STATE STREET Corp
Form FWP
March 03, 2011

**FILED PURSUANT TO RULE 433**

**REGISTRATION STATEMENT NO. 333-157882**

**DATED MARCH 2, 2011**

STATE STREET CORPORATION

$250,000,000 Floating Rate Senior Notes due 2014

Final Pricing Details

| | |
|---|---|
| **Issuer:** | State Street Corporation |
| **Security:** | Floating Rate Senior Notes due March 7, 2014 |
| **Aggregate Principal Amount:** | $250,000,000 |
| **Trade Date:** | March 2, 2011 |
| **Settlement Date (T+3):** | March 7, 2011 |
| **Maturity Date:** | March 7, 2014 |
| **Price to Public (Issue Price):** | 100% |
| **Pricing Benchmark:** | 3 Month USD LIBOR (Reuters Page LIBOR01) |
| **Coupon:** | 3 Month USD LIBOR + 35 basis points |
| **Interest Payment Dates:** | Each March 7, June 7, September 7 and December 7, commencing on June 7, 2011 |
| **Interest Determination Dates:** | Two London business days prior to the relevant interest reset date |
| **Interest Reset Dates:** | Each interest payment date |
| **Calculation Agent:** | State Street Corporation (or appointed successor) |
| **Coupon Frequency:** | Quarterly |
| **Day Count Convention:** | Actual/360 |
| **Business Day Convention:** | Modified Following, Adjusted; London business day |
| **Denominations:** | Minimum denominations of $2,000 and integral multiples of $1,000 in excess thereof |
| **Currency:** | U.S. Dollars |
| **CUSIP:** | 857477 AJ2 |
| **ISIN:** | US857477AJ22 |
| **Expected Ratings[1]:** | Standard & Poor s: A+<br>Moody s: A1<br>Fitch: A+<br>DBRS: AA (low) |

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|---|---|
| **Joint Book-Running Managers:** | Morgan Stanley & Co. Incorporated |
| | Merrill Lynch, Pierce, Fenner & Smith Incorporated |
| **Co-Managers:** | Barclays Capital Inc. |
| | Credit Suisse Securities (USA) LLC |
| | Lloyds Securities Inc. |
| **Junior Co-Managers:** | Muriel Siebert & Co., Inc. |
| | The Williams Capital Group, L.P. |

**All terms used and not otherwise defined in this final term sheet have the respective meanings assigned to such terms in the preliminary prospectus supplement.**

**The issuer has filed a registration statement (including a prospectus) with the SEC for the offering to which this communication relates. Before you invest, you should read the prospectus in that registration statement and other documents the issuer has filed with the SEC for more complete information about the issuer and this offering. You may get these documents for free by visiting EDGAR on the SEC Web site at www.sec.gov. Alternatively, the issuer, any underwriter or any dealer participating in the offering will arrange to send you the prospectus if you request it by calling Morgan Stanley & Co. Incorporated at 1-866-718-1649 or Merrill Lynch, Pierce, Fenner & Smith Incorporated at 1-800-294-1322.**

[1] A securities rating is not a recommendation to buy, sell or hold securities and may be subject to revision or withdrawal at any time.