



MARKET NOTICE

Market Notice: 2021_02

Date: 3 February 2021

Subject: Market Conventions Amendment

Market participants are advised of the following amendment to be made to AFMA's Market Conventions.

Negotiable and Transferable Instruments Conventions

Rolling Maturity Pool

On 7 December 2020 ASX amended its [BBSW Calculation Methodology](#) and the Rolling Maturity Pool conventions which carry over to the NTI Conventions. Accordingly, AFMA is amending the NTI Conventions to reflect the this change and mirror the ASX methodology.

As now defined, the Rolling Maturity Pool is, for the 1-month tenor, -5/+10 Business Days either side of the straight run date. For tenors 2 month through 6 months, it is -10/+ 10 Business Days either side of the straight run date.

Feedback may be directed to [Murray Regan](#), Director Markets and Rates