

ADVANCING A SUSTAINABLE FUTURE

2021 Environmental, Social & Governance Report



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ADVANCING A SUSTAINABLE FUTURE

A LETTER FROM OUR CHAIRMAN & CHIEF EXECUTIVE OFFICER

Just as our business has greatly evolved since it was established nearly 175 years ago, so too, has our role as a global corporate citizen. Of the many changes we have experienced, few stand out more than environmental, social and governance (ESG) issues and the need for us to collectively advance toward a more sustainable future.

As it relates to our ESG strategy, CME Group has been able to move the needle in both big and small ways – all of which are making a difference to our company, our clients, our employees and our communities.

As the world's leading derivatives marketplace, CME Group has always embraced the changing world. Even as we continue to navigate the COVID-19 pandemic, we have never stopped innovating to provide opportunities for our clients. Our ESG strategy supports our mission of empowering market participants with the tools they need to manage risk and capture opportunities in ways that align with their business priorities.

During the past year, we announced our new strategic partnership with Google Cloud that will not only enable us to transform derivatives markets, but also accelerate our ability to expand access and introduce new products that can help businesses and individuals manage risk. This partnership will also help our organization become more efficient, reducing our carbon footprint over time.

In 2021, we launched a number of innovative products that support an environmentally friendly economy. In collaboration with CBL, a global leader in spot energy and environmental markets, we introduced two near-term carbon offset solutions: CBL Global Emissions Offset (GEO) futures and CBL Nature-Based Global Emissions Offset (N-GEO) futures. More than 47 million offsets were traded in 2021 across both products. We also launched the industry's first Sustainable Clearing service, which enables market participants to track, verify and assess their hedging activity in sustainable instruments and businesses, helping them advance transparent reporting and their own ESG initiatives. At the end of the year, we formed a dedicated environmental products team to focus on our existing portfolio of environmental

products as well as expand our offerings in this important area.

Additionally, we played a leading role in developing guidelines for derivatives exchanges to promote sustainable development, which were published by the UN Sustainable Stock Exchanges Initiative and the World Federation of Exchanges. We conducted a new, comprehensive greenhouse gas (GHG) assessment, and are using the findings to inform our strategy to reduce our environmental footprint.

Likewise, we continued to prioritize the well-being and safety of our global team. Recognizing how successfully we supported our business and our clients from home during the pandemic, we introduced a flexible work model to help provide balance and options in our employees' future work environment. We also engaged a new mental health benefit provider to give our employees and their dependents access to high-quality mental and emotional care, including free therapy and counseling sessions, how, when and where it's needed.

Collective differences are what drive innovation, and we recognize the importance of fostering



“ Collective differences are what drive innovation, and we recognize the importance of fostering conversation and awareness around diversity and inclusion. ”

“ We are proud contributors to our communities through a number of philanthropic initiatives that allow us to make an impact where our employees and clients live and work. ”

conversation and awareness around diversity and inclusion. We recently named a Director of Diversity and Inclusion to help maintain our focus on building and maintaining a diverse workforce. We made our consciously inclusive leadership training available to all employees in 2021 after assigning it to all of our people managers the prior year. Our Employee Resource Groups continue to expand their influence, organizing thought-provoking conversations and networking opportunities across a variety of important issues impacting their communities and our broader team. Additionally, we onboarded a number of new suppliers under our Supplier Diversity Program and are actively tracking our diversity spend.

We continue to set a high bar for good governance and integrity, and we are proud contributors to our broader communities through a number of philanthropic initiatives that allow us to make an impact where our employees and clients live and work.

On that note, our charitable donations through the CME Group Foundation and our corporate giving program totaled more than \$7.7 million last year, much of it for programs expanding educational opportunities for Chicago's youth.

In November, we hosted our first ever charity concert featuring Jimmy Buffet and benefiting St. Jude Children's Research Hospital. Through the concert, which kicked off our CME Group Tour Championship with the Ladies Professional Golf Association, we raised \$350,000, increasing our 2021 contribution to St. Jude to \$850,000. We also donated hundreds of concert tickets to local hospital workers, fire fighters and police in recognition of their heroic work as first responders during the pandemic.

As I hope you will see throughout this report, our focus on advancing our ESG strategy remains strong. This report also includes disclosures in accordance with the Sustainability Accounting Standards Board (SASB), bringing further transparency to our business operations.

We are proud of the results we have achieved, and we look forward to continuing to do our part to build a better and more sustainable future.

Sincerely,



TERRENCE A. DUFFY
Chairman & Chief Executive Officer



ABOUT CME GROUP: WHERE RISK MEETS OPPORTUNITY

As the world’s leading derivatives marketplace, CME Group is where the world comes to manage risk. We help meet uncertainty and volatility with confidence and clarity. Across the trading lifecycle and around the world, we enable market participants to manage risk and capture opportunity.

CME GROUP OFFICE LOCATIONS




Office locations include OSTTRA locations that were part of CME Group through 9/1/2021

*Market statistics, including average daily volume by asset class and product are available in greater detail at <http://investor.cmegroup.com/volume>

FACTS & FIGURES


3,480
EMPLOYEES


200+
COUNTRIES
and territories where
CME Group futures and
options contracts are traded


19.6
MILLION
contracts in overall
average daily volume*


\$4.7
BILLION
in revenue

ESG AT CME GROUP

At CME Group, we are keenly aware of the ever-changing world and apply the same innovative thinking that underscores our offerings to how we operate as a corporate citizen. We know our stakeholders have unique needs. We continue to evolve, progress and deliver on our strategy to create a more sustainable future.

COMPANY ACCOLADES

We are proud that our commitment to our clients, employees and communities in 2021 resulted in global recognition.



World's Most Valuable Exchange Brand: Brand Finance (8th consecutive year)



Forbes World's Most Female Friendly Companies



FOW Global Investor Asia Capital's Exchange of the Year



InsiderPro & Computerworld's 100 Best Places to Work in IT (4th consecutive year)



Global Capital's Global Derivatives Exchange of the Year

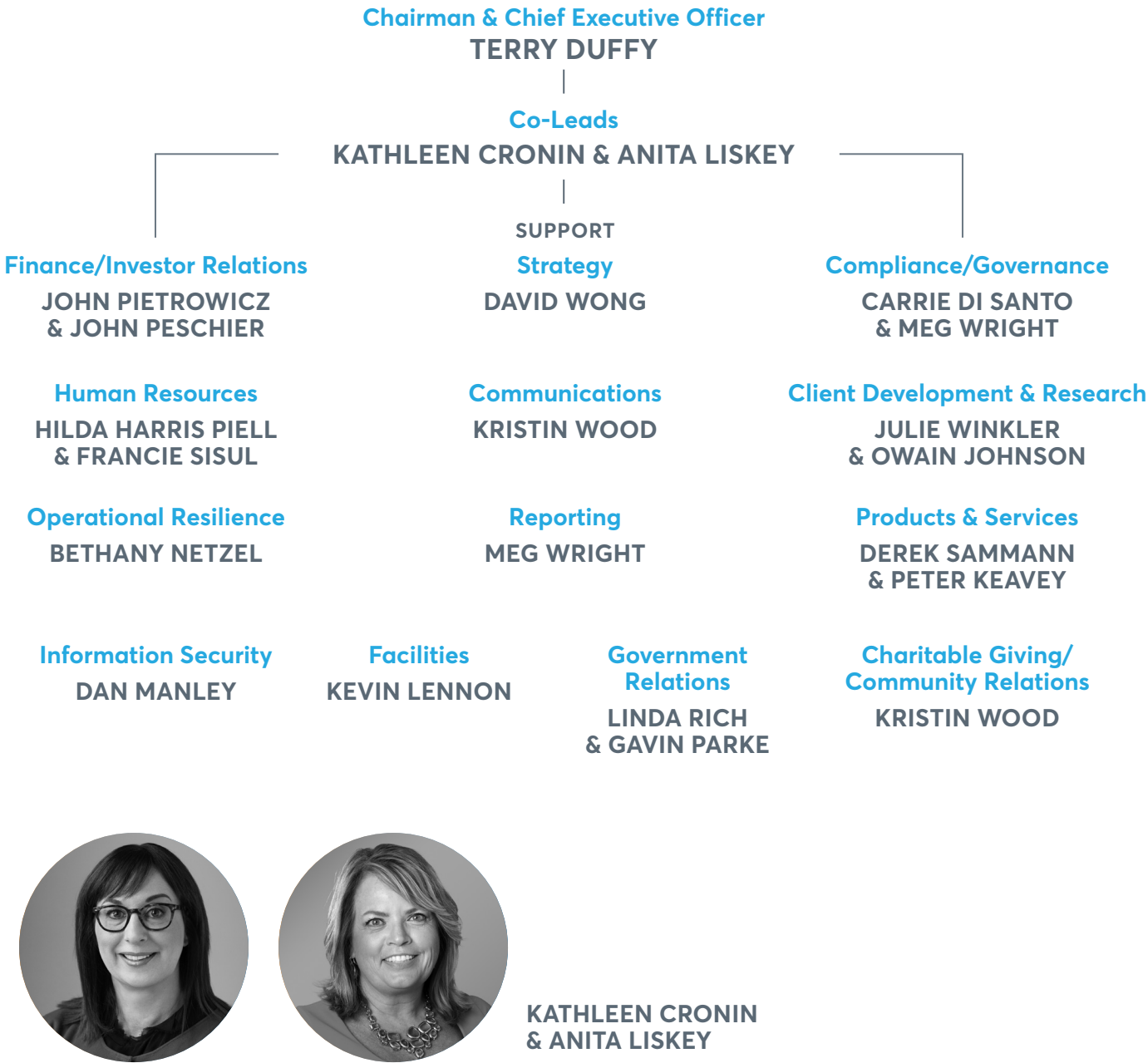


Best Places to Work for LGBTQ+ Equality by the Human Rights Council (4th consecutive year)



Forbes Blockchain 50

EXECUTIVE COMMITTEE | CME GROUP BOARD OF DIRECTORS



KATHLEEN CRONIN & ANITA LISKEY

OVERSIGHT & ACCOUNTABILITY

Our ESG Working Group is comprised of leaders across the organization and is led by Kathleen Cronin, Senior Managing Director, General Counsel and Corporate Secretary, and Anita Liskey, Senior Managing Director, Global Brand Marketing and Communications. The members bring unique perspectives and meet regularly to develop, assess and uphold our ESG objectives. The Working Group reports out to the Chairman and Chief Executive Officer and to the Executive Committee of our Board of Directors. Additionally, the CME Group Board has an active committee structure whereby underlying elements of our ESG program are also overseen by various Board committees based on each committee's role and responsibilities.

WE ARE COMMITTED TO ACTIONS THAT WILL EMPOWER OUR WORKFORCE, SUPPORT CONTINUED OPERATIONAL EXCELLENCE, ENRICH OUR COMMUNITIES AND DECREASE OUR ENVIRONMENTAL FOOTPRINT OVER TIME.

THIS YEAR, WE HAVE EXPANDED OUR REPORT TO INCLUDE DISCLOSURE UNDER SASB, MORE COMPREHENSIVE CARBON EMISSIONS REPORTING AND OUR EE0-1 DATA.

OUR STRATEGIC PILLARS



WORKFORCE
EMPOWERMENT



SUSTAINABLE
SOLUTIONS



COMMUNITY
COMMITMENT



CORPORATE
STEWARDSHIP

INFORMING OUR STRATEGY: ESG MATERIALITY ASSESSMENT

We conducted our first materiality assessment in 2019 to identify and prioritize the areas most critical to our stakeholders and operations, ultimately informing our ESG strategy. We will complete our second materiality assessment in 2022 and update our areas of focus as needed to account for evolving environmental, regulatory and societal considerations. In the spirit of continuous improvement, we intend to conduct this formal exercise every three to five years while continuing to advance our strategy in the interim.

BENCHMARKING OUR PROGRESS

As of December 11, 2021, CME Group performed in the 64th percentile of the diversified financial services and capital markets industry in the [S&P Global Corporate Sustainability Assessment](#), meaning that 64% of companies reached an equal or lower ESG Score.

| | 2021 PERCENTILE | YOY IMPROVEMENT |
|---------------------------------|-----------------|-----------------|
| Overall Score | 64 | +4 |
| Governance & Economic Dimension | 67 | +1 |
| Environmental Dimension | 56 | +25 |
| Social Dimension | 61 | -4 |

WORKFORCE EMPOWERMENT



At CME Group, our employees are the driving force behind our current and future success. Given the critical role they play in moving our business forward, we are focused on providing a wide array of training and development opportunities to help them build their careers with us for the long term. We are also focused on advancing a culture of inclusion and innovation in addition to providing valuable benefits to support our employees today and as they plan for the future.

PRIORITIZING EMPLOYEE HEALTH AND SAFETY DURING A TIME OF TRANSITION

In 2021, we introduced a number of policies and programs to help team members cope with stressors and navigate disruptions caused by the ongoing COVID-19 pandemic. We are proud to report that our employees and our organization continued to perform at the highest standards during this challenging time.

Some of our COVID-related initiatives in 2021 included:



To encourage a healthy work-life balance as employees began planning to return to the office, we introduced a flexible work model, enabling employees to work with their managers to set a weekly schedule of in-office days and work-from-home days to best serve their needs and the needs of the business. Employees embraced the new program, with 91% of survey respondents saying they were aligned with their managers on flexible work arrangements and 81% agreeing that CME Group is supportive of flexible work as measured through our employee engagement pulse survey.



We took a cautious and measured approach to reopening several offices over the summer as conditions improved and restrictions eased. Throughout the reopening process, we continued to prioritize the health and safety of our colleagues. As new restrictions took effect, we managed changes to our in-office operations accordingly.



For the second year, we hosted a company-wide Employee Well-being Week, which put physical and mental health at the forefront of our conversations and promoted the wide array of support resources and tools that are readily accessible to employees.



