

Bank of Canada
Supplementary Information of Balance Sheet Loans and Receivables
As at September 30, 2024

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	0	0
Term Repo Operations ^[3]	0	
Overnight Repo ^[4]	16,006	
Total Securities Purchased Under Resale Agreement	16,006	16,006
Other		6
Total Loans and receivables		16,012

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

	(\$ millions)	
Securities issued or guaranteed by the Government of Canada		16,219
Securities issued or guaranteed by Provincial Government		0
Securities issued or guaranteed by Municipalities		0
Other Public Sector Securities		0
Securities issued by Private Sector Entities		0
Asset Backed Securities		0
Total securities backing Term Repos outstanding		16,219
Term Repos outstanding		16,006
Collateralization		101.3%

^[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.

[Standing Term Liquidity Facility: Terms and Conditions - Bank of Canada](#)

^[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:

[Historical Assets Eligible as Collateral under the Bank of Canada's Standing Liquidity Facility – April 9, 2020 to July 25, 2021 - Bank of Canada](#)

^[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:

[Term repos - Bank of Canada](#)

^[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:

[Overnight Repo Operations: Terms and Conditions - Bank of Canada](#)

[Overnight Reverse Repo Operations: Terms and Conditions - Bank of Canada](#)