

## S&P DOW JONES INDICES ANNOUNCES A METHODOLOGY CHANGE FOR THE S&P GSCI DYNAMIC ROLL INDEX FAMILY

**New York, August 2, 2016:** S&P Dow Jones Indices today announced the following methodology change to the S&P GSCI Dynamic Roll Index family as the result of the consultation pertaining to the rules for the annual contract eligibility review. Effective with the January 2017 rebalancing, changes will be made to the selection process of the contract eligibility criteria.

Eligible contract months will be 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 a **Monthly Dollar Value Traded (MDVT)** of at least U.S. \$1.2 billion (U.S. \$15 billion over 12 months) to be included as an eligible contract for the calendar month, and a **Monthly Dollar Value Traded (MDVT)** of at least U.S. \$0.4 billion (U.S. \$5 billion over 12 months) to remain eligible for the calendar month.
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.

S&P Dow Jones Indices will announce the contract month eligibility selections annually in November, along with the annual Contract Production Weights for S&P GSCI.

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

## ABOUT S&P DOW JONES INDICES

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