

OMB NO. 1505-0146
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**REPORT OF U.S. OWNERSHIP OF
FOREIGN SECURITIES INCLUDING
SELECTED MONEY MARKET
INSTRUMENTS**

As of December 31, 2001

**Mandatory Report
Response Required By Law
(22 U.S.C. 3101 et seq.)**



**Department of the Treasury
Federal Reserve Bank of New York
Board of Governors of the Federal Reserve System**

Action Guide

- 1) **All entities that receive a copy of this report package must respond even if they are exempt from reporting on Schedule 2 and Schedule 3.** Your respondent contact information (See Appendix J for template) must be submitted by **November 15, 2001**, or within 30 days of receiving this package, whichever is later, using one of the following methods:

- Internet Submission: <http://app.ny.frb.org/statistics/contacts>
- E-Mail Submission: SHC.Help@ny.frb.org
- Fax Submission: (212) 720-8958

Special Instructions for Recipients who may be exempt from reporting data:

If you believe that you will be below the Schedule 2 and Schedule 3 exemption levels (See Section II.B) on December 31, 2001, please meet the November 15, 2001 deadline by completing the contact information and certification on Schedule 1 (See Appendix A) and mailing it to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

This will relieve you of all further reporting responsibilities, if you are in fact below the exemption levels on December 31, 2001. (If you choose this option and exceed either exemption level, you must file an amended Schedule 1 and all required Schedule 2 and Schedule 3 records by February 15, 2002).

- 2) If on December 31, 2001, you are exempt from filing Schedule 2 **and** Schedule 3 records and you did not already file a Schedule 1, you must submit your Schedule 1 by **January 31, 2002**, and mail it to the above address.
- 3) If you are not exempt from reporting data, your entire report must be submitted by **February 15, 2002**, to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

Schedules 1 and 3 must be filed on paper, even if Schedule 2 records are being filed electronically. See Section II.I for filing requirements.

- 4) If you require additional time to complete your report, a request for a filing extension should be addressed to Mr. Kenneth Lamar, Assistant Vice President, Financial Reports Department, and sent to the Federal Reserve Bank of New York at the address noted above **before** the due date. Any reporter with over 200 Schedule 2 records may take an additional 15 days after February 15, 2002 to submit its report. Reporters choosing to take this option should contact FRBNY staff at the telephone number noted below before the report due date.
- 5) Carefully read the forms and instructions. Should you have any questions, please contact FRBNY staff at (212) 720-6300 or e-mail your questions to: SHC.Help@ny.frb.org. Forms and instructions may be printed from the Internet at: <http://www.treas.gov/tic/forms.htm>.

Responses are mandatory.

Both civil and criminal penalties may be imposed for failure to respond.

TABLE OF CONTENTS

	Page
I. GENERAL INFORMATION	
A. Introduction	1
B. Authority	1
C. Confidentiality of Data Reported	2
D. Penalties for Failure to Report	2
E. Paperwork Reduction Act Notice	2
II. INSTRUCTIONS ON REPORTING RESPONSIBILITIES	
A. Who Must Report	3
B. Exemption Levels	4
C. Consolidation Rules	4
D. Accounting Rules	4
E. What Must be Reported	4
FOREIGN SECURITIES	4
Reportable FOREIGN SECURITIES	5
F. Treatment of Certain Securities	7
Mutual FUND Shares and Related Holdings	7
Securities Involved in Repurchase and Securities Lending Arrangements	7
Depository Receipts/Shares	8
Stripped Securities	8
G. Valuation of Securities and Foreign Exchange Calculations	8
H. Country Attribution	9
I. Submission of Data	9
J. Data Retention Period	11
K. Review of Data and Requests for Revised Data	11
III. INSTRUCTIONS FOR COMPLETING REPORTING SCHEDULES	
A. Schedule 1 - Respondent Contact Identification and Summary of Financial Information	12
B. Schedule 2 - Details of Securities	15
C. Schedule 3 - U.S. Resident Custodians Used	18
APPENDICES	
A. Sample Reporting Schedules	
Respondent Contact Identification and Summary Financial Information	Schedule 1, Page 1 of 2
Details of Securities	Schedule 2, Page 1 of 2
U.S. Resident Custodians Used	Schedule 3, Page 1 of 1
B. Flowcharts of Reporting Responsibilities	20
C. List of Security Identification Systems	24
D. List of Country Codes	25
E. List of International and Regional Organizations	28
F. List of Currency Codes	30
G. List of U.S. RESIDENT CUSTODIANS	35
H. Glossary	37
I. Technical Information for Electronic Submission	42
J. Respondent Contact Information Template	51

I. GENERAL INFORMATION

A. INTRODUCTION

Note: Words shown in capital letters are defined in the glossary (Appendix H).

The Department of the Treasury, with the assistance of the Board of Governors of the Federal Reserve System and the Federal Reserve Bank of New York (FRBNY), is conducting a mandatory survey of the ownership of FOREIGN SECURITIES by U.S. RESIDENTS as of December 31, 2001. The data will be collected by the FRBNY, acting as fiscal agent for the Department of the Treasury. The data collected will be used by the U.S. Government in the computation of the U.S. balance of payments accounts and the U.S. international investment position, and in the formulation of international economic and financial policies. This report is part of the Coordinated Portfolio Investment Survey (CPIS), an internationally coordinated effort under the auspices of the IMF, to improve the statistics on the holdings of FOREIGN SECURITIES by major investing countries.

U.S. RESIDENT CUSTODIANS and U.S. RESIDENT INVESTORS (including FUND managers) who do not entrust the safekeeping of their FOREIGN SECURITIES to U.S. RESIDENT CUSTODIANS are required to provide information on their holdings by SECURITY. U.S. RESIDENT CUSTODIANS and U.S. RESIDENT INVESTORS (including FUND managers) who entrust the safekeeping of their FOREIGN SECURITIES to U.S. RESIDENT CUSTODIANS need report only the name and address of the U.S. RESIDENT CUSTODIAN(S) employed and the amounts entrusted.

These data must be reported to the Federal Reserve Bank of New York by **February 15, 2002**. If you require additional time to complete your report, a request for a filing extension should be addressed to Mr. Kenneth Lamar, Assistant Vice President, Financial Reports Department, and sent to the Federal Reserve Bank of New York (Refer to Section I "Where to Send Your Report") **before** the due date. Any reporter with over 200 Schedule 2 records may take an additional 15 days after February 15, 2002, to submit its report. Reporters choosing to take this option should contact FRBNY staff at (212) 720-6300 before the report due date.

All FOREIGN SECURITIES held must be reported unless the owner has a DIRECT INVESTMENT relationship with the foreign company issuing the SECURITIES.

It is the responsibility of the parent organization to ensure that all applicable entities within its organization complete the report. If your organization receives a copy of the report package and is not the parent entity in your organization, please contact FRBNY staff at (212) 720-6300 for guidance.

If there are multiple subsidiaries of a FOREIGN company that are located in the United States and owned directly by a FOREIGN parent organization, the entity receiving this report package should report for the entire organization and contact FRBNY staff at (212) 720-6300 for further guidance.

Additional copies of the reporting forms and instructions may be obtained by contacting FRBNY staff at (212) 720-6300, or be printed from the Internet at: <http://www.treas.gov/tic/forms.htm>.

B. AUTHORITY

This survey is conducted under the authority of the *International Investment and Trade in Services Survey Act* (22 U.S.C. 3101 et seq., [the Act]) and Executive Order 11961 of January 19, 1977. The Act specifies that the President has the authority to conduct a regular data collection program, including such studies and reports as may be necessary and feasible, to secure current information on international investment, including (but not limited to) such information as may be necessary for computing and analyzing the balance of payments and the international investment position of the United States (22 U.S.C. 3103). In Executive Order 11961 §2, the President designated the Secretary of the Treasury to be responsible for collecting data on portfolio investment required by the Act.

C. CONFIDENTIALITY OF DATA REPORTED

The information collected by this survey may be used only for analytical and statistical purposes and to enforce the Act. Access to the information is available only to officials and employees (including consultants and contractors and their employees) designated to perform functions under the Act. Persons having access to individual company information submitted pursuant to the Act are subject to penalties for unauthorized disclosure (22 U.S.C. §3104 and 18 U.S.C. §1905). The results of this survey will be made available to the general public and foreign statistical agencies, albeit at a relatively highly aggregated level so that neither the U.S. persons nor organizations providing information nor individual or organizational ownership can be identified.

D. PENALTIES FOR FAILURE TO REPORT

Reporting as directed in this package is mandatory for any U.S. person or organization subject to the reporting requirements set forth in the report instructions. Failure by an organization to provide timely and accurate data can result in a civil penalty of not less than \$2,500 and not more than \$25,000, or injunctive relief ordering such person to comply, or both (22 U.S.C. §3105(a)).

Willfully failing to submit any required information under the Act can result in a fine of not more than \$10,000; and, if an individual, may result in imprisonment for not more than a year, or both. Any officer, director, employee or agent who knowingly participates in such violation, upon conviction, may be punished by a like fine, imprisonment, or both (22 U.S.C. §3105(c)).

E. PAPERWORK REDUCTION ACT NOTICE

This report (titled "Survey of U.S. Ownership of Foreign Securities as of December 31, 2001" in the Federal Register Notice of April 30, 2001, page 21444) has been reviewed and approved by the Office of Management and Budget in accordance with the *Paperwork Reduction Act of 1995* and assigned OMB Control Number 1505-0146. The purpose is to collect accurate and complete data that will enable the Treasury Department to fulfill its responsibility under the Act. The estimated average burden associated with this collection of information is 360 hours for CUSTODIANS reporting detailed information on Schedule 2, 120 hours for INVESTORS providing detailed information on Schedule 2, 40 hours for CUSTODIANS and INVESTORS reporting U.S. RESIDENT CUSTODIAN information on Schedule 3 and 16 hours for CUSTODIANS and INVESTORS claiming exemptions. The amount of time required to complete the report will vary depending on the amount of data to report. Comments concerning the accuracy of this burden estimate and suggestions for reducing the burden should be directed to:

Administrator, International Portfolio Investment Data Systems
U.S. Department of the Treasury
1500 Pennsylvania Avenue NW, Room 5205 MT
Washington, DC 20220, or

The Office of Management and Budget
Paperwork Reduction Project (1505-0146)
Washington, DC 20503

No person is required to respond to any U.S. Government collection of information unless it displays a currently valid OMB control number.

II. INSTRUCTIONS ON REPORTING RESPONSIBILITIES

A. WHO MUST REPORT

All entities that receive a copy of this report package must respond even if they are exempt from reporting detailed information on Schedule 2 and Schedule 3 (See Section II.B).

In addition, the following entities must submit this report if they exceed the exemption requirements (See Section II.B), whether or not they have been mailed this report package by the Federal Reserve Bank of New York. Reporting requirements for this report have been published in the *Federal Register*, which constitutes legal notification of the requirement to complete this report.

- U.S. RESIDENT CUSTODIANS, including brokers and dealers, who manage the safekeeping of FOREIGN SECURITIES: (1) for their own account; or (2) for the account of other entities located in the United States.

Detailed information must be reported on **Schedule 2** records if the CUSTODIAN safekeeps FOREIGN SECURITIES for itself or its clients, or employs FOREIGN SUBCUSTODIANS (or U.S. or FOREIGN central securities DEPOSITORIES) directly, to manage the safekeeping of these SECURITIES.

Summary information must be reported on **Schedule 3** records if the U.S. RESIDENT CUSTODIAN has entrusted the safekeeping of FOREIGN SECURITIES to other U.S. RESIDENT CUSTODIANS (excluding U.S. central securities DEPOSITORIES).

In cases where a U.S. RESIDENT CUSTODIAN employs a FOREIGN branch of a U.S. bank to act as a FOREIGN SUBCUSTODIAN, the SECURITIES held by the FOREIGN branch should be reported by the U.S. RESIDENT CUSTODIAN that hired the FOREIGN branch, **not** by the U.S. bank whose FOREIGN branch is acting as the FOREIGN SUBCUSTODIAN.

Appendix B charts the reporting requirements for U.S. RESIDENT CUSTODIANS.

- U.S. RESIDENT INVESTORS, including entities that invest in FOREIGN SECURITIES for their own account (for trading, investment, or any other purposes) and those that invest on behalf of others, including FUNDS such as managers of mutual funds, managers of insurance company policyholder assets, and pension FUND managers. U.S. RESIDENT INVESTORS include:

- Managers of private and public pension FUNDS
- Managers of mutual FUNDS, country FUNDS, unit-investment FUNDS, exchange-traded FUNDS, collective-investment trusts, or any other similarly pooled, commingled FUNDS
- Insurance companies
- Foundations
- Institutions of higher learning (e.g., university endowments)
- Financial and non-financial firms
- Trusts and estates

Detailed information must be reported on **Schedule 2** records if the INVESTOR does not entrust the safekeeping of the SECURITIES to U.S. RESIDENT CUSTODIANS; that is when it: (1) holds the SECURITIES directly; or (2) entrusts the safekeeping to a FOREIGN CUSTODIAN or to a U.S. or FOREIGN central securities DEPOSITORY.

Summary information must be reported on **Schedule 3** records when the INVESTOR owns FOREIGN SECURITIES and entrusts the safekeeping of these SECURITIES to U.S. RESIDENT CUSTODIANS (excluding U.S. central securities DEPOSITORIES).

Appendix B charts the reporting requirements for U.S. RESIDENT INVESTORS.

B. EXEMPTION LEVELS

If you have received this package, there is NO exemption level for Schedule 1. You must submit the respondent contact identification and certifying information parts of Schedule 1. (However, securities data need not be reported on Schedule 1 if you are not required to report data on Schedule 2 or Schedule 3 records.)

U.S. RESIDENT CUSTODIANS are exempt from reporting on Schedule 2 if the total fair (market) value of FOREIGN SECURITIES whose safekeeping they manage for themselves and for other U.S. RESIDENTS – aggregated over all accounts - **is less than US\$ 100 million** as of the close of business on December 31, 2001.

U.S. RESIDENT CUSTODIANS are required to report holdings entrusted to another U.S. RESIDENT CUSTODIAN on Schedule 3 if the aggregate fair (market) value of the FOREIGN SECURITIES entrusted to that U.S. RESIDENT CUSTODIAN for their own account or the account of other U.S. RESIDENTS, aggregated over all accounts they own and all accounts that they manage, **is US\$ 100 million or more** as of the close of business on December 31, 2001.

U.S. RESIDENT INVESTORS are exempt from reporting on Schedule 2 if the total fair (market) value of FOREIGN SECURITIES they own or manage and entrust directly to FOREIGN CUSTODIANS, aggregated over all accounts, **is less than US\$ 100 million** as of the close of business on December 31, 2001.

