Eidgenössische Finanzmarktaufsicht FINMA
Autorité fédérale de surveillance des marchés financiers FINMA
Autorità federale di vigilanza sui mercati finanziari FINMA
Swiss Financial Market Supervisory Authority FINMA

Konkordanztabellen[1]

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Schweizer und internationaler Standardansatz
Approche standard suisse et internationale
Approccio standard svizzero e internazionale
Swiss and International Standardised Approach

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**.

[1] Rechtliche Grundlagen: FINMA-RS 12/1 Ratingagenturen, Rz 62, 63.
[2] Bases juridiques: Circ.-FINMA 12/1 Agences de Notation, Cm 62, 63.
[3] Basi legali: Circ. FINMA 12/1 Agenzie di rating del credito, nm. 62, 63.
[4] Legal Basis: FINMA-Circ. 12/1 Rating Agencies, margin no. 62, 63.

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Rating Symbols mapped to the Ordinance's Rating Classes (as of 25 April 2007)						
	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 Ratingklasse zeigen, stehen in den Anhängen 2 (SA-CH) (vgl. Art. 53 Abs.1 ERV „alte Fassung") bzw. 2 (SA-BIZ) der Eigenmittelverordnung, ERV (vgl. Art. 66 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) (cf. art. 53, al.1 OFR « ancienne version »). et 2 (AS-BRI) de l'ordonnance sur les fonds propres, OFR (cf. art. 66, al.1 OFR).

- Le tavole di concordanza che illustrano le ponderazioni del rischio (RW) per le varie classi di rating sono riportate negli allegati 2 (AS-CH) (cfr. art. 53 cpv. 1 OFoP "versione non emendata") e 2 (AS-BRI) dell'Ordinanza sui fondi propri, OFoP (cfr. art. 66 cpv. 1 OFoP).

- 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) (viz. Art. 53 par.1 CO "previous version") and 2 (SA-BIZ, International standardized approach) of the Capital Ordinance, CO (viz. Art. 66 par.1 CO).

Rating Symbols to Risk Weights (as of 25 April 2007)				
	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/seiten/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

- Per ulteriori informazioni sul corretto impiego dei rating a breve termine, si consulti
  FAQ: http://www.finma.ch/d/faq/beaufsichtigte/pages/faq-baselii.aspx (tedesco)
  o
  FAQ: http://www.finma.ch/f/faq/beaufsichtigte/pages/faq-baselii.aspx (francese)

- 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)