

Risk weights by category of on-balance-sheet asset

(1) Loans and guaranteed Country is public-sector entitites
Risk weight = 0.0

(2) Premises
Risk weight = 20.0

(3) Capital Instruments and deducted from is capital
Risk weight = 0.0

(4) Loans
Risk weight = 40.0

(5) Capital Instruments
Risk weight = 40.0

All other assets:
Risk weight = 100.0