

Risk weights by category of on-balance-sheet asset

(1) Loans and guaranteed is central governments

Risk weight = 0.0

(2) Premises

Risk weight = 90.0

(3) Capital Instruments and deducted from is capital

Risk weight = 70.0

(4) Claims and issuer is IADB

Risk weight = 80.0

(5) Claims

Risk weight = 20.0

All other assets:

Risk weight = 100.0