EMPLOYEE BENEFITS

We consistently benchmark our employee benefits to ensure they are market competitive and support our employees’ health, well-being, retirement, professional development and work-life balance needs. We introduced additional employee benefits in 2021 as we continued to navigate impacts from the COVID-19 pandemic.



NEW BENEFITS IN 2021

- Flexible Work Model allowing nearly all employees to set a weekly schedule of in-office days and work-from-home days
- Vaccine education sessions for our global employee population offered by our Health Care Center nursing staff
- Improved employee access to COVID-19 vaccines where possible
- Paid time off for all global employees to get vaccinated
- Onsite mental health counselor at our Chicago headquarters



WELL-BEING & DEVELOPMENT

- Parental leave benefits
- Adoption assistance
- Paid volunteer day
- Wellness program & incentives
- Ergonomic evaluations & workstation modifications
- Identity protection benefit
- Tuition assistance



RETIREMENT

- 401(k) plan
- Cash balance pension plan



ONGOING COVID-19 RELATED BENEFITS

- Subsidy for home office equipment and supplies
- Paid leave for employees who contract COVID-19
- Paid leave for employees needing to care for family members who contract COVID-19
- Employee Assistance Program hotline extended to our network of consultants
- Waived copays for telehealth services
- Extended Dependent Care FSA grace period
- Employee Well-being Week
- Virtual benefits fair
- Continued focus on mental well-being programming



HEALTH

- Medical insurance
- Dental & vision
- Flexible spending accounts
- Onsite prevention & screening programs
- Fitness club benefits

Listed benefits reflect a high-level overview of our U.S. benefits offering but is not inclusive of all benefits offered. CME Group provides benefits for our employees outside the U.S. that vary by region.

SECOND ANNUAL EMPLOYEE WELL-BEING WEEK

Building on the success of our inaugural Employee Well-being Week in 2020, the 2021 virtual event centered around the theme of advancing mental and physical health. Over the course of a week in August, colleagues across the globe attended sessions covering a wide range of topics including stress management, personal goal setting, nutrition and fitness, cancer prevention and personal cybersecurity. The sessions featured prominent experts, including:



- **Dr. Heidi Hanna, Chief Energy Officer of Synergy Brain Fitness**, discussed how to have a challenge, versus threat, mindset and transform stress into a catalyst for positive change, growth and performance.
- **Kathleen Goss, Ph.D., Director at the American Cancer Society**, shared screening recommendations and actionable steps for cancer prevention.
- **Dr. Guy Meadows, Co-Founder of the Sleep School**, shared his unique five-week plan to cure sleep problems.
- **Dr. Edwin McDonald, Associate Director of Adult Clinical Nutrition at University of Chicago Medicine**, shared insights into the effects of nutrition on health and disease.
- **Melissa Mellady, Lead Exercise Physiologist at Northwestern Executive Health**, provided guidance on navigating your way through the pandemic with exercise.


“CME Group’s Employee Well-being Week is another example of how much the company cares about its employees and their work-life balance. I was able to attend several sessions and all were very informative. In particular, the session on nutrition really gave me pause to consider the amount of red meat I consume. Lots of great material covered!”

NANCY KAYZAR
Infrastructure Operations Enterprise Management


FOSTERING A DIVERSE AND INCLUSIVE WORKPLACE

CME Group stands in solidarity with those who have faced harassment, discrimination, violence and injustice. We are strongly committed to fostering a work environment where everyone feels valued, respected, heard, understood and supported. Our Diversity & Inclusion Council partners with our Employee Resource Groups to advance conversations around these important issues and accelerate change.


A leading tool in these efforts is our Consciously Inclusive Leadership Program, which we first offered to people managers in 2020. In 2021, we retooled the program into a virtual, hour-long course that we extended to all of our employees globally. The Consciously Inclusive Leadership Program explores such topics as:




Discovering what D&I means and its role in driving business and performance.



Increasing comfort and competence to discuss D&I at work.



Sharpening skills toward becoming more consciously inclusive leaders and colleagues.



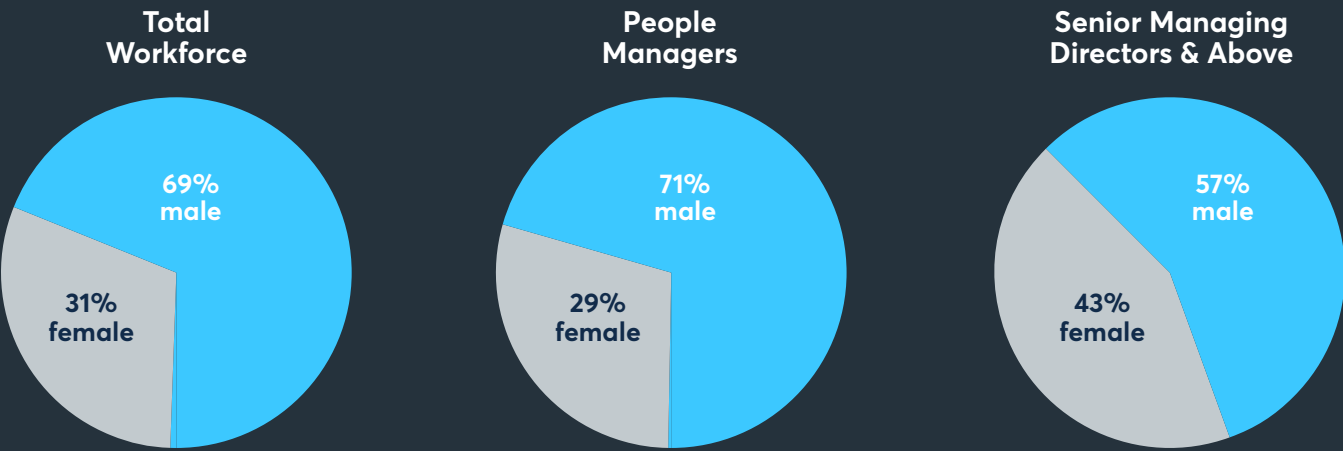
Building a personal, pragmatic and practical action plan.

Additionally, in the spring of 2021, our Diversity & Inclusion Council joined our Connecting Asia Network (CAN) Employee Resource Group in welcoming cross-cultural expert and TED-Conference speaker Pellegrino Riccardi to speak to employees about how we can be more culturally aware when working with and communicating with our colleagues and clients around the world.

D&I training for people managers remained a top priority in 2021. In June, we held an event for managers that explored the nature and impact of subtle acts of exclusion and how managers can prevent them. The event was led by inQUEST Senior Partner Dr. Michael Baran, co-author of the award-winning book *Subtle Acts of Exclusion: How to Understand, Identify, and Stop Microaggressions*.

OUR GLOBAL WORKFORCE

We are driven by the belief that measuring our progress is key to achieving it, and that measurement starts with a baseline. The following provides a snapshot of our global workforce:



To further enhance our transparency, we have published our Equal Employment Opportunity (EEO-1) data for the U.S. [here](#).



DIVERSITY & INCLUSION COUNCIL PILOT MENTORING PROGRAM

In 2021, our Diversity & Inclusion Council sponsored a pilot mentoring program to be more intentional toward helping diverse mentoring relationships thrive. The groundwork for the pilot included exploring best practices by reviewing internal and external mentoring efforts, creating guidelines and definitions for the effort, developing training and resources to support participants and ultimately matching participants to mentors to initiate the pilot.

“I started my CME Group career as an intern, so mentoring has always been really important to me. Through the D&I mentoring pilot, I was paired with a senior leader from the HR Division and really valued making real-life connections, discussing my career aspirations and learning from my mentor’s experience. The exposure I gained helped me move into a new role within HR a few months after the pilot ended and I couldn’t be happier.”

COLLEEN SMITH
Professional Development

SUPPLIER DIVERSITY

In 2021, CME Group launched a robust program to monitor our use of qualified diverse suppliers and to increase our spending and support.

Specifically, we:



Further implemented DiversityTraX, a tool to help us better manage, vet and track our diverse suppliers and spend.



Joined the National Minority Supplier Diversity Council and engaged with its counterpart in the U.K. As part of our program, we also regularly engage with other recognized diversity councils, including those focused on the LGBTQ+ community, persons with disabilities and veterans, to educate them on our priorities. Through these relationships, we have been able to identify new diverse suppliers.



Educated our procurement team on our supplier diversity goals and processes.



Held orientation meetings regarding our supplier diversity program for colleagues across the business empowered to make purchasing decisions.



Provided minority- and women-owned businesses more access to competitive bids, resulting in several new diverse suppliers winning business, including World Wide Technology and SHI International Corp.

As part of our diversity monitoring, we asked all of our suppliers to register their diversity status through the DiversityTraX platform. During 2021, we certified that 35 of our suppliers were diverse, and that during the previous year, we had conducted business with 25 of them. We are in the process of certifying an additional 38 suppliers that self-identified as diverse.

CME Group currently spends less than 3% of its global supplier budget on diverse suppliers, and we are actively working to improve this number.

SECTOR DIVERSITY

A lack of diversity in the financial industry negatively impacts us all and requires our leadership as a sector to drive progress. We are proud that we have continued to participate in the Financial Services Pipeline Initiative, a collaboration involving Chicago-based financial institutions and the Chicago Community Trust. The initiative aims to increase the representation of Black and Latinx financial service professionals and improve the overall cultural competency of our industry.

EMPLOYEE RESOURCE GROUPS

Our Employee Resource Groups (ERGs) engage more than 1,200 colleagues across the company to examine critical issues within our communities and amongst our broader workforce. In 2021, we introduced a new ERG toolkit to more clearly define the framework, processes and resources in place to support our ERG leaders. This included better articulating roles, responsibilities and expectations, as well as sharing best practices for effective ERG management.


OUR ERGS IN 2021


1,200+
MEMBERS


80+
EDUCATION,
networking, wellness
& volunteer events



OUR ERGS IN 2021


WIN
(2012)
WOMEN'S INITIATIVE NETWORK
WIN is a community supporting women of all titles, ages and geographic locations that offers support, guidance, direction and networking.


LAUNCH
(2014)
LAUNCH supports employees who are early in their career, new to CME Group or the derivatives industry, or who have a general interest in meeting others.



SEED
(2014)
SUSTAIN & ENHANCE OUR ENVIRONMENTAL DIRECTION (2014)
SEED advocates for greater environmental sustainability within CME Group, helps promote our corporate social responsibility efforts and seeks ways to better manage the company's sustainability risk.


SERVE
(2015)
SERVICE MEMBERS & VETERANS
SERVE provides a forum for military veterans and service members to build relationships, explore professional development opportunities and promote education around topics affecting veterans.



PRIDE
(2015)
PROMOTING RIGHTS, INCLUSION, DIVERSITY & EQUALITY
PRIDE focuses on LGBTQ+ topics, helping to ensure that CME Group is at the forefront of recognizing, retaining and providing for its entire diverse workforce.


BOLD
(2016)
BLACK ORGANIZATION FOR LEADERSHIP & DEVELOPMENT
BOLD strives to advance development, leadership and career opportunities for Black employees and employees of African heritage by providing a network and support system to enable success for themselves, their company and the community.


HOLA
(2016)
HISPANICS ORGANIZING FOR LEADERSHIP & ACHIEVEMENT
HOLA provides a platform for the Latino and Hispanic community to contribute to the success of CME Group through leadership, development and networking opportunities.


FLOW
(2019)
FULFILLMENT, LIFESTYLE, OPENNESS & WELLNESS
FLOW supports employees' health, happiness and self-worth. The group unites employees who share a mutual passion for and interest in health and well-being.


CAN
(2020)
CONNECTING ASIA NETWORK
CAN creates a platform for employees across regions to connect, contribute and network. The group encourages efforts to diversify our employee base, in addition to promoting education around Asian culture and heritage and the role APAC plays in our global business.


WIT
(2020)
WOMEN IN TECHNOLOGY (2020)
WIT is a community supporting female information technology employees, helping them further develop their careers at the company and network with colleagues of similar interests — professionally and personally.

EMPLOYEE ENGAGEMENT AND DEVELOPMENT

At CME Group, we are committed to helping our employees realize their full potential and define their future. We are a team of problem solvers, and we are always looking for new ways to inspire and motivate our employees. To ensure our employees feel connected, challenged and supported, we consistently track the following metrics:



10.4%

VOLUNTARY
turnover



53.5%

OPEN ROLES
filled with internal
candidates



11.6%

EMPLOYEES
promoted

We also regularly survey our employees to better understand and meet their needs. Our 2021 pulse engagement survey found:

- 83% of respondents say they're excited about how their work contributes to the company's success.
- 82% are satisfied with the collaboration tools and resources available to help them do their jobs.
- 79% agree that CME Group encourages and promotes diversity of backgrounds, talents and perspectives.
- 84% feel they don't have to hide who they really are to be accepted at CME Group.

WORKPLACE AWARDS

- Forbes 2021 World's Most Female-Friendly Companies - First Year of the Award
- 2021 InsiderPro & Computerworld's Best Places to Work in IT - Fourth Consecutive Year
- 2021 Best Places to Work for LGBTQ+ Equality by the Human Rights Council - Fourth Consecutive Year



PERFORMANCE, TRAINING AND DEVELOPMENT

Performance reviews are an important piece of developing one's career at CME Group. Goal planning provides the opportunity for employees and managers to align on prioritized performance and development goals. Mid-year check-ins and year-end reviews are excellent opportunities for employees and managers to engage with one another to achieve their fullest potential.

During the pandemic, we converted all of our training and development programs to a virtual format, enabling employees to reap the benefits of attending programs remotely. Additionally, the virtual format helped to encourage networking and collaboration among colleagues in different countries.

In 2021, we offered three new courses to senior employees to enhance their leadership skills: The Future of Work, Leadership Communication for a Changing World and Psychological Safety. We also introduced a program, Managing in Changing Times, to improve people managers' skills during the pandemic.

