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

Table 1: Loans and receivables – Composition details

	(\$ millions)
Others Advances to CPA members ¹	4.3
Term PRA ² Term Repos for Balance Sheet	0.0
Management ³	0.0
SPRA ⁴	130.6
	<u>130.6</u>
Other	1.8
Total Loans and receivables	136.7

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**

Securities issued by the Government of Canada	(\$ millions) 0.0
Term Repos for balance sheet management oustanding	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

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

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

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