

Liquidity Analysis

Based on data from 21 Nov, 2018 to 27 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	1492.80	74,640	746	0.25	1.66
		<b>Average</b>		<b>74,640</b>	<b>746</b>	<b>0.25</b>	<b>1.66</b>

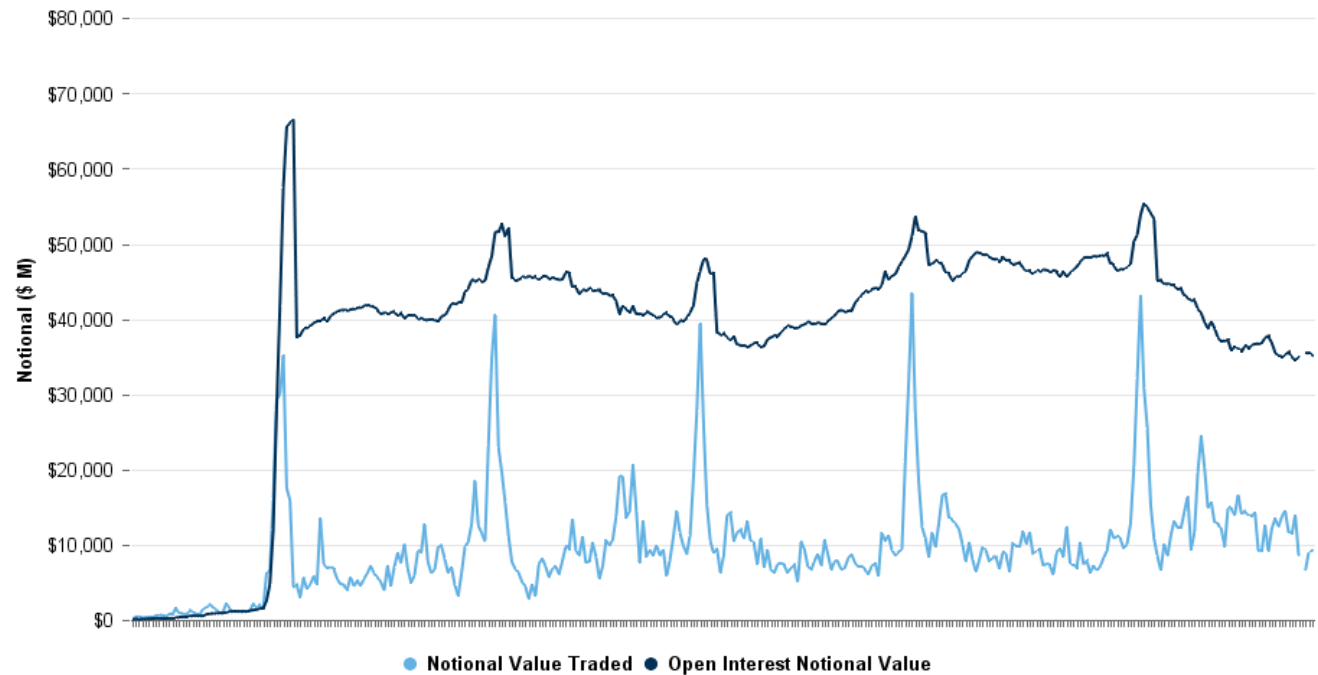
Activity Summary: Last 352 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	148,690	0.0%	450,952	\$11,308	\$34,320	100.0%	100.0%
<b>Sum:</b>	<b>148,690</b>	<b>0.0%</b>	<b>450,952</b>	<b>\$11,308</b>	<b>\$34,320</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
11/27/18	123,961	\$9,258	470,796	\$35,162
11/26/18	120,997	\$9,096	472,227	\$35,483
11/23/18	89,482	\$6,649	477,594	\$35,498
11/22/18				
11/21/18	116,642	\$8,678	471,992	\$35,121
11/20/18	192,234	\$14,099	470,247	\$34,512
11/19/18	153,463	\$11,513	466,931	\$35,046
11/16/18	152,302	\$11,663	465,045	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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