

Liquidity Analysis

Based on data from 02 Jul, 2018 to 06 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	1678.10	83,905	839	0.20	1.16
		Average		83,905	839	0.20	1.16

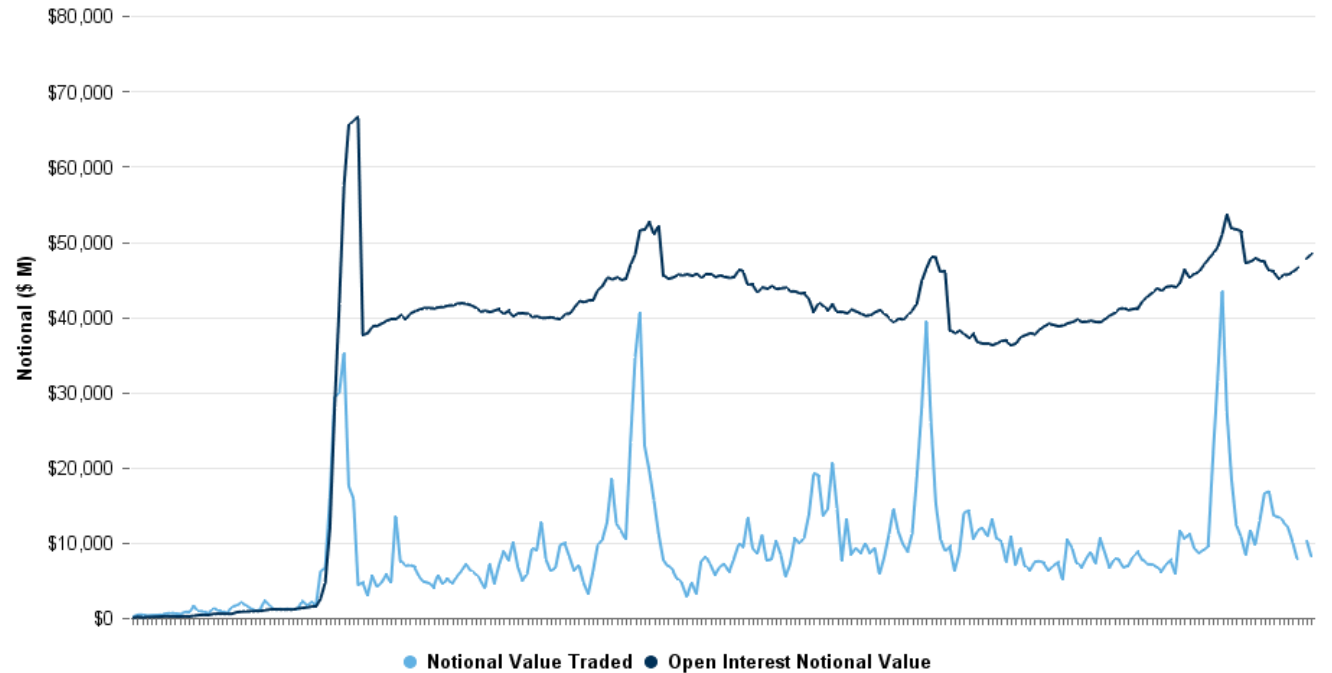
Activity Summary: Last 252 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	179,030	0.0%	547,457	\$15,019	\$46,008	100.0%	100.0%
Sum:	179,030	0.0%	547,457	\$15,019	\$46,008	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/6/18	96,108	\$8,174	570,195	\$48,495
7/5/18	123,193	\$10,373	568,159	\$47,847
7/4/18				
7/3/18	93,989	\$7,835	557,938	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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