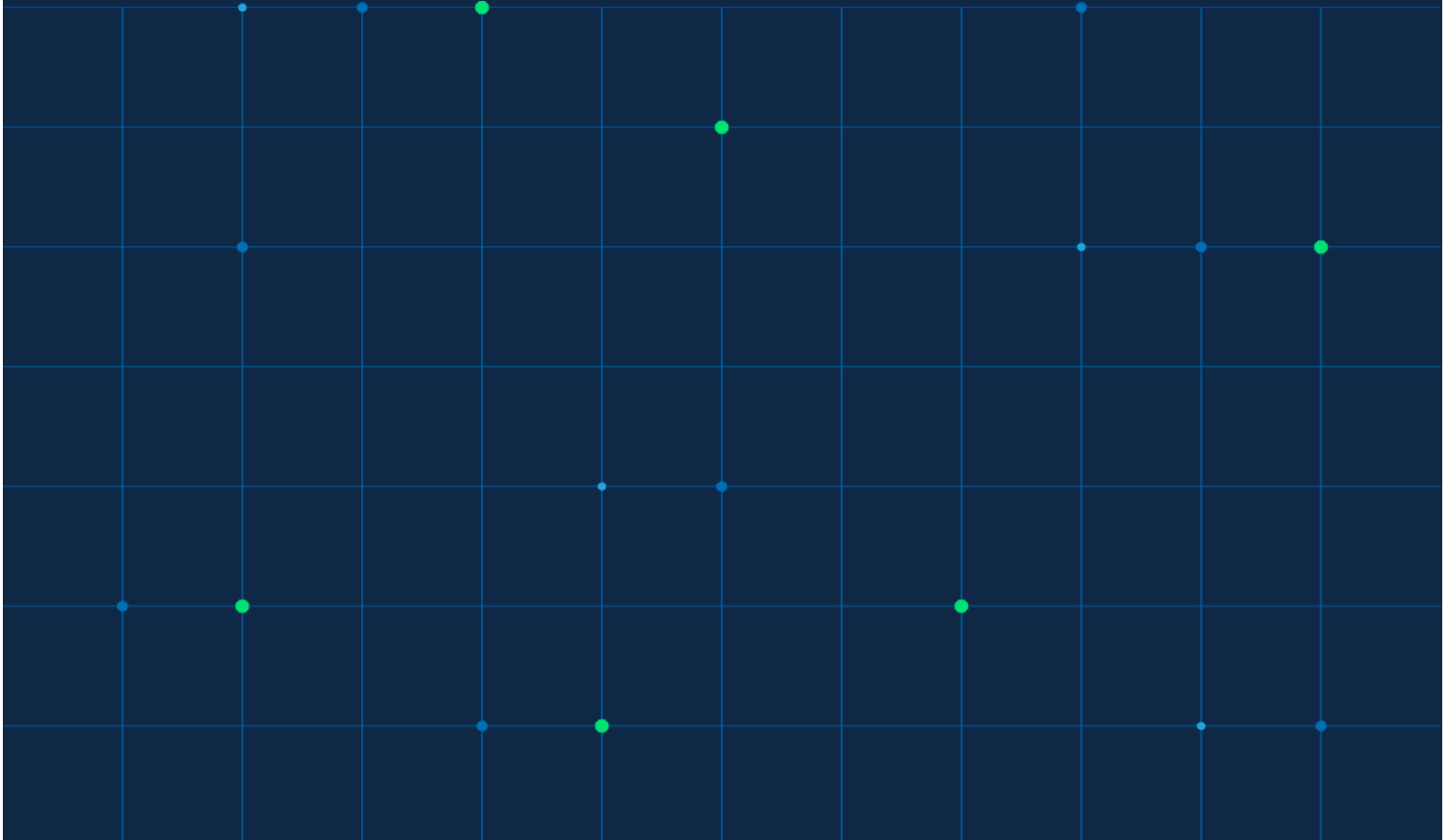


CME Group Benchmark Administration Limited (CBA)

Changes to CBA's Benchmark Oversight Committees

12 September 2024



Changes to CBA's Benchmark Oversight Committees

12 September 2024

As of 10 September 2024 (the “effective date”), the following changes have come into force in relation to the Oversight Committees governing some of CBA's administered benchmarks and indices:

1. The previous four (4) separate and independent Oversight Committees governing respectively the Petroleum, BrokerTec US Treasuries, EBS FX and CVOL families of benchmarks have been consolidated into a single, newly formed independent Oversight Committee, namely the “CME Benchmark Administration Oversight Committee”.
2. In addition to these 4 families of benchmarks, the new CME Benchmark Administration Oversight Committee will also cover CBA's recently launched new benchmark, the CME EUR/USD Cross-Currency Basis benchmark.
3. Accordingly, as of the effective date, the four Oversight Committees mentioned above were disbanded and the new CME Benchmark Administration Oversight Committee was established.

Please note that no changes were made to the RFR and Term SOFR Oversight Committees, respectively.

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



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.