

Liquidity Analysis

Based on data from 17 May, 2018 to 23 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	1630.80	81,540	815	0.19	1.17
		<b>Average</b>		<b>81,540</b>	<b>815</b>	<b>0.19</b>	<b>1.17</b>

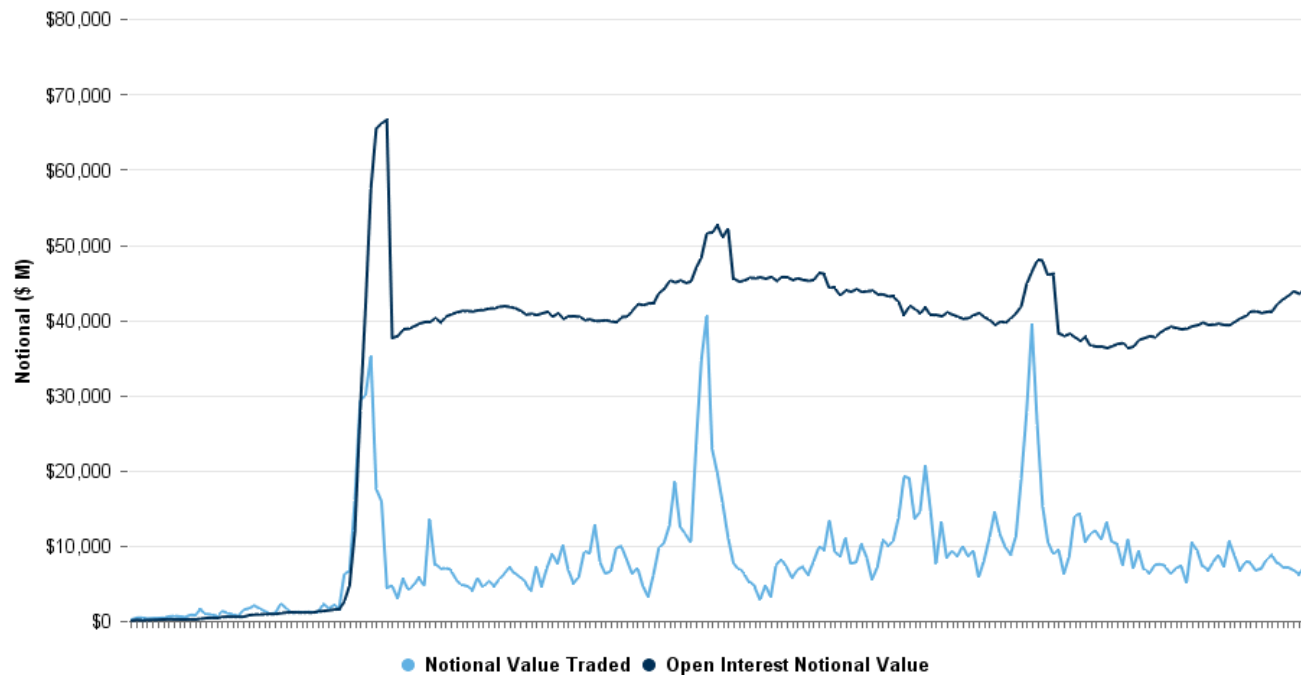
Activity Summary: Last 222 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	97,296	0.0%	516,417	\$7,734	\$41,152	100.0%	100.0%
<b>Sum:</b>	<b>97,296</b>	<b>0.0%</b>	<b>516,417</b>	<b>\$7,734</b>	<b>\$41,152</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/24/18	94,888	\$7,734	541,090	\$44,102
5/23/18	88,258	\$7,191	540,112	\$44,007
5/22/18	76,238	\$6,201	534,853	\$43,488
5/21/18	81,941	\$6,722	534,028	\$43,809
5/18/18	87,103	\$7,085	531,234	\$43,223
5/17/18	87,672	\$7,130	525,262	\$42,740
5/16/18	95,455	\$7,728	520,700	\$42,173
5/15/18	110,578	\$8,856	514,010	\$41,168
5/14/18	102,890	\$8,253	512,056	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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