U.S. RESIDENT INVESTORS are required to report holdings entrusted to a U.S. RESIDENT CUSTODIAN on Schedule 3 only if the aggregate fair (market) value of the FOREIGN SECURITIES entrusted to that U.S. RESIDENT CUSTODIAN, aggregated over all accounts they own and all accounts that they manage, **is US\$ 100 million or more** as of the close of business on December 31, 2001.

C. CONSOLIDATION RULES

Reporters should file one consolidated report for all accounts, including custody accounts of all U.S. RESIDENT branches and subsidiaries of their organization. However, with prior permission from the Federal Reserve Bank of New York, reporters may file multiple reports. A reporter should contact the Federal Reserve Bank of New York and request permission to send multiple reports if data from all reporting units in its organization are not available by the report submission date. In determining if a reporter is exempt from reporting, the US\$ 100 million exemption level always applies to the consolidated entity.

United States branches and agencies of a FOREIGN BANK (including their IBFs) located in the same state and within the same Federal Reserve District should submit an aggregated report. However, a FOREIGN BANK's branches and agencies located in the same state but in different Federal Reserve Districts, should file separate reports.

D. ACCOUNTING RULES

All SECURITIES should be reported using SETTLEMENT DATE ACCOUNTING. Do not enter decimals or negative values in any cells. The US\$ fair (market) value of SECURITIES denominated in non-U.S. currencies should be converted to U.S. dollar equivalents using the spot exchange rates at the close of business on December 31, 2001. If you require assistance in locating an exchange rate for a foreign currency please contact FRBNY staff at (212) 720-6300.

E. WHAT MUST BE REPORTED

FOREIGN SECURITIES

This report collects information on U.S. RESIDENT holdings of FOREIGN SECURITIES, including FOREIGN

equities, SHORT-TERM DEBT SECURITIES (including selected money market instruments), and LONG-TERM DEBT SECURITIES. ASSET-BACKED SECURITIES are to be reported separately from other debt securities. FOREIGN SECURITIES include SECURITIES issued by entities that are established under the laws of a FOREIGN country and all SECURITIES issued by international organizations, such as the International Bank for Reconstruction and Development (IBRD or World Bank), and the Inter-American Development Bank (IADB), even if these organizations are located in the UNITED STATES.

Reportable SECURITIES may be issued in the UNITED STATES and in foreign countries, and may be denominated in any currency, including Euros and U.S. dollars. Neither the country in which the SECURITIES are issued or traded, nor the currency in which the SECURITIES are denominated, is relevant in determining whether the SECURITIES are reportable.

FOREIGN SECURITIES include:

- SECURITIES issued by international and regional organizations, such as the International Bank for Reconstruction and Development (IBRD or World Bank) or the Inter-American Development Bank (IDB).
- SECURITIES issued in the UNITED STATES by FOREIGN RESIDENT organizations (e.g., Canadian or Mexican firms), even if they are denominated in U.S. dollars and trade on U.S. securities exchanges.
- SECURITIES issued by FOREIGN SUBSIDIARIES of U.S. organizations (e.g., GMAC Canada) and foreign branches of U.S. banks, even if they are guaranteed by the U.S. parent company, or issued in the United States.
- ADRs (AMERICAN DEPOSITARY RECEIPTS - See Section II.F).
- SECURITIES issued by FOREIGN entities under Section 144A of the SEC Act.
- Money market instruments, including negotiable certificates of deposit (CDs), issued by FOREIGN entities.

The following types of securities should be **excluded** from the report:

- SECURITIES issued by U.S. RESIDENT organizations, even if they were issued outside the UNITED STATES or are denominated in a foreign currency.
- SECURITIES issued by U.S. RESIDENT SUBSIDIARIES of FOREIGN organizations.
- SECURITIES issued by U.S. branches of FOREIGN banks.
- SECURITIES owned by FOREIGNERS.
- Loans, trade credits and accounts receivable.
- DERIVATIVES CONTRACTS (including futures, forwards, swaps, warrants, and options) meeting the definition of a derivative under FAS 133. Embedded derivatives that are not bifurcated under FAS 133 should not be separated from the host contract. However, if an embedded derivative is bifurcated, the derivative should be excluded from the report.
- FOREIGN SECURITIES meeting the definition of DIRECT INVESTMENT.
- Shares of U.S. mutual FUNDS or investment trusts (even if these FUNDS invest in FOREIGN SECURITIES).
- Non-negotiable certificates of deposit.

Reportable FOREIGN SECURITIES

Equity securities include all instruments representing an ownership interest in FOREIGN organizations.

Include as equities:

- Common stock (ordinary shares);
- Restricted stock;
- Participating preference shares;
- Depositary receipts /shares (e.g., American, Global, International) **provided** the underlying securities used to collateralize the receipts/shares **are** FOREIGN SECURITIES;

- Shares/units in FOREIGN mutual FUNDS and investment trusts (including money market and mutual FUNDS).

Exclude from equities:

- Nonparticipating preference shares (include these instruments under LONG-TERM DEBT).

SHORT-TERM DEBT SECURITIES (excluding ASSET-BACKED SECURITIES) include bills, commercial paper, and other money market instruments specified below with an **original maturity of one year or less** that give the holder the unconditional right to financial assets.

Include as SHORT-TERM DEBT SECURITIES all:

- SHORT-TERM FOREIGN government SECURITIES;
- SHORT-TERM bankers' acceptances and trade acceptances;
- SHORT-TERM commercial and financial paper;
- SHORT-TERM negotiable certificates of deposit;
- SHORT-TERM notes issued under note issuance facilities and revolving underwriting facilities, even though the underlying facility may be for more than one year;
- SHORT-TERM medium-term notes, bank notes and deposit notes;
- SHORT-TERM promissory notes;
- STRIPs with original maturity of one year or less;
- Other SHORT-TERM DEBT SECURITIES.

Exclude from SHORT-TERM DEBT SECURITIES:

- LONG-TERM DEBT SECURITIES, as defined below;
- ASSET-BACKED SECURITIES (include these in ASSET-BACKED SECURITIES);
- Loans, trade credits and accounts receivable;
- DERIVATIVE CONTRACTS;
- Shares of mutual FUNDS (include these in equities, regardless of the FUND'S investment);
- Non-negotiable certificates of deposit.

LONG-TERM DEBT SECURITIES (excluding ASSET-BACKED SECURITIES) include bonds and notes, with an **original maturity of over one year**, that usually give the holder the unconditional right to financial assets.

Include as LONG-TERM DEBT SECURITIES:

- Bonds such as FOREIGN treasury, ZERO COUPON, stripped, deep-discounted, currency-linked (e.g., dual-currency), floating rate, equity-related (e.g., CONVERTIBLE BONDS) bonds and Eurobonds;
- LONG-TERM index-linked debt securities (e.g., property index certificates);
- Nonparticipating preference shares;
- LONG-TERM floating rate notes (FRN), such as perpetual notes (PRN), variable rate notes (VRN), structured FRN, reverse FRN, collared FRN, step up recovery FR (SURF), and range/corridor/accrual notes;
- LONG-TERM medium-term notes, bank notes and deposit notes;
- Bonds with multiple call options, the last of which is more than one year after issue;
- LONG-TERM debentures;
- LONG-TERM negotiable certificates of deposit;
- LONG-TERM bearer depositary receipts denoting ownership of debt SECURITIES issued by nonresidents;
- Other LONG-TERM DEBT SECURITIES.

Exclude from LONG-TERM DEBT SECURITIES:

- Loans, trade credits and accounts receivable;
- DERIVATIVE CONTRACTS;
- Shares of mutual FUNDS (include these in equities, regardless of the FUND'S investments);

- Non-negotiable certificates of deposit;
- FOREIGN treasury bills, bankers' acceptances and trade acceptances, negotiable certificates of deposit with contractual maturity of one year or less, note issuance facilities, revolving underwriting facilities, and promissory notes. (Include these in SHORT-TERM DEBT SECURITIES.);
- ASSET-BACKED SECURITIES (COVERED BONDS). (Include these in ASSET-BACKED SECURITIES.)

ASSET-BACKED SECURITIES (COVERED BONDS such as pfandbriefe), are securitized interests in a pool of assets, which give the purchaser a claim against the cash flows generated by the underlying assets. These are reported if the **issuer** securitizing the assets is a FOREIGN RESIDENT. The underlying asset should not be used to determine if the securities are reportable.

Include as ASSET-BACKED SECURITIES all collateralized mortgage obligations (CMOs) and CBOs, CLOs, CDOs, and other securities backed by:

- Mortgages;
- Credit card receivables;
- Automobile loans;
- Consumer and personal loans;
- Commercial and industrial loans and other whole loans;
- Commercial paper;
- Other assets.

F. TREATMENT OF CERTAIN SECURITIES

Mutual FUND Shares and Related Holdings

The determination of whether FUNDS and investment trusts are FOREIGN SECURITIES should be based on the country in which the fund is legally established, not based on the type of security the fund purchases. For example, shares in a mutual FUND organized in Bermuda that purchases U.S. Treasury securities are reportable FOREIGN SECURITIES. All U.S. RESIDENTS' holdings of FOREIGN FUNDS should be assigned Security Type 3 (mutual FUND), and not categorized as a debt security, regardless of the underlying securities held by the FUND.

Likewise, shares in a mutual FUND established in the U.S. that invests in FOREIGN SECURITIES is an U.S. security and should be excluded from the report. The FOREIGN SECURITIES that the fund purchases should be reported directly by the mutual fund itself and the mutual FUND'S U.S. RESIDENT CUSTODIANS.

Many FUNDS established outside the U.S. have names, which are similar to U.S. mutual FUND names. This often occurs when the FUND is managed by a group that manages many U.S. FUNDS and therefore may be thought of as managing only U.S. FUNDS. U.S. RESIDENT holdings of FUNDS established outside the UNITED STATES should be included in the report. If there is doubt as to whether a fund is U.S. or FOREIGN, please contact FRBNY report staff at (212) 720-6300.

Securities Involved in Repurchase and Securities Lending Arrangements

A repurchase agreement (repo) is an arrangement involving the sale of SECURITIES at a specified price with a commitment to repurchase the same or similar SECURITIES at a specified price on a future date. A reverse repo is an agreement whereby a SECURITY is purchased at a specified price with a commitment to resell the same or similar SECURITIES at a specified price on a specified future date. Buy/sell back agreements should be treated the same as repos.

Securities lending/borrowing is an arrangement whereby the ownership of a SECURITY is transferred in return for collateral, usually another SECURITY or cash, under condition that the SECURITY or similar SECURITY will revert to its original owner at a future date.

- SECURITIES sold under repurchase agreements or lent under securities lending arrangements, or collateral provided, should be reported by the original owner of the SECURITIES (or their U.S. RESIDENT CUSTODIAN) as if the SECURITIES were continuously held; that is, as if the repurchase or security lending agreement did not exist. Thus, if an U.S. RESIDENT transferred a FOREIGN SECURITY under a repurchase or securities lending arrangement, the U.S. RESIDENT (or their U.S. CUSTODIAN) transferring the SECURITY should include it in its Schedule 2 or Schedule 3 records. The country reported should be the country of the issuer of the security and not the country of the counterparty to the repo.
- SECURITIES, including collateral, temporarily acquired by U.S. RESIDENTS under reverse repurchase or borrowing or lending arrangements should not be reported.
- SECURITIES acquired from cash received as collateral for securities lending programs should not be reported.

Depository Receipts/Shares

Depository receipts, including AMERICAN DEPOSITARY RECEIPTS (ADR) or bearer depository receipts, should be attributed to the country of residence of the issuer of the security underlying the depository receipt. Issuers of depository receipts should **not** report their holdings of the actual FOREIGN SECURITIES. Only U.S. RESIDENTS' holdings of depository receipts should be reported.

Stripped Securities

Stripped securities (strips) are SECURITIES that have been transformed from a principal amount with periodic interest coupons into a series of ZERO COUPON SECURITIES, with the range of maturities matching the coupon payment dates and the redemption date of the principal amount.

The residency of the strips is the residence of the entity that issued the strips. Holders of stripped securities issued by FOREIGN RESIDENTS should report these securities. If an U.S. RESIDENT financial institution issued the strips, the issuer of the strips should report its ownership of the underlying securities. The holder of stripped securities issued by an U.S. RESIDENT financial institution should not report the strips.

G. VALUATION OF SECURITIES AND FOREIGN EXCHANGE CALCULATIONS

Valuation of SECURITIES

Report the fair (market) value of SECURITIES as of close of business December 31, 2001. Fair (market) value must be used to report all holdings of SECURITIES. The fair (market) value follows the definition of FAS 107. Fair value is the amount at which an asset could be bought or sold in a current transaction between willing parties, other than in a forced or liquidation sale. If a quoted market price is available for an instrument, the fair (market) value is the product of the number of trading units times that market price. For SECURITIES that do not regularly trade, the estimate of fair value should be based on the best information available in the circumstances. The estimate of fair value should consider prices for similar assets and the results of valuation techniques to the extent available in the circumstances. Examples of valuation techniques include discounted cash flow, matrix pricing, option-adjusted spread models and fundamental analysis.

U.S. CUSTODIANS should report the fair (market) value to the extent that it is available as part of their normal services provided to customers.

If the US\$ fair (market) value is determined to be zero, please ensure that you indicate the reason for a zero value on Schedule 2.

For ASSET-BACKED SECURITIES the fair (market) value of the unpaid principal amount outstanding at close

of business on December 31, 2001, should be reported; if principal has been repaid, this fair (market) value will **not** be the same as the original face value revalued at end-period market prices.

Foreign Exchange Calculations

If the SECURITY is not denominated in U.S. dollars (US\$) and a US\$ fair (market) value is not available in your system, convert the fair (market) value into US\$ using the spot exchange rate as of the close of business on December 31, 2001. If you need assistance locating an exchange rate, please contact FRBNY staff at (212) 720-6300.

If the exchange rate is normally quoted in units of FOREIGN currency per US\$, such as ¥105.75/US\$, divide FOREIGN currency values by the FOREIGN exchange rate value of the US\$ to obtain the US\$ values. For example, if the value of a security issued in Japan is ¥ 200,000, divide ¥ 200,000 by 105.75 to obtain US\$ 1,891.253.

If the exchange rate is normally quoted in US\$ per units of the FOREIGN currency, such as US\$1.75/UK£, then multiply FOREIGN currency values by the US\$ exchange rate value of the FOREIGN currency to obtain US\$ values. For example, if the value of a security issued in the United Kingdom is UK £1,000, multiply UK £1,000 by 1.75 to obtain US \$1,750.000.

H. COUNTRY ATTRIBUTION

Except for international and regional organizations, SECURITIES should be reported based upon **the country of residence of the issuer of the SECURITIES**. The country of residence of any entity is where it is legally incorporated, with the exception of bank branches, which are reported by where they are licensed. SECURITIES issued by international and regional organizations are not allocated to the country in which the international or regional organization is located but rather to the separate code for international and regional organizations. (Refer to Appendix E for a list of international and regional organizations.) In cases where a FOREIGN branch of an U.S. RESIDENT organization issues a reportable security, report these SECURITIES in the country where the FOREIGN branch is resident.

