

Liquidity Analysis

Based on data from 25 Dec, 2018 to 31 Dec, 2018

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYH9 | RTYH9 | 1338.68 | 66,934 | 669 | 0.30 | 2.21 |
| | | Average | | 66,934 | 669 | 0.30 | 2.21 |

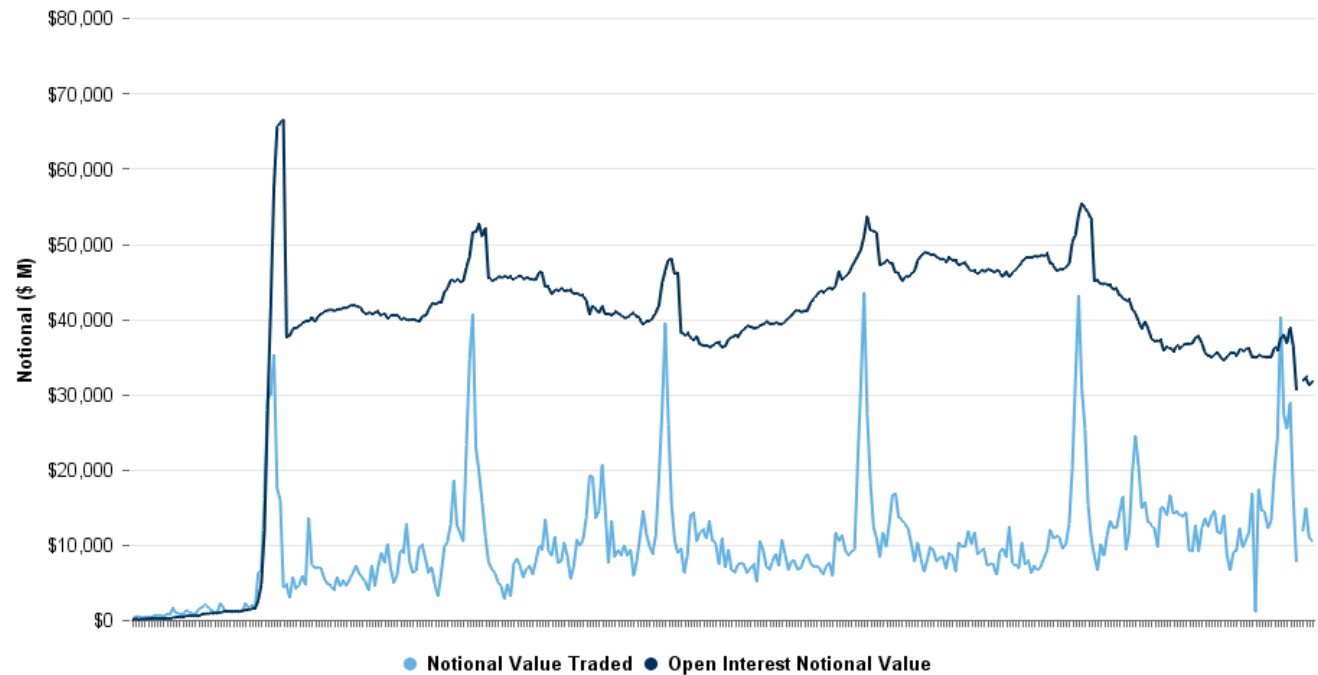
Activity Summary: Last 375 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 233,172 | 0.0% | 474,775 | \$16,227 | \$33,288 | 100.0% | 100.0% |
| Sum: | 233,172 | 0.0% | 474,775 | \$16,227 | \$33,288 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 12/31/18 | 156,099 | \$10,529 | 471,020 | \$31,770 |
| 12/28/18 | 165,169 | \$11,074 | 465,122 | \$31,211 |
| 12/27/18 | 225,263 | \$15,022 | 469,023 | \$32,285 |
| 12/26/18 | 177,797 | \$11,833 | 478,184 | \$31,927 |
| 12/25/18 | | | | |
| 12/24/18 | 123,728 | \$7,821 | 485,131 | \$30,755 |
| 12/21/18 | 251,408 | \$16,310 | 559,582 | \$36,469 |
| 12/20/18 | 434,484 | \$29,055 | 580,781 | \$38,967 |
| 12/19/18 | 377,661 | \$25,440 | 542,016 | \$36,893 |
| 12/18/18 | 399,420 | \$27,437 | 556,488 | \$37,942 |
| 12/17/18 | 580,968 | \$40,337 | 529,933 | \$37,543 |
| 12/14/18 | 344,536 | \$24,362 | 509,071 | \$35,875 |
| 12/13/18 | 277,074 | \$19,859 | 507,260 | \$36,275 |
| 12/12/18 | 182,260 | \$13,268 | 481,045 | \$35,011 |
| 12/11/18 | 170,714 | \$12,328 | 483,749 | \$34,947 |
| 12/10/18 | 196,897 | \$14,247 | 483,103 | \$34,957 |
| 12/7/18 | 200,772 | \$14,557 | 482,359 | \$35,029 |
| 12/6/18 | 236,910 | \$17,476 | 477,163 | \$35,203 |
| 12/5/18 | 14,833 | \$1,099 | 470,643 | \$34,883 |
| 12/4/18 | 228,099 | \$16,901 | 472,008 | \$34,985 |
| 12/3/18 | 152,510 | \$11,803 | 466,590 | \$36,120 |

E-mini Russell 2000 Futures Volume and Open Interest



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