Through challenging work assignments, collaboration with industry-leading experts and access to real-time and online training, employees benefit from our strong learning culture.

Specifically, we offer:

- Tuition reimbursement for continuing education costs.
- A Talent Exchange program that offers short-term, cross-functional project work to expose employees to other areas of the business and help them broaden their skill sets and experiences.
- Access to LinkedIn Learning courses and a constantly evolving suite of instructor-led virtual courses covering a wide range of disciplines including technical and professional skills.
- Comprehensive industry education that provides a strong understanding of our products and services, technology, global client base, corporate strategy and industry issues and trends.
- Integrated series of leadership development programs to prepare employees for each stage of their careers.
- Access to the Workday talent management portal where employees can highlight their work achievements, share their career aspirations with their managers and build meaningful career development plans.

EMPLOYEE VALUE PROPOSITION



SUSTAINABLE SOLUTIONS

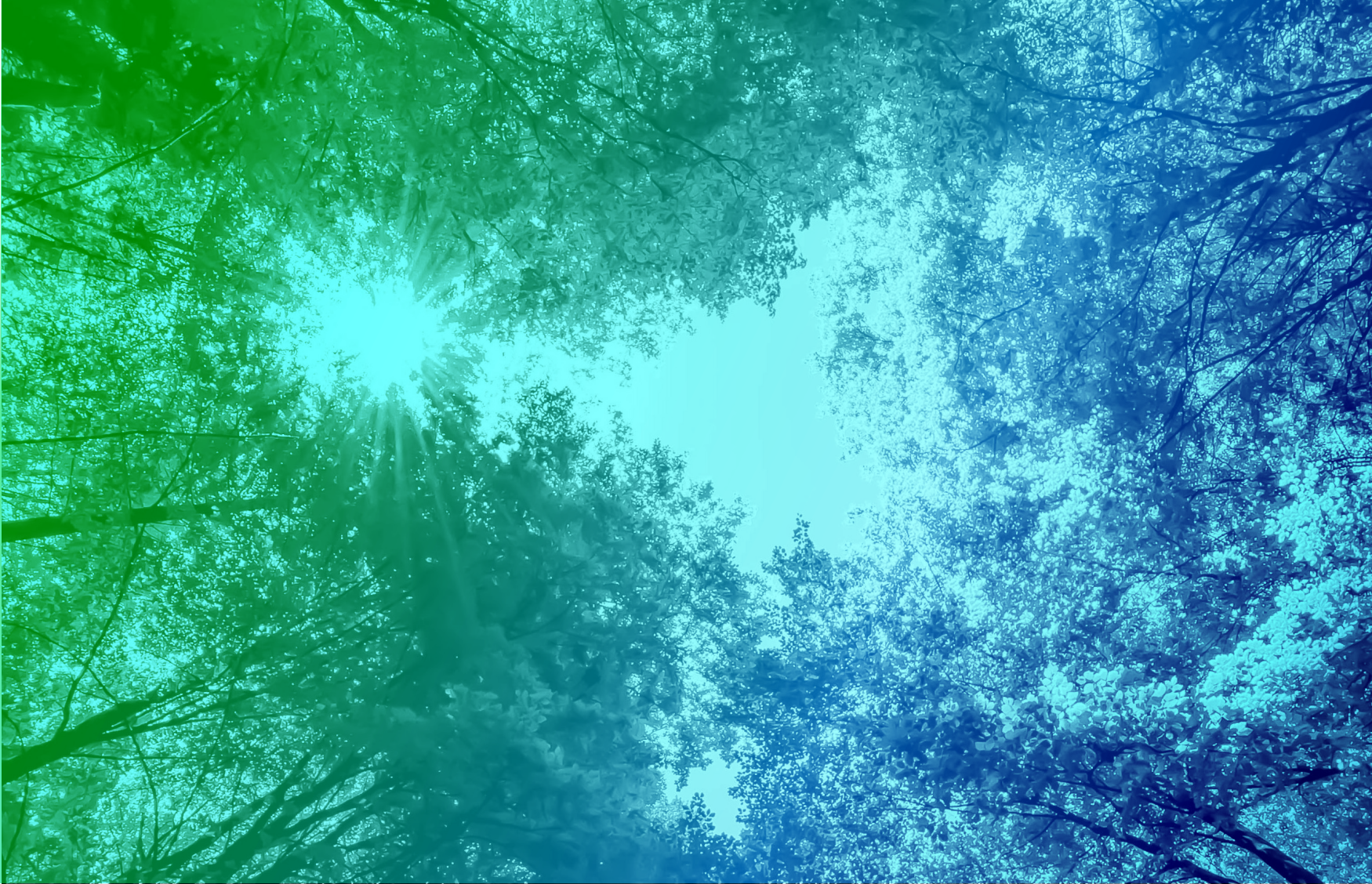


PRODUCTS AND SERVICES TO ADVANCE A SUSTAINABLE FUTURE

Across financial and commodity markets, investors are interested in environmentally-focused products and are considering ESG factors in their risk management strategies. At CME Group, we develop the tools necessary to access emerging ESG markets and help clients manage risk to achieve their sustainability objectives.

In 2021, we proudly continued to advance our business to align with a more sustainable world and economy:

-  We launched the industry's first Sustainable Clearing service, enabling firms to credibly measure risk management activities that are used to hedge ESG initiatives.
-  Our E-mini S&P 500 ESG futures reached a peak of \$4.2 billion in open interest in 2021, making it the world's most widely used ESG equity futures contract by notional value.
-  We listed E-mini S&P Europe 350 ESG futures.
-  We collaborated with CBL to introduce two voluntary carbon-offset tools; a Global Emissions Offset (GEO) futures contract and a Nature-Based Global Emissions Offset (N-GEO) future contract to help clients manage risks associated with voluntary decarbonization strategies.
-  Our bioenergy futures remain highly active, providing market participants with a tool to manage price risk in renewable transport fuels.



-  We strengthened our requirements for responsible sourcing for NYMEX platinum and palladium and COMEX silver deliverable against our respective physically delivered futures contracts. The new standards are intended to implement additional safeguards by requiring that the producer be in compliance with recognized international standards for conflict-free metals and build on our responsible sourcing requirements for our flagship gold contract.
-  Our battery metals suite continued to grow. We launched lithium futures, alongside our cobalt futures contract, to support risk management needs in the fast-growing electric vehicle segment. Virtually all risk management for battery metals now takes place on CME Group markets.
-  Around 338,000 tons of recycled steel were hedged on CME Group exchanges via our recycled steel futures contract, which enables risk management for this key scrap market.

THE INDUSTRY'S FIRST SUSTAINABLE CLEARING SERVICE

In September 2021, we launched the derivatives industry's first-of-its-kind Sustainable Clearing service, allowing participants to track and report how their hedging activities advance their sustainability goals. The new, innovative offering seamlessly integrates into existing workflows and enables firms to track their sustainable derivatives positions efficiently.



More than 47 million offsets were traded in 2021, with 6.55 million offsets delivered in seven different delivery cycles.

GLOBAL EMISSIONS OFFSET FUTURES

As demand for global decarbonization increased, we continued to work toward and support a lower carbon economy through targeted product launches. In 2021, we introduced two voluntary carbon offset tools: Global Emissions Offset (GEO) futures, the first standardized contract for carbon offsets across multiple project types and geographies, and Nature-Based Global Emissions Offset (N-GEO) futures, which relates to agricultural, forestry and other land-use projects.

“As global economies continue advancing their carbon reduction goals, market-based solutions like derivatives markets are providing transparency and price discovery along the way. CME Group’s voluntary carbon offset markets have been growing steadily since their launch, and we look forward to continuing to work with our clients and the industry to provide effective risk management solutions.”

PETER KEAVEY
Managing Director, Energy & Environmental Products

INDUSTRY ENGAGEMENT

Each year, CME Group collaborates with key industry organizations to share expertise and develop market-wide approaches rooted in advancing sustainability.

In 2021, we played a leading role in drafting new guidelines for derivatives exchanges to promote sustainable development, which were published by the United Nations Sustainable Stock Exchanges (SSE) initiative and the World Federation of Exchanges. Additionally, CME Group became a founding member of the SSE’s newly created derivatives network.

In addition to the SSE, our representatives actively participate in the following working groups, committees and taskforces:

- The World Federation of Exchanges’ Sustainability Working Group and its ESG Definitions Subgroup
- The International Regulatory Strategy Group’s ESG Workstream
- The Taskforce on Scaling Voluntary Carbon Markets
- The International Organization of Securities Commissions (IOSCO) Affiliate Members Advisory Committee and its Sustainability Task Force
- The Futures Industry Association’s U.S. Commodities Climate Risk Working Group
- The International Swaps and Derivatives Association’s ESG Steering Committee
- Sustainable Stock Exchanges Initiative’s Derivatives Markets Advisory Group

“ Sustainability has moved from the fringes of the financial sector to the mainstream in recent years. The industry has increasingly embraced a transition to a more sustainable and inclusive economic model, with support from governments, regulators, investors and the broader society. By including a focus on sustainability, exchanges, as core marketplaces for the design and trading of new products, can play an important role as drivers of genuine change. ”

JULIE WINKLER
Chief Commercial Officer

CME GROUP INNOVATION LAB AND EMPLOYEE INNOVATION PROGRAM

CME Group has long played a pivotal role in developing groundbreaking industry solutions. Established in 2014, the CME Group Innovation Lab helps us drive structured, collaborative and inventive thinking around how we create value for our clients and business.

Through the Lab, we bring together people with diverse perspectives from all levels, departments and functions to both guide and challenge one another, which we continued to do virtually during the pandemic.

Our passion to innovate on behalf of our clients extends to all levels of our organization. Through our Employee Innovation Program, we recognize colleagues by providing cash incentives to those who apply for and are issued patents. In 2021, CME Group employees received a total of 83 new patents with awards totaling nearly \$233,000.



80+
NEW PATENTS
in 2021



680+
PATENTS
since inception



\$3.6
MILLION
awarded to employees
since inception



SUSTAINABILITY STARTS WITH US: ASSESSING OUR OPERATIONS

We recognize the importance of reducing our carbon footprint and have conducted an inventory of our greenhouse gas (GHG) emissions from 2020 and 2021 to better inform our GHG reduction strategy and future goals. Our footprint was conducted in accordance with the GHG Protocol and UK SECR mandated reporting. We measured all material scope 1, 2 and 3 categories, and consistent with best practice, we are reporting both location-based and market-based methods. Conducting and disclosing this inventory is a meaningful step in our efforts to evolve our internal sustainability initiatives. We will continue to report on these metrics each year and aim to make improvements where possible.

| 2020 GHG INVENTORY RESULTS | | | | | | | |
|----------------------------|---|-------------|-----------|--------------------------------|-------------------------------|------------------------------|-------------------------------|
| SCOPE | CATEGORY | TOTAL USAGE | UNITS | EMISSIONS (MT CO2E) - LOCATION | % OF TOTAL (SCOPES 1 + 2 + 3) | EMISSIONS (MT CO2E) - MARKET | % OF TOTAL (SCOPES 1 + 2 + 3) |
| 1 | Direct Emissions from Owned or Controlled Sources | | | 180 | 0.1% | 180 | 0.1% |
| 1 | Natural Gas | 898,743 | kWh | 163 | 0.1% | 163 | 0.1% |
| 1 | Diesel | 10,436 | kWh | 3 | 0.0% | 3 | 0.0% |
| 1 | Mobile Combustion | 49,196 | miles | 14 | 0.0% | 14 | 0.0% |
| 1 | Fugative Emissions Refrigeration | - | | - | - | - | - |
| 2 | Indirect Emissions from Purchased Energy | | | 19,761 | 11.9% | 20,781 | 13.0% |
| 2 | Electricity | 41,366,176 | kWh | 18,474 | 11.1% | 19,417 | 12.2% |
| 2 | District Cooling (Chilled Water) | 2,885,889 | Ton-hours | 1,287 | 0.8% | 1,364 | 0.9% |
| 2 | Steam | - | | - | - | - | - |
| 3 | All Other Indirect Emissions | | | 145,869 | 88.0% | 138,805 | 86.9% |
| 3 | Fuel and Energy Related | | var. | 2,831 | 1.7% | 2,831 | 1.8% |
| 3 | Business Travel (Air Flights) | 8,095,772 | miles | 1,178 | 0.7% | 1,178 | 0.7% |
| 3 | Employee Commuting | | var. | 11,297 | 6.8% | 11,297 | 7.1% |
| 3 | Purchased Goods + Services | 860,908,287 | USD | 85,663 | 51.7% | 85,663 | 53.6% |
| 3 | Capital Goods | 143,560,282 | USD | 21,402 | 12.9% | 21,402 | 13.4% |
| 3 | Upstream Leased Assets | 24,149,399 | kWh | 8,688 | 5.2% | 5,258 | 3.3% |
| 3 | Downstream Leased Assets | 27,384,393 | kWh | 14,584 | 8.8% | 10,950 | 6.9% |
| 3 | Water | | | 40 | 0.0% | 40 | 0.0% |
| 3 | Waste | | | 186 | 0.1% | 186 | 0.1% |
| TOTAL | | | | 165,810 | | 159,766 | |

The table above shows 2020 total GHG emissions by scope and category. See the last page of this report for additional information on the 2020 and 2021 carbon emissions study.

