

QUARTERLY MARKET IMPACT / TRADING PATTERN REPORT – Q1 2017

EXPIRATION FRIDAY, PM-SETTLED FLEX OPTIONS ON BROAD-BASED INDEXES

APRIL 13, 2017

On January 28, 2010, the Chicago Board Options Exchange, Incorporated (“CBOE”) received approval of a proposed rule change to, among other things, modify exercise settlement values for Flexible Exchange Options (“FLEX Options”) on a pilot basis. Unless otherwise extended, the pilot program is currently set to expire on the earlier of May 3, 2018 or the date on which the pilot program is approved on a permanent basis.¹

As part of this pilot program, on a quarterly basis CBOE will submit reports analyzing volume and open interest for each broad-based FLEX Index Option class overlying an Expiration Friday, PM-Settled FLEX Index Option Series (“EF/PM Index FLEX”). Pursuant to the terms of the pilot program, CBOE is submitting the Q1 2016 quarterly report to the SEC.

Monthly Analysis of Volume & Open Interest:

As of March 31, 2017, CBOE listed Non-FLEX Options on the following broad-based indexes that are eligible for EF/PM Index FLEX trading²:

- DJX – Dow Jones Industrial Average
- MNX® – CBOE Mini-NDX Index
- NDX – Nasdaq-100® Index
- OEX® – S&P 100® Index
- XEO® – European-style S&P 100® Index
- RUT – Russell 2000® Index
- SPX – S&P 500® Index
- XSP – Mini-SPX Index
- VIX – CBOE Volatility Index® (VIX®)
- RVX – CBOE Russell 2000 Volatility Index (RVX)
- MXEF – MSCI Emerging Markets Index
- MXEA - MSCI EAFE Index

¹ See Securities Exchange Act Release Nos. 61439 (January 28, 2010), 75 FR 5831 (February 4, 2010) (SR-CBOE-2009-087) (Approval Order); 61676 (March 9, 2010), 75 FR 13191 (March 18, 2010) (SR-CBOE-2010-026) (technical rule change to include original pilot’s conclusion date of March 28, 2011 in the rule text); 64110 (March 24, 2011), 76 FR 17463 (March 29, 2011) (SR-CBOE-2011-024) (extending the pilot through March 30, 2012); 66701 (March 30, 2012), 77 FR 20673 (April 5, 2012) (SR-CBOE-2012-027) (extending the pilot through the earlier of November 2, 2012 or the date on which the pilot program is approved on a permanent basis); 68145 (November 2, 2012), 77 FR 67044 (November 18, 2012) (SR-CBOE-2012-102) (extending the pilot through the earlier of November 2, 2013 or the date on which the pilot program is approved on a permanent basis); 70752 (October 24, 2013), 78 FR 65023 (October 30, 2013) (SR-CBOE-2013-099) (extending the pilot program through the earlier of November 3, 2014 or the date on which the pilot program is approved on a permanent basis); 73460 (October 29, 2014), 79 FR 65464 (November 4, 2014) (SR-CBOE-2014-080) (extending the pilot program and through the earlier of May 3, 2016 or the date on which the pilot program is approved on a permanent basis); and 77742 (April 29, 2016), 81 FR 26857 (May 4, 2016) (SR-CBOE-2016-032) (extending the pilot program and through the earlier of May 3, 2017 or the date on which the pilot program is approved on a permanent basis) and 80443 (April 4, 2017), 82 FR 18331 (April 18, 2017) (SR-CBOE-2017-032) (extending the pilot program and through the earlier of May 3, 2018 or the date on which the pilot program is approved on a permanent basis).

² On February 19, 2013, Non-FLEX Options on the PM-settled S&P 500 Index (SPXpm) began trading on CBOE on a pilot basis. There were no SPXpm FLEX Options traded during Q2 2014. Volume and open interest analysis for SPXpm options is included in a separate pilot report.

1. Monthly volume aggregated for all EF/PM Index FLEX trades

Industry EF-PM FLEX Volume												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	5,436					73	6,900					
Feb-17						50	380					1,368
Mar-17	5,474					82	474					2,736

2. Monthly volume for EF/PM Index FLEX trades aggregated by expiration date

<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Jan-17	DJX	March 17, 2017	5,026
Jan-17	DJX	January 19, 2018	410
Mar-17	DJX	March 17, 2017	5,026
Mar-17	DJX	March 16, 2018	448
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Jan-17	RUT	February 17, 2017	73
Feb-17	RUT	March 17, 2017	50
Mar-17	RUT	April 21, 2017	82
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Feb-17	MXEA	March 17, 2017	676
Feb-17	MXEA	December 21, 2018	692
Mar-17	MXEA	March 17, 2017	106
Mar-17	MXEA	June 16, 2017	878
Mar-17	MXEA	June 15, 2018	510
Mar-17	MXEA	December 21, 2018	1,242
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Jan-17	SPX	February 17, 2017	386
Jan-17	SPX	March 17, 2017	2,188
Jan-17	SPX	December 15, 2017	12
Jan-17	SPX	January 19, 2018	4,270
Jan-17	SPX	July 20, 2018	44
Feb-17	SPX	February 16, 2018	380
Mar-17	SPX	October 20, 2017	68
Mar-17	SPX	November 17, 2017	74
Mar-17	SPX	March 16, 2018	332

3. Monthly volume for individual EF/PM Index FLEX series

<u>Month</u>	<u>Exchange</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>Trades</u>	<u>Volume</u>
Jan-17	CBOE	DJX	C	March 17, 2017	198.25	1	2,513
Jan-17	CBOE	DJX	P	March 17, 2017	198.25	1	2,513
Jan-17	CBOE	DJX	C	January 19, 2018	197.32	4	205
Jan-17	CBOE	DJX	C	January 19, 2018	202.25	2	104
Jan-17	CBOE	DJX	C	January 19, 2018	205.71	1	76
Jan-17	CBOE	DJX	C	January 19, 2018	206.69	1	25
Mar-17	CBOE	DJX	C	March 17, 2017	198.25	1	2,513
Mar-17	CBOE	DJX	P	March 17, 2017	198.25	1	2,513
Mar-17	CBOE	DJX	C	March 16, 2018	209.35	5	224
Mar-17	CBOE	DJX	C	March 16, 2018	214.58	1	44
Mar-17	CBOE	DJX	C	March 16, 2018	217.72	1	37
Mar-17	CBOE	DJX	C	March 16, 2018	218.25	1	68
Mar-17	CBOE	DJX	C	March 16, 2018	218.77	1	26
Mar-17	CBOE	DJX	C	March 16, 2018	219.29	1	49

