

## S&P Dow Jones Indices Announces 2019 Eligible Contract Months for the S&P GSCI Dynamic Roll

**NEW YORK, NOVEMBER 8, 2018:** S&P Dow Jones Indices (“S&P DJI”) announces the 2019 eligible contract months for the S&P GSCI Dynamic Roll.

The 2019 eligible contract months will become effective with the January S&P GSCI Dynamic Roll contract selections, which take place on **January 4, 2019**, the third business day of the month and become effective with the January 2019 roll period, beginning on **January 8, 2019**. Due to the lack of **Zinc** (commodity code: **MZN**) contracts currently eligible for inclusion, the **rank order** will be changed from the **current rank order of three (3)** to a **new rank order of two (2)**. The contract eligibility criteria used for futures contract selection purposes are as follows:

1. The contract month must have an **annualized Total Dollar Value Traded (TDVT)** 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 TDVT over the relevant annual calculation period of at least US\$ 5 billion, or an MDVT of at least US\$ 400 million (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 the first business day in September of the previous year and ending on the last business day in August 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 expiration. There is no restriction on the number of eligible contract months that can be included in each calendar month.

The tables on the following pages detail the contracts eligible for inclusion for each month. To access the updated methodology with formula specifics, please visit [www.spdji.com](http://www.spdji.com).

















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