

Liquidity Analysis

Based on data from 13 Sep, 2017 to 19 Sep, 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 | 1433.06 | 71,653 | 717 | 0.17 | 1.19 |
| Russell 2000 | RTYZ7 | RTYZ7 | 1433.06 | 71,653 | 717 | 0.13 | 0.90 |
| | | Average | | 71,653 | 717 | 0.15 | 1.04 |

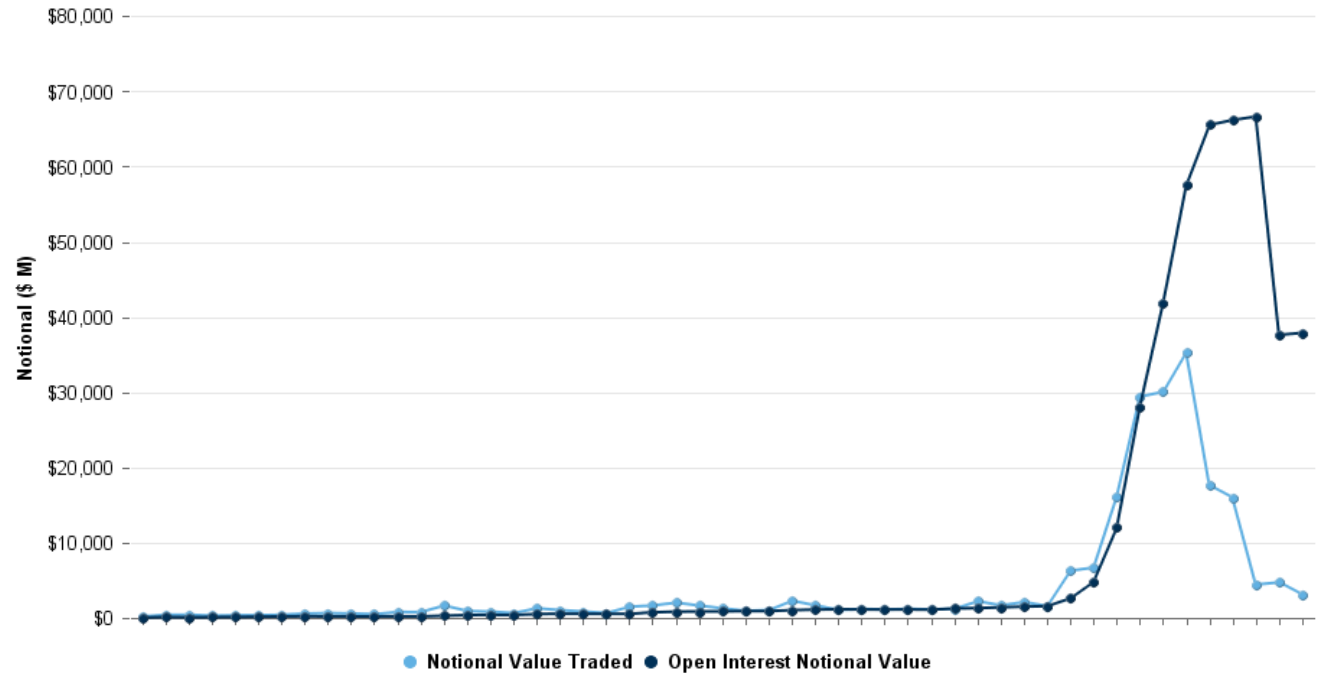
Activity Summary: Last 51 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 124,182 | 0.0% | 290,252 | \$8,777 | \$20,644 | 100.0% | 100.0% |
| Sum: | 124,182 | 0.0% | 290,252 | \$8,777 | \$20,644 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 19/09/2017 | 42,991 | \$3,099 | 525,771 | \$37,898 |
| 18/09/2017 | 65,628 | \$4,732 | 521,853 | \$37,631 |
| 15/09/2017 | 61,999 | \$4,440 | 932,529 | \$66,655 |
| 14/09/2017 | 223,941 | \$15,977 | 927,867 | \$66,192 |
| 13/09/2017 | 246,999 | \$17,620 | 918,819 | \$65,557 |
| 12/09/2017 | 496,420 | \$35,323 | 809,537 | \$57,548 |
| 11/09/2017 | 424,640 | \$30,068 | 595,748 | \$41,867 |
| 08/09/2017 | 419,466 | \$29,424 | 402,702 | \$28,115 |
| 07/09/2017 | 231,157 | \$16,159 | 171,931 | \$12,000 |
| 06/09/2017 | 95,637 | \$6,701 | 68,692 | \$4,813 |
| 05/09/2017 | 89,663 | \$6,280 | 37,497 | \$2,626 |
| 01/09/2017 | 22,262 | \$1,571 | 22,243 | \$1,570 |
| 31/08/2017 | 30,044 | \$2,110 | 21,376 | \$1,500 |
| 30/08/2017 | 24,073 | \$1,674 | 20,214 | \$1,405 |
| 29/08/2017 | 32,067 | \$2,217 | 18,967 | \$1,311 |
| 28/08/2017 | 17,721 | \$1,224 | 17,979 | \$1,249 |
| 25/08/2017 | 16,347 | \$1,124 | 15,987 | \$1,099 |
| 24/08/2017 | 17,458 | \$1,199 | 16,149 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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