

Micro Report Series Description

Series Mnemonic	LMMX / LMNX
Series Name	Complex Institution Liquidity Monitoring Report (FR 2052a)
Starting Date	September 3, 2014
Ending Date	Continuing
Description	The FR 2052a report collects data elements that will enable the Federal Reserve to assess the ability of firms to meet their liquidity needs under stressed market conditions. Initial reporting will begin on September 3, 2014 for FR 2052a daily reporters.

Background Information

The final reporting requirements require certain bank holding companies and foreign banking organizations to provide information on selected assets, liabilities, funding activities, and contingent liabilities to facilitate supervision of their liquidity profiles and liquidity risks.

Frequency

Domestic Firms report positions as of a close of business day (as-of date = T). A file should be submitted for every day the Fedwire® is open (based on the reporting schedule by firm type as stated above). Under the final reporting requirements, G-SIBs would file the FR 2052a report daily; FBOs would report on an abbreviated FR 2052a form twice a month; and FBOs would also file a complete FR2052a report on an ad-hoc basis.

Major Changes to Reporting Panel

The panel consists of Bank holding companies (BHCs) designated as Global Systemically Important Banks (G-SIBs)¹ and foreign banking organizations (FBOs) with U.S. broker-dealer assets greater than \$100 billion.

¹ A list of G-SIBs is available at http://www.financialstabilityboard.org/publications/r_131111.pdf.

Data Mode

All values are reported in millions of United States Dollars (USD).

Data Availability

Approximately next business day

Major Series Changes

This is a new data collection. No changes have been registered.

Public Release

Federal Register Notice dated August 11, 2014

Confidentiality

The individual financial institution information provided by each respondent will be accorded confidential treatment under exemption 8 of the Freedom of Information Act (5 U.S.C. 552(b)(8)). In addition, the institution information provided by each respondent would not be otherwise available to the public and is entitled to confidential treatment under the authority of exemption 4 of the Freedom of Information Act (5 U.S.C. 552 (b)(4)), which protects from disclosure trade secrets and commercial or financial information.