

## Board of Governors of the Federal Reserve System



# Liquidity Monitoring Report—FR 2052b

## Report at the close of business as of the last calendar day of the month/quarter

This Report is required by law: Section 5 of the Bank Holding Company Act (12 U.S.C. § 1844), section 8 of the International Banking Act (12 U.S.C. § 3106) and section 165 of the Dodd Frank Act (12 U.S.C. § 5365).

This report form is to be filed by Bank Holding Companies (BHCs) with total consolidated assets of \$10 billion or more excluding Global Systematically Important Banks (G-SIBs) and

affiliates of Foreign Banking Organization (FBOs) with below \$50 billion in total consolidated assets. See page 1 of the general instructions for further information.

The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

All FR 2052b respondents should submit their completed report via the Federal Reserve System's Reporting Central Application, <http://www.frb services.org/centralbank/reportingcentral>.

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### For Federal Reserve Bank Use Only

RSSD ID \_\_\_\_\_

## Consolidated Schedule—Liquidity Monitoring Report

Name of Bank Holding Company

As of \_\_\_\_\_  
Month / Day / Year

U.S. Dollar Amounts in Millions

	Number
	LMCX2170
0.1 Total Consolidated Assets .....	
	LMBA2170
0.2 Total Bank Assets .....	

U.S. Dollar Amounts in Millions

		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	>6 months ≤ 9 months	>9 months ≤ 1 year	> 1 year ≤ 2 years	>2 years ≤ 3 years	> 3 years	Total	Notes
		LMCA	LMCB	LMCC	LMCD	LMCE	LMCF	LMCG	LMCH	LMCJ	LMCX	LMCZ
<b>Cash and Equivalents</b>												
1.1 Cash and coins .....	N530											
1.2 Excess reserves at central banks .....	N531											
1.3 Fed funds, Eurodollars sold and placements at other banking institutions..	N532											
1.4 Other .....	N533											
<b>Reverse Repos (by assets employed)</b>												
2.1 U.S. Treasury and 0% risk weight U.S. agency debt, sovereign debt and other 0% securities .....	N534											
2.2 U.S. Agency debt with 20% risk weight .....	N535											
2.3 AA- or better nonfinancial corporate debt with 20% risk weight .....	N536											
2.4 Other securities with 20% risk weight .....	N537											
2.5 Other .....	N538											

U.S. Dollar Amounts in Millions

	Unencumbered Assets		FHLB Capacity		Central Bank (DW) Capacity		Secured Deposits		Other Secured Financing		Notes
	Market Value	Lendable Value	Market Value	Borrowing Capacity Value	Market Value	Borrowing Capacity Value	Market Value	Collateral Capacity Value	Market Value	Borrowing Capacity Value	
<b>Investment Securities</b>											
3.1 U.S. Treasury and 0% risk weight U.S. agency debt, sovereign debt and other 0% securities .....	LMCXN539	LMCXN540	LMCXN541	LMCXN542	LMCXN543	LMCXN544	LMCXN545	LMCXN546	LMCXN547	LMCXN548	LMCZN549
	LMCXN550	LMCXN551	LMCXN552	LMCXN553	LMCXN554	LMCXN555	LMCXN556	LMCXN557	LMCXN558	LMCXN559	LMCZN560
3.2 U.S. Agency debt with 20% risk weight .....	LMCXN561	LMCXN562	LMCXN563	LMCXN564	LMCXN565	LMCXN566	LMCXN567	LMCXN568	LMCXN569	LMCXN570	LMCZN571
	LMCXN572	LMCXN573	LMCXN574	LMCXN575	LMCXN576	LMCXN577	LMCXN578	LMCXN579	LMCXN580	LMCXN581	LMCZN582
3.3 Municipal securities with 20% risk weight .....	LMCXN583	LMCXN584	LMCXN585	LMCXN586	LMCXN587	LMCXN588	LMCXN589	LMCXN590	LMCXN591	LMCXN592	LMCZN593
	LMCXN594	LMCXN595	LMCXN596	LMCXN597	LMCXN598	LMCXN599	LMCXN600	LMCXN601	LMCXN602	LMCXN603	LMCZN604
3.4 Private label RMBS, CMBS and ABS with 20% risk weight .....	LMCXN605	LMCXN606	LMCXN607	LMCXN608	LMCXN609	LMCXN610	LMCXN611	LMCXN612	LMCXN613	LMCXN614	LMCZN615
	LMCXN616	LMCXN617	LMCXN618	LMCXN619	LMCXN620	LMCXN621	LMCXN622	LMCXN623	LMCXN624	LMCXN625	LMCZN626
3.5 AA- or better nonfinancial corporate debt with 20% risk weight .....	LMCXN627	LMCXN628	LMCXN629	LMCXN630	LMCXN631	LMCXN632	LMCXN633	LMCXN634	LMCXN635	LMCXN636	LMCZN637
3.6 Other securities with 20% risk weight .....											
3.7 Municipal securities with greater than 20% risk weight .....											
3.8 Private label RMBS, CMBS and ABS with greater than 20% risk weight .....											
3.9 Other securities .....											

