

Liquidity Analysis

Based on data from 19 Sep, 2017 to 25 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	RTYZ7	RTYZ7	1447.74	72,387	724	0.10	0.71
		Average		72,387	724	0.10	0.71

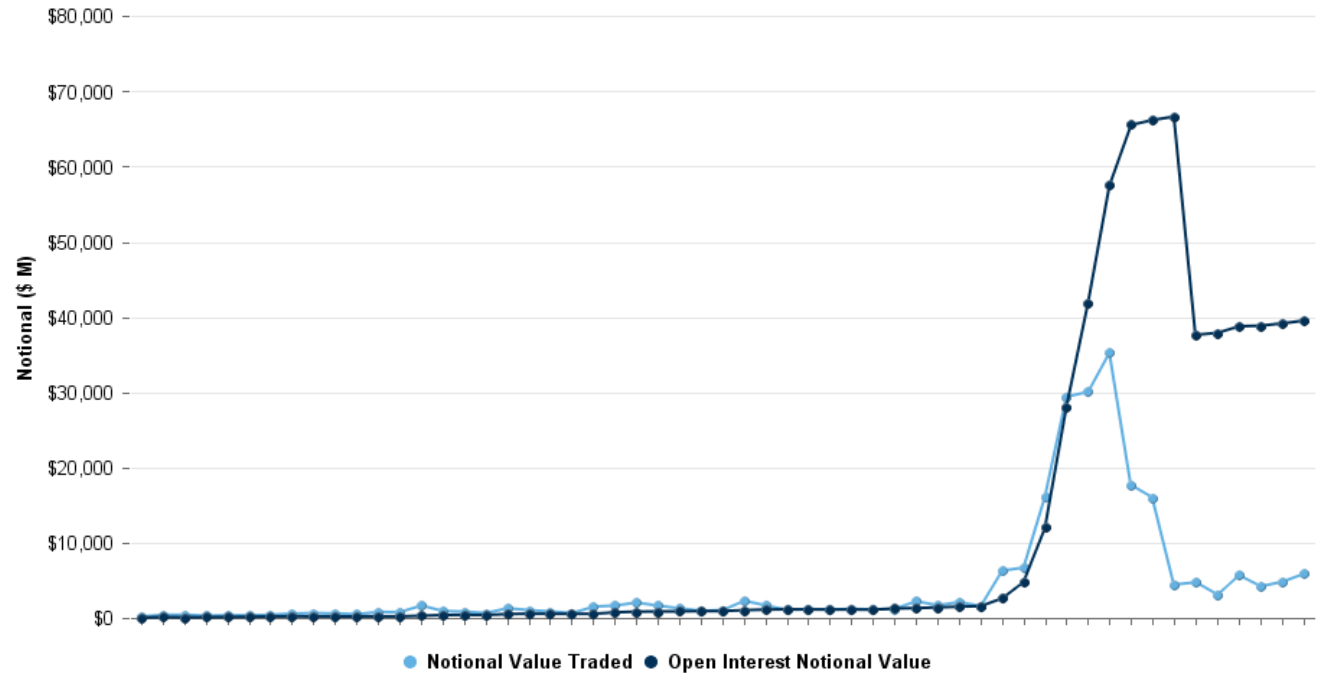
Activity Summary: Last 55 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	140,402	0.0%	408,758	\$9,958	\$29,211	100.0%	100.0%
Sum:	140,402	0.0%	408,758	\$9,958	\$29,211	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
25/09/2017	80,570	\$5,856	543,643	\$39,515
22/09/2017	66,080	\$4,794	540,452	\$39,152
21/09/2017	58,204	\$4,206	538,765	\$38,848
20/09/2017	78,485	\$5,679	538,578	\$38,767
19/09/2017	42,991	\$3,099	525,777	\$37,898
18/09/2017	65,628	\$4,732	521,853	\$37,631
15/09/2017	61,999	\$4,440	932,529	\$66,655
14/09/2017	223,941	\$15,977	927,867	\$66,192
13/09/2017	246,999	\$17,620	918,819	\$65,557
12/09/2017	496,420	\$35,323	809,537	\$57,548
11/09/2017	424,640	\$30,068	595,748	\$41,867
08/09/2017	419,466	\$29,424	402,702	\$28,115
07/09/2017	231,157	\$16,159	171,931	\$12,000
06/09/2017	95,637	\$6,701	68,692	\$4,813
05/09/2017	89,663	\$6,280	37,497	\$2,626
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

E-mini Russell 2000 Futures Volume and Open Interest



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