



MARKET NOTICE

Market Notice: 2019_2

Date: 5 June 2019

Subject: Market Convention Amendments

Market participants are advised of the following amendments recently made to AFMA's Market Conventions:

Interest Rate Options Conventions

Effective 3rd June 2019 *Section 3.4.: Standard Transaction Size*, was amended, as follows:

AUD millions	1y	2y	3y	4y	5y	7y	10y	15y	20y	30y
1m	200	200	100	50	50	50	25	25	10	10
3m	200	200	100	50	50	50	25	15	10	10
6m	200	100	100	50	50	50	25	15	10	10
1y	100	100	100	50	50	50	25	15	10	10
2y	100	100	75	50	50	25	25	15	10	10
3y	100	75	50	50	50	25	25	15	10	10
4y	75	75	50	50	50	25	25	15	10	10
5y	50	50	50	50	50	25	25	15	10	10
7y	50	50	25	25	25	25	25	15	10	10
10y	50	25	25	25	25	25	25	15	10	10

NTI Conventions

Effective 25 March 2019 AFMA amended the rolling maturity pool for 1 month tenors, narrowing it from +/- 5 Business Days to +/- 3 Business Days around the straight run date. This amendment was made concurrent with ASX's amendment to the calculation methodology for 1 month BBSW.

Queries in relation to these amendments should be directed to Murray Regan, Director – Markets and Rates +612 9776 7992 mregan@afma.com.au.

About AFMA

The Australian Financial Markets Association (AFMA) is the leading industry association promoting efficiency, integrity and professionalism in Australia's financial markets and provides leadership in advancing the interests of all market participants. These markets are an integral feature of the economy and perform the vital function of facilitating the efficient use of capital and management of risk. Market participants perform a range of important roles within these markets, including financial intermediation and market making. AFMA represents over 120 members, including Australian and international banks, leading brokers, securities companies, state government treasury corporations, fund managers, traders in electricity and other specialised markets and industry service providers.