

QUARTERLY MARKET IMPACT / TRADING PATTERN REPORT – Q3 2021

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

SEPTEMBER 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.¹

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 Q3 2021 quarterly report to the SEC.

Monthly Analysis of Volume & Open Interest:

As of September 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
Jul-21							1,786	914				
Aug-21						44	5,777	374				
Sep-21							1,390	31				

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 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) (SRCBOE-2013-099); 73460 (October 29, 2014), 79 FR 65464 (November 4, 2014) (SRCBOE-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>
Aug-21	RUT	August 19, 2022	44
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Jul-21	SPX	November 19, 2021	2
Jul-21	SPX	April 14, 2022	14
Jul-21	SPX	May 20, 2022	216
Jul-21	SPX	June 17, 2022	10
Jul-21	SPX	July 15, 2022	1,522
Jul-21	SPX	January 20, 2023	22
Aug-21	SPX	July 15, 2022	2
Aug-21	SPX	August 19, 2022	3,256
Aug-21	SPX	February 17, 2023	46
Aug-21	SPX	January 16, 2026	1,090
Aug-21	SPX	January 15, 2027	1,383
Sep-21	SPX	August 19, 2022	10
Sep-21	SPX	September 16, 2022	1,380
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>Volume</u>
Jul-21	XSP	March 18, 2022	24
Jul-21	XSP	April 14, 2022	830
Jul-21	XSP	May 20, 2022	42
Jul-21	XSP	June 17, 2022	18
Aug-21	XSP	July 15, 2022	24
Aug-21	XSP	August 19, 2022	350
Sep-21	XSP	August 19, 2022	31

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>
Aug-21	Cboe	RUT	C	August 19, 2022	2167.60	1	22
Aug-21	Cboe	RUT	C	August 19, 2022	2219.19	1	22
<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>
Jul-21	Cboe	SPX	C	November 19, 2021	3565.80	1	1
Jul-21	Cboe	SPX	C	November 19, 2021	3727.90	1	1
Jul-21	Cboe	SPX	C	April 14, 2022	4135.40	1	7
Jul-21	Cboe	SPX	C	April 14, 2022	4165.40	1	7
Jul-21	Cboe	SPX	C	May 20, 2022	4141.90	1	4
Jul-21	Cboe	SPX	C	May 20, 2022	4142.00	1	40
Jul-21	Cboe	SPX	C	May 20, 2022	4157.30	1	64
Jul-21	Cboe	SPX	C	May 20, 2022	4171.90	1	4
Jul-21	Cboe	SPX	C	May 20, 2022	4172.00	1	40
Jul-21	Cboe	SPX	C	May 20, 2022	4355.20	1	64
Jul-21	Cboe	SPX	C	June 17, 2022	4165.70	1	5
Jul-21	Cboe	SPX	C	June 17, 2022	4195.70	1	5
Jul-21	Cboe	SPX	C	July 15, 2022	4300.20	1	1
Jul-21	Cboe	SPX	C	July 15, 2022	4318.20	1	56
Jul-21	Cboe	SPX	C	July 15, 2022	4327.16	1	64
Jul-21	Cboe	SPX	C	July 15, 2022	4338.10	1	61
Jul-21	Cboe	SPX	C	July 15, 2022	4348.20	1	56
Jul-21	Cboe	SPX	C	July 15, 2022	4356.15	1	2
Jul-21	Cboe	SPX	C	July 15, 2022	4360.03	3	30
Jul-21	Cboe	SPX	C	July 15, 2022	4370.00	1	485
Jul-21	Cboe	SPX	C	July 15, 2022	4370.43	1	40
Jul-21	Cboe	SPX	C	July 15, 2022	4425.27	1	1
Jul-21	Cboe	SPX	C	July 15, 2022	4465.20	1	64
Jul-21	Cboe	SPX	C	July 15, 2022	4499.11	1	28
Jul-21	Cboe	SPX	C	July 15, 2022	4510.00	1	10
Jul-21	Cboe	SPX	C	July 15, 2022	4536.00	1	61
Jul-21	Cboe	SPX	C	July 15, 2022	4580.00	1	350
Jul-21	Cboe	SPX	C	July 15, 2022	4638.72	1	40
Jul-21	Cboe	SPX	C	July 15, 2022	4660.00	1	15
Jul-21	Cboe	SPX	C	July 15, 2022	4730.00	1	125
Jul-21	Cboe	SPX	C	July 15, 2022	4820.00	1	15
Jul-21	Cboe	SPX	C	July 15, 2022	4957.60	1	9
Jul-21	Cboe	SPX	C	July 15, 2022	5007.60	1	9
Jul-21	Cboe	SPX	C	January 20, 2023	4323.06	1	11
Jul-21	Cboe	SPX	C	January 20, 2023	4597.57	1	11
Aug-21	Cboe	SPX	C	July 15, 2022	4328.20	1	1
Aug-21	Cboe	SPX	C	July 15, 2022	4358.20	1	1
Aug-21	Cboe	SPX	C	August 19, 2022	4418.80	1	49
Aug-21	Cboe	SPX	C	August 19, 2022	4427.50	1	55
Aug-21	Cboe	SPX	C	August 19, 2022	4430.00	1	485
Aug-21	Cboe	SPX	C	August 19, 2022	4437.10	1	2
Aug-21	Cboe	SPX	C	August 19, 2022	4440.00	1	5

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>
Aug-21	Cboe	SPX	C	August 19, 2022	4441.67	12	1,013
Aug-21	Cboe	SPX	C	August 19, 2022	4448.80	1	49
Aug-21	Cboe	SPX	C	August 19, 2022	4530.50	1	54
Aug-21	Cboe	SPX	C	August 19, 2022	4554.93	1	47
Aug-21	Cboe	SPX	C	August 19, 2022	4560.00	1	10
Aug-21	Cboe	SPX	C	August 19, 2022	4575.81	1	176
Aug-21	Cboe	SPX	C	August 19, 2022	4586.02	1	76
Aug-21	Cboe	SPX	C	August 19, 2022	4590.00	1	225
Aug-21	Cboe	SPX	C	August 19, 2022	4594.91	1	60
Aug-21	Cboe	SPX	C	August 19, 2022	4601.13	1	62
Aug-21	Cboe	SPX	C	August 19, 2022	4606.01	1	86
Aug-21	Cboe	SPX	C	August 19, 2022	4614.10	1	55
Aug-21	Cboe	SPX	C	August 19, 2022	4614.45	1	82
Aug-21	Cboe	SPX	C	August 19, 2022	4620.00	1	5
Aug-21	Cboe	SPX	C	August 19, 2022	4634.44	1	62
Aug-21	Cboe	SPX	C	August 19, 2022	4663.75	1	196
Aug-21	Cboe	SPX	C	August 19, 2022	4719.27	1	59
Aug-21	Cboe	SPX	C	August 19, 2022	4730.00	1	10
Aug-21	Cboe	SPX	C	August 19, 2022	4770.00	1	250
Aug-21	Cboe	SPX	C	August 19, 2022	4819.21	1	53
Aug-21	Cboe	SPX	C	August 19, 2022	4890.00	1	10
Aug-21	Cboe	SPX	C	August 19, 2022	5068.50	1	10
Aug-21	Cboe	SPX	C	August 19, 2022	5118.50	1	10
Aug-21	Cboe	SPX	C	February 17, 2023	4441.67	1	23
Aug-21	Cboe	SPX	C	February 17, 2023	4672.64	1	23
Aug-21	Cboe	SPX	C	January 16, 2026	3820.00	1	1,090
Aug-21	Cboe	SPX	C	January 15, 2027	3830.00	1	1,383
Sep-21	Cboe	SPX	C	August 19, 2022	4415.70	1	5
Sep-21	Cboe	SPX	C	August 19, 2022	4445.70	1	5
Sep-21	Cboe	SPX	C	September 16, 2022	4426.90	1	54
Sep-21	Cboe	SPX	C	September 16, 2022	4432.99	1	59
Sep-21	Cboe	SPX	C	September 16, 2022	4445.00	1	60
Sep-21	Cboe	SPX	C	September 16, 2022	4456.90	1	54
Sep-21	Cboe	SPX	C	September 16, 2022	4470.00	1	485
Sep-21	Cboe	SPX	C	September 16, 2022	4490.00	1	5
Sep-21	Cboe	SPX	C	September 16, 2022	4576.18	1	59
Sep-21	Cboe	SPX	C	September 16, 2022	4620.00	1	10
Sep-21	Cboe	SPX	C	September 16, 2022	4630.00	1	225
Sep-21	Cboe	SPX	C	September 16, 2022	4631.20	1	60
Sep-21	Cboe	SPX	C	September 16, 2022	4670.00	1	5
Sep-21	Cboe	SPX	C	September 16, 2022	4780.00	1	10
Sep-21	Cboe	SPX	C	September 16, 2022	4810.00	1	250
Sep-21	Cboe	SPX	C	September 16, 2022	4940.00	1	10
Sep-21	Cboe	SPX	C	September 16, 2022	5082.50	1	17
Sep-21	Cboe	SPX	C	September 16, 2022	5132.50	1	17

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

Month	Exchange	Index	C/P	Exp. Date	Strike	Trades	Volume
Jul-21	Cboe	XSP	C	March 18, 2022	395.80	1	12
Jul-21	Cboe	XSP	C	March 18, 2022	405.40	1	12
Jul-21	Cboe	XSP	C	April 14, 2022	56.80	1	135
Jul-21	Cboe	XSP	P	April 14, 2022	391.73	1	135
Jul-21	Cboe	XSP	C	April 14, 2022	421.80	1	10
Jul-21	Cboe	XSP	C	April 14, 2022	429.80	1	10
Jul-21	Cboe	XSP	C	April 14, 2022	435.25	1	135
Jul-21	Cboe	XSP	P	April 14, 2022	435.25	1	135
Jul-21	Cboe	XSP	C	April 14, 2022	450.05	1	270
Jul-21	Cboe	XSP	C	May 20, 2022	420.40	1	21
Jul-21	Cboe	XSP	C	May 20, 2022	432.60	1	21
Jul-21	Cboe	XSP	C	June 17, 2022	423.40	1	9
Jul-21	Cboe	XSP	C	June 17, 2022	431.80	1	9
Aug-21	Cboe	XSP	C	July 15, 2022	439.00	1	12
Aug-21	Cboe	XSP	C	July 15, 2022	451.70	1	12
Aug-21	Cboe	XSP	C	August 19, 2022	11.10	1	25
Aug-21	Cboe	XSP	C	August 19, 2022	11.11	1	25
Aug-21	Cboe	XSP	P	August 19, 2022	346.45	1	50
Aug-21	Cboe	XSP	P	August 19, 2022	390.86	1	50
Aug-21	Cboe	XSP	P	August 19, 2022	444.16	1	50
Aug-21	Cboe	XSP	P	August 19, 2022	444.17	1	50
Aug-21	Cboe	XSP	C	August 19, 2022	469.43	1	50
Aug-21	Cboe	XSP	C	August 19, 2022	489.69	1	50
Sep-21	Cboe	XSP	C	August 19, 2022	11.11	1	1
Sep-21	Cboe	XSP	P	August 19, 2022	390.86	1	2
Sep-21	Cboe	XSP	P	August 19, 2022	444.17	1	2
Sep-21	Cboe	XSP	C	August 19, 2022	447.20	1	12
Sep-21	Cboe	XSP	C	August 19, 2022	458.30	1	12
Sep-21	Cboe	XSP	C	August 19, 2022	489.69	1	2