Attribution of country of residence of the issuer should **not** be affected by the currency of issue or by the country of a guarantor.

I. SUBMISSION OF DATA

Respondent Contact Information

All entities that receive a copy of this report package must respond even if they are exempt from reporting on Schedule 2 and Schedule 3. Your respondent contact information (See Appendix J for template) must be submitted by **November 15, 2001**, or within 30 days of receiving this package, whichever is later, using one of the following methods:

- a) Internet Submission: <http://app.ny.frb.org/statistics/contacts>
- b) E-Mail Submission: SHC.Help@ny.frb.org
- c) Fax submission: (212) 720-8958

Special Instructions for Recipients who may be exempt from reporting data:

If you believe that you will be below the Schedule 2 and Schedule 3 exemption levels (See Section II.B) on December 31, 2001, please meet the **November 15, 2001** deadline by completing the contact information and certification on Schedule 1 (See Appendix A) and mailing it to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

This will relieve you of all further reporting responsibilities, if you are in fact below the exemption levels on December 31, 2001. (If you choose this option and exceed either exemption level, you must file an amended Schedule 1 and all required Schedule 2 and Schedule 3 records by February 15, 2002).

Report Data Submission Dates

If you meet the filing requirements, your entire report must be submitted by **February 15, 2002**.

If you are exempt from filing Schedule 2 and Schedule 3 records and did not already file a Schedule 1, you must submit your Schedule 1 by **January 31, 2002**.

Report Filing Extension Requests

If you require additional time to complete your report, a request for a filing extension should be addressed to Mr. Kenneth Lamar, Assistant Vice President, Financial Reports Department, and sent to the Federal Reserve Bank of New York at the address noted below (Refer to Where to Send Your Report) **before** the due date. Any reporter with over 200 Schedule 2 records may take an additional 15 days after February 15, 2002 to submit its report. Reporters choosing to take this option should contact FRBNY staff at (212) 720-6300 before the report due date.

Submission Formats

Schedules 1 and 3 must be filed on paper, even if Schedule 2 records are being filed electronically.

If your report contains more than 200 Schedule 2 records, the Schedule 2 records must be submitted on diskette(s), or compact disk(s) (CDs) in the format specified in Appendix I.

If your report contains 200 or fewer Schedule 2 records, the Schedule 2 records may be submitted on paper, using the form contained in Appendix A.

Where to Send Your Report

Reports can be mailed or sent by courier to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

FRBNY Staff Contact Information

Please contact FRBNY staff should you have any questions pertaining to the report. Your questions are welcomed and encouraged. FRBNY staff can be reached as follows:

Phone: (212) 720-6300
Fax: (212) 720-5030
E-mail: SHC.Help@ny.frb.org

J. DATA RETENTION PERIOD

All data used to create this report must be retained by the reporter for a period of three years from the date of the report's submission.

K. REVIEW OF DATA AND REQUESTS FOR REVISED DATA

Data submitted on the reporting schedules are reviewed by Federal Reserve Bank of New York (FRBNY) staff. As a result of this review, the respondent may be asked by FRBNY staff to explain discrepancies or submit amended reports if the submitted data contains errors or missing information. Entities filing data on electronic media that are not formatted per the specifications in Appendix I will be required to re-submit the data in the proper format.

III. INSTRUCTIONS FOR COMPLETING REPORTING SCHEDULES

A. SCHEDULE 1 - RESPONDENT CONTACT IDENTIFICATION AND SUMMARY OF FINANCIAL INFORMATION

A paper copy of a signed Schedule 1 must be completed by all organizations that receive this report package. This schedule is used to:

- Provide basic identifying information;
- Provide summaries of data reported on Schedule 2 and Schedule 3 records, for those reporters who do not claim an exemption; and
- Claim an exemption, for those entities exempt from reporting.

RESPONDENT CONTACT IDENTIFICATION AND SUMMARY OF FINANCIAL INFORMATION

1. Respondent Identification Number - Enter the ten-digit Respondent Identification Number that is printed in the top right-hand corner of the mailing label on your report instructions. If you do not know the Respondent Identification Number for your organization, please contact FRBNY staff at (212) 720-6300.

2. Company Name and Address – Include the full legal name and mailing address of the reporting entity.

3. Reporting Status - Select “1” if your organization is exempt from reporting. Select “2” if your organization is filing only Schedule 2 records. Select “3” if your organization is filing only Schedule 3 records. Select “4” if your organization is filing both Schedule 2 and Schedule 3 records.

4. Industrial Classification Code - Enter one of the following that best describes your organization

1 = Bank	4 = Insurance Company	7 = Foundation, Trust, or Estate
2 = Mutual Fund or Investment Trust	5 = Other Financial Firm	8 = Institution of Higher Learning (e.g., university)
3 = Pension Fund	6 = Non-financial Firm	9 = Other (not listed above)

A Bank is a depository institution (i.e., an institution that takes deposits) or bank holding company.

An Other Financial Firm is a firm that acts as a financial intermediary, such as a finance company or broker/dealer, which is operated separately from an organization in one of the categories listed above.

A Non-financial Firm is an organization that conducts commercial, industrial or trade activities.

5. Name of Contact – Enter the name of the person who will be the primary contact for this report and can answer questions about the data reported.

6. Title – Enter the job title of the contact identified in item 5.

7. Telephone Number – Enter the telephone number of the contact identified in item 5.

8. Fax Number – Enter the fax number of the contact identified in item 5.

9. E-mail Address – Enter the e-mail address of the contact identified in item 5.

10. Name of Service Provider or Vendor Used – If a service provider or vendor was used to prepare the data reported, enter the name of the service provider.

11. Name of Technical Contact – Enter the name of a person who will serve as a contact for technical issues, such as file formats.

12. Title – Enter the title of the technical contact identified in item 11.

13. Telephone Number – Enter the telephone number of the technical contact identified in item 11.

14. E-mail Address – Enter the e-mail address of the technical contact identified in item 11.

SUMMARY OF SCHEDULE 2 INFORMATION

This section contains selected totals of the amounts reported on Schedule 2 records. It need be completed only if you exceed the Schedule 2 exemption level.

15. Total Number of Schedule 2s Submitted - Enter the total number of Schedule 2 records submitted.

16. Total US\$ Fair (Market) Value of All Equity Securities - For all equity SECURITIES (those with Schedule 2, Item 7 = 1, 2, 3, or 4), enter the sum of the US\$ Fair (Market) Value of all such records, rounded to the nearest U.S. dollar.

17. Total US\$ Fair (Market) Value of All Short-Term Debt Securities (excluding asset-backed securities) - For all such SECURITIES (Schedule 2, Item 7 = 5, 6, or 8), enter the sum of the US\$ Fair (Market) Value of all such records, rounded to the nearest U.S. dollar.

18. Total US\$ Fair (Market) Value of All Long-Term Debt Securities (excluding asset-backed securities) - For all such SECURITIES (Schedule 2, Item 7 = 9, 10, or 12), enter the sum of the US\$ Fair (Market) Value of all such records, rounded to the nearest U.S. dollar.

19. Total US\$ Fair (Market) Value of All Asset-Backed Securities - For all such SECURITIES (Schedule 2, Item 7 = 7 or 11), enter the sum of the US\$ Fair (Market) Value of all such records, rounded to the nearest U.S. dollar.

SUMMARY OF SCHEDULE 3 INFORMATION

This section contains selected totals of the information reported on Schedule 3 records. It need be completed only if you exceed the Schedule 3 exemption level.

20. Total Number of Schedule 3s Submitted - Enter the total number of Schedule 3 records submitted.

21. Total US\$ Fair (Market) Value of All Equity Securities - Enter the sum of all Schedule 3 records, item 4.

22. Total US\$ Fair (Market) Value of All Short-Term Debt Securities (excluding asset-backed securities) - Enter the sum of all Schedule 3 records, item 5.

23. Total US\$ Fair (Market) Value of All Long-Term Debt Securities (excluding asset-backed securities) - Enter the sum of all Schedule 3 records, item 6.

24. Total US\$ Fair (Market) Value of All Asset-Backed Securities - Enter the sum of all Schedule 3 records, item 7.

CERTIFYING INFORMATION

This section must be completed by all reporters.

By signing, the Certifier acknowledges that:

- You have read and understood the reporting requirements of this report;

- You are aware that both civil and criminal penalties may be imposed for filing a false report; and
- You are sufficiently knowledgeable about the activities and functions of this organization that you can knowingly and with reasonable confidence certify that the information provided in this report is both accurate and complete.

25 - 28 - Enter the name, title, telephone number, and e-mail address of the person in your organization who certifies that the information provided is complete and accurate, as well as the date and signature.

B. SCHEDULE 2 - DETAILS OF SECURITIES

This form should be used by U.S. RESIDENT CUSTODIANS to report their custody holdings of FOREIGN SECURITIES, if these SECURITIES have not in turn been entrusted to other U.S. RESIDENT CUSTODIANS (see Appendix B for CUSTODIAN responsibilities for reporting) and by all U.S. RESIDENT INVESTORS who have not entrusted the safekeeping of their FOREIGN SECURITIES to U.S. RESIDENT CUSTODIANS. In addition, FOREIGN SECURITIES entrusted by U.S. RESIDENT CUSTODIANS or INVESTORS directly to U.S. and FOREIGN central securities DEPOSITORY, such as the Depository Trust Company or Euroclear, should be reported on Schedule 2 by the entity that entrusted the SECURITIES to the central DEPOSITORY.

This information may be reported to the Federal Reserve Bank of New York on paper forms, if 200 or fewer Schedule 2s are being reported. Reports with more than 200 Schedule 2s must be submitted on PC diskette(s), or compact disk(s) CD(s). (See Appendix I.)

1. Respondent Identification Number - Enter the ten-digit Respondent Identification Number that is printed in the top right-hand corner of the mailing label on the report instructions. If you do not know the Respondent Identification Number for your organization, please contact FRBNY staff at (212) 720-6300.

2. Sequence Number - Enter the sequence number of this detail record, right justified. The first detail record should be assigned sequence number 1, and each succeeding Schedule 2 should be assigned a sequence number one higher than the previous record.

3a. Reporting Unit Code - If data being submitted are collected from multiple databases or reporting systems, please report the internal code used in your organization to identify the database or system from which the information on this Schedule 2 came.

3b. Name of Reporting Unit - Enter a description or name of the reporting unit or area, which is reporting the information. This information will greatly reduce the costs of identifying and fixing any reporting errors that may occur.

4. Security ID - Enter the security ID code used to identify the SECURITY reported on this Schedule 2. ISIN codes are strongly preferred. If the ISIN code is unavailable, please use a code listed as "Primary" in Appendix C. If no "primary" code is available, please use a "secondary" code listed in Appendix C other than "internally generated." **Do not use internally generated codes unless this SECURITY has not been assigned a code by any recognized numbering agency.** If too many internal codes are used, we may have to contact you to help identify characteristics of certain individual SECURITIES.

5. Security Description - Briefly describe the SECURITY. Include any relevant descriptive information that would help to characterize this SECURITY. Specific examples of information to provide in this field include, but are not restricted to, whether or not common or preferred stock is voting or nonvoting, how the amount of annual dividend payments is calculated if this is a preferred stock, how the coupon rate is calculated, if this is a floating-coupon-rate debt SECURITY (e.g., LIBOR plus 1.5), or how the outstanding principal amount for ASSET-BACKED SECURITIES is computed.

6. Security ID System - Select the appropriate number from the list provided in Appendix C. For example, if the Security ID Number entered in Item 3 was an ISIN number, enter "01"; if it was a CINS, enter "33." If the security ID system used is not listed, enter a code of 99 (other) and provide the name of the organization generating the code in item 6a. If the code is internally generated, enter a code of 98 and explain how your internal coding system assigns numbers in item 6a.

6a. Comment Line - If you entered a code of 99 (other) in item 6 you must provide the name of the organization generating the security ID code. If you entered a code of 98 (internally generated) in item 6 please explain how your internal coding system assigns numbers.

7. Security Type - Enter the appropriate Security Type code from the listed options below:

1 = Equity, Common stock	5 = Short-Term Commercial Paper	9 = Zero Coupon Long-Term Debt
2 = Equity, Preferred stock	6 = Short-Term Negotiable CDs	10 = Convertible Long-Term Debt
3 = Equity, All Mutual Funds	7 = Short-Term Asset-Backed Securities	11 = Long-Term Asset-Backed Securities
4 = Equity, All other	8 = All Other Short-Term Debt or Selected Money Market Instruments	12 = All Other Long-Term Debt

8. Depository Receipt/Share – Enter “1” if the SECURITY is a depository receipt/share. Enter “2” otherwise.

9. Name of Issuer – Enter the name of the organization that issued the security.

10. Type of Issuer - Enter “1” if the SECURITY was issued by a national or local government, (including central banks and DEVELOPMENT BANKS) or by an international or regional organization. (See Appendix E for a list of international and regional organizations.) Enter “2” if the SECURITY was issued by another type of entity, including government-sponsored or government-owned enterprises.

11. Country of Issuer – Enter the country code from Appendix D that corresponds to the country of residence of the entity that issued the SECURITY. (Refer to Section II.H, Country Attribution.)

12. Currency of Denomination – Enter the code from Appendix F that corresponds to the currency in which the SECURITY being reported is denominated.

13. Ownership Code - Enter the appropriate code from the list below:

- 1 = if your organization is reporting as the owner of this SECURITY and holds the SECURITY or uses a FOREIGN CUSTODIAN
- 2 = if your organization is reporting as the CUSTODIAN for a mutual FUND for this SECURITY
- 3 = if your organization is reporting as the CUSTODIAN for a pension FUND for this SECURITY
- 4 = if your organization is reporting as the CUSTODIAN for an insurance company for this SECURITY
- 5 = if your organization is reporting as the CUSTODIAN for any others for this SECURITY
- 6 = if it is unknown

14a. US\$ Fair (Market) Value of Security Held – Enter the US\$ fair (market) value of the SECURITY being reported, rounded to the nearest U.S. dollar. (See Section II.G, Valuation of Securities and Foreign Exchange Calculations, for more information on how to calculate the US\$ fair (market) value.)

14b. Fair (Market) Value of Security Held Denominated in Currency of Issue - Enter the fair (market) value of the SECURITY being reported in the currency of issue. If the currency of issue is US\$, report the same value as in item 14a, rounded to the nearest whole currency unit. (See Section II.G, Valuation of Securities and Foreign Exchange Calculations for more information on how to calculate the fair (market) value.)

15. If US\$ Fair (Market) Value is Zero - If the US\$ fair (market) value of the SECURITY being reported is calculated to be zero, please indicate the reason from the list provided.

