

June Roll Period of WTI Crude Oil in S&P Dow Jones Commodity Indices

NEW YORK, MAY 20, 2020: S&P Dow Jones Indices (“S&P DJI”) announces that based on prevailing market conditions, it will continue to hold WTI Crude Oil in the **August 2020** contract for the upcoming June roll period. This will allow for the impacted S&P DJI commodity indices, including the S&P GSCI index family, to return to their normal designated contract calendars. There will be no modifications to designated roll-in contracts for indices, including the 1-Month Forward index and other Forward indices.

S&P DJI will continue to monitor the market and reserves the right to modify the contract roll schedule as market conditions warrant at any time. Any changes to the roll schedule going forward will be announced in advance of their implementation.

Below please find the list of impacted indices that will continue to hold the WTI Crude Oil August 2020 contract during the June roll period.

Index Name	Index Code
Dow Jones Commodity Index	DJCI
Dow Jones Commodity Index ER	DJCIP
Dow Jones Commodity Index TR	DJCIT
Dow Jones Commodity Index Crude Oil	DJCICL
Dow Jones Commodity Index Crude Oil ER	DJCICLP
Dow Jones Commodity Index Crude Oil TR	DJCICLT
Dow Jones Commodity Index Energy	DJCIEN
Dow Jones Commodity Index Energy ER	DJCIENP
Dow Jones Commodity Index Energy TR	DJCIENT
Dow Jones Commodity Index Energy & Metals Capped Component	DJCIEMC
Dow Jones Commodity Index Energy & Metals Capped Component ER	DJCIEMCP
Dow Jones Commodity Index Energy & Metals Capped Component TR	DJCIEMCT
Dow Jones Commodity Index Petroleum	DJCIPT
Dow Jones Commodity Index Petroleum ER	DJCIPTP
Dow Jones Commodity Index Petroleum TR	DJCIPTT
S&P GSCI	SPGSCI
S&P GSCI ER	SPGSCIP
S&P GSCI TR	SPGSCITR
S&P GSCI All Crude	SPGSCR
S&P GSCI All Crude ER	SPGSCRCP
S&P GSCI All Crude TR	SPGSCRTR
S&P GSCI Capped Commodity	SPGSUCE
S&P GSCI Capped Commodity ER	SPGSUCEP
S&P GSCI Capped Commodity TR	SPGSUCETR
S&P GSCI Capped Component	SPGSUC
S&P GSCI Capped Component ER	SPGSUCP
S&P GSCI Capped Component TR	SPGSUCTR

Index Name	Index Code
S&P GSCI Covered Call Select	SPCLCI
S&P GSCI Covered Call Select ER	SPCLCIP
S&P GSCI Covered Call Select TR	SPCLCITR
S&P GSCI Crude Oil	SPGSCL
S&P GSCI Crude Oil ER	SPGSCLP
S&P GSCI Crude Oil TR	SPGSCLTR
S&P GSCI Crude Oil Covered Call	SPCLCL
S&P GSCI Crude Oil Covered Call ER	SPCLCLP
S&P GSCI Crude Oil Covered Call TR	SPCLCLTR
S&P GSCI Energy	SPGSEN
S&P GSCI Energy ER	SPGSENP
S&P GSCI Energy TR	SPGSENTR
S&P GSCI Energy & Metals	SPGSEM
S&P GSCI Energy & Metals ER	SPGSEMP
S&P GSCI Energy & Metals TR	SPGSEMTR
S&P GSCI Energy & Metals Capped Component	SPGCNC
S&P GSCI Energy & Metals Capped Component ER	SPGCNCP
S&P GSCI Energy & Metals Capped Component TR	SPGCNCT
S&P GSCI Energy & Metals Equal Weight Capped Component	SGEMEWC
S&P GSCI Energy & Metals Equal Weight Capped Component ER	SGEMEWCP
S&P GSCI Energy & Metals Equal Weight Capped Component TR	SGEMEWCT
S&P GSCI Energy & Metals Roll Weight Select Capped Component	SGEMRWC
S&P GSCI Energy & Metals Roll Weight Select Capped Component ER	SGEMRWCP
S&P GSCI Energy & Metals Roll Weight Select Capped Component TR	SGEMRWCT
S&P GSCI Energy Capped Commodity	SPGCEC
S&P GSCI Energy Capped Commodity ER	SPGCECP
S&P GSCI Energy Capped Commodity TR	SPGCECT
S&P GSCI Energy Settlement	SPGSENS
S&P GSCI Energy Settlement ER	SPGSENSP
S&P GSCI Energy Settlement TR	SPGSENST
S&P GSCI Equal Weight Capped Component	SGEWUC
S&P GSCI Equal Weight Capped Component ER	SGEWUCP
S&P GSCI Equal Weight Capped Component TR	SGEWUCT
S&P GSCI Equal Weight Select	SPGSCIEW
S&P GSCI Equal Weight Select ER	SPGSCIEWP
S&P GSCI Equal Weight Select TR	SPGSCIEWTR
S&P GSCI Four Energy Commodities	SPGSFE
S&P GSCI Four Energy Commodities ER	SPGSFEP
S&P GSCI Four Energy Commodities TR	SPGSFETR
S&P GSCI Light Energy	SPGSLE
S&P GSCI Light Energy ER	SPGSLEP
S&P GSCI Light Energy TR	SPGSLETR
S&P GSCI Light Energy ex Livestock	SPGSLXL
S&P GSCI Light Energy ex Livestock ER	SPGSLXLP
S&P GSCI Light Energy ex Livestock TR	SPGSLXLT
S&P GSCI Light Energy Settlement	SPGSLESE
S&P GSCI Light Energy Settlement ER	SPGSLESP
S&P GSCI Light Energy Settlement TR	SPGSLEST
S&P GSCI Multiple Contract	SPMCCI
S&P GSCI Multiple Contract ER	SPMCCIP
S&P GSCI Multiple Contract TR	SPMCCIT
S&P GSCI Non-Livestock	SPGSNL