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

Industry EF-PM FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	566		4			289	28,395	6,499			79	82
Aug-21	312		4			333	26,049	6,821			79	82
Sep-21						308	26,000	6,782			69	82

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>
Jul-21	DJX	August 20, 2021	254
Jul-21	DJX	September 17, 2021	312
Aug-21	DJX	September 17, 2021	312
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jul-21	MXEA	September 17, 2021	10
Jul-21	MXEA	December 17, 2021	21
Jul-21	MXEA	January 21, 2022	48
Aug-21	MXEA	September 17, 2021	10
Aug-21	MXEA	December 17, 2021	21
Aug-21	MXEA	January 21, 2022	48
Sep-21	MXEA	December 17, 2021	21
Sep-21	MXEA	January 21, 2022	48
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jul-21	MXEF	May 20, 2022	82
Aug-21	MXEF	May 20, 2022	82
Sep-21	MXEF	May 20, 2022	82
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jul-21	NDX	September 17, 2021	4
Aug-21	NDX	September 17, 2021	4
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jul-21	RUT	September 17, 2021	25
Jul-21	RUT	October 15, 2021	17
Jul-21	RUT	November 19, 2021	17
Jul-21	RUT	December 17, 2021	32
Jul-21	RUT	January 21, 2022	12
Jul-21	RUT	April 14, 2022	140
Jul-21	RUT	May 20, 2022	46
Aug-21	RUT	September 17, 2021	25
Aug-21	RUT	October 15, 2021	17
Aug-21	RUT	November 19, 2021	17
Aug-21	RUT	December 17, 2021	32
Aug-21	RUT	January 21, 2022	12
Aug-21	RUT	April 14, 2022	140
Aug-21	RUT	May 20, 2022	46
Aug-21	RUT	August 19, 2022	44
Sep-21	RUT	October 15, 2021	17
Sep-21	RUT	November 19, 2021	17
Sep-21	RUT	December 17, 2021	32
Sep-21	RUT	January 21, 2022	12
Sep-21	RUT	April 14, 2022	140
Sep-21	RUT	May 20, 2022	46
Sep-21	RUT	August 19, 2022	44

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>
Jul-21	SPX	August 20, 2021	3,610
Jul-21	SPX	September 17, 2021	476
Jul-21	SPX	October 15, 2021	431
Jul-21	SPX	November 19, 2021	3,687
Jul-21	SPX	December 17, 2021	482
Jul-21	SPX	January 21, 2022	1,186
Jul-21	SPX	February 18, 2022	2,315
Jul-21	SPX	March 18, 2022	3,548
Jul-21	SPX	April 14, 2022	1,634
Jul-21	SPX	May 20, 2022	5,004
Jul-21	SPX	June 17, 2022	1,336
Jul-21	SPX	July 15, 2022	1,521
Jul-21	SPX	August 19, 2022	30
Jul-21	SPX	November 18, 2022	46
Jul-21	SPX	December 16, 2022	300
Jul-21	SPX	January 20, 2023	22
Jul-21	SPX	December 20, 2024	60
Jul-21	SPX	May 16, 2025	174
Jul-21	SPX	January 16, 2026	1,120
Jul-21	SPX	January 15, 2027	1,413
Aug-21	SPX	September 17, 2021	476
Aug-21	SPX	October 15, 2021	431
Aug-21	SPX	November 19, 2021	3,687
Aug-21	SPX	December 17, 2021	482
Aug-21	SPX	January 21, 2022	236
Aug-21	SPX	February 18, 2022	2,315
Aug-21	SPX	March 18, 2022	3,548
Aug-21	SPX	April 14, 2022	1,634
Aug-21	SPX	May 20, 2022	5,004
Aug-21	SPX	June 17, 2022	1,336
Aug-21	SPX	July 15, 2022	1,523
Aug-21	SPX	August 19, 2022	3,286
Aug-21	SPX	November 18, 2022	46
Aug-21	SPX	December 16, 2022	300
Aug-21	SPX	January 20, 2023	22
Aug-21	SPX	February 17, 2023	46
Aug-21	SPX	December 20, 2024	60
Aug-21	SPX	May 16, 2025	174
Aug-21	SPX	January 16, 2026	30
Aug-21	SPX	January 15, 2027	1,413
Sep-21	SPX	October 15, 2021	431
Sep-21	SPX	November 19, 2021	3,687
Sep-21	SPX	December 17, 2021	482
Sep-21	SPX	January 21, 2022	236
Sep-21	SPX	February 18, 2022	1,352
Sep-21	SPX	March 18, 2022	3,548
Sep-21	SPX	April 14, 2022	1,634

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>
Sep-21	SPX	May 20, 2022	5,004
Sep-21	SPX	June 17, 2022	1,336
Sep-21	SPX	July 15, 2022	1,523
Sep-21	SPX	August 19, 2022	3,296
Sep-21	SPX	September 16, 2022	1,380
Sep-21	SPX	November 18, 2022	46
Sep-21	SPX	December 16, 2022	300
Sep-21	SPX	January 20, 2023	22
Sep-21	SPX	February 17, 2023	46
Sep-21	SPX	December 20, 2024	60
Sep-21	SPX	May 16, 2025	174
Sep-21	SPX	January 16, 2026	30
Sep-21	SPX	January 15, 2027	1,413
<u>Month</u>	<u>Index</u>	<u>Expiration</u>	<u>OI</u>
Jul-21	XSP	August 20, 2021	52
Jul-21	XSP	September 17, 2021	70
Jul-21	XSP	October 15, 2021	70
Jul-21	XSP	November 19, 2021	28
Jul-21	XSP	December 17, 2021	74
Jul-21	XSP	January 21, 2022	38
Jul-21	XSP	February 18, 2022	32
Jul-21	XSP	March 18, 2022	27
Jul-21	XSP	April 14, 2022	5,670
Jul-21	XSP	May 20, 2022	420
Jul-21	XSP	June 17, 2022	18
Aug-21	XSP	September 17, 2021	70
Aug-21	XSP	October 15, 2021	70
Aug-21	XSP	November 19, 2021	28
Aug-21	XSP	December 17, 2021	74
Aug-21	XSP	January 21, 2022	38
Aug-21	XSP	February 18, 2022	32
Aug-21	XSP	March 18, 2022	27
Aug-21	XSP	April 14, 2022	5,670
Aug-21	XSP	May 20, 2022	420
Aug-21	XSP	June 17, 2022	18
Aug-21	XSP	July 15, 2022	24
Aug-21	XSP	August 19, 2022	350
Sep-21	XSP	October 15, 2021	70
Sep-21	XSP	November 19, 2021	28
Sep-21	XSP	December 17, 2021	74
Sep-21	XSP	January 21, 2022	38
Sep-21	XSP	February 18, 2022	32
Sep-21	XSP	March 18, 2022	27
Sep-21	XSP	April 14, 2022	5,670
Sep-21	XSP	May 20, 2022	420
Sep-21	XSP	June 17, 2022	18
Sep-21	XSP	July 15, 2022	24
Sep-21	XSP	August 19, 2022	381

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>
Jul-21	DJX	C	August 20, 2021	277.4	127
Jul-21	DJX	C	August 20, 2021	283.64	67
Jul-21	DJX	C	August 20, 2021	288.5	60
Jul-21	DJX	C	September 17, 2021	279.02	156
Jul-21	DJX	C	September 17, 2021	285.3	100
Jul-21	DJX	C	September 17, 2021	290.18	56
Aug-21	DJX	C	September 17, 2021	279.02	156
Aug-21	DJX	C	September 17, 2021	285.3	100
Aug-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>
Jul-21	MXEA	P	September 17, 2021	1703.8	2
Jul-21	MXEA	P	September 17, 2021	1798.25	2
Jul-21	MXEA	C	September 17, 2021	1895.24	2
Jul-21	MXEA	C	September 17, 2021	2115.81	4
Jul-21	MXEA	P	December 17, 2021	1906.6	5
Jul-21	MXEA	P	December 17, 2021	1977.58	3
Jul-21	MXEA	C	December 17, 2021	2119.25	5
Jul-21	MXEA	C	December 17, 2021	2397.15	8
Jul-21	MXEA	P	January 21, 2022	1972.08	2
Jul-21	MXEA	P	January 21, 2022	2058.74	3
Jul-21	MXEA	C	January 21, 2022	2150	36
Jul-21	MXEA	C	January 21, 2022	2191.24	2
Jul-21	MXEA	C	January 21, 2022	2427.94	5
Aug-21	MXEA	P	September 17, 2021	1703.8	2
Aug-21	MXEA	P	September 17, 2021	1798.25	2
Aug-21	MXEA	C	September 17, 2021	1895.24	2
Aug-21	MXEA	C	September 17, 2021	2115.81	4
Aug-21	MXEA	P	December 17, 2021	1906.6	5
Aug-21	MXEA	P	December 17, 2021	1977.58	3
Aug-21	MXEA	C	December 17, 2021	2119.25	5
Aug-21	MXEA	C	December 17, 2021	2397.15	8
Aug-21	MXEA	P	January 21, 2022	1972.08	2
Aug-21	MXEA	P	January 21, 2022	2058.74	3
Aug-21	MXEA	C	January 21, 2022	2150	36
Aug-21	MXEA	C	January 21, 2022	2191.24	2
Aug-21	MXEA	C	January 21, 2022	2427.94	5
Sep-21	MXEA	P	December 17, 2021	1906.6	5
Sep-21	MXEA	P	December 17, 2021	1977.58	3
Sep-21	MXEA	C	December 17, 2021	2119.25	5
Sep-21	MXEA	C	December 17, 2021	2397.15	8
Sep-21	MXEA	P	January 21, 2022	1972.08	2
Sep-21	MXEA	P	January 21, 2022	2058.74	3
Sep-21	MXEA	C	January 21, 2022	2150	36
Sep-21	MXEA	C	January 21, 2022	2191.24	2
Sep-21	MXEA	C	January 21, 2022	2427.94	5