FOR EQUITY SECURITIES ONLY

16. Number of Shares Held – Enter the number of shares held, rounded to the nearest share.

FOR SHORT-TERM AND LONG-TERM DEBT SECURITIES EXCLUDING ASSET-BACKED SECURITIES

17. Face Value in Currency of Denomination – For both SHORT-TERM and LONG-TERM SECURITIES, enter the face value held in the currency of denomination, rounded to the nearest whole currency unit.

18. Issue Date - Enter the issue date of this SECURITY in MMDDYYYY format. For example, if the SECURITY was issued on October 4, 1985, enter 10041985.

19. Maturity Date - Enter the final maturity date (when all remaining principal and interest is due) of this SECURITY in MMDDYYYY format. For example, if the SECURITY's final maturity date is January 5, 2010, enter 01052010.

FOR ASSET-BACKED SECURITIES ONLY

20. Original Face Value in Currency of Denomination - Enter the original face value in the currency of denomination, rounded to the nearest whole currency unit. This is the value that is (would have been) outstanding if no principal has been (had been) repaid.

21. Remaining Principal Outstanding in Currency of Denomination - Enter the remaining principal outstanding as of December 31, 2001, in the currency of denomination, rounded to the nearest whole currency unit. This will equal the original face value if no principal has been repaid.

22. Issue Date - Enter the issue date of this SECURITY in MMDDYYYY format. For example, if the SECURITY was issued on October 4, 1985, enter 10041985.

23. Maturity Date - Enter the final maturity date of this SECURITY in MMDDYYYY format. For example, if the SECURITY's final maturity date is January 5, 2010, enter 01052010.

C. SCHEDULE 3 - U.S. RESIDENT CUSTODIANS USED

This schedule should be used by U.S. RESIDENT CUSTODIANS and INVESTORS who entrust the safekeeping of FOREIGN SECURITIES to U.S. RESIDENT CUSTODIANS (excluding U.S. central securities DEPOSITORIES). If a respondent entrusts both SECURITIES, which it owns, and SECURITIES for which it is a CUSTODIAN, separate schedules must be prepared.

This information must be reported to the Federal Reserve Bank of New York on paper forms.

- 1. Respondent Identification Number** - Enter the ten-digit Respondent Identification Number that is printed in the top right-hand corner of the mailing label on your report instructions. If you do not know the Respondent Identification Number for your organization, please contact FRBNY staff at (212) 720-6300.
- 2. Sequence Number** - Enter the sequence number of this detail record, right justified. The first detail record should be assigned sequence number 1, and each succeeding Schedule 3 should be assigned a sequence number one higher than the previous record.
- 3. Custodian Code** - Please refer to Appendix G for a list of the major U.S. RESIDENT CUSTODIANS and select the code which matches your CUSTODIAN. If you do not see your CUSTODIAN listed, please enter 99 and complete items 9 through 14.
- 4. Total US\$ Fair (Market) Value of Equities Entrusted** - Enter the aggregate US\$ fair (market) value for all FOREIGN equities that you entrusted to this U.S. RESIDENT CUSTODIAN, rounded to the nearest U.S. dollar.
- 5. Total US\$ Fair (Market) Value of Short-Term Debt (excluding asset-backed securities) Entrusted** - Enter the aggregate US\$ fair (market) value for all FOREIGN SHORT-TERM SECURITIES (excluding ASSET-BACKED SECURITIES) that you entrusted to this U.S. RESIDENT CUSTODIAN, rounded to the nearest U.S. dollar.
- 6. Total US\$ Fair (Market) Value of Long-Term Debt (excluding asset-backed securities) Entrusted** - Enter the aggregate US\$ fair (market) value for all FOREIGN LONG-TERM debt SECURITIES (excluding ASSET-BACKED SECURITIES) that you entrusted to this U.S. RESIDENT CUSTODIAN, rounded to the nearest U.S. dollar.
- 7. Total US\$ Fair (Market) Value of Asset-Backed Securities Entrusted** - Enter the aggregate US\$ fair (market) value for all FOREIGN ASSET-BACKED SECURITIES that you entrusted to this U.S. RESIDENT CUSTODIAN, rounded to the nearest U.S. dollar.
- 8. Securities Held For** - Enter the code from the list provided, which indicates if you own the SECURITIES or if the SECURITIES have been entrusted to you.

COMPLETE ITEMS 9 THROUGH 14 ONLY IF THE CUSTODIAN CODE (ITEM 3) IS 99

- 9. Name of Custodian** - Enter the full legal name of the U.S. RESIDENT CUSTODIAN to which you entrusted the SECURITIES.
- 10. Street Address of Custodian** - Enter the mailing address of the U.S. RESIDENT CUSTODIAN identified in item 9.
- 11. City** - Enter the city in which the U.S. RESIDENT CUSTODIAN identified in item 9 is located.
- 12. State** - Enter the state in which the U.S. RESIDENT CUSTODIAN identified in item 9 is located.
- 13. Zip Code** - Enter the zip code for the address of the U.S. RESIDENT CUSTODIAN identified in item 9.

14. Telephone Number of Custodian - Enter the telephone number of the U.S. RESIDENT CUSTODIAN identified in item 9.

APPENDIX A: SAMPLE REPORTING SCHEDULES

SCHEDULE 1: RESPONDENT CONTACT IDENTIFICATION AND SUMMARY FINANCIAL INFORMATION

RESPONDENT CONTACT INFORMATION

1. Respondent Identification Number: Enter your 10-digit identification number.....

2. Company Name: _____

Street Address: _____

City : _____ State: _____ Zip Code: _____

3. Reporting Status: Please enter one of the following.....

- 1 = Exempt - Under the Exemption Level for both Schedules 2 and 3
- 2 = Only Schedule 2(s) are being submitted
- 3 = Only Schedule 3(s) are being submitted
- 4 = Schedules 2(s) and 3(s) are being submitted

4. Industrial Classification Code: Please enter one of the following that best describes your organization.....

- | | | |
|-------------------------------------|--------------------------|---|
| 1 = Bank | 4 = Insurance Company | 7 = Foundation, Trust or Estate |
| 2 = Mutual Fund or Investment Trust | 5 = Other Financial Firm | 8 = Institution of Higher Learning (e.g., university) |
| 3 = Pension Fund | 6 = Non-financial Firm | 9 = Other (not listed above) |

Please provide a contact in your organization who can respond to inquiries on questions raised on the data reported. If you would like to provide more than one contact name, please attach additional copies of page 1, Schedule 1, with items 5 through 9 completed.

5. Name: _____

6. Title: _____

7. Telephone Number: _____ 8. Fax Number: _____

9. E-mail Address: _____

10. Name of Service Provider or Vendor Used (if applicable): _____

Please provide a technical contact at your organization or your service provider, if one is used, who can respond to inquiries on file formats or electronic transmission issues.

11. Name: _____

12. Title: _____

13. Telephone Number: _____

14. E-mail Address: _____

Please enter your 10-digit Respondent Identification Number.....

SUMMARY OF SCHEDULE 2 INFORMATION

- 15. Total Number of Schedule 2s Submitted....., ,
- 16. Total US\$ Fair (Market) Value of All Equity Securities, , , ,
- 17. Total US\$ Fair (Market) Value of All Short-Term Debt Securities..., , , ,
- 18. Total US\$ Fair (Market) Value of All Long-Term Debt Securities..., , , ,
- 19. Total US\$ Fair (Market) Value of All Asset-Backed....., , , ,

SUMMARY OF SCHEDULE 3 INFORMATION

- 20. Total Number of Schedule 3s Submitted.....,
- 21. Total US\$ Fair (Market) Value of All Equity Securities, , , ,
- 22. Total US\$ Fair (Market) Value of All Short-Term Debt Securities..., , , ,
- 23. Total US\$ Fair (Market) Value of All Long-Term Debt Securities..., , , ,
- 24. Total US\$ Fair (Market) Value of All Asset-Backed....., , , ,

CERTIFYING INFORMATION

By signing the certification below you acknowledge that:

- ✓ You have read and understood the reporting requirements of this survey;
- ✓ You are aware that both civil and criminal penalties may be imposed for filing a false report; and
- ✓ You are sufficiently knowledgeable about the activities and functions of your organization that you can knowingly and with reasonable confidence certify that the information provided in this report is both accurate and complete.

Certifier's Signature: _____

25. Certifier's Name: _____

26. Certifier's Title: _____

27. Certifier's Telephone Number: _____ 28. Date Signed: _____

29. Certifier's E-mail Address: _____

SCHEDULE 2: DETAILS OF SECURITIES

1. Respondent Identification Number: Enter your 10-digit identification number.....

2. Sequence Number: From 1 to the number of Schedule 2 records submitted..... , ,

3a. Reporting Unit.....

3b. Name of Reporting Unit: _____

4. Security ID.....

5. Security Description: _____

6. Security ID System: Please select the appropriate code from the list in Appendix C.....
For code of Other (99) enter the name of the organization or system that assigned the Security ID:

6a. _____

7. Security Type: Please enter one of the following.....

- 1 = Equity, Common stock 5 = Short-Term Commercial Paper 9 = Zero-Coupon Long-Term Debt
- 2 = Equity, Preferred stock 6 = Short-Term Negotiable CDs 10 = Convertible Long-Term Debt
- 3 = Equity, All Mutual Funds 7 = Short-Term Asset-Backed Securities 11 = Long-Term Asset-Backed Securities
- 4 = Equity, All other 8 = All Other Short-Term Debt or 12 = All Other Long-Term Debt
- Selected Money Market Instruments

8. Depository Receipt/Share: Please enter one of the following.....
1 = Yes, the security is a Depository Receipt/Share
2 = No, the security is NOT a Depository Receipt/Share

9. Name of Issuer: _____

10. Type of Issuer: Please enter one of the following.....
1 = if the security was issued by a national or local government (including a central bank) or an international/regional organization. (See Appendix E for a list of international and regional organizations.)
2 = otherwise.

11. Country of Issuer:.....
Enter the code from Appendix D for the country of residence of the entity issuing the security.

12. Currency of Denomination:.....
Enter the code from Appendix F for the currency in which the security was issued.

13. Ownership Code: Please enter one of the following
1 = if your organization is reporting as the owner of this security and holds the security or uses a foreign custodian
2 = if your organization is reporting as the custodian for a mutual fund for this security
3 = if your organization is reporting as the custodian for a pension fund for this security
4 = if your organization is reporting as the custodian for an insurance company for this security
5 = if your organization is reporting as the custodian for any others for this security
6 = if it is unknown

Respondent Identification Number: Enter your 10-digit identification number.....

14a. US\$ Fair (Market) Value of Security Held..... , , ,

14b. Fair (Market) Value of Security Held Denominated in the
Currency of Issue (if US\$ is the currency of issue, then enter the
same value as item 14a)..... , , ,

15. If US\$ Fair (Market) Value is zero, please indicate the reason from the following.....
1 = if the organization is in receivership or the stock is impaired/security in default
2 = if price is unknown because the security is thinly or never traded

FOR EQUITY TYPE SECURITIES ONLY
(Security Type 1, 2, 3 or 4)

16. Number of Shares Held: Enter the number of shares held
rounded to the nearest share..... , , ,

**FOR SHORT-TERM AND LONG-TERM DEBT SECURITIES EXCLUDING
ASSET-BACKED SECURITIES**
(Security Types 5, 6, 8, 9, 10, or 12)

17. Face Value in Currency of Denomination: Enter the face value in the
currency of denomination..... , , ,

18. Issue Date: MMDDYYYY format.....

19. Maturity Date: MMDDYYYY format.....

**FOR SHORT-TERM AND LONG-TERM ASSET-BACKED SECURITIES
(including covered bonds)**
(Security Type 7 or 11)

20. Original Face Value in Currency of Denomination: Enter the face value.....
in the currency of denomination that would have been outstanding if no
principal had been repaid. , , ,

21. Remaining Principal Outstanding in Currency of Denomination: Enter
the remaining principal outstanding as of December 31, 2001 in the
currency of denomination. , , ,

22. Issue Date: MMDDYYYY format.....

23. Maturity Date: MMDDYYYY format.....

SCHEDULE 3: U.S. RESIDENT CUSTODIANS USED

- 1. Respondent Identification Number: Enter your 10-digit identification number.....
- 2. Sequence Number: From 1 to the number of Schedule 3 records submitted:
- 3. Custodian Code: Please see Appendix G for a list of custodians. If the custodian used is not on.....
this list, please enter 99 and complete items 9 through 14.
- 4. Total US\$ Fair (Market) Value of Foreign Equity Securities entrusted to this custodian as of December 31, 2001.....
- 5. Total US\$ Fair (Market) Value of Foreign Short-Term Debt Securities (excluding asset-backed securities) entrusted to this custodian as of December 31, 2001.....
- 6. Total US\$ Fair (Market) Value of Foreign Long-Term Debt Securities (excluding asset-backed securities) entrusted to this custodian as of December 31, 2001.
- 7. Total US\$ Fair (Market) Value of Foreign Asset-Backed Securities, including covered bonds, entrusted to this custodian as of December 31, 2001.....
- 8. Securities Held For: Please enter one of the following.....
1 = Own securities entrusted
2 = Securities held as a custodian, which are in turn entrusted to another U.S. resident custodian

Complete only if the Custodian Code in Item 3 is 99:

