Balance of Payments Division

BP-54 Survey of Canadian Portfolio Investment

Survey Guide

Statistics Canada   Statistique Canada

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How to obtain more information...

Specific inquiries about this guide and related statistics or services should be directed to: Balance of Payments Division, Statistics Canada, Ottawa, Ontario, K1A 0T6 (telephone toll free: 1-866-765-8143 (613) 951-9051 facsimile: (613) 951-9031 e-mail: bop.survey@statcan.ca).

For information on the wide range of data available from Statistics Canada, you can contact us by calling one of our toll-free numbers. You can also contact us by e-mail or by visiting our Web site.

National inquiries line	**1 800 263-1136**
National telecommunications device for the hearing impaired	**1 800 363-7629**
Depository Services Program inquiries	**1 800 700-1033**
Fax line for Depository Services Program	**1 800 889-9734**
E-mail inquiries	**infostats@statcan.ca**
Web site	**www.statcan.ca**

This guide is also available in electronic format on the Statistics Canada Internet site. To obtain a copy, visit our Web site at **www.statcan.ca**, and select Products and Services.

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BP-54 Survey of Canadian Portfolio Investment

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Purpose of the Survey

The purpose of the Survey of Canadian Portfolio Investment is to determine the amount and types of securities owned by Canadians. The survey is conducted on a security by security basis.

The data will be used to compile the portfolio investment of Canada's balance of payments and international investment position statistics. The survey is being conducted in co-ordination with other countries to facilitate international data comparability. The survey is also designed to generate feedback on Investment Fund strategies related to industrial distribution, type of financial instrument and geographical distribution.

Collection Authority

The information requested is collected under the Statistics Act, Revised Statutes of Canada, 1985, Chapter S19. The survey is conducted on an annual basis.

Confidentiality

Information collected under the Statistics Act is treated in strict confidence and is specifically exempt from being released under the Access to Information Act.

How to report

Data would preferably be submitted through electronic mail, on diskettes, magnetic tapes or cartridge in a single file using Excel, Lotus, or ASCII with delimiters. To assist respondents in identifying the information requested, Statistics Canada developed a standard record layout (see next page: 'Recommended table structure').

Warning: Information sent via facsimile or electronic mail, when in transit, may encounter risk of disclosure. Upon receipt, Statistics Canada will confirm the reception of your submission. Thereafter, Statistics Canada will assure the confidentiality of the information.

What to report

Update of the list of funds as well as contact name and details (pre-print information).

Detailed holdings of your funds in a single electronic file.

Please return the required information to:

Statistics Canada
Balance of Payments Division
Survey of Canadian Portfolio Investment (SCPI)
22nd floor, R.H. Coats Building
Ottawa, Ontario K1A 0T6
Attention: Bruce Nichols or Éric Boulay
E-mail   cpiabop@statcan.ca
Fax   1-613-951-9031

If there are questions regarding the survey, please contact Bruce Nichols at (613) 951-5665 or Éric Boulay at (613) 951-1872 or use our toll free number (866) 765-8143.

RECOMMENDED TABLE STRUCTURE

** For more information about the content of the fields, see instructions on the following pages. **

Field	Field Name	Data Type	Width	Decimals
1	Code or name of the Fund **(M)**	Alphanumeric	6	
2	Sequence Number	Numeric	6	
3	Security Identification Code	Alphanumeric	12	
4	Stock Market Symbol	Alphanumeric	10	
5	Security Type **(M)**	Numeric	2	
6	Name of Issuer **(M)**	Character	30	
7	Security Description	Character	30	
8	Industrial Description	Character	40	
9	Market Value **(M)**	Numeric	12	
10	Market Price	Numeric	12	4
11	Quantity **(M)**	Numeric	12	
12	Average Cost	Numeric	12	
13	Exchange Rate	Numeric	7	4
14	Currency of Denomination **(M)**	Character	3	
15	Amount on Loan	Numeric	12	
16	Country of Issuer **(M)**	Character	3	
17	Issue Date	Date **(MMDDYYYY)**	8	
18	Maturity Date **(M)**	Date **(MMDDYYYY)**	8	
19	Type of Coupon	Character	1	
20	Coupon or Dividend	Numeric	7	4
21	Status	Character	1	
(M):	**Mandatory Field**	**TOTAL**	**234**	**12**

CONTENT OF FIELDS

Field 1: *Code or name of the fund* - Enter the name or code of the fund.

Field 2: *Sequence Number* - Starting at 1, sequentially number each record. The last record should have the same sequence number as the total number of records.

