

Liquidity Analysis

Based on data from 20 Aug, 2019 to 26 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	1492.18	74,609	746	0.17	1.11
		Average		74,609	746	0.17	1.11

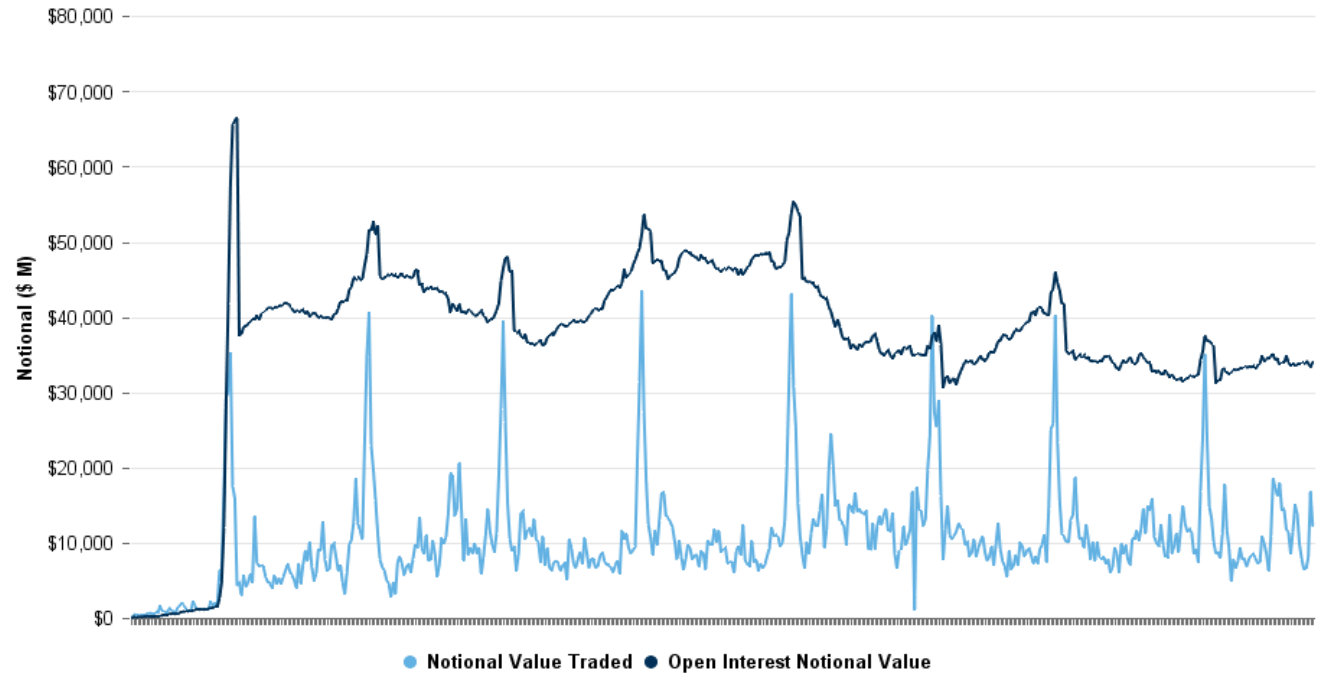
Activity Summary: Last 538 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	162,112	0.0%	450,901	\$12,242	\$34,088	100.0%	100.0%
Sum:	162,112	0.0%	450,901	\$12,242	\$34,088	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
8/26/19	166,682	\$12,337	460,410	\$34,077
8/23/19	230,079	\$16,838	456,938	\$33,448
8/22/19	107,296	\$8,082	449,957	\$33,895
8/21/19	87,698	\$6,639	449,930	\$34,060
8/20/19	87,291	\$6,531	452,305	\$33,840
8/19/19	105,400	\$7,945	451,639	\$34,059
8/16/19	132,544	\$9,898	451,732	\$33,744
8/15/19	189,037	\$13,831	461,020	\$33,732
8/14/19	205,479	\$15,085	457,067	\$33,556
8/13/19	152,891	\$11,572	449,075	\$33,935
8/12/19	115,312	\$8,609	448,990	\$33,520
8/9/19	151,370	\$11,456	448,651	\$34,141
8/8/19	155,338	\$11,915	455,422	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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