

## S&P DOW JONES INDICES ANNOUNCES 2018 ELIGIBLE CONTRACT MONTHS FOR THE S&P GSCI DYNAMIC ROLL

**NEW YORK, November 16, 2017** – S&P Dow Jones Indices today announced the 2018 eligible contract months for the S&P GSCI Dynamic Roll.

The 2018 eligible contract months will become effective with the January S&P GSCI Dynamic Roll contract selections, which take place on **January 4, 2018**, the 3<sup>rd</sup> business day of the month and become effective with the January 2018 roll period, beginning on **January 8, 2018**. Due to the lack of contracts currently eligible for inclusion for **Lead** (commodity code: **MPB**), the **rank order** will be changed from the **current rank order of 3** to a **new rank order of 1**. The details of the selection process of the contract eligibility criteria are as follows:

Eligible contract months are reviewed annually based on liquidity rules following S&P GSCI. For a contract month to be deemed as eligible, the following criteria must be met:

1. The contract month must have an **annualized Total Dollar Value Traded** over the relevant Annual Calculation Period of at least US \$15 billion, or a **Monthly Dollar Value Traded (MDVT)** of at least US \$1.2 billion (US \$15 billion / 12 months). For the contract month to continue to be eligible, the contract month must have an annualized Total Dollar Value Traded over the relevant annual calculation period of at least US \$5 billion, or an MDVT of at least US \$0.4 billion (US \$5 billion / 12 months).
2. The contract month must meet the same requirement for **Monthly Dollar Open Interest (MDOI)**.

The Annual Calculation Period is defined as the 12-month period starting on September 1 of the previous year and ending on August 31 of the current year. If a contract month is eligible for inclusion in a particular calendar month, the contract month will continue to be eligible for the subsequent calendar months until its expiry. There is no restriction on the number of eligible contract months to be included in each calendar month.

To access the updated methodology with formula specifics, please visit [www.spdji.com](http://www.spdji.com).

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

CL	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	Q0	U0	V0	Z0	M1	Z1	Z2				
Feb	2	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2		
Mar	3	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2			
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2				
May	5	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2	Z3			
Jun	6	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	N1	U1	Z1	Z2	Z3		
Jul	7	U0	V0	X0	Z0	F1	G1	H1	M1	N1	U1	Z1	Z2	Z3			
Aug	8	V0	X0	Z0	F1	G1	H1	J1	M1	N1	U1	Z1	Z2	Z3			
Sep	9	X0	Z0	F1	G1	H1	J1	M1	N1	U1	Z1	Z2	Z3				
Oct	10	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3			
Nov	11	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	Z1	M2	Z2	Z3		
Dec	12	G1	H1	J1	K1	M1	N1	Q1	U1	V1	Z1	M2	Z2	Z3			

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

CL	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2	
Feb	2	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2	
Mar	3	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2		
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	U1	Z1	Z2		
May	5	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	U1	Z1	Z2	Z3		
Jun	6	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	N1	U1	Z1	Z2	Z3		
Jul	7	U0	V0	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	Z2	Z3	
Aug	8	V0	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3	
Sep	9	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3		
Oct	10	Z0	F1	G1	H1	J1	K1	M1	N1	Q1	U1	Z1	M2	Z2	Z3		
Nov	11	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	M2	Z2	Z3
Dec	12	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	H2	M2	Z2	Z3

LCO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	M1	Z1	Z2		
Feb	2	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2		
Mar	3	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2			
Apr	4	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	M2	Z2			
May	5	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	U1	Z1	M2	Z2	Z3		
Jun	6	U0	V0	X0	Z0	F1	G1	H1	M1	U1	Z1	M2	Z2	Z3			
Jul	7	V0	X0	Z0	F1	G1	H1	J1	K1	M1	U1	Z1	M2	Z2	Z3		
Aug	8	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3		
Sep	9	Z0	F1	G1	H1	J1	K1	M1	N1	Q1	U1	Z1	M2	Z2	Z3		
Oct	10	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	M2	Z2	Z3	
Nov	11	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	M2	Z2	Z3		
Dec	12	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	G2	H2	M2	Z2	Z3

