

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

**Table 1 : Loans and receivables – Composition details**

		(\$ millions)
Standing Term Liquidity Facility <sup>[1]</sup>	0	
Standing Liquidity Facility <sup>[2]</sup>	0	
Advances to members of Payments Canada	0	0
Term Repo Operations <sup>[3]</sup>	15,558	
Overnight Repo <sup>[4]</sup>	0	
Total Securities Purchased Under Resale Agreement	15,558	15,558
Other		5
Total Loans and receivables		15,563

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

		(\$ millions)
Securities issued or guaranteed by the Government of Canada	881	
Securities issued or guaranteed by Provincial Government	2,034	
Securities issued or guaranteed by Municipalities	0	
Other Public Sector Securities	0	
Securities issued by Private Sector Entities	12,307	
Asset Backed Securities	1,069	
Total securities backing Term Repos outstanding	16,291	
Term Repos outstanding		15,558
Collateralization		104.7%

<sup>[1]</sup> 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/>

<sup>[2]</sup> 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/>

<sup>[3]</sup> 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/>

<sup>[4]</sup> 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/>