Field 3: *Security Identification Code* - Enter the security identification code. For example, enter the CUSIP, SEDOL, or ISIN code. Please refrain from using internally generated codes.

Field 4: *Stock Market Symbol* - If available, enter the stock market symbol of the security.

Field 5: *Security Type* - Indicate the type of security according to the following code-set[1]:

1 Equity (including warrants and rights)

2 Debt and debentures

3 Money market instruments

4 Options

5 Futures

6 Forwards

7 Cash

8 Mortgages

9 Real estate

10 Units of pooled, mutual and investment funds

11 SWAPS

Field 6: *Name of Issuer* - Enter the name of the issuer of this security.

Ex: Government of Canada

Ex: ABC Corporation

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1 Please see appendix 1 for a more detailed description of these categories.

Field 7: *Security Description* - Provide pertinent descriptive information. Examples follow:
For equities:

Ex: ADR, Subordinate voting

Ex: Preferred convertible shares

Ex: Partly paid shares.

Ex: IBM Common shares

For debts:

Ex: Convertible debenture

Ex: Floating rate bond

For money market instruments:

Ex: Treasury bill

For options:

Ex: Call or Put

For futures:

Not needed

For forwards:

Ex: Buy British Pounds, Sell US

Field 8: *Industrial Description* - Pertinent descriptive information. If possible, please use code-set below:

Sector	Description
A	Food, Beverage and Tobacco
B	Wood and Paper
C	Energy
D	Chemicals, Chemical Products and Textiles
E	Metallic Minerals and Metal Products
F	Machinery Equipment (except electrical machinery)
G	Transportation Equipment
H	Electrical and Electronic Products
I	Construction and Related Activities
J	Transportation Services
K	Communications
L	Finance and Insurance
M	General Services to Business
N	Government Services
O	Education, Health and Social Services
P	Accommodation, Restaurants and Recreation Services
Q	Food Retailing
R	Consumer Goods and Services

Field 9:   *Market Value* - in Canadian dollars

For equities (including warrants and rights), enter the price (field 10) times the number of shares (field 11) converted in Canadian dollars.

For debts and the money market instruments, enter the price expressed as a percentage (**field 10**) times the face value (**field 11**).

When reporting a negative position for a security, enter "R" in **field 21**. *A negative position occurs when securities acquired under repurchase or security-lending arrangements are subsequently sold to a third party.*

For options, enter the number of contracts times the contract size times the premium.

Option on stock

Example: 50 IBM Call Jan97 at 130 at 8¾ (market price at date of survey)

Calculation: Number of contracts (50) X contract size ($100) X premium

50*100*(8¾) = $43,750 US$ → 59,763 Cdn$ (43,750*1.366)

Option on index

Example: 20 S&P 500 Call May 655 at 14½ (market price at date of survey)

Calculation: Number of contracts (20) X contract size ($500) X premium

20*500*(14½) = $145,000 US$ → 198,070 Cdn$ (145,000*1.366)

Option on currency

Example: Trading on Philadelphia Exchange

100 Call British Pounds Dec 166 at .70 (market price at date of survey)

Calculation: Number of contracts (100) X contract size ($31,250) X premium

100*31,250*(.0070) = $21,875 US$ → 29,881 Cdn$ (21,875*1.366)

For futures:

Bond contracts: Enter the number of contracts times the contract size times spot price less exercise price (strike price).

Example: 20 / 5 year US treasury.

 Strike price or exercise price = 98.25 spot price = 97.75

Calculation: number of contracts (20) X contract size ($100,000) X (spot-strike)

20*100,000*(.9775-.9825)=-$10,000 US$ → -13,660 Cdn$ (10,000*1.366)

Index contracts: Enter the number of contracts times future value multiplier times spot price less exercise price (strike price).

Example: 50 S&P 500

Calculation: Number of contracts (10) X future value multiplier ($500) X (spot-strike)

$10*500*(655.86- 659.60) = -18,700$ US\$ $\longrightarrow$ -25,544 Cdn\$ (18,700*1.366)

Currency: Enter the number of contracts times future value multiplier times spot price less exercise price (strike price).

Example: 20 Mark .6783

Calculation: Number of contracts (20) X future value multiplier ($125,000) X (spot-strike) $20*125,000*(.6752- .6685) = 16,750$ Marks $\longrightarrow$ 15,075 Cdn\$ (16,750*.9)

For forwards:

Enter the market value in excess of (less than) settlement amount in Cdn\$.

For cash:

Enter the Canadian dollar value of your holdings.

Field 10: *Market Price*

For equities, enter the market price per share, warrant or right in Cdn\$.

For debts and money market instruments, enter the market price as a percentage of the security's face value.

