

Risk weights by category of on-balance-sheet asset

(1) Plants

Risk weight = 0.0

(2) Other Fixed Assets or

(3) Capital Instruments

Risk weight = 70.0

(4) Claims and issuer is EIB

Risk weight = 0.0

(5) Premises

Risk weight = 30.0

(6) Cash and cash collection is in progress

Risk weight = 40.0

All other assets:

Risk weight = 100.0