

Provisorische Konkordanztabellen¹

Tables de correspondance provisoires²

Provisional Mapping³

Schweizer und internationaler Standardansatz

Approche standard suisse et internationale

Swiss and International Standardised Approach

Long Term Mappings (as of 16 January 2007)

	Rating Symbols mapped to the Rating Classes					
	1 & 2	3	4	5	6	7
	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

Hinweis/Remarque/Remark

- Die Konkordanztabellen, welche die Abbildung der Ratings auf die Risikogewichte (RW) beschreiben, stehen in den Anhängen 2 (SA-CH) bzw. 3 (SA-BIZ) der Eigenmittelverordnung, ERV (vgl. Art. 53 Abs.1 ERV).
- Les tables de correspondance décrivant les pondérations de risque (RW) associées aux classes de risques 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 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).

¹Rechtliche Grundlagen: EBK-RS 06/7 Ratingagenturen, Rz 41, 42 und 48.

²Bases juridiques: Circ.-CFB 06/7 Agences de Notation, Cm 41, 42 et 48.

³Legal Basis: Circular SFBC 06/7 Rating Agencies, margin no. 41, 42 and 48.

Schweizer und internationaler Standardansatz
Approche standard suisse et internationale
Swiss and International Standardised Approach

Short Term Mappings (as of 16 January 2007)

	Rating Symbols to Risk Weights			
	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%

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

Hinweis/Remarque/Remark

- Für zusätzliche Informationen zur korrekten Anwendung von Kurzfrist-Ratings, siehe bitte FAQ: http://www.ebk.admin.ch/d/faq/pdf/faq_BaselIII_d.pdf
- Pour des informations additionnelles relatives à l'emploi des notes de court terme, veuillez vous référer au FAQ: http://www.ebk.admin.ch/f/faq/pdf/faq_BaselIII_f.pdf
- For additional information on the proper use of short-term ratings, please refer to either FAQ: http://www.ebk.admin.ch/d/faq/pdf/faq_BaselIII_d.pdf
or
FAQ: http://www.ebk.admin.ch/f/faq/pdf/faq_BaselIII_f.pdf