



MARKET NOTICE

Market Notice: 2022_03

13 September 2022

Subject: Declaration of Australian Public Holiday Thursday 22 September 2022

Market participants are advised that the Australian Government has declared Thursday 22 September 2022 as a one-off national public holiday to allow people to pay their respects for the passing of Queen Elizabeth.

Market conventions for this National Day of Mourning will be the same as for other national public holidays. For existing contracts maturing or with rate-sets scheduled for this day please note:

- RITS will not be available for settlement operations in either the Production or Pre-production environment
- RBA will not calculate or publish the Cash Rate
- ASX will not calculate or publish BBSW

As such Thursday 22 September 2022 is not a good business day, and for existing contracts scheduled to settle or mature on 22 September 2022 settlement should now follow the 'modified following' convention and roll forward to Friday 23rd September, or as otherwise bilaterally agreed between the parties.

Queries in relation to these amendments should be directed to Murray Regan – Director Policy and Markets mregan@afma.com.au
