

Liquidity Analysis

Based on data from 11 Feb, 2019 to 15 Feb, 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	1543.18	77,159	772	0.17	1.09
		<b>Average</b>		<b>77,159</b>	<b>772</b>	<b>0.17</b>	<b>1.09</b>

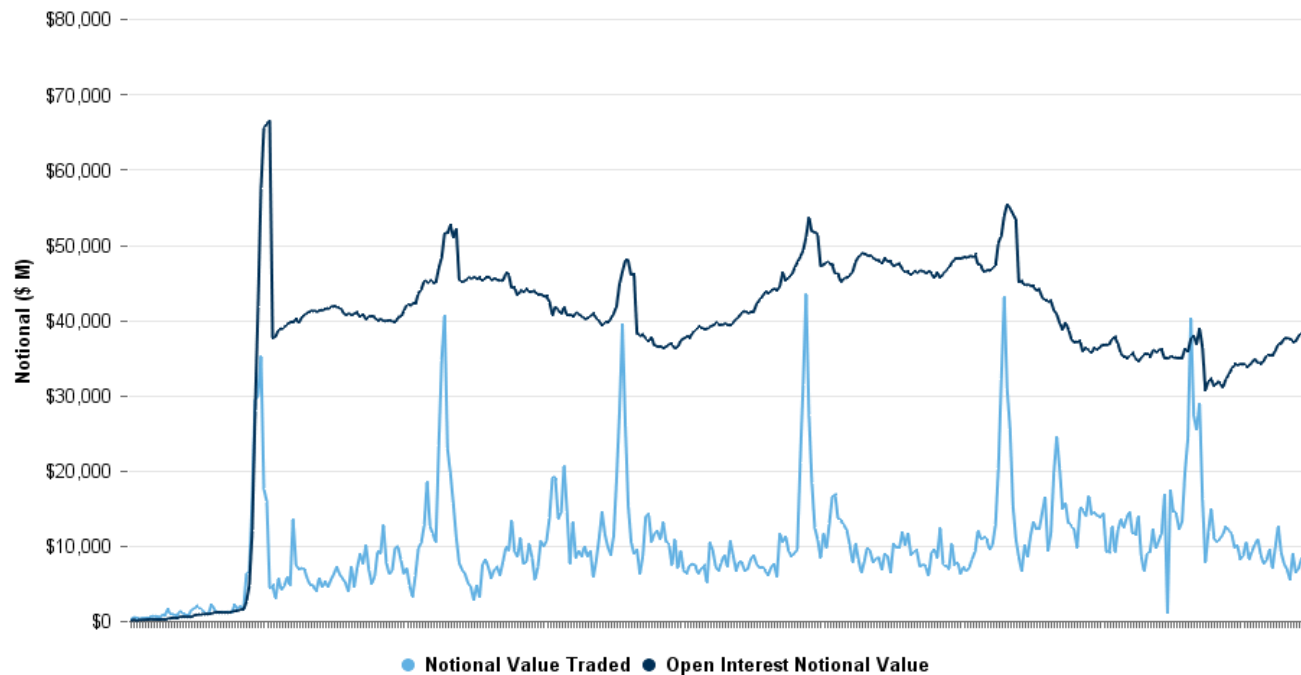
Activity Summary: Last 406 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	115,492	0.0%	486,180	\$8,662	\$36,518	100.0%	100.0%
<b>Sum:</b>	<b>115,492</b>	<b>0.0%</b>	<b>486,180</b>	<b>\$8,662</b>	<b>\$36,518</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/15/19	122,283	\$9,603	494,693	\$38,849
2/14/19	130,877	\$10,108	493,524	\$38,117
2/13/19	92,604	\$7,141	494,393	\$38,124
2/12/19	108,889	\$8,376	498,631	\$38,356
2/11/19	93,183	\$7,082	499,560	\$37,967
2/8/19	87,337	\$6,586	494,334	\$37,277
2/7/19	118,776	\$8,941	492,727	\$37,077
2/6/19	74,625	\$5,662	493,655	\$37,454
2/5/19	91,071	\$6,914	494,455	\$37,543
2/4/19	101,537	\$7,704	495,753	\$37,615
2/1/19	122,061	\$9,176	491,481	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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