## Consolidated Schedule—Continued

Name of Bank Holding Company \_\_\_\_\_

As of \_\_\_\_\_

Month / Day / Year \_\_\_\_\_

U.S. Dollar Amounts in Millions	Available for Sale, Securitization and/or Repo	FHLB Capacity		Central Bank (DW) Capacity		Secured Deposits		Other Secured Financing		Notes
		Book Value	Borrowing Capacity Value	Book Value	Borrowing Capacity Value	Book Value	Collateral Capacity Value	Book Value	Borrowing Capacity Value	
<b>Loans and Leases</b>	LMCXN638	LMCXN639	LMCXN640	LMCXN641	LMCXN642	LMCXN643	LMCXN644	LMCXN645	LMCXN646	LMCZN647
4.1 Mortgages: 1–4 family .....										
	LMCXN648	LMCXN649	LMCXN650	LMCXN651	LMCXN652	LMCXN653	LMCXN654	LMCXN655	LMCXN656	LMCZN657
4.2 Mortgages: multifamily .....										
	LMCXN658	LMCXN659	LMCXN660	LMCXN661	LMCXN662	LMCXN663	LMCXN664	LMCXN665	LMCXN666	LMCZN667
4.3 Home equity .....										
	LMCXN668	LMCXN669	LMCXN670	LMCXN671	LMCXN672	LMCXN673	LMCXN674	LMCXN675	LMCXN676	LMCZN677
4.4 Credit card .....										
	LMCXN678	LMCXN679	LMCXN680	LMCXN681	LMCXN682	LMCXN683	LMCXN684	LMCXN685	LMCXN686	LMCZN687
4.5 Auto loans and leases.....										
	LMCXN688	LMCXN689	LMCXN690	LMCXN691	LMCXN692	LMCXN693	LMCXN694	LMCXN695	LMCXN696	LMCZN697
4.6 Other consumer loans and other consumer leases.....										
	LMCXN698	LMCXN699	LMCXN700	LMCXN701	LMCXN702	LMCXN703	LMCXN704	LMCXN705	LMCXN706	LMCZN707
4.7 Commercial real estate.....										
	LMCXN708	LMCXN709	LMCXN710	LMCXN711	LMCXN712	LMCXN713	LMCXN714	LMCXN715	LMCXN716	LMCZN717
4.8 Commercial and industrial.....										
	LMCXN718	LMCXN719	LMCXN720	LMCXN721	LMCXN722	LMCXN723	LMCXN724	LMCXN725	LMCXN726	LMCZN727
4.9 Other loans and leases.....										

U.S. Dollar Amounts in Millions		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years	Total	Notes
		LMCA	LMCB	LMCC	LMCD	LMCE	LMCF	LMCG	LMCH	LMCJ	LMCX	LMCZ
<b>Secured Funding Sources Outstanding</b>												
5.1 FHLB borrowing.....	N728											
5.2 Federal Reserve (central bank) borrowing .....	N729											
5.3 Secured deposits .....	N730											
5.4 Other secured financing.....	N731											
<b>Repurchase Transactions (by security asset class)</b>												
6.1 U.S. Treasury and 0% risk weight U.S. agency debt, sovereign debt and other 0% securities .....	N732											
6.2 U.S. Agency debt 20% risk weight .....	N733											
6.3 AA- or better nonfinancial corporate debt with 20% risk weight.....	N734											
6.4 Other securities with 20% risk weight .....	N735											
6.5 Other.....	N736											
<b>Unsecured Financing</b>												
7.1 Commercial paper .....	N737											
7.2 Fed funds and Eurodollars purchased.....	N738											
7.3 Long-term debt—structured, not structured, government supported.....	N739											
7.4 Draws on committed lines from external entities .....	N740											
7.5 Wholesale CDs and bank notes.....	N741											
7.6 Other unsecured financing .....	N742											