LCO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2	
Feb	2	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2		
Mar	3	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	M2	Z2	Z3	
Apr	4	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	M2	Z2	Z3		
May	5	Q0	U0	V0	X0	Z0	F1	G1	H1	M1	U1	Z1	M2	Z2	Z3		
Jun	6	U0	V0	X0	Z0	F1	G1	H1	J1	K1	M1	U1	Z1	M2	Z2	Z3	
Jul	7	V0	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3	
Aug	8	X0	Z0	F1	G1	H1	J1	K1	M1	N1	U1	Z1	M2	Z2	Z3		
Sep	9	Z0	F1	G1	H1	J1	K1	M1	N1	Q1	U1	Z1	M2	Z2	Z3		
Oct	10	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	M2	Z2	Z3	
Nov	11	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	M2	Z2	Z3	
Dec	12	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	G2	H2	M2	Z2	Z3

NG	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	Q0	V0	Z0	F1	H1						
Feb	2	J0	K0	M0	N0	Q0	U0	V0	Z0	F1	H1						
Mar	3	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1						
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	J1						
May	5	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1						
Jun	6	Q0	U0	V0	X0	Z0	F1	G1	H1	J1							
Jul	7	U0	V0	X0	Z0	F1	G1	H1	J1	K1	V1						
Aug	8	V0	X0	Z0	F1	G1	H1	J1	K1	V1	Z1						
Sep	9	X0	Z0	F1	G1	H1	J1	K1	M1	V1	Z1						
Oct	10	Z0	F1	G1	H1	J1	K1	M1	N1	V1	Z1						
Nov	11	F1	G1	H1	J1	K1	M1	N1	V1	Z1							
Dec	12	G1	H1	J1	K1	M1	N1	V1	Z1	F2							

NG	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	J1			
Feb	2	J0	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	J1				
Mar	3	K0	M0	N0	Q0	U0	V0	X0	Z0	F1	H1	J1					
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1					
May	5	N0	Q0	U0	V0	X0	Z0	F1	G1	H1	J1						
Jun	6	Q0	U0	V0	X0	Z0	F1	G1	H1	J1	K1						
Jul	7	U0	V0	X0	Z0	F1	G1	H1	J1	K1	V1						
Aug	8	V0	X0	Z0	F1	G1	H1	J1	K1	V1	Z1						
Sep	9	X0	Z0	F1	G1	H1	J1	K1	M1	V1	Z1						
Oct	10	Z0	F1	G1	H1	J1	K1	M1	N1	V1	Z1						
Nov	11	F1	G1	H1	J1	K1	M1	N1	V1	Z1							
Dec	12	G1	H1	J1	K1	M1	N1	V1	Z1	F2							

LGO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0	Z1								
Feb	2	J0	K0	M0	N0	Q0	U0	Z0	Z1								
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	M1	Z1							
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	M1	Z1							
May	5	N0	Q0	U0	V0	X0	Z0	F1	M1	Z1							
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1							
Jul	7	U0	V0	X0	Z0	F1	G1	H1	M1	Z1							
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1								
Sep	9	X0	Z0	F1	G1	H1	J1	M1	Z1								
Oct	10	Z0	F1	G1	H1	J1	K1	M1	Z1								
Nov	11	F1	G1	H1	J1	K1	M1	U1	Z1								
Dec	12	G1	H1	J1	K1	M1	U1	Z1	Z2								

LGO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	V0	Z0	M1	Z1						
Feb	2	J0	K0	M0	N0	Q0	U0	V0	Z0	M1	Z1						
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	M1	Z1							
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	M1	Z1							
May	5	N0	Q0	U0	V0	X0	Z0	F1	M1	Z1							
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1							
Jul	7	U0	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2						
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2							
Sep	9	X0	Z0	F1	G1	H1	J1	M1	Z1	Z2							
Oct	10	Z0	F1	G1	H1	J1	K1	M1	Z1	Z2							
Nov	11	F1	G1	H1	J1	K1	M1	U1	Z1	Z2							
Dec	12	G1	H1	J1	K1	M1	N1	U1	Z1	Z2							

