

September 2019 Index Roll Expected Timetable (All times London)

Markit iTraxx European Indices Series 32

Date	Local Time	Action
Fri 30.Aug.2019		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 10.Sep.2019	EOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 11.Sep.2019	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Thu 12.Sep.2019	17.00	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 12.Sep.2019	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 13.Sep.2019	EOD	Markit distributes membership lists to Market Participants which includes Reference Obligations.
Tue 17.Sep.2019	EOD	Index annexes published on www.markit.com
Fri 20.Sep.2019	08.00	Trading - Not before

* EOD: End of Day