

Liquidity Analysis

Based on data from 23 Apr, 2018 to 27 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	1560.06	78,003	780	0.23	1.46
		Average		78,003	780	0.23	1.46

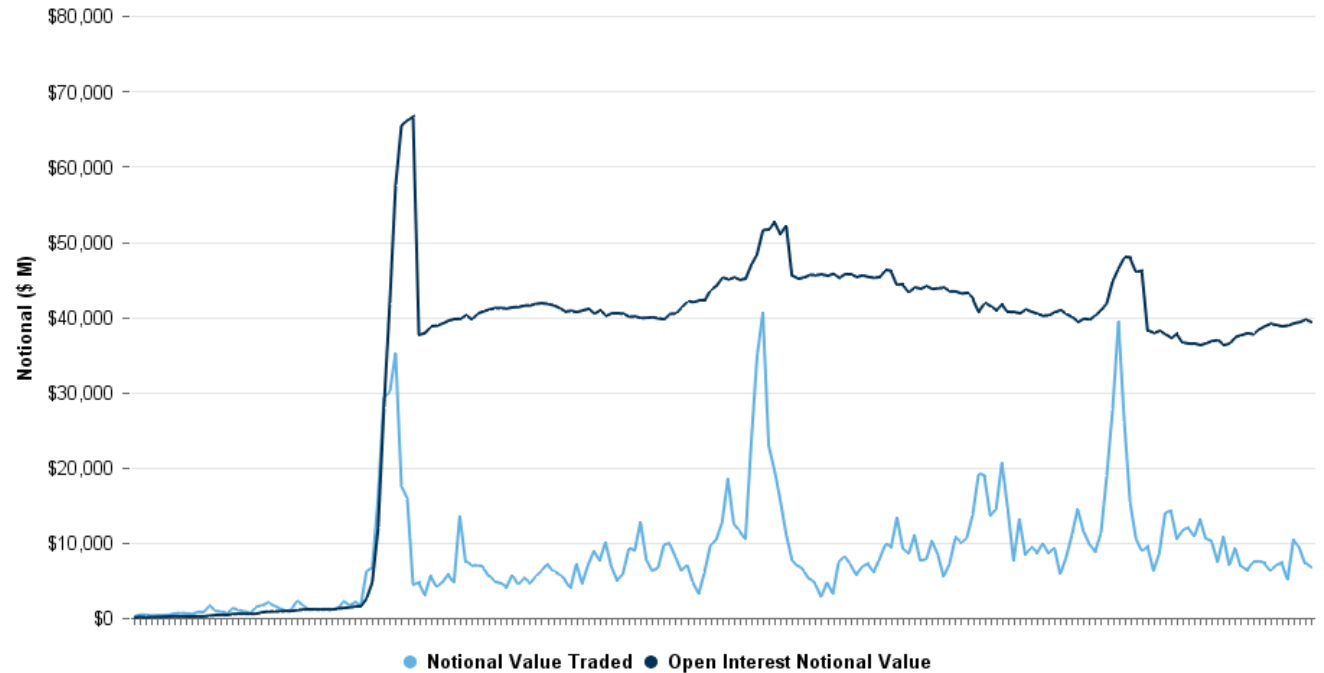
Activity Summary: Last 203 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	107,850	0.0%	489,305	\$8,330	\$37,926	100.0%	100.0%
Sum:	107,850	0.0%	489,305	\$8,330	\$37,926	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/27/18	86,437	\$6,737	504,719	\$39,340
4/26/18	93,001	\$7,274	506,627	\$39,641
4/25/18	121,521	\$9,449	505,672	\$39,319
4/24/18	134,415	\$10,463	502,621	\$39,157
4/23/18	65,554	\$5,131	496,620	\$38,869
4/20/18	94,376	\$7,393	494,430	\$38,751
4/19/18	89,096	\$7,017	494,307	\$38,929
4/18/18	80,355	\$6,379	492,359	\$39,092
4/17/18	92,286	\$7,310	489,511	\$38,780
4/16/18	96,189	\$7,534	489,298	\$38,338
4/13/18	96,310	\$7,478	486,283	\$37,715
4/12/18	81,517	\$6,355	485,165	\$37,844
4/11/18	88,007	\$6,814	485,364	\$37,583
4/10/18	121,312	\$9,374	483,394	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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