

Liquidity Analysis

Based on data from 29 Oct, 2019 to 04 Nov, 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 | 1580.70 | 79,035 | 790 | 0.16 | 0.99 |
| | | Average | | 79,035 | 790 | 0.16 | 0.99 |

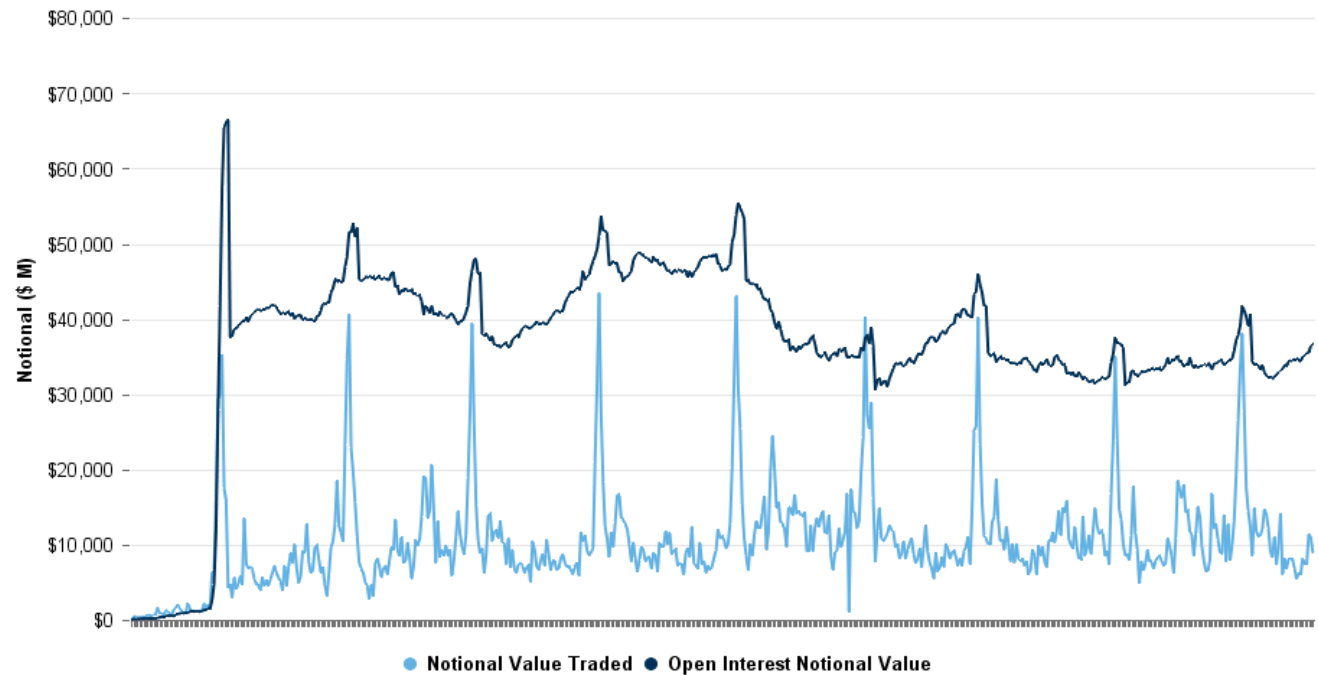
Activity Summary: Last 587 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 109,436 | 0.0% | 445,580 | \$8,416 | \$34,336 | 100.0% | 100.0% |
| Sum: | 109,436 | 0.0% | 445,580 | \$8,416 | \$34,336 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 11/4/19 | 113,842 | \$9,092 | 459,815 | \$36,721 |
| 11/1/19 | 138,939 | \$11,048 | 459,335 | \$36,530 |
| 10/31/19 | 146,967 | \$11,488 | 456,705 | \$35,634 |
| 10/30/19 | 95,818 | \$7,543 | 450,707 | \$35,480 |
| 10/29/19 | 95,361 | \$7,525 | 447,982 | \$35,350 |
| 10/28/19 | 105,422 | \$8,301 | 444,612 | \$35,014 |
| 10/25/19 | 78,834 | \$6,146 | 442,187 | \$34,499 |
| 10/24/19 | 82,467 | \$6,401 | 443,616 | \$34,457 |
| 10/23/19 | 70,944 | \$5,518 | 443,152 | \$34,700 |
| 10/22/19 | 87,893 | \$6,819 | 445,224 | \$34,542 |
| 10/21/19 | 105,406 | \$8,177 | 446,582 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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