

Liquidity Analysis

Based on data from 20 Nov, 2017 to 24 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	1514.50	75,725	757	0.16	1.08
		<b>Average</b>		<b>75,725</b>	<b>757</b>	<b>0.16</b>	<b>1.08</b>

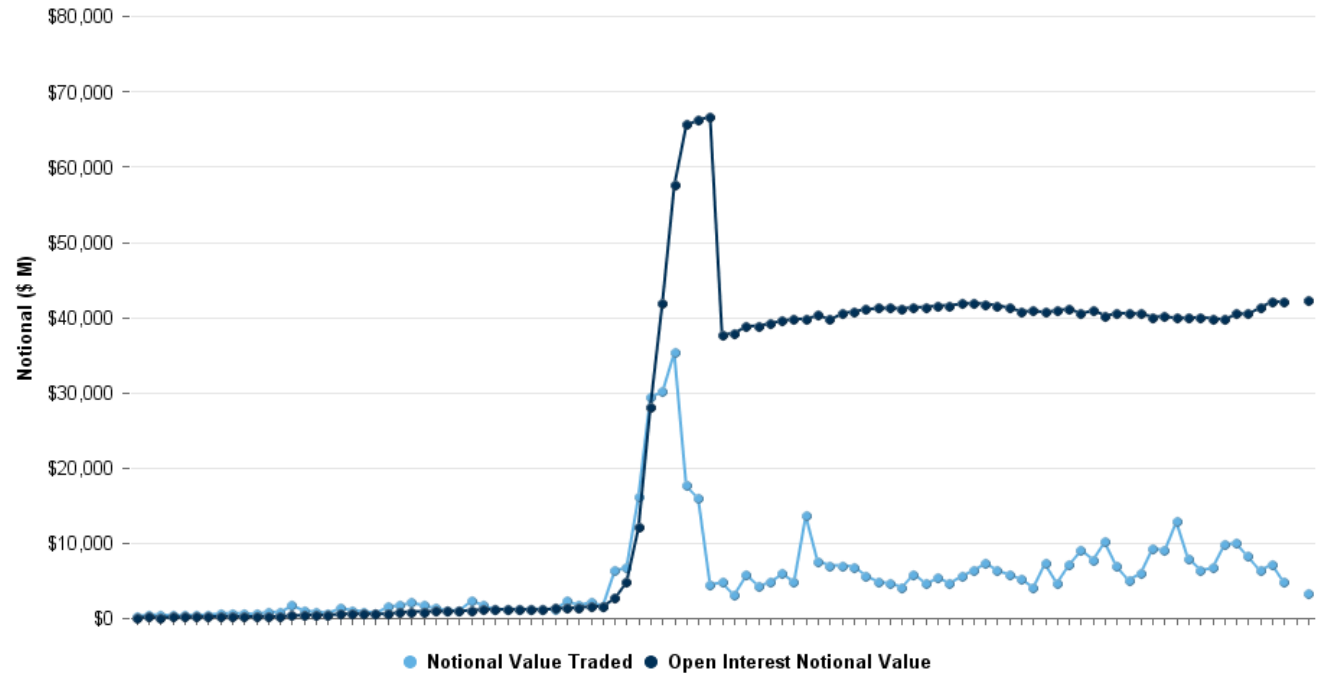
Activity Summary: Last 99 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	98,250	0.0%	516,807	\$7,312	\$38,532	100.0%	100.0%
<b>Sum:</b>	<b>98,250</b>	<b>0.0%</b>	<b>516,807</b>	<b>\$7,312</b>	<b>\$38,532</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
24/11/2017	43,411	\$3,296	555,725	\$42,193
23/11/2017				
22/11/2017	62,976	\$4,775	555,443	\$41,973
21/11/2017	94,630	\$7,186	554,480	\$42,118
20/11/2017	84,430	\$6,350	548,921	\$41,281
17/11/2017	110,131	\$8,221	543,186	\$40,438
16/11/2017	134,149	\$9,967	543,894	\$40,415
15/11/2017	133,090	\$9,741	542,087	\$39,699
14/11/2017	90,673	\$6,667	541,016	\$39,809
13/11/2017	85,728	\$6,316	542,385	\$39,965
10/11/2017	106,422	\$7,844	540,870	\$39,888
09/11/2017	173,872	\$12,845	539,320	\$39,859
08/11/2017	120,617	\$8,941	540,417	\$40,063
07/11/2017	125,555	\$9,274	541,412	\$40,021
06/11/2017	79,806	\$5,973	540,236	\$40,426
03/11/2017	67,919	\$5,076	541,298	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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