

STATE STREET CORPORATION

	CPP Disbursement Date 10/28/2008	RSSD (Holding Company) 1111435	Number of Insured Depository Institutions 1	
Selected balance and off-balance sheet items				
	2008 \$ millions	2009 \$ millions	%chg from prev	
Assets	\$171,228	\$153,741	-10.2%	
Loans	\$9,135	\$11,069	21.2%	
Construction & development	\$0	\$0		
Closed-end 1-4 family residential	\$0	\$0		
Home equity	\$0	\$0		
Credit card	\$0	\$0		
Other consumer	\$107	\$119	11.1%	
Commercial & Industrial	\$86	\$107	23.9%	
Commercial real estate	\$800	\$600	-25.0%	
Unused commitments	\$50,084	\$23,459	-53.2%	
Securitization outstanding principal	\$0	\$0		
Mortgage-backed securities (GSE and private issue)	\$23,029	\$26,411	14.7%	
Asset-backed securities	\$20,187	\$29,764	47.4%	
Other securities	\$29,326	\$36,895	25.8%	
Cash & balances due	\$58,716	\$29,004	-50.6%	
Residential mortgage originations				
Closed-end mortgage originated for sale (quarter)	\$0	\$0		
Open-end HELOC originated for sale (quarter)	\$0	\$0		
Closed-end mortgage originations sold (quarter)	\$0	\$0		
Open-end HELOC originations sold (quarter)	\$0	\$0		
Liabilities	\$157,889	\$139,073	-11.9%	
Deposits	\$115,235	\$94,692	-17.8%	
Total other borrowings	\$24,446	\$35,256	44.2%	
FHLB advances	\$0	\$0		
Equity				
Equity capital at quarter end	\$13,339	\$14,668	10.0%	
Stock sales and transactions with parent holding company (cumulative through calendar year)	\$4,610	-\$42	NA	
Performance Ratios				
Tier 1 leverage ratio	7.6%	8.2%	--	
Tier 1 risk based capital ratio	19.8%	17.3%	--	
Total risk based capital ratio	21.3%	19.0%	--	
Return on equity ¹	11.1%	18.6%	--	
Return on assets ¹	0.6%	1.7%	--	
Net interest margin ¹	2.1%	2.2%	--	
Coverage ratio ((ALL+Alloc transfer risk)/Noncurrent loans)	0.0%	32.3%	--	
Loss provision to net charge-offs (qtr)	0.0%	375.5%	--	
Net charge-offs to average loans and leases ¹	0.0%	0.3%	--	
¹ Quarterly, annualized.				
	Noncurrent Loans		Gross Charge-Offs	
Asset Quality (% of Total Loan Type)	2008	2009	2008	2009
Construction & development	0.0%	0.0%	0.0%	0.0%
Closed-end 1-4 family residential	0.0%	0.0%	0.0%	0.0%
Home equity	0.0%	0.0%	0.0%	0.0%
Credit card	0.0%	0.0%	0.0%	0.0%
Other consumer	0.0%	0.0%	0.0%	0.0%
Commercial & Industrial	0.0%	0.0%	0.0%	0.0%
Commercial real estate	0.0%	40.0%	0.0%	0.6%
Total loans	0.0%	2.2%	0.0%	0.1%