

March 2022 Index Roll Expected Timetable (All times Tokyo)

iTraxx Japan Series 37

Date	Local Time	Action
Fri 18.Feb.2022		Cut-off date for CDS liquidity observation period in the DTCC TIW
Fri 04.Mar.2022	EOD	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Mon 07.Mar.2022	EOD	Market Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
Wed 09.Mar.2022	SOD	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
Fri 11.Mar.2022	SOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 18.Mar.2022	SOD	Index annexes published on www.ihsmarkit.com
Tue 22.Mar.2022		Trading commences

* SOD: Start of Day

* EOD: End of Day