

Liquidity Analysis

Based on data from 27 Jun, 2018 to 03 Jul, 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	1653.98	82,699	827	0.18	1.11
		<b>Average</b>		<b>82,699</b>	<b>827</b>	<b>0.18</b>	<b>1.11</b>

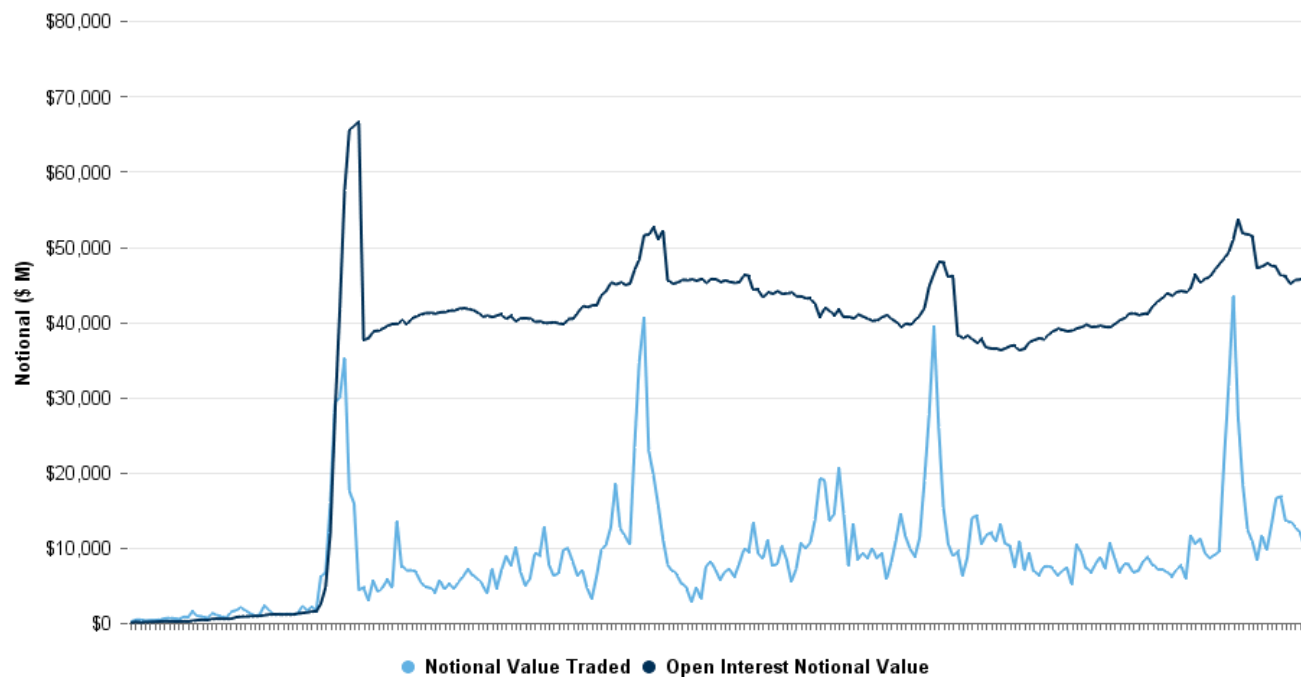
Activity Summary: Last 249 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	183,959	0.0%	572,446	\$15,417	\$48,023	100.0%	100.0%
<b>Sum:</b>	<b>183,959</b>	<b>0.0%</b>	<b>572,446</b>	<b>\$15,417</b>	<b>\$48,023</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/3/18	93,989	\$7,835	557,979	\$46,516
7/2/18	122,577	\$10,174	554,714	\$46,050
6/29/18	147,253	\$12,130	553,942	\$45,648
6/28/18	155,510	\$12,835	551,667	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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