

Liquidity Analysis

Based on data from 06 Jul, 2018 to 12 Jul, 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 | 1698.12 | 84,906 | 849 | 0.19 | 1.12 |
| | | Average | | 84,906 | 849 | 0.19 | 1.12 |

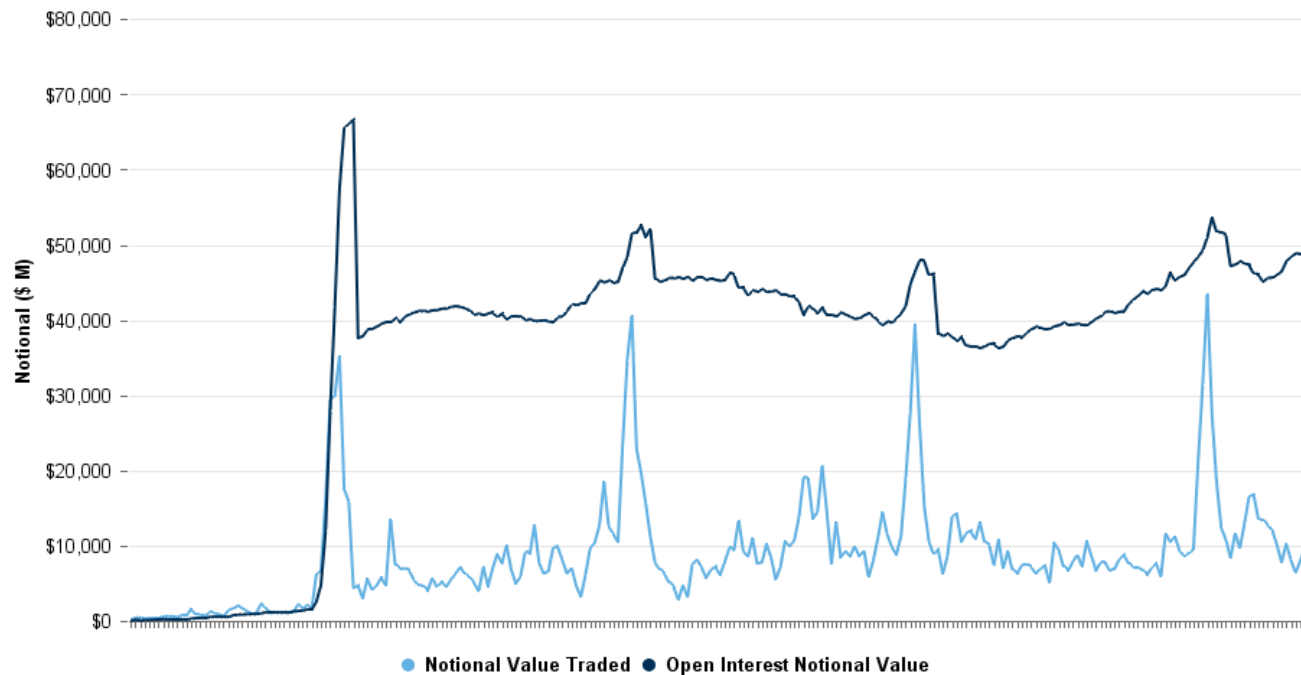
Activity Summary: Last 255 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 136,237 | 0.0% | 567,732 | \$11,446 | \$47,820 | 100.0% | 100.0% |
| Sum: | 136,237 | 0.0% | 567,732 | \$11,446 | \$47,820 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 7/12/18 | 110,120 | \$9,318 | 573,588 | \$48,534 |
| 7/11/18 | 117,154 | \$9,880 | 572,314 | \$48,538 |
| 7/10/18 | 94,515 | \$8,035 | 573,773 | \$48,777 |
| 7/9/18 | 75,644 | \$6,469 | 570,993 | \$48,839 |
| 7/6/18 | 96,108 | \$8,174 | 570,217 | \$48,495 |
| 7/5/18 | 123,193 | \$10,373 | 568,159 | \$47,847 |
| 7/3/18 | 93,989 | \$7,835 | 557,938 | \$46,516 |
| 7/2/18 | 122,577 | \$10,174 | 554,714 | \$46,050 |
| 6/29/18 | 147,253 | \$12,130 | 553,942 | \$45,648 |
| 6/28/18 | 155,510 | \$12,835 | 551,667 | \$45,591 |
| 6/27/18 | 162,411 | \$13,353 | 549,409 | \$45,181 |
| 6/26/18 | 161,930 | \$13,558 | 549,976 | \$46,064 |
| 6/25/18 | 202,030 | \$16,792 | 555,433 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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