

MFI-ID

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HCB's counterparty

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Address

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Deutsche Bundesbank  
Zentralbereich Märkte  
Kreditforderungen – KEV  
Postfach 11 12 32  
D-60047 Frankfurt

**KEV (Kreditforderungen – Einreichung und Verwaltung)  
Notification of rating levels and probabilities of default  
for an IRB- or RT-decision as credit assessment system used**

We use

our IRB (Internal rating based (approach))

a RT (Rating tool)

as credit assessment system to assess the eligibility of debtors when submitting credit claims in KEV as eligible collateral. The rating levels for this system are specified on page 2 of this form.

Additional information if RT is used as credit assessment system:

This rating tool was designed by

Name

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Address

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Place, date

Name of the company or company stamp and  
signature(s) of the HCB's counterparty

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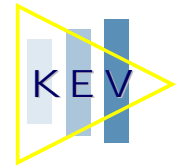
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**Rating scale <sup>1</sup>**

Rating level	Probability of default as a % p.a. <sup>2</sup>	Description
	PD up to	
1		
2		
3		
4		
5		
6		
7		
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10		
11		
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<sup>1</sup> Starting in level 1 with "PD up to" 0.01 and ending in the last individual level for an institution with "PD up to" 100.00.

<sup>2</sup> If there are no rating levels but individual probabilities of default, then ten "rating levels" should be entered for the eligible area with a PD of 0.01 to 0.10 at intervals of one basis point as well as one rating level for the non-eligible area with a PD of up to 100.00.