

## S&P Dow Jones Indices Announces 2024 Eligible Contract Months for the S&P GSCI Dynamic Roll

**NEW YORK, NOVEMBER 20, 2023:** S&P Dow Jones Indices (“S&P DJI”) announces the 2024 eligible contract months for the S&P GSCI Dynamic Roll.

The 2024 eligible contract months will become effective with the January S&P GSCI Dynamic Roll contract selections on **January 4, 2024**, the third business day of the month, and implemented during the January 2024 roll period, beginning on **January 8, 2024**.

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 (“ACP”)** of at least US\$ 15 billion, or a **Monthly Dollar Value Traded (“MDVT”)** of at least US\$ 1.2 billion. For the contract month to continue to be eligible, it must have an annualized TDVT over the relevant ACP of at least US\$ 5 billion, or a MDVT of at least US\$ 400 million.
2. The contract month must meet the same requirement for **Monthly Dollar Open Interest (“MDOI”)**.

The ACP 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, it 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 page highlight the differences to the contract eligibility selection calendar from 2023 to 2024. Commodities and eligible commodity months not provided in the tables signals that there were no changes to the eligible commodity contract months from the prior year. Please refer to the provided attachment to see the complete contract eligibility table. To access the updated methodology with the formula specifics, please visit [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).



## ABOUT S&P DOW JONES INDICES

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