

Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at 30 September 2014

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

| | |
|--|--------------|
| Other advances to CPA members ¹ | 0.0 |
| Term PRA ² | 0.0 |
| Term Repos for Balance Sheet Management ³ | 0.0 |
| SPRA ⁴ | 599.0 |
| | <u>599.0</u> |
| Other | 5.1 |
| Total Loans and receivables | 604.1 |
| | ===== |

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 | <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% |

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/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