



**THE FOUNDATION
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MARKETS®**

#52734

Date: June 27, 2023

Subject: CFE iBoxx Options on Futures Testing

Cboe Futures Exchange, LLC (“CFE”) plans to list Options on Cboe Corporate Bond Index Futures effective July 10, 2023, subject to regulatory review.

The Options on Corporate Bond Index Futures will include options on Cboe® iBoxx® iShares® \$ High Yield

Corporate Bond Index (“IBHY”) Futures and options on Cboe® iBoxx® iShares® \$ Investment Grade Corporate Bond Index (“IBIG”) Futures.

Full product information can be found on the Cboe website at:

https://cdn.cboe.com/resources/release_notes/2023/Reminder-CFE-Options-On-Futures-Weekend-Testing.pdf

<https://cdn.cboe.com/resources/futures/IBHY-IBIG%20OOF%20Contract%20Specification.pdf>

OCC will conduct external testing starting on Friday, June 30th and will end testing on Monday, July 3rd. July 3rd testing will observe an early closing at 12 PM CT, consistent with the CFE Trade Desk schedule for this date.

Clearing Members interested in testing with OCC can submit an on-line testing request form using the following link:

<https://www.theocc.com/Clearance-and-Settlement/Certification-Testing>

If you have any questions, or if you are a firm that has never traded options on futures, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424- 7320. Clearing Members may also e-mail us at memberservices@theocc.com.