARCADERO TECHNOLO	COM	29078710	1,784,417	177554	177554		
REX STORES CORP	COM	76162410	1,783,543	136670	136670		
OAK HILL FINL INC	COM	67133710	1,780,797	61428	61428		

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

MARTHA STEWART LIVIN CL A	57308310	1,779,126	192338	191338	900	100
AMERICAN LD LEASE IN COM	02711810	1,776,458	96285	96285		
CHECK POINT SOFTWARE ORD	M2246510	1,773,470	105313	105313		
PLAINS ALL AMERN PIP UNIT						
LTD P	72650310	1,772,619	58989	53989	3000	2000
CANDELA CORP	13690710	1,771,376	138497	138497		
ENSTAR GROUP INC GA COM	29358R10	1,769,625	45086	45086		
HERITAGE FINL CORP W COM	42722X10	1,767,555	81155	81155		
GROUPE DANONE	SPON-					
SORED	39944910	1,765,520	57848	57848		
SEATTLE GENETICS INC COM	81257810	1,764,791	290740	287885		2855
IMPAC MED SYS INC COM	45255A10	1,752,915	97983	97983		
MITSUBISHI TOKYO FIN SPON-						
SORED	60681610	1,747,822	271401	266696	4705	
COBIZ INC	19089710	1,747,584	109224	109224		
MEDIS TECHNOLOGIES L COM	58500P10	1,745,434	168641	168641		
CENTER FINL CORP CAL COM	15146E10	1,745,380	85937	63937		22000
NATIONAL HEALTHCARE COM	63590610	1,742,045	121992	121992		
MUTUALFIRST FINL INC COM	62845B10	1,739,865	68230	68230		
RCN CORP	74936110	1,739,670	945473	945473		
PERINI CORP	71383910	1,732,040	252484	252434		50
FIRST CTZNS BANC COR COM NO						
PAR	31945920	1,728,197	65215	65215		
HI-TECH PHARMACAL IN COM	42840B10	1,715,242	72958	72858	100	
TURNSTONE SYSTEMS IN COM	90042310	1,715,040	597575	597575		
ASML HLDG NV	N Y					
SHS	N0705911	1,714,915	130710	80699	50011	
DYNACQ INTL INC	COM					
PAR \$.	26791930	1,712,489	94665	94665		
MARINEMAX INC	56790810	1,701,805	117285	117285		
WARWICK CMNTY BANCOR COM	93655910	1,693,552	60119	58319	1800	
VIRAGE LOGIC CORP	92763R10	1,692,770	222733	222733		
MERIDIAN GOLD INC	58997510	1,691,536	144206	144206		
CHOLESTECH CORP	17039310	1,690,162	218933	218833	100	
BANCO BILBAO VIZCAYA SPON-						
SORED	05946K10	1,684,354	162897	162897		
COMMERCIAL BANKSHARE COM	20160710	1,680,118	56060	56060		
SUN BANCORP INC	86663410	1,674,399	91899	87199	4700	
INTERLAND INC	COM					
NEW	45872720	1,670,875	217279	217279		
MAIL-WELL INC	56032120	1,669,381	476966	476966		
PAIN THERAPEUTICS IN COM	69562K10	1,668,870	271361	271361		
SOURCE INTERLINK COS	COM					
NEW	83615120	1,664,758	177669	177669		
BRIGHTPOINT INC	COM					
NEW	10947340	1,655,914	50516	50516		
MANUFACTURERS SVCS L COM	56500510	1,653,060	330612	328712	1900	
NEWS CORP LTD	ADR					
NEW	65248770	1,650,102	50308	50308		
COMPUTER PROGRAMS & COM	20530610	1,648,723	91342	91342		
WEYCO GROUP INC	96214910	1,647,769	33295	33295		
FIRST SOUTH BANCORP COM	33646W10	1,646,401	51210	51210		
Page Total		90,038,518				

