

Liquidity Analysis

Based on data from 14 Mar, 2018 to 20 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	1578.86	78,943	789	0.36	2.30
Russell 2000	RTYM8	RTYM8	1578.86	78,943	789	0.24	1.49
		Average		78,943	789	0.30	1.90

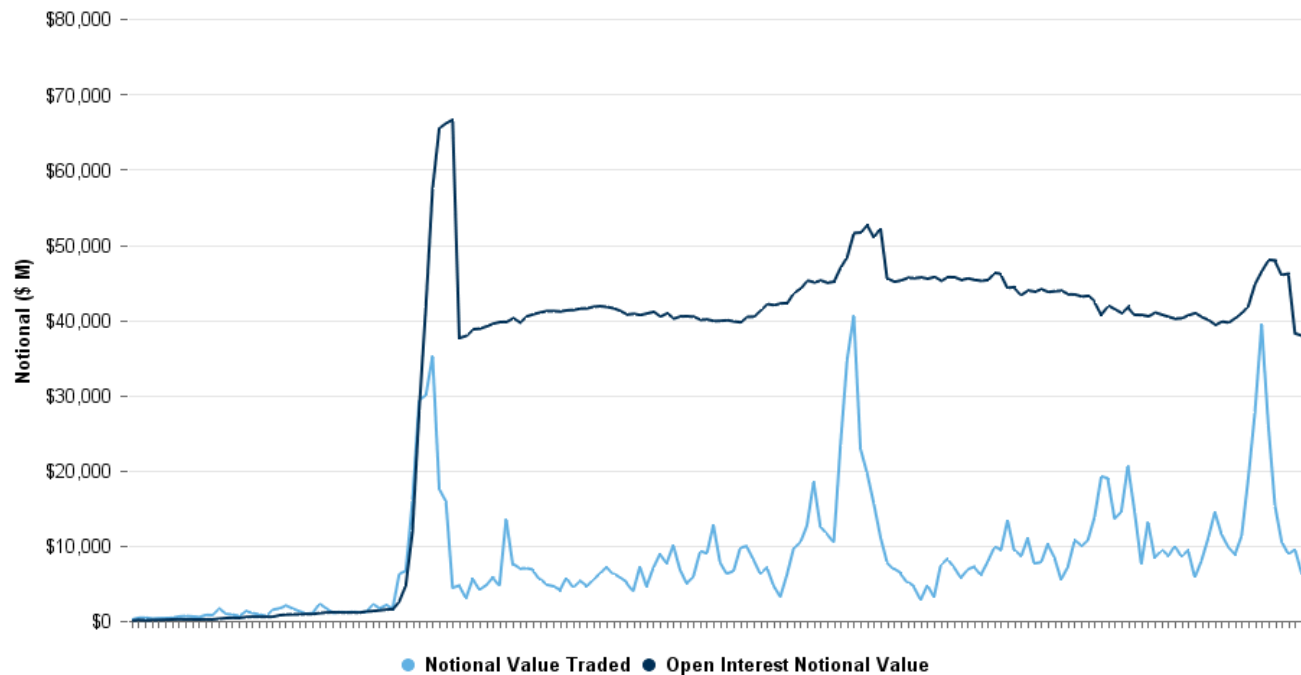
Activity Summary: Last 177 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	168,169	0.0%	533,404	\$13,194	\$41,741	100.0%	100.0%
Sum:	168,169	0.0%	533,404	\$13,194	\$41,741	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/21/18	109,882	\$8,703	481,677	\$38,151
3/20/18	80,769	\$6,367	480,634	\$37,893
3/19/18	121,010	\$9,545	484,970	\$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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