

Liquidity Analysis

Based on data from 20 Dec, 2018 to 26 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	RTYH9	RTYH9	1313.81	65,690	657	0.33	2.50
Russell 2000	RTYZ8	RTYZ8	1313.81	65,690	657	0.54	4.08
		Average		65,690	657	0.43	3.29

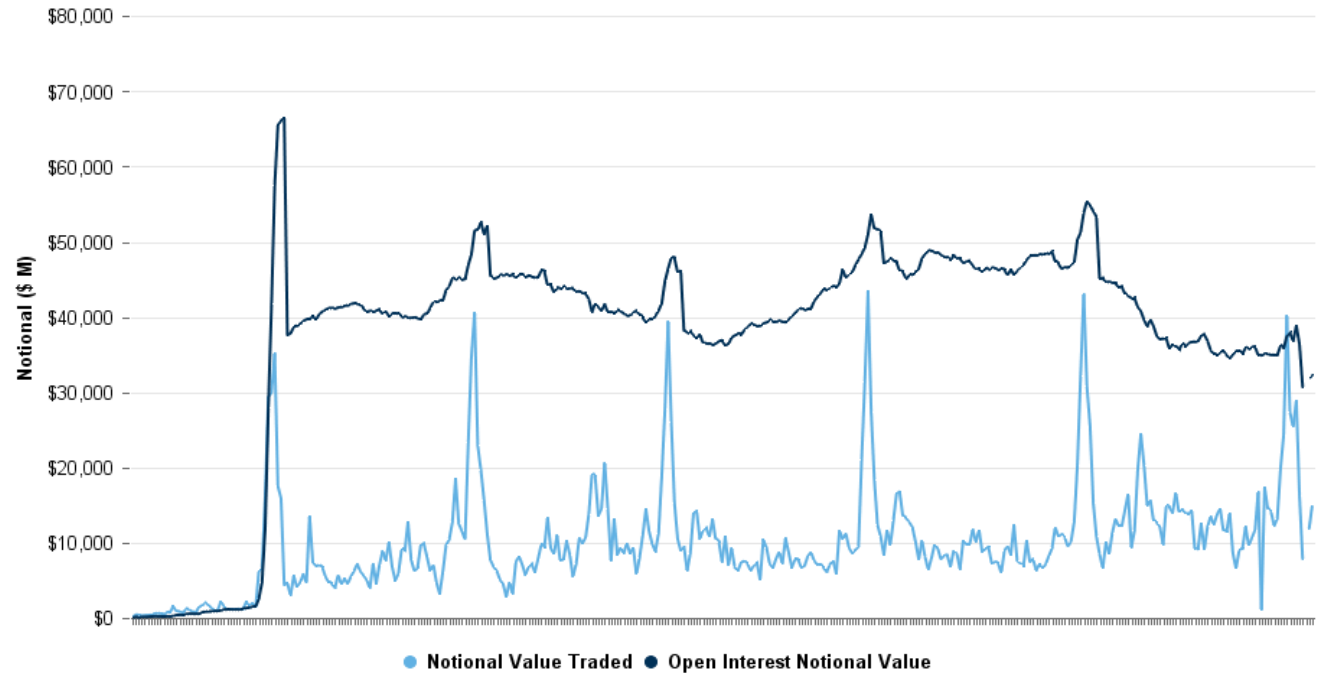
Activity Summary: Last 373 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	227,366	0.0%	475,343	\$15,991	\$33,810	100.0%	100.0%
Sum:	227,366	0.0%	475,343	\$15,991	\$33,810	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
12/27/18	225,263	\$15,022	484,144	\$32,285
12/26/18	177,797	\$11,833	478,184	\$31,927
12/25/18				
12/24/18	123,728	\$7,821	485,131	\$30,755
12/21/18	251,408	\$16,310	559,582	\$36,469
12/20/18	434,484	\$29,055	580,781	\$38,967
12/19/18	377,661	\$25,440	542,016	\$36,893
12/18/18	399,420	\$27,437	556,488	\$37,942
12/17/18	580,968	\$40,337	529,933	\$37,543
12/14/18	344,536	\$24,362	509,071	\$35,875
12/13/18	277,074	\$19,859	507,260	\$36,275
12/12/18	182,260	\$13,268	481,045	\$35,011
12/11/18	170,714	\$12,328	483,749	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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