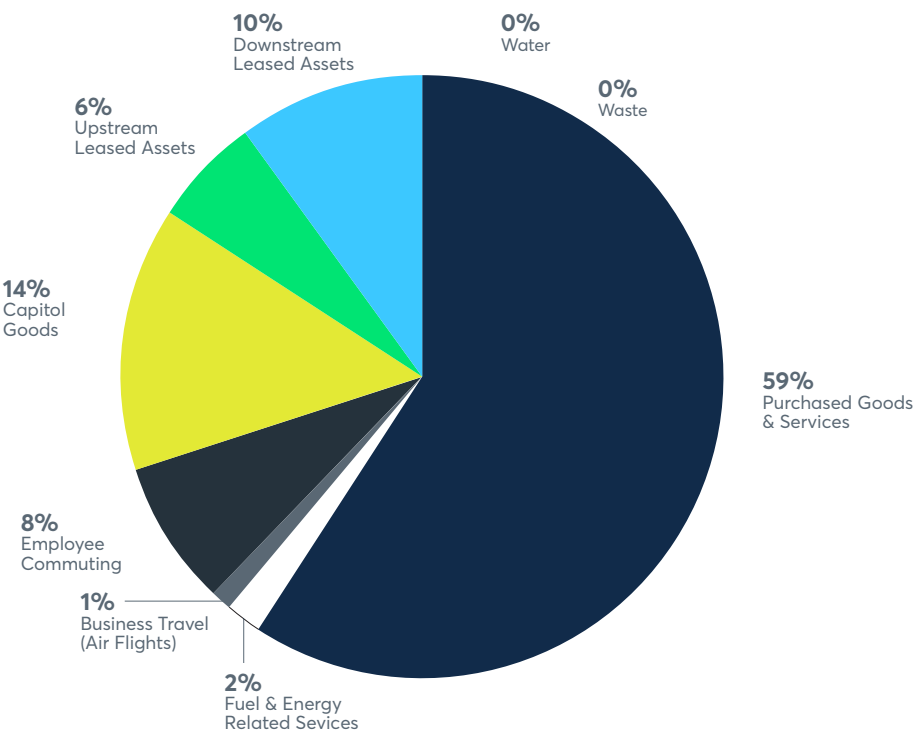
2021 GHG INVENTORY RESULTS

| SCOPE | CATEGORY | TOTAL USAGE | UNITS | EMISSIONS (MT CO2E) - LOCATION | % OF TOTAL (SCOPES 1 + 2 + 3) | EMISSIONS (MT CO2E) - MARKET | % OF TOTAL (SCOPES 1 + 2 + 3) |
|-------|---|-------------|-----------|-----------------------------------|----------------------------------|---------------------------------|----------------------------------|
| 1 | Direct Emissions from Owned or Controlled Sources | | | 161 | 0.1% | 161 | 0.1% |
| 1 | Natural Gas | 814,232 | kWh | 148 | 0.1% | 148 | 0.1% |
| 1 | Diesel | 1,586 | kWh | 1 | 0.0% | 1 | 0.0% |
| 1 | Mobile Combustion | 40,208 | miles | 12 | 0.0% | 12 | 0.0% |
| 1 | Fugative Emissions Refrigeration | - | | - | - | - | - |
| 2 | Indirect Emissions from Purchased Energy | | | 19,812 | 11.9% | 20,114 | 12.8% |
| 2 | Electricity | 38,103,509 | kWh | 19,067 | 11.4% | 19,172 | 12.2% |
| 2 | District Cooling (Chilled Water) | 1,670,578 | Ton-hours | 745 | 0.4% | 942 | 0.6% |
| 2 | Steam | - | | - | - | - | - |
| 3 | All Other Indirect Emissions | | | 146,785 | 88.0% | 137,100 | 87.1% |
| 3 | Fuel and Energy Related | | var. | 2,691 | 1.6% | 2,691 | 1.7% |
| 3 | Business Travel (Air Flights) | 959,376 | miles | 141 | 0.1% | 141 | 0.1% |
| 3 | Employee Commuting | | var. | 9,579 | 5.7% | 9,579 | 6.1% |
| 3 | Purchased Goods + Services | 768,770,885 | USD | 86,865 | 52.1% | 86,865 | 55.2% |
| 3 | Capital Goods | 144,548,184 | USD | 21,364 | 12.8% | 21,364 | 13.6% |
| 3 | Upstream Leased Assets | 23,398,629 | kWh | 10,454 | 6.3% | 4,626 | 2.9% |
| 3 | Downstream Leased Assets | 29,056,653 | kWh | 15,474 | 9.3% | 11,618 | 7.4% |
| 3 | Water | | | 30 | 0.0% | 30 | 0.0% |
| 3 | Waste | | tonnes | 186 | 0.1% | 186 | 0.1% |
| TOTAL | | | | 166,758 | | 157,375 | |

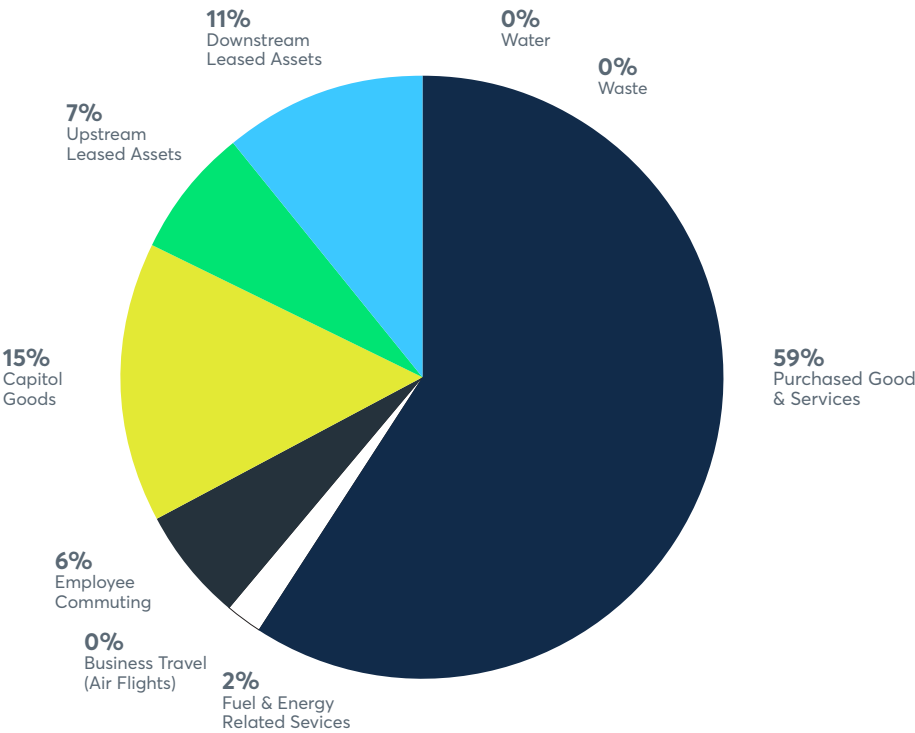
The table above shows 2021 total GHG emissions by scope and category. See the last page of this report for additional information on the 2020 and 2021 carbon emissions study.

SCOPE 3 EMISSIONS

Scope 3 emissions are the result of activities from assets CME Group does not own or control, but indirectly impact our value chain.

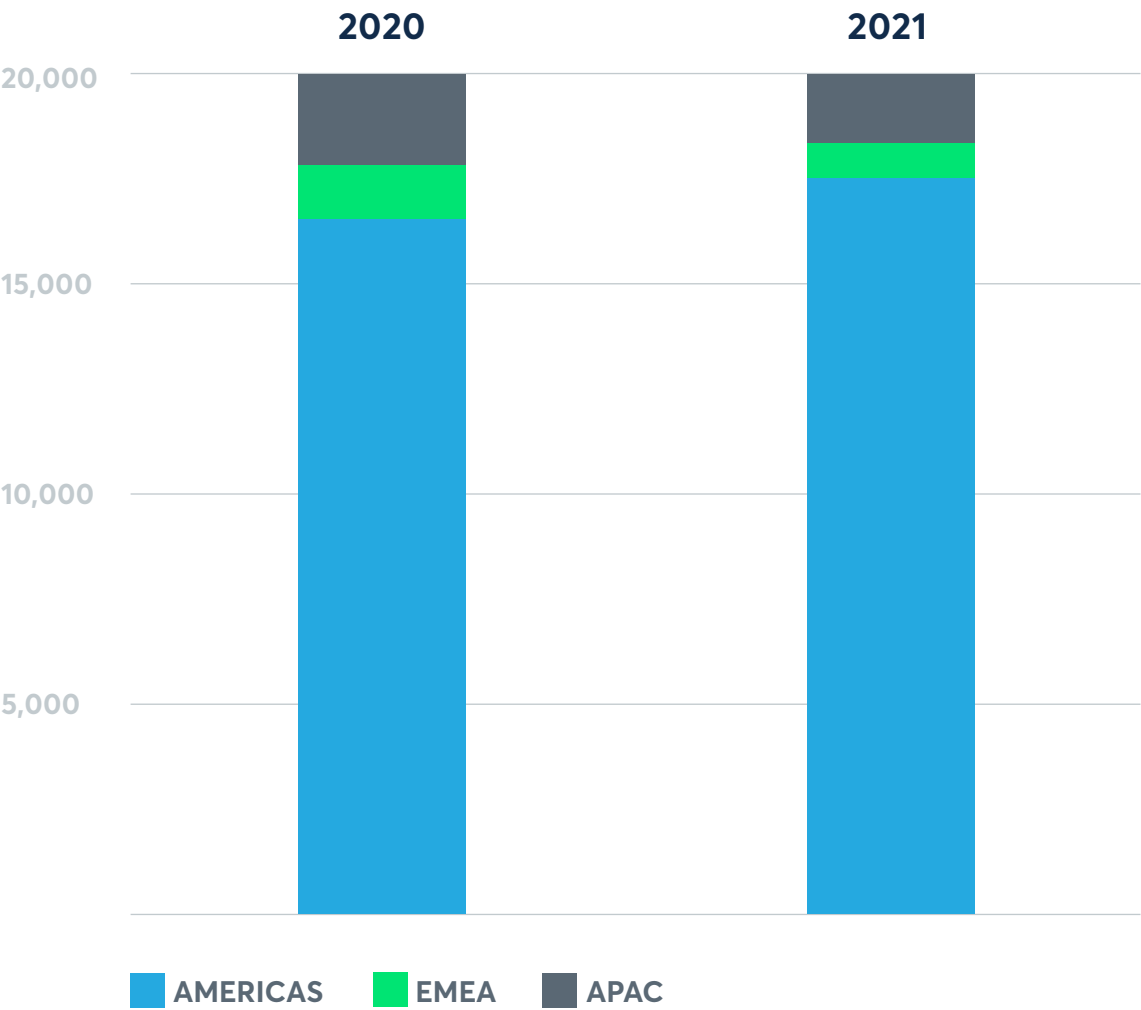


2020 (Location Based)



2021 (Location Based)

SCOPE 1 + 2 EMISSIONS BY REGION



The graph above represents GHG emissions by region using the location-based method.

Our Employee Resource Group SEED worked with our Facilities team to add composting bins in all cafes across our Chicago headquarters.



COMMUNITY COMMITMENT



At CME Group, we recognize the importance of contributing to our broader communities, and we strive to make an impact where our employees and clients live and work. In 2021, we contributed more than \$7.7 million to charitable initiatives through our corporate giving program and the CME Group Foundation.

GIVING BACK TO OUR COMMUNITIES

As the pandemic continued, we supported causes to help uplift our local communities and contribute to non-profit organizations meaningful to our employees.



To support K-12 education during the COVID-19 pandemic, the CME Group Foundation donated \$135,000 and provided remote learning resources and learning pods to students and schools.



CME Group contributed \$297,000 in matching gifts to charities around the world.



CME Group donated \$18,000 to our adopted school in Chicago, Washington Irving Elementary, to invest in school supplies and help upgrade the gymnasium. CME Group has actively supported the school since 2005.



MATCHING GIFT PROGRAM

Throughout 2021, we continued to promote CME Group’s Matching Gift Program, encouraging employees to take advantage of the opportunity. The program is a staple of our corporate giving strategy and allows us to rally behind causes meaningful to our workforce and exchange members. The program matches gifts to eligible charitable organizations of \$25 or more, up to \$1,500 per calendar year, for each person. In 2021, we contributed \$297,000 in matching gifts across the communities where we live and work.

“CME Group’s Matching Gift Program demonstrates a commitment to supporting its employees and the community. The program helps advance my family’s contributions to causes we support, making us feel good about the impact we have.”

MICHAEL MARTINEAU
Corporate Procurement

“Whether it’s donating to a school or a fundraising effort for a friend, the company match has a real impact. Interest in employees’ causes shows the commitment of our leadership and encourages us to explore ways in which we can better our communities.”

HELEN FLANAGAN
Client Development & Sales



OUR 2021 GIVING


\$7.7+
MILLION
in total giving


\$743
THOUSAND
in scholarships


230+
PAID DAYS
off used by employees
for volunteering


\$297
THOUSAND
in matching gifts

EACH OF OUR
EMPLOYEE RESOURCE
GROUPS IS ALLOCATED
\$5,000
ANNUALLY
TO DONATE
TO A CHARITABLE
ORGANIZATION ALIGNED
WITH ITS INTERESTS.

“The paid day off for volunteering gives me a strong sense of purpose outside of my work responsibilities and demonstrates that the company cares deeply about employees making a difference in our local communities.”

BOON YONG GOH
Global Market Solutions & Services



ANNUAL CME GROUP TOUR CHAMPIONSHIP

Our annual CME Group Tour Championship – the season-culminating tournament for the Ladies Professional Golf Association (LPGA) – concluded on November 21, 2021 at the Tiburon Golf Club in Naples, Florida. In order to qualify to compete in this championship, LPGA players needed to be ranked in the top 60 in the world based on CME Globe points that accumulated throughout the season in the “Race to the CME Globe.” Jin Young Ko of South Korea walked away with the top prize for the second year in a row, shooting a course record score of 63 on the final day.

In a ground-breaking moment for women’s golf, CME Group and the LPGA Tour announced that the prize for the 2022 CME Group Tour Championship would grow to \$7 million, up from \$5 million, with a \$2 million winner’s check. The tournament will offer the single largest prize in the history of women’s golf, helping level the playing field for female golfers and female athletes around the globe.

