

March 2021 Index Roll Expected Timetable (All times London)

iTraxx Europe, iTraxx Crossover and iTraxx MSCI ESG Screened Europe Indices Series 35

Date	Local Time	Action
Fri 26.Feb.2021		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 09.Mar.2021	EOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 10.Mar.2021	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Thu 11.Mar.2021	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 11.Mar.2021	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Wed 17.Mar.2021	EOD	Index annexes published on www.ihsmarkit.com
Mon 22.Mar.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 10th Sept 2020 along with those of iTraxx Europe and iTraxx Crossover.