

Liquidity Analysis

Based on data from 03 Sep, 2021 to 09 Sep, 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 | 2266.78 | 113,339 | 1,133 | 0.19 | 0.84 |
| | | Average | | 113,339 | 1,133 | 0.19 | 0.84 |

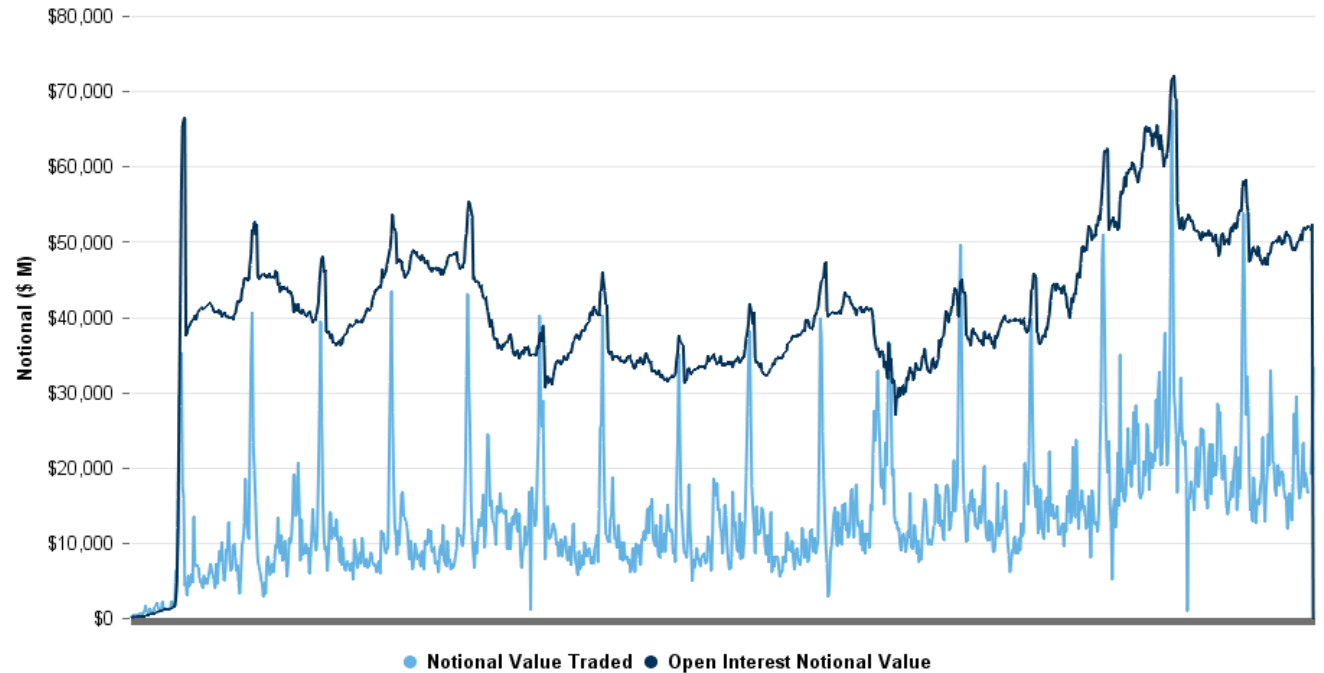
Activity Summary: Last 1,054 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 159,155 | 0.0% | 412,708 | \$19,232 | \$46,080 | 100.0% | 100.0% |
| Sum: | 159,155 | 0.0% | 412,708 | \$19,232 | \$46,080 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 9/9/21 | | \$33,441 | | \$0 |
| 9/8/21 | 213,429 | \$24,009 | 465,837 | \$52,388 |
| 9/7/21 | 168,435 | \$19,162 | 453,868 | \$51,655 |
| 9/6/21 | | | | |
| 9/3/21 | 146,830 | \$16,818 | 453,267 | \$51,925 |
| 9/2/21 | 145,452 | \$16,735 | 453,340 | \$52,159 |
| 9/1/21 | 161,441 | \$18,457 | 453,302 | \$51,778 |
| 8/31/21 | 169,979 | \$19,303 | 454,626 | \$51,671 |
| 8/30/21 | 154,546 | \$17,515 | 458,581 | \$51,954 |
| 8/27/21 | 206,090 | \$23,446 | 455,780 | \$51,851 |
| 8/26/21 | 180,526 | \$19,983 | 453,077 | \$50,172 |
| 8/25/21 | 155,025 | \$17,342 | 455,528 | \$50,938 |
| 8/24/21 | 143,096 | \$15,941 | 451,736 | \$50,340 |
| 8/23/21 | 158,038 | \$17,436 | 454,528 | \$50,224 |
| 8/20/21 | 206,366 | \$22,342 | 458,549 | \$49,993 |
| 8/19/21 | 277,068 | \$29,495 | 463,870 | \$49,374 |
| 8/18/21 | 202,535 | \$21,823 | 454,020 | \$48,989 |
| 8/17/21 | 249,998 | \$27,180 | 454,408 | \$49,399 |
| 8/16/21 | 164,576 | \$18,115 | 443,637 | \$48,851 |
| 8/13/21 | 116,858 | \$12,984 | 444,081 | \$49,334 |
| 8/12/21 | 132,485 | \$14,855 | 446,011 | \$50,009 |
| 8/11/21 | 148,639 | \$16,712 | 451,519 | \$50,749 |

E-mini Russell 2000 Futures Volume and Open Interest



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