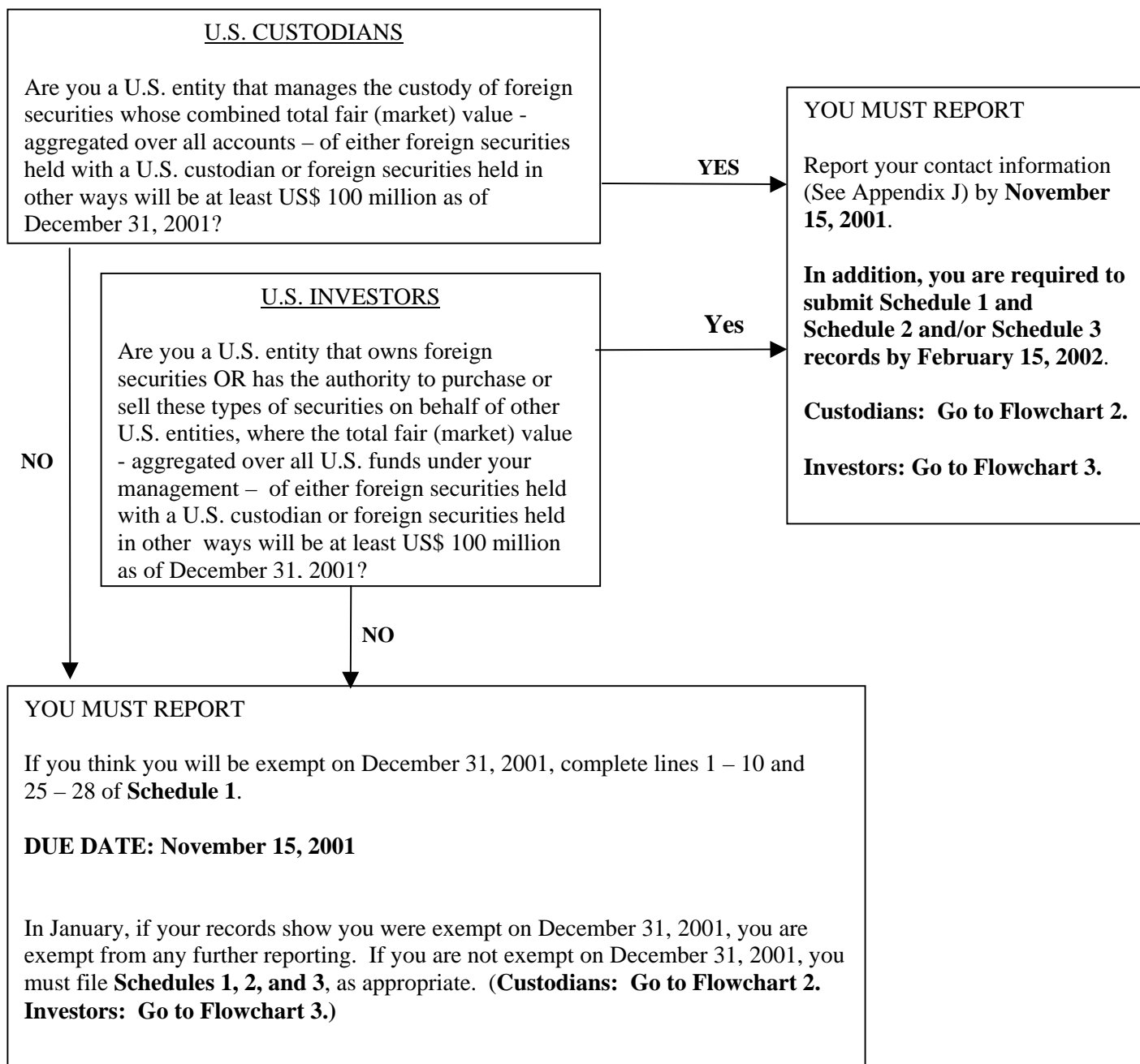
- 9. Name of Custodian: _____
- 10. Street Address of Custodian: _____

- 11. City: _____ 12. State: _____ 13. Zip Code: _____
- 14. Telephone Number of Custodian: _____

APPENDIX B: FLOWCHARTS OF REPORTING RESPONSIBILITIES

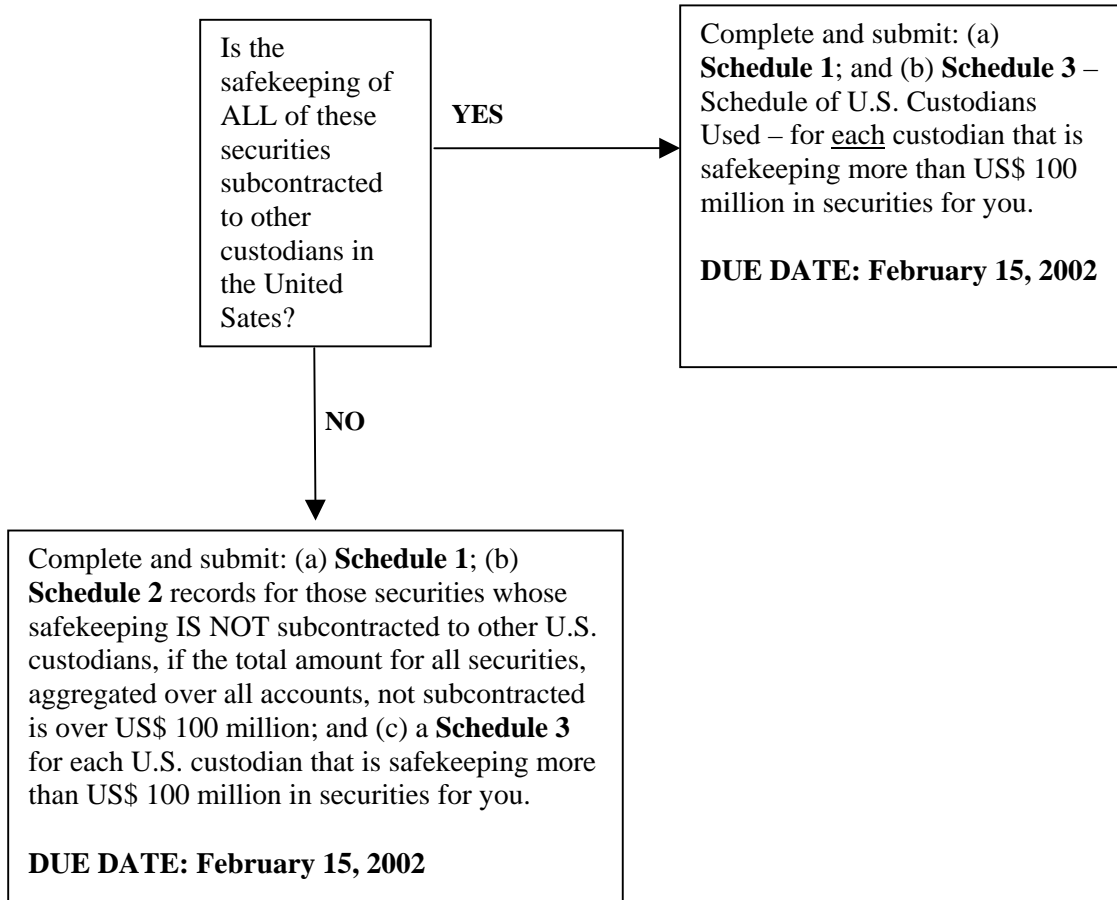
FLOWCHART 1

GENERAL INSTRUCTIONS FOR ALL RESPONDENTS



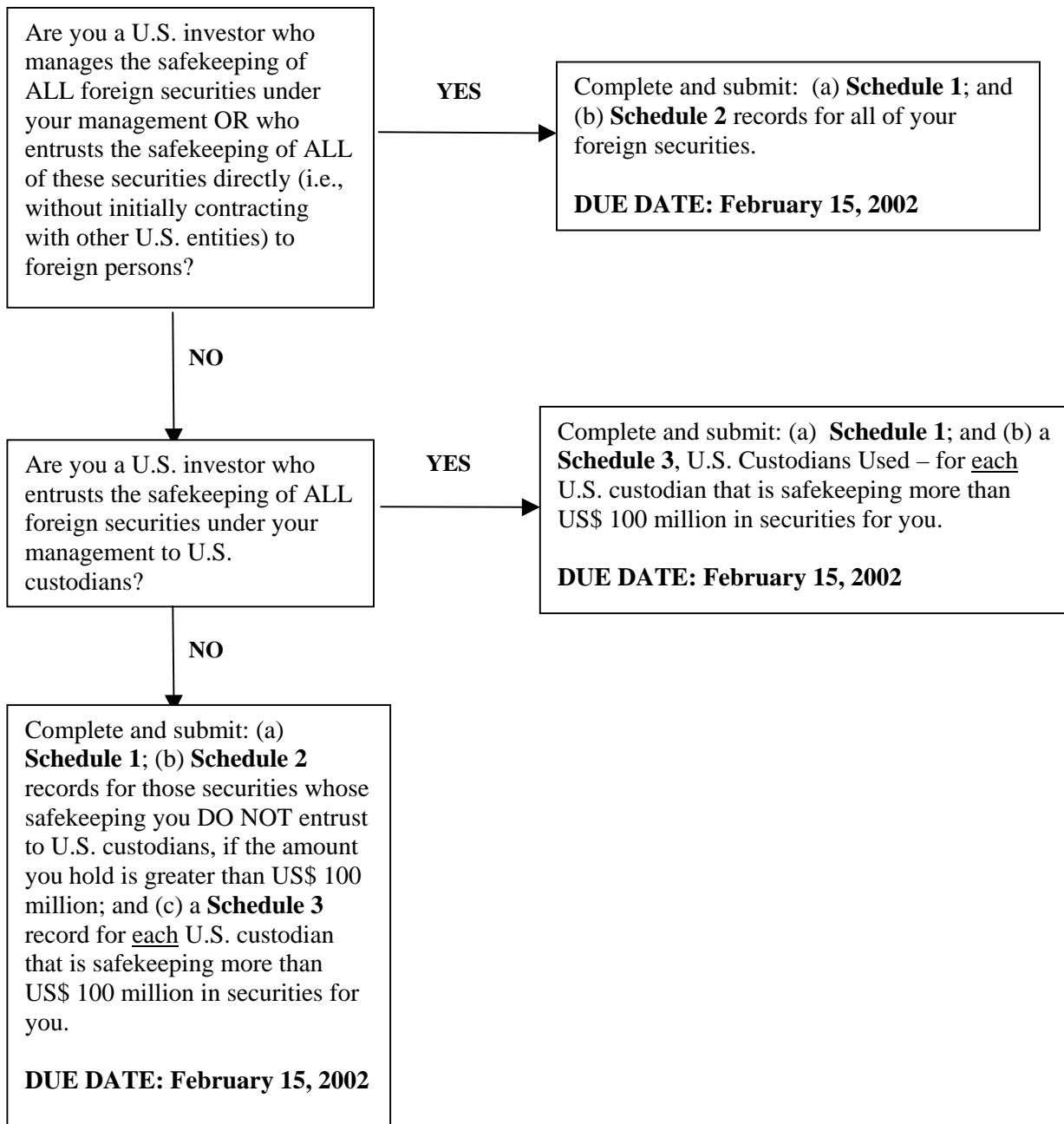
FLOWCHART 2

SPECIFIC INSTRUCTIONS FOR U.S. CUSTODIANS WITH A “YES” RESPONSE ON FLOWCHART 1



FLOWCHART 3

SPECIFIC INSTRUCTIONS FOR U.S. INVESTORS WITH A “YES” RESPONSE ON FLOWCHART 1



APPENDIX C

List of Security Identification Systems

Code	Issuing Country/Agency	Security Identification Coding System
Primary Codes - These codes are required; however, if they are not applicable use the secondary codes listed below.		
01	International Organization for Standardization (ISO)	ISIN (International Security Identification Number)
02	Common Code	“European” Common Code (Clearstream/Cedel/Euroclear)
31	United Kingdom	SEDOL (Stock Exchange Daily Official List)
33	United States	CINS (CUSIP International Numbering System for Non-North American Securities)

Secondary Codes - Only use these codes if the primary codes listed above are not applicable.

03	Euroclear	Euroclear Code (old)
04	Cedel	Cedel Code (old)
05	Australia	ASX Security Code (Australian Stock Exchange)
06	Austria	WPK Nummer (Wertpapierkenn-Nummer)
07	Belgium	SVM Code (Secretariat des Valeurs Mobilieres)
08	Brazil	National Stock Exchange Association (Commissao Nacional de Bolsas de Valores)
09	Brazil	Rio de Janeiro Stock Exchange
10	Brazil	Sao Paulo Stock Exchange
11	Denmark	Fondskode
12	France	SICOVAM (Societe Interprofessionnelle pour la Compensation des Valeurs Mobilieres)
13	Germany	WKN (Wertpapierkennnummer)
14	Hong Kong	Stock Exchange of Hong Kong Code
15	Italy	UIC (Ufficio Italiano del Cambi)
16	Italy	ABI Code (Codice Associazione Bancaria Italiana)
17	Japan	SICC Code (Securities Identification Code Conference)
18	Japan	TSE Code (Tokyo Stock Exchange) (Toushou Code)
19	Korea	Clearing Code (Korean Stock Exchange)
20	Mexico	Mexican Stock Exchange (Clave de pizarra de la Bolsa Mexicana de Valores)
21	Netherlands	Clearingcode (Amsterdam Stock Exchange)
22	New Zealand	New Zealand Stock Exchange Code
23	Norway	Modified ISIN (Verdipapirsentralen) (VPS)
24	Portugal	Lisbon Stock Exchange
25	Portugal	Oporto Stock Exchange
26	South Africa	Clearing House Code (Johannesburg Stock Exchange)
27	Spain	CNMV Code (Comision Nacional del Mercado de Valores)
28	Sweden	VPC Number
29	Switzerland	VALOR (Valorenummer)
30	Thailand	Stock Exchange of Thailand
32	United States	CUSIP Number (for North American Securities)
98	Your Company	Internally-Generated Code
99	Other	Other Coding System Not Specified Above

APPENDIX D

List of Country Codes

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
40401	Afghanistan	36137	Cayman Islands
15105	Albania	51306	Central African Republic
50105	Algeria	51403	Chad
10103	Andorra	30406	Chile
50202	Angola	41408	China, People's Republic of (China Mainland including Inner Mongolia, Sinkiang (Chinese Turkistan), Tibet and Manchuria)
30228	Anguilla	46302	China, Republic of (Taiwan)
35203	Antigua and Barbuda	30503	Colombia
30104	Argentina	51519	Comoros
16519	Armenia	51608	Congo (Brazzaville)
35254	Aruba	51705	Congo (Kinshasa)
60089	Australia	60402	Cook Islands
10189	Austria	30589	Costa Rica
16527	Azerbaijan	53007	Cote d'Ivoire (Ivory Coast)
35319	Bahamas, The	14214	Croatia
40703	Bahrain	30708	Cuba
40746	Bangladesh	10405	Cyprus
13307	Bank for International Settlements	15288	Czech Republic
30155	Barbados	10502	Denmark
16209	Belarus	52302	Djibouti
10251	Belgium	36218	Dominica
35718	Belize	30805	Dominican Republic
51802	Benin (formerly Dahomey)	45004	East Timor
35602	Bermuda	31003	Ecuador (including the Galapagos Islands)
40819	Bhutan	57002	Egypt
30317	BLADEX (Banco Latino Americano de Exportaciones, SA)	31089	El Salvador
30201	Bolivia	51942	Equatorial Guinea
14109	Bosnia and Herzegovina	52019	Eritrea
50504	Botswana	15407	Estonia
30309	Brazil	52108	Ethiopia
60208	British Indian Ocean Territory	10618	Faroe Islands
35807	British Virgin Islands	13501	European Central Bank
41009	Brunei	36307	Falkland Islands (Islas Malvinas)
15202	Bulgaria	60305	Federated States of Micronesia
57118	Burkina Faso	60607	Fiji
41106	Burma (Myanmar)	10707	Finland (including Ahvenanamaa (Aland Islands))
50806	Burundi	10804	France
41203	Cambodia		
51004	Cameroon		
29998	Canada		
51209	Cape Verde, Republic of		

