

# QUARTERLY MARKET IMPACT / TRADING PATTERN REPORT – Q2 2021

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

JUNE 30, 2021

On January 28, 2010, Cboe Exchange, Inc. (“Cboe Options” or the “Exchange”) 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 November 1, 2021 or the date on which the pilot program is approved on a permanent basis.<sup>1</sup>

As part of this pilot program, on a quarterly basis Cboe Options 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 Options is submitting the Q2 2021 quarterly report to the SEC.

## ***Monthly Analysis of Volume & Open Interest:***

As of June 30, 2021, non-FLEX options are authorized for trading on the following broad-based indexes that are eligible for EF/PM Index FLEX trading:

DJX – Dow Jones Industrial Average  
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  
MXEF – MSCI Emerging Markets Index  
MXEA – MSCI EAFE Index

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

Industry	EF-PM FLEX Volume											
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21						140	1,869	4,080				
May-21						46	4,778	1,138				82
Jun-21							1,318	3				

<sup>1</sup> 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 23, 2011), 76 FR 17463 (March 29, 2011) (SR-CBOE-2011-024); 66701 (March 30, 2012), 77 FR 20673 (April 5, 2012) (SR-CBOE-2012-027); 68145 (November 2, 2012), 77 FR 67044 (November 8, 2012) (SR-CBOE-2012-102); 70752 (October 24, 2013), 78 FR 65023 (October 30, 2013) (SR-CBOE-2013-099); 73460 (October 29, 2014), 79 FR 65464 (November 4, 2014) (SR-CBOE-2014-080); 77742 (April 29, 2016), 81 FR 26857 (May 4, 2016) (SR-CBOE-2016); 032); 80443 (April 12, 2017), 82 FR 18331 (April 18, 2017) (SR-CBOE-2017-032); 83175 (May 4, 2018), 83 FR 21808 (May 10, 2018) (SR-CBOE-2018-037); 84537 (November 5, 2018), 83 FR 56113 (November 9, 2018) (SR-CBOE-2018-071); 85707 (April 23, 2019), 84 FR 18100 (April 29, 2019) (SR-CBOE-2019-021); 87515 (November 13, 2020), 84 FR 63945 (November 19, 2019) (SR-CBOE-2019-108); 88782 (April 30, 2020), 85 FR 27004 (May 6, 2020) (SR-CBOE-2020-039); 90279 (October 28, 2020), 85 FR 69667 (November 3, 2020) (SR-CBOE-2020-103); and 91782 (May 5, 2021), 86 FR 25915 (May 11, 2021) (SR-CBOE-2021-031) (extending the pilot program through the earlier of November 1, 2021 or the date on which the pilot program is approved on a permanent basis).

**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>
Apr-21	RUT	April 14, 2022	140
May-21	RUT	May 20, 2022	46
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
May-21	MXEF	May 20, 2022	82
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Apr-21	SPX	April 16, 2021	59
Apr-21	SPX	March 18, 2022	10
Apr-21	SPX	April 14, 2022	1,600
Apr-21	SPX	June 17, 2022	100
Apr-21	SPX	December 16, 2022	100
May-21	SPX	May 20, 2022	4,732
May-21	SPX	November 18, 2022	46
Jun-21	SPX	April 14, 2022	20
Jun-21	SPX	May 20, 2022	12
Jun-21	SPX	June 17, 2022	1,226
Jun-21	SPX	January 16, 2026	30
Jun-21	SPX	January 15, 2027	30
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Apr-21	XSP	April 14, 2022	4,080
May-21	XSP	April 14, 2022	760
May-21	XSP	May 20, 2022	378
Jun-21	XSP	March 18, 2022	3

**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>
Apr-21	Cboe	RUT	C	April 14, 2022	2247.72	2	70
Apr-21	Cboe	RUT	C	April 14, 2022	2289.75	1	30
Apr-21	Cboe	RUT	C	April 14, 2022	2314.47	1	40
May-21	Cboe	RUT	C	May 20, 2022	2215.27	1	23
May-21	Cboe	RUT	C	May 20, 2022	2271.54	1	23
<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>
May-21	Cboe	MXEF	C	May 20, 2022	1330.04	1	41
May-21	Cboe	MXEF	C	May 20, 2022	1438.17	1	41
<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>
Apr-21	Cboe	SPX	C	April 16, 2021	2985.00	2	59
Apr-21	Cboe	SPX	C	March 18, 2022	3897.80	1	5
Apr-21	Cboe	SPX	C	March 18, 2022	3927.80	1	5
Apr-21	Cboe	SPX	C	April 14, 2022	4100.00	1	5
Apr-21	Cboe	SPX	C	April 14, 2022	4150.00	1	565
Apr-21	Cboe	SPX	C	April 14, 2022	4150.80	1	65
Apr-21	Cboe	SPX	C	April 14, 2022	4166.40	1	70
Apr-21	Cboe	SPX	C	April 14, 2022	4170.42	1	30
Apr-21	Cboe	SPX	C	April 14, 2022	4180.80	1	65
Apr-21	Cboe	SPX	C	April 14, 2022	4201.60	1	3
Apr-21	Cboe	SPX	C	April 14, 2022	4211.00	1	7
Apr-21	Cboe	SPX	C	April 14, 2022	4212.12	1	40
Apr-21	Cboe	SPX	C	April 14, 2022	4260.00	1	5
Apr-21	Cboe	SPX	C	April 14, 2022	4280.00	1	15
Apr-21	Cboe	SPX	C	April 14, 2022	4303.87	1	30
Apr-21	Cboe	SPX	C	April 14, 2022	4310.00	1	325
Apr-21	Cboe	SPX	C	April 14, 2022	4363.10	1	70
Apr-21	Cboe	SPX	C	April 14, 2022	4420.00	1	20
Apr-21	Cboe	SPX	C	April 14, 2022	4479.03	1	40
Apr-21	Cboe	SPX	C	April 14, 2022	4500.00	1	225
Apr-21	Cboe	SPX	C	April 14, 2022	4580.00	1	20
Apr-21	Cboe	SPX	C	June 17, 2022	4050.01	1	50
Apr-21	Cboe	SPX	C	June 17, 2022	4225.01	1	50
Apr-21	Cboe	SPX	C	December 16, 2022	4050.01	1	50
Apr-21	Cboe	SPX	C	December 16, 2022	4225.01	1	50
May-21	Cboe	SPX	C	May 20, 2022	4150.00	1	565
May-21	Cboe	SPX	C	May 20, 2022	4155.86	10	645
May-21	Cboe	SPX	C	May 20, 2022	4159.12	9	1,140
May-21	Cboe	SPX	C	May 20, 2022	4202.71	1	2
May-21	Cboe	SPX	C	May 20, 2022	4244.38	1	157
May-21	Cboe	SPX	C	May 20, 2022	4279.73	1	138
May-21	Cboe	SPX	C	May 20, 2022	4288.43	1	53
May-21	Cboe	SPX	C	May 20, 2022	4290.00	1	15
May-21	Cboe	SPX	C	May 20, 2022	4290.09	1	60
May-21	Cboe	SPX	C	May 20, 2022	4298.82	1	84

**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>
May-21	Cboe	SPX	C	May 20, 2022	4302.61	1	109
May-21	Cboe	SPX	C	May 20, 2022	4305.47	1	78
May-21	Cboe	SPX	C	May 20, 2022	4311.70	1	64
May-21	Cboe	SPX	C	May 20, 2022	4315.86	1	99
May-21	Cboe	SPX	C	May 20, 2022	4320.00	1	300
May-21	Cboe	SPX	C	May 20, 2022	4322.09	1	7
May-21	Cboe	SPX	C	May 20, 2022	4327.56	1	155
May-21	Cboe	SPX	C	May 20, 2022	4334.15	1	75
May-21	Cboe	SPX	C	May 20, 2022	4352.52	1	108
May-21	Cboe	SPX	C	May 20, 2022	4367.08	1	120
May-21	Cboe	SPX	C	May 20, 2022	4387.87	1	121
May-21	Cboe	SPX	C	May 20, 2022	4410.75	1	136
May-21	Cboe	SPX	C	May 20, 2022	4416.43	1	63
May-21	Cboe	SPX	C	May 20, 2022	4431.54	1	96
May-21	Cboe	SPX	C	May 20, 2022	4450.00	1	20
May-21	Cboe	SPX	C	May 20, 2022	4509.11	1	52
May-21	Cboe	SPX	C	May 20, 2022	4510.00	1	250
May-21	Cboe	SPX	C	May 20, 2022	4590.00	1	20
May-21	Cboe	SPX	C	November 18, 2022	4159.12	1	23
May-21	Cboe	SPX	C	November 18, 2022	4385.79	1	23
Jun-21	Cboe	SPX	C	April 14, 2022	4766.30	1	10
Jun-21	Cboe	SPX	C	April 14, 2022	4816.30	1	10
Jun-21	Cboe	SPX	C	May 20, 2022	4752.80	1	6
Jun-21	Cboe	SPX	C	May 20, 2022	4802.80	1	6
Jun-21	Cboe	SPX	C	June 17, 2022	4206.40	1	10
Jun-21	Cboe	SPX	C	June 17, 2022	4221.90	1	20
Jun-21	Cboe	SPX	C	June 17, 2022	4226.98	1	2
Jun-21	Cboe	SPX	C	June 17, 2022	4230.00	1	560
Jun-21	Cboe	SPX	C	June 17, 2022	4236.40	1	10
Jun-21	Cboe	SPX	C	June 17, 2022	4360.00	1	10
Jun-21	Cboe	SPX	C	June 17, 2022	4410.00	1	300
Jun-21	Cboe	SPX	C	June 17, 2022	4425.20	1	20
Jun-21	Cboe	SPX	C	June 17, 2022	4510.00	1	15
Jun-21	Cboe	SPX	C	June 17, 2022	4600.00	1	250
Jun-21	Cboe	SPX	C	June 17, 2022	4680.00	1	15
Jun-21	Cboe	SPX	C	June 17, 2022	4786.70	1	7
Jun-21	Cboe	SPX	C	June 17, 2022	4836.70	1	7
Jun-21	Cboe	SPX	C	January 16, 2026	3820.00	1	30
Jun-21	Cboe	SPX	C	January 15, 2027	3830.00	1	30
<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>
Apr-21	Cboe	XSP	C	April 14, 2022	54.25	1	680
Apr-21	Cboe	XSP	P	April 14, 2022	375.17	1	680
Apr-21	Cboe	XSP	C	April 14, 2022	416.85	1	680
Apr-21	Cboe	XSP	P	April 14, 2022	416.85	1	680
Apr-21	Cboe	XSP	C	April 14, 2022	436.11	1	1,360
May-21	Cboe	XSP	C	April 14, 2022	0.01	1	190

