

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)).

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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 | | |
|---------------|--------|--|--|

| <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 | | | |