

Liquidity Analysis

Based on data from 21 Sep, 2021 to 27 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 | RTYZ1         | RTYZ1          | 2243.42        | 112,171           | 1,122                          | 0.22        | 0.97        |
|              |               | <b>Average</b> |                | <b>112,171</b>    | <b>1,122</b>                   | <b>0.22</b> | <b>0.97</b> |

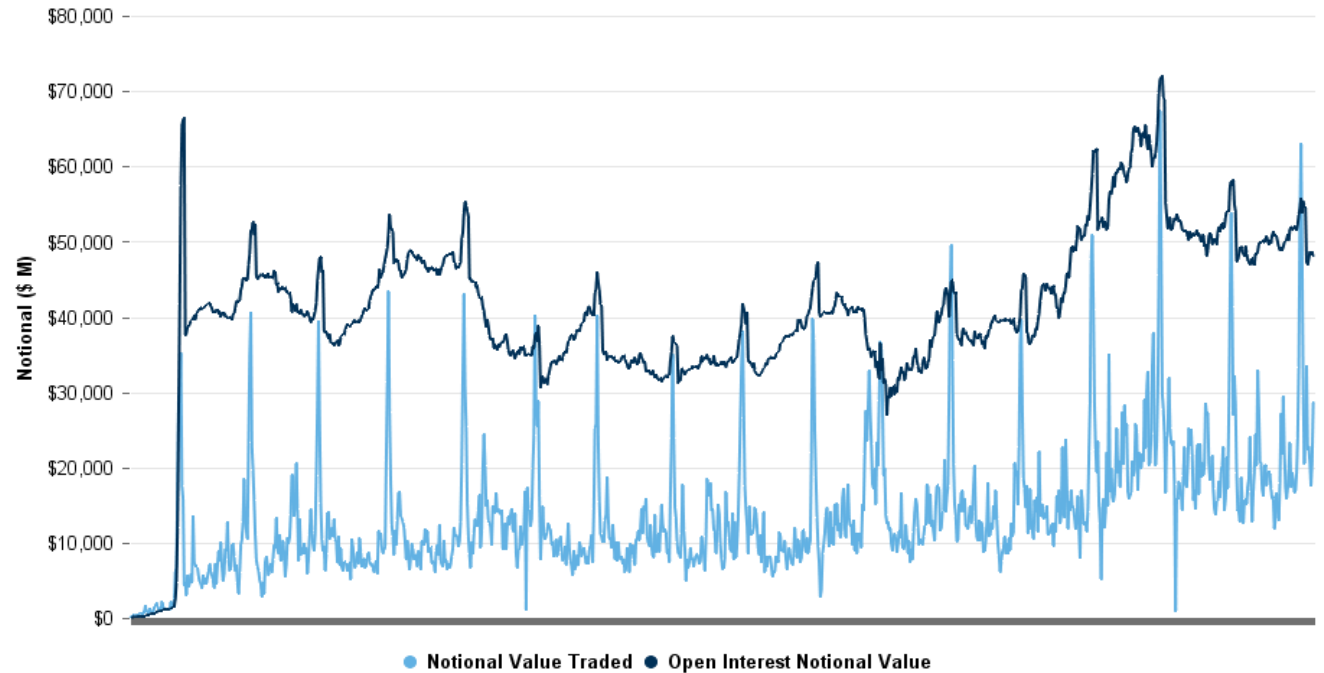
Activity Summary: Last 1,066 days

| Product      | Avg Daily Volume | Block Trade % | Open Interest  | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 231,539          | 0.0%          | 438,795        | \$27,272         | \$51,530          | 100.0%          | 100.0%              |
| <b>Sum:</b>  | <b>231,539</b>   | <b>0.0%</b>   | <b>438,795</b> | <b>\$27,272</b>  | <b>\$51,530</b>   | <b>100.0%</b>   | <b>100.0%</b>       |

Historical Volume and Open Interest

| Date    | Trading   |             | Open Interest |             |
|---------|-----------|-------------|---------------|-------------|
|         | Contracts | Notl (\$ M) | Contracts     | Notl (\$ M) |
| 9/28/21 |           | \$28,713    |               | \$48,130    |
| 9/27/21 | 182,556   | \$20,784    | 427,754       | \$48,679    |
| 9/24/21 | 156,718   | \$17,584    | 430,352       | \$48,261    |
| 9/23/21 | 183,571   | \$20,699    | 431,913       | \$48,683    |
| 9/22/21 | 205,693   | \$22,779    | 431,838       | \$47,803    |
| 9/21/21 | 205,948   | \$22,458    | 431,726       | \$47,064    |
| 9/20/21 | 308,152   | \$33,539    | 435,806       | \$47,437    |
| 9/17/21 | 235,590   | \$26,249    | 489,322       | \$54,585    |
| 9/16/21 | 184,436   | \$20,552    | 491,584       | \$54,793    |
| 9/15/21 | 265,387   | \$29,607    | 495,881       | \$55,383    |
| 9/14/21 | 433,979   | \$47,906    | 484,769       | \$53,836    |
| 9/13/21 | 564,057   | \$63,130    | 498,978       | \$55,818    |
| 9/10/21 | 478,812   | \$53,279    | 493,043       | \$54,457    |
| 9/9/21  | 297,301   | \$33,441    | 478,910       | \$53,664    |
| 9/8/21  | 213,429   | \$24,009    | 465,837       | \$52,388    |
| 9/7/21  | 168,435   | \$19,162    | 453,868       | \$51,655    |
| 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    |

E-mini Russell 2000 Futures Volume and Open Interest



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