

Risk weights by category of on-balance-sheet asset

(1) Real Estate

Risk weight = 0.0

(2) Claims and issuer owner is public sector

Risk weight = 20.0

(3) Plants

Risk weight = 0.0

(4) Capital Instruments and issuer is AfDB or deducted from is capital

Risk weight = 80.0

(5) Cash or

(6) Capital Instruments or

(7) Claims

Risk weight = 80.0

All other assets:

Risk weight = 100.0