“CME Group is proud to support women in business and women in sports. We are extremely pleased to announce significant enhancements to the CME Group Tour Championship that will further reward these world-class golfers while also creating more equity within the sport.”

TERRY DUFFY
Chairman & Chief Executive Officer



SCORE ONE FOR ST. JUDE

In 2021, CME Group enhanced its charity partnership with St. Jude Children’s Research Hospital by hosting a benefit concert featuring Jimmy Buffett the evening before the CME Group Tour Championship began, raising an impressive \$350,000. Throughout the rest of the tournament weekend, fans were also given the opportunity to help fundraise even more by participating in the silent auction. The auction included custom golf club head covers signed by LPGA players, artwork by St. Jude patients, a golf bag signed by Jimmy Buffett and more.

In addition, CME Group was honored to host hundreds of first responders as guests at the concert and tournament as a way of saying ‘thank you’ for everything they have done for

their communities during the COVID-19 pandemic.

The benefit concert and silent auction complement the longstanding season-long charity program, CME Group Cares Challenge – Score One for St. Jude, whereby CME Group donates \$20,000 for every hole-in-one made during the LPGA tour season, committing a minimum of \$500,000 annually. In all, 2021’s charity efforts raised a total of \$850,000 to support St. Jude’s mission to find cures and prevention methods for childhood cancer and other life-threatening diseases, while also ensuring that no child is denied treatment based on ability to pay.

CME Group Chairman & Chief Executive Officer Terry Duffy presents a check to St. Jude during the trophy presentation at the CME Group Tour Championship.



TEeing UP FOR MISERICORDIA

CME Group is a long-time supporter of Misericordia, a Chicago-based community of care that maximizes potential for individuals with mild to profound developmental and or physical disabilities. Through a variety of programs, Misericordia serves more than 600 children and adults from diverse racial, religious and socio-economic backgrounds.

In September 2021, CME Group employees supported the cause by participating in the organization’s women’s golf tournament where they played 18 holes, attended a luncheon and networked with fellow advocates.

“ Misericordia is an invaluable organization that allows individuals with developmental disabilities to live up to their fullest potential and experience a happy and vibrant life. The best part of our day was seeing all of the women out on the golf course cheering each other on! ”

BETSI PINKUS
Technology Early Talent Programs

CME Group employees attended the Misericordia women’s golf tournament in support of the organization.



“ I want to thank CME Group for investing in City Colleges students and our city. The CME Group Star Partnership Mayoral Award supports our talented students in reaching their educational and career goals and helps to build a more inclusive Chicago economy. ”

JUAN SALGADO
Chancellor, City Colleges of Chicago

SUPPORTING CHICAGO STAR SCHOLARS

CME Group has a longstanding partnership with the City of Chicago on initiatives that help make college more affordable for graduates of Chicago Public Schools. In 2021, for the fifth consecutive year, CME Group selected 25 Star Scholars from City Colleges of Chicago to receive a \$5,000 scholarship paid over two years to support furthering their college education with a bachelor’s degree in accounting, business management, finance, economics, business or a STEM-related major at one of the Chicago Star Scholarship Program colleges or universities.

EMPOWERING YOUTH THROUGH THE CME GROUP FOUNDATION

The CME Group Foundation is a 501(c)(3) organization that strives to empower future generations through education, equipping today’s students for tomorrow’s challenges by providing youth with the tools they need to achieve their full potential. In 2021, the Foundation announced the appointment of Eva Giglio as Executive Director and adopted a new priority and portfolio to advance kindergarten readiness in Illinois schools, with more than \$1.2 million in support.

The Foundation is focused on the following priorities:



Ensuring disadvantaged young children become proficient in STEM disciplines at the appropriate grade or developmental level



Using technology to personalize learning and improve outcomes for disadvantaged students



Providing low-income K-12 students with computer science and financial education



Helping low-income students succeed in college and their careers



The CME Group Foundation awarded \$3 million in grants to further support kindergarten readiness and K-12 programming across Chicago and Illinois in 2021.

“It is vital to listen and learn from our partners as we focus on the mission of philanthropy: promoting the welfare of others.”



Q&A WITH EVA GIGLIO
Executive Director of the CME Group Foundation

With over a decade of experience working in education and enhancing the lives of Chicago’s youth, Eva most recently served as the Deputy Chief of Staff to the CEO of Chicago Public Schools (CPS).

What drew you to the field of philanthropy and the CME Group Foundation?

In my previous role, I worked in Chicago Public Schools, where I connected with philanthropists who helped support many key initiatives for the district. When I joined the CME Group Foundation, I was excited about the opportunity to continue my work in education and to work hand-in-hand with the school districts, nonprofits and other philanthropists across the city of Chicago.

Reflecting on how COVID-19 and the movement for racial justice have impacted philanthropy, in what ways has the Foundation changed its approach?

Throughout the COVID-19 crisis, the CME Group Foundation allocated more funds to

support schools and families knowing how deeply these communities were affected by the pandemic. Additionally, in response to the movement for racial justice, the Foundation enhanced its efforts to diversify career pipelines and directly support students who are typically underrepresented in the fields of trading, finance and technology. For example, the Foundation created a Scholars program that provides direct scholarships to more than 35 college students who are Black or Latinx to assist them through college and help place them in internships and jobs thereafter.

How do you think philanthropy can become a more trusted partner in advancing the greater good?

Philanthropists should play supporting roles and act as conveners who help advance the critical work and visions of the organizations they support. It is vital to listen and learn from our partners as we focus on the mission of philanthropy: promoting the welfare of others.

SUPPORTING EQUITY IN
COMPUTER SCIENCE EDUCATION

Through its giving portfolio, the CME Group Foundation funds computer science education grantees, leading to more equity in access to computer science courses for students who are typically underrepresented in the field, including young girls and Black and Latinx students.

The CME Group Foundation also sponsored a report released by the University of Illinois on K-12 computer science education in Illinois. The report found that many schools outside of Chicago were not offering computing courses, or were only offering introductory or beginner level courses that wouldn't help students develop advanced skills.

The report called upon computer science education groups, postsecondary institutions, and the Illinois State Board of Education to advocate that K-12 schools require computer science courses rather than offer them as electives.

Additionally, in 2021, the CME Group Foundation provided more than \$625,000 in college scholarships to more than 35 Black and Latinx students through its Foundation Scholars program, which also seeks to provide internship and job opportunities at CME Group to a subset of the students.

During the CME Group Foundation Scholars program, I received valuable career advice and guidance on how to best move forward in my career. Without the CME Group Foundation, I likely would not have completed college due to finances and would not be working at my dream job!

ZION POWELL
Recruiting Department,
Saint Xavier University Student

| CME Group Foundation Multi-Year Grants Initiated in 2021 | | | |
|--|---|-------------|---|
| EARLY CHILDHOOD EDUCATION | CHILDREN FIRST FOUNDATION OF CHICAGO PUBLIC SCHOOLS | \$400,000 | OVER TWO YEARS TO SUPPORT KICKOFF TO KINDERGARTEN |
| | ILLINOIS STATE UNIVERSITY | \$200,000 | OVER TWO YEARS TO SUPPORT LEADERSHIP FOR EARLY LEARNING MICRO-CREDENTIALS |
| | CHICAGO PUBLIC LIBRARY FOUNDATION | \$200,000 | OVER TWO YEARS TO SUPPORT THE EARLY CHILDHOOD LEARNING INITIATIVE |
| K-12 EDUCATION | OBAMA FOUNDATION | \$1,000,000 | OVER FIVE YEARS TO SUPPORT PROGRAMS FOR OPPORTUNITY YOUTH IN CHICAGO |
| | CHILDREN FIRST FOUNDATION OF CHICAGO PUBLIC SCHOOLS | \$200,000 | TO SUPPORT COMPUTER SCIENCE 4 ALL INITIATIVE |
| COLLEGE & CAREER | SCHOLARSHIP AMERICA | \$625,000+ | TO SUPPORT CME GROUP FOUNDATION SCHOLARS |
| | CHICAGO COMMUNITY TRUST | \$100,000 | OVER TWO YEARS TO SUPPORT PROGRESSIVE PATHWAYS |
| | ADVANCE ILLINOIS | \$100,000 | OVER TWO YEARS TO SUPPORT ILLINOIS 60 X 25 NETWORK |

The full list can be found at cmegroupfoundation.org.

FuturesFundamentals



Econ Essentials

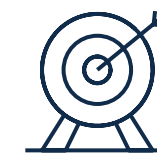


FuturesFundamentals

FuturesFundamentals



1.73+
MILLION
students reached



94,000
PROGRAM MODULES
launched



91%
YEAR-OVER-YEAR
increase in program video
views for December 2021

FUTURES FUNDAMENTALS

Since its launch by CME Group in 2015, Futures Fundamentals has helped audiences establish a baseline understanding of futures markets and the role they play in the global economy and our everyday lives. As a 501 (c)(3) organization, Futures Fundamentals is supported by a number of contributing participants across the futures industry including the Futures Industry Association, the ICE NYSE Foundation, the Institute for Financial Markets and the National Futures Association. It provides a leading online resource for derivatives education across a variety of audiences, including market users, policymakers, educators, students and the general public.

As classrooms across the country continued to be hybrid during the pandemic, the Econ Essentials program, a collaboration between Futures Fundamentals and Discovery Education, continued to provide teachers with resources to explain basic economic principles through real-world applications.

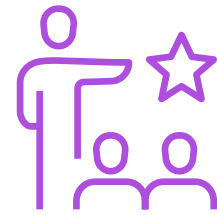
Learn more at futuresfundamentals.org

“The Facts About Food module is especially relatable for students today, given the current issues with the supply chain. Thank you CME Group, Futures Fundamentals and Discovery Education for sharing these critical resources! Now more than ever, behavioral economics resources are ESSENTIAL.”

SARAH ELWELL

District of Columbia Public Schools –
Washington, DC

CORPORATE STEWARDSHIP



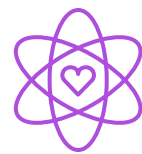
In a year of ongoing economic uncertainty and volatility, we continued to be a leading provider of solutions for risk management for our clients globally. Central to the trust we have established with clients are our core values that guide our business:



Lead with conviction
and integrity



Advance the
global economy



Embrace the
exchange of ideas



Build lasting
relationships



Act with ingenuity
every day

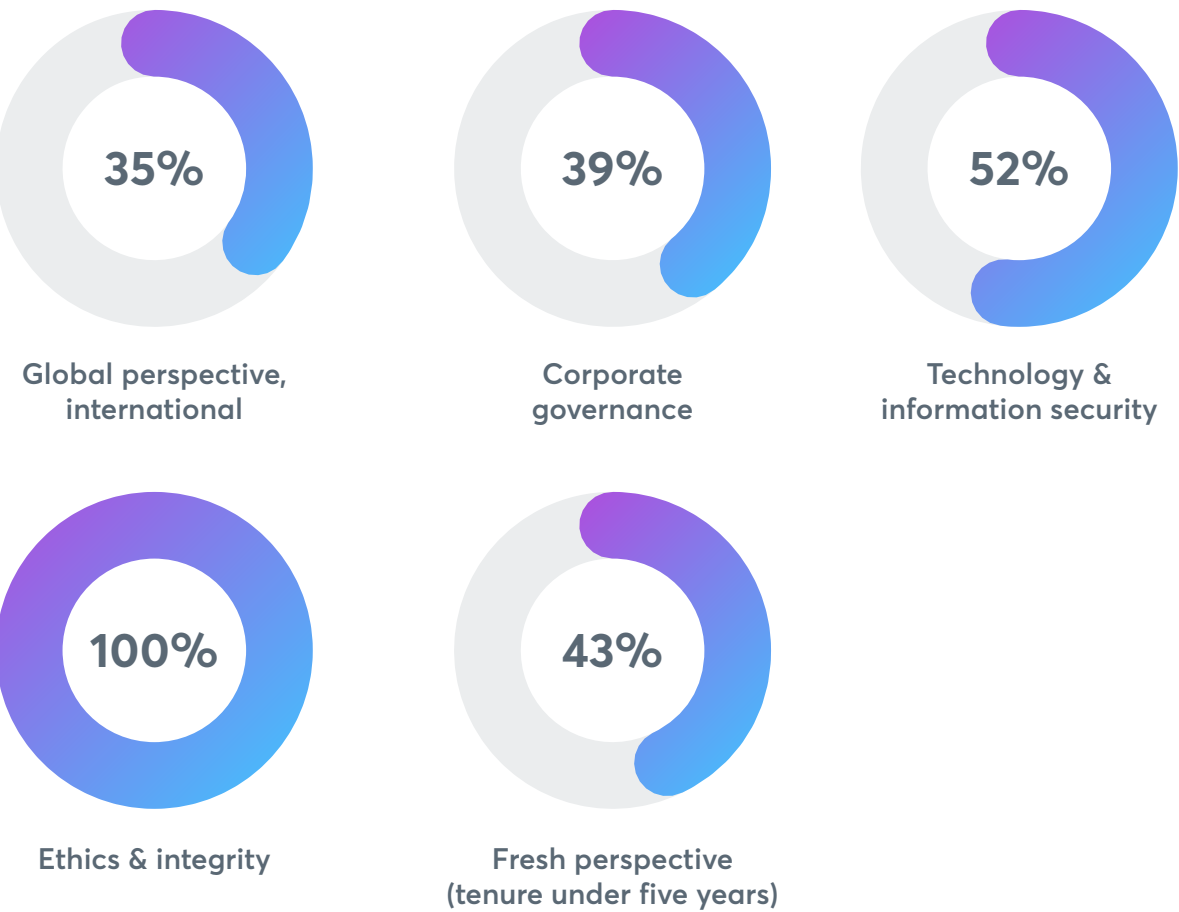
OUR BOARD OF DIRECTORS

Our Board of Directors informs and enforces our core business principles. In 2021, our Board was keenly focused on the issues that mattered most to our company, clients, employees and other stakeholders:

- Ensuring business continuity and the continued effective operation of our markets
- Launching the transformative strategic partnership with Google Cloud
- Ensuring the safety and well-being of our global team
- Achieving synergies with the NEX integration
- Continuing to deliver value to our shareholders



BOARD QUALIFICATIONS & EXPERIENCE



The Governance section of our [2022 Proxy Statement](#) provides additional information on the attributes and qualifications of our Board members, including detailed biographies and diversity statistics.

