

Risk weights by category of on-balance-sheet asset

(1) Other Fixed Assets

Risk weight = 0.0

(2) Real Estate

Risk weight = 40.0

(3) Capital Instruments or

(4) Equipment or

(5) Plants

Risk weight = 70.0

(6) Claims

Risk weight = 40.0

(7) Claims and asset maturity more than one year and collateralized is EIB

Risk weight = 80.0

All other assets:

Risk weight = 100.0