

Liquidity Analysis

Based on data from 30 Sep, 2019 to 03 Oct, 2019

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | B/A (pts) | B/A (bps) |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| Russell 2000 | RTYZ9 | RTYZ9 | 1496.50 | 74,825 | 748 | 0.19 | 1.25 |
| | | Average | | 74,825 | 748 | 0.19 | 1.25 |

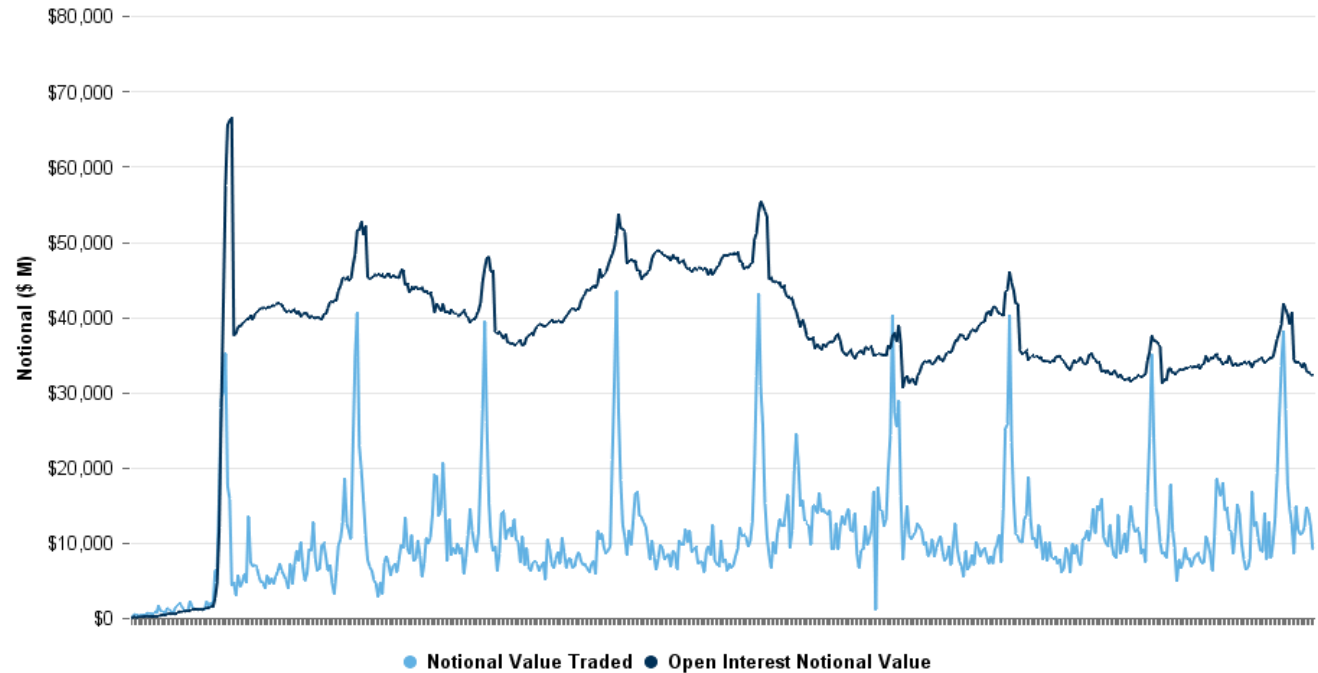
Activity Summary: Last 566 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 208,283 | 0.0% | 465,790 | \$16,141 | \$35,972 | 100.0% | 100.0% |
| Sum: | 208,283 | 0.0% | 465,790 | \$16,141 | \$35,972 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|---------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 10/4/19 | 122,670 | \$9,203 | 430,559 | \$32,303 |
| 10/3/19 | 164,937 | \$12,262 | 436,509 | \$32,342 |
| 10/2/19 | 191,259 | \$14,123 | 441,532 | \$32,612 |
| 10/1/19 | 198,503 | \$14,821 | 441,168 | \$32,941 |
| 9/30/19 | 159,156 | \$12,136 | 440,177 | \$34,023 |
| 9/27/19 | 149,075 | \$11,360 | 438,025 | \$33,376 |
| 9/26/19 | 145,642 | \$11,194 | 436,373 | \$33,819 |
| 9/25/19 | 152,927 | \$11,873 | 440,299 | \$34,186 |
| 9/24/19 | 193,901 | \$14,899 | 440,490 | \$33,893 |
| 9/23/19 | 109,724 | \$8,570 | 440,936 | \$34,481 |
| 9/20/19 | 160,018 | \$12,492 | 520,804 | \$40,666 |
| 9/19/19 | 186,438 | \$14,576 | 514,362 | \$39,211 |
| 9/18/19 | 225,446 | \$17,713 | 508,808 | \$40,385 |
| 9/17/19 | 352,743 | \$27,918 | 512,420 | \$41,202 |
| 9/16/19 | 482,235 | \$38,255 | 517,266 | \$41,779 |
| 9/13/19 | 424,247 | \$33,555 | 493,119 | \$39,147 |
| 9/12/19 | 337,168 | \$26,630 | 484,125 | \$37,998 |
| 9/11/19 | 245,019 | \$19,322 | 472,047 | \$37,230 |
| 9/10/19 | 172,067 | \$13,293 | 464,497 | \$35,894 |
| 9/9/19 | 131,513 | \$10,008 | 457,265 | \$34,799 |
| 9/6/19 | 106,243 | \$7,995 | 459,140 | \$34,556 |
| 9/5/19 | 171,296 | \$12,907 | 457,448 | \$34,553 |

E-mini Russell 2000 Futures Volume and Open Interest



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