**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>
May-21	Cboe	XSP	C	April 14, 2022	414.64	1	190
May-21	Cboe	XSP	C	April 14, 2022	447.89	1	380
May-21	Cboe	XSP	C	May 20, 2022	10.39	2	27
May-21	Cboe	XSP	C	May 20, 2022	10.40	2	27
May-21	Cboe	XSP	P	May 20, 2022	324.17	2	54
May-21	Cboe	XSP	P	May 20, 2022	365.74	2	54
May-21	Cboe	XSP	P	May 20, 2022	415.61	2	54
May-21	Cboe	XSP	P	May 20, 2022	415.62	2	54
May-21	Cboe	XSP	C	May 20, 2022	439.84	2	54
May-21	Cboe	XSP	C	May 20, 2022	460.70	2	54
Jun-21	Cboe	XSP	C	March 18, 2022	393.01	1	3

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

Industry EF-PM FLEX Open Interest												
<u>Month</u>	<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>MXEA</u>	<u>MXEF</u>
Jan-21	566		4			100	32,661	400			56	57
Feb-21	566		4			100	30,804	400			56	28
Mar-21	566		4			144	29,809	428			89	

**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>
Apr-21	DJX	August 20, 2021	254
Apr-21	DJX	September 17, 2021	312
May-21	DJX	August 20, 2021	254
May-21	DJX	September 17, 2021	312
Jun-21	DJX	August 20, 2021	254
Jun-21	DJX	September 17, 2021	312
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Apr-21	MXEA	July 16, 2021	10
Apr-21	MXEA	September 17, 2021	10
Apr-21	MXEA	December 17, 2021	21
Apr-21	MXEA	January 21, 2022	48
May-21	MXEA	July 16, 2021	10
May-21	MXEA	September 17, 2021	10
May-21	MXEA	December 17, 2021	21
May-21	MXEA	January 21, 2022	48
Jun-21	MXEA	July 16, 2021	10
Jun-21	MXEA	September 17, 2021	10
Jun-21	MXEA	December 17, 2021	21
Jun-21	MXEA	January 21, 2022	48

**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>
May-21	MXEF	May 20, 2022	82
Jun-21	MXEF	May 20, 2022	82
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Apr-21	NDX	September 17, 2021	4
May-21	NDX	September 17, 2021	4
Jun-21	NDX	September 17, 2021	4
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Apr-21	RUT	July 16, 2021	41
Apr-21	RUT	September 17, 2021	25
Apr-21	RUT	October 15, 2021	17
Apr-21	RUT	November 19, 2021	17
Apr-21	RUT	December 17, 2021	32
Apr-21	RUT	January 21, 2022	12
Apr-21	RUT	April 14, 2022	140
May-21	RUT	July 16, 2021	41
May-21	RUT	September 17, 2021	25
May-21	RUT	October 15, 2021	17
May-21	RUT	November 19, 2021	17
May-21	RUT	December 17, 2021	32
May-21	RUT	January 21, 2022	12
May-21	RUT	April 14, 2022	140
May-21	RUT	May 20, 2022	46
Jun-21	RUT	July 16, 2021	41
Jun-21	RUT	September 17, 2021	25
Jun-21	RUT	October 15, 2021	17
Jun-21	RUT	November 19, 2021	17
Jun-21	RUT	December 17, 2021	32
Jun-21	RUT	January 21, 2022	12
Jun-21	RUT	April 14, 2022	140
Jun-21	RUT	May 20, 2022	46
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Apr-21	SPX	May 21, 2021	242
Apr-21	SPX	June 18, 2021	4,455
Apr-21	SPX	July 16, 2021	633
Apr-21	SPX	August 20, 2021	3,610
Apr-21	SPX	September 17, 2021	476
Apr-21	SPX	October 15, 2021	1,641
Apr-21	SPX	November 19, 2021	4,995
Apr-21	SPX	December 17, 2021	1,782
Apr-21	SPX	January 21, 2022	1,186
Apr-21	SPX	February 18, 2022	2,315
Apr-21	SPX	March 18, 2022	3,548
Apr-21	SPX	April 14, 2022	1,600
Apr-21	SPX	May 20, 2022	44

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

Month	Index	Expiration	OI
Apr-21	SPX	June 17, 2022	100
Apr-21	SPX	August 19, 2022	30
Apr-21	SPX	December 16, 2022	300
Apr-21	SPX	December 20, 2024	60
Apr-21	SPX	May 16, 2025	174
Apr-21	SPX	January 16, 2026	1,120
Apr-21	SPX	January 15, 2027	1,413
May-21	SPX	June 18, 2021	4,455
May-21	SPX	July 16, 2021	633
May-21	SPX	August 20, 2021	3,610
May-21	SPX	September 17, 2021	476
May-21	SPX	October 15, 2021	431
May-21	SPX	November 19, 2021	4,995
May-21	SPX	December 17, 2021	1,782
May-21	SPX	January 21, 2022	1,186
May-21	SPX	February 18, 2022	2,315
May-21	SPX	March 18, 2022	3,548
May-21	SPX	April 14, 2022	1,600
May-21	SPX	May 20, 2022	4,776
May-21	SPX	June 17, 2022	100
May-21	SPX	August 19, 2022	30
May-21	SPX	November 18, 2022	46
May-21	SPX	December 16, 2022	300
May-21	SPX	December 20, 2024	60
May-21	SPX	May 16, 2025	174
May-21	SPX	January 16, 2026	1,120
May-21	SPX	January 15, 2027	1,413
Jun-21	SPX	July 16, 2021	633
Jun-21	SPX	August 20, 2021	3,610
Jun-21	SPX	September 17, 2021	476
Jun-21	SPX	October 15, 2021	431
Jun-21	SPX	November 19, 2021	4,980
Jun-21	SPX	December 17, 2021	1,782
Jun-21	SPX	January 21, 2022	1,186
Jun-21	SPX	February 18, 2022	2,315
Jun-21	SPX	March 18, 2022	3,548
Jun-21	SPX	April 14, 2022	1,620
Jun-21	SPX	May 20, 2022	4,788
Jun-21	SPX	June 17, 2022	1,326
Jun-21	SPX	August 19, 2022	30
Jun-21	SPX	November 18, 2022	46
Jun-21	SPX	December 16, 2022	300
Jun-21	SPX	December 20, 2024	60
Jun-21	SPX	May 16, 2025	174
Jun-21	SPX	January 16, 2026	1,120
Jun-21	SPX	January 15, 2027	1,413

***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>
Apr-21	XSP	June 18, 2021	22
Apr-21	XSP	July 16, 2021	42
Apr-21	XSP	August 20, 2021	52
Apr-21	XSP	September 17, 2021	70
Apr-21	XSP	October 15, 2021	70
Apr-21	XSP	November 19, 2021	28
Apr-21	XSP	December 17, 2021	74
Apr-21	XSP	January 21, 2022	38
Apr-21	XSP	February 18, 2022	32
Apr-21	XSP	April 14, 2022	4,080
May-21	XSP	June 18, 2021	22
May-21	XSP	July 16, 2021	42
May-21	XSP	August 20, 2021	52
May-21	XSP	September 17, 2021	70
May-21	XSP	October 15, 2021	70
May-21	XSP	November 19, 2021	28
May-21	XSP	December 17, 2021	74
May-21	XSP	January 21, 2022	38
May-21	XSP	February 18, 2022	32
May-21	XSP	April 14, 2022	4,840
May-21	XSP	May 20, 2022	378
Jun-21	XSP	July 16, 2021	42
Jun-21	XSP	August 20, 2021	52
Jun-21	XSP	September 17, 2021	70
Jun-21	XSP	October 15, 2021	70
Jun-21	XSP	November 19, 2021	28
Jun-21	XSP	December 17, 2021	74
Jun-21	XSP	January 21, 2022	38
Jun-21	XSP	February 18, 2022	32
Jun-21	XSP	March 18, 2022	3
Jun-21	XSP	April 14, 2022	4,840
Jun-21	XSP	May 20, 2022	378

**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>
Apr-21	DJX	C	August 20, 2021	277.4	127
Apr-21	DJX	C	August 20, 2021	283.64	67
Apr-21	DJX	C	August 20, 2021	288.5	60
Apr-21	DJX	C	September 17, 2021	279.02	156
Apr-21	DJX	C	September 17, 2021	285.3	100
Apr-21	DJX	C	September 17, 2021	290.18	56
May-21	DJX	C	August 20, 2021	277.4	127
May-21	DJX	C	August 20, 2021	283.64	67
May-21	DJX	C	August 20, 2021	288.5	60
May-21	DJX	C	September 17, 2021	279.02	156
May-21	DJX	C	September 17, 2021	285.3	100
May-21	DJX	C	September 17, 2021	290.18	56
Jun-21	DJX	C	August 20, 2021	277.4	127
Jun-21	DJX	C	August 20, 2021	283.64	67
Jun-21	DJX	C	August 20, 2021	288.5	60
Jun-21	DJX	C	September 17, 2021	279.02	156
Jun-21	DJX	C	September 17, 2021	285.3	100
Jun-21	DJX	C	September 17, 2021	290.18	56
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Apr-21	MXEA	P	July 16, 2021	1669.51	2
Apr-21	MXEA	P	July 16, 2021	1726.29	1
Apr-21	MXEA	C	July 16, 2021	1855.81	3
Apr-21	MXEA	P	July 16, 2021	1855.81	1
Apr-21	MXEA	C	July 16, 2021	2080.6	3
Apr-21	MXEA	P	September 17, 2021	1703.8	2
Apr-21	MXEA	P	September 17, 2021	1798.25	2
Apr-21	MXEA	C	September 17, 2021	1895.24	2
Apr-21	MXEA	C	September 17, 2021	2115.81	4
Apr-21	MXEA	P	December 17, 2021	1906.6	5
Apr-21	MXEA	P	December 17, 2021	1977.58	3
Apr-21	MXEA	C	December 17, 2021	2119.25	5
Apr-21	MXEA	C	December 17, 2021	2397.15	8
Apr-21	MXEA	P	January 21, 2022	1972.08	2
Apr-21	MXEA	P	January 21, 2022	2058.74	3
Apr-21	MXEA	C	January 21, 2022	2150	36
Apr-21	MXEA	C	January 21, 2022	2191.24	2
Apr-21	MXEA	C	January 21, 2022	2427.94	5
May-21	MXEA	P	July 16, 2021	1669.51	2
May-21	MXEA	P	July 16, 2021	1726.29	1
May-21	MXEA	C	July 16, 2021	1855.81	3
May-21	MXEA	P	July 16, 2021	1855.81	1
May-21	MXEA	C	July 16, 2021	2080.6	3
May-21	MXEA	P	September 17, 2021	1703.8	2
May-21	MXEA	P	September 17, 2021	1798.25	2
May-21	MXEA	C	September 17, 2021	1895.24	2
May-21	MXEA	C	September 17, 2021	2115.81	4

