

Risk weights by category of on-balance-sheet asset

(1) Capital Instruments and issuer is central governments or

(2) Other Investments

Risk weight = 0.0

(3) Other Fixed Assets

Risk weight = 80.0

(4) Loans and property occupied is rented

Risk weight = 30.0

(5) Premises

Risk weight = 10.0

All other assets:

Risk weight = 100.0