

Liquidity Analysis

Based on data from 11 Jul, 2018 to 17 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	1688.80	84,440	844	0.17	1.02
		Average		84,440	844	0.17	1.02

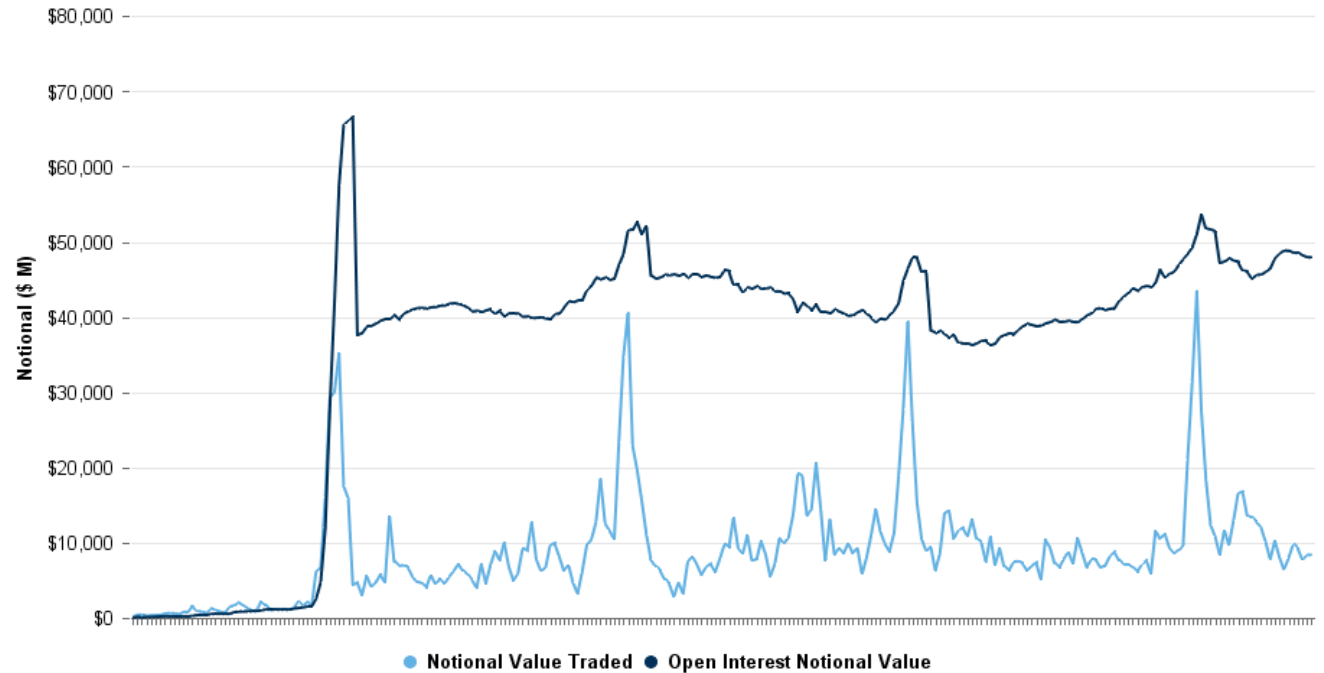
Activity Summary: Last 258 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	126,486	0.0%	561,875	\$10,627	\$47,311	100.0%	100.0%
Sum:	126,486	0.0%	561,875	\$10,627	\$47,311	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/17/18	99,007	\$8,367	567,206	\$47,935
7/16/18	99,565	\$8,379	569,675	\$47,944
7/13/18	92,508	\$7,824	569,327	\$48,171
7/12/18	110,120	\$9,318	573,585	\$48,534
7/11/18	117,154	\$9,880	572,314	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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