Risk weights by category of on-balance-sheet asset

Cash shall have a 0% risk weight

Claims on central governments and central banks denominated in national currency and funded in that currency shall have a 0% risk weight

Other claims on OECD central governments and central banks shall have a 0% risk weight

Claims collateralised by cash of OECD central-government securities or guaranteed by OECD central governments shall have a 0% risk weight

Claims on domestic public-sector entities, excluding central government, and loans guaranteed by such entities shall have a 0%, 10%, 20%, or 50% risk weight (at national discretion)

Claims on multilateral development banks (IBRD, IADB, AsDB, AfDB, EIB) and claims guaranteed by, or collateralised by securities issued by such banks shall have a 20% risk weight

Claims on banks incorporated in the OECD and loans guaranteed by OECD incorporated banks shall have a 20% risk weight

Claims on banks incorporated in countries outside the OECD with a residual maturity of up to one year and loans with a residual maturity of up to one year guaranteed by banks incorporated in countries outside the OECD shall have a 20% risk weight

Claims on non-domestic OECD public-sector entities, excluding central government, and loans guaranteed by such entities shall have a 20% risk weight

Cash items in process of collection shall have a 20% risk weight

Loans fully secured by mortgage on residential property that is or will be occupied by the borrower or that is rented shall have a 50% risk weight

Claims on the private sector shall have a 100% risk weight

Claims on banks incorporated outside the OECD with a residual maturity of over one year shall have a 100% risk weight

Claims on central governments outside the OECD (unless denominated in national currency - and funded in that currency - see above) shall have a 100% risk weight

Claims on commercial companies owned by the public sector shall have a 100% risk weight

Premises, plant and equipment and other fixed assets shall have a 100% risk weight

Real estate and other investments (including non-consolidated investment participations in other companies) shall have a 100% risk weight

Capital instruments issued by other banks (unless deducted from capital)

all other assets shall have a 100% risk weight