**PROPOSAL FOR THE MARKET MAKING OF FIXED INCOME FUTURES CONTRACTS**

| Information Requested | Response |
|---|---|
| **GENERAL CORPORATE INFORMATION** | |
| Company name | |
| Company address | |
| **RFP contact information:**<br>Name and title<br>Telephone number<br>E-mail address | |
| Company division | |
| AP or FAP | |
| Able to open sub-account | |
| Exchanges memberships | |
| Staffing – name and number | |
| • Traders | |
| • Programmers | |
| **TECHNOLOGY/OPERATIONS/RISK MANAGEMENT** | |
| Description of automation capabilities | |
| Trading tools | |
| Name of Independent Software Vendors (ISVs) | |
| Description of cash market access | |
| Description of risk management tools | |
| Additional risk safeguards | |
| **CAPITALISATION/FINANCIAL INFORMATION** | |
| Market Making capital | |
| Balance sheet | |
| Risk budget | |
| **FIXED INCOME AND MARKET MAKING EXPERIENCE** | |
| Number of years trading fixed income | |
| Number of years market making | |
| Description of experience | |

**Spread and Size Commitment (please indicate)**

| Contracts | Symbol | Notional Amount | Size (# of Contracts) Required | Size (# of Contracts) Committed | Spread (ticks) Required | Spread (ticks) Committed |
|---|---|---|---|---|---|---|
| **Mandatory** | | | | | | |
| Banker's Acceptance Futures - Reds | BAX (Red) | $1,000,000 | 25 | | 2 | |
| Banker's Acceptance Futures - Greens | BAX (Green) | $1,000,000 | 20 | | 3 | |
| Two-Year Government of Canada Bond Futures | CGZ | $200,000 | 50 | | 2 | |
| Five-Year Government of Canada Bond Futures | CGF | $100,000 | 50 | | 5 | |
| **Optional** | | | **Suggested** | | **Suggested** | |
| 30-Day Overnight Repo Rate Futures | ONX | $5,000,000 | 10 | | 1 | |
| 30-Year Government of Canada Bond Futures | LGB | $100,000 | 10 | | 10 | |

Other Considerations:

What are the advantages of your market making abilities over other firms? Please elaborate.

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