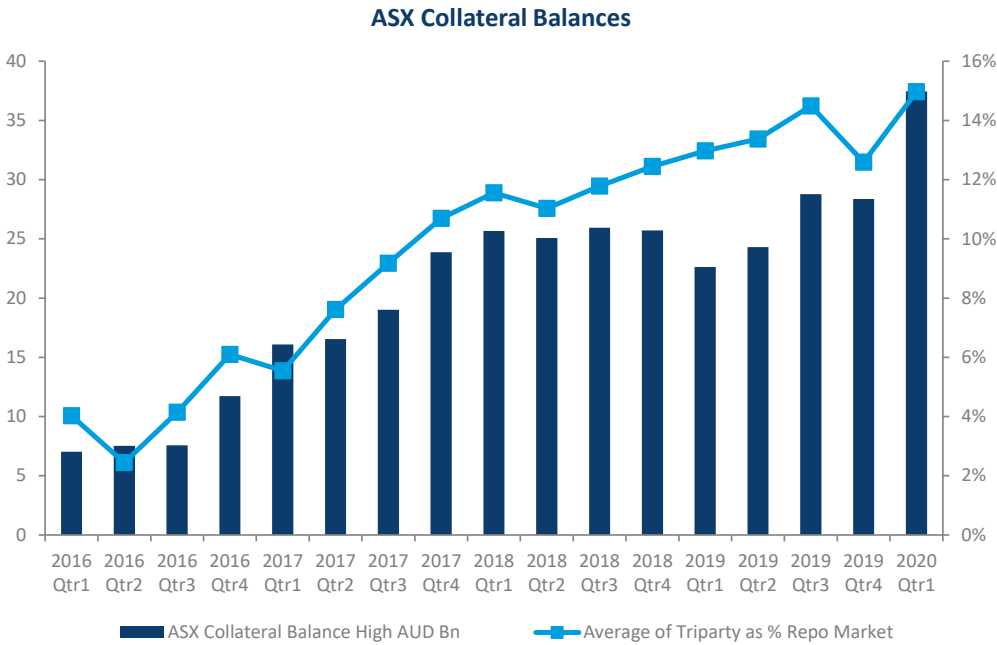


ASX Collateral Triparty and Australian Repo Markets

March 2020

ASX Collateral balances reach new record high \$37.5bn in March 2020



ASX Collateral Growth

20%

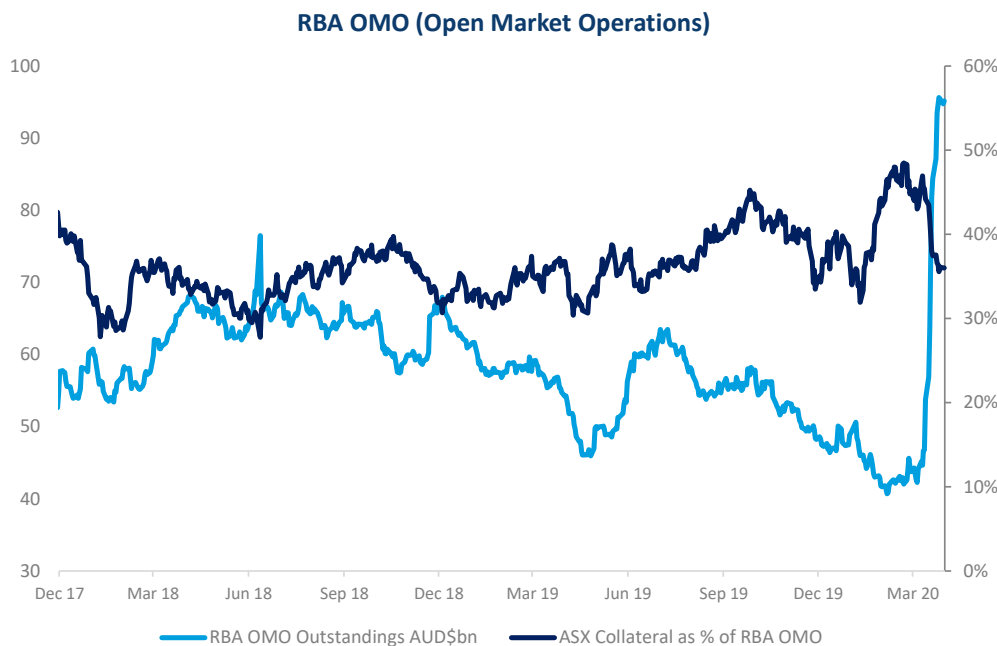
ASX Collateral triparty settlement as % of total AUD repo market

