

REPORT OF HOLDINGS OF, AND TRANSACTIONS IN, FINANCIAL DERIVATIVES CONTRACTS

FORM D

DEPARTMENT OF THE TREASURY
Office of the Assistant Secretary for
International Affairs

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Form Approved
OMB Control No. 1505-0199

Please type or print:

Name of Reporting Entity:

ID Number:

As of Date:

Name of Contact if We Have
Questions:

Contact's Phone Number:

Name and Title of Officer
Authorized to Sign Report:

**Please read carefully and
sign below:**

I, _____,
(Signature of Officer Authorized to Sign Report)
of the reporting entity do
hereby declare that the
Treasury International Capital
D report for this report date has
been prepared in conformance
with the instructions and is true
to the best of my knowledge
and belief.

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

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Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

Important notes:

- Before preparing this report, please read the Instructions carefully.
- Additional copies of this form, the Instructions, and the answers to Frequently Asked Questions can be obtained at the following web site:
www.ustreas.gov/tic/forms.html
- This report should be filed no later than the sixtieth calendar day following the last day of the quarter.
- Amounts should be reported in millions of dollars.

PART 2 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS BY COUNTRY			
FOREIGN ECONOMIES AND ORGANIZATIONS CODE	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS 3
	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions

Europe			
Albania	1510-5		
Andorra	1010-3		
Armenia	1651-9		
Austria	1018-9		
Azerbaijan	1652-7		
Bank for International Settlements	1330-7		
Belarus	1620-9		
Belgium	1025-1		
Bosnia and Herzegovina	1410-9		
Bulgaria	1520-2		
Croatia	1421-4		
Cyprus	1040-5		
Czech Republic	1528-8		
Denmark	1050-2		
Estonia	1540-7		
European Central Bank	1350-1		
Faroe Islands	1061-8		
Finland	1070-7		
France	1080-4		
Georgia	1653-5		
Germany	1100-2		
Gibraltar	1108-8		
Greece	1120-7		
Greenland	1054-5		
Guernsey	1300-6		
Holy See	1310-2		
Hungary	1550-4		
Iceland	1130-4		
Ireland	1140-1		
Isle of Man	1300-8		
Italy	1150-9		

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	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions

EUROPE (CONT.)			
Jersey	1300-7		
Kazakhstan	1654-3		
Kyrgyzstan	1655-1		
Latvia	1560-1		
Liechtenstein	1160-6		
Lithuania	1570-9		
Luxembourg	1170-3		
Macedonia	1441-9		
Malta	1181-9		
Moldova	1630-6		
Monaco	1200-9		
Netherlands	1210-6		
Norway	1220-3		
Poland	1576-8		
Portugal	1231-9		
Romania	1580-6		
Russia	1610-1		
San Marino	1240-8		
Serbia and Montenegro	1321-8		
Slovakia	1531-8		
Slovenia	1433-8		
Spain	1250-5		
Sweden	1260-2		
Switzerland	1268-8		
Tajikistan	1657-8		
Turkey	1280-7		
Turkmenistan	1661-6		
Ukraine	1640-3		
United Kingdom	1300-5		
Uzbekistan	1670-5		
TOTAL EUROPE	1999-2		

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	
CANADA 2999-8			
LATIN AMERICA			
Argentina 3010-4			
Belize 3571-8			
Bolivia 3020-1			
Brazil 3030-9			
Chile 3040-6			
Colombia 3050-3			
Costa Rica 3058-9			
Ecuador 3100-3			
El Salvador 3108-9			
Falkland Islands 3630-7			
French Guiana 3640-4			
Guatemala 3120-8			
Guyana 3130-5			
Honduras 3148-8			
Mexico 3170-4			
Nicaragua 3180-1			
Panama 3188-7			
Paraguay 3210-7			
Peru 3220-4			
Suriname 3770-2			
Uruguay 3260-3			
Venezuela 3271-9			
TOTAL LATIN AMERICA 3994-2			

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		GROSS POSITIVE 1	GROSS NEGATIVE 2	
		Millions	Millions	Millions
CARIBBEAN				
Anguilla	3022-8			
Antigua and Barbuda	3520-3			
Aruba	3525-4			
Bahamas	3531-9			
Barbados	3015-5			
Bermuda	3560-2			
Cayman Islands	3613-7			
Cuba	3070-8			
Dominica	3621-8			
Dominican Republic	3080-5			
Eastern Caribbean Central Bank	3541-6			
Grenada	3670-6			
Guadeloupe (and smaller French islands)	3680-3			
Haiti	3140-2			
Jamaica	3160-7			
Martinique	3700-1			
Montserrat	3710-9			
Netherlands Antilles	3720-6			
St. Kitts and Nevis	3730-3			
St. Lucia	3750-8			
St. Vincent & the Grenadines	3760-5			
Trinidad and Tobago	3240-9			
Turks and Caicos Islands	3781-8			
Virgin Islands, British	3580-7			
TOTAL CARIBBEAN	3440-1			

