

Liquidity Analysis

Based on data from 27 Aug, 2018 to 31 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	1734.54	86,727	867	0.17	0.95
		Average		86,727	867	0.17	0.95

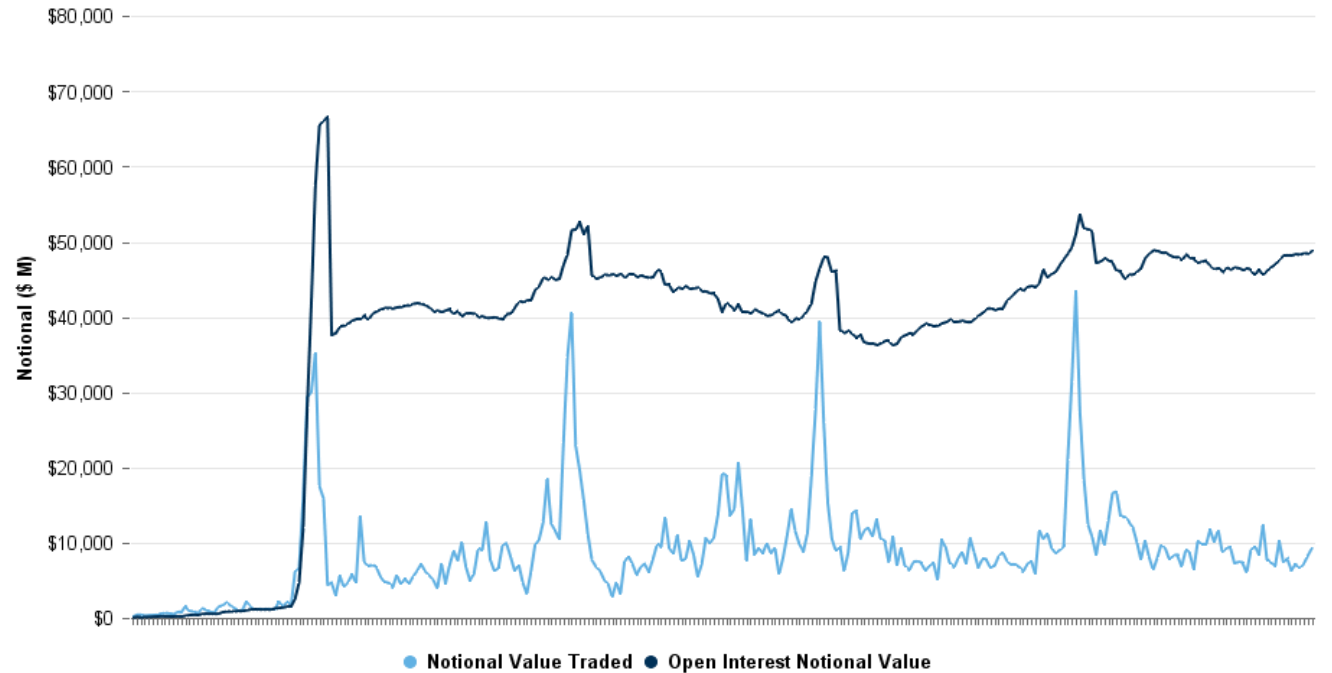
Activity Summary: Last 291 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	95,815	0.0%	552,932	\$8,157	\$47,137	100.0%	100.0%
Sum:	95,815	0.0%	552,932	\$8,157	\$47,137	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/31/18	107,153	\$9,326	560,451	\$48,776
8/30/18	96,058	\$8,333	558,268	\$48,434
8/29/18	83,238	\$7,228	558,268	\$48,465
8/28/18	76,795	\$6,641	558,385	\$48,287
8/27/18	83,201	\$7,202	558,418	\$48,333
8/24/18	74,455	\$6,428	558,176	\$48,196
8/23/18	92,235	\$7,921	558,376	\$48,191
8/22/18	87,318	\$7,524	559,123	\$48,176
8/21/18	120,220	\$10,322	555,383	\$47,686
8/20/18	81,715	\$6,943	553,223	\$47,002
8/17/18	85,406	\$7,246	550,095	\$46,660
8/16/18	91,774	\$7,751	546,973	\$46,202
8/15/18	148,378	\$12,418	545,630	\$45,663
8/14/18	100,362	\$8,514	547,242	\$46,427
8/13/18	115,575	\$9,692	543,865	\$45,605
8/10/18	107,076	\$9,033	549,234	\$46,334
8/9/18	71,720	\$6,071	548,672	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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