

March 2026 Index Roll Timeline (all times London)

S&P iTraxx Europe, iTraxx Europe Crossover & iTraxx Europe MSCI ESG Screened

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
Tuesday, 10 Mar 2026 EOD	Tuesday, 10 Mar 2026 EOD	SPDJI 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 EOD	Market Participants submit feedback on reference entities and obligations to SPDJI
Thursday, 12 Mar 2026 16:30	Thursday, 12 Mar 2026 16:30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Thursday, 12 Mar 2026 EOD	Thursday, 12 Mar 2026 EOD	SPDJI distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Monday, 16 Mar 2026 EOD	Monday, 16 Mar 2026 EOD	Index annexes published on www.spglobal.com/spdji
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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S&P Dow Jones Indices
index_services@spglobal.com