

CME CF Cryptocurrency Pricing Products

Constituent Exchanges List

Version:

11.6

Version Date:

20th November 2023

Version History

Version	Date Issued	Summary of Change
1	November 2016	N/A
2	May 2018	Expanded to include multiple cryptocurrencies
3	August 2018	Renamed GDAX to Coinbase Pro in line with branding changes by Coinbase
3.1	25 th January 2019	Temporary suspension of itBit
3.2	1 st February 2019	Lifted suspension of itBit
4	12 th July 2019	Rebrand to CF Benchmarks
5	15 th July 2019	Addition of itBit to: <ul style="list-style-type: none"> • CME CF Ether-Dollar Reference Rate • CME CF Ether-Dollar Real Time Index
5.1	30 th August 2019	Addition of Gemini to: <ul style="list-style-type: none"> • CME CF Bitcoin Reference Rate • CME CF Bitcoin Real Time Index • CME CF Ether-Dollar Reference Rate • CME CF Ether-Dollar Real Time Index
6	11 th September 2019	Update legal text with BMR registration
7	28 th October 2019	Addition of Coinbase to: <ul style="list-style-type: none"> • CME CF Ether-Dollar Reference Rate • CME CF Ether-Dollar Real Time Index
8	20 th May 2020	Update copyright
9	28 th February 2022	Addition of: <ul style="list-style-type: none"> • CME CF Bitcoin Reference Rate – Asia Pacific Variant • CME CF Ether-Dollar Reference Rate – Asia Pacific Variant

10	25 th April 2022	<p>Addition of:</p> <ul style="list-style-type: none"> • CME CF Litecoin - Dollar Reference Rate • CME CF Litecoin - Dollar Real Time Index • CME CF Bitcoin Cash - Dollar Reference Rate • CME CF Bitcoin Cash - Dollar Real Time Index • CME CF Cardano - Dollar Reference Rate • CME CF Cardano - Dollar Real Time Index • CME CF Algorand - Dollar Reference Rate • CME CF Algorand - Dollar Real Time Index • CME CF Cosmos - Dollar Reference Rate • CME CF Cosmos - Dollar Real Time Index • CME CF Polkadot - Dollar Reference Rate • CME CF Polkadot - Dollar Real Time Index • CME CF Polygon - Dollar Reference Rate • CME CF Polygon - Dollar Real Time Index • CME CF Stellar Lumens - Dollar Reference Rate • CME CF Stellar Lumens - Dollar Real Time Index • CME CF Solana - Dollar Reference Rate • CME CF Solana - Dollar Real Time Index • CME CF Uniswap - Dollar Reference Rate • CME CF Uniswap - Dollar Real Time Index • CME CF Chainlink - Dollar Reference Rate • CME CF Chainlink - Dollar Real Time Index
10.1	3 rd May 2022	<p>Addition of LMAX Digital to:</p> <ul style="list-style-type: none"> • CME CF Bitcoin Reference Rate • CME CF Bitcoin Reference Rate – New York Variant • CME CF Bitcoin Real Time Index • CME CF Ether-Dollar Reference Rate • CME CF Ether-Dollar Reference Rate - New York Variant • CME CF Ether-Dollar Real Time Index
11.0	31 st October 2022	<p>Addition of:</p> <ul style="list-style-type: none"> • CME CF Bitcoin - Euro Reference Rate • CME CF Bitcoin - Euro Real Time Index • CME CF Ether - Euro Reference Rate • CME CF Ether - Euro Real Time Index • CME CF Avalanche - Dollar Reference Rate • CME CF Avalanche - Dollar Real Time Index • CME CF Filecoin - Dollar Reference Rate • CME CF Filecoin - Dollar Real Time Index • CME CF Tezos - Dollar Reference Rate • CME CF Tezos - Dollar Reference Rate
11.1	22 nd November 2022	<p>Addition of LMAX Digital to:</p> <ul style="list-style-type: none"> • CME CF Litecoin - Dollar Reference Rate • CME CF Litecoin - Dollar Real Time Index • CME CF Bitcoin Cash - Dollar Reference Rate • CME CF Bitcoin Cash - Dollar Real Time Index <p>Addition of Gemini to:</p> <ul style="list-style-type: none"> • CME CF Solana - Dollar Reference Rate • CME CF Solana - Dollar Real Time Index
11.2	19 th December 2022	<p>Addition of:</p> <ul style="list-style-type: none"> • CME CF Aave-Dollar Reference Rate

