



2019
**CORPORATE CITIZENSHIP &
SUSTAINABILITY REPORT**



An aerial, high-angle photograph of a dense urban skyline, likely New York City, featuring numerous skyscrapers and buildings. The entire image is overlaid with a solid blue color and framed by a thin white border. The text "TABLE OF CONTENTS" is centered in the middle of the image in a white, bold, sans-serif font.

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SUSTAINABLE
SOLUTIONS

MANAGING RISK & BUILDING TRUST

As the world's leading derivatives marketplace, CME Group proudly offers clients and market participants access to the widest range of global benchmark products across all major asset classes.

I believe the greatest commodity we bring to the marketplace is trust. That trust derives from our ability to consistently deliver on a fundamental belief: **that in today's evolving world, and especially in uncertain times, a company generates the greatest value when it stands up for its values.**

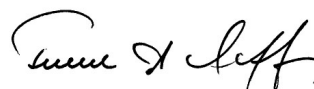
For CME Group, that means advancing policies that strengthen the integrity of our company and our greater community – from workforce empowerment, to corporate stewardship, to charitable commitments to sustainable solutions.

- At CME Group, we believe that diversity and inclusion in the workplace results in a diversity of ideas, spurs innovation and facilitates better decisions. A [recent study](#) by a leading global consultancy firm found that companies in the top-quartile for diversity on executive teams were more likely to have industry-leading profitability.
- Likewise, we continually maintain our commitment to strong corporate stewardship. Our Board of Directors diligently oversees efforts to evaluate potential business risks and opportunities, leveraging programs focused on enterprise risk management, cybersecurity and business continuity.
- We are also focused on ensuring the future of finance and expanding access to educational opportunities for the next generation. The CME Group Foundation, for instance, has set a goal of enriching Science, Technology, Engineering and Mathematics (STEM) education for low-income, K-12 students to help prepare them for tomorrow's challenges. And our employees continue to contribute to their local communities through our dedicated volunteer time and our matching gift program.
- Finally, on sustainability, companies are taking stands to help improve the environment as we all recognize everyone must play a role – whether in big or small ways – to make a difference. Within this landscape, CME Group launched the E-mini S&P 500 ESG futures contract, offering market participants the ability to incorporate sustainable investing into their overall strategies.

While the environmental, social and governance (ESG) movement has gained more momentum, many of our initiatives are not new. We have been committed to doing the right thing for a long time, and that includes efforts to continually contribute and improve in these important areas. Over the past several months, we conducted an analysis of the most pressing ESG issues that will impact the future of our business and our culture, setting goals for our continued progress in these areas. Going forward, we have committed to reporting on our progress in a more cohesive, and thereby, more actionable, strategic framework through our first annual ESG report.

I hope you will review this report to understand the investments we are making today and the commitments we are making for the future.

Sincerely,




TERRENCE A. DUFFY
Chairman & Chief Executive Officer

About CME Group:

A GLOBAL RISK MANAGEMENT PROVIDER

WORLD'S MOST
VALUABLE
EXCHANGE BRAND

BRAND FINANCE

CME Group 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.



NORTH & SOUTH AMERICA

CHICAGO	PARSIPPANY
CALGARY	SAO PAULO
CHAMPAIGN	TORONTO
HOUSTON	WASHINGTON, DC
NEW YORK	

EMEA

LONDON	PARIS
AMSTERDAM	STOCKHOLM
BELFAST	TEL AVIV
BRISTOL	ZURICH
FRANKFURT	

APAC

SINGAPORE	SEOUL
BANGALORE	SYDNEY
BEIJING	TOKYO
HONG KONG	

CME GROUP BY THE NUMBERS¹



4,360
EMPLOYEES



150+
COUNTRIES
where we serve our clients'
risk management needs



19.2
MILLION CONTRACTS
in overall average daily volume



\$4.9
BILLION
IN REVENUE

¹Information is as of December 31, 2019.

OUR ESG COMMITMENT

At CME Group, we believe in strong oversight of ESG. The Executive Committee of our Board of Directors oversees our ESG strategy and our ESG Working Group. Composed of senior executives across CME Group's key business areas, the ESG Working Group executes the following responsibilities:

