

FR 2052a
Complex Institution Liquidity Monitoring Report
OMB Number 7100-0361
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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.

Firm ID RSSD: Enter in Cell C1		ID_RSSD																								
Firm Ticker: Enter in Cell C1		Ticker (LMMX4539)																								
Data As of Date: Enter in Cell C2		mm/dd/yyyy (LMMX9999)																								
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	
				L MMA	L MMB	L MMC	L MMD	L MME	L MMF	L MMG	L MMH	L MMJ	L MMK	L MML	L MMM	L MMN	L MMP	L MMQ	L MMR	L MMS	L MMT	L MMU	L MMV	L MMW	L MMZ	
Consolidated	12345	1.00	Secured Financing																							
Consolidated	12345	1.10	ABCP Single-Seller	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751	N751
Consolidated	12345	1.20	ABCP Multi-Seller	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752	N752
Consolidated	12345	1.30	Term ABS	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752	Q752
Consolidated	12345	1.40	Collateralized CP	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753	Q753
Consolidated	12345	1.50	Other Secured Financing	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731	N731
Consolidated	12345	2.00	Official Government Sources Drawn																							
Consolidated	12345	2.10	Federal Reserve Borrowing	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729	N729
Consolidated	12345	2.20	FHLB Borrowing	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728	N728
Consolidated	12345	2.30	Bank of England Borrowing	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760	Q760
Consolidated	12345	2.40	European Central Bank Borrowing	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761	Q761
Consolidated	12345	2.50	Asia Pacific Central Bank Borrowing	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764	Q764
Consolidated	12345	2.60	Other Central Bank Borrowing	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765	Q765
Consolidated	12345	3.00	Repurchase & Securities Lending Transactions																							
Consolidated	12345	3.10	Repo Conducted with Non-Rehypothesized Collateral																							
Consolidated	12345	3.11	Category A-I	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766	Q766
Consolidated	12345	3.12	Category A-I Unencumbered	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767	Q767
Consolidated	12345	3.13	Category A-II	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768	Q768
Consolidated	12345	3.14	Category A-II Unencumbered	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779	Q779
Consolidated	12345	3.15	Category B	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780	Q780
Consolidated	12345	3.16	Category C	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781	Q781
Consolidated	12345	3.17	Category D	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782	Q782
Consolidated	12345	3.20	Repo conducted with Rehypothesized Collateral																							
Consolidated	12345	3.21	Category A-I	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783	Q783
Consolidated	12345	3.22	Category A-II	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784	Q784
Consolidated	12345	3.23	Category B	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785	Q785
Consolidated	12345	3.24	Category C	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786	Q786
Consolidated	12345	3.25	Category D	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787	Q787
Consolidated	12345	3.30	Securities Lending																							
Consolidated	12345	3.31	Category A-I	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788	Q788
Consolidated	12345	3.32	Category A-II	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789	Q789
Consolidated	12345	3.33	Category B	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790	Q790
Consolidated	12345	3.34	Category C	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791	Q791
Consolidated	12345	3.35	Category D	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792	Q792
Consolidated	12345	3.40	Forward Start Repo and Securities Lending Transactions																							
Consolidated	12345	3.41	Cash Inflows due to Forward Settlements	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793	Q793
Consolidated	12345	4.00	Unencumbered Assets																							
Consolidated	12345	4.11	Category A-I Market Value	N539																					N539	N539
Consolidated	12345	4.12	Category A-I Lendable Value	N540																					N540	N540
Consolidated	12345	4.21	Category A-II Market Value	Q794																					Q794	Q794
Consolidated	12345	4.22	Category A-II Lendable Value	Q795																					Q795	Q795
Consolidated	12345	4.31	Category B Market Value	Q796																					Q796	Q796
Consolidated	12345	4.32	Category B Lendable Value	Q797																					Q797	Q797
Consolidated	12345	4.41	Category C Market Value	Q798																					Q798	Q798
Consolidated	12345	4.42	Category C Lendable Value	Q799																					Q799	Q799
Consolidated	12345	4.51	Category D Market Value	Q800																					Q800	Q800
Consolidated	12345	4.52	Category D Lendable Value	Q801																					Q801	Q801
Consolidated	12345	5.00	Expected Cash Inflows																							
Consolidated	12345	5.10	Derivative Receivables	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802	Q802
Consolidated	12345	5.20	TBA Sales	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803	Q803
Consolidated	12345	5.30	Collateral Called for Next Day Receipt	Q804																					Q804	Q804
Consolidated	12345	5.40	Undrawn Committed Facilities Offered from External Financial Institutions	M890																					M890	M890
Consolidated	12345	5.50	Other Cash Inflows	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805	Q805
Consolidated	12345	6.00	Cash Inflows from External Counterparties																							
Consolidated	12345	6.10	Fed Funds and Eurodollars Sold	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806	Q806
Consolidated	12345	6.20	Loan Cash Inflows	M891	M891	M891	M891																			