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>
Jul-21	MXEF	C	May 20, 2022	1330.04	41
Jul-21	MXEF	C	May 20, 2022	1438.17	41
Aug-21	MXEF	C	May 20, 2022	1330.04	41
Aug-21	MXEF	C	May 20, 2022	1438.17	41
Sep-21	MXEF	C	May 20, 2022	1330.04	41
Sep-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>
Jul-21	NDX	P	September 17, 2021	10058.82	1
Jul-21	NDX	P	September 17, 2021	10589.01	1
Jul-21	NDX	C	September 17, 2021	11107.26	1
Jul-21	NDX	C	September 17, 2021	12306.03	1
Aug-21	NDX	P	September 17, 2021	10058.82	1
Aug-21	NDX	P	September 17, 2021	10589.01	1
Aug-21	NDX	C	September 17, 2021	11107.26	1
Aug-21	NDX	C	September 17, 2021	12306.03	1
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jul-21	RUT	P	September 17, 2021	1350.37	6
Jul-21	RUT	P	September 17, 2021	1404.93	3
Jul-21	RUT	C	September 17, 2021	1501.47	6
Jul-21	RUT	C	September 17, 2021	1704.43	10
Jul-21	RUT	P	October 15, 2021	1290	17
Jul-21	RUT	P	November 19, 2021	1420	17
Jul-21	RUT	P	December 17, 2021	1746.72	7
Jul-21	RUT	P	December 17, 2021	1799.69	5
Jul-21	RUT	C	December 17, 2021	1952.13	8
Jul-21	RUT	C	December 17, 2021	2208.23	12
Jul-21	RUT	P	January 21, 2022	1911.64	2
Jul-21	RUT	P	January 21, 2022	1980.28	3
Jul-21	RUT	C	January 21, 2022	2120.04	2
Jul-21	RUT	C	January 21, 2022	2368.14	5
Jul-21	RUT	C	April 14, 2022	2247.72	70
Jul-21	RUT	C	April 14, 2022	2289.75	30
Jul-21	RUT	C	April 14, 2022	2314.47	40
Jul-21	RUT	C	May 20, 2022	2215.27	23
Jul-21	RUT	C	May 20, 2022	2271.54	23
Aug-21	RUT	P	September 17, 2021	1350.37	6
Aug-21	RUT	P	September 17, 2021	1404.93	3
Aug-21	RUT	C	September 17, 2021	1501.47	6
Aug-21	RUT	C	September 17, 2021	1704.43	10
Aug-21	RUT	P	October 15, 2021	1290	17
Aug-21	RUT	P	November 19, 2021	1420	17
Aug-21	RUT	P	December 17, 2021	1746.72	7
Aug-21	RUT	P	December 17, 2021	1799.69	5
Aug-21	RUT	C	December 17, 2021	1952.13	8
Aug-21	RUT	C	December 17, 2021	2208.23	12

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>
Aug-21	RUT	P	January 21, 2022	1911.64	2
Aug-21	RUT	P	January 21, 2022	1980.28	3
Aug-21	RUT	C	January 21, 2022	2120.04	2
Aug-21	RUT	C	January 21, 2022	2368.14	5
Aug-21	RUT	C	April 14, 2022	2247.72	70
Aug-21	RUT	C	April 14, 2022	2289.75	30
Aug-21	RUT	C	April 14, 2022	2314.47	40
Aug-21	RUT	C	May 20, 2022	2215.27	23
Aug-21	RUT	C	May 20, 2022	2271.54	23
Aug-21	RUT	C	August 19, 2022	2167.6	22
Aug-21	RUT	C	August 19, 2022	2219.19	22
Sep-21	RUT	P	October 15, 2021	1290	17
Sep-21	RUT	P	November 19, 2021	1420	17
Sep-21	RUT	P	December 17, 2021	1746.72	7
Sep-21	RUT	P	December 17, 2021	1799.69	5
Sep-21	RUT	C	December 17, 2021	1952.13	8
Sep-21	RUT	C	December 17, 2021	2208.23	12
Sep-21	RUT	P	January 21, 2022	1911.64	2
Sep-21	RUT	P	January 21, 2022	1980.28	3
Sep-21	RUT	C	January 21, 2022	2120.04	2
Sep-21	RUT	C	January 21, 2022	2368.14	5
Sep-21	RUT	C	April 14, 2022	2247.72	70
Sep-21	RUT	C	April 14, 2022	2289.75	30
Sep-21	RUT	C	April 14, 2022	2314.47	40
Sep-21	RUT	C	May 20, 2022	2215.27	23
Sep-21	RUT	C	May 20, 2022	2271.54	23
Sep-21	RUT	C	August 19, 2022	2167.6	22
Sep-21	RUT	C	August 19, 2022	2219.19	22
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jul-21	SPX	C	August 20, 2021	3373.7	4
Jul-21	SPX	C	August 20, 2021	3385.51	1,801
Jul-21	SPX	C	August 20, 2021	3403.7	4
Jul-21	SPX	C	August 20, 2021	3453.22	196
Jul-21	SPX	C	August 20, 2021	3487.08	134
Jul-21	SPX	C	August 20, 2021	3492.15	29
Jul-21	SPX	C	August 20, 2021	3500.62	212
Jul-21	SPX	C	August 20, 2021	3509.08	104
Jul-21	SPX	C	August 20, 2021	3512.47	273
Jul-21	SPX	C	August 20, 2021	3520.93	182
Jul-21	SPX	C	August 20, 2021	3527.7	221
Jul-21	SPX	C	August 20, 2021	3539.55	122
Jul-21	SPX	C	August 20, 2021	3553.09	157
Jul-21	SPX	C	August 20, 2021	3575.1	171
Jul-21	SPX	P	September 17, 2021	2978.84	9
Jul-21	SPX	P	September 17, 2021	3072.48	6
Jul-21	SPX	C	September 17, 2021	3304.5	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>
Jul-21	SPX	C	September 17, 2021	3305.44	10
Jul-21	SPX	C	September 17, 2021	3314.5	72
Jul-21	SPX	C	September 17, 2021	3334.5	2
Jul-21	SPX	C	September 17, 2021	3336.1	82
Jul-21	SPX	C	September 17, 2021	3344.5	72
Jul-21	SPX	C	September 17, 2021	3357.01	45
Jul-21	SPX	C	September 17, 2021	3374.95	1
Jul-21	SPX	C	September 17, 2021	3462.42	45
Jul-21	SPX	C	September 17, 2021	3479	82
Jul-21	SPX	C	September 17, 2021	3733.79	16
Jul-21	SPX	C	September 17, 2021	3801.9	16
Jul-21	SPX	C	September 17, 2021	3851.9	16
Jul-21	SPX	P	October 15, 2021	2735	12
Jul-21	SPX	C	October 15, 2021	3340.03	1
Jul-21	SPX	C	October 15, 2021	3468.1	41
Jul-21	SPX	C	October 15, 2021	3468.3	1
Jul-21	SPX	C	October 15, 2021	3483.34	2
Jul-21	SPX	C	October 15, 2021	3483.6	50
Jul-21	SPX	C	October 15, 2021	3483.81	78
Jul-21	SPX	C	October 15, 2021	3498.1	41
Jul-21	SPX	C	October 15, 2021	3498.3	1
Jul-21	SPX	C	October 15, 2021	3518.17	28
Jul-21	SPX	C	October 15, 2021	3535.59	1
Jul-21	SPX	C	October 15, 2021	3592.16	78
Jul-21	SPX	C	October 15, 2021	3626	50
Jul-21	SPX	C	October 15, 2021	3632.78	1
Jul-21	SPX	C	October 15, 2021	3730.66	28
Jul-21	SPX	C	October 15, 2021	3978.5	9
Jul-21	SPX	C	October 15, 2021	4028.5	9
Jul-21	SPX	P	November 19, 2021	2860	12
Jul-21	SPX	C	November 19, 2021	2971.61	24
Jul-21	SPX	C	November 19, 2021	3113.34	100
Jul-21	SPX	P	November 19, 2021	3113.34	100
Jul-21	SPX	C	November 19, 2021	3124.65	24
Jul-21	SPX	C	November 19, 2021	3549.8	43
Jul-21	SPX	C	November 19, 2021	3552.2	1
Jul-21	SPX	C	November 19, 2021	3557.54	1,561
Jul-21	SPX	C	November 19, 2021	3565.8	56
Jul-21	SPX	C	November 19, 2021	3579.8	43
Jul-21	SPX	C	November 19, 2021	3581.87	38
Jul-21	SPX	C	November 19, 2021	3582.2	1
Jul-21	SPX	C	November 19, 2021	3585.9	5
Jul-21	SPX	C	November 19, 2021	3628.69	254
Jul-21	SPX	C	November 19, 2021	3660.71	221
Jul-21	SPX	C	November 19, 2021	3667.82	150
Jul-21	SPX	C	November 19, 2021	3682.05	141
Jul-21	SPX	C	November 19, 2021	3694.34	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>
Jul-21	SPX	C	November 19, 2021	3710.51	117
Jul-21	SPX	C	November 19, 2021	3717.3	55
Jul-21	SPX	C	November 19, 2021	3721.19	173
Jul-21	SPX	C	November 19, 2021	3727.9	1
Jul-21	SPX	C	November 19, 2021	3735.42	139
Jul-21	SPX	C	November 19, 2021	3758.54	196
Jul-21	SPX	C	November 19, 2021	3783.44	170
Jul-21	SPX	C	November 19, 2021	4076.3	12
Jul-21	SPX	C	November 19, 2021	4126.3	12
Jul-21	SPX	P	December 17, 2021	3334.62	3
Jul-21	SPX	P	December 17, 2021	3474.9	3
Jul-21	SPX	C	December 17, 2021	3697.4	3
Jul-21	SPX	C	December 17, 2021	3698.4	51
Jul-21	SPX	C	December 17, 2021	3709.2	4
Jul-21	SPX	C	December 17, 2021	3709.41	72
Jul-21	SPX	C	December 17, 2021	3713.9	56
Jul-21	SPX	C	December 17, 2021	3719.8	5
Jul-21	SPX	C	December 17, 2021	3722.48	37
Jul-21	SPX	C	December 17, 2021	3727.4	3
Jul-21	SPX	C	December 17, 2021	3728.4	51
Jul-21	SPX	C	December 17, 2021	3732.9	3
Jul-21	SPX	C	December 17, 2021	3825.89	72
Jul-21	SPX	C	December 17, 2021	3839.74	37
Jul-21	SPX	C	December 17, 2021	3888.2	56
Jul-21	SPX	C	December 17, 2021	3944.33	2
Jul-21	SPX	C	December 17, 2021	4245.4	10
Jul-21	SPX	C	December 17, 2021	4263.29	4
Jul-21	SPX	C	December 17, 2021	4295.4	10
Jul-21	SPX	C	January 21, 2022	3820	10
Jul-21	SPX	C	January 21, 2022	3830	450
Jul-21	SPX	C	January 21, 2022	3832.4	66
Jul-21	SPX	C	January 21, 2022	3835.8	4
Jul-21	SPX	C	January 21, 2022	3853.07	52
Jul-21	SPX	C	January 21, 2022	3862.4	66
Jul-21	SPX	C	January 21, 2022	3865.8	4
Jul-21	SPX	C	January 21, 2022	3960	10
Jul-21	SPX	C	January 21, 2022	3972.9	32
Jul-21	SPX	C	January 21, 2022	3990	225
Jul-21	SPX	C	January 21, 2022	4030	10
Jul-21	SPX	C	January 21, 2022	4090	5
Jul-21	SPX	C	January 21, 2022	4150	225
Jul-21	SPX	C	January 21, 2022	4210	5
Jul-21	SPX	C	January 21, 2022	4220	10
Jul-21	SPX	C	January 21, 2022	4395.1	6
Jul-21	SPX	C	January 21, 2022	4445.1	6
Jul-21	SPX	C	February 18, 2022	3385.51	23
Jul-21	SPX	C	February 18, 2022	3597.1	23