For options, enter the market price times the multiplier in Cdn\$.

For futures, enter market price in Cdn\$.

For forwards, leave this field empty.

For cash, leave this field empty.

Market price should be used to report all holdings of securities. All securities should be converted to Canadian dollars using the exchange rate prevailing at the close of business of the surveyed period. Please indicate any fund not converted into Canadian dollars in the confirmation of funds form.

For equities (including warrants and rights):

For stock listed companies, the market price of your holding should be calculated using the market price prevailing on the stock exchange at the close of the surveyed period.

For unlisted enterprises, if a market price is not available at the close of the business of the surveyed period, estimate the market price of your holding of equity securities by using one of the following methods:

- a recent transaction price;

- director's valuation; or

- net asset value (net asset value is equal to total assets, including intangibles, less non-equity liabilities **and the paid up value of non-voting shares**. Assets and liabilities should be recorded at current, rather than historical value) .

For debts and money market instruments:

Debt securities should be recorded (as a percentage) using one of the market valuation methods listed below:

- a quoted traded market price at the close of the business of the surveyed period;

- the net present value of the expected stream of future payments/receipts associated with the securities;

- for unlisted securities, the price used to value securities for accounting or regulatory purposes, etc. ; or

- for discount, deep discount or zero coupon securities, the issue price plus amortisation of the discount.

- Comparative security valuation approach

For options:

For exchange traded options, the market price of your holding is the market price prevailing on the exchange at the close of the surveyed period.

For OTC options and exchange-traded options, if a market price is not available at the close of the business of the surveyed period, estimate the market price of your holding by using one of the following methods:

- a recent transaction price;

- director's valuation

For futures:

For futures, provide the market price. The market price is obtained by taking the spot price of the underlying asset minus the strike price (or exercise price.) As per the example shown in **field 9** for futures, the spot price less the exercise price must be expressed like this: .9775 (spot)-.9825 (exercise) = -.005

For forwards:

Leave this field blank.

For cash:

Leave this field blank.

Field 11:   *Quantity*

For equities (including warrants and rights), enter the number of shares.

For units of pooled, mutual and investment funds, enter the number of units held rounded to the nearest unit.

For debts, enter the face value held in the <u>currency of denomination</u>. For asset-backed securities, enter the remaining face value of principal still outstanding.

For money market instruments, enter the face value at maturity.

For options, and futures, enter the number of contracts.

For forwards, enter the amount receivable at the expiration of the contract in original currency.

For cash, leave this field blank

Field 12:   *Average Cost* - Enter the average cost (historical cost) of the security held.

Field 13:   *Exchange Rate* - Enter the exchange rate used to convert the currency of denomination in **field 9**. This rate should be the one prevailing at the close of the surveyed period.
Ex: Market value of US stock converted in CDN$ (**field 9**) over market value of US stock in US$ denomination currency.

Field 14:   *Currency of denomination* – Currency codes appear in **appendix 2.**

Field 15:   *Amount on loan* - Face value or share units of **field 11** (in Cdn$) sold under loan repurchase agreements or lent under security lending arrangements.

For debt, enter the face value of **field 11** sold under repurchase agreements and security lending arrangements.

For stocks, enter the number of shares of **field 11** sold under security lending arrangements.

Field 16:   *Country of Issuer* - Enter the code from **appendix 2** for the country of residence of the issuing entity of the security.

Field 17:   *Issue Date* - Enter the original date of issue for this security in the following format: **MMDDYYYY.**

Field 18:   *Maturity Date* - Enter the date on which this security matures in the format: **MMDDYYYY.**
For a security with a call provision, enter the final maturity date, not the call date.

Field 19:   *Type of coupon* - Fixed (F) or Variable (V)
Enter "F" for fixed rate or "V" for variable or floating rate.

Field 20:   *Coupon or Dividend*
For bonds enter the annual coupon rate. For variable rate, enter the rate that prevailed at the end of the surveyed period rounded to four decimal places.

For equities, enter the annual value of the dividend.

For zero coupon bonds, enter 0.0000.

Field 21:   *Status* - Enter "D" if security is in default.
Enter "R" when securities acquired under repurchase or security lending arrangements are subsequently sold to a third party.

