

Liquidity Analysis

Based on data from 30 Oct, 2017 to 03 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	1495.72	74,786	748	0.14	0.93
		Average		74,786	748	0.14	0.93

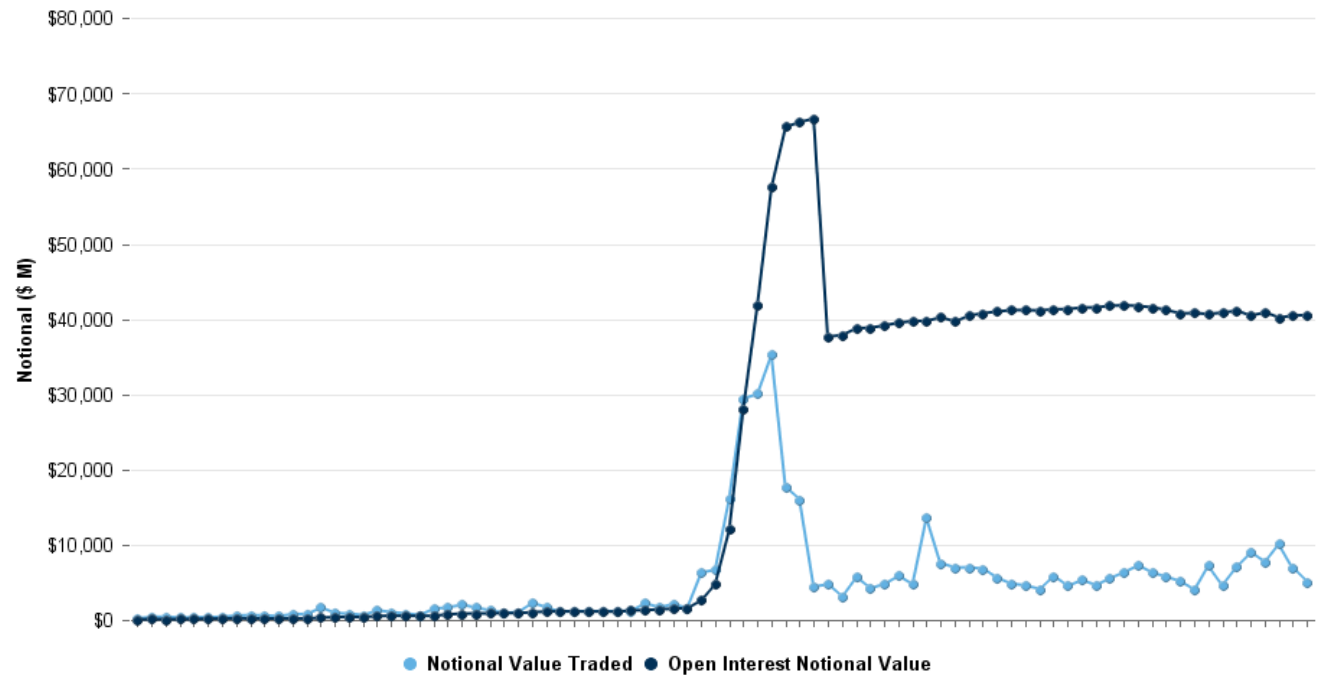
Activity Summary: Last 84 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	81,663	0.0%	546,680	\$6,131	\$41,076	100.0%	100.0%
Sum:	81,663	0.0%	546,680	\$6,131	\$41,076	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
03/11/2017	67,919	\$5,076	541,728	\$40,489
02/11/2017	92,443	\$6,915	541,244	\$40,480
01/11/2017	136,101	\$10,152	538,613	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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