

Liquidity Analysis

Based on data from 10 Oct, 2018 to 16 Oct, 2018

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYZ8	RTYZ8	1565.00	78,250	783	0.20	1.26
		Average		78,250	783	0.20	1.26

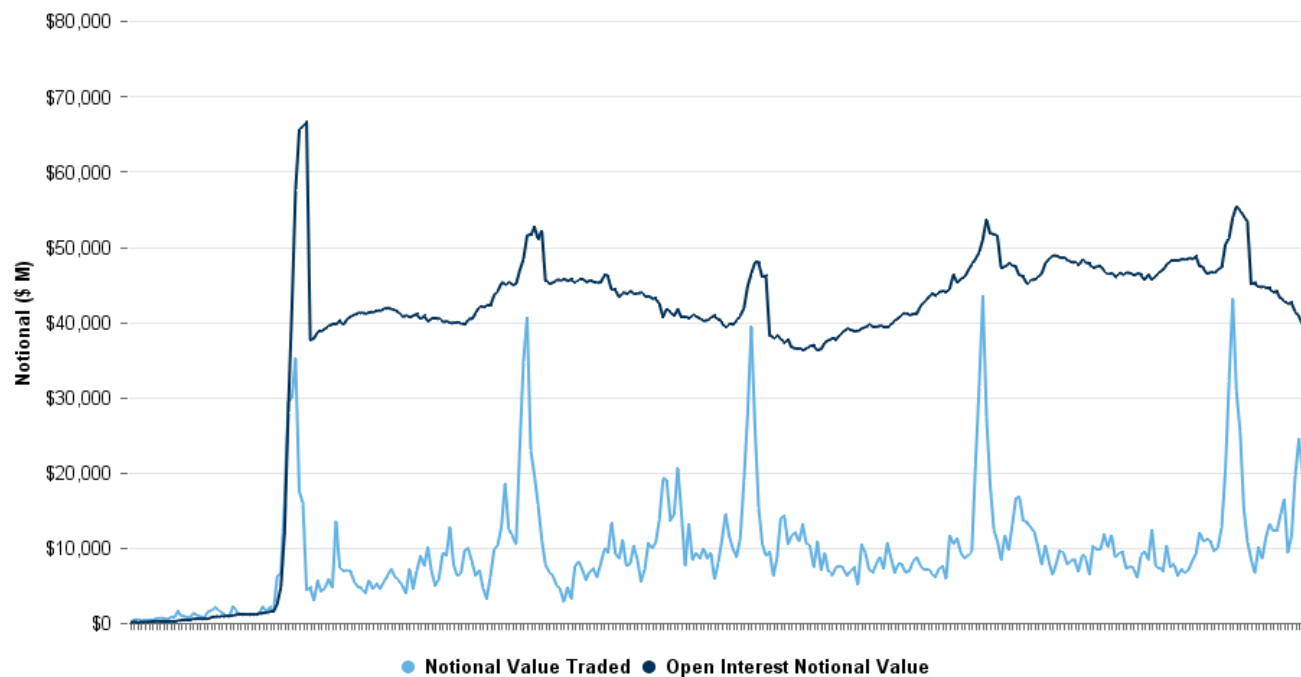
Activity Summary: Last 322 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	196,093	0.0%	547,104	\$16,217	\$45,468	100.0%	100.0%
Sum:	196,093	0.0%	547,104	\$16,217	\$45,468	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
10/16/18	197,235	\$15,786	496,741	\$39,769
10/15/18	193,794	\$15,026	502,531	\$38,834
10/12/18	263,001	\$20,375	512,838	\$39,713
10/11/18	315,990	\$24,548	525,819	\$40,864
10/10/18	250,703	\$19,686	528,469	\$41,421
10/9/18	143,929	\$11,707	523,645	\$42,610
10/8/18	115,802	\$9,461	519,723	\$42,472
10/5/18	202,256	\$16,579	519,456	\$42,709
10/4/18	175,010	\$14,444	521,916	\$43,126
10/3/18	146,607	\$12,303	524,527	\$44,110
10/2/18	147,944	\$12,283	529,942	\$44,009
10/1/18	158,294	\$13,286	530,687	\$44,530
9/28/18	133,749	\$11,374	523,704	\$44,556
9/27/18	101,034	\$8,570	526,401	\$44,656
9/26/18	119,681	\$10,144	527,043	\$44,674
9/25/18	78,393	\$6,720	527,404	\$45,213
9/24/18	99,944	\$8,542	527,345	\$45,079
9/21/18	127,214	\$10,924	616,919	\$53,419
9/20/18	177,761	\$15,350	627,196	\$54,173
9/19/18	299,451	\$25,572	639,866	\$54,910
9/18/18	359,580	\$30,854	645,381	\$55,499
9/17/18	506,682	\$43,249	638,724	\$53,955

E-mini Russell 2000 Futures Volume and Open Interest



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