



CME Group Expands CVOL Suite of Implied Volatility Indexes to Include Energy, Metals and Agricultural Benchmarks, Adds Additional Fixed Income Indexes

February 9, 2021

CHICAGO, Feb. 9, 2021 /PRNewswire/ -- [CME Group](#), the world's leading and most diverse derivatives marketplace, today announced the publication of 11 additional implied volatility benchmark indexes to its suite of CME Group Volatility Indexes (CVOL™). Clients can now access two years of historical implied volatility data on CME Group's CVOL indexes on WTI Light Sweet Crude Oil, Henry Hub Natural Gas, Gold, Silver, Corn, Soybeans and Wheat, along with the addition of both 5-Year and 30-Year Treasuries.

Together with the [previously introduced](#) indexes on 10-Year Treasuries and FX currency pairs, CME Group now offers 19 CVOL Indexes across five asset classes.

"Our clients continue to demand additional implied volatility information across a broader range of investible asset classes based on our robust, liquid options markets," said Derek Sammann, CME Group Senior Managing Director and Global Head of Commodities and Options Products. "These additional CVOL indexes, based on our Energy, Metals and Agricultural markets, build on the success of our existing CVOL Indexes in Fixed Income and FX and provide clients and market users with a consistent measure of volatility across a growing number of our global markets."

The additional daily indexes complement CME Group's existing fixed income and FX volatility indexes, and will include:

- WTI Crude Oil CVOL Index
- Henry Hub Natural Gas CVOL Index
- Gold CVOL Index
- Silver CVOL Index
- Corn CVOL Index
- Soybean CVOL Index
- Chicago Wheat CVOL Index
- 5-Year Treasury CVOL Index (price and yield volatility indexes)
- 30-Year Treasury CVOL Index (price and yield volatility indexes)

CVOL is a family of benchmarks, designed on industry best practices and compliant with the IOSCO Principles for Financial Benchmarks. CME Group Benchmark Administration Limited (CBA) is the benchmark administrator with Chicago Mercantile Exchange Inc. (CME Inc.) providing Calculation Agent services.

CME Group Volatility Indexes will continue to be available via the company's CVOL Index Visualizer tool, powered by QuikStrike and through CME Datamine, with calculations made daily, updated at the end of every trading session. For more information on CVOL indexes and methodology, please visit www.cmegroup.com/cvol.

As a leading and diverse derivatives market operator, CME Group is the parent of four U.S.-based designated contract markets ("DCMs"): Chicago Mercantile Exchange Inc. ("CME"), Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), and the Commodity Exchange, Inc. ("COMEX") (collectively, the "CME Group Exchanges"). These exchanges offer a wide range of products available across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, metals and agricultural commodities. CME Group offers futures trading through the CME Globex® electronic trading platform ("Globex"), fixed income trading via BrokerTec, foreign exchange trading on the EBS platform, and central counterparty clearing services through CME Clearing, a division of CME. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization services through TriOptima and trade processing and reconciliation services through Traiana and RESET. CBA capitalizes on CME Group's wealth of electronic transaction-based data in the calculation of its indices and benchmarks.

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