

Application Form for Bank of Canada Contingent Term Repo Facility (CTRF)

Complete each section of this application unless otherwise indicated. If more space is required, additional information can be appended to the application. Forward the completed application, and any accompanying documentation, to ContingentTermRepoFacility@bank-banque-canada.ca

Application Date:

ORGANIZATIONAL DETAILS

Participant Name:

Legal Entity:

Signing Authority and Title:

Signing Authority Contact Information:

Address:

Telephone Number:

E-mail:

Fax Number:

ELIGIBILITY CONSIDERATIONS

Financial market participants eligible for the CTRF must be able to demonstrate significant activity in the Canadian dollar money markets and/or fixed income markets as well as be subject to federal or provincial financial sector/market regulations.

1. Please describe your institution’s activity in Canadian dollar repo or Canadian dollar money markets and/or fixed income markets:

2. Please identify the regulator that has immediate oversight of your firm (e.g., OSFI) and describe the primary federal or provincial financial sector/market regulations that apply to your firm (e.g., the Bank Act):

ADDITIONAL INFORMATION

Please provide the following additional information regarding your activity in Canadian financial markets:

1. What is the size of Canadian fixed income and money market assets under management for your firm?

2. What is the number of counterparties that you transact with on a regular basis?

3. Please provide a breakdown of the amount of eligible securities based on the current [terms and conditions](#) that is available to be used at the Bank of Canada, including approximate market value.

4. What are the average daily trading volumes of Canadian fixed income and money market products in 2019 for your firm broken down by product type?

5. What is the rationale for accessing the CTRF at this time (e.g., testing, liquidity, loss of market access, etc.)?

OPERATIONAL DETAILS

1. The CTRF is subject to the following [terms and conditions](#). Please confirm that you have read and understood the terms while identifying any potential issues with compliance that may be relevant for your firm:

2. Eligible counterparties will be required to submit securities to the Bank of Canada. Can you deliver or have a custodial relationship in place in CDSX to support delivery of securities to the Bank of Canada?

Yes No

3. If “No,” indicate your anticipated timeline for arranging this relationship, which may affect the time required for accessing the CTRF.

4. If “Yes”, please provide below the appropriate CUID for settlement in CDSX as well as LVTS banking information:

5. Please provide below the contact information of your front office and your back office or middle office who would be responsible for settlement / margin calls.

Note: Financial market participants that are accepted will be required to enter in the Bank of Canada’s Master Repurchase Agreement.