MAPPING OF RATINGS ISSUED BY FITCH RATINGS

Standardized method

Long-term ratings for exposures towards central governments and central banks, supervised institutions, regional governments, local authorities, multilateral development banks, corporates and other entities.

Credit quality step	Risk weights				ECAI
	Central governments and central banks	Supervised institutions, regional governments, local authorities*	Multilateral development banks	Corporates and other entities	Fitch Ratings
1	0%	20%	20%	20%	from AAA to AA-
2	20%	50%	50%	50%	from A+ to A-
3	50%	100%	50%	100%	from BBB+ to BBB-
4	100%	100%	100%	100%	from BB+ to BB-
5	100%	100%	100%	150%	from B+ to B-
6	150%	150%	150%	150%	CCC+ and lower

*In accordance with the "New regulations for the prudential supervision of banks" banks shall refer to the credit quality step assigned to the exposures towards the central government of the State where these entities have their headquarters

Short-term ratings for exposures towards supervised institutions and corporates

Credit quality step	Risk weights	ECAI
		Fitch Ratings
1	20%	F1+, F1
2	50%	F2
3	100%	F3
from 4 to 6	150%	lower than F3

Ratings for exposures towards collective investment undertakings (CIU)

Credit quality step	Risk weights	ECAI
		Fitch Ratings
1	20%	from AAA to AA-
2	50%	from A+ to A-
3 and 4	100%	from BBB+ to BB-
5 and 6	150%	B+ and lower

Long-term ratings for securitization positions

Credit quality step	Risk weights	ECAI
		Fitch Ratings
1	20%	from AAA to AA-
2	50%	from A+ to A-
3	100%	from BBB+ to BBB-
4	350%	from BB+ to BB-
5	1250%	B+ and lower

Short-term ratings for securitization positions

Credit quality step	Risk weights	ECAI
		Fitch Ratings
1	20%	F1+, F1
2	50%	F2
3	100%	F3
Any other assessment	1250%	lower than F3

IRB method

Long-term ratings for securitization positions

Exposure class	Risk weights			ECAI
	*A**	*B****	*C***	Fitch Ratings
1	7%	12%	20%	AAA
2	8%	15%	25%	AA
3	10%	18%	35%	A+
4	12%	20%	35%	A
5	20%	35%	35%	A-
6	35%	50%	50%	BBB+
7	60%	75%	75%	BBB
8	100%	100%	100%	BBB-
9	250%	250%	250%	BB+
10	425%	425%	425%	BB
11	650%	650%	650%	BB-
12	1250%	1250%	1250%	lower than BB-

Short-term ratings for securitization positions

Exposure class	Risk weights			ECAI
	*A**	*B****	*C***	Fitch Ratings
1	7%	12%	20%	F1+, F1
2	12%	20%	35%	F2
3	60%	75%	75%	F3
Any other assessment	1250%	1250%	1250%	lower than F3

*Securitization positions in the most senior tranche.
**Securitization positions in which the effective number of securitized assets is lower than six.
*** Other securitization positions.