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>
Jul-21	SPX	C	February 18, 2022	3892.8	3
Jul-21	SPX	C	February 18, 2022	3906.71	618
Jul-21	SPX	C	February 18, 2022	3913.97	32
Jul-21	SPX	C	February 18, 2022	3920	465
Jul-21	SPX	C	February 18, 2022	3922.8	3
Jul-21	SPX	C	February 18, 2022	4021.96	187
Jul-21	SPX	C	February 18, 2022	4031.72	128
Jul-21	SPX	C	February 18, 2022	4036.48	32
Jul-21	SPX	C	February 18, 2022	4049.3	158
Jul-21	SPX	C	February 18, 2022	4050	15
Jul-21	SPX	C	February 18, 2022	4060	3
Jul-21	SPX	C	February 18, 2022	4082.51	145
Jul-21	SPX	C	February 18, 2022	4090	225
Jul-21	SPX	C	February 18, 2022	4160	10
Jul-21	SPX	C	February 18, 2022	4200	5
Jul-21	SPX	C	February 18, 2022	4260	225
Jul-21	SPX	C	February 18, 2022	4330	5
Jul-21	SPX	C	February 18, 2022	4340	10
Jul-21	SPX	C	March 18, 2022	3319.47	29
Jul-21	SPX	C	March 18, 2022	3525.28	29
Jul-21	SPX	C	March 18, 2022	3897.8	5
Jul-21	SPX	C	March 18, 2022	3910	60
Jul-21	SPX	C	March 18, 2022	3913.1	1,123
Jul-21	SPX	C	March 18, 2022	3915.46	32
Jul-21	SPX	C	March 18, 2022	3927.8	5
Jul-21	SPX	C	March 18, 2022	3940	545
Jul-21	SPX	C	March 18, 2022	3991.36	244
Jul-21	SPX	C	March 18, 2022	4028.54	213
Jul-21	SPX	C	March 18, 2022	4041.15	32
Jul-21	SPX	C	March 18, 2022	4042.23	80
Jul-21	SPX	C	March 18, 2022	4050.06	135
Jul-21	SPX	C	March 18, 2022	4063.75	164
Jul-21	SPX	C	March 18, 2022	4077.45	128
Jul-21	SPX	C	March 18, 2022	4080	20
Jul-21	SPX	C	March 18, 2022	4100	325
Jul-21	SPX	C	March 18, 2022	4112.67	159
Jul-21	SPX	C	March 18, 2022	4190	10
Jul-21	SPX	C	March 18, 2022	4280	200
Jul-21	SPX	C	March 18, 2022	4350	10
Jul-21	SPX	C	April 14, 2022	4100	5
Jul-21	SPX	C	April 14, 2022	4135.4	7
Jul-21	SPX	C	April 14, 2022	4150	565
Jul-21	SPX	C	April 14, 2022	4150.8	65
Jul-21	SPX	C	April 14, 2022	4165.4	7
Jul-21	SPX	C	April 14, 2022	4166.4	70
Jul-21	SPX	C	April 14, 2022	4170.42	30
Jul-21	SPX	C	April 14, 2022	4180.8	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>
Jul-21	SPX	C	April 14, 2022	4201.6	3
Jul-21	SPX	C	April 14, 2022	4211	7
Jul-21	SPX	C	April 14, 2022	4212.12	40
Jul-21	SPX	C	April 14, 2022	4260	5
Jul-21	SPX	C	April 14, 2022	4280	15
Jul-21	SPX	C	April 14, 2022	4303.87	30
Jul-21	SPX	C	April 14, 2022	4310	325
Jul-21	SPX	C	April 14, 2022	4363.1	70
Jul-21	SPX	C	April 14, 2022	4420	20
Jul-21	SPX	C	April 14, 2022	4479.03	40
Jul-21	SPX	C	April 14, 2022	4500	225
Jul-21	SPX	C	April 14, 2022	4580	20
Jul-21	SPX	C	April 14, 2022	4766.3	10
Jul-21	SPX	C	April 14, 2022	4816.3	10
Jul-21	SPX	C	May 20, 2022	3557.54	22
Jul-21	SPX	C	May 20, 2022	3747.87	22
Jul-21	SPX	C	May 20, 2022	4141.9	4
Jul-21	SPX	C	May 20, 2022	4142	40
Jul-21	SPX	C	May 20, 2022	4150	565
Jul-21	SPX	C	May 20, 2022	4155.86	645
Jul-21	SPX	C	May 20, 2022	4157.3	64
Jul-21	SPX	C	May 20, 2022	4159.12	1,140
Jul-21	SPX	C	May 20, 2022	4171.9	4
Jul-21	SPX	C	May 20, 2022	4172	40
Jul-21	SPX	C	May 20, 2022	4202.71	2
Jul-21	SPX	C	May 20, 2022	4244.38	157
Jul-21	SPX	C	May 20, 2022	4279.73	138
Jul-21	SPX	C	May 20, 2022	4288.43	53
Jul-21	SPX	C	May 20, 2022	4290	15
Jul-21	SPX	C	May 20, 2022	4290.09	60
Jul-21	SPX	C	May 20, 2022	4298.82	84
Jul-21	SPX	C	May 20, 2022	4302.61	109
Jul-21	SPX	C	May 20, 2022	4305.47	78
Jul-21	SPX	C	May 20, 2022	4311.7	64
Jul-21	SPX	C	May 20, 2022	4315.86	99
Jul-21	SPX	C	May 20, 2022	4320	300
Jul-21	SPX	C	May 20, 2022	4322.09	7
Jul-21	SPX	C	May 20, 2022	4327.56	155
Jul-21	SPX	C	May 20, 2022	4334.15	75
Jul-21	SPX	C	May 20, 2022	4352.52	108
Jul-21	SPX	C	May 20, 2022	4355.2	64
Jul-21	SPX	C	May 20, 2022	4367.08	120
Jul-21	SPX	C	May 20, 2022	4387.87	121
Jul-21	SPX	C	May 20, 2022	4410.75	136
Jul-21	SPX	C	May 20, 2022	4416.43	63
Jul-21	SPX	C	May 20, 2022	4431.54	96
Jul-21	SPX	C	May 20, 2022	4450	20

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>
Jul-21	SPX	C	May 20, 2022	4509.11	52
Jul-21	SPX	C	May 20, 2022	4510	250
Jul-21	SPX	C	May 20, 2022	4590	20
Jul-21	SPX	C	May 20, 2022	4752.8	6
Jul-21	SPX	C	May 20, 2022	4802.8	6
Jul-21	SPX	C	June 17, 2022	4050.01	50
Jul-21	SPX	C	June 17, 2022	4165.7	5
Jul-21	SPX	C	June 17, 2022	4195.7	5
Jul-21	SPX	C	June 17, 2022	4206.4	10
Jul-21	SPX	C	June 17, 2022	4221.9	20
Jul-21	SPX	C	June 17, 2022	4225.01	50
Jul-21	SPX	C	June 17, 2022	4226.98	2
Jul-21	SPX	C	June 17, 2022	4230	560
Jul-21	SPX	C	June 17, 2022	4236.4	10
Jul-21	SPX	C	June 17, 2022	4360	10
Jul-21	SPX	C	June 17, 2022	4410	300
Jul-21	SPX	C	June 17, 2022	4425.2	20
Jul-21	SPX	C	June 17, 2022	4510	15
Jul-21	SPX	C	June 17, 2022	4600	250
Jul-21	SPX	C	June 17, 2022	4680	15
Jul-21	SPX	C	June 17, 2022	4786.7	7
Jul-21	SPX	C	June 17, 2022	4836.7	7
Jul-21	SPX	C	July 15, 2022	4300.2	1
Jul-21	SPX	C	July 15, 2022	4318.2	56
Jul-21	SPX	C	July 15, 2022	4327.16	64
Jul-21	SPX	C	July 15, 2022	4338.1	61
Jul-21	SPX	C	July 15, 2022	4348.2	56
Jul-21	SPX	C	July 15, 2022	4356.15	2
Jul-21	SPX	C	July 15, 2022	4360.03	29
Jul-21	SPX	C	July 15, 2022	4370	485
Jul-21	SPX	C	July 15, 2022	4370.43	40
Jul-21	SPX	C	July 15, 2022	4425.27	1
Jul-21	SPX	C	July 15, 2022	4465.2	64
Jul-21	SPX	C	July 15, 2022	4499.11	28
Jul-21	SPX	C	July 15, 2022	4510	10
Jul-21	SPX	C	July 15, 2022	4536	61
Jul-21	SPX	C	July 15, 2022	4580	350
Jul-21	SPX	C	July 15, 2022	4638.72	40
Jul-21	SPX	C	July 15, 2022	4660	15
Jul-21	SPX	C	July 15, 2022	4730	125
Jul-21	SPX	C	July 15, 2022	4820	15
Jul-21	SPX	C	July 15, 2022	4957.6	9
Jul-21	SPX	C	July 15, 2022	5007.6	9
Jul-21	SPX	C	August 19, 2022	3906.71	15
Jul-21	SPX	C	August 19, 2022	4068.84	15
Jul-21	SPX	C	November 18, 2022	4159.12	23
Jul-21	SPX	C	November 18, 2022	4385.79	23

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>
Jul-21	SPX	C	December 16, 2022	2700	200
Jul-21	SPX	C	December 16, 2022	4050.01	50
Jul-21	SPX	C	December 16, 2022	4225.01	50
Jul-21	SPX	C	January 20, 2023	4323.06	11
Jul-21	SPX	C	January 20, 2023	4597.57	11
Jul-21	SPX	C	December 20, 2024	3450	60
Jul-21	SPX	C	May 16, 2025	2956.1	87
Jul-21	SPX	P	May 16, 2025	2956.1	87
Jul-21	SPX	C	January 16, 2026	3820	1,120
Jul-21	SPX	C	January 15, 2027	3830	1,413
Aug-21	SPX	P	September 17, 2021	2978.84	9
Aug-21	SPX	P	September 17, 2021	3072.48	6
Aug-21	SPX	C	September 17, 2021	3304.5	2
Aug-21	SPX	C	September 17, 2021	3305.44	10
Aug-21	SPX	C	September 17, 2021	3314.5	72
Aug-21	SPX	C	September 17, 2021	3334.5	2
Aug-21	SPX	C	September 17, 2021	3336.1	82
Aug-21	SPX	C	September 17, 2021	3344.5	72
Aug-21	SPX	C	September 17, 2021	3357.01	45
Aug-21	SPX	C	September 17, 2021	3374.95	1
Aug-21	SPX	C	September 17, 2021	3462.42	45
Aug-21	SPX	C	September 17, 2021	3479	82
Aug-21	SPX	C	September 17, 2021	3733.79	16
Aug-21	SPX	C	September 17, 2021	3801.9	16
Aug-21	SPX	C	September 17, 2021	3851.9	16
Aug-21	SPX	P	October 15, 2021	2735	12
Aug-21	SPX	C	October 15, 2021	3340.03	1
Aug-21	SPX	C	October 15, 2021	3468.1	41
Aug-21	SPX	C	October 15, 2021	3468.3	1
Aug-21	SPX	C	October 15, 2021	3483.34	2
Aug-21	SPX	C	October 15, 2021	3483.6	50
Aug-21	SPX	C	October 15, 2021	3483.81	78
Aug-21	SPX	C	October 15, 2021	3498.1	41
Aug-21	SPX	C	October 15, 2021	3498.3	1
Aug-21	SPX	C	October 15, 2021	3518.17	28
Aug-21	SPX	C	October 15, 2021	3535.59	1
Aug-21	SPX	C	October 15, 2021	3592.16	78
Aug-21	SPX	C	October 15, 2021	3626	50
Aug-21	SPX	C	October 15, 2021	3632.78	1
Aug-21	SPX	C	October 15, 2021	3730.66	28
Aug-21	SPX	C	October 15, 2021	3978.5	9
Aug-21	SPX	C	October 15, 2021	4028.5	9
Aug-21	SPX	P	November 19, 2021	2860	12
Aug-21	SPX	C	November 19, 2021	2971.61	24
Aug-21	SPX	C	November 19, 2021	3113.34	100
Aug-21	SPX	P	November 19, 2021	3113.34	100
Aug-21	SPX	C	November 19, 2021	3124.65	24

