

Liquidity Analysis

Based on data from 12 Dec, 2017 to 15 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	1522.42	76,121	761	0.25	1.65
		<b>Average</b>		<b>76,121</b>	<b>761</b>	<b>0.25</b>	<b>1.65</b>

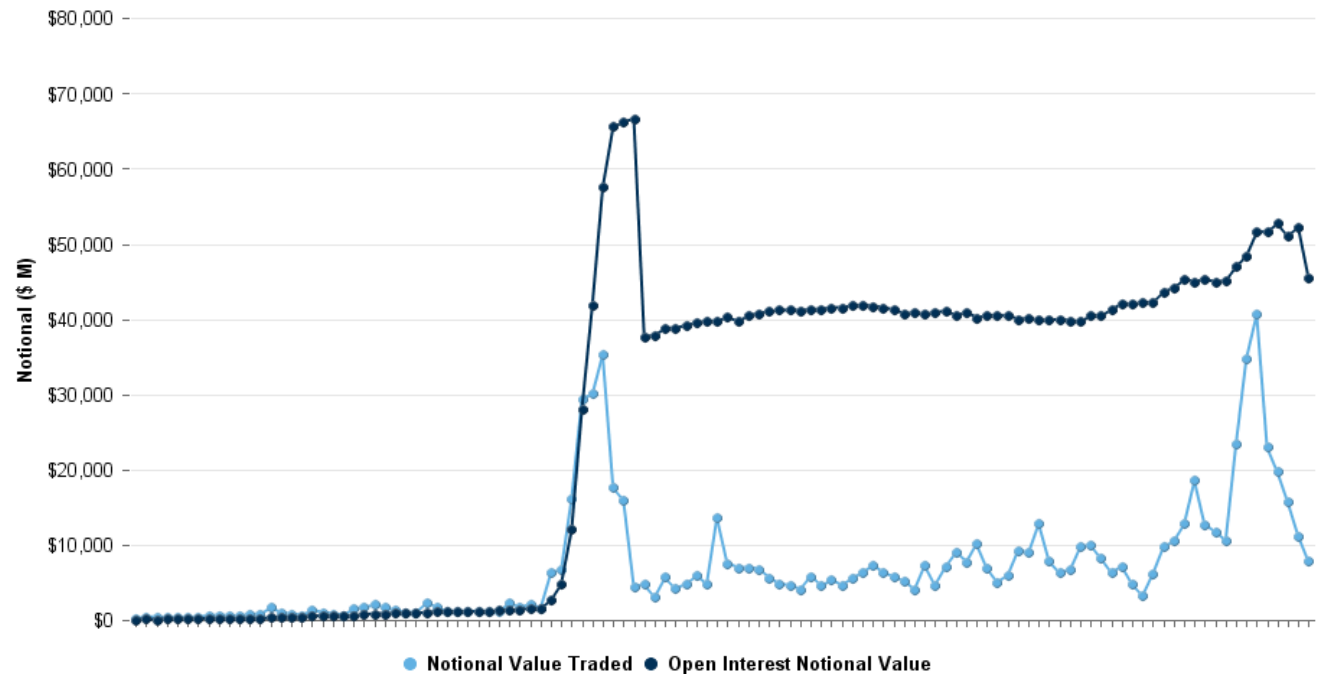
Activity Summary: Last 114 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	190,369	0.0%	605,476	\$14,518	\$46,164	100.0%	100.0%
<b>Sum:</b>	<b>190,369</b>	<b>0.0%</b>	<b>605,476</b>	<b>\$14,518</b>	<b>\$46,164</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
18/12/2017	100,441	\$7,790	586,368	\$45,476
15/12/2017	145,852	\$11,205	679,244	\$52,280
14/12/2017	207,464	\$15,670	676,731	\$51,073
13/12/2017	257,931	\$19,705	687,049	\$52,693
12/12/2017	302,702	\$22,979	680,089	\$51,626
11/12/2017	533,894	\$40,679	674,308	\$51,572
08/12/2017	457,160	\$34,806	639,166	\$48,425
07/12/2017	307,103	\$23,368	619,084	\$46,982
06/12/2017	139,234	\$10,501	597,902	\$45,100
05/12/2017	153,394	\$11,632	592,595	\$44,952
04/12/2017	165,014	\$12,633	590,982	\$45,235
01/12/2017	241,142	\$18,539	584,525	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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