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	

<u>ASIA</u>			
Afghanistan	4040-1		
Bahrain	4070-3		
Bangladesh	4074-6		
Bhutan	4081-9		
Brunei	4100-9		
Burma	4110-6		
Cambodia	4120-3		
China, Mainland	4140-8		
East Timor	4500-4		
Hong Kong	4200-5		
India	4210-2		
Indonesia	4221-8		
Iran	4230-7		
Iraq	4240-4		
Israel	4250-1		
Japan	4260-9		
Jordan	4270-6		
Korea, North	4440-7		
Korea, South	4300-1		
Kuwait	4310-9		
Laos	4330-3		
Lebanon	4341-9		
Macau	4350-8		
Malaysia	4360-5		
Maldives	4370-2		
Mongolia	4381-8		
Nepal	4420-2		
Oman	4410-5		
Pakistan	4470-9		
Philippines	4480-6		
Qatar	4510-1		

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	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions
ASIA (CONT.)			
Saudi Arabia 4560-8			
Singapore 4601-9			
Sri Lanka 4131-9			
Syria 4620-5			
Taiwan 4630-2			
Thailand 4641-8			
United Arab Emirates (Trucial States) 4660-4			
Vietnam 4690-6			
West Bank & Gaza 4720-1			
Yemen 4710-4			
TOTAL ASIA 4999-9			

AFRICA			
Algeria 5010-5			
Angola 5020-2			
Bank of Central African States (BEAC) 5031-8			
Benin 5180-2			
Botswana 5050-4			
Burkina Faso 5711-8			
Burundi 5080-6			
Cameroon 5100-4			
Cape Verde 5120-9			
Central African Republic 5130-6			
Central Bank of West African States (BCEOA) 5064-4			
Chad 5140-3			
Comoros 5151-9			
Congo (Brazzaville) 5160-8			
Congo (Kinshasa) 5170-5			
Cote d'Ivoire (Ivory Coast) 5300-7			
Djibouti 5230-2			
Egypt 5700-2			
Equatorial Guinea 5194-2			

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	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions
AFRICA (CONT.)			
Eritrea 5201-9			
Ethiopia 5210-8			
Gabon 5241-8			
Gambia, The 5250-7			
Ghana 5260-4			
Guinea 5270-1			
Guinea-Bissau 5440-2			
Kenya 5310-4			
Lesotho 5315-5			
Liberia 5320-1			
Libya 5330-9			
Madagascar 5340-6			
Malawi 5350-3			
Mali 5358-9			
Mauritania 5370-8			
Mauritius 5380-5			
Mayotte 5451-8			
Morocco 5400-3			
Mozambique 5408-9			
Namibia 5412-7			
Niger 5420-8			
Nigeria 5430-5			
Réunion 5460-7			
Rwanda 5501-8			
Saint Helena 5510-7			
Sao Tome & Principe 5520-4			
Senegal 5530-1			
Seychelles 5540-9			
Sierra Leone 5550-6			
Somalia 5560-3			
South Africa 5571-9			
Sudan 5610-3			

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	
AFRICA (CONT.)			
Swaziland 5621-9			
Tanzania 5640-5			
Togo 5650-2			
Tunisia 5670-7			
Uganda 5680-4			
Western Sahara 5600-6			
Zambia 5720-7			
Zimbabwe 5470-4			
TOTAL AFRICA 5999-4			

OTHER COUNTRIES			
Australia 6008-9			
British Indian Ocean Territory 6020-8			
Cook Islands 6040-2			
Fiji 6060-7			
French Polynesia 6070-4			
Kiribati 6052-6			
Marshall Islands 6120-4			
Micronesia, Federated States of 6030-5			
Nauru 6130-1			
New Caledonia 6140-9			
New Zealand 6168-9			
Niue 6180-8			
Palau 6250-2			
Papua New Guinea 6175-1			
Pitcairn Islands 6210-3			
St. Pierre and Miquelon 6221-9			
Samoa 6261-8			
Solomon Islands 6230-8			
Tokelau Islands 6240-5			
Tonga 6244-8			
Tuvalu 6051-8			

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	
OTHER COUNTRIES (CONT.)			
Vanuatu 6160-3			
Wallis and Futuna 6011-9			
TOTAL OTHER COUNTRIES 6990-6			
INTERNATIONAL & REGIONAL ORGANIZATIONS			
International 7290-7			
European 7390-3			
Latin American 7491-8			
Caribbean 7494-2			
Asian 7590-6			
African 7690-2			
Middle Eastern 7790-9			
TOTAL INT'L & REGIONAL ORGS 7999-5			
GRAND TOTAL 9999-6			