

Konkordanztabellen¹

Tables de correspondance²

Mapping³

Schweizer und internationaler Standardansatz

Approche standard suisse et internationale

Swiss and International Standardised Approach

¹ Rechtliche Grundlagen: FINMA-RS 08/26 Ratingagenturen, Rz 41, 42.

² Bases juridiques: Circ.-FINMA 08/26 Agences de Notation, Cm 41, 42.

³ Legal Basis: FINMA-Circ. 08/26 Rating Agencies, margin no. 41, 42.

The following qualifiers **DBRS**, **Fitch**, **Moody's**, **S&P** and **Fedafin** stand for (respectively) **DBRS**, **Fitch Ratings**, **Moody's Investors Service**, **Standard and Poor's**, and **Fedafin AG**.

<i>Rating Symbols mapped to the Ordinance's Rating Classes (as of 25 April 2007)</i>						
	Long Term					
DBRS	AAA– AAL	AH – AL	BBBH– BBBL	BBH – BBL	BH – BL	CCCH – CL
Fitch	AAA– AA-	A+ – A-	BBB+– BBB-	BB+ – BB-	B+ – B-	CCC+ – C
Moody's	Aaa– Aa3	A1 – A3	Baa1 – Baa3	Ba1 – Ba3	B1 – B3	Caa1 – C
S&P	AAA– AA-	A+ – A-	BBB+– BBB-	BB+ – BB-	B+ – B-	CCC+ – C
Fedafin	Aaa– Aa-	A+ – A-	Baa+ – Baa-	Ba+ – Ba-	B	C
Rating Classes	1&2	3	4	5	6	7

Hinweis / Remarque / Remark

- Die Konkordanztabellen, welche die Risikogewichte (RW) pro Ratingklassen zeigen, stehen in den Anhängen 2 (SA-CH) bzw. 3 (SA-BIZ) der Eigenmittelverordnung, ERV (vgl. Art. 53 Abs.1 ERV).
- Les tables établissant la correspondance entre les classes de risques (classes de notations) et les pondérations de risques (RW) associées se trouvent dans les Annexes (2) (AS-CH) et (3) (AS-BRI) de l'ordonnance sur les fonds propres, OFR (cf. art. 53, al.1 OFR).
- The two tables mapping the risk classes (rating classes) to the risk weights (RW) are to be found in the Appendices (2) (SA-CH, Swiss standardised approach) and (3) (SA-BIZ, International standardized approach) of the Capital Ordinance, CO (viz. Art. 53 par.1 CO).

The following qualifiers **DBRS**, **Fitch**, **Moody's** and **S&P** stand for (respectively) **DBRS**, **Fitch Ratings**, **Moody's Investors Service**, and **Standard and Poor's**. RW stands for risk weights.

<i>Rating Symbols to Risk Weights (as of 25 April 2007)</i>				
	Short Term			
DBRS	R-1H , R-1M, R-1L	R-2H , R-2M R-2L	R-3	R-4 , R-5 , D
Fitch	F1+ , F1	F2	F3	B , C , RD , D
Moody's	P-1	P-2	P-3	NP
S&P	A-1+ , A-1	A-2	A-3	B-1 , B-2 , B-3 , C, SD , D
RW (SA-CH)	25%	50%	100%	150%
RW (SA-BIZ)	20%	50%	100%	150%

Hinweis / Remarque / Remark

- Für zusätzliche Informationen zur korrekten Anwendung von Kurzfrist-Ratings, siehe bitte FAQ: <http://www.finma.ch/d/faq/beaufsichtigte/pages/faq-baselii.aspx>
- Pour des informations additionnelles relatives à l'emploi des notes de court terme, veuillez vous référer au FAQ: <http://www.finma.ch/f/faq/beaufsichtigte/pages/faq-baselii.aspx>
- For additional information on the proper use of short-term ratings, please refer to either FAQ: <http://www.finma.ch/d/faq/beaufsichtigte/pages/faq-baselii.aspx> (German) or FAQ: <http://www.finma.ch/f/faq/beaufsichtigte/pages/faq-baselii.aspx> (French)