

Liquidity Analysis

Based on data from 25 Mar, 2021 to 31 Mar, 2021

10 Contracts

| Product      | GLOBEX Ticker | Bberg Ticker   | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts)   | B/A (bps)   |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYM1         | RTYM1          | 2193.40        | 109,670           | 1,097                          | 0.31        | 1.42        |
|              |               | <b>Average</b> |                | <b>109,670</b>    | <b>1,097</b>                   | <b>0.31</b> | <b>1.42</b> |

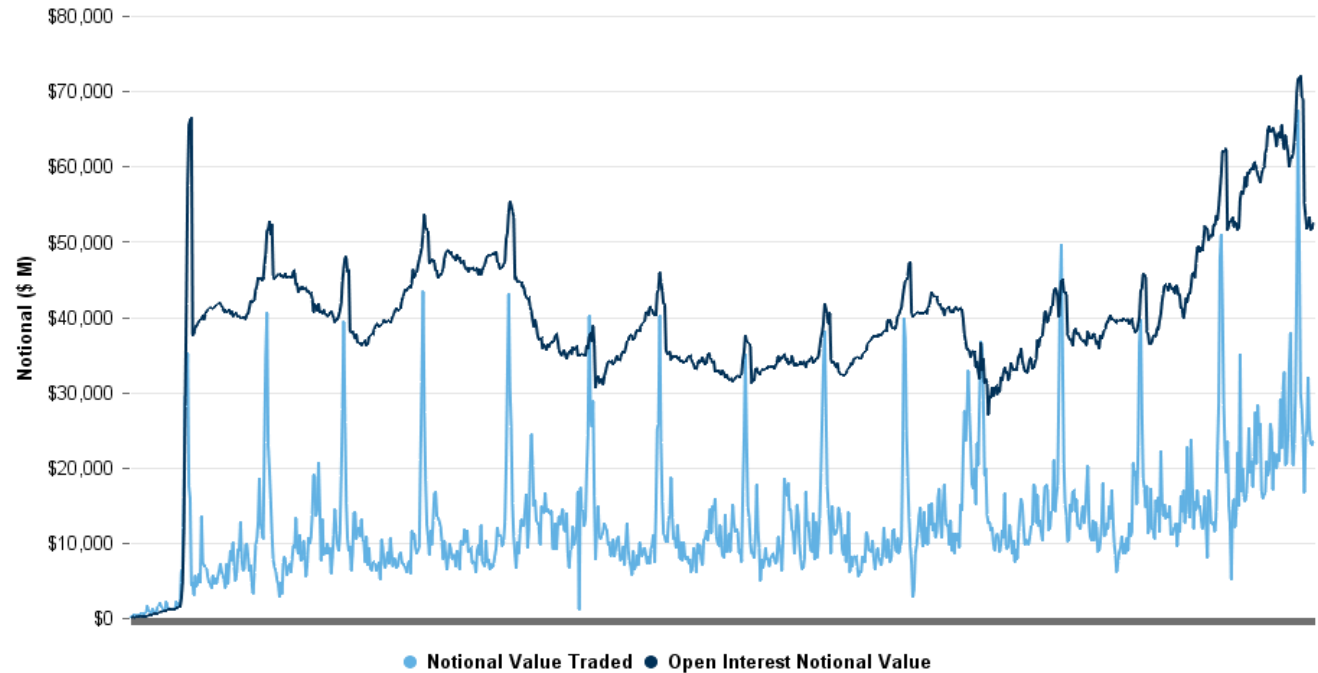
Activity Summary: Last 940 days

| Product      | Avg Daily Volume | Block Trade % | Open Interest  | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 264,194          | 0.0%          | 543,404        | \$29,726         | \$61,094          | 100.0%          | 100.0%              |
| <b>Sum:</b>  | <b>264,194</b>   | <b>0.0%</b>   | <b>543,404</b> | <b>\$29,726</b>  | <b>\$61,094</b>   | <b>100.0%</b>   | <b>100.0%</b>       |

Historical Volume and Open Interest

| Date    | Trading   |             | Open Interest |             |
|---------|-----------|-------------|---------------|-------------|
|         | Contracts | Notl (\$ M) | Contracts     | Notl (\$ M) |
| 3/31/21 | 212,765   | \$23,644    | 473,519       | \$52,620    |
| 3/30/21 | 210,382   | \$23,062    | 471,978       | \$51,771    |
| 3/29/21 | 216,753   | \$23,359    | 479,102       | \$51,649    |
| 3/26/21 | 228,973   | \$25,399    | 480,195       | \$53,280    |
| 3/25/21 | 294,476   | \$32,071    | 478,567       | \$52,199    |
| 3/24/21 | 234,524   | \$24,979    | 487,070       | \$51,882    |
| 3/23/21 | 219,119   | \$23,888    | 490,524       | \$53,487    |
| 3/22/21 | 147,267   | \$16,651    | 488,858       | \$55,279    |
| 3/19/21 | 214,461   | \$24,438    | 605,302       | \$68,988    |
| 3/18/21 | 245,954   | \$27,825    | 611,506       | \$69,224    |
| 3/17/21 | 256,289   | \$29,924    | 618,117       | \$72,221    |
| 3/16/21 | 435,774   | \$50,500    | 614,508       | \$71,671    |
| 3/15/21 | 573,636   | \$67,599    | 598,361       | \$71,690    |
| 3/12/21 | 388,922   | \$45,701    | 588,097       | \$69,844    |
| 3/11/21 | 257,222   | \$30,018    | 562,508       | \$65,870    |
| 3/10/21 | 202,991   | \$23,194    | 553,705       | \$63,279    |
| 3/9/21  | 181,846   | \$20,417    | 550,255       | \$61,794    |
| 3/8/21  | 223,638   | \$24,609    | 558,183       | \$61,207    |
| 3/5/21  | 347,489   | \$38,044    | 558,233       | \$61,132    |
| 3/4/21  | 312,113   | \$33,465    | 559,053       | \$59,997    |
| 3/3/21  | 223,912   | \$24,695    | 561,842       | \$61,959    |
| 3/2/21  | 183,772   | \$20,482    | 565,395       | \$63,038    |

E-mini Russell 2000 Futures Volume and Open Interest



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