

Liquidity Analysis

Based on data from 27 Nov, 2017 to 01 Dec, 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	1534.76	76,738	767	0.16	1.03
		Average		76,738	767	0.16	1.03

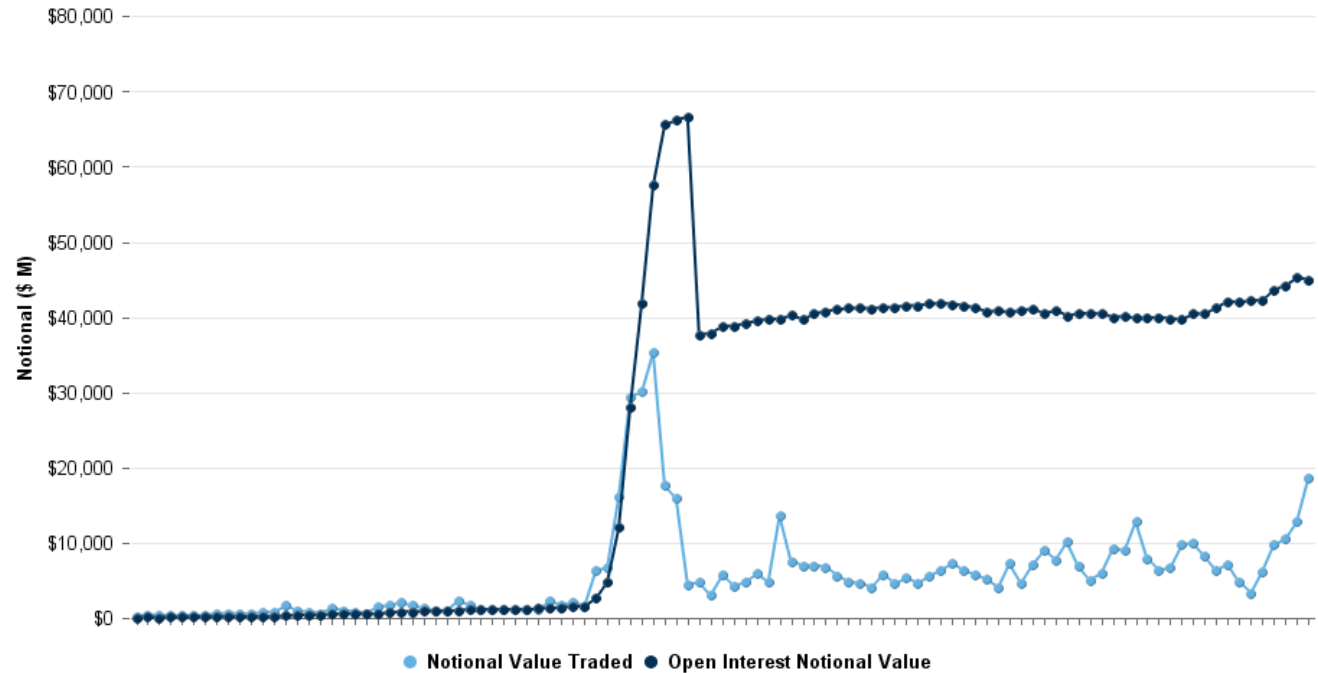
Activity Summary: Last 103 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	115,644	0.0%	552,721	\$8,693	\$41,498	100.0%	100.0%
Sum:	115,644	0.0%	552,721	\$8,693	\$41,498	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
01/12/2017	241,142	\$18,539	585,411	\$45,007
30/11/2017	165,278	\$12,771	584,774	\$45,241
29/11/2017	136,270	\$10,501	573,750	\$44,175
28/11/2017	126,801	\$9,740	569,543	\$43,631
27/11/2017	82,261	\$6,224	558,281	\$42,250
24/11/2017	43,411	\$3,296	556,277	\$42,193
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

E-mini Russell 2000 Futures Volume and Open Interest



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