

Liquidity Analysis

Based on data from 09 Oct, 2017 to 13 Oct, 2017

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYZ7 | RTYZ7 | 1507.90 | 75,395 | 754 | 0.13 | 0.89 |
| | | Average | | 75,395 | 754 | 0.13 | 0.89 |

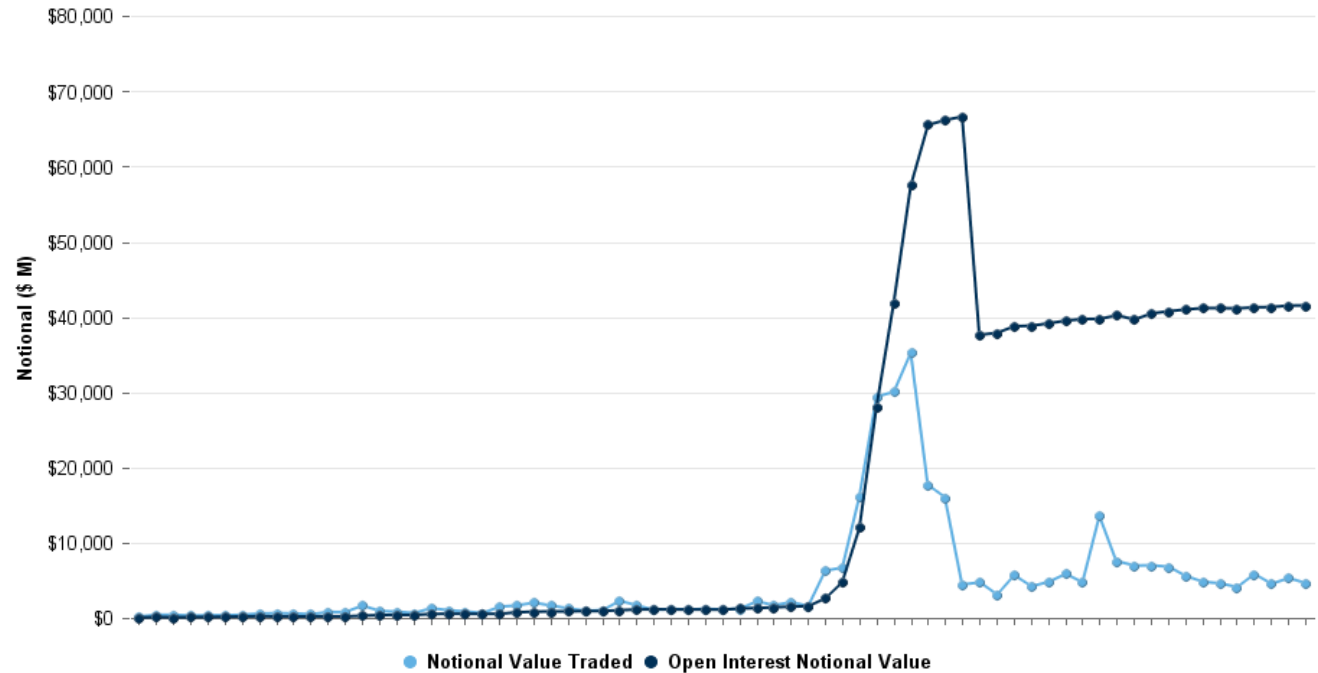
Activity Summary: Last 69 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 76,915 | 0.0% | 540,508 | \$5,720 | \$40,130 | 100.0% | 100.0% |
| Sum: | 76,915 | 0.0% | 540,508 | \$5,720 | \$40,130 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 13/10/2017 | 61,449 | \$4,628 | 551,628 | \$41,546 |
| 12/10/2017 | 70,298 | \$5,300 | 549,167 | \$41,515 |
| 11/10/2017 | 60,027 | \$4,525 | 548,181 | \$41,328 |
| 10/10/2017 | 77,377 | \$5,842 | 546,831 | \$41,287 |
| 09/10/2017 | 54,419 | \$4,102 | 545,767 | \$41,135 |
| 06/10/2017 | 60,826 | \$4,597 | 544,977 | \$41,189 |
| 05/10/2017 | 63,467 | \$4,809 | 543,340 | \$41,184 |
| 04/10/2017 | 73,785 | \$5,576 | 542,556 | \$41,001 |
| 03/10/2017 | 89,812 | \$6,806 | 538,396 | \$40,766 |
| 02/10/2017 | 92,482 | \$6,994 | 535,337 | \$40,469 |
| 29/09/2017 | 93,282 | \$6,963 | 530,836 | \$39,663 |
| 28/09/2017 | 101,065 | \$7,542 | 534,229 | \$40,226 |
| 27/09/2017 | 183,474 | \$13,650 | 540,127 | \$39,758 |
| 26/09/2017 | 64,578 | \$4,707 | 548,404 | \$39,732 |
| 25/09/2017 | 80,570 | \$5,856 | 544,953 | \$39,515 |
| 22/09/2017 | 66,080 | \$4,794 | 540,452 | \$39,152 |
| 21/09/2017 | 58,204 | \$4,206 | 538,765 | \$38,848 |
| 20/09/2017 | 78,485 | \$5,679 | 538,578 | \$38,767 |
| 19/09/2017 | 42,991 | \$3,099 | 525,777 | \$37,898 |
| 18/09/2017 | 65,628 | \$4,732 | 521,853 | \$37,631 |

E-mini Russell 2000 Futures Volume and Open Interest



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