

Liquidity Analysis

Based on data from 29 Mar, 2019 to 04 Apr, 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	1567.78	78,389	784	0.17	1.11
		Average		78,389	784	0.17	1.11

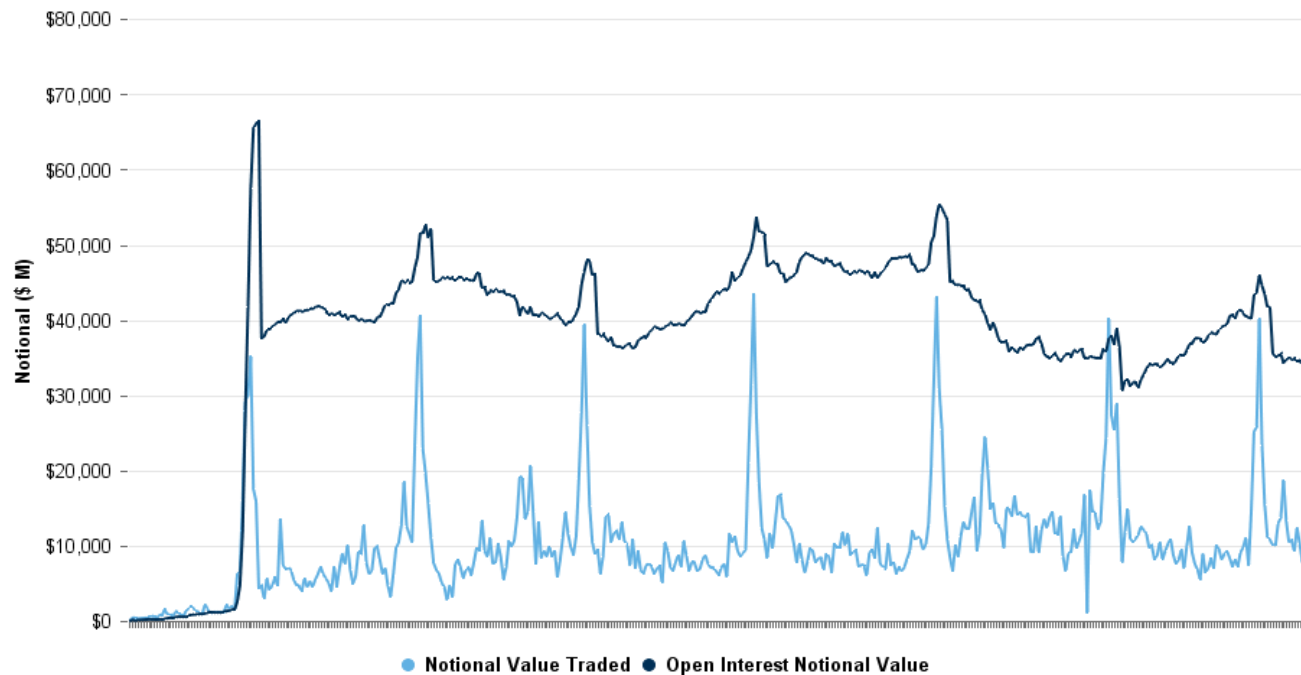
Activity Summary: Last 440 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	188,950	0.0%	484,420	\$14,606	\$37,540	100.0%	100.0%
Sum:	188,950	0.0%	484,420	\$14,606	\$37,540	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/5/19	128,181	\$10,165	428,579	\$33,988
4/4/19	96,867	\$7,613	433,552	\$34,075
4/3/19	129,819	\$10,171	435,359	\$34,111
4/2/19	102,219	\$7,944	439,956	\$34,196
4/1/19	133,550	\$10,414	443,570	\$34,632
3/29/19	162,463	\$12,541	448,319	\$34,598
3/28/19	120,905	\$9,311	453,865	\$34,965
3/27/19	142,016	\$10,838	454,477	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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