

Liquidity Analysis

Based on data from 29 Mar, 2018 to 04 Apr, 2018

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | | |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| | | | | | B/A (pts) | B/A (bps) | |
| Russell 2000 | RTYM8 | RTYM8 | 1521.00 | 76,050 | 761 | 0.25 | 1.64 |
| | | Average | | 76,050 | 761 | 0.25 | 1.64 |

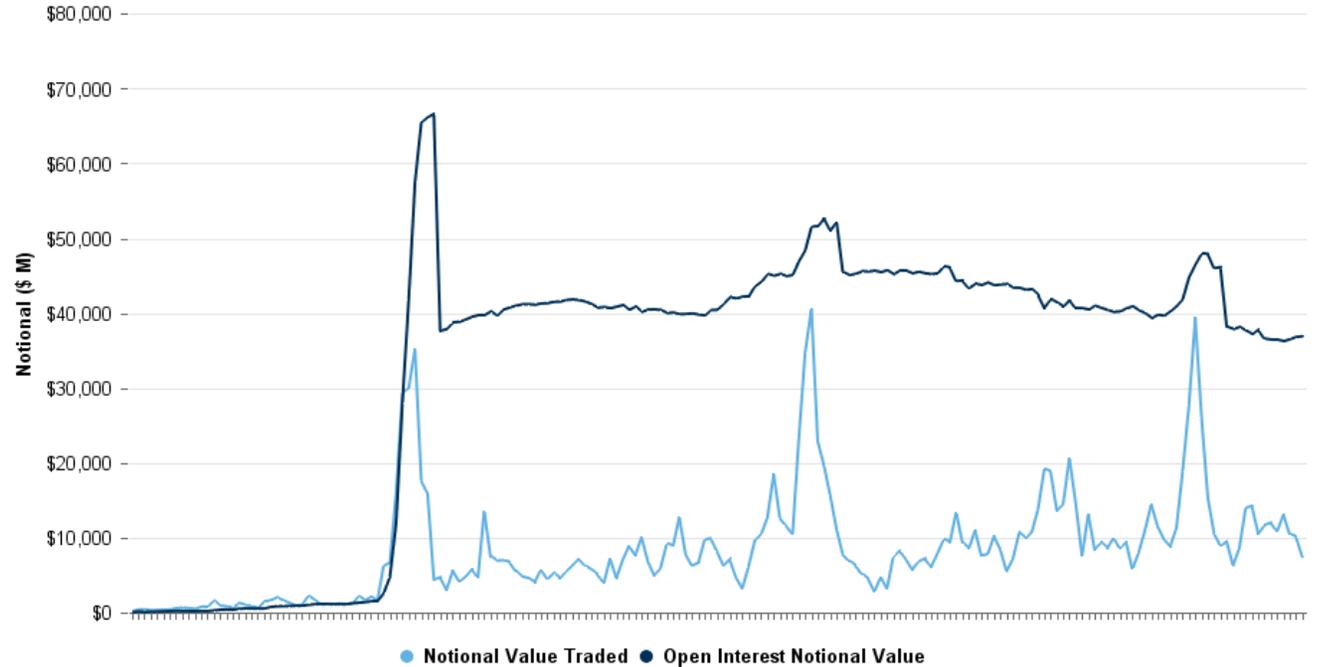
Activity Summary: Last 187 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 181,555 | 0.0% | 515,077 | \$14,205 | \$40,252 | 100.0% | 100.0% |
| Sum: | 181,555 | 0.0% | 515,077 | \$14,205 | \$40,252 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 4/5/18 | 97,447 | \$7,521 | 478,437 | \$36,928 |
| 4/4/18 | 132,703 | \$10,184 | 479,642 | \$36,812 |
| 4/3/18 | 138,672 | \$10,495 | 482,368 | \$36,536 |
| 4/2/18 | 176,582 | \$13,170 | 484,852 | \$36,261 |
| 3/29/18 | 142,319 | \$10,896 | 475,236 | \$36,461 |
| 3/28/18 | 158,402 | \$12,018 | 480,549 | \$36,463 |
| 3/27/18 | 154,534 | \$11,735 | 481,944 | \$36,599 |
| 3/26/18 | 137,240 | \$10,609 | 489,179 | \$37,823 |
| 3/23/18 | 187,941 | \$14,268 | 489,960 | \$37,208 |
| 3/22/18 | 181,599 | \$14,019 | 486,016 | \$37,676 |
| 3/21/18 | 109,882 | \$8,703 | 485,524 | \$38,151 |
| 3/20/18 | 80,769 | \$6,367 | 480,634 | \$37,893 |
| 3/19/18 | 121,010 | \$9,545 | 484,970 | \$38,185 |
| 3/16/18 | 112,601 | \$8,958 | 580,220 | \$46,158 |
| 3/15/18 | 134,107 | \$10,610 | 581,205 | \$46,008 |
| 3/14/18 | 193,912 | \$15,389 | 579,306 | \$47,913 |
| 3/13/18 | 326,639 | \$26,123 | 597,769 | \$47,996 |
| 3/12/18 | 491,888 | \$39,452 | 582,811 | \$46,522 |
| 3/9/18 | 348,209 | \$27,845 | 560,179 | \$44,828 |
| 3/8/18 | 241,475 | \$19,016 | 535,438 | \$41,922 |
| 3/7/18 | 144,725 | \$11,388 | 520,382 | \$40,947 |

E-mini Russell 2000 Futures Volume and Open Interest



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