



# **CIMPA BASKET WORKING GROUP**

Update and next steps

April 16<sup>h</sup>, 2026

# CIMPA Standardized Basket Working Group Update

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- Since our last meeting, the working group in coordination with CIRO has received consensus on basket reporting methodology and shared with all MTRS reporting entities.
- CIRO yesterday emailed all reporting entities with timelines: CIRO will implement its code change to accept the new data in Field 25 and 26 on the night of Friday July 5th. Dealers can submit trades with those new components for the business date of July 8th.
- The UAT environment should receive the update in mid-June so dealers can start testing if they wish.
- Once tested and CIRO & BoC are satisfied with robustness of the MTRS2 reporting, the BoC and TMX-CCMS will issue a market notice and list CIMPA approved standardize basket on their respective webpages.

## GoC GC Standardized Basket

- The option has been added for a Standardised Baskets.
- The GoC GC CIMPA basket is available in the dropdown list.

### Create a new basket ×

Basket type

Bilateral Basket

Standardised Basket

Standardised basket\*  
GOC-GC ▼

Role\*  
Receiver ▼

Participant Short Code  
PartID1

## 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

