

Liquidity Analysis

Based on data from 03 Apr, 2018 to 09 Apr, 2018

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYM8	RTYM8	1531.80	76,590	766	0.25	1.61
		<b>Average</b>		<b>76,590</b>	<b>766</b>	<b>0.25</b>	<b>1.61</b>

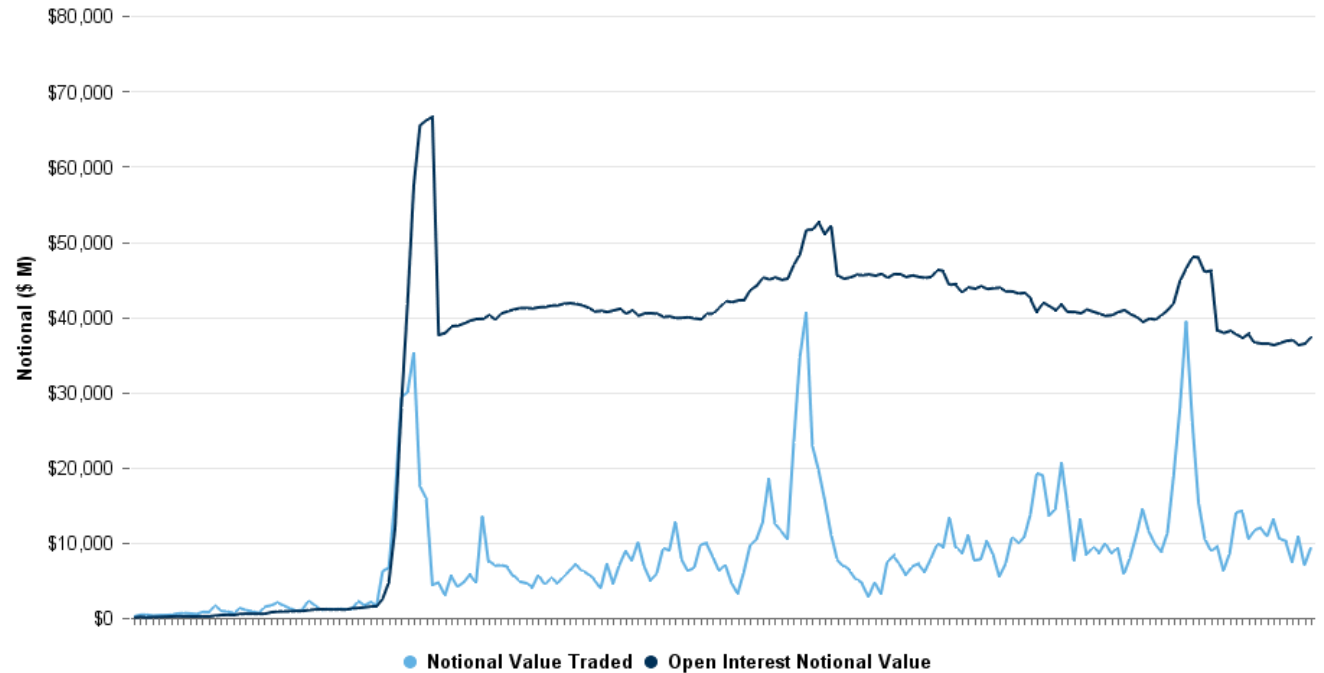
Activity Summary: Last 190 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	163,633	0.0%	506,787	\$12,733	\$39,413	100.0%	100.0%
<b>Sum:</b>	<b>163,633</b>	<b>0.0%</b>	<b>506,787</b>	<b>\$12,733</b>	<b>\$39,413</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/10/18	121,312	\$9,374	483,419	\$37,356
4/9/18	93,093	\$7,073	480,048	\$36,466
4/6/18	143,649	\$10,884	478,564	\$36,265
4/5/18	97,447	\$7,521	478,318	\$36,928
4/4/18	132,703	\$10,184	479,642	\$36,812
4/3/18	138,672	\$10,495	482,368	\$36,536
4/2/18	176,582	\$13,170	484,852	\$36,261
3/29/18	142,319	\$10,896	475,236	\$36,461
3/28/18	158,402	\$12,018	480,549	\$36,463
3/27/18	154,534	\$11,735	481,944	\$36,599
3/26/18	137,240	\$10,609	489,179	\$37,823
3/23/18	187,941	\$14,268	489,960	\$37,208
3/22/18	181,599	\$14,019	486,016	\$37,676
3/21/18	109,882	\$8,703	485,524	\$38,151
3/20/18	80,769	\$6,367	480,634	\$37,893
3/19/18	121,010	\$9,545	484,970	\$38,185
3/16/18	112,601	\$8,958	580,220	\$46,158
3/15/18	134,107	\$10,610	581,205	\$46,008
3/14/18	193,912	\$15,389	579,306	\$47,913
3/13/18	326,639	\$26,123	597,769	\$47,996
3/12/18	491,888	\$39,452	582,811	\$46,522

E-mini Russell 2000 Futures Volume and Open Interest



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