A highest weight theory for a finite $W$-algebra $U(g,e)$ was developed by Brundan, Goodwin, and Kleshchev. This leads to a strategy for classifying the irreducible finite dimensional $U(g,e)$-modules. The highest weight theory depends on the choice of a parabolic subalgebra of $g$ leading to different parameterizations of the finite dimensional irreducible $U(g,e)$-modules. We explain how to construct an isomorphism preserving bijection between the parameterizing sets for different choices of parabolic subalgebra when $g$ is of type A, or when $g$ is of types C or D and $e$ is an even multiplicity nilpotent element. (Received July 28, 2011)