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
60704	French Polynesia	43303	Laos
36404	French Guiana	15601	Latvia
52418	Gabon	43419	Lebanon
52507	Gambia, The	53155	Lesotho
16535	Georgia	53201	Liberia
11002	Germany (Comprises the Federal Republic of Germany and the former German Democratic Republic)	53309	Libya
52604	Ghana	11606	Liechtenstein
11088	Gibraltar	15709	Lithuania
11207	Greece (including the Aegean Islands (Khios, Kikladhes, Evvoia, Lesvos, Samos, Samothraki, etc.), the Dodecanese Islands (and Rhodes), the Ionian Islands, and Crete)	11703	Luxembourg
60887	Greenland	43508	Macau
36706	Grenada	14419	Macedonia, Former Yugoslav Republic of
36803	Guadeloupe	53406	Madagascar
31208	Guatemala	53503	Malawi (formerly Nyasaland)
13006	Guernsey (including Sark and Alderney)	43605	Malaysia
52701	Guinea	43702	Maldives
54402	Guinea-Bissau	53589	Mali
31305	Guyana, Co-Operative Republic of	11819	Malta (including Gozo)
31402	Haiti	61204	Marshall Islands
31488	Honduras	37001	Martinique and smaller French Islands in the West Indies
42005	Hong Kong, SAR (including Kowloon and the New Territories)	53708	Mauritania
15504	Hungary	53805	Mauritius
11304	Iceland	31704	Mexico (including Cozumel and Revillagigedo Islands)
42102	India (including Sikkim)	16306	Moldova
42218	Indonesia	12009	Monaco
42307	Iran	43818	Mongolia
42404	Iraq	37109	Monserrat
11401	Ireland	54003	Morocco
13008	Isle of Man	54089	Mozambique
42501	Israel	54127	Namibia
11509	Italy	61301	Nauru
31607	Jamaica	44202	Nepal
42609	Japan	12106	Netherlands
13007	Jersey	37206	Netherlands Antilles
42706	Jordan	61409	New Caledonia
16543	Kazakstan	61689	New Zealand
53104	Kenya	31801	Nicaragua
60526	Kirabati	54208	Niger
44407	Korea, North	54305	Nigeria
43001	Korea, South	61808	Niue Island
43109	Kuwait	12203	Norway
16551	Kyrgyzstan (Kyrgyz)	44105	Oman (including Muscat)
		44709	Pakistan
		62502	Palau
		31887	Panama (including Canal Zone)
		61751	Papua New Guinea

<u>Code</u>	<u>Country</u>	<u>Code</u>	<u>Country</u>
32107	Paraguay	12688	Switzerland
32204	Peru	46205	Syria
44806	Philippines	16578	Tajikistan
62103	Pitcairn Island	56405	Tanzania (including Zanzibar)
15768	Poland	46418	Thailand
12319	Portugal (including Azores and Madeira Islands)	56502	Togo
45101	Qatar	62405	Tokelau Islands
54607	Reunion	62448	Tonga
15806	Romania	32409	Trinidad and Tobago
16101	Russia	56707	Tunisia
55018	Rwanda	12807	Turkey (including Aegan Islands of Imbros and Bozcaada (Tenedos))
55107	Saint Helena (includes Ascension Island and Island group of Tristan de Cunha)	16616	Turkmenistan
37303	Saint Kitts and Nevis	37818	Turks and Caicos Islands
37508	Saint Lucia	60518	Tuvalu
62219	Saint Pierre and Miquelon	56804	Uganda
37605	Saint Vincent and the Grenadines	16403	Ukraine
62618	Samoa (formerly Western Samoa)	46604	United Arab Emirates
12408	San Marino	13005	United Kingdom
55204	Sao Tome and Principe	01007	United States (includes American Samoa, Guam, Midway Islands, Puerto Rico, Northern Mariana Islands, U.S. Virgin Islands, and Wake Island)
45608	Saudi Arabia	32603	Uruguay
55301	Senegal	16705	Uzbekistan
55409	Seychelles	61603	Vanuatu
55506	Sierra Leone	13102	Vatican City
46019	Singapore	32719	Venezuela
15318	Slovakia	46906	Vietnam
14338	Slovenia	56006	Western Sahara
62308	Solomon Islands	47104	Yemen (Comprises the former Yemen Arab Republic and the former People's Democratic Republic of Yemen)
55603	Somalia	13218	Yugoslavia ¹
55719	South Africa	57207	Zambia
12505	Spain (including Canary Islands)	54704	Zimbabwe
41319	Sri Lanka (Ceylon)	79995	International & Regional Organizations ²
56103	Sudan	88862	Defunct Country
37702	Suriname		
56219	Swaziland		
12602	Sweden		

¹ Refers to Serbia and Montenegro which have asserted the formation of a joint independent state that has not been formally recognized by the United States. Entities of the former Yugoslavia recognized as independent states by the United States are listed separately.

² See Appendix E for a list of International and Regional Organizations.

APPENDIX E

List of International and Regional Organizations

The institutions listed below should be classified as option 1 on item 10 of SCHEDULE 2.

INTERNATIONAL ORGANIZATIONS

Food and Agriculture Organization (FAO)
Franc Zone
Institute of International Finance (Ditchley Institute)
Intergovernmental Committee for Migration
International Atomic Energy Agency
International Bank for Reconstruction and Development (IBRD) (World Bank)
International Children's Emergency Fund
International Civil Aviation Organization
International Development Association (IDA)
International Finance Corporation (IFC)
International Fund for Agricultural Development
International Labor Organization (ILO)
International Monetary Fund (IMF)
International Red Cross (Private)
International Refugee Organization
Multilateral Investment Guaranty Agency (MIGA)
United Nations (UN), and Specialized Agencies and Commissions
Universal Postal Union
World Health Organization (WHO)

EUROPEAN REGIONAL ORGANIZATIONS

Council of Europe
Eurocontrol
Eurofina
European Atomic Energy Community (Euratom)
European Bank for Reconstruction and Development (EBRD)
European Coal and Steel Community (ECSC)
European Communities (EC)
European Development Fund (EDF)
European Economic Community (EEC)
European Free Trade Association (EFTA)
European Investment Bank (EIB)
European Investment Fund
Nordic Investment Bank
North Atlantic Treaty Organization (NATO)
Organization for Economic Cooperation and Development (OECD)
Tripartite Commission for the Restitution of Monetary Gold

LATIN AMERICAN REGIONAL ORGANIZATIONS

Andean Development Corporation
Andean Group
Andean Reserve Fund
Central American Bank of Economic Integration (CABEI)
Central American Common Market (CACM)
Central American Development Corporation
Central American Fund for Monetary Stabilization
Central American Research Institute for Industry
Inter-American Development Bank (IDB)
Inter-American Investment Corporation
Inter-American Savings and Loan Bank
Latin American Integration Association
North American Development Bank (NADBank)
Organization of American States (OAS) (Pan American Union) and affiliated organizations
Organization of Central American States (OCAS)
Pan American Health Organization (Pan American Sanitary Bureau)
Permanent Secretariat of the General Treaty on Central American Economic Integration
River Plate Basin Commission
Sistema Economico Latinamericano (SELA) (Latin American Economic System)
Venezuela Trust Fund

CARIBBEAN REGIONAL ORGANIZATIONS

Caribbean Community and Common Market (CARICOM)
Caribbean Development Bank
Caribbean Investment Corporation
Caribbean Regional Development Agency
Eastern Caribbean Central Bank
East Caribbean Development Bank
Organization of Eastern Caribbean States (OECS)

ASIAN REGIONAL ORGANIZATIONS

Asia and Pacific Council
Asian Development Bank (ADB)
Association of Southeast Asian Nations (ASEAN)
Central Treaty Organizations (CENTO)
Colombo Plan for Co-Operative Economic and
Social Development in Asia and the Pacific

AFRICAN REGIONAL ORGANIZATIONS

African Development Bank (AfDB)
Arab Bank for Economic Development in Africa
(BADEA)
Banque Centrale des Etats de l'Afrique de l'Ouest
(Central Bank of the West African States)
Banque des Etats de l'Afrique Centrale (Bank of the
Central African States)
Conseil de l'Entente
East African Common Service Organization
East African Community
East African Development Bank
Organisation Commune Africaine et Mauricienne
(OCAM)
Organization of African Unity (OAU)
Special Arab Fund for Africa
Union des Etats de l'Afrique Centrale
Union Douaniere des Etats de l'Afrique de l'Ouest
Union Douaniere et Economique de l'Afrique
Centrale (UDEAC) (Customs and Economic
Union of Central Africa)
Union Monetaire Ouest-Africaine (UMOA) (West
African Monetary Union)

MIDDLE EASTERN REGIONAL ORGANIZATIONS

Arab Authority for Agricultural Investment and
Development
Arab Fund for Economic and Social Development
(AFESD)
Arab Fund for Technical Assistance to Arab and
African Countries
Arab Investment Company
Arab Joint Investment Company (U.A.E.- Egypt
Investment Company)
Arab Monetary Fund
Arab Petroleum Investment Company
Co-Operation Council for the Arab States of the
Gulf, which includes Gulf Investment
Corporation
Inter-Arab Investment Guarantee Corporation
Islamic Development Bank
Islamic Solidarity Fund
Muslim World League
OPEC Special Fund
Organization of Arab Petroleum Exporting
Countries (OAPEC), which includes:
Fund for Arab Oil Importing Countries
OAPEC Oil Facility
OAPEC Special Account
Special Fund for Arab Non-oil Producers
Organization of the Islamic Conference
Saudi-Egyptian Industrial Investment Company
Saudi-Egyptian Reconstruction Company
Solidarity Fund for Economic and Social
Development in Non-aligned Countries
United Arab Shipping Company

APPENDIX F

List of Currency Codes

The most recent version of this appendix (pages 30-34) is now a separate document. A copy is on the TIC website, near these instructions, at:
<http://www.treas.gov/tic/forms.htm>

APPENDIX G

LIST OF U.S. RESIDENT CUSTODIANS

(Please note: If your securities are held by any U.S. affiliate of one of these custodians, please use the code of the bank or brokerage firm shown below.)

<u>Name of Custodian</u>	<u>Custodian Code</u>
ABN Amro Bank N.V. 208 South LaSalle St. Chicago, IL 60604	01
Bank Julius Baer & Co. Ltd 330 Madison Ave. New York, NY 10017	02
Bank of Bermuda Ltd 100 Wall St. New York, NY 10005	03
Bank of New York One Wall St. New York, NY 10286	04
Bank One Trust Company, N.A. 1 Bank One Plaza Chicago, IL 60670	05
Bankers Trust Company 280 Park Ave. New York, NY 10043	06
BNP Paribas - NY Branch 787 Seventh Ave. New York, NY 10019	07
Brown Brothers Harriman & Co. 59 Wall St. New York, NY 10005	08
Citibank, N.A. 399 Park Ave. New York, NY 10043	09
Credit Agricole Indosuez North America, Inc 666 Third Ave. New York, NY 10017	10

<u>Name of Custodian</u>	<u>Custodian Code</u>
Credit Lyonnais - NY Branch 1301 Avenue of the Americas New York, NY 10019	11
Deutsche Bank Aktiengesellschaft - NY Branch 1301 Avenue of the Americas New York, NY 10019	12
Dresdner Bank Aktiengesellschaft - NY Branch 75 Wall St. New York, NY 10005	13
HSBC Bank USA One HSBC Center Buffalo, NY 14203	14
Investors Bank & Trust Company 200 Clarendon St. Boston, MA 02116	15
J.P Morgan Chase & Co. 270 Park Ave. New York, NY 10017	16
Mellon Trust Company of New York 200 Park Ave. New York, NY 10043	17
Northern Trust Company, The 50 South LaSalle St. Chicago, IL 60675	18
Societe Generale - NY Branch 1221 Avenue of the Americas New York, NY 10020	19
State Street Bank and Trust Company 225 Franklin St. Boston, MA 02110	20
UBS AG 10 East 50 th St. New York, NY 10022	21
Union Bank of California, N.A. 400 California St. San Francisco, CA 94104	22

APPENDIX H

Glossary

AMERICAN DEPOSITARY RECEIPT (ADR) – Negotiable certificates, typically issued by a U.S. company for shares of stock issued by a FOREIGN corporation. The SECURITIES are held in a custodial account, either at the issuing bank or agent. The ADR should be reported, not the FOREIGN SECURITIES held in custody. (See Section II.F for more information on the correct reporting of these SECURITIES.)

AMERICAN DEPOSITARY SHARE (ADS) – Negotiable SECURITIES certificate issued in the United States by transfer agents acting on behalf of FOREIGN issuers, where the FOREIGN issuers absorb part or all of the handling costs involved. The ADS should be reported, not the FOREIGN SECURITIES held in custody. (See Section II.F for more information on the correct reporting of these SECURITIES.)

ASSET-BACKED SECURITIES (COVERED BONDS such as pfandbriefe), are securitized interests in a pool of assets, which give the purchaser a claim against the cash flows generated by the underlying assets. These pools may be derived from mortgage loans, auto loans, credit card receivables, vehicle and equipment leases, consumer loans, commercial loans or other assets. Include as ASSET-BACKED SECURITIES CMOs, CLOs, CBOs and CDOs. ASSET-BACKED SECURITIES give the holder an undivided interest in the securitized assets and payments made from the cash flows received by the issuer from the payments of principal and interest from the borrowers. (See Section II.E for the correct reporting of these SECURITIES.)

BEARER BOND – SECURITIES that are not registered in the name of their owner. The owner collects interest and dividends upon presentation of detachable coupons to a bank or fiduciary agent. These securities are reported as LONG-TERM DEBT SECURITIES.

BRADY BONDS - Bonds issued by a FOREIGN government or central bank in exchange for loans under the Brady Plan. These SECURITIES are reported as LONG-TERM DEBT SECURITIES.

CLOSED-END (MUTUAL) FUND – Investment trust that issues a fixed number of shares through an initial public offering. In contrast to open-end FUNDS that continuously offer new shares or stand ready to redeem shares at net asset value (NAV), all subsequent purchases or sales are traded in the secondary market, on a stock exchange or over the counter, at a premium or discount from NAV. (See Section II.F for the correct reporting of these SECURITIES.)

COMMERCIAL PAPER - An unsecured promissory note usually sold at a discount and customarily having a fixed maturity of less than one year. These SECURITIES should be reported as SHORT-TERM DEBT SECURITIES.

COMMINGLED ACCOUNT – An account in which the investment FUNDS of individual clients are pooled, with each client owning portions of the pooled account. FOREIGN SECURITIES held in commingled accounts should be reported.

CONVERTIBLE BOND – A bond that can be exchanged at a set price for a predetermined number of equity securities by the holder under certain conditions. These SECURITIES are reported as LONG-TERM DEBT SECURITIES.

COVERED BONDS – See ASSET-BACKED SECURITIES.

CUSTODIAN – A bank or other organization that manages or administers the custody or safekeeping of stock certificates, debt securities, or other assets for institutional and private investors.

