

Liquidity Analysis

Based on data from 13 Feb, 2019 to 19 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	1558.28	77,914	779	0.17	1.11
		<b>Average</b>		<b>77,914</b>	<b>779</b>	<b>0.17</b>	<b>1.11</b>

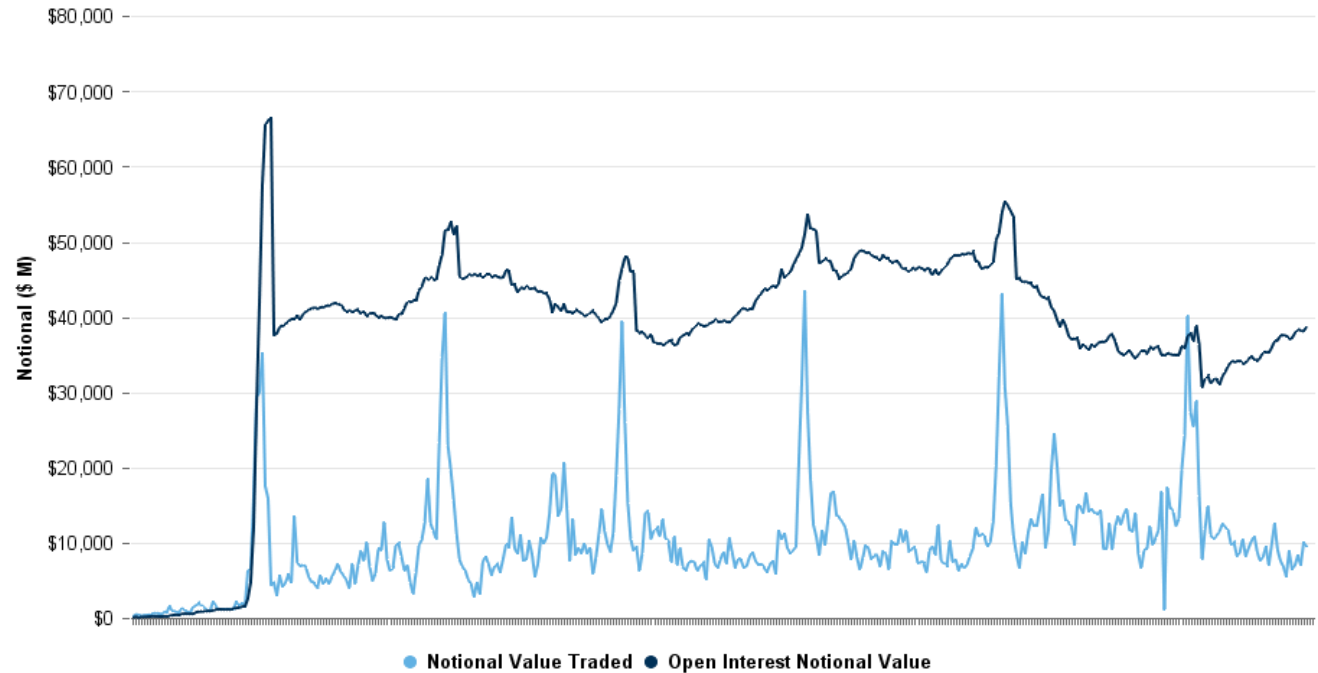
Activity Summary: Last 408 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ 'M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	107,767	0.0%	465,041	\$8,116	\$35,075	100.0%	100.0%
<b>Sum:</b>	<b>107,767</b>	<b>0.0%</b>	<b>465,041</b>	<b>\$8,116</b>	<b>\$35,075</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ 'M)	Contracts	Notl (\$ 'M)
2/19/19	104,003	\$8,194	496,458	\$39,114
2/18/19				
2/15/19	122,283	\$9,603	494,612	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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