3. Monthly volume for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Exchange</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>Trades</u>	<u>Volume</u>
Feb-17	CBOE	MXEA	C	March 17, 2017	1735.01	3	308
Feb-17	CBOE	MXEA	C	March 17, 2017	1755.01	1	30
Feb-17	CBOE	MXEA	P	March 17, 2017	1735.01	3	308
Feb-17	CBOE	MXEA	P	March 17, 2017	1755.01	1	30
Feb-17	CBOE	MXEA	C	December 21, 2018	1700.00	3	550
Feb-17	CBOE	MXEA	P	December 21, 2018	1450.00	1	142
Mar-17	CBOE	MXEA	C	March 17, 2017	1747.70	3	42
Mar-17	CBOE	MXEA	C	March 17, 2017	1768.00	4	11
Mar-17	CBOE	MXEA	P	March 17, 2017	1747.70	3	42
Mar-17	CBOE	MXEA	P	March 17, 2017	1768.00	4	11
Mar-17	CBOE	MXEA	C	June 16, 2017	1755.00	2	101
Mar-17	CBOE	MXEA	C	June 16, 2017	1782.00	2	196
Mar-17	CBOE	MXEA	P	June 16, 2017	1700.01	2	284
Mar-17	CBOE	MXEA	P	June 16, 2017	1755.00	2	101
Mar-17	CBOE	MXEA	P	June 16, 2017	1782.00	2	196
Mar-17	CBOE	MXEA	C	June 15, 2018	1700.00	3	255
Mar-17	CBOE	MXEA	P	June 15, 2018	1700.00	3	255
Mar-17	CBOE	MXEA	C	December 21, 2018	1770.75	2	196
Mar-17	CBOE	MXEA	C	December 21, 2018	1800.00	4	425
Mar-17	CBOE	MXEA	P	December 21, 2018	1770.75	2	196
Mar-17	CBOE	MXEA	P	December 21, 2018	1800.00	4	425
<u>Month</u>	<u>Exchange</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>Trades</u>	<u>Volume</u>
Jan-17	CBOE	RUT	C	February 17, 2017	1395.00	1	73
Feb-17	CBOE	RUT	C	March 17, 2017	1440.00	2	50
Mar-17	CBOE	RUT	C	April 21, 2017	1400.00	2	82
<u>Month</u>	<u>Exchange</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>Trades</u>	<u>Volume</u>
Jan-17	CBOE	SPX	C	February 17, 2017	2285.29	2	386
Jan-17	CBOE	SPX	C	March 17, 2017	2261.00	1	441
Jan-17	CBOE	SPX	C	March 17, 2017	2294.00	1	653
Jan-17	CBOE	SPX	P	March 17, 2017	2261.00	1	441
Jan-17	CBOE	SPX	P	March 17, 2017	2294.00	1	653
Jan-17	CBOE	SPX	C	December 15, 2017	2258.00	1	6
Jan-17	CBOE	SPX	C	December 15, 2017	2318.00	1	6
Jan-17	CBOE	SPX	C	January 19, 2018	2244.00	1	69
Jan-17	CBOE	SPX	C	January 19, 2018	2263.69	1	3
Jan-17	CBOE	SPX	C	January 19, 2018	2269.00	1	54
Jan-17	CBOE	SPX	C	January 19, 2018	2271.31	7	2,009
Jan-17	CBOE	SPX	C	January 19, 2018	2282.00	1	69
Jan-17	CBOE	SPX	C	January 19, 2018	2350.81	1	136
Jan-17	CBOE	SPX	C	January 19, 2018	2362.16	1	285
Jan-17	CBOE	SPX	C	January 19, 2018	2365.56	1	3
Jan-17	CBOE	SPX	C	January 19, 2018	2370.11	1	240
Jan-17	CBOE	SPX	C	January 19, 2018	2377.00	1	54
Jan-17	CBOE	SPX	C	January 19, 2018	2379.20	1	250
Jan-17	CBOE	SPX	C	January 19, 2018	2384.88	1	398
Jan-17	CBOE	SPX	C	January 19, 2018	2390.55	1	426

3. Monthly volume for individual EF/PM Index FLEX series (cont.)

FOIA CONFIDENTIAL TREATMENT REQUESTED BY CBOE

<u>Month</u>	<u>Exchange</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>Trades</u>	<u>Volume</u>
Jan-17	CBOE	SPX	C	January 19, 2018	2398.50	1	274
Jan-17	CBOE	SPX	C	July 20, 2018	2271.31	1	22
Jan-17	CBOE	SPX	C	July 20, 2018	2437.12	1	22
Feb-17	CBOE	SPX	C	February 16, 2018	2325.00	1	46
Feb-17	CBOE	SPX	C	February 16, 2018	2346.00	3	89
Feb-17	CBOE	SPX	C	February 16, 2018	2350.00	1	55
Feb-17	CBOE	SPX	C	February 16, 2018	2363.00	1	46
Feb-17	CBOE	SPX	C	February 16, 2018	2404.65	1	76
Feb-17	CBOE	SPX	C	February 16, 2018	2416.38	1	10
Feb-17	CBOE	SPX	C	February 16, 2018	2463.00	1	55
Feb-17	CBOE	SPX	C	February 16, 2018	2463.30	1	3
Mar-17	CBOE	SPX	C	October 20, 2017	2430.00	1	34
Mar-17	CBOE	SPX	C	October 20, 2017	2480.00	1	34
Mar-17	CBOE	SPX	C	November 17, 2017	2480.00	1	37
Mar-17	CBOE	SPX	C	November 17, 2017	2530.00	1	37
Mar-17	CBOE	SPX	C	March 16, 2018	2355.00	1	37
Mar-17	CBOE	SPX	C	March 16, 2018	2378.00	2	30
Mar-17	CBOE	SPX	C	March 16, 2018	2380.00	3	59
Mar-17	CBOE	SPX	C	March 16, 2018	2382.00	1	40
Mar-17	CBOE	SPX	C	March 16, 2018	2393.00	1	37
Mar-17	CBOE	SPX	C	March 16, 2018	2439.50	1	8
Mar-17	CBOE	SPX	C	March 16, 2018	2442.00	1	24
Mar-17	CBOE	SPX	C	March 16, 2018	2451.40	1	10
Mar-17	CBOE	SPX	C	March 16, 2018	2462.00	1	40
Mar-17	CBOE	SPX	C	March 16, 2018	2464.00	1	6
Mar-17	CBOE	SPX	C	March 16, 2018	2483.00	1	41

4. Month-end open interest aggregated for all EF/PM Index FLEX series

Industry EF-PM FLEX Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	13,188					73	16,688	25				1,468
Feb-17	13,188					50	12,344	25				2,836
Mar-17	8,610					82	10,275	25				4,248