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

HO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0									
Feb	2	J0	K0	M0	N0	Q0	U0	Z0									
Mar	3	K0	M0	N0	Q0	U0	V0	Z0									
Apr	4	M0	N0	Q0	U0	V0	X0	Z0									
May	5	N0	Q0	U0	V0	X0	Z0	F1									
Jun	6	Q0	U0	V0	X0	Z0	F1	G1									
Jul	7	U0	V0	X0	Z0	F1	G1	H1	M1	Z1							
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1								
Sep	9	X0	Z0	F1	G1	H1	J1	M1	Z1								
Oct	10	Z0	F1	G1	H1	J1	K1	M1	Z1								
Nov	11	F1	G1	H1	J1	K1	M1	Z1									
Dec	12	G1	H1	J1	K1	M1	U1	Z1									

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

HO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0									
Feb	2	J0	K0	M0	N0	Q0	U0	Z0									
Mar	3	K0	M0	N0	Q0	U0	V0	Z0									
Apr	4	M0	N0	Q0	U0	V0	X0	Z0									
May	5	N0	Q0	U0	V0	X0	Z0	F1									
Jun	6	Q0	U0	V0	X0	Z0	F1										
Jul	7	U0	V0	X0	Z0	F1	G1	H1	M1	Z1							
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1								
Sep	9	X0	Z0	F1	G1	H1	J1	M1	Z1								
Oct	10	Z0	F1	G1	H1	J1	K1	M1	Z1								
Nov	11	F1	G1	H1	J1	K1	M1	Z1									
Dec	12	G1	H1	J1	K1	M1	U1	Z1									

RB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0										
Feb	2	J0	K0	M0	N0	Q0	U0	Z0									
Mar	3	K0	M0	N0	Q0	U0	Z0										
Apr	4	M0	N0	Q0	U0	V0	Z0										
May	5	N0	Q0	U0	V0	X0	Z0										
Jun	6	Q0	U0	V0	X0	Z0											
Jul	7	U0	V0	X0	Z0												
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1	H1	J1											
Oct	10	Z0	F1	G1	H1	J1	M1										
Nov	11	F1	G1	H1	J1	K1	M1										
Dec	12	G1	H1	J1	K1	M1	U1										

RB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0									
Feb	2	J0	K0	M0	N0	Q0	U0	Z0									
Mar	3	K0	M0	N0	Q0	U0	Z0										
Apr	4	M0	N0	Q0	U0	V0	Z0										
May	5	N0	Q0	U0	V0	X0	Z0										
Jun	6	Q0	U0	V0	X0	Z0											
Jul	7	U0	V0	X0	Z0												
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1	H1	J1											
Oct	10	Z0	F1	G1	H1	J1	M1										
Nov	11	F1	G1	H1	J1	K1	M1										
Dec	12	G1	H1	J1	K1	M1	U1	Z1									

GC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0	Z0													
Feb	2																
Mar	3	M0	Q0	V0	Z0												
Apr	4																
May	5	Q0	V0	Z0													
Jun	6																
Jul	7	Z0	G1	J1	Z1												
Aug	8																
Sep	9																
Oct	10																
Nov	11	G1	J1	M1	Z1												
Dec	12																

GC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0	Q0	Z0												
Feb	2																
Mar	3	M0	Q0	V0	Z0												
Apr	4																
May	5	Q0	V0	Z0													
Jun	6																
Jul	7	Z0	G1	J1	Z1												
Aug	8																
Sep	9																
Oct	10																
Nov	11	G1	J1	M1	Z1												
Dec	12																

SI	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	U0	Z0													
May	5																
Jun	6	U0	Z0	H1													
Jul	7																
Aug	8	Z0	H1														
Sep	9																
Oct	10																
Nov	11	H1	K1	Z1													
Dec	12																

SI	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	U0	Z0													
May	5																
Jun	6	U0	Z0														
Jul	7																
Aug	8	Z0	H1														
Sep	9																
Oct	10																
Nov	11	H1	K1	Z1													
Dec	12																

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

MAL	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0	Z1								
Feb	2	J0	K0	M0	N0	Q0	U0	Z0	Z1								
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	Z1	Z2							
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	Z1	Z2						
May	5	N0	Q0	U0	V0	X0	Z0	F1	M1	Z1	Z2						
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2						
Jul	7	U0	V0	X0	Z0	F1	H1	M1	Z1	Z2							
Aug	8	V0	X0	Z0	F1	H1	M1	Z1	Z2								
Sep	9	X0	Z0	F1	G1	H1	J1	M1	U1	Z1	Z2						
Oct	10	Z0	F1	G1	H1	J1	M1	U1	Z1	Z2							
Nov	11	F1	G1	H1	J1	K1	M1	U1	Z1	Z2							
Dec	12	G1	H1	J1	K1	M1	N1	U1	Z1	Z2							

