

Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at January 31, 2022

Table 1 : Loans and receivables – Composition details

	(\$ millions)	
Standing Term Liquidity Facility ^[1]	0	
Standing Liquidity Facility ^[2]	0	
Advances to members of Payments Canada	<u>0</u>	0
Term Repo Operations ^[3]	23,415	
Overnight Repo ^[4]	0	
Total Securities Purchased Under Resale Agreement	<u>0</u>	23,415
Other		<u>4</u>
Total Loans and receivables		<u><u>23,419</u></u>

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

	(\$ millions)	
Securities issued or guaranteed by the Government of Canada	784	
Securities issued or guaranteed by Provincial Government	2,495	
Securities issued or guaranteed by Municipalities	0	
Other Public Sector Securities	0	
Securities issued by Private Sector Entities	17,126	
Asset Backed Securities	4,211	
Total securities backing Term Repos outstanding	<u>24,616</u>	
Term Repos outstanding		<u><u>23,415</u></u>
Collateralization		105.1%

^[1] Standing Term Liquidity Facility consists of advances to federally or provincially prudentially regulated members of Payments Canada. These advances are secured by securities eligible as collateral under the Bank's Standing Term Liquidity Facility.

<https://www.bankofcanada.ca/markets/market-operations-liquidity-provision/market-operations-programs-and-facilities/standing-term-liquidity-facility-terms-and-conditions/>

^[2] Standing Liquidity Facility consists of overnight advances and are secured by securities eligible as collateral under the Bank's Standing Liquidity Facility. For more information, see:

<https://www.bankofcanada.ca/2020/04/assets-eligible-collateral-standing-liquidity-facility-090420/>

^[3] The Bank conducts Term Repo operations to manage the Bank's balance sheet, to promote the orderly functioning of Canadian financial markets and to provide the Bank with information on conditions in short-term funding markets. See Table 2 for details regarding the securities used in Term Repo operations. Terms and conditions for the Term Repo Facility are available at:

<https://www.bankofcanada.ca/markets/market-operations-liquidity-provision/terms-and-conditions/term-repos/>

^[4] 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:

<https://www.bankofcanada.ca/markets/market-operations-liquidity-provision/terms-and-conditions/overnight-repo-overnight-reverse-repo-operations/>