5. Month-end open interest for EF/PM Index FLEX series aggregated by expiration date

<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	DJX	March 17, 2017	5026
Jan-17	DJX	April 21, 2017	766
Jan-17	DJX	July 21, 2017	506
Jan-17	DJX	August 18, 2017	604
Jan-17	DJX	September 15, 2017	452
Jan-17	DJX	October 20, 2017	572
Jan-17	DJX	January 19, 2018	410
Jan-17	DJX	October 19, 2018	2,200
Jan-17	DJX	November 16, 2018	2,652
Feb-17	DJX	March 17, 2017	5,026
Feb-17	DJX	April 21, 2017	766
Feb-17	DJX	July 21, 2017	506
Feb-17	DJX	August 18, 2017	604
Feb-17	DJX	September 15, 2017	452
Feb-17	DJX	October 20, 2017	572
Feb-17	DJX	January 19, 2018	410
Feb-17	DJX	October 19, 2018	2,200
Feb-17	DJX	November 16, 2018	2,652
Mar-17	DJX	April 21, 2017	766
Mar-17	DJX	July 21, 2017	506
Mar-17	DJX	August 18, 2017	604
Mar-17	DJX	September 15, 2017	452
Mar-17	DJX	October 20, 2017	572
Mar-17	DJX	January 19, 2018	410
Mar-17	DJX	March 16, 2018	448
Mar-17	DJX	October 19, 2018	2,200
Mar-17	DJX	November 16, 2018	2,652
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	MXEA	December 21, 2018	1,222
Jan-17	MXEA	December 20, 2019	246
Feb-17	MXEA	March 17, 2017	676
Feb-17	MXEA	December 21, 2018	1,914
Feb-17	MXEA	December 20, 2019	246
Mar-17	MXEA	June 16, 2017	676
Mar-17	MXEA	June 15, 2018	170
Mar-17	MXEA	December 21, 2018	3,156
Mar-17	MXEA	December 20, 2019	246
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	RUT	February 17, 2017	73
Feb-17	RUT	March 17, 2017	50
Mar-17	RUT	April 21, 2017	82
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	SPX	February 17, 2017	4,724
Jan-17	SPX	March 17, 2017	2,414
Jan-17	SPX	April 21, 2017	60

5. Month-end open interest for EF/PM Index FLEX series aggregated by expiration date (cont.)

<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	SPX	May 19, 2017	72
Jan-17	SPX	June 16, 2017	272
Jan-17	SPX	July 21, 2017	62
Jan-17	SPX	August 18, 2017	1,362
Jan-17	SPX	September 15, 2017	274
Jan-17	SPX	October 20, 2017	440
Jan-17	SPX	November 17, 2017	292
Jan-17	SPX	December 15, 2017	2,074
Jan-17	SPX	January 19, 2018	4,318
Jan-17	SPX	July 20, 2018	44
Jan-17	SPX	December 21, 2018	200
Jan-17	SPX	December 20, 2024	80
Feb-17	SPX	March 17, 2017	2,414
Feb-17	SPX	April 21, 2017	60
Feb-17	SPX	May 19, 2017	72
Feb-17	SPX	June 16, 2017	272
Feb-17	SPX	July 21, 2017	62
Feb-17	SPX	August 18, 2017	1,362
Feb-17	SPX	September 15, 2017	274
Feb-17	SPX	October 20, 2017	440
Feb-17	SPX	November 17, 2017	292
Feb-17	SPX	December 15, 2017	2,074
Feb-17	SPX	January 19, 2018	4,318
Feb-17	SPX	February 16, 2018	380
Feb-17	SPX	July 20, 2018	44
Feb-17	SPX	December 21, 2018	200
Feb-17	SPX	December 20, 2024	80
Mar-17	SPX	April 21, 2017	60
Mar-17	SPX	May 19, 2017	72
Mar-17	SPX	June 16, 2017	143
Mar-17	SPX	July 21, 2017	62
Mar-17	SPX	August 18, 2017	1,362
Mar-17	SPX	September 15, 2017	274
Mar-17	SPX	October 20, 2017	508
Mar-17	SPX	November 17, 2017	366
Mar-17	SPX	December 15, 2017	2,074
Mar-17	SPX	January 19, 2018	4,318
Mar-17	SPX	February 16, 2018	380
Mar-17	SPX	March 16, 2018	332
Mar-17	SPX	July 20, 2018	44
Mar-17	SPX	December 21, 2018	200
Mar-17	SPX	December 20, 2024	80
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jan-17	XSP	December 15, 2017	25
Feb-17	XSP	December 15, 2017	25
Mar-17	XSP	December 15, 2017	25

6. Month-end open interest for individual EF/PM Index FLEX series

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	DJX	C	March 17, 2017	198.00	2,513
Jan-17	DJX	P	March 17, 2017	198.00	2,513
Jan-17	DJX	C	April 21, 2017	180.00	383
Jan-17	DJX	C	April 21, 2017	184.00	80
Jan-17	DJX	C	April 21, 2017	186.00	74
Jan-17	DJX	C	April 21, 2017	187.00	57
Jan-17	DJX	C	April 21, 2017	188.00	62
Jan-17	DJX	C	April 21, 2017	189.00	110
Jan-17	DJX	C	July 21, 2017	185.00	253
Jan-17	DJX	C	July 21, 2017	190.00	75
Jan-17	DJX	C	July 21, 2017	193.00	26
Jan-17	DJX	C	July 21, 2017	194.00	87
Jan-17	DJX	C	July 21, 2017	195.00	65
Jan-17	DJX	C	August 18, 2017	186.00	302
Jan-17	DJX	C	August 18, 2017	191.00	67
Jan-17	DJX	C	August 18, 2017	193.00	71
Jan-17	DJX	C	August 18, 2017	195.00	99
Jan-17	DJX	C	August 18, 2017	196.00	65
Jan-17	DJX	C	September 15, 2017	182.00	226
Jan-17	DJX	C	September 15, 2017	187.00	74
Jan-17	DJX	C	September 15, 2017	189.00	25
Jan-17	DJX	C	September 15, 2017	191.00	83
Jan-17	DJX	C	September 15, 2017	192.00	44
Jan-17	DJX	C	October 20, 2017	182.00	286
Jan-17	DJX	C	October 20, 2017	186.00	71
Jan-17	DJX	C	October 20, 2017	189.00	73
Jan-17	DJX	C	October 20, 2017	190.00	142
Jan-17	DJX	C	January 19, 2018	197.00	205
Jan-17	DJX	C	January 19, 2018	202.00	104
Jan-17	DJX	C	January 19, 2018	206.00	76
Jan-17	DJX	C	January 19, 2018	207.00	25
Jan-17	DJX	C	October 19, 2018	177.00	1,100
Jan-17	DJX	P	October 19, 2018	177.00	1,100
Jan-17	DJX	C	November 16, 2018	184.00	1,326
Jan-17	DJX	P	November 16, 2018	184.00	1,326
Feb-17	DJX	C	March 17, 2017	198.00	2,513
Feb-17	DJX	P	March 17, 2017	198.00	2,513
Feb-17	DJX	C	April 21, 2017	180.00	383
Feb-17	DJX	C	April 21, 2017	184.00	80
Feb-17	DJX	C	April 21, 2017	186.00	74
Feb-17	DJX	C	April 21, 2017	187.00	57
Feb-17	DJX	C	April 21, 2017	188.00	62
Feb-17	DJX	C	April 21, 2017	189.00	110
Feb-17	DJX	C	July 21, 2017	185.00	253
Feb-17	DJX	C	July 21, 2017	190.00	75
Feb-17	DJX	C	July 21, 2017	193.00	26
Feb-17	DJX	C	July 21, 2017	194.00	87
Feb-17	DJX	C	July 21, 2017	195.00	65