**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>
May-21	MXEA	P	December 17, 2021	1906.6	5
May-21	MXEA	P	December 17, 2021	1977.58	3
May-21	MXEA	C	December 17, 2021	2119.25	5
May-21	MXEA	C	December 17, 2021	2397.15	8
May-21	MXEA	P	January 21, 2022	1972.08	2
May-21	MXEA	P	January 21, 2022	2058.74	3
May-21	MXEA	C	January 21, 2022	2150	36
May-21	MXEA	C	January 21, 2022	2191.24	2
May-21	MXEA	C	January 21, 2022	2427.94	5
Jun-21	MXEA	P	July 16, 2021	1669.51	2
Jun-21	MXEA	P	July 16, 2021	1726.29	1
Jun-21	MXEA	C	July 16, 2021	1855.81	3
Jun-21	MXEA	P	July 16, 2021	1855.81	1
Jun-21	MXEA	C	July 16, 2021	2080.6	3
Jun-21	MXEA	P	September 17, 2021	1703.8	2
Jun-21	MXEA	P	September 17, 2021	1798.25	2
Jun-21	MXEA	C	September 17, 2021	1895.24	2
Jun-21	MXEA	C	September 17, 2021	2115.81	4
Jun-21	MXEA	P	December 17, 2021	1906.6	5
Jun-21	MXEA	P	December 17, 2021	1977.58	3
Jun-21	MXEA	C	December 17, 2021	2119.25	5
Jun-21	MXEA	C	December 17, 2021	2397.15	8
Jun-21	MXEA	P	January 21, 2022	1972.08	2
Jun-21	MXEA	P	January 21, 2022	2058.74	3
Jun-21	MXEA	C	January 21, 2022	2150	36
Jun-21	MXEA	C	January 21, 2022	2191.24	2
Jun-21	MXEA	C	January 21, 2022	2427.94	5
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
May-21	MXEF	C	May 20, 2022	1330.04	41
May-21	MXEF	C	May 20, 2022	1438.17	41
Jun-21	MXEF	C	May 20, 2022	1330.04	41
Jun-21	MXEF	C	May 20, 2022	1438.17	41
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Apr-21	NDX	P	September 17, 2021	10058.82	1
Apr-21	NDX	P	September 17, 2021	10589.01	1
Apr-21	NDX	C	September 17, 2021	11107.26	1
Apr-21	NDX	C	September 17, 2021	12306.03	1
May-21	NDX	P	September 17, 2021	10058.82	1
May-21	NDX	P	September 17, 2021	10589.01	1
May-21	NDX	C	September 17, 2021	11107.26	1
May-21	NDX	C	September 17, 2021	12306.03	1
Jun-21	NDX	P	September 17, 2021	10058.82	1
Jun-21	NDX	P	September 17, 2021	10589.01	1
Jun-21	NDX	C	September 17, 2021	11107.26	1
Jun-21	NDX	C	September 17, 2021	12306.03	1

**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>
Apr-21	RUT	P	July 16, 2021	1220	16
Apr-21	RUT	P	July 16, 2021	1317.73	3
Apr-21	RUT	P	July 16, 2021	1386.86	3
Apr-21	RUT	C	July 16, 2021	1452.26	8
Apr-21	RUT	P	July 16, 2021	1452.26	3
Apr-21	RUT	C	July 16, 2021	1596.67	8
Apr-21	RUT	P	September 17, 2021	1350.37	6
Apr-21	RUT	P	September 17, 2021	1404.93	3
Apr-21	RUT	C	September 17, 2021	1501.47	6
Apr-21	RUT	C	September 17, 2021	1704.43	10
Apr-21	RUT	P	October 15, 2021	1290	17
Apr-21	RUT	P	November 19, 2021	1420	17
Apr-21	RUT	P	December 17, 2021	1746.72	7
Apr-21	RUT	P	December 17, 2021	1799.69	5
Apr-21	RUT	C	December 17, 2021	1952.13	8
Apr-21	RUT	C	December 17, 2021	2208.23	12
Apr-21	RUT	P	January 21, 2022	1911.64	2
Apr-21	RUT	P	January 21, 2022	1980.28	3
Apr-21	RUT	C	January 21, 2022	2120.04	2
Apr-21	RUT	C	January 21, 2022	2368.14	5
Apr-21	RUT	C	April 14, 2022	2247.72	70
Apr-21	RUT	C	April 14, 2022	2289.75	30
Apr-21	RUT	C	April 14, 2022	2314.47	40
May-21	RUT	P	July 16, 2021	1220	16
May-21	RUT	P	July 16, 2021	1317.73	3
May-21	RUT	P	July 16, 2021	1386.86	3
May-21	RUT	C	July 16, 2021	1452.26	8
May-21	RUT	P	July 16, 2021	1452.26	3
May-21	RUT	C	July 16, 2021	1596.67	8
May-21	RUT	P	September 17, 2021	1350.37	6
May-21	RUT	P	September 17, 2021	1404.93	3
May-21	RUT	C	September 17, 2021	1501.47	6
May-21	RUT	C	September 17, 2021	1704.43	10
May-21	RUT	P	October 15, 2021	1290	17
May-21	RUT	P	November 19, 2021	1420	17
May-21	RUT	P	December 17, 2021	1746.72	7
May-21	RUT	P	December 17, 2021	1799.69	5
May-21	RUT	C	December 17, 2021	1952.13	8
May-21	RUT	C	December 17, 2021	2208.23	12
May-21	RUT	P	January 21, 2022	1911.64	2
May-21	RUT	P	January 21, 2022	1980.28	3
May-21	RUT	C	January 21, 2022	2120.04	2
May-21	RUT	C	January 21, 2022	2368.14	5
May-21	RUT	C	April 14, 2022	2247.72	70
May-21	RUT	C	April 14, 2022	2289.75	30
May-21	RUT	C	April 14, 2022	2314.47	40
May-21	RUT	C	May 20, 2022	2215.27	23

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

May-21	RUT	C	May 20, 2022	2271.54	23
Jun-21	RUT	P	July 16, 2021	1220	16
Jun-21	RUT	P	July 16, 2021	1317.73	3
Jun-21	RUT	P	July 16, 2021	1386.86	3
Jun-21	RUT	C	July 16, 2021	1452.26	8
Jun-21	RUT	P	July 16, 2021	1452.26	3
Jun-21	RUT	C	July 16, 2021	1596.67	8
Jun-21	RUT	P	September 17, 2021	1350.37	6
Jun-21	RUT	P	September 17, 2021	1404.93	3
Jun-21	RUT	C	September 17, 2021	1501.47	6
Jun-21	RUT	C	September 17, 2021	1704.43	10
Jun-21	RUT	P	October 15, 2021	1290	17
Jun-21	RUT	P	November 19, 2021	1420	17
Jun-21	RUT	P	December 17, 2021	1746.72	7
Jun-21	RUT	P	December 17, 2021	1799.69	5
Jun-21	RUT	C	December 17, 2021	1952.13	8
Jun-21	RUT	C	December 17, 2021	2208.23	12
Jun-21	RUT	P	January 21, 2022	1911.64	2
Jun-21	RUT	P	January 21, 2022	1980.28	3
Jun-21	RUT	C	January 21, 2022	2120.04	2
Jun-21	RUT	C	January 21, 2022	2368.14	5
Jun-21	RUT	C	April 14, 2022	2247.72	70
Jun-21	RUT	C	April 14, 2022	2289.75	30
Jun-21	RUT	C	April 14, 2022	2314.47	40
Jun-21	RUT	C	May 20, 2022	2215.27	23
Jun-21	RUT	C	May 20, 2022	2271.54	23
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Apr-21	SPX	C	May 21, 2021	2938.00	40
Apr-21	SPX	C	May 21, 2021	2953.10	75
Apr-21	SPX	C	May 21, 2021	2968.00	40
Apr-21	SPX	C	May 21, 2021	3091.00	75
Apr-21	SPX	C	May 21, 2021	3369.10	6
Apr-21	SPX	C	May 21, 2021	3419.10	6
Apr-21	SPX	P	June 18, 2021	2773.71	5
Apr-21	SPX	P	June 18, 2021	2917.89	7
Apr-21	SPX	C	June 18, 2021	3086.90	6
Apr-21	SPX	C	June 18, 2021	3088.70	46
Apr-21	SPX	C	June 18, 2021	3097.74	2,062
Apr-21	SPX	C	June 18, 2021	3106.10	85
Apr-21	SPX	C	June 18, 2021	3116.90	6
Apr-21	SPX	C	June 18, 2021	3118.70	46
Apr-21	SPX	C	June 18, 2021	3133.66	12
Apr-21	SPX	P	June 18, 2021	3133.66	7
Apr-21	SPX	C	June 18, 2021	3159.69	177
Apr-21	SPX	C	June 18, 2021	3190.67	210
Apr-21	SPX	C	June 18, 2021	3192.84	78

**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>
Apr-21	SPX	C	June 18, 2021	3204.61	194
Apr-21	SPX	C	June 18, 2021	3213.91	264
Apr-21	SPX	C	June 18, 2021	3223.20	214
Apr-21	SPX	C	June 18, 2021	3232.49	164
Apr-21	SPX	C	June 18, 2021	3241.78	215
Apr-21	SPX	C	June 18, 2021	3252.60	85
Apr-21	SPX	C	June 18, 2021	3252.63	212
Apr-21	SPX	C	June 18, 2021	3260.37	156
Apr-21	SPX	C	June 18, 2021	3275.86	178
Apr-21	SPX	C	June 18, 2021	3468.59	12
Apr-21	SPX	C	June 18, 2021	3542.40	7
Apr-21	SPX	C	June 18, 2021	3592.40	7
Apr-21	SPX	P	July 16, 2021	2875.92	5
Apr-21	SPX	P	July 16, 2021	3040.29	11
Apr-21	SPX	C	July 16, 2021	3193.74	20
Apr-21	SPX	P	July 16, 2021	3193.74	11
Apr-21	SPX	C	July 16, 2021	3205.20	63
Apr-21	SPX	C	July 16, 2021	3206.90	1
Apr-21	SPX	C	July 16, 2021	3215.57	49
Apr-21	SPX	C	July 16, 2021	3219.13	2
Apr-21	SPX	C	July 16, 2021	3220.40	75
Apr-21	SPX	C	July 16, 2021	3224.73	86
Apr-21	SPX	C	July 16, 2021	3235.20	63
Apr-21	SPX	C	July 16, 2021	3236.90	1
Apr-21	SPX	C	July 16, 2021	3313.97	49
Apr-21	SPX	C	July 16, 2021	3323.41	86
Apr-21	SPX	C	July 16, 2021	3361.80	75
Apr-21	SPX	C	July 16, 2021	3501.79	20
Apr-21	SPX	C	July 16, 2021	3676.30	8
Apr-21	SPX	C	July 16, 2021	3726.30	8
Apr-21	SPX	C	August 20, 2021	3373.70	4
Apr-21	SPX	C	August 20, 2021	3385.51	1,801
Apr-21	SPX	C	August 20, 2021	3403.70	4
Apr-21	SPX	C	August 20, 2021	3453.22	196
Apr-21	SPX	C	August 20, 2021	3487.08	134
Apr-21	SPX	C	August 20, 2021	3492.15	29
Apr-21	SPX	C	August 20, 2021	3500.62	212
Apr-21	SPX	C	August 20, 2021	3509.08	104
Apr-21	SPX	C	August 20, 2021	3512.47	273
Apr-21	SPX	C	August 20, 2021	3520.93	182
Apr-21	SPX	C	August 20, 2021	3527.70	221
Apr-21	SPX	C	August 20, 2021	3539.55	122
Apr-21	SPX	C	August 20, 2021	3553.09	157
Apr-21	SPX	C	August 20, 2021	3575.10	171
Apr-21	SPX	P	September 17, 2021	2978.84	9
Apr-21	SPX	P	September 17, 2021	3072.48	6
Apr-21	SPX	C	September 17, 2021	3304.50	2

