

FFIEC 009a
Country Exposure Information Report
Proposed Revisions to the FFIEC 009a

The attached draft revised FFIEC 009a report form and draft revised FFIEC 009a instructions, both of which are subject to change, reflect the proposed revisions described in the initial 60-day Paperwork Reduction Act *Federal Register* notice (FRN) published in the *Federal Register* on January 20, 2022. The proposed effective date for these revisions is the December 31, 2022, report date. The FRN for these proposed revisions is available at https://www.ffiec.gov/forms009_009a.htm.

Draft as of January 20, 2022

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Federal Financial Institutions Examination Council



Country Exposure Information Report—FFIEC 009a

Report at the close of business

Month / Day / Year

This report is required to be filed pursuant to authority contained in the following statutes: 12 U.S.C. §§ 161 and 1817 (national banks), 12 U.S.C. § 1464 (federal savings associations), 12 U.S.C. §§ 248(a), 1844(c), and 3906 (state member banks and bank holding companies); 12 U.S.C. §§ 1467a(b)(2) and 5412 (savings and loan holding companies); 12 U.S.C. 5365(a) (intermediate holding companies); and 12 U.S.C. §§ 1817 and 1820 (insured state nonmember commercial and savings banks and insured state savings associations).

All FFIEC 009a respondents must submit their completed report via the Federal Reserve System's Reporting Central application within 45 days of the reporting date for March 31, June 30, and September 30, and within 50 calendar days of the December 31 reporting date. Any FFIEC 009a respondent who needs guidance on Reporting Central is encouraged to visit the Federal Reserve System website, <http://www.frbservices.org/centralbank/reportingcentral/index.html>, for additional information.

Reporting Institution (CEXA 9017)

Name, title, and phone number of the person to whom inquiries regarding this report may be directed:

City (CEXA 9130)

State (CEXA 9200)



Name (CEXA 8901)

Title (CEXA C496)

Legal Entity Identifier (LEI) of the Reporting Institution
(Report only if the reporting institution already has an LEI.) (CEXA 9224)

Area Code / Phone Number (CEXA 8902)

A copy of this report will be made available to the public at <http://www.ffiec.gov/e16.htm>.

6.5

Public reporting burden for this collection of information is estimated to average 6 hours per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. A federal agency 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. Comments concerning the accuracy of this burden estimate and suggestions for reducing this burden should be directed to the Office of Information and Regulatory Affairs, Office of Management and Budget, Paperwork Reduction Project, Washington, DC 20503, and to one of the following: Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551; Assistant Executive Secretary, Federal Deposit Insurance Corporation, Washington, DC 20429; and Legislative and Regulatory Analysis Division, Office of the Comptroller of the Currency, Washington, DC 20219.

Country Exposure Information Report

Part A

Information on exposure (as defined for Column 46) to any country that exceeds 4.75 percent of the reporting institution's total assets or 20.15 percent of its total capital, whichever is less.

Country		Guarantor Basis					Gross Foreign-Office Liabilities	Distribution of Amounts in Columns 4 and 2 (Guarantor Basis, Except Column 19 43)							Collateral Held Against Claims With No Risk Transfer (Reported in Columns 4 and 2—By Counterparty)				Cross-Border and Foreign-Office Commitments and Guarantees		Credit Derivatives (By Reference Entity)				
		Amount of Cross-Border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (Excluding Derivative Products)	Amount of Foreign Office Claims on Local Residents (Excluding Derivative Products)	Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (3) Plus (4) Plus (5)	Total of Columns (1) Plus (2) Plus (3)		By Type of Borrower				By Maturity		Trading Assets		Total Collateral	Of Which, Cash	Of Which, Same Country	Of Which, Resale Agreements and Securities Lending (Counterparty)	Unused Commitments	Guarantees (Excluding Credit Derivatives Sold)	Gross-Gross		Gross-Net	
CEX59209	CEXA	5215	M881	M882	4254	M883	M884	M885	M886	M887	M888	M889	M956	M874	M869	M870	M871	M872	M873	C936	M875	M876	M877	M878	M879
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)	(24)
		(3)	(4)	(5)	(6)	(7)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)	(24)	(25)	(26)	(27)	(28)	(29)	(30)

