



**THE FOUNDATION
FOR SECURE
MARKETS**

#55702

DATE: December 12, 2024

SUBJECT: RBH / CPM PRODUCT AND CLASS GROUP UPDATES

Beginning Friday, December 13, Cboe iBoxx Corporate Bond Index Futures and Options on Futures will be included in RBH.

Changes to be implemented:

Product Group 172 – High Yield Corporate Bond Indexes offset will be lowered from 85% to 80%

- New Class Group 345 – iBoxx USD Liquid High Yield Corporate Bond Index Futures
 - Will include IBHY Futures and IBYO Options on Futures.
 - Create Basket ID 10345 with Basket Offset 95%, Basket Minimum 5%, and Capitalization Minimum 50%.

New Product Group 188 – iBoxx USD Investment Grade Corporate Bond Index with offset 80%

- New Class Group 320 - iBoxx USD Investment Grade Corporate Bond Index Futures
 - Will include IBIG Futures and IBGO Options on Futures.
 - Create Basket ID 10320 with Basket Offset 95%, Basket Minimum 5%, and Capitalization Minimum 50%.
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- New Class Group 321 - iBoxx USD Investment Grade Corporate Bond ETF
 - Will include LQD stock and options.
 - Create Basket ID 10321 with Basket Offset 95%, Basket Minimum 5% and Capitalization Minimum 50%.
 - Class Group 321 will replace Class Group LQD and Basket ID 1032 replaces 1LQD.

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.