

Liquidity Analysis

Based on data from 19 Jun, 2018 to 25 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 | RTYU8 | RTYU8 | 1691.88 | 84,594 | 846 | 0.16 | 0.95 |
| | | Average | | 84,594 | 846 | 0.16 | 0.95 |

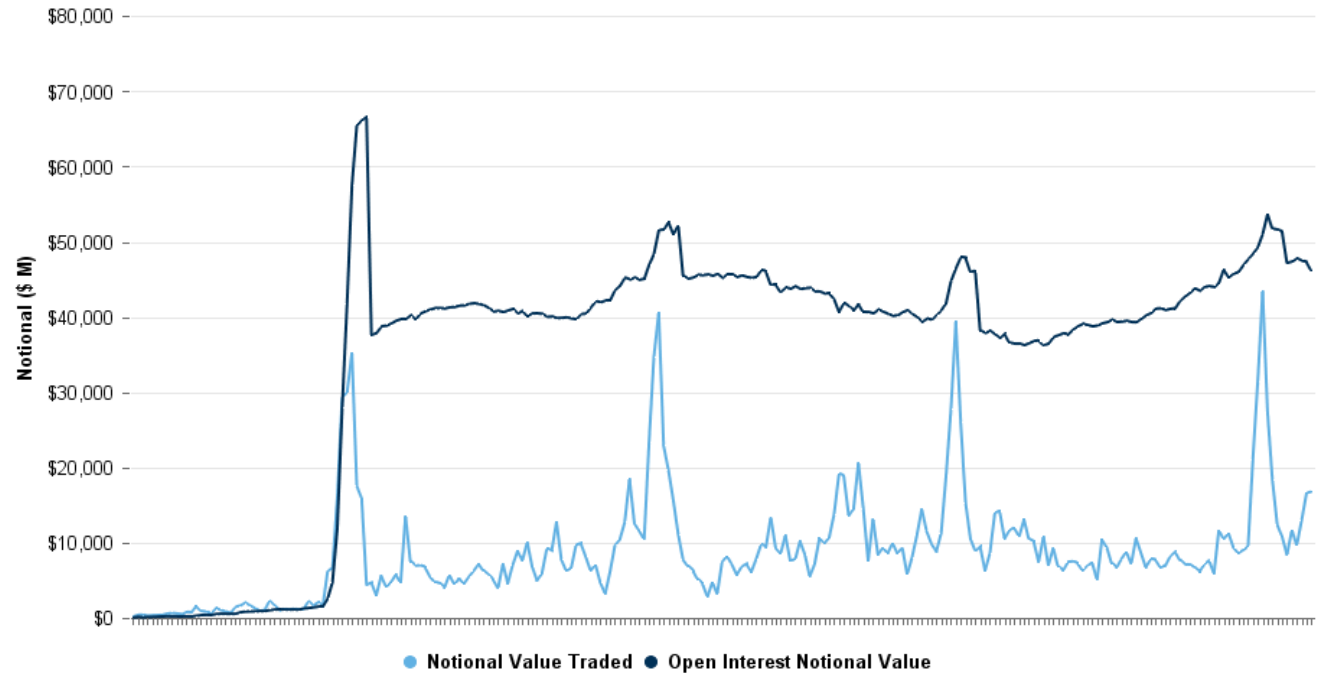
Activity Summary: Last 243 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 186,450 | 0.0% | 574,802 | \$15,618 | \$48,175 | 100.0% | 100.0% |
| Sum: | 186,450 | 0.0% | 574,802 | \$15,618 | \$48,175 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 6/25/18 | 202,030 | \$16,792 | 555,489 | \$46,169 |
| 6/22/18 | 196,814 | \$16,643 | 559,198 | \$47,356 |
| 6/21/18 | 153,994 | \$13,041 | 560,548 | \$47,475 |
| 6/20/18 | 113,404 | \$9,715 | 557,974 | \$47,801 |
| 6/19/18 | 138,870 | \$11,796 | 557,933 | \$47,395 |
| 6/18/18 | 99,617 | \$8,465 | 555,385 | \$47,198 |
| 6/15/18 | 128,761 | \$10,884 | 607,947 | \$51,371 |
| 6/14/18 | 147,385 | \$12,455 | 608,439 | \$51,623 |
| 6/13/18 | 219,704 | \$18,444 | 612,816 | \$51,751 |
| 6/12/18 | 326,520 | \$27,498 | 635,406 | \$53,751 |
| 6/11/18 | 518,541 | \$43,538 | 603,789 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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