



Quarterly Survey of Securitized Receivables and Asset-Backed Securities

Quarterly supplement to Quarterly Survey of Financial Statements:
Financial Corporations and Business Financing Corporations

Confidential when completed

This survey is conducted under the authority of the *Statistics Act*, Revised Statutes of Canada, 1985, c. S-19.

Completion of this questionnaire is a legal requirement under the *Statistics Act*.

Please return completed copy within 30 days of quarter end.

Si vous préférez ce questionnaire en français, veuillez cocher

Please correct name and address, if necessary.

Information

Purpose

The data you provide is used as a major input into the calculation of gross domestic product, the financial flow accounts, the national balance sheet and Canada's international investment position. This information is used by all levels of government, the private sector, analysts and the general public to understand current economic conditions. Selected results of this survey are available at www.statcan.ca (see catalogue 13-214-X and CANSIM tables 378-0004 and 378-0007.)

Confidentiality

Statistics Canada is prohibited by law from publishing any statistics which would divulge information obtained from this survey that relates to any identifiable business without the previous written consent of that business. The data reported on this questionnaire will be treated in confidence, used for statistical purposes and published in aggregate form only. The confidentiality provisions of the *Statistics Act* are not affected by either the *Access to Information Act* or any other legislation.

Data Sharing Agreement

To reduce response burden and to ensure more uniform statistics, Statistics Canada has entered into an agreement under section 12 of the *Statistics Act* with the Bank of Canada for the sharing of information from this survey. Under section 12 of the *Statistics Act* you may refuse to share your information with the Bank of Canada by writing the Chief Statistician and returning your letter of objection along with the completed questionnaire in the enclosed return envelope.

Instructions for completing and returning the questionnaire can be found on the last page.

Reporting Entity

1. Date of declaration/incorporation

Day	Month	Year
<input type="text"/>	<input type="text"/>	<input type="text"/>

2. Fiscal year end

Day	Month	Year
<input type="text"/>	<input type="text"/>	<input type="text"/>

3. This report covers:

- Single seller
- Multi seller

4. The securities are rated by:

- DBRS
- SP/CBRS
- Both
- Not rated

5. Please explain any significant events, changes in accounting or basis of reporting, that have impacted operations since the prior period (if needed, additional space is available in the comments section on the last page).

6. This report covers the period from:

Day	Month	Year	to	Day	Month	Year
<input type="text"/>	<input type="text"/>	<input type="text"/>		<input type="text"/>	<input type="text"/>	<input type="text"/>

Certification

I certify that the information herein is complete and correct to the best of my knowledge.

<input type="text"/>	<input type="text"/>
Signature	Date

Name of company official (please print)	Position of company official
<input type="text"/>	<input type="text"/>

Name and position of person to contact if different from above (please print)	E-mail address
<input type="text"/>	<input type="text"/>

Telephone number	Extension	Facsimile number
<input type="text"/>	<input type="text"/>	<input type="text"/>

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Received	Captured	Edited	Analyzed
<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

SECTION A – ASSETS

Balance sheet date ► Day Month Year

Account	Thousands of dollars	Instructions
		Report gross values (before deducting provisions and allowances)

INVESTMENTS Include investments relating to collateralized debt obligations.

1. Cash and deposits

- 11300 (a) Canadian currency Include demand and term deposits.
- 11400 (b) foreign currency Include demand and term deposits.

2. Accounts receivable 12100 Report amount before deducting allowances for doubtful accounts.

3. Allowance for doubtful accounts 12800 () Report amount related to accounts receivable.

4. Canadian investments – non-affiliates

- 15110 (a) Government of Canada treasury bills
- 15120 (b) bankers' acceptances and finance and other short-term paper Include securities with an original term-to-maturity of less than one year. Include provincial and municipal short-term bills and notes and short-term asset-backed securities.
- 15130 (c) Government of Canada debt.
- 15140 (d) provincial and municipal government debt. Report short-term bills and notes at item 4 (b).
- 15150 (e) corporate bonds and debentures. Include mortgage bonds and asset or mortgage-backed bonds. Report short-term paper at item 4 (b).
- 15180 (f) other Canadian investments Include precious metals and gold and silver certificates. Report derivatives at line 6. Please specify major items:

5. Foreign investments – non-affiliates 15200 Report cash and deposits at line 1, derivatives at line 6, mortgage loans at line 8 and non-mortgage loans at line 9. Please specify major items:

6. Derivatives 19900 Report gross asset positions. Include derivative contracts, warrants, and options. Report liability positions at line 16.

7. Reverse repurchase agreements 69100

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SECTION A – Continued

Account	Thousands of dollars	Instructions
SECURITIZED RECEIVABLES		
8. Mortgage loans to non-affiliates		Secured by property in Canada.
(a) residential:		
16111	<input type="text"/>	
(1) NHA insured		
16115	<input type="text"/>	
(2) non-NHA insured		
16120	<input type="text"/>	
(b) non-residential		
9. Non-mortgage loans to non-affiliates		
(a) to individuals to acquire consumer goods:		
17111	<input type="text"/>	
(1) automobile		
17112	<input type="text"/>	
(2) credit card receivables		
(3) lines of credit:		
17115	<input type="text"/>	
(i) secured		
17116	<input type="text"/>	
(ii) unsecured		
17118	<input type="text"/>	
(4) other loans		Please specify major items:
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
17180	<input type="text"/>	Include RRSP loans, student loans, loans to purchase securities and loans for renovations.
(b) to individuals for other purposes		
(c) commercial loans		
12200	<input type="text"/>	
(1) lease contract receivables		
17610	<input type="text"/>	
(2) wholesale financing		
17680	<input type="text"/>	
(3) other		Please specify major items:
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
10. Other assets	19880	<input type="text"/> Please specify major items:
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
11. Accumulated provisions and allowances for losses	19810	<input type="text"/> Report for losses on investments, loans and other assets not reported elsewhere on the balance sheet.
12. TOTAL ASSETS	10000	<input type="text"/>

