

July 29, 2011

Failed Banks Grouped by Rating at the Beginning of the Year of Failure
As Determined by Revised Rating Model
1/1/2008 through 6/24/2011

A+	0
A	0
A	1
B+	0
B	2
B-	1
C+	3
C	6
C-	7
D	17
E	295
Total	332

For further information on the development of the new methodology, please see KBRA's Rating Methodology *A Model for Assessing the Financial Strength of U.S. Banks and Savings & Loans* available at www.krollbondratings.com. For access to KBRA's Subscription Rating Service, please contact:

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