



**THE FOUNDATION
FOR SECURE
MARKETS**

#52168

Date: March 23, 2023

Subject: RBH/CPM Product and Class Group Update

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 67 – World Indexes

- ☐ Create Class Group 175 (MSCI ACWI LOW CARBON TARGET INDEX) within Product Group 67
- ☐ Move products from Class Group CRBN into Class Group 175
- ☐ Create Basket ID 10175 for Class Group 175 with a minimum charge of 5% and a capitalization minimum of 50%

These updates are planned for implementation on 03/24/2023.

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.