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>
Aug-21	SPX	C	November 19, 2021	3549.8	43
Aug-21	SPX	C	November 19, 2021	3552.2	1
Aug-21	SPX	C	November 19, 2021	3557.54	1,561
Aug-21	SPX	C	November 19, 2021	3565.8	56
Aug-21	SPX	C	November 19, 2021	3579.8	43
Aug-21	SPX	C	November 19, 2021	3581.87	38
Aug-21	SPX	C	November 19, 2021	3582.2	1
Aug-21	SPX	C	November 19, 2021	3585.9	5
Aug-21	SPX	C	November 19, 2021	3628.69	254
Aug-21	SPX	C	November 19, 2021	3660.71	221
Aug-21	SPX	C	November 19, 2021	3667.82	150
Aug-21	SPX	C	November 19, 2021	3682.05	141
Aug-21	SPX	C	November 19, 2021	3694.34	38
Aug-21	SPX	C	November 19, 2021	3710.51	117
Aug-21	SPX	C	November 19, 2021	3717.3	55
Aug-21	SPX	C	November 19, 2021	3721.19	173
Aug-21	SPX	C	November 19, 2021	3727.9	1
Aug-21	SPX	C	November 19, 2021	3735.42	139
Aug-21	SPX	C	November 19, 2021	3758.54	196
Aug-21	SPX	C	November 19, 2021	3783.44	170
Aug-21	SPX	C	November 19, 2021	4076.3	12
Aug-21	SPX	C	November 19, 2021	4126.3	12
Aug-21	SPX	P	December 17, 2021	3334.62	3
Aug-21	SPX	P	December 17, 2021	3474.9	3
Aug-21	SPX	C	December 17, 2021	3697.4	3
Aug-21	SPX	C	December 17, 2021	3698.4	51
Aug-21	SPX	C	December 17, 2021	3709.2	4
Aug-21	SPX	C	December 17, 2021	3709.41	72
Aug-21	SPX	C	December 17, 2021	3713.9	56
Aug-21	SPX	C	December 17, 2021	3719.8	5
Aug-21	SPX	C	December 17, 2021	3722.48	37
Aug-21	SPX	C	December 17, 2021	3727.4	3
Aug-21	SPX	C	December 17, 2021	3728.4	51
Aug-21	SPX	C	December 17, 2021	3732.9	3
Aug-21	SPX	C	December 17, 2021	3825.89	72
Aug-21	SPX	C	December 17, 2021	3839.74	37
Aug-21	SPX	C	December 17, 2021	3888.2	56
Aug-21	SPX	C	December 17, 2021	3944.33	2
Aug-21	SPX	C	December 17, 2021	4245.4	10
Aug-21	SPX	C	December 17, 2021	4263.29	4
Aug-21	SPX	C	December 17, 2021	4295.4	10
Aug-21	SPX	C	January 21, 2022	3832.4	66
Aug-21	SPX	C	January 21, 2022	3835.8	4
Aug-21	SPX	C	January 21, 2022	3853.07	52
Aug-21	SPX	C	January 21, 2022	3862.4	66
Aug-21	SPX	C	January 21, 2022	3865.8	4
Aug-21	SPX	C	January 21, 2022	3972.9	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>
Aug-21	SPX	C	January 21, 2022	4395.1	6
Aug-21	SPX	C	January 21, 2022	4445.1	6
Aug-21	SPX	C	February 18, 2022	3385.51	23
Aug-21	SPX	C	February 18, 2022	3597.1	23
Aug-21	SPX	C	February 18, 2022	3892.8	3
Aug-21	SPX	C	February 18, 2022	3906.71	618
Aug-21	SPX	C	February 18, 2022	3913.97	32
Aug-21	SPX	C	February 18, 2022	3920	465
Aug-21	SPX	C	February 18, 2022	3922.8	3
Aug-21	SPX	C	February 18, 2022	4021.96	187
Aug-21	SPX	C	February 18, 2022	4031.72	128
Aug-21	SPX	C	February 18, 2022	4036.48	32
Aug-21	SPX	C	February 18, 2022	4049.3	158
Aug-21	SPX	C	February 18, 2022	4050	15
Aug-21	SPX	C	February 18, 2022	4060	3
Aug-21	SPX	C	February 18, 2022	4082.51	145
Aug-21	SPX	C	February 18, 2022	4090	225
Aug-21	SPX	C	February 18, 2022	4160	10
Aug-21	SPX	C	February 18, 2022	4200	5
Aug-21	SPX	C	February 18, 2022	4260	225
Aug-21	SPX	C	February 18, 2022	4330	5
Aug-21	SPX	C	February 18, 2022	4340	10
Aug-21	SPX	C	March 18, 2022	3319.47	29
Aug-21	SPX	C	March 18, 2022	3525.28	29
Aug-21	SPX	C	March 18, 2022	3897.8	5
Aug-21	SPX	C	March 18, 2022	3910	60
Aug-21	SPX	C	March 18, 2022	3913.1	1,123
Aug-21	SPX	C	March 18, 2022	3915.46	32
Aug-21	SPX	C	March 18, 2022	3927.8	5
Aug-21	SPX	C	March 18, 2022	3940	545
Aug-21	SPX	C	March 18, 2022	3991.36	244
Aug-21	SPX	C	March 18, 2022	4028.54	213
Aug-21	SPX	C	March 18, 2022	4041.15	32
Aug-21	SPX	C	March 18, 2022	4042.23	80
Aug-21	SPX	C	March 18, 2022	4050.06	135
Aug-21	SPX	C	March 18, 2022	4063.75	164
Aug-21	SPX	C	March 18, 2022	4077.45	128
Aug-21	SPX	C	March 18, 2022	4080	20
Aug-21	SPX	C	March 18, 2022	4100	325
Aug-21	SPX	C	March 18, 2022	4112.67	159
Aug-21	SPX	C	March 18, 2022	4190	10
Aug-21	SPX	C	March 18, 2022	4280	200
Aug-21	SPX	C	March 18, 2022	4350	10
Aug-21	SPX	C	April 14, 2022	4100	5
Aug-21	SPX	C	April 14, 2022	4135.4	7
Aug-21	SPX	C	April 14, 2022	4150	565
Aug-21	SPX	C	April 14, 2022	4150.8	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>
Aug-21	SPX	C	April 14, 2022	4165.4	7
Aug-21	SPX	C	April 14, 2022	4166.4	70
Aug-21	SPX	C	April 14, 2022	4170.42	30
Aug-21	SPX	C	April 14, 2022	4180.8	65
Aug-21	SPX	C	April 14, 2022	4201.6	3
Aug-21	SPX	C	April 14, 2022	4211	7
Aug-21	SPX	C	April 14, 2022	4212.12	40
Aug-21	SPX	C	April 14, 2022	4260	5
Aug-21	SPX	C	April 14, 2022	4280	15
Aug-21	SPX	C	April 14, 2022	4303.87	30
Aug-21	SPX	C	April 14, 2022	4310	325
Aug-21	SPX	C	April 14, 2022	4363.1	70
Aug-21	SPX	C	April 14, 2022	4420	20
Aug-21	SPX	C	April 14, 2022	4479.03	40
Aug-21	SPX	C	April 14, 2022	4500	225
Aug-21	SPX	C	April 14, 2022	4580	20
Aug-21	SPX	C	April 14, 2022	4766.3	10
Aug-21	SPX	C	April 14, 2022	4816.3	10
Aug-21	SPX	C	May 20, 2022	3557.54	22
Aug-21	SPX	C	May 20, 2022	3747.87	22
Aug-21	SPX	C	May 20, 2022	4141.9	4
Aug-21	SPX	C	May 20, 2022	4142	40
Aug-21	SPX	C	May 20, 2022	4150	565
Aug-21	SPX	C	May 20, 2022	4155.86	645
Aug-21	SPX	C	May 20, 2022	4157.3	64
Aug-21	SPX	C	May 20, 2022	4159.12	1,140
Aug-21	SPX	C	May 20, 2022	4171.9	4
Aug-21	SPX	C	May 20, 2022	4172	40
Aug-21	SPX	C	May 20, 2022	4202.71	2
Aug-21	SPX	C	May 20, 2022	4244.38	157
Aug-21	SPX	C	May 20, 2022	4279.73	138
Aug-21	SPX	C	May 20, 2022	4288.43	53
Aug-21	SPX	C	May 20, 2022	4290	15
Aug-21	SPX	C	May 20, 2022	4290.09	60
Aug-21	SPX	C	May 20, 2022	4298.82	84
Aug-21	SPX	C	May 20, 2022	4302.61	109
Aug-21	SPX	C	May 20, 2022	4305.47	78
Aug-21	SPX	C	May 20, 2022	4311.7	64
Aug-21	SPX	C	May 20, 2022	4315.86	99
Aug-21	SPX	C	May 20, 2022	4320	300
Aug-21	SPX	C	May 20, 2022	4322.09	7
Aug-21	SPX	C	May 20, 2022	4327.56	155
Aug-21	SPX	C	May 20, 2022	4334.15	75
Aug-21	SPX	C	May 20, 2022	4352.52	108
Aug-21	SPX	C	May 20, 2022	4355.2	64
Aug-21	SPX	C	May 20, 2022	4367.08	120
Aug-21	SPX	C	May 20, 2022	4387.87	121

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

Month	Index	C/P	Exp. Date	Strike	OI
Aug-21	SPX	C	May 20, 2022	4410.75	136
Aug-21	SPX	C	May 20, 2022	4416.43	63
Aug-21	SPX	C	May 20, 2022	4431.54	96
Aug-21	SPX	C	May 20, 2022	4450	20
Aug-21	SPX	C	May 20, 2022	4509.11	52
Aug-21	SPX	C	May 20, 2022	4510	250
Aug-21	SPX	C	May 20, 2022	4590	20
Aug-21	SPX	C	May 20, 2022	4752.8	6
Aug-21	SPX	C	May 20, 2022	4802.8	6
Aug-21	SPX	C	June 17, 2022	4050.01	50
Aug-21	SPX	C	June 17, 2022	4165.7	5
Aug-21	SPX	C	June 17, 2022	4195.7	5
Aug-21	SPX	C	June 17, 2022	4206.4	10
Aug-21	SPX	C	June 17, 2022	4221.9	20
Aug-21	SPX	C	June 17, 2022	4225.01	50
Aug-21	SPX	C	June 17, 2022	4226.98	2
Aug-21	SPX	C	June 17, 2022	4230	560
Aug-21	SPX	C	June 17, 2022	4236.4	10
Aug-21	SPX	C	June 17, 2022	4360	10
Aug-21	SPX	C	June 17, 2022	4410	300
Aug-21	SPX	C	June 17, 2022	4425.2	20
Aug-21	SPX	C	June 17, 2022	4510	15
Aug-21	SPX	C	June 17, 2022	4600	250
Aug-21	SPX	C	June 17, 2022	4680	15
Aug-21	SPX	C	June 17, 2022	4786.7	7
Aug-21	SPX	C	June 17, 2022	4836.7	7
Aug-21	SPX	C	July 15, 2022	4300.2	1
Aug-21	SPX	C	July 15, 2022	4318.2	56
Aug-21	SPX	C	July 15, 2022	4327.16	64
Aug-21	SPX	C	July 15, 2022	4328.2	1
Aug-21	SPX	C	July 15, 2022	4338.1	61
Aug-21	SPX	C	July 15, 2022	4348.2	56
Aug-21	SPX	C	July 15, 2022	4356.15	2
Aug-21	SPX	C	July 15, 2022	4358.2	1
Aug-21	SPX	C	July 15, 2022	4360.03	29
Aug-21	SPX	C	July 15, 2022	4370	485
Aug-21	SPX	C	July 15, 2022	4370.43	40
Aug-21	SPX	C	July 15, 2022	4425.27	1
Aug-21	SPX	C	July 15, 2022	4465.2	64
Aug-21	SPX	C	July 15, 2022	4499.11	28
Aug-21	SPX	C	July 15, 2022	4510	10
Aug-21	SPX	C	July 15, 2022	4536	61
Aug-21	SPX	C	July 15, 2022	4580	350
Aug-21	SPX	C	July 15, 2022	4638.72	40
Aug-21	SPX	C	July 15, 2022	4660	15
Aug-21	SPX	C	July 15, 2022	4730	125
Aug-21	SPX	C	July 15, 2022	4820	15