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

SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SUMMIT AMER TELEVISI	COM	86600T10	1,645,561	565485	565485		
BRUKER BIOSCIENCES C	COM	11679410	1,645,432	373962	368162	5800	
GALYANS TRADING INC	COM	36458R10	1,634,193	160215	160215		
ESB FINL CORP	COM	26884F10	1,630,807	112006	112006		
BUCKEYE PARTNERS L P	UNIT						
	LTD P	11823010	1,623,594	40600	30800	8800	1000
MEDICAL ACTION INDS	COM	58449L10	1,620,038	125390	125390		
VIRGINIA COMM BANCOR	COM	92778Q10	1,619,938	74241	74241		
NUVELO INC	COM	67072M10	1,609,007	611790	611790		
P A M TRANSN SVCS IN	COM	69314910	1,608,111	78368	78368		
DREYERS GRAND ICE CR	COM A						
	CALL	26187710	1,607,921	20678	20478	100	100
SUREBEAM CORP	CL A	86866R10	1,597,978	1,125,337	1,124,268		1069
NATIONAL HEALTH REAL	COM	63590510	1,597,503	105655	105655		
WESCO INTL INC	COM	95082P10	1,592,325	304460	304460		
TRITON PCS HLDGS INC	CL A	89677M10	1,591,881	356924	356724	100	100
DREW INDS INC	COM						
	NEW	26168L20	1,580,550	85389	85389		
NASSDA CORP	COM	63172M10	1,575,495	200190	200190		
HORIZON OFFSHORE INC	COM	44043J10	1,573,517	382851	382851		
FINANCIAL INDS CORP	COM	31757410	1,572,621	110748	110748		
PAB BANKSHARES INC	COM	69313P10	1,570,048	116042	116042		
KOREA ELECTRIC PWR	SPON-						
	SORED	50063110	1,561,862	148466	148466		
AVI BIOPHARMA INC	COM	00234610	1,561,071	301948	301948		
COLUMBIA BANCORP ORE	COM	19723110	1,560,330	108507	108507		
DAIMLERCHRYSLER AG	ORD	D1668R12	1,557,435	44422	44422		
COCA-COLA FEMSA S A	SPON						
	ADR R	19124110	1,554,638	73332	73332		
TAYLOR CAP GROUP INC	COM	87685110	1,551,299	67214	67214		
DEUTSCHE BANK AG NAM	ORD	D1819089	1,548,262	25511	25511		
NETRATINGS INC	COM	64116M10	1,544,574	165496	161296		4200
G B & T BANCSHARES I	COM	36146210	1,544,220	69372	69372		
RESEARCH FRONTIERS I	COM	76091110	1,529,976	133401	132901	500	
ARDEN GROUP INC	CL A	03976210	1,525,492	24906	24906		
FIRST CONSULTING GRO	COM	31986R10	1,517,485	304716	304716		
MIDWAY GAMES INC	COM	59814810	1,516,872	512457	512457		
MARITRANS INC	COM	57036310	1,512,870	100858	100858		
UNITED MOBILE HOMES	COM	91102410	1,509,004	100133	100133		
CAVALRY BANCORP INC	COM	14954710	1,498,689	89474	89474		
WESTFIELD FINANCIAL	COM	96008D10	1,498,475	67136	67136		
RAYTECH CORP DEL	COM	75510310	1,491,865	425033	425033		
SEABULK INTL INC	COM	81169P10	1,487,816	204090	204090		
KANA SOFTWARE INC	COM						
	NEW	48360030	1,486,358	379173	379173		
FINLAY ENTERPRISES I	COM						
	NEW	31788420	1,471,819	101365	101365		
FIRST ALBANY COS INC	COM	31846510	1,464,043	115279	115279		
CYBERGUARD CORP	COM	23191010	1,463,541	153895	153695	200	
BANCTRUST FINANCIAL	COM	05978R10	1,460,894	96748	96748		
ASPECT MED SYS INC	COM	04523510	1,458,974	140421	140221		200
GUNDLE/SLT ENVIRONME	COM	40280910	1,457,144	94928	94928		
DIODES INC	COM	25454310	1,456,927	70759	70759		
M & F WORLDWIDE CORP	COM	55254110	1,456,287	151224	151183		41

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

DEUTSCHE TELEKOM AG	SPON-SORED	25156610	1,450,642	100460	100460	
TV AZTECA S A DE C V	SPON-SORED	90114510	1,450,087	193345	193345	
PARTY CITY CORP	COM	70214510	1,448,398	116995	116994	1
LNB BANCORP INC	COM	50210010	1,446,583	71684	71684	
MOLDFLOW CORP	COM	60850710	1,445,213	150700	150700	
Page Total			79,985,665			

Page 57 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
FIRST HORIZON PHARMA	COM	32051K10	1,443,923	225613	225613		
CERUS CORP	COM	15708510	1,442,715	310930	310930		
PROVIDENT FINL HLDGS	COM	74386810	1,440,179	47974	47974		
DELTA FINANCIAL CORP	COM	24791810	1,435,833	223650	25700	197950	
EMBEX INC	COM	29081710	1,435,473	144705	143205	1500	
STANDARD MTR PRODS I	COM	85366610	1,430,715	141655	141655		
ACME COMMUNICATION I	COM	00463110	1,419,802	189307	186907	2400	
WESTMORELAND COAL CO	COM	96087810	1,412,498	100677	100377	300	
DOMINION HOMES INC	COM	25738610	1,409,599	54278	54278		
VITRIA TECHNOLOGY	NEW	92849Q40	1,409,470	279103	279103		
FRESH DEL MONTE PROD	ORD	G3673810	1,406,701	57183	56533	650	
COMPANHIA ENERGETICA	SP ADR						
	N-V	20440960	1,405,705	118926	118926		
RESTORATION HARDWARE	COM	76098110	1,405,343	240641	240641		
MARINE PRODS CORP	COM	56842710	1,403,080	95318	95318		
PEGASUS COMMUNICATIO	CL A						
	NEW	70590460	1,401,449	94057	94047		10
MEDALLION FINL CORP	COM	58392810	1,400,660	222327	222327		
SEMCO ENERGY INC	COM	78412D10	1,399,798	304304	304304		
CANTEL MEDICAL CORP	COM	13809810	1,398,325	104822	104822		
ANSOFT CORP	COM	03638410	1,398,264	136416	99977	2541	33898
COMPUCOM SYS INC	COM	20478010	1,397,198	329528	329528		
TECHNICAL OLYMPIC US	COM	87848310	1,394,030	50692	50692		
INGLES MKTS INC	CL A	45703010	1,388,317	141665	141165		500
ALLSCRIPTS HEALTHCAR	COM	01988P10	1,388,179	340240	340240		
GREENBRIER COS INC	COM	39365710	1,387,801	102724	102724		
BRITISH SKY BROADCAST	SPON-SORED	11101310	1,385,514	33629	19709	13920	
ACLARA BIOSCIENCES I	COM	00461P10	1,380,442	349479	349479		
VOTORANTIM CELULOSE	SPON-SORED	92906P10	1,378,311	52288	52288		
STEINWAY MUSICAL INS	COM						
	ORD	85849510	1,372,323	77314	77114	200	
REDBACK NETWORKS INC	COM	75720910	1,362,968	2,198,336	2,198,236		100
DJ ORTHOPEDICS INC	COM	23325G10	1,359,371	97446	97446		
MEDICAL STAFFING NET	COM	58463F10	1,355,470	179295	179295		