INDEX ANNOUNCEMENT

Index Name	Index Code
S&P GSCI Non-Livestock ER	SPGSNLP
S&P GSCI Non-Livestock TR	SPGSNLTR
S&P GSCI Non-Livestock Settlement	SPGSNLS
S&P GSCI Non-Livestock Settlement ER	SPGSNLSP
S&P GSCI Non-Livestock Settlement TR	SPGSNLST
S&P GSCI Non-Natural Gas	SPGSXN
S&P GSCI Non-Natural Gas ER	SPGSXNP
S&P GSCI Non-Natural Gas TR	SPGSXNTR
S&P GSCI Non-Precious Metals	SPGSXP
S&P GSCI Non-Precious Metals ER	SPGSXPP
S&P GSCI Non-Precious Metals TR	SPGSXPTR
S&P GSCI Non-Precious Metals Settlement	SPGSXPS
S&P GSCI Non-Precious Metals Settlement ER	SPGSXPSP
S&P GSCI Non-Precious Metals Settlement TR	SPGSXPST
S&P GSCI Petroleum	SPGSPT
S&P GSCI Petroleum ER	SPGSPTP
S&P GSCI Petroleum TR	SPGSPTTR
S&P GSCI Petroleum ex Gasoil	SPGSXG
S&P GSCI Petroleum ex Gasoil ER	SPGSXGP
S&P GSCI Petroleum ex Gasoil TR	SPGSXGTR
S&P GSCI Petroleum Settlement	SPGSPTS
S&P GSCI Petroleum Settlement ER	SPGSPTSP
S&P GSCI Petroleum Settlement TR	SPGSPTST
S&P GSCI Reduced Energy	SPGSRE
S&P GSCI Reduced Energy ER	SPGSREP
S&P GSCI Reduced Energy TR	SPGSRETR
S&P GSCI Risk Weighted	SPGSRW
S&P GSCI Risk Weighted ER	SPGSRWP
S&P GSCI Risk Weighted TR	SPGSRWTR
S&P GSCI Roll Weight Select	SPGSRWS
S&P GSCI Roll Weight Select ER	SPGSRWSP
S&P GSCI Roll Weight Select TR	SPGSRWST
S&P GSCI Settlement	SPGSCISS
S&P GSCI Settlement ER	SPGSCISP
S&P GSCI Settlement TR	SPGSCIST
S&P GSCI Ultra Light Energy	SPGSUE
S&P GSCI Ultra Light Energy ER	SPGSUEP
S&P GSCI Ultra Light Energy TR	SPGSUETR
S&P Systematic Global Macro Commodities Index	SPSGMIC
S&P Systematic Global Macro Commodities Index Excess Return	SPSGMICP
S&P Systematic Global Macro Commodities Index Total Return	SPSGMICT
S&P Systematic Global Macro Index	SPSGMI
S&P Systematic Global Macro Index Excess Return	SPSGMIP
S&P Systematic Global Macro Index Total Return	SPSGMITR
S&P GSCI 2X Leveraged All Crude ER	SG2LCRP
S&P GSCI 2X Leveraged All Crude TR	SG2LCRTR
S&P GSCI Crude Oil 2X Leveraged	SPGCL2L
S&P GSCI Crude Oil 2X Leveraged ER	SPGCL2LP
S&P GSCI Crude Oil 2X Leveraged TR	SPGCL2LT
S&P GSCI Inverse Crude Oil	SPGSICL
S&P GSCI Inverse Crude Oil ER	SPGSICLP
S&P GSCI Inverse Crude Oil TR	SPGSICLT

INDEX ANNOUNCEMENT

Index Name	Index Code
S&P GSCI Inverse All Crude ER	SG1ICRP
S&P GSCI Inverse All Crude TR	SG1ICRTR
Dow Jones Commodity Index 2X Leverage Crude Oil ER	DJC2LCLP
Dow Jones Commodity Index 2X Leverage Crude Oil TR	DJC2LCLT
Dow Jones Commodity Index 2X Inverse Crude Oil ER	DJC2ICLP
Dow Jones Commodity Index 2X Inverse Crude Oil TR	DJC2ICLT
Dow Jones Commodity Index Crude Oil Inverse (USD) ER	DJCIICLP
Dow Jones Commodity Index Crude Oil Inverse (USD) TR	DJCIICLT

Please note: S&P DJI recently issued a [consultation related to negatively priced commodities futures contracts](#). The results of this consultation are still pending and will be released in the near future.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

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