

TO: Choe Clear Digital Clearing Members

FROM: Cboe Clear Digital Clearing Operations

NOTICE: #24-11CN

NOTICE DATE: June 28, 2024

SUBJECT: Midday Settlement Prices for June 28, 2024

This notice serves to inform FCM Clearing Members that, due to a calculation issue impacting the June 28, 2024 midday settlement prices, Cboe Clear Digital ("Clearinghouse") has determined to use the last published settlement prices for its June 28, 2024 midday settlement cycle. All June 28 midday settlement cycle calculations for the following contracts will use the previous day (June 27) end-of-day settlement prices:

- Bitcoin Contracts
 - o FBTN24 (JUL 24)
 - o FBTQ24 (AUG 24)
 - o FBTU24 (SEP 24)
- Ether Contracts
 - o FETN24 (JUL 24)
 - o FETQ24 (AUG 24)
 - FETU24 (SEP 24)

Please forward this notice to all potentially impacted vendors. For questions regarding this matter, please contact Clearing Operations at digital.clearingops@cboe.com