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

SANDERS MORRIS HARRI	COM	80000Q10	1,350,759	152284	152284		
ALICO INC	COM	01623010	1,343,580	47985	47985		
BOYDS COLLECTION LTD	COM	10335410	1,343,132	297812	297812		
HOOKE FURNITURE COR	COM	43903810	1,339,527	39340	39340		
FLAG FINL CORP	COM	33832H10	1,337,334	100025	100025		
WILLIAMS CLAYTON ENE	COM	96949010	1,329,586	70423	70423		
MILLEA HOLDINGS INC	ADR	60032R10	1,328,040	23800	23800		
SPORTS RESORTS INTL	COM	84918U10	1,316,014	259058	259058		
FOOTHILL INDPT BANCO	COM	34490510	1,315,672	61914	61914		
MCLEODUSA INC	CL A	58226670	1,312,278	944085	943658	409	18
GUESS INC	COM	40161710	1,310,240	147218	147218		
FIRST FED FINL CORP	COM	31996110	1,304,099	42562	42562		
PETROLEUM HELICOPTER	COM						
	VTG	71660410	1,299,592	44812	44812		
PICO HLDGS INC	COM						
	NEW	69336620	1,298,932	98404	98364	40	
ELLIS PERRY INTL INC	COM	28885310	1,297,797	45457	45457		
MONARCH CASINO & RES	COM	60902710	1,297,257	114700	114700		
DIGITALTHINK INC	COM	25388M10	1,295,567	504112	504112		
CARMIKE CINEMAS INC	COM	14343640	1,294,899	49217	49217		
CAPITAL SOUTHWEST CO	COM	14050110	1,291,620	22660	22660		
VIACOM INC	CL A	92552410	1,289,856	33590	32790	800	
AMBASSADORS GROUP IN	COM	02317710	1,287,657	75700	75600		100
Page Total			71,032,894				

Page 58 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SECURITY BANK CORP	COM	81404710	1,273,928	43184	43184		
DURECT CORP	COM	26660510	1,260,079	392548	392548		
ULTRA PETROLEUM CORP	COM	90391410	1,258,150	90190	90190		
SCHAWK INC	CL A	80637310	1,255,879	105359	105359		
MILACRON INC	COM	59870910	1,255,616	545920	545908		12
DENDREON CORP	COM	24823Q10	1,253,080	141591	141491		100
PEMSTAR INC	COM	70655210	1,239,841	351230	351230		
ALAMO GROUP INC	COM	01131110	1,232,563	86435	86435		
GERDAU S A	SPON-SORED	37373710	1,223,091	84878	84878		
BRT RLTY TR	SH BEN INT	05564530	1,218,162	63845	63845		
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,218,000	14000	14000		
METRO ONE TELECOMMUN	COM	59163F10	1,217,790	348937	348337		600
BHP BILLITON LTD	SPON-SORED	08860610	1,216,176	85767	85767		
UNILEVER PLC	SPON ADR N	90476770	1,207,688	34864	34114	750	
NORTHERN STS FINL CO	COM	66575110	1,204,258	41800	41800		
READING INTERNATIONAL	CL A	75540810	1,198,529	209900	209900		

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

DHB INDS INC	COM	23321E10	1,191,604	273932	273932		
SMART & FINAL INC	COM	83168310	1,191,006	190561	190351	210	
MODTECH HLDGS INC	COM	60783C10	1,189,603	150013	150013		
PETROCORP INC	COM	71645N10	1,189,312	88359	88359		
W P CAREY & CO LLC	COM	92930Y10	1,186,402	37367	35218		2149
FTD INC	CL A	30265Q10	1,170,994	51998	51998		
WESTPAC BKG CORP	SPON-						
	SORED	96121430	1,163,653	20997	20997		
MOLEX INC	CL A	60855420	1,152,292	47090	42271	4569	250
U S XPRESS ENTERPRIS	CL A	90338N10	1,147,031	94019	94019		
NORTHWEST PIPE CO	COM	66774610	1,146,432	85300	85300		
BT GROUP PLC	ADR	05577E10	1,144,824	37783	37688	95	
COMMUNITY BK NORTHN	COM	20356610	1,142,512	69034	69034		
K V PHARMACEUTICAL C	CL B						
	CONV	48274010	1,125,476	49255	49255		
NOVOSTE CORP	COM	67010C10	1,124,961	255673	255673		
MAIR HOLDINGS INC	COM	56063510	1,111,916	163277	163277		
TARAGON RLTY INVS IN	COM	87628710	1,109,513	72755	72755		
CENTENNIAL COMMUNCTN	CL A						
	NEW	15133V20	1,102,147	217386	217386		
NETSCOUT SYS INC	COM	64115T10	1,101,107	231325	231325		
UNITED SECURITY BANC	COM	91146010	1,100,769	45713	45713		
NEWHALL LAND & FARMI	DEPO-						
	SITARY	65142610	1,090,476	27600	27600		
MOORE WALLACE INC	COM	61585710	1,084,823	76396	76324	72	
SYPRIS SOLUTIONS INC	COM	87165510	1,080,509	78697	78697		
BAYER A G	SPON-						
	SORED	07273030	1,068,383	49531	49311	220	
MAUI LD & PINEAPPLE	COM	57734510	1,066,776	41252	39252		2000
EMC INS GROUP INC	COM	26866410	1,056,915	59848	59848		
AEGON N V	ORD						
	AMER R	00792410	1,056,463	90296	90296		
TRANS WORLD ENTMT CO	COM	89336Q10	1,050,521	185933	167366	18567	
BRASIL TELECOM PARTI	SPON						
	ADR P	10553010	1,048,692	27381	27381		
P C CONNECTION	COM	69318J10	1,042,344	111136	111136		
ARCH CAP GROUP LTD	ORD	G0450A10	1,041,539	31495	31495		
CATAPULT COMMUNICATI	COM	14901610	1,040,999	84841	84841		
GREATER COMMUNITY BA	COM	39167M10	1,039,608	65798	65798		
HITACHI LIMITED	ADR 10						
	COM	43357850	1,038,463	18919	18919		
BANKRATE INC	COM	06646V10	1,029,769	73450	73450		
EDGAR ONLINE INC	COM	27976510	1,024,815	621100			621100
BKF CAP GROUP INC	COM	05548G10	1,022,414	42336	42336		
Page Total			59,407,893				

