ICE OTC
Apr 27, 2024

## Markit CDX.EM

## Contract Specifications

| Rule Number | CDX.NA.EM |
| :--- | :--- |
| Contract Symbol | USD |
| Currency | Order Book: 1,000,000 <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 |
| Conder Book: 1,000,000 |  |
| All other execution methods: As agreed by counterparties |  |

## 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 <br> date of December 20 (or the first Business Day thereafter if December 20 is <br> not a Business Day) occurring up to 10 years following the Roll Date. Each <br> index series with a Roll Date of March 20 shall have a maturity date of June <br> 20 (or the first Business Day thereafter if December 20 is not a Business <br> Day) occurring up to 10 years following the Roll Date. |
| Final Settlement | Cash settlement at expiration based upon the relevant clearing house daily <br> settlement price of the cleared swap on the corresponding swap series on <br> the last trading day of the expiring contract |
| Settlement Date | Last Trade Date |
| Position Limit | None |
| Daily Price Limit | No |
| Off Exchange Trade Types | Variable by contract type and price. See Error Trade Policy for more details. |
| NCR and RL |  |

