CME Group

Index Restatement Notice: 29 August 2025

CVOL

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CVOL Restated End of Day Index Values

On 29-August-2025, CME Group Benchmark Administration restated 17 CVOL indices for 28-August-2025. Due to delayed ingestion of options settlement prices, the calculation for the indices listed in the table below was initially a reprint of the prior end of day value. The calculation was re-run using the published options settlement prices. The restated values are shown in the table below.

Date	Benchmark	Product Code	Index Value
28 August 2025	AUD/USD Volatility Index	ADVL	8.74820137917564
	CAD/USD Volatility Index	CAVL	5.14702793846879
	CHF/USD Volatility Index	CHVL	8.19807057122317
	Milk III Volatility Index	DCVL	18.4148399363879
	EUR/USD Volatility Index	EUVL	8.05052061213588
	GBP/USD Volatility Index	GBVL	7.29974204926655
	Feeder Cattle Volatility Index	GFVL	21.3004404083052
	Lean Hogs Volatility Index	HEVL	19.8965428706935
	JPY/USD Volatility Index	JPVL	10.5062519297635
	Live Cattle Volatility Index	LEVL	19.0931185563104
	MXN/USD Volatility Index	MPVL	9.44081824700546
	SOFR-SR3 90-day Volatility Index	SRVL	75.4327261756277
	SR3 1-year Midcurve 90-day Volatility Index	S1VL	102.302129512599
	SR3 2-year Midcurve 90-day Volatility Index	S2VL	95.0616735434476
	Agriculture Volatility Index	AVL	18.8157341197134
	Commodity Volatility Index	CMVL	33.2993469865405
	FX G5 Volatility Index	FXVL	8.18438137507044
	Treasury Curve Volatility Index - Price	TPVL	5.1494454011514
	Treasury Curve Volatility Index - Yield	TVL	97.6126212348266
	Metals Volatility Index	MVL	17.427876185142
	Energy Volatility Index	EVL	47.4527494312869