

Liquidity Analysis

Based on data from 29 Dec, 2017 to 04 Jan, 2018

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	1549.45	77,473	775	0.15	0.97
		Average		77,473	775	0.15	0.97

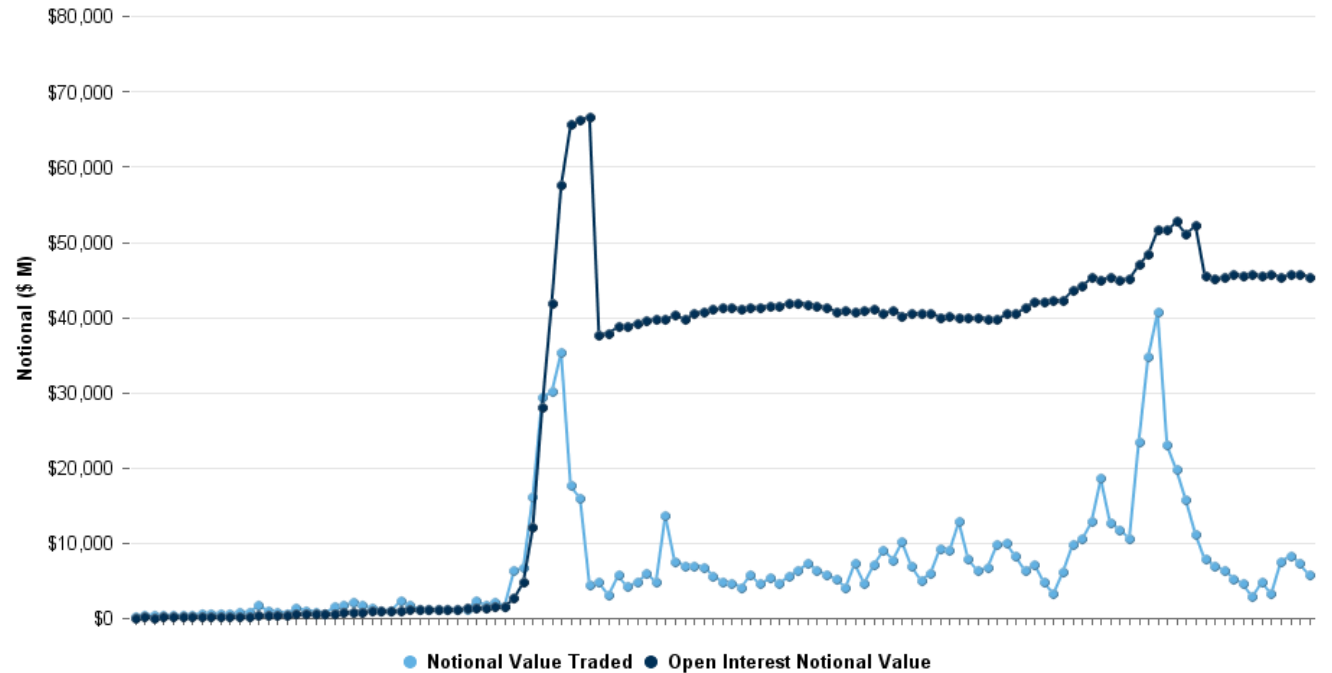
Activity Summary: Last 125 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	163,214	0.0%	615,493	\$12,476	\$47,276	100.0%	100.0%
Sum:	163,214	0.0%	615,493	\$12,476	\$47,276	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
04/01/2018	74,779	\$5,822	582,234	\$45,327
03/01/2018	92,651	\$7,206	587,181	\$45,676
02/01/2018	107,483	\$8,323	590,448	\$45,704
29/12/2017	97,909	\$7,522	588,626	\$45,211
28/12/2017	42,125	\$3,264	590,176	\$45,729
27/12/2017	62,657	\$4,842	588,760	\$45,490
26/12/2017	37,201	\$2,878	589,841	\$45,653
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

E-mini Russell 2000 Futures Volume and Open Interest



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