

Liquidity Analysis

Based on data from 06 Feb, 2018 to 12 Feb, 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	1485.32	74,266	743	0.28	1.88
		<b>Average</b>		<b>74,266</b>	<b>743</b>	<b>0.28</b>	<b>1.88</b>

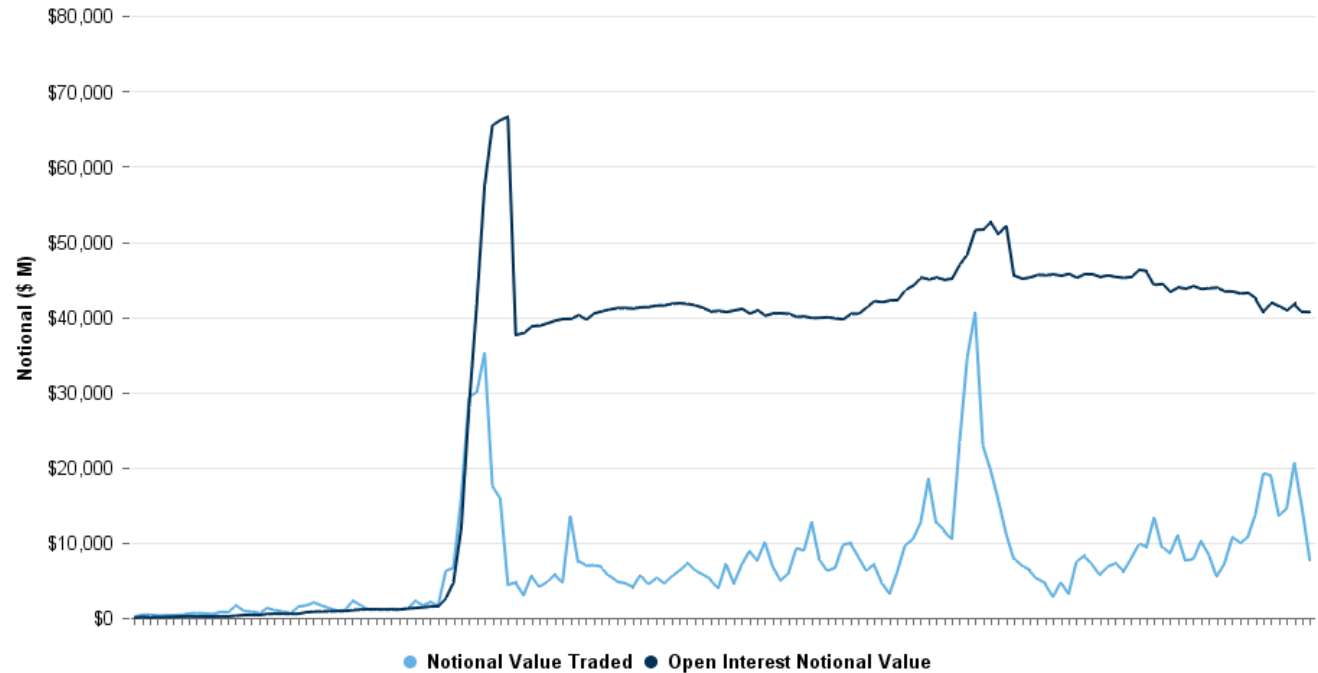
Activity Summary: Last 152 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	151,237	0.0%	550,155	\$11,635	\$42,805	100.0%	100.0%
<b>Sum:</b>	<b>151,237</b>	<b>0.0%</b>	<b>550,155</b>	<b>\$11,635</b>	<b>\$42,805</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/13/18	102,522	\$7,670	543,515	\$40,660
2/12/18	196,207	\$14,640	544,793	\$40,691
2/9/18	280,449	\$20,707	561,822	\$41,768
2/8/18	199,010	\$14,566	558,507	\$40,906
2/7/18	182,864	\$13,693	550,354	\$41,409
2/6/18	250,940	\$18,913	555,353	\$41,902
2/5/18	263,137	\$19,200	558,868	\$40,767
2/2/18	179,496	\$13,859	549,602	\$42,473
2/1/18	136,436	\$10,796	545,677	\$43,207
1/31/18	126,694	\$9,983	546,229	\$43,114
1/30/18	134,717	\$10,688	546,547	\$43,392
1/29/18	90,656	\$7,243	544,016	\$43,412
1/26/18	69,379	\$5,584	545,237	\$43,886
1/25/18	106,355	\$8,532	546,295	\$43,830
1/24/18	128,604	\$10,295	546,031	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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