

Risk weights by category of on-balance-sheet asset

(1) Equipment

Risk weight = 0.0

(2) Premises

Risk weight = 50.0

(3) Other Fixed Assets

Risk weight = 50.0

(4) Claims and asset maturity less than one year or issuer owner is public sector
and collateralized is oecd

Risk weight = 60.0

(5) Plants or

(6) Claims or

(7) Real Estate

Risk weight = 60.0

All other assets:

Risk weight = 100.0