

Liquidity Analysis

Based on data from 18 Jul, 2018 to 24 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	1696.70	84,835	848	0.18	1.04
		<b>Average</b>		<b>84,835</b>	<b>848</b>	<b>0.18</b>	<b>1.04</b>

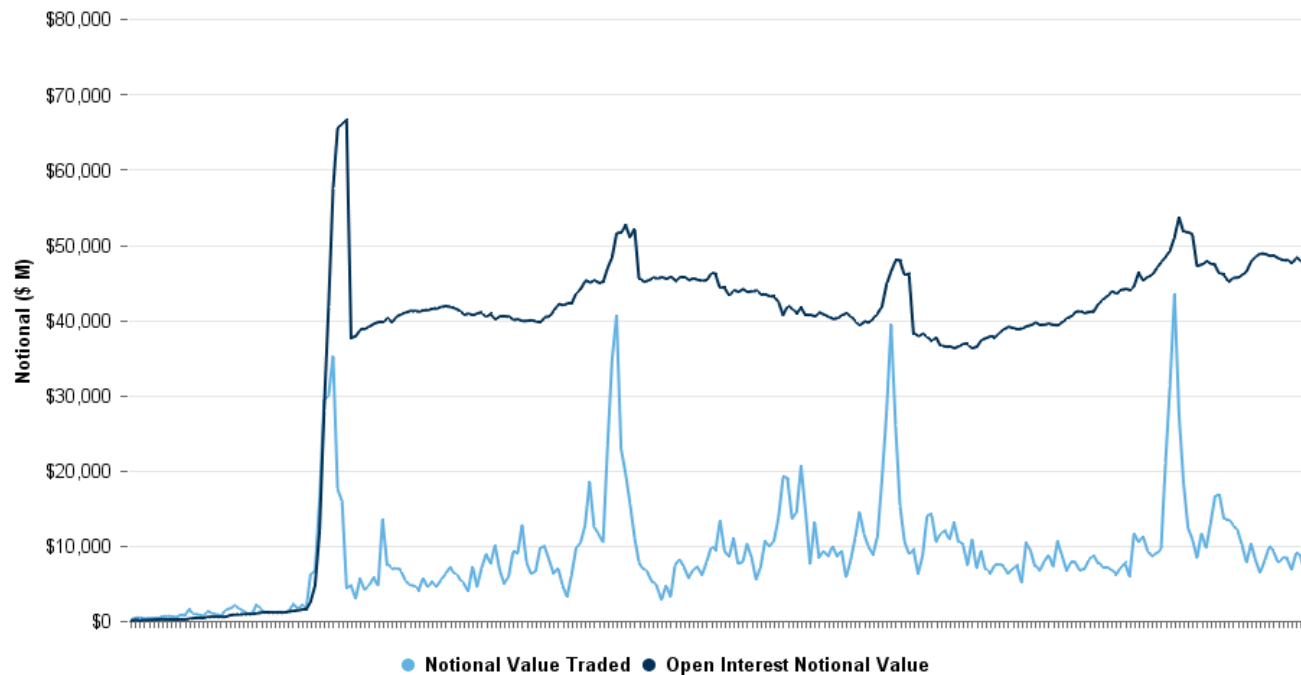
Activity Summary: Last 263 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	116,371	0.0%	562,957	\$9,765	\$47,382	100.0%	100.0%
<b>Sum:</b>	<b>116,371</b>	<b>0.0%</b>	<b>562,957</b>	<b>\$9,765</b>	<b>\$47,382</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/24/18	123,517	\$10,389	561,743	\$47,248
7/23/18	77,607	\$6,607	561,450	\$47,801
7/20/18	101,536	\$8,625	563,057	\$47,839
7/19/18	106,217	\$9,058	566,341	\$48,301
7/18/18	81,392	\$6,895	561,145	\$47,536
7/17/18	99,007	\$8,367	567,232	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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