		<ul style="list-style-type: none"> • CME CF Aave-Dollar Real Time Index • CME CF Curve-Dollar Reference Rate • CME CF Curve-Dollar Real Time Index • CME CF Synthetix-Dollar Reference Rate • CME CF Synthetix-Dollar Real Time Index
11.3	30 th January 2023	Addition of: <ul style="list-style-type: none"> • CME CF Axie Infinity-Dollar Reference Rate • CME CF Axie Infinity-Dollar Real Time Index • CME CF Chiliz-Dollar Reference Rate • CME CF Chiliz-Dollar Real Time Index • CME CF Decentraland-Dollar Reference Rate • CME CF Decentraland-Dollar Real Time Index
11.4	6 th September 2023	Addition of: <ul style="list-style-type: none"> • CME CF Bitcoin Reference Rate – Asia Pacific Variant • CME CF Ether-Dollar Reference Rate – Asia Pacific Variant
11.5	13 th November 2023	Update to logo & format
11.6	20 th November 2023	Updated logo (AKC v2)

Constituent Exchanges

Cryptocurrency trading venues¹ are verified against the CME CF Constituent Exchange Criteria by the Administrator under the oversight of the CME CF Cryptocurrency Pricing Products Oversight Committee to serve as pricing sources for the calculation of a CME CF Cryptocurrency Reference Rate or CME CF Cryptocurrency Real Time Index, collectively known as the CME CF Cryptocurrency Pricing Products.

Constituent Exchanges List

Index Name	CME CF Bitcoin Reference Rate			CME CF Ether – Dollar Reference Rate		
Ticker Symbol	BRR & BRRNY & BRRAP			ETHUSD_RR & ETHUSD_NY & ETHUSD_AP		
Index Name	CME CF Bitcoin Real Time Index			CME CF Ether – Dollar Real Time Index		
Ticker Symbol	BRTI			ETHUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Bitfinex	14-Nov-16	Apr-17	Bitstamp	14-May-18	
	Bitstamp	14-Nov-16		Kraken	14-May-18	
	Coinbase	14-Nov-16		itBit	15-Jul-19	
	itBit	14-Nov-16	25-Jan-19 (BRR only)	Gemini	30-Aug-19	
		01-Feb-19		Coinbase	28-Oct-19	
	Kraken	14-Nov-16		LMAX Digital	03-May-19	
	OKCoin.com (HK)	14-Nov-16	Apr-17			
	Gemini	30-Aug-19				
	LMAX Digital	03-May-21				

¹ Constituent Exchanges are published on the Administrator’s website <https://www.cfbenchmarks.com> as well on the CME Group webpage <https://www.cmegroup.com/cryptocurrencies>. Details on Constituent Exchange Criteria can be found at: <https://www.cmegroup.com/cryptocurrencies>.

* Includes trades and orders from Coinbase, Coinbase Pro and Coinbase Prime

Index Name	CME CF Litecoin – Dollar Reference Rate			CME CF Bitcoin Cash – Dollar Reference Rate		
Ticker Symbol	LTCUSD_RR			BCHUSD_RR		
Index Name	CME CF Litecoin – Dollar Real Time Index			CME CF Bitcoin Cash – Dollar Real Time Index		
Ticker Symbol	LTCUSD_RTI			BCHUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Bitstamp	25-Apr-22		Bitstamp	25-Apr-22	
	Coinbase	25-Apr-22		Coinbase	25-Apr-22	
	Gemini	25-Apr-22		Gemini	25-Apr-22	
	Kraken	25-Apr-22		Kraken	25-Apr-22	
	LMAX Digital	22-Nov-22		LMAX Digital	22-Nov-22	

Index Name	CME CF Cardano – Dollar Reference Rate			CME CF Algorand – Dollar Reference Rate		
Ticker Symbol	ADAUSD_RR			ALGOUSD_RR		
Index Name	CME CF Cardano – Dollar Real Time Index			CME CF Algorand – Dollar Real Time Index		
Ticker Symbol	ADAUSD_RTI			ALGOUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	25-Apr-22		Coinbase	25-Apr-22	
	Kraken	25-Apr-22		Kraken	25-Apr-22	

Index Name	CME CF Cosmos – Dollar Reference Rate			CME CF Polkadot – Dollar Reference Rate		
Ticker Symbol	ATOMUSD_RR			DOTUSD_RR		
Index Name	CME CF Cosmos – Dollar Real Time Index			CME CF Polkadot – Dollar Real Time Index		
Ticker Symbol	ATOMUSD_RTI			DOTUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	25-Apr-22		Coinbase	25-Apr-22	
	Kraken	25-Apr-22		Kraken	25-Apr-22	

