

Risk weights by category of on-balance-sheet asset

(1) Claims and issuer country is domestic or issuer owner is public sector or guaranteed is EIB or

(2) Cash and cash collection is in progress

Risk weight = 0.0

(3) Real Estate

Risk weight = 20.0

(4) Loans

Risk weight = 80.0

(5) Cash

Risk weight = 20.0

All other assets:

Risk weight = 100.0