

March 2018 Index Roll Expected Timetable (All times London)

Markit iTraxx European Indices Series 29

Date	Local Time	Action
Fri 23.Feb.2018		Cut-off date for CDS liquidity observation period in the DTCC TIW
Thu 08.Mar.2018	COB	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Mon 12.Mar.2018	COB	Market Participants submit feedback on reference entities and obligations to Markit
Tue 13.Mar.2018	COB	Markit distributes all feedback on Ref Obs
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
Thu 15.Mar.2018	COB	Markit distributes membership lists to Market Participants which includes Reference Obligations.
Thu 15.Mar.2018	COB	Index annexes published on www.markit.com
Tue 20.Mar.2018	08.00	Trading - Not before

* COB: Closing of Business

* OOB: Opening of Business