

Liquidity Analysis

Based on data from 16 Oct, 2020 to 22 Oct, 2020

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | | |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| | | | | | B/A (pts) | B/A (bps) | |
| Russell 2000 | RTYZ0 | RTYZ0 | 1617.38 | 80,869 | 809 | 0.24 | 1.46 |
| | | Average | | 80,869 | 809 | 0.24 | 1.46 |

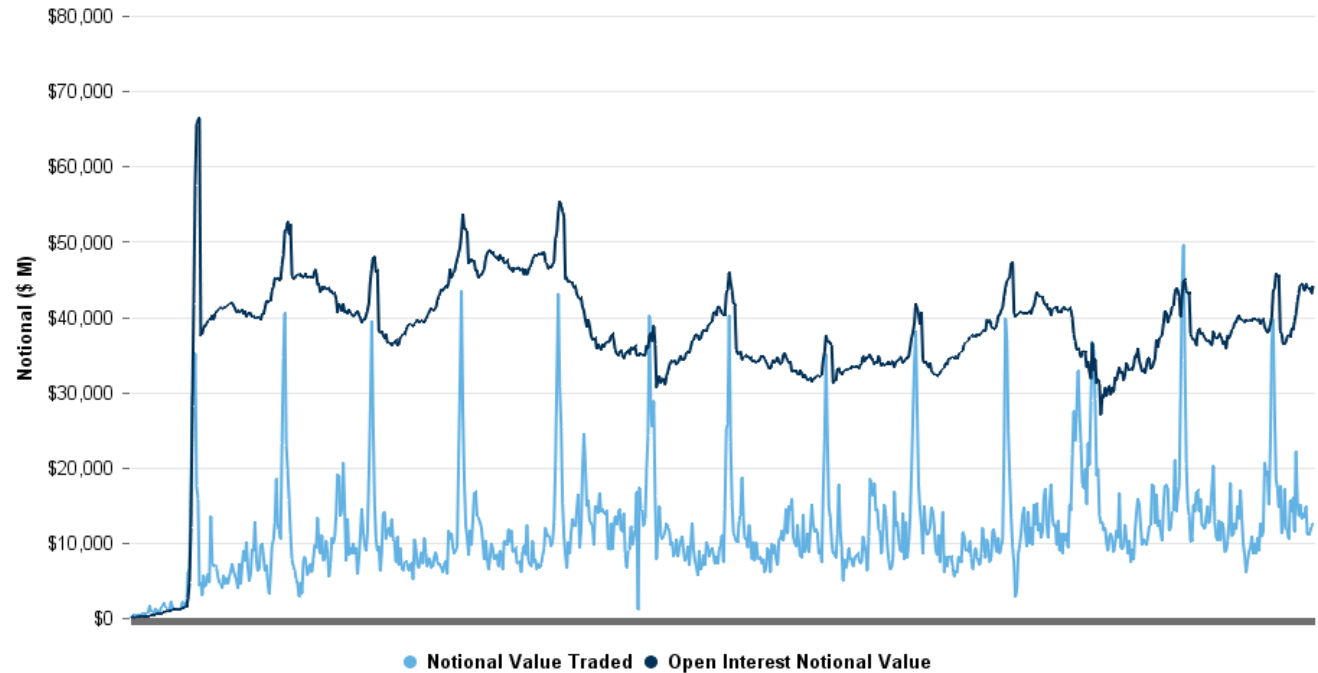
Activity Summary: Last 831 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 168,090 | 0.0% | 497,535 | \$13,741 | \$41,109 | 100.0% | 100.0% |
| Sum: | 168,090 | 0.0% | 497,535 | \$13,741 | \$41,109 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 10/22/20 | | \$12,724 | | \$44,109 |
| 10/21/20 | 153,061 | \$12,269 | 539,653 | \$43,242 |
| 10/20/20 | 144,414 | \$11,660 | 545,066 | \$43,892 |
| 10/19/20 | 137,497 | \$11,077 | 543,462 | \$43,791 |
| 10/16/20 | 136,886 | \$11,136 | 541,402 | \$44,055 |
| 10/15/20 | 184,154 | \$15,058 | 542,974 | \$44,419 |
| 10/14/20 | 164,770 | \$13,342 | 536,726 | \$43,485 |
| 10/13/20 | 170,910 | \$13,968 | 539,809 | \$44,126 |
| 10/12/20 | 160,164 | \$13,220 | 537,050 | \$44,321 |
| 10/9/20 | 184,112 | \$15,076 | 541,007 | \$44,396 |
| 10/8/20 | 166,703 | \$13,559 | 531,696 | \$43,233 |
| 10/7/20 | 193,717 | \$15,592 | 523,343 | \$42,131 |
| 10/6/20 | 282,089 | \$22,203 | 514,258 | \$40,481 |
| 10/5/20 | 146,882 | \$11,575 | 501,663 | \$39,549 |
| 10/2/20 | 210,692 | \$16,160 | 501,010 | \$38,442 |
| 10/1/20 | 186,410 | \$14,236 | 504,444 | \$38,547 |
| 9/30/20 | 208,925 | \$15,715 | 496,891 | \$37,384 |
| 9/29/20 | 139,497 | \$10,511 | 497,579 | \$37,510 |
| 9/28/20 | 154,288 | \$11,622 | 498,130 | \$37,530 |
| 9/25/20 | 162,844 | \$11,946 | 502,011 | \$36,833 |
| 9/24/20 | 239,524 | \$17,330 | 503,890 | \$36,493 |
| 9/23/20 | 170,441 | \$12,329 | 503,714 | \$36,436 |

E-mini Russell 2000 Futures Volume and Open Interest



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