

Liquidity Analysis

Based on data from 21 Jun, 2018 to 27 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	RTYU8	RTYU8	1664.64	83,232	832	0.16	0.97
		<b>Average</b>		<b>83,232</b>	<b>832</b>	<b>0.16</b>	<b>0.97</b>

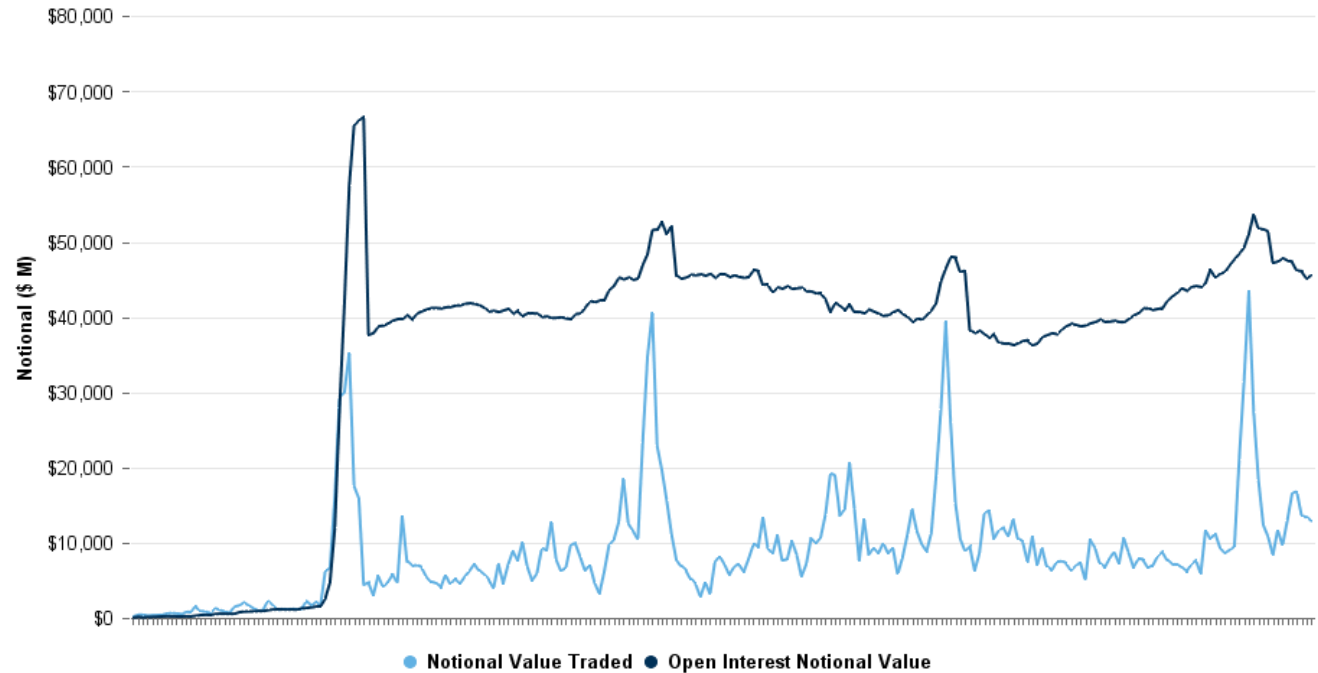
Activity Summary: Last 246 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	184,743	0.0%	572,688	\$15,471	\$47,990	100.0%	100.0%
<b>Sum:</b>	<b>184,743</b>	<b>0.0%</b>	<b>572,688</b>	<b>\$15,471</b>	<b>\$47,990</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
6/28/18	155,510	\$12,835	552,380	\$45,591
6/27/18	162,411	\$13,353	549,409	\$45,181
6/26/18	161,930	\$13,558	549,976	\$46,064
6/25/18	202,030	\$16,792	555,433	\$46,169
6/22/18	196,814	\$16,643	559,198	\$47,356
6/21/18	153,994	\$13,041	560,548	\$47,475
6/20/18	113,404	\$9,715	557,974	\$47,801
6/19/18	138,870	\$11,796	557,933	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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