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Feb-17	DJX	C	August 18, 2017	186.00	302
Feb-17	DJX	C	August 18, 2017	191.00	67
Feb-17	DJX	C	August 18, 2017	193.00	71
Feb-17	DJX	C	August 18, 2017	195.00	99
Feb-17	DJX	C	August 18, 2017	196.00	65
Feb-17	DJX	C	September 15, 2017	182.00	226
Feb-17	DJX	C	September 15, 2017	187.00	74
Feb-17	DJX	C	September 15, 2017	189.00	25
Feb-17	DJX	C	September 15, 2017	191.00	83
Feb-17	DJX	C	September 15, 2017	192.00	44
Feb-17	DJX	C	October 20, 2017	182.00	286
Feb-17	DJX	C	October 20, 2017	186.00	71
Feb-17	DJX	C	October 20, 2017	189.00	73
Feb-17	DJX	C	October 20, 2017	190.00	142
Feb-17	DJX	C	January 19, 2018	197.00	205
Feb-17	DJX	C	January 19, 2018	202.00	104
Feb-17	DJX	C	January 19, 2018	206.00	76
Feb-17	DJX	C	January 19, 2018	207.00	25
Feb-17	DJX	C	October 19, 2018	177.00	1,100
Feb-17	DJX	P	October 19, 2018	177.00	1,100
Feb-17	DJX	C	November 16, 2018	184.00	1,326
Feb-17	DJX	P	November 16, 2018	184.00	1,326
Mar-17	DJX	C	April 21, 2017	180.00	383
Mar-17	DJX	C	April 21, 2017	184.00	80
Mar-17	DJX	C	April 21, 2017	186.00	74
Mar-17	DJX	C	April 21, 2017	187.00	57
Mar-17	DJX	C	April 21, 2017	188.00	62
Mar-17	DJX	C	April 21, 2017	189.00	110
Mar-17	DJX	C	July 21, 2017	185.00	253
Mar-17	DJX	C	July 21, 2017	190.00	75
Mar-17	DJX	C	July 21, 2017	193.00	26
Mar-17	DJX	C	July 21, 2017	194.00	87
Mar-17	DJX	C	July 21, 2017	195.00	65
Mar-17	DJX	C	August 18, 2017	186.00	302
Mar-17	DJX	C	August 18, 2017	191.00	67
Mar-17	DJX	C	August 18, 2017	193.00	71
Mar-17	DJX	C	August 18, 2017	195.00	99
Mar-17	DJX	C	August 18, 2017	196.00	65
Mar-17	DJX	C	September 15, 2017	182.00	226
Mar-17	DJX	C	September 15, 2017	187.00	74
Mar-17	DJX	C	September 15, 2017	189.00	25
Mar-17	DJX	C	September 15, 2017	191.00	83
Mar-17	DJX	C	September 15, 2017	192.00	44
Mar-17	DJX	C	October 20, 2017	182.00	286
Mar-17	DJX	C	October 20, 2017	186.00	71
Mar-17	DJX	C	October 20, 2017	189.00	73
Mar-17	DJX	C	October 20, 2017	190.00	142
Mar-17	DJX	C	January 19, 2018	197.00	205

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Mar-17	DJX	C	January 19, 2018	202.00	104
Mar-17	DJX	C	January 19, 2018	206.00	76
Mar-17	DJX	C	January 19, 2018	207.00	25
Mar-17	DJX	C	March 16, 2018	209.00	224
Mar-17	DJX	C	March 16, 2018	215.00	44
Mar-17	DJX	C	March 16, 2018	218.00	105
Mar-17	DJX	C	March 16, 2018	219.00	75
Mar-17	DJX	C	October 19, 2018	177.00	1,100
Mar-17	DJX	P	October 19, 2018	177.00	1,100
Mar-17	DJX	C	November 16, 2018	184.00	1,326
Mar-17	DJX	P	November 16, 2018	184.00	1,326
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	MXEA	P	December 21, 2018	1450.00	303
Jan-17	MXEA	P	December 21, 2018	1600.00	303
Jan-17	MXEA	C	December 21, 2018	1615.00	39
Jan-17	MXEA	P	December 21, 2018	1615.00	39
Jan-17	MXEA	C	December 21, 2018	1631.00	119
Jan-17	MXEA	P	December 21, 2018	1631.00	119
Jan-17	MXEA	C	December 21, 2018	1645.00	150
Jan-17	MXEA	P	December 21, 2018	1645.00	150
Jan-17	MXEA	C	December 20, 2019	1700.00	123
Jan-17	MXEA	P	December 20, 2019	1700.00	123
Feb-17	MXEA	C	March 17, 2017	1735.00	308
Feb-17	MXEA	P	March 17, 2017	1735.00	308
Feb-17	MXEA	C	March 17, 2017	1755.00	30
Feb-17	MXEA	P	March 17, 2017	1755.00	30
Feb-17	MXEA	P	December 21, 2018	1450.00	445
Feb-17	MXEA	P	December 21, 2018	1600.00	303
Feb-17	MXEA	C	December 21, 2018	1615.00	39
Feb-17	MXEA	P	December 21, 2018	1615.00	39
Feb-17	MXEA	C	December 21, 2018	1631.00	119
Feb-17	MXEA	P	December 21, 2018	1631.00	119
Feb-17	MXEA	C	December 21, 2018	1645.00	150
Feb-17	MXEA	P	December 21, 2018	1645.00	150
Feb-17	MXEA	C	December 21, 2018	1700.00	550
Feb-17	MXEA	C	December 20, 2019	1700.00	123
Feb-17	MXEA	P	December 20, 2019	1700.00	123
Mar-17	MXEA	P	June 16, 2017	1700.00	284
Mar-17	MXEA	C	June 16, 2017	1782.00	196
Mar-17	MXEA	P	June 16, 2017	1782.00	196
Mar-17	MXEA	C	June 15, 2018	1700.00	85
Mar-17	MXEA	P	June 15, 2018	1700.00	85
Mar-17	MXEA	P	December 21, 2018	1450.00	445
Mar-17	MXEA	P	December 21, 2018	1600.00	303
Mar-17	MXEA	C	December 21, 2018	1615.00	39
Mar-17	MXEA	P	December 21, 2018	1615.00	39
Mar-17	MXEA	C	December 21, 2018	1631.00	119

