

Liquidity Analysis

Based on data from 12 Mar, 2018 to 16 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	1583.20	79,160	792	0.26	1.65
		<b>Average</b>		<b>79,160</b>	<b>792</b>	<b>0.26</b>	<b>1.65</b>

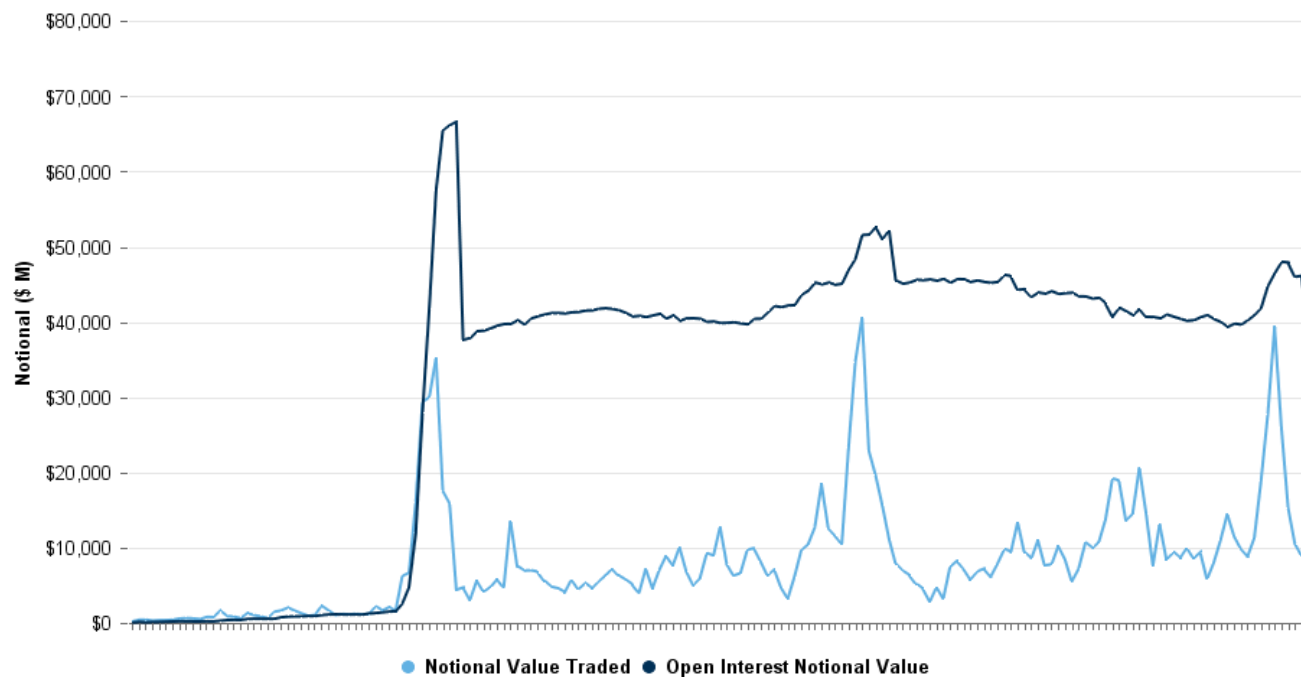
Activity Summary: Last 175 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	175,454	0.0%	538,585	\$13,760	\$42,113	100.0%	100.0%
<b>Sum:</b>	<b>175,454</b>	<b>0.0%</b>	<b>538,585</b>	<b>\$13,760</b>	<b>\$42,113</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/19/18	121,010	\$9,545	484,092	\$38,185
3/16/18	112,601	\$8,958	580,220	\$46,158
3/15/18	134,107	\$10,610	581,205	\$46,008
3/14/18	193,912	\$15,389	579,306	\$47,913
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

E-mini Russell 2000 Futures Volume and Open Interest



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