**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>
Apr-21	SPX	C	September 17, 2021	3305.44	10
Apr-21	SPX	C	September 17, 2021	3314.50	72
Apr-21	SPX	C	September 17, 2021	3334.50	2
Apr-21	SPX	C	September 17, 2021	3336.10	82
Apr-21	SPX	C	September 17, 2021	3344.50	72
Apr-21	SPX	C	September 17, 2021	3357.01	45
Apr-21	SPX	C	September 17, 2021	3374.95	1
Apr-21	SPX	C	September 17, 2021	3462.42	45
Apr-21	SPX	C	September 17, 2021	3479	82
Apr-21	SPX	C	September 17, 2021	3733.79	16
Apr-21	SPX	C	September 17, 2021	3801.9	16
Apr-21	SPX	C	September 17, 2021	3851.9	16
Apr-21	SPX	P	October 15, 2021	2735	12
Apr-21	SPX	C	October 15, 2021	3340.03	1
Apr-21	SPX	C	October 15, 2021	3468.1	41
Apr-21	SPX	C	October 15, 2021	3468.3	1
Apr-21	SPX	C	October 15, 2021	3480	15
Apr-21	SPX	C	October 15, 2021	3483.34	2
Apr-21	SPX	C	October 15, 2021	3483.6	50
Apr-21	SPX	C	October 15, 2021	3483.81	78
Apr-21	SPX	C	October 15, 2021	3490	575
Apr-21	SPX	C	October 15, 2021	3498.1	41
Apr-21	SPX	C	October 15, 2021	3498.3	1
Apr-21	SPX	C	October 15, 2021	3518.17	28
Apr-21	SPX	C	October 15, 2021	3535.59	1
Apr-21	SPX	C	October 15, 2021	3592.16	78
Apr-21	SPX	C	October 15, 2021	3600	15
Apr-21	SPX	C	October 15, 2021	3626	50
Apr-21	SPX	C	October 15, 2021	3630	300
Apr-21	SPX	C	October 15, 2021	3632.78	1
Apr-21	SPX	C	October 15, 2021	3730	15
Apr-21	SPX	C	October 15, 2021	3730.66	28
Apr-21	SPX	C	October 15, 2021	3810	275
Apr-21	SPX	C	October 15, 2021	3860	15
Apr-21	SPX	C	October 15, 2021	3978.5	9
Apr-21	SPX	C	October 15, 2021	4028.5	9
Apr-21	SPX	P	November 19, 2021	2860	12
Apr-21	SPX	C	November 19, 2021	2971.61	24
Apr-21	SPX	C	November 19, 2021	3113.34	100
Apr-21	SPX	P	November 19, 2021	3113.34	100
Apr-21	SPX	C	November 19, 2021	3124.65	24
Apr-21	SPX	C	November 19, 2021	3549.8	43
Apr-21	SPX	C	November 19, 2021	3552.2	1
Apr-21	SPX	C	November 19, 2021	3557.54	1,561
Apr-21	SPX	C	November 19, 2021	3565.8	55
Apr-21	SPX	C	November 19, 2021	3579.8	43
Apr-21	SPX	C	November 19, 2021	3581.87	38

**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>
Apr-21	SPX	C	November 19, 2021	3582.2	1
Apr-21	SPX	C	November 19, 2021	3585.9	5
Apr-21	SPX	C	November 19, 2021	3590	640
Apr-21	SPX	C	November 19, 2021	3628.69	254
Apr-21	SPX	C	November 19, 2021	3660.71	221
Apr-21	SPX	C	November 19, 2021	3667.82	150
Apr-21	SPX	C	November 19, 2021	3682.05	141
Apr-21	SPX	C	November 19, 2021	3694.34	38
Apr-21	SPX	C	November 19, 2021	3700	15
Apr-21	SPX	C	November 19, 2021	3710.51	117
Apr-21	SPX	C	November 19, 2021	3717.3	55
Apr-21	SPX	C	November 19, 2021	3720	300
Apr-21	SPX	C	November 19, 2021	3721.19	173
Apr-21	SPX	C	November 19, 2021	3735.42	139
Apr-21	SPX	C	November 19, 2021	3758.54	196
Apr-21	SPX	C	November 19, 2021	3783.44	170
Apr-21	SPX	C	November 19, 2021	3830	15
Apr-21	SPX	C	November 19, 2021	3910	325
Apr-21	SPX	C	November 19, 2021	3970	15
Apr-21	SPX	C	November 19, 2021	4076.3	12
Apr-21	SPX	C	November 19, 2021	4126.3	12
Apr-21	SPX	P	December 17, 2021	3334.62	3
Apr-21	SPX	P	December 17, 2021	3474.9	3
Apr-21	SPX	C	December 17, 2021	3697.4	3
Apr-21	SPX	C	December 17, 2021	3698.4	51
Apr-21	SPX	C	December 17, 2021	3700	635
Apr-21	SPX	C	December 17, 2021	3709.2	4
Apr-21	SPX	C	December 17, 2021	3709.41	72
Apr-21	SPX	C	December 17, 2021	3713.9	56
Apr-21	SPX	C	December 17, 2021	3719.8	5
Apr-21	SPX	C	December 17, 2021	3722.48	37
Apr-21	SPX	C	December 17, 2021	3727.4	3
Apr-21	SPX	C	December 17, 2021	3728.4	51
Apr-21	SPX	C	December 17, 2021	3732.9	3
Apr-21	SPX	C	December 17, 2021	3800	10
Apr-21	SPX	C	December 17, 2021	3825.89	72
Apr-21	SPX	C	December 17, 2021	3839.74	37
Apr-21	SPX	C	December 17, 2021	3840	325
Apr-21	SPX	C	December 17, 2021	3888.2	56
Apr-21	SPX	C	December 17, 2021	3940	15
Apr-21	SPX	C	December 17, 2021	3944.33	2
Apr-21	SPX	C	December 17, 2021	4020	300
Apr-21	SPX	C	December 17, 2021	4080	15
Apr-21	SPX	C	December 17, 2021	4245.4	10
Apr-21	SPX	C	December 17, 2021	4263.29	4
Apr-21	SPX	C	December 17, 2021	4295.4	10
Apr-21	SPX	C	January 21, 2022	3820	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>
Apr-21	SPX	C	January 21, 2022	3830	450
Apr-21	SPX	C	January 21, 2022	3832.4	66
Apr-21	SPX	C	January 21, 2022	3835.8	4
Apr-21	SPX	C	January 21, 2022	3853.07	52
Apr-21	SPX	C	January 21, 2022	3862.4	66
Apr-21	SPX	C	January 21, 2022	3865.8	4
Apr-21	SPX	C	January 21, 2022	3960	10
Apr-21	SPX	C	January 21, 2022	3972.9	32
Apr-21	SPX	C	January 21, 2022	3990	225
Apr-21	SPX	C	January 21, 2022	4030	10
Apr-21	SPX	C	January 21, 2022	4090	5
Apr-21	SPX	C	January 21, 2022	4150	225
Apr-21	SPX	C	January 21, 2022	4210	5
Apr-21	SPX	C	January 21, 2022	4220	10
Apr-21	SPX	C	January 21, 2022	4395.1	6
Apr-21	SPX	C	January 21, 2022	4445.1	6
Apr-21	SPX	C	February 18, 2022	3385.51	23
Apr-21	SPX	C	February 18, 2022	3597.1	23
Apr-21	SPX	C	February 18, 2022	3892.8	3
Apr-21	SPX	C	February 18, 2022	3906.71	618
Apr-21	SPX	C	February 18, 2022	3913.97	32
Apr-21	SPX	C	February 18, 2022	3920	465
Apr-21	SPX	C	February 18, 2022	3922.8	3
Apr-21	SPX	C	February 18, 2022	4021.96	187
Apr-21	SPX	C	February 18, 2022	4031.72	128
Apr-21	SPX	C	February 18, 2022	4036.48	32
Apr-21	SPX	C	February 18, 2022	4049.3	158
Apr-21	SPX	C	February 18, 2022	4050	15
Apr-21	SPX	C	February 18, 2022	4060	3
Apr-21	SPX	C	February 18, 2022	4082.51	145
Apr-21	SPX	C	February 18, 2022	4090	225
Apr-21	SPX	C	February 18, 2022	4160	10
Apr-21	SPX	C	February 18, 2022	4200	5
Apr-21	SPX	C	February 18, 2022	4260	225
Apr-21	SPX	C	February 18, 2022	4330	5
Apr-21	SPX	C	February 18, 2022	4340	10
Apr-21	SPX	C	March 18, 2022	3319.47	29
Apr-21	SPX	C	March 18, 2022	3525.28	29
Apr-21	SPX	C	March 18, 2022	3897.8	5
Apr-21	SPX	C	March 18, 2022	3910	60
Apr-21	SPX	C	March 18, 2022	3913.1	1,123
Apr-21	SPX	C	March 18, 2022	3915.46	32
Apr-21	SPX	C	March 18, 2022	3927.8	5
Apr-21	SPX	C	March 18, 2022	3940	545
Apr-21	SPX	C	March 18, 2022	3991.36	244
Apr-21	SPX	C	March 18, 2022	4028.54	213
Apr-21	SPX	C	March 18, 2022	4041.15	32