Insert A

Insert B

Part B

Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

~~_____~~
~~_____~~
~~_____~~

Statement by management of the reporting institution concerning the information reported above (optional). (CEXA 5224)

Total amount of exposure to all of the countries listed in Part B CEXA 5223 \$

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

Insert A

Immediate-Counterparty Basis	
Amount of Cross-Border Claims Outstanding (Excluding Derivative Products)	Amount of Foreign Office Claims on Local Residents (Excluding Derivative Products)
MXXX	MXXX
(1)	(2)

New Column *New Column*

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Insert B

Distribution of Amounts in Columns 1 and 2 (Immediate-Counterparty Basis)			
By Type of Borrower			
Banks	Public	NBFIs	Other
MXXX	MXXX	MXXX	MXXX
(8)	(9)	(10)	(11)
<i>New Column</i>	<i>New Column</i>	<i>New Column</i>	<i>New Column</i>

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FFIEC 009a (page 1)

Information on exposure (as defined for Column 6) to any country that exceeds .75 percent of the reporting institution's total assets or 15 percent of its total capital, whichever is less.

Country		Immediate-Counterparty Basis		Guarantor Basis				Gross Foreign Office Liabilities	Distribution of Amounts in Columns 1 and 2 (Immediate-Counterparty Basis)				Distribution of Amounts in Columns 3 and 4 (Guarantor Basis, Except Column [19])								
		Amount of Cross-Border Claims Outstanding (Excluding Derivative Products)	Amount of Foreign Office Claims on Local Residents (Excluding Derivative Products)	Amount of Cross-Border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (Excluding Derivative Products)	Amount of Foreign Office Claims on Local Residents (Excluding Derivative Products)	Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (3) Plus (4) Plus (5)		By Type of Borrower				By Type of Borrower				By Maturity		Trading Assets		Securities (HTM and AFS)
									Banks	Public	NBFIs	Other	Banks	Public	NBFIs	Other	One Year and Under	Over One Year	Trading Assets	Offsetting Positions for Trading Book	
CEX59209	CEXA	NEW	NEW	5215	M881	M882	4254	M883	NEW	NEW	NEW	NEW	M884	M885	M886	M887	M888	M889	M956	M874	M869
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)

FFIEC 009a (page 2)

Information on exposure (as defined for Column 6) to any country that exceeds .75 percent of the reporting institution's total assets or 15 percent of its total capital, whichever is less.

Country		Collateral Held Against Claims With No Risk Transfer (Reported in Columns 3 and 4—By Counterparty)				Cross-Border and Foreign Office Commitments and Guarantees		Credit Derivatives (By Reference Entity)			
		Total Collateral	Of Which, Cash	Of Which, Same Country	Of Which, Resale Agreements and Securities Lending (Counterparty)	Unused Commitments	Guarantees (Excluding Credit Derivatives Sold)	Gross-Gross		Gross-Net	
								Total Credit Derivatives Purchased	Total Credit Derivatives Sold	Total Credit Derivatives Purchased	Total Credit Derivatives Sold
CEX59209	CEXA	M870	M871	M872	M873	C936	M875	M876	M877	M878	M879
		(21)	(22)	(23)	(24)	(25)	(26)	(27)	(28)	(29)	(30)



Instructions for the Preparation of

Country Exposure Information Report

Reporting Form FFIEC 009a

Effective September 2019

December 2022

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Country Exposure Information Report

General Instructions

This report is a supplement to the Country Exposure Report (Form FFIEC 009) filed with the banking regulatory agencies for bank examination purposes. The purpose of the Country Exposure Information Report is to provide public disclosure of significant country exposures of U.S. banking institutions. Copies of the report are available to the public by accessing the following website <http://www.ffiec.gov/E16.htm>.

Total assets of reporting banks are those submitted on the Report of Condition to the federal bank supervisors as of the same date. For bank holding companies total assets are those submitted on the most recent Form FR Y-9C.

