



**September 2017 Index Roll
Expected Timetable
(All times Tokyo)**

Markit iTraxx Japan Series 28

Date	Local Time	Action
Fri 25.Aug.2017		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 05.Sep.2017	18.00	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Wed 06.Sep.2017	17.00	Market Participants Submit Additional Names (only if minimum index size not reached)
Thu 07.Sep.2017	24.00	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Mon 11.Sep.2017	17.00	Market Participants submit feedback on reference entities and obligations to Markit
Wed 13.Sep.2017	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 14.Sep.2017	01.00	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 15.Sep.2017	04.00	Index annexes published on www.markit.com
Wed 20.Sep.2017	08.00	Trading - Not before