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

MAL	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0	Z1								
Feb	2	J0	K0	M0	N0	Q0	U0	Z0	Z1								
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	Z1								
Apr	4	M0	N0	Q0	U0	V0	X0	Z0	F1	Z1							
May	5	N0	Q0	U0	V0	X0	Z0	F1	M1	Z1							
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1							
Jul	7	U0	V0	X0	Z0	F1	H1	M1	Z1								
Aug	8	V0	X0	Z0	F1	H1	M1	Z1	Z2								
Sep	9	X0	Z0	F1	G1	H1	J1	M1	Z1	Z2							
Oct	10	Z0	F1	G1	H1	J1	M1	Z1	Z2								
Nov	11	F1	G1	H1	J1	K1	M1	Z1	Z2								
Dec	12	G1	H1	J1	K1	M1	N1	Z1	Z2								

MPB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0															
Feb	2	J0	K0														
Mar	3	K0	M0														
Apr	4	M0															
May	5	N0															
Jun	6	Q0															
Jul	7	U0															
Aug	8	V0	Z0														
Sep	9	X0	Z0														
Oct	10	Z0															
Nov	11	F1															
Dec	12	G1	H1														

MPB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0															
Feb	2	J0	K0														
Mar	3	K0	M0														
Apr	4	M0															
May	5	N0															
Jun	6	Q0															
Jul	7	U0															
Aug	8	V0	Z0														
Sep	9	X0	Z0														
Oct	10	Z0															
Nov	11	F1															
Dec	12	G1	H1														

MNI	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0												
Feb	2	J0	K0	M0													
Mar	3	K0	M0	N0	U0												
Apr	4	M0	N0	Q0	U0												
May	5	N0	Q0	U0													
Jun	6	Q0	U0	X0	Z0												
Jul	7	U0	V0	X0	Z0	F1											
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1	H1												
Oct	10	Z0	F1	H1													
Nov	11	F1	G1	H1													
Dec	12	G1	H1	J1	K1	M1											

MNI	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0												
Feb	2	J0	K0	M0													
Mar	3	K0	M0	N0	U0												
Apr	4	M0	N0	Q0	U0												
May	5	N0	Q0	U0													
Jun	6	Q0	U0	X0	Z0												
Jul	7	U0	V0	X0	Z0	F1											
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1													
Oct	10	Z0	F1	H1													
Nov	11	F1	G1	H1													
Dec	12	G1	H1	J1	K1	M1											

MCU	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0	Z1								
Feb	2	J0	K0	M0	N0	Q0	U0	Z0	Z1								
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	Z1								
Apr	4	M0	N0	Q0	U0	V0	Z0	H1	Z1								
May	5	N0	Q0	U0	V0	Z0	H1	Z1									
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1							
Jul	7	U0	V0	X0	Z0	F1	H1	M1	Z1								
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2							
Sep	9	X0	Z0	F1	G1	H1	M1	Z1	Z2								
Oct	10	Z0	F1	G1	H1	J1	M1	Z1	Z2								
Nov	11	F1	G1	H1	J1	K1	M1	U1	Z1	Z2							
Dec	12	G1	H1	J1	K1	M1	N1	U1	Z1	Z2							

MCU	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	N0	U0	Z0	Z1								
Feb	2	J0	K0	M0	N0	Q0	U0	Z0	Z1								
Mar	3	K0	M0	N0	Q0	U0	V0	Z0	Z1								
Apr	4	M0	N0	Q0	U0	V0	Z0	H1	Z1								
May	5	N0	Q0	U0	V0	Z0	H1	Z1									
Jun	6	Q0	U0	V0	X0	Z0	F1	H1	M1	Z1							
Jul	7	U0	V0	X0	Z0	F1	H1	M1	Z1								
Aug	8	V0	X0	Z0	F1	G1	H1	M1	Z1	Z2							
Sep	9	X0	Z0	F1	G1	H1	M1	Z1	Z2								
Oct	10	Z0	F1	G1	H1	J1	M1	Z1	Z2								
Nov	11	F1	G1	H1	J1	K1	M1	U1	Z1	Z2							
Dec	12	G1	H1	J1	K1	M1	N1	U1	Z1	Z2							