Page 59 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

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

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

SIERRA BANCORP	COM	82620P10	1,016,819	66633	66633	
UNITED PANAM FINANCI	COM	91130110	1,016,622	58393	58393	
HAMPSHIRE GROUP LTD	COM	40885910	1,010,349	31782	31782	
THIRD WAVE TECHNOLOG	COM	88428W10	1,008,851	312338	312338	
NOMURA HLDGS INC	SPON-					
	SORED	65535H20	1,004,825	62645	15500	47145
ALTEON INC	COM	02144G10	999,852	526238	526238	
HELEN OF TROY CORP L	COM	G4388N10	994,634	40881	40681	200
GTC BIOTHERAPEUTICS	COM	36238T10	990,068	319377	319377	
EMERSON RADIO CORP	COM					
	NEW	29108720	975,731	260195	259395	800
GENERAL BINDING CORP	COM	36915410	951,776	91517	91517	
INDEPENDENCE HLDG CO	COM					
	NEW	45344030	949,844	43671	43671	
FUJI PHOTO FILM LTD	ADR	35958630	944,386	32342	32342	
TELECOM ITALIA S P A	SPON					
	ADR O	87927Y10	943,306	37960	37960	
AMBASSADORS INTL INC	COM	02317810	921,954	75632	75532	100
APAC CUSTOMER SERVIC	COM	00185E10	921,940	368776	368776	
NEC CORP	ADR	62905020	912,239	121470	121470	
SUNCOR ENERGY INC	COM	86722910	909,951	49054	49054	
NATIONAL BEVERAGE CO	COM	63501710	904,912	59928	59928	
AMPCO-PITTSBURGH COR	COM	03203710	902,835	75299	75299	
PRICE LEGACY CORP	COM	74144P10	895,793	255941	255941	
GREEN MOUNTAIN PWR C	COM	39315410	894,896	39685	39405	280
NUANCE COMMUNICATION	COM	66996710	889,393	154141	149566	4475
FMS FINL CORP	COM	30250910	888,182	52154	52154	100
MAGELLAN MIDSTREAM P	COM					
	UNIT R	55908010	887,751	19379	19379	
MAGNA INTL INC	CL A	55922240	885,713	12276	12276	
VIRBAC CORP	COM	92764910	883,738	121895	121895	
MESTEK INC	COM	59082910	878,120	52238	43238	9000
PEGASYSTEMS INC	COM	70557310	877,341	118881	113881	5000
SANOFI-SYNTHELABO	SPON-					
	SORED	80105N10	874,869	28950	8300	20650
ICICI BK LTD	ADR	45104G10	865,043	81917	81917	
UNITED CAPITAL CORP	COM	90991210	861,516	47862	47862	
PANTRY INC	COM	69865710	861,124	71516	71516	
PRUDENTIAL PLC	ADR	74435K20	855,514	61770	61770	
DURATEK INC	COM	26658Q10	853,973	98954	98954	
BG PLC	ADR					
	FIN IN	05543420	851,283	39613	39613	
XOMA LTD	ORD	G9825R10	844,245	112867	112867	
THESTREET COM	COM	88368Q10	833,293	192003	192003	
BEASLEY BROADCAST GR	CL A	07401410	833,111	60283	60283	
NYMAGIC INC	COM	62948410	829,730	36992	36992	
HUGOTON RTY TR TEX	UNIT					
	BEN I	44471710	828,682	44220	44220	
SYSTEMAX INC	COM	87185110	824,568	124182	124182	
DIGITAL GENERATION S	COM	25392110	823,984	378148	378148	
ONEIDA LTD	COM	68250510	821,211	266627	266627	
SIRNA THERAPEUTICS I	COM	82966910	817,771	142967	142967	
CDN IMPERIAL BK OF C	COM	13606910	805,569	19605	19605	
ENI S P A	SPON-					
	SORED	26874R10	800,427	10459	10459	
PETRO-CDA	COM	71644E10	799,306	20553	20553	
AUSTRALIA&NEW ZEALAN	SPON-					
	SORED	05252830	794,640	13059	13059	
OLD POINT FINL CORP	COM	68019410	794,055	25353	25353	
PACIFIC ENERGY PARTN	COM					
	UNIT	69422R10	793,455	31300	31300	
TRI CONTL CORP	COM	89543610	792,969	53006	53006	

