

Liquidity Analysis

Based on data from 18 Jul, 2019 to 24 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	1559.20	77,960	780	0.13	0.86
		Average		77,960	780	0.13	0.86

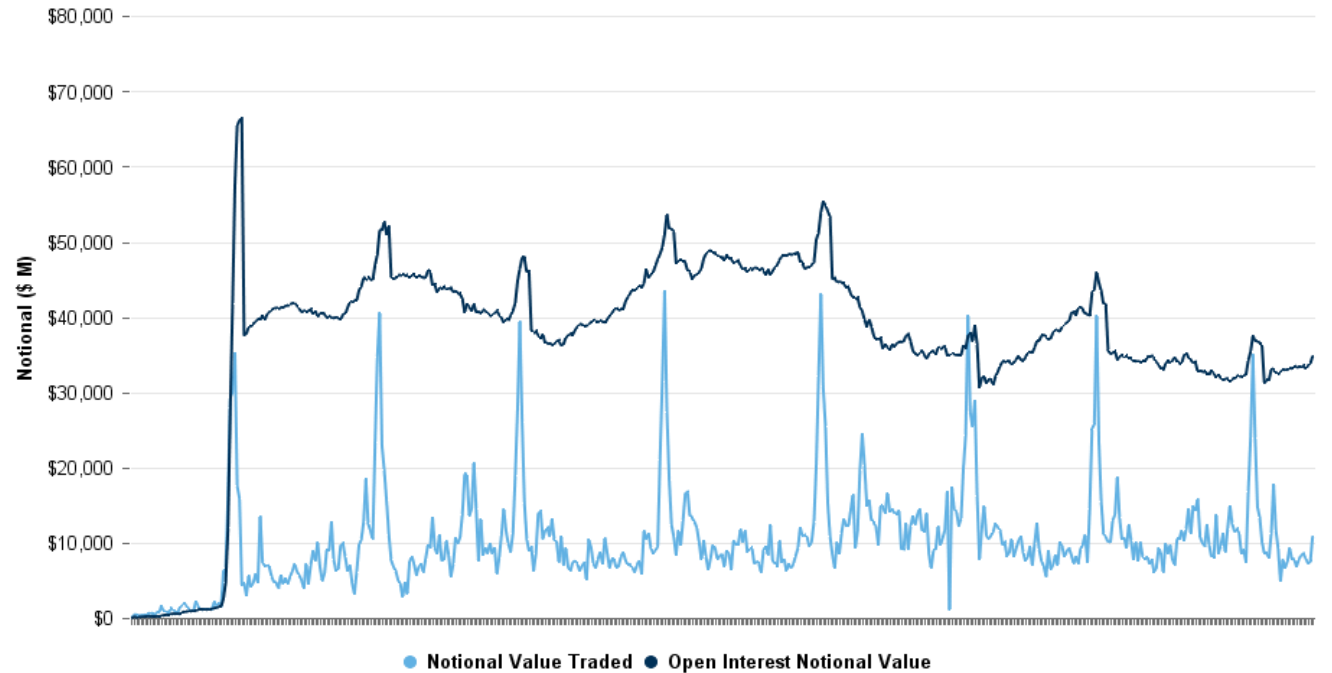
Activity Summary: Last 515 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	106,147	0.0%	403,010	\$8,798	\$33,124	100.0%	100.0%
Sum:	106,147	0.0%	403,010	\$8,798	\$33,124	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
7/24/19		\$10,979		\$34,854
7/23/19	97,130	\$7,563	436,118	\$33,959
7/22/19	94,621	\$7,325	434,339	\$33,650
7/19/19	103,492	\$8,011	428,755	\$33,188
7/18/19	110,102	\$8,577	430,941	\$33,591
7/17/19	108,813	\$8,442	429,794	\$33,344
7/16/19	100,420	\$7,860	426,299	\$33,414
7/15/19	88,428	\$6,920	425,404	\$33,302
7/12/19	99,565	\$7,826	426,114	\$33,494
7/11/19	100,877	\$7,867	425,112	\$33,154
7/10/19	119,471	\$9,367	423,041	\$33,193
7/9/19	96,941	\$7,587	422,345	\$33,055
7/8/19	85,852	\$6,717	421,110	\$32,951
7/5/19	99,169	\$7,831	417,865	\$33,006
7/3/19	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

E-mini Russell 2000 Futures Volume and Open Interest



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