**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>
Apr-21	SPX	C	March 18, 2022	4042.23	80
Apr-21	SPX	C	March 18, 2022	4050.06	135
Apr-21	SPX	C	March 18, 2022	4063.75	164
Apr-21	SPX	C	March 18, 2022	4077.45	128
Apr-21	SPX	C	March 18, 2022	4080	20
Apr-21	SPX	C	March 18, 2022	4100	325
Apr-21	SPX	C	March 18, 2022	4112.67	159
Apr-21	SPX	C	March 18, 2022	4190	10
Apr-21	SPX	C	March 18, 2022	4280	200
Apr-21	SPX	C	March 18, 2022	4350	10
Apr-21	SPX	C	April 14, 2022	4100	5
Apr-21	SPX	C	April 14, 2022	4150	565
Apr-21	SPX	C	April 14, 2022	4150.8	65
Apr-21	SPX	C	April 14, 2022	4166.4	70
Apr-21	SPX	C	April 14, 2022	4170.42	30
Apr-21	SPX	C	April 14, 2022	4180.8	65
Apr-21	SPX	C	April 14, 2022	4201.6	3
Apr-21	SPX	C	April 14, 2022	4211	7
Apr-21	SPX	C	April 14, 2022	4212.12	40
Apr-21	SPX	C	April 14, 2022	4260	5
Apr-21	SPX	C	April 14, 2022	4280	15
Apr-21	SPX	C	April 14, 2022	4303.87	30
Apr-21	SPX	C	April 14, 2022	4310	325
Apr-21	SPX	C	April 14, 2022	4363.1	70
Apr-21	SPX	C	April 14, 2022	4420	20
Apr-21	SPX	C	April 14, 2022	4479.03	40
Apr-21	SPX	C	April 14, 2022	4500	225
Apr-21	SPX	C	April 14, 2022	4580	20
Apr-21	SPX	C	May 20, 2022	3557.54	22
Apr-21	SPX	C	May 20, 2022	3747.87	22
Apr-21	SPX	C	June 17, 2022	4050.01	50
Apr-21	SPX	C	June 17, 2022	4225.01	50
Apr-21	SPX	C	August 19, 2022	3906.71	15
Apr-21	SPX	C	August 19, 2022	4068.84	15
Apr-21	SPX	C	December 16, 2022	2700	200
Apr-21	SPX	C	December 16, 2022	4050.01	50
Apr-21	SPX	C	December 16, 2022	4225.01	50
Apr-21	SPX	C	December 20, 2024	3450	60
Apr-21	SPX	C	May 16, 2025	2956.1	87
Apr-21	SPX	P	May 16, 2025	2956.1	87
Apr-21	SPX	C	January 16, 2026	3820	1,120
Apr-21	SPX	C	January 15, 2027	3830	1,413
May-21	SPX	P	June 18, 2021	2773.71	5
May-21	SPX	P	June 18, 2021	2917.89	7
May-21	SPX	C	June 18, 2021	3086.9	6
May-21	SPX	C	June 18, 2021	3088.7	46
May-21	SPX	C	June 18, 2021	3097.74	2,062

**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>
May-21	SPX	C	June 18, 2021	3106.1	85
May-21	SPX	C	June 18, 2021	3116.9	6
May-21	SPX	C	June 18, 2021	3118.7	46
May-21	SPX	C	June 18, 2021	3133.66	12
May-21	SPX	P	June 18, 2021	3133.66	7
May-21	SPX	C	June 18, 2021	3159.69	177
May-21	SPX	C	June 18, 2021	3190.67	210
May-21	SPX	C	June 18, 2021	3192.84	78
May-21	SPX	C	June 18, 2021	3204.61	194
May-21	SPX	C	June 18, 2021	3213.91	264
May-21	SPX	C	June 18, 2021	3223.2	214
May-21	SPX	C	June 18, 2021	3232.49	164
May-21	SPX	C	June 18, 2021	3241.78	215
May-21	SPX	C	June 18, 2021	3252.6	85
May-21	SPX	C	June 18, 2021	3252.63	212
May-21	SPX	C	June 18, 2021	3260.37	156
May-21	SPX	C	June 18, 2021	3275.86	178
May-21	SPX	C	June 18, 2021	3468.59	12
May-21	SPX	C	June 18, 2021	3542.4	7
May-21	SPX	C	June 18, 2021	3592.4	7
May-21	SPX	P	July 16, 2021	2875.92	5
May-21	SPX	P	July 16, 2021	3040.29	11
May-21	SPX	C	July 16, 2021	3193.74	20
May-21	SPX	P	July 16, 2021	3193.74	11
May-21	SPX	C	July 16, 2021	3205.2	63
May-21	SPX	C	July 16, 2021	3206.9	1
May-21	SPX	C	July 16, 2021	3215.57	49
May-21	SPX	C	July 16, 2021	3219.13	2
May-21	SPX	C	July 16, 2021	3220.4	75
May-21	SPX	C	July 16, 2021	3224.73	86
May-21	SPX	C	July 16, 2021	3235.2	63
May-21	SPX	C	July 16, 2021	3236.9	1
May-21	SPX	C	July 16, 2021	3313.97	49
May-21	SPX	C	July 16, 2021	3323.41	86
May-21	SPX	C	July 16, 2021	3361.8	75
May-21	SPX	C	July 16, 2021	3501.79	20
May-21	SPX	C	July 16, 2021	3676.3	8
May-21	SPX	C	July 16, 2021	3726.3	8
May-21	SPX	C	August 20, 2021	3373.7	4
May-21	SPX	C	August 20, 2021	3385.51	1,801
May-21	SPX	C	August 20, 2021	3403.7	4
May-21	SPX	C	August 20, 2021	3453.22	196
May-21	SPX	C	August 20, 2021	3487.08	134
May-21	SPX	C	August 20, 2021	3492.15	29
May-21	SPX	C	August 20, 2021	3500.62	212
May-21	SPX	C	August 20, 2021	3509.08	104
May-21	SPX	C	August 20, 2021	3512.47	273

**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>
May-21	SPX	C	August 20, 2021	3520.93	182
May-21	SPX	C	August 20, 2021	3527.7	221
May-21	SPX	C	August 20, 2021	3539.55	122
May-21	SPX	C	August 20, 2021	3553.09	157
May-21	SPX	C	August 20, 2021	3575.1	171
May-21	SPX	P	September 17, 2021	2978.84	9
May-21	SPX	P	September 17, 2021	3072.48	6
May-21	SPX	C	September 17, 2021	3304.5	2
May-21	SPX	C	September 17, 2021	3305.44	10
May-21	SPX	C	September 17, 2021	3314.5	72
May-21	SPX	C	September 17, 2021	3334.5	2
May-21	SPX	C	September 17, 2021	3336.1	82
May-21	SPX	C	September 17, 2021	3344.5	72
May-21	SPX	C	September 17, 2021	3357.01	45
May-21	SPX	C	September 17, 2021	3374.95	1
May-21	SPX	C	September 17, 2021	3462.42	45
May-21	SPX	C	September 17, 2021	3479	82
May-21	SPX	C	September 17, 2021	3733.79	16
May-21	SPX	C	September 17, 2021	3801.9	16
May-21	SPX	C	September 17, 2021	3851.9	16
May-21	SPX	P	October 15, 2021	2735	12
May-21	SPX	C	October 15, 2021	3340.03	1
May-21	SPX	C	October 15, 2021	3468.1	41
May-21	SPX	C	October 15, 2021	3468.3	1
May-21	SPX	C	October 15, 2021	3483.34	2
May-21	SPX	C	October 15, 2021	3483.6	50
May-21	SPX	C	October 15, 2021	3483.81	78
May-21	SPX	C	October 15, 2021	3498.1	41
May-21	SPX	C	October 15, 2021	3498.3	1
May-21	SPX	C	October 15, 2021	3518.17	28
May-21	SPX	C	October 15, 2021	3535.59	1
May-21	SPX	C	October 15, 2021	3592.16	78
May-21	SPX	C	October 15, 2021	3626	50
May-21	SPX	C	October 15, 2021	3632.78	1
May-21	SPX	C	October 15, 2021	3730.66	28
May-21	SPX	C	October 15, 2021	3978.5	9
May-21	SPX	C	October 15, 2021	4028.5	9
May-21	SPX	P	November 19, 2021	2860	12
May-21	SPX	C	November 19, 2021	2971.61	24
May-21	SPX	C	November 19, 2021	3113.34	100
May-21	SPX	P	November 19, 2021	3113.34	100
May-21	SPX	C	November 19, 2021	3124.65	24
May-21	SPX	C	November 19, 2021	3549.8	43
May-21	SPX	C	November 19, 2021	3552.2	1
May-21	SPX	C	November 19, 2021	3557.54	1,561
May-21	SPX	C	November 19, 2021	3565.8	55
May-21	SPX	C	November 19, 2021	3579.8	43