APPENDIX 1 - SECURITY TYPES

Equity securities = Security type 1

- ordinary shares;

- stocks (class A, class B);

- depository receipts, e.g., American depository receipts (ADR), should be attributed to the country of residence of the issuer of the security underlying the depository receipt;

- equity securities that have been sold under repurchase agreements; and

- equity securities that have been lent under securities lending arrangement

    i) Securities acquired under repurchase or securities lending arrangements are to be *excluded* from the report;

    ii) Securities acquired under repurchase or security lending arrangements and subsequently sold to a third party should indicate it by entering the **letter "R" in item 21.**

- warrants and rights

    i) subscription rights to securities;

    ii) subscription or share warrants; and

    iii) currency warrants

Debt securities (with an original term to maturity of over 1 year) = Security type 2

- bonds, zero coupon or stripped bonds, deep discounted, currency linked (e.g., dual-currency), floating rate, equity related (e.g., convertible bonds, eurobonds);

- asset-backed securities such as mortgage backed bonds, collateralized mortgage obligations (CMO);

- receivable securitization;

- index-linked securities (e.g., property index certificates);

- preference shares (participating, non-participating, convertibles);

- floating rate notes (FRN), such as perpetual notes (PRN), variable rate notes (VRN), structured FRN, reverse FRN, collared FRN, step up recovery FRN (SURF), range/corridor/accrual notes;

- medium term notes;

- Schuldscheine (German) notes, gilt (United Kingdom), O.A.T. (France);

- bonds with optional maturity dates, the latest of which **is more than one year to maturity**;

- debentures;

- negotiable certificates of deposits with contractual **maturity of more than one year**;

- other long term securities;

- bearer depository receipts (BDR) denoting ownership of debt securities, should be attributed to the country of residence of the issuer of the security underlying the depository receipt;

- debt securities that you have sold under repurchase agreements; and

- debt securities that you have lent under a securities lending arrangement

  i) Securities acquired under repurchase or securities lending arrangements are to be *excluded* from the report;

  ii) Securities acquired under repurchase or security lending arrangements and subsequently sold to a third party should indicate it by entering the ***letter "R" in item 21.***

Money market instruments (with an original term to maturity of less than 1 year) = Security type 3

- bonds, zero coupon or stripped bonds, deep discounted, currency linked (e.g., dual-currency), floating rate, equity related (e.g., convertible bonds, eurobonds);

- asset-backed securities such as mortgage backed bonds, collateralized mortgage obligations (CMO);

- index-linked securities (e.g., property index certificates)

- non-participating preference shares;

- receivable securitization (with less then one year to maturity);

- discount notes;

- commercial paper;

- floating rate notes (FRN),such as perpetual notes (PRN), variable rate notes (VRN), structured FRN, reverse FRN, collared FRN, step up recovery FRN (SURF), range/corridor/accrual notes;

- medium term notes;

- Schuldscheine (German) notes, gilt (United Kingdom), O.A.T. (France) ;

- bonds with optional maturity dates, the latest of which **is less than one year to maturity**;

- debentures;

- negotiable certificates of deposits with contractual **maturity of less than one year**;

- other long term securities (with a remaining term to **maturity of less than one year**);

- bearer depository receipts (BDR) denoting ownership of debt securities, should be attributed to the country of residence of the issuer of the security underlying the depository receipt;

- debt securities (with a remaining term to maturity of less than one year) that you have sold under repurchase agreements; and

- debt securities (with a remaining term to maturity of less than one year) that you have lent under a securities lending arrangement;

  i) Securities acquired under repurchase or securities lending arrangements are to be *excluded* from the report;

ii)   Securities acquired under repurchase or security lending arrangements and subsequently sold to a third party should indicate it by entering the **letter "R" in item 21.**

Derivatives

Options = Security Type 4:

Options on stocks, indexes, currency, futures and commodity.

Characteristics

•Call, Put;

•Long or short;

•American or European type.

Futures = Security Type 5:

Futures on currency, indexes, interest rates, metals, petroleum.

Characteristics

•Long or short

Forwards = Security Type 6:

All types of Forwards

Cash = Security Type 7

Cash and other deposits

Other portfolio investment assets

APPENDIX 2 - COUNTRY AND CURRENCY CODES

In reporting the geographical distribution of foreign countries, and currency of payments, please use the codes provided below:

