

Liquidity Analysis

Based on data from 03 Sep, 2020 to 09 Sep, 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 | 1517.35 | 75,868 | 759 | 0.27 | 1.78 |
| | | Average | | 75,868 | 759 | 0.27 | 1.78 |

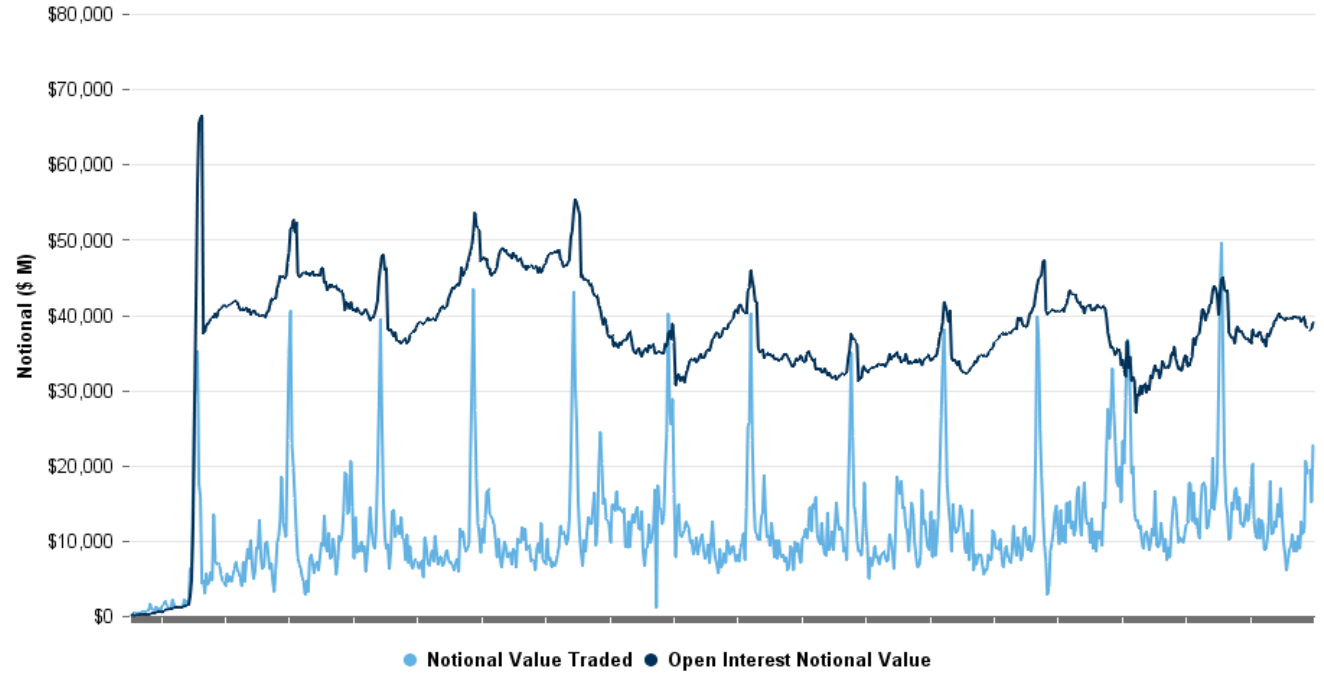
Activity Summary: Last 802 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 148,678 | 0.0% | 481,236 | \$11,538 | \$37,534 | 100.0% | 100.0% |
| Sum: | 148,678 | 0.0% | 481,236 | \$11,538 | \$37,534 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 9/10/20 | 303,889 | \$22,873 | 519,482 | \$39,108 |
| 9/9/20 | 197,983 | \$15,086 | 501,198 | \$38,208 |
| 9/8/20 | 260,565 | \$19,642 | 503,285 | \$37,975 |
| 9/7/20 | | | | |
| 9/4/20 | 248,077 | \$18,995 | 500,452 | \$38,348 |
| 9/3/20 | 266,451 | \$20,643 | 499,528 | \$38,725 |
| 9/2/20 | 144,701 | \$11,522 | 499,985 | \$39,772 |
| 9/1/20 | 138,031 | \$10,894 | 502,015 | \$39,640 |
| 8/31/20 | 161,087 | \$12,575 | 502,221 | \$39,202 |
| 8/28/20 | 114,073 | \$8,987 | 502,932 | \$39,632 |
| 8/27/20 | 137,681 | \$10,781 | 506,051 | \$39,643 |
| 8/26/20 | 109,298 | \$8,538 | 506,817 | \$39,604 |
| 8/25/20 | 127,726 | \$10,024 | 506,799 | \$39,774 |
| 8/24/20 | 110,669 | \$8,668 | 509,818 | \$39,977 |
| 8/21/20 | 141,607 | \$10,965 | 510,089 | \$39,510 |
| 8/20/20 | 120,413 | \$9,394 | 507,713 | \$39,613 |
| 8/19/20 | 113,228 | \$8,886 | 504,348 | \$39,593 |
| 8/18/20 | 97,556 | \$7,655 | 502,672 | \$39,447 |
| 8/17/20 | 76,855 | \$6,087 | 501,652 | \$39,729 |
| 8/14/20 | 106,916 | \$8,410 | 499,254 | \$39,261 |
| 8/13/20 | 125,722 | \$9,923 | 499,940 | \$39,422 |
| 8/12/20 | 168,390 | \$13,300 | 500,933 | \$39,572 |

E-mini Russell 2000 Futures Volume and Open Interest



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