

Liquidity Analysis

Based on data from 04 May, 2020 to 08 May, 2020

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYM0 | RTYM0 | 1290.50 | 64,525 | 645 | 0.27 | 2.09 |
| | | Average | | 64,525 | 645 | 0.27 | 2.09 |

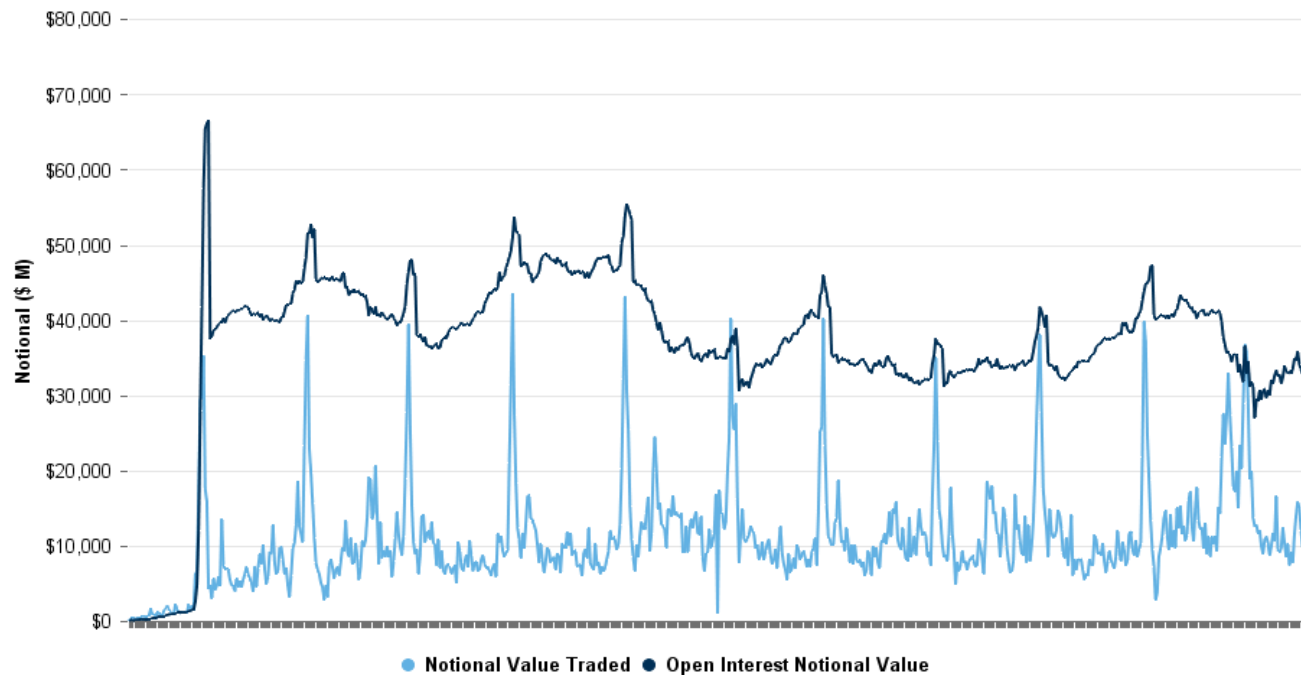
Activity Summary: Last 716 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 172,500 | 0.0% | 536,498 | \$10,823 | \$33,521 | 100.0% | 100.0% |
| Sum: | 172,500 | 0.0% | 536,498 | \$10,823 | \$33,521 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 5/11/20 | 186,249 | \$12,247 | 523,583 | \$34,428 |
| 5/8/20 | 164,237 | \$10,914 | 520,008 | \$34,568 |
| 5/7/20 | 152,523 | \$9,800 | 522,869 | \$33,632 |
| 5/6/20 | 160,623 | \$10,082 | 519,296 | \$32,605 |
| 5/5/20 | 167,892 | \$10,645 | 520,425 | \$33,012 |
| 5/4/20 | 155,731 | \$9,779 | 523,493 | \$32,844 |
| 5/1/20 | 192,135 | \$12,084 | 533,037 | \$33,527 |
| 4/30/20 | 230,549 | \$15,063 | 524,134 | \$34,262 |
| 4/29/20 | 234,888 | \$15,961 | 527,078 | \$35,823 |
| 4/28/20 | 216,593 | \$14,098 | 533,816 | \$34,754 |
| 4/27/20 | 181,247 | \$11,577 | 546,341 | \$34,901 |
| 4/24/20 | 128,613 | \$7,875 | 549,207 | \$33,631 |
| 4/23/20 | 154,219 | \$9,290 | 546,990 | \$32,976 |
| 4/22/20 | 123,906 | \$7,403 | 554,446 | \$33,129 |
| 4/21/20 | 174,720 | \$10,353 | 555,959 | \$32,944 |
| 4/20/20 | 144,256 | \$8,702 | 553,897 | \$33,414 |
| 4/17/20 | 170,754 | \$10,453 | 553,659 | \$33,895 |
| 4/16/20 | 211,488 | \$12,413 | 554,038 | \$32,520 |
| 4/15/20 | 166,084 | \$9,823 | 535,007 | \$31,643 |
| 4/14/20 | 148,871 | \$9,208 | 531,857 | \$32,894 |
| 4/13/20 | 156,915 | \$9,506 | 537,327 | \$32,543 |

E-mini Russell 2000 Futures Volume and Open Interest



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