

Liquidity Analysis

Based on data from 31 Aug, 2017 to 06 Sep, 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	1404.88	70,244	702	0.17	1.21
		Average		70,244	702	0.17	1.21

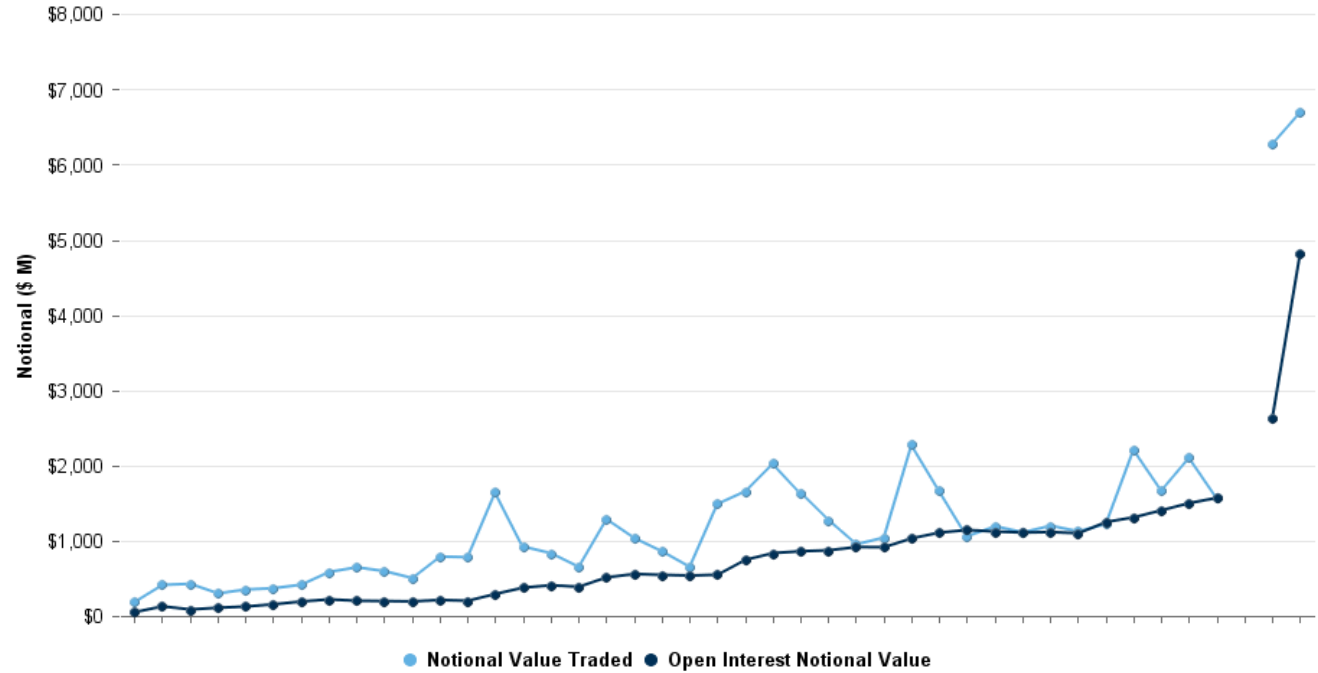
Activity Summary: Last 43 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	27,194	0.0%	18,279	\$1,886	\$1,268	100.0%	100.0%
Sum:	27,194	0.0%	18,279	\$1,886	\$1,268	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
06/09/2017	95,637	\$6,701	68,693	\$4,813
05/09/2017	89,663	\$6,280	37,497	\$2,626
04/09/2017				
01/09/2017	22,262	\$1,571	22,243	\$1,570
31/08/2017	30,044	\$2,110	21,376	\$1,500
30/08/2017	24,073	\$1,674	20,214	\$1,405
29/08/2017	32,067	\$2,217	18,967	\$1,311
28/08/2017	17,721	\$1,224	17,979	\$1,249
25/08/2017	16,347	\$1,124	15,987	\$1,099
24/08/2017	17,458	\$1,199	16,149	\$1,115
23/08/2017	16,265	\$1,112	16,221	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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