

# **Sustainable Solutions**

CME Group offers market-based solutions that help clients manage climate-related risks and respond to evolving sustainability considerations. Our suite of environmental products, which we continually update to align with industry needs and third party-standards, enables market participants to access transparent pricing and risk management tools in sustainability-linked markets.

Across our global operations, we implement environmentally responsible practices where feasible, monitor key environmental metrics and assess climate-related risks through our Enterprise Risk Management (ERM) Program. These efforts reflect our commitment to providing practical solutions that meet client needs while operating efficiently and responsibly.

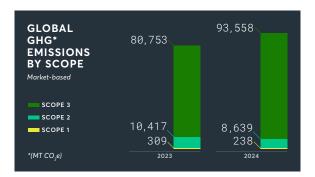
## **Sustainable Operations**

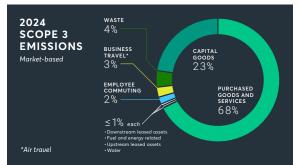
We continue to monitor and manage our environmental footprint across owned and leased spaces, with a focus on energy use and emissions tracking. We collect and analyze greenhouse gas (GHG) emissions data across Scope 1, 2 and 3 categories to inform reporting and support responsible operational practices. For our full year-over-year GHG Emissions Inventory, see the performance data table here.

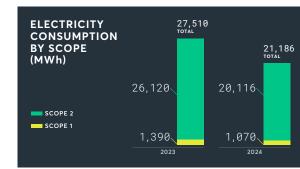
Scope 1 includes natural gas and diesel.

Scope 2 includes purchased electricity

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







#### SUSTAINABLE PRODUCTS SUITE

**BATTERY AND RECYCLED METALS** 

Cobalt

RENEWABLE Lithium **FEEDSTOCKS** 

Scrap steel

**BIOENERGY** Oilseeds Biodiesel UCO

UCO methyl ester

Used cooking oil (UCO)

S&P 500 ESG\*

Corn

**VOLUNTARY CARBON AND EMISSIONS OFFSET** 

Mandatory Nature-based Technology-based

**WEATHER\*\*** 

Temperature-based index futures and options

\* 2024 marked the fifth anniversary of CME Group's S&P 500 ESG index futures, now the most liquid ESG equity index futures contracts globally.

\*\* To enable businesses to hedge the risk they face from atypical weather conditions – particularly as the onset of climate change precipitates extreme weather events - CME Group offers weather futures and options geared to average seasonal and monthly weather in 18 cities around the world - 13 in the U.S., four in

See more about our sustainable products and solutions >

## **Industry Partner Collaboration**

CME Group participates in global industry initiatives that focus on developing market-based solutions to advance sustainable markets. As a founding member of the UN Sustainable Stock Exchanges (SSE) derivatives network and an active contributor to other cross-sector working groups, we engage with peers, standard setters and policymakers to align emerging best practices and help shape the future of sustainable finance.

In 2024, CME Group contributed to key industry dialogues, including participating in the SSE's Exchanges and Climate Innovation event at COP28 and the Société Générale Global Markets Conference. These forums help reinforce our alignment with global market leaders on climate disclosure, carbon markets and the role of financial infrastructure in supporting the net-zero transition.

#### 2024 PARTICIPATION IN SUSTAINABILITY ORGANIZATIONS

- The World Federation of Exchanges' Sustainability Working Group
- · U.N. Sustainable Stock Exchanges Initiative
- · ISDA Sustainable Finance Steering Committee
- · The International Regulatory Strategy Group's Sustainable Finance Regulation Committee

**KEY 2024** SUSTAINABILITY METRICS **OFFICE SPACES** WITH LEED, BREEAM OR SIMILAR GREEN CREDENTIALS 81% WITH COMP PROGRAMS WITH COMPOSTING In addition to ongoing recycling efforts across our locations **GREENHOUSE GAS (GHG) EMISSIONS** REDUCTION IN COMBINED SCOPES 1 AND 2 COMPARED TO 2023 REDUCTION IN COMBINED SCOPES 1 AND 2 COMPARED TO 2020 These reductions were achieved through the reduction/consolidation of offices and data centers as well

as various energy efficiency efforts in those spaces.

#### **ADDITIONAL RESOURCES**

- Greenhouse Gas Emissions Summary
- 2024 SASB Index Disclosure
- · Sustainable Solutions Webpage
- Corporate Citizenship Webpage



### **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.

#### LEGAL DISCLAIMERS

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. This report is intended to highlight some of the work relating to our commitments to empowering our workforce, developing sustainable solutions, marking a philanthropic impact and governing our business; it is not comprehensive or necessarily representative of all our activities in those areas.

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 corporate citizenship 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 related materiality review process is different from the definition used in the context of filings with the SEC and under the long-standing U.S. Supreme Court definition of that term. Issues deemed material or relevant for purposes of this report and for purposes of determining our corporate citizenship related 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, 2024 and "Risk Factors" in Part II, Item 1A of the company's subsequent Quarterly Reports on Form 10-Q. CME Group does not undertake to update any forward-looking statements.

Unless otherwise noted, this report covers initiatives and performance metrics associated with our global operations from January 1 through December 31, 2024. Our past reports are available on our website

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.

Third parties, including charities, mentioned within this report are not affiliated with CME Group, unless otherwise disclosed. The CME Group Foundation is separate from the CME Group Inc. organization. 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

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#### ADDITIONAL INFORMATION ON EMISSIONS CALCULATION AND REPORTING

Improving the quality, timeliness and availability of data is a key component to properly measure emissions and monitor progress over time. There are well-known challenges with the quality and reliability of emissions data in many sectors. This means we sometimes rely on estimated versus directly measured emissions data. Over the years we have made a number of improvements to our reporting. The metrics provided in this report reflect our commitment to transparency and progress but are not suitable for immutable year-over-year comparisons at this time.

Calculations and reporting have been done in accordance with the GHG Protocol and also with U.K. 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. Assumptions for Scope 3 emissions are inherently more common than those for Scope 1 and Scope 2 emissions. Where actual activity-based data was available, it was used for Scope 3 emissions calculations. The majority of Scope 3 emissions were calculated using the GHG Protocol's spend-based method

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 are 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 are reported as Scope 3 downstream emissions for CME Group. Our environmental disclosure initiatives will continue to evolve and new strategies will be developed and implemented and discussed in our future corporate citizenship reports.