- **STRATEGY DEVELOPMENT**
- **PROGRESS ASSESSMENT**
- **REPORTING & DISCLOSURE**

ESG INFRASTRUCTURE

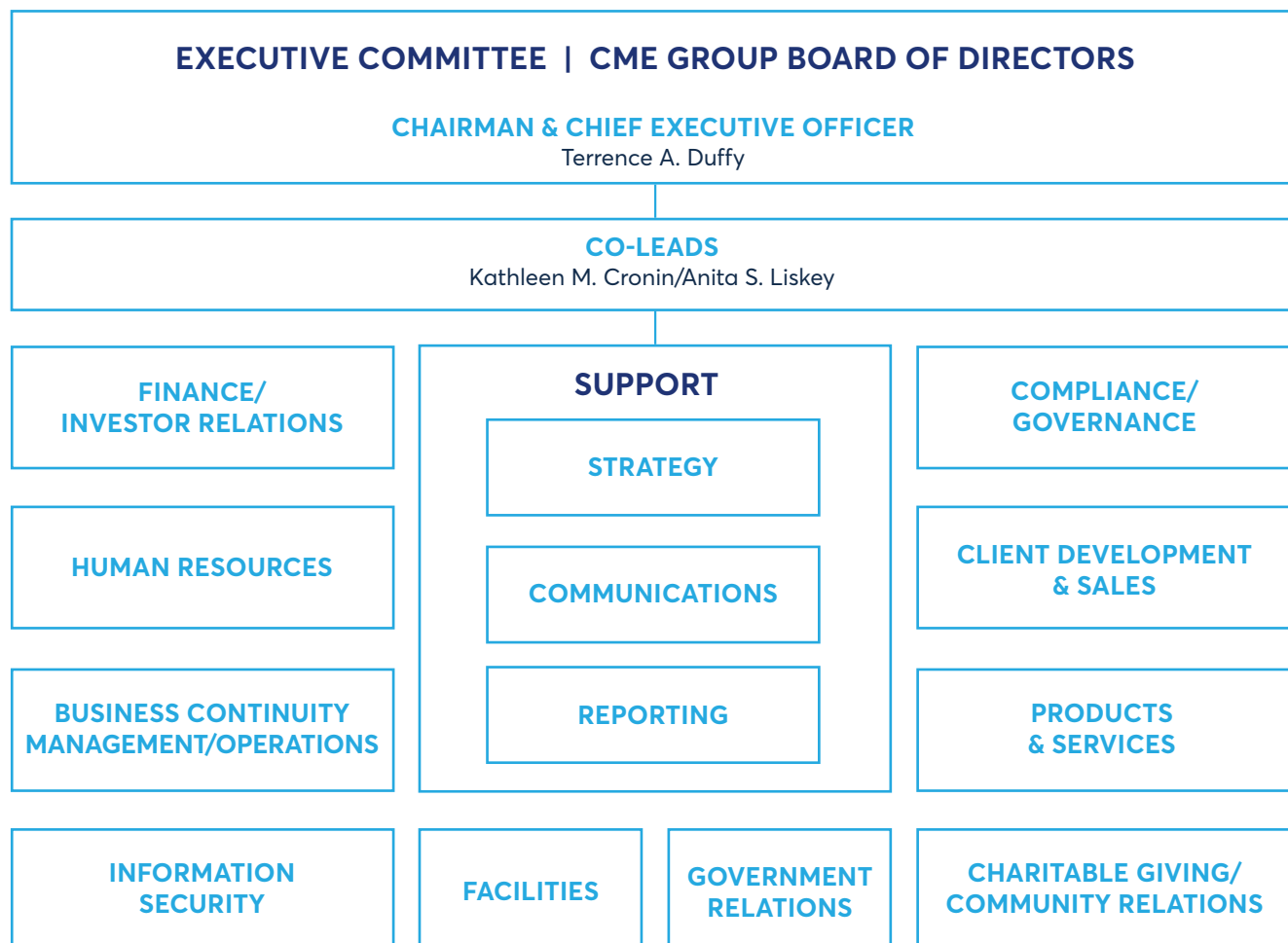
The ESG Working Group is co-led by Kathleen M. Cronin, Senior Managing Director, General Counsel and Corporate Secretary, and Anita S. Liskey, Senior Managing Director, Global Brand Marketing and Communications.



KATHLEEN M. CRONIN



ANITA S. LISKEY





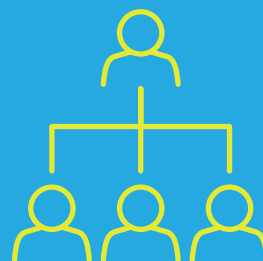
2019 MATERIALITY ASSESSMENT

In December 2019, the ESG Working Group completed a materiality assessment to identify the ESG areas where CME Group can make the most meaningful impact. Through a combination of global issues analysis, industry benchmarking and a multi-stakeholder engagement process, the ESG Working Group developed the following strategic framework to define how we prioritize ESG.



WORKFORCE EMPOWERMENT

Human Capital Management



CORPORATE STEWARDSHIP

Governance & Risk



COMMUNITY COMMITMENT

Social Impact



SUSTAINABLE SOLUTIONS

Environmental Impacts &
Client-focused Products





WORKFORCE EMPOWERMENT

At CME Group, we are committed to driving a diverse and inclusive global culture, enhancing our employee experience and attracting, retaining and developing the best talent. Because we rely on a highly skilled global workforce, we are continually seeking new ways to motivate, challenge and support our employees.

To ensure that we continue to maximize our workforce investments, we carefully monitor our performance against specific voluntary turnover, open role fulfillment and internal promotion metrics. In 2019, our voluntary turnover and promotion results exceeded the averages for our industry:

- **9% VOLUNTARY TURNOVER**
- **34% OF OPEN ROLES FILLED WITH INTERNAL CANDIDATES***
- **16% OF EMPLOYEES PROMOTED***

CME GROUP EMPLOYEE VALUE PROPOSITION



For information about what a career at CME Group offers, visit [wherefuturesaremade.com](https://www.cme.com/wherefuturesaremade).

