

Liquidity Analysis

Based on data from 08 Aug, 2019 to 13 Aug, 2019

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYU9 | RTYU9 | 1504.58 | 75,229 | 752 | 0.18 | 1.22 |
| | | Average | | 75,229 | 752 | 0.18 | 1.22 |

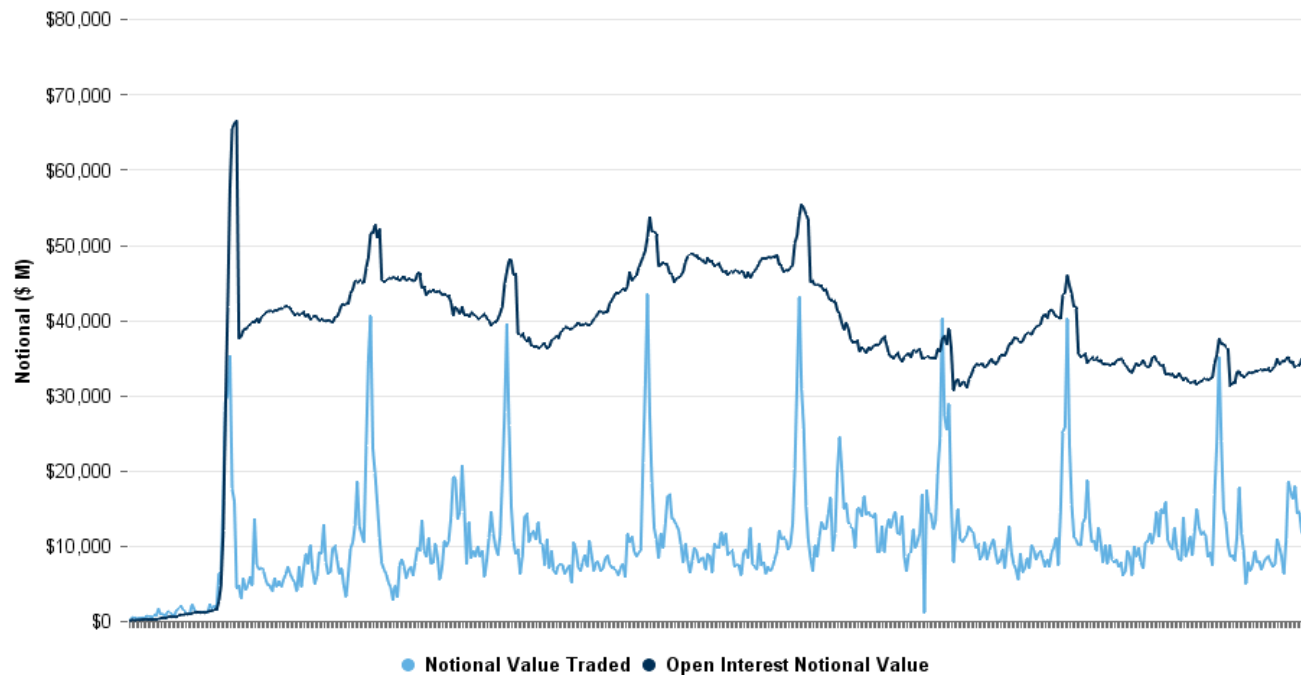
Activity Summary: Last 530 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 149,412 | 0.0% | 442,470 | \$11,466 | \$34,079 | 100.0% | 100.0% |
| Sum: | 149,412 | 0.0% | 442,470 | \$11,466 | \$34,079 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 8/14/19 | 205,479 | \$15,085 | 457,073 | \$33,556 |
| 8/13/19 | 152,891 | \$11,572 | 449,075 | \$33,935 |
| 8/12/19 | 115,312 | \$8,609 | 448,990 | \$33,520 |
| 8/9/19 | 151,370 | \$11,456 | 448,651 | \$34,141 |
| 8/8/19 | 155,338 | \$11,915 | 455,422 | \$34,877 |
| 8/7/19 | 194,486 | \$14,587 | 452,499 | \$33,943 |
| 8/6/19 | 191,607 | \$14,365 | 453,751 | \$34,022 |
| 8/5/19 | 242,822 | \$17,968 | 455,110 | \$33,703 |
| 8/2/19 | 211,678 | \$16,249 | 447,961 | \$34,400 |
| 8/1/19 | 224,143 | \$17,389 | 443,136 | \$34,426 |
| 7/31/19 | 236,113 | \$18,614 | 444,070 | \$35,017 |
| 7/30/19 | 136,780 | \$10,856 | 440,072 | \$34,943 |
| 7/29/19 | 80,297 | \$6,308 | 439,183 | \$34,500 |
| 7/26/19 | 108,957 | \$8,616 | 435,664 | \$34,539 |
| 7/25/19 | 126,611 | \$9,896 | 437,440 | \$34,204 |
| 7/24/19 | 138,612 | \$10,979 | 439,998 | \$34,854 |
| 7/23/19 | 97,130 | \$7,563 | 436,118 | \$33,959 |
| 7/22/19 | 94,621 | \$7,325 | 434,339 | \$33,650 |
| 7/19/19 | 103,492 | \$8,011 | 428,755 | \$33,188 |
| 7/18/19 | 110,102 | \$8,577 | 430,941 | \$33,591 |
| 7/17/19 | 108,813 | \$8,442 | 429,794 | \$33,344 |
| 7/16/19 | 100,420 | \$7,860 | 426,299 | \$33,414 |

E-mini Russell 2000 Futures Volume and Open Interest



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