

September 2021 Index Roll Expected Timetable (All times London)

iTraxx Europe, iTraxx Crossover and iTraxx MSCI ESG Screened Europe Indices Series 36

Date	Local Time	Action
Fri 20.Aug.2021		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 07.Sep.2021	EOD	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
Thu 09.Sep.2021	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 09.Sep.2021	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Tue 14.Sep.2021	EOD	Index annexes published on www.ihsmarkit.com
Mon 20.Sep.2021		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 on 9th Sept 2021 along with those of iTraxx Europe and iTraxx Crossover.