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

SANCHEZ COMPUTER ASS COM 79970210 791,391 202921 202801 120
 Page Total 46,113,550

Page 60 of 65

State Street Corporation (STT)
 SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
NORSK HYDRO A S	SPON-SORED	65653160	790,944	15400	15400		
TALISMAN ENERGY INC	COM	87425E10	787,456	16599	16599		
REPSOL YPF S A	SPON-SORED	76026T20	786,327	47743	47743		
SYNGENTA AG	SPON-SORED	87160A10	784,616	71720	71711		9
VIVENDI UNIVERSAL	SPON-ADR N	92851S20	783,464	44114	44114		
AKZO NOBEL NV	SPON-SORED	01019930	781,714	25063	25063		
INCO LTD	COM	45325840	775,113	27932	27932		
IMPERIAL OIL LTD	COM-NEW	45303840	774,116	20804	20804		
EDP-ELECTRICIDADE DE	SPON-SORED	26835310	773,598	33664	33664		
SELECT SECTOR SPDR T	SBI-INT-EN	81369Y50	772,846	32135	22300		9035
RICHARDSON ELECTRS L	COM	76316510	754,720	71200	71200		800
GALLAHER GROUP PLC	SPON-SORED	36359510	753,913	20099	20099		
LIQUIDMETAL TECHNOLO	COM	53634X10	740,284	241923	241923		
SK TELECOM LTD	SPON-SORED	78440P10	737,006	41312	41312		
WILLIS GROUP HOLDING	SHS	G9665510	716,905	23314	23314		
EASTERN AMERN NAT GA	SPERS-RCT	27621710	715,830	32100	32100		
NOVO-NORDISK A S	ADR	67010020	714,817	19377	19377		
TELE2 AB	SPON-ADR R	87952P20	710,644	16151	16151		
AMERICAN FINL RLTY T	COM	02607P30	709,230	50300	50300		
ADVANTA CORP	CL A	00794210	708,396	64517	64517		
HANDSPRING INC	COM	41029310	708,383	626888	626888		
MOBIUS MGMT SYSTEMS	COM	60692510	702,720	87840	87840		
AMERSHAM PLC	SPON-SORED	03071910	699,263	15626	15626		
ATARI INC	COM	04651M10	698,899	172995	172995		
SYNPLICITY INC	COM	87160Y10	696,406	118035	118035		
ENBRIDGE ENERGY MANA	SHS-UNITS	29250X10	696,379	15709	15709		
NISSAN MOTORS	SPON-SORED	65474440	689,101	31712	31712		
DOVER MOTORSPORTS IN	COM	26017410	685,459	182303	182303		

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

ALCON INC	COM								
	SHS	H0130110	685,086	12201	12101		100		
GENAERA CORP	COM	36867G10	682,127	144213	144213				
ALLIANZ AKTIENGESELL	SP ADR								
	1/1	01880510	677,621	76654	76274		380		
SIMPLETECH INC	COM	82882310	673,096	93746	93746				
MICRO THERAPEUTICS I	COM	59500W10	670,980	126600	126600				
KYOCERA CORP	ADR	50155620	660,632	11133	11133				
OMI CORP NEW	COM	Y6476W10	656,756	99208	99208				
MARKETWATCH COM INC	COM	57061910	652,740	78079	77979		100		
ALLIANCE IMAGING INC	COM								
	NEW	01860620	650,878	189209	189209				
UNITED MICROELECTRON	SPON-								
	SORED	91087320	648,957	143893	143893				
TELESP CELULAR PART	SPON								
	ADR P	87952L10	648,327	139126	139126				
FORMFACTOR INC	COM	34637510	645,541	29900	29900				
TASTY BAKING CO	COM	87655330	635,086	63892	23692		200		40000
SIGMATRON INTL INC	COM	82661L10	634,748	31611	31611				
INTER PARFUMS INC	COM	45833410	627,860	62975	62975				
ERICSSON L M TEL CO	ADR B								
	SEK	29482160	627,131	42662	39602		3060		
INNKEEPERS USA TR	PFD CV								
	A 8	4576J030	622,480	24800			400		24400
UPM KYMMENE CORP	SPON-								
	SORED	91543610	622,474	36986	36986				
CANADIAN NATL RY CO	COM	13637510	617,009	11861	11861				
INFINEON TECHNOLOGIE	SPON-								
	SORED	45662N10	613,564	47600	47600				
OMEGA PROTEIN CORP	COM	68210P10	610,040	93136	93136				
CADBURY SCHWEPPES PL	ADR	12720930	608,959	24271	24271				
ALLIED IRISH BKS P L	SPON								
	ADR O	01922840	608,121	20510	20510				
ALCATEL	SPON-								
	SORED	01390430	607,423	51346	50776		570		
Page Total			36,036,185						

Page 61 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
KANEB SERVICES LLC	COM	48417310	605,994	22739	22739		
KUBOTA CORP	ADR	50117320	605,440	35200	35200		
IRELAND BK	SPON-						
	SORED	46267Q10	600,645	12326	12326		
SCOTTISH PWR PLC	SPON						
	ADR F	81013T70	596,031	25149	25149		
ENESCO GROUP INC	COM	29297310	595,040	74380	74380		
ALLOS THERAPEUTICS I	COM	01977710	594,658	193071	193071		
STORA ENSO CORP	SPON						

