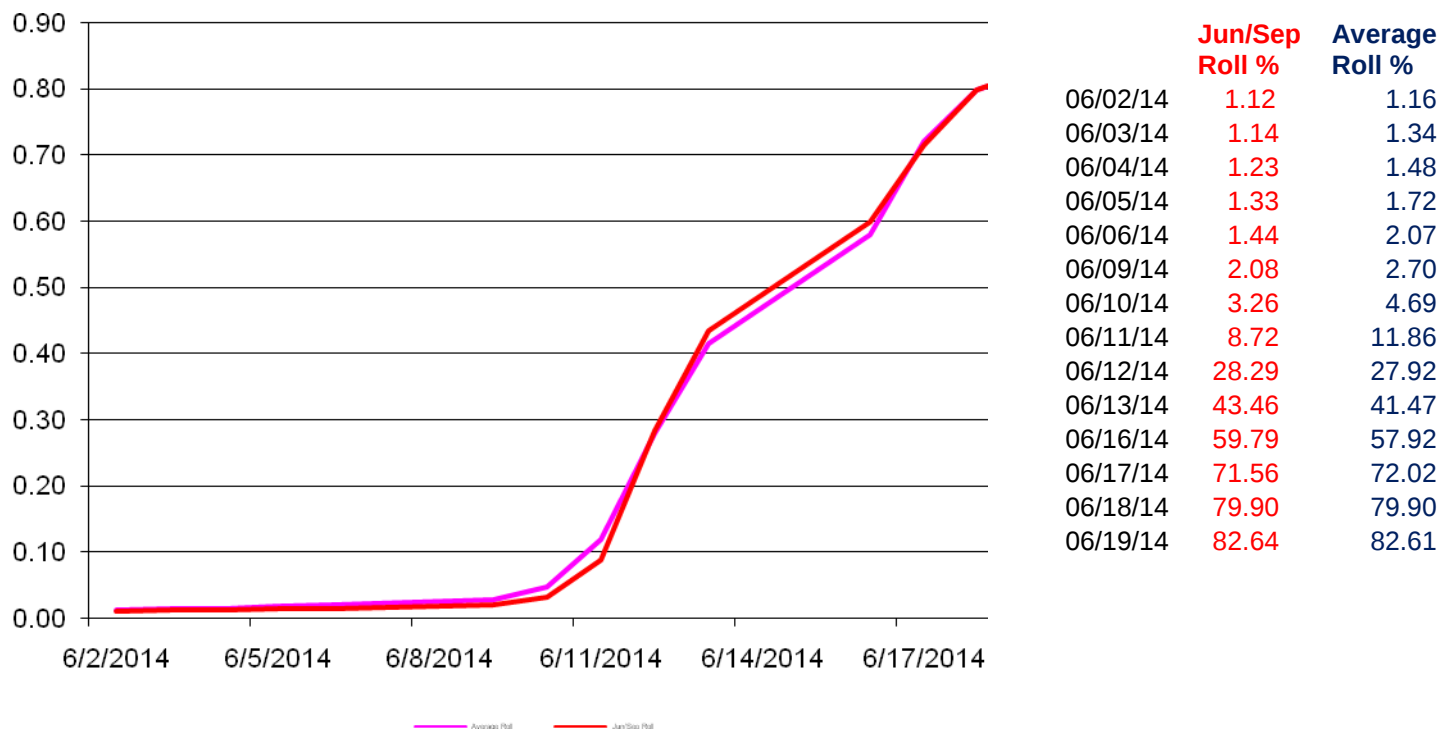




Russell 2000 Mini Futures Quarterly Roll

June 19th, 2014

Roll: Historical Average vs. Jun14/Sep14



The historic average is based on the average of the Dec 2008 through Mar 2014 rolls.

Volume & OI June 19th, 2014

Russell 2000	Volume	Open Interest	Change in OI
Jun 2014	18,225	63,798	-9,339
Sep 2014	119,501	301,400	12,171
Dec 2014	0	0	0
Mar 2015	0	2,343	776
Total	138,502	367,541	3,608

Russell 2K Open Interest

