

Table 2: Select Outflows Under the U.S. Proposal

	US LCR (30 day stress period)	Modified LCR (21 day stress period)
Unsecured Retail Funding		
Stable retail deposits	3%	2.10%
Other retail deposits	10%	7%
Other retail funding	100%	70%
Commitments		
Undrawn credit and liquidity facilities to retail customers	5%	3.50%
Undrawn credit facility to wholesale customers	10%	7.00%
Undrawn liquidity facility to wholesale customers	30%	21.00%
Undrawn credit and liquidity facilities to certain banking organizations	50%	35.00%
Undrawn credit facility to financial entities	40%	28.00%
Undrawn liquidity facility to financial entities	100%	70.00%
Undrawn liquidity facilities to SPEs or any other entity	100%	70%
Retail Brokered Deposits		
Brokered deposits that mature later than 30 calendar days from the calculation date	10%	7%
Reciprocal brokered deposits, entirely covered by deposit insurance	10%	7%
Reciprocal brokered deposits, not entirely covered by deposit insurance	25%	17.50%
Brokered sweep deposits, issued by a consolidated subsidiary, entirely covered by deposit insurance	10%	7%
Brokered sweep deposits, not issued by a consolidated subsidiary, entirely covered by deposit insurance	25%	17.50%
Brokered sweep deposits, not entirely covered by deposit insurance	40%	28%
All other retail brokered deposits	100%	70%

Unsecured Wholesale Funding		
Non-operational, entirely covered by deposit insurance	20%	14%
Non-operational, not entirely covered by deposit insurance	40%	28%
Non-operational, from financial entity or consolidated subsidiary	100%	70%
Operational deposit, entirely covered by deposit insurance	5%	3.50%
Operational deposit, not entirely covered by deposit insurance	25%	17.50%
All other wholesale funding	100%	70%