

September 2026 CDS Index Roll Timeline S&P iTraxx Australia

Sydney Time	London Time	Action
Friday, 28 Aug 2026	Friday, 28 Aug 2026	Cut-off date for CDS liquidity observation period in the DTCC TIW
Wednesday, 09 Sep 2026 SOD	Tuesday, 08 Sep 2026 EOD	S&P DJI distributes provisional membership list together with suggested Reference Obligations to iTraxx Market Participants & publishes it on website
Wednesday, 09 Sep 2026 EOD	Wednesday, 09 Sep 2026 SOD	Market Participants submit feedback on reference entities and obligations to SPDJI
Thursday, 10 Sep 2026 16:30	Thursday, 10 Sep 2026 07:30	Conference call to agree reference entities, reference obligations, coupons & recovery rates
Friday, 11 Sep 2026 SOD	Thursday, 10 Sep 2026 EOD	S&P DJI distributes final membership list and coupons to iTraxx Market Participants & publishes them on website
Wednesday, 16 Sep 2026 SOD	Tuesday, 15 Sep 2026 EOD	Index annexes published on www.spglobal.com/spdji
Monday, 21 Sep 2026	Monday, 21 Sep 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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