

Liquidity Analysis

Based on data from 30 Aug, 2019 to 05 Sep, 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	1488.68	74,434	744	0.16	1.09
		Average		74,434	744	0.16	1.09

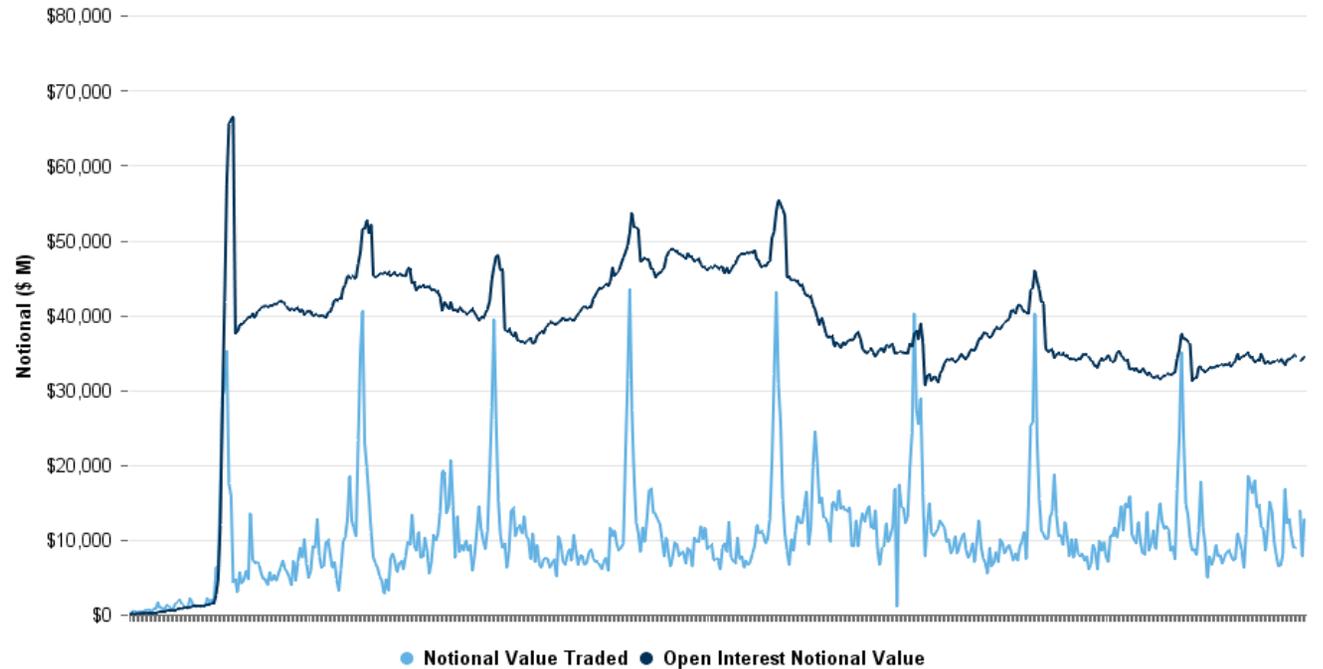
Activity Summary: Last 546 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	141,408	0.0%	435,545	\$10,528	\$32,503	100.0%	100.0%
Sum:	141,408	0.0%	435,545	\$10,528	\$32,503	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
9/5/19	171,296	\$12,907	458,559	\$34,553
9/4/19	105,919	\$7,856	460,311	\$34,141
9/3/19	191,254	\$14,058	461,893	\$33,931
9/2/19				
8/30/19	119,056	\$8,895	461,681	\$34,495
8/29/19	121,236	\$9,078	462,231	\$34,638
8/28/19	144,713	\$10,660	462,925	\$34,363
8/27/19	176,605	\$12,845	468,827	\$34,105
8/26/19	166,682	\$12,337	460,343	\$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

E-mini Russell 2000 Futures Volume and Open Interest



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