**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>
May-21	SPX	C	November 19, 2021	3581.87	38
May-21	SPX	C	November 19, 2021	3582.2	1
May-21	SPX	C	November 19, 2021	3585.9	5
May-21	SPX	C	November 19, 2021	3590	640
May-21	SPX	C	November 19, 2021	3628.69	254
May-21	SPX	C	November 19, 2021	3660.71	221
May-21	SPX	C	November 19, 2021	3667.82	150
May-21	SPX	C	November 19, 2021	3682.05	141
May-21	SPX	C	November 19, 2021	3694.34	38
May-21	SPX	C	November 19, 2021	3700	15
May-21	SPX	C	November 19, 2021	3710.51	117
May-21	SPX	C	November 19, 2021	3717.3	55
May-21	SPX	C	November 19, 2021	3720	300
May-21	SPX	C	November 19, 2021	3721.19	173
May-21	SPX	C	November 19, 2021	3735.42	139
May-21	SPX	C	November 19, 2021	3758.54	196
May-21	SPX	C	November 19, 2021	3783.44	170
May-21	SPX	C	November 19, 2021	3830	15
May-21	SPX	C	November 19, 2021	3910	325
May-21	SPX	C	November 19, 2021	3970	15
May-21	SPX	C	November 19, 2021	4076.3	12
May-21	SPX	C	November 19, 2021	4126.3	12
May-21	SPX	P	December 17, 2021	3334.62	3
May-21	SPX	P	December 17, 2021	3474.9	3
May-21	SPX	C	December 17, 2021	3697.4	3
May-21	SPX	C	December 17, 2021	3698.4	51
May-21	SPX	C	December 17, 2021	3700	635
May-21	SPX	C	December 17, 2021	3709.2	4
May-21	SPX	C	December 17, 2021	3709.41	72
May-21	SPX	C	December 17, 2021	3713.9	56
May-21	SPX	C	December 17, 2021	3719.8	5
May-21	SPX	C	December 17, 2021	3722.48	37
May-21	SPX	C	December 17, 2021	3727.4	3
May-21	SPX	C	December 17, 2021	3728.4	51
May-21	SPX	C	December 17, 2021	3732.9	3
May-21	SPX	C	December 17, 2021	3800	10
May-21	SPX	C	December 17, 2021	3825.89	72
May-21	SPX	C	December 17, 2021	3839.74	37
May-21	SPX	C	December 17, 2021	3840	325
May-21	SPX	C	December 17, 2021	3888.2	56
May-21	SPX	C	December 17, 2021	3940	15
May-21	SPX	C	December 17, 2021	3944.33	2
May-21	SPX	C	December 17, 2021	4020	300
May-21	SPX	C	December 17, 2021	4080	15
May-21	SPX	C	December 17, 2021	4245.4	10
May-21	SPX	C	December 17, 2021	4263.29	4
May-21	SPX	C	December 17, 2021	4295.4	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>
May-21	SPX	C	January 21, 2022	3820	10
May-21	SPX	C	January 21, 2022	3830	450
May-21	SPX	C	January 21, 2022	3832.4	66
May-21	SPX	C	January 21, 2022	3835.8	4
May-21	SPX	C	January 21, 2022	3853.07	52
May-21	SPX	C	January 21, 2022	3862.4	66
May-21	SPX	C	January 21, 2022	3865.8	4
May-21	SPX	C	January 21, 2022	3960	10
May-21	SPX	C	January 21, 2022	3972.9	32
May-21	SPX	C	January 21, 2022	3990	225
May-21	SPX	C	January 21, 2022	4030	10
May-21	SPX	C	January 21, 2022	4090	5
May-21	SPX	C	January 21, 2022	4150	225
May-21	SPX	C	January 21, 2022	4210	5
May-21	SPX	C	January 21, 2022	4220	10
May-21	SPX	C	January 21, 2022	4395.1	6
May-21	SPX	C	January 21, 2022	4445.1	6
May-21	SPX	C	February 18, 2022	3385.51	23
May-21	SPX	C	February 18, 2022	3597.1	23
May-21	SPX	C	February 18, 2022	3892.8	3
May-21	SPX	C	February 18, 2022	3906.71	618
May-21	SPX	C	February 18, 2022	3913.97	32
May-21	SPX	C	February 18, 2022	3920	465
May-21	SPX	C	February 18, 2022	3922.8	3
May-21	SPX	C	February 18, 2022	4021.96	187
May-21	SPX	C	February 18, 2022	4031.72	128
May-21	SPX	C	February 18, 2022	4036.48	32
May-21	SPX	C	February 18, 2022	4049.3	158
May-21	SPX	C	February 18, 2022	4050	15
May-21	SPX	C	February 18, 2022	4060	3
May-21	SPX	C	February 18, 2022	4082.51	145
May-21	SPX	C	February 18, 2022	4090	225
May-21	SPX	C	February 18, 2022	4160	10
May-21	SPX	C	February 18, 2022	4200	5
May-21	SPX	C	February 18, 2022	4260	225
May-21	SPX	C	February 18, 2022	4330	5
May-21	SPX	C	February 18, 2022	4340	10
May-21	SPX	C	March 18, 2022	3319.47	29
May-21	SPX	C	March 18, 2022	3525.28	29
May-21	SPX	C	March 18, 2022	3897.8	5
May-21	SPX	C	March 18, 2022	3910	60
May-21	SPX	C	March 18, 2022	3913.1	1,123
May-21	SPX	C	March 18, 2022	3915.46	32
May-21	SPX	C	March 18, 2022	3927.8	5
May-21	SPX	C	March 18, 2022	3940	545
May-21	SPX	C	March 18, 2022	3991.36	244
May-21	SPX	C	March 18, 2022	4028.54	213

**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>
May-21	SPX	C	March 18, 2022	4041.15	32
May-21	SPX	C	March 18, 2022	4042.23	80
May-21	SPX	C	March 18, 2022	4050.06	135
May-21	SPX	C	March 18, 2022	4063.75	164
May-21	SPX	C	March 18, 2022	4077.45	128
May-21	SPX	C	March 18, 2022	4080	20
May-21	SPX	C	March 18, 2022	4100	325
May-21	SPX	C	March 18, 2022	4112.67	159
May-21	SPX	C	March 18, 2022	4190	10
May-21	SPX	C	March 18, 2022	4280	200
May-21	SPX	C	March 18, 2022	4350	10
May-21	SPX	C	April 14, 2022	4100	5
May-21	SPX	C	April 14, 2022	4150	565
May-21	SPX	C	April 14, 2022	4150.8	65
May-21	SPX	C	April 14, 2022	4166.4	70
May-21	SPX	C	April 14, 2022	4170.42	30
May-21	SPX	C	April 14, 2022	4180.8	65
May-21	SPX	C	April 14, 2022	4201.6	3
May-21	SPX	C	April 14, 2022	4211	7
May-21	SPX	C	April 14, 2022	4212.12	40
May-21	SPX	C	April 14, 2022	4260	5
May-21	SPX	C	April 14, 2022	4280	15
May-21	SPX	C	April 14, 2022	4303.87	30
May-21	SPX	C	April 14, 2022	4310	325
May-21	SPX	C	April 14, 2022	4363.1	70
May-21	SPX	C	April 14, 2022	4420	20
May-21	SPX	C	April 14, 2022	4479.03	40
May-21	SPX	C	April 14, 2022	4500	225
May-21	SPX	C	April 14, 2022	4580	20
May-21	SPX	C	May 20, 2022	3557.54	22
May-21	SPX	C	May 20, 2022	3747.87	22
May-21	SPX	C	May 20, 2022	4150	565
May-21	SPX	C	May 20, 2022	4155.86	645
May-21	SPX	C	May 20, 2022	4159.12	1,140
May-21	SPX	C	May 20, 2022	4202.71	2
May-21	SPX	C	May 20, 2022	4244.38	157
May-21	SPX	C	May 20, 2022	4279.73	138
May-21	SPX	C	May 20, 2022	4288.43	53
May-21	SPX	C	May 20, 2022	4290	15
May-21	SPX	C	May 20, 2022	4290.09	60
May-21	SPX	C	May 20, 2022	4298.82	84
May-21	SPX	C	May 20, 2022	4302.61	109
May-21	SPX	C	May 20, 2022	4305.47	78
May-21	SPX	C	May 20, 2022	4311.7	64
May-21	SPX	C	May 20, 2022	4315.86	99
May-21	SPX	C	May 20, 2022	4320	300
May-21	SPX	C	May 20, 2022	4322.09	7

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

Month	Index	C/P	Exp. Date	Strike	OI
May-21	SPX	C	May 20, 2022	4327.56	155
May-21	SPX	C	May 20, 2022	4334.15	75
May-21	SPX	C	May 20, 2022	4352.52	108
May-21	SPX	C	May 20, 2022	4367.08	120
May-21	SPX	C	May 20, 2022	4387.87	121
May-21	SPX	C	May 20, 2022	4410.75	136
May-21	SPX	C	May 20, 2022	4416.43	63
May-21	SPX	C	May 20, 2022	4431.54	96
May-21	SPX	C	May 20, 2022	4450	20
May-21	SPX	C	May 20, 2022	4509.11	52
May-21	SPX	C	May 20, 2022	4510	250
May-21	SPX	C	May 20, 2022	4590	20
May-21	SPX	C	June 17, 2022	4050.01	50
May-21	SPX	C	June 17, 2022	4225.01	50
May-21	SPX	C	August 19, 2022	3906.71	15
May-21	SPX	C	August 19, 2022	4068.84	15
May-21	SPX	C	November 18, 2022	4159.12	23
May-21	SPX	C	November 18, 2022	4385.79	23
May-21	SPX	C	December 16, 2022	2700	200
May-21	SPX	C	December 16, 2022	4050.01	50
May-21	SPX	C	December 16, 2022	4225.01	50
May-21	SPX	C	December 20, 2024	3450	60
May-21	SPX	C	May 16, 2025	2956.1	87
May-21	SPX	P	May 16, 2025	2956.1	87
May-21	SPX	C	January 16, 2026	3820	1,120
May-21	SPX	C	January 15, 2027	3830	1,413
Jun-21	SPX	P	July 16, 2021	2875.92	5
Jun-21	SPX	P	July 16, 2021	3040.29	11
Jun-21	SPX	C	July 16, 2021	3193.74	20
Jun-21	SPX	P	July 16, 2021	3193.74	11
Jun-21	SPX	C	July 16, 2021	3205.2	63
Jun-21	SPX	C	July 16, 2021	3206.9	1
Jun-21	SPX	C	July 16, 2021	3215.57	49
Jun-21	SPX	C	July 16, 2021	3219.13	2
Jun-21	SPX	C	July 16, 2021	3220.4	75
Jun-21	SPX	C	July 16, 2021	3224.73	86
Jun-21	SPX	C	July 16, 2021	3235.2	63
Jun-21	SPX	C	July 16, 2021	3236.9	1
Jun-21	SPX	C	July 16, 2021	3313.97	49
Jun-21	SPX	C	July 16, 2021	3323.41	86
Jun-21	SPX	C	July 16, 2021	3361.8	75
Jun-21	SPX	C	July 16, 2021	3501.79	20
Jun-21	SPX	C	July 16, 2021	3676.3	8
Jun-21	SPX	C	July 16, 2021	3726.3	8
Jun-21	SPX	C	August 20, 2021	3373.7	4
Jun-21	SPX	C	August 20, 2021	3385.51	1,801
Jun-21	SPX	C	August 20, 2021	3403.7	4

**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>
Jun-21	SPX	C	August 20, 2021	3453.22	196
Jun-21	SPX	C	August 20, 2021	3487.08	134
Jun-21	SPX	C	August 20, 2021	3492.15	29
Jun-21	SPX	C	August 20, 2021	3500.62	212
Jun-21	SPX	C	August 20, 2021	3509.08	104
Jun-21	SPX	C	August 20, 2021	3512.47	273
Jun-21	SPX	C	August 20, 2021	3520.93	182
Jun-21	SPX	C	August 20, 2021	3527.7	221
Jun-21	SPX	C	August 20, 2021	3539.55	122
Jun-21	SPX	C	August 20, 2021	3553.09	157
Jun-21	SPX	C	August 20, 2021	3575.1	171
Jun-21	SPX	P	September 17, 2021	2978.84	9
Jun-21	SPX	P	September 17, 2021	3072.48	6
Jun-21	SPX	C	September 17, 2021	3304.5	2
Jun-21	SPX	C	September 17, 2021	3305.44	10
Jun-21	SPX	C	September 17, 2021	3314.5	72
Jun-21	SPX	C	September 17, 2021	3334.5	2
Jun-21	SPX	C	September 17, 2021	3336.1	82
Jun-21	SPX	C	September 17, 2021	3344.5	72
Jun-21	SPX	C	September 17, 2021	3357.01	45
Jun-21	SPX	C	September 17, 2021	3374.95	1
Jun-21	SPX	C	September 17, 2021	3462.42	45
Jun-21	SPX	C	September 17, 2021	3479	82
Jun-21	SPX	C	September 17, 2021	3733.79	16
Jun-21	SPX	C	September 17, 2021	3801.9	16
Jun-21	SPX	C	September 17, 2021	3851.9	16
Jun-21	SPX	P	October 15, 2021	2735	12
Jun-21	SPX	C	October 15, 2021	3340.03	1
Jun-21	SPX	C	October 15, 2021	3468.1	41
Jun-21	SPX	C	October 15, 2021	3468.3	1
Jun-21	SPX	C	October 15, 2021	3483.34	2
Jun-21	SPX	C	October 15, 2021	3483.6	50
Jun-21	SPX	C	October 15, 2021	3483.81	78
Jun-21	SPX	C	October 15, 2021	3498.1	41
Jun-21	SPX	C	October 15, 2021	3498.3	1
Jun-21	SPX	C	October 15, 2021	3518.17	28
Jun-21	SPX	C	October 15, 2021	3535.59	1
Jun-21	SPX	C	October 15, 2021	3592.16	78
Jun-21	SPX	C	October 15, 2021	3626	50
Jun-21	SPX	C	October 15, 2021	3632.78	1
Jun-21	SPX	C	October 15, 2021	3730.66	28
Jun-21	SPX	C	October 15, 2021	3978.5	9
Jun-21	SPX	C	October 15, 2021	4028.5	9
Jun-21	SPX	P	November 19, 2021	2860	12
Jun-21	SPX	C	November 19, 2021	2971.61	24
Jun-21	SPX	C	November 19, 2021	3113.34	100
Jun-21	SPX	P	November 19, 2021	3113.34	100