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

MZN	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0													
Feb	2	J0	K0	M0	N0												
Mar	3	K0	M0	N0	U0												
Apr	4	M0	N0	Q0	U0												
May	5	N0	Q0	U0													
Jun	6	Q0	U0	V0	X0	Z0											
Jul	7	U0	V0	X0	Z0												
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1	G1	H1											
Oct	10	Z0	F1	G1	H1												
Nov	11	F1	G1	H1													
Dec	12	G1	H1														

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

MZN	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	H0	J0	K0	M0	Z0											
Feb	2	J0	K0	M0	N0	Z0											
Mar	3	K0	M0	N0	U0	Z0											
Apr	4	M0	N0	Q0	U0	Z0											
May	5	N0	Q0	U0	Z0												
Jun	6	Q0	U0	V0	X0	Z0											
Jul	7	U0	V0	X0	Z0												
Aug	8	V0	X0	Z0	F1												
Sep	9	X0	Z0	F1	G1	H1											
Oct	10	Z0	F1	G1	H1												
Nov	11	F1	G1	H1													
Dec	12	G1	H1														

CC

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0													
Mar	3															
Apr	4	N0	U0													
May	5															
Jun	6	U0	Z0													
Jul	7															
Aug	8	Z0	H1													
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

CC

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0													
Mar	3															
Apr	4	N0	U0													
May	5															
Jun	6	U0	Z0													
Jul	7															
Aug	8	Z0	H1													
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

CT

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0	Z0												
Mar	3															
Apr	4	N0	Z0													
May	5															
Jun	6	Z0	H1													
Jul	7															
Aug	8															
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

CT

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0	Z0												
Mar	3															
Apr	4	N0	Z0													
May	5															
Jun	6	Z0	H1													
Jul	7															
Aug	8															
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

KC

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0	U0	Z0											
Mar	3															
Apr	4	N0	U0	Z0	H1											
May	5															
Jun	6	U0	Z0	H1												
Jul	7															
Aug	8	Z0	H1													
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

KC

Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1															
Feb	2	K0	N0	U0	Z0											
Mar	3															
Apr	4	N0	U0	Z0	H1											
May	5															
Jun	6	U0	Z0	H1												
Jul	7															
Aug	8	Z0	H1													
Sep	9															
Oct	10															
Nov	11	H1	K1													
Dec	12															

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

SB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	V0	H1												
Mar	3																
Apr	4	N0	V0	H1	N1												
May	5																
Jun	6	V0	H1	K1	N1	V1											
Jul	7																
Aug	8																
Sep	9	H1	K1	N1	V1												
Oct	10																
Nov	11																
Dec	12																

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

SB	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	V0	H1												
Mar	3																
Apr	4	N0	V0	H1													
May	5																
Jun	6	V0	H1	K1	N1	V1											
Jul	7																
Aug	8																
Sep	9	H1	K1	N1	V1												
Oct	10																
Nov	11																
Dec	12																

W	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	U0	Z0													
May	5																
Jun	6	U0	Z0	N1													
Jul	7																
Aug	8	Z0	H1	N1													
Sep	9																
Oct	10																
Nov	11	H1	K1	N1													
Dec	12																

W	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	U0	Z0													
May	5																
Jun	6	U0	Z0														
Jul	7																
Aug	8	Z0	H1	N1													
Sep	9																
Oct	10																
Nov	11	H1	K1	N1													
Dec	12																

KW	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	U0	Z0														
Jul	7																
Aug	8	Z0	N1														
Sep	9																
Oct	10																
Nov	11	H1	N1														
Dec	12																

KW	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	U0	Z0														
Jul	7																
Aug	8	Z0	H1	N1													
Sep	9																
Oct	10																
Nov	11	H1	N1														
Dec	12																

C	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	U0	Z0												
Mar	3																
Apr	4	N0	U0	Z0	H1	Z1											
May	5																
Jun	6	U0	Z0	H1	N1	Z1											
Jul	7																
Aug	8	Z0	H1	N1	Z1												
Sep	9																
Oct	10																
Nov	11	H1	K1	N1	U1	Z1											
Dec	12																

