

S&P Gold Futures 15% Volatility Intraday Target Long TCA Index Change Methodology Update

NEW YORK, JUNE 11, 2026: S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to the S&P Gold Futures 15% Volatility Intraday Target Long TCA Index.

To enhance operational consistency during partial trading days and to align with other indices within the family, S&P DJI is adjusting the number of trading windows on partial trading days as detailed below:

Change	Previous	Methodology	Updated
TWAP Windows: Partial Trading Days	--		For any trading day scheduled as an early market close day (13:00 ET), the index uses only the first three TWAP observation and execution calculation windows.

IMPACTED INDEX

Index Name	Index Code
S&P Gold Futures 15% Volatility Intraday Target Long TCA Index	SPVITG01

IMPLEMENTATION TIMING

S&P DJI is implementing the change prior to the market open on **November 25, 2026**.

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

ABOUT S&P DOW JONES INDICES

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