*Please note that the open role fulfillment percentage includes movement for our colleagues acquired through the NEX acquisition beginning in the second half of 2019. Such colleagues are not counted towards the promotional percentage as we continue to work through the integration.



In 2019, CME Group signed the CEO Action Pledge for Diversity & Inclusion.

DIVERSITY & INCLUSION

At CME Group, we embrace an exchange of ideas driven by the rich diversity of our people, cultures and experiences. We know that when our employees bring their authentic selves to work each day, it makes our business and our culture that much stronger. Leveraging the collective mix of perspectives and insights that our individual backgrounds bring, we can continually provide our global clients with innovative products and solutions, strengthen our competitive advantage and best serve the communities in which we live and work.

We have anchored our commitment to diversity and inclusion by incorporating it into our corporate goals and regular reporting to our Board. Our internal, cross-functional Diversity & Inclusion (D&I) Council is responsible for driving our corporate D&I strategy. Members of our Management Team and employees from across our organization serve on the council, representing a wide variety of backgrounds and perspectives.

We have pledged our support for the [Corporate Equality Act](#), earned a perfect score on the [Corporate Equality Index](#), designating us a Best Place to Work for LGBTQ Equality, and signed the [CEO Action Pledge for Diversity and Inclusion](#).

We also participate in the Financial Services Pipeline Initiative, a collaborative effort between 19 financial organizations and the Chicago Community Trust with the goal of increasing the representation of Latinos and African-Americans and improving cultural competency within the Chicago financial services industry.



“

At CME Group, we celebrate diversity in all its forms. The different backgrounds, experiences and perspectives our employees bring to the workplace ignite innovation, enhance the value of our products and services, and strengthen our relationships with our clients and each other. That is the true benefit of diversity & inclusion and a key driver of our corporate culture.

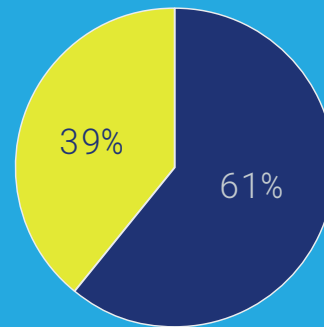
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HILDA HARRIS PIELL

Senior Managing Director &
Chief Human Resources Officer

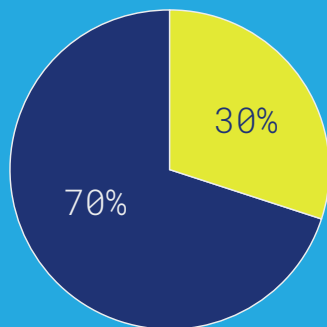
OUR WORK FORCE

U.S. ETHNICITY



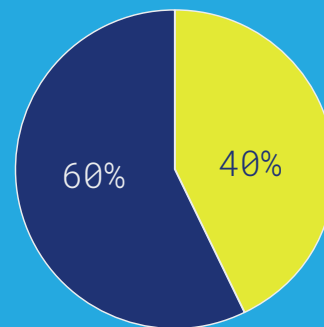
- Caucasian
- Diverse ethnicities

GLOBAL GENDER



- Male
- Female

SENIOR MANAGING DIRECTORS & ABOVE



- Male
- Female

We are proud of our global, diverse workforce. Our employees hail from **18 countries** & speak **35 languages**.

In 2019, our senior leadership participated in conscious leadership training designed to enhance awareness of cultural & other differences. **In 2020, we intend to expand the program to include all people managers.**

EMPLOYEE NETWORK GROUPS

We believe that our Employee Network Groups (ENGs) are essential to fostering an inclusive culture grounded in mutual respect. Every employee is able to submit an application to form a new ENG that aligns with our shared mission and values, creating communities around professional and personal interests. In 2019, our ENGs hosted 90 educational and networking events.



The Women's Initiative Network (2012)

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.



Service Members & Veterans (2015)

SERVE provides a forum for military veterans and service members to build relationships, explore professional development opportunities and promote education around topics affecting veterans.



Black Organization for Leadership & Development (2016)

BOLD strives to advance development, leadership and career opportunities – primarily for employees of African heritage – by providing a network and support system to enable success for themselves, their company and the community.



**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.



**Promoting Rights, Inclusion,
Diversity & Equality (2015)**

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.



**Hispanics Organizing for Leadership
& Achievement (2016)**

HOLA provides a platform for the Latino and Hispanic community to contribute to the success of CME Group through leadership, development and networking opportunities.



**Fulfillment, Lifestyle,
Openness & Wellness (2019)**

FLOW supports our employees' health, happiness and self-worth. The group unites employees who share a mutual passion for and interest in health and well-being.

OUR ENGs IN ACTION

WIN TAKES THE STAGE

When it comes to gender diversity, it has been proven time and again that increased female leadership is closely connected to a company's performance. That's why, in September 2019, our Women's Initiative Network (WIN) hosted a global career panel that featured several of our female Board members. Each panelist discussed her background, including her experience serving as a Board member and the importance of mentoring and taking calculated risks in her own career development.

