

PPF assumed probability of insolvency based on risk band (UK employers)

D&B Failure Score	Probability of Insolvency	D&B Failure Score	Probability of Insolvency	D&B Failure Score	Probability of Insolvency	D&B Failure Score	Probability of Insolvency
100	0.0001	75	0.0037	50	0.0098	25	0.0237
99	0.0003	74	0.0039	49	0.0102	24	0.0250
98	0.0005	73	0.0040	48	0.0108	23	0.0252
97	0.0007	72	0.0041	47	0.0112	22	0.0254
96	0.0008	71	0.0043	46	0.0117	21	0.0257
95	0.0009	70	0.0044	45	0.0122	20	0.0269
94	0.0010	69	0.0046	44	0.0126	19	0.0284
93	0.0011	68	0.0048	43	0.0132	18	0.0290
92	0.0012	67	0.0050	42	0.0138	17	0.0297
91	0.0013	66	0.0052	41	0.0142	16	0.0309
90	0.0015	65	0.0054	40	0.0147	15	0.0326
89	0.0017	64	0.0056	39	0.0153	14	0.0346
88	0.0018	63	0.0058	38	0.0159	13	0.0364
87	0.0020	62	0.0060	37	0.0167	12	0.0381
86	0.0021	61	0.0063	36	0.0172	11	0.0411
85	0.0023	60	0.0065	35	0.0176	10	0.0440
84	0.0024	59	0.0067	34	0.0182	9	0.0467
83	0.0025	58	0.0070	33	0.0187	8	0.0501
82	0.0027	57	0.0073	32	0.0193	7	0.0535
81	0.0028	56	0.0076	31	0.0202	6	0.0589
80	0.0030	55	0.0079	30	0.0209	5	0.0663
79	0.0031	54	0.0082	29	0.0213	4	0.0774
78	0.0032	53	0.0086	28	0.0216	3	0.0971
77	0.0034	52	0.0090	27	0.0223	2	0.1379
76	0.0035	51	0.0094	26	0.0230	1	0.2926