

Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at 31 December 2011

Table 1 : Loans and receivables – Composition details
(\$ millions)

Others Advances to CPA members ¹	<u>81.5</u>
Term PRA ²	1,447.7
Term Repos for Balance Sheet Management ³	0.0
SPRA ⁴	<u>0.0</u>
	<u>1,447.7</u>
Other	<u>1.6</u>
Total Loans and receivables	1,530.8
	=====

Table 2 : Market value and composition of securities purchased under term purchase and resale agreements

	(\$ millions)	
Securities issued or guaranteed by the Government of Canada	1,480.9	100.0 %
Securities issued or guaranteed by a provincial government	0.0	0.0 %
Securities issued by a municipality	0.0	0.0 %
Corporate securities ⁵	0.0	0.0 %
Asset backed Commercial Paper ⁶	<u>0.0</u>	0.0 %
Total Securities backing Term PRAs outstanding	1,480.9	100.0%
	=====	
Term PRA outstanding	1,447.7	
	=====	
Collateralization	102%	

Table 3 : Market value of securities purchased under Term Repo for Balance Sheet Management

	(\$ millions)
Securities issued by the Government of Canada	0.0
	=====
Term Repos for balance sheet management outstanding	0.0
	=====
Collateralization	0.0%

¹ Overnight advances are secured by securities eligible as collateral under the Bank's Standing Liquidity Facility. For more information see : http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities_160710.pdf

² See Table 2 for details regarding the securities used in Term PRA operations. Terms and conditions for the Term PRA Facility are available at : <http://www.bankofcanada.ca/wp-content/uploads/2010/03/terms190110.pdf>

³ See Table 3 for details regarding the securities used in Term Repo operations. Terms and conditions for the Term Repo Facility are available at: http://www.bankofcanada.ca/wp-content/uploads/2010/12/terms_repo300410.pdf

⁴ SPRA are overnight purchase and resale operations conducted using Government of Canada securities unless otherwise specified

⁵ For eligibility requirements effective September 7, 2010, details are available at: http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities_160710.pdf

⁶ Asset Backed Commercial Paper must meet the eligibility criteria and conditions necessary to be acceptable as collateral under the Bank of Canada's Standing Liquidity Facility. Details are available at http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities_160710.pdf