Total capital is as defined in the agencies' guidelines on capital adequacy and consists of Tier 1 plus Tier 2 capital.

Who Must Report

This report must be filed by every institution that submits Form FFIEC 009 and that has exposure meeting the reporting requirements for Form FFIEC 009a as defined in these instructions.

Public Release of Country Exposure Information Reports

The individual FFIEC 009a reports are made publicly available.

A reporting institution may request confidential treatment for some or all of the portions of the FFIEC 009a if the institution is of the opinion that disclosure of specific commercial or financial information in the report would likely cause substantial harm to its competitive position. In certain limited circumstances, the reporting institution's primary federal supervisor may approve confidential treatment of some or all of the items for which such treatment has been requested if the institution has clearly provided a compelling justification for the request. A request for confidential treatment must be submitted in writing prior to the electronic submission of the report. The written request must identify the specific items for which confidential treatment is requested, provide justification for the confidential treatment requested for the identified items, and demonstrate the specific nature of the harm that would result from public release of the information. Merely stating that competitive harm would result is not sufficient. Information for which confidential treatment is requested may subsequently be released by the reporting institution's primary federal supervisor in accordance with the terms of 12 CFR 4.16 (OCC), 12 CFR 261.16 (Board),

This supplemental disclosure report (Form FFIEC 009a) has two parts: Part A and Part B. Part A will be completed when exposure, as defined for Column 4, Part A, to a single country, excluding the United States, exceeds one percent of the banking institution's total assets or exceeds 20 percent of the banking institution's total capital, whichever is less. All columns included in Part A should only be completed for the countries that exceed these thresholds. Part B will be used to report the names of the countries where the amount of exposure exceeds 0.75 percent but does not exceed 1 percent of the banking institution's total assets or is between 15 percent and 20 percent of the banking institution's total capital, whichever is less. The banking institution must only list the names of the countries and the aggregate amount of exposure for all countries listed under Part B. For the purposes of meeting these criteria, exposure is defined as the amount of total claims computed in accordance with the instructions to Column 4, Part A.

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12 CFR 309.6 (FDIC), or as otherwise provided by law.

Filing of Reports

The report is to be prepared quarterly, as of the last calendar day of March, June, September, and December. All respondents should submit their completed report, each quarter they meet the reporting requirements, to the Federal Reserve Bank of New York (FRBNY), via the Federal Reserve System's Reporting Central system, within 45 calendar days after the March 31, June 30, and September 30 as-of date. The submission deadline is 50 calendar days after the December 31 as-of date.

Any FFIEC 009a respondent who needs filing guidance is encouraged to visit the Federal Reserve System Website <https://www.frb.services.org/central-bank/reporting-central/index.html> for additional information on Reporting Central. The Website also includes a link that respondents may use to contact the Federal Reserve Bank of New York.

Rounding

Round all amounts reported on this form to the nearest million dollars.

Legal Entity Identifier (LEI)

The LEI is a 20-digit alpha-numeric code that uniquely identifies entities that engage in financial transactions. A reporting institution must provide its LEI on the cover page of this report only if it already has an LEI. The LEI must be a currently issued, maintained, and valid LEI, not an LEI that has lapsed. If a reporting institution does not have an LEI, it is not required to obtain one for purposes of reporting it on this report.

Part A

Country

The countries listed in Part A should be those where exposure, as defined for Column 4, Part A, exceeds 4 percent of total assets or 20 percent of total capital, whichever is less. The names of the countries reported should be as they appear on Form FFIEC 009. The United States should be excluded from this report.

Insert A

Column 1—Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) - **Guarantor Basis**

For each country line reportable on the FFIEC 009a report, report in Column 1 the sum of Columns 1 through 5 from Schedule C, Part II, of the FFIEC 009 report.

Column 2—Amount of Foreign-Office Claims on Local Residents (excluding derivative products) - **Guarantor Basis**

For each country line reportable on the FFIEC 009a report, report in Column 2 the sum of Columns 6 through 10 from Schedule C, Part II, of the FFIEC 009 report.

