



Securitisation

Provisorische Konkordanztabellen¹

Tables de correspondance provisoires²

Provisional Mapping³

Schweizer und internationaler Standardansatz

Approche standard suisse et internationale

Swiss and International Standardised Approach

Long Term mapping (as of 16 January 2007)

	Long Term				
	Rating Symbols to Risk Weights				
DBRS	AAA – AAL	AH – AL	BBBH – BBBL	BBH – BBL	BH → D
Fitch	AAA – AA-	A+ – A-	BBB+ – BBB-	BB+ – BB-	B+ → D
Moody's	Aaa – Aa3	A1 – A3	Baa1 – Baa3	Ba1 – Ba3	B1 → C
S&P	AAA – AA-	A+ – A-	BBB+ – BBB-	BB+ – BB-	B+ → D
RW	20%	50%	100%	350%	deduction

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**.
RW stands for risk weights.

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.



Short Term mapping (as of 16 January 2007)

Short Term				
Rating Symbols to Risk Weights				
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	20%	50%	100%	deduction

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