



TO: ALL CLEARING MEMBERS

DATE: 05/26/2022

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 effective on 06/01/2022:

Changes to be implemented:

Product Group 13 – US Dollar Futures Index

- ☐ Increase Product Group offset from 65% to 75%

Product Group 15 – Oil and Gas Services

- ☐ Remove IYE from Class Group 116 and move to new Class Group 118 within Product Group 15

Product Group 36 – Biotech Indexes

- ☐ Reduce Product Group offset from 80% to 70%
- ☐ Remove IBB from Class Group 44 and move to new Class Group 136 within Product Group 36

Product Group 37 – Pharmaceutical Indexes

- ☐ Reduce Product Group offset from 75% to 70%

Product Group 45 - Small Cap Broad-Based Indexes

- ☐ Move all constituents of Class Group 74 into Class Group IJS within Product Group 999
- ☐ Delete Class Group 74

Product Group 47 – Mid Cap Broad-Cased Indexes

- ☐ Move all constituents of Class Group 75 into Class Group IWP within Product Group 999
- ☐ Delete Class Group 75

Product Group 57 – Utility Indexes

- ☐ Remove IDU from Class Group 501 and move to new Class Group 257 within Product Group 57

Product Group 67 – World Indexes

- ☐ Remove DFAX from Class Group 169 and move to Class Group DFAX within Product Group 999

Product Group 68 – Real Estate Investment Trusts

- Move DRN and DRV from Class Group 62 to existing Class Group 70

Product Group 76 – Technology Sector Indexes

- Remove IYW from Class Group 128 and move to new Class Group 176 within Product Group 76

Product Group 85 – Transportation Indexes

- Remove IYT from Class Group 519 and move to new Class Group 185 within Product Group 85

Product Group 135 – National AMT-Free Municipal Bond

- Reduce Product Group offset from 95% to 85%
- Remove MUB from Class Group 335 and move to new Class Group 331 within Product Group 135

Product Group 150 – 1-3 Year US Treasury Bond Index

- Remove SPTS from Class Group 354 and move to new Class Group 387 within Product Group 150

Product Group 232 – Natural Gas Indexes

- Reduce Product Group offset from 95% to 90%

Product Group 523 – Emerging Markets Indexes

- Reduce Product Group offset from 85% to 80%

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@theoec.com or pricingandmargins@theoec.com.