

QUARTERLY REPORT TO FEDERAL RESERVE BANK OF NEW YORK

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

FORM D

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for
International Affairs

Revised March 2012
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 The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22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.

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Important notes:

- Before preparing this report, please read the Instructions carefully.
- Additional copies of this form, the Instructions, and the answers to Frequently Asked Questions can be obtained at the following web site:
www.ustreas.gov/tic/forms.html
- This report should be filed no later than the fiftieth 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 REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS 3
			GROSS POSITIVE 1	GROSS NEGATIVE 2	
CODE			Millions	Millions	Millions
Over-the-Counter Contracts					
1	Single Currency Interest Rate Contracts	86010			
1.a	Forwards	86011			
1.b	Swaps	86012			
1.c	Options	86013			
2	Foreign Exchange Contracts	86020			
2.a	Forwards and Foreign Exchange Swaps	86021			
2.b	Currency Swaps	86022			
2.c	Options	86023			
3	Other Contracts By Type of Risk	86030			
3.a	Equity	86031			
3.b	Credit	86032			
3.c	Other	86033			
Exchange-Traded Contracts					
4	Own Derivatives Contracts on Foreign Exchanges	86041			
5	U.S. Customers' Derivatives Contracts on Foreign Exchanges	86042			
6	Foreign Counterpart Derivatives Contracts on U.S. Exchanges	86043			
7	Grand Total	86099			
Of Which:					
M.1	Contracts with Own Foreign Offices	86050			
M.2	Contracts with Foreign Official Institutions	86052			

PART 2 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS BY COUNTRY			
FOREIGN 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

Europe			
Albania	1510-5		
Andorra	1010-3		
Armenia	1651-9		
Austria	1018-9		
Azerbaijan	1652-7		
Bank for International Settlements	1330-7		
Belarus	1620-9		
Belgium	1025-1		
Bosnia and Herzegovina	1410-9		
Bulgaria	1520-2		
Croatia	1421-4		
Cyprus	1040-5		
Czech Republic	1528-8		
Denmark	1050-2		
Estonia	1540-7		
European Central Bank	1350-1		
Faroe 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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	GROSS POSITIVE 1 Millions	GROSS NEGATIVE 2 Millions	

EUROPE (CONT.)			
Jersey 130	0-7		
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		
TOTAL EUROPE	1999-2		

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	GROSS POSITIVE 1	GROSS NEGATIVE 2	

Millions

Millions

Millions

CANADA 299	9-8			
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<u>LATIN AMERICA</u>				
Argentina	3010-4			
Belize	3571-8			
Bolivia	3020-1			
Brazil	3030-9			
Chile	3040-6			
Colombia	3050-3			
Costa Rica	3058-9			
Ecuador	3100-3			
El Salvador	3108-9			
Falkland Islands	3630-7			
French Guiana	3640-4			
Guatemala	3120-8			
Guyana	3130-5			
Honduras	3148-8			
Mexico	3170-4			
Nicaragua	3180-1			
Panama	3188-7			
Paraguay	3210-7			
Peru	3220-4			
Suriname	3770-2			
Uruguay	3260-3			
Venezuela	3271-9			
TOTAL LATIN AMERICA	3994-2			

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	GROSS POSITIVE 1	GROSS NEGATIVE 2	
	Millions	Millions	Millions
CARIBBEAN			
Anguilla 302	2-8		
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		
TOTAL CARIBBEAN	3440-1		

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

AFRICA			
Algeria 5010-5			
Angola 5020-2			
Bank of Central African States (BEAC) 5031-8			
Benin 5180-2			
Botswana 5050-4			
Burkina Faso 5711-8			
Burundi 5080-6			
Cameroon 5100-4			
Cape Verde 5120-9			
Central African Republic 5130-6			
Central Bank of West African States (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
AFRICA (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	
AFRICA (CONT.)			
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			
TOTAL AFRICA 599 9-4			

OTHER COUNTRIES			
Australia 600 8-9			
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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FOREIGN ECONOMIES AND ORGANIZATIONS	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	
CODE	1	2	3
	Millions	Millions	Millions
OTHER COUNTRIES (CONT.)			
Vanuatu 6160-3			
Wallis and Futuna 6011-9			
TOTAL OTHER COUNTRIES 6990-6			
INTERNATIONAL & REGIONAL ORGANIZATIONS			
International 729 0-7			
European 739 0-3			
Latin American 7491-8			
Caribbean 749 4-2			
Asian 759 0-6			
African 769 0-2			
Middle Eastern 7790-9			
TOTAL INT'L & REGIONAL ORGS 799 9-5			
GRAND TOTAL 999 9-6			