

Liquidity Analysis

Based on data from 06 Sep, 2018 to 12 Sep, 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	1717.64	85,882	859	0.16	0.94
		<b>Average</b>		<b>85,882</b>	<b>859</b>	<b>0.16</b>	<b>0.94</b>

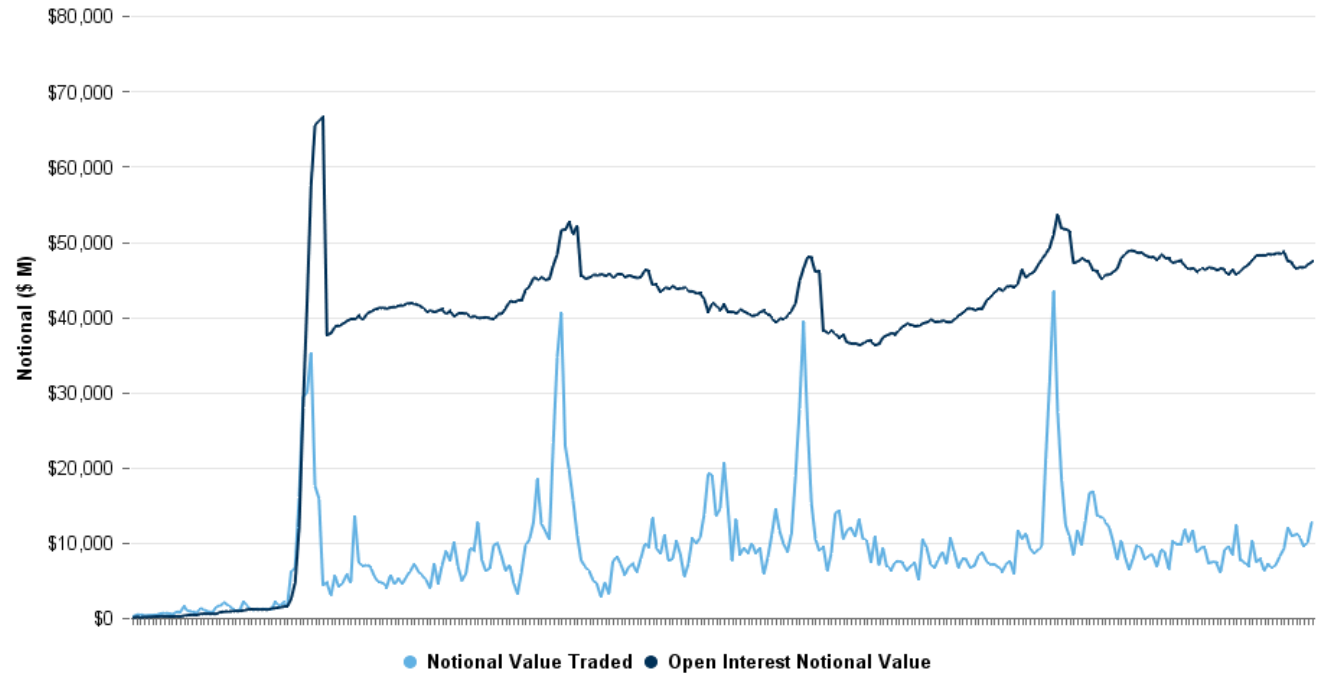
Activity Summary: Last 298 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	106,221	0.0%	551,550	\$9,118	\$47,390	100.0%	100.0%
<b>Sum:</b>	<b>106,221</b>	<b>0.0%</b>	<b>551,550</b>	<b>\$9,118</b>	<b>\$47,390</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/12/18	150,286	\$12,903	551,798	\$47,367
9/11/18	119,316	\$10,268	546,660	\$47,042
9/10/18	110,946	\$9,540	541,567	\$46,570
9/7/18	125,818	\$10,794	543,074	\$46,595
9/6/18	129,509	\$11,107	541,944	\$46,479
9/5/18	126,419	\$10,928	543,335	\$47,196
9/4/18	140,048	\$12,146	547,017	\$47,447
8/31/18	107,153	\$9,326	559,585	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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