

FR 2052a
Complex Institution Liquidity Monitoring Report
OMB Number 7100-0361
Approval expires August 31, 2017

The annual public reporting burden for this information collection is estimated to be 433,280 hours, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0361), Washington, DC 20503.

Reporting Level	RSSDID of Record (LMMX9001)	Line	Metric	Open	Business Day 1	Business Day 2	Business Day 3	Business Day 4	Business Day 5	Business Day 6 - Cal Day 14	15 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	121 - 150 Days	151 - 180 Days	181 - 270 Days	271 - 1Yr	>1Y <= 2Y	>2Y <= 3Y	>3Y <= 4Y	>4Y <= 5Y	>5Y	Total	Comments		
LMMXQ751				LMMA	LMMB	LMMC	LAMD	LMME	LMMF	LMMG	LMMH	LMMJ	LMMK	LMLL	LMMM	LMMN	LMMO	LMMQ	LMMR	LMMS	LMMT	LMMU	LMMV	LMMW	LMMZ		
Consolidated	12345	12.23	Internal Customer Funding used to Cover Customer Shorts	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	Q847	
Consolidated	12345	12.24	Margin Loans	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	Q848	
Consolidated	12345	12.30	Lockup Cash Flows	Q849																				Q849	Q849		
Consolidated	12345	13.00	Unsecured Internal Cash Flows																								
Consolidated	12345	13.11	Due from Subsidiaries of Parent Company	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	Q850	
Consolidated	12345	13.12	Due to Parent Company from Subsidiaries	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	Q851	
Consolidated	12345	13.13	Due to Subsidiaries of Parent Company	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	Q852	
Consolidated	12345	13.14	Due from Parent Company to Subsidiaries	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	Q853	
Consolidated	12345	13.15	Due from Affiliate Entities	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	Q854	
Consolidated	12345	13.16	Due to Affiliate Entities	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	Q855	
Consolidated	12345	13.21	Internal Unsecured Cash Outflows due to Forward Settlements	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	Q856	
Consolidated	12345	13.22	Internal Unsecured Cash Inflows due to Forward Settlements	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	Q857	
Consolidated	12345	14.00	Secured Internal Cash Flows																								
Consolidated	12345	14.10	Internal Repo conducted with Non-Rehypothecated Collateral																								
Consolidated	12345	14.11	Category A-I	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	Q858	
Consolidated	12345	14.12	Category A-I Unencumbered	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	Q859	
Consolidated	12345	14.13	Category A-II	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	Q860	
Consolidated	12345	14.14	Category A-II Unencumbered	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861	Q861
Consolidated	12345	14.15	Category B	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	Q862	
Consolidated	12345	14.16	Category C	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	Q863	
Consolidated	12345	14.17	Category D	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	Q864	
Consolidated	12345	14.20	Internal Repo Conducted with Rehypothecated Collateral																								
Consolidated	12345	14.21	Category A-I	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	Q865	
Consolidated	12345	14.22	Category A-II	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	Q866	
Consolidated	12345	14.23	Category B	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	Q867	
Consolidated	12345	14.24	Category C	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	Q868	
Consolidated	12345	14.25	Category D	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	Q869	
Consolidated	12345	14.30	Internal Securities Lending																								
Consolidated	12345	14.31	Category A-I	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	Q870	
Consolidated	12345	14.32	Category A-II	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	Q871	
Consolidated	12345	14.33	Category B	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	Q872	
Consolidated	12345	14.34	Category C	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	Q873	
Consolidated	12345	14.35	Category D	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	Q874	
Consolidated	12345	14.40	Internal Forward Start Repo																								
Consolidated	12345	14.41	Internal Cash Inflows due to Forward Settlements	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	Q875	
Consolidated	12345	14.50	Internal Reverse Repos																								
Consolidated	12345	14.51	Category A-I	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	Q876	
Consolidated	12345	14.52	Category A-I Unencumbered	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	Q877	
Consolidated	12345	14.53	Category A-II	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	Q878	
Consolidated	12345	14.54	Category A-II Unencumbered	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	Q879	
Consolidated	12345	14.55	Category B	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	Q880	
Consolidated	12345	14.56	Category C	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	Q881	
Consolidated	12345	14.57	Category D	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	Q882	
Consolidated	12345	14.60	Internal Securities Borrowing																								
Consolidated	12345	14.61	Category A-I	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	Q883	
Consolidated	12345	14.62	Category A-II	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	Q884	
Consolidated	12345	14.63	Category B																								

