

QUARTERLY REPORT TO FEDERAL RESERVE BANK OF NEW YORK

REPORT OF HOLDINGS OF, AND TRANSACTIONS IN, FINANCIAL DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS

FORM D

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

Revised December 2022
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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: <http://www.treasury.gov/resource-center/data-chart-center/tic/Pages/forms.aspx>
- This report should be filed no later than the fiftieth calendar day following the last day of March, June, September, and December.
- Amounts should be reported in millions of dollars.

Part 1 -- Holdings of, and Transactions in, Derivatives Contracts with Foreign- Residents

Derivatives Contracts By Major Risk Category	Fair Value of Derivatives Contracts with Foreign Residents at End of Quarter		U.S. Net Settlements During the Quarter with Foreign Residents
	Gross Positive	Gross Negative	

1

2

3

(In \$ millions)

Over-the-Counter Contracts				
1	Single Currency Interest Rate Contracts	86010		
1.a	Forwards	86011		
1.b	Swaps	86012		
1.c	Options	86013		
2	Foreign Exchange Contracts	86020		
2.a	Forwards and Foreign Exchange Swaps	86021		
2.b	Currency Swaps	86022		
2.c	Options	86023		
3	Other Contracts By Type of Risk	86030		
3.a	Equity	86031		
3.b	Credit	86032		
3.c	Other	86033		
Exchange-Traded Contracts				
4	Own Derivatives Contracts on Foreign Exchanges	86041		
5	U.S. Customers' Derivatives Contracts on Foreign Exchanges	86042		
6	Foreign Counterpart Derivatives Contracts on U.S. Exchanges	86043		
7	Grand Total	86099		
Of Which:				
M.1	Contracts with Own Foreign Offices	86050		
M.2	Contracts with Foreign Official Institutions	86052		

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

		1 millions	2 millions	3 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 Island	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			
Jersey	1300-7			
Kazakhstan	1654-3			

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	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

<u>EUROPE Cont.</u>			
Kosovo	1347-1		
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		
Montenegro	1362-5		
Netherlands	1210-6		
Norway	1220-3		
Poland	1576-8		
Portugal	1231-9		
Romania	1580-6		
Russia	1610-1		
San Marino	1240-8		
Serbia	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	GROSS NEGATIVE	

1
millions

2
millions

3
millions

CANADA	2999-8		
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<u>LATIN AMERICA</u>				
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			

<u>CARIBBEAN</u>				
Anguilla	3022-8			
Antigua and Barbuda	3520-3			
Aruba	3525-4			
Bahamas	3531-9			
Barbados	3015-5			
Bermuda	3560-2			

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	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

CARIBBEAN CONT.			
Bonaire, St. Eustatius and Saba	3616-1		
Cayman Islands	3613-7		
Cuba	3070-8		
Curacao	3618-8		
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		
St. Martin and St. Barthelemy	3647-1		
St. Kitts and Nevis	3730-3		
St. Lucia	3750-8		
St. Maarten	3619-6		
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		

ASIA			
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		

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	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

ASIA CONT.			
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		
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		

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	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

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 (BCEAO)	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		
Eritrea	5201-9		
Eswatini	5621-9		
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		

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	GROSS POSITIVE	GROSS NEGATIVE	
	1 millions	2 millions	3 millions
<u>AFRICA CONT.</u>			
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			
South Sudan 5339-2			
Sudan 5610-3			
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			
<u>OTHER COUNTRIES</u>			
Australia 6008-9			
British Indian Ocean Territory 6020-8			
Cook Islands 6040-2			
Fiji 6060-7			
French Polynesia 6070-4			
Kiribati 6052-6			

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	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

OTHER COUNTRIES CONT.				
Marshall Islands	6052-6			
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			
Vanuatu	6160-3			
Wallis and Futuna	6011-9			
TOTAL ALL 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			
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