

Liquidity Analysis

Based on data from 05 Dec, 2018 to 11 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	1459.72	72,986	730	0.27	1.88
		Average		72,986	730	0.27	1.88

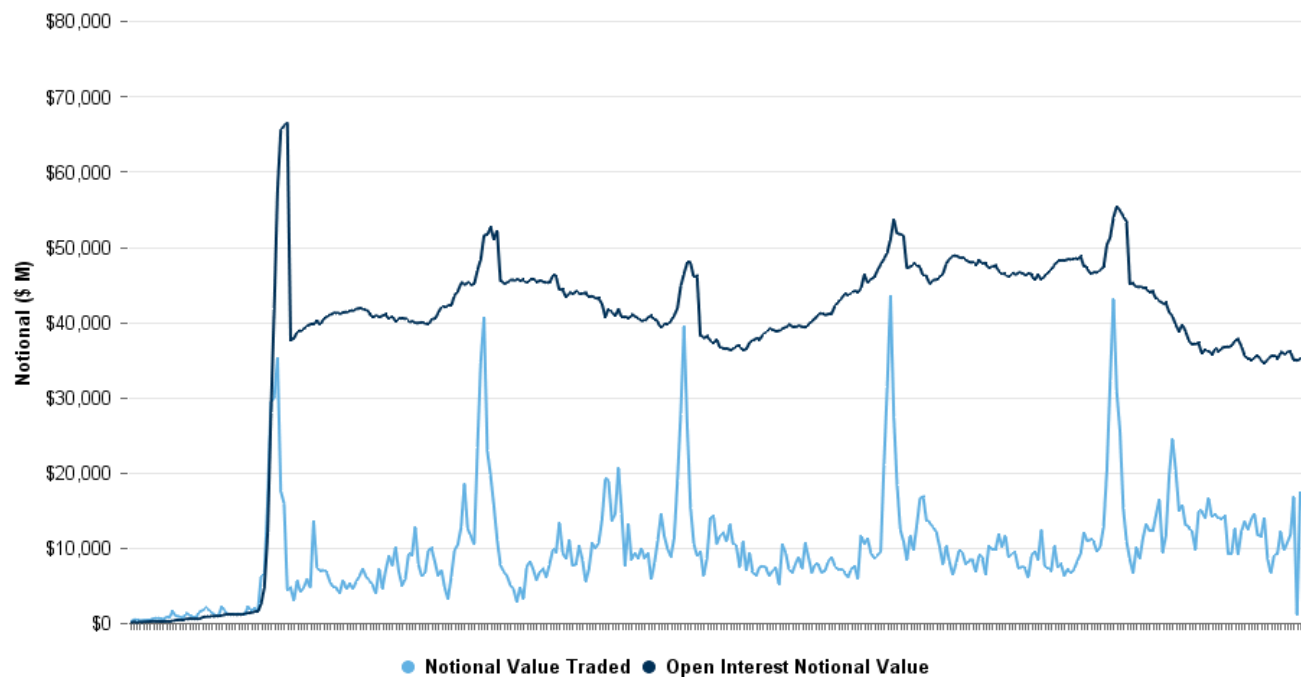
Activity Summary: Last 361 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	156,943	0.0%	471,426	\$11,740	\$35,308	100.0%	100.0%
Sum:	156,943	0.0%	471,426	\$11,740	\$35,308	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
12/11/18	170,714	\$12,328	483,947	\$34,947
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



All data as of the date of the report, except where otherwise noted. The information within this brochure has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Although every attempt has been made to ensure the accuracy of the information within this presentation, CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this presentation are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. CME Group is the trademark of CME Group, Inc. The Globe logo, Globex®, E-mini and CME® are trademarks of Chicago Mercantile Exchange, Inc. CBOT® is the trademark of the Board of Trade of the City of Chicago Inc. Standard & Poor's is a trademark of The McGraw-Hill Companies, Inc. and has been licensed for use by Chicago Mercantile Exchange Inc. All other trademarks are the property of their respective owners. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, NYMEX and CME Group rules. Current rules should be consulted in all cases concerning contract specifications. This communication does not constitute a Prospectus, nor is it a recommendation to buy, sell or retain any specific investment or to utilize or refrain from utilising any particular service. This communication is for the exclusive use of Eligible Counterparties and Professional Clients only and must not be relied upon by Private Clients who should take independent financial advice. Circulation should be restricted accordingly. Chicago Mercantile Exchange Inc. is a Recognised Overseas Clearing House (ROCH) recognised by the Bank of England. Chicago Mercantile Exchange Inc., Board of Trade of the City of Chicago, and New York Mercantile Exchange, are Recognised Overseas Investment Exchanges (ROIEs) recognised by the Financial Conduct Authority. Issued by CME Marketing Europe Limited which is authorised and regulated by the Financial Conduct Authority. © 2015 CME Group. All rights reserved