Column 3—Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure - **Guarantor Basis**

List the total amount of claims from derivative products: From the FFIEC 009 report, Column 5 of Schedule D.

Column 4—Total Amount of Cross-Border Claims and Foreign-Office Claims on Local Residents - **Guarantor Basis**

Total of Columns 1 through 3.

Column 5—Gross Foreign-Office Liabilities

List the total amount of gross foreign-office liabilities as reported on the FFIEC 009 report, Columns 1 and 2 of Schedule L. Note that Columns 1 and 2 of Schedule L include foreign-office liabilities to both local and non-local residents.

Columns 6 to 14: Distribution of Amounts Outstanding in Columns 1 and 2 (except Column 13)

Column 6—Banks - **Guarantor Basis**

Report the amounts included in Columns 1 and 2 of this report where the counterparties are banks, as

Insert A

Column 1—Amount of Cross-border Claims Outstanding (excluding derivative products) – Immediate-Counterparty

For each country line reportable on the FFIEC 009a report, report in Column 1 the sum of Columns 1 through 5 from Schedule C, Part I, of the FFIEC 009 report.

Column 2—Amount of Foreign–Office Claims on Local Residents (excluding derivative products) – Immediate-Counterparty

For each country line reportable on the FFIEC 009a report, report in Column 2 the sum of Columns 6 through 10 from Schedule C, Part I, of the FFIEC 009 report.

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Insert B

Column 8—Banks – Immediate-Counterparty

Report the amounts included in Columns 1 and 2 of this report where the counterparties are banks, as defined in Section II.D.1 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part I, Columns 1 and 6, and Schedule D, Column 1.

