

Liquidity Analysis

Based on data from 02 Jan, 2019 to 07 Jan, 2019

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	1368.53	68,426	684	0.26	1.87
		Average		68,426	684	0.26	1.87

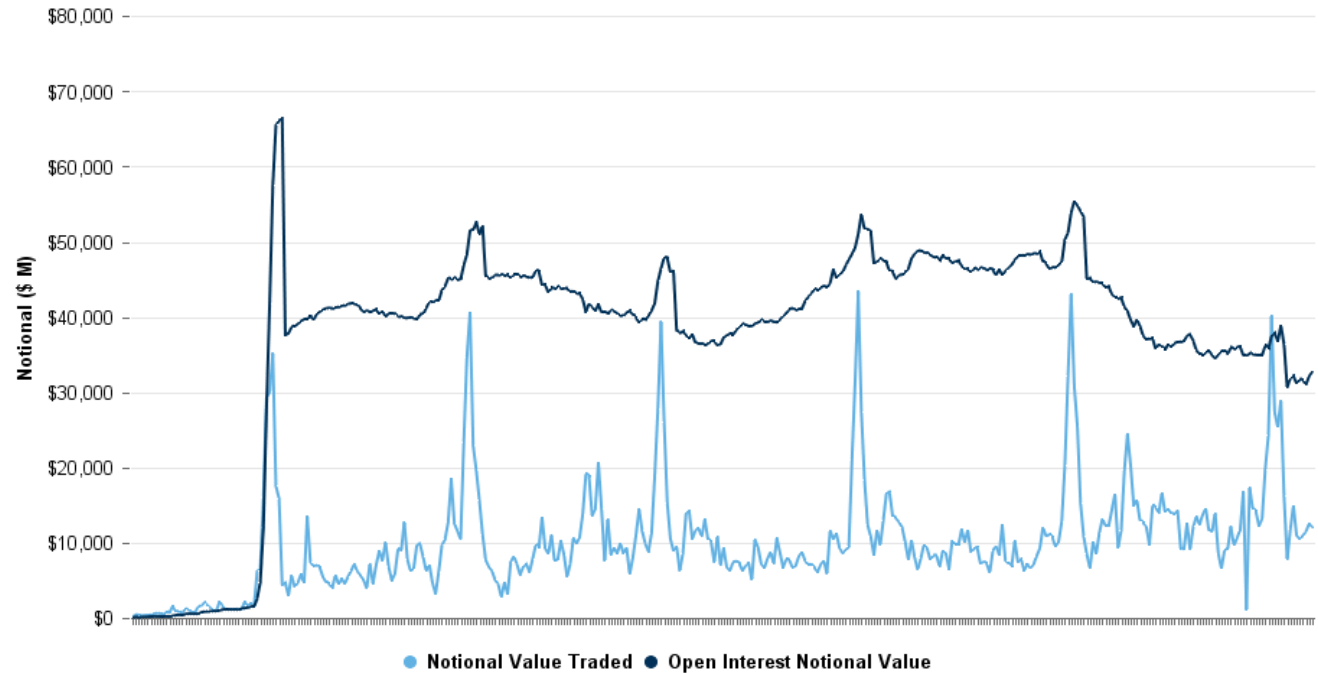
Activity Summary: Last 378 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	250,309	0.0%	498,399	\$17,174	\$34,246	100.0%	100.0%
Sum:	250,309	0.0%	498,399	\$17,174	\$34,246	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
1/7/19	173,054	\$12,165	467,006	\$32,828
1/4/19	182,666	\$12,619	465,884	\$32,186
1/3/19	174,050	\$11,578	467,602	\$31,112
1/2/19	162,628	\$11,028	467,628	\$31,718
12/31/18	156,099	\$10,529	470,966	\$31,770
12/28/18	165,169	\$11,074	465,122	\$31,211
12/27/18	225,263	\$15,022	469,023	\$32,285
12/26/18	177,797	\$11,833	478,184	\$31,927
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

E-mini Russell 2000 Futures Volume and Open Interest



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