THE FOUNDATION FOR SECURE MARKETS

#47120

DATE: **JUNE 11, 2020**

SUBJECT: **S&P 500 INDEX PM/EURO - FLEX POSITION CONSOLIDATIONS**
OPTION SYMBOL: 4SPX
EFFECTIVE DATE: 06/12/2020

The Options Clearing Corporation (OCC) will consolidate certain S&P 500 Index PM/EURO flex series from 4SPX to SPXW as indicated below. OCC will consolidate these series to be effective at the opening of business on June 12, 2020.

Effective: June 12, 2020

NAME	OLD SYMBOL	NEW SYMBOL	SERIES
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 2910.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 2930.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 2950.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 3000.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 3070.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 3170.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 3300.00
S&P 500 INDEX PM/EURO	4SPX	SPXW	C 8/7/2020 3350.00

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.