

February 18, 2011

Historical Data used for Calculating Rating Transition Matrices and Cumulative Default Rates (number of cases)

Historical data used for calculating Tables 1 - 3 and Tables 6 - 11 in JCR's press release "JCR Rating Transition Matrices and Cumulative Default Rates" dated February 18, 2011 are saved in the following folders and files:

Composition

Folder: "1yearRatingTransition"

2000_1yearTransition.xls, ... , 2009_1yearTransition.xls

- Calculation data for "Table 1. One-year Rating Transition Matrix"

Folder: "3yearRatingTransition"

2000_3yearTransition.xls, ..., 2007_3yearTransition.xls

- Calculation data for "Table 2. Three-year Rating Transition Matrix"

Folder: "5yearRatingTransition"

2000_5yearTransition.xls, ..., 2005_5yearTransition.xls

- Calculation data for "Table 3. Five-year Rating Transition Matrix"

File: "BroadlyDefined3YearCDRs.xls"

- Calculation data for "Table 6. Broadly Defined 3-year CDRs by Rating Category (Average of past 10 years)"

Folder: "AssetBackedSecurities"

ABS_Lapseofmonths.xls

- Calculation data for "Table 7. 12-months Later Rating Transition Matrix"
- Calculation data for "Table 8. 24-months Later Rating Transition Matrix"
- Calculation data for "Table 9. 36-months Later Rating Transition Matrix"

ABS_OneYear.xls

- Calculation data for "Table 10. One-year (on a Calendar Year Basis) Average Rating Transition Matrix (for period 2008 - 2010)"
- Calculation data for "Table 11. One-year (on a Calendar Year Basis) Rating Transition Matrix for 2010"