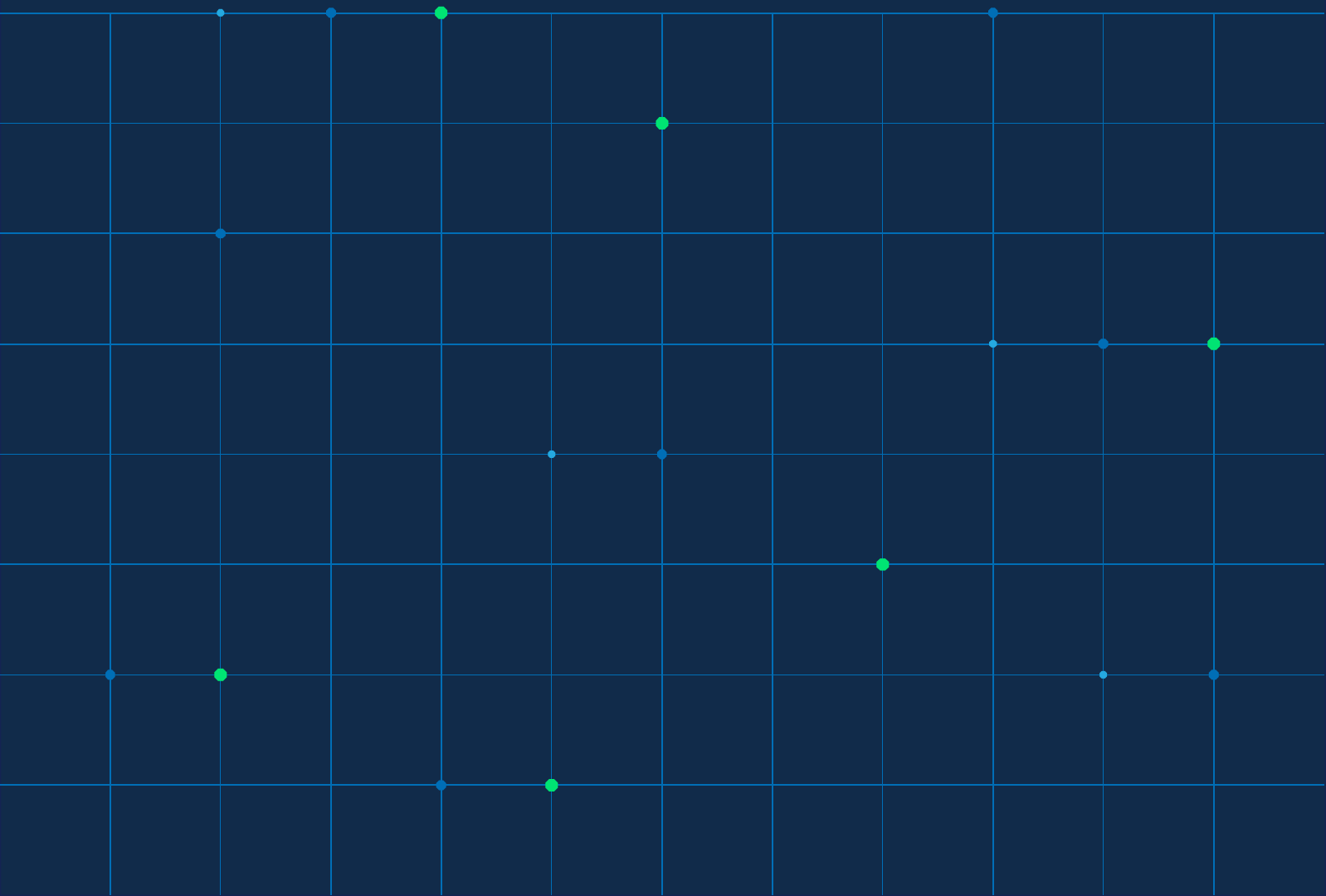


CME Group Volatility Index

Changes to RBOB CVOL, Energy CVOL and Commodities CVOL

11th December 2023



Changes to RBOB CVOL, Energy CVOL and Commodities CVOL indices

8th December 2023

The Administrator of CVOL (CME Group Benchmark Administration Limited) will cease the publication of the RBOB CVOL index. The last publication of RBOB CVOL will take place on 13th December 2023. In addition, as of the 14th December 2023, RBOB will be removed from the composition of the Energy CVOL (EVL) and Commodities CVOL (CMVL) indices. The table below contains the new composition of EVL and CMVL which will apply from 14th December 2023.

Broad Based CVOL	Previous Composition	New Composition
Energy Volatility Index	CLVL, NGVL, HOVL, RBVL	CLVL, NGVL, HOVL
Commodity Volatility Index	CLVL, NGVL, RBVL, HOVL, WVL, CVL, SVL, SIVL, GCVL, HGVL, LEVL, HEVL, DCVL	CLVL, NGVL, HOVL, WVL, CVL, SVL, SIVL, GCVL, HGVL, LEVL, HEVL, DCVL

Any comments or queries regarding this change should be send to benchmark@cmegroup.com



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