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

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

Others Advances to CPA members <sup>1</sup>	7.4
Term PRA <sup>2</sup> Term Repos for Balance Sheet	0.0
Management <sup>3</sup>	0.0
SPRA <sup>4</sup>	0.0
	0.0
Other	1.8
Total Loans and receivables	9.2

## Table 2 : Market value and composition of securities purchased under term purchase and resale agreements (% millions)

	(\$ 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 <sup>5</sup>	0.0	$0.0 \ \%$
Asset backed Commercial Paper <sup>6</sup>	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

Securities issued by the Government of Canada	( <b>\$ millions</b> ) 0.0
Term Repos for balance sheet management oustanding	0.0
Collateralization	0.0%

<sup>&</sup>lt;sup>1</sup> 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

 $<sup>^2</sup>$  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

<sup>&</sup>lt;sup>3</sup> 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/2010/09/terms\_repo300410.pdf

<sup>&</sup>lt;sup>4</sup> 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: <u>http://www.bankofcanada.ca/wp-</u>

<sup>&</sup>lt;sup>5</sup> For eligibility requirements effective September 7, 2010, details are available at: <u>http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities\_160710.pdf</u>

<sup>&</sup>lt;sup>6</sup> 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 <u>http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities\_160710.pdf</u>