

Liquidity Analysis

Based on data from 24 May, 2019 to 30 May, 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	1486.90	74,345	743	0.18	1.21
		<b>Average</b>		<b>74,345</b>	<b>743</b>	<b>0.18</b>	<b>1.21</b>

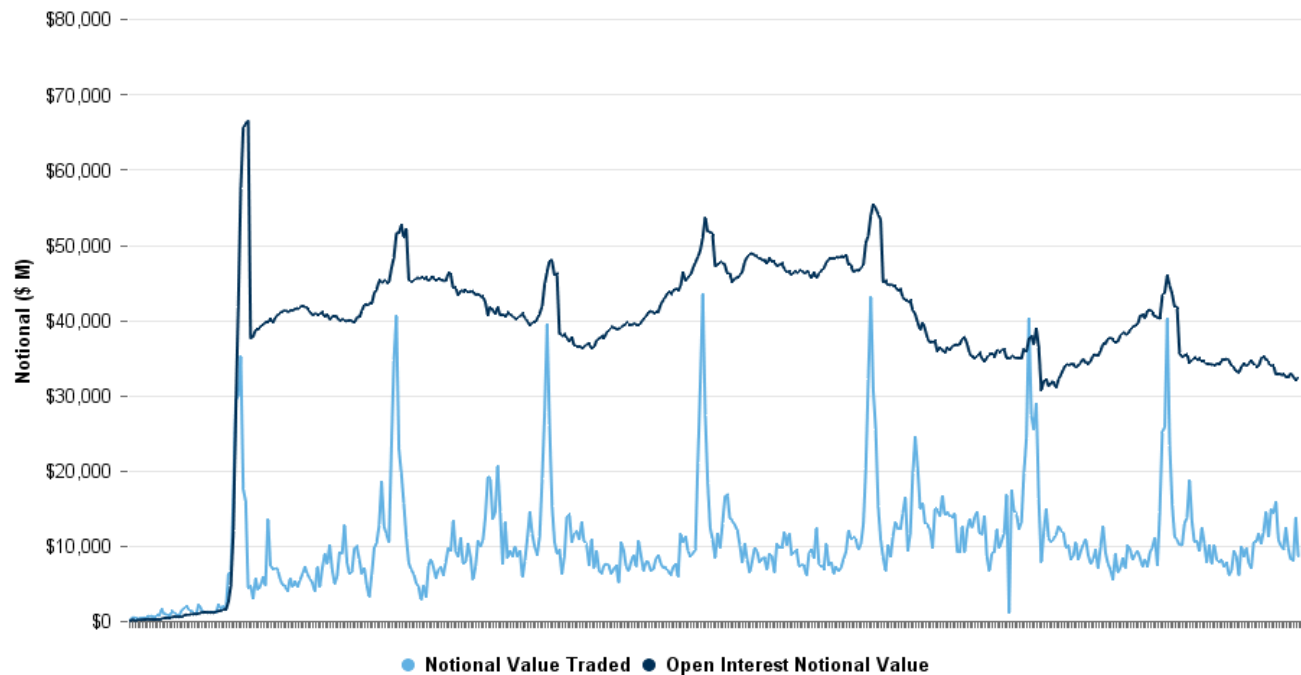
Activity Summary: Last 479 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	140,262	0.0%	409,059	\$10,834	\$31,596	100.0%	100.0%
<b>Sum:</b>	<b>140,262</b>	<b>0.0%</b>	<b>409,059</b>	<b>\$10,834</b>	<b>\$31,596</b>	<b>100.0%</b>	<b>100.0%</b>

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
5/31/19	162,462	\$11,913	434,417	\$31,854
5/30/19	118,174	\$8,783	427,441	\$31,771
5/29/19	151,465	\$11,276	425,670	\$31,678
5/28/19	127,536	\$9,602	424,897	\$31,996
5/27/19				
5/24/19	115,076	\$8,733	427,960	\$32,506
5/23/19	184,352	\$13,846	427,434	\$32,105
5/22/19	105,392	\$8,083	424,616	\$32,564
5/21/19	106,014	\$8,196	426,573	\$32,981
5/20/19	127,764	\$9,754	425,467	\$32,474
5/17/19	161,776	\$12,437	422,533	\$32,477
5/16/19	124,089	\$9,678	423,027	\$33,019
5/15/19	129,599	\$10,054	421,835	\$32,726
5/14/19	140,627	\$10,871	424,824	\$32,843
5/13/19	210,088	\$15,968	431,378	\$32,794
5/10/19	181,307	\$14,311	431,561	\$34,068
5/9/19	189,395	\$14,887	431,284	\$33,915
5/8/19	142,182	\$11,242	435,023	\$34,399
5/7/19	184,252	\$14,650	436,608	\$34,717
5/6/19	147,977	\$11,968	436,587	\$35,330
5/3/19	128,383	\$10,382	432,344	\$34,977
5/2/19	147,850	\$11,723	427,822	\$33,926

E-mini Russell 2000 Futures Volume and Open Interest



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