

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.

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		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	RSSDID of Record (LMMX9001)			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	FHLB 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	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		
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		

Reporting Level		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	RSSDID of Record (LMMX9001)			LMMA	LMMB	LMMC	LMMD	LMME	LMMF	LMMG	LMMH	LMMJ	LMMK	LMML	LMMM	LMMN	LMMP	LMMQ	LMMR	LMMS	LMMT	LMMU	LMMV	LMMW	LMMZ
Consolidated	12345	7.00	Reverse Repurchase & Securities Borrowing Transactions																						
Consolidated	12345	7.10	Reverse Repo																						
Consolidated	12345	7.11	Category A-I	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808	Q808
Consolidated	12345	7.12	Category A-I Unencumbered	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809	Q809
Consolidated	12345	7.13	Category A-II	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810	Q810
Consolidated	12345	7.14	Category A-II Unencumbered	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811	Q811
Consolidated	12345	7.15	Category B	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812	Q812
Consolidated	12345	7.16	Category C	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813	Q813
Consolidated	12345	7.17	Category D	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814	Q814
Consolidated	12345	7.20	Securities Borrowing																						
Consolidated	12345	7.21	Category A-I	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815	Q815
Consolidated	12345	7.22	Category A-II	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816	Q816
Consolidated	12345	7.23	Category B	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817	Q817
Consolidated	12345	7.24	Category C	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818	Q818
Consolidated	12345	7.25	Category D	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819	Q819
Consolidated	12345	7.30	Forward Start Reverse Repo and Securities Borrowing																						
Consolidated	12345	7.31	Cash Outflows due to Forward Settlements	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820	Q820
Consolidated	12345	8.00	Unsecured Financing																						
Consolidated	12345	8.10	Commercial Paper	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737	N737
Consolidated	12345	8.20	Promissory Notes	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821	Q821
Consolidated	12345	8.30	Fed Funds and Eurodollars Purchased	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738	N738
Consolidated	12345	8.40	Long-Term Debt - Non-Structured	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822	Q822
Consolidated	12345	8.50	Long-Term Debt - Structured	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823	Q823
Consolidated	12345	8.60	Government Supported Debt	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824	Q824
Consolidated	12345	8.70	Wholesale CDs and Bank Notes	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741	N741
Consolidated	12345	8.80	Draws on Committed Lines from External Entities	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740	N740
Consolidated	12345	8.90	Other Unsecured Financing	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742	N742
Consolidated	12345	9.00	Central Bank, FHLB Sources, and Nostro Balances																						
Consolidated	12345	9.10	Cash Balance at Federal Reserve	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825	Q825
Consolidated	12345	9.20	Cash Balance at Other Central Banks	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826	Q826
Consolidated	12345	9.30	FHLB Borrowing Capacity	Q827																				Q827	Q827
Consolidated	12345	9.40	Fed Discount Window Borrowing Capacity	Q828																				Q828	Q828
Consolidated	12345	9.41	Fed Discount Window Borrowing Capacity using A I /A-II Collateral	Q829																				Q829	Q829
Consolidated	12345	9.50	Other Central Bank Borrowing Capacity	Q830																				Q830	Q830
Consolidated	12345	9.51	Other Central Bank Borrowing Capacity using A-I/A-II Collateral	Q831																				Q831	Q831
Consolidated	12345	9.60	Nostro Balances	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832	Q832
Consolidated	12345	10.00	Deposit funding																						
Consolidated	12345	10.11	Retail & SME deposits - Stable	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747	N747
Consolidated	12345	10.12	Retail & SME deposits - Less Stable	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748	N748
Consolidated	12345	10.21	Financial Institution - Operating	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833	Q833
Consolidated	12345	10.22	Financial Institution - Non-Operating	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834	Q834
Consolidated	12345	10.31	Corporate Accounts - Non-Financial Institution - Operating	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835	Q835
Consolidated	12345	10.32	Corporate Accounts - Non-Financial Institution - Non-Operating	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836	Q836
Consolidated	12345	10.40	Brokered CDs/Deposits	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750	N750
Consolidated	12345	11.00	Expected Cash Outflows																						
Consolidated	12345	11.10	Derivative Payables	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837	Q837						Q837	Q837
Consolidated	12345	11.20	TBA Purchases	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838	Q838
Consolidated	12345	11.30	Collateral Called for Next Day Delivery	Q839																				Q839	Q839
Consolidated	12345	11.40	Committed & Undrawn Liquidity Facilities Provided to Financial Insitutions	Q840																				Q840	Q840
Consolidated	12345	11.50	Committed & Undrawn Credit Facilities Provided to Financial Institutions	Q841																				Q841	Q841
Consolidated	12345	11.60	Other Cash Outflows	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842	Q842
Consolidated	12345	11.70	Unsecured Cash Outflows Due to Forward Settlements	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843	Q843
Consolidated	12345	12.00	Operating Cash Flows																						
Consolidated	12345	12.10	Prime Brokerage Free Credits	Q844																				Q844	Q844
Consolidated	12345	12.21	External Funding used to Cover Customer Shorts	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845	Q845
Consolidated	12345	12.22	Internal Firm Funding used to Cover Customer Shorts	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846	Q846

Reporting Level		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	RSSDID of Record (LMMX9001)																								
				LMMA	LMMB	LMMC	LMMD	LMME	LMMF	LMMG	LMMH	LMMJ	LMMK	LMML	LMMM	LMMN	LMMP	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
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
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
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
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
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
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
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
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
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
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
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
Consolidated	12345	14.13	Category A-II	Q860	Q860	Q860																			

[illegible]