

Liquidity Analysis

Based on data from 25 Oct, 2017 to 31 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 | 1500.28 | 75,014 | 750 | 0.14 | 0.92 |
| | | Average | | 75,014 | 750 | 0.14 | 0.92 |

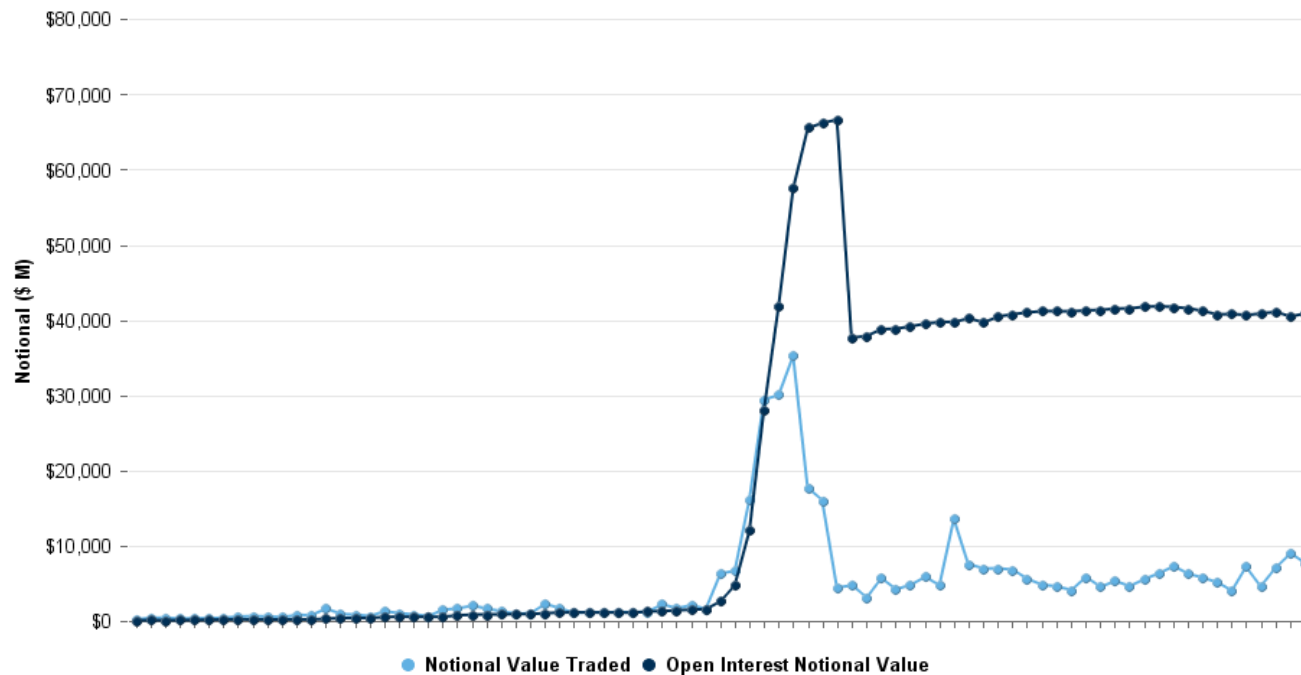
Activity Summary: Last 81 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 78,053 | 0.0% | 546,227 | \$5,876 | \$41,136 | 100.0% | 100.0% |
| Sum: | 78,053 | 0.0% | 546,227 | \$5,876 | \$41,136 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 31/10/2017 | 102,775 | \$7,722 | 544,200 | \$40,888 |
| 30/10/2017 | 120,275 | \$8,979 | 541,755 | \$40,449 |
| 27/10/2017 | 94,233 | \$7,105 | 544,741 | \$41,087 |
| 26/10/2017 | 62,462 | \$4,683 | 545,019 | \$40,868 |
| 25/10/2017 | 97,212 | \$7,281 | 542,671 | \$40,658 |
| 24/10/2017 | 53,461 | \$4,013 | 543,515 | \$40,810 |
| 23/10/2017 | 68,428 | \$5,124 | 543,779 | \$40,733 |
| 20/10/2017 | 75,932 | \$5,734 | 546,040 | \$41,199 |
| 19/10/2017 | 83,594 | \$6,282 | 552,100 | \$41,551 |
| 18/10/2017 | 96,439 | \$7,264 | 554,110 | \$41,735 |
| 17/10/2017 | 84,541 | \$6,338 | 558,340 | \$41,827 |
| 16/10/2017 | 73,882 | \$5,561 | 554,751 | \$41,757 |
| 13/10/2017 | 61,449 | \$4,628 | 551,417 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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