COUNTRY	CODE	CURRENCY	CODE
AFGHANISTAN	AF	AFGANI	AFA
ALBANIA	AL	LEK	ALL
ALGERIA	DZ	ALGERAIN DINAR	DZD
ANDORRA	AD	FRENCH FRANC, PESETA	ADP
ANGOLA	AO	KWANZA	AOK
ANTIGUA AND BARBUDA	AG	EAST CARIBBEAN DOLLAR	XCD
ARGENTINA	AR	PESO	ARS
ARMENIA	AM	DRAM	AMD
AUSTRALIA	AU	AUTRALIAN DOLLAR	AUD
AUSTRIA	AT	SCHILLING	ATS
AZERBAIDJAN	AZ	MANAT	AZM
BAHAMAS	BS	BAHAMAS DOLLAR	BSD
BAHRAYN	BH	BAHRAINI DINAR	BHD
BANGLADESH	BD	TAKA	BDT
BARBADOS	BB	BARBADOS DOLLAR	BBD
BELARUS	BY	ROUBLE	BYR
BELGIUM	BE	BELGIUM FRANC	BEF
BELIZE	BZ	BELIZE DOLLAR	BZD
BENIN	BJ	FRANC CFA-BCEAO	XOF
BERMUDA	BM	BERMUDA DOLLAR	BMD
BHUTAN	BT	NGULTRUM	BTN
BOLIVIA	BO	BOLIVIANO	BOB
BOSNIA-HERCEGOVINA	BA	DINAR	BAD
BOTSWANA	BW	PULA	BWP
BRAZIL	BR	REAL	BRE
BRITISH VIRGIN ISLANDS	VG	UNITED STATES DOLLAR	USD
BRUNEI	BN	BRUNEI DOLLAR	BND
BULGARIA	BG	LEV	BGL
BURKINA FASO (UPPER VOLTA)	BF	FRANC CFA-BCEAO	XOF
BURUNDI	BI	BURUNDI FRANC	BIF
CAMEROON (REPUBLIC OF)	CM	FRANC CFA-BEAC	XAF
CANADA	CA	CANADIAN DOLLAR	CAD
CAPE VERDE	CV	CAPE VERDE ESCUDO	CVE
CAYMAN ISLANDS	KY	CAYMAN ISLANDS DOLLARS	KYD
CENTRAL AFRICAN REPUBLIC	CF	FRANC CFA-BEAC	XAF
CHAD	TD	FRANC CFA-BCEAO	XOF
CHILE	CL	CHILEAN PESO	CLP
CHINA	CN	YUAN	CNY
COLUMBIA	CO	COLOMBIAN PESO	COP
CONGO	CG	FRANC CFA-BEAC	XAF
COSTA RICA	CR	COLÒN	CRC
CROATIA	HR	KUNA	HRK
CUBA	CU	CUBAN PESO	CUP
CYPRUS	CY	CYPRUS POUND	CYP
CZECH REPUBLIC	CZ	CZECH KORUNA	CZK

APPENDIX 2 - COUNTRY AND CURRENCY CODES (Con't)

In reporting the geographical distribution of foreign countries, and currency of payments, please use the codes provided below:

COUNTRY	CODE	CURRENCY	CODE
DENMARK	DK	DANISH KRONE	DKK
DJIBOUTI	DJ	DJIBOUTI FRANC	DJF
DOMINICA	DM	EAST CARIBBEAN DOLLAR	XCD
DOMINICAN REPUBLIC	DO	DOMINICAN PESO	DOP
EAST TIMOR	TP	RUPIAH	TPR
ECUADOR	EC	SUCRE	ECS
EGYPT	EG	EGYPTIAN POUND	EGP
EQUATORIAL GUINEA	GQ	FRANC CFA-BEAC	XAF
ESTONIA	EE	ESTONIA KROON	EEK
ETHIOPIA	ET	BIRR	ETB
EUROPEAN ECONOMIC COMMUNITY	ZZ	EUROPEAN CURRENCY UNIT	ECU
FALKLAND ISLANDS	FK	FALKLAND ISLANDS POUND	FKP
FIDJI	FJ	FIDGI DOLLAR	FJD
FINLAND	FI	MARKKA	FIM
FRANCE	FR	FRENCH FRANC	FRF
GABON	GA	FRANC CFA-BEAC	XAF
GAMBIA	GM	DALASI	GMD
GEORGIA	GE	LARI	GEL
GERMANY	DE	DEUTSCHE MARK	DEM
GHANA	GH	CEDI	GHC
GIBRALTAR	GI	GIBRALTAR POUND	GIP
GREECE	GR	DRACHMA	GDA
GUADELOUPE	GP	FRENCH FRANC	FRF
GUATEMALA	GT	QUETZAL	GTQ
GUINEA	GN	GUINEA FRANC	GNF
GUINEA-BISSAU	GW	PESO	GWP
GUYANA	GY	GUYANA DOLLAR	GYD
HAITI	HT	GOURDE	HTG
HONDURAS	HN	LEMPIRA	HNL
HONG KONG	HK	HONG KONG DOLLAR	HKD
HUNGARY	HU	FORINT	HUF
ICELAND	IS	ICELANDIC KRONA	ISK
INDIA	IN	INDIAN RUPEE	INR
INDIAN OCEAN TERRITORY	IO	UNITED STATES DOLLAR	USD
INDONESIA	ID	RUPIAH	IDR
IRAN	IR	RIAL	IRR
IRAQ	IQ	IRAQI DINAR	IQD
IRELAND	IE	IRISH POUND	IEP
ISRAEL	IL	SHEKEL	ILS
ITALY	IT	ITALIAN LIRA	ITL
IVORY COAST	CI	FRANC CFA-BCEAO	XOF
JAMAICA	JM	JAMAICAN DOLLAR	JMD
JAPAN	JP	YEN	JPY
JORDAN	JO	JORDANIAN DINAR	JOD
KAZAKHSTAN	KZ	TENGE	KZT

