



CME Group Petroleum Index

Annual Index Weighting Review

22nd of January 2024



Annual review of the Petroleum Index weights.

CME Group Benchmark Administration Limited (CBA), acting as administrator, performed the annual review of the index weights. The percentage weight of at least one futures contract within the index based on the average open interest volumes for Q4 2023 has changed by more than the threshold of 3% compared to Q4 2022. Therefore, CBA as the index administrator and in consultation with the index Oversight Committee has decided to change the weights of the components as per the below table. The change will be effective on the 1st of April 2024.

Futures Contract	Index Previous Weights	Index New Weights
NYMEX WTI Crude Oil	75%	72%
NYMEX RBOB Gasoline	11%	14%
NYMEX NY Harbor ULSD	14%	14%

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



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