“ The CME Group Board of Directors recognizes the importance of reflecting diversity from both an experience and background perspective. The Nominating and Governance Committee takes this commitment very seriously and will include candidates who bring racial and/or gender diversity in any search for a Board member it undertakes. ”

DANIEL R. GLICKMAN

Lead Director (2020-2022; 2014-2017), Chair of Nominating & Governance Committee (2004-2022) and member of Compensation, Executive and Nominating & Governance Committees

BOARD OVERSIGHT OF RISK

While senior management owns responsibility for managing the company's risk on a day-to-day basis, our Board of Directors oversees risk management activities and programs designed to identify, assess, manage and monitor risks and opportunities, including our Enterprise Risk Management (ERM), operational resilience and cybersecurity programs.

Our Board's Risk Committee is responsible for reviewing, assessing and providing oversight of our risk management practices, as well as assisting the full Board in its oversight of the effectiveness of our policies and processes. Please see Appendix A of the Risk Committee's charter, which outlines the specific risk categories overseen by the Board.

According to the framework established by our ERM program, CME Group keeps the Board apprised of the company's risk profile within the categories of clearing house, compliance, financial, operational, reputational, strategic and commercial, with written quarterly reports and verbal updates from key risk owners, including the Chief Risk Officer of the Clearing House, Global Chief Compliance Officer, Chief Information Security Officer and Global Head of Operational Resilience.

We also have a dedicated Accounting Compliance Team, which tests the effectiveness of our internal procedures for financial reporting and disclosure.

Our internal audit function independently and objectively reviews our risk and controls throughout the organization, and reports to the Audit Committee as well as other committees.

KEY GOVERNANCE POLICIES:

- [Board of Directors Code of Ethics](#)
- [Board of Directors Committee Charters](#)
- [Board of Directors Conflict of Interest](#)
- [Confidentiality and Data Protection Policy](#)
- [Corporate Governance Principles](#)
- [Employee Code of Conduct](#)
- [Modern Slavery Act Transparency Statement](#)

10
YEARS
average tenure

63
YEARS
average age

26%
WOMEN
overall

29%
WOMEN
Equity Directors

13%
racially or ethnically
DIVERSE

RISK UNIVERSE

CLEARING HOUSE

- Clearing House Financial Resources
- Clearing House Operations

COMPLIANCE

- Corporate Compliance
- Regulatory
- Government Relations: Political, Legislative & Regulatory
- Legal

FINANCIAL

- Accounting & Financial Information
- Credit, Market & Industry

OPERATIONAL

- Sourcing & Third Party
- Information Security
- Physical Security
- Personnel & Human Resources
- Operational Resilience
- Information Technology
- Planning & Execution
- Trading Operations

REPUTATIONAL

- Brand

STRATEGIC & COMMERCIAL

- Growth
- Commercial Offerings

Please reference the SASB appendix for additional information and disclosures. CME Group tracks impacts from climate and sustainability risk within the foregoing risk universe categories as applicable based on the potential impact to its operations and strategy.

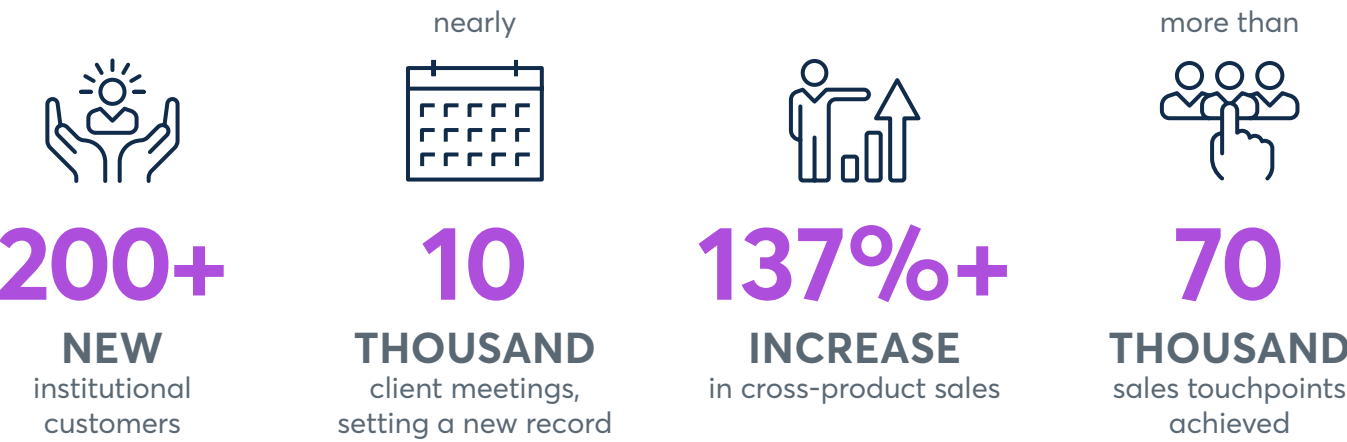
MARKET EDUCATION INITIATIVES

CME Group recognizes the importance of educating the marketplace on the beneficial role that our products and services, as well as the derivatives industry at large, play in the global economy. The CME Institute provides education on the futures and options markets with a variety of courses designed for all stages of a trader’s career.

Another mainstay of our education initiatives is Futures Fundamentals, a leading online resource that we founded and later evolved into an industry-wide 501(c)(3) organization. The site provides interactive tools, a trading simulator and curriculum for a wide variety of audiences.

In addition, many of our clients who interact with EU and UK retail investors are protected by Packaged Retail and Insurance-Based Investment Products (PRIIPs) regulation. With that in mind, we have created a suite of Key Information Documents — called KIDs — which cover certain products. KIDs provide the product information required by law to help clients understand the nature, risks, costs and potential gains of the product, and compare it with others.

CLIENT ENGAGEMENT METRICS & GROWTH IN 2021



APPROACH TO REMOTE WORK

Our advance planning proved beneficial as we continued remote work across our business in order to prioritize our team’s well-being and safety during the pandemic. Throughout the year, we collaborated with our Employee Resource Groups to provide connection and engagement among our colleagues. We also helped CME Group employees navigate local vaccination and testing requirements.

The feedback from our team has been positive. In our annual employee experience pulse survey, 82% of respondents indicated they have the tools and resources to do their jobs well.

We continued to evolve our practices and approach to remote work in 2021:



Prioritized the health, safety and well-being of our employees as we continued to navigate the impacts from the pandemic.



Leveraged our Employee Resource Groups to provide connections and continued engagement among our colleagues.



Adopted a flexible work model to help employees work with their managers to set a weekly schedule of in-office days and work-from-home days as we return to the office.



Implemented a coordinated response to any new COVID-19 requirements (e.g., local vaccine or testing mandates) while complying with applicable employment regulations.



Sponsored our second annual Employee Well-being Week.



Piloted an onsite clinical mental well-being therapist for Chicago-based employees.

OUR POLICIES, PRACTICES AND CULTURE OF STEWARDSHIP

COMPLIANCE AND ETHICS PROGRAM

At CME Group, leading with conviction and integrity has always been vital to our success. Our established Compliance and Ethics Program promotes an ethical business culture that drives company results and mitigates risks of misconduct and legal violations. This means acting lawfully, honestly, ethically, and in the best interests of the company and our clients, while creating an environment of respect and inclusion. It also means conducting our business fairly, with the highest professional standards and in strict adherence to local legal and regulatory obligations in all the countries where we operate.

The program is based on industry-leading practices, recognized benchmarks and regulatory guidance. Key elements of the program include written policies and procedures, risk assessments, monitoring, education and communications. It is led by our Managing Director of ERM and Global Chief Compliance Officer and supported by a cross-functional team of senior leaders with oversight by the Risk Committee of our Board of Directors. External compliance and legal experts are also regularly consulted.

CODE OF CONDUCT

Our global Code of Conduct sets the tone for a culture of compliance, ethical conduct and accountability and provides greater detail about the behavior we expect from our colleagues. The Code applies to all employees, consultants and contractors around the world. CME Group colleagues must certify to the Code of Conduct and its related policies on an annual basis.

During 2021, new joiners were required to complete an overview of our Code of Conduct and its related policies. In early 2022, an online course on the Code of Conduct was assigned to all colleagues.

Our program also includes voluntary educational sessions. In 2021, our offerings included our third annual SECURE360 information security awareness week. Over the course of the week, the team provided a wealth of information to help colleagues protect company and personal information.



SPEAK UP CULTURE

A key element of our Compliance and Ethics Program is being able to address any instances of misconduct or violation of law and encourage the raising of issues. All CME Group colleagues have a duty to report any concerning behavior through one of our many resources. For example, colleagues have the ability to make anonymous reports to the CME Group Helpline, where locally permitted. Regardless of whether the report is raised

anonymously or not, we make every effort to protect the confidentiality of anyone who raises a concern in good faith. All reported matters are taken seriously, investigated as necessary and incorporated into our regular reports to senior management and our Risk Committee. Substantiated violations result in corrective action or discipline, as appropriate, up to and including termination.

COMPLIANCE TRAINING AWARENESS

Expectations of our colleagues are reinforced through education and targeted communications. In 2021, we continued assigning education on our information security program, including courses on risks from phishing and social engineering. Our 2021 employee educational programs also included:

- **Our gifts and entertainment policy and our global marketing guidelines**
- **Anti-harassment and anti-discrimination policies**
- **Personal trading best practices and anti-manipulative practices, with additional training for U.S. BrokerTec colleagues**
- **EU and UK benchmarks regulatory requirements**
- **Senior managers and certification regime**
- **Global anti-money laundering**
- **Operational resiliency and physical security programs**
- **Antitrust for higher risk areas**

ANTI-HARASSMENT & NON-DISCRIMINATION POLICIES

CME Group considers all potential job candidates or contractors without regard to their race, gender, age or any other legally protected characteristic. We are committed to providing a workplace free from discrimination or harassment. Our principles guide us in the way we treat each other, as well as the way we work with our clients and other stakeholders.

ANTI-MONEY LAUNDERING AND ECONOMIC SANCTIONS

CME Group policy requires that we take all reasonable and appropriate steps to prevent persons engaged in money laundering, fraud or other financial crime, including the financing of terrorists or terrorist operations, from utilizing our products and services.

Our program is directed by an individual whose role is dedicated to anti-money laundering (AML) and financial crime compliance, as well as other individuals who hold responsibility as AML officers in our regulated businesses.

As part of our compliance program, CME Group has established risk-based processes and procedures designed to ensure that the company does not transact or facilitate prohibited business with individuals or entities, or is the target of applicable sanctions.

As described in the Code of Conduct, CME Group has also adopted an Anti-Financial Crime Policy. All CME Group colleagues are required to certify to the Code of Conduct and

the Anti-Financial Crime Policy on an annual basis and periodic training is provided on the Code of Conduct and its related policies. Mandatory education on our AML program is provided to applicable colleagues in accordance with regulatory requirements.

Rulebooks for our futures and options on futures business include provisions relating to compliance with applicable AML and economic sanction regulations. Clearing Members are required to have in place AML and other diligence programs to screen clients and market participants for whom they provide clearing services.

Our program includes a risk-based process to conduct client due diligence based upon the nature of the business relationship and the background of the client.

Internal audit conducts anti-money laundering audits for our regulated businesses.





ANTI-CORRUPTION AND ANTI-BRIBERY

CME Group earns business based on merit and will not provide or receive improper or corrupt payments. This means that we comply with anticorruption laws including the U.S. Foreign Corrupt Practices Act and the UK Bribery Act without exception, regardless of local business culture or practice. It also means that we compete hard, but fairly, and in accordance with all applicable antitrust and competition laws.

In dealing with our clients, vendors, public officials, business partners and others, we will not seek to influence them, either directly or indirectly, by providing something of value to improperly influence their decision making. On an annual basis, all colleagues must certify to our Anti-Financial Crime Policy and our Gifts and Entertainment Policy, and role-based education is also provided.

Our program includes risk-based screening of third parties for potential corruption risk and monitoring practices, and our [Guide to Conducting Business for Third Parties of CME Group](#) outlines our expectations for third parties, including expectations related to bribery and corruption.

DATA PRIVACY

We established the [CME Group Privacy Center](#) so our stakeholders can easily access and understand our deep commitment and approach to data privacy. Our privacy compliance program is designed to enable adherence to laws and regulations applicable to personal data that is processed, including, as applicable, the European General Data Protection Regulation (GDPR) and contractual commitments to clients, vendors and other counterparties. We are transparent in our policies on general personal data and rights,

including for current, former and potential employees. Our Privacy Center also includes information about our cookies policy and subscription management. Our Data Privacy team has worked diligently to advise and guide on the responsible collection and use of personal and health data as we support reopening our offices and applicable vaccination and testing requirements. Our privacy program is subject to periodic internal audits and external assessments.

