

Liquidity Analysis

Based on data from 07 Jul, 2020 to 10 Jul, 2020

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | | |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| | | | | | B/A (pts) | B/A (bps) | |
| Russell 2000 | RTYU0 | RTYU0 | 1409.60 | 70,480 | 705 | 0.27 | 1.89 |
| | | Average | | 70,480 | 705 | 0.27 | 1.89 |

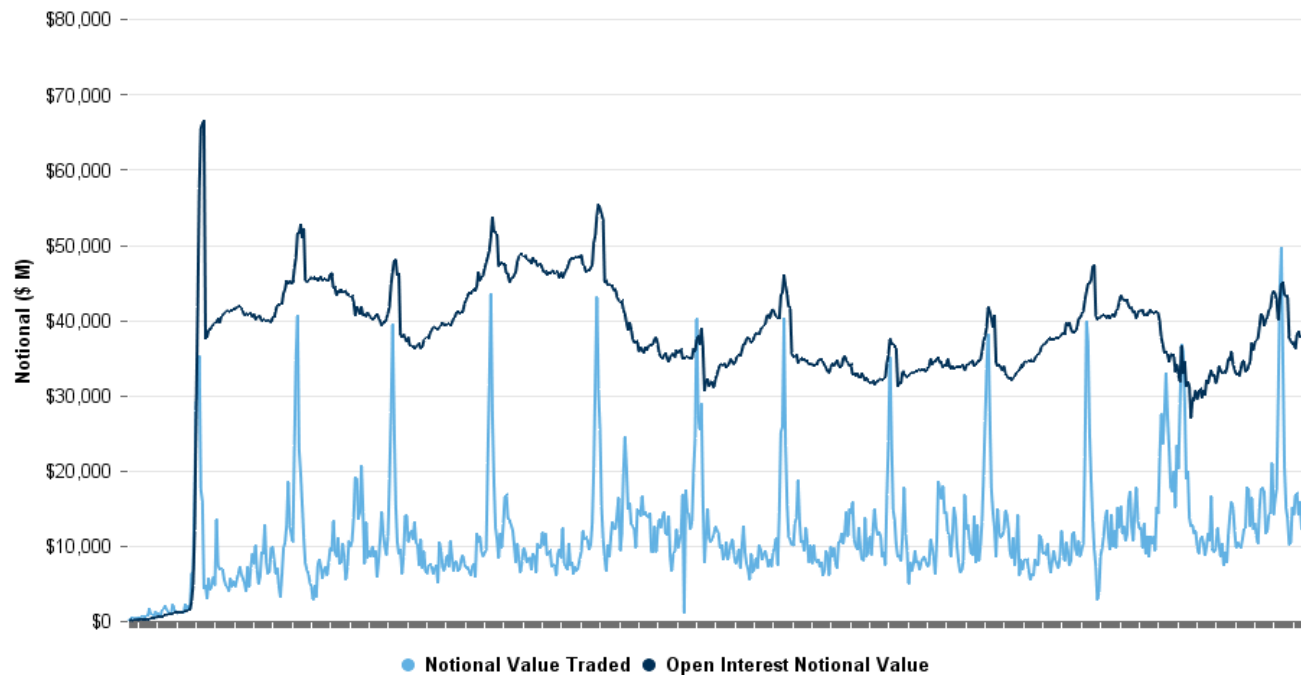
Activity Summary: Last 759 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 228,803 | 0.0% | 522,807 | \$16,965 | \$38,983 | 100.0% | 100.0% |
| Sum: | 228,803 | 0.0% | 522,807 | \$16,965 | \$38,983 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 7/13/20 | | \$14,227 | | \$36,432 |
| 7/10/20 | 178,834 | \$12,694 | 522,496 | \$37,094 |
| 7/9/20 | 213,857 | \$14,906 | 526,149 | \$36,767 |
| 7/8/20 | 191,713 | \$13,640 | 519,605 | \$36,968 |
| 7/7/20 | 167,558 | \$11,820 | 529,222 | \$37,323 |
| 7/6/20 | 171,066 | \$12,340 | 522,639 | \$37,705 |
| 7/2/20 | 172,466 | \$12,355 | 528,262 | \$37,863 |
| 7/1/20 | 223,074 | \$15,886 | 529,863 | \$37,760 |
| 6/30/20 | 197,101 | \$14,168 | 536,422 | \$38,567 |
| 6/29/20 | 238,966 | \$17,005 | 536,008 | \$38,146 |
| 6/26/20 | 246,265 | \$16,933 | 527,663 | \$36,278 |
| 6/25/20 | 201,459 | \$14,201 | 524,594 | \$36,983 |
| 6/24/20 | 217,367 | \$15,177 | 528,651 | \$36,934 |
| 6/23/20 | 143,579 | \$10,296 | 520,992 | \$37,364 |
| 6/22/20 | 143,143 | \$10,262 | 524,011 | \$37,730 |
| 6/19/20 | 195,546 | \$13,709 | 612,935 | \$43,170 |
| 6/18/20 | 213,331 | \$15,128 | 608,541 | \$43,180 |
| 6/17/20 | 288,019 | \$20,531 | 610,340 | \$43,482 |
| 6/16/20 | 473,382 | \$34,381 | 615,671 | \$44,980 |
| 6/15/20 | 699,335 | \$49,641 | 632,077 | \$44,934 |

E-mini Russell 2000 Futures Volume and Open Interest



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