

Liquidity Analysis

Based on data from 26 Oct, 2017 to 01 Nov, 2017

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYZ7	RTYZ7	1499.06	74,953	750	0.14	0.92
		Average		74,953	750	0.14	0.92

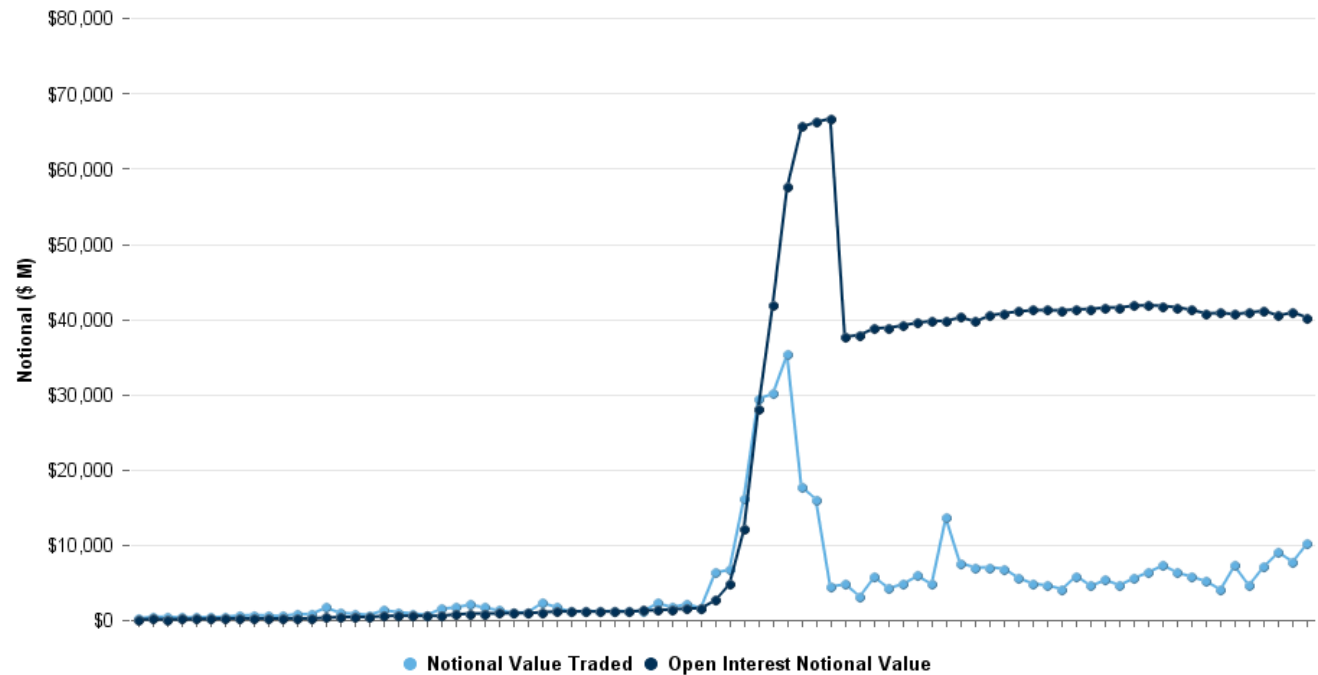
Activity Summary: Last 82 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	80,036	0.0%	546,362	\$6,019	\$41,123	100.0%	100.0%
Sum:	80,036	0.0%	546,362	\$6,019	\$41,123	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
01/11/2017	136,101	\$10,152	538,675	\$40,182
31/10/2017	102,775	\$7,722	543,833	\$40,888
30/10/2017	120,275	\$8,979	541,755	\$40,449
27/10/2017	94,233	\$7,105	544,741	\$41,087
26/10/2017	62,462	\$4,683	545,019	\$40,868
25/10/2017	97,212	\$7,281	542,671	\$40,658
24/10/2017	53,461	\$4,013	543,515	\$40,810
23/10/2017	68,428	\$5,124	543,779	\$40,733
20/10/2017	75,932	\$5,734	546,040	\$41,199
19/10/2017	83,594	\$6,282	552,100	\$41,551
18/10/2017	96,439	\$7,264	554,110	\$41,735
17/10/2017	84,541	\$6,338	558,340	\$41,827
16/10/2017	73,882	\$5,561	554,751	\$41,757
13/10/2017	61,449	\$4,628	551,417	\$41,546
12/10/2017	70,298	\$5,300	549,167	\$41,515
11/10/2017	60,027	\$4,525	548,181	\$41,328
10/10/2017	77,377	\$5,842	546,831	\$41,287
09/10/2017	54,419	\$4,102	545,767	\$41,135
06/10/2017	60,826	\$4,597	544,977	\$41,189
05/10/2017	63,467	\$4,809	543,340	\$41,184
04/10/2017	73,785	\$5,576	542,556	\$41,001
03/10/2017	89,812	\$6,806	538,396	\$40,766

E-mini Russell 2000 Futures Volume and Open Interest



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