

Liquidity Analysis

Based on data from 14 Oct, 2019 to 18 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 | 1536.74 | 76,837 | 768 | 0.20 | 1.32 |
| | | Average | | 76,837 | 768 | 0.20 | 1.32 |

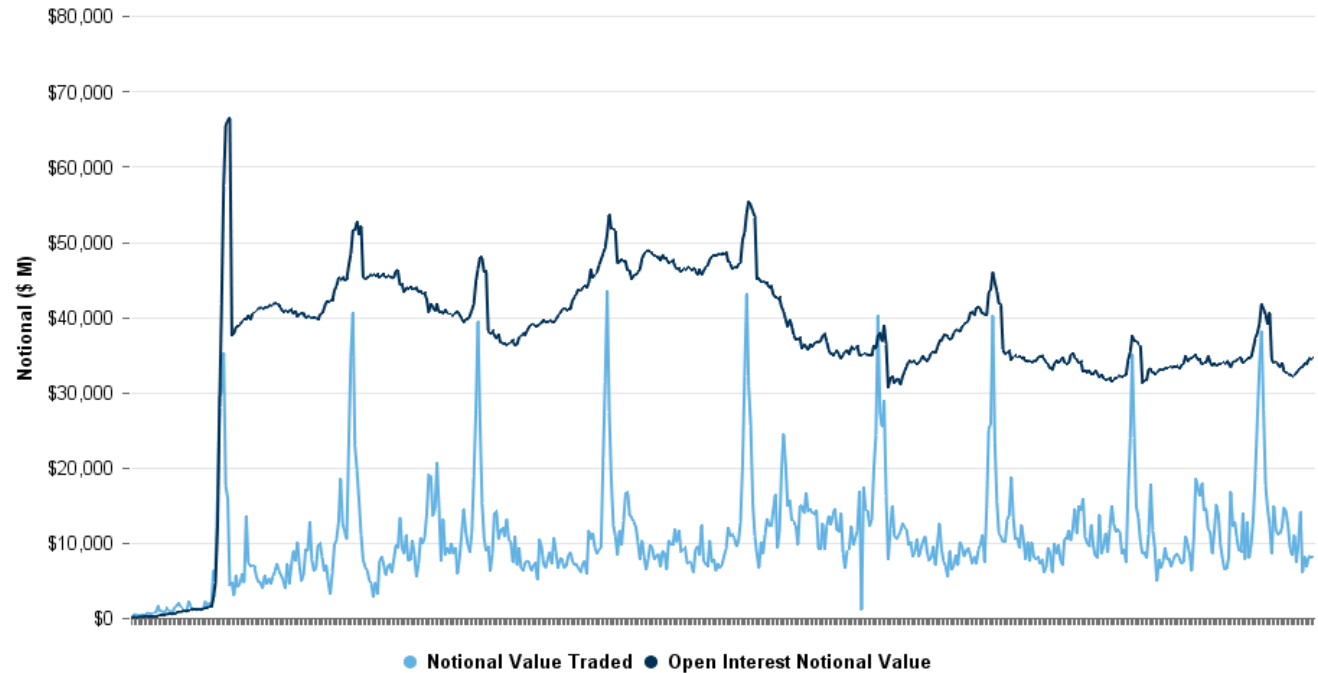
Activity Summary: Last 577 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 131,622 | 0.0% | 419,206 | \$10,348 | \$33,433 | 100.0% | 100.0% |
| Sum: | 131,622 | 0.0% | 419,206 | \$10,348 | \$33,433 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 10/21/19 | | \$8,177 | | \$34,644 |
| 10/18/19 | 104,647 | \$8,045 | 448,151 | \$34,446 |
| 10/17/19 | 105,732 | \$8,159 | 446,625 | \$34,470 |
| 10/16/19 | 91,699 | \$6,991 | 442,570 | \$33,742 |
| 10/15/19 | 107,306 | \$8,190 | 444,796 | \$33,947 |
| 10/14/19 | 80,823 | \$6,088 | 443,149 | \$33,384 |
| 10/11/19 | 186,763 | \$14,128 | 439,863 | \$33,277 |
| 10/10/19 | 134,975 | \$10,054 | 444,060 | \$33,092 |
| 10/9/19 | 101,209 | \$7,497 | 439,902 | \$32,588 |
| 10/8/19 | 151,627 | \$11,177 | 439,257 | \$32,394 |
| 10/7/19 | 111,492 | \$8,356 | 428,888 | \$32,143 |
| 10/4/19 | 122,670 | \$9,203 | 430,555 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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