**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>
Jun-21	SPX	C	November 19, 2021	3124.65	24
Jun-21	SPX	C	November 19, 2021	3549.8	43
Jun-21	SPX	C	November 19, 2021	3552.2	1
Jun-21	SPX	C	November 19, 2021	3557.54	1,561
Jun-21	SPX	C	November 19, 2021	3565.8	55
Jun-21	SPX	C	November 19, 2021	3579.8	43
Jun-21	SPX	C	November 19, 2021	3581.87	38
Jun-21	SPX	C	November 19, 2021	3582.2	1
Jun-21	SPX	C	November 19, 2021	3585.9	5
Jun-21	SPX	C	November 19, 2021	3590	640
Jun-21	SPX	C	November 19, 2021	3628.69	254
Jun-21	SPX	C	November 19, 2021	3660.71	221
Jun-21	SPX	C	November 19, 2021	3667.82	150
Jun-21	SPX	C	November 19, 2021	3682.05	141
Jun-21	SPX	C	November 19, 2021	3694.34	38
Jun-21	SPX	C	November 19, 2021	3710.51	117
Jun-21	SPX	C	November 19, 2021	3717.3	55
Jun-21	SPX	C	November 19, 2021	3720	300
Jun-21	SPX	C	November 19, 2021	3721.19	173
Jun-21	SPX	C	November 19, 2021	3735.42	139
Jun-21	SPX	C	November 19, 2021	3758.54	196
Jun-21	SPX	C	November 19, 2021	3783.44	170
Jun-21	SPX	C	November 19, 2021	3830	15
Jun-21	SPX	C	November 19, 2021	3910	325
Jun-21	SPX	C	November 19, 2021	3970	15
Jun-21	SPX	C	November 19, 2021	4076.3	12
Jun-21	SPX	C	November 19, 2021	4126.3	12
Jun-21	SPX	P	December 17, 2021	3334.62	3
Jun-21	SPX	P	December 17, 2021	3474.9	3
Jun-21	SPX	C	December 17, 2021	3697.4	3
Jun-21	SPX	C	December 17, 2021	3698.4	51
Jun-21	SPX	C	December 17, 2021	3700	635
Jun-21	SPX	C	December 17, 2021	3709.2	4
Jun-21	SPX	C	December 17, 2021	3709.41	72
Jun-21	SPX	C	December 17, 2021	3713.9	56
Jun-21	SPX	C	December 17, 2021	3719.8	5
Jun-21	SPX	C	December 17, 2021	3722.48	37
Jun-21	SPX	C	December 17, 2021	3727.4	3
Jun-21	SPX	C	December 17, 2021	3728.4	51
Jun-21	SPX	C	December 17, 2021	3732.9	3
Jun-21	SPX	C	December 17, 2021	3800	10
Jun-21	SPX	C	December 17, 2021	3825.89	72
Jun-21	SPX	C	December 17, 2021	3839.74	37
Jun-21	SPX	C	December 17, 2021	3840	325
Jun-21	SPX	C	December 17, 2021	3888.2	56
Jun-21	SPX	C	December 17, 2021	3940	15
Jun-21	SPX	C	December 17, 2021	3944.33	2

**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>
Jun-21	SPX	C	December 17, 2021	4020	300
Jun-21	SPX	C	December 17, 2021	4080	15
Jun-21	SPX	C	December 17, 2021	4245.4	10
Jun-21	SPX	C	December 17, 2021	4263.29	4
Jun-21	SPX	C	December 17, 2021	4295.4	10
Jun-21	SPX	C	January 21, 2022	3820	10
Jun-21	SPX	C	January 21, 2022	3830	450
Jun-21	SPX	C	January 21, 2022	3832.4	66
Jun-21	SPX	C	January 21, 2022	3835.8	4
Jun-21	SPX	C	January 21, 2022	3853.07	52
Jun-21	SPX	C	January 21, 2022	3862.4	66
Jun-21	SPX	C	January 21, 2022	3865.8	4
Jun-21	SPX	C	January 21, 2022	3960	10
Jun-21	SPX	C	January 21, 2022	3972.9	32
Jun-21	SPX	C	January 21, 2022	3990	225
Jun-21	SPX	C	January 21, 2022	4030	10
Jun-21	SPX	C	January 21, 2022	4090	5
Jun-21	SPX	C	January 21, 2022	4150	225
Jun-21	SPX	C	January 21, 2022	4210	5
Jun-21	SPX	C	January 21, 2022	4220	10
Jun-21	SPX	C	January 21, 2022	4395.1	6
Jun-21	SPX	C	January 21, 2022	4445.1	6
Jun-21	SPX	C	February 18, 2022	3385.51	23
Jun-21	SPX	C	February 18, 2022	3597.1	23
Jun-21	SPX	C	February 18, 2022	3892.8	3
Jun-21	SPX	C	February 18, 2022	3906.71	618
Jun-21	SPX	C	February 18, 2022	3913.97	32
Jun-21	SPX	C	February 18, 2022	3920	465
Jun-21	SPX	C	February 18, 2022	3922.8	3
Jun-21	SPX	C	February 18, 2022	4021.96	187
Jun-21	SPX	C	February 18, 2022	4031.72	128
Jun-21	SPX	C	February 18, 2022	4036.48	32
Jun-21	SPX	C	February 18, 2022	4049.3	158
Jun-21	SPX	C	February 18, 2022	4050	15
Jun-21	SPX	C	February 18, 2022	4060	3
Jun-21	SPX	C	February 18, 2022	4082.51	145
Jun-21	SPX	C	February 18, 2022	4090	225
Jun-21	SPX	C	February 18, 2022	4160	10
Jun-21	SPX	C	February 18, 2022	4200	5
Jun-21	SPX	C	February 18, 2022	4260	225
Jun-21	SPX	C	February 18, 2022	4330	5
Jun-21	SPX	C	February 18, 2022	4340	10
Jun-21	SPX	C	March 18, 2022	3319.47	29
Jun-21	SPX	C	March 18, 2022	3525.28	29
Jun-21	SPX	C	March 18, 2022	3897.8	5
Jun-21	SPX	C	March 18, 2022	3910	60
Jun-21	SPX	C	March 18, 2022	3913.1	1,123

**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>
Jun-21	SPX	C	March 18, 2022	3915.46	32
Jun-21	SPX	C	March 18, 2022	3927.8	5
Jun-21	SPX	C	March 18, 2022	3940	545
Jun-21	SPX	C	March 18, 2022	3991.36	244
Jun-21	SPX	C	March 18, 2022	4028.54	213
Jun-21	SPX	C	March 18, 2022	4041.15	32
Jun-21	SPX	C	March 18, 2022	4042.23	80
Jun-21	SPX	C	March 18, 2022	4050.06	135
Jun-21	SPX	C	March 18, 2022	4063.75	164
Jun-21	SPX	C	March 18, 2022	4077.45	128
Jun-21	SPX	C	March 18, 2022	4080	20
Jun-21	SPX	C	March 18, 2022	4100	325
Jun-21	SPX	C	March 18, 2022	4112.67	159
Jun-21	SPX	C	March 18, 2022	4190	10
Jun-21	SPX	C	March 18, 2022	4280	200
Jun-21	SPX	C	March 18, 2022	4350	10
Jun-21	SPX	C	April 14, 2022	4100	5
Jun-21	SPX	C	April 14, 2022	4150	565
Jun-21	SPX	C	April 14, 2022	4150.8	65
Jun-21	SPX	C	April 14, 2022	4166.4	70
Jun-21	SPX	C	April 14, 2022	4170.42	30
Jun-21	SPX	C	April 14, 2022	4180.8	65
Jun-21	SPX	C	April 14, 2022	4201.6	3
Jun-21	SPX	C	April 14, 2022	4211	7
Jun-21	SPX	C	April 14, 2022	4212.12	40
Jun-21	SPX	C	April 14, 2022	4260	5
Jun-21	SPX	C	April 14, 2022	4280	15
Jun-21	SPX	C	April 14, 2022	4303.87	30
Jun-21	SPX	C	April 14, 2022	4310	325
Jun-21	SPX	C	April 14, 2022	4363.1	70
Jun-21	SPX	C	April 14, 2022	4420	20
Jun-21	SPX	C	April 14, 2022	4479.03	40
Jun-21	SPX	C	April 14, 2022	4500	225
Jun-21	SPX	C	April 14, 2022	4580	20
Jun-21	SPX	C	April 14, 2022	4766.3	10
Jun-21	SPX	C	April 14, 2022	4816.3	10
Jun-21	SPX	C	May 20, 2022	3557.54	22
Jun-21	SPX	C	May 20, 2022	3747.87	22
Jun-21	SPX	C	May 20, 2022	4150	565
Jun-21	SPX	C	May 20, 2022	4155.86	645
Jun-21	SPX	C	May 20, 2022	4159.12	1,140
Jun-21	SPX	C	May 20, 2022	4202.71	2
Jun-21	SPX	C	May 20, 2022	4244.38	157
Jun-21	SPX	C	May 20, 2022	4279.73	138
Jun-21	SPX	C	May 20, 2022	4288.43	53
Jun-21	SPX	C	May 20, 2022	4290	15
Jun-21	SPX	C	May 20, 2022	4290.09	60