Through this engagement participants gained valuable insights on bringing different perspectives to the table, engaging colleagues of all genders in the quest for increased female representation in the workplace, communicating innovative ideas effectively and delivering great work.



CME Group Board members
Terry Savage & Phyllis Lockett speak
to CME Group employees during
WIN's global career panel.

PRIDE ADVANCES EQUALITY & INCLUSION

During the summer of 2019, a record number of employees attended events organized by our PRIDE ENG. With help from PRIDE, our company has strengthened our commitment to LGBTQ equality by engaging with external organizations and initiatives to advance equality across the broader business community.



2019

HUMAN RIGHTS
CAMPAIGN FOUNDATION

BEST PLACES
TO WORK FOR
LGBTQ EQUALITY

100% RATING IN
CORPORATE EQUALITY INDEX



Signed the Human Rights
Campaign's Business
Coalition for Equality Act.





FORBES**AMERICA'S
BEST MIDSIZE
EMPLOYERS**

EMPLOYEE ENGAGEMENT & DEVELOPMENT

CME Group is committed to providing a work environment where employees can engage, grow, share and succeed. We are also focused on offering opportunities for employees to express their perspectives.

CME Group is a learning organization. We are committed to ensuring that everyone who works at our company has the resources & support they need to succeed in their jobs, understand developing marketplace trends & achieve their career aspirations.

We have a dedicated professional development function, which offers a multitude of training courses & leadership development programs to support our employees in every stage of their careers. In 2019, this included 160+ educational sessions across more than 20 in-house programs.

To ensure we consistently understand and meet our employees' needs, we conduct regular employee engagement surveys. Highlights from our 2019 employee pulse survey include:

86%

of respondents are enthusiastic about opportunities to gain valuable skills & experiences

85%

believe their work contributes to the company's success

83%

experience high levels of collaboration with colleagues

AMERICAN HEART
ASSOCIATION

WORKPLACE
HEALTH
ACHIEVEMENT

2019 | GOLD

EMPLOYEE WELLNESS & BENEFITS

We provide our employees with the programs and tools they need to maintain their physical, financial, emotional and social well-being. Healthy employees are critical to our ability to develop top-quality solutions that answer our clients' needs and help them achieve their business goals.

To ensure that our employees feel valued and supported both professionally and personally, we offer comprehensive market-competitive benefits designed to holistically address their needs. Enabling our employees to be at their best helps create a dynamic work environment and enhances our drive to excel.



In 2019, 90% of our U.S. employees participated in our U.S. Wellness Program by engaging in wellness activities that earn them points towards valuable incentives, including an annual medical premium discount of \$480 for those who complete all required levels.

<h1>WELL-BEING</h1> <h2>PROGRAMS & RESOURCES*</h2>															
<h3>HEALTH</h3> <ul style="list-style-type: none"> ● Medical insurance ● Dental & vision benefits ● Flexible spending accounts ● Onsite prevention & screening programs ● Gym/fitness club benefit 								<h3>WELL-BEING</h3> <ul style="list-style-type: none"> ● Flexible work arrangements ● Parental leave benefits ● Adoption assistance ● Paid volunteer day ● Wellness program & incentives ● Ergonomic evaluations & workspace modifications ● Identity protection benefit 							
<h3>RETIREMENT</h3> <ul style="list-style-type: none"> ● 401(k) plan ● Cash balance pension plan 															

*Table reflects a high-level overview of our U.S. benefits offering for exempt and non-exempt employees but is not inclusive of all benefits offered. CME Group provides benefits for our international employees that vary by region.





GOVERNANCE & BOARD OF DIRECTORS

CME Group is committed to strong corporate stewardship.

We believe all of our Board members have an inquisitive and objective perspective, practical wisdom and sound judgment. The Governance section of our [2020 Proxy Statement](#) provides additional detail regarding the attributes and qualifications of our Board members.

- 
- **23% WOMEN**
 - **9 YEARS** AVERAGE TENURE ON CME GROUP BOARD
 - **64 YEARS** AVERAGE AGE

COMPLIANCE & ETHICS PROGRAM



Our Global Chief Compliance Officer regularly reports to our Risk Committee on the operation & effectiveness of our Compliance & Ethics Program. Key elements of our program are policies against unlawful discrimination & harassment, conflicts of interest, bribery & other financial crimes. Among the resources we offer to make a report or seek guidance on an issue is our independently operated, Compliance & Ethics Helpline, available 24/7 from any global location.

100%

of our employees completed Compliance & Ethics Program training assigned in 2019.

100% of senior leadership participated in mandatory anti-harassment, respectful workplace & conscious leadership training sessions.



BOARD OVERSIGHT OF RISK

While senior management has responsibility for managing the company's risk on a day-to-day basis, our Board has responsibility for overseeing our risk management activities and related programs designed to identify, assess, manage and monitor risks and opportunities, including Enterprise Risk Management (ERM), business continuity and cybersecurity programs.

Our Board's Risk Committee is responsible for reviewing, assessing and providing oversight of our risk management practices and assisting the full Board in its oversight of the effectiveness of our policies and processes.

