



**THE FOUNDATION
FOR SECURE
MARKETS**

#48811

DATE: June 8, 2021

SUBJECT: EXPIRING FUTURES ON RBH FILE

Starting Monday June 14, 2021, in the RBH/CPM Theoretical Values nightly file, profit and loss values for future contracts will be zero in all scenarios on their day of expiration. All the expired future contract's regular record types will still be in the file, including their final settlement price. This adjustment to P&L values will prevent the calculation of risk margin for futures contracts that have expired.

For questions regarding this memo, Clearing Members may 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.