

March 2018 Index Roll Expected Timetable (All times Sydney)

Markit iTraxx Australia Series 29

Date	Local Time	Action
Fri 23.Feb.2018		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 06.Mar.2018	COB	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Wed 07.Mar.2018	COB	Market Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
Thu 08.Mar.2018	OOB	Markit distributes aggregate results to iTraxx Market Participants to vote for inclusion (only if DTCC list fails to satisfy the minimum index size)
Fri 09.Mar.2018	COB	iTraxx Market Participants vote for inclusion (only if DTCC list fails to satisfy the minimum index size)
Fri 09.Mar.2018	OOB	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Tue 13.Mar.2018	COB	Market Participants submit feedback on reference entities and obligations to Markit
Wed 14.Mar.2018	17.00	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Wed 14.Mar.2018	COB	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 16.Mar.2018	OOB	Index annexes published on www.markit.com
Tue 20.Mar.2018	08.00	Trading - Not before

* COB: Closing of Business

* OOB: Opening of Business