

## March 2022 Index Roll Expected Timetable (All times London)

### iTraxx Europe, iTraxx Crossover and iTraxx MSCI ESG Screened Europe Indices Series 37

Date	Local Time	Action
Fri 18.Feb.2022		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 08.Mar.2022	EOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 09.Mar.2022	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Thu 10.Mar.2022	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 10.Mar.2022	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Thu 17.Mar.2022	EOD	Index annexes published on <a href="http://www.ihsmarkit.com">www.ihsmarkit.com</a>
Mon 21.Mar.2022		Trading commences

\* EOD: End of Day

**Note:** There will be no provisional list for the iTraxx MSCI ESG Screened Europe Index. The final membership list will be published along with those of iTraxx Europe and iTraxx Crossover.