ROTHERA

EXHIBIT A

Bitcoin (BTC) Price Event Contract

Scope - These terms govern the trading of the Bitcoin (BTC) Price Event Contract (the "Contract"), a type of "Event Contract" listed by the Exchange.

Underlying - The Underlying for this Contract is the CME CF Bitcoin Real Time Index ("BRTI") price as reported and distributed by CF Benchmarks, herein referred to as the "BTC Index," quoted in US dollars. Revisions to the Underlying made after Expiration will not be accounted for in determining the Expiration Value.

Source Agency - The Source Agency is CF Benchmarks, the distributor of the CME CF Bitcoin Real Time Index.

Type - The Type of Contract is a swap.

Payment Criterion - The Payment Criterion for the Contracts will be set forth below:

Weekly BTC Price Event Contracts

- **First Trade Date** - 3:00 pm Central Time on the Friday 1 week and 1 hour before Expiration Time
- **Expiration Time** - 4:00 pm Central Time on Friday (e.g., Expiration Date)
- **Strike Interval Width** - The interval width between each strike level shall be $500
- **Number of Strike Levels Listed** - Fifty (50) strike levels will be listed for each Weekly BTC Price Event Contract.
- **Strike Levels Generated** - Strike levels will be generated such that Event Contract "X" is valued 'at-the-money' in relation to the Underlying market as determined by the Source Agency, immediately before the issuance of these Contracts, and shall be measured in U.S. dollars as reported by the Source Agency. Twenty-Five (25) strike levels will be generated above Event Contract X at an interval of Y, and Twenty-Five (25) strike levels will be generated below Event Contract X at an interval of Y (e.g., X – Y; X; X + Y). The Contract will have a Payment Criterion of greater than or equal to the strike level value.

Daily BTC Price Event Contracts

- **First Trade Date** - 3:00 pm Central Time the day prior to Expiration Time
- **Expiration Time** - 4:00 pm Central Time on the day of Expiration
- **Strike Interval Width** - The interval width between each strike level shall be $250
- **Number of Strike Levels Listed** - Eighty (80) strike levels will be listed for each Daily BTC Price Event Contract.

- **Strike Levels Generated** - Strike levels will be generated such that Event Contract "X" is valued 'at-the-money' in relation to the Underlying market as determined by the Source Agency, immediately before the issuance of these Contracts, and shall be measured in U.S. dollars as reported by the Source Agency. Forty (40) strike levels will be generated above Event Contract X at an interval of Y, and forty (40) strike levels will be generated below Event Contract X at an interval of Y (e.g., X – Y; X; X + Y). The Contract will have a Payment Criterion of greater than or equal to the strike level value.

Intraday BTC Price Event Contracts

- **Expiration Time** - Every one (1) hour and every 15 minutes with the first expiration of each day occurring at 12:00 am Central Time, and 12:15 am Central Time, respectively, and the final expiration of each day occurring at 11:00 pm Central Time, and 11:45 pm Central Time, respectively.
- **Strike Interval Width** - The interval width between each strike level shall be $100 for 1-Hour BTC Price Event Contracts. Only one (1) strike level will be listed for the 15-minute BTC Price Event Contract.
- **Number of Strike Levels Listed** - One Hundred Sixty (160) strike levels will be listed for the 1-Hour BTC Price Event Contract. Only one (1) strike level will be listed for the 15-minute BTC Price Event Contract.
- **Strike Levels Generated** - Strike levels for 1-Hour BTC Price Event Contracts will be generated such that Event Contract "X" is valued 'at-the-money' in relation to the Underlying market as determined by the Source Agency, immediately before the issuance of these Contracts, and shall be measured in U.S. dollars as reported by the Source Agency. Eighty (80) strike levels will be generated above Event Contract X at an interval of Y, and Eighty (80) strike levels will be generated below Event Contract X at an interval of Y (e.g., X – Y; X; X + Y). The strike level for each 15-minute BTC Price Event Contract is based upon the final Underlying value at the Expiration Time of the preceding 15-minute BTC Price Event Contract. Intraday BTC Price Event Contracts will have a Payment Criterion of greater than or equal to the strike level value.

Rothera may list additional BTC Price Event Contracts with different ranges of Payment Criteria on a discretionary basis in accordance with the CEA and Commission Regulations.

Minimum Tick – The Minimum Tick for the Event Contract shall be $0.01.

Position Accountability Level – The Position Accountability Level for the Event Contract is 5,000,000 Contracts for Participants. The Position Accountability Level for Market Makers is 25,000,000 Contracts, or as updated on the Exchange's website.

Last Trading Date – The Last Trading Date of the Contract is the same as the Expiration

Date. No trading in the Contract shall occur after its Last Trading Date.

Settlement Date – The Settlement Date is the date on which money is paid to the account of a Participant in whose favor the contract settled pursuant to a Contract held until Expiration, and on which money is paid from the account of a Participant who is obligated to pay money pursuant to a Contract held until Expiration. The Settlement Date of the Contract shall be no later than the day after the Expiration Date.

Settlement Value – The Settlement Value is the amount paid to the holder of the in-the-money Event Contract on the Settlement Date. The Settlement Value of an in-the-money Event Contract is $1.

Expiration Value – The Expiration Value is the simple moving average of the last one-minute (60, one-second intervals) of the CME CF Bitcoin Real Time Index published by the Source Agency on the Expiration Date up to the Expiration Time. The Source Agency shall calculate and produce the CME CF Bitcoin Real Time Index Value once each second throughout the life of the BTC Price Event Contracts.

Contingencies – If no Underlying value is actually announced by the Source Agency due to a delay, postponement, or otherwise, the Contract shall resolve pursuant to DCM Rule 7.2. Consistent with Exchange Rule 7.2, Rothera reserves the right to make settlement determinations.