

Liquidity Analysis

Based on data from 21 Mar, 2019 to 27 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	RTYM9	RTYM9	1531.50	76,575	766	0.16	1.02
		Average		76,575	766	0.16	1.02

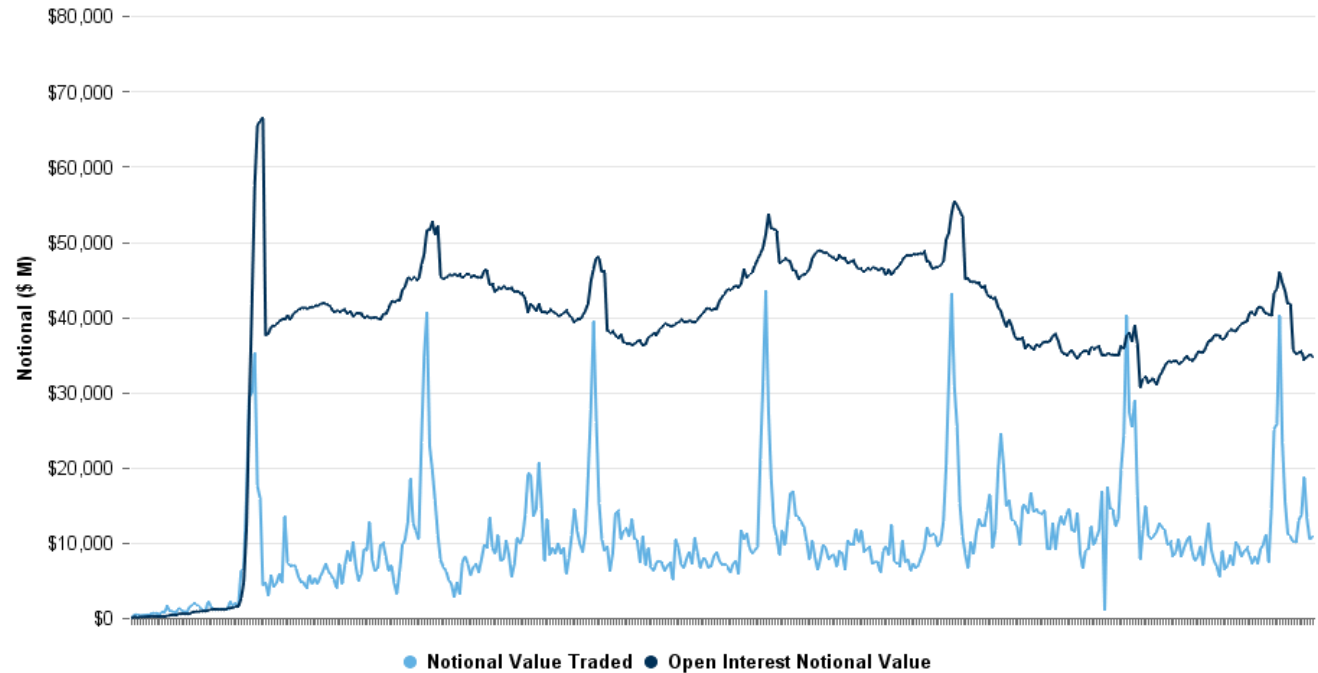
Activity Summary: Last 433 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	188,657	0.0%	508,543	\$14,602	\$39,556	100.0%	100.0%
Sum:	188,657	0.0%	508,543	\$14,602	\$39,556	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
3/27/19	142,016	\$10,838	454,482	\$34,684
3/26/19	137,178	\$10,507	457,021	\$35,008
3/25/19	175,614	\$13,343	458,259	\$34,819
3/22/19	249,943	\$18,884	455,628	\$34,434
3/21/19	175,962	\$13,801	453,636	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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