



Market Participants Can Now Gauge Volatility in Real-Time with CME Group's Live Streaming CVOL Indexes

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CHICAGO, Aug. 9, 2022 /PRNewswire/ -- CME Group, the world's leading derivatives marketplace, today announced that its suite of CME Group Volatility Indexes (CVOL) are now streaming in real-time, allowing investors to keep an up to the minute pulse on what nearly every major market is signaling about future risk.

"In today's uncertain global economy, the ability to track volatility across multiple asset classes has never been more important so we are pleased to make our CVOL indexes available in real-time," said Derek Sammann, Senior Managing Director and Global Head of Commodities, Options and International Markets at CME Group. "CVOL is a powerful tool to provide indicators across the widest range of global benchmarks, from interest rates to currencies and commodities, enabling traders and analysts to better gauge the market's risk expectations. This is the latest example of how our market-leading, multi-asset class options market can provide enhanced tools and resources to help clients manage their ever-changing risk profiles."

Based on CME Group's highly-liquid options markets, CVOL tracks and measures implied volatility derived from real-time options prices across 27 futures products and six aggregate markets. Higher volatility often indicates that markets are signaling potentially significant moves in the future, while lower volatility can be an indicator that the market may be steadier ahead. Traders can measure market expectations and also track how markets are responding to certain pivotal events as they occur, including FOMC meetings, CPI data releases, OPEC meetings, WASDE reports and other market-moving events.

Today, streaming CVOL is accessible from CME Group via its website (15-minute delayed) and in real-time by users of CME Direct. Additional real-time accessibility via CME Group's Market Data Channel, Google Cloud Platform and authorized data vendors will be available soon.

Streaming CVOL 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. For more information please visit: www.cmegroup.com/cvol.

About CME Group

As the world's leading derivatives marketplace, CME Group (www.cmegroup.com) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex®](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing.

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