

September 2022 Index Roll Expected Timetable (All times Tokyo)

iTraxx Japan Series 38

Date	Local Time	Action
Fri 26.Aug.2022		Cut-off date for CDS liquidity observation period in the DTCC TIW
Thu 01.Sep.2022	EOD	Markit requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Fri 02.Sep.2022	EOD	Market Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
Wed 07.Sep.2022	SOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 07.Sep.2022	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Fri 09.Sep.2022	SOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Thu 15.Sep.2022	SOD	Index annexes published on www.ihsmarkit.com
Tue 20.Sep.2022		Trading commences

* SOD: Start of Day

* EOD: End of Day