

Liquidity Analysis

Based on data from 26 Oct, 2018 to 01 Nov, 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	1519.16	75,958	760	0.22	1.48
		<b>Average</b>		<b>75,958</b>	<b>760</b>	<b>0.22</b>	<b>1.48</b>

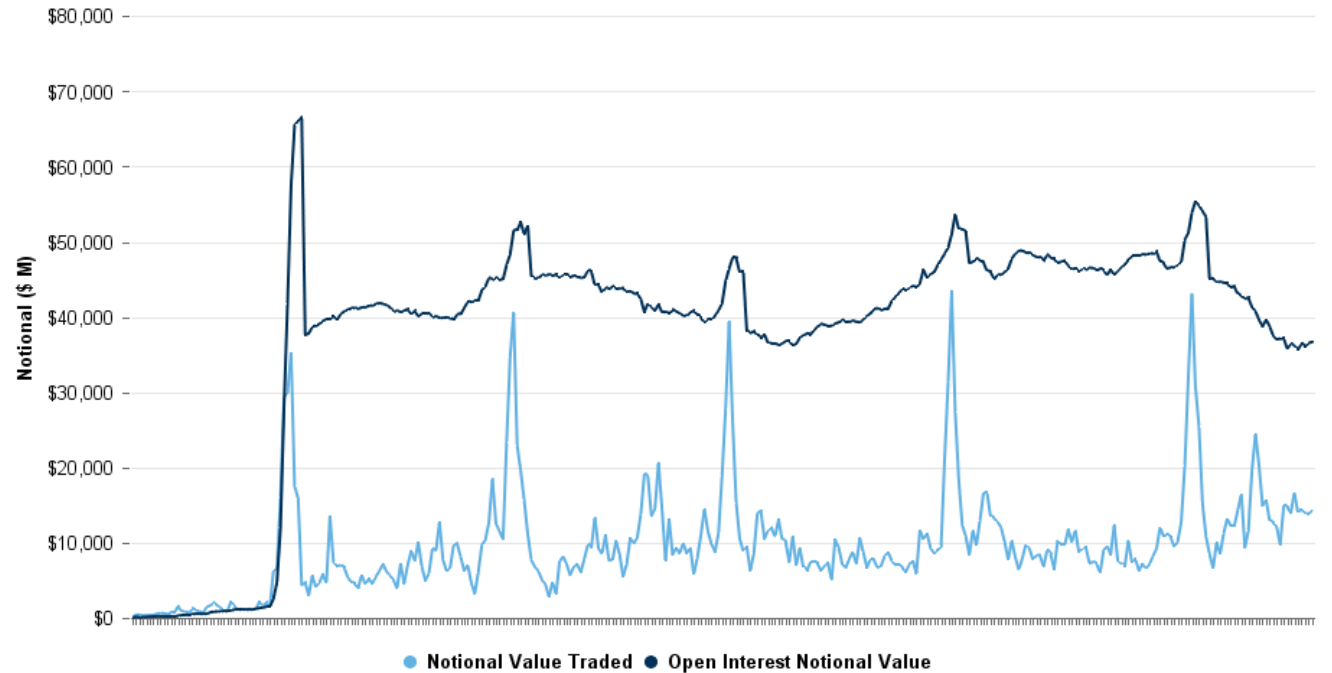
Activity Summary: Last 335 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	192,270	0.0%	494,997	\$14,876	\$38,397	100.0%	100.0%
<b>Sum:</b>	<b>192,270</b>	<b>0.0%</b>	<b>494,997</b>	<b>\$14,876</b>	<b>\$38,397</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/2/18	186,405	\$14,443	473,531	\$36,690
11/1/18	178,904	\$13,794	474,044	\$36,589
10/31/18	184,377	\$13,938	478,151	\$36,114
10/30/18	192,420	\$14,547	482,942	\$36,533
10/29/18	190,629	\$14,108	482,886	\$35,678
10/26/18	224,946	\$16,769	483,826	\$36,083
10/25/18	188,071	\$14,059	488,815	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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