

September 2021 Index Roll Expected Timetable (All times Tokyo)

iTraxx Japan Series 36

Date	Local Time	Action
Fri 20.Aug.2021		Cut-off date for CDS liquidity observation period in the DTCC TIW
Thu 02.Sep.2021	EOD	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Fri 03.Sep.2021	EOD	Market Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
Wed 08.Sep.2021	SOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 08.Sep.2021	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Fri 10.Sep.2021	SOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Wed 15.Sep.2021	SOD	Index annexes published on www.ihsmarkit.com
Tue 21.Sep.2021		Trading commences

* SOD: Start of Day

* EOD: End of Day