

September 2026 Index Roll Timeline S&P iTraxx Japan

Tokyo Time	London Time	Action
Friday, 28 Aug 2026	Friday, 28 Aug 2026	Cut-off date for CDS liquidity observation period in the DTCC TIW
Friday, 04 Sep 2026 EOD	Friday, 04 Sep 2026 SOD	S&P DJI requests Additional Names to supplement DTCC List (only if DTCC list fails to satisfy the minimum index size)
Monday, 07 Sep 2026 EOD	Monday, 07 Sep 2026 SOD	S&P DJI Participants Submit Additional Names (only if DTCC list fails to satisfy the minimum index size)
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 S&P DJI
Friday, 11 Sep 2026 SOD	Thursday, 10 Sep 2026 EOD	SPDJI 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
Tuesday, 24 Sep 2026	Tuesday, 24 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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