

# S&P Dow Jones Indices

A Division of **S&P Global**

## March 2024 Index Roll Expected Timetable (All times London)

### iTraxx Europe, iTraxx Crossover and iTraxx MSCI ESG Screened Europe Indices Series 41

Date	Local Time	Action
Fri 23.Feb.2024		Cut-off date for CDS liquidity observation period in the DTCC TIW
Tue 05.Mar.2024	EOD	Markit distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wed 06.Mar.2024	EOD	Market Participants submit feedback on reference entities and obligations to Markit
Thu 07.Mar.2024	16.30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thu 07.Mar.2024	EOD	Markit distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Thu 14.Mar.2024	EOD	Index annexes published on <a href="http://www.spglobal.com">www.spglobal.com</a>
Wed 20.Mar.2024		Trading commences

\* EOD: End of Day

**Note:** There will be no provisional list for the iTraxx MSCI ESG Screened Europe Index. The final membership list will be published along with those of iTraxx Europe and iTraxx Crossover.