

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

FORM D

DEPARTMENT OF THE
TREASURY

Office of the Assistant Secretary
for International Affairs

Form Approved
OMB Control No. 1505-XXXX
DRAFT July 22, 2004

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 The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22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
- 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 REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	

1
millions

2
millions

3
millions

	OVER-THE-COUNTER CONTRACTS			
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			
	EXCHANGE-TRADED CONTRACTS			
4	OWN DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES			
5	U.S. CUSTOMERS' DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES			
6	FOREIGN COUNTERPARTY DERIVATIVES CONTRACTS ON U.S. EXCHANGES			
7	GRAND TOTAL			
	OF WHICH:			
M.1	CONTRACTS WITH OWN FOREIGN OFFICES			
M.2	CONTRACTS WITH FOREIGN OFFICIAL INSTITUTIONS			
M.3	CONTRACTS OF U.S. DEPOSITORY INSTITUTIONS WITH FOREIGNERS			

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

FOREIGN COUNTRY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	

1
2
3
millions
millions
millions

Europe			
Austria	1018-9		
Belgium	1025-1		
Bulgaria	1520-2		
Czech Republic	1528-8		
Denmark	1050-2		
European Central Bank	1350-1		
Finland	1070-7		
France	1080-4		
Germany	1100-2		
Greece	1120-7		
Hungary	1550-4		
Ireland	1140-1		
Italy	1150-9		
Luxembourg	1170-3		
Netherlands	1210-6		
Norway	1220-3		
Poland	1576-8		
Portugal	1231-9		
Romania	1580-6		
Russia	1610-1		
Spain	1250-5		
Sweden	1260-2		
Switzerland	1268-8		
Turkey	1280-7		
United Kingdom	1300-5		
Channel Islands & Isle of Man	1305-6		
Yugoslavia	1321-8		
Other Europe	1800-7		
TOTAL EUROPE	1999-2		

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FOREIGN COUNTRY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	

1
2
3
millions
millions
millions

CANADA	2999-8			
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<u>LATIN AMERICA</u>				
Argentina	3010-4			
Brazil	3030-9			
Chile	3040-6			
Colombia	3050-3			
Ecuador	3100-3			
Guatemala	3120-8			
Mexico	3170-4			
Panama	3188-7			
Peru	3220-4			
Uruguay	3260-3			
Venezuela	3271-9			
Other Latin America	3910-1			
TOTAL LATIN AMERICA	3994-2			

<u>CARIBBEAN</u>				
Bahamas	3531-9			
Bermuda	3560-2			
Cayman Islands	3613-7			
Cuba	3070-8			
Jamaica	3160-7			
Netherlands Antilles	3720-6			
Trinidad and Tobago	3240-9			
Other Caribbean	3359-6			
TOTAL CARIBBEAN	3440-1			

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FOREIGN COUNTRY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	

		1 millions	2 millions	3 millions
ASIA				
Bahrain	4070-3			
China				
Mainland	4140-8			
Taiwan	4630-2			
Hong Kong	4200-5			
India	4210-2			
Indonesia	4221-8			
Iran	4230-7			
Iraq	4240-4			
Israel	4250-1			
Japan	4260-9			
Korea	4300-1			
Kuwait	4310-9			
Lebanon	4341-9			
Malaysia	4360-5			
Oman	4410-5			
Pakistan	4470-9			
Philippines	4480-6			
Qatar	4510-1			
Saudi Arabia	4560-8			
Singapore	4601-9			
Syria	4620-5			
Thailand	4641-8			
United Arab Emirates (Trucial States)	4660-4			
Other Asia	4890-9			
TOTAL ASIA	4999-9			

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FOREIGN COUNTRY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	
	1 millions	2 millions	3 millions
<u>AFRICA</u>			
Algeria 5010-5			
Congo (Kinshasa) 5170-5			
Egypt 5700-2			
Gabon 5241-8			
Ghana 5260-4			
Liberia 5320-1			
Libya 5330-9			
Morocco 5400-3			
Nigeria 5430-5			
South Africa 5571-9			
Other Africa 5890-4			
TOTAL AFRICA 5999-4			
<u>OTHER COUNTRIES</u>			
Australia 6008-9			
New Zealand 6168-9			
All Other 6390-8			
TOTAL OTHER COUNTRIES 6990-6			
<u>INTERNATIONAL & REGIONAL ORGANIZATIONS</u>			
International 7290-7			
European 7390-3			
Latin American 7491-8			
Caribbean 7494-2			
Asian 7590-6			
African 7690-2			
Middle Eastern 7790-9			
TOTAL INT'L & REGIONAL 7999-5			
GRAND TOTAL 9999-6			