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In reporting the geographical distribution of foreign countries, and currency of payments, please use the codes provided below:

COUNTRY	CODE	CURRENCY	CODE
KENYA	KE	KENIAN SHILLING	KES
KIRIBATI (CANTON & ENDERBURY)	KI	AUTRALIAN DOLLAR	AUD
KOREA (NORTH)	KP	WON	KPW
KOREA (SOUTH)	KR	WON	KRW
KUWAIT	KW	KUWAITI DINAR	KWD
KYRGHYZSTAN	KG	SOM	KGS
LAOS	LA	KIP	LAK
LATVIA	LV	LATS	LVL
LEBANON	LB	LEBANESE POUND	LBP
LESOTHO	LS	LOTI	LSM
LIBERIA	LR	LIBERIAN DOLLAR	LRD
LIBYAN	LY	LIBYAN DINAR	LYD
LIECHTENSTEIN	LI	SWISS FRANC	CHF
LITHUANIA	LT	LITAS	LTL
LUXEMBOURG	LU	LUXEMBOURG FRANC	LUF
MACAO	MO	PATACA	MOP
MACEDONIA	MK	DENAR	MKD
MADAGASCAR	MG	MALAGASY FRANC	MGF
MALAWI	MW	KWACHA	MWK
MALAYSIA	MY	RINGGIT	MYR
MALDIVES	MV	RUFIYAA	MVR
MALI	ML	FRANC CFA-BCEAO	XOF
MALTA	MT	MALTESE LIRA	MTL
MAURITANIA	MR	OUGUIYA	MRO
MAURITIUS	MU	MAURITIUS RUPEE	MUR
MEXICO	MX	MEXICAN PESO	MXN
MOLDOVA	MD	LEU	MDL
MONACO	MC	FRENCH FRANC	FRF
MONGOLIAN	MN	TUGRIK	MNT
MOROCCO	MA	DIRHAM	MAD
MOZAMBIQUE	MZ	METICAL	MZM
NAMIBIA	NA	NAMIBIEN DOLLAR	NAD
NEPAL	NP	NEPALESE RUPEE	NPR
NETHERLANDS	NL	NETHERLANDS GUILDER	NLG
NETHERLANDS ANTILLES	AN	NETHERLANDS ANTILLES GUILDER	ANG
NEW ZEALAND	NZ	NEW ZEALAND DOLLAR	NZD
NICARAGUA	NI	CÒRDOBA	NIC
NIGER	NE	FRANC CFA-BCEAO	XOF
NIGERIA	NG	NAIRA	NGN
NORWAY	NO	NORWEGIAN KRONE	NOK
OMAN	OM	RIYAL OMANI	OMR
PAKISTAN	PK	PAKISTANI RUPEE	PKR
PANAMA	PA	BALBOA	PAB
PAPUA NEW GUINEA	PG	KINA	PGK
PARAGUAY	PY	GUARANI	PYG

APPENDIX 2 - COUNTRY AND CURRENCY CODES (Con't)

In reporting the geographical distribution of foreign countries, and currency of payments, please use the codes provided below:

