

Liquidity Analysis

Based on data from 18 Oct, 2018 to 24 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	1516.20	75,810	758	0.24	1.58
		<b>Average</b>		<b>75,810</b>	<b>758</b>	<b>0.24</b>	<b>1.58</b>

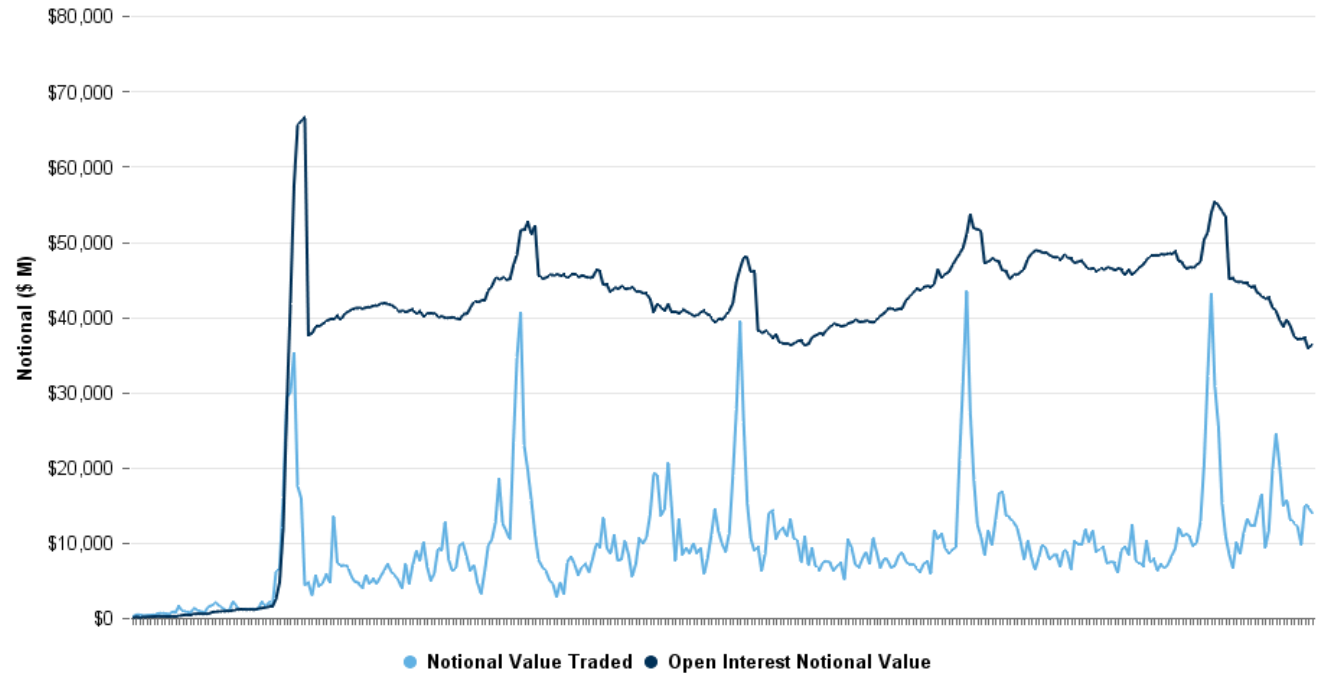
Activity Summary: Last 329 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	175,560	0.0%	509,262	\$13,964	\$40,832	100.0%	100.0%
<b>Sum:</b>	<b>175,560</b>	<b>0.0%</b>	<b>509,262</b>	<b>\$13,964</b>	<b>\$40,832</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
10/25/18	188,071	\$14,059	488,801	\$36,541
10/24/18	201,067	\$14,776	487,254	\$35,807
10/23/18	196,482	\$15,043	486,660	\$37,268
10/22/18	128,005	\$9,870	481,299	\$37,115
10/19/18	158,099	\$12,195	480,152	\$37,064
10/18/18	162,770	\$12,714	481,434	\$37,606
10/17/18	162,793	\$12,975	484,724	\$38,862
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

E-mini Russell 2000 Futures Volume and Open Interest



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