

## Markit ® iBoxx® EUR Liquid High Yield

## **Contract Specifications**

| Rule Number               | 1246  |
|---------------------------|---|
| Contract Symbol           | IBOXX EUR LIQ HY Corp   |
| 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: 100,000,000<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, June, September and December; up to 16 months listed at all times  |
| Price Quotation           | Basis Points  |
| Minimum Price Fluctuation | 0.125 basis points  |
| First Trading Day         | Date of contract listing  |
| Last Trading Day          | 20th calendar day of the Contract Month.  |
| Position Limit            | None  |
| Daily Price Limit         | None  |

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|--------------------------|---|--|
| Off Exchange Trade Types | Yes   |  |
| NCR and RL               | Variable by contract type and price. See Error Trade Policy for more details. |  |