

TABLE A

EXPOSURES TO SOVEREIGNS

Credit quality grade (sovereigns)	Risk- weight	Standard & Poor's Ratings Services	Moody's Investors Service	Fitch Ratings	Rating and Investment Information, Inc.
1	0%	AAA AA+ AA AA-	Aaa Aa1 Aa2 Aa3	AAA AA+ AA AA-	AAA AA+ AA AA-
2	20%	A+ A A-	A1 A2 A3	A+ A A-	A+ A A-
3	50%	BBB+ BBB BBB-	Baa1 Baa2 Baa3	BBB+ BBB BBB-	BBB+ BBB BBB-
4	100%	BB+ BB BB-	Ba1 Ba2 Ba3	BB+ BB BB-	BB+ BB BB-
5	100%	B+ B B-	B1 B2 B3	B+ B B-	B+ B B-
6	150%	CCC+ CCC CCC- CC C D	Caa1 Caa2 Caa3 Ca C C	CCC+ CCC CCC- CC C D	CCC+ CCC CCC- CC C C

TABLE B**EXPOSURES TO BANKS AND SECURITIES FIRMS**

Credit quality grade (banks and securities firms)	Risk- weight	Risk- weight for short-term exposures	Standard & Poor's Ratings Services	Moody's Investors Service	Fitch Ratings	Rating and Investment Information, Inc.
1	20%	20%	AAA AA+ AA AA-	Aaa Aa1 Aa2 Aa3	AAA AA+ AA AA-	AAA AA+ AA AA-
2	50%	20%	A+ A A-	A1 A2 A3	A+ A A-	A+ A A-
3	50%	20%	BBB+ BBB BBB-	Baa1 Baa2 Baa3	BBB+ BBB BBB-	BBB+ BBB BBB-
4	100%	50%	BB+ BB BB- B+ B B-	Ba1 Ba2 Ba3 B1 B2 B3	BB+ BB BB- B+ B B-	BB+ BB BB- B+ B B-
5	150%	150%	CCC+ CCC CCC- CC C D	Caa1 Caa2 Caa3 Ca C	CCC+ CCC CCC- CC C D	CCC+ CCC CCC- CC C

TABLE C

EXPOSURES TO CORPORATES

Credit quality grade (corporates)	Risk- weight	Standard & Poor's Ratings Services	Moody's Investors Service	Fitch Ratings	Rating and Investment Information, Inc.
1	20%	AAA	Aaa	AAA	AAA
		AA+	Aa1	AA+	AA+
		AA	Aa2	AA	AA
		AA-	Aa3	AA-	AA-
2	50%	A+	A1	A+	A+
		A	A2	A	A
		A-	A3	A-	A-
3	100%	BBB+	Baa1	BBB+	BBB+
		BBB	Baa2	BBB	BBB
		BBB-	Baa3	BBB-	BBB-
4	100%	BB+	Ba1	BB+	BB+
		BB	Ba2	BB	BB
		BB-	Ba3	BB-	BB-
5	150%	B+	B1	B+	B+
		B	B2	B	B
		B-	B3	B-	B-
		CCC+	Caa1	CCC+	CCC+
		CCC	Caa2	CCC	CCC
		CCC-	Caa3	CCC-	CCC-
		CC	Ca	CC	CC
		C	C	C	C
		D		D	

TABLE D**SHORT-TERM EXPOSURES (BANKS, SECURITIES FIRMS AND CORPORATES)**

Short-term credit quality grade (banks, securities firms and corporates)	Risk- weight	Standard & Poor's Ratings Services	Moody's Investors Service	Fitch Ratings	Rating and Investment Information, Inc.
1	20%	A-1+ A-1	P-1	F1+ F1	a-1+ a-1
2	50%	A-2	P-2	F2	a-2
3	100%	A-3	P-3	F3	a-3
4	150%	B B-1 B-2 B-3 C D	Not Prime	B C D	b c