

Liquidity Analysis

Based on data from 12 Nov, 2018 to 16 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	1519.30	75,965	760	0.23	1.53
		Average		75,965	760	0.23	1.53

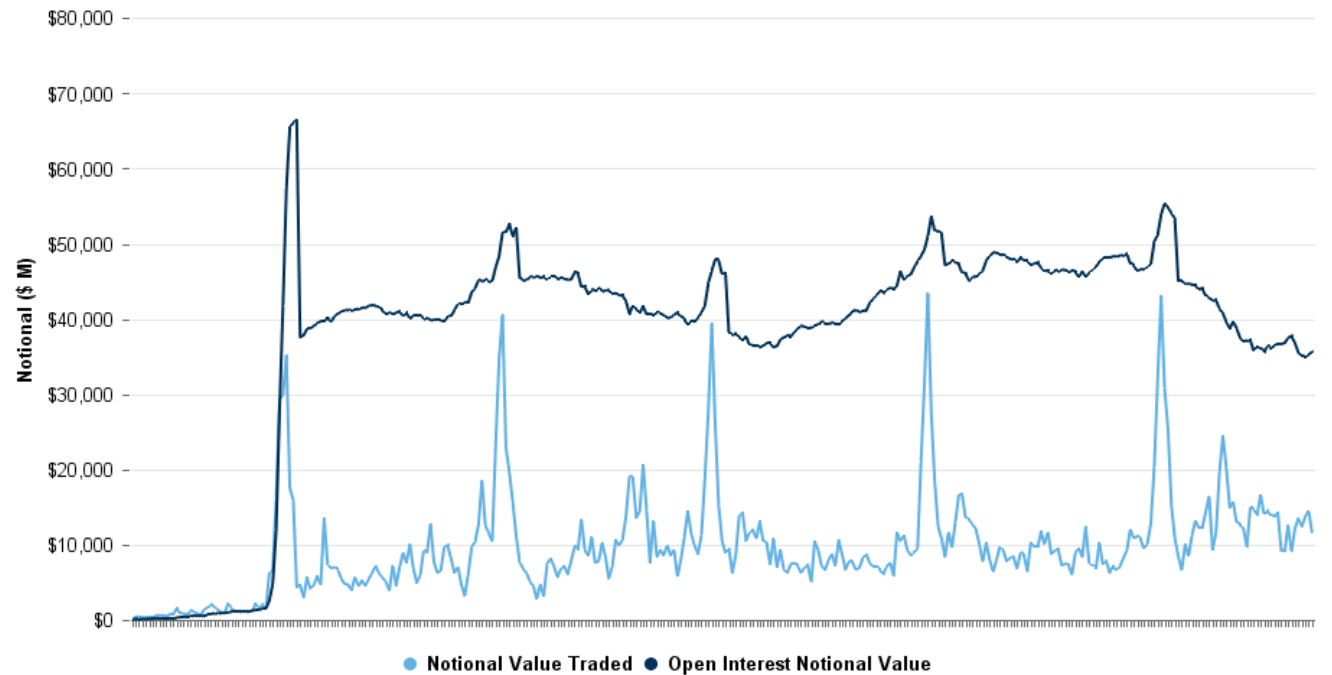
Activity Summary: Last 345 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	170,649	0.0%	475,965	\$13,000	\$36,351	100.0%	100.0%
Sum:	170,649	0.0%	475,965	\$13,000	\$36,351	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/16/18	152,302	\$11,663	465,336	\$35,633
11/15/18	191,958	\$14,660	463,333	\$35,387
11/14/18	184,107	\$13,806	465,557	\$34,925
11/13/18	164,659	\$12,493	463,340	\$35,163
11/12/18	178,540	\$13,573	468,805	\$35,661
11/9/18	157,235	\$12,199	476,039	\$36,930
11/8/18	116,264	\$9,197	477,066	\$37,757
11/7/18	159,473	\$12,632	474,310	\$37,595
11/6/18	117,225	\$9,141	472,437	\$36,853
11/5/18	119,905	\$9,291	473,604	\$36,700
11/2/18	186,405	\$14,443	473,593	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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