

Liquidity Analysis

Based on data from 07 May, 2018 to 11 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	1601.38	80,069	801	0.19	1.18
		Average		80,069	801	0.19	1.18

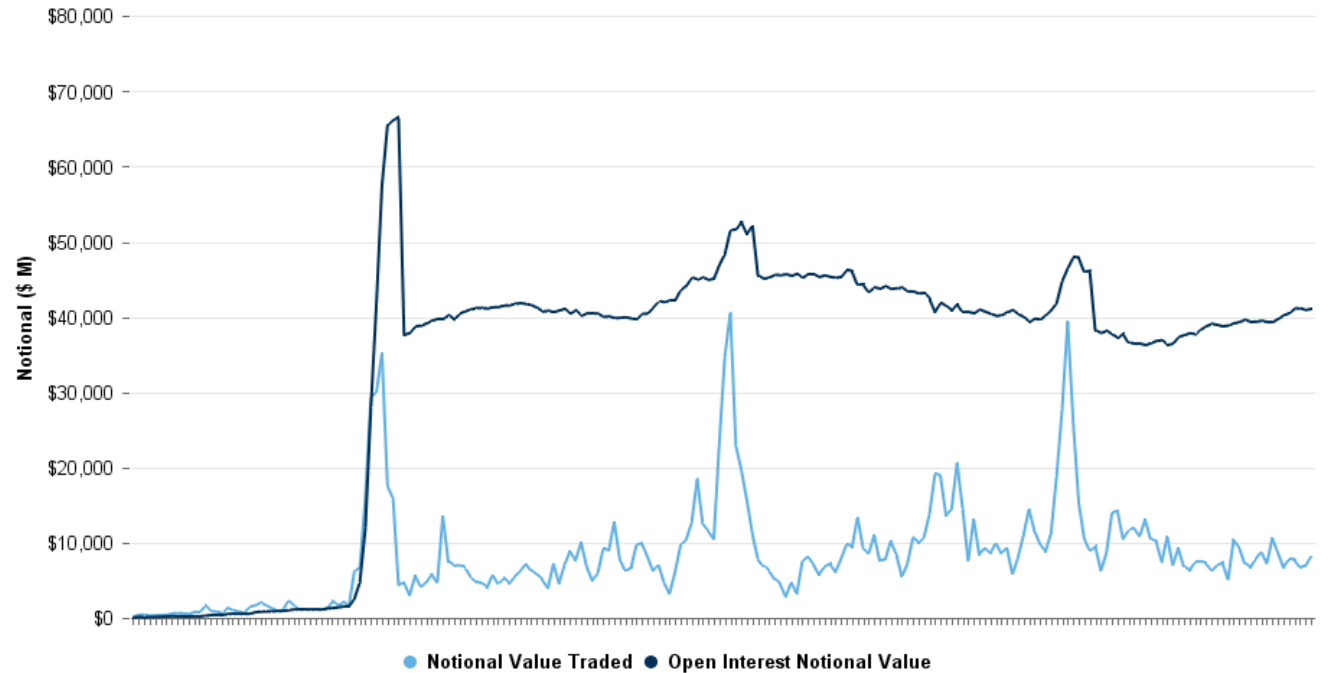
Activity Summary: Last 214 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	93,702	0.0%	479,379	\$7,749	\$39,645	100.0%	100.0%
Sum:	93,702	0.0%	479,379	\$7,749	\$39,645	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/14/18		\$8,253		\$41,083
5/11/18	87,049	\$7,005	508,345	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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