S&P Dow Jones Indices

A Division of S&P Global

INDEX ANNOUNCEMENT

Dow Jones Commodity Index 3 Month Forward - Quarterly Reweight Index Methodology Update

NEW YORK, AUGUST 10, 2026: S&P Dow Jones Indices ("S&P DJI") announces methodology changes to the Dow Jones Commodity Index 3 Month Forward - Quarterly Reweight Index.

To enhance index diversification, S&P DJI is changing the component capping step in the Weighting Scheme and adding a monthly capping check to ensure the UCITS 32/17 concentration limits are not breached. The changes are detailed in the table below.

Change	Methodology	
	Previous	Updated
Weighting Scheme – Component Capping: Iron Ore (62%)	--	At each rebalancing, cap the Iron Ore (62%) component at 0.50%. Proportionally redistribute any excess weight to the uncapped constituents.
Monthly Capping Check	--	Excluding the January roll date, each S&P GSCI business day preceding the monthly roll date index weights are capped, if necessary, using the following procedure: 1. If the weight of the largest component exceeds 32%, cap the component and proportionally redistribute any excess weight to the uncapped components. 2. If the weight of the second largest component exceeds 17%, cap all component weights except for the largest component weight from Step 1 and proportionally redistribute any excess weight to the uncapped components (excluding the Step 1 component).

IMPACTED INDEX

Index Name	Index Code
Dow Jones Commodity Index 3 Month Forward - Quarterly Reweight	DJCI3MQ

IMPLEMENTATION TIMING

These changes will be implemented in conjunction with the upcoming rebalancing, which takes effect prior to the market open on **Wednesday, October 7, 2026.**

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

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit *www.spglobal.com/spdji*.

FOR MORE INFORMATION:

S&P Dow Jones Indices
index_services@spglobal.com