

# S&P Dow Jones Indices

A Division of **S&P Global**

## Sept 2023 Index Roll Expected Timetable (All times London)

### iTraxx Europe, iTraxx Crossover and iTraxx MSCI ESG Screened Europe Indices Series 40

Date	Local Time	Action
Fri 25.Aug.2023		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 05.Sep.2023	EOD	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
Thu 07.Sep.2023	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Thu 14.Sep.2023	EOD	Index annexes published on <a href="http://www.ihsmarkit.com">www.ihsmarkit.com</a>
Wed 20.Sep.2023		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.