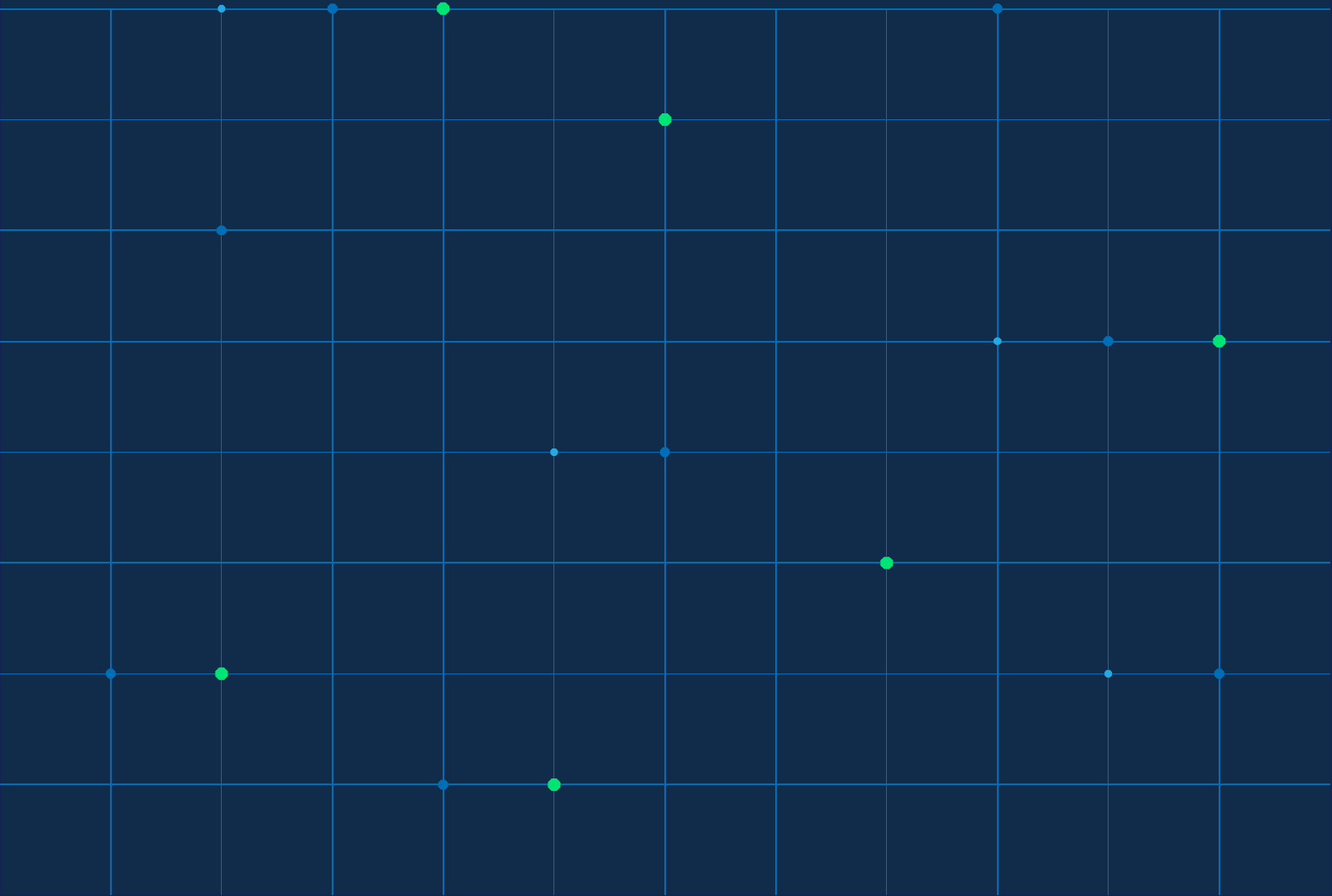


CME Group Volatility Index

Changes to Broad Based Index Composition

11th October 2023



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11th October 2023

With the addition of Aluminum Volatility Index (ALVL), Platinum Volatility Index (POVL) and Feeder Cattle Volatility Index (GFVL) into the CVOL benchmark family, CME Group Benchmark Administration Limited (CBA) has determined the composition of the Metals Volatility Index (MVL) and Agriculture Volatility Index (AVL) require updating. This change takes effect as of 23rd October 2023 for both Intraday and End-of-Day CVOL indices. The update will incorporate newly added CVOLs into their respective Broad-Based indices. The table below contains the new composition of MVL and AVL which will apply from 23rd October 2023.

Broad Based CVOL	Previous Composition	New Composition
Metals Volatility Index	SIVL, GCVL, HGVL	SIVL, GCVL, HGVL, ALVL POVL
Agriculture Volatility Index	WVL, CVL, SVL, SOVL, SMVL, HEVL, LEVL, DCVL	WVL, CVL, SVL, SOVL, SMVL, HEVL, LEVL, DCVL, GFVL

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



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