

Liquidity Analysis

Based on data from 06 Oct, 2017 to 12 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	1508.96	75,448	754	0.13	0.89
		Average		75,448	754	0.13	0.89

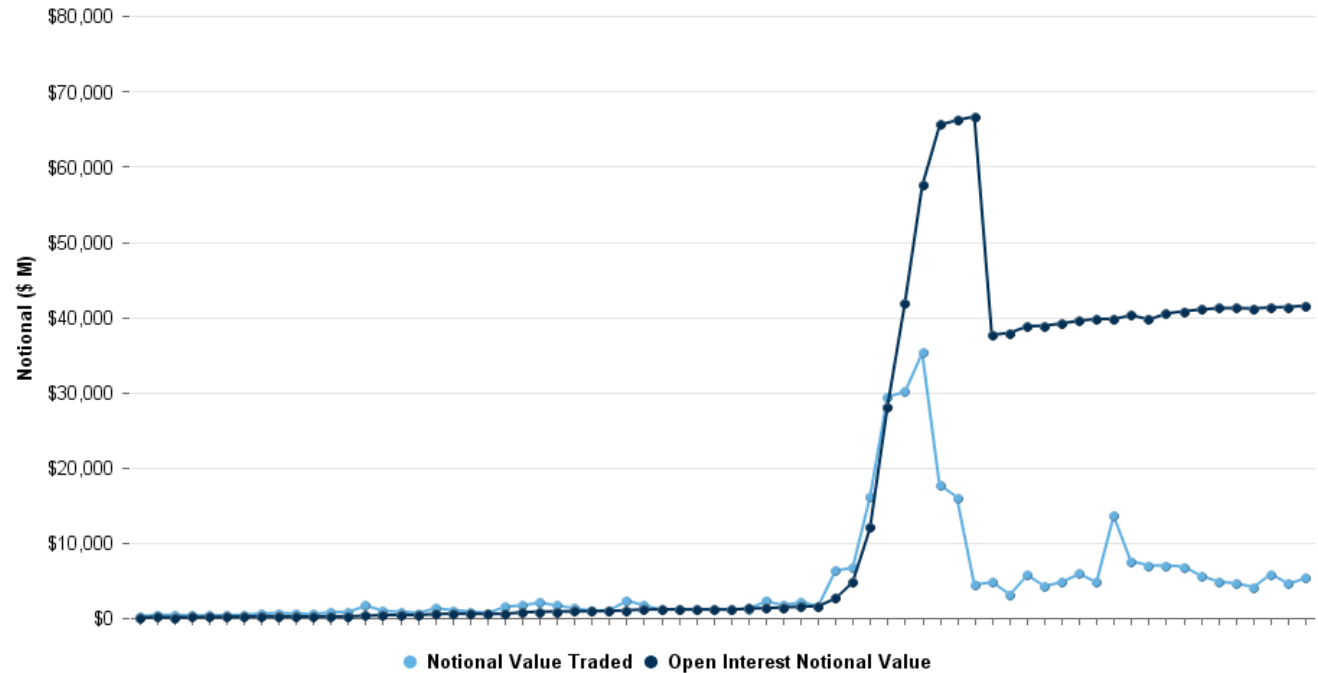
Activity Summary: Last 68 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	91,354	0.0%	592,693	\$6,719	\$43,612	100.0%	100.0%
Sum:	91,354	0.0%	592,693	\$6,719	\$43,612	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/10/2017	70,298	\$5,300	550,670	\$41,515
11/10/2017	60,027	\$4,525	548,181	\$41,328
10/10/2017	77,377	\$5,842	546,831	\$41,287
09/10/2017	54,419	\$4,102	545,767	\$41,135
06/10/2017	60,826	\$4,597	544,977	\$41,189
05/10/2017	63,467	\$4,809	543,340	\$41,184
04/10/2017	73,785	\$5,576	542,556	\$41,001
03/10/2017	89,812	\$6,806	538,396	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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