



**THE FOUNDATION  
FOR SECURE  
MARKETS**

#50957

**DATE: August 30, 2022**

**SUBJECT: RBH / CPM PRODUCT AND CLASS GROUP UPDATES**

Based on a recent review of Product Group 104 Semiconductor Indexes, the following changes will be made to the RBH and CPM programs:

Changes to be implemented:

Product Group 104 - Semiconductor Indexes offset will remain 90%

- Create new class group 78 - ICE Semiconductor Sector Index
  - Move SOXL, SOXS, SOXX and their option into class group 78
  - Create basket ID 10078 which will retain the same basket parameters as 10076
- Create new class Group 85 - S&P Semiconductor Select Industry
  - Move XSD and their options into class group 85
  - Create basket ID 10085 which will retain the same basket parameters as 1XSD
- Move SOX futures, SOXQ ETF and their related options to class group 76

These updates are planned for implementation on 8/31/2022.

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](mailto:memberservices@theocc.com) or [pricingandmargins@theocc.com](mailto:pricingandmargins@theocc.com).