

**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

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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)).

Data reported on this form will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Bank of New York acting as fiscal agent for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on this form may be published or otherwise disclosed only in a manner that does not specifically identify any individual respondent.

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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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

<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			