

Liquidity Analysis

Based on data from 25 Jan, 2019 to 31 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	1487.98	74,399	744	0.21	1.41
		<b>Average</b>		<b>74,399</b>	<b>744</b>	<b>0.21</b>	<b>1.41</b>

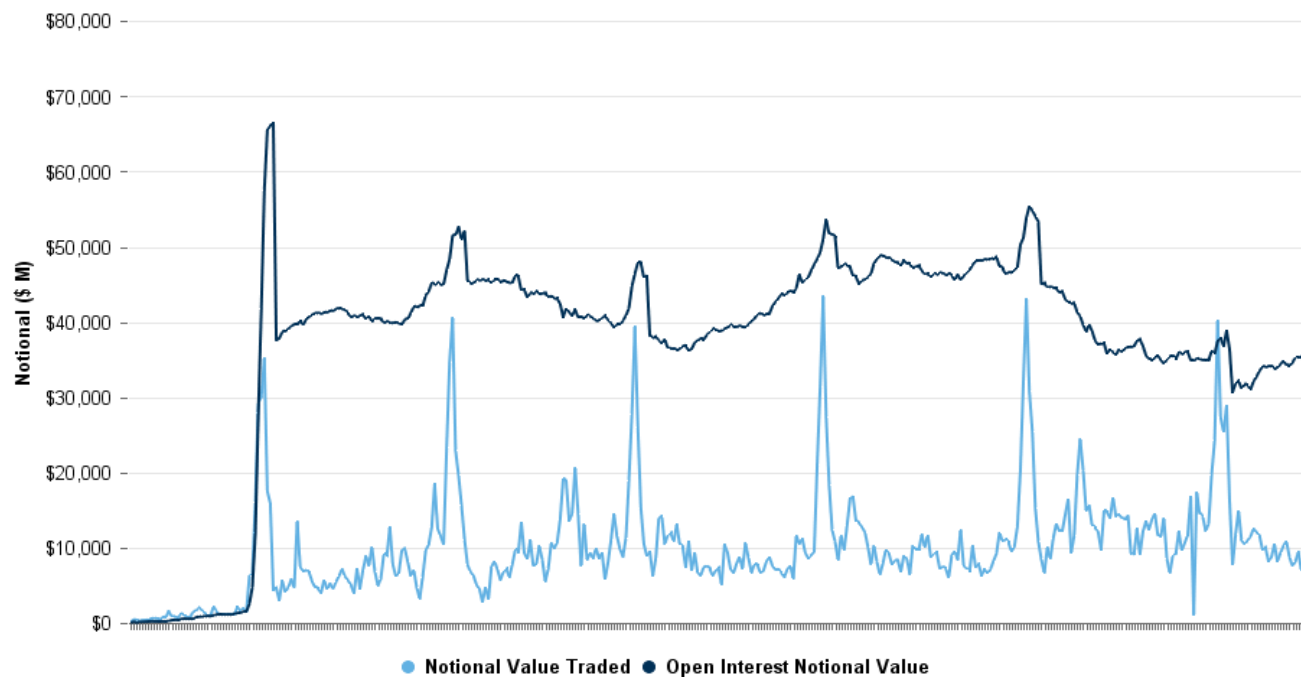
Activity Summary: Last 396 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	136,833	0.0%	474,113	\$9,896	\$34,403	100.0%	100.0%
<b>Sum:</b>	<b>136,833</b>	<b>0.0%</b>	<b>474,113</b>	<b>\$9,896</b>	<b>\$34,403</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/1/19	122,061	\$9,176	491,499	\$36,949
1/31/19	169,051	\$12,681	491,619	\$36,879
1/30/19	133,115	\$9,908	483,989	\$36,025
1/29/19	96,314	\$7,092	479,810	\$35,329
1/28/19	128,851	\$9,503	478,337	\$35,282
1/25/19	111,185	\$8,242	477,220	\$35,385
1/24/19	104,771	\$7,653	474,676	\$34,674
1/23/19	121,945	\$8,874	470,581	\$34,249
1/22/19	150,638	\$10,995	470,052	\$34,315
1/18/19	138,787	\$10,300	471,108	\$34,970
1/17/19	127,428	\$9,355	469,189	\$34,453
1/16/19	113,740	\$8,270	467,992	\$34,029
1/15/19	146,784	\$10,592	468,375	\$33,766
1/14/19	122,891	\$8,811	475,944	\$34,126
1/11/19	115,000	\$8,324	471,314	\$34,132
1/10/19	139,836	\$10,114	470,524	\$34,035
1/9/19	136,848	\$9,836	472,587	\$34,150
1/8/19	164,477	\$11,726	471,110	\$33,589
1/7/19	173,054	\$12,165	466,961	\$32,828
1/4/19	182,666	\$12,619	465,884	\$32,186
1/3/19	174,050	\$11,578	467,602	\$31,112

E-mini Russell 2000 Futures Volume and Open Interest



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