

Liquidity Analysis

Based on data from 19 Oct, 2018 to 25 Oct, 2018

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYZ8 | RTYZ8 | 1505.84 | 75,292 | 753 | 0.24 | 1.60 |
| | | Average | | 75,292 | 753 | 0.24 | 1.60 |

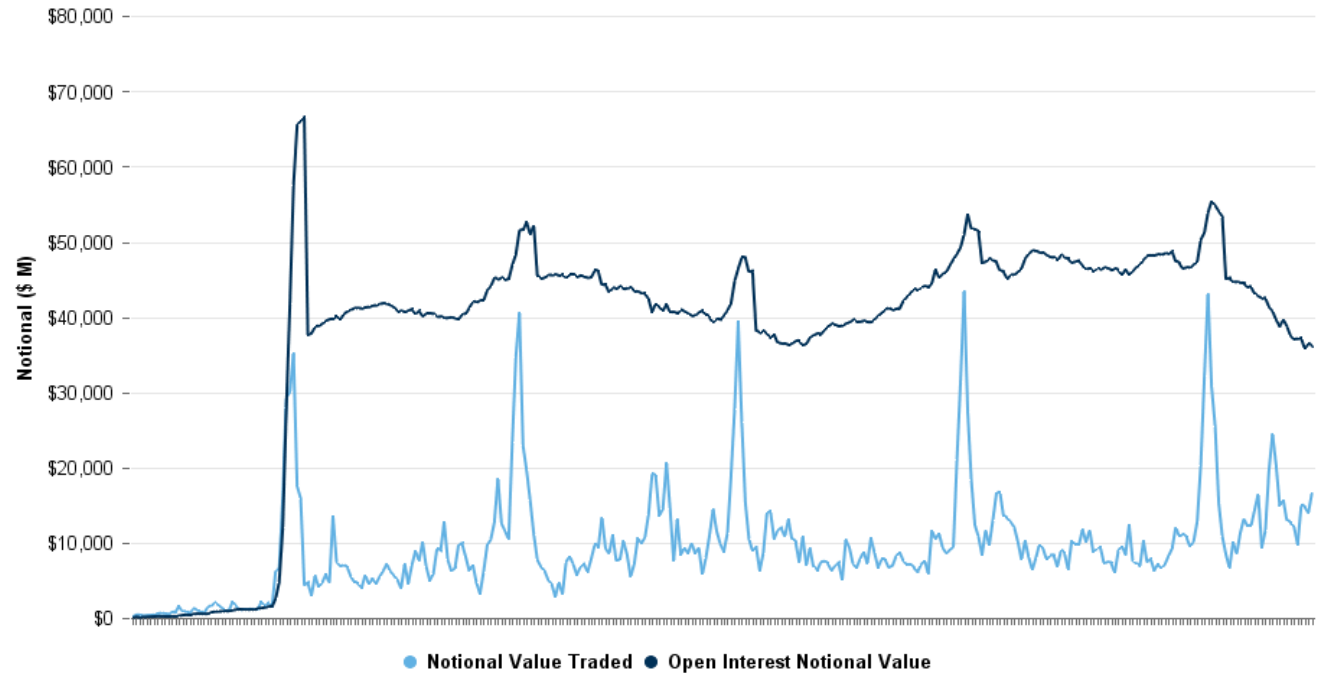
Activity Summary: Last 330 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 180,345 | 0.0% | 507,308 | \$14,265 | \$40,442 | 100.0% | 100.0% |
| Sum: | 180,345 | 0.0% | 507,308 | \$14,265 | \$40,442 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 10/26/18 | 224,946 | \$16,769 | 484,039 | \$36,083 |
| 10/25/18 | 188,071 | \$14,059 | 488,815 | \$36,541 |
| 10/24/18 | 201,067 | \$14,776 | 487,254 | \$35,807 |
| 10/23/18 | 196,482 | \$15,043 | 486,660 | \$37,268 |
| 10/22/18 | 128,005 | \$9,870 | 481,299 | \$37,115 |
| 10/19/18 | 158,099 | \$12,195 | 480,152 | \$37,064 |
| 10/18/18 | 162,770 | \$12,714 | 481,434 | \$37,606 |
| 10/17/18 | 162,793 | \$12,975 | 484,724 | \$38,862 |
| 10/16/18 | 197,235 | \$15,786 | 496,741 | \$39,769 |
| 10/15/18 | 193,794 | \$15,026 | 502,531 | \$38,834 |
| 10/12/18 | 263,001 | \$20,375 | 512,838 | \$39,713 |
| 10/11/18 | 315,990 | \$24,548 | 525,819 | \$40,864 |
| 10/10/18 | 250,703 | \$19,686 | 528,469 | \$41,421 |
| 10/9/18 | 143,929 | \$11,707 | 523,645 | \$42,610 |
| 10/8/18 | 115,802 | \$9,461 | 519,723 | \$42,472 |
| 10/5/18 | 202,256 | \$16,579 | 519,456 | \$42,709 |
| 10/4/18 | 175,010 | \$14,444 | 521,916 | \$43,126 |
| 10/3/18 | 146,607 | \$12,303 | 524,527 | \$44,110 |
| 10/2/18 | 147,944 | \$12,283 | 529,942 | \$44,009 |
| 10/1/18 | 158,294 | \$13,286 | 530,687 | \$44,530 |
| 9/28/18 | 133,749 | \$11,374 | 523,704 | \$44,556 |
| 9/27/18 | 101,034 | \$8,570 | 526,401 | \$44,656 |

E-mini Russell 2000 Futures Volume and Open Interest



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