

Risk weights by category of on-balance-sheet asset

(1) Premises

Risk weight = 0.0

(2) Other Fixed Assets or

(3) Plants or

(4) Equipment or

(5) Claims

Risk weight = 50.0

(6) Capital Instruments and issuer is EIB

Risk weight = 30.0

(7) Capital Instruments or

(8) Loans

Risk weight = 60.0

All other assets:

Risk weight = 100.0