S&P Dow Jones Indices

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INDEX ANNOUNCEMENT

CDX/iTraxx Tranches: September 2026 Roll Dates

September 2, 2026

This is to inform market participants that the Sept 2026 roll dates for the tranches referencing the iTraxx/CDX indices will continue to be based on the T+4 convention i.e., the iTraxx/CDX tranche roll dates will be four business days following the respective index roll dates. For clarity, the following are the September 2026 roll dates for iTraxx/CDX tranches.

Index	Index Roll Date	Tranche Roll Date Offset	Tranche Roll Date (T+4)
CDX.NA.IG.47	21-Sep-26	+4 Bus. Days	25-Sep-26
CDX.NA.HY.47	28-Sep-25	+4 Bus. Days	2-Oct-26
iTraxx Europe S46	21-Sep-26	+4 Bus. Days	25-Sep-26
iTraxx Crossover S46	21-Sep-26	+4 Bus. Days	25-Sep-26

The above tranche roll dates conventions are advisory only, and market participants are requested to exercise their own judgement relating to trading of the new series of the iTraxx/CDX tranches.

For further information about this announcement, please contact S&P DJI at index_services@spglobal.com.

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index_services@spglobal.com