C	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	U0	Z0												
Mar	3																
Apr	4	N0	U0	Z0	H1												
May	5																
Jun	6	U0	Z0	H1	N1	Z1											
Jul	7																
Aug	8	Z0	H1	N1	Z1												
Sep	9																
Oct	10																
Nov	11	H1	K1	N1	U1	Z1											
Dec	12																

2017 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

S	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	X0													
Mar	3																
Apr	4	N0	Q0	X0	X1												
May	5																
Jun	6	X0	F1	H1	K1	N1	X1										
Jul	7																
Aug	8																
Sep	9																
Oct	10	F1	H1	K1	N1	X1											
Nov	11																
Dec	12	H1	K1	N1	X1												

2018 S&P DYNAMIC ROLL CONTRACT ELIGIBILITY

S	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	X0													
Mar	3																
Apr	4	N0	Q0	X0													
May	5																
Jun	6	X0	F1	H1	K1	N1											
Jul	7																
Aug	8																
Sep	9																
Oct	10	F1	H1	K1	N1	X1											
Nov	11																
Dec	12	H1	K1	N1	X1												

LC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0														
Feb	2																
Mar	3	M0	Q0	V0													
Apr	4																
May	5	Q0	V0	Z0													
Jun	6																
Jul	7	V0	Z0														
Aug	8																
Sep	9	Z0	G1	J1													
Oct	10																
Nov	11	G1	J1	M1													
Dec	12																

LC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0	Q0													
Feb	2																
Mar	3	M0	Q0	V0													
Apr	4																
May	5	Q0	V0	Z0													
Jun	6																
Jul	7	V0	Z0	G1													
Aug	8																
Sep	9	Z0	G1	J1													
Oct	10																
Nov	11	G1	J1	M1													
Dec	12																

FC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	J0	K0	Q0													
Mar	3	K0	Q0														
Apr	4	Q0															
May	5																
Jun	6																
Jul	7	U0	V0														
Aug	8	V0	X0														
Sep	9	X0	F1														
Oct	10	F1	H1														
Nov	11																
Dec	12	H1															

FC	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	J0	K0	Q0													
Mar	3	K0	Q0														
Apr	4	Q0															
May	5																
Jun	6																
Jul	7	U0	V0														
Aug	8	V0	X0														
Sep	9	X0															
Oct	10	F1															
Nov	11																
Dec	12	H1															

LH	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0														
Feb	2																
Mar	3	M0	N0	Q0													
Apr	4																
May	5	N0	Q0	V0													
Jun	6	Q0	V0	Z0													
Jul	7	V0	Z0														
Aug	8																
Sep	9	Z0	G1														
Oct	10																
Nov	11	G1	J1	M1													
Dec	12																

LH	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1	J0	M0														
Feb	2																
Mar	3	M0	N0	Q0													
Apr	4																
May	5	N0	Q0	V0													
Jun	6	Q0	V0	Z0													
Jul	7	V0	Z0														
Aug	8																
Sep	9	Z0	G1														
Oct	10																
Nov	11	G1	J1	M1													
Dec	12																

DYNAMIC ROLL COMMODITIES NOT INCLUDED IN THE S&P GSCI DYNAMIC ROLL

BO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	Z0															
Jul	7																
Aug	8																
Sep	9																
Oct	10																
Nov	11	F1	H1	K1	N1												
Dec	12	H1	K1	N1													

BO	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	Z0															
Jul	7																
Aug	8																
Sep	9																
Oct	10																
Nov	11	F1	H1	K1	N1												
Dec	12	H1	K1	N1													

SM	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	Z0															
Jul	7																
Aug	8																
Sep	9																
Oct	10																
Nov	11	F1	H1	K1	N1												
Dec	12	H1	K1	N1													

SM	Month	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Jan	1																
Feb	2	K0	N0	Z0													
Mar	3																
Apr	4	N0	Z0														
May	5																
Jun	6	Z0															
Jul	7																
Aug	8																
Sep	9																
Oct	10																
Nov	11	F1	H1	K1	N1												
Dec	12	H1	K1	N1													



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