

Liquidity Analysis

Based on data from 04 Jun, 2018 to 08 Jun, 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 | 1672.42 | 83,621 | 836 | 0.16 | 0.94 |
| | | Average | | 83,621 | 836 | 0.16 | 0.94 |

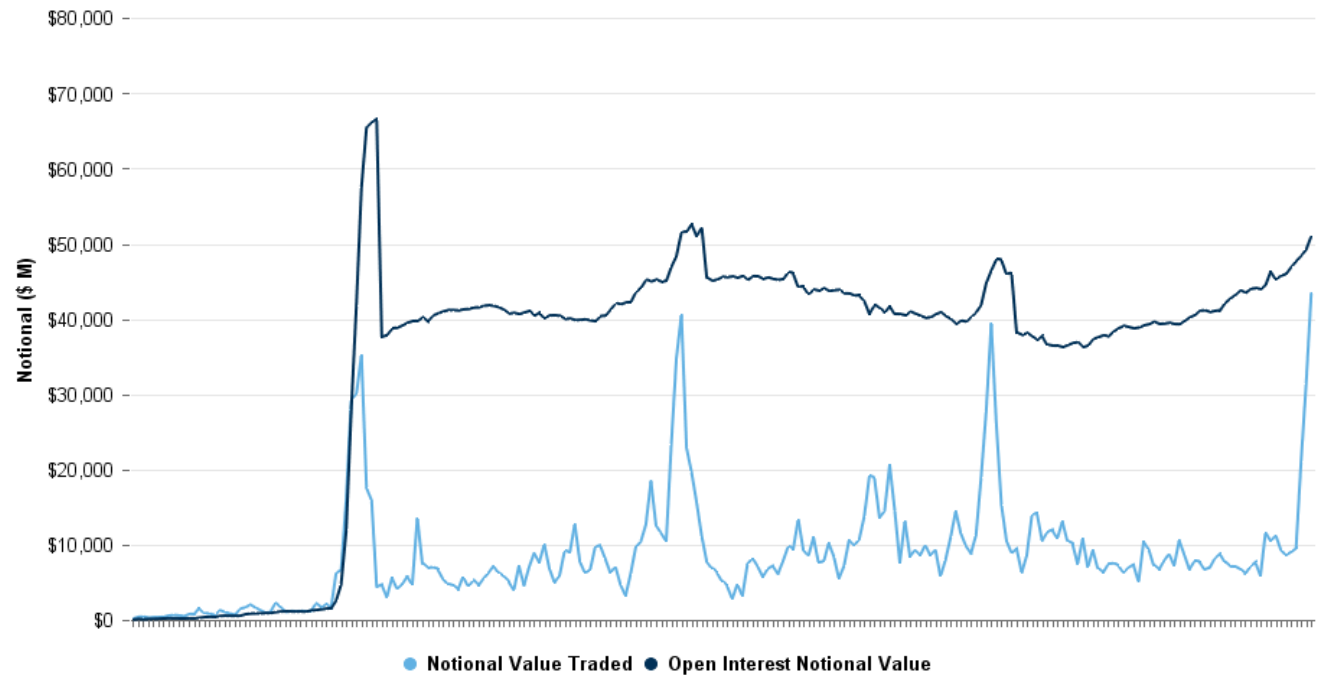
Activity Summary: Last 233 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 145,016 | 0.0% | 549,202 | \$11,975 | \$45,070 | 100.0% | 100.0% |
| Sum: | 145,016 | 0.0% | 549,202 | \$11,975 | \$45,070 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 6/11/18 | 518,541 | \$43,538 | 608,354 | \$51,097 |
| 6/8/18 | 376,687 | \$31,526 | 593,065 | \$49,320 |
| 6/7/18 | 253,369 | \$21,177 | 580,131 | \$48,469 |
| 6/6/18 | 113,927 | \$9,563 | 568,586 | \$47,737 |
| 6/5/18 | 108,908 | \$9,075 | 563,371 | \$46,937 |
| 6/4/18 | 104,894 | \$8,680 | 556,102 | \$46,006 |
| 6/1/18 | 114,246 | \$9,427 | 554,646 | \$45,767 |
| 5/31/18 | 138,891 | \$11,349 | 554,892 | \$45,337 |
| 5/30/18 | 127,925 | \$10,551 | 561,710 | \$46,373 |
| 5/29/18 | 144,506 | \$11,743 | 548,603 | \$44,575 |
| 5/25/18 | 73,396 | \$5,965 | 541,232 | \$43,987 |
| 5/24/18 | 94,888 | \$7,734 | 541,087 | \$44,102 |
| 5/23/18 | 88,258 | \$7,191 | 540,112 | \$44,007 |
| 5/22/18 | 76,238 | \$6,201 | 534,853 | \$43,488 |
| 5/21/18 | 81,941 | \$6,722 | 534,028 | \$43,809 |
| 5/18/18 | 87,103 | \$7,085 | 531,234 | \$43,223 |
| 5/17/18 | 87,672 | \$7,130 | 525,262 | \$42,740 |
| 5/16/18 | 95,455 | \$7,728 | 520,700 | \$42,173 |
| 5/15/18 | 110,578 | \$8,856 | 514,010 | \$41,168 |
| 5/14/18 | 102,890 | \$8,253 | 512,056 | \$41,083 |

E-mini Russell 2000 Futures Volume and Open Interest



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