

Liquidity Analysis

Based on data from 17 Jan, 2018 to 23 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 | 1596.62 | 79,831 | 798 | 0.14 | 0.90 |
| | | Average | | 79,831 | 798 | 0.14 | 0.90 |

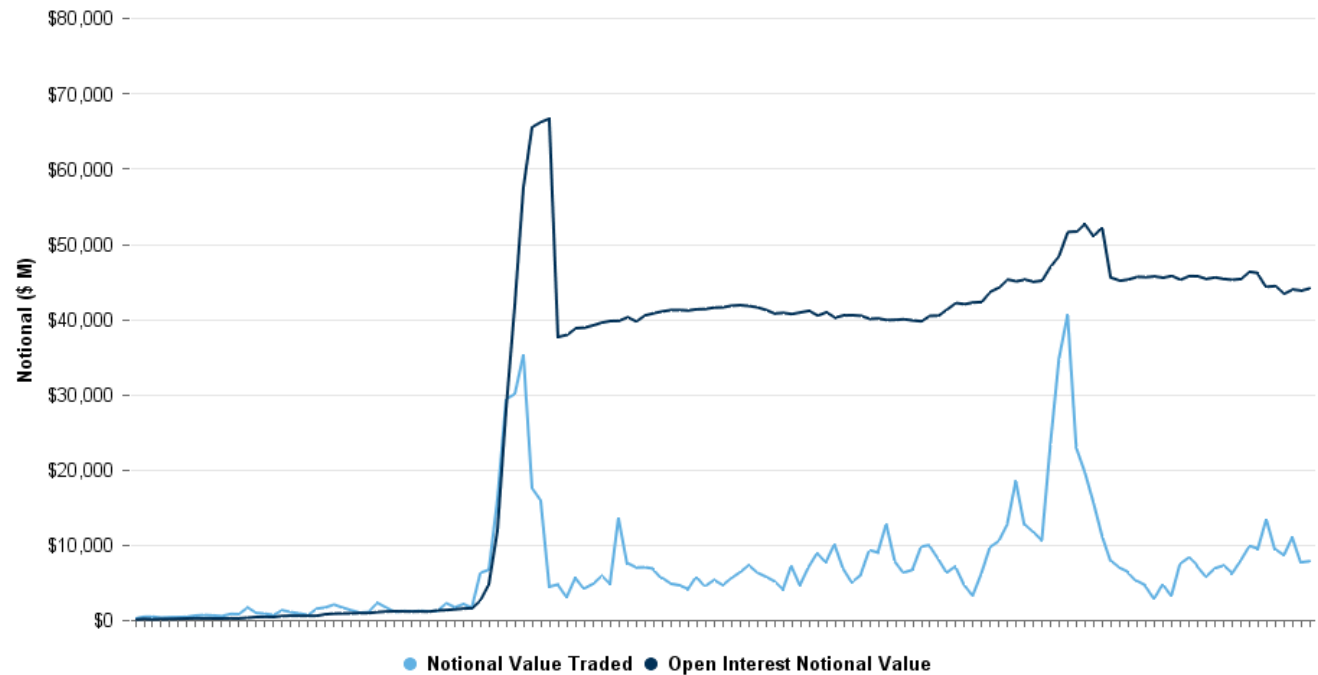
Activity Summary: Last 137 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 97,220 | 0.0% | 573,966 | \$7,650 | \$45,070 | 100.0% | 100.0% |
| Sum: | 97,220 | 0.0% | 573,966 | \$7,650 | \$45,070 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 1/23/18 | 96,893 | \$7,815 | 546,467 | \$44,075 |
| 1/22/18 | 95,296 | \$7,657 | 544,598 | \$43,770 |
| 1/19/18 | 138,412 | \$11,066 | 548,718 | \$43,919 |
| 1/18/18 | 108,979 | \$8,582 | 550,189 | \$43,351 |
| 1/17/18 | 117,939 | \$9,370 | 558,851 | \$44,379 |
| 1/16/18 | 170,988 | \$13,484 | 561,627 | \$44,280 |
| 1/12/18 | 118,605 | \$9,465 | 577,560 | \$46,117 |
| 1/11/18 | 123,813 | \$9,830 | 582,656 | \$46,268 |
| 1/10/18 | 101,378 | \$7,917 | 575,790 | \$45,320 |
| 1/9/18 | 79,436 | \$6,199 | 579,068 | \$45,207 |
| 1/8/18 | 92,581 | \$7,232 | 579,674 | \$45,326 |
| 1/5/18 | 88,061 | \$6,877 | 582,930 | \$45,532 |
| 1/4/18 | 74,779 | \$5,822 | 582,198 | \$45,327 |
| 1/3/18 | 92,651 | \$7,206 | 587,181 | \$45,676 |
| 1/2/18 | 107,483 | \$8,323 | 590,448 | \$45,704 |
| 12/29/17 | 97,909 | \$7,522 | 588,626 | \$45,211 |
| 12/28/17 | 42,125 | \$3,264 | 590,176 | \$45,729 |
| 12/27/17 | 62,657 | \$4,842 | 588,760 | \$45,490 |
| 12/26/17 | 37,201 | \$2,878 | 589,841 | \$45,653 |

E-mini Russell 2000 Futures Volume and Open Interest



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