

Liquidity Analysis

Based on data from 30 Dec, 2019 to 02 Jan, 2020

10 Contracts

| Product | GLOBEX Ticker | Bberg Ticker | Contract Price | Contract Value \$ | 10-Contract Notional (\$ '000) | | |
|--------------|---------------|----------------|----------------|-------------------|--------------------------------|-------------|-------------|
| | | | | | B/A (pts) | B/A (bps) | |
| Russell 2000 | RTYH0 | RTYH0 | 1670.10 | 83,505 | 835 | 0.13 | 0.77 |
| | | Average | | 83,505 | 835 | 0.13 | 0.77 |

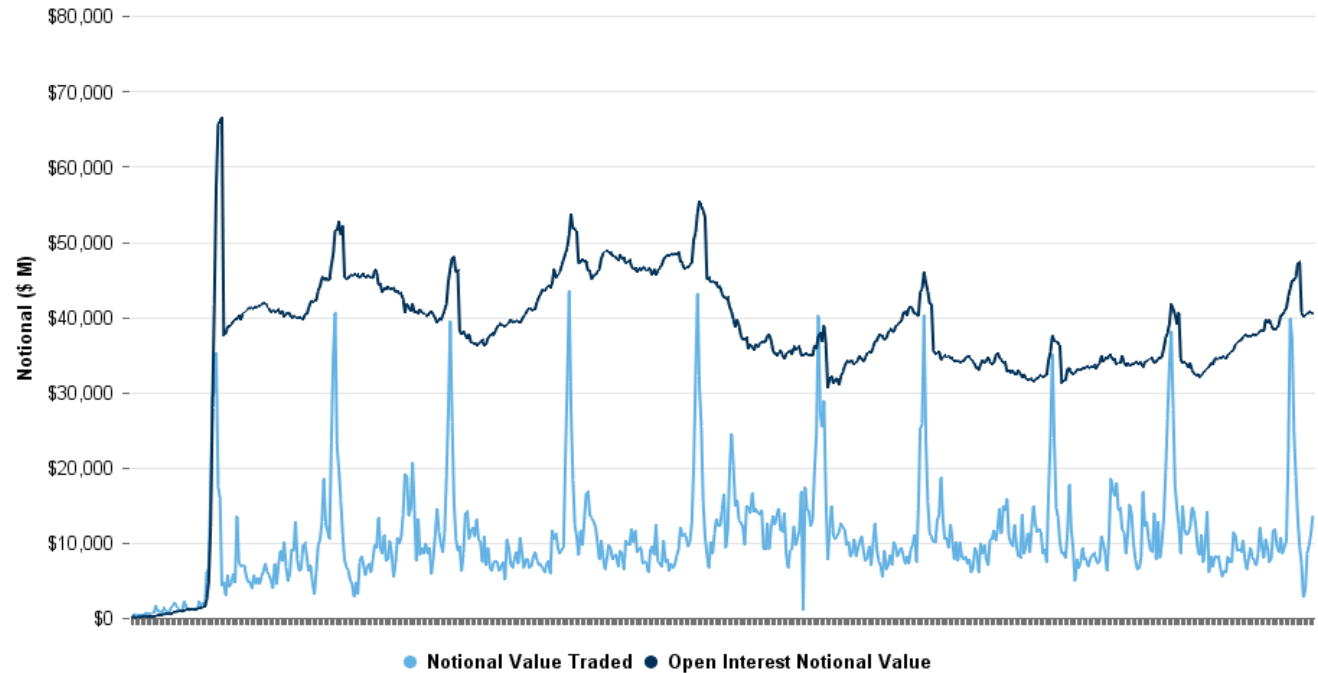
Activity Summary: Last 627 days

| Product | Avg Daily Volume | Block Trade % | Open Interest | Avg Daily (\$ M) | Open Int. (\$ 'M) | Trade (% Total) | Open Int. (% Total) |
|--------------|------------------|---------------|----------------|------------------|-------------------|-----------------|---------------------|
| Russell 2000 | 170,090 | 0.0% | 506,718 | \$14,057 | \$42,019 | 100.0% | 100.0% |
| Sum: | 170,090 | 0.0% | 506,718 | \$14,057 | \$42,019 | 100.0% | 100.0% |

Historical Volume and Open Interest

| Date | Trading | | Open Interest | |
|----------|-----------|-------------|---------------|-------------|
| | Contracts | Notl (\$ M) | Contracts | Notl (\$ M) |
| 1/2/20 | 163,837 | \$13,684 | 484,305 | \$40,450 |
| 12/31/19 | 135,382 | \$11,308 | 485,652 | \$40,566 |
| 12/30/19 | 116,602 | \$9,727 | 487,645 | \$40,679 |
| 12/27/19 | 103,590 | \$8,654 | 484,506 | \$40,487 |
| 12/26/19 | 46,377 | \$3,901 | 479,124 | \$40,299 |
| 12/24/19 | 33,145 | \$2,784 | 477,320 | \$40,104 |
| 12/23/19 | 87,355 | \$7,324 | 477,166 | \$40,765 |
| 12/20/19 | 114,874 | \$9,615 | 564,730 | \$47,377 |
| 12/19/19 | 160,743 | \$13,428 | 563,794 | \$47,128 |
| 12/18/19 | 226,124 | \$18,846 | 543,036 | \$45,434 |
| 12/17/19 | 300,715 | \$24,954 | 541,935 | \$45,004 |
| 12/16/19 | 449,135 | \$37,152 | 536,718 | \$44,894 |
| 12/13/19 | 486,157 | \$39,931 | 534,429 | \$43,901 |
| 12/12/19 | 266,912 | \$21,973 | 518,993 | \$42,739 |
| 12/11/19 | 126,815 | \$10,362 | 505,501 | \$41,305 |
| 12/10/19 | 117,399 | \$9,590 | 500,868 | \$40,930 |
| 12/9/19 | 106,559 | \$8,688 | 493,979 | \$40,363 |
| 12/6/19 | 131,189 | \$10,734 | 492,180 | \$40,274 |
| 12/5/19 | 109,660 | \$8,865 | 485,332 | \$39,176 |
| 12/4/19 | 119,238 | \$9,624 | 477,145 | \$38,514 |

E-mini Russell 2000 Futures Volume and Open Interest



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