

Liquidity Analysis

Based on data from 05 Feb, 2018 to 09 Feb, 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 | 1487.56 | 74,378 | 744 | 0.27 | 1.82 |
| | | Average | | 74,378 | 744 | 0.27 | 1.82 |

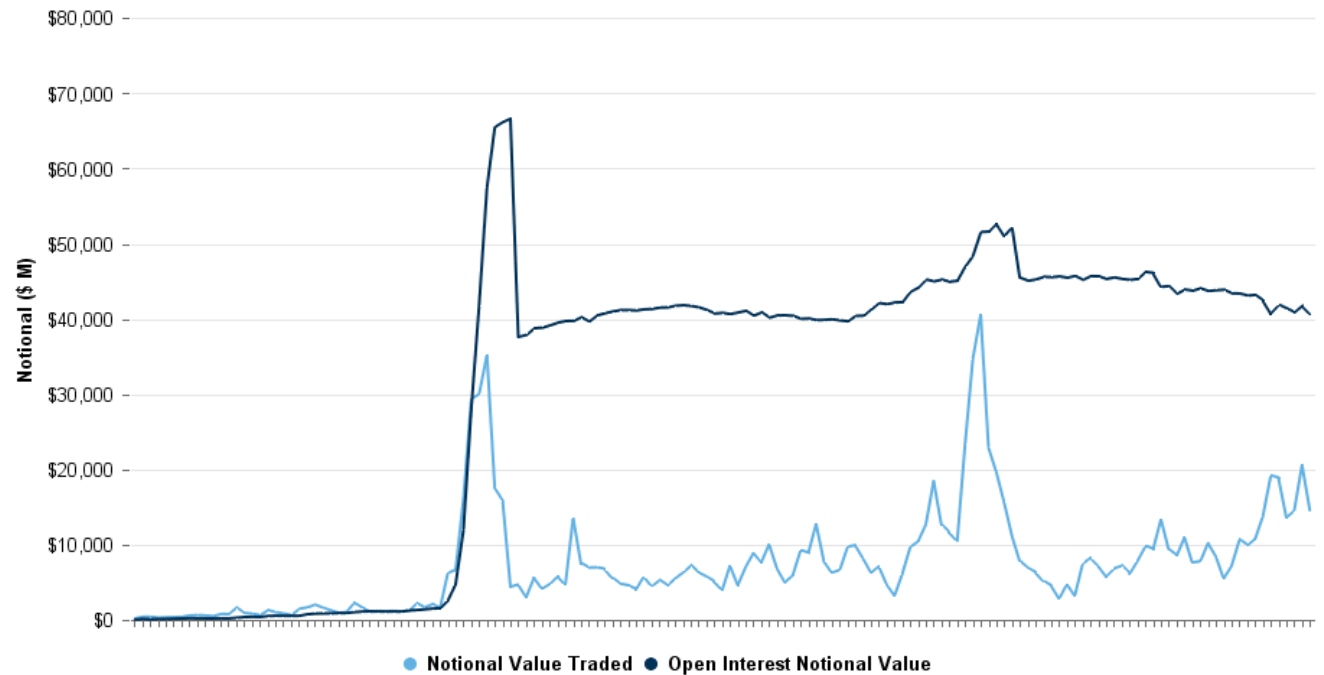
Activity Summary: Last 151 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 153,673 | 0.0% | 550,515 | \$11,834 | \$42,913 | 100.0% | 100.0% |
| Sum: | 153,673 | 0.0% | 550,515 | \$11,834 | \$42,913 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 2/12/18 | 196,207 | \$14,640 | 545,339 | \$40,691 |
| 2/9/18 | 280,449 | \$20,707 | 561,822 | \$41,768 |
| 2/8/18 | 199,010 | \$14,566 | 558,507 | \$40,906 |
| 2/7/18 | 182,864 | \$13,693 | 550,354 | \$41,409 |
| 2/6/18 | 250,940 | \$18,913 | 555,353 | \$41,902 |
| 2/5/18 | 263,137 | \$19,200 | 558,868 | \$40,767 |
| 2/2/18 | 179,496 | \$13,859 | 549,602 | \$42,473 |
| 2/1/18 | 136,436 | \$10,796 | 545,677 | \$43,207 |
| 1/31/18 | 126,694 | \$9,983 | 546,229 | \$43,114 |
| 1/30/18 | 134,717 | \$10,688 | 546,547 | \$43,392 |
| 1/29/18 | 90,656 | \$7,243 | 544,016 | \$43,412 |
| 1/26/18 | 69,379 | \$5,584 | 545,237 | \$43,886 |
| 1/25/18 | 106,355 | \$8,532 | 546,295 | \$43,830 |
| 1/24/18 | 128,604 | \$10,295 | 546,031 | \$43,722 |
| 1/23/18 | 96,893 | \$7,815 | 546,433 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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