



## Markit ITraxx Sovx CEEMEA

### Contract Specifications

|                           |   |
|---------------------------|---|
| Rule Number               | 1242  |
| Contract Symbol           | ITRX.SOVX.CEEMA   |
| Currency                  | USD   |
| Min Notional              | Order Book: 5,000,000<br>Block Trades: In accordance with Rule 701(k)<br>All other execution methods: As agreed by counterparties         |
| Max Notional              | Order Book: 200,000,000<br>All other execution methods: As agreed by counterparties   |
| Min Notional Increment    | Order Book: 5,000,000<br>All other execution methods: As agreed by counterparties   |
| Contract Series           | March and September; one or two months listed at all times  |
| Price Quotation           | Basis points  |
| Minimum Price Fluctuation | The price quotation convention shall be .0001 basis point (bps); minimum price fluctuation may vary by trade type.                        |
| Listing Cycle             | Tenors of 1 through 10 Years based on liquidity   |
| Series                    | All Series, initiated with series 1   |
| Roll Date                 | September 20 (or the Business Day immediately thereafter) and March 20 (or the Business Day immediately thereafter) of each calendar year |

# Contract Specifications

|                          |  |
|--------------------------|--|
| First Trading Day        | Date of contract listing   |
| Last Trading Day         | Each index series with a Roll Date of September 20 shall have a maturity date of December 20 (or the first Business Day thereafter if December 20 is not a Business Day) occurring up to 10 years following the Roll Date. |
| Position Limit           | None   |
| Daily Price Limit        | None   |
| Off Exchange Trade Types | Yes  |
| NCR and RL               | Variable by contract type and price. See Error Trade Policy for more details.  |