Bank of Canada Supplementary Information of Balance Sheet Loans and Receivables As at 30 September 2010

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

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Others Advances to CPA members ¹	0.0
Term PRA ² Term Repos for Balance Sheet	0.0
Management ³ SPRA ⁴	0.0 0.0 0.0
Other	2.3
Total Loans and receivables	2.3

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	0.0	0.0 %
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	0.0	0.0 %
Total Securities backing Term PRAs oustanding	0.0	0.0%
	=====	
Term PRA oustanding	0.0	
	=====	
Collateralization	0%	

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 oustanding	0.0
	======
Collateralization	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/en/financial/securities_160710.pdf

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/en/notices_fmd/2009/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/en/notices_fmd/2010/terms_repo300410.pdf

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

For eligibility requirements effective September 7, 2010, details are available at: http://www.bankofcanada.ca/en/financial/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/en/financial/securities_160710.pdf