



Securitisation

Konkordanztabellen¹

Tables de correspondance²

Mapping³

Schweizer und internationaler Standardansatz

Approche standard suisse et internationale

Swiss and International Standardised Approach

Long Term Mappings (as of 1 March 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) **DBRS**, **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.

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

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



Short Term Mappings (as of 1 March 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

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.