



# Constituent Exchanges

CF Cryptocurrency Index Family

Version: 5.0

Version Date: 25<sup>th</sup> August 2020

# Contents

1 Version History .....	2
2 Constituent Exchanges.....	3
2.1 Disclosure .....	5

# 1 Version History

Version	Date	Changes
1	27th August 2019	N/A
1.1	30th August 2019	<p>Clarification of role of the CF Cryptocurrency Index Family Oversight Function.</p> <p>Addition of Gemini to:</p> <ul style="list-style-type: none"> <li>• CF Bitcoin Cash-Dollar Settlement Price</li> <li>• CF Bitcoin Cash-Dollar Spot Rate</li> <li>• CF Litecoin-Dollar Settlement Price</li> <li>• CF Litecoin-Dollar Spot Rate</li> </ul>
2	11th September 2019	Update legal text with BMR registration
3	28 <sup>th</sup> October 2019	<p>Addition of Coinbase to:</p> <ul style="list-style-type: none"> <li>• CF Bitcoin Cash-Dollar Settlement Price</li> <li>• CF Bitcoin Cash-Dollar Spot Rate</li> <li>• CF Litecoin-Dollar Settlement Price</li> <li>• CF Litecoin-Dollar Spot Rate</li> <li>• CF Ripple-Dollar Settlement Price</li> <li>• CF Ripple-Dollar Spot Price</li> <li>• CF Ripple-Bitcoin Settlement Price</li> <li>• CF Ripple-Bitcoin Spot Price</li> </ul>
4	13 <sup>th</sup> May 2020	<p>Addition of:</p> <ul style="list-style-type: none"> <li>• CF EOS-Dollar Settlement Price</li> <li>• CF EOS-Dollar Spot Rate</li> <li>• CF Stellar Lumens-Dollar Settlement Price</li> <li>• CF Stellar Lumens-Dollar Spot Rate</li> <li>• CF Tezos-Dollar Settlement Price</li> <li>• CF Tezos-Dollar Spot Rate</li> </ul> <p>Update ticker symbols</p>
5	25 <sup>th</sup> August 2020	<p>Addition of:</p> <ul style="list-style-type: none"> <li>• CF PAX Gold-Dollar Settlement Price</li> <li>• CF PAX Gold-Dollar Spot Rate</li> <li>• CF Bitcoin-Euro Settlement Price</li> <li>• CF Bitcoin-Euro Spot Rate</li> <li>• CF Ether-Euro Settlement Price</li> <li>• CF Ether-Euro Spot Rate</li> </ul>

## 2 Constituent Exchanges

Cryptocurrency trading venues<sup>1</sup> are verified by the Administrator against the provisions of the **CF Benchmarks – Input Data Policy** under the oversight of the CF Cryptocurrency Index Family Oversight Function to serve as pricing sources for the calculation of a CF Cryptocurrency Settlement Price or CF Cryptocurrency Spot Rate, collectively known as the CF Cryptocurrency Index Family.

<b>Index Name</b>	CF Litecoin-Dollar Settlement Price			CF Bitcoin Cash-Dollar Settlement Price		
<b>Ticker Symbol</b>	LTCUSD_RR			BCHUSD_RR		
<b>Index Name</b>	CF Litecoin-Dollar Spot Rate			CF Bitcoin Cash-Dollar Spot Rate		
<b>Ticker Symbol</b>	LTCUSD_RTI			BCHUSD_RTI		
<b>Constituent Exchanges</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>
	Bitstamp	20-Jun-18		Bitstamp	15-Aug-18	
	Kraken	20-Jun-18		Kraken	15-Aug-18	
	Gemini	30-Aug-19		Gemini	30-Aug-19	
	Coinbase	28-Oct-19		Coinbase	28-Oct-19	

<b>Index Name</b>	CF Ripple-Dollar Settlement Price			CF Ripple-Bitcoin Settlement Price		
<b>Ticker Symbol</b>	XRPUSD_RR			XRPXBT_RR		
<b>Index Name</b>	CF Ripple-Dollar Spot Rate			CF Ripple-Bitcoin Spot Rate		
<b>Ticker Symbol</b>	XRPUSD_RTI			XRPXBT_RTI		
<b>Constituent Exchanges</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>
	Bitstamp	1-Oct-17		Bitstamp	1-Oct-17	
	Kraken	1-Oct-17		Kraken	1-Oct-17	
	Coinbase	28-Oct-19		Coinbase	28-Oct-19	

<sup>1</sup> Constituent Exchanges are published on the Administrator’s website <https://www.cfbenchmarks.com>

<b>Index Name</b>	CF EOS-Dollar Settlement Price			CF Stellar Lumens-Dollar Settlement Price		
<b>Ticker Symbol</b>	EOSUSD_RR			XLMUSD_RR		
<b>Index Name</b>	CF EOS-Dollar Spot Rate			CF Stellar Lumens-Dollar Spot Rate		
<b>Ticker Symbol</b>	EOSUSD_RTI			XLMUSD_RTI		
<b>Constituent Exchanges</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>
	Kraken	13-May-20		Kraken	13-May-20	
	Coinbase	13-May-20		Coinbase	13-May-20	

