

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

September 2004
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 The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22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
- This report should be filed no later than the sixtieth calendar day following the last business day of March, June, September, and December.
- Amounts should be reported in millions of dollars.

PART 1 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS			
DERIVATIVES CONTRACTS BY MAJOR RISK CATEGORY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	

1
millions2
millions3
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	86021	
2.b	SWAPS	86022	
2.c	OPTIONS	86023	
3	OTHER CONTRACTS	86030	
EXCHANGE-TRADED CONTRACTS			
4	OWN DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES	86041	
5	U.S. CUSTOMERS' DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES	86042	
6	FOREIGN COUNTERPARTY DERIVATIVES CONTRACTS ON U.S. EXCHANGES	86043	
7	GRAND TOTAL (SUM OF ROWS 1-6)	86099	
OF WHICH:			
M.1	CONTRACTS WITH OWN FOREIGN OFFICES	86050	
M.2	CONTRACTS WITH FOREIGN OFFICIAL INSTITUTIONS	86052	
M.3	CONTRACTS OF U.S. DEPOSITORY INSTITUTIONS WITH FOREIGNERS	86054	

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

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

1
millions

2
millions

3
millions

Europe			
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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LATIN AMERICA				
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			

CARIBBEAN				
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			