

Liquidity Analysis

Based on data from 24 Sep, 2021 to 30 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 | 2233.94 | 111,697 | 1,117 | 0.21 | 0.93 |
| | | Average | | 111,697 | 1,117 | 0.21 | 0.93 |

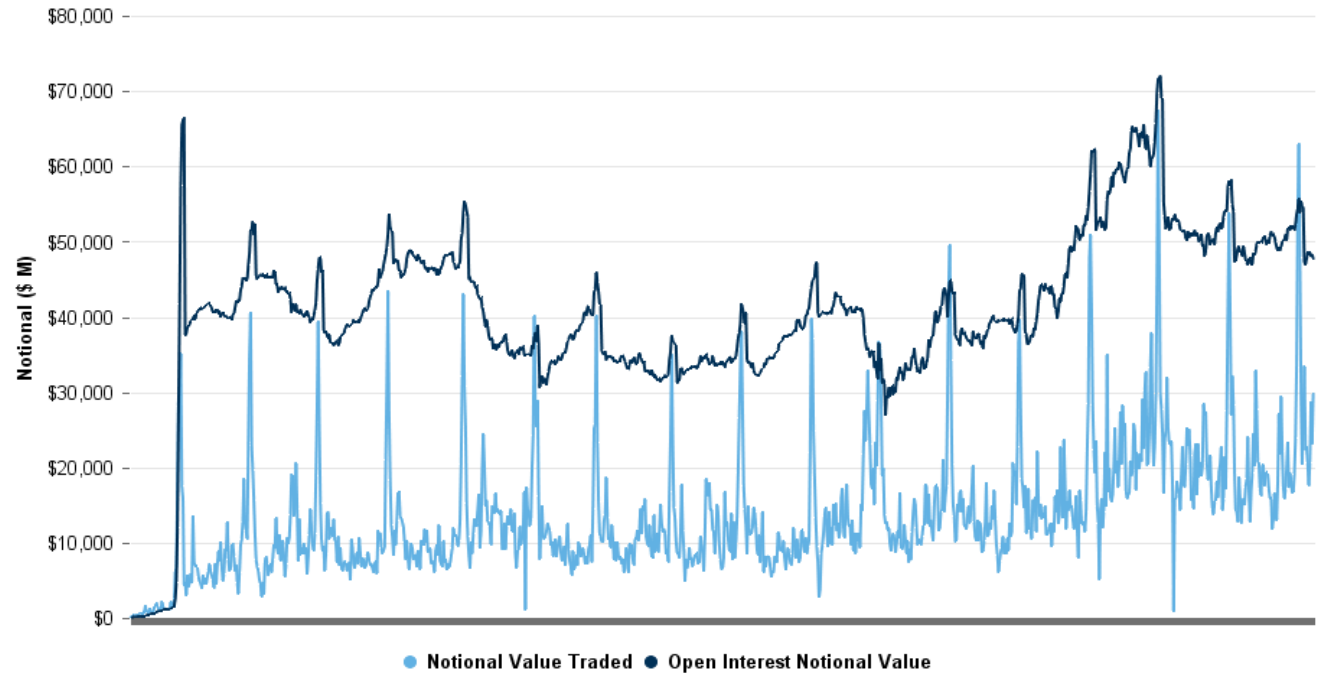
Activity Summary: Last 1,068 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 238,287 | 0.0% | 436,643 | \$28,049 | \$51,176 | 100.0% | 100.0% |
| Sum: | 238,287 | 0.0% | 436,643 | \$28,049 | \$51,176 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 9/30/21 | | \$29,979 | | \$47,836 |
| 9/29/21 | 208,256 | \$23,136 | 435,430 | \$48,367 |
| 9/28/21 | 257,976 | \$28,713 | 432,574 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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