

Liquidity Analysis

Based on data from 07 Mar, 2018 to 13 Mar, 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	1588.80	79,440	794	0.23	1.48
		<b>Average</b>		<b>79,440</b>	<b>794</b>	<b>0.23</b>	<b>1.48</b>

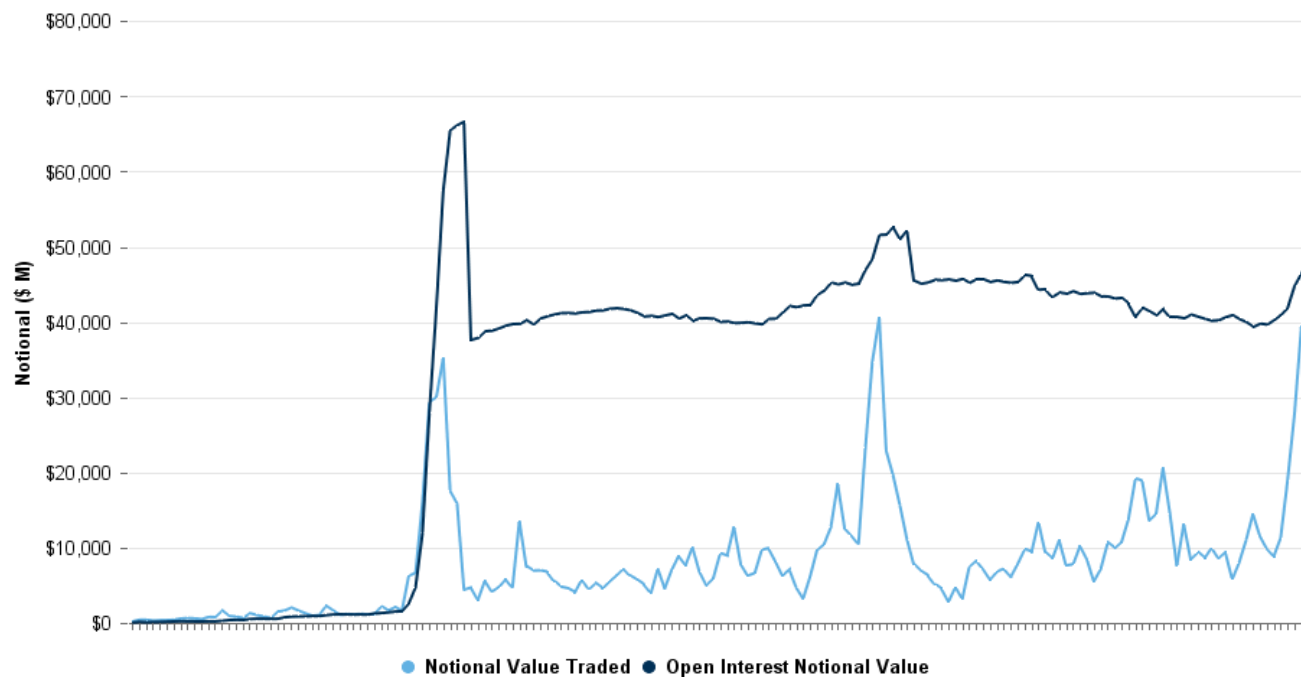
Activity Summary: Last 171 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	173,938	0.0%	534,557	\$13,532	\$41,310	100.0%	100.0%
<b>Sum:</b>	<b>173,938</b>	<b>0.0%</b>	<b>534,557</b>	<b>\$13,532</b>	<b>\$41,310</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/13/18	326,639	\$26,123	597,769	\$47,996
3/12/18	491,888	\$39,452	582,811	\$46,522
3/9/18	348,209	\$27,845	560,179	\$44,828
3/8/18	241,475	\$19,016	535,438	\$41,922
3/7/18	144,725	\$11,388	520,382	\$40,947
3/6/18	114,459	\$8,924	516,293	\$40,259
3/5/18	128,457	\$9,914	512,281	\$39,656
3/2/18	151,774	\$11,614	519,157	\$39,784
3/1/18	193,398	\$14,557	522,639	\$39,348
2/28/18	146,478	\$11,068	528,997	\$39,973
2/27/18	105,303	\$8,099	524,534	\$40,375
2/26/18	75,071	\$5,862	524,227	\$40,917
2/23/18	122,214	\$9,479	524,150	\$40,641
2/22/18	112,497	\$8,642	523,776	\$40,237
2/21/18	131,708	\$10,064	526,020	\$40,168
2/20/18	113,152	\$8,660	528,216	\$40,412
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

E-mini Russell 2000 Futures Volume and Open Interest



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