



CIMPA BASKET WORKING GROUP

CIMPA Quarterly Update

June 18^h, 2026

CIMPA Standardized Basket Working Group Update

- Since our last meeting, the working group has met with CIRO periodically to socialize the MTRS2 system changes and to monitor the progress or any issues for the reporting entities.
- The CIRO UAT environment was updated for basket submission using Field 25 on June 15th so dealers can start testing if they wish. BoC is also testing CORRA data and output in UAT.
- CIRO will implement its code change to accept the new data in Field 25 and 26 on the night of Friday July 3rd. Dealers can submit trades with those new components for the business date of July 6th.
- Once CIRO & BoC are satisfied with robustness of the new MTRS2 reporting for CORRA submission, the BoC and TMX-CCMS will issue a market notice and list the new GoC GC CIMPA approved standardize basket on their respective webpages.

GoC GC Standardized Basket MTRS2 Field 25

- CIRO viewed the opportunity to add future baskets as advantageous, so not only phase 1 GoC GC basket but future phase 2 and phase 3 have been captured.

Field Type/Format

Int

1 = CUSIP

2 = ISIN

3 = Multi

4 = GC

**5 = GC - Government of
Canada only**

6 = GC - Provinces

7 = GC - Canada

Mortgage Bonds

**8 = GC - Mortgage-
Backed Securities**

**9 = GC - Public Sector
Entities**

10 = GC - Corporates

Timeline for the GC Basket working group

