



September 2011 Index Roll Timetables (all times London)

Markit iTraxx Europe, Crossover, HiVol Series 16

Date	Time	Action
Aug 26 Fri		Cut off date for observation of CDS liquidity based on the sum of weekly trading activity as measured in the DTCC TIW over the last six months.
Sep 9 Fri	19:00	Markit distributes Provisional Membership List to iTraxx Europe dealers and publishes it on website
Sep 12 Mon	18:00	Dealers submit feedback on Reference Entities and Reference Obligations to Markit
Sep 14 Wed	17:00	iTraxx Europe/HiVol Conference call to agree Reference Entities, Reference Obligations, Coupons and Recovery Rates.
Sep 14 Wed	18:00	iTraxx Crossover Conference call to agree Reference Entities, Reference Obligations, Coupons and Recovery Rates.
Sep 14 Wed	20:00	Markit distributes Final Membership List to dealers and publishes it on website.
Sep 15 Thu	18:00	Markit distributes Final Membership List including Reference Obligations, Coupons and Recovery Rates to dealers, and publishes it on website.
Sep 19 Mon		Index annexes published on www.markit.com
Sep 20 Tue	08:00	Trading - Not before