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Mar-17	MXEA	P	December 21, 2018	1631.00	119
Mar-17	MXEA	C	December 21, 2018	1645.00	150
Mar-17	MXEA	P	December 21, 2018	1645.00	150
Mar-17	MXEA	C	December 21, 2018	1700.00	550
Mar-17	MXEA	C	December 21, 2018	1771.00	196
Mar-17	MXEA	P	December 21, 2018	1771.00	196
Mar-17	MXEA	C	December 21, 2018	1800.00	425
Mar-17	MXEA	P	December 21, 2018	1800.00	425
Mar-17	MXEA	C	December 20, 2019	1700.00	123
Mar-17	MXEA	P	December 20, 2019	1700.00	123
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	RUT	C	February 17, 2017	1395.00	73
Feb-17	RUT	C	March 17, 2017	1440.00	50
Mar-17	RUT	C	April 21, 2017	1400.00	82
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	SPX	C	February 17, 2017	1900.00	50
Jan-17	SPX	C	February 17, 2017	1911.00	35
Jan-17	SPX	C	February 17, 2017	1918.00	2,035
Jan-17	SPX	C	February 17, 2017	1920.00	49
Jan-17	SPX	C	February 17, 2017	1925.00	50
Jan-17	SPX	C	February 17, 2017	1973.00	35
Jan-17	SPX	C	February 17, 2017	1990.00	289
Jan-17	SPX	C	February 17, 2017	1994.00	268
Jan-17	SPX	C	February 17, 2017	1997.00	251
Jan-17	SPX	C	February 17, 2017	2000.00	49
Jan-17	SPX	C	February 17, 2017	2005.00	295
Jan-17	SPX	C	February 17, 2017	2014.00	272
Jan-17	SPX	C	February 17, 2017	2018.00	317
Jan-17	SPX	C	February 17, 2017	2021.00	343
Jan-17	SPX	C	February 17, 2017	2285.00	386
Jan-17	SPX	C	March 17, 2017	2026.00	37
Jan-17	SPX	C	March 17, 2017	2049.00	55
Jan-17	SPX	C	March 17, 2017	2051.00	37
Jan-17	SPX	C	March 17, 2017	2113.00	55
Jan-17	SPX	C	March 17, 2017	2261.00	441
Jan-17	SPX	P	March 17, 2017	2261.00	441
Jan-17	SPX	C	March 17, 2017	2294.00	653
Jan-17	SPX	P	March 17, 2017	2294.00	653
Jan-17	SPX	C	March 17, 2017	2335.00	21
Jan-17	SPX	C	March 17, 2017	2360.00	21
Jan-17	SPX	C	April 21, 2017	2092.00	30
Jan-17	SPX	C	April 21, 2017	2154.00	30
Jan-17	SPX	C	May 19, 2017	2048.00	36
Jan-17	SPX	C	May 19, 2017	2105.00	36
Jan-17	SPX	C	June 16, 2017	2060.00	46
Jan-17	SPX	C	June 16, 2017	2071.00	35

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	SPX	C	June 16, 2017	2075.00	55
Jan-17	SPX	C	June 16, 2017	2085.00	46
Jan-17	SPX	C	June 16, 2017	2129.00	35
Jan-17	SPX	C	June 16, 2017	2160.00	37
Jan-17	SPX	C	June 16, 2017	2250.00	18
Jan-17	SPX	C	July 21, 2017	2168.00	31
Jan-17	SPX	C	July 21, 2017	2227.00	31
Jan-17	SPX	C	August 18, 2017	1918.00	33
Jan-17	SPX	C	August 18, 2017	2064.00	33
Jan-17	SPX	C	August 18, 2017	2170.00	58
Jan-17	SPX	C	August 18, 2017	2183.00	37
Jan-17	SPX	C	August 18, 2017	2184.00	511
Jan-17	SPX	C	August 18, 2017	2185.00	42
Jan-17	SPX	C	August 18, 2017	2195.00	58
Jan-17	SPX	C	August 18, 2017	2243.00	37
Jan-17	SPX	C	August 18, 2017	2275.00	42
Jan-17	SPX	C	August 18, 2017	2276.00	275
Jan-17	SPX	C	August 18, 2017	2287.00	236
Jan-17	SPX	C	September 15, 2017	2124.00	87
Jan-17	SPX	C	September 15, 2017	2147.00	50
Jan-17	SPX	C	September 15, 2017	2149.00	87
Jan-17	SPX	C	September 15, 2017	2321.00	50
Jan-17	SPX	C	October 20, 2017	2102.00	32
Jan-17	SPX	C	October 20, 2017	2125.00	74
Jan-17	SPX	C	October 20, 2017	2133.00	28
Jan-17	SPX	C	October 20, 2017	2140.00	56
Jan-17	SPX	C	October 20, 2017	2141.00	30
Jan-17	SPX	C	October 20, 2017	2150.00	74
Jan-17	SPX	C	October 20, 2017	2186.00	16
Jan-17	SPX	C	October 20, 2017	2199.00	42
Jan-17	SPX	C	October 20, 2017	2230.00	56
Jan-17	SPX	C	October 20, 2017	2261.00	32
Jan-17	SPX	C	November 17, 2017	2182.00	30
Jan-17	SPX	C	November 17, 2017	2184.00	91
Jan-17	SPX	C	November 17, 2017	2186.00	25
Jan-17	SPX	C	November 17, 2017	2239.00	55
Jan-17	SPX	C	November 17, 2017	2241.00	20
Jan-17	SPX	C	November 17, 2017	2247.00	30
Jan-17	SPX	C	November 17, 2017	2251.00	36
Jan-17	SPX	C	November 17, 2017	2253.00	5
Jan-17	SPX	C	December 15, 2017	2.00	2
Jan-17	SPX	P	December 15, 2017	1500.00	500
Jan-17	SPX	P	December 15, 2017	1600.00	500
Jan-17	SPX	C	December 15, 2017	1825.00	345
Jan-17	SPX	P	December 15, 2017	1825.00	345
Jan-17	SPX	C	December 15, 2017	2235.00	59
Jan-17	SPX	C	December 15, 2017	2258.00	16
Jan-17	SPX	C	December 15, 2017	2260.00	49

