



## CF Cryptocurrency Index Family

### Oversight Function Meeting Minutes

September 20<sup>th</sup> 2021

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# Attendees & Quorum

Oversight Function: Neil Grant

Administrator: Sui Chung

The Oversight Function declared a potential conflict due to being Compliance Oversight for group company Crypto Facilities Ltd.

The Administrator acknowledged this declaration and agreed the conflict would not be realised in this meeting and agreed to proceed.

## 1 Standing Items

The Administrator presented the monthly metric reports to the Oversight Function.

## 2 Update on the implementation of the changes to CF Settlement Price Methodology

The Oversight Function asked if issues resulting in a restating or republishing of the Benchmark will be codified into a matrix. The Administrator confirmed that instances of restating or republishing will instead be determined on a case by case basis as codified in the methodology.

The Oversight Function notes, without objection, the Administrators change in methodology to republish or restate the settlement prices as per the published methodology.

## 3 Annual Oversight of Administrators Policies

The Oversight function resolved to approve the Conflict of Interest Policy, subject to annual approval by the Board.

The Benchmark Governance & Oversight Framework was amended in the following sections:

Section 4.10.5 - amended.

Section 4.10.6 - new.

Section 4.13 - amended to include proportionality.

The Oversight Function resolved to approve this amended version of the Benchmark Governance & Oversight Framework.

## 4 Launch of CF AAVE-USD Settlement Prices & Spot Rate

The Oversight Function reviewed the calculation data and resolved to approve launch of the AAVE-USD settlement prices and spot rate.

## 5 Launch of CF DOGE-USD Settlement Prices & Spot Rate

The Oversight Function reviewed the calculation data and resolved to approve launch of the DOGE-USD settlement prices and spot rate.

## 6 Launch of CF DOT-USD Settlement Prices & Spot Rate

The Oversight Function reviewed the calculation data and resolved to approve launch of the DOT-USD settlement prices and spot rate.

## 7 Launch of CF MATIC-USD Settlement Prices & Spot Rate

The Oversight Function reviewed the calculation data and resolved to approve launch of the MATIC-USD settlement prices and spot rate.

## 8 Launch of CF SOL-USD Settlement Prices & Spot Rate

The Oversight Function reviewed the calculation data and resolved to approve launch of the SOL-USD settlement prices and spot rate.

## 9 Proposed changes to the Methodology for the CF Cryptocurrency Ultra Cap 5 Index

### **CF Cryptocurrency Ultra Cap 5 Index**

The Administrator confirmed that there are currently no users of the Ultra Cap 5.

The Oversight Function resolved to approve the change in frequency of the rebalancing of the Ultra Cap 5 from monthly to quarterly.

### **CF Cryptocurrency Index Family – Multi Asset Ground Rules**

The Administrator explained to the Oversight Committee that it proposes these changes on Multi Asset Indices prudently to anticipate discussion points that may arise if additional and varied multi asset indices are released.

The Oversight function resolved to approve the changes to the Multi Asset Ground Rules with immediate effect.

## 10 Update on Constituent Exchanges

The Oversight Function noted the Administrators intent to test and review the new public API that was being rolled out by a potential Constituent Exchange that will be publishing transactions and orderbook data..

## 11 A.O.B.

There being no further business the meeting was adjourned