

S&P Dow Jones Indices

A Division of **S&P Global**

Sept 2023 Index Roll Expected Timetable (All times Sydney)

iTraxx Australia Series 40

Date	Local Time	Action
Fri 25.Aug.2023		Cut-off date for CDS liquidity observation period in the DTCC TIW
Wed 06.Sep.2023	SOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 06.Sep.2023	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Thu 07.Sep.2023	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Fri 08.Sep.2023	SOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 15.Sep.2023	SOD	Index annexes published on www.ihsmarkit.com
Wed 20.Sep.2023		Trading commences

* SOD: Start of Day

* EOD: End of Day