



**THE FOUNDATION
FOR SECURE
MARKETS**

#53249

TO: ALL CLEARING MEMBERS

DATE: 9/22/2023

SUBJECT: ADDITIONAL LEVERAGED PRODUCTS TO BE ADDED TO RBH/CPM

OCC is adding the below leveraged ETFs to RBH and CPM and the ETNs to RBH on Wednesday 9/27. The market moves stress percentages of leveraged products reflect their Leverage Ratio in the Theoretical Profit and Loss Values data files.

Product Symbol	Leverage Ratio	Class Group ID	RBH Eligible 9/27	CPM Eligible 9/27
IWML	2	00043	Y	N
MTUL	2	MTUL	Y	N
FBGX	2	00051	Y	N
IWFL	2	00051	Y	N
IWDL	2	00055	Y	N
BABX	1.75	BABX	Y	Y
BDCX	1.5	BDCX	Y	N
CARD	-3	CARU	Y	N
CARU	3	CARU	Y	N
CEFD	1.5	CEFD	Y	N
ESUS	2	ESUS	Y	Y
FBL	1.5	FBL	Y	Y
FEDL	2	FEDL	Y	Y
HCMT	2	HCMT	Y	Y
HDLB	2	HDLB	Y	N
JETD	-3	JETU	Y	N
JETU	3	JETU	Y	N
MLPR	1.5	MLPR	Y	N
MVRL	1.5	MVRL	Y	N
NVDU	1.5	NVDU	Y	Y
PFFL	2	PFFL	Y	N
QULL	2	QULL	Y	N

SCDL	2	SCDL	Y	N
DULL	-3	SHNY	Y	N
SHNY	3	SHNY	Y	N
SMHB	2	SMHB	Y	N
SWAR	2	SWAR	Y	Y
TSDD	-1.5	TSDD	Y	Y
TSLR	1.75	TSLR	Y	Y
USML	2	USMV	Y	N

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.