CYBER DEFENSE

more than



40

GLOBAL
roles on the
Cyber Defense team



99%

OF EMPLOYEES
completed their annual
cybersecurity training
assignment

more than



1,100

SECURITY
incidents successfully
managed

more than



16,600

SUSPICIOUS
emails with more than 1,600 being
malicious in nature escalated to the
Cyber Defense team

more than



29

MILLION
emails blocked by cyber controls,
including more than 9,600
malicious messages

INDUSTRY PARTICIPATION

To promote a healthy exchange between peers and to support the collective efforts that build a more resilient industry, our Operational Resilience, Global Information Security, Global Physical Security and Clearing House teams participate in several industry-based organizations:

- Analysis and Resilience Center
- Clearing House and Exchange Forum
- Committee on Payment & Market Infrastructures & the International Organization of Securities Commissions
- Electronic Debt Markets Association Europe
- Financial Services Information Sharing & Analysis Center
- Financial Services Sector Coordinating Council
- Financial Stability Board
- Futures Commission Merchant Council
- Futures Industry Association
- Global Association of Central Counterparties
- International Swaps and Derivatives Association
- Managed Funds Association
- Securities Industry Financial Markets Association
- Sustainable Stock Exchanges Initiative
- SWIFT Information Sharing & Analysis Centre
- Trisector Coordination (Electrical, Communication and Financial Sector)
- World Federation of Exchanges

POLICY ENGAGEMENT: Advocacy is vital to our business. It serves the best interests of our shareholders, employees and clients and is a necessary component of good corporate citizenship. CME Group pursues our public policy objectives with integrity, responsibility and in full compliance with all laws. CME Group participates in the public policy arena on a wide range of issues that are important to CME Group shareholders, clients and employees, including issues relating to the financial regulatory environment worldwide, the growth and stability of the global economy, and healthy capital markets. See our [Policy Engagement Statement](#) for more information.

POLITICAL ACTION COMMITTEE: The CME Group Political Action Committee (PAC) is a voluntary contribution program for eligible employees and exchange members that makes contributions to political candidates who support open, competitive, fair and free markets, and represent the interests and values of CME Group, regardless of political affiliation. Under federal law, CME Group Inc. itself may not make political contributions.

TAX POLICY: CME Group's approach to [tax risk management and governance](#) is consistent with our overall approach to risk management. It requires compliance with our legal and regulatory obligations everywhere we operate.

ABILITY TO ORGANIZE: We must continually draw upon our resources to innovate, embrace change and respond to the needs of our clients. For this to be possible, we must have the greatest possible commitment to teamwork; and we believe this can best be accomplished without a union. An outside third party such as a union cannot guarantee our success or our employees' job security.

CME Group is dedicated to providing a quality work environment. Our policies and procedures are designed to ensure that wages, benefits and working conditions are fully competitive. CME Group has created a wide variety of formal and informal systems to promote and support communication between employees and management. CME Group also complies with applicable works council requirements.



CME GROUP SASB METRICS SECURITY & COMMODITY EXCHANGES

SASB broadly defines “sustainability” as the corporate activities that maintain or enhance the ability of the company to create value over the long term. SASB standards are intended for use in communications to investors regarding sustainability issues that are likely to impact corporate ability to create value over the long term. Use of SASB standards is voluntary. The following disclosure is based on SASB’s “Security and Commodity Exchanges” industry-specific standard. While not all disclosure topics within the “Security and Commodity Exchanges” industry-specific standard may be relevant to CME Group’s “sustainability” (as defined by SASB), in the interest of transparency, the below table provides requested information on a best efforts basis for 2021.

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|---|--|--|
| Promoting Transparent & Efficient Capital Markets | | |
| FN-EX-410a.1 | (1) Number and (2) average duration of (a) halts related to public release of information and (b) pauses related to volatility | <p>As a derivatives marketplace (not an equity marketplace), CME Group’s markets do not include equities of listed companies and, therefore, CME Group does not (and is not required to) halt its markets based on the public release of information.</p> <p>CME Group has several measures in place on its CME Globex electronic trading platform (Globex) that are designed to operate its markets in an efficient and orderly manner during volatile market conditions, including the following:</p> <ul style="list-style-type: none">• Daily Price Limits: Price limits represent the maximum price range permitted for a futures contract in each trading session. If a price limit is hit, the market remains open; however, it cannot trade above/below that price range.• Circuit Breakers: A series of price limits that, when reached, pause a market for a particular period of time to allow markets to reset.• Velocity Logic: Globex monitors for potentially significant price movements in extremely small time increments. Velocity Logic works in conjunction with Price banding to address market prices that move too far, too fast. If a velocity logic violation occurs, the applicable futures market is automatically temporarily suspended, as are all associated options markets.• Market-Wide Circuit Breakers: A control in CME Group equity products that suspends trading upon the activation of a market-wide regulatory halt pursuant to New York Stock Exchange Rule 7.12 or Nasdaq Stock Market Rule 4121. <p>During 2021, approximately 109 circuit breakers were triggered and approximately 1,200 velocity logic events occurred. The duration of the pause or suspension is based on the applicable contract and activity in the market. During 2021, there were no Market-Wide Circuit Breaker events.</p> |
| FN-EX-410a.2 | Percentage of trades generated from automated trading systems | <p>The primary venue for trading CME Group futures and options is Globex, a resilient open access marketplace that provides global connectivity to CME Group markets.</p> <p>We employ many policies, procedures and controls that assist in the mitigation of risks associated with any type of electronic trading on Globex, including robust protocols for risk management, operational and technological resiliency, market surveillance and cybersecurity. A highly granular and precise audit trail of all Globex activity allows us to identify and monitor the trading activity of participants on Globex both on a real-time and post-trade basis.</p> <p>The audit trail also allows us to identify activity originating from automated trading systems. Automated trading systems are used by nearly every type of participant, from farmers to market makers. Automated systems allow these participants to provide deep liquidity with narrow bid-ask spreads, reduce price and execution risk, minimize market impact, and reduce costs.</p> <p>We believe that open interest — the total number of open futures and options contracts held by market participants at the end of each day — is a reliable measure of the sustainability of our markets. Open interest is a measure of market liquidity and the ability of a participant to efficiently initiate or offset a futures or options position. These metrics are available in the Daily Bulletin – Exchange Overall Volume and Open Interest on our Investor Relations page under Volume Reports.</p> <p>The notional volume traded and market depth data published daily for our cash markets businesses are also reliable measures of the sustainability of our cash Treasury and FX markets. These metrics are available in the UST Market Profile and FX Market Profile tools on the CME Group website. The BrokerTec Europe EU government bond and repo markets migrated from their legacy platform to Globex in January 2021, and the BrokerTec U.S. Treasury and repo markets migrated from their legacy platform to Globex in February 2021. In May 2022, we migrated the legacy EBS FX spot and forward products to Globex.</p> |
| FN-EX-410a.3 | Description of alert policy regarding timing and nature of public release of information | <p>As a derivatives marketplace (not an equity marketplace), CME Group’s markets do not include equities of listed companies and, therefore, CME Group does not (and is not required to) have an alert policy relating to listed companies’ public release of information or company developments that may affect a stock price (positively or negatively).</p> |

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|---|---|---|
| Promoting Transparent & Efficient Capital Markets | | |
| FN-EX-410a.4 | Description of policy to encourage or require listed companies to publicly disclose environmental, social, and governance (ESG) information | <p>As a derivatives marketplace (not an equity marketplace), CME Group's markets do not include equities of listed companies and, therefore, CME Group does not (and is not required to) have such a disclosure policy.</p> <p>Our focus is on developing products and services for our clients' evolving risk management needs, including the increasing focus on ESG information and services. As a global business operating in a complex environment, we understand the importance of developing both innovative and sustainable business solutions.</p> <p>Our ESG-related contracts and services are designed to help global customers manage price risk in today's energy and agricultural ecosystem as they develop new technologies and other initiatives to meet market movement towards alternative sources of cleaner energy and sustainable agriculture. We are continuously in conversations with our clients regarding our products and services. As the market evolves, our products and services will evolve to reflect changing client needs. Specifically, we continue to develop and enhance products that can help our clients manage risks associated with renewable energies and environmental change. ESG is a key priority in our product and services development.</p> <p>In 2021, we launched the following ESG-related products and services:</p> <ul style="list-style-type: none">• Global Emissions Offset (GEO) futures• Lithium futures• e-Mini S&P Europe 350 ESG Index futures• Nature-Based Global Emissions Offset (N-GEO) Futures• Sustainable Clearing (a service to help market participants track and report on how their hedging activities are advancing their sustainability goal) <p>To better serve the accelerating global focus on environmental and sustainability concerns and opportunities among our clients, we have created a new Environmental Products Portfolio within our Commodities, Options & International Markets division. This new portfolio captures the full range of existing and planned environmental and sustainability-linked products and will serve as a catalyst for our continued expansion in this rapidly evolving space. The new portfolio will partner with our dedicated ESG Product Committee in our Research & Product Development Department.</p> <p>Our leaders also participate in and share their expertise with a number of high-profile initiatives and industry-led working groups, committees and taskforces designed to develop market-wide approaches to advancing more sustainable financial markets.</p> |

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|--------------------------------|---|---|
| Managing Conflicts of Interest | | |
| FN-EX-510a.1 | Total amount of monetary losses as a result of legal proceedings associated with fraud, insider trading, anti-trust, anti-competitive behavior, market manipulation, malpractice, or other related financial industry laws or regulations | In accordance with applicable securities laws and regulations, CME Group includes a description of material legal proceedings (including of the type, if any, described in FN-EX-510a.1) in our annual and quarterly filings on Forms 10-K and Form 10-Q, respectively. |
| FN-EX-510a.2 | Discussion of processes for identifying and assessing conflicts of interest | <p>CME Group has adopted a Code of Conduct that applies to its employees, consultants and contractors. The Code of Conduct builds on CME Group's business principle of “leading with conviction and integrity” by setting the tone for a culture of compliance, ethical conduct and accountability, and providing greater detail about the behavior we expect from our colleagues.</p> <p>The Code of Conduct is supplemented by a more detailed, separate Conflicts of Interest Policy, which sets forth the process for identifying, monitoring and managing actual and potential conflicts of interest. CME Group seeks to ensure that a conflict of interest does not adversely affect the interests of its organization, its clients, its shareholders or other stakeholders. CME Group colleagues are required to disclose potential conflicts of interest, including but not limited to, those relating to personal relationships, outside business activities, financial interests and opportunities. These disclosures are reviewed and approved by the Compliance Department and Management, as appropriate. In addition, CME Group colleagues must certify to the Code of Conduct and the Conflicts of Interest Policy on an annual basis. CME Group Board members are subject to the Board of Directors Code of Ethics, which requires that Board members avoid any circumstance that creates or appears to create a conflict between a Board member’s own interests and the interests of the company. The Nominating and Governance Committee is responsible for compliance with the Board of Directors Code of Ethics. Board members must certify to this Code of Ethics on an annual basis.</p> <p>When identifying a situation where an actual or potential conflict of interest cannot be avoided, Compliance recommends appropriate actions to manage, document and, as applicable, report the situation.</p> <p>Our program to address conflicts of interest includes:</p> <ul style="list-style-type: none">• Written policies (CME Group Code of Conduct, CME Group Conflicts of Interest Policy, Board of Directors Code of Ethics, Confidentiality and Data Protection Policy, Personal Trading Policy, Anti-Financial Crime Policy)• Disclosure obligations to identify, assess and manage potential conflicts of interest• Regular, ongoing reviews of disclosures under our Conflicts of Interest Policy by Compliance.• Regular and ad hoc awareness raising measures, including as required based on our operation of regulated businesses• Separate supervision and segregation of functions• Confidentiality and information barriers• Checks, controls, monitoring and escalation in the case of non-compliance• Documentation and reporting to Management and on an aggregated basis at the Board Committee level• Reporting avenues, including a third-party operated helpline with anonymous reporting in all permitted locations |

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|---|--|---|
| Managing Business Continuity & Technology Risks | | |
| FN-EX-550a.1 | 1) Number of significant market disruptions and (2) duration of downtime | During 2021, CME Group's markets did not have any significant market disruptions. |
| FN-EX-550a.2 | (1) Number of data breaches, (2) percentage involving personally identifiable information (PII), (3) number of customers affected | No material data breaches that required reporting under data privacy laws occurred during 2021. |
| FN-EX-550a.3 | Description of efforts to prevent technology errors, security breaches, and market disruptions | <p>CME Group has robust programs, policies and procedures reasonably designed to prevent technology incidents, security breaches and market disruptions.</p> <p>TECHNOLOGY</p> <p>CME Group maintains policies, standards, procedures and other documentation regarding its secure software development lifecycle, change management, availability management and capacity planning, among others, which contribute to the prevention of technology incidents.</p> <p>INFORMATION SECURITY</p> <p>Our Information Security Program's purpose is to safeguard the confidentiality, integrity and availability of CME Group's information and services through a structured program designed and operated to mitigate information security risks and threats to CME Group. The program supports the integrity of the global markets we support, maintains client and employee trust, enables the business to achieve its strategic objectives, contributes to shareholder value and protects CME Group's information assets to assist in protecting our reputation and brand.</p> <p>The program is built on a defense-in-depth approach to risk management and as such recognizes the importance of people, processes, and technology in upholding information security.</p> <p>The program implements and maintains technical, physical, and administrative safeguards to protect the confidential and sensitive information of our clients, employees and other information in CME Group's stewardship.</p> <p>To achieve our objectives, we have chosen to base our Information Security Program on accepted industry frameworks. The NIST Cybersecurity Framework and other technical standards/frameworks (e.g., COBIT, FFIEC and ISO) are leveraged to incorporate best practices for managing information security on platforms relevant to the business.</p> <p>As part of the Information Security Program, valuable external partnerships are established and maintained in order to gain more timely, comprehensive and actionable threat information across geographies and industries and to facilitate the exchange of best practices and security techniques. These relationships and partnerships allow for a high degree of collaboration and cooperation with local, state, federal, and international law enforcement and intelligence agencies, industry groups, and other private sector chief information security officers.</p> <p>The program includes ongoing cyclical management of vulnerabilities, including coordination of identification, classification, remediation, mitigation, and metrics. Internal systems and third party contracted organizations are engaged in order to execute internal and external penetration tests and vulnerability assessments. It also includes solutions and processes that strengthen our security posture related to the provisioning, deprovisioning, and access to our systems based on the principles that information should be limited to those with a need for access subject to strong authentication.</p> <p>The program is led by CME Group's Chief Information Security Officer (CISO) who reports to our Chief Information Officer, a member of our Management Team. The program is overseen by the Risk Committee of the CME Group Board of Directors and the CISO has an indirect reporting line to the committee.</p> <p>CYBER DEFENSE</p> <p>CME Group's state-of-the-art Cyber Defense Center links virtually to its dedicated 24/7 international operational cybersecurity teams and serves as a global hub for activities including log collection, event monitoring, threat detection and incident response, resiliency, operations, vulnerability management and the proactive collection and processing of both open source and proprietary threat and intelligence feeds allowing the company to efficiently manage and quickly investigate thousands of cybersecurity events on a daily basis. CME Group's Global Information Security team conducts analysis and collaborates to effectively prevent, detect, and respond to any systemic events that might threaten our industry or the economy.</p> <p>MARKET REGULATION DEPARTMENT</p> <p>The CME Group Market Regulation Department is responsible for monitoring our markets to identify and prevent potential rule violations, including disruptive trading practices. The Department utilizes sophisticated regulatory systems to conduct market and trade practice surveillance. A key element of our regulation program is educating our market participants about the requirements and expectations detailed in our rulebooks and trading advisories. When violations are identified and disciplinary action warranted, enforcement proceedings are conducted before a disciplinary panel, and appropriate disciplinary actions are taken.</p> |

