

Liquidity Analysis

Based on data from 03 Jul, 2019 to 09 Jul, 2019

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYU9	RTYU9	1571.83	78,591	786	0.17	1.06
		Average		78,591	786	0.17	1.06

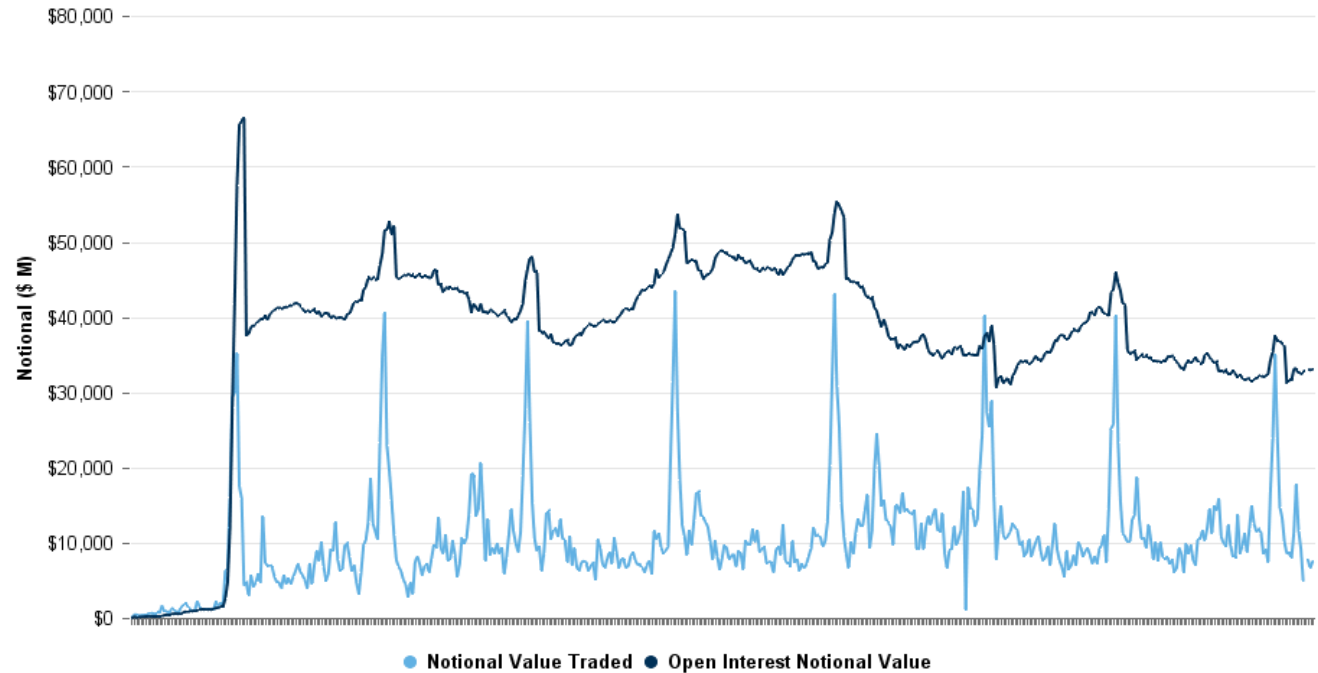
Activity Summary: Last 505 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	152,108	0.0%	395,752	\$12,104	\$32,191	100.0%	100.0%
Sum:	152,108	0.0%	395,752	\$12,104	\$32,191	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/9/19		\$7,587		\$33,055
7/8/19	85,852	\$6,717	421,110	\$32,951
7/5/19	99,169	\$7,831	417,865	\$33,006
7/4/19				
7/3/19	62,347	\$4,919	415,184	\$32,760
7/2/19	119,236	\$9,338	414,369	\$32,462
7/1/19	149,820	\$11,788	413,940	\$32,608
6/28/19	226,718	\$17,764	417,375	\$33,108
6/27/19	146,640	\$11,363	427,697	\$33,142
6/26/19	105,774	\$8,045	415,503	\$31,701
6/25/19	113,663	\$8,667	411,906	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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