

Liquidity Analysis

Based on data from 14 Dec, 2017 to 20 Dec, 2017

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYH8	RTYH8	1529.66	76,483	765	0.18	1.20
Russell 2000	RTYZ7	RTYZ7	1529.66	76,483	765	0.30	1.98
		Average		76,483	765	0.24	1.59

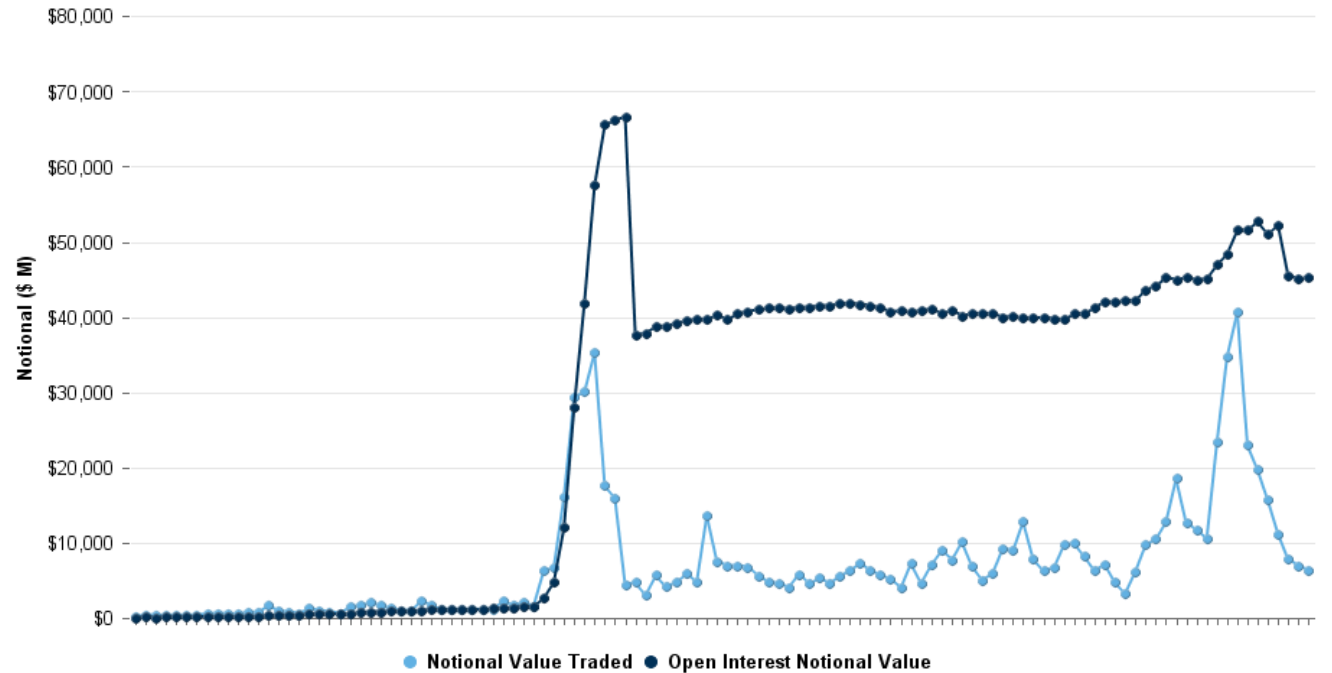
Activity Summary: Last 116 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	185,473	0.0%	606,447	\$14,154	\$46,302	100.0%	100.0%
Sum:	185,473	0.0%	606,447	\$14,154	\$46,302	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
20/12/2017	82,396	\$6,344	587,818	\$45,256
19/12/2017	89,585	\$6,891	586,154	\$45,084
18/12/2017	100,441	\$7,790	587,201	\$45,476
15/12/2017	145,852	\$11,205	679,244	\$52,280
14/12/2017	207,464	\$15,670	676,731	\$51,073
13/12/2017	257,931	\$19,705	687,049	\$52,693
12/12/2017	302,702	\$22,979	680,089	\$51,626
11/12/2017	533,894	\$40,679	674,308	\$51,572
08/12/2017	457,160	\$34,806	639,166	\$48,425
07/12/2017	307,103	\$23,368	619,084	\$46,982
06/12/2017	139,234	\$10,501	597,902	\$45,100
05/12/2017	153,394	\$11,632	592,595	\$44,952
04/12/2017	165,014	\$12,633	590,982	\$45,235
01/12/2017	241,142	\$18,539	584,525	\$45,007
30/11/2017	165,278	\$12,771	584,774	\$45,241
29/11/2017	136,270	\$10,501	573,750	\$44,175
28/11/2017	126,801	\$9,740	569,543	\$43,631
27/11/2017	82,261	\$6,224	558,281	\$42,250
24/11/2017	43,411	\$3,296	556,277	\$42,193
22/11/2017	62,976	\$4,775	555,443	\$41,973
21/11/2017	94,630	\$7,186	554,480	\$42,118

E-mini Russell 2000 Futures Volume and Open Interest



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