

Liquidity Analysis

Based on data from 17 Aug, 2017 to 23 Aug, 2017

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYU7 | RTYU7 | 1364.78 | 68,239 | 682 | 0.17 | 1.27 |
| | | Average | | 68,239 | 682 | 0.17 | 1.27 |

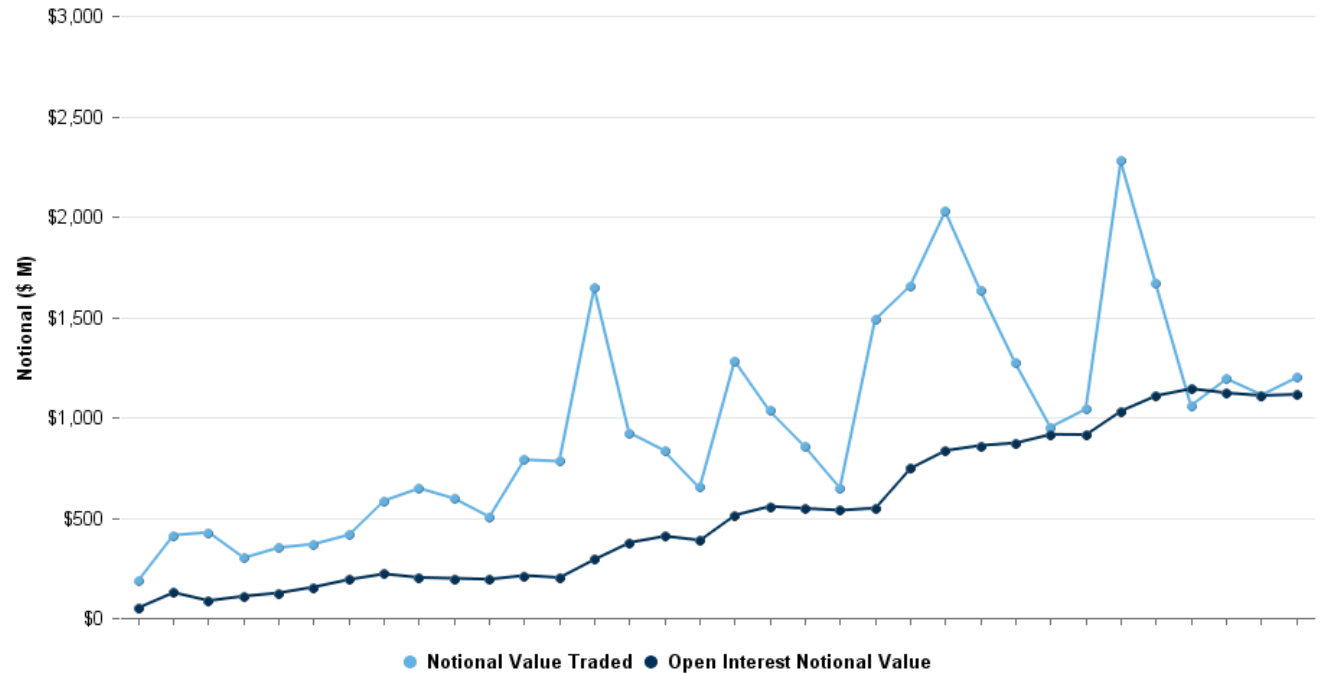
Activity Summary: Last 34 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ 'M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|---------------|-------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 17,832 | 0.0% | 10,589 | \$1,239 | \$734 | 100.0% | 100.0% |
| Sum: | 17,832 | 0.0% | 10,589 | \$1,239 | \$734 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 24/08/2017 | 17,458 | \$1,199 | 16,231 | \$1,115 |
| 23/08/2017 | 16,265 | \$1,112 | 16,221 | \$1,109 |
| 22/08/2017 | 17,390 | \$1,192 | 16,365 | \$1,122 |
| 21/08/2017 | 15,659 | \$1,061 | 16,841 | \$1,143 |
| 18/08/2017 | 24,558 | \$1,666 | 16,243 | \$1,108 |
| 17/08/2017 | 33,643 | \$2,278 | 15,241 | \$1,032 |
| 16/08/2017 | 15,080 | \$1,042 | 13,222 | \$914 |
| 15/08/2017 | 13,793 | \$953 | 13,248 | \$915 |
| 14/08/2017 | 18,259 | \$1,272 | 12,524 | \$873 |
| 11/08/2017 | 23,829 | \$1,635 | 12,522 | \$860 |
| 10/08/2017 | 29,631 | \$2,030 | 12,185 | \$835 |
| 09/08/2017 | 23,740 | \$1,658 | 10,687 | \$747 |
| 08/08/2017 | 21,146 | \$1,490 | 7,738 | \$548 |
| 07/08/2017 | 9,212 | \$651 | 7,594 | \$537 |
| 04/08/2017 | 12,151 | \$857 | 7,735 | \$546 |
| 03/08/2017 | 14,723 | \$1,034 | 7,876 | \$557 |
| 02/08/2017 | 18,194 | \$1,284 | 7,264 | \$513 |
| 01/08/2017 | 9,124 | \$651 | 5,429 | \$388 |
| 31/07/2017 | 11,694 | \$833 | 5,724 | \$408 |
| 28/07/2017 | 12,890 | \$922 | 5,193 | \$376 |
| 27/07/2017 | 23,021 | \$1,647 | 4,087 | \$293 |
| 26/07/2017 | 10,838 | \$781 | 2,787 | \$201 |

E-mini Russell 2000 Futures Volume and Open Interest



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