

CME Group Grows Suite of CVOL Indexes to Include Key Measures of Implied Volatility in Treasuries, Agriculture, Energy, Metals and Cross-Commodities

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CHICAGO, May 11, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today announced it has added several new benchmark indexes to its suite of CME Group Volatility Indexes (CVOL™). Together with the [previously introduced](#) indexes, CME Group now offers 40+ CVOL Indexes across nearly every major investible asset class.

Beginning today, market participants can now access implied volatility information across five new multi-product indexes on Treasuries, agriculture, energy, metals and commodities, as well as several single-product benchmark indexes based on CME Group's highly liquid options markets.

"The addition of these indexes is in direct response to our clients who are increasingly using the implied volatility information found in our CVOL indexes, across our global markets," said Derek Sammann, CME Group Global Head of Commodities and Options Products. "Building on the success of our existing CVOL Indexes, we're pleased to be able to offer a number of new volatility indexes. These tools will provide clients and market users with deep insight into implied volatility across our markets, allowing them to monitor, hedge against, or express views on volatility across asset classes ahead of market-moving events."

These new daily indexes complement and expand upon CME Group's existing fixed income, FX and commodities volatility indexes, allowing clients to access two years of historical implied volatility data. Additional indexes will include:

Multi-product indexes:

- **Treasury Curve CVOL Index:** based on 2Y, 5Y, 10Y and 30Y CVOL Indexes
- **Agriculture CVOL Index:** based on Corn, Soybeans, Wheat, Soybean Oil, Soybean Meal, Lean Hogs, Live Cattle and Class III Milk CVOL Indexes
- **Energy CVOL Index:** based on WTI Crude Oil, Henry Hub Natural Gas, RBOB Gasoline and NY Harbor ULSD CVOL Indexes
- **Metals CVOL Index:** based on Gold, Silver and Copper CVOL Indexes
- **Commodities CVOL Index:** based on WTI Crude Oil, Henry Hub Natural Gas, RBOB Gasoline, NY Harbor ULSD, Corn, Soybeans, Wheat, Lean Hogs, Live Cattle, Class III Milk, Gold, Silver and Copper CVOL Indexes

Product indexes:

- 2-Year Treasury CVOL Index (price and yield volatility indexes)
- Eurodollar 90-day CVOL Index
- Eurodollar 1-Year Midcurve 90-day CVOL Index
- Eurodollar 2-Year Midcurve 90-day CVOL Index
- MXN/USD CVOL Index
- CHF/USD CVOL Index
- Soybean Oil CVOL Index
- Soybean Meal CVOL Index
- Lean Hogs CVOL Index
- Live Cattle CVOL Index
- Class III Milk CVOL Index
- RBOB Gasoline CVOL Index
- NY Harbor ULSD CVOL Index
- Copper CVOL Index


The CVOL family of benchmarks is based on industry best practices and compliant with the IOSCO Principles for Financial Benchmarks. CME Group Benchmark Administration Limited (CBA) is the benchmark administrator with Chicago Mercantile Exchange Inc. (CME Inc.) providing Calculation Agent services.

CVOL implied volatility data is available via the company's CVOL Index Visualizer tool, powered by QuikStrike and through CME Datamine, with calculations made daily, updated at the end of every trading session. For more information on CVOL Indexes and methodology, please visit www.cmegroup.com/cvol.

As a leading and diverse derivatives market operator, CME Group is the parent of four U.S.-based designated contract markets ("DCMs"): Chicago Mercantile Exchange Inc. ("CME"), Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), and the Commodity Exchange, Inc. ("COMEX") (collectively, the "CME Group Exchanges"). These exchanges offer a wide range of products available across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, metals and agricultural commodities. CME Group offers futures trading through the CME Globex® electronic trading platform ("Globex"), fixed income trading via BrokerTec, foreign exchange trading on the EBS platform, and central counterparty clearing services through CME Clearing, a division of CME. With a range of

pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization services through TriOptima and trade processing and reconciliation services through Traiana and RESET. CBA capitalizes on CME Group's wealth of electronic transaction-based data in the calculation of its indices and benchmarks.

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