

Liquidity Analysis

Based on data from 22 Feb, 2019 to 28 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	1583.06	79,153	792	0.15	0.96
		<b>Average</b>		<b>79,153</b>	<b>792</b>	<b>0.15</b>	<b>0.96</b>

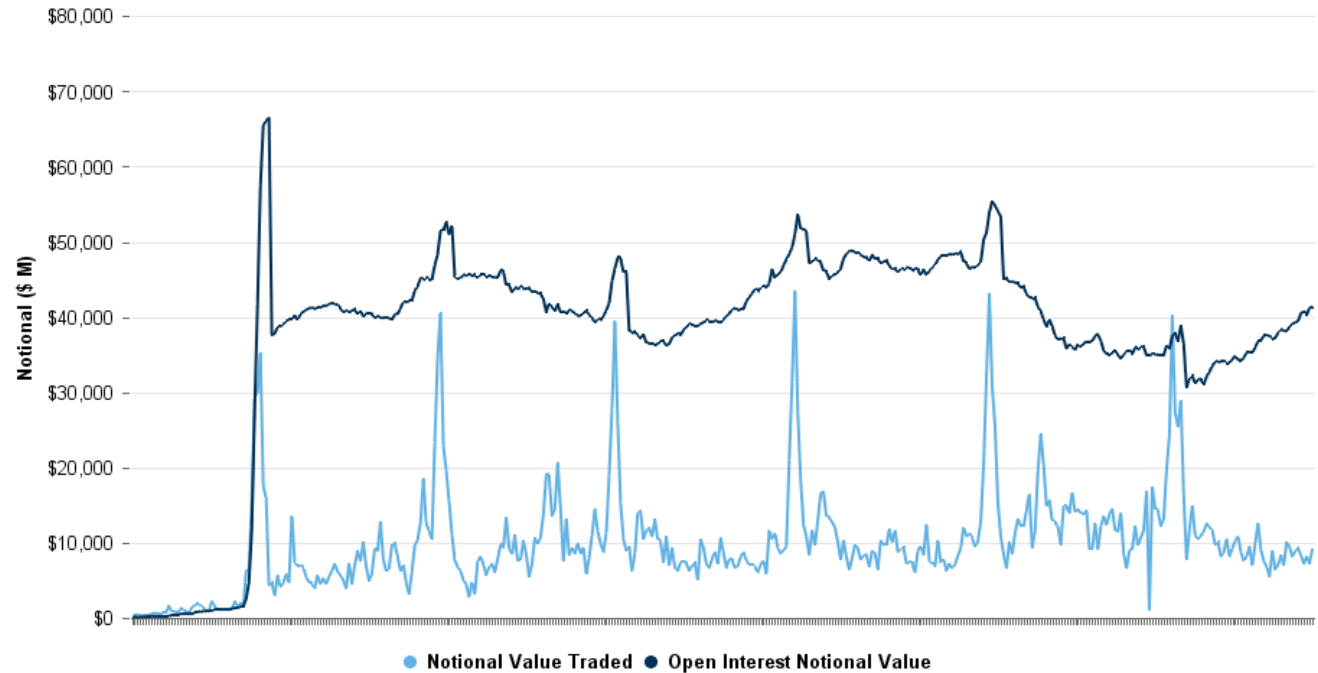
Activity Summary: Last 414 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	109,284	0.0%	499,347	\$8,431	\$38,587	100.0%	100.0%
<b>Sum:</b>	<b>109,284</b>	<b>0.0%</b>	<b>499,347</b>	<b>\$8,431</b>	<b>\$38,587</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/28/19	116,843	\$9,204	523,555	\$41,244
2/27/19	93,326	\$7,383	522,483	\$41,343
2/26/19	104,766	\$8,259	509,404	\$40,318
2/25/19	92,161	\$7,332	511,535	\$40,690
2/22/19	106,291	\$8,450	507,491	\$40,606
2/21/19	118,603	\$9,355	500,775	\$39,493
2/20/19	113,567	\$8,992	496,347	\$39,288
2/19/19	104,003	\$8,194	495,968	\$39,114
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

E-mini Russell 2000 Futures Volume and Open Interest



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