



MARKET NOTICE

Market Notice: 2017_1

Date: 11 May 2017

Subject: Notice of Change to the Inflation Products Conventions

Members are advised of the following change to the Inflation Products Conventions that the Inflation Products Committee has unanimously agreed to.

1. Amendment to Section 3.4; Standard Transaction Size (market parcel):
The notional principal (market parcel) for tenors beyond 6 years has been reduced from A\$ 25 Million to A\$ 10 million. The intention of this change is to encourage greater market liquidity and trading activity in that part of the curve.

Any queries in relation to these amendments should be directed to Mark McCarthy, Director – Markets
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About AFMA

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