#59548

TO: ALL CLEARING MEMBERS

DATE: 8/11/2026

SUBJECT: RBH / CPM PRODUCT AND CLASS GROUP UPDATES

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 effective on 8/14/2026:

Changes to be implemented:

Product group 15 – Oil and Gas Services
- Increase offset from 75% to 90%
- Remove class group:
  - 116 – Energy Select Sector Index (IXE)
  - 117 – MSCI US Investable Market Energy Index (VDE)
  - 118 – Russell 1000 Energy (IYE)

Add Energy Product Group 17 with a 90% offset
- Add class group:
  - 116 – Energy Select Sector Index (IXE)
  - 117 – MSCI US Investable Market Energy Index (VDE)
  - 118 – Russell 1000 Energy (IYE)

Product Group 16 - Oil and Gas Exploration
- Increase offset from 85% to 90%

Product Group 36 – Biotech Indexes
- Increase offset from 75% to 85%

Product Group 37 – Pharmaceutical Indexes
- Increase offset from 70% to 75%

Product Group 85 – Transportation Indexes
- Increase offset from 70% to 75%

Product Group 95 – Currency Hedged Europe Indexes

- Increase offset from 75% to 80%

Product Group 150 – 1-3 Year Treasury Bond Indexes

- Lower offset from 90% to 75%
- Create class Group 403 State St SPDR Portfolio Short Term Treasury ETF (SPTS)
- Create class Group 404 Vanguard Short-Term Treasury ETF (VGSH)
- Create class Group 411 ICE US Treasury 1-3 Year Bond Index (BBSB)

Add Product Group 189 - ProShares Short 7-10 Treasury

- 90% Offset, +/- 4.5% Market Moves for Broker Dealer / Market Maker / Customer
- Create new class group 406 TBX - ProShares Short 7-10 Treasury

Product Group 151 - 7-10 Year US Treasuries

- Lower offset from 95% to 80%
- Create new class 408 - ProShares UltraShort Lehman 7-10 Year Treasury (PST)
- Create new class 409 – ProShares Ultra 7-10 Year Treasury (UST)

Product Group 152 - US Aggregate Bond Funds

- Lower offset from 90% to 85%
- Remove Class Groups from PG152 and add to Product Group 999 using the ETF symbol for the new class group
    - 395 – Fidelity Total Bond ETF (FBND)
    - 396 – First Trust Smith Opportunistic Fixed Income ETF (FIXD)
    - 397 – Franklin US Core Bond ETF (FLCB)
    - 358 – Active Passive Core Bond ETF (APCB)
    - 393 – NEOS Enhanced Income Aggregate Bond ETF (BNDI)

Product Group 158 – US Banking Indexes

- Lower offset from 90% to 85%
- Remove Class Groups from 152 and add to Product Group 999 using the ETF symbol for the new class group
    - 157 – Invesco Bloomberg Financial Data Providers ETF (FDIQ) Create basket 1FDIQ

Product Group 163 – US Corporate Investment Grade Bond Indexes

- Lower offset from 95% to 85%
- Create new class group 410 iShares Broad USD Investment Grade Corp Bond ETF (USIG)

Product Group 522 – MSCI EAFE Indexes

- Increase offset from 80% to 85%
- Remove Class Group from 522 and add to Product Group 999 using the ETF symbol for the new class group
    - 123 – iShares MSCI EAFE Small-Cap ETF (SCZ); create basket 1SCZ

Product Group 523 – Emerging Market Indexes

- Increase offset from 75% to 85%
- Remove Class Group 538 from PG523 and add to Product Group 999 using the ETF symbol for the new class group

- o 538 – iShares MSCI Emerging Markets Min Vol Factor ETF (EEMV) Create basket 1EEMV

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.