DEPOSITORY – An entity that holds SECURITIES, either in certificated or uncertificated (dematerialized) form, to enable the transfer of ownership of SECURITIES. DEPOSITORIES are not necessarily CUSTODIANS, since they may be responsible only for registering and settling security transactions.

DERIVATIVE CONTRACT - Financial instruments whose value depends on, or is derived from, the prices or levels of indexes or underlying assets, such as interest rates, foreign exchange rates, equities, or commodities, and that represent an agreement between two or more counterparties on the price or level of the asset or index for exchange or settlement at a later specified date. DERIVATIVE CONTRACTS, which include forwards, futures, options, and swaps, should be excluded from this report.

DEVELOPMENT BANKS – Entities owned by national governments other than the UNITED STATES and are established to promote economic development of sectors of the economy, such as trade, housing, agriculture, finance and industry. SECURITIES issued by DEVELOPMENT BANKS should be reported as FOREIGN government SECURITIES.

DIRECT INVESTMENT – The beneficial ownership or control, by one person or by a group of affiliated persons, of 10 percent or more of the voting stock of an incorporated business enterprise, or an equivalent interest in an unincorporated enterprise including a branch. In addition, if a direct investment relationship exists, other securities held by the direct investor are classified as DIRECT INVESTMENT. However, as an exception, most positions between affiliated financial intermediaries are NOT classified as DIRECT INVESTMENT. DIRECT INVESTMENT positions are excluded from this report.

FOREIGN BANK - A bank located in a FOREIGN country, organized under the laws of that country. A NATIONALIZED BANK and other banking institution owned by a central government should be treated as a nongovernmental entity for purposes of Schedule 2, Item 10, unless the bank functions as a central bank.

FOREIGNER (FOREIGN) - An entity that is not a resident in the United States, including the following:

1. Individuals, including citizens of the UNITED STATES, residing outside the UNITED STATES.
2. Entities that file an IRS W-8 form, indicating that the individual or entity is a nonresident alien or FOREIGN entity not subject to certain UNITED STATES information reporting or to backup withholding rules.
3. Branches, SUBSIDIARIES or affiliates of UNITED STATES companies, residing outside the UNITED STATES.
4. FOREIGN governments and any subdivision, agency or instrumentality thereof.
5. Entities incorporated outside the UNITED STATES (but excluding branches, SUBSIDIARIES, or affiliates of these companies incorporated or licensed in the UNITED STATES.)
6. Official international or regional organizations or an affiliated agency thereof, created by treaty or convention between sovereign states, even if located in the UNITED STATES, including the International Bank for Reconstruction and Development (IBRD or World Bank), the International Monetary Fund (IMF), and the United Nations (UN). (See Appendix E for a list of international and regional organizations.)

FOREIGN SECURITIES – See Section II.E.

FOREIGN RESIDENT CUSTODIAN – A CUSTODIAN located outside the UNITED STATES, including a FOREIGN affiliate of a U.S. CUSTODIAN.

FOREIGN SUBCUSTODIAN – A FOREIGN organization that safekeeps FOREIGN SECURITIES for U.S. CUSTODIANS.

FUNDS – Pooled, separate and general investment accounts of one or more of the following institutional and private investors: private and public pension funds; mutual funds, country funds, exchange traded funds, unit investment trusts, collective-investment trusts, and any other similarly pooled, commingled investment funds; insurance companies; foundations; institutions of higher learning; government-sponsored enterprises and other independently acting government agencies; financial and nonfinancial corporations; investment advisors; trusts and estates; and private individuals.

GLOBAL CUSTODIAN – An organization that maintains a network of one or more FOREIGN, local SUBCUSTODIANS to manage or administer the custody or safekeeping of assets for clients.

INVESTMENT TRUST SHARE – A share of a company bound by a trust deed issued in registered form, formed to invest in specific types of SECURITIES. Shares in an investment trust can usually be bought and sold only through the stock exchange. Sometimes referred to as a ‘closed-end’ fund. Investment Trust Shares are reported as equity SECURITIES, regardless of the types of SECURITIES held by the trust.

INVESTOR – An entity that invest in FOREIGN SECURITIES for its own account (for trading, investment, or any other purposes) or invests on behalf of others, including asset pools, such as managers of mutual funds, managers of insurance company policyholder assets, and pension FUND managers. See Section II.A for examples of INVESTORS.

LONG-TERM – over one year.

LONG-TERM DEBT SECURITY – DEBT SECURITY with an original maturity of over one year. See Section II.E.

NATIONALIZED BANK – An organization owned by a FOREIGN central government that is classified as a bank in its own country. A NATIONALIZED BANK is classified as a FOREIGN commercial bank, and not a governmental entity, unless it functions as a central bank.

OPEN-END (MUTUAL) FUND – An investment company that pools investors' money to invest in a variety of stocks, bonds, or other securities. A mutual fund issues and redeems shares to meet demand. The redemption value per share is the net asset value per share, less, in some cases, a redemption fee, which represents a rear-end load. Shares in mutual funds are reported as equity SECURITIES regardless of the underlying SECURITIES they hold. (See Section II.F for the correct reporting of these instruments.)

SECURITY – See Section II.E for the securities covered by this report.

SETTLEMENT-DATE – The date a security is delivered to the purchaser.

SETTLEMENT DATE ACCOUNTING – Under SETTLEMENT DATE ACCOUNTING the purchase and sale of assets are not recorded until SETTLEMENT DATE. SETTLEMENT DATE ACCOUNTING should be used for purposes of this report.

SHORT-TERM – one year or less.

SHORT-TERM DEBT SECURITY – Debt SECURITY, including selected money market instruments, with an original maturity of one year or less. (See section II.E.)

STRUCTURED NOTE OR BOND – An over-the-counter financial instrument created specifically to meet the needs of one or a small number of investors. Some of the more common structures include: Step-up Bonds, Index Amortizing Notes, Dual Index Notes, Deleveraged Bonds, Range Bonds, and Inverse Floaters. These securities are reported as LONG-TERM DEBT SECURITIES.

SUBCUSTODIAN – An organization that is responsible for safekeeping SECURITIES for another CUSTODIAN. U.S. RESIDENT SUBCUSTODIANS **SHOULD NOT** report SECURITIES held for FOREIGN CUSTODIANS. (The U.S. persons who directly employed the FOREIGN CUSTODIANS to manage the safekeeping of FOREIGN SECURITIES for their own accounts and/or for the accounts of other U.S. RESIDENTS are responsible for reporting on these SECURITIES.)

SUBORDINATED DEBT – A SECURITY evidencing debt that the holder agrees to rank after senior creditors, but before ordinary shareholders, in a bankruptcy. These securities are reported as LONG-TERM DEBT SECURITIES.

SUBSIDIARY - An entity for which that the reporter directly or indirectly owns more than 50 percent of the outstanding voting stock.

TREASURY BILL – a common form of sovereign debt issued by many governments. Treasury bills with an original maturity of one year or less should be reported as SHORT-TERM foreign government SECURITIES.

UNITED STATES – The fifty (50) States, the District of Columbia, the Commonwealth of Puerto Rico, the Commonwealth of the Northern Mariana Islands, and the following: American Samoa, Guam, Midway Islands, the U.S. Virgin Islands, and Wake Island.

UNIT INVESTMENT TRUST – A fixed portfolio of securities that are assembled by an underwriter sponsor and upon completion of the underwriting, are deposited with an independent trustee. UNIT INVESTMENT TRUSTS have a definite termination date, usually between 6 months and 10 years. These SECURITIES are reported as equity SECURITIES, regardless of the maturity date.

U.S. RESIDENT – Any individual, corporation, or other organization located in the UNITED STATES, including branches, SUBSIDIARIES and affiliates of FOREIGN entities located in the UNITED STATES. Corporations incorporated in the UNITED STATES are considered to be resident even if they have no “physical presence” in the UNITED STATES.

U.S. RESIDENT CUSTODIAN – A CUSTODIAN located in the UNITED STATES, including a U.S. affiliate of a FOREIGN CUSTODIAN.

U.S. RESIDENT INVESTOR - An entity located in the UNITED STATES, including a U.S. affiliate of a FOREIGN INVESTOR, that either invests for its own account (for trading, investment and other purposes) or on behalf of others, including assets pools. U.S. resident investors include managers of a mutual fund, managers of assets held for insurance company policyholders, and managers of pension and endowment funds.

ZERO-COUPON BOND – Bonds that do not provide interest payments. ZERO COUPON BONDS have an issue price well below 100% of the face value with repayment on maturity at face value or par. The investors' return is the difference between the issue price and redemption value. These SECURITIES are reported as long-term debt SECURITIES.

APPENDIX I

Technical Information for Electronic Submission

Included in this appendix are instructions for how to properly prepare data in a file for submission.

Requirements

- ✓ Each diskette/CD (media) should contain data for only one Respondent Identification Number. If your organization will be reporting using multiple Respondent Identification Numbers, the data pertaining to each Respondent Identification Number must be reported on separate media.
- ✓ Each media for a particular Respondent Identification Number must be accompanied by a paper format Schedule 1.
- ✓ Schedule 3 records can only be submitted in paper format.
- ✓ A dump that includes at least the first ten detail records should accompany each media.
- ✓ Include a printout of the command string used to create the file.
- ✓ Include any special instructions on how to unload the file.
- ✓ Your organization must retain a copy of the data for a period of three years from the date of the report's submission.

Data must be submitted by February 15, 2002 to:

Federal Reserve Bank of New York
Statistics Function, 4th Floor
33 Liberty Street
New York, NY 10045-0001

Should you have any questions concerning the instructions in this appendix, please contact the FRBNY automation staff at (212) 720-1989.

Media: CD and Diskette

Please comply with the following instructions for submitting Schedule 2 data.

All data must be provided in a standard DOS, **ASCII flat file** on one of the following media:

- High density, IBM PC-compatible diskette(s)
- Standard 650 MB CD(s)

Respondents must use either a semicolon-delimited format or positional format. The layouts and examples of each follows.

Semicolon Delimited Format

Data Field and Instructions	Field Format	Schedule 2 Item Number
Respondent Identification Number	N10	1
Delimiter	Semi-colon	
Sequence Number (value from 1 - maximum number of records)	N7	2
Delimiter	Semi-colon	
Reporting Unit	N3	3a
Delimiter	Semi-colon	
Name of Reporting Unit	A80	3b
Delimiter	Semi-colon	
Security ID	A12	4
Delimiter	Semi-colon	
Security Description	A80	5
Delimiter	Semi-colon	
Security ID System (Refer to Appendix C)	N2	6
Delimiter	Semi-colon	
Security ID System Description	A80	6a
Delimiter	Semi-colon	
Security Type (Refer to Schedule 2, Page1)	N2	7
Delimiter	Semi-colon	
Depository Receipt/Share (Refer to Schedule 2, Page1)	N1	8
Delimiter	Semi-colon	
Name of Issuer	A80	9
Delimiter	Semi-colon	
Type of Issuer (Refer to Schedule 2, Page1)	N1	10
Delimiter	Semi-colon	
Country of Issuer (Refer to Appendix D)	N5	11
Delimiter	Semi-colon	
Currency of Denomination (Refer to Appendix F)	A3	12
Delimiter	Semi-colon	
Ownership Code (Refer to Schedule 2, Page1)	N1	13
Delimiter	Semi-colon	
US\$ Fair (Market) Value of Security Held	N12	14a
Delimiter	Semi-colon	
Fair (Market) Value of Security Held Denominated in the Currency of Issue	N12	14b

Delimiter	Semi-colon	
Zero Market Value Indicator (Refer to Schedule 2, Page1)	N1	15
Delimiter	Semi-colon	
Number of Shares Held	N11	16
Delimiter	Semi-colon	
Face Value in Currency of Denomination (non-ABS debt only)	N12	17
Delimiter	Semi-colon	
Issue Date (MMDDYYYY) (non-ABS debt only)	N8	18
Delimiter	Semi-colon	
Maturity Date (MMDDYYYY) (non-ABS debt only)	N8	19
Delimiter	Semi-colon	
Original Face Value in Currency of Denomination (ABS only)	N12	20
Delimiter	Semi-colon	
Remaining Principal Outstanding in Currency of Denomination (ABS only)	N12	21
Delimiter	Semi-colon	
Issue Date (MMDDYYYY) (ABS only)	N8	22
Delimiter	Semi-colon	
Maturity Date (MMDDYYYY) (ABS only)	N8	23

Data Specifications

In addition to the instructions in the above table, follow these instructions:

- All fields should be left justified.
- Semi-colons must be used as space-delimiters between fields.
- No special characters should be present in numeric fields (e.g. currency signs, commas, negative signs, slashes, etc.).

