

Liquidity Analysis

Based on data from 09 Nov, 2020 to 12 Nov, 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          | 1724.72        | 86,236            | 862                            | 0.29        | 1.69        |
|              |               | <b>Average</b> |                | <b>86,236</b>     | <b>862</b>                     | <b>0.29</b> | <b>1.69</b> |

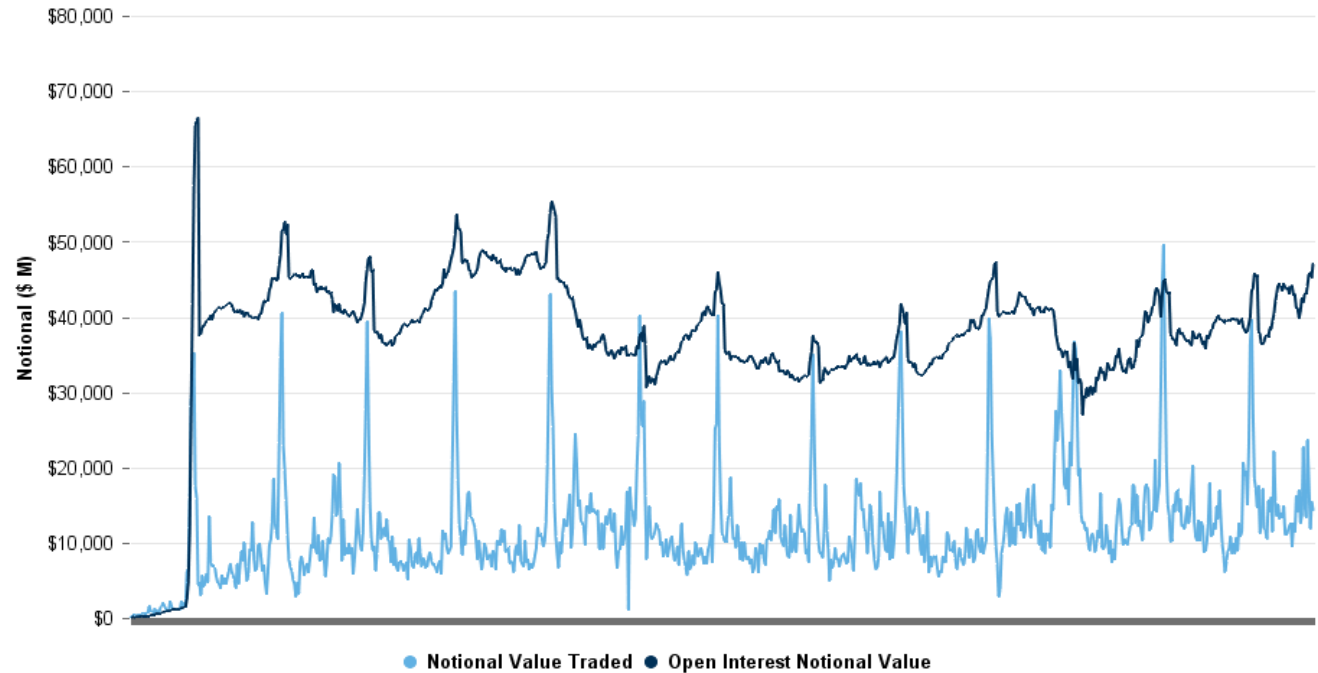
Activity Summary: Last 847 days

| Product      | Avg Daily Volume | Block Trade % | Open Interest  | Avg Daily (\$ 'M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|-------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 169,073          | 0.0%          | 507,980        | \$14,411          | \$43,456          | 100.0%          | 100.0%              |
| <b>Sum:</b>  | <b>169,073</b>   | <b>0.0%</b>   | <b>507,980</b> | <b>\$14,411</b>   | <b>\$43,456</b>   | <b>100.0%</b>   | <b>100.0%</b>       |

Historical Volume and Open Interest

| Date     | Trading   |              | Open Interest |              |
|----------|-----------|--------------|---------------|--------------|
|          | Contracts | Notl (\$ 'M) | Contracts     | Notl (\$ 'M) |
| 11/13/20 |           | \$14,467     |               | \$47,264     |
| 11/12/20 | 181,144   | \$15,464     | 530,865       | \$45,313     |
| 11/11/20 | 137,368   | \$11,918     | 529,870       | \$45,884     |
| 11/10/20 | 211,184   | \$18,312     | 528,350       | \$45,818     |
| 11/9/20  | 278,506   | \$23,716     | 519,253       | \$44,218     |
| 11/6/20  | 163,907   | \$13,466     | 524,788       | \$43,114     |
| 11/5/20  | 184,765   | \$15,322     | 520,942       | \$43,204     |
| 11/4/20  | 282,360   | \$22,753     | 520,165       | \$41,953     |
| 11/3/20  | 170,312   | \$13,719     | 529,570       | \$42,669     |
| 11/2/20  | 162,044   | \$12,678     | 522,161       | \$40,877     |
| 10/30/20 | 221,969   | \$17,056     | 520,233       | \$39,975     |
| 10/29/20 | 182,595   | \$14,228     | 526,175       | \$41,035     |
| 10/28/20 | 212,419   | \$16,348     | 534,992       | \$41,177     |
| 10/27/20 | 143,923   | \$11,435     | 539,834       | \$42,933     |
| 10/26/20 | 157,388   | \$12,608     | 536,974       | \$43,013     |
| 10/23/20 | 117,648   | \$9,621      | 538,478       | \$44,072     |
| 10/22/20 | 156,069   | \$12,724     | 540,357       | \$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     |

E-mini Russell 2000 Futures Volume and Open Interest



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