

Liquidity Analysis

Based on data from 16 Oct, 2017 to 20 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	1503.34	75,167	752	0.12	0.80
		Average		75,167	752	0.12	0.80

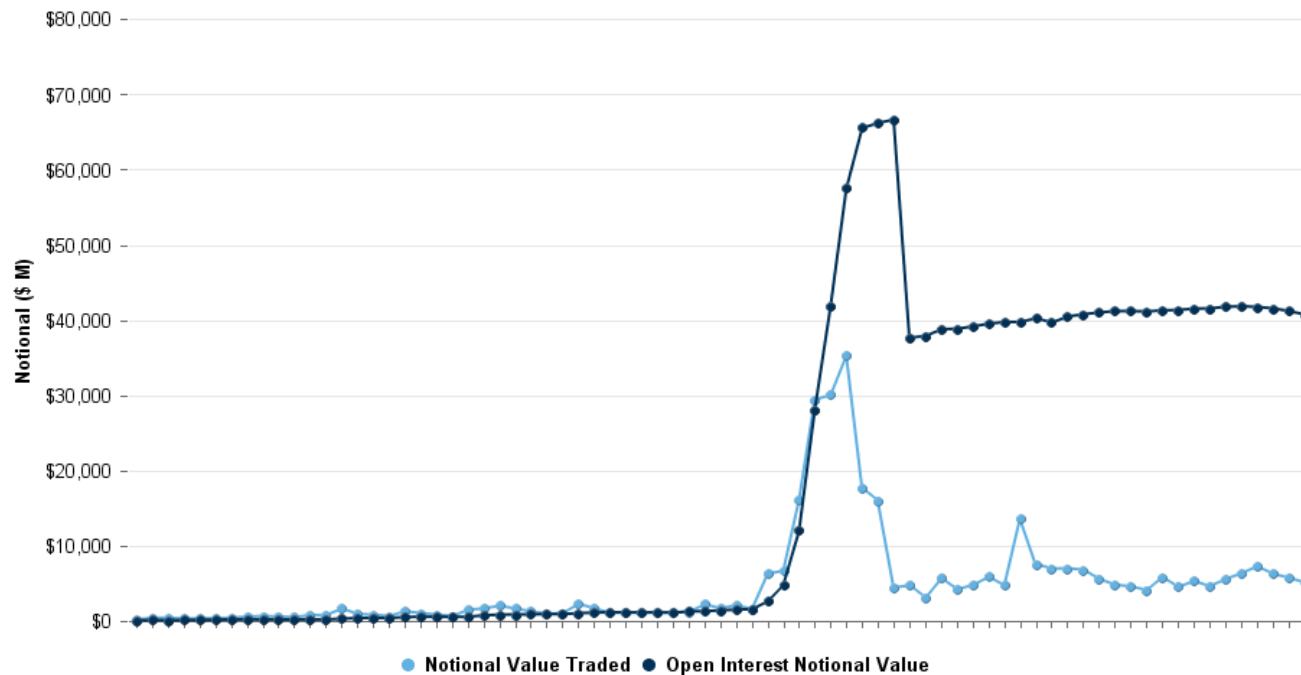
Activity Summary: Last 75 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	81,416	0.0%	545,419	\$6,105	\$40,910	100.0%	100.0%
Sum:	81,416	0.0%	545,419	\$6,105	\$40,910	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
23/10/2017	68,428	\$5,124	543,947	\$40,733
20/10/2017	75,932	\$5,734	546,040	\$41,199
19/10/2017	83,594	\$6,282	552,100	\$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

E-mini Russell 2000 Futures Volume and Open Interest



All data as of the date of the report, except where otherwise noted. The information within this brochure has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Although every attempt has been made to ensure the accuracy of the information within this presentation, CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this presentation are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. CME Group is the trademark of CME Group, Inc. The Globe logo, Globex®, E-mini and CME® are trademarks of Chicago Mercantile Exchange, Inc. CBOT® is the trademark of the Board of Trade of the City of Chicago Inc. Standard & Poor's is a trademark of The McGraw-Hill Companies, Inc. and has been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, NYMEX and CME Group rules. Current rules should be consulted in all cases concerning contract specifications. This communication does not constitute a Prospectus, nor is it a recommendation to buy, sell or retain any specific investment or to utilize or refrain from utilising any particular service. This communication is for the exclusive use of Eligible Counterparties and Professional Clients only and must not be relied upon by Private Clients who should take independent financial advice. Circulation should be restricted accordingly. Chicago Mercantile Exchange Inc. is a Recognised Overseas Clearing House (ROCH) recognised by the Bank of England. Chicago Mercantile Exchange Inc., Board of Trade of the City of Chicago, and New York Mercantile Exchange, are Recognised Overseas Investment Exchanges (ROIEs) recognised by the Financial Conduct Authority. Issued by CME Marketing Europe Limited which is authorised and regulated by the Financial Conduct Authority. © 2015 CME Group. All rights reserved