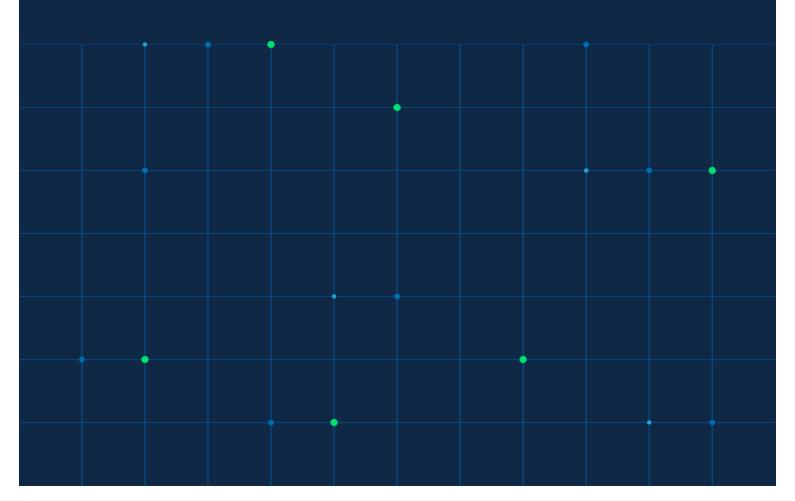


CME Term SOFR Reference Rates - Changes to the Publication and Error Policy

03 June 2024





Changes to the Publication and Error Policy

3 June 2024

The Publication and Error Policy section of the CME Term SOFR Reference Rate methodology will be amended to incorporate the below sub-sections in the upcoming release of the 1.4.4 version of the document.

The revised procedure with respect to Publication Alerts and Consultations and Notices as described in the new subsections below will apply from 14 June 2024.

" 8.3- Publication Alerts

In the event of disruptions to the standard CME Term SOFR Reference Rates publication process, publication alerts will be issued if and when publication disruptions have not been resolved: a publication alert will be issued by 7:00am CT(8.00am ET,13.00pm GMT/BST) at the latest.

Publication alerts will be made available via the CME Globex system utilizing the GCC System Alerts.

8.4- Consultations and Notices

CBA will inform the users and stakeholders of any announcements relating to republication, restatements or consultations via the CBA Notice Page.

In addition, CBA will, at its discretion, release information notices with respect to issues impacting the availability of the CME Term SOFR Reference Rates, via the <u>CBA Notice Page</u>."

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



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