

Liquidity Analysis

Based on data from 05 Mar, 2019 to 11 Mar, 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	1540.92	77,046	770	0.17	1.13
		Average		77,046	770	0.17	1.13

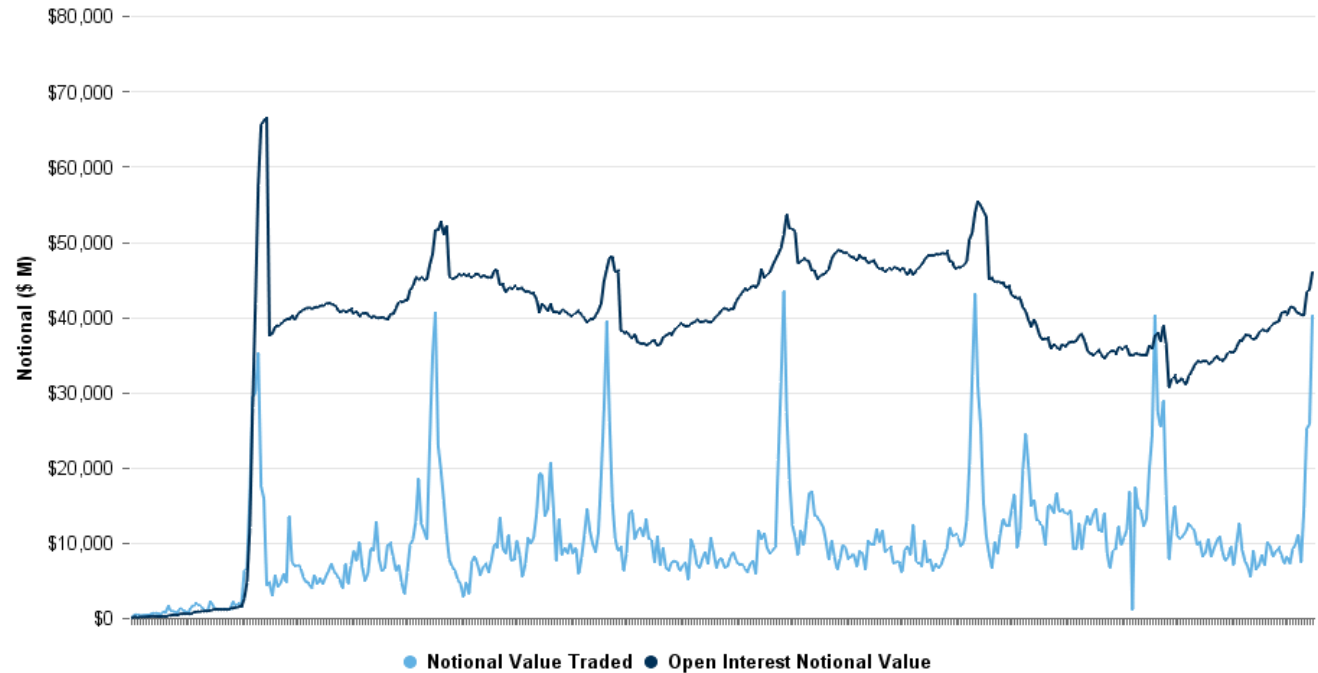
Activity Summary: Last 421 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	156,897	0.0%	517,150	\$12,201	\$40,431	100.0%	100.0%
Sum:	156,897	0.0%	517,150	\$12,201	\$40,431	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/11/19	518,674	\$40,226	593,123	\$46,002
3/8/19	338,291	\$25,851	573,185	\$43,800
3/7/19	330,941	\$25,236	569,967	\$43,302
3/6/19	189,919	\$14,600	524,078	\$40,246
3/5/19	96,183	\$7,550	513,085	\$40,272
3/4/19	142,331	\$11,205	513,942	\$40,481
3/1/19	124,198	\$9,871	515,241	\$41,005
2/28/19	116,843	\$9,204	515,654	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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