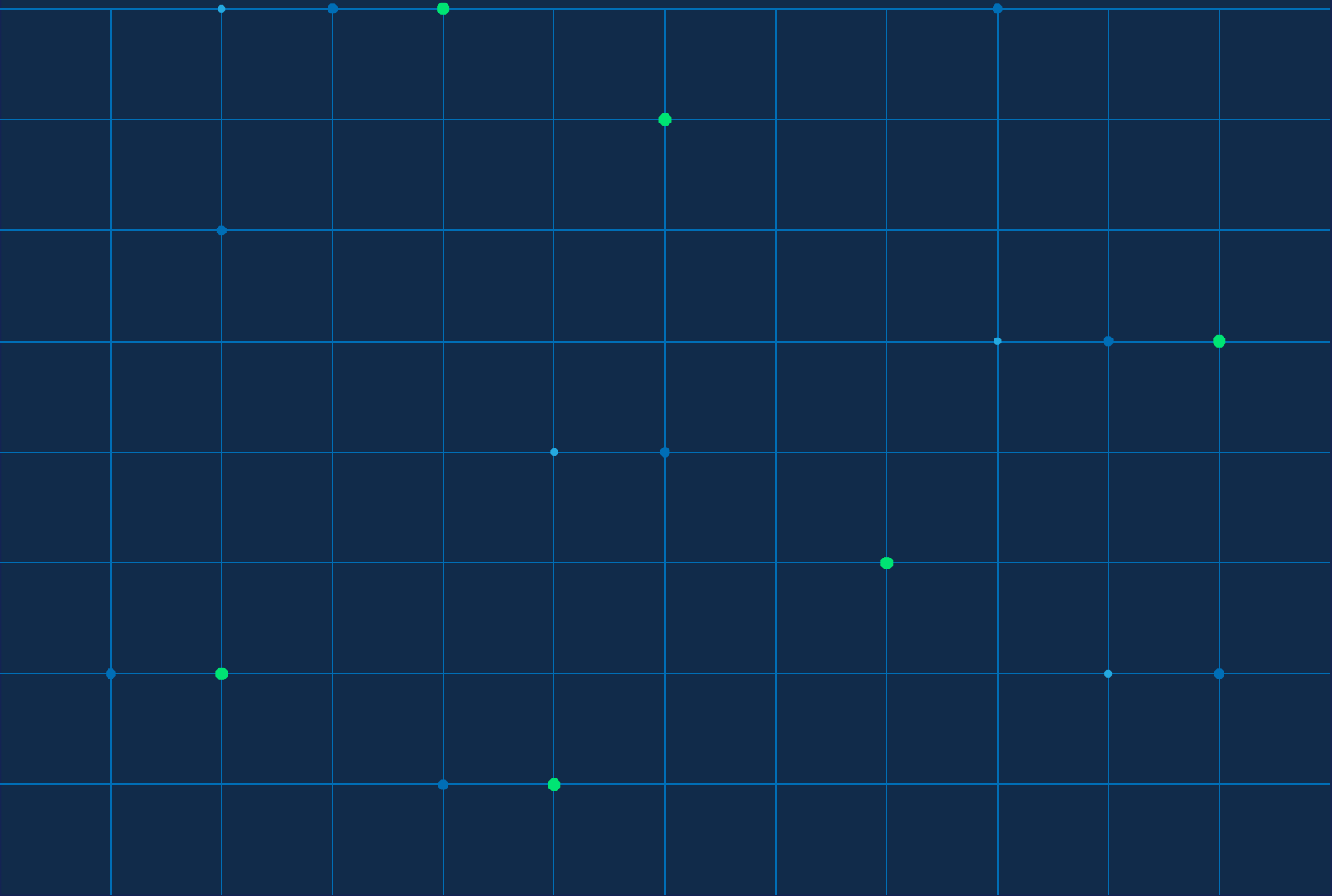


# CME Group Petroleum Index Methodology Update

April 18<sup>th</sup>, 2023



## Changes to the roll period

The roll period of the futures contracts used in the CME Group Petroleum Index will change effective 5<sup>th</sup> June 2023. Under the new roll period, the dates that contracts start and finish rolling has been brought once day forward. Futures contracts will begin to roll six days prior to expiry and finish rolling two days prior to expiry.

<b>New roll period weights</b>	<b>Front month contract</b>	<b>2<sup>nd</sup> month contract</b>
Expiry Day -7	100%	0%
Expiry Day -6	80%	20%
Expiry Day -5	60%	40%
Expiry Day -4	40%	60%
Expiry Day -3	20%	80%
Expiry Day -2	0%	100%
Penultimate day (expiry day -1)	0%	100%

Any comments or queries regarding this methodology change should be sent to [benchmark@cmegroup.com](mailto:benchmark@cmegroup.com).



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