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

TC PIPELINES LP	ADR R	86210M10	593,382	48479	40944	7535	
	UT COM						
	LTD	87233Q10	593,054	18673	18673		
CONVERA CORP	CL A	21191910	590,674	136100	133600	2500	
VALASSIS COMMUNICATI	NOTE	918866AH	580,000	1,000,000	1,000,000		
INTERCONTINENTAL HOT	SPON-						
	SORED	45857310	568,609	69768	69768		
FRANCE TELECOM	SPON-						
	SORED	35177Q10	566,916	24394	24394		
NOLAND CO	COM	65528610	562,706	16599	16599		
VALERO L P	COM UT						
	LTD	91913W10	559,360	12800	12700	100	
NATIONAL GRID TRANSC	SPON-						
	SORED	63627410	558,460	17094	17065	29	
SAN PAOLO-IMI S P A	SPON-						
	SORED	79917510	552,654	27702	27702		
PORTAL SOFTWARE INC	COM	73612610	551,793	37820	37400	420	
STAR SCIENTIFIC INC	COM	85517P10	549,578	301966	301966		
AMERCO	COM	02358610	547,873	28790	28410	380	
FEDDERS CORP	COM						
	NEW	31313550	542,259	93493	93493		
RETRACTABLE TECHNOLO	COM	76129W10	536,702	87840	87840		
CHECKERS DRIVE-IN RE	COM						
	NEW	16280930	532,680	57900	57900		
ENBRIDGE INC	COM	29250N10	531,350	14913	14913		
AMERICAN RLTY INVS I	COM	02917410	525,122	52303	52303		
PREFORMED LINE PRODS	COM	74044410	520,416	27800	6800	21000	
DESERT CMNTY BK VICT	COM	25037Y10	515,733	26246	26246		
CELLTECH GROUP PLC	SPON-						
	SORED	15115810	515,695	44649	18542	26107	
FAIRCHILD CORP	CL A	30369810	514,265	103892	103892		
KONINKLIJKE AHOLD N	SPON						
	ADR N	50046730	508,567	53309	52889	420	
MCDERMOTT INTL INC	COM	58003710	508,047	88975	88975		
BRASCAN CORP	CL A						
	LTD V	10549P60	494,242	19605	19605		
NORTHWAY FINL INC	COM	66727010	491,865	16500		16500	
BARRICK GOLD CORP	COM	06790110	490,559	26052	25745	307	
PECHINEY	SPON-						
	SORED	70515120	490,522	17935	17935		
MUNICIPAL MTG & EQUI	GROWTH						
	SHS	62624B10	490,400	20000	4000	11000	5000
HILFIGER TOMMY CORP	ORD	G8915Z10	490,167	41156	41156		
AMERICAN REAL ESTATE	DEPO-						
	SITRY	02916910	487,007	40925	40925		
DONEGAL GROUP INC	CL A	25770120	486,176	31797	31797		
COLES MYER LTD	SPON						
	ADR N	19387040	485,275	11750	11750		
NEWTEK BUSINESS SVCS	COM	65252610	481,156	97400	97400		
NEWS CORP LTD	SP ADR						
	PFD	65248780	477,875	17511	17511		
CANADIAN PAC RY LTD	COM	13645T10	470,759	19939	19939		
NATIONAL BK GREECE S	SPON-						
	SORED	63364340	470,456	120940	120940		
GENERAL MARITIME COR	SHS	Y2692M10	469,417	41033	41033		
DORCHESTER MINERALS	COM						
	UNIT	25820R10	466,155	27665	27665		
SUNOCO LOGISTICS PRT	COM						
	UNITS	86764L10	465,000	15000	15000		
RENAISSANCE RE HLDGS	COM	G7496G10	456,482	10004	10004		
ONEIDA FINL CORP	COM	68247810	455,938	19141	19141		
SUN LIFE FINL INC	COM	86679610	455,710	21049	21049		

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

ADVANCED SEMICONDUCT	SPON-					
	SORED	00756M40	455,221	117933	117933	
SCHERING A G	SPON-					
	SORED	80658520	447,187	10292	10292	
VOLVO AKTIEBOLAGET	ADR B	92885640	445,509	19137	19137	
Page Total			27,146,781			

Page 62 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SELECT SECTOR SPDR T	SBI						
	INT-UT	81369Y88	444,570	20300	20300		
MEDCATH CORP	COM	58404W10	442,552	42800	31800	10000	10000
PEARSON PLC	SPON-						
	SORED	70501510	439,014	45874	45874		
FEDERAL SCREW WKS	COM	31381910	434,730	12900	12900		
GARMIN LTD	ORD	G3726010	429,395	10253	10253		
NIPPON TELEG & TEL C	SPON-						
	SORED	65462410	429,367	18965	18200	765	
ORIX CORP	SPON-						
	SORED	68633010	429,066	10835	10835		
BP PRUDHOE BAY RTY T	UNIT						
	BEN I	05563010	424,368	21487	21487		
ORLEANS HOMEBUILDERS	COM	68658810	421,974	35700	35700		
GOLDCORP INC NEW	COM	38095640	418,702	29993	29993		
INFORMATION RES INC	COM	45690510	417,933	90855	90855		
MARVELL TECHNOLOGY G	ORD	G5876H10	409,157	10830	9180		1650
IMPERIAL TOBACCO GRO	SPON-						
	SORED	45314210	408,853	12382	12382		
NORTH COAST ENERGY I	COM						
	NEW	65864970	408,423	32700	32600	100	
CADMUS COMMUNICATION	COM	12758710	405,889	36015	36015		
QRS CORP	COM	74726X10	401,773	47379	47379		
CLEAN HARBORS INC	COM	18449610	399,789	94068	94068		
SELECT SECTOR SPDR T	SBI						
	INT-IN	81369Y70	395,930	17000	17000		
BANCO BRADESCO S A	SP ADR						
	PFD	05946020	394,081	19538	19538		
DR REDDYS LABS LTD	ADR	25613520	392,623	16743	16743		
MAINE & MARITIMES CO	COM	56037710	392,400	10900	10600	300	
IMPERIAL CHEM INDS P	ADR						
	NEW	45270450	389,201	34906	34906		
AMVESCAP PLC	SPON-						
	SORED	03235E10	388,879	25601	25601		
NATURAL RESOURCE PAR	COM						
	UNIT L	63900P10	388,752	11200	11200		
DIGI INTL INC	COM	25379810	383,531	57944	57582	362	
MITCHELLS & BUTLERS	SPON-						
	SORED	60668M10	383,298	100868	100868		