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>
Aug-21	SPX	C	July 15, 2022	4957.6	9
Aug-21	SPX	C	July 15, 2022	5007.6	9
Aug-21	SPX	C	August 19, 2022	3906.71	15
Aug-21	SPX	C	August 19, 2022	4068.84	15
Aug-21	SPX	C	August 19, 2022	4418.8	49
Aug-21	SPX	C	August 19, 2022	4427.5	55
Aug-21	SPX	C	August 19, 2022	4430	485
Aug-21	SPX	C	August 19, 2022	4437.1	2
Aug-21	SPX	C	August 19, 2022	4440	5
Aug-21	SPX	C	August 19, 2022	4441.67	1,013
Aug-21	SPX	C	August 19, 2022	4448.8	49
Aug-21	SPX	C	August 19, 2022	4530.5	54
Aug-21	SPX	C	August 19, 2022	4554.93	47
Aug-21	SPX	C	August 19, 2022	4560	10
Aug-21	SPX	C	August 19, 2022	4575.81	176
Aug-21	SPX	C	August 19, 2022	4586.02	76
Aug-21	SPX	C	August 19, 2022	4590	225
Aug-21	SPX	C	August 19, 2022	4594.91	60
Aug-21	SPX	C	August 19, 2022	4601.13	62
Aug-21	SPX	C	August 19, 2022	4606.01	86
Aug-21	SPX	C	August 19, 2022	4614.1	55
Aug-21	SPX	C	August 19, 2022	4614.45	82
Aug-21	SPX	C	August 19, 2022	4620	5
Aug-21	SPX	C	August 19, 2022	4634.44	62
Aug-21	SPX	C	August 19, 2022	4663.75	196
Aug-21	SPX	C	August 19, 2022	4719.27	59
Aug-21	SPX	C	August 19, 2022	4730	10
Aug-21	SPX	C	August 19, 2022	4770	250
Aug-21	SPX	C	August 19, 2022	4819.21	53
Aug-21	SPX	C	August 19, 2022	4890	10
Aug-21	SPX	C	August 19, 2022	5068.5	10
Aug-21	SPX	C	August 19, 2022	5118.5	10
Aug-21	SPX	C	November 18, 2022	4159.12	23
Aug-21	SPX	C	November 18, 2022	4385.79	23
Aug-21	SPX	C	December 16, 2022	2700	200
Aug-21	SPX	C	December 16, 2022	4050.01	50
Aug-21	SPX	C	December 16, 2022	4225.01	50
Aug-21	SPX	C	January 20, 2023	4323.06	11
Aug-21	SPX	C	January 20, 2023	4597.57	11
Aug-21	SPX	C	February 17, 2023	4441.67	23
Aug-21	SPX	C	February 17, 2023	4672.64	23
Aug-21	SPX	C	December 20, 2024	3450	60
Aug-21	SPX	C	May 16, 2025	2956.1	87
Aug-21	SPX	P	May 16, 2025	2956.1	87
Aug-21	SPX	C	January 16, 2026	3820	30
Aug-21	SPX	C	January 15, 2027	3830	1,413
Sep-21	SPX	P	October 15, 2021	2735	12

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

Month	Index	C/P	Exp. Date	Strike	OI
Sep-21	SPX	C	October 15, 2021	3340.03	1
Sep-21	SPX	C	October 15, 2021	3468.1	41
Sep-21	SPX	C	October 15, 2021	3468.3	1
Sep-21	SPX	C	October 15, 2021	3483.34	2
Sep-21	SPX	C	October 15, 2021	3483.6	50
Sep-21	SPX	C	October 15, 2021	3483.81	78
Sep-21	SPX	C	October 15, 2021	3498.1	41
Sep-21	SPX	C	October 15, 2021	3498.3	1
Sep-21	SPX	C	October 15, 2021	3518.17	28
Sep-21	SPX	C	October 15, 2021	3535.59	1
Sep-21	SPX	C	October 15, 2021	3592.16	78
Sep-21	SPX	C	October 15, 2021	3626	50
Sep-21	SPX	C	October 15, 2021	3632.78	1
Sep-21	SPX	C	October 15, 2021	3730.66	28
Sep-21	SPX	C	October 15, 2021	3978.5	9
Sep-21	SPX	C	October 15, 2021	4028.5	9
Sep-21	SPX	P	November 19, 2021	2860	12
Sep-21	SPX	C	November 19, 2021	2971.61	24
Sep-21	SPX	C	November 19, 2021	3113.34	100
Sep-21	SPX	P	November 19, 2021	3113.34	100
Sep-21	SPX	C	November 19, 2021	3124.65	24
Sep-21	SPX	C	November 19, 2021	3549.8	43
Sep-21	SPX	C	November 19, 2021	3552.2	1
Sep-21	SPX	C	November 19, 2021	3557.54	1,561
Sep-21	SPX	C	November 19, 2021	3565.8	56
Sep-21	SPX	C	November 19, 2021	3579.8	43
Sep-21	SPX	C	November 19, 2021	3581.87	38
Sep-21	SPX	C	November 19, 2021	3582.2	1
Sep-21	SPX	C	November 19, 2021	3585.9	5
Sep-21	SPX	C	November 19, 2021	3628.69	254
Sep-21	SPX	C	November 19, 2021	3660.71	221
Sep-21	SPX	C	November 19, 2021	3667.82	150
Sep-21	SPX	C	November 19, 2021	3682.05	141
Sep-21	SPX	C	November 19, 2021	3694.34	38
Sep-21	SPX	C	November 19, 2021	3710.51	117
Sep-21	SPX	C	November 19, 2021	3717.3	55
Sep-21	SPX	C	November 19, 2021	3721.19	173
Sep-21	SPX	C	November 19, 2021	3727.9	1
Sep-21	SPX	C	November 19, 2021	3735.42	139
Sep-21	SPX	C	November 19, 2021	3758.54	196
Sep-21	SPX	C	November 19, 2021	3783.44	170
Sep-21	SPX	C	November 19, 2021	4076.3	12
Sep-21	SPX	C	November 19, 2021	4126.3	12
Sep-21	SPX	P	December 17, 2021	3334.62	3
Sep-21	SPX	P	December 17, 2021	3474.9	3
Sep-21	SPX	C	December 17, 2021	3697.4	3
Sep-21	SPX	C	December 17, 2021	3698.4	51

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>
Sep-21	SPX	C	December 17, 2021	3709.2	4
Sep-21	SPX	C	December 17, 2021	3709.41	72
Sep-21	SPX	C	December 17, 2021	3713.9	56
Sep-21	SPX	C	December 17, 2021	3719.8	5
Sep-21	SPX	C	December 17, 2021	3722.48	37
Sep-21	SPX	C	December 17, 2021	3727.4	3
Sep-21	SPX	C	December 17, 2021	3728.4	51
Sep-21	SPX	C	December 17, 2021	3732.9	3
Sep-21	SPX	C	December 17, 2021	3825.89	72
Sep-21	SPX	C	December 17, 2021	3839.74	37
Sep-21	SPX	C	December 17, 2021	3888.2	56
Sep-21	SPX	C	December 17, 2021	3944.33	2
Sep-21	SPX	C	December 17, 2021	4245.4	10
Sep-21	SPX	C	December 17, 2021	4263.29	4
Sep-21	SPX	C	December 17, 2021	4295.4	10
Sep-21	SPX	C	January 21, 2022	3832.4	66
Sep-21	SPX	C	January 21, 2022	3835.8	4
Sep-21	SPX	C	January 21, 2022	3853.07	52
Sep-21	SPX	C	January 21, 2022	3862.4	66
Sep-21	SPX	C	January 21, 2022	3865.8	4
Sep-21	SPX	C	January 21, 2022	3972.9	32
Sep-21	SPX	C	January 21, 2022	4395.1	6
Sep-21	SPX	C	January 21, 2022	4445.1	6
Sep-21	SPX	C	February 18, 2022	3385.51	23
Sep-21	SPX	C	February 18, 2022	3597.1	23
Sep-21	SPX	C	February 18, 2022	3892.8	3
Sep-21	SPX	C	February 18, 2022	3906.71	618
Sep-21	SPX	C	February 18, 2022	3913.97	32
Sep-21	SPX	C	February 18, 2022	3922.8	3
Sep-21	SPX	C	February 18, 2022	4021.96	187
Sep-21	SPX	C	February 18, 2022	4031.72	128
Sep-21	SPX	C	February 18, 2022	4036.48	32
Sep-21	SPX	C	February 18, 2022	4049.3	158
Sep-21	SPX	C	February 18, 2022	4082.51	145
Sep-21	SPX	C	March 18, 2022	3319.47	29
Sep-21	SPX	C	March 18, 2022	3525.28	29
Sep-21	SPX	C	March 18, 2022	3897.8	5
Sep-21	SPX	C	March 18, 2022	3910	60
Sep-21	SPX	C	March 18, 2022	3913.1	1,123
Sep-21	SPX	C	March 18, 2022	3915.46	32
Sep-21	SPX	C	March 18, 2022	3927.8	5
Sep-21	SPX	C	March 18, 2022	3940	545
Sep-21	SPX	C	March 18, 2022	3991.36	244
Sep-21	SPX	C	March 18, 2022	4028.54	213
Sep-21	SPX	C	March 18, 2022	4041.15	32
Sep-21	SPX	C	March 18, 2022	4042.23	80
Sep-21	SPX	C	March 18, 2022	4050.06	135