\$37.5bn

Record high balance reached in 2020

RBA OMO and ASX Collateral

Record high of 48% RBA OMO settled via ASX Collateral Triparty



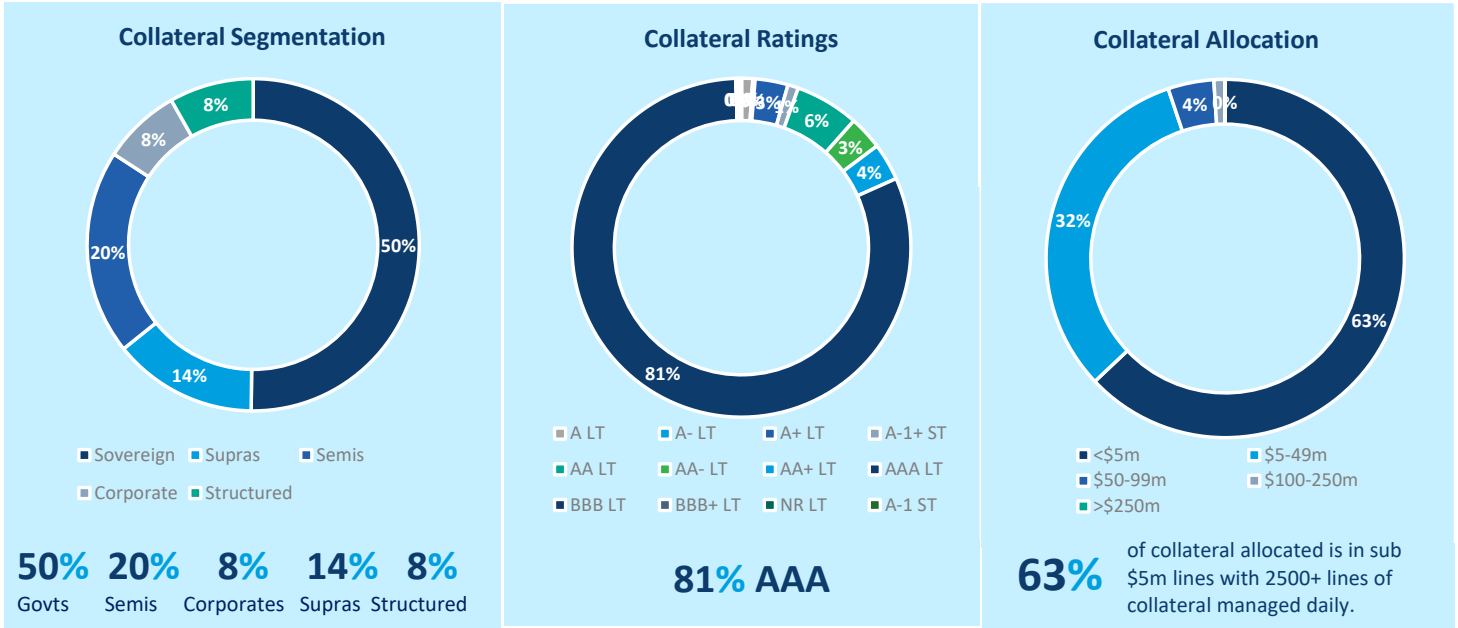
42%

average of RBA daily OMO has settled via triparty over the last three months

48%

record high of RBA OMO settled via ASX Collateral in 2020

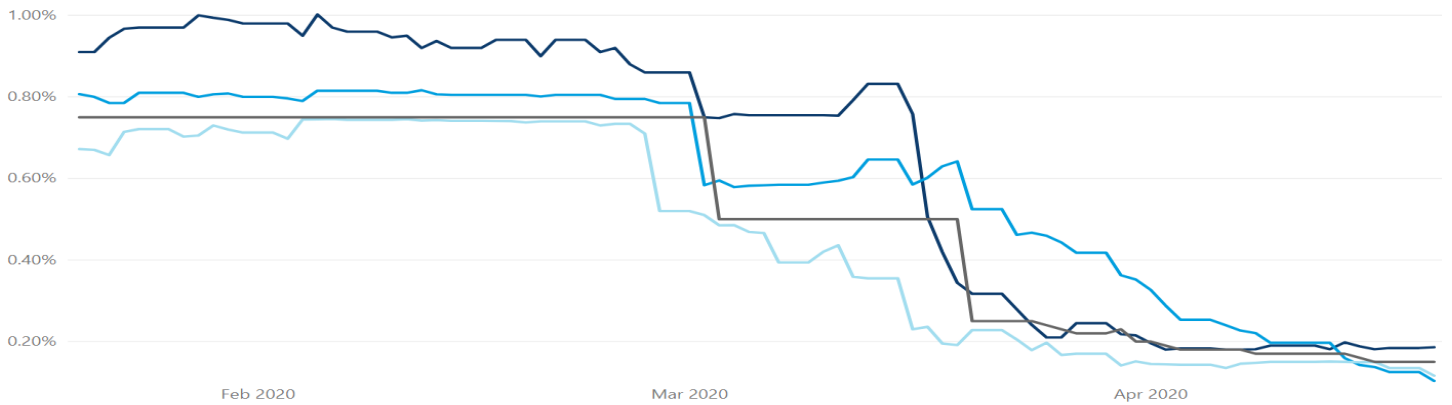
Collateral - Segmentation, Ratings and Allocation



Outright Rates in past 3 months: 'RBA Repo Rate vs 1M BBSW vs 1M OIS vs RBA O/N cash rate

OUTRIGHT RATES: RBA Repo Rate vs 1M BBSW vs 1M OIS vs RBA O/N Cash Rate

● RBA REPO RATE ● 1M BBSW ● 1M AUD OIS ● RBA CASH RATE



Spread to OIS in past 3 months: 'RBA Repo Rate vs 1M BBSW

SPREAD TO OIS: RBA Repo Rate vs 1M BBSW

● REPO RATE ● 1M BBSW



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