

Liquidity Analysis

Based on data from 04 Dec, 2018 to 10 Dec, 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	1467.26	73,363	734	0.27	1.81
		Average		73,363	734	0.27	1.81

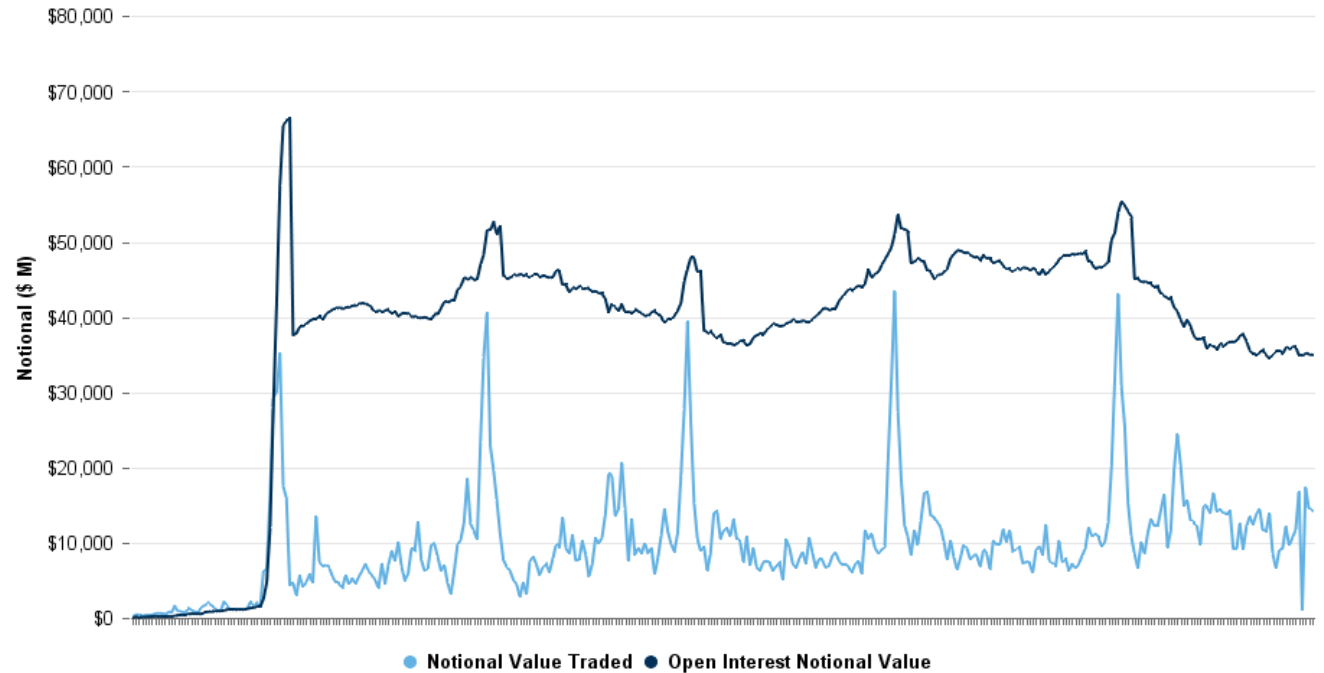
Activity Summary: Last 360 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	156,254	0.0%	470,800	\$11,711	\$35,327	100.0%	100.0%
Sum:	156,254	0.0%	470,800	\$11,711	\$35,327	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
12/10/18	196,897	\$14,247	483,103	\$34,957
12/7/18	200,772	\$14,557	482,359	\$35,029
12/6/18	236,910	\$17,476	477,163	\$35,203
12/5/18	14,833	\$1,099	470,643	\$34,883
12/4/18	228,099	\$16,901	472,008	\$34,985
12/3/18	152,510	\$11,803	466,590	\$36,120
11/30/18	139,926	\$10,737	469,067	\$36,012
11/29/18	126,952	\$9,696	468,029	\$35,752
11/28/18	159,838	\$12,211	471,195	\$35,997
11/27/18	123,961	\$9,258	470,762	\$35,162
11/26/18	120,997	\$9,096	472,227	\$35,483
11/23/18	89,482	\$6,649	477,594	\$35,498
11/21/18	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

E-mini Russell 2000 Futures Volume and Open Interest



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