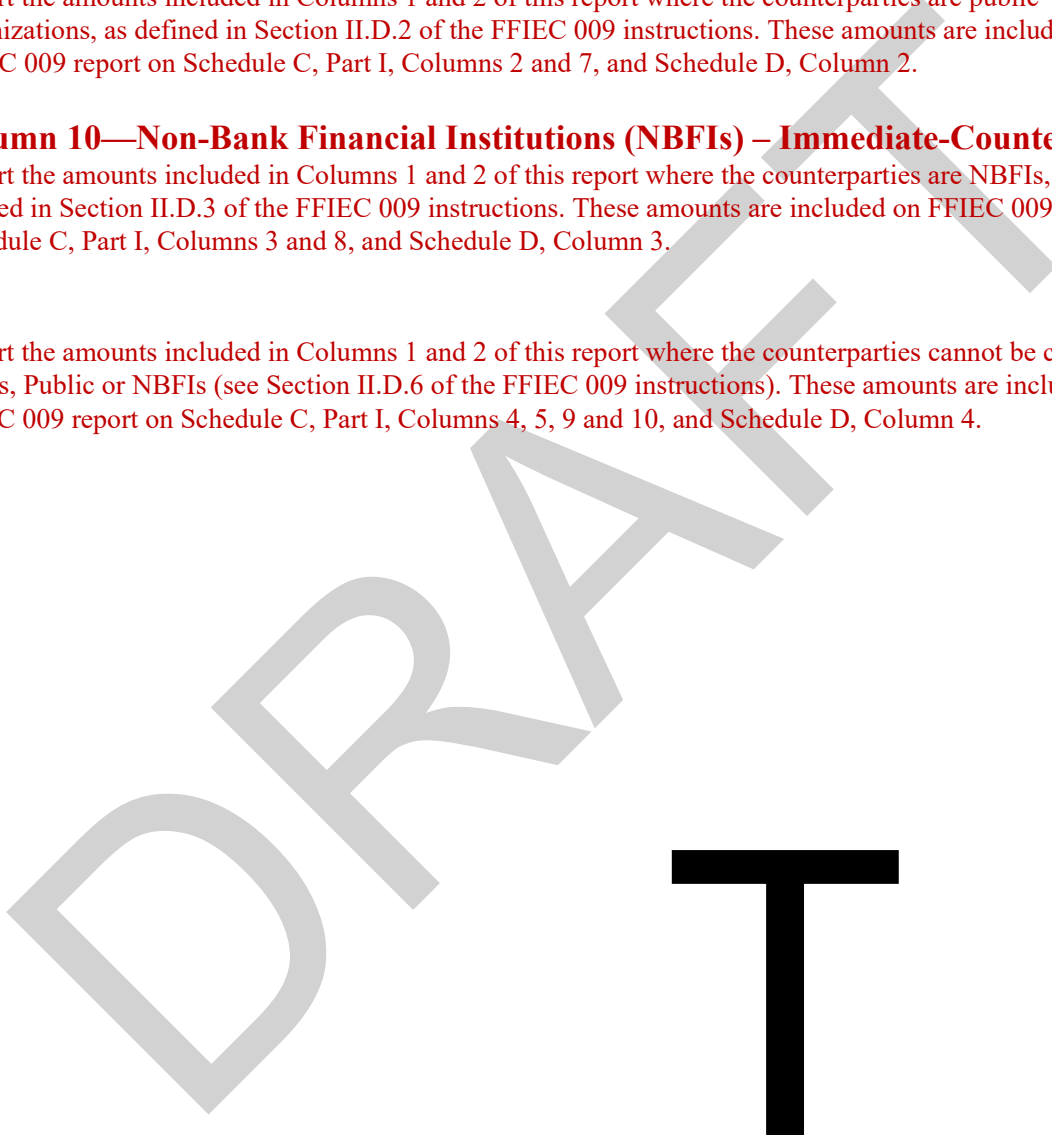
Column 9—Public- Immediate-Counterparty

Report the amounts included in Columns 1 and 2 of this report where the counterparties are public organizations, as defined in Section II.D.2 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part I, Columns 2 and 7, and Schedule D, Column 2.

Column 10—Non-Bank Financial Institutions (NBFIs) – Immediate-Counterparty

Report the amounts included in Columns 1 and 2 of this report where the counterparties are NBFIs, as defined in Section II.D.3 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part I, Columns 3 and 8, and Schedule D, Column 3.

Report the amounts included in Columns 1 and 2 of this report where the counterparties cannot be classified as Banks, Public or NBFIs (see Section II.D.6 of the FFIEC 009 instructions). These amounts are included on the FFIEC 009 report on Schedule C, Part I, Columns 4, 5, 9 and 10, and Schedule D, Column 4.



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defined in Section II.D.1 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part II, Columns 1 and 6, and Schedule D, Column 1.

Column 7—Public - Guarantor Basis

Report the amounts included in Columns 1 and 2 of this report where the counterparties are public organizations, as defined in Section II.D.2 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part II, Columns 2 and 7, and Schedule D, Column 2.

Column 8—Non-Bank Financial Institutions (NBFIs) - Guarantor Basis

Report the amounts included in Columns 1 and 2 of this report where the counterparties are NBFIs, as defined in Section II.D.3 of the FFIEC 009 instructions. These amounts are included on FFIEC 009 report on Schedule C, Part II, Columns 3 and 8, and Schedule D, Column 3.

Column 9—Other - Guarantor Basis

Report the amounts included in Columns 1 and 2 of this report where the counterparties cannot be classified as Banks, Public or NBFIs (see Section II.D.6 of the FFIEC 009 instructions). These amounts are included on the FFIEC 009 report on Schedule C, Part II, Columns 4, 5, 9 and 10, and Schedule D, Column 4.

Columns 10 and 11—By Maturity

For each country, distribute the amounts reported in Columns 1 and 2 according to time remaining to maturity as defined in Section IV.A of the FFIEC 009 instructions: One Year and Under (Column 10) and Over One Year (Column 11).

In completing Columns 10 and 11, estimates may be used.

Columns 12 and 13—Trading Assets

For each country, distribute the amounts reported in Columns 1 and 2 that are claims classified as held for trading. The amounts are included on the FFIEC 009 report on Schedule C, Part II, Column 17.