<b>Index Name</b>	CF Tezos-Dollar Settlement Price			CF PAX Gold-Dollar Settlement Price		
<b>Ticker Symbol</b>	XTZUSD_RR			PAXGUSD_RR		
<b>Index Name</b>	CF Tezos-Dollar Spot Rate			CF PAX Gold-Dollar Spot Rate		
<b>Ticker Symbol</b>	XTZUSD_RTI			PAXGUSD_RTI		
<b>Constituent Exchanges</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>
	Kraken	13-May-20		itBit	25-Aug-20	
	Coinbase	13-May-20		Kraken	25-Aug-20	

<b>Index Name</b>	CF Bitcoin-Euro Settlement Price			CF Ether-Euro Settlement Price		
<b>Ticker Symbol</b>	XBTEUR_RR			ETHEUR_RR		
<b>Index Name</b>	CF Bitcoin-Euro Spot Rate			CF Ether-Euro Spot Rate		
<b>Ticker Symbol</b>	XBTEUR_RR			ETHEUR_RTI		
<b>Constituent Exchanges</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>	<b>CE Name</b>	<b>Added</b>	<b>Suspended</b>
	Bitstamp	25-Aug-20		Bitstamp	25-Aug-20	
	Coinbase	25-Aug-20		Coinbase	25-Aug-20	
	Kraken	25-Aug-20		Kraken	25-Aug-20	

## 2.1 Disclosure

CF Benchmarks is a member of the Crypto Facilities group of companies which is in turn a member of the Payward, Inc. group of companies. Payward Inc. is the owner and operator of the Kraken Exchange, a venue that facilitates the trading of cryptocurrencies and is a constituent exchange that provides input data to the CF Cryptocurrency Index Family. If any index users have any further questions regarding this disclosure, please contact [info@cfbenchmarks.com](mailto:info@cfbenchmarks.com)

## Contact Information

### CF Benchmarks Ltd

Address	Contact
CF Benchmarks Ltd 4 <sup>th</sup> Floor 25 Copthall Avenue London EC2R 7BP United Kingdom	Web: <a href="https://www.cfbenchmarks.com">https://www.cfbenchmarks.com</a> Phone: +44 20 7655 6085 Email: <a href="mailto:contact@cfbenchmarks.com">contact@cfbenchmarks.com</a>

# Notice and Disclaimer

© 2018 - 2020 CF Benchmarks Ltd. All rights reserved. Patent Pending.

No part of this publication may be reproduced, distributed, or transmitted in any form or by any means, including photocopying, recording, or other electronic or mechanical methods, without the prior written permission of the publisher, except in the case of brief quotations embodied in critical reviews and certain other non-commercial uses permitted by copyright law. For permission requests, write to the publisher, addressed "Attention: Permissions Coordinator," at the address below.

CF Benchmarks Ltd is registered in England with registered number 11654816 and registered office at 25 Cophthall Avenue, London EC2R 7BP, United Kingdom.

This document and all of the information contained in it, including without limitation all methods, processes, concepts, text, data, graphs, charts (collectively, the "Information") is the property of CF Benchmarks Ltd or its licensors, direct or indirect suppliers or any third party involved in making or compiling any Information (collectively, with CF Benchmarks Ltd, the "Information Providers") and is provided for informational purposes only. The Information may not be reproduced or disseminated in whole or in part without prior written consent from CF Benchmarks Ltd.

The Information may not be used to create derivative works or to verify or correct other data or information without prior written consent from CF Benchmarks Ltd. For example (but without limitation), the Information may not be used to create indices, databases, risk models, analytics, software, or in connection with the issuing, offering, sponsoring, managing or marketing of any securities, portfolios, financial products or other investment vehicles utilizing or based on, linked to, tracking or otherwise derived from the Information or any other CF Benchmarks Ltd data, information, products or services.

The user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF THE INFORMATION PROVIDERS MAKES ANY EXPRESS OR IMPLIED WARRANTIES OR REPRESENTATIONS WITH RESPECT TO THE INFORMATION (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF), AND TO THE MAXIMUM EXTENT PERMITTED BY APPLICABLE LAW, EACH INFORMATION PROVIDER EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES (INCLUDING, WITHOUT LIMITATION, ANY IMPLIED WARRANTIES OF ORIGINALITY, ACCURACY, TIMELINESS, NON-INFRINGEMENT, COMPLETENESS, MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE) WITH RESPECT TO ANY OF THE INFORMATION.

Without limiting any of the foregoing and to the maximum extent permitted by applicable law, in no event shall any Information Provider have any liability regarding any of the Information for any direct, indirect, special, punitive, consequential (including lost profits) or any other damages even if notified of the possibility of such damages. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited, including without limitation (as applicable), any liability for death or personal injury to the extent that such injury results from the negligence or wilful default of itself, its servants, agents or sub-contractors.

Information containing any historical information, data or analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. Past performance does not guarantee future results.

None of the Information constitutes an offer to sell (or a solicitation of an offer to buy), any security, financial product or other investment vehicle or any trading strategy.

None of CF Benchmarks Ltd's products or services recommends, endorses, approves or otherwise expresses any opinion regarding any issuer, securities, financial products or instruments or trading strategies and none of CF Benchmarks Ltd's products or services is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such.

The Information has not been submitted to, nor received approval from, the United Kingdom Financial Conduct Authority, the United States Securities and Exchange Commission or any other regulatory body. Any use of or access to products, services or information of CF Benchmarks Ltd requires a license from CF Benchmarks Ltd. CF Benchmarks is a registered trademark of Crypto Facilities Ltd.

Any use of or access to products, services or information of CF Benchmarks Ltd requires a license from CF Benchmarks Ltd.