

March 2026 Index Roll Timeline (all times Tokyo) S&P iTraxx Japan

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
Thursday, 05 Mar 2026 EOD	Thursday, 05 Mar 2026 SOD	S&P DJI requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Friday, 06 Mar 2026 EOD	Friday, 06 Mar 2026 SOD	S&P DJI Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
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 S&P DJI
Friday, 13 Mar 2026 SOD	Thursday, 12 Mar 2026 EOD	SPDJI 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 www.spglobal.com/spdji
Monday, 23 Mar 2026	Monday, 23 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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