

Liquidity Analysis

Based on data from 21 May, 2021 to 27 May, 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 | 2232.40 | 111,620 | 1,116 | 0.21 | 0.95 |
| | | Average | | 111,620 | 1,116 | 0.21 | 0.95 |

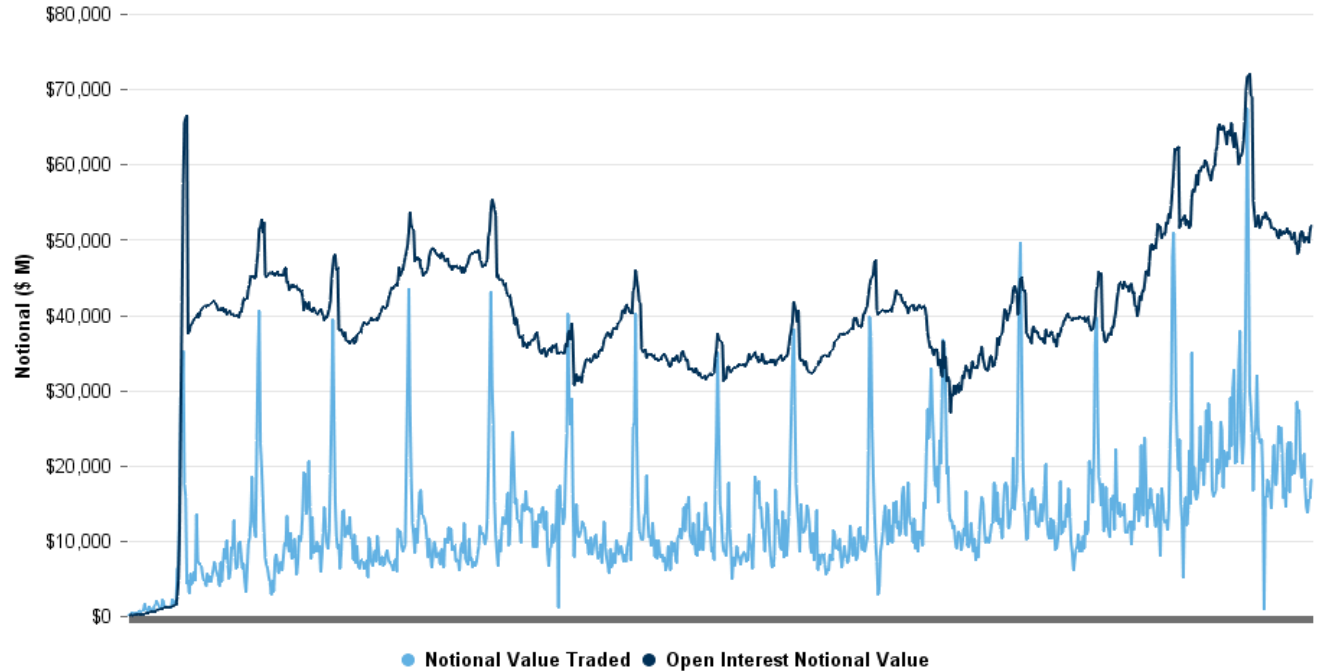
Activity Summary: Last 981 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 170,811 | 0.0% | 431,543 | \$19,815 | \$50,441 | 100.0% | 100.0% |
| Sum: | 170,811 | 0.0% | 431,543 | \$19,815 | \$50,441 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 5/27/21 | | \$18,255 | | \$52,062 |
| 5/26/21 | 139,804 | \$15,708 | 456,428 | \$51,232 |
| 5/25/21 | 141,017 | \$15,551 | 451,798 | \$49,781 |
| 5/24/21 | 123,399 | \$13,735 | 453,531 | \$50,430 |
| 5/21/21 | 132,330 | \$14,638 | 453,350 | \$50,112 |
| 5/20/21 | 156,649 | \$17,276 | 455,625 | \$50,218 |
| 5/19/21 | 198,364 | \$21,743 | 453,512 | \$49,670 |
| 5/18/21 | 172,646 | \$19,059 | 459,819 | \$50,973 |
| 5/17/21 | 166,067 | \$18,479 | 459,917 | \$51,194 |
| 5/14/21 | 185,707 | \$20,638 | 457,128 | \$50,758 |
| 5/13/21 | 253,079 | \$27,441 | 450,726 | \$48,825 |
| 5/12/21 | 254,552 | \$27,129 | 452,961 | \$48,240 |
| 5/11/21 | 259,575 | \$28,596 | 451,264 | \$49,729 |
| 5/10/21 | 182,691 | \$20,184 | 448,638 | \$49,581 |
| 5/7/21 | 166,901 | \$18,926 | 449,876 | \$51,105 |
| 5/6/21 | 185,119 | \$20,732 | 449,343 | \$50,357 |
| 5/5/21 | 167,587 | \$18,741 | 446,475 | \$49,984 |
| 5/4/21 | 206,249 | \$23,146 | 449,938 | \$50,713 |
| 5/3/21 | 144,487 | \$16,426 | 450,856 | \$51,265 |
| 4/30/21 | 204,947 | \$23,174 | 449,953 | \$50,878 |
| 4/29/21 | 190,684 | \$21,866 | 449,122 | \$51,546 |
| 4/28/21 | 125,996 | \$14,495 | 443,696 | \$51,050 |

E-mini Russell 2000 Futures Volume and Open Interest



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