

Liquidity Analysis

Based on data from 21 Sep, 2018 to 27 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	1707.19	85,360	854	5.00	29.29
Russell 2000	RTYZ8	RTYZ8	1707.19	85,360	854	0.15	0.91
		Average		85,360	854	2.58	15.10

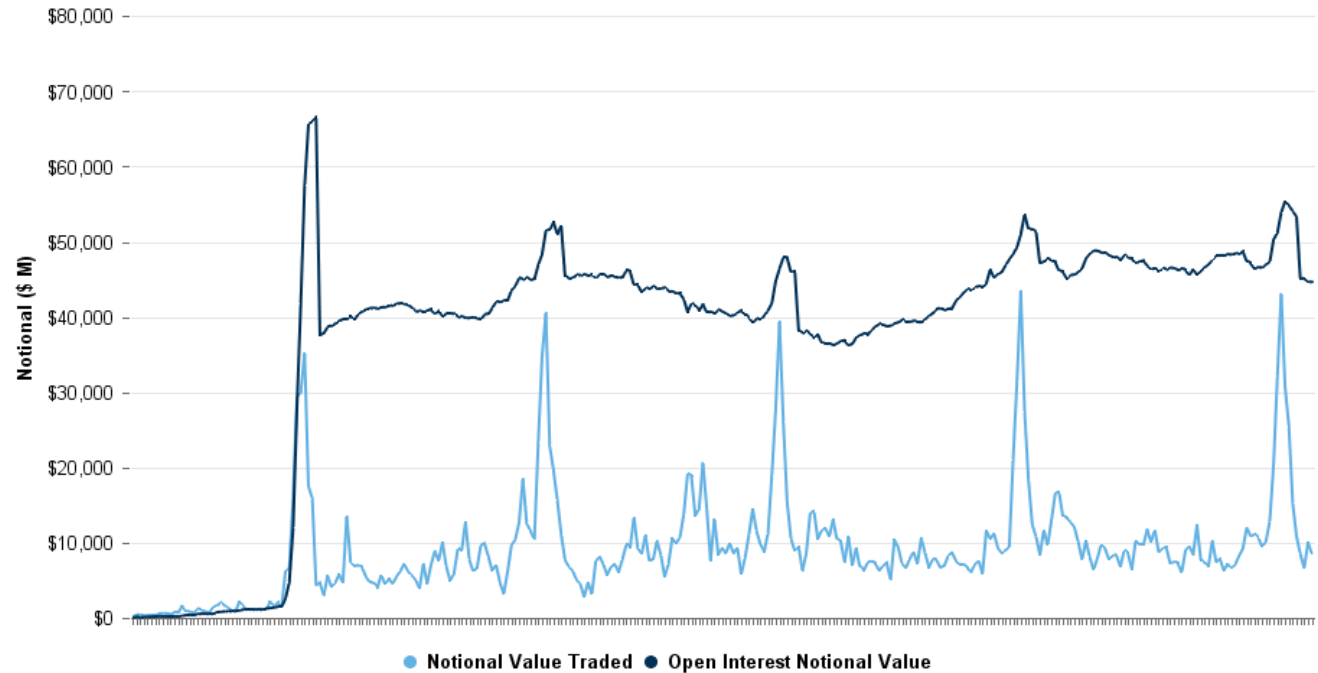
Activity Summary: Last 309 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	174,762	0.0%	569,132	\$15,008	\$48,935	100.0%	100.0%
Sum:	174,762	0.0%	569,132	\$15,008	\$48,935	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/27/18	101,034	\$8,570	526,448	\$44,656
9/26/18	119,681	\$10,144	527,043	\$44,674
9/25/18	78,393	\$6,720	527,404	\$45,213
9/24/18	99,944	\$8,542	527,345	\$45,079
9/21/18	127,214	\$10,924	616,919	\$53,419
9/20/18	177,761	\$15,350	627,196	\$54,173
9/19/18	299,451	\$25,572	639,866	\$54,910
9/18/18	359,580	\$30,854	645,381	\$55,499
9/17/18	506,682	\$43,249	638,724	\$53,955
9/14/18	373,384	\$32,230	595,158	\$51,304
9/13/18	238,095	\$20,436	589,244	\$50,373
9/12/18	150,286	\$12,903	551,332	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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