

**Bank of Canada**  
**Supplementary Information of Balance Sheet Loans and Receivables**  
**As at 30 September 2011**

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

Others Advances to CPA members <sup>1</sup>	0.9
Term PRA <sup>2</sup>	0.0
Term Repos for Balance Sheet Management <sup>3</sup>	0.0
SPRA <sup>4</sup>	0.0
	<u>0.0</u>
Other	1.7
Total Loans and receivables	2.6
	=====

**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 <sup>5</sup>	0.0	0.0 %
Asset backed Commercial Paper <sup>6</sup>	<u>0.0</u>	0.0 %
Total Securities backing Term PRAs outstanding	0.0	0.0%
	=====	
Term PRA outstanding	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 outstanding	0.0
	=====
Collateralization	0.0%

<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](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>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](http://www.bankofcanada.ca/wp-content/uploads/2010/09/terms_repo300410.pdf)

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

<sup>5</sup> For eligibility requirements effective September 7, 2010, details are available at : [http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities\\_160710.pdf](http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities_160710.pdf)

<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 [http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities\\_160710.pdf](http://www.bankofcanada.ca/wp-content/uploads/2010/09/securities_160710.pdf)