[Appendix A](#) to the Risk Committee's charter showcases a matrix of specific risk categories overseen by our Board.

Within the framework established by our ERM program, the company keeps the Board apprised of the company's risk profile within its risk categories of clearing, compliance, financial, operational, reputational and strategic & commercial with written quarterly reports. Verbal updates from key risk owners (Chief Risk Officer of the Clearing House, Global Chief Compliance Officer, Chief Information Security Officer and Global Head of Business Continuity Management) supplement our written materials.

The company also has a dedicated Accounting Compliance Team, which is responsible for testing the effectiveness of our internal controls over financial reporting and disclosure controls. The company's internal audit function is responsible for providing independent and objective review of the company's risk and controls throughout the organization, and reports to the Audit Committee, as well as other committees relating to the areas they oversee.

ADDITIONAL ONLINE RESOURCES:

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

ENTERPRISE RISK MANAGEMENT

As a global business that empowers market participants worldwide to efficiently manage risk and capture opportunities, strong enterprise risk management (ERM) is fundamental to oversee our risks comprehensively so we can operate effectively for our business and our clients.

ERM is a common framework applied by business management to identify potential events that may affect the enterprise, report on the associated risks and opportunities, and provide reasonable assurance that risks are managed in accordance with the company's risk appetite and business objectives.

The ERM Framework provides a common methodology used to:



CME Group's ERM Program evaluates and monitors the universe of risks the company may face in multiple risk categories. **CME Group aligns risk within the following six categories:**

- **CLEARING**
- **COMPLIANCE**
- **FINANCIAL**
- **OPERATIONAL**
- **REPUTATIONAL**
- **STRATEGIC & COMMERCIAL**

BUSINESS CONTINUITY

Our Business Continuity Management (BCM) Program's mission is to mitigate potential impacts to our markets, clients, assets and employees, and to safeguard the effective availability of essential products and services. Our BCM Program is designed to ensure that we can respond appropriately to incidents, enhance the safety of employees and protect our reputation and brand. We frequently test our BCM Program with tabletop exercises to ensure effectiveness.

CYBERSECURITY

Rigorous monitoring of ongoing and rapidly evolving cybersecurity threats is an equally critical focus area for us.

Overseen by CME Group's Chief Information Security Officer (CISO), our Information Security Program is designed to safeguard the confidentiality, integrity and availability of our information and services from security risks and threats. Our CISO regularly reports to the Risk Committee of the CME Group Board of Directors, in addition to providing regular reports to the full Board. Our program is based on leading and accepted industry frameworks. We follow the National Institute of Standards and Technology (NIST) Framework for Improving Critical Infrastructure Cybersecurity and also engage with independent third parties to continuously test our controls.

We have implemented extensive technical, physical and administrative safeguards to protect the confidential and sensitive information in our stewardship, including client and employee information.



An essential component of our approach is annual employee training programs on cybersecurity risk & awareness.



In 2019, **100%** of our employees completed assigned cybersecurity training.

We are also committed to collaboration across the financial, critical infrastructure & government sectors to help **secure the financial sector against common cyber threats.**

Our Business Continuity Management, Global Information Security, Global Physical Security and Clearing House teams actively participate with industry-based organizations to benefit from a collaborative exchange with our peers in support of a common goal of improving the resiliency of the global financial services infrastructure. Such organizations include:

- World Federation of Exchanges (WFE)
- Securities Industry Financial Markets Association (SIFMA)
- Financial Services Information Sharing & Analysis Center (FS-ISAC)
- Financial Systemic Analysis & Resilience Center (FSARC)
- Financial Services Sector Coordinating Council (FSSCC)

Through these established relationships, we are able to proactively analyze, assess and coordinate activities to identify and mitigate systemic risk. Key activities include developing communication protocols, information sharing around intelligence and industry best practices, participating in preparedness exercises and developing playbooks and procedures to address potential risk scenarios.

