

**Bank of Canada**  
**Supplementary Information of Balance Sheet Loans and Receivables**  
**As at 31 August 2013**

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

|                                                      |     |
|------------------------------------------------------|-----|
| Other advances to CPA members <sup>1</sup>           | 0.0 |
| Term PRA <sup>2</sup>                                | 0.0 |
| Term Repos for Balance Sheet Management <sup>3</sup> | 0.0 |
| SPRA <sup>4</sup>                                    | 0.0 |
|                                                      | 0.0 |
| Other                                                | 5.7 |
| Total Loans and receivables                          | 5.7 |

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**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>                  | 0.0           | 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/2011/08/securities\\_191212.pdf](http://www.bankofcanada.ca/wp-content/uploads/2011/08/securities_191212.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/2010/12/terms\\_repo300410.pdf](http://www.bankofcanada.ca/wp-content/uploads/2010/12/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 December 19, 2012, details are available at: [http://www.bankofcanada.ca/wp-content/uploads/2011/08/securities\\_191212.pdf](http://www.bankofcanada.ca/wp-content/uploads/2011/08/securities_191212.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/2011/08/securities\\_191212.pdf](http://www.bankofcanada.ca/wp-content/uploads/2011/08/securities_191212.pdf)