

External ratings and country risk assessments

Use of external ratings from external rating agencies to determine RWAs

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This section collects information on the use of external ratings produced by credit rating agencies recognized by FINMA.

The recognition relates to specific market segments, for more information see the following link.

https://www.finma.ch/~media/finma/dokumente/finmapublic/bewilligungstraeger/ratingagenturen.pdf?sc_lang=en&hash=520E090084E8F3A1C9C09092B38C8C04

ID	Label	Designation	Legal notices and comments
1.1 - 1.7	Yes / No	Yes / No	By selecting from the drop-down list for each credit rating agency listed, specify whether and for which market segments you use its ratings for the calculation of risk-weighted assets (RWA).
1.8 - 1.10	Yes / No	Yes / No	If you use ratings from other credit rating agencies not listed but recognized by FINMA for the calculation of RWA, please use lines 1.8-1.10. These lines are placeholders in case FINMA has recognized other rating agencies that are not yet listed by name.

Use of country risk assessments from export credit agencies

This section collects information on the use of country risk assessments by export credit agencies to determine RWA.

ID	Label	Designation	Legal notices and comments
2.1 - 2.2	Yes / No	Yes / No	Using selections from the drop-down list for each export credit agency, indicate whether you are using their country risk ratings to calculate risk-weighted exposures (RWA). "Other" refers to each of these agencies except SERV (www.serv-ch.com) CAO art. 65a par. 1

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