

March 2022 Index Roll Expected Timetable (All times Sydney)

iTraxx Australia Series 37

Date	Local Time	Action
Fri 18.Feb.2022		Cut-off date for CDS liquidity observation period in the DTCC TIW
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
Thu 10.Mar.2022	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
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
Mon 21.Mar.2022		Trading commences

* SOD: Start of Day

* EOD: End of Day