

Liquidity Analysis

Based on data from 22 Dec, 2017 to 28 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	1546.58	77,329	773	0.18	1.19
		Average		77,329	773	0.18	1.19

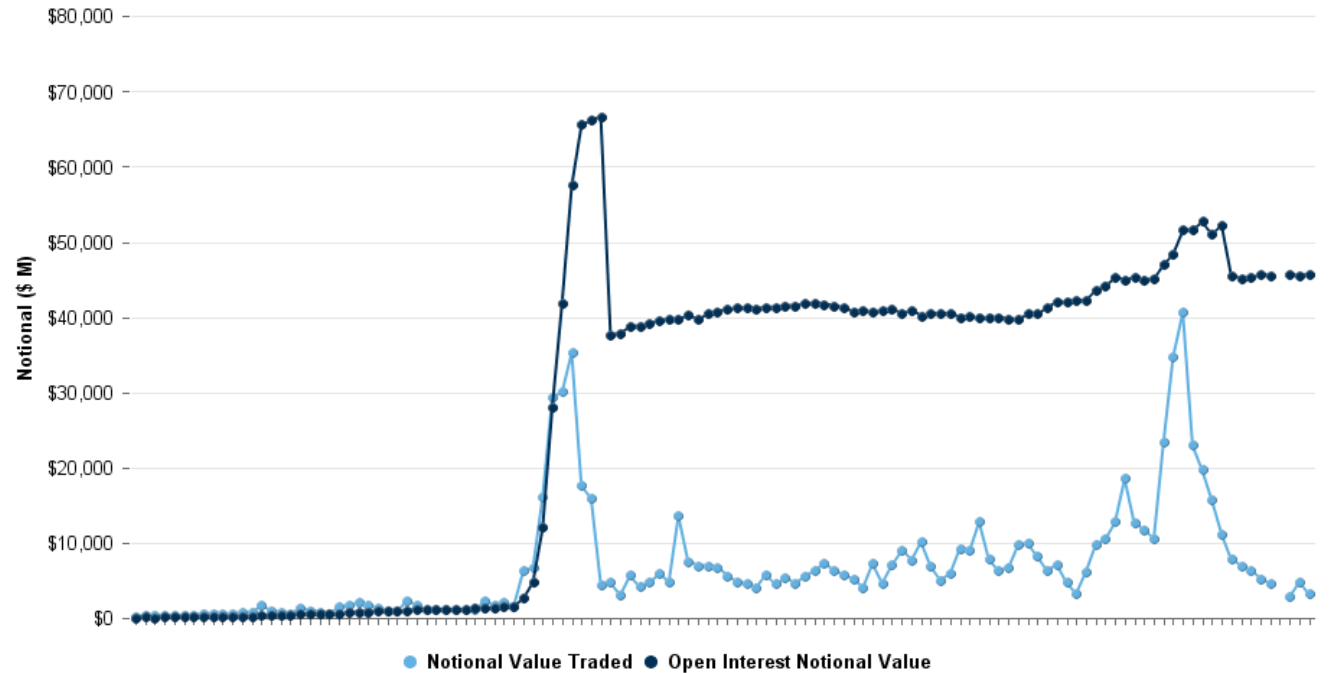
Activity Summary: Last 122 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	170,571	0.0%	585,820	\$13,033	\$44,919	100.0%	100.0%
Sum:	170,571	0.0%	585,820	\$13,033	\$44,919	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
28/12/2017	42,125	\$3,264	590,202	\$45,729
27/12/2017	62,657	\$4,842	588,760	\$45,490
26/12/2017	37,201	\$2,878	589,841	\$45,653
25/12/2017				
22/12/2017	59,231	\$4,572	590,238	\$45,565
21/12/2017	66,490	\$5,154	587,725	\$45,601
20/12/2017	82,396	\$6,344	587,712	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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