

Liquidity Analysis

Based on data from 18 Apr, 2019 to 24 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	1578.35	78,918	789	0.16	1.03
		<b>Average</b>		<b>78,918</b>	<b>789</b>	<b>0.16</b>	<b>1.03</b>

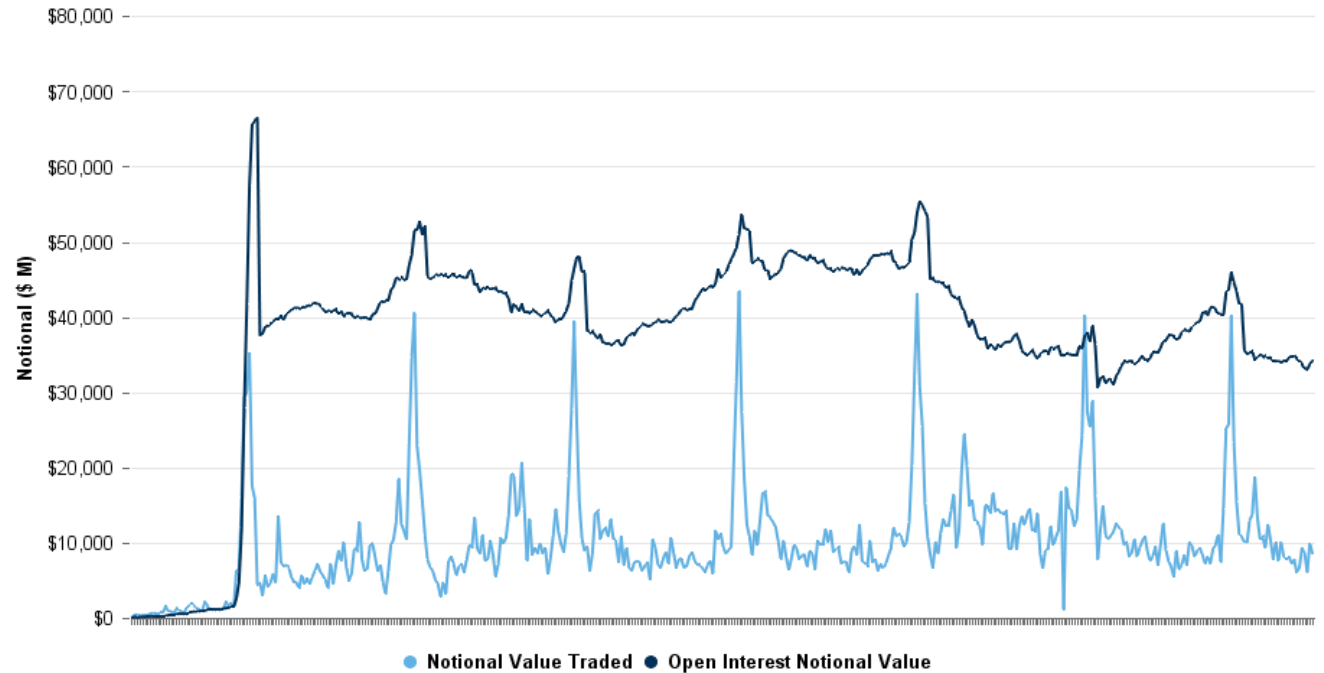
Activity Summary: Last 452 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	112,470	0.0%	436,840	\$8,810	\$34,270	100.0%	100.0%
<b>Sum:</b>	<b>112,470</b>	<b>0.0%</b>	<b>436,840</b>	<b>\$8,810</b>	<b>\$34,270</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
4/24/19	108,591	\$8,636	431,137	\$34,288
4/23/19	126,467	\$10,052	425,504	\$33,823
4/22/19	79,485	\$6,216	423,286	\$33,105
4/18/19	109,765	\$8,611	422,879	\$33,184
4/17/19	119,828	\$9,410	429,749	\$33,748
4/16/19	84,878	\$6,734	429,688	\$34,094
4/15/19	78,613	\$6,225	433,075	\$34,536
4/12/19	98,199	\$7,803	438,285	\$34,828
4/11/19	92,391	\$7,308	439,315	\$34,745
4/10/19	104,769	\$8,307	437,902	\$34,731
4/9/19	100,705	\$7,879	436,040	\$34,114
4/8/19	104,979	\$8,314	432,036	\$34,217
4/5/19	128,181	\$10,165	428,627	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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