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>
Sep-21	SPX	C	March 18, 2022	4063.75	164
Sep-21	SPX	C	March 18, 2022	4077.45	128
Sep-21	SPX	C	March 18, 2022	4080	20
Sep-21	SPX	C	March 18, 2022	4100	325
Sep-21	SPX	C	March 18, 2022	4112.67	159
Sep-21	SPX	C	March 18, 2022	4190	10
Sep-21	SPX	C	March 18, 2022	4280	200
Sep-21	SPX	C	March 18, 2022	4350	10
Sep-21	SPX	C	April 14, 2022	4100	5
Sep-21	SPX	C	April 14, 2022	4135.4	7
Sep-21	SPX	C	April 14, 2022	4150	565
Sep-21	SPX	C	April 14, 2022	4150.8	65
Sep-21	SPX	C	April 14, 2022	4165.4	7
Sep-21	SPX	C	April 14, 2022	4166.4	70
Sep-21	SPX	C	April 14, 2022	4170.42	30
Sep-21	SPX	C	April 14, 2022	4180.8	65
Sep-21	SPX	C	April 14, 2022	4201.6	3
Sep-21	SPX	C	April 14, 2022	4211	7
Sep-21	SPX	C	April 14, 2022	4212.12	40
Sep-21	SPX	C	April 14, 2022	4260	5
Sep-21	SPX	C	April 14, 2022	4280	15
Sep-21	SPX	C	April 14, 2022	4303.87	30
Sep-21	SPX	C	April 14, 2022	4310	325
Sep-21	SPX	C	April 14, 2022	4363.1	70
Sep-21	SPX	C	April 14, 2022	4420	20
Sep-21	SPX	C	April 14, 2022	4479.03	40
Sep-21	SPX	C	April 14, 2022	4500	225
Sep-21	SPX	C	April 14, 2022	4580	20
Sep-21	SPX	C	April 14, 2022	4766.3	10
Sep-21	SPX	C	April 14, 2022	4816.3	10
Sep-21	SPX	C	May 20, 2022	3557.54	22
Sep-21	SPX	C	May 20, 2022	3747.87	22
Sep-21	SPX	C	May 20, 2022	4141.9	4
Sep-21	SPX	C	May 20, 2022	4142	40
Sep-21	SPX	C	May 20, 2022	4150	565
Sep-21	SPX	C	May 20, 2022	4155.86	645
Sep-21	SPX	C	May 20, 2022	4157.3	64
Sep-21	SPX	C	May 20, 2022	4159.12	1,140
Sep-21	SPX	C	May 20, 2022	4171.9	4
Sep-21	SPX	C	May 20, 2022	4172	40
Sep-21	SPX	C	May 20, 2022	4202.71	2
Sep-21	SPX	C	May 20, 2022	4244.38	157
Sep-21	SPX	C	May 20, 2022	4279.73	138
Sep-21	SPX	C	May 20, 2022	4288.43	53
Sep-21	SPX	C	May 20, 2022	4290	15
Sep-21	SPX	C	May 20, 2022	4290.09	60
Sep-21	SPX	C	May 20, 2022	4298.82	84

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

Month	Index	C/P	Exp. Date	Strike	OI
Sep-21	SPX	C	May 20, 2022	4302.61	109
Sep-21	SPX	C	May 20, 2022	4305.47	78
Sep-21	SPX	C	May 20, 2022	4311.7	64
Sep-21	SPX	C	May 20, 2022	4315.86	99
Sep-21	SPX	C	May 20, 2022	4320	300
Sep-21	SPX	C	May 20, 2022	4322.09	7
Sep-21	SPX	C	May 20, 2022	4327.56	155
Sep-21	SPX	C	May 20, 2022	4334.15	75
Sep-21	SPX	C	May 20, 2022	4352.52	108
Sep-21	SPX	C	May 20, 2022	4355.2	64
Sep-21	SPX	C	May 20, 2022	4367.08	120
Sep-21	SPX	C	May 20, 2022	4387.87	121
Sep-21	SPX	C	May 20, 2022	4410.75	136
Sep-21	SPX	C	May 20, 2022	4416.43	63
Sep-21	SPX	C	May 20, 2022	4431.54	96
Sep-21	SPX	C	May 20, 2022	4450	20
Sep-21	SPX	C	May 20, 2022	4509.11	52
Sep-21	SPX	C	May 20, 2022	4510	250
Sep-21	SPX	C	May 20, 2022	4590	20
Sep-21	SPX	C	May 20, 2022	4752.8	6
Sep-21	SPX	C	May 20, 2022	4802.8	6
Sep-21	SPX	C	June 17, 2022	4050.01	50
Sep-21	SPX	C	June 17, 2022	4165.7	5
Sep-21	SPX	C	June 17, 2022	4195.7	5
Sep-21	SPX	C	June 17, 2022	4206.4	10
Sep-21	SPX	C	June 17, 2022	4221.9	20
Sep-21	SPX	C	June 17, 2022	4225.01	50
Sep-21	SPX	C	June 17, 2022	4226.98	2
Sep-21	SPX	C	June 17, 2022	4230	560
Sep-21	SPX	C	June 17, 2022	4236.4	10
Sep-21	SPX	C	June 17, 2022	4360	10
Sep-21	SPX	C	June 17, 2022	4410	300
Sep-21	SPX	C	June 17, 2022	4425.2	20
Sep-21	SPX	C	June 17, 2022	4510	15
Sep-21	SPX	C	June 17, 2022	4600	250
Sep-21	SPX	C	June 17, 2022	4680	15
Sep-21	SPX	C	June 17, 2022	4786.7	7
Sep-21	SPX	C	June 17, 2022	4836.7	7
Sep-21	SPX	C	July 15, 2022	4300.2	1
Sep-21	SPX	C	July 15, 2022	4318.2	56
Sep-21	SPX	C	July 15, 2022	4327.16	64
Sep-21	SPX	C	July 15, 2022	4328.2	1
Sep-21	SPX	C	July 15, 2022	4338.1	61
Sep-21	SPX	C	July 15, 2022	4348.2	56
Sep-21	SPX	C	July 15, 2022	4356.15	2
Sep-21	SPX	C	July 15, 2022	4358.2	1
Sep-21	SPX	C	July 15, 2022	4360.03	29

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>
Sep-21	SPX	C	July 15, 2022	4370	485
Sep-21	SPX	C	July 15, 2022	4370.43	40
Sep-21	SPX	C	July 15, 2022	4425.27	1
Sep-21	SPX	C	July 15, 2022	4465.2	64
Sep-21	SPX	C	July 15, 2022	4499.11	28
Sep-21	SPX	C	July 15, 2022	4510	10
Sep-21	SPX	C	July 15, 2022	4536	61
Sep-21	SPX	C	July 15, 2022	4580	350
Sep-21	SPX	C	July 15, 2022	4638.72	40
Sep-21	SPX	C	July 15, 2022	4660	15
Sep-21	SPX	C	July 15, 2022	4730	125
Sep-21	SPX	C	July 15, 2022	4820	15
Sep-21	SPX	C	July 15, 2022	4957.6	9
Sep-21	SPX	C	July 15, 2022	5007.6	9
Sep-21	SPX	C	August 19, 2022	3906.71	15
Sep-21	SPX	C	August 19, 2022	4068.84	15
Sep-21	SPX	C	August 19, 2022	4415.7	5
Sep-21	SPX	C	August 19, 2022	4418.8	49
Sep-21	SPX	C	August 19, 2022	4427.5	55
Sep-21	SPX	C	August 19, 2022	4430	485
Sep-21	SPX	C	August 19, 2022	4437.1	2
Sep-21	SPX	C	August 19, 2022	4440	5
Sep-21	SPX	C	August 19, 2022	4441.67	1,013
Sep-21	SPX	C	August 19, 2022	4445.7	5
Sep-21	SPX	C	August 19, 2022	4448.8	49
Sep-21	SPX	C	August 19, 2022	4530.5	54
Sep-21	SPX	C	August 19, 2022	4554.93	47
Sep-21	SPX	C	August 19, 2022	4560	10
Sep-21	SPX	C	August 19, 2022	4575.81	176
Sep-21	SPX	C	August 19, 2022	4586.02	76
Sep-21	SPX	C	August 19, 2022	4590	225
Sep-21	SPX	C	August 19, 2022	4594.91	60
Sep-21	SPX	C	August 19, 2022	4601.13	62
Sep-21	SPX	C	August 19, 2022	4606.01	86
Sep-21	SPX	C	August 19, 2022	4614.1	55
Sep-21	SPX	C	August 19, 2022	4614.45	82
Sep-21	SPX	C	August 19, 2022	4620	5
Sep-21	SPX	C	August 19, 2022	4634.44	62
Sep-21	SPX	C	August 19, 2022	4663.75	196
Sep-21	SPX	C	August 19, 2022	4719.27	59
Sep-21	SPX	C	August 19, 2022	4730	10
Sep-21	SPX	C	August 19, 2022	4770	250
Sep-21	SPX	C	August 19, 2022	4819.21	53
Sep-21	SPX	C	August 19, 2022	4890	10
Sep-21	SPX	C	August 19, 2022	5068.5	10
Sep-21	SPX	C	August 19, 2022	5118.5	10
Sep-21	SPX	C	September 16, 2022	4426.9	54

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>
Sep-21	SPX	C	September 16, 2022	4432.99	59
Sep-21	SPX	C	September 16, 2022	4445	60
Sep-21	SPX	C	September 16, 2022	4456.9	54
Sep-21	SPX	C	September 16, 2022	4470	485
Sep-21	SPX	C	September 16, 2022	4490	5
Sep-21	SPX	C	September 16, 2022	4576.18	59
Sep-21	SPX	C	September 16, 2022	4620	10
Sep-21	SPX	C	September 16, 2022	4630	225
Sep-21	SPX	C	September 16, 2022	4631.2	60
Sep-21	SPX	C	September 16, 2022	4670	5
Sep-21	SPX	C	September 16, 2022	4780	10
Sep-21	SPX	C	September 16, 2022	4810	250
Sep-21	SPX	C	September 16, 2022	4940	10
Sep-21	SPX	C	September 16, 2022	5082.5	17
Sep-21	SPX	C	September 16, 2022	5132.5	17
Sep-21	SPX	C	November 18, 2022	4159.12	23
Sep-21	SPX	C	November 18, 2022	4385.79	23
Sep-21	SPX	C	December 16, 2022	2700	200
Sep-21	SPX	C	December 16, 2022	4050.01	50
Sep-21	SPX	C	December 16, 2022	4225.01	50
Sep-21	SPX	C	January 20, 2023	4323.06	11
Sep-21	SPX	C	January 20, 2023	4597.57	11
Sep-21	SPX	C	February 17, 2023	4441.67	23
Sep-21	SPX	C	February 17, 2023	4672.64	23
Sep-21	SPX	C	December 20, 2024	3450	60
Sep-21	SPX	C	May 16, 2025	2956.1	87
Sep-21	SPX	P	May 16, 2025	2956.1	87
Sep-21	SPX	C	January 16, 2026	3820	30
Sep-21	SPX	C	January 15, 2027	3830	1,413
<u>Month</u>	<u>Index</u>	<u>C/P</u>	<u>Exp. Date</u>	<u>Strike</u>	<u>OI</u>
Jul-21	XSP	C	August 20, 2021	343.9	26
Jul-21	XSP	C	August 20, 2021	355.4	26
Jul-21	XSP	C	September 17, 2021	337.7	35
Jul-21	XSP	C	September 17, 2021	347.7	35
Jul-21	XSP	C	October 15, 2021	348.33	2
Jul-21	XSP	C	October 15, 2021	352.2	33
Jul-21	XSP	C	October 15, 2021	357.2	33
Jul-21	XSP	C	October 15, 2021	363.27	2
Jul-21	XSP	C	November 19, 2021	361	14
Jul-21	XSP	C	November 19, 2021	367.8	14
Jul-21	XSP	C	December 17, 2021	375.5	37
Jul-21	XSP	C	December 17, 2021	386.6	37
Jul-21	XSP	C	January 21, 2022	388.7	19
Jul-21	XSP	C	January 21, 2022	398	19
Jul-21	XSP	C	February 18, 2022	395.1	16
Jul-21	XSP	C	February 18, 2022	404.2	16

