

**Liquidity Analysis**

Based on data from 12 Oct, 2017 to 18 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	1504.08	75,204	752	0.12	0.80
		<b>Average</b>		<b>75,204</b>	<b>752</b>	<b>0.12</b>	<b>0.80</b>

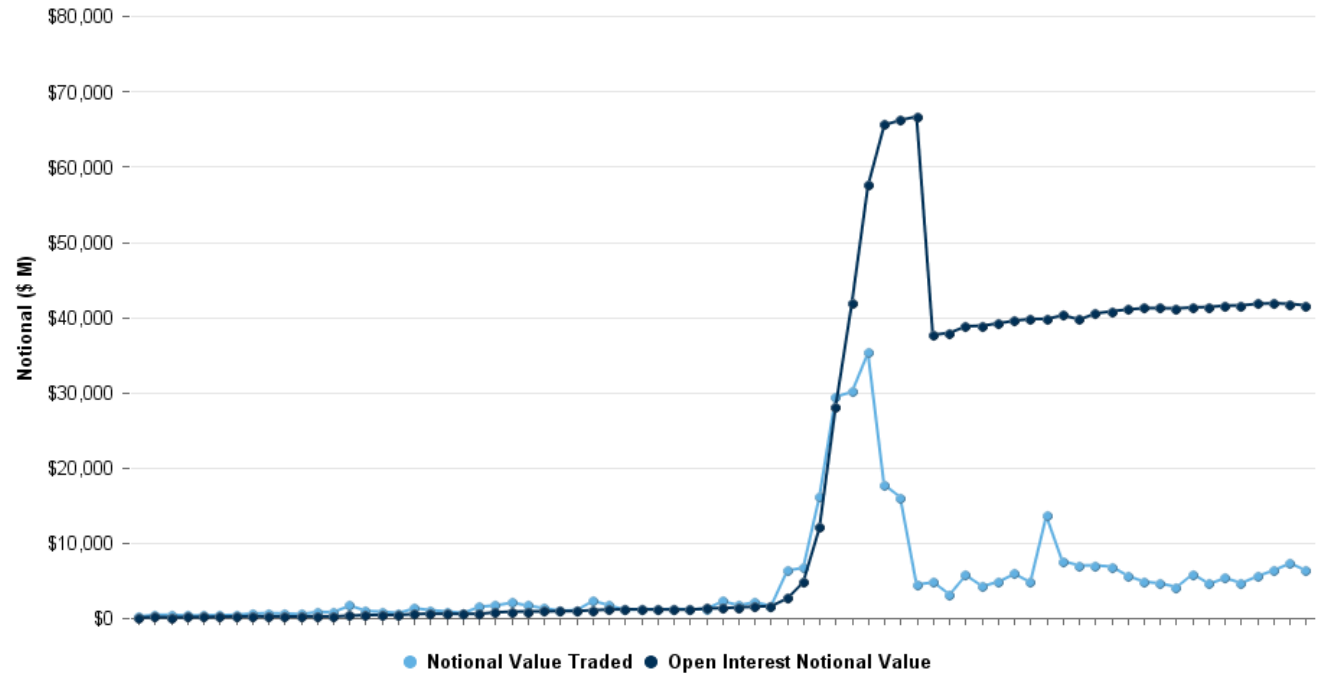
**Activity Summary: Last 73 days**

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	80,370	0.0%	544,657	\$6,001	\$40,634	100.0%	100.0%
<b>Sum:</b>	<b>80,370</b>	<b>0.0%</b>	<b>544,657</b>	<b>\$6,001</b>	<b>\$40,634</b>	<b>100.0%</b>	<b>100.0%</b>

**Historical Volume and Open Interest**

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
19/10/2017	83,594	\$6,282	552,942	\$41,551
18/10/2017	96,439	\$7,264	554,110	\$41,735
17/10/2017	84,541	\$6,338	558,340	\$41,827
16/10/2017	73,882	\$5,561	554,751	\$41,757
13/10/2017	61,449	\$4,628	551,417	\$41,546
12/10/2017	70,298	\$5,300	549,167	\$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

**E-mini Russell 2000 Futures Volume and Open Interest**



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