**附录：**

长期评级与风险权重对应表

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| 长期信用评级 | AAA到AA- | A+到A- | BBB+到BBB- | BB+到BB- | B+以下或者未评级 |
| 风险权重 | 20％ | 50％ | 100％ | 350％或者扣减 | 扣减 |

短期评级与风险权重对应表

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 短期信用评级 | A-1/P-1 | A-2/P-2 | A-3/P-3 | 其他评级或者未评级 |
| 风险权重 | 20％ | 50％ | 100％ | 扣减 |