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|---|--|---|
| Managing Business Continuity & Technology Risks | | |
| FN-EX-550a.3 | Description of efforts to prevent technology errors, security breaches, and market disruptions | <p>BUSINESS CONTINUITY MANAGEMENT</p> <p>The CME Group Business Continuity Management (BCM) Program focuses on operational resiliency and serves to mitigate potential impacts to our markets, clients, assets and employees, and to safeguard the effective availability of essential products and services. The BCM Program is designed to ensure that CME Group can respond appropriately to incidents while protecting the interests of its stakeholders, ensuring the safety of employees and protecting its reputation and brand.</p> <p>Our BCM team continually identifies new and changing business risks to our operations across all CME Group locations through internal monitoring and planning, industry and agency partnerships, the media and various information sharing organizations across these regions. The BCM team works with departments and employees across the company to assess risks at varying levels of severity. We have developed a framework for mitigating these risks designed to ensure our business and our markets continue to operate effectively through various resiliency strategies.</p> <p>Key aspects of the BCM Program include:</p> <ul style="list-style-type: none">• System Resilience (Disaster Recovery): helps ensure that technology is readily available, usable and reliable. The program mitigates our risk by enabling and validating the recovery strategies of production systems following a technology disaster. Furthermore, the program works hand-in-hand with leaders to meet regulatory and business-lead recovery time objectives for our systems, with the goal of recovering our systems before experiencing a material impact to our business. BCM holds various and ongoing system resilience exercises and defines recovery documentation. BCM's testing strategy includes failing over all applications that reside in CME Group data centers and cloud providers.• Business Resilience: helps ensure that CME Group can rapidly adapt and respond to demands, disruptions or threats, while maintaining our operations, safeguarding our people and securing our assets.• Crisis Analysis and Response: monitors and prepares for unique, high-risk events and potential market threats and ensures the appropriate expertise is gathered from across the enterprise to evaluate, plan for and manage any incidents that may impact markets, customers and brand. <p>Efforts have been taken to align the BCM Program with industry-best practices classified in NIST and other applicable U.S. and international standards stemming from our categorization as a systemically important market utility and systemically important derivatives clearing organization.</p> <p>INFORMATION GOVERNANCE AND DATA PRIVACY</p> <p>CME Group is committed to protecting its proprietary, confidential and personal data, including information relating to its business, customers, vendors, strategic partners, employees and other third parties. We have an established Information Governance and Privacy Program which is designed to support our company in managing our data and corporate information in compliance with applicable laws and regulations and reducing risk associated with our data.</p> <p>THIRD-PARTY RISK MANAGEMENT</p> <p>CME Group maintains a Third-Party Risk Management (TPRM) Program designed to identify, assess and manage potential risks relating to the engagement of third parties that support CME Group in delivering its business strategy, including the operation of its markets. The TPRM Program coordinates with procurement, legal, information security, data governance and business continuity teams, allowing our contracts and vendor renewals to align to our risk management posture, provide adequate assurance and meet regulatory requirements. BCM works with TPRM to help provide assurances that third-party vendors that impact our critical operations have business continuity and disaster recovery plans to minimize service interruptions and control issues, whenever unforeseen disturbances arise involving a third-party's operation.</p> <p>INSURANCE</p> <p>We maintain insurance coverage that may, subject to the terms and conditions of the policy and payment of significant deductibles, cover certain aspects of cybersecurity issues.</p> <p>MONITORING, TESTING AND AUDIT</p> <p>We have adopted a risk-based approach to our monitoring, testing and auditing practices, which is in line with our overall Enterprise Risk Management (ERM) Program and the levels of acceptable appetite for managing key risks associated with our business and strategy as approved by the Board of Directors. Through the ERM Program, we provide a comprehensive review of our risk management practices and endeavor, in an ongoing manner, to provide assurances that enterprise risks, including those relating to technology errors, security breaches, and market disruptions, are identified, assessed, measured, prioritized and reported by Management responsible for the respective risks.</p> <p>The CME Group Internal Audit function and our IT Controls and Compliance team conduct testing and monitoring utilizing various methods to verify compliance with written policies and procedures, to assess potential vulnerabilities, weaknesses and/or control gaps. In addition, our regulated businesses are subject to examinations from multiple regulatory bodies, including the CFTC. We conduct internal security audits and vulnerability assessments as well as internal and external penetration tests, vulnerability assessments, tests of our cyber security incident response protocols and regulatory IT control testing.</p> <p>CME Group has obtained the ISO27001 information security certification, an international standard signifying that CME Group manages information security with processes that preserve the confidentiality, integrity and availability of information.</p> <p>Our data privacy program is subject to periodic internal audits and external assessments.</p> |

| SASB CODE | DESCRIPTION | CME GROUP RESPONSE |
|-------------------|--|--|
| Activity Measures | | |
| FN-EX-000.A | Average daily volume traded, by product or asset class | <p>FUTURES AND OPTIONS ON FUTURES CONTRACTS (in thousands)</p> <p>The following summarizes average daily contract volume for 2021.</p> <p>Aggregate Average Daily Volume: 19,614</p> <p>Average Daily Volume by Product Line:</p> <p>Interest rates: 9,200</p> <p>Equity indexes: 5,517</p> <p>Foreign exchange: 799</p> <p>Agricultural commodities: 1,362</p> <p>Energy: 2,188</p> <p>Metals: 548</p> <p>Average Daily Volume by Venue:</p> <p>CME Globex: 18,318</p> <p>Open outcry: 679</p> <p>Privately negotiated: 617</p> <p>CASH MARKETS BUSINESS (in billions)</p> <p>The following summarizes related average daily notional value for 2021:</p> <p>U.S. Treasury: \$115.0</p> <p>European Repo (in euros) \$292.3</p> <p>Spot FX: \$61.2</p> <p>Market statistics, including greater detail on average daily volume and rate per contract, are available at http://investor.cmegroup.com/volume.</p> |
| FN-EX-000.B | Average daily volume traded, by product or asset class | Market statistics, including greater detail on average daily volume and rate per contract, are available at http://investor.cmegroup.com/volume . |

NOTES:

This report is limited to the former operations controlled by CME Group Inc. On September 1, 2021, we completed our 50/50 joint venture, OSTTRA, with IHS Markit. OSTTRA incorporates our former optimization businesses – Traiana, TriOptima and Reset. The former optimization businesses are not reflected in the disclosures relating to Globex. The optimization businesses would have been incorporated into our programs discussed in this report through the closing. CME Group is providing certain services to OSTTRA relating to the contributed businesses pursuant to a transition services agreement for an agreed period following the close. All amounts regarding contract volume are for CME Group’s listed futures and options on futures contracts unless otherwise noted. Total contract volume includes contracts that are traded on our exchange(s) and cleared through our clearing house and certain cleared-only contracts. Volume is measured in round turns, which is considered a completed transaction that involves a purchase and an offsetting sale of a contract.

ABOUT CME GROUP

As the world's leading derivatives marketplace, CME Group (www.cmegroup.com) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex®](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing.

Questions?

To learn more about CME Group’s ESG strategy & initiatives, please contact us at esg@cmegroup.com.

CME Group Inc. makes every effort to use reliable, comprehensive information, but we make no guarantee that it is accurate or complete. We have no obligation to tell you when opinions or information in this report change.

Details on our financial performance can be found on our corporate website and in our public filings available through the U.S. Securities and Exchange Commission (SEC). Our ESG reporting describes those topics which we consider to be the most important to stakeholders when evaluating environmental, social and governance issues at CME Group. Therefore, materiality and its relevant definition as used in this report and our ESG materiality review process is different than the definition used in the context of filings with the SEC. Issues deemed material for purposes of this report and for purposes of determining our ESG strategies may not be considered material for SEC reporting purposes.

This report contains “forward-looking statements” within the meaning of the safe harbor provisions of the U.S. Private Securities Litigation Reform Act of 1995. Forward-looking statements are not historical facts, but instead represent only the company's beliefs regarding future events, many of which, by their nature, are inherently uncertain and outside of the company's control. It is possible that the company's actual results may differ, possibly materially, from the anticipated goals and targets indicated in these forward-looking statements. For information about some of the risks and important factors that could affect the company's future results, see “Risk Factors” in Part I, Item 1A of the company's Annual Report on Form 10-K for the year ended December 31, 2021 and “Risk Factors” in Part II, Item 1A of the company's subsequent Quarterly Reports on Form 10-Q.

Unless otherwise noted, this report covers initiatives and performance metrics associated with our global operations from January 1 through December 31, 2021. On September 1, 2021, we completed our 50/50 joint venture, OSTTRA, with IHS Markit. OSTTRA incorporates our former optimization businesses – Traiana, TriOptima and Reset.

All figures regarding contract volume are for CME Group's listed futures and options on futures contracts unless otherwise noted. Total contract volume includes contracts that are traded on our exchange(s) and cleared through our clearing house and certain cleared-only contracts. Volume is measured in round turns, which is considered a completed transaction that involves a purchase and an offsetting sale of a contract.

Metrics provided on page 13 relating to voluntary turnover, open roles filled with internal candidates and employees promoted exclude approximately 150 staff who do not fully participate in our talent programs.

Third parties, including charities, mentioned within this report are not affiliated with CME Group, unless otherwise disclosed. Any mention of the third parties should in no way be considered to be a solicitation or endorsement by CME Group on behalf of the third parties named.

For its 2020 and 2021 carbon emissions study, CME Group engaged a new external firm with a goal of improved reporting and disclosing emissions as accurately as possible as the market trends, expectations and resources continue to evolve and improve. As a result, a comparison to the baseline study conducted in 2019 may not be meaningful due to changes in the processes to gather information and the change in Scope classifications, including those highlighted below. Calculations and reporting have been done in accordance with the GHG Protocol and also with UK SECR mandated reporting. Scope 1 GHG emissions are direct emissions

from sources that are owned or controlled by the company. Scope 2 GHG emissions are indirect emissions from sources that are not owned or controlled by the company. Scope 1 and Scope 2 operational emissions were calculated using real whole building and prorated data within each building location. For locations where this information could not be obtained, a value per square foot of office space was used. Scope 3 GHG emissions are the result of activities from assets not owned or controlled by CME Group, but that CME Group indirectly impacts in its value chain.

In order to better align with our operational reporting boundary, to conform with evolving industry best practices and based on better information from landlords and data center providers, we made a number of improvements to our reporting from prior years, including: Some notable landlords or data center providers consider certain portions of emissions (particularly with respect to cooling) as their Scopes 1 or 2 emissions. In those cases, we report those emissions in our Scope 3 Upstream Lease Assets category so as to avoid double counting of emissions.

Due to the limited amount of operational control, emissions related to third party subtenants who sublease from CME Group are either excluded from our emissions or considered to be within our Scope 3 Downstream Leased Asset emissions depending on the circumstances and industry best practices.

Emissions related to colocation customers in our largest data center located in Aurora, Illinois is particularly complicated. Because CME Group has limited operational control or influence over procurement of data center equipment in these spaces nor control over how the equipment is operated, emissions related to powering this equipment is reported as Scope 3 downstream emissions for CME Group. Due to the shift of these emissions into CME Group's indirect Downstream Scope 3, and the cooling for customer colocation space belonging to the Scope 1 or 2 emissions for the data center provider, this cooling load which was previously considered part of CME Group's upstream leased assets should now be considered the Scope 3 Upstream Leased Assets emissions for the colocation customers and therefor is no longer included within CME Group's value chain.

Additionally, for the 2020 and 2021 studies, CME Group focused on improving sustainability measures and increasing the accuracy of reporting by expanding reporting boundaries to include all material Scope 3 categories. In the previous year, CME Group reported on only upstream assets and business travel. Our environmental disclosure initiatives will continue to evolve and new strategies will be developed and implemented and discussed in our future ESG reports.

Emissions related to businesses and employees transferred to OSTTRA were removed from our reporting following the closing of the joint venture as we are only reporting on entities for which we have greater than 50% operational control.

CME Group, the Globe logo, CME, Chicago Mercantile Exchange, Globex, and, E-mini are trademarks of Chicago Mercantile Exchange Inc. CBOT and Chicago Board of Trade are trademarks of Board of Trade of the City of Chicago, Inc. NYMEX, New York Mercantile Exchange and ClearPort are trademarks of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. BrokerTec and EBS are trademarks of BrokerTec Europe LTD and EBS Group LTD, respectively. Dow Jones, Dow Jones Industrial Average, S&P 500 and S&P are service and/or trademarks of Dow Jones Trademark Holdings LLC, Standard & Poor's Financial Services LLC and S&P/Dow Jones Indices LLC, as the case may be, and have been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners.