MFI-ID ____________________

HCB's counterparty ____________________

Address ____________________

____

Deutsche Bundesbank
Zentralbereich Märkte
Kreditforderungsmanagement
Postfach 11 12 32
D-60047 Frankfurt

MACCs (Mobilisation and Administration of Credit Claims) Notification of rating levels and probabilities of default for an IRB-decision as credit assessment system used

We use our IRB (International rating based (approach)) as credit assessment system to assess the eligibility of debtors when submitting credit claims in MACCs as eligible collateral. The rating levels for this system are specified on page 2 of this form.

Our rating scale starts in level 1 with "PD up to" 0.01 and ends in the last individual level for an institution with "PD up to" 100.00.

If appropriate, please mark with a cross:

☐ In our IRB system, no rating levels but individual probabilities of default are available. Therefore, we enter ten "rating levels" 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.

Place, date

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

MFI-ID ____________________

HCB's counterparty ____________________

Address ____________________

____

Rating scale

Rating level	Probability of default as a % p.a. PD up to	Description
1		
2		
3		
4		
5		
6		
7		
8		
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