Eidgenössische Bankenkommission
Commission fédérale des banques
Commissione federale delle banche
Swiss Federal Banking Commission

Konkordanztabellen[1]
Tables de correspondance[2]
Mapping[3]

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

Long Term Mappings (as of 1 March 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).

[1] Rechtliche Grundlagen: EBK-RS 06/7 Ratingagenturen, Rz 41, 42.
[2] Bases juridiques: Circ.-CFB 06/7 Agences de Notation, Cm 41, 42.
[3] Legal Basis: Circular SFBC 06/7 Rating Agencies, margin no. 41, 42.

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

Short Term Mappings (as of 1 March 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) **DBRS, 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_BaselII_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_BaselII_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_BaselII_d.pdf

  or

  FAQ: http://www.ebk.admin.ch/f/faq/pdf/faq_BaselII_f.pdf