

## March 2026 CDS Index Roll Timeline (all times Sydney)

### S&P iTraxx Australia

Local Time	London Time	Action
Friday, 27 Feb 2026	Friday, 27 Feb 2026	Cut-off date for CDS liquidity observation period in the DTCC TIW
Wednesday, 11 Mar 2026 SOD	Tuesday, 10 Mar 2026 EOD	S&P DJI distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wednesday, 11 Mar 2026 EOD	Wednesday, 11 Mar 2026 SOD	Market Participants submit feedback on reference entities and obligations to SPDJI
Thursday, 12 Mar 2026 16:30	Thursday, 12 Mar 2026 05:30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Friday, 13 Mar 2026 SOD	Thursday, 12 Mar 2026 EOD	S&P DJI distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Monday, 16 Mar 2026 SOD	Sunday, 15 Mar 2026 EOD	Index annexes published on <a href="http://www.spglobal.com/spdji">www.spglobal.com/spdji</a>
Friday, 20 Mar 2026	Friday, 20 Mar 2026	Trading commences

\*Please note that information may be published prior to but no later than the dates listed in this timeline unless announced otherwise by S&P DJI.

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