

Liquidity Analysis

Based on data from 10 Dec, 2020 to 15 Dec, 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 | 1932.72 | 96,636 | 966 | 0.27 | 1.38 |
| | | Average | | 96,636 | 966 | 0.27 | 1.38 |

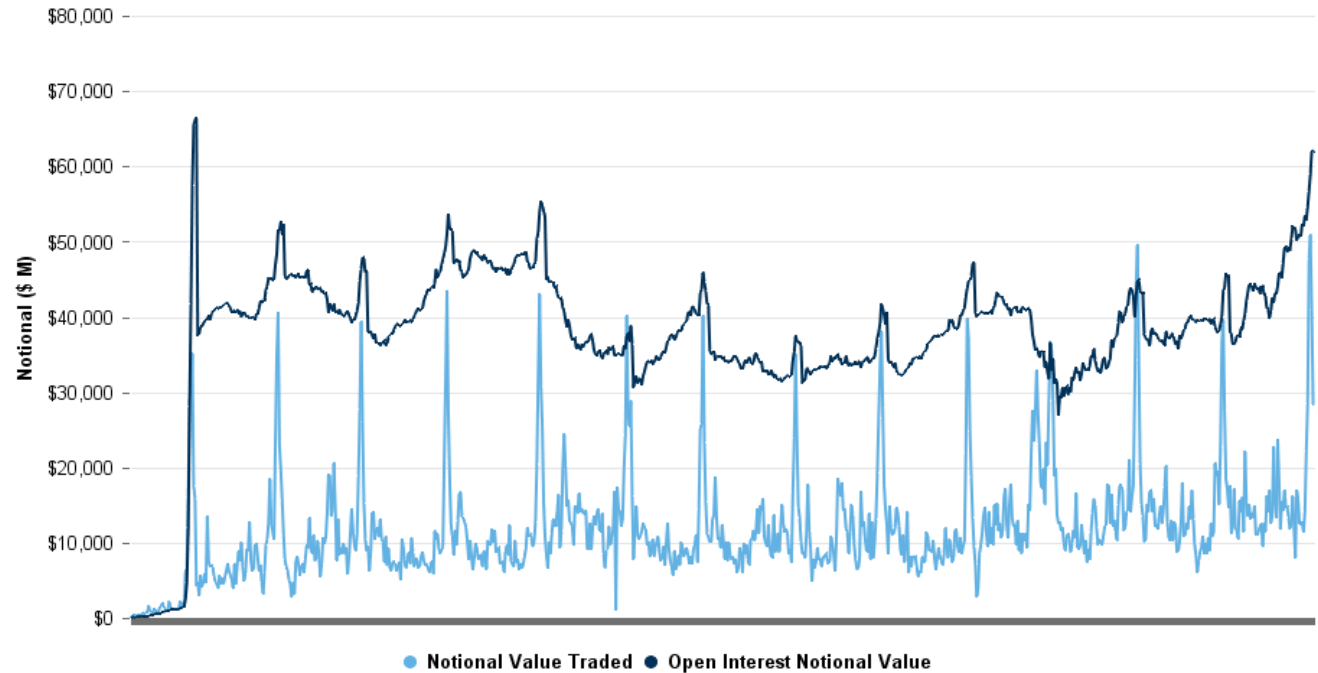
Activity Summary: Last 869 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 198,491 | 0.0% | 536,840 | \$19,972 | \$52,895 | 100.0% | 100.0% |
| Sum: | 198,491 | 0.0% | 536,840 | \$19,972 | \$52,895 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 12/16/20 | | \$28,424 | | \$61,940 |
| 12/15/20 | 419,110 | \$41,078 | 632,403 | \$62,108 |
| 12/14/20 | 532,932 | \$51,023 | 616,719 | \$59,001 |
| 12/11/20 | 500,441 | \$47,811 | 591,745 | \$56,814 |
| 12/10/20 | 298,058 | \$28,625 | 564,471 | \$54,700 |
| 12/9/20 | 233,419 | \$22,214 | 557,052 | \$53,021 |
| 12/8/20 | 148,765 | \$14,257 | 558,588 | \$53,549 |
| 12/7/20 | 120,899 | \$11,437 | 551,233 | \$52,159 |
| 12/4/20 | 135,459 | \$12,810 | 554,815 | \$52,451 |
| 12/3/20 | 134,616 | \$12,433 | 550,691 | \$50,868 |
| 12/2/20 | 137,317 | \$12,616 | 552,192 | \$50,738 |
| 12/1/20 | 171,584 | \$15,747 | 553,764 | \$50,824 |
| 11/30/20 | 187,558 | \$17,069 | 550,911 | \$50,236 |
| 11/27/20 | 86,903 | \$8,052 | 558,196 | \$51,706 |
| 11/25/20 | 129,758 | \$11,968 | 562,409 | \$51,875 |
| 11/24/20 | 176,771 | \$16,364 | 560,324 | \$52,098 |
| 11/23/20 | 139,918 | \$12,712 | 554,545 | \$50,385 |
| 11/20/20 | 133,484 | \$11,902 | 549,380 | \$48,982 |
| 11/19/20 | 150,210 | \$13,391 | 552,063 | \$49,220 |
| 11/18/20 | 167,217 | \$14,784 | 550,310 | \$48,655 |
| 11/17/20 | 163,882 | \$14,687 | 551,820 | \$49,463 |

E-mini Russell 2000 Futures Volume and Open Interest



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