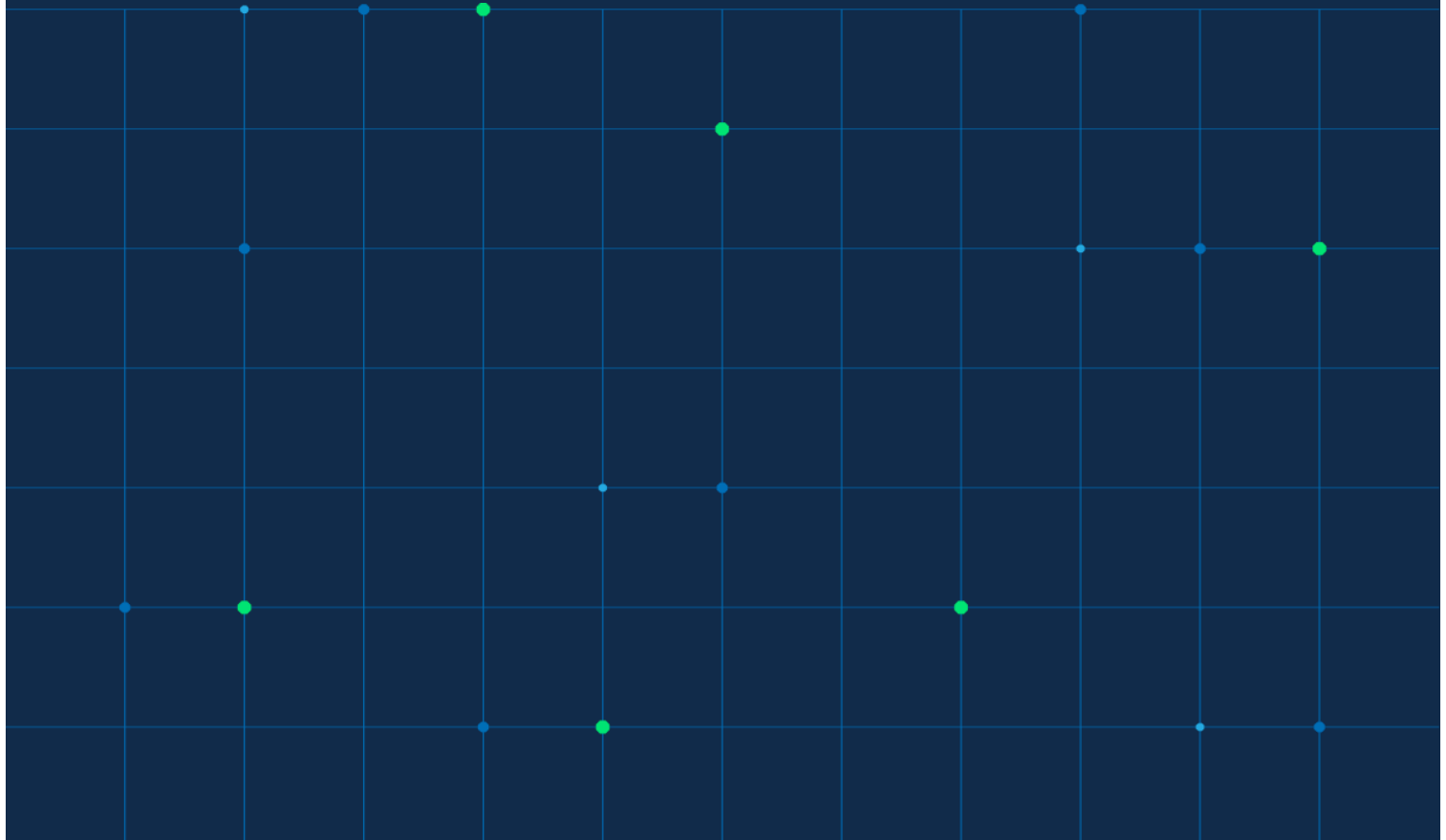


RFR Euro - instrument reclassification

22 April 2024



RFR Euro - instrument reclassification

From the 22nd April 2024, the country classification for general collateral trades executed on the BrokerTec Regulated Market under the instrument GC_SA_EU will be reclassified from Belgium to EU. Therefore, from this date onwards, these instruments will not be included within the RFR Belgium or RFR Euro calculation. There will be no changes to any historical RFR publications.



CME Group Benchmark Administration Limited (CBAL), Chicago Mercantile Exchange Inc. (including each of their respective subsidiaries and affiliates), their respective officers, directors, employees, agents, consultants and licensors shall not be liable to any person for any losses, damages, costs or expenses (including, but not limited to, loss of profits, loss of use, and direct or indirect, incidental, consequential or punitive damages), arising from any errors or inaccuracies made in connection with the calculation or distribution of the CBAL benchmarks or market data. The foregoing limitation of liability shall apply whether a claim arises in contract, tort, negligence, strict liability, contribution or otherwise and whether the claim is brought directly or as a third-party claim. Furthermore, there is no guarantee the continuity of the composition of the CBAL benchmarks or market data, nor the continuity of their calculation, nor the continuity of their dissemination, nor the continuity of their calculation.

CME Group, the Globe Logo, CME, Globex, E-Mini, CME Direct, CME DataMine and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this communication has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this communication are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

© 2024 CME Group Inc. All rights reserved.