

Liquidity Analysis

Based on data from 22 Aug, 2019 to 28 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          | 1475.70        | 73,785            | 738                            | 0.16        | 1.11        |
|              |               | <b>Average</b> |                | <b>73,785</b>     | <b>738</b>                     | <b>0.16</b> | <b>1.11</b> |

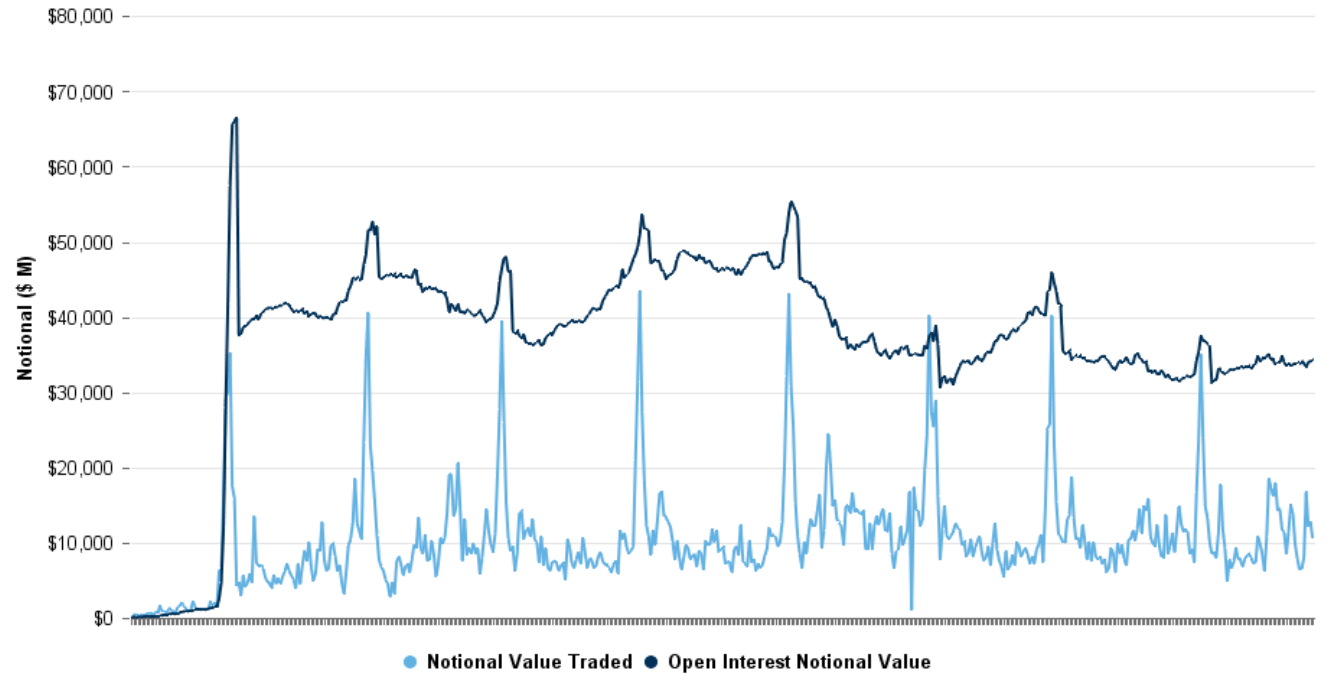
Activity Summary: Last 540 days

| Product      | Avg Daily Volume | Block Trade % | Open Interest  | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 165,698          | 0.0%          | 452,953        | \$12,467         | \$34,082          | 100.0%          | 100.0%              |
| <b>Sum:</b>  | <b>165,698</b>   | <b>0.0%</b>   | <b>452,953</b> | <b>\$12,467</b>  | <b>\$34,082</b>   | <b>100.0%</b>   | <b>100.0%</b>       |

Historical Volume and Open Interest

| Date    | Trading   |             | Open Interest |             |
|---------|-----------|-------------|---------------|-------------|
|         | Contracts | Notl (\$ M) | Contracts     | Notl (\$ M) |
| 8/28/19 | 144,713   | \$10,660    | 466,472       | \$34,363    |
| 8/27/19 | 176,605   | \$12,845    | 468,827       | \$34,105    |
| 8/26/19 | 166,682   | \$12,337    | 460,343       | \$34,077    |
| 8/23/19 | 230,079   | \$16,838    | 456,938       | \$33,448    |
| 8/22/19 | 107,296   | \$8,082     | 449,957       | \$33,895    |
| 8/21/19 | 87,698    | \$6,639     | 449,930       | \$34,060    |
| 8/20/19 | 87,291    | \$6,531     | 452,305       | \$33,840    |
| 8/19/19 | 105,400   | \$7,945     | 451,639       | \$34,059    |
| 8/16/19 | 132,544   | \$9,898     | 451,732       | \$33,744    |
| 8/15/19 | 189,037   | \$13,831    | 461,020       | \$33,732    |
| 8/14/19 | 205,479   | \$15,085    | 457,067       | \$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    |

E-mini Russell 2000 Futures Volume and Open Interest



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