Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at 31 Jan 2010

Table 1: Loans and receivables – Composition details

	($ millions)
Other advances to CPA members[1]	0
Term PRA[2]	24, 207.5
SPRA[3]	0
	24, 207.5
Other	2.4
Total loans and receivables	24,209.9
	======

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	14,073.3	54.7%
Securities issued or guaranteed by a provincial government	8,245.2	32.0%
Securities issued by a municipality	245.5	1.0%
Corporate securities[4]	2,870.7	11.1%
Asset Backed Commercial Paper[5]	316.3	1.2%
Total Securities backing Term PRAs outstanding	25,751 .0	100%
	=======	
Term PRA outstanding	24,207.5	
	=======	
Collateralization	106%	

[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/en/financial/securities.pdf

[2] Term PRA operations include the Term PRA for Private Sector Instruments. See Table 2 for detail regarding the securities used in Term PRA operations.

[3] SPRA are overnight purchase and resale operations conducted using Government of Canada securities unless otherwise specified.

[4] Minimum issuer credit rating for short-term corporate debt is R1 (low) by DBRS, A-1 (mid) by S&P, or P1 by Moody's. Corporate bonds with long-term issuer ratings below A (low) by DBRS, A- by S&P and A3 by Moody's are acceptable as long as the minimum long-term issuer ratings are at least two of the following: BBB or higher by DBRS, BBB or higher by S&P or Baa2 or higher by Moody's. For new eligibility requirements effective January 19, 2010, details are available at:
http://www.bankofcanada.ca/en/notices_fmd/2009/terms190110.pdf

[5] 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/en/financial/securities.pdf

Margin Requirements

The following margin requirements will be applied (note that, for securities with up to one year to maturity, the margins are adjusted by term divided by 365):

	Maturity				
Collateral Type	**Up to 1 year**	**>1-3 years**	**>3-5 years**	**>5-10 years**	**>10 years**
Securities issued by the Government of Canada, including stripped coupons and residuals	1.0%	1.0%	1.5%	2.0%	2.5%
Securities guaranteed by the Government of Canada (including Canada Mortgage Bonds and NHA mortgage-backed securities)	1.5%	2.0%	2.5%	3.0%	3.5%
Securities issued by a provincial government	2.0%	3.0%	3.5%	4.0%	4.5%
Securities guaranteed by a province	3.0%	4.0%	4.5%	5.0%	5.5%
Bankers' acceptances, promissory notes, commercial paper, and short-term municipal paper, including those of foreign issuers (rate A-1 (high) by S&P, or R-1 (mid) or better by DBRS)	7.5%				
Bankers' acceptances, promissory notes, commercial paper, and short-term municipal paper, including those of foreign issuers (rate A-1 (mid) by S&P, or R-1 (low) by DBRS), or P1 by Moody's)	12.0%				
Asset-backed commercial paper (minimum two ratings, R-1 (high) by DBRS, P1 by Moody's, A-1 (high) by S&P, or F1+ by Fitch)	7.5%				
Corporate, municipal, and foreign-issuer bonds (AAA rated)	4.0%	4.0%	5.0%	5.5%	6.0%
Corporate, municipal, and foreign-issuer bonds (AA rated)	7.5%	7.5%	8.5%	9.0%	10.0%
Corporate, municipal, and foreign-issuer bonds (A rated)	12.0%	12.0%	13.0%	13.5%	15.0%
Securities issued by the United States Treasury[6]	2.0%	2.0%	4.5%	5.0%	7.0%
Non-mortgage loan portfolio: The Bank will provide a collateral to portfolio value of 60%; i.e., 60% of the reported value of the loan portfolio, implying a haircut of 40%.					

[6] Note: An additional 2.5% (not adjusted for term divided by 365) will be added to the above margin requirements for securities issued by the United States Treasury to account for foreign exchange risk.