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jan-17	SPX	C	December 15, 2017	2262.00	27
Jan-17	SPX	C	December 15, 2017	2273.00	59
Jan-17	SPX	C	December 15, 2017	2285.00	40
Jan-17	SPX	C	December 15, 2017	2315.00	10
Jan-17	SPX	C	December 15, 2017	2318.00	6
Jan-17	SPX	C	December 15, 2017	2321.00	22
Jan-17	SPX	C	December 15, 2017	2361.00	4
Jan-17	SPX	C	December 15, 2017	2363.00	49
Jan-17	SPX	C	December 15, 2017	2372.00	1
Jan-17	SPX	C	December 15, 2017	2468.00	40
Jan-17	SPX	C	January 19, 2018	2173.00	24
Jan-17	SPX	C	January 19, 2018	2244.00	69
Jan-17	SPX	C	January 19, 2018	2264.00	3
Jan-17	SPX	C	January 19, 2018	2269.00	54
Jan-17	SPX	C	January 19, 2018	2271.00	2,009
Jan-17	SPX	C	January 19, 2018	2282.00	69
Jan-17	SPX	C	January 19, 2018	2334.00	24
Jan-17	SPX	C	January 19, 2018	2351.00	136
Jan-17	SPX	C	January 19, 2018	2362.00	285
Jan-17	SPX	C	January 19, 2018	2366.00	3
Jan-17	SPX	C	January 19, 2018	2370.00	240
Jan-17	SPX	C	January 19, 2018	2377.00	54
Jan-17	SPX	C	January 19, 2018	2379.00	250
Jan-17	SPX	C	January 19, 2018	2385.00	398
Jan-17	SPX	C	January 19, 2018	2391.00	426
Jan-17	SPX	C	January 19, 2018	2398.00	274
Jan-17	SPX	C	July 20, 2018	2271.00	22
Jan-17	SPX	C	July 20, 2018	2437.00	22
Jan-17	SPX	P	December 21, 2018	1800.00	200
Jan-17	SPX	C	December 20, 2024	1700.00	20
Jan-17	SPX	P	December 20, 2024	1700.00	60
Feb-17	SPX	C	March 17, 2017	2026.00	37
Feb-17	SPX	C	March 17, 2017	2049.00	55
Feb-17	SPX	C	March 17, 2017	2051.00	37
Feb-17	SPX	C	March 17, 2017	2113.00	55
Feb-17	SPX	C	March 17, 2017	2261.00	441
Feb-17	SPX	P	March 17, 2017	2261.00	441
Feb-17	SPX	C	March 17, 2017	2294.00	653
Feb-17	SPX	P	March 17, 2017	2294.00	653
Feb-17	SPX	C	March 17, 2017	2335.00	21
Feb-17	SPX	C	March 17, 2017	2360.00	21
Feb-17	SPX	C	April 21, 2017	2092.00	30
Feb-17	SPX	C	April 21, 2017	2154.00	30
Feb-17	SPX	C	May 19, 2017	2048.00	36
Feb-17	SPX	C	May 19, 2017	2105.00	36
Feb-17	SPX	C	June 16, 2017	2060.00	46
Feb-17	SPX	C	June 16, 2017	2071.00	35
Feb-17	SPX	C	June 16, 2017	2075.00	55

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Feb-17	SPX	C	June 16, 2017	2085.00	46
Feb-17	SPX	C	June 16, 2017	2129.00	35
Feb-17	SPX	C	June 16, 2017	2160.00	37
Feb-17	SPX	C	June 16, 2017	2250.00	18
Feb-17	SPX	C	July 21, 2017	2168.00	31
Feb-17	SPX	C	July 21, 2017	2227.00	31
Feb-17	SPX	C	August 18, 2017	1918.00	33
Feb-17	SPX	C	August 18, 2017	2064.00	33
Feb-17	SPX	C	August 18, 2017	2170.00	58
Feb-17	SPX	C	August 18, 2017	2183.00	37
Feb-17	SPX	C	August 18, 2017	2184.00	511
Feb-17	SPX	C	August 18, 2017	2185.00	42
Feb-17	SPX	C	August 18, 2017	2195.00	58
Feb-17	SPX	C	August 18, 2017	2243.00	37
Feb-17	SPX	C	August 18, 2017	2275.00	42
Feb-17	SPX	C	August 18, 2017	2276.00	275
Feb-17	SPX	C	August 18, 2017	2287.00	236
Feb-17	SPX	C	September 15, 2017	2124.00	87
Feb-17	SPX	C	September 15, 2017	2147.00	50
Feb-17	SPX	C	September 15, 2017	2149.00	87
Feb-17	SPX	C	September 15, 2017	2321.00	50
Feb-17	SPX	C	October 20, 2017	2102.00	32
Feb-17	SPX	C	October 20, 2017	2125.00	74
Feb-17	SPX	C	October 20, 2017	2133.00	28
Feb-17	SPX	C	October 20, 2017	2140.00	56
Feb-17	SPX	C	October 20, 2017	2141.00	30
Feb-17	SPX	C	October 20, 2017	2150.00	74
Feb-17	SPX	C	October 20, 2017	2186.00	16
Feb-17	SPX	C	October 20, 2017	2199.00	42
Feb-17	SPX	C	October 20, 2017	2230.00	56
Feb-17	SPX	C	October 20, 2017	2261.00	32
Feb-17	SPX	C	November 17, 2017	2182.00	30
Feb-17	SPX	C	November 17, 2017	2184.00	91
Feb-17	SPX	C	November 17, 2017	2186.00	25
Feb-17	SPX	C	November 17, 2017	2239.00	55
Feb-17	SPX	C	November 17, 2017	2241.00	20
Feb-17	SPX	C	November 17, 2017	2247.00	30
Feb-17	SPX	C	November 17, 2017	2251.00	36
Feb-17	SPX	C	November 17, 2017	2253.00	5
Feb-17	SPX	C	December 15, 2017	2.00	2
Feb-17	SPX	P	December 15, 2017	1500.00	500
Feb-17	SPX	P	December 15, 2017	1600.00	500
Feb-17	SPX	C	December 15, 2017	1825.00	345
Feb-17	SPX	P	December 15, 2017	1825.00	345
Feb-17	SPX	C	December 15, 2017	2235.00	59
Feb-17	SPX	C	December 15, 2017	2258.00	16
Feb-17	SPX	C	December 15, 2017	2260.00	49
Feb-17	SPX	C	December 15, 2017	2262.00	27

