

Liquidity Analysis

Based on data from 14 Feb, 2018 to 20 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	1535.98	76,799	768	0.27	1.73
		<b>Average</b>		<b>76,799</b>	<b>768</b>	<b>0.27</b>	<b>1.73</b>

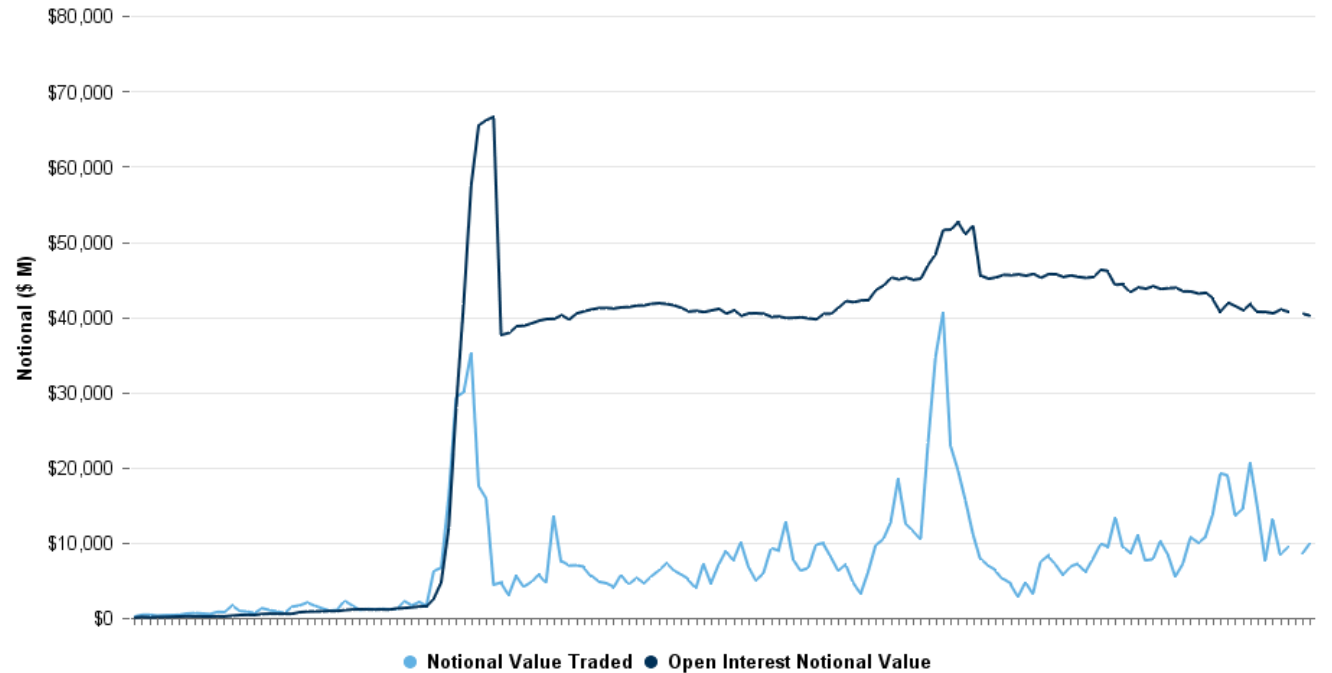
Activity Summary: Last 158 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	145,261	0.0%	519,714	\$11,094	\$40,090	100.0%	100.0%
<b>Sum:</b>	<b>145,261</b>	<b>0.0%</b>	<b>519,714</b>	<b>\$11,094</b>	<b>\$40,090</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/21/18	131,708	\$10,064	525,690	\$40,168
2/20/18	113,152	\$8,660	528,216	\$40,412
2/19/18				
2/16/18	122,129	\$9,430	526,842	\$40,703
2/15/18	110,321	\$8,500	531,551	\$40,983
2/14/18	174,076	\$13,236	532,247	\$40,491
2/13/18	102,522	\$7,670	543,388	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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