**APPENDIX:**

**Additional information for the question 9.1** :

Ex: Senior tranche Risk weighted floors :

|  |  |  |  |
| --- | --- | --- | --- |
| Senior tranche  Risk weight floors | | **Current** | **Proposed** |
| **SEC-SA1**  (Art 261-262) | **STS** | 10% | 7% (vs 10% EBA2) |
| **Non-STS** | 15% | 12% (like EBA) |
| **SEC-IRBA3**  (Art 259-260) | **STS** | 10% | 7% (like EBA) |
| **Non-STS** | 15% | 12% (like EBA) |
| **SEC-ERBA / IAA** (Art 263-264) | **STS** | 10% | 7% (like EBA) |
| **Non STS** | 15% | 12% (like EBA) |