

**Liquidity Analysis**

Based on data from 04 May, 2018 to 10 May, 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	1596.80	79,840	798	0.20	1.23
		<b>Average</b>		<b>79,840</b>	<b>798</b>	<b>0.20</b>	<b>1.23</b>

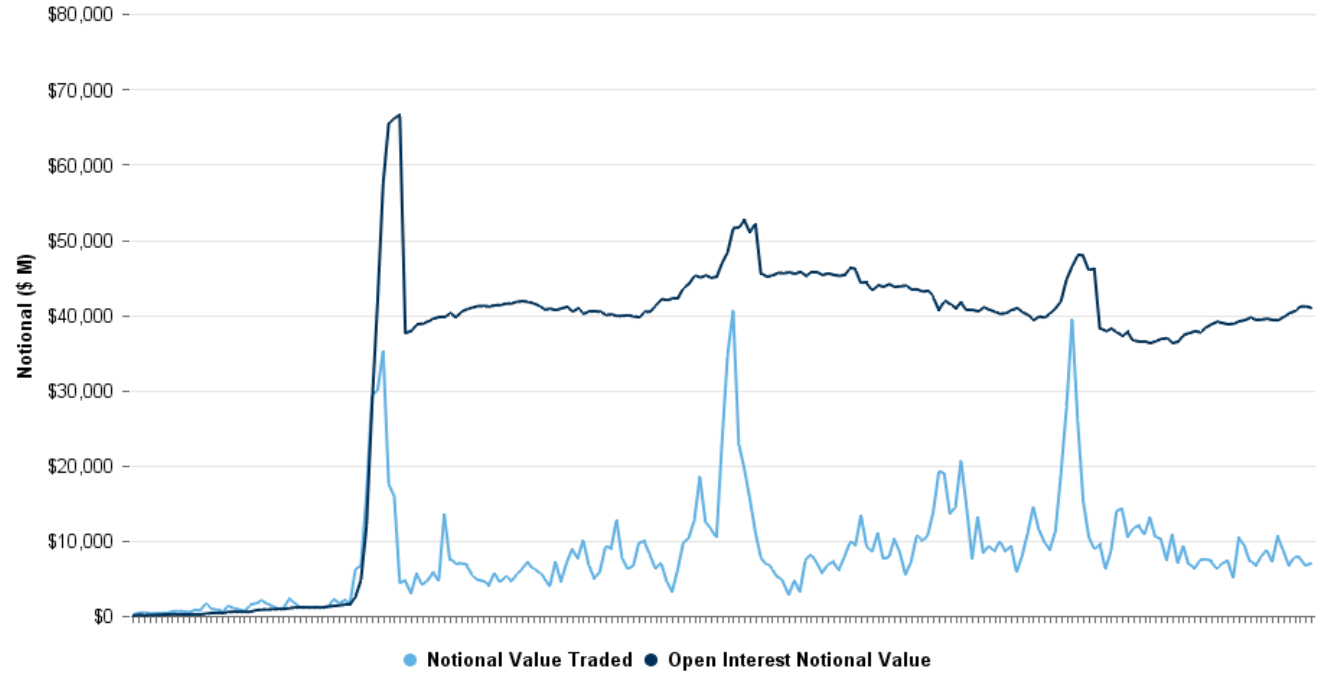
**Activity Summary: Last 213 days**

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	97,526	0.0%	501,762	\$7,650	\$39,410	100.0%	100.0%
<b>Sum:</b>	<b>97,526</b>	<b>0.0%</b>	<b>501,762</b>	<b>\$7,650</b>	<b>\$39,410</b>	<b>100.0%</b>	<b>100.0%</b>

**Historical Volume and Open Interest**

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
5/11/18	87,049	\$7,005	508,703	\$40,938
5/10/18	84,096	\$6,750	510,632	\$41,153
5/9/18	97,296	\$7,776	513,863	\$41,119
5/8/18	99,302	\$7,892	512,906	\$40,532
5/7/18	86,143	\$6,811	508,712	\$40,221
5/4/18	111,864	\$8,763	507,443	\$39,762
5/3/18	137,475	\$10,662	506,930	\$39,316
5/2/18	93,830	\$7,284	506,618	\$39,331
5/1/18	114,657	\$8,903	507,421	\$39,489
4/30/18	102,809	\$7,936	508,439	\$39,389
4/27/18	86,437	\$6,737	504,214	\$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

**E-mini Russell 2000 Futures Volume and Open Interest**



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