

Liquidity Analysis

Based on data from 17 Aug, 2017 to 23 Aug, 2017

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYU7	RTYU7	1361.00	68,050	681	0.17	1.28
		<b>Average</b>		<b>68,050</b>	<b>681</b>	<b>0.17</b>	<b>1.28</b>

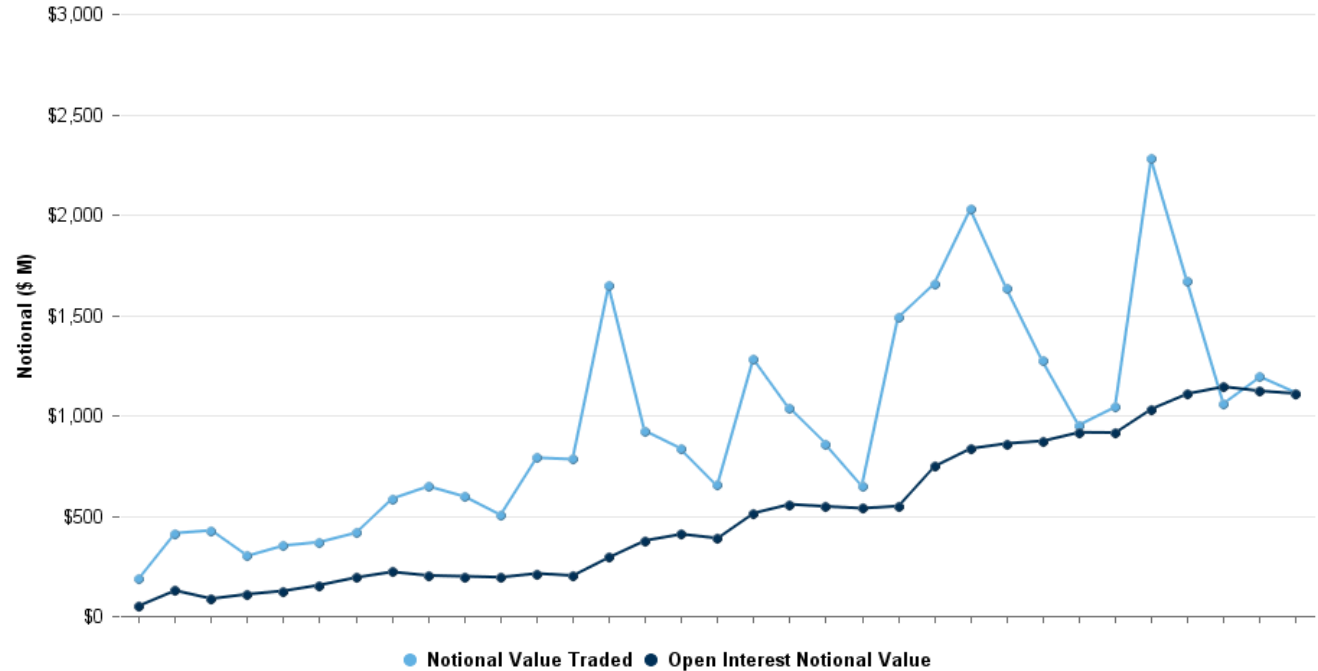
Activity Summary: Last 33 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	17,533	0.0%	9,984	\$1,220	\$692	100.0%	100.0%
<b>Sum:</b>	<b>17,533</b>	<b>0.0%</b>	<b>9,984</b>	<b>\$1,220</b>	<b>\$692</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
23/08/2017	16,265	\$1,112	16,220	\$1,109
22/08/2017	17,390	\$1,192	16,365	\$1,122
21/08/2017	15,659	\$1,061	16,841	\$1,143
18/08/2017	24,558	\$1,666	16,243	\$1,108
17/08/2017	33,643	\$2,278	15,241	\$1,032
16/08/2017	15,080	\$1,042	13,222	\$914
15/08/2017	13,793	\$953	13,248	\$915
14/08/2017	18,259	\$1,272	12,524	\$873
11/08/2017	23,829	\$1,635	12,522	\$860
10/08/2017	29,631	\$2,030	12,185	\$835
09/08/2017	23,740	\$1,658	10,687	\$747
08/08/2017	21,146	\$1,490	7,738	\$548
07/08/2017	9,212	\$651	7,594	\$537
04/08/2017	12,151	\$857	7,735	\$546
03/08/2017	14,723	\$1,034	7,876	\$557
02/08/2017	18,194	\$1,284	7,264	\$513
01/08/2017	9,124	\$651	5,429	\$388
31/07/2017	11,694	\$833	5,724	\$408
28/07/2017	12,890	\$922	5,193	\$376
27/07/2017	23,021	\$1,647	4,087	\$293
26/07/2017	10,838	\$781	2,787	\$201
25/07/2017	10,881	\$789	2,915	\$212

E-mini Russell 2000 Futures Volume and Open Interest



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