

Liquidity Analysis

Based on data from 04 Jan, 2018 to 10 Jan, 2018

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYH8 | RTYH8 | 1566.96 | 78,348 | 783 | 0.15 | 0.99 |
| | | Average | | 78,348 | 783 | 0.15 | 0.99 |

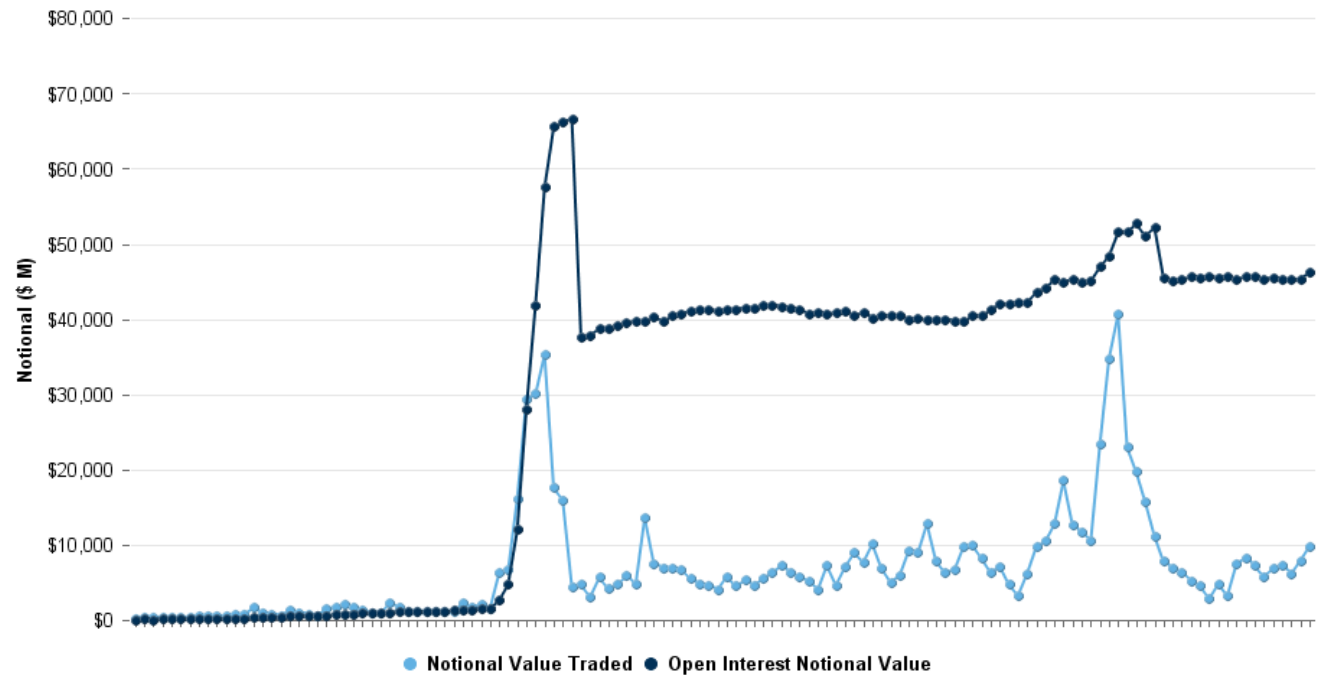
Activity Summary: Last 130 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 100,473 | 0.0% | 599,975 | \$7,762 | \$46,474 | 100.0% | 100.0% |
| Sum: | 100,473 | 0.0% | 599,975 | \$7,762 | \$46,474 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|------------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 11/01/2018 | 123,813 | \$9,830 | 582,759 | \$46,268 |
| 10/01/2018 | 101,378 | \$7,917 | 575,790 | \$45,320 |
| 09/01/2018 | 79,436 | \$6,199 | 579,068 | \$45,207 |
| 08/01/2018 | 92,581 | \$7,232 | 579,674 | \$45,326 |
| 05/01/2018 | 88,061 | \$6,877 | 582,930 | \$45,532 |
| 04/01/2018 | 74,779 | \$5,822 | 582,198 | \$45,327 |
| 03/01/2018 | 92,651 | \$7,206 | 587,181 | \$45,676 |
| 02/01/2018 | 107,483 | \$8,323 | 590,448 | \$45,704 |
| 29/12/2017 | 97,909 | \$7,522 | 588,626 | \$45,211 |
| 28/12/2017 | 42,125 | \$3,264 | 590,176 | \$45,729 |
| 27/12/2017 | 62,657 | \$4,842 | 588,760 | \$45,490 |
| 26/12/2017 | 37,201 | \$2,878 | 589,841 | \$45,653 |
| 22/12/2017 | 59,231 | \$4,572 | 590,238 | \$45,565 |
| 21/12/2017 | 66,490 | \$5,154 | 587,725 | \$45,601 |
| 20/12/2017 | 82,396 | \$6,344 | 587,712 | \$45,256 |
| 19/12/2017 | 89,585 | \$6,891 | 586,154 | \$45,084 |
| 18/12/2017 | 100,441 | \$7,790 | 587,201 | \$45,476 |
| 15/12/2017 | 145,852 | \$11,205 | 679,244 | \$52,280 |
| 14/12/2017 | 207,464 | \$15,670 | 676,731 | \$51,073 |
| 13/12/2017 | 257,931 | \$19,705 | 687,049 | \$52,693 |

E-mini Russell 2000 Futures Volume and Open Interest



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