

FR 2052a

Complex Institution Liquidity Monitoring Report

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	
LMMXQ751				LMMA	LMMB	LMMC	LMMD	LMME	LMMF	LMMG	LMMH	LMMJ	LMMK	LMML	LMMM	LMMN	LMMP	LMMQ	LMMR	LMMS	LMMT	LMMU	LMMV	LMMW	LMMZ	
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	
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	
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	
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	
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	
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	
Consolidated	12345	2.20	FHBL Borrowing	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	
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	
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	
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	
Consolidated	12345	3.00	Repurchase & Securities Lending Transactions																							
Consolidated	12345	3.10	Repo Conducted with Non-Rehypothecated 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	
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	
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	
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	
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	
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	
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	
Consolidated	12345	3.20	Repo conducted with Rehypothecated 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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
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	
Consolidated	12345	5.20	TBA Sales	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	
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	
Consolidated	12345	6.20	Loan Cash Inflows	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	M891	
Consolidated	12345	6.30	Unsecured Cash Inflows due to Forward Settlements	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	Q807	

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