

Liquidity Analysis

Based on data from 02 Aug, 2019 to 07 Aug, 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	1509.76	75,488	755	0.22	1.43
		Average		75,488	755	0.22	1.43

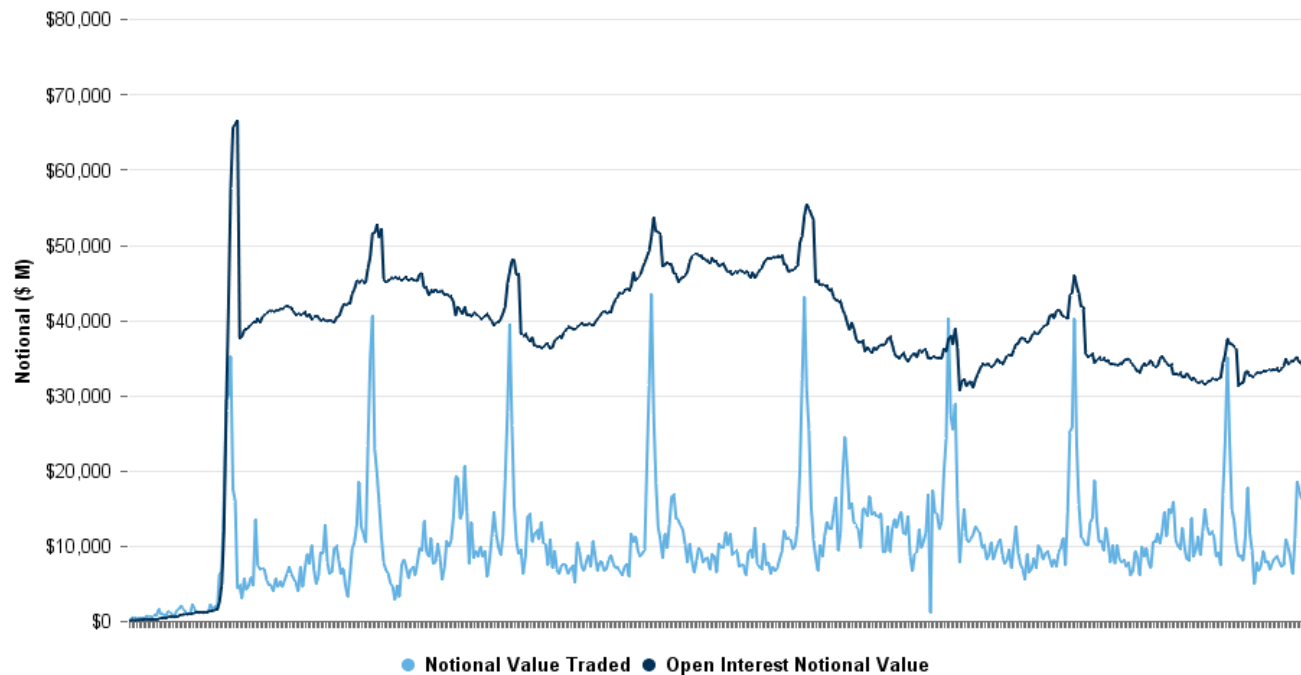
Activity Summary: Last 526 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	139,562	0.0%	437,704	\$10,795	\$33,987	100.0%	100.0%
Sum:	139,562	0.0%	437,704	\$10,795	\$33,987	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/8/19	155,338	\$11,915	454,693	\$34,877
8/7/19	194,486	\$14,587	452,499	\$33,943
8/6/19	191,607	\$14,365	453,751	\$34,022
8/5/19	242,822	\$17,968	455,110	\$33,703
8/2/19	211,678	\$16,249	447,961	\$34,400
8/1/19	224,143	\$17,389	443,136	\$34,426
7/31/19	236,113	\$18,614	444,070	\$35,017
7/30/19	136,780	\$10,856	440,072	\$34,943
7/29/19	80,297	\$6,308	439,183	\$34,500
7/26/19	108,957	\$8,616	435,664	\$34,539
7/25/19	126,611	\$9,896	437,440	\$34,204
7/24/19	138,612	\$10,979	439,998	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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