

Liquidity Analysis

Based on data from 26 Feb, 2018 to 02 Mar, 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          | 1525.78        | 76,289            | 763                            | 0.23        | 1.53        |
|              |               | <b>Average</b> |                | <b>76,289</b>     | <b>763</b>                     | <b>0.23</b> | <b>1.53</b> |

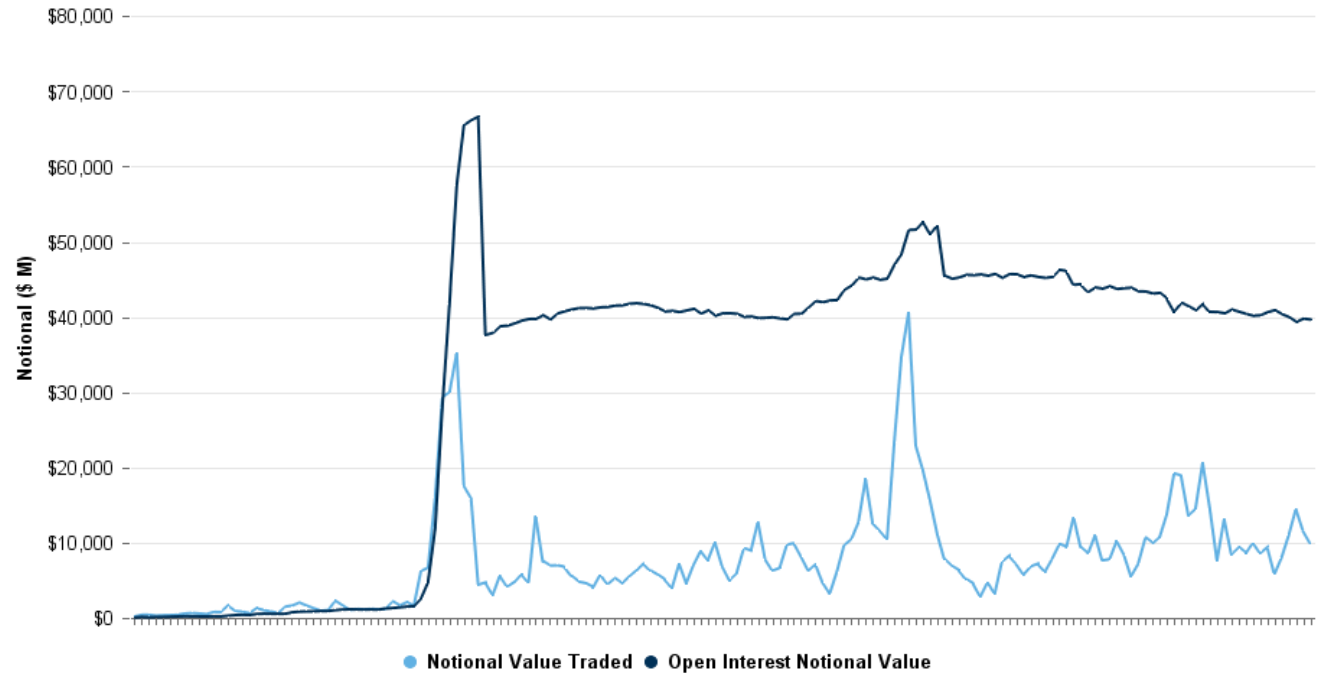
Activity Summary: Last 165 days

| Product      | Avg Daily Volume | Block Trade % | Open Interest  | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 158,085          | 0.0%          | 534,963        | \$11,926         | \$40,590          | 100.0%          | 100.0%              |
| <b>Sum:</b>  | <b>158,085</b>   | <b>0.0%</b>   | <b>534,963</b> | <b>\$11,926</b>  | <b>\$40,590</b>   | <b>100.0%</b>   | <b>100.0%</b>       |

Historical Volume and Open Interest

| Date    | Trading   |             | Open Interest |             |
|---------|-----------|-------------|---------------|-------------|
|         | Contracts | Notl (\$ M) | Contracts     | Notl (\$ M) |
| 3/5/18  | 128,457   | \$9,914     | 513,809       | \$39,656    |
| 3/2/18  | 151,774   | \$11,614    | 519,157       | \$39,784    |
| 3/1/18  | 193,398   | \$14,557    | 522,639       | \$39,348    |
| 2/28/18 | 146,478   | \$11,068    | 528,997       | \$39,973    |
| 2/27/18 | 105,303   | \$8,099     | 524,534       | \$40,375    |
| 2/26/18 | 75,071    | \$5,862     | 524,227       | \$40,917    |
| 2/23/18 | 122,214   | \$9,479     | 524,150       | \$40,641    |
| 2/22/18 | 112,497   | \$8,642     | 523,776       | \$40,237    |
| 2/21/18 | 131,708   | \$10,064    | 526,020       | \$40,168    |
| 2/20/18 | 113,152   | \$8,660     | 528,216       | \$40,412    |
| 2/16/18 | 122,129   | \$9,430     | 526,842       | \$40,703    |
| 2/15/18 | 110,321   | \$8,500     | 531,551       | \$40,983    |
| 2/14/18 | 174,076   | \$13,236    | 532,247       | \$40,491    |
| 2/13/18 | 102,522   | \$7,670     | 543,388       | \$40,660    |
| 2/12/18 | 196,207   | \$14,640    | 544,793       | \$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    |

E-mini Russell 2000 Futures Volume and Open Interest



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