

Liquidity Analysis

Based on data from 03 Aug, 2018 to 09 Aug, 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	1686.76	84,338	843	0.17	1.01
		Average		84,338	843	0.17	1.01

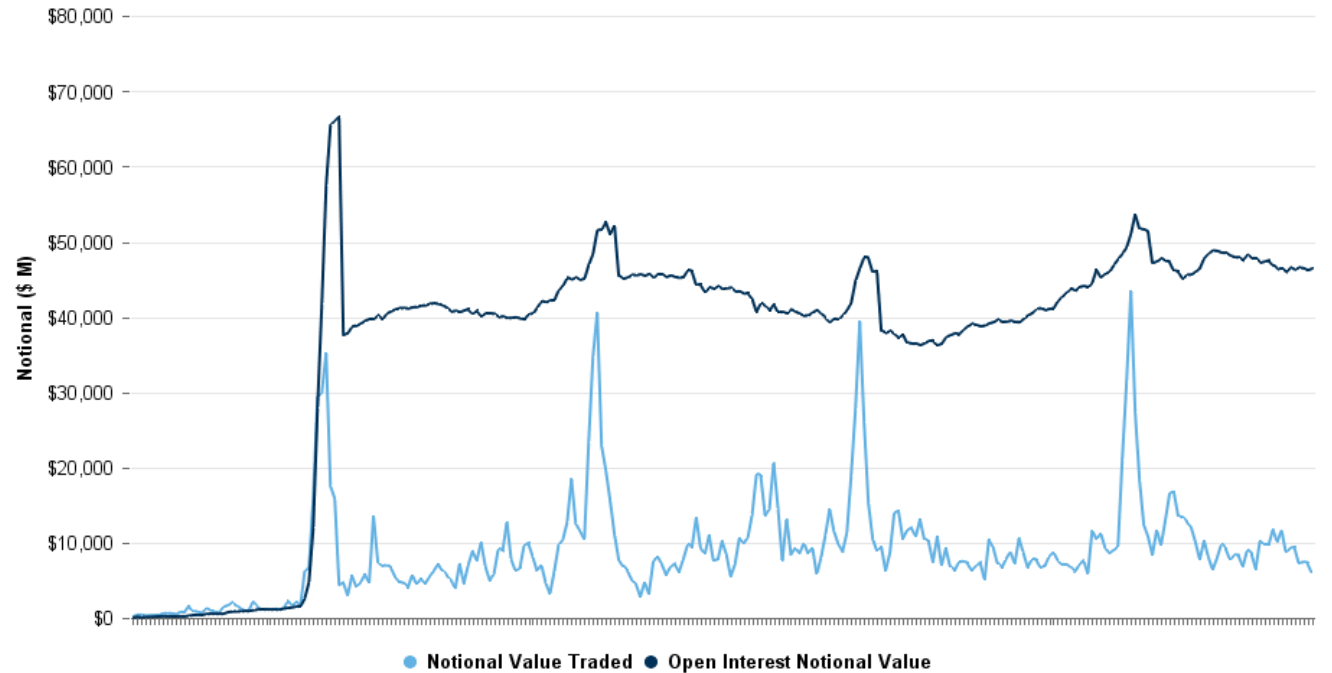
Activity Summary: Last 275 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	104,938	0.0%	559,980	\$8,840	\$47,232	100.0%	100.0%
Sum:	104,938	0.0%	559,980	\$8,840	\$47,232	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/9/18	71,720	\$6,071	548,651	\$46,443
8/8/18	87,264	\$7,361	547,920	\$46,220
8/7/18	87,902	\$7,434	549,595	\$46,481
8/6/18	86,945	\$7,333	551,889	\$46,554
8/3/18	112,703	\$9,441	553,072	\$46,331
8/2/18	110,435	\$9,303	552,242	\$46,541
8/1/18	105,735	\$8,819	551,536	\$46,001
7/31/18	141,013	\$11,792	555,226	\$46,470
7/30/18	123,008	\$10,179	560,323	\$46,388
7/27/18	142,253	\$11,821	564,480	\$46,930
7/26/18	114,934	\$9,776	558,925	\$47,540
7/25/18	116,108	\$9,810	560,485	\$47,356
7/24/18	123,517	\$10,389	561,087	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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