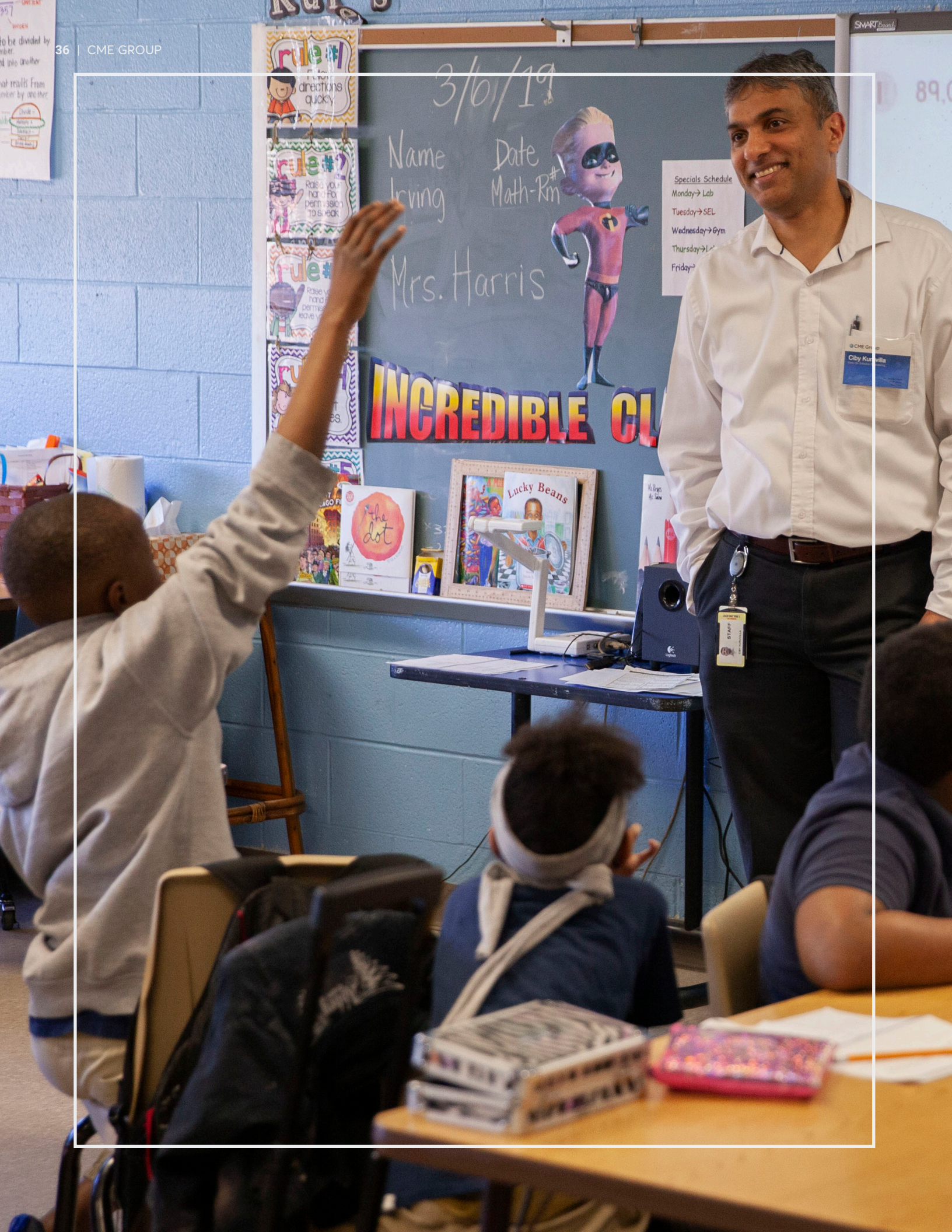


POLITICAL ACTION COMMITTEE

CME Group's Political Action Committee (PAC), a voluntary program for eligible exchange members and employees, supports candidates in a bipartisan fashion and educates them on the role of futures markets and policies that promote the continued growth of our industry. Under federal law, CME Group itself may not make political contributions. All of our PAC's political contributions are reported to the [Federal Election Commission](#). To the extent that CME Group or its PAC makes political contributions at the state or local level, such contributions are reported under applicable campaign finance law.

TAX POLICY

CME Group's [approach](#) to tax risk management and governance is consistent with our overall approach to risk management. This requires compliance with our legal and regulatory obligations in all jurisdictions where we operate.





COMMUNITY COMMITMENT

At CME Group, we value being a good corporate citizen and take an active role in social responsibility. Through charitable donations and volunteerism, we partner with our employees to build brighter futures in our communities.

- **\$9 MILLION** IN TOTAL GIVING*
- **\$273,000** IN MATCHING GIFTS
- **\$543,000** IN SCHOLARSHIPS*
- **2,400 HOURS** OF EMPLOYEE VOLUNTEERING**

*Including support from the CME Group Foundation.

**Excludes volunteer hours accrued as part of our paid day off for volunteering.

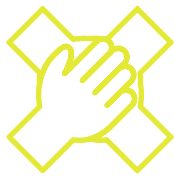
OUR EMPLOYEES GIVE BACK

As an organization with more than 4,000 employees worldwide, we know we have a diverse array of resources and capabilities that have the potential to change lives. Through proactive engagement with the communities where they work and live, our employees regularly leverage their passion and their professional skills to improve the lives of those in need.

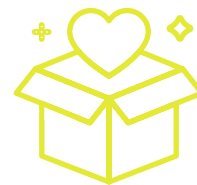


CME GROUP GOES RED

For the past five years, CME Group has proudly sponsored a fall fundraising campaign, raising more than \$2 million to benefit charities focused on men's and women's health. In 2019, \$620,000 was allocated to the American Heart Association Global Go Red for Women Movement and The Movember Foundation, including \$120,000 from our employees.



50+
company-sponsored
volunteer events



Each of our Employee Network
Groups is allocated **\$5,000 to donate**
annually to a charitable organization
aligned with its interests.

“

Our onsite volunteer opportunities are the experiences I share with my children when they ask me how my day was. They're also one of the first things I mention when candidates ask me what I enjoy most about working at CME Group. The company makes it so convenient to serve & give back to our communities - all I have to do is sign up & show up!

