



**THE FOUNDATION
FOR SECURE
MARKETS**

#47089

DATE: June 4, 2020

SUBJECT: RBH / CPM PRODUCT AND CLASS GROUP UPDATES

Based on a recent review of price return correlations, the following changes will be made to product and class groupings in the RBH and CPM programs:

Changes to be implemented:

Product Group 13 – U.S. Dollar Futures Index

- Reduce Product Group offset from 90% to 75%

Product Group 36 – Biotech Indexes

- Reduce Product Group offset from 85% to 80%

Product Group 42 – European Market

- Increase Product Group offset from 85% to 90%

Product Group 45 – Small Cap Indexes

- Remove Class Group 71, CRSP Small-Cap Growth Index, which includes VBK, Vanguard Small-Cap Growth ETF. Basket ID for VBK will change from 10071 to 1VBK.
- Remove RWJ Invesco S&P SmallCap 600 from Class Group 45 S&P Small-Cap 600 Index. Basket ID for RWJ will change from 10045 to 1RWJ.

Product Group 47 – Mid Cap Broad Based Indexes

- Remove RWK, Invesco S&P MidCap 400 Revenue ETF, from Class Group 12, S&P MidCap 400 Index. Basket ID for RWK will change from 10045 to 1RWK.

Product Group 76 – Technology Indexes

- Remove Class Group 78, NYSE Technology Index, which includes XNTK, SPDR NYSE Technology ETF. Basket ID for XNTK will change from 10078 to 1XNTK.

Product Group 95 – Currency Hedged Europe Indexes

- Increase Product Group offset from 75% to 80%

Product Group 99 – U.S. Financial Sector Indexes

- Reduce Product Group offset from 90% to 85%

Product Group 104 – Semiconductor Indexes

- Increase Product Group offset from 80% to 90%

- Move SSG from Class Group 121 to Class Group 120. Class group 121 will be deleted and the basket ID for SSG will change from 10121 to 10120.

Product Group 172 – High Yield Liquid Corporate Bond Indexes

- Reduce Product Group offset from 80% to 75%

Product Group 244 – Gold Bullion

- Reduce Product Group offset from 90% to 80%

Product Group 524 – Emerging Markets Latin America

- Increase Product Group offset from 75% to 90%

Product Group 999 – Equity Products

- Create Class Group VBK: Vanguard Small-Cap Growth ETF
- Add VBK to Class Group VBK
- Create a new basket ID for Class Group VBK: 1VBK which it will retain the settings of the previous basket 10071
- Create Class Group RWJ: Invesco S&P SmallCap 600
- Add RWJ to Class Group RWJ
- Create a new basket ID for Class Group RWJ: 1RWJ which it will retain the settings of the previous basket 10045
- Create Class Group RWK: Invesco S&P MidCap 400 Revenue ETF
- Add RWK to Class Group RWK
- Create a new basket ID for Class Group RWK: 1RWK which it will retain the settings of the previous basket 10012
- Create Class Group XNTK: SPDR NYSE Technology ETF
- Add XNTK to Class Group XNTK
- Create a new basket ID for Class Group XNTK: 1XNTK which it will retain the settings of the previous basket 10078

These updates are planned for implementation on 06/9/2020.

For questions regarding this memo, please contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, and email memberservices@theocc.com or pricingandmargins@theocc.com.