COUNTRY	CODE	CURRENCY	CODE
PERU	PE	SOL	PEN
PHILIPPINES	PH	PESO	PHP
POLAND	PL	ZLOTY	PLZ
PORTUGAL	PT	ESCUDO	PTE
PUERTO RICO	PR	UNITED STATES DOLLAR	USD
QATAR	QA	RIYAL	QAR
ROMANIA	RO	LEU	ROL
RUSSIAN FEDERATION	RU	RUBLE	RUR
RWANDA	RW	RWANDA FRANC	RWF
SAINT LUCIA	LC	EAST CARIBBEAN DOLLAR	XCD
SAINT PIERRE AND MIQUELON	PM	FRENCH FRANC	FRF
SALVADOR	SV	COLÒN	SVC
SAMOA	WS	TALA	WST
SAO TOME AND PRINCIPE	ST	DOBRA	STD
SAUDIA ARABIA	SA	RIYAL	SAR
SENEGAL	SN	FRANC CFA-BCEAO	XOF
SEYCHELLES	SC	SEYCHELLES RUPEE	SCR
SIERRA LEONE	SL	LEONE	SLL
SINGAPORE	SG	SINGAPORE DOLLAR	SGD
SLOVENIA	SI	TOLAR	SIT
SOMALIA	SO	SHILLING	SOS
SOUTH AFRICA	ZA	RAND	ZAR
SPAIN	ES	PESETA	ESP
SRI LANKA	LK	SRI LANKA RUPEE	LKR
SUDAN	SD	SOUDAN POUND	SDD
SURINAME	SR	SURINAME GUILDER	SRG
SWAZILAND	SZ	LILANGENI	SZL
SWEDEN	SE	SWEDISH KRONA	SEK
SWITZERLAND	CH	SWISS FRANC	CHF
SYRIAN	SY	SYRIAN POUND	SYP
TADJIKISTAN	TJ	ROUBLE	TJR
TAIWAN	TW	TAIWAN DOLLAR	TWD
TANZANIA	TZ	SHILLING	TZS
THAILAND	TH	BAHT	THB
TOGO	TG	FRANC CFA-BCEAO	XOF
TRINIDAD AND TOBAGO	TT	TRINIDAD DOLLAR	TTD
TUNISIA	TN	TUNISIAN DINAR	TND
TURKEY	TR	TURKISH LIRA	TRL
TURKMENISTAN	TM	MANAT	TMM
UGANDA	UG	UGANDA SHILLING	UGS
UKRAINE	UA	HRYVNA	UAH
UNITED ARAB EMIRATES	AE	DIRHAM	AED
UNITED KINGDOM	GB	POUND STERLING	GBP
UNITED STATES	US	UNITED STATES DOLLAR	USD
URUGUAY	UY	URUGUAYO PESO	UYU

APPENDIX 2 - COUNTRY AND CURRENCY CODES (Con't)

In reporting the geographical distribution of foreign countries, and currency of payments, please use the codes provided below:

COUNTRY	CODE	CURRENCY	CODE
US VIRGIN ISLANDS	VI	UNITED STATES DOLLAR	USD
UZBEKISTAN	UZ	ROUBLE	UZR
VENEZUELA	VE	BOLIVAR	VEB
VIETNAM	VN	DONG	VND
YEMEN	YE	YEMENI RIAL	YER
YUGOSLAVIA	YU	NEW YUGOSLAVIAN DINAR	YUD
ZAIRE	ZR	ZAIRE	ZRN
ZAMBIA	ZM	KWACHA	ZMK
ZIMBABWE	ZW	ZIMBABWEAN DOLLAR	ZWD

RECORD LAYOUT
DATA ENTRY (EXAMPLES)