**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>
Jun-21	SPX	C	May 20, 2022	4298.82	84
Jun-21	SPX	C	May 20, 2022	4302.61	109
Jun-21	SPX	C	May 20, 2022	4305.47	78
Jun-21	SPX	C	May 20, 2022	4311.7	64
Jun-21	SPX	C	May 20, 2022	4315.86	99
Jun-21	SPX	C	May 20, 2022	4320	300
Jun-21	SPX	C	May 20, 2022	4322.09	7
Jun-21	SPX	C	May 20, 2022	4327.56	155
Jun-21	SPX	C	May 20, 2022	4334.15	75
Jun-21	SPX	C	May 20, 2022	4352.52	108
Jun-21	SPX	C	May 20, 2022	4367.08	120
Jun-21	SPX	C	May 20, 2022	4387.87	121
Jun-21	SPX	C	May 20, 2022	4410.75	136
Jun-21	SPX	C	May 20, 2022	4416.43	63
Jun-21	SPX	C	May 20, 2022	4431.54	96
Jun-21	SPX	C	May 20, 2022	4450	20
Jun-21	SPX	C	May 20, 2022	4509.11	52
Jun-21	SPX	C	May 20, 2022	4510	250
Jun-21	SPX	C	May 20, 2022	4590	20
Jun-21	SPX	C	May 20, 2022	4752.8	6
Jun-21	SPX	C	May 20, 2022	4802.8	6
Jun-21	SPX	C	June 17, 2022	4050.01	50
Jun-21	SPX	C	June 17, 2022	4206.4	10
Jun-21	SPX	C	June 17, 2022	4221.9	20
Jun-21	SPX	C	June 17, 2022	4225.01	50
Jun-21	SPX	C	June 17, 2022	4226.98	2
Jun-21	SPX	C	June 17, 2022	4230	560
Jun-21	SPX	C	June 17, 2022	4236.4	10
Jun-21	SPX	C	June 17, 2022	4360	10
Jun-21	SPX	C	June 17, 2022	4410	300
Jun-21	SPX	C	June 17, 2022	4425.2	20
Jun-21	SPX	C	June 17, 2022	4510	15
Jun-21	SPX	C	June 17, 2022	4600	250
Jun-21	SPX	C	June 17, 2022	4680	15
Jun-21	SPX	C	June 17, 2022	4786.7	7
Jun-21	SPX	C	June 17, 2022	4836.7	7
Jun-21	SPX	C	August 19, 2022	3906.71	15
Jun-21	SPX	C	August 19, 2022	4068.84	15
Jun-21	SPX	C	November 18, 2022	4159.12	23
Jun-21	SPX	C	November 18, 2022	4385.79	23
Jun-21	SPX	C	December 16, 2022	2700	200
Jun-21	SPX	C	December 16, 2022	4050.01	50
Jun-21	SPX	C	December 16, 2022	4225.01	50
Jun-21	SPX	C	December 20, 2024	3450	60
Jun-21	SPX	C	May 16, 2025	2956.1	87
Jun-21	SPX	P	May 16, 2025	2956.1	87
Jun-21	SPX	C	January 16, 2026	3820	1,120
Jun-21	SPX	C	January 15, 2027	3830	1,413

**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>
Apr-21	XSP	C	June 18, 2021	313.8	11
Apr-21	XSP	C	June 18, 2021	322.9	11
Apr-21	XSP	C	July 16, 2021	325.7	42
Apr-21	XSP	C	August 20, 2021	343.9	26
Apr-21	XSP	C	August 20, 2021	355.4	26
Apr-21	XSP	C	September 17, 2021	337.7	35
Apr-21	XSP	C	September 17, 2021	347.7	35
Apr-21	XSP	C	October 15, 2021	348.33	2
Apr-21	XSP	C	October 15, 2021	352.2	33
Apr-21	XSP	C	October 15, 2021	357.2	33
Apr-21	XSP	C	October 15, 2021	363.27	2
Apr-21	XSP	C	November 19, 2021	361	14
Apr-21	XSP	C	November 19, 2021	367.8	14
Apr-21	XSP	C	December 17, 2021	375.5	37
Apr-21	XSP	C	December 17, 2021	386.6	37
Apr-21	XSP	C	January 21, 2022	388.7	19
Apr-21	XSP	C	January 21, 2022	398	19
Apr-21	XSP	C	February 18, 2022	395.1	16
Apr-21	XSP	C	February 18, 2022	404.2	16
Apr-21	XSP	C	April 14, 2022	54.25	680
Apr-21	XSP	P	April 14, 2022	375.17	680
Apr-21	XSP	C	April 14, 2022	416.85	680
Apr-21	XSP	P	April 14, 2022	416.85	680
Apr-21	XSP	C	April 14, 2022	436.11	1,360
May-21	XSP	C	June 18, 2021	313.8	11
May-21	XSP	C	June 18, 2021	322.9	11
May-21	XSP	C	July 16, 2021	325.7	42
May-21	XSP	C	August 20, 2021	343.9	26
May-21	XSP	C	August 20, 2021	355.4	26
May-21	XSP	C	September 17, 2021	337.7	35
May-21	XSP	C	September 17, 2021	347.7	35
May-21	XSP	C	October 15, 2021	348.33	2
May-21	XSP	C	October 15, 2021	352.2	33
May-21	XSP	C	October 15, 2021	357.2	33
May-21	XSP	C	October 15, 2021	363.27	2
May-21	XSP	C	November 19, 2021	361	14
May-21	XSP	C	November 19, 2021	367.8	14
May-21	XSP	C	December 17, 2021	375.5	37
May-21	XSP	C	December 17, 2021	386.6	37
May-21	XSP	C	January 21, 2022	388.7	19
May-21	XSP	C	January 21, 2022	398	19
May-21	XSP	C	February 18, 2022	395.1	16
May-21	XSP	C	February 18, 2022	404.2	16
May-21	XSP	C	April 14, 2022	0.01	190
May-21	XSP	C	April 14, 2022	54.25	680
May-21	XSP	P	April 14, 2022	375.17	680
May-21	XSP	C	April 14, 2022	414.64	190

**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>
May-21	XSP	C	April 14, 2022	416.85	680
May-21	XSP	P	April 14, 2022	416.85	680
May-21	XSP	C	April 14, 2022	436.11	1,360
May-21	XSP	C	April 14, 2022	447.89	380
May-21	XSP	C	May 20, 2022	10.39	27
May-21	XSP	C	May 20, 2022	10.4	27
May-21	XSP	P	May 20, 2022	324.17	54
May-21	XSP	P	May 20, 2022	365.74	54
May-21	XSP	P	May 20, 2022	415.61	54
May-21	XSP	P	May 20, 2022	415.62	54
May-21	XSP	C	May 20, 2022	439.84	54
May-21	XSP	C	May 20, 2022	460.7	54
Jun-21	XSP	C	July 16, 2021	325.7	42
Jun-21	XSP	C	August 20, 2021	343.9	26
Jun-21	XSP	C	August 20, 2021	355.4	26
Jun-21	XSP	C	September 17, 2021	337.7	35
Jun-21	XSP	C	September 17, 2021	347.7	35
Jun-21	XSP	C	October 15, 2021	348.33	2
Jun-21	XSP	C	October 15, 2021	352.2	33
Jun-21	XSP	C	October 15, 2021	357.2	33
Jun-21	XSP	C	October 15, 2021	363.27	2
Jun-21	XSP	C	November 19, 2021	361	14
Jun-21	XSP	C	November 19, 2021	367.8	14
Jun-21	XSP	C	December 17, 2021	375.5	37
Jun-21	XSP	C	December 17, 2021	386.6	37
Jun-21	XSP	C	January 21, 2022	388.7	19
Jun-21	XSP	C	January 21, 2022	398	19
Jun-21	XSP	C	February 18, 2022	395.1	16
Jun-21	XSP	C	February 18, 2022	404.2	16
Jun-21	XSP	C	March 18, 2022	393.01	3
Jun-21	XSP	C	April 14, 2022	0.01	190
Jun-21	XSP	C	April 14, 2022	54.25	680
Jun-21	XSP	P	April 14, 2022	375.17	680
Jun-21	XSP	C	April 14, 2022	414.64	190
Jun-21	XSP	C	April 14, 2022	416.85	680
Jun-21	XSP	P	April 14, 2022	416.85	680
Jun-21	XSP	C	April 14, 2022	436.11	1,360
Jun-21	XSP	C	April 14, 2022	447.89	380
Jun-21	XSP	C	May 20, 2022	10.39	27
Jun-21	XSP	C	May 20, 2022	10.4	27
Jun-21	XSP	P	May 20, 2022	324.17	54
Jun-21	XSP	P	May 20, 2022	365.74	54
Jun-21	XSP	P	May 20, 2022	415.61	54
Jun-21	XSP	P	May 20, 2022	415.62	54
Jun-21	XSP	C	May 20, 2022	439.84	54
Jun-21	XSP	C	May 20, 2022	460.7	54

**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												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	53,997		416,794	3,987	352	843,800	24,576,659	485,469	10,626,431		39,199	54,783
May-21	59,209		474,766	5,346	427	803,610	26,471,628	288,125	12,271,902		28,020	36,873
Jun-21	108,254		955,916	10,980	586	1,808,132	56,207,580	707,194	19,245,120		64,166	62,822
Industry FLEX Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	8,584		311			7,098	136,110	10,623			472	107
May-21	17,416		366			3,376	125,482	9,128			242	199
Jun-21	18,990		245			13,111	161,700	12,990			2,324	177
Industry EF-PM FLEX Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21						140	1,869	4,080				
May-21						46	4,778	1,138				82
Jun-21							1,318	3				
Ratio of EF-PM FLEX to All FLEX												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21						2.0%	1.4%	38.4%				
May-21						1.4%	3.8%	12.5%				41.2%
Jun-21							0.8%	0.02%				
Ratio of EF-PM FLEX to Industry Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21						0.02%	0.01%	0.8%				
May-21						0.01%	0.02%	0.4%				0.2%
Jun-21							0.002%	0.0004%				

**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												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	404,451		92,789	2,100	1,396	550,054	10,434,771	431,321	7,685,530		26,871	63,067
May-21	448,637		97,893	1,468	1,387	535,778	10,998,357	399,598	8,517,961		25,959	71,502
Jun-21	446,544		92,677	2,288	1,036	457,927	9,768,640	366,621	8,045,541		22,170	48,807
Industry FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	227,046		2,811			195,793	1,114,333	93,257			4,073	3,662
May-21	243,568		3,020			196,151	1,199,308	90,557			4,039	3,645
Jun-21	251,222		2,672			184,367	1,116,586	88,512			3,058	2,773
Industry EF-PM FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	566		4			284	29,724	4,508			89	
May-21	566		4			330	33,050	5,646			89	82
Jun-21	566		4			330	29,838	5,627			89	82
Ratio of EF-PM FLEX to All FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	0.2%		0.1%			0.1%	0.01%	0.1%			2.2%	
May-21	0.2%		0.1%			0.2%	0.01%	0.1%			2.2%	2.2%
Jun-21	0.2%		0.1%			0.2%	0.01%	0.1%			2.9%	3.0%
Ratio of EF-PM FLEX to Industry Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Apr-21	0.1%		0.004%			0.05%	0.3%	1.0%			0.3%	
May-21	0.1%		0.004%			0.06%	0.3%	1.4%			0.3%	0.1%
Jun-21	0.1%		0.004%			0.07%	0.3%	1.5%			0.4%	0.2%