

Risk weights by category of on-balance-sheet asset

(1) Capital Instruments and issuer is public-sector entities and deducted from is capital

Risk weight = 0.0

(2) Loans and guaranteed Country is public-sector entities

Risk weight = 10.0

(3) Real Estate

Risk weight = 50.0

(4) Other Fixed Assets

Risk weight = 30.0

(5) Loans

Risk weight = 90.0

All other assets:

Risk weight = 100.0