



CIMPA BASKET WORKING GROUP

Update and next steps

January 15th, 2026

CIMPA Standardized Basket Working Group phased approach

Goal: to develop and standardize repo basket products available for trading and central clearing in Canada.

- The working group has agreed to start with the following main basket to simplify and facilitate transition for market participants followed by the introduction of other baskets in phase 2.

Phase 1: GoC GC: main risk-free basket with industry consensus to include RRBs.

Phase 2:

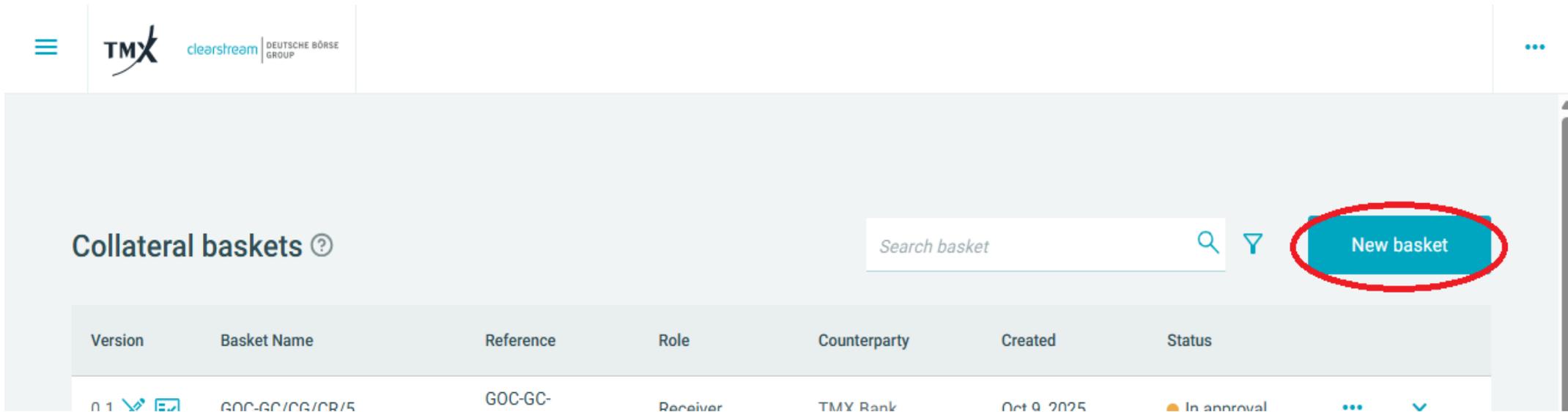
- 1) Provincial GC: working group members suggested three candidates:
 - a) “Core”: would include Ontario, Quebec and British Columbia eligible for CDCC clearing.
 - b) “Broad”: would include all provinces.
- 2) CMB: basket would only include fixed-rate securities
- 3) Pension fund basket
- 4) Corporate basket

CIMPA Standardized Basket Working Group Update

- The CCMS TMX/Clearstream teams in coordination with the working group have developed a standardized GoC GC basket ready to go live in OSCAR upon UAT sign-off.
- On going work to develop standard mapping procedures for CIRO reporting entities to ensure accurate CORRA data is captured.
- Testing sessions already in place between CIRO and a few dealers to follow GoC GC basket trades through the reporting cycle.

Introduction

- A new link to the “GoC GC Standardised” basket will be available in the OSCAR screen and clicking on “New Basket”



The screenshot shows the OSCAR interface for Collateral baskets. At the top, there are logos for TMX, clearstream, and DEUTSCHE BÖRSE GROUP. Below the logos, the text "Collateral baskets" is displayed with a help icon. To the right of this text is a search bar labeled "Search basket" and a filter icon. A prominent blue button labeled "New basket" is circled in red. Below the search and filter area is a table with the following columns: Version, Basket Name, Reference, Role, Counterparty, Created, and Status. The table contains one row of data.

Version	Basket Name	Reference	Role	Counterparty	Created	Status
0.1	GOC-GC/CG/CR/5	GOC-GC-	Receiver	TMX Bank	Oct 9, 2025	In approval

GoC GC Standardized Basket

- A new option has been added for a Standardised Baskets. The baskets are given in a dropdown list

Create a new basket ×

Basket type

- Bilateral Basket
- Standardised Basket

Standardised basket*

GOC-GC

Role*

Receiver

Participant Short Code

PartID1

Cancel

Add counterparty

Timeline for the GC Basket working group