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

TREND MICRO INC	SPONS							
	ADR	89486M20	377,679	18697	18697			
MERIX CORP	COM	59004910	375,196	22753	22253		500	
CAPTARIS INC	COM	14071N10	372,035	70328	70328			
NEXEN INC	COM	65334H10	369,147	13512	13512			
CNS INC	COM	12613610	367,965	33421	13421		20000	
EVOLVING SYS INC	COM	30049R10	367,897	31154	31154			
MAPINFO CORP	COM	56510510	359,577	37499	37499			
AMERICA SVC GROUP IN	COM	02364L10	358,617	17077	17077			
MMO2 PLC	ADR	55309W10	355,774	37688	37688			
OPTICAL COMMUNICATIO	CL A	68382T10	354,472	150200	150200			
RANK GROUP PLC	SPON-							
	SORED	75303710	353,912	39280	39280			
COGNOS INC	COM	19244C10	353,007	11380	11380			
REVLON INC	CL A	76152550	352,888	132665	131415		1250	
HUNGARIAN TEL & CABL	COM	44554210	352,304	38087	38087			
META GROUP INC	COM	59100210	345,690	71720	9672		13986	48062
FIRST BANCTRUST CORP	COM	31868F10	341,754	14420	14420			
PLATINUM UNDERWRITER	COM	G7127P10	341,021	12136	12136			
VAXGEN INC	COM							
	NEW	92239020	339,806	28153	28153			
FPIC INS GROUP INC	COM	30256310	334,207	22177	22177			
ALLIANCE RES PARTNER	UT LTD							
	PAR	01877R10	332,192	11200	11200			
ASHWORTH INC	COM	04516H10	331,416	47413	47413			
CARREKER CORP	COM	14443310	328,737	40837	40837			
P T TELEKOMUNIKASI I	SPON-							
	SORED	71568410	326,452	23951	23951			
BOC GROUP PLC	SPON-							
	SORED	05561760	322,720	11617	11617			
LAKES ENTMNT INC	COM	51206P10	320,993	34112	34112			
WIPRO LTD	SPON							
	ADR 1	97651M10	320,973	11049	11049			
Page Total			19,730,681					

Page 63 of 65

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
MOCON INC	COM	60749410	320,840	40100	10400		29700
ALLIED DOMEQ PLC	SPON						
	ADR N	01912120	320,428	12439	12439		
DIGITAL THEATER SYS	COM	25389G10	313,291	11000	11000		
AMERICAN SUPERCONDUCT	COM	03011110	312,740	30275	19750	10525	
SHAW COMMUNICATIONS	CL B						
	CONV	82028K20	312,293	25682	25682		
ABB LTD	SPON-						
	SORED	00037520	311,641	56253	56253		
ABITIBI-CONSOLIDATED	COM	00392410	306,019	43717	43717		
PORTUGAL TELECOM SGP	SPON-						

