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

(\$ millions)

Table 1: Loans and receivables - Composition details

	(ф ининонз)
Other advances to CPA members ¹	0.0
Term PRA ² Term Repos for Balance Sheet	0.0
Management ³	2,205.9
SPRA ⁴	<u>0.0</u> <u>2,205.9</u>
Other	8.9
Total Loans and receivables	2,214.8

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) 2,238.6
Term Repos for balance sheet management oustanding	2,214.8
Collateralization	101.0%

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

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

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/wp-content/uploads/2010/12/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 December 19, 2012, details are available at: http://www.bankofcanada.ca/wp-content/uploads/2011/08/securities_191212.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/wp-content/uploads/2011/08/securities 191212.pdf