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Feb-17	SPX	C	December 15, 2017	2273.00	59
Feb-17	SPX	C	December 15, 2017	2285.00	40
Feb-17	SPX	C	December 15, 2017	2315.00	10
Feb-17	SPX	C	December 15, 2017	2318.00	6
Feb-17	SPX	C	December 15, 2017	2321.00	22
Feb-17	SPX	C	December 15, 2017	2361.00	4
Feb-17	SPX	C	December 15, 2017	2363.00	49
Feb-17	SPX	C	December 15, 2017	2372.00	1
Feb-17	SPX	C	December 15, 2017	2468.00	40
Feb-17	SPX	C	January 19, 2018	2173.00	24
Feb-17	SPX	C	January 19, 2018	2244.00	69
Feb-17	SPX	C	January 19, 2018	2264.00	3
Feb-17	SPX	C	January 19, 2018	2269.00	54
Feb-17	SPX	C	January 19, 2018	2271.00	2,009
Feb-17	SPX	C	January 19, 2018	2282.00	69
Feb-17	SPX	C	January 19, 2018	2334.00	24
Feb-17	SPX	C	January 19, 2018	2351.00	136
Feb-17	SPX	C	January 19, 2018	2362.00	285
Feb-17	SPX	C	January 19, 2018	2366.00	3
Feb-17	SPX	C	January 19, 2018	2370.00	240
Feb-17	SPX	C	January 19, 2018	2377.00	54
Feb-17	SPX	C	January 19, 2018	2379.00	250
Feb-17	SPX	C	January 19, 2018	2385.00	398
Feb-17	SPX	C	January 19, 2018	2391.00	426
Feb-17	SPX	C	January 19, 2018	2398.00	274
Feb-17	SPX	C	February 16, 2018	2325.00	46
Feb-17	SPX	C	February 16, 2018	2346.00	89
Feb-17	SPX	C	February 16, 2018	2350.00	55
Feb-17	SPX	C	February 16, 2018	2363.00	46
Feb-17	SPX	C	February 16, 2018	2405.00	76
Feb-17	SPX	C	February 16, 2018	2416.00	10
Feb-17	SPX	C	February 16, 2018	2463.00	58
Feb-17	SPX	C	July 20, 2018	2271.00	22
Feb-17	SPX	C	July 20, 2018	2437.00	22
Feb-17	SPX	P	December 21, 2018	1800.00	200
Feb-17	SPX	C	December 20, 2024	1700.00	20
Feb-17	SPX	P	December 20, 2024	1700.00	60
Mar-17	SPX	C	April 21, 2017	2092.00	30
Mar-17	SPX	C	April 21, 2017	2154.00	30
Mar-17	SPX	C	May 19, 2017	2048.00	36
Mar-17	SPX	C	May 19, 2017	2105.00	36
Mar-17	SPX	C	June 16, 2017	2071.00	35
Mar-17	SPX	C	June 16, 2017	2075.00	55
Mar-17	SPX	C	June 16, 2017	2129.00	35
Mar-17	SPX	C	June 16, 2017	2250.00	18
Mar-17	SPX	C	July 21, 2017	2168.00	31
Mar-17	SPX	C	July 21, 2017	2227.00	31
Mar-17	SPX	C	August 18, 2017	1918.00	33

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

FOIA CONFIDENTIAL TREATMENT REQUESTED BY CBOE

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Mar-17	SPX	C	August 18, 2017	2064.00	33
Mar-17	SPX	C	August 18, 2017	2170.00	58
Mar-17	SPX	C	August 18, 2017	2183.00	37
Mar-17	SPX	C	August 18, 2017	2184.00	511
Mar-17	SPX	C	August 18, 2017	2185.00	42
Mar-17	SPX	C	August 18, 2017	2195.00	58
Mar-17	SPX	C	August 18, 2017	2243.00	37
Mar-17	SPX	C	August 18, 2017	2275.00	42
Mar-17	SPX	C	August 18, 2017	2276.00	275
Mar-17	SPX	C	August 18, 2017	2287.00	236
Mar-17	SPX	C	September 15, 2017	2124.00	87
Mar-17	SPX	C	September 15, 2017	2147.00	50
Mar-17	SPX	C	September 15, 2017	2149.00	87
Mar-17	SPX	C	September 15, 2017	2321.00	50
Mar-17	SPX	C	October 20, 2017	2102.00	32
Mar-17	SPX	C	October 20, 2017	2125.00	74
Mar-17	SPX	C	October 20, 2017	2133.00	28
Mar-17	SPX	C	October 20, 2017	2140.00	56
Mar-17	SPX	C	October 20, 2017	2141.00	30
Mar-17	SPX	C	October 20, 2017	2150.00	74
Mar-17	SPX	C	October 20, 2017	2186.00	16
Mar-17	SPX	C	October 20, 2017	2199.00	42
Mar-17	SPX	C	October 20, 2017	2230.00	56
Mar-17	SPX	C	October 20, 2017	2261.00	32
Mar-17	SPX	C	October 20, 2017	2430.00	34
Mar-17	SPX	C	October 20, 2017	2480.00	34
Mar-17	SPX	C	November 17, 2017	2182.00	30
Mar-17	SPX	C	November 17, 2017	2184.00	91
Mar-17	SPX	C	November 17, 2017	2186.00	25
Mar-17	SPX	C	November 17, 2017	2239.00	55
Mar-17	SPX	C	November 17, 2017	2241.00	20
Mar-17	SPX	C	November 17, 2017	2247.00	30
Mar-17	SPX	C	November 17, 2017	2251.00	36
Mar-17	SPX	C	November 17, 2017	2253.00	5
Mar-17	SPX	C	November 17, 2017	2480.00	37
Mar-17	SPX	C	November 17, 2017	2530.00	37
Mar-17	SPX	C	December 15, 2017	2.00	2
Mar-17	SPX	P	December 15, 2017	1500.00	500
Mar-17	SPX	P	December 15, 2017	1600.00	500
Mar-17	SPX	C	December 15, 2017	1825.00	345
Mar-17	SPX	P	December 15, 2017	1825.00	345
Mar-17	SPX	C	December 15, 2017	2235.00	59
Mar-17	SPX	C	December 15, 2017	2258.00	16
Mar-17	SPX	C	December 15, 2017	2260.00	49
Mar-17	SPX	C	December 15, 2017	2262.00	27
Mar-17	SPX	C	December 15, 2017	2273.00	59
Mar-17	SPX	C	December 15, 2017	2285.00	40
Mar-17	SPX	C	December 15, 2017	2315.00	10

