



**THE FOUNDATION
FOR SECURE
MARKETS**

#47608

TO: ALL CLEARING MEMBERS

DATE: SEPTEMBER 18, 2020

SUBJECT: S&P 500 ESG CLASS GROUP UPDATE

OCC is moving class group 600 S&P 500 ESG INDEX into product group 9. The securities composing the S&P 500 ESG Index are also in the S&P 500 Index. The S&P 500 ESG Index is highly correlated with the S&P 500 Index. The change will be effective 9/21.

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.