MABEL NELSON
Accounting

”



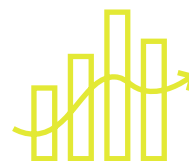
Derek Sammann, Senior Managing Director & Global Head of Commodities & Options Products, participating in our [Teacher for a Day](#) event with our adopted school in Chicago, Washington Irving Elementary.

CME GROUP FOUNDATION

CME Group Foundation, a 501(c)(3) organization, strives to empower future generations through education, equipping today's students to meet tomorrow's challenges. The Foundation supports initiatives that provide youth with the tools they need to achieve their full potential, including:



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



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



Using technology to personalize learning & improve outcomes for disadvantaged students



Helping low-income students succeed in college & career

The [CME Group Foundation](#) is governed independently by a board comprised of members of the CME Group Board of Directors. CME Group Inc. donates in-kind services to support the Foundation, including staffing and administrative support.

FUTURES FUNDAMENTALS

CME Group sponsors and leads [Futures Fundamentals](#), a one-stop, online educational resource designed to build a baseline understanding of futures markets. With clear, easy-to-understand content and interactive features, Futures Fundamentals explains the role futures play in our everyday lives and provides information on the derivatives markets as a whole. Supported by a number of firms, associations and industry participants, Futures Fundamentals is a collective, industry-wide 501(c)(3) organization that develops the tools and resources needed to help a diverse audience learn about the industry from the ground up and enables educators to clearly teach concepts.



“

CME Group is making a visionary investment in our Star Scholars – it is an investment in the future leadership of our city. I want to thank CME Group for both its financial support of our scholars & its record of connecting students to coveted work-based learning opportunities in elite trading firms across the city.

JUAN SALGADO

City Colleges of Chicago Chancellor

”

“

The computer science study is an important first step in understanding the opportunities available to youth in Chicago & connecting them to those opportunities, so they can pursue pathways to college & a career. CME Group Foundation is providing a model for funders on how to use data to prioritize new efforts that address gaps in ways that make pathways possible for youth.

SYBIL MADISON

Deputy Mayor for Education & Human Services,
Office of the Mayor of Chicago & former Director of the
Center for Excellence in Computer Science Education

”







For nearly two centuries, our innovations have improved the way markets perform, enterprises do business and economies grow. Our contracts are designed to help global clients manage price risk in today's energy and agricultural ecosystems as they develop new technologies and other initiatives to meet market movement towards alternative sources of cleaner energy and sustainable agriculture.

INDUSTRY ENGAGEMENT

In addition to developing products and services that meet our clients' evolving objectives, CME Group is committed to advancing sustainable solutions for our industry as a whole. Through our participation in the [World Federation of Exchanges Sustainability Working Group](#) and the [Commodity Futures Trading Commission Climate-Related Market Risk Subcommittee](#), we contribute our expertise to the development of market-wide approaches to advancing more sustainable financial markets. For example, we participate in the World Federation of Exchanges Annual Sustainability Survey, which captures the nature and extent of member engagement with ESG issues in both developed and emerging markets.



“

While the effects of climate change are highly uncertain, financial markets were built for providing risk-based products & solutions to address uncertain outcomes. Through the work of the CFTC Subcommittee, we strive to offer practical recommendations to help solve the longer-term challenges of climate change.

”

JULIE WINKLER

Senior Managing Director & Chief Commercial Officer,
CME Group & Member, CFTC Climate-Related Market
Risk Subcommittee

E-MINI S&P 500 ESG FUTURES

Sustainable investing is gaining momentum. To continue to meet the changing risk management requirements of our clients, while offering choices that allow for the alignment of investment decisions with personal or institutional values, we launched E-mini S&P 500 ESG Futures in November 2019.

We are constantly in conversations with our clients regarding our products, and as the market evolves, our products will evolve to reflect changing client needs. Specifically, we continue to develop and enhance products that can help clients manage risks associated with renewable energies and environmental change.



“

A growing number of institutional investors & asset managers have incorporated sustainable investing objectives into their strategies. Our new futures contracts allow market participants to gain price exposure to an index that closely tracks the performance of the S&P 500, while adhering to ESG principles.

TIM MCCOURT

Managing Director & Global Head of Equity Index
& Alternative Investment Products

”



CME GROUP CENTER FOR INNOVATION

The CME Group Center for Innovation (CFI) underpins our commitment to continual discovery of groundbreaking approaches to managing risk that strengthen the financial markets. Founded in 2003, CFI fosters innovation and creative thinking across the public and private sectors. As part of this initiative, the CME Group Competitive Markets Advisory Council (CMAC) leverages financial experts and Nobel Laureates to provide strategic counsel on significant market issues.

CME GROUP MELAMED-ARDITTI INNOVATION AWARD

The CME Group Melamed-Arditti Innovation Award strives to celebrate innovation that, through practical application, has had a positive impact on the economic well-being of individuals, industries or nations. It honors an individual or group whose innovative ideas, products or services have created significant benefits for markets, commerce or trade. In 2019, CMAC selected Ken Griffin, Founder and Chief Executive Officer of Citadel and Founder of Citadel Securities, to receive the award. Griffin was recognized for his contributions to the field of investment management and modernizing financial markets, as well as his tremendous philanthropic impact which, to date, totals over \$1 billion of support for educational, cultural and health causes that drive broader access to community engagement and improvement.



