

Liquidity Analysis

Based on data from 13 Jun, 2018 to 19 Jun, 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	1687.59	84,380	844	0.30	1.80
Russell 2000	RTYU8	RTYU8	1687.59	84,380	844	0.19	1.10
		<b>Average</b>		<b>84,380</b>	<b>844</b>	<b>0.24</b>	<b>1.45</b>

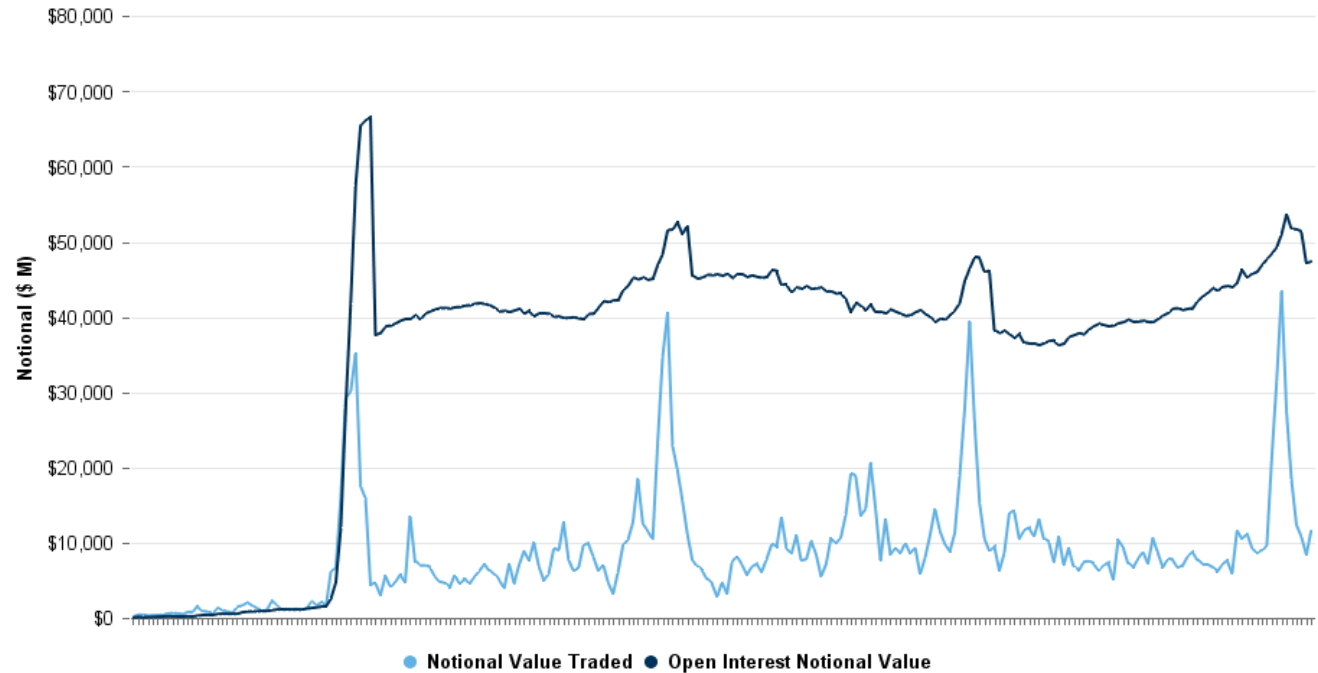
Activity Summary: Last 239 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	165,594	0.0%	569,247	\$13,809	\$47,338	100.0%	100.0%
<b>Sum:</b>	<b>165,594</b>	<b>0.0%</b>	<b>569,247</b>	<b>\$13,809</b>	<b>\$47,338</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/19/18	138,870	\$11,796	557,986	\$47,395
6/18/18	99,617	\$8,465	555,385	\$47,198
6/15/18	128,761	\$10,884	607,947	\$51,371
6/14/18	147,385	\$12,455	608,439	\$51,623
6/13/18	219,704	\$18,444	612,816	\$51,751
6/12/18	326,520	\$27,498	635,406	\$53,751
6/11/18	518,541	\$43,538	603,789	\$51,097
6/8/18	376,687	\$31,526	593,065	\$49,320
6/7/18	253,369	\$21,177	580,131	\$48,469
6/6/18	113,927	\$9,563	568,586	\$47,737
6/5/18	108,908	\$9,075	563,371	\$46,937
6/4/18	104,894	\$8,680	556,102	\$46,006
6/1/18	114,246	\$9,427	554,646	\$45,767
5/31/18	138,891	\$11,349	554,892	\$45,337
5/30/18	127,925	\$10,551	561,710	\$46,373
5/29/18	144,506	\$11,743	548,603	\$44,575
5/25/18	73,396	\$5,965	541,232	\$43,987
5/24/18	94,888	\$7,734	541,087	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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