Index Name	CME CF Polygon – Dollar Reference Rate			CME CF Stellar Lumens – Dollar Reference Rate		
Ticker Symbol	MATICUSD_RR			XLMUSD_RR		
Index Name	CME CF Polygon – Dollar Real Time Index			CME CF Stellar Lumens – Dollar Real Time Index		
Ticker Symbol	MATICUSD_RTI			XLMUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	25-Apr-22		Coinbase	25-Apr-22	
	Gemini	25-Apr-22		Gemini	25-Apr-22	
	Kraken	25-Apr-22		Kraken	25-Apr-22	

Index Name	CME CF Solana – Dollar Reference Rate			CME CF Uniswap – Dollar Reference Rate		
Ticker Symbol	SOLUSD_RR			UNIUSD_RR		
Index Name	CME CF Solana – Dollar Real Time Index			CME CF Uniswap – Dollar Real Time Index		
Ticker Symbol	SOLUSD_RTI			UNIUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	25-Apr-22		Coinbase	25-Apr-22	
	Kraken	25-Apr-22		Kraken	25-Apr-22	
	Gemini	22-Nov-22				

Index Name	CME CF Chainlink – Dollar Reference Rate			CME CF Bitcoin – Euro Reference Rate		
Ticker Symbol	LINKUSD_RR			BTCEUR_RR		
Index Name	CME CF Chainlink – Dollar Real Time Index			CME CF Bitcoin – Euro Real Time Index		
Ticker Symbol	LINKUSD_RTI			BTCEUR_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	25-Apr-22		Bitstamp	06-Jun-22	
	Bitstamp	25-Apr-22		Coinbase	06-Jun-22	
	Gemini	25-Apr-22		Kraken	06-Jun-22	
	Kraken	25-Apr-22		LMAX Digital	06-Jun-22	

Index Name	CME CF Ether – Euro Reference Rate			CME CF Filecoin – Dollar Reference Rate		
Ticker Symbol	ETHEUR_RR			FILUSD_RR		
Index Name	CME CF Ether – Euro Real Time Index			CME CF Filecoin – Dollar Real Time Index		
Ticker Symbol	ETHEUR_RTI			FILUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Bitstamp	06-Jun-22		Coinbase	31-Oct-22	
	Coinbase	06-Jun-22		Gemini	31-Oct-22	
	Kraken	06-Jun-22		Kraken	31-Oct-22	
	LMAX Digital	06-Jun-22				

Index Name	CME CF Avalanche – Dollar Reference Rate			CME CF Tezos – Dollar Reference Rate		
Ticker Symbol	AVAXUSD_RR			XTZUSD_RR		
Index Name	CME CF Avalanche – Dollar Real Time Index			CME CF Tezos – Dollar Real Time Index		
Ticker Symbol	AVAXUSD_RTI			XTZUSD_RTI		
	CE Name	Added	Suspended	CE Name	Added	Suspended

Constituent Exchanges	Coinbase	31-Oct-22		Coinbase	31-Oct-22	
	Kraken	31-Oct-22		Kraken	31-Oct-22	

Index Name	CME CF Aave-Dollar Reference Rate			CME CF Curve-Dollar Reference Rate		
Ticker Symbol	AAVEUSD_RR			CRVUSD_RR		
Index Name	CME CF Aave-Dollar Real Time Index			CME CF Curve-Dollar Real Time Index		
Ticker Symbol	AAVEUSD_RTI			CRVUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	19-Dec-22		Coinbase	19-Dec-22	
	Gemini	19-Dec-22		Gemini	19-Dec-22	
	Kraken	19-Dec-22		Kraken	19-Dec-22	

Index Name	CME CF Synthetix-Dollar Reference Rate			CF Axie Infinity-Dollar Reference Rate		
Ticker Symbol	SNXUSD_RR			AXSUSD_RR		
Index Name	CME CF Synthetix-Dollar Real Time Index			CF AxieInfinity -Dollar Real Time Index		
Ticker Symbol	SNXUSD_RTI			AXSUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	19-Dec-22		Coinbase	16-Feb-22	
	Gemini	19-Dec-22		Gemini	16-Feb-22	
	Kraken	19-Dec-22		Kraken	16-Feb-22	

Index Name	CF Decentraland-Dollar Reference Rate			CF Chiliz-Dollar Reference Rate		
Ticker Symbol	MANAUSD_RR			CHZUSD_RR		
Index Name	CF Decentraland-Dollar Real Time Index			CF Chiliz-Dollar Real Time Index		
Ticker Symbol	MANAUSD_RTI			CHZUSD_RTI		
Constituent Exchanges	CE Name	Added	Suspended	CE Name	Added	Suspended
	Coinbase	10-Dec-21		Coinbase	02-Feb-22	
	Gemini	10-Dec-21		Kraken	02-Feb-22	
	Kraken	10-Dec-21				

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 CME CF Cryptocurrency Pricing Products. If any index users have any further questions regarding this disclosure, please contact info@cfbenchmarks.com

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