External Label (Affix to media, not to cover)

Company Name

Respondent Identification Number as assigned by the FRBNY

Data Processing Contact Name and Telephone Number

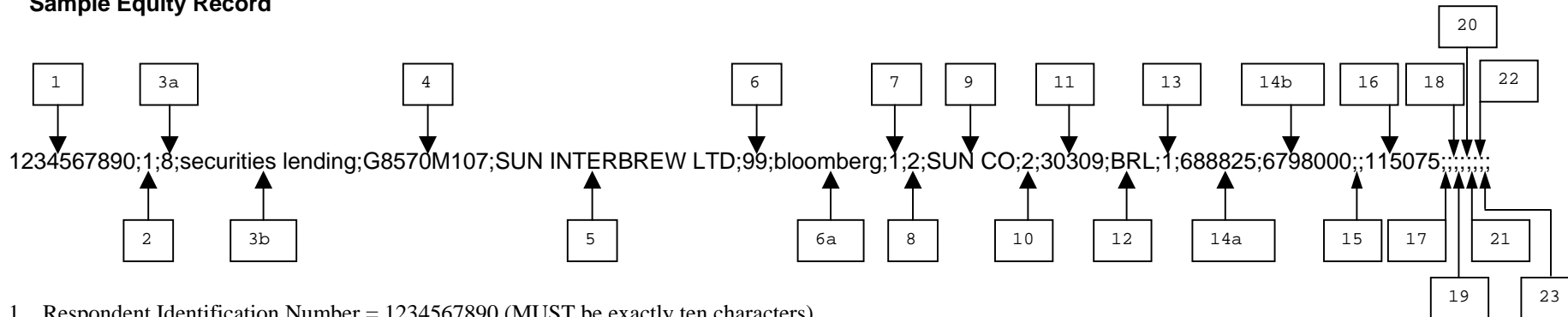
Diskette/CD Identification Number (as identified in your records)

Total Number of Diskette/CD: 1 of __

Creation Date

Contents: 2001 Claims Portfolio Investment Report

Sample Equity Record

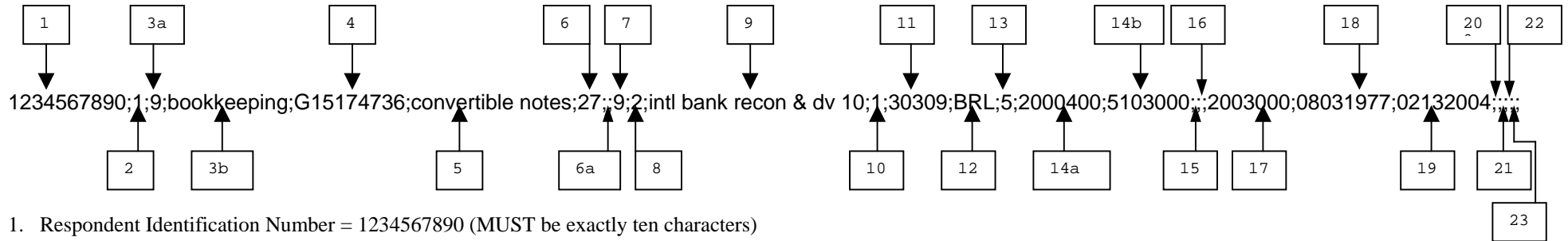


1. Respondent Identification Number = 1234567890 (MUST be exactly ten characters)
2. Sequence Number (can also be of format: 0000001)
- 3a. Reporting Unit (internal code to identify the area within your organization that the data came from)
- 3b. Name of Reporting Unit (can be up to 80 characters in length)
4. Security ID (can be up to 12 characters in length)
5. Security Description (can be up to 80 characters in length)
6. Security ID System (use security ID system codes from Appendix C)
- 6a. Security ID System "Other" (name of the organization or system that assigned the security ID)
7. Security Type (use security types listed on Schedule 2, Page 1)
8. Depository Receipt/Share (refer to Schedule 2, Page 1 for codes)
9. Name of Issuer (can be up to 80 characters in length)
10. Type of Issuer (refer to Schedule 2, Page 1 for codes)
11. Country of Issuer (use country codes listed in Appendix D)
12. Currency of Denomination (use currency codes listed in Appendix F)
13. Ownership Code (refer to Schedule 2, Page 1 for codes)
- 14a. US\$ Fair (Market) Value of Security Held (can be up to 12 characters in length)
- 14b. Fair (Market) Value of Security Held Denominated in the Currency of Issue (can be up to 12 characters in length)
15. Zero Market Value Indicator (Refer to Schedule 2, Page 1 for codes.) This item must be null if a value is entered for item 14a.
16. Number of shares held – (can be up to 11 characters in length) **Must have a value greater than zero for an equity record.**
17. Face Value in Currency of Denomination – must be null for an equity record
18. Issue Date – must be null for an equity record
19. Maturity Date – must be null for an equity record
20. Original Face Value in Currency of Denomination – must be null for an equity record
21. Remaining Principal Outstanding in Currency of Denomination – must be null for an equity record
22. Issue Date – must be null for an equity record
23. Maturity Date – must be null for an equity record

Null field

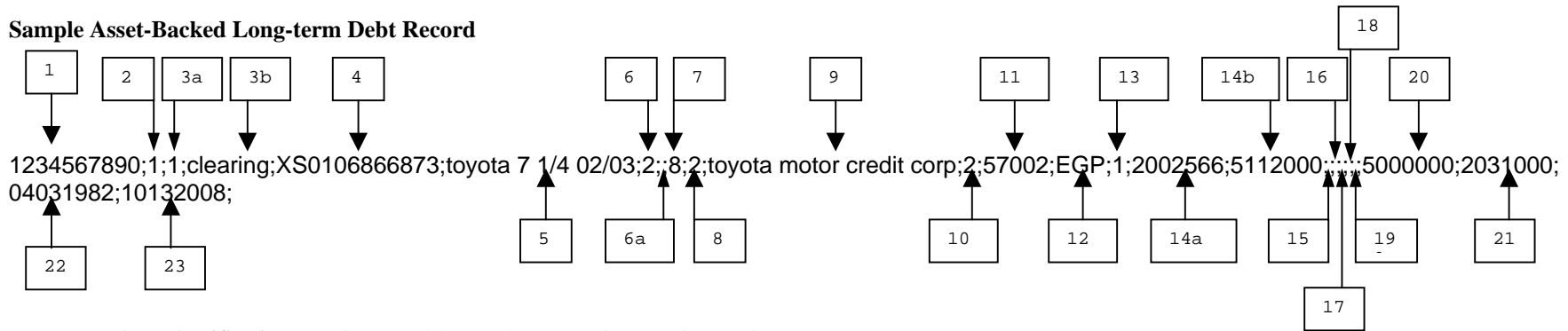
Note: Null fields are to be included. They are represented by the inclusion of a delimiter as if a value were present. E.g. - ;desc;↓

Sample Short-term/Long-term Debt Record (excluding Asset-Backed securities)



1. Respondent Identification Number = 1234567890 (MUST be exactly ten characters)
2. Sequence Number (can also be of format: 0000001)
- 3a. Reporting Unit (internal code to identify the area within your organization that the data came from)
- 3b. Name of Reporting Unit (can be up to 80 characters in length)
4. Security ID (can be up to 12 characters in length)
5. Security Description (can be up to 80 characters in length)
6. Security ID System (use security ID system codes from Appendix C)
- 6a. Security ID System "Other" (name of the organization or system that assigned the security ID)
7. Security Type (use security types listed on Schedule 2, Page 1)
8. Depository Receipt/Share (refer to Schedule 2, Page 1 for codes)
9. Name of Issuer (can be up to 80 characters in length)
10. Type of Issuer (refer to Schedule 2, Page 1 for codes)
11. Country of Issuer (use country codes listed in Appendix D)
12. Currency of Denomination (use currency codes listed in Appendix F)
13. Ownership Code (refer to Schedule 2, Page 1 for codes)
- 14a. US\$ Fair (Market) Value of Security Held (can be up to 12 characters in length)
- 14b. Fair (Market) Value of Security Held Denominated in the Currency of Issue (can be up to 15 characters in length)
15. Zero Market Value Indicator (Refer to Schedule 2, Page 1 for codes.) This item must be null if a value is entered for item 14a.
16. Number of shares held – must be null for short-term/long-term debt record (excluding asset-backed securities)
17. Face Value in Currency of Denomination - (can be up to 12 characters in length). **Must have a value greater than zero for a short-term/long-term debt record (excluding asset-backed securities).**
18. Issue Date – MMDDYYYY format (02171973 = February 17th, 1973)
19. Maturity Date – MMDDYYYY format (09182005 = September 18th, 2005)
20. Original Face Value in Currency of Denomination – must be null for short-term/long-term debt record (excluding asset-backed securities)
21. Remaining Principal Outstanding in Currency of Denomination – must be null for short-term/long-term debt record (excluding asset-backed securities)
22. Issue Date – must be null for short-term/long-term debt record (excluding asset-backed securities)
23. Maturity Date – must be null for short-term/long-term debt record (excluding asset-backed securities)

Sample Asset-Backed Long-term Debt Record



1. Respondent Identification Number = 1234567890 (MUST be exactly ten characters)
2. Sequence Number (can also be of format: 0000001)
- 3a. Reporting Unit (internal code to identify the area within your organization that the data came from)
- 3b. Name of Reporting Unit (can be up to 80 characters in length)
4. Security ID (can be up to 12 characters in length)
5. Security Description (can be up to 80 characters in length)
6. Security ID System (use security ID system codes from Appendix C)
- 6a. Security ID System "Other" (name of the organization or system that assigned the security ID)
7. Security Type (use security types listed on Schedule 2, Page 1)
8. Depository Receipt/Share (refer to Schedule 2, Page 1 for codes)
9. Name of Issuer (can be up to 80 characters in length)
10. Type of Issuer (refer to Schedule 2, Page 1 for codes)
11. Country of Issuer (use country codes listed in Appendix D)
12. Currency of Denomination (use currency codes listed in Appendix F)
13. Ownership Code (refer to Schedule 2, Page 1 for codes)
- 14a. US\$ Fair (Market) Value of Security Held (can be up to 12 characters in length)
- 14b. Fair (Market) Value of Security Held Denominated in the Currency of Issue (can be up to 15 characters in length)
15. Zero Market Value Indicator (Refer to Schedule 2, Page 1 for codes.) This item must be null if a value is entered for item 14a.
16. Number of shares held – must be null for an asset-backed long-term debt record
17. Face Value in Currency of Denomination - must be null for an asset-backed long-term debt record
18. Issue Date – must be null for an asset-backed long-term debt record
19. Maturity Date – must be null for an asset-backed long-term debt record
20. Original Face Value in Currency of Denomination – for ABS debt only (can be up to 12 characters in length). **Must have a value greater than zero for an asset-backed long-term debt record.**
21. Remaining Principal Outstanding in Currency of Denomination – for ABS debt only (can be up to 12 characters in length). **Must have a value greater than zero for an asset-backed long-term debt record.**
22. Issue Date – MMDDYYYY format (02171973 = February 17th, 1973)
23. Maturity Date – MMDDYYYY format (09182005 = September 18th, 2005)

Positional Format

Position	Data Field and Instructions	Field Format	Schedule 2 Item Number
1-10	Respondent Identification Number	N10	1
11	Filler (space)	Space	
12-18	Sequence Number (value from 1 - maximum number of records)	N7	2
19	Filler (space)	Space	
20-22	Reporting Unit	N3	3a
23	Filler (space)	Space	
24-103	Name of Reporting Unit	A80	3b
104	Filler (space)	Space	
105-116	Security ID	A12	4
117	Filler (space)	Space	
118-197	Security Description	A80	5
198	Filler (space)	Space	
199-200	Security ID System (Refer to Appendix C)	N2	6
201	Filler (space)	Space	
202-281	Security ID System Description	A80	6a
282	Filler (space)	Space	
283-284	Security Type (Refer to Schedule 2, Page1)	N2	7
285	Filler (space)	Space	
286	Depository Receipt/Share (Refer to Schedule 2, Page1)	N1	8
287	Filler (space)	Space	
288-367	Name of Issuer	A80	9
368	Filler (space)	Space	
369	Type of Issuer (Refer to Schedule 2, Page1)	N1	10
370	Filler (space)	Space	
371-375	Country of Issuer (Refer to Appendix D)	N5	11
376	Filler (space)	Space	
377-379	Currency of Denomination (Refer to Appendix F)	A3	12
380	Filler (space)	Space	
381	Ownership Code (Refer to Schedule 2, Page1)	N1	13
382	Filler (space)	Space	
383-394	US\$ Fair (Market) Value of Security Held	N12	14a
395	Filler (space)	Space	
396-407	Fair (Market) Value of Security Held Denominated in the Currency of Issue	N12	14b
408	Filler (space)	Space	
409	Zero Market Value Indicator (Refer to Schedule 2, Page1)	N1	15
410	Filler (space)	Space	
411-421	Number of Shares Held	N11	16
422	Filler (space)	Space	
423-434	Face Value in Currency of Denomination (non-ABS debt only)	N12	17
435	Filler (space)	Space	
436-443	Issue Date (MMDDYYYY) (non-ABS debt only)	N8	18
444	Filler (space)	Space	
445-452	Maturity Date (MMDDYYYY) (non-ABS debt only)	N8	19
453	Filler (space)	Space	
454-465	Original Face Value in Currency of Denomination (ABS only)	N12	20

466	Filler (space)	Space	
467-478	Remaining Principal Outstanding in Currency of Denomination (ABS only)	N12	21
479	Filler (space)	Space	
480-487	Issue Date (MMDDYYYY) (ABS only)	N8	22
488	Filler (space)	Space	
489-496	Maturity Date (MMDDYYYY) (ABS only)	N8	23

496 character logical records blocked at 60 logical records or a block size of 29760 bytes.

Data Specifications

In addition to the instructions in the above table, follow these instructions:

- No special characters should be present in numeric fields (e.g. currency signs, commas, negative signs, slashes, etc.).
- A format specification of N12 is numeric, with length of up to 12.
- A format specification of A80 is an alphanumeric, with length of up to 80.
- The filler should be a space, e.g., in COBOL PIC X value spaces.
- All numeric fields should be unpacked, unsigned, right justified with leading zeroes, e.g., COBOL PIC 9(12).
- Alphanumeric data should be left justified and blank filled, e.g., COBOL PIC X(50)

Below are sample equity, short-term/long-term debt (excluding asset-backed securities), and asset-backed debt records for the positional file layout. For purposes of *illustration only*, a darkened circle(●) represents the filler referred to on pages 63-64 (space) between fields and an open square () represents a field position where information can be entered.

Equity:

```

1234567890●      1● 8●
                SECURITIES LENDING●  G8570M107●
                    SUN INTERBREW LIMITED COMMON STOCK●99●
                                                    BLOOMBER
G● 1●2●
                                                    SUN COM
PANY INCORPORATED●2●30309●BRL●1●      688825●      6798000● ●      11507
5●              ●              ●              ●              ●              ●
●

```

Short-term/Long-term Debt Record (excluding Asset-Backed securities):

```

1234567890●      1● 9●
                BOOKKEEPING●  G15174736●
                    CONVERTIBLE NOTES●27●

● 9●2●
                INTERNATIONAL BANK FOR RECONSTRUCTION A
ND DEVELOPMENT 10●1●30309●BRL●5●      2000400●      5103000● ●
●      2003000●08031977●02132004●      ●              ●              ●

```

Asset-Backed Long-term Debt Record:

```

1234567890●      1● 1●
                CLEARING●XS0106866873●
                    TOYOTA7 1/4 02/03●02●

● 8●2●
                                                    TOYOTA MOTOR C
REDIT CORPORATION●2●EGP●83844●1●      2002566●      5112000● ●
●              ●              ●              ●      5000000●      2031000●04031982●
10132008

```

APPENDIX J

**Respondent Contact Information for
Report of U.S. Ownership of Foreign Securities Including Selected Money Market Instruments
as of December 31, 2001**

Contact Information should be submitted by **November 15, 2001** using one of the following methods:

- Internet Submission: <http://app.ny.frb.org/statistics/contacts>
- E-mail Submission: SHC.Help@ny.frb.org
- Fax Submission: (212) 720-8958

Respondents who believe they will be exempt from filing Schedule 2 and Schedule 3 on December 31, 2001 should file Schedule 1 in lieu of this form. (See Action Guide in the front of these instructions.)

Respondent Identification Number (RSSD_ID) _____

Respondent Name _____

Address _____

City _____

State _____ **Zip** _____ **Country** _____

Mr. _____ **Ms.** _____ **Mrs.** _____ **Dr.** _____ **Miss** _____

Primary Contact _____

Title _____

Phone _____ **Fax** _____

E-mail _____

Mr. _____ **Ms.** _____ **Mrs.** _____ **Dr.** _____ **Miss** _____

Technical Contact _____

Title _____

Phone _____ **Fax** _____

E-mail _____

Please indicate the security identification system that you intend to use for the majority of your securities. _____