

Liquidity Analysis

Based on data from 14 Jul, 2021 to 20 Jul, 2021

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | | |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| | | | | | B/A (pts) | B/A (bps) | |
| Russell 2000 | RTYU1 | RTYU1 | 2172.78 | 108,639 | 1,086 | 0.23 | 1.06 |
| | | Average | | 108,639 | 1,086 | 0.23 | 1.06 |

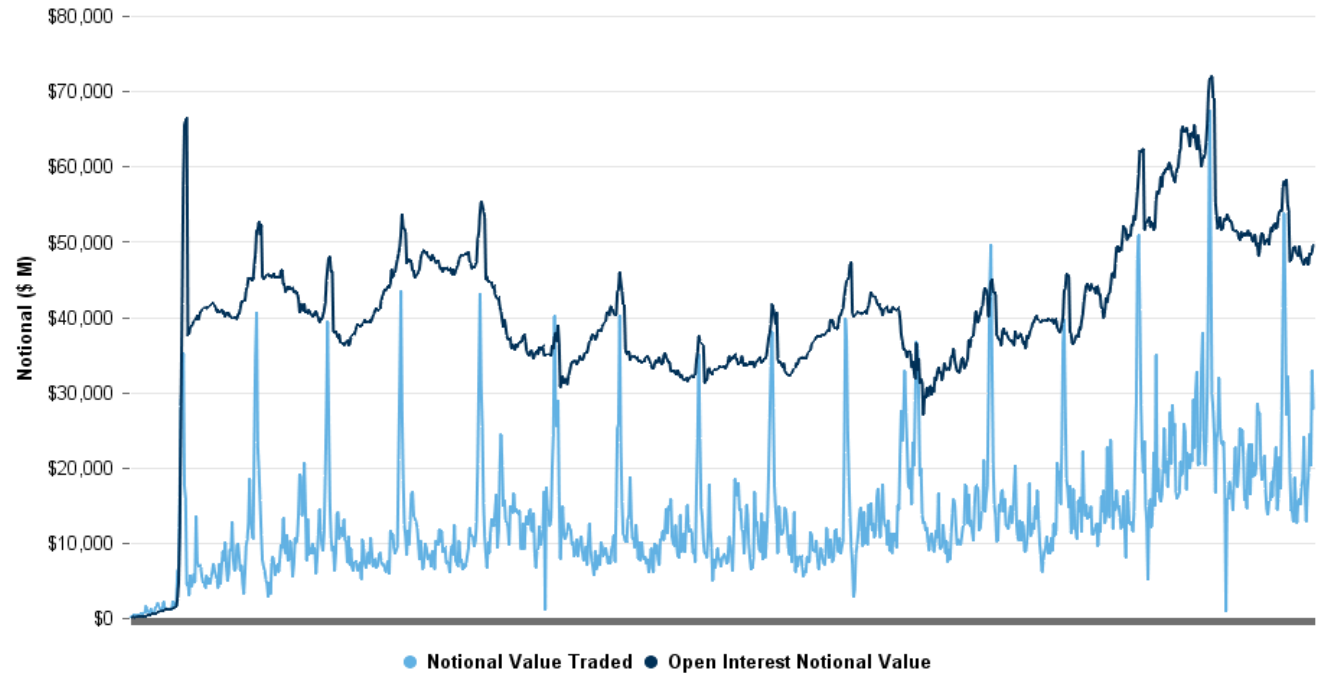
Activity Summary: Last 1,017 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 151,902 | 0.0% | 404,937 | \$18,417 | \$48,223 | 100.0% | 100.0% |
| Sum: | 151,902 | 0.0% | 404,937 | \$18,417 | \$48,223 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 7/20/21 | | \$27,728 | | \$49,725 |
| 7/19/21 | 310,244 | \$32,993 | 458,833 | \$48,786 |
| 7/16/21 | 189,088 | \$20,411 | 447,979 | \$48,333 |
| 7/15/21 | 224,565 | \$24,554 | 444,532 | \$48,611 |
| 7/14/21 | 177,015 | \$19,465 | 427,257 | \$46,999 |
| 7/13/21 | 151,240 | \$16,895 | 421,284 | \$47,063 |
| 7/12/21 | 112,433 | \$12,802 | 419,836 | \$47,812 |
| 7/9/21 | 148,431 | \$16,887 | 420,493 | \$47,856 |
| 7/8/21 | 217,621 | \$24,235 | 421,210 | \$46,925 |
| 7/7/21 | 164,707 | \$18,520 | 421,408 | \$47,395 |
| 7/6/21 | 154,442 | \$17,528 | 419,777 | \$47,642 |
| 7/2/21 | 132,115 | \$15,206 | 419,879 | \$48,587 |
| 7/1/21 | 136,600 | \$15,893 | 425,598 | \$49,551 |
| 6/30/21 | 134,880 | \$15,564 | 417,792 | \$48,227 |
| 6/29/21 | 109,243 | \$12,588 | 420,941 | \$48,507 |
| 6/28/21 | 137,905 | \$15,971 | 421,178 | \$48,792 |
| 6/25/21 | 161,208 | \$18,797 | 422,387 | \$49,273 |
| 6/24/21 | 110,625 | \$12,894 | 422,822 | \$49,290 |
| 6/23/21 | 122,885 | \$14,134 | 420,029 | \$48,314 |
| 6/22/21 | 124,863 | \$14,312 | 414,761 | \$47,548 |
| 6/21/21 | 169,840 | \$19,369 | 415,673 | \$47,437 |

E-mini Russell 2000 Futures Volume and Open Interest



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