Ken Griffin accepts the 2019 Melamed-Arditti Innovation Award at CME Group's Global Financial Leadership Conference.

CME GROUP EMPLOYEE INNOVATION PROGRAM

The drive to innovate for the benefit 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 2019, CME Group employees received a total of 52 new patents with awards totaling \$265,000.



Since the program's inception, CME Group has been granted nearly **400 patents** and awarded nearly **\$3.2 million** to employees.

CME GROUP INNOVATION LAB

Established in 2014, our Innovation Lab helps us drive structured, collaborative and creative 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. We use approaches built on research and leading practices to design constructive, interactive dialogues where we openly unpack complex challenges, generate new insights and align on actions toward solutions.



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CME Group's market technology must achieve a unique blend of ultra-low latency performance, the capacity & reliability necessary to facilitate the busiest trading days & extremely complex functionality tailored to each of our markets. Our Employee Innovation Program incentivizes us to create new, tailor-made solutions that improve the way our markets work.

PEARCE PECK-WALDEN

Managing Director, Software Engineering
& Employee Innovator

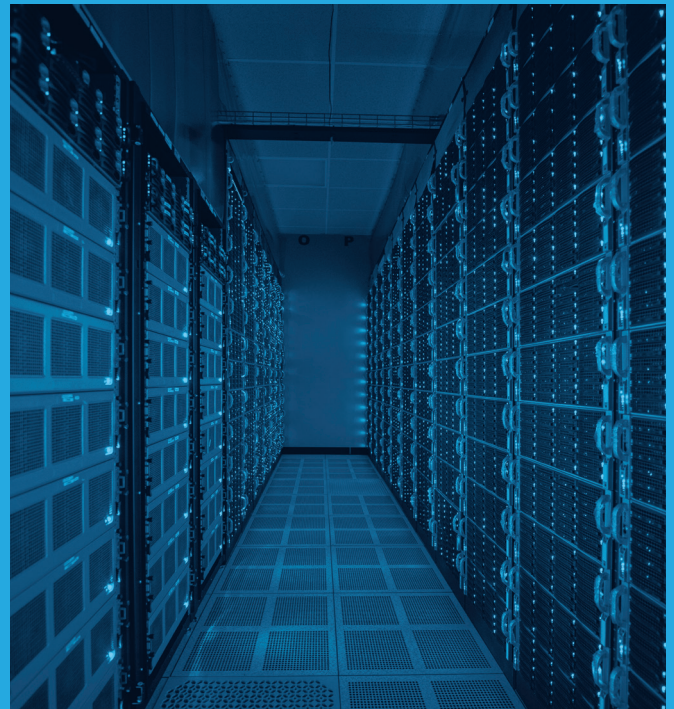
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PURSUING ENVIRONMENTAL EXCELLENCE

We believe that companies can take steps to reduce their environmental impacts. With the exception of our Chicago trading floor, all of our real estate is leased. We collaborate closely with our landlords to reduce our environmental footprint across all of our locations.

We are pleased to report that as of year-end 2019, 70% of our office space is in green certified buildings. In the United States, 75% of our office space is certified LEED Silver, Gold or Platinum.

While our total power usage at our main data center remained constant from 2016-2019, our power usage effectiveness (PUE) improved by 10% over the same time period.



2019 ENVIRONMENTAL EFFORTS

- **155,000 POUNDS OF ELECTRONIC MATERIALS RECYCLED OR REPURPOSED**
- **264,000 POUNDS OF PAPER RECYCLED**

CARBON ASSESSMENT

We believe that organizations can play a role in reducing emissions, and we plan to conduct a carbon assessment. Our assessment will be conducted in accordance with the requirements of the [Greenhouse Gas Protocol](#), the world's most widely used greenhouse gas accounting standards.

We implemented several initiatives that improved our PUE at our main data center by **more than 10%** from 2016 to 2019.

ADDITIONAL EFFORTS TO INCREASE OUR OPERATIONAL SUSTAINABILITY INCLUDE:

- Control of after-hours cooling
- Lighting controls & LED bulbs
- Recycling programs, including paper, IT, bulbs and demolition metals
- Low-VOC paint
- Office consolidations
- Bike rooms
- Video conferencing



At CME Group, we take a comprehensive approach to sustainability. We strive to be good corporate citizens in all respects – protecting our environment, engaging with our communities & advancing the global economy.

JULIE HOLZRICHTER

Senior Managing Director &
Chief Operating Officer



SEED ENG

Launched in 2014, our SEED ENG organizes panel discussions and presentations, volunteer activities, film screenings and book club meetings to advance our sustainability efforts.

ABOUT CME GROUP

As the world's leading and most diverse 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. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization and reconciliation services through TriOptima, and trade processing services through Traiana.

Questions?

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

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Information is as of December 31, 2019 unless otherwise noted.