## Consolidated Schedule—Continued

Name of Bank Holding Company \_\_\_\_\_

As of \_\_\_\_\_

Month / Day / Year

U.S. Dollar Amounts in Millions

		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years	Total	Notes
		LMCA	LMCB	LMCC	LMCD	LMCE	LMCF	LMCG	LMCH	LMCJ	LMCX	LMCZ
<b>Estimated Core Funding Gap</b>												
8.1 Net loan growth/attrition .....	N743											
8.2 Net retail deposit growth/attrition .....	N744											
<b>Contractual Loan Inflows and Committed Inflow</b>												
9.1 Loans (maturing cash inflows) .....	N745											
9.2 Undrawn portion of liquidity and credit facilities .....	N746											
<b>Deposit Balances</b>												
10.1 Not applicable .....												
10.2 Not applicable .....												
10.3 Not applicable .....												
10.4 Brokered CDs/NMDs .....	N750											
<b>ABCP Exposure</b>												
11.1 ABCP—single seller .....	N751											
11.2 ABCP—multi seller .....	N752											
<b>Not Applicable</b>												
12.1 Not applicable .....												
12.2 Not applicable .....												
12.3 Not applicable .....												
12.4 Not applicable .....												
12.5 Not applicable .....												

## Parent Only Schedule—Liquidity Monitoring Report

U.S. Dollar Amounts in Millions

		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years ≤ 5 years	Total	Notes
		LMPA	LMPB	LMPD	LMPD	LMPE	LMPF	LMPG	LMPH	LMPK	LMPX	LMPZ
<b>Liquid Assets</b>												
13.1 Cash deposit at holding company bank and nonbank subsidiaries .....	N758											
13.2 Cash/Deposit held externally .....	N759											
13.3 Unencumbered assets—market value .....	N760											
13.4 Other assets .....	N761											
<b>Forecasted Parent Only Company Cash Inflows</b>												
14.1 Dividends from banking subsidiary .....	N762											
14.2 Dividends from non-banking subsidiary .....	N763											
14.3 Operating cash inflows .....	N764											
14.4 Other cash inflows .....	N765											

## Parent Only Schedule—Continued

Name of Bank Holding Company \_\_\_\_\_

As of \_\_\_\_\_

Month / Day / Year \_\_\_\_\_

U.S. Dollar Amounts in Millions		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years	Total	Notes
		LMPA	LMPB	LMPC	LMPD	LMPE	LMPF	LMPG	LMPH	LMPJ	LMPX	LMPZ
<b>Unsecured Financing</b>												
15.1 Commercial paper .....	N737											
15.2 Long-term debt—structured, not structured, government supported .....	N739											
15.3 Draws on committed lines .....	N766											
15.4 Other unsecured financing .....	N767											

U.S. Dollar Amounts in Millions		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years ≤ 5 years	Total	Notes
		LMPA	LMPB	LMPC	LMPD	LMPE	LMPF	LMPG	LMPH	LMPK	LMPX	LMPZ
<b>Expected Cash Outflows</b>												
16.1 Common dividends .....	N768											
16.2 Operating expenses .....	N769											
16.3 Debt service payments .....	N770											
16.4 Bank subsidiary support .....	N771											
16.5 Nonbank subsidiary support .....	N772											
16.6 Other cash outflows .....	N773											
<b>Committed Facilities Provided to Banks</b>												
17.1 Committed and undrawn liquidity facilities provided to banks .....	N774											
17.2 Committed and undrawn credit facilities provided to banks .....	N775											

U.S. Dollar Amounts in Millions		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years	Total	Notes
		LMPA	LMPB	LMPC	LMPD	LMPE	LMPF	LMPG	LMPH	LMPJ	LMPX	LMPZ
<b>Auxiliary Cash Flow Information</b>												
18.1 Restricted liquidity (funds that have legal ringfencing constraints) .....	N776											

## Pricing Schedule—Liquidity Monitoring Report

Basis Points		Number
		LMRXN777

19. CDS spread .....

Percentage		Day 1	> 1 Day ≤ 1 month	> 1 month ≤ 3 months	> 3 months ≤ 6 months	> 6 months ≤ 9 months	> 9 months ≤ 1 year	> 1 year ≤ 2 years	> 2 years ≤ 3 years	> 3 years	Total	Notes
		LMRA	LMRB	LMRC	LMRD	LMRE	LMRF	LMRG	LMRH	LMRK	LMRX	LMRZ
<b>Unsecured Funding</b>												
20.1 Unsecured bank funding curve .....	N780											
20.2 Unsecured holding company funding curve .....	N781											