

Risk weights by category of on-balance-sheet asset

(1) Real Estate
Risk weight = 0.0

(2) Premises or
(3) Other Investments or
(4) Cash
Risk weight = 60.0

(5) Plants or
(6) Loans or
(7) Capital Instruments
Risk weight = 90.0

(8) Loans and loan security is mortgage
Risk weight = 0.0

All other assets:
Risk weight = 100.0