

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

## FORM D

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

Draft 10-23-08

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Form Approved

OMB Control No. 1505-0199

**Please type or print:**

Name of Reporting Entity:

ID Number:

As of Date:

Name of Contact if We Have  
Questions:

Contact's Phone Number:

Name and Title of Officer  
Authorized to Sign Report:

**Please read carefully and  
sign below:**

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

**Legal basis and confidentiality statement:**

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

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 The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22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

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

**Important notes:**

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

Part 1 -- Holdings of, and Transactions in, Derivatives Contracts with Foreign- Residents			
Derivatives Contracts By Major Risk Category	Fair Value of Derivatives Contracts with Foreign Residents at End of Quarter		U.S. Net Settlements During the Quarter with Foreign Residents
	Gross Positive	Gross Negative	
	1	2	3
	(In \$ millions)		
<b>Over-the-Counter Contracts</b>			
1	Single Currency Interest Rate Contracts		
1.a	Forwards		
1.b	Swaps		
1.c	Options		
2	Foreign Exchange Contracts		
2.a	Forwards		
2.b	Swaps		
2.c	Options		
3	Other Contracts By Type of Risk		
3.a	Equity	<i>New</i>	
3.b	Credit	<i>New</i>	
3.c	Other	<i>New</i>	
<b>Exchange-Traded Contracts</b>			
4	Own Derivatives Contracts on Foreign Exchanges		
5	U.S. Customers' Derivatives Contracts on Foreign Exchanges		
6	Foreign Counterpart Derivatives Contracts on U.S. Exchanges		
7	Grand Total		
<b>Of Which:</b>			
M.1	Contracts with Own Foreign Offices		
M.2	Contracts with Foreign Official Institutions		
M.3	Contracts of U.S. Depository Institutions with Foreigns	<i>Delete</i>	<i>Delete</i>

<b>PART 2 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS BY COUNTRY</b>				
<b>FOREIGN ECONOMIES AND ORGANIZATIONS</b>	<b>CODE</b>	<b>FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER</b>		<b>U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS</b>
		<b>GROSS POSITIVE</b> 1	<b>GROSS NEGATIVE</b> 2	
		<b>Millions</b>	<b>Millions</b>	<b>Millions</b>
<b>Europe</b>				
Albania	1510-5			
Andorra	1010-3			
Armenia	1651-9			
Austria	1018-9			
Azerbaijan	1652-7			
Bank for International Settlements	1330-7			
Belarus	1620-9			
Belgium	1025-1			
Bosnia and Herzegovina	1410-9			
Bulgaria	1520-2			
Croatia	1421-4			
Cyprus	1040-5			
Czech Republic	1528-8			
Denmark	1050-2			
Estonia	1540-7			
European Central Bank	1350-1			
Faroe Islands	1061-8			
Finland	1070-7			
France	1080-4			
Georgia	1653-5			
Germany	1100-2			
Gibraltar	1108-8			
Greece	1120-7			
Greenland	1054-5			
Guernsey	1300-6			
Holy See	1310-2			
Hungary	1550-4			
Iceland	1130-4			
Ireland	1140-1			
Isle of Man	1300-8			
Italy	1150-9			

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FOREIGN ECONOMIES AND ORGANIZATIONS  CODE	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS 3
	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions

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

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

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

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	

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

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

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



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

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

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

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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	

<b>OTHER COUNTRIES (CONT.)</b>			
Vanuatu 6160-3			
Wallis and Futuna 6011-9			
<b>TOTAL OTHER COUNTRIES 6990-6</b>			

<b>INTERNATIONAL &amp; REGIONAL ORGANIZATIONS</b>			
International 7290-7			
European 7390-3			
Latin American 7491-8			
Caribbean 7494-2			
Asian 7590-6			
African 7690-2			
Middle Eastern 7790-9			
<b>TOTAL INT'L &amp; REGIONAL ORGS 7999-5</b>			

<b>GRAND TOTAL 9999-6</b>			
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