That depends upon the Canadian immigration category under which you are applying.

Under the Federal Skilled Worker category of Canadian immigration, applications must be submitted to the Centralized Intake Office (CIO) in Sydney Nova Scotia. Under the Family Sponsorship category of Canadian immigration, applications should initially be submitted to the Case Processing Centre (CPC) in Vegreville, Alberta in the case of an inland Canada sponsorship, or to CPC Mississauga, Ontario in the case of a sponsorship to be processed outside of Canada. Under the Business category of Canadian immigration, applications should be submitted to the Canadian Immigration Visa Office that serves the country where you are residing, if you have been lawfully admitted to that country for a period of at least one year, or the country of your nationality. Under the Provincial Nomination Program category of Canadian immigration or if you intend to reside in the Province of Quebec, you must initially submit an application to the province in which you intend to reside. For the Canadian Experience Class category of Canadian immigration, there are two scenarios: 1. If you are residing in Canada at the time of your application, you can submit your application to the Canadian Immigration Visa Office in Buffalo, New York. 2. If you are no longer residing in Canada, applications should be submitted to the Canadian Immigration Visa Office that serves the country where you are residing, if you have been lawfully admitted to that country for a period of at least one year, or the country of your nationality.