



Markit iTraxx® Europe Main Index Tranche

Contract Specifications

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| Rule Number | 1237 |
| Contract Symbol | ITRX EUR Tranche |
| Currency | EUR |
| Min Notional | Order Book: 50,000,000 All other execution methods: As agreed by counterparties |
| Max Notional | Order Book: 1,000,000,000 All other execution methods: As agreed by counterparties |
| Min Notional Increment | Order Book: 10,000,000 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, or points upfront depending upon the contract |
| Minimum Price Fluctuation | The price quotation convention shall be 1 basis point (bps) or 0.01 points upfront; minimum price fluctuation may vary by trade type. |
| Attachment and Detachment Points | As agreed by counterparties |
| Listing Cycle | Tenors of 1 through 10 Years based on liquidity |
| Series | All Series, initiated with series 1 |

Contract Specifications

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| Roll Date | September 20 (or the Business Day immediately thereafter) and March 20 (or the Business Day immediately thereafter) of each calendar year |
| 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. Each index series with a Roll Date of March 20 shall have a maturity date of June 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 | No |
| NCR and RL | Variable by contract type and price. See Error Trade Policy for more details. |