BANK OF CANADA
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GoC GC Basket Update

CORRA Advisory Group (CAG) Meeting

October 8th, 2026



GoC GC Basket Update

- CIRO reporting requirements for CCMS GoC GC basket trades eligible for CORRA calculation were implemented on July 6th.
- CIMPA Market Notice was published on August 12th following a few weeks of data reporting: New GoC General Collateral Basket Strengthens Canada's Repo Market - Bank of Canada
- CIMPA Basket sub-group meeting was held in September to discuss and address some reporting inconsistencies. CIRO has since distributed more precise and standardized reporting directives.
- Traded volumes are still in early stages with limited client counterparties
- As volumes increase with more CCMS client onboarding in 2027, we will present a more substantial analysis at the next CAG meeting.