

Liquidity Analysis

Based on data from 06 Nov, 2017 to 10 Nov, 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 | 1481.70 | 74,085 | 741 | 0.16 | 1.08 |
| | | Average | | 74,085 | 741 | 0.16 | 1.08 |

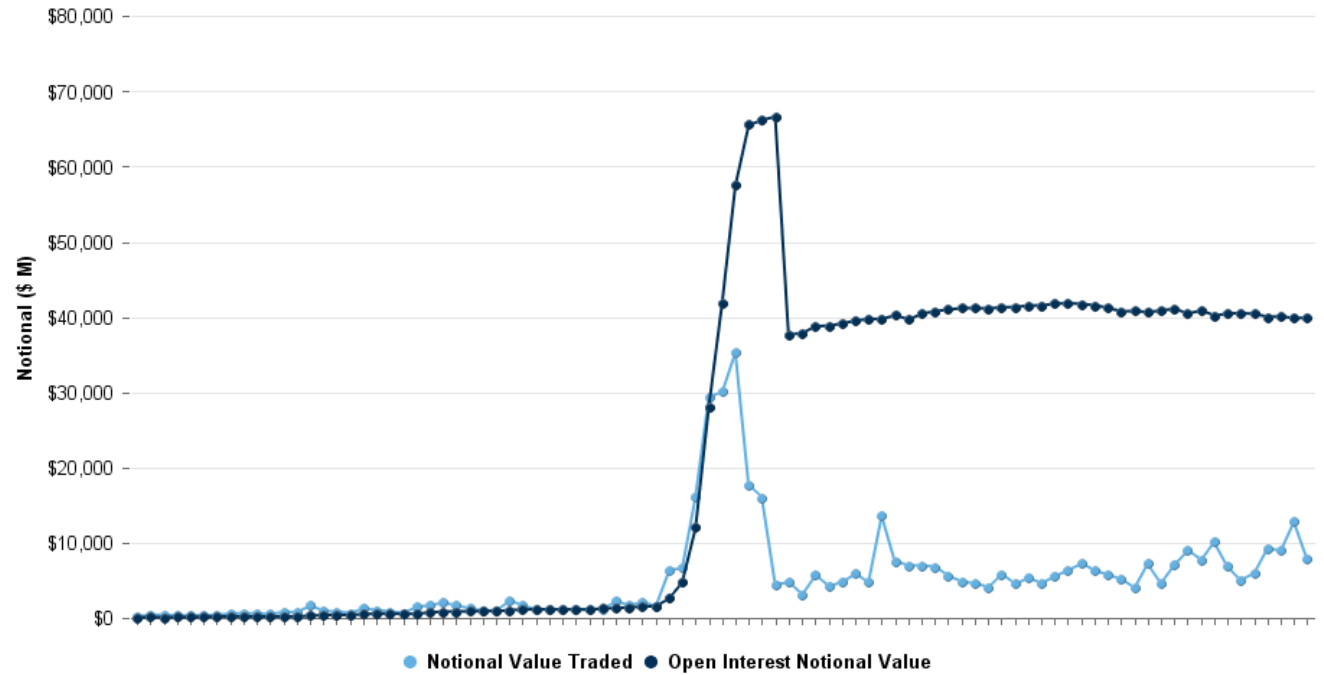
Activity Summary: Last 89 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ 'M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|-------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 95,798 | 0.0% | 544,717 | \$7,155 | \$40,749 | 100.0% | 100.0% |
| Sum: | 95,798 | 0.0% | 544,717 | \$7,155 | \$40,749 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|--------------|---------------|--------------|
| | Contracts | Notl (\$ 'M) | Contracts | Notl (\$ 'M) |
| 10/11/2017 | 106,422 | \$7,844 | 541,151 | \$39,888 |
| 09/11/2017 | 173,872 | \$12,845 | 539,320 | \$39,859 |
| 08/11/2017 | 120,617 | \$8,941 | 540,417 | \$40,063 |
| 07/11/2017 | 125,555 | \$9,274 | 541,412 | \$40,021 |
| 06/11/2017 | 79,806 | \$5,973 | 540,236 | \$40,426 |
| 03/11/2017 | 67,919 | \$5,076 | 541,298 | \$40,489 |
| 02/11/2017 | 92,443 | \$6,915 | 541,244 | \$40,480 |
| 01/11/2017 | 136,101 | \$10,152 | 538,613 | \$40,182 |
| 31/10/2017 | 102,775 | \$7,722 | 543,833 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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