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Mar-17	SPX	C	December 15, 2017	2318.00	6
Mar-17	SPX	C	December 15, 2017	2321.00	22
Mar-17	SPX	C	December 15, 2017	2361.00	4
Mar-17	SPX	C	December 15, 2017	2363.00	49
Mar-17	SPX	C	December 15, 2017	2372.00	1
Mar-17	SPX	C	December 15, 2017	2468.00	40
Mar-17	SPX	C	January 19, 2018	2173.00	24
Mar-17	SPX	C	January 19, 2018	2244.00	69
Mar-17	SPX	C	January 19, 2018	2264.00	3
Mar-17	SPX	C	January 19, 2018	2269.00	54
Mar-17	SPX	C	January 19, 2018	2271.00	2,009
Mar-17	SPX	C	January 19, 2018	2282.00	69
Mar-17	SPX	C	January 19, 2018	2334.00	24
Mar-17	SPX	C	January 19, 2018	2351.00	136
Mar-17	SPX	C	January 19, 2018	2362.00	285
Mar-17	SPX	C	January 19, 2018	2366.00	3
Mar-17	SPX	C	January 19, 2018	2370.00	240
Mar-17	SPX	C	January 19, 2018	2377.00	54
Mar-17	SPX	C	January 19, 2018	2379.00	250
Mar-17	SPX	C	January 19, 2018	2385.00	398
Mar-17	SPX	C	January 19, 2018	2391.00	426
Mar-17	SPX	C	January 19, 2018	2398.00	274
Mar-17	SPX	C	February 16, 2018	2325.00	46
Mar-17	SPX	C	February 16, 2018	2346.00	89
Mar-17	SPX	C	February 16, 2018	2350.00	55
Mar-17	SPX	C	February 16, 2018	2363.00	46
Mar-17	SPX	C	February 16, 2018	2405.00	76
Mar-17	SPX	C	February 16, 2018	2416.00	10
Mar-17	SPX	C	February 16, 2018	2463.00	58
Mar-17	SPX	C	March 16, 2018	2355.00	37
Mar-17	SPX	C	March 16, 2018	2378.00	30
Mar-17	SPX	C	March 16, 2018	2380.00	59
Mar-17	SPX	C	March 16, 2018	2382.00	40
Mar-17	SPX	C	March 16, 2018	2393.00	37
Mar-17	SPX	C	March 16, 2018	2440.00	8
Mar-17	SPX	C	March 16, 2018	2442.00	24
Mar-17	SPX	C	March 16, 2018	2451.00	10
Mar-17	SPX	C	March 16, 2018	2462.00	40
Mar-17	SPX	C	March 16, 2018	2464.00	6
Mar-17	SPX	C	March 16, 2018	2483.00	41
Mar-17	SPX	C	July 20, 2018	2271.00	22
Mar-17	SPX	C	July 20, 2018	2437.00	22
Mar-17	SPX	P	December 21, 2018	1800.00	200
Mar-17	SPX	C	December 20, 2024	1700.00	20
Mar-17	SPX	P	December 20, 2024	1700.00	60

6. Month-end open interest for individual EF/PM Index FLEX series (cont.)

Month	Index	C/P	Exp. Date	Strike	OI
Jan-17	XSP	C	December 15, 2017	2.00	3
Jan-17	XSP	C	December 15, 2017	226.00	11
Jan-17	XSP	C	December 15, 2017	236.00	9
Jan-17	XSP	C	December 15, 2017	237.00	2
Feb-17	XSP	C	December 15, 2017	2.00	3
Feb-17	XSP	C	December 15, 2017	226.00	11
Feb-17	XSP	C	December 15, 2017	236.00	9
Feb-17	XSP	C	December 15, 2017	237.00	2
Mar-17	XSP	C	December 15, 2017	2.00	3
Mar-17	XSP	C	December 15, 2017	226.00	11
Mar-17	XSP	C	December 15, 2017	236.00	9
Mar-17	XSP	C	December 15, 2017	237.00	2

7. Ratios of monthly aggregate volume for EF/PM Index FLEX and all series of that class, including EF/PM Index FLEX trades

Industry Volume	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEF	MXEA
Jan-17	117,345	603	273,149	41,280	2,156	1,310,639	22,089,377	249,904	12,582,540	26	3187	2790
Feb-17	96,383	581	259,125	47,603	2,638	1,404,541	23,610,915	147,541	13,505,044	1	2802	2394
Mar-17	108,820	194	348,790	52,614	4,236	1,679,501	27,263,860	222,121	14,888,705	78	2353	7544
Industry FLEX Volume	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEF	MXEA
Jan-17	28,602					484	90,467	8,798			34	
Feb-17	3,094					371	70,082	8,827			33	1368
Mar-17	17,578					885	99,930	7,761			40	2736
Industry EF-PM FLEX Volume	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEF	MXEA
Jan-17	5,436					73	6,900					
Feb-17						50	380					1,368
Mar-17	5,474					82	474					2,736
Ratio of EF-PM FLEX to All FLEX	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEF	MXEA
Jan-17	19.0%					15.1%	7.6%					
Feb-17						13.5%	0.5%					100.0%
Mar-17	31.1%					9.3%	0.5%					100.0%
Ratio of EF-PM FLEX to Industry Volume	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEF	MXEA
Jan-17	4.6%					0.01%	0.03%					
Feb-17						0.004%	0.002%					57.1%
Mar-17	5.0%					0.005%	0.002%					36.3%

8. Ratios of monthly month-end open interest for EF/PM Index FLEX and all series of that class, including EF/PM Index FLEX trades

Industry Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	202,207	1,874	103,952	16,916	4,142	555,625	13,188,841	459,108	7,683,104	22	2,199	3,697
Feb-17	226,719	1,988	112,052	16,331	3,501	774,427	15,282,131	408,197	9,642,701	21	2,526	4,760
Mar-17	187,027	1,799	131,012	15,948	4,387	597,202	14,148,744	481,962	9,183,611	57	3,021	8,500
Industry FLEX Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	75,866					3,084	261,995	98,585			750	1,518
Feb-17	78,934					3,075	271,657	98,152			759	2,886
Mar-17	73,908					2,834	292,562	97,513			774	4,298
Industry EF-PM FLEX Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	13,188					73	16,688	25				1,468
Feb-17	13,188					50	12,344	25				2,836
Mar-17	8,610					82	10,275	25				4,248
Ratio of EF-PM FLEX to All FLEX Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	17.4%					2.4%	6.4%	0.03%				96.7%
Feb-17	16.7%					1.6%	4.5%	0.03%				98.3%
Mar-17	11.6%					2.9%	3.5%	0.03%				98.8%
Ratio of EF-PM FLEX to Industry Open Interest												
	<u>DJX</u>	<u>MNX</u>	<u>NDX</u>	<u>OEX</u>	<u>XEO</u>	<u>RUT</u>	<u>SPX</u>	<u>XSP</u>	<u>VIX</u>	<u>RVX</u>	<u>MXEF</u>	<u>MXEA</u>
Jan-17	6.5%					0.01%	0.1%	0.01%				39.7%
Feb-17	5.8%					0.01%	0.1%	0.01%				59.6%
Mar-17	4.6%					0.01%	0.1%	0.01%				50.0%