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SECTION B – LIABILITIES AND EQUITY

Balance sheet date ► Day Month Year

Account	Thousands of dollars	Instructions
LIABILITIES		
22100	<input type="text"/>	
13. Accounts payable		
14. Borrowing from non-affiliates		
(a) loans and overdrafts	25700	
(1) from lenders in Canada	<input type="text"/>	
(2) from lenders outside Canada	25800	
(b) asset-backed securities	25310	
(1) short-term notes	<input type="text"/>	Include securities with an original term to maturity of less than one year.
(2) long-term notes	25320	
(3) bonds and debentures	25400	
(c) subordinated debt	25600	
15. Amounts owing to affiliates	24000	
16. Derivatives	29900	Report gross liability positions. Report asset positions at line 6.
17. Other liabilities	29000	Please specify major items:
		<input type="text"/>
		<input type="text"/>
		<input type="text"/>
18. Deferred purchase price	29880	
19. TOTAL LIABILITIES	2000	<input type="text"/>
EQUITY		
20. Share capital	31000	<input type="text"/>
21. Accumulated other comprehensive income	36000	<input type="text"/> Report the accumulated unrealized gains (losses) related to line 35.
22. Retained earnings:		
(a) opening balance	38100	<input type="text"/>
(b) net income (loss) for the current period	38200	<input type="text"/> Transfer from line 34.
(c) other additions (deductions)	38700	<input type="text"/> Please specify major items:
		<input type="text"/>
		<input type="text"/>
(d) reinvestment of income in additional trust equity units	38620	<input type="text"/> ()
(e) dividends declared	38800	<input type="text"/> ()
(f) closing balance	38000	<input type="text"/> Sum of items 22 (a) to 22 (e).
23. TOTAL EQUITY	30000	<input type="text"/>
24. TOTAL LIABILITIES AND EQUITY	39000	<input type="text"/>

SECTION C – INCOME STATEMENT

From Day Month Year To Day Month Year

Account	Thousands of dollars	Instructions
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REVENUE

25. Interest revenue from Canadian sources:		Include amortization of discounts and (premiums) on Canadian investments.
(a) mortgages from Canadian sources	45200 <input type="text"/>	
(b) non-mortgage loans to individuals	45300 <input type="text"/>	
(c) non-mortgage commercial loans	45810 <input type="text"/>	
(d) other securities and investments	45880 <input type="text"/>	
26. Interest and dividend revenue from foreign sources	47200 <input type="text"/>	
27. Derivative gains (losses)	56400 <input type="text"/>	Report all values related to derivatives whether realized or unrealized except for values currently reported at item 35 (a).
28. Other realized gains (losses)	56450 <input type="text"/>	
29. Other revenue	49000 <input type="text"/>	Report revenue from all other sources not disclosed above.
30. TOTAL REVENUE	40000 <input type="text"/>	

EXPENSES

31. Interest expense		
(a) asset-backed securities		
(1) short-term notes	53132 <input type="text"/>	
(2) long-term notes	53101 <input type="text"/>	
(3) bonds and debentures	53110 <input type="text"/>	
(b) subordinated debt	53142 <input type="text"/>	
(c) other interest expenses	53130 <input type="text"/>	
32. Other expenses	55880 <input type="text"/>	
33. TOTAL EXPENSES	50000 <input type="text"/>	
34. NET INCOME (LOSS)	58480 <input type="text"/>	Line 30 less line 33.
35. Other comprehensive income		Report as per CICA section 1530 Comprehensive Income.
(a) unrealized gains and (losses)	56500 <input type="text"/>	Report unrealized gains and (losses) on derivatives designated as cash flow hedges, hedges of unrealized foreign currency gains and (losses) and available-for-sale financial assets revalued to fair value. Report derivatives impairment at line 27 and any other impairment at line 28.
(b) realized (gains) and losses	56600 <input type="text"/>	Report the realization of (gains) or losses previously reported at item 35 (a).
(c) income taxes	57300 <input type="text"/>	Report income tax debits and (credits) related to other comprehensive income.
36. COMPREHENSIVE INCOME	58485 <input type="text"/>	Sum of line 34 and items 35 (a) and 35 (b), less item 35 (c).

SECTION D – SUPPLEMENTARY DISCLOSURE

37. Hours spent completing questionnaire. 80005

Report the approximate number of hours required to collect data and complete the questionnaire this quarter.

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Additional Comments

Please use this section to report any comments you may have.

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Instructions

- ◆ Report all amounts in **thousands of Canadian dollars** – “\$ 000s”
- ◆ Use parentheses to report negative values.
- ◆ If actual data are not available, estimates may be used.

Returning your questionnaire:

Return the completed questionnaire in the enclosed envelope or fax it to Statistics Canada at (800) 552-4428 within 30 days of quarterend.

Fax or other electronic transmission disclosure:

Statistics Canada advises you there could be risk of disclosure during facsimile or other electronic transmission. However, upon receipt of your information, Statistics Canada will provide the guaranteed level of protection afforded all information collected under the authority of the *Statistics Act*.

For further information, definitions of terms used, or questions concerning this survey, please consult the “Quarterly Survey of Financial Statements Reporting Guide” (available at www.statcan.ca/english/sdds/2501.htm), and/or contact Statistics Canada at:

Telephone: (877) 898-6686
Fax: (800) 552-4428
E-mail: QSFS-RTEF@statcan.ca

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THANK YOU FOR YOUR CO-OPERATION