

Liquidity Analysis

Based on data from 17 Jan, 2018 to 23 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	1599.04	79,952	800	0.14	0.90
		<b>Average</b>		<b>79,952</b>	<b>800</b>	<b>0.14</b>	<b>0.90</b>

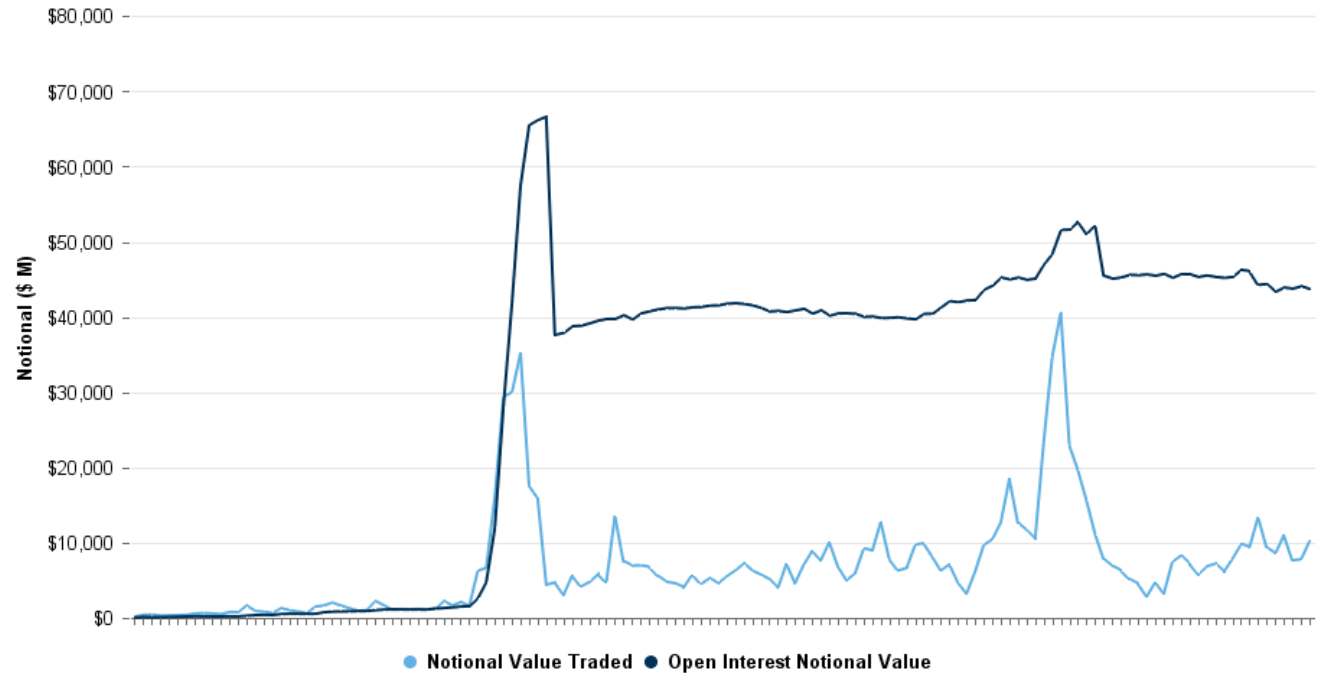
Activity Summary: Last 138 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	98,790	0.0%	572,574	\$7,782	\$45,003	100.0%	100.0%
<b>Sum:</b>	<b>98,790</b>	<b>0.0%</b>	<b>572,574</b>	<b>\$7,782</b>	<b>\$45,003</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
1/24/18	128,604	\$10,295	546,149	\$43,722
1/23/18	96,893	\$7,815	546,433	\$44,075
1/22/18	95,296	\$7,657	544,598	\$43,770
1/19/18	138,412	\$11,066	548,718	\$43,919
1/18/18	108,979	\$8,582	550,189	\$43,351
1/17/18	117,939	\$9,370	558,851	\$44,379
1/16/18	170,988	\$13,484	561,627	\$44,280
1/12/18	118,605	\$9,465	577,560	\$46,117
1/11/18	123,813	\$9,830	582,656	\$46,268
1/10/18	101,378	\$7,917	575,790	\$45,320
1/9/18	79,436	\$6,199	579,068	\$45,207
1/8/18	92,581	\$7,232	579,674	\$45,326
1/5/18	88,061	\$6,877	582,930	\$45,532
1/4/18	74,779	\$5,822	582,198	\$45,327
1/3/18	92,651	\$7,206	587,181	\$45,676
1/2/18	107,483	\$8,323	590,448	\$45,704
12/29/17	97,909	\$7,522	588,626	\$45,211
12/28/17	42,125	\$3,264	590,176	\$45,729
12/27/17	62,657	\$4,842	588,760	\$45,490
12/26/17	37,201	\$2,878	589,841	\$45,653

E-mini Russell 2000 Futures Volume and Open Interest



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