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>
Jul-21	XSP	C	March 18, 2022	393.01	3
Jul-21	XSP	C	March 18, 2022	395.8	12
Jul-21	XSP	C	March 18, 2022	405.4	12
Jul-21	XSP	C	April 14, 2022	0.01	190
Jul-21	XSP	C	April 14, 2022	54.25	680
Jul-21	XSP	C	April 14, 2022	56.8	135
Jul-21	XSP	P	April 14, 2022	375.17	680
Jul-21	XSP	P	April 14, 2022	391.73	135
Jul-21	XSP	C	April 14, 2022	414.64	190
Jul-21	XSP	C	April 14, 2022	416.85	680
Jul-21	XSP	P	April 14, 2022	416.85	680
Jul-21	XSP	C	April 14, 2022	421.8	10
Jul-21	XSP	C	April 14, 2022	429.8	10
Jul-21	XSP	C	April 14, 2022	435.25	135
Jul-21	XSP	P	April 14, 2022	435.25	135
Jul-21	XSP	C	April 14, 2022	436.11	1,360
Jul-21	XSP	C	April 14, 2022	447.89	380
Jul-21	XSP	C	April 14, 2022	450.05	270
Jul-21	XSP	C	May 20, 2022	10.39	27
Jul-21	XSP	C	May 20, 2022	10.4	27
Jul-21	XSP	P	May 20, 2022	324.17	54
Jul-21	XSP	P	May 20, 2022	365.74	54
Jul-21	XSP	P	May 20, 2022	415.61	54
Jul-21	XSP	P	May 20, 2022	415.62	54
Jul-21	XSP	C	May 20, 2022	420.4	21
Jul-21	XSP	C	May 20, 2022	432.6	21
Jul-21	XSP	C	May 20, 2022	439.84	54
Jul-21	XSP	C	May 20, 2022	460.7	54
Jul-21	XSP	C	June 17, 2022	423.4	9
Jul-21	XSP	C	June 17, 2022	431.8	9
Aug-21	XSP	C	September 17, 2021	337.7	35
Aug-21	XSP	C	September 17, 2021	347.7	35
Aug-21	XSP	C	October 15, 2021	348.33	2
Aug-21	XSP	C	October 15, 2021	352.2	33
Aug-21	XSP	C	October 15, 2021	357.2	33
Aug-21	XSP	C	October 15, 2021	363.27	2
Aug-21	XSP	C	November 19, 2021	361	14
Aug-21	XSP	C	November 19, 2021	367.8	14
Aug-21	XSP	C	December 17, 2021	375.5	37
Aug-21	XSP	C	December 17, 2021	386.6	37
Aug-21	XSP	C	January 21, 2022	388.7	19
Aug-21	XSP	C	January 21, 2022	398	19
Aug-21	XSP	C	February 18, 2022	395.1	16
Aug-21	XSP	C	February 18, 2022	404.2	16
Aug-21	XSP	C	March 18, 2022	393.01	3
Aug-21	XSP	C	March 18, 2022	395.8	12
Aug-21	XSP	C	March 18, 2022	405.4	12

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>
Aug-21	XSP	C	April 14, 2022	0.01	190
Aug-21	XSP	C	April 14, 2022	54.25	680
Aug-21	XSP	C	April 14, 2022	56.8	135
Aug-21	XSP	P	April 14, 2022	375.17	680
Aug-21	XSP	P	April 14, 2022	391.73	135
Aug-21	XSP	C	April 14, 2022	414.64	190
Aug-21	XSP	C	April 14, 2022	416.85	680
Aug-21	XSP	P	April 14, 2022	416.85	680
Aug-21	XSP	C	April 14, 2022	421.8	10
Aug-21	XSP	C	April 14, 2022	429.8	10
Aug-21	XSP	C	April 14, 2022	435.25	135
Aug-21	XSP	P	April 14, 2022	435.25	135
Aug-21	XSP	C	April 14, 2022	436.11	1,360
Aug-21	XSP	C	April 14, 2022	447.89	380
Aug-21	XSP	C	April 14, 2022	450.05	270
Aug-21	XSP	C	May 20, 2022	10.39	27
Aug-21	XSP	C	May 20, 2022	10.4	27
Aug-21	XSP	P	May 20, 2022	324.17	54
Aug-21	XSP	P	May 20, 2022	365.74	54
Aug-21	XSP	P	May 20, 2022	415.61	54
Aug-21	XSP	P	May 20, 2022	415.62	54
Aug-21	XSP	C	May 20, 2022	420.4	21
Aug-21	XSP	C	May 20, 2022	432.6	21
Aug-21	XSP	C	May 20, 2022	439.84	54
Aug-21	XSP	C	May 20, 2022	460.7	54
Aug-21	XSP	C	June 17, 2022	423.4	9
Aug-21	XSP	C	June 17, 2022	431.8	9
Aug-21	XSP	C	July 15, 2022	439	12
Aug-21	XSP	C	July 15, 2022	451.7	12
Aug-21	XSP	C	August 19, 2022	11.1	25
Aug-21	XSP	C	August 19, 2022	11.11	25
Aug-21	XSP	P	August 19, 2022	346.45	50
Aug-21	XSP	P	August 19, 2022	390.86	50
Aug-21	XSP	P	August 19, 2022	444.16	50
Aug-21	XSP	P	August 19, 2022	444.17	50
Aug-21	XSP	C	August 19, 2022	469.43	50
Aug-21	XSP	C	August 19, 2022	489.69	50
Sep-21	XSP	C	October 15, 2021	348.33	2
Sep-21	XSP	C	October 15, 2021	352.2	33
Sep-21	XSP	C	October 15, 2021	357.2	33
Sep-21	XSP	C	October 15, 2021	363.27	2
Sep-21	XSP	C	November 19, 2021	361	14
Sep-21	XSP	C	November 19, 2021	367.8	14
Sep-21	XSP	C	December 17, 2021	375.5	37
Sep-21	XSP	C	December 17, 2021	386.6	37
Sep-21	XSP	C	January 21, 2022	388.7	19
Sep-21	XSP	C	January 21, 2022	398	19

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>
Sep-21	XSP	C	February 18, 2022	395.1	16
Sep-21	XSP	C	February 18, 2022	404.2	16
Sep-21	XSP	C	March 18, 2022	393.01	3
Sep-21	XSP	C	March 18, 2022	395.8	12
Sep-21	XSP	C	March 18, 2022	405.4	12
Sep-21	XSP	C	April 14, 2022	0.01	190
Sep-21	XSP	C	April 14, 2022	54.25	680
Sep-21	XSP	C	April 14, 2022	56.8	135
Sep-21	XSP	P	April 14, 2022	375.17	680
Sep-21	XSP	P	April 14, 2022	391.73	135
Sep-21	XSP	C	April 14, 2022	414.64	190
Sep-21	XSP	C	April 14, 2022	416.85	680
Sep-21	XSP	P	April 14, 2022	416.85	680
Sep-21	XSP	C	April 14, 2022	421.8	10
Sep-21	XSP	C	April 14, 2022	429.8	10
Sep-21	XSP	C	April 14, 2022	435.25	135
Sep-21	XSP	P	April 14, 2022	435.25	135
Sep-21	XSP	C	April 14, 2022	436.11	1,360
Sep-21	XSP	C	April 14, 2022	447.89	380
Sep-21	XSP	C	April 14, 2022	450.05	270
Sep-21	XSP	C	May 20, 2022	10.39	27
Sep-21	XSP	C	May 20, 2022	10.4	27
Sep-21	XSP	P	May 20, 2022	324.17	54
Sep-21	XSP	P	May 20, 2022	365.74	54
Sep-21	XSP	P	May 20, 2022	415.61	54
Sep-21	XSP	P	May 20, 2022	415.62	54
Sep-21	XSP	C	May 20, 2022	420.4	21
Sep-21	XSP	C	May 20, 2022	432.6	21
Sep-21	XSP	C	May 20, 2022	439.84	54
Sep-21	XSP	C	May 20, 2022	460.7	54
Sep-21	XSP	C	June 17, 2022	423.4	9
Sep-21	XSP	C	June 17, 2022	431.8	9
Sep-21	XSP	C	July 15, 2022	439	12
Sep-21	XSP	C	July 15, 2022	451.7	12
Sep-21	XSP	C	August 19, 2022	11.1	25
Sep-21	XSP	C	August 19, 2022	11.11	26
Sep-21	XSP	P	August 19, 2022	346.45	50
Sep-21	XSP	P	August 19, 2022	390.86	52
Sep-21	XSP	P	August 19, 2022	444.16	50
Sep-21	XSP	P	August 19, 2022	444.17	52
Sep-21	XSP	C	August 19, 2022	447.2	12
Sep-21	XSP	C	August 19, 2022	458.3	12
Sep-21	XSP	C	August 19, 2022	469.43	50
Sep-21	XSP	C	August 19, 2022	489.69	52

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
Jul-21	95,175		713,239	5,055	252	1,177,139	28,508,667	394,697	10,009,859		33,546	45,180
Aug-21	47,954		610,173	4,079	264	1,322,649	28,177,388	305,767	9,123,357		29,529	38,611
Sep-21	121,565		661,198	4,065	825	1,317,687	34,929,727	432,913	9,898,451		36,803	31,531
Industry FLEX Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	63,530		764			27,387	81,612	11,094			129	118
Aug-21	14,962		83			13,398	72,367	10,790			129	112
Sep-21	78,776		1,042			30,232	137,220	13,099			148	125
Industry EF-PM FLEX Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21							1,786	914				
Aug-21						44	5,777	374				
Sep-21							1,390	31				
Ratio of EF-PM FLEX to All FLEX												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21							2.2%	8.2%				
Aug-21						0.3%	8.0%	3.5%				
Sep-21							1.0%	0.2%				
Ratio of EF-PM FLEX to Industry Volume												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21							0.01%	0.2%				
						0.003%	0.02%	0.1%				
							0.00004	0.0001				

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
Jul-21	518,715		91,272	1,744	1,016	538,167	10,688,415	386,030	6,783,708		26,853	40,094
Aug-21	521,015		101,481	1,984	993	791,968	15,845,539	351,331	7,300,881		21,047	39,832
Sep-21	550,834		104,897	1,980	1,128	800,120	15,812,189	373,621	7,426,277		21,853	31,587
Industry FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	313,918		3,172			209,640	1,150,415	86,564			1,857	1,534
Aug-21	76,470		1,151			60,799	530,561	83,570			1,847	1,543
Sep-21	77,304		1,052			59,430	507,993	78,697			1,826	1,582
Industry EF-PM FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	566		4			289	28,395	6,499			79	82
Aug-21	312		4			333	26,049	6,821			79	82
Sep-21						308	26,000	6,782			69	82
Ratio of EF-PM FLEX to All FLEX Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	0.2%		0.1%			0.1%	0.01%	0.1%			4.3%	5.3%
Aug-21	0.4%		0.3%			0.5%	0.02%	0.1%			4.3%	5.3%
Sep-21						0.5%	0.02%	0.1%			3.8%	5.2%
Ratio of EF-PM FLEX to Industry Open Interest												
Month	DJX	MNX	NDX	OEX	XEO	RUT	SPX	XSP	VIX	RVX	MXEA	MXEF
Jul-21	0.1%		0.004%			0.05%	0.3%	1.7%			0.3%	0.2%
Aug-21	0.1%		0.004%			0.04%	0.2%	1.9%			0.4%	0.2%
Sep-21						0.04%	0.2%	1.8%			0.3%	0.3%