

Liquidity Analysis

Based on data from 19 Jun, 2019 to 25 Jun, 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	1547.29	77,365	774	0.36	2.35
Russell 2000	RTYU9	RTYU9	1547.29	77,365	774	0.19	1.25
		Average		77,365	774	0.28	1.80

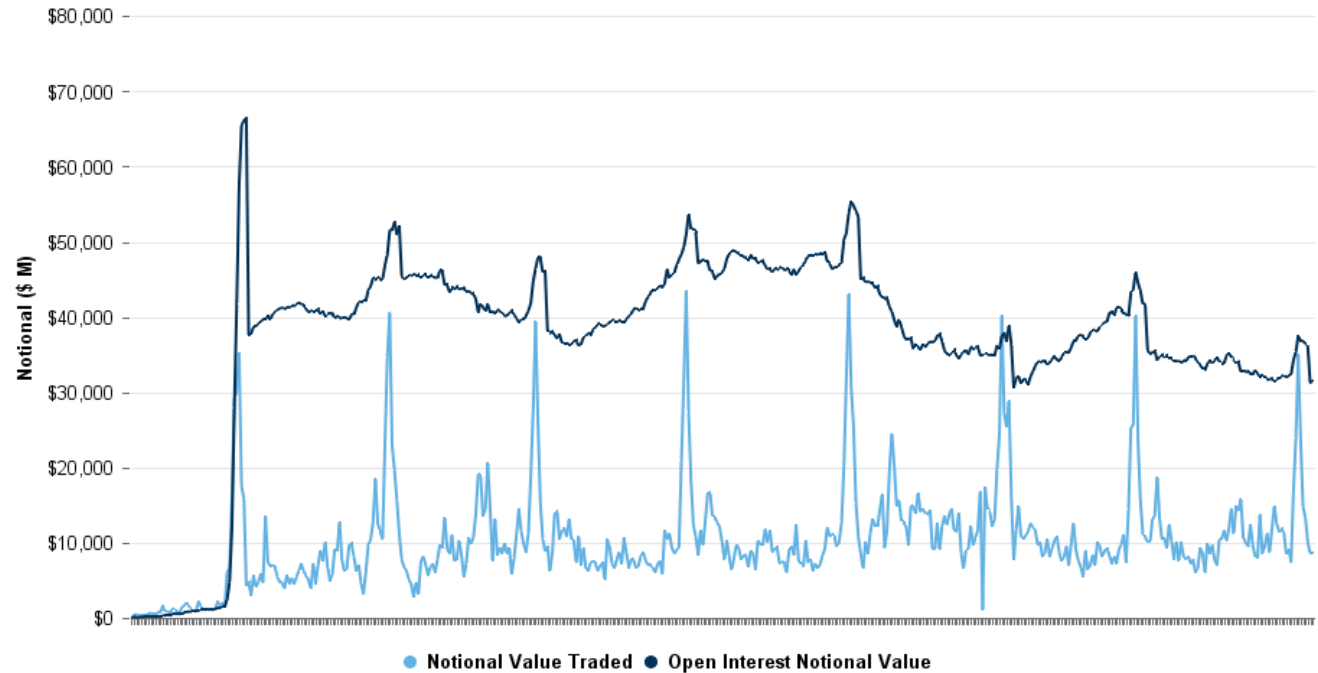
Activity Summary: Last 495 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	178,306	0.0%	438,375	\$13,571	\$33,344	100.0%	100.0%
Sum:	178,306	0.0%	438,375	\$13,571	\$33,344	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
6/25/19	113,663	\$8,667	415,404	\$31,675
6/24/19	112,228	\$8,626	409,565	\$31,299
6/21/19	130,858	\$10,155	466,178	\$36,185
6/20/19	171,326	\$13,416	465,746	\$36,525
6/19/19	190,650	\$14,858	466,291	\$36,703
6/18/19	307,873	\$23,915	472,174	\$36,892
6/17/19	456,168	\$35,035	489,428	\$37,593
6/14/19	313,842	\$23,955	462,485	\$35,448
6/13/19	220,618	\$16,952	447,513	\$34,348
6/12/19	99,151	\$7,545	426,443	\$32,431
6/11/19	121,458	\$9,220	424,631	\$32,242
6/10/19	112,975	\$8,601	421,140	\$32,065
6/7/19	150,638	\$11,393	424,933	\$32,142
6/6/19	157,631	\$11,842	428,160	\$32,165
6/5/19	153,861	\$11,584	423,850	\$31,915
6/4/19	167,253	\$12,602	421,937	\$31,820
6/3/19	204,598	\$15,062	427,642	\$31,475
5/31/19	162,462	\$11,913	434,342	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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