

Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at October 31, 2016

Table 1 : Loans and receivables – Composition details

| | (\$ millions) |
|---|---------------|
| Other advances to CPA members ^[1] | 0.0 |
| Term Repo Operations ^[2] | 7,001.2 |
| Overnight Repo ^[3] | 0.0 |
| Total Securities Purchased Under Resale Agreement | 7,001.2 |
| Other | 6.0 |
| Total Loans and receivables | 7,007.2 |

Table 2 : Market value of securities purchased under Term Repo Operations

| | (\$ millions) |
|---|---------------|
| Securities issued or guaranteed by the Government of Canada | 739.2 |
| Securities issued or guaranteed by the Provinces | 6,542.0 |
| Total Securities backing Term Repos outstanding | 7,281.1 |
| Term Repos outstanding | 7,001.2 |
| Collateralization | 104.0% |

[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] Formerly "Term Repos for Balance Sheet Management". See Table 2 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/2015/10/term-repos/>

[3] Formerly "SPRAs". The Bank conducts Overnight Repo (OR) and Overnight Reverse Repo (ORR) operations to ensure the effective implementation of our monetary policy framework. These operations inject or withdraw intraday liquidity, reinforcing the Bank's target for the overnight rate. Terms and conditions are available at <http://www.bankofcanada.ca/2015/10/overnight-repo-overnight-reverse-repo-operations/>