In Column 13, report amounts included on the FFIEC 009 report on Schedule C, Part II, Column 18 that represent short positions in the same securities, at the issuer (on a legal entity basis) and instrument level (i.e., debt versus debt and equity versus equity) as the long positions reported in Column 12 of this report.

Column 14—Securities (HTM and AFS)

For each country, distribute the amounts reported in Columns 1 and 2 that represent securities that the reporter owns and that are classified as held-to-maturity or available-for-sale. These amounts are included on the FFIEC 009 report on Schedule C, Part II, Column 12.

Columns 15 to 18: Collateral Held Against Claims with No Risk Transfers

Columns 15 through 18 below are to be reported based on the location of the counterparty and are not mutually-exclusive.

In Column 15, report for each country claims included in Columns 1 and 2 that represent claims for which the obligor provided collateral that did not meet the definition of collateral for risk-transfers of claims, namely through resale agreements, securities lending arrangements and other similar financing agreements. This amount is included on the FFIEC 009 report on Schedule C, Part II, Column 13.

In Column 16, report for each country the amounts included in Column 15 of this report where the collateral provided was cash. This amount is included on the FFIEC 009 report on Schedule C, Part II, Column 14.

In Column 17, report for each country the amounts included in Column 15 where the holder of the cash collateral or the issuer of the securities provided for collateral are in the same country as the counterparty to the transaction. This amount is included on the FFIEC 009 report on Schedule C, Part II, Column 15.

In Column 18, report for each country the amounts included in Column 15 that represent claims resulting from resale agreements, securities lending transaction, or similar financing agreements. This amount is included on the FFIEC 009 report on Schedule C, Part II, Column 16.

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25 and 26

Columns 19 and 20: Cross-Border and Foreign-Office Commitments and Guarantees

25

Column 19—Unused Commitments

Report for each country the amounts included on the FFIEC 009 report on Schedule O, Column 1, that represent unused commitments. See Section VII.A of the FFIEC 009 instructions for additional details.

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Column 20—Guarantees (Excluding Credit Derivatives Sold)

Report for each country the amounts included on the FFIEC 009 report on Schedule O, Column 2, that represent legally binding guarantees and insurance contracts issued by the reporter's U.S. or foreign offices for which the ultimate obligor is not a U.S. resident, excluding credit derivatives sold. Reporting should be done based on the location of the ultimate obligor.

27 through 30

Columns 21 through 24: Credit Derivatives (By Reference Entity)

27 and 28

Columns 21 and 22—Gross-Gross

Report in Column 21, by country of the underlying reference asset, the notional value of total credit derivatives purchased. The amounts are included on the FFIEC 009 report on Schedule O, Column 3.

28

Report in Column 22, by country of the underlying reference asset, the notional value of total credit derivatives sold. The amounts are included on the FFIEC 009 report on Schedule O, Column 4.

29 and 30

Columns 23 and 24—Gross-Net

Report in Columns 23 and 24, as appropriate, the consolidated net position of credit derivative contracts included in Columns 21 and 22. Netting should be done as specified in Section VII.C.2 of the

27 and 28

FFIEC 009 instructions. The amounts are included on the FFIEC 009 report on Schedule O, Columns 5 and 6.

Part B

Provide the name of each country not listed in Part A where the institution has exposure, as defined for Column 4 of Part A, which exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less. In the box provided, give the total amount of exposure to all of the countries listed in Part B.

Optional Management Statement Concerning the Country Risk Information Reported On the FFIEC 009a

The management of the reporting institution may, if it wishes, submit a brief statement concerning the data submitted on this report. This statement may be used by management to explain any differences between the information contained in this report and information filed with the Securities and Exchange Commission pursuant to U.S. securities laws, or to provide any other information concerning the data that management believes would further public understanding of the reporting institution's country exposure. All information in the narrative statement must be accurate and not misleading. Appropriate efforts shall be taken by the filing institution to ensure the statement's accuracy.

As this optional statement will be made available to the public as submitted, institutions choosing to submit it should ensure that the statement does not contain information that they are not willing to have made public or that would compromise the privacy of their customers.

The optional statement should be entered in the remarks section of the Reporting Central application.