

Liquidity Analysis

Based on data from 27 Sep, 2017 to 03 Oct, 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	1500.30	75,015	750	0.11	0.72
		<b>Average</b>		<b>75,015</b>	<b>750</b>	<b>0.11</b>	<b>0.72</b>

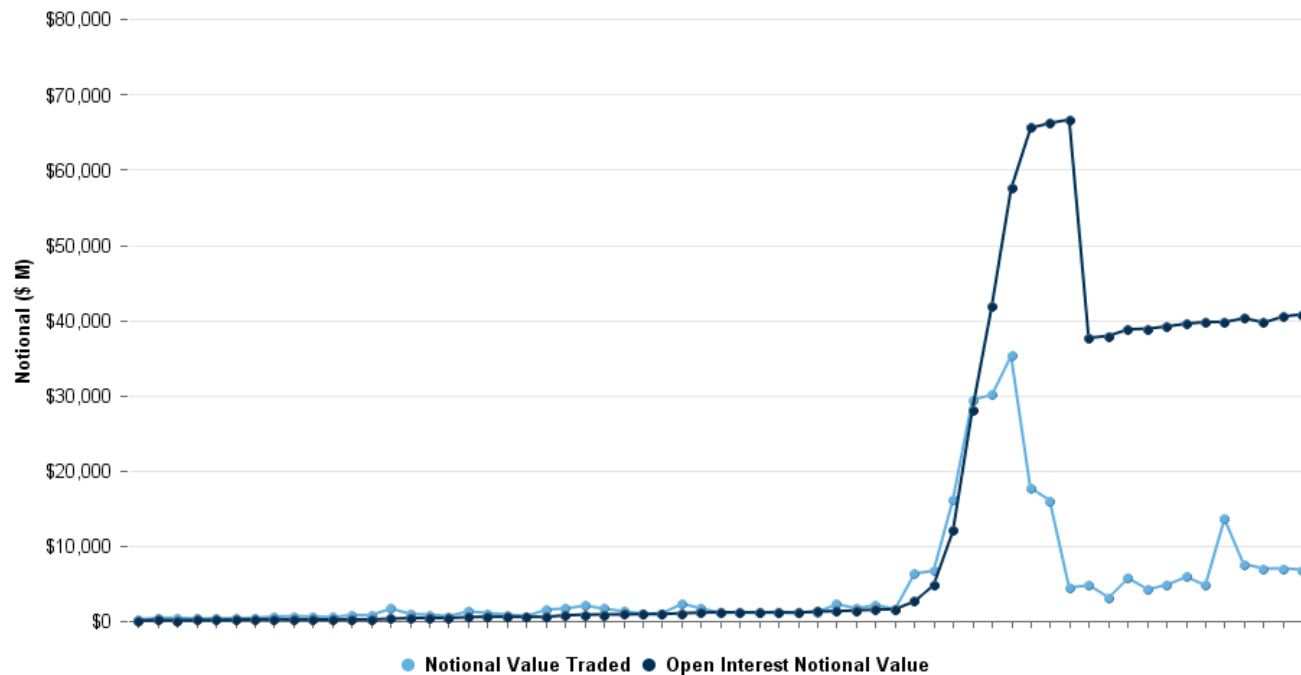
Activity Summary: Last 61 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	157,456	0.0%	538,218	\$11,287	\$38,943	100.0%	100.0%
<b>Sum:</b>	<b>157,456</b>	<b>0.0%</b>	<b>538,218</b>	<b>\$11,287</b>	<b>\$38,943</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
03/10/2017	89,812	\$6,806	537,948	\$40,766
02/10/2017	92,482	\$6,994	535,337	\$40,469
29/09/2017	93,282	\$6,963	530,836	\$39,663
28/09/2017	101,065	\$7,542	534,229	\$40,226
27/09/2017	183,474	\$13,650	540,127	\$39,758
26/09/2017	64,578	\$4,707	548,404	\$39,732
25/09/2017	80,570	\$5,856	544,953	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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