

Liquidity Analysis

Based on data from 21 Nov, 2019 to 27 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 | 1612.36 | 80,618 | 806 | 0.11 | 0.70 |
| | | Average | | 80,618 | 806 | 0.11 | 0.70 |

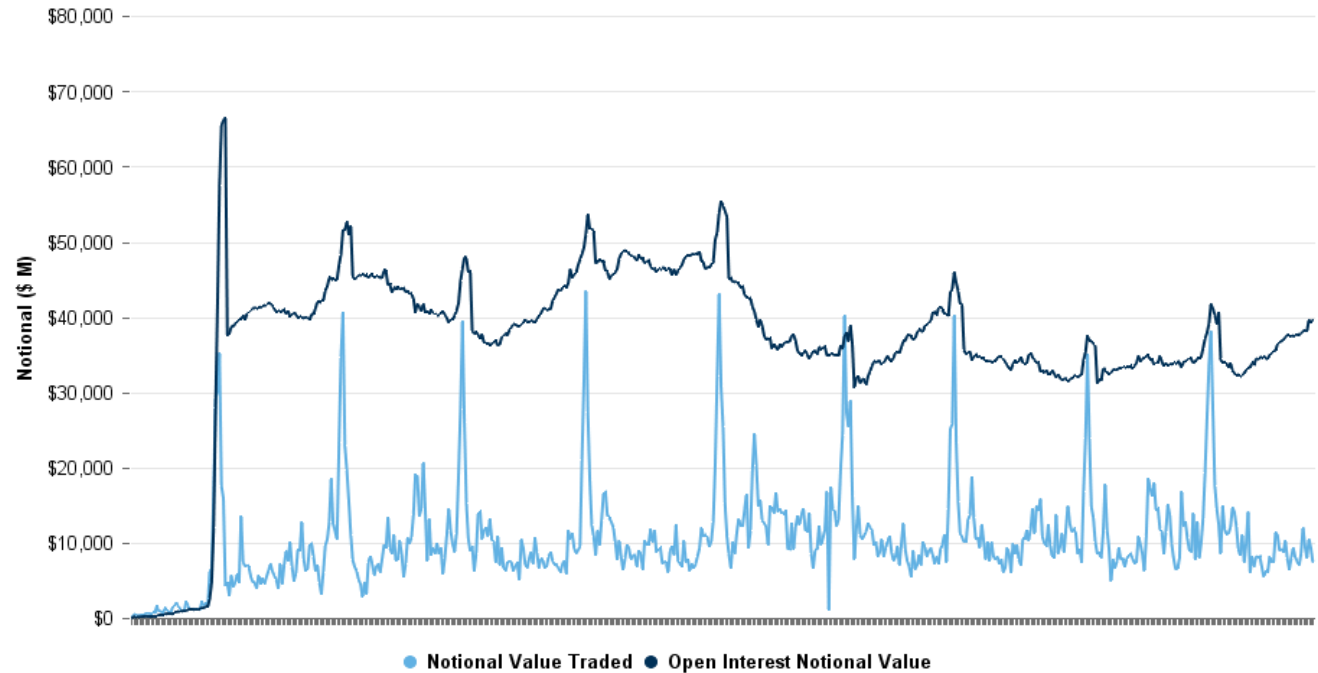
Activity Summary: Last 604 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 111,558 | 0.0% | 470,184 | \$8,899 | \$37,518 | 100.0% | 100.0% |
| Sum: | 111,558 | 0.0% | 470,184 | \$8,899 | \$37,518 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 11/27/19 | 92,040 | \$7,525 | 486,109 | \$39,742 |
| 11/26/19 | 115,973 | \$9,438 | 484,052 | \$39,399 |
| 11/25/19 | 130,213 | \$10,568 | 489,631 | \$39,746 |
| 11/22/19 | 101,409 | \$8,067 | 479,237 | \$38,124 |
| 11/21/19 | 121,319 | \$9,613 | 481,384 | \$38,142 |
| 11/20/19 | 152,426 | \$12,148 | 478,794 | \$38,158 |
| 11/19/19 | 107,691 | \$8,608 | 475,095 | \$37,960 |
| 11/18/19 | 88,324 | \$7,030 | 473,473 | \$37,690 |
| 11/15/19 | 95,383 | \$7,617 | 472,161 | \$37,660 |
| 11/14/19 | 103,349 | \$8,212 | 473,175 | \$37,679 |
| 11/13/19 | 118,171 | \$9,412 | 471,305 | \$37,459 |
| 11/12/19 | 100,834 | \$8,045 | 469,843 | \$37,512 |
| 11/11/19 | 82,156 | \$6,560 | 468,911 | \$37,428 |
| 11/8/19 | 99,845 | \$7,982 | 470,821 | \$37,638 |
| 11/7/19 | 130,294 | \$10,390 | 469,685 | \$37,455 |
| 11/6/19 | 110,708 | \$8,815 | 464,969 | \$37,030 |
| 11/5/19 | 113,213 | \$9,054 | 460,918 | \$36,860 |
| 11/4/19 | 113,842 | \$9,092 | 459,752 | \$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 |

E-mini Russell 2000 Futures Volume and Open Interest



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