

S&P Dow Jones Indices

A Division of **S&P Global**

Sept 2023 Index Roll Expected Timetable (All times Tokyo)

iTraxx Japan Series 40

Date	Local Time	Action
Fri 25.Aug.2023		Cut-off date for CDS liquidity observation period in the DTCC TIW
Mon 04.Sep.2023	EOD	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Tue 05.Sep.2023	EOD	Market Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
Wed 06.Sep.2023	SOD	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
Fri 08.Sep.2023	SOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Fri 15.Sep.2023	SOD	Index annexes published on www.ihsmarkit.com
Wed 20.Sep.2023		Trading commences

* SOD: Start of Day

* EOD: End of Day