FIELD 1	FIELD 2	FIELD 3	FIELD 4	FIELD 5	FIELD 6	FIELD 7	FIELD 8	FIELD 9	FIELD 10	FIELD 11	FIELD 12	FIELD 13	FIELD 14	FIELD 15	FIELD 16	FIELD 17	FIELD 18	FIELD 19	FIELD 20	FIELD 21
Code of the Fund (M)	Sequence Number	Security Identification Code	Stock Market Symbol	Security Type (M)	Name of Issuer (M)	Security Description	Industrial Description	Market Value (M)	Market Price	Quantity (M)	Average Cost	Exchange Rate	Currency of Denomination (M)	Amount on Loan	Country of Issuer (M)	Issue Date	Maturity Date (M)	Type or Coupon	Coupon of Dividend	Status
Alphanumeric	Numeric	Alphanumeric	Alphanumeric	Numeric	Character	Character	Character	Numeric	Numeric	Numeric	Numeric	Numeric	Character	Numeric	Character	Date (MMDDYYYY)	Date (MMDDYYYY)	Character	Numeric	Character
Width: 6	6	12	10	2	30	40	30	12	16	12	12	7	3	12	3	8	8	1	7	1
Decimal:									4			4							4	
Positions: 1-6	7-12	13-24	25-34	35-36	37-66	67-106	107-136	137-148	149-164	165-176	177-188	189-195	196-198	199-210	211-213	214-221	222-229	230-230	231-237	238-238
FUND 01	1	135087VQ4		2	GOVT OF CANADA	GOVT OF CANADA BONDS	Government	2,763,900	92.1300	3,000,000	2,760,400		CAD	1,000,000	CA		06012004	F	6.5000	
FUND 01	2	36962FW77	GE	2	GENERAL ELECTRIC CAPITAL CORP	CCMTN	Private	6,307,462	141.7407	4,450,000	6,257,459	1.3708	USD		US		05061996	F	6.8000	
FUND 01	3	31358KCS5	FNM	2	FEDERAL NATL MTG ASSN GTD	FANNI MAE	Government	936,905	124.9207	750,000	935,950	1.3660	USD		US		11252021	V	6.4000	
FUND 01	4		BMO.PR.D	2	BANK OF MONTRÉAL	PREFERRED SHARE D	Private	3,425,000	27.4000	125,000	3,550,400		CAD		CA			F	8.2500	
FUND 01	5		TEE.DB	2	TEE-COM	DEBENTURES	Private	(101,520)	101.5200	100,000			CAD		CA		06062001	F	5.2500	R
FUND 01	6	912794Y32		3	U.S. GOVT	US TREASURY BILL	Government	67,787,750	135.5755	50,000,000	65,520,145	1.3660	USD		US		07051996			
FUND 01	7			3	MEXICAN GOVERNMENT	MEXICAN CETES	Government	2,022,016	18.1170	11,160,874	2,030,200	0.1830	MXN		MX		01111996			
FUND 01	8	878742204	TEK.B	1	TECK CORP.	CLASS B SUB. VOTING	Mines & Metals	14,872,000	25.9909	572,200	14,015,265	1.3660	USD		CA				0.20	
FUND 02	1	500631106	KEP	1	KOREA ELECTRIC POWER CORP	ADR	Electronics	1,530,000	51.0000	30,000	1,425,600	1.3660	USD		KP					
FUND 02	2	IT9276A1043	HIT	1	HITACHI	HITACHI Y50 BDR	Communications	135,200	13.5200	10,000	135,700	0.0129	JPY		JP					
FUND 02	3			1	TELECOM ITALIA MOBILE SPA	COMMON (IL50 PAR)	Communications	75,000	3.0000	25,000	74,890	0.0009	ITL		IT					
FUND 02	4			1	FRASER AND NEAVE LTD	COMMON		630,000	10.5000	60,000	630,450	0.5346	SGD		SG	21011997				
FUND 02	5		IBM	4	IBM	CALL, IBM JAN 97, 130	Computers	59,763	11.9525	50		1.3660	USD		US	21051996				
FUND 02	6		OEX	4	S & P 500	CALL, S&P 500,MAY 96, 655	Index	198,070	19.8070	20		1.3660	USD		US	12221996				
FUND 02	7			4	BRITISH POUND	CALL B POUND, DEC 166	Currency	29,881	0.9562	100		1.3660	USD		GB					
FUND 02	8			6	PAY CDN$ RECEIVED GBP	FORWARD ON CURRENCY		(7,271)		645,000		2.0368	GBP		GB	04111996	07151996			
FUND 02	9			6	PAY YEN RECEIVED US$	FORWARD ON CURRENCY		914		72,254		0.0130	USD		US	06151996	12151996			
FUND 02	10			5	US 5 YEAR TREASURY	MAY 1996, 98.5		(13,600)	(0.6830)	20		1.3660	USD		US	10121995	05151996			
FUND 02	11			5	S & P 500	MAY 1996, 659.60		(25,544)	(5.1088)	10		1.3660	USD		US	01011996	05051996			
FUND 02	12			5	D-MARK	D-MARK MAY 1996. .6685		22,881	0.0060	20		1.3660	USD		DE	12051995	05181996			
FUND 02	13			9	COMMERCIAL REAL ESTATE		Real estate	25,000												
FUND 02	14			7	CASH US $	US $		1,400,000				1.3660	USA							
FUND 02	15		TEE.DB	2	TEE-COM	DEBENTURES	Private	(101,520)	101.52	100,000			CAD		CA		06062001	F	5.25	R
FUND 02	16			10	Pooled fund - Beutel	Unit of fund	Finance	1,000,000	10	100,000		1.0000	CAD		CA					

Security Type legend (FIELD 5):
1. Equity (including warrants and rights)
2. Debt and debentures
3. Money market instruments
4. Options
5. Futures
6. Forwards
7. Cash
8. Mortgages
9. Real estate
10. Pooled, mutual and investment funds
11. Swaps

Annualized dividends in $ (note referring to FIELD 20)

Negative position:
When reporting a negative position for a security, enter 'R' (for repurchase) in **field 21**.

Note: If you have any concordance table for your funds, country, industry and currency, we would appreciate to receive a copy. That will help us processing your submission file. A survey guide is available upon request.

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