

Liquidity Analysis

Based on data from 15 Mar, 2019 to 21 Mar, 2019

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A	
						(pts)	(bps)
Russell 2000	RTYH9	RTYH9	1559.18	77,959	780	#####	#####
Russell 2000	RTYM9	RTYM9	1559.18	77,959	780	0.15	0.94
		<b>Average</b>		<b>77,959</b>	<b>780</b>	<b>#####</b>	<b>#####</b>

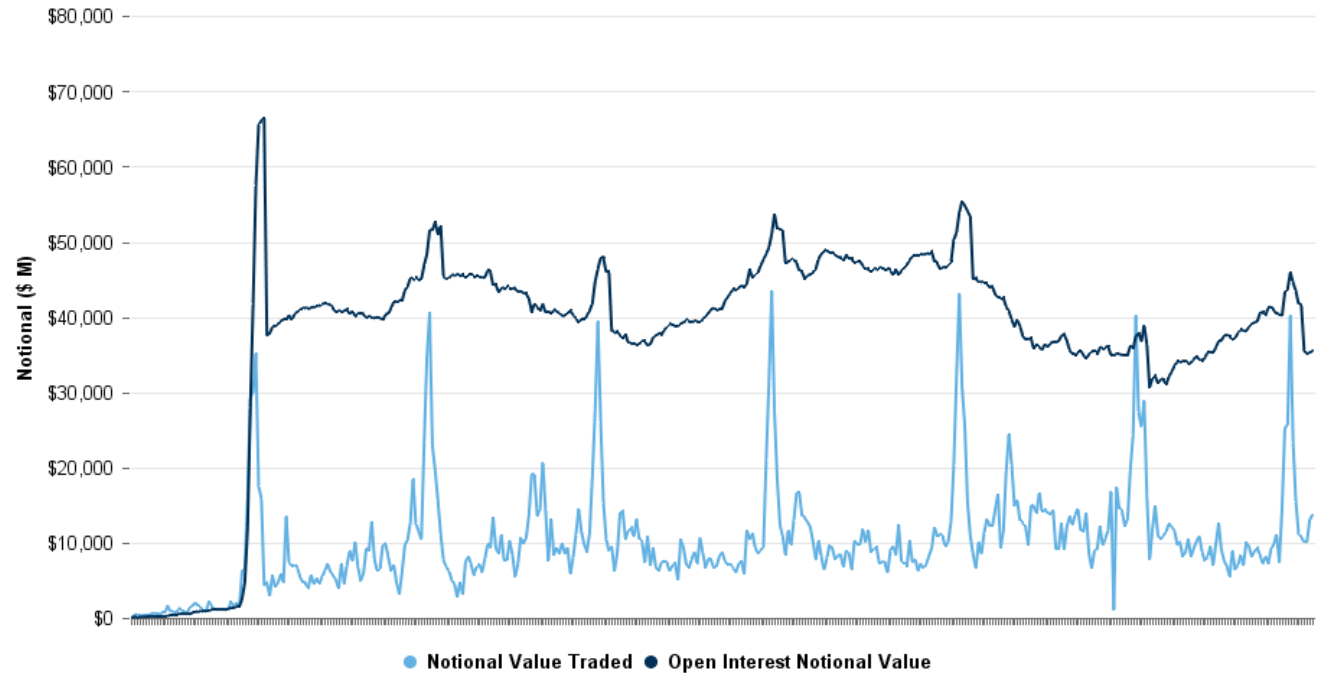
Activity Summary: Last 429 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	176,197	0.0%	517,199	\$13,718	\$40,516	100.0%	100.0%
<b>Sum:</b>	<b>176,197</b>	<b>0.0%</b>	<b>517,199</b>	<b>\$13,718</b>	<b>\$40,516</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/21/19	175,962	\$13,801	453,319	\$35,554
3/20/19	169,240	\$13,089	456,201	\$35,286
3/19/19	129,579	\$10,099	452,624	\$35,182
3/18/19	128,823	\$10,112	454,261	\$35,657
3/15/19	139,158	\$10,853	532,101	\$41,606
3/14/19	145,576	\$11,292	536,308	\$41,770
3/13/19	199,229	\$15,556	551,450	\$43,563
3/12/19	302,670	\$23,483	574,890	\$44,646
3/11/19	518,674	\$40,226	594,039	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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