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

	SORED	73727310	304,671	38713	38713	
NOVA CHEMICALS CORP	COM	66977W10	303,180	14935	14935	
PROGRESS FINL CORP	COM	74326610	301,864	11025	11025	
NETWORK ENGINES INC	COM	64121A10	300,987	46956	46956	
VERISITY LTD	ORD	M9738511	300,700	24056	24056	
ZIX CORP	COM	98974P10	300,226	37065	37065	
HUFFY CORP	COM	44435610	296,789	48654	39953	8701
BELL MICROPRODUCTS I	COM	07813710	295,651	45415	45415	
TPG N V	SPON-					
	SORED	89233910	295,598	15444	15444	
ON ASSIGNMENT INC	COM	68215910	294,127	55706	55706	
PLACER DOME INC	COM	72590610	290,015	21092	21092	
NOVAVAX INC	COM	67000210	289,930	39500	19500	20000
BROOKFIELD PPTYS COR	COM	11290010	284,867	12122	12122	
ROGERS COMMUNICATION	CL B	77510920	281,228	18345	18345	
TRANSCONTINENTAL RLT	COM					
	NEW	89361720	279,033	23667	23667	
SCO GROUP INC	COM	78403A10	277,001	20029	20029	
EVERGREEN SOLAR INC	COM	30033R10	276,701	133672	133672	
PHOENIX TECHNOLOGY L	COM	71915310	275,798	43994	43994	
BUTLER MFG CO DEL	COM	12365510	273,997	18038	18038	
FRESENIUS MED CARE A	SPON-					
	SORED	35802910	273,581	14212	14212	
STEEL TECHNOLOGIES I	COM	85814710	271,646	21784	21424	360
ORBOTECH LTD	ORD	M7525310	270,802	13197	13197	
LAFARGE COPPEE S A	SPON					
	ADR N	50586140	269,791	16501	16501	
BLOUNT INTL INC NEW	COM	09518010	268,864	55897	55897	
GRAY TELEVISION INC	CL A	38937520	265,756	22910	22910	
CARLTON COMMUNICATIO	ADR	14287220	264,937	19596	19596	
KINROSS GOLD CORP	COM					
	NEW	49690220	264,800	35496	35496	
SATYAM COMPUTER SERV	ADR	80409810	262,953	20384	20384	
REUTERS GROUP PLC	SPON-					
	SORED	76132M10	261,228	12066	12066	
DOMTAR INC	COM	25756110	260,812	23204	23204	
HELLENIC TELECOM ORG	SPON-					
	SORED	42332530	260,162	47912	47912	
TRIDENT MICROSYSTEMS	COM	89591910	257,139	19629	19629	
INTROGEN THERAPEUTIC	COM	46119F10	256,662	29100	29100	
TELSTRA CORP LTD	SPON					
	ADR F	87969N20	256,316	15871	15871	
AIRNET SYS INC	COM	00941710	254,328	63582	9200	54382
SANYO ELEC LTD	ADR 5					
	COM	80303830	254,150	11960	11960	
QUEBECOR WORLD INC	COM					
	NON-VT	74820310	253,932	13623	13623	
MERGE TECHNOLOGIES I	COM	58998110	252,900	15000	14000	1000
COMARCO INC	COM	20008010	250,521	33900	33900	
CABLE & WIRELESS PUB	SPON-					
	SORED	12683020	247,718	43844	43404	440
CROSS A T CO	CL A	22747810	246,114	41019	39379	1640
CCF HLDG CO	COM	12487X10	244,012	11250	11250	
ABAXIS INC	COM	00256710	241,248	17356	17356	
STEWART W P & CO LTD	COM	G8492210	238,218	11398	11398	
HAGGAR CORP	COM	40517310	238,053	15408	15408	
Page Total			14,406,258			

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

State Street Corporation (STT)
SEC13F Report - September 30, 2003

Name of Issuer	Title of Class	Cusip Number	Fair Market Value	Shares Prin Amt	Investment Discretion		
					Sole	Shared as Defined	Shared Other
SELECT SECTOR SPDR T SBI	CONS S	81369Y30	236,971	11662	11662		
ALLIED DEFENSE GROUP	COM	01911810	236,305	11194	11194		
SALTON INC	COM	79575710	235,028	23621	23621		
FIRST CASH FINL SVCS	COM	31942D10	234,900	11600	11600		
WELLSFORD REAL PPTYS	COM						
	NEW	95024020	233,044	13502	13502		
INKINE PHARMACEUTICA	COM	45721410	232,159	55942	55942		
URSTADT BIDDLE PPTYS	COM	91728610	230,619	17672	17672		
CARRINGTON LABS INC	COM	14452510	230,120	52300	52300		
FRANKLIN BANCORP INC	COM	35242V10	230,000	12500	12500		
ARQULE INC	COM	04269E10	229,935	49986	47286	2700	
CALIFORNIA FIRST NTN	COM	13022210	229,629	20020	20020		
BOTTOMLINE TECH DEL	COM	10138810	229,600	28000	28000		
EMISPHERE TECHNOLOGI	COM	29134510	227,593	31349	31349		
ADECCO SA	SPON-						
	SORED	00675410	226,323	18311	18311		
CROSS TIMBERS RTY TR	TR						
	UNIT	22757R10	225,435	10735	10735		
INTERVIDEO INC	COM	46114Y10	225,225	10500	10500		
HARTMARX CORP	COM	41711910	225,180	56295	56295		
MAGNETEK INC	COM	55942410	225,155	45486	45486		
INTERMET CORP	COM	45881K10	225,066	52341	52341		
DYAX CORP	COM	26746E10	224,103	36499	33254	3145	100
COMPANHIA DE BEBIDAS	SPON-						
	SORED	20441W10	223,515	14901	14901		
NEORX CORP	COM						
	PAR \$0	64052030	222,969	36021	36021		
UQM TECHNOLOGIES INC	COM	90321310	221,775	61776	11776		50000
OXIGENE INC	COM	69182810	221,482	18229	18229		
CP SHIPS LTD	COM	22409V10	221,298	10513	10288	225	
SCM MICROSYSTEMS INC	COM	78401810	217,582	29765	29765		
CONCERTO SOFTWARE IN	COM	20602T10	216,131	24729	24729		
HEICO CORP NEW	CL A	42280620	212,822	19002	19002		
AGRIUM INC	COM	00891610	208,860	16629	16629		
UNITED UTILS PLC	SPON-						
	SORED	91311Q10	206,260	13071	13071		
SCPIE HLDGS INC	COM	78402P10	205,990	20599	20599		
ADE CORP MASS	COM	00089C10	205,814	11714	11714		
BANK SOUTH CAROLINA	COM	06506610	203,597	14806	14806		
KFORCE INC	COM	49373210	203,498	26123	26123		
P & F INDS INC	CL A						
	NEW	69283050	202,510	26300	26300		
Page Total			7,786,493				
Grand Total			359,462,745,209				
TOTAL MARKET VALUE			359,462,745,209				

