

Liquidity Analysis

Based on data from 05 Jul, 2018 to 11 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	1696.48	84,824	848	0.19	1.12
		<b>Average</b>		<b>84,824</b>	<b>848</b>	<b>0.19</b>	<b>1.12</b>

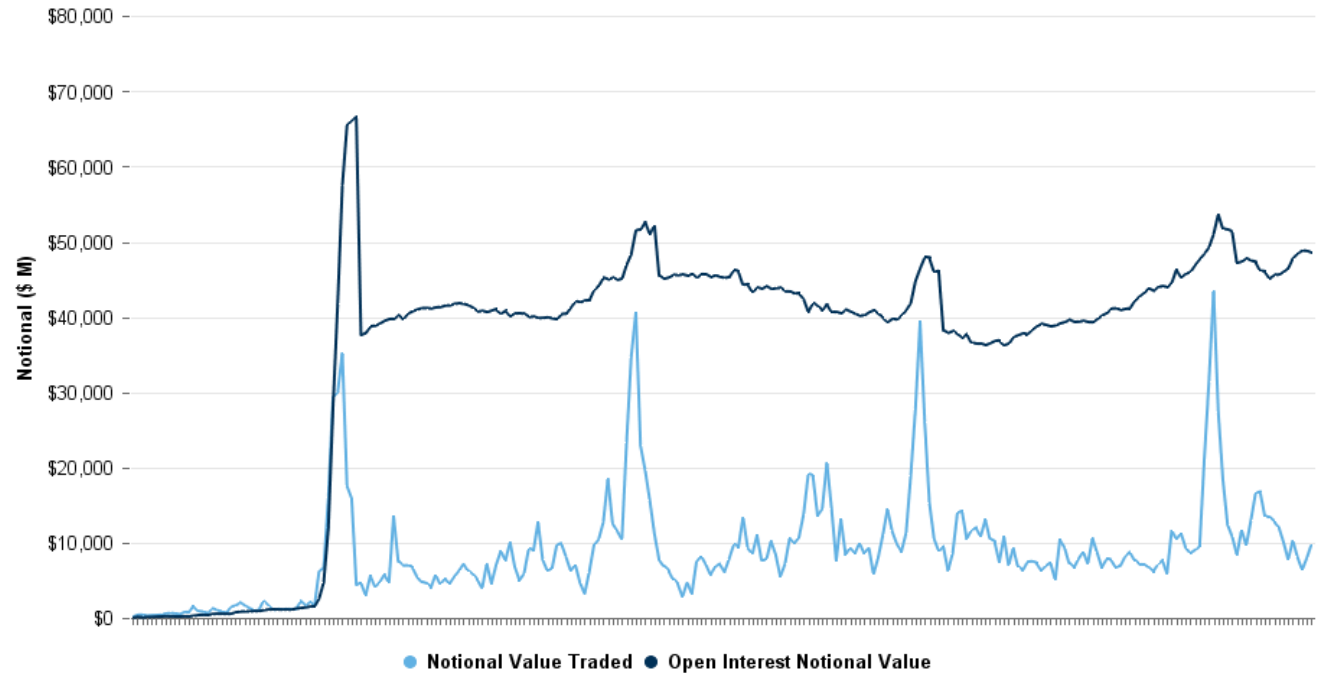
Activity Summary: Last 254 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	146,542	0.0%	570,829	\$12,312	\$48,068	100.0%	100.0%
<b>Sum:</b>	<b>146,542</b>	<b>0.0%</b>	<b>570,829</b>	<b>\$12,312</b>	<b>\$48,068</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/11/18	117,154	\$9,880	575,540	\$48,538
7/10/18	94,515	\$8,035	573,773	\$48,777
7/9/18	75,644	\$6,469	570,993	\$48,839
7/6/18	96,108	\$8,174	570,217	\$48,495